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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/02/2016 TO 15/02/2016

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
2016/02/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	2025	05/05/2016			Bond Future	123.3389	123.3389	123.3233	123.3233	(0.013)	0.0000	0.0000	4,571
2016/02/15	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2025	05/05/2016	125.99	Put	Bond Future	2,651.0600	2.6511	2,666.7100	2.6667	0.590	0	0	0
2016/02/15	2025	05/05/2016	126.01	Put	Bond Future	2,671.0600	2.6711	2,686.7100	2.6867	0.586	0	0	0
2016/02/15	2025	05/05/2016	126.00	Put	Bond Future	2,661.0600	2.6611	2,676.7100	2.6767	0.588	0	0	0
2016/02/15	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2025	04/08/2016			Bond Future	124.4787	124.4787	124.4610	124.4610	(0.014)	0.0000	0.0000	0
2016/02/15	2025	04/08/2016	123.86	Call	Bond Future	618.7100	0.6187	600.9600	0.6010	(2.869)	0	0	0
2016/02/15	2025	04/08/2016	123.87	Call	Bond Future	608.7100	0.6087	590.9600	0.5910	(2.916)	0	0	0
2016/02/15	2025	04/08/2016	123.85	Call	Bond Future	628.7100	0.6287	610.9600	0.6110	(2.823)	0	0	0
2016/02/15	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2030	05/05/2016	8.99	Put	Bond Future	5,132.1300	5.1321	4,493.6600	4.4937	(12.441)	0	0	0
2016/02/15	2030	05/05/2016	9.01	Put	Bond Future	4,984.8400	4.9848	4,346.3700	4.3464	(12.808)	0	0	0
2016/02/15	2030	05/05/2016			Bond Future	9.7146	89.3254	9.6212	89.9639	(0.961)	0.0000	0.0000	17,216
2016/02/15	2030	05/05/2016	9.00	Put	Bond Future	5,058.4400	5.0584	4,419.9700	4.4200	(12.622)	0	0	0
2016/02/15	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2030	04/08/2016	10.17	Call	Bond Future	2,559.9000	2.5599	3,209.3800	3.2094	25.371	0	0	0
2016/02/15	2030	04/08/2016			Bond Future	9.7798	87.0417	9.6833	87.6912	(0.986)	0.0000	0.0000	0
2016/02/15	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2032	05/05/2016			Bond Future	9.8335	88.2848	9.7453	88.9237	(0.897)	0.0000	0.0000	9,165
2016/02/15	2032	05/05/2016	8.99	Put	Bond Future	7,068.6000	7.0686	6,522.3400	6.5223	(7.728)	0	0	0
2016/02/15	2032	05/05/2016	9.01	Put	Bond Future	6,937.0700	6.9371	6,394.2500	6.3942	(7.825)	0	0	0
2016/02/15	2032	05/05/2016	9.00	Put	Bond Future	7,002.6800	7.0027	6,458.1300	6.4581	(7.776)	0	0	0
2016/02/15	2032	05/05/2016	9.01	Call	Bond Future	691.5800	0.6916	787.6500	0.7877	13.891	0	0	0
2016/02/15	2032	05/05/2016	8.99	Call	Bond Future	663.4100	0.6634	756.0400	0.7560	13.963	0	0	0
2016/02/15	2032	05/05/2016	9.00	Call	Bond Future	677.3900	0.6774	771.7300	0.7717	13.927	0	0	0
2016/02/15	2032	04/08/2016	9.01	Call	Bond Future	1,423.4400	1.4234	1,574.3000	1.5743	10.598	0	0	0
2016/02/15	2032	04/08/2016			Bond Future	9.8967	89.9898	9.8058	90.6397	(0.918)	0.0000	0.0000	0
2016/02/15	2032	04/08/2016	8.99	Call	Bond Future	1,386.4400	1.3864	1,534.1300	1.5341	10.652	0	0	0
2016/02/15	2032	04/08/2016	9.00	Call	Bond Future	1,404.4500	1.4044	1,553.7100	1.5537	10.628	0	0	0
2016/02/15	2032	04/08/2016	8.99	Put	Bond Future	8,203.0400	8.2030	7,700.8200	7.7008	(6.122)	0	0	0
2016/02/15	2032	04/08/2016	9.01	Put	Bond Future	8,081.4100	8.0814	7,582.3600	7.5824	(6.175)	0	0	0
2016/02/15	2032	04/08/2016	9.00	Put	Bond Future	8,141.6800	8.1417	7,641.0300	7.6410	(6.149)	0	0	0

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2016/02/15	2032	03/11/2016			Bond Future	9.9524	87.5972	9.8588	88.2586	(0.941)	0.0000	0.0000	0
2016/02/15	2032	03/11/2016	10.28	Put	Bond Future	3,610.9300	3.6109	3,329.7000	3.3297	(7.788)	0	0	0
2016/02/15	2032	03/11/2016	10.30	Put	Bond Future	3,554.5300	3.5545	3,276.2900	3.2763	(7.828)	0	0	0
2016/02/15	2032	03/11/2016	10.29	Put	Bond Future	3,582.6400	3.5826	3,302.9100	3.3029	(7.808)	0	0	0
2016/02/15	2032	03/11/2016	10.30	Call	Bond Future	5,946.6800	5.9467	6,329.9100	6.3299	6.444	0	0	0
2016/02/15	2032	03/11/2016	10.28	Call	Bond Future	5,868.0900	5.8681	6,248.3300	6.2483	6.480	0	0	0
2016/02/15	2032	03/11/2016	10.29	Call	Bond Future	5,907.3300	5.9073	6,289.0700	6.2891	6.462	0	0	0
2016/02/15	2033	05/05/2016			Bond Future	103.0933	103.0933	102.6317	102.6317	(0.448)	0.0000	0.0000	2,032
2016/02/15	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2033	05/05/2016	102.40	Call	Bond Future	693.2600	0.6933	231.6900	0.2317	(66.580)	0	0	0
2016/02/15	2033	05/05/2016	102.41	Call	Bond Future	683.2600	0.6833	221.6900	0.2217	(67.554)	0	0	0
2016/02/15	2033	05/05/2016	102.39	Call	Bond Future	703.2600	0.7033	241.6900	0.2417	(65.633)	0	0	0
2016/02/15	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2037	05/05/2016	8.99	Call	Bond Future	514.3200	0.5143	587.4200	0.5874	14.213	0	0	0
2016/02/15	2037	05/05/2016	9.00	Put	Bond Future	8,872.5100	8.8725	8,258.6200	8.2586	(6.919)	0	0	0
2016/02/15	2037	05/05/2016			Bond Future	9.9986	89.3057	9.9105	89.9942	(0.881)	0.0000	0.0000	41,175
2016/02/15	2037	05/05/2016	9.00	Call	Bond Future	525.6900	0.5257	600.2800	0.6003	14.189	0	0	0
2016/02/15	2037	05/05/2016	9.01	Call	Bond Future	537.7600	0.5378	613.8800	0.6139	14.155	0	0	0
2016/02/15	2037	05/05/2016	8.99	Put	Bond Future	8,951.0200	8.9510	8,335.6400	8.3356	(6.875)	0	0	0
2016/02/15	2037	05/05/2016	9.01	Put	Bond Future	8,794.8300	8.7948	8,182.4700	8.1825	(6.963)	0	0	0
2016/02/15	2037	04/08/2016			Bond Future	10.0635	86.7711	9.9728	87.4716	(0.901)	0.0000	0.0000	0
2016/02/15	2037	04/08/2016	9.24	Put	Bond Future	8,444.6900	8.4447	7,920.9300	7.9209	(6.202)	0	0	0
2016/02/15	2037	04/08/2016	9.26	Put	Bond Future	8,317.0900	8.3171	7,796.9100	7.7969	(6.254)	0	0	0
2016/02/15	2037	04/08/2016	9.24	Call	Bond Future	1,738.1800	1.7382	1,914.9500	1.9150	10.170	0	0	0
2016/02/15	2037	04/08/2016	9.25	Put	Bond Future	8,380.6300	8.3806	7,858.6500	7.8587	(6.228)	0	0	0
2016/02/15	2037	04/08/2016	9.25	Call	Bond Future	1,760.4200	1.7604	1,938.9700	1.9390	10.142	0	0	0
2016/02/15	2037	04/08/2016	9.26	Call	Bond Future	1,783.0500	1.7831	1,963.4000	1.9634	10.115	0	0	0
2016/02/15	2037	03/11/2016	10.35	Call	Bond Future	6,002.0800	6.0021	6,397.1100	6.3971	6.582	0	0	0
2016/02/15	2037	03/11/2016	10.36	Put	Bond Future	4,223.8600	4.2239	3,907.4500	3.9075	(7.491)	0	0	0
2016/02/15	2037	03/11/2016			Bond Future	10.1164	88.4758	10.0232	89.1889	(0.922)	0.0000	0.0000	0
2016/02/15	2037	03/11/2016	10.36	Call	Bond Future	6,043.1400	6.0431	6,439.8000	6.4398	6.564	0	0	0
2016/02/15	2037	03/11/2016	10.37	Call	Bond Future	6,084.3100	6.0843	6,482.5900	6.4826	6.546	0	0	0
2016/02/15	2037	03/11/2016	10.35	Put	Bond Future	4,256.2900	4.2563	3,938.2500	3.9382	(7.472)	0	0	0
2016/02/15	2037	03/11/2016	10.37	Put	Bond Future	4,191.6500	4.1917	3,876.8600	3.8769	(7.510)	0	0	0
2016/02/15	2038	05/05/2016	131.01	Put	Bond Future	2,142.7200	2.1427	2,159.0900	2.1591	0.764	0	0	0
2016/02/15	2038	05/05/2016			Bond Future	128.8673	128.8673	128.8509	128.8509	(0.013)	0.0000	0.0000	19,557
2016/02/15	2038	05/05/2016	131.00	Put	Bond Future	2,132.7200	2.1327	2,149.0900	2.1491	0.768	0	0	0
2016/02/15	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2038	05/05/2016	130.99	Put	Bond Future	2,122.7200	2.1227	2,139.0900	2.1391	0.771	0	0	0
2016/02/15	2038	04/08/2016			Bond Future	129.9576	129.9576	129.9392	129.9392	(0.014)	0.0000	0.0000	0
2016/02/15	2038	04/08/2016	129.31	Call	Bond Future	647.5900	0.6476	629.1900	0.6292	(2.841)	0	0	0
2016/02/15	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/02/15	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2038	04/08/2016	129.32	Call	Bond Future	637.5900	0.6376	619.1900	0.6192	(2.886)	0	0	0
2016/02/15	2038	04/08/2016	129.30	Call	Bond Future	657.5900	0.6576	639.1900	0.6392	(2.798)	0	0	0
2016/02/15	2040	05/05/2016	9.50	Call	Bond Future	1,326.8500	1.3269	1,493.6900	1.4937	12.574	0	0	0
2016/02/15	2040	05/05/2016			Bond Future	10.0792	92.7762	9.9912	93.5064	(0.874)	0.0000	0.0000	1,820
2016/02/15	2040	05/05/2016	9.51	Call	Bond Future	1,350.5400	1.3505	1,519.8800	1.5199	12.539	0	0	0
2016/02/15	2040	05/05/2016	9.49	Call	Bond Future	1,303.2900	1.3033	1,467.6500	1.4676	12.611	0	0	0
2016/02/15	2040	05/05/2016	9.50	Put	Bond Future	6,316.1300	6.3161	5,752.8200	5.7528	(8.919)	0	0	0
2016/02/15	2040	05/05/2016	9.49	Put	Bond Future	6,382.6800	6.3827	5,816.8900	5.8169	(8.864)	0	0	0
2016/02/15	2040	05/05/2016	9.51	Put	Bond Future	6,249.8500	6.2499	5,689.0400	5.6890	(8.973)	0	0	0
2016/02/15	2040	04/08/2016			Bond Future	10.1450	90.0581	10.0543	90.8010	(0.894)	0.0000	0.0000	0
2016/02/15	2040	04/08/2016	9.49	Put	Bond Future	7,885.6300	7.8856	7,363.5900	7.3636	(6.620)	0	0	0
2016/02/15	2040	04/08/2016	9.50	Call	Bond Future	2,309.3000	2.3093	2,532.2300	2.5322	9.654	0	0	0
2016/02/15	2040	04/08/2016	9.51	Call	Bond Future	2,336.8200	2.3368	2,561.7900	2.5618	9.627	0	0	0
2016/02/15	2040	04/08/2016	9.49	Call	Bond Future	2,281.9800	2.2820	2,502.8900	2.5029	9.681	0	0	0
2016/02/15	2040	04/08/2016	9.51	Put	Bond Future	7,760.9200	7.7609	7,242.9400	7.2429	(6.674)	0	0	0
2016/02/15	2040	04/08/2016	9.50	Put	Bond Future	7,823.1100	7.8231	7,303.0900	7.3031	(6.647)	0	0	0
2016/02/15	2044	05/05/2016	8.99	Put	Bond Future	10,487.6400	10.4876	9,856.4000	9.8564	(6.019)	0	0	0
2016/02/15	2044	05/05/2016			Bond Future	10.0976	89.9009	10.0147	90.5898	(0.821)	0.0000	0.0000	20,898
2016/02/15	2044	05/05/2016	9.01	Put	Bond Future	10,310.0500	10.3101	9,681.3800	9.6814	(6.098)	0	0	0
2016/02/15	2044	05/05/2016	9.00	Put	Bond Future	10,398.6600	10.3987	9,768.7000	9.7687	(6.058)	0	0	0
2016/02/15	2044	05/05/2016	9.01	Call	Bond Future	466.0200	0.4660	526.1900	0.5262	12.911	0	0	0
2016/02/15	2044	05/05/2016	8.99	Call	Bond Future	445.0500	0.4451	502.6500	0.5027	12.942	0	0	0
2016/02/15	2044	05/05/2016	9.00	Call	Bond Future	455.4400	0.4554	514.3200	0.5143	12.928	0	0	0
2016/02/15	2044	04/08/2016	9.50	Call	Bond Future	2,275.5500	2.2756	2,480.3900	2.4804	9.002	0	0	0
2016/02/15	2044	04/08/2016			Bond Future	10.1616	87.2526	10.0763	87.9533	(0.840)	0.0000	0.0000	0
2016/02/15	2044	04/08/2016	9.51	Call	Bond Future	2,302.9000	2.3029	2,509.6500	2.5097	8.978	0	0	0
2016/02/15	2044	04/08/2016	9.49	Put	Bond Future	8,041.2600	8.0413	7,543.5100	7.5435	(6.190)	0	0	0
2016/02/15	2044	04/08/2016	9.51	Put	Bond Future	7,913.7500	7.9138	7,419.8100	7.4198	(6.242)	0	0	0
2016/02/15	2044	04/08/2016	9.49	Call	Bond Future	2,248.4000	2.2484	2,451.3400	2.4513	9.026	0	0	0
2016/02/15	2044	04/08/2016	9.50	Put	Bond Future	7,977.3300	7.9773	7,481.4800	7.4815	(6.216)	0	0	0
2016/02/15	2044	03/11/2016			Bond Future	10.2142	88.9668	10.1266	89.6801	(0.858)	0.0000	0.0000	0
2016/02/15	2044	03/11/2016	10.42	Call	Bond Future	6,329.0300	6.3290	6,717.8200	6.7178	6.143	0	0	0
2016/02/15	2044	03/11/2016	10.41	Put	Bond Future	4,729.2400	4.7292	4,403.1300	4.4031	(6.896)	0	0	0
2016/02/15	2044	03/11/2016	10.43	Put	Bond Future	4,658.7000	4.6587	4,335.8200	4.3358	(6.931)	0	0	0
2016/02/15	2044	03/11/2016	10.42	Put	Bond Future	4,694.0000	4.6940	4,369.5000	4.3695	(6.913)	0	0	0
2016/02/15	2044	03/11/2016	10.43	Call	Bond Future	6,371.8200	6.3718	6,762.2300	6.7622	6.127	0	0	0
2016/02/15	2044	03/11/2016	10.41	Call	Bond Future	6,286.0600	6.2861	6,673.2400	6.6732	6.159	0	0	0
2016/02/15	2046	05/05/2016			Bond Future	127.4000	127.4000	127.3839	127.3839	(0.013)	0.0000	0.0000	12,914
2016/02/15	2046	05/05/2016	129.99	Put	Bond Future	2,589.9900	2.5900	2,606.1000	2.6061	0.622	0	0	0
2016/02/15	2046	05/05/2016	130.01	Put	Bond Future	2,609.9900	2.6100	2,626.1000	2.6261	0.617	0	0	0
2016/02/15	2046	05/05/2016	130.00	Put	Bond Future	2,599.9900	2.6000	2,616.1000	2.6161	0.620	0	0	0
2016/02/15	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/02/15	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2046	04/08/2016			Bond Future	129.8699	129.8699	129.8518	129.8518	(0.014)	0.0000	0.0000	0
2016/02/15	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2046	04/08/2016	129.00	Call	Bond Future	869.8700	0.8699	851.7600	0.8518	(2.082)	0	0	0
2016/02/15	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2046	04/08/2016	129.01	Call	Bond Future	859.8700	0.8599	841.7600	0.8418	(2.106)	0	0	0
2016/02/15	2046	04/08/2016	129.02	Call	Bond Future	849.8700	0.8499	831.7600	0.8318	(2.131)	0	0	0
2016/02/15	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2050	05/05/2016			Bond Future	138.5609	138.5609	138.5435	138.5435	(0.013)	0.0000	0.0000	16,610
2016/02/15	2050	05/05/2016	138.00	Call	Bond Future	560.9300	0.5609	543.5300	0.5435	(3.102)	0	0	0
2016/02/15	2050	05/05/2016	137.99	Call	Bond Future	570.9300	0.5709	553.5300	0.5535	(3.048)	0	0	0
2016/02/15	2050	05/05/2016	138.01	Call	Bond Future	550.9300	0.5509	533.5300	0.5335	(3.158)	0	0	0
2016/02/15	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2050	04/08/2016	139.14	Call	Bond Future	539.1600	0.5392	519.6900	0.5197	(3.611)	0	0	0
2016/02/15	2050	04/08/2016			Bond Future	139.6792	139.6792	139.6597	139.6597	(0.014)	0.0000	0.0000	0
2016/02/15	2050	04/08/2016	139.12	Call	Bond Future	559.1600	0.5592	539.6900	0.5397	(3.482)	0	0	0
2016/02/15	2050	04/08/2016	139.13	Call	Bond Future	549.1600	0.5492	529.6900	0.5297	(3.545)	0	0	0
2016/02/15	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	AL37	05/05/2016			Index Future	470.2580	470.2580	471.9150	471.9150	0.352	0.0000	0.0000	2
2016/02/15	AL37	04/08/2016			Index Future	479.2410	479.2410	480.9210	480.9210	0.351	0.0000	0.0000	0
2016/02/15	AL7T	05/05/2016			Index Future	541.1250	541.1250	544.2230	544.2230	0.573	0.0000	0.0000	0
2016/02/15	AL7T	04/08/2016			Index Future	551.4620	551.4620	554.6090	554.6090	0.571	0.0000	0.0000	0
2016/02/15	ALBI	05/05/2016			Index Future	489.9650	489.9650	492.8950	492.8950	0.598	0.0000	0.0000	515
2016/02/15	ALBI	04/08/2016			Index Future	499.3240	499.3240	502.3010	502.3010	0.596	0.0000	0.0000	139
2016/02/15	ALBI	03/11/2016			Index Future	509.2280	509.2280	512.2540	512.2540	0.594	0.0000	0.0000	0
2016/02/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C023	28/02/2023			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
2016/02/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C213	28/02/2031			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
2016/02/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/15	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	EL28	05/05/2016			Bond Future	126.0899	126.0899	126.4736	126.4736	0.304	0.0000	0.0000	0
2016/02/15	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	EL28	05/05/2016	128.99	Put	Bond Future	2,900.0900	2.9001	2,516.4200	2.5164	(13.230)	0	0	0
2016/02/15	EL28	05/05/2016	129.01	Put	Bond Future	2,920.0900	2.9201	2,536.4200	2.5364	(13.139)	0	0	0
2016/02/15	EL28	05/05/2016	129.00	Put	Bond Future	2,910.0900	2.9101	2,526.4200	2.5264	(13.184)	0	0	0
2016/02/15	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	EL28	04/08/2016			Bond Future	128.5346	128.5346	128.9238	128.9238	0.303	0.0000	0.0000	0
2016/02/15	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	EL28	04/08/2016	126.86	Call	Bond Future	1,674.6200	1.6746	2,063.8400	2.0638	23.242	0	0	0
2016/02/15	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	EL28	04/08/2016	126.87	Call	Bond Future	1,664.6200	1.6646	2,053.8400	2.0538	23.382	0	0	0
2016/02/15	EL28	04/08/2016	126.88	Call	Bond Future	1,654.6200	1.6546	2,043.8400	2.0438	23.523	0	0	0
2016/02/15	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	ES33	05/05/2016			Bond Future	10.8021	75.4790	10.7136	76.0317	(0.820)	0.0000	0.0000	8,776
2016/02/15	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	ES33	05/05/2016	9.99	Put	Bond Future	5,311.8900	5.3119	4,759.2500	4.7593	(10.404)	0	0	0
2016/02/15	ES33	05/05/2016	10.01	Put	Bond Future	5,174.2500	5.1742	4,621.6100	4.6216	(10.681)	0	0	0
2016/02/15	ES33	05/05/2016	10.00	Put	Bond Future	5,243.0200	5.2430	4,690.3800	4.6904	(10.540)	0	0	0
2016/02/15	ES33	04/08/2016			Bond Future	10.8922	76.9366	10.8008	77.4987	(0.839)	0.0000	0.0000	0
2016/02/15	ES33	04/08/2016	10.24	Put	Bond Future	4,158.9400	4.1589	3,596.7800	3.5968	(13.517)	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
2016/02/15	ES33	04/08/2016	10.26	Put	Bond Future	4,026.1900	4.0262	3,464.0300	3.4640	(13.963)	0	0	0
2016/02/15	ES33	04/08/2016	10.25	Put	Bond Future	4,092.5200	4.0925	3,530.3600	3.5304	(13.736)	0	0	0
2016/02/15	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	ES33	03/11/2016			Bond Future	10.9772	74.6536	10.8829	75.2258	(0.859)	0.0000	0.0000	0
2016/02/15	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	ES33	03/11/2016	11.31	Call	Bond Future	1,967.0800	1.9671	2,539.2600	2.5393	29.088	0	0	0
2016/02/15	ES33	03/11/2016	11.29	Call	Bond Future	1,851.1700	1.8512	2,423.3500	2.4234	30.909	0	0	0
2016/02/15	ES33	03/11/2016	11.30	Call	Bond Future	1,909.1600	1.9092	2,481.3400	2.4813	29.970	0	0	0
2016/02/15	ES42	05/05/2016			Bond Future	10.9476	79.3878	10.8590	80.0116	(0.809)	0.0000	0.0000	7,250
2016/02/15	GOVI	05/05/2016	518.01	Put	GOVI	288,270.0000	28.8270	260,260.0000	26.0260	(9.717)	0	0	0
2016/02/15	GOVI	05/05/2016			GOVI	489.1830	489.1830	491.9840	491.9840	0.573	0.0000	0.0000	484
2016/02/15	GOVI	05/05/2016	518.00	Put	GOVI	288,170.0000	28.8170	260,160.0000	26.0160	(9.720)	0	0	0
2016/02/15	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	GOVI	05/05/2016	517.99	Put	GOVI	288,070.0000	28.8070	260,060.0000	26.0060	(9.723)	0	0	0
2016/02/15	GOVI	04/08/2016	520.99	Put	GOVI	224,620.0000	22.4620	196,170.0000	19.6170	(12.666)	0	0	0
2016/02/15	GOVI	04/08/2016			GOVI	498.5280	498.5280	501.3730	501.3730	0.571	0.0000	0.0000	26
2016/02/15	GOVI	04/08/2016	521.01	Put	GOVI	224,820.0000	22.4820	196,370.0000	19.6370	(12.655)	0	0	0
2016/02/15	GOVI	04/08/2016	521.00	Put	GOVI	224,720.0000	22.4720	196,270.0000	19.6270	(12.660)	0	0	0
2016/02/15	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	GOVI	03/11/2016	476.11	Call	GOVI	323,050.0000	32.3050	351,980.0000	35.1980	8.955	0	0	0
2016/02/15	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	GOVI	03/11/2016			GOVI	508.4150	508.4150	511.3080	511.3080	0.569	0.0000	0.0000	0
2016/02/15	GOVI	03/11/2016	476.12	Call	GOVI	322,950.0000	32.2950	351,880.0000	35.1880	8.958	0	0	0
2016/02/15	GOVI	03/11/2016	476.13	Call	GOVI	322,850.0000	32.2850	351,780.0000	35.1780	8.961	0	0	0
2016/02/15	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/15	IGOV	05/05/2016			Index Future	237.1040	237.1040	237.0760	237.0760	(0.012)	0.0000	0.0000	975
2016/02/15	IGOV	04/08/2016			Index Future	241.6520	241.6520	241.6190	241.6190	(0.014)	0.0000	0.0000	81
2016/02/15	IGOV	03/11/2016			Index Future	246.4640	246.4640	246.4260	246.4260	(0.015)	0.0000	0.0000	0
2016/02/15	ILBI	05/05/2016			Index Future	642.2470	642.2470	642.4640	642.4640	0.034	0.0000	0.0000	0
2016/02/15	ILBI	04/08/2016			Index Future	654.1930	654.1930	654.4110	654.4110	0.033	0.0000	0.0000	157
2016/02/15	IS01	19/12/2016			Interest Rate Swap	100.1424	100.1424	100.1302	100.1302	(0.012)	0.0000	0.0000	0
2016/02/15	IS01	16/03/2017			Interest Rate Swap	100.1768	100.1768	100.1576	100.1576	(0.019)	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
2016/02/15	IS02	18/12/2017			Interest Rate Swap	100.5336	100.5336	100.4988	100.4988	(0.035)	0.0000	0.0000	0
2016/02/15	IS02	16/03/2018			Interest Rate Swap	99.9960	99.9960	99.9487	99.9487	(0.047)	0.0000	0.0000	0
2016/02/15	IS05	17/12/2020			Interest Rate Swap	100.8256	100.8256	100.6294	100.6294	(0.195)	0.0000	0.0000	0
2016/02/15	IS05	16/03/2021			Interest Rate Swap	100.3516	100.3516	100.1481	100.1481	(0.203)	0.0000	0.0000	0
2016/02/15	IS10	17/12/2025			Interest Rate Swap	103.0370	103.0370	102.7283	102.7283	(0.300)	0.0000	0.0000	0
2016/02/15	IS10	16/03/2026			Interest Rate Swap	100.2908	100.2908	99.9662	99.9662	(0.324)	0.0000	0.0000	0
2016/02/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/15	JBAF	17/02/2016			Jibar Tradeable Future	7.0100	92.9900	6.9900	93.0100	(0.285)	0.0000	0.0000	2,000
2016/02/15	JBAF	16/03/2016			Jibar Tradeable Future	7.0800	92.9200	7.0600	92.9400	(0.282)	0.0000	0.0000	0
2016/02/15	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.2000	92.8000	(0.415)	0.0000	0.0000	0
2016/02/15	JBAF	18/05/2016			Jibar Tradeable Future	7.2900	92.7100	7.2500	92.7500	(0.549)	0.0000	0.0000	0
2016/02/15	JBAF	15/06/2016			Jibar Tradeable Future	7.4000	92.6000	7.3500	92.6500	(0.676)	0.0000	0.0000	0
2016/02/15	JBAF	20/07/2016			Jibar Tradeable Future	7.4700	92.5300	7.4000	92.6000	(0.937)	0.0000	0.0000	0
2016/02/15	JBAF	21/09/2016			Jibar Tradeable Future	7.6200	92.3800	7.5500	92.4500	(0.919)	0.0000	0.0000	0
2016/02/15	JBAF	21/12/2016			Jibar Tradeable Future	7.8200	92.1800	7.7400	92.2600	(1.023)	0.0000	0.0000	0
2016/02/15	JBAF	15/03/2017			Jibar Tradeable Future	7.9800	92.0200	7.8900	92.1100	(1.128)	0.0000	0.0000	0
2016/02/15	JBAF	21/06/2017			Jibar Tradeable Future	8.1200	91.8800	8.0250	91.9750	(1.170)	0.0000	0.0000	0
2016/02/15	JBAF	20/09/2017			Jibar Tradeable Future	8.2300	91.7700	8.1300	91.8700	(1.215)	0.0000	0.0000	0
2016/02/15	JBAF	20/12/2017			Jibar Tradeable Future	8.3300	91.6700	8.2300	91.7700	(1.200)	0.0000	0.0000	0
2016/02/15	R023	05/05/2016			Bond Future	9.1741	94.3951	9.0791	94.8486	(1.036)	0.0000	0.0000	9,781
2016/02/15	R023	05/05/2016	8.24	Put	Bond Future	4,858.7600	4.8588	4,455.6500	4.4556	(8.297)	0	0	0
2016/02/15	R023	05/05/2016	8.26	Put	Bond Future	4,771.4000	4.7714	4,370.4500	4.3705	(8.403)	0	0	0
2016/02/15	R023	05/05/2016	8.24	Call	Bond Future	278.3500	0.2784	328.8100	0.3288	18.128	0	0	0
2016/02/15	R023	05/05/2016	8.25	Put	Bond Future	4,814.8500	4.8149	4,412.8000	4.4128	(8.350)	0	0	0
2016/02/15	R023	05/05/2016	8.25	Call	Bond Future	284.9400	0.2849	336.4600	0.3365	18.081	0	0	0
2016/02/15	R023	05/05/2016	8.26	Call	Bond Future	291.9600	0.2920	344.5800	0.3446	18.023	0	0	0
2016/02/15	R023	04/08/2016	8.24	Call	Bond Future	643.6300	0.6436	731.1800	0.7312	13.603	0	0	0
2016/02/15	R023	04/08/2016	8.25	Put	Bond Future	5,369.2300	5.3692	4,996.9700	4.9970	(6.933)	0	0	0
2016/02/15	R023	04/08/2016			Bond Future	9.2404	96.2176	9.1409	96.6785	(1.077)	0.0000	0.0000	0
2016/02/15	R023	04/08/2016	8.25	Call	Bond Future	653.2000	0.6532	741.8200	0.7418	13.567	0	0	0
2016/02/15	R023	04/08/2016	8.26	Call	Bond Future	663.4600	0.6635	753.1900	0.7532	13.525	0	0	0
2016/02/15	R023	04/08/2016	8.24	Put	Bond Future	5,408.7800	5.4088	5,035.4500	5.0355	(6.902)	0	0	0
2016/02/15	R023	04/08/2016	8.26	Put	Bond Future	5,330.4000	5.3304	4,959.2500	4.9593	(6.963)	0	0	0
2016/02/15	R023	03/11/2016	9.73	Put	Bond Future	1,970.9600	1.9710	1,783.6700	1.7837	(9.502)	0	0	0
2016/02/15	R023	03/11/2016			Bond Future	9.3017	94.1742	9.1975	94.6427	(1.121)	0.0000	0.0000	0

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2016/02/15	R023	03/11/2016	9.75	Put	Bond Future	1,937.9200	1.9379	1,752.8400	1.7528	(9.550)	0	0	0
2016/02/15	R023	03/11/2016	9.73	Call	Bond Future	3,864.7500	3.8648	4,146.0000	4.1460	7.277	0	0	0
2016/02/15	R023	03/11/2016	9.74	Put	Bond Future	1,954.3900	1.9544	1,768.2000	1.7682	(9.527)	0	0	0
2016/02/15	R023	03/11/2016	9.74	Call	Bond Future	3,891.8200	3.8918	4,174.1700	4.1742	7.255	0	0	0
2016/02/15	R023	03/11/2016	9.75	Call	Bond Future	3,918.9600	3.9190	4,202.4200	4.2024	7.233	0	0	0
2016/02/15	R035	05/05/2016	10.37	Call	Bond Future	3,472.9300	3.4729	4,173.4100	4.1734	20.170	0	0	0
2016/02/15	R035	05/05/2016			Bond Future	9.9152	92.9103	9.8268	93.6108	(0.892)	0.0000	0.0000	4,019
2016/02/15	R035	05/05/2016	10.35	Call	Bond Future	3,324.5800	3.3246	4,025.0600	4.0251	21.070	0	0	0
2016/02/15	R035	05/05/2016	10.36	Call	Bond Future	3,398.8100	3.3988	4,099.2900	4.0993	20.610	0	0	0
2016/02/15	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R035	04/08/2016			Bond Future	9.9753	94.7042	9.8842	95.4168	(0.913)	0.0000	0.0000	0
2016/02/15	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R035	04/08/2016	10.35	Call	Bond Future	2,842.2100	2.8422	3,554.7900	3.5548	25.071	0	0	0
2016/02/15	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R035	04/08/2016	10.36	Call	Bond Future	2,916.1500	2.9162	3,628.7300	3.6287	24.436	0	0	0
2016/02/15	R035	04/08/2016	10.37	Call	Bond Future	2,990.0000	2.9900	3,702.5800	3.7026	23.832	0	0	0
2016/02/15	R186	05/05/2016	9.25	Call	Bond Future	2,364.8300	2.3648	2,658.6400	2.6586	12.424	0	0	180
2016/02/15	R186	05/05/2016			Bond Future	9.2921	112.0662	9.1983	112.7278	(1.010)	0.0000	0.0000	58,128
2016/02/15	R186	05/05/2016	8.34	Call	Bond Future	429.3700	0.4294	502.9200	0.5029	17.130	0	0	0
2016/02/15	R186	05/05/2016	9.89	Call	Bond Future	5,091.3500	5.0913	5,562.2900	5.5623	9.250	0	0	0
2016/02/15	R186	05/05/2016	8.35	Call	Bond Future	439.6700	0.4397	514.7800	0.5148	17.083	0	0	0
2016/02/15	R186	05/05/2016	8.75	Put	Bond Future	4,932.4800	4.9325	4,426.1400	4.4261	(10.265)	0	0	1,900
2016/02/15	R186	05/05/2016	9.25	Put	Bond Future	2,661.0500	2.6611	2,293.2700	2.2933	(13.821)	0	0	0
2016/02/15	R186	05/05/2016	8.33	Call	Bond Future	419.2500	0.4192	491.2700	0.4913	17.178	0	0	0
2016/02/15	R186	05/05/2016	8.85	Put	Bond Future	4,408.7900	4.4088	3,927.5400	3.9275	(10.916)	0	0	5,350
2016/02/15	R186	05/05/2016	9.96	Call	Bond Future	5,442.6500	5.4426	5,929.7800	5.9298	8.950	0	0	0
2016/02/15	R186	05/05/2016	9.86	Call	Bond Future	4,943.3800	4.9434	5,407.1200	5.4071	9.381	0	0	0
2016/02/15	R186	05/05/2016	7.56	Put	Bond Future	13,209.8400	13.2098	12,557.9500	12.5580	(4.935)	0	0	0
2016/02/15	R186	05/05/2016	8.35	Put	Bond Future	7,342.5600	7.3426	6,756.0800	6.7561	(7.987)	0	0	0
2016/02/15	R186	05/05/2016	8.75	Call	Bond Future	1,031.7300	1.0317	1,186.9800	1.1870	15.048	0	0	180
2016/02/15	R186	05/05/2016	8.34	Put	Bond Future	7,408.7100	7.4087	6,820.6700	6.8207	(7.937)	0	0	0
2016/02/15	R186	05/05/2016	7.56	Call	Bond Future	49.8800	0.0499	59.5800	0.0596	19.447	0	0	0
2016/02/15	R186	05/05/2016	8.85	Call	Bond Future	1,241.8900	1.2419	1,422.2300	1.4222	14.521	0	0	0
2016/02/15	R186	05/05/2016	8.33	Put	Bond Future	7,475.1000	7.4751	6,885.5300	6.8855	(7.887)	0	0	0
2016/02/15	R186	05/05/2016	9.89	Put	Bond Future	1,001.8200	1.0018	811.1700	0.8112	(19.030)	0	0	180
2016/02/15	R186	05/05/2016	9.96	Put	Bond Future	888.3400	0.8883	713.8800	0.7139	(19.639)	0	0	5,000
2016/02/15	R186	05/05/2016	9.86	Put	Bond Future	1,053.9200	1.0539	856.0700	0.8561	(18.773)	0	0	5,000
2016/02/15	R186	04/08/2016	8.51	Put	Bond Future	7,308.6000	7.3086	6,794.1300	6.7941	(7.039)	0	0	0
2016/02/15	R186	04/08/2016			Bond Future	9.3520	108.9254	9.2547	109.5981	(1.041)	0.0000	0.0000	0
2016/02/15	R186	04/08/2016	8.50	Put	Bond Future	7,364.6500	7.3647	6,848.4400	6.8484	(7.009)	0	0	0
2016/02/15	R186	04/08/2016	8.51	Call	Bond Future	1,295.9500	1.2959	1,454.2400	1.4542	12.214	0	0	0
2016/02/15	R186	04/08/2016	8.49	Call	Bond Future	1,260.7200	1.2607	1,415.5700	1.4156	12.283	0	0	0
2016/02/15	R186	04/08/2016	8.50	Call	Bond Future	1,277.8800	1.2779	1,434.4300	1.4344	12.251	0	0	0

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2016/02/15	R186	04/08/2016	8.49	Put	Bond Future	7,421.6700	7.4217	6,903.7600	6.9038	(6.978)	0	0	0
2016/02/15	R197	05/05/2016			Bond Future	293.6444	293.6444	293.6066	293.6066	(0.013)	0.0000	0.0000	1,426
2016/02/15	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R197	05/05/2016	299.99	Put	Bond Future	6,345.6000	6.3456	6,383.4100	6.3834	0.596	0	0	0
2016/02/15	R197	05/05/2016	300.01	Put	Bond Future	6,365.6000	6.3656	6,403.4100	6.4034	0.594	0	0	0
2016/02/15	R197	05/05/2016	300.00	Put	Bond Future	6,355.6000	6.3556	6,393.4100	6.3934	0.595	0	0	0
2016/02/15	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R197	04/08/2016	293.98	Put	Bond Future	1,135.8800	1.1359	1,178.4300	1.1784	3.746	0	0	0
2016/02/15	R197	04/08/2016			Bond Future	292.8441	292.8441	292.8016	292.8016	(0.015)	0.0000	0.0000	0
2016/02/15	R197	04/08/2016	293.97	Put	Bond Future	1,125.8800	1.1259	1,168.4300	1.1684	3.779	0	0	0
2016/02/15	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R197	04/08/2016	293.96	Put	Bond Future	1,115.8800	1.1159	1,158.4300	1.1584	3.813	0	0	0
2016/02/15	R202	05/05/2016	246.99	Put	Bond Future	6,824.0000	6.8240	6,854.4600	6.8545	0.446	0	0	0
2016/02/15	R202	05/05/2016			Bond Future	240.1660	240.1660	240.1355	240.1355	(0.013)	0.0000	0.0000	43,502
2016/02/15	R202	05/05/2016	247.01	Put	Bond Future	6,844.0000	6.8440	6,874.4600	6.8745	0.445	0	0	0
2016/02/15	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R202	05/05/2016	247.00	Put	Bond Future	6,834.0000	6.8340	6,864.4600	6.8645	0.446	0	0	0
2016/02/15	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R202	04/08/2016	243.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R202	04/08/2016			Bond Future	241.3730	241.3730	241.3387	241.3387	(0.014)	0.0000	0.0000	0
2016/02/15	R202	04/08/2016	243.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R202	04/08/2016	243.24	Put	Bond Future	1,866.9800	1.8670	1,901.2800	1.9013	1.837	0	0	0
2016/02/15	R202	04/08/2016	243.26	Put	Bond Future	1,886.9800	1.8870	1,921.2800	1.9213	1.818	0	0	0
2016/02/15	R202	04/08/2016	243.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R202	04/08/2016	243.25	Put	Bond Future	1,876.9800	1.8770	1,911.2800	1.9113	1.827	0	0	0
2016/02/15	R203	05/05/2016	7.25	Put	Bond Future	1,247.5500	1.2475	1,124.9600	1.1250	(9.826)	0	0	0
2016/02/15	R203	05/05/2016			Bond Future	8.2034	101.2963	8.0968	101.4301	(1.300)	0.0000	0.0000	54,204
2016/02/15	R203	05/05/2016	7.26	Call	Bond Future	42.7800	0.0428	54.3900	0.0544	27.139	0	0	0
2016/02/15	R203	05/05/2016	7.24	Call	Bond Future	40.2700	0.0403	51.2900	0.0513	27.365	0	0	0
2016/02/15	R203	05/05/2016	7.25	Call	Bond Future	41.4700	0.0415	52.7800	0.0528	27.273	0	0	0
2016/02/15	R203	05/05/2016	7.24	Put	Bond Future	1,259.1100	1.2591	1,136.2300	1.1362	(9.759)	0	0	0
2016/02/15	R203	05/05/2016	7.26	Put	Bond Future	1,236.1100	1.2361	1,113.8200	1.1138	(9.893)	0	0	0
2016/02/15	R203	04/08/2016	7.26	Call	Bond Future	94.0100	0.0940	115.6300	0.1156	22.998	0	0	0
2016/02/15	R203	04/08/2016			Bond Future	8.3009	103.2523	8.1700	103.3873	(1.577)	0.0000	0.0000	0
2016/02/15	R203	04/08/2016	7.24	Call	Bond Future	90.5200	0.0905	111.4900	0.1115	23.166	0	0	0
2016/02/15	R203	04/08/2016	7.25	Call	Bond Future	92.1600	0.0922	113.4500	0.1135	23.101	0	0	0
2016/02/15	R203	04/08/2016	7.24	Put	Bond Future	1,192.3800	1.1924	1,078.3600	1.0784	(9.562)	0	0	0
2016/02/15	R203	04/08/2016	7.26	Put	Bond Future	1,174.9300	1.1749	1,061.5600	1.0616	(9.649)	0	0	0
2016/02/15	R203	04/08/2016	7.25	Put	Bond Future	1,183.5500	1.1836	1,069.8500	1.0698	(9.607)	0	0	0
2016/02/15	R203	03/11/2016	8.86	Call	Bond Future	679.9700	0.6800	766.6700	0.7667	12.751	0	0	0
2016/02/15	R203	03/11/2016			Bond Future	8.3822	101.1066	8.2134	101.2428	(2.014)	0.0000	0.0000	0

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2016/02/15	R203	03/11/2016	8.84	Call	Bond Future	669.2900	0.6693	755.3100	0.7553	12.852	0	0	0
2016/02/15	R203	03/11/2016	8.85	Call	Bond Future	674.6200	0.6746	760.9800	0.7610	12.801	0	0	0
2016/02/15	R203	03/11/2016	8.84	Put	Bond Future	301.1900	0.3012	250.9400	0.2509	(16.684)	0	0	0
2016/02/15	R203	03/11/2016	8.86	Put	Bond Future	295.8300	0.2958	246.2600	0.2463	(16.756)	0	0	0
2016/02/15	R203	03/11/2016	8.85	Put	Bond Future	298.5000	0.2985	248.5900	0.2486	(16.720)	0	0	0
2016/02/15	R204	05/05/2016	7.75	Call	Bond Future	128.2400	0.1282	157.5900	0.1576	22.887	0	0	0
2016/02/15	R204	05/05/2016			Bond Future	8.5975	101.6940	8.4925	101.9336	(1.221)	0.0000	0.0000	33,079
2016/02/15	R204	05/05/2016	7.76	Call	Bond Future	131.6000	0.1316	161.5900	0.1616	22.789	0	0	0
2016/02/15	R204	05/05/2016	7.74	Put	Bond Future	2,104.3400	2.1043	1,893.3400	1.8933	(10.027)	0	0	0
2016/02/15	R204	05/05/2016	7.76	Put	Bond Future	2,064.3600	2.0644	1,854.6600	1.8547	(10.158)	0	0	0
2016/02/15	R204	05/05/2016	7.74	Call	Bond Future	124.8500	0.1248	153.5400	0.1535	22.980	0	0	0
2016/02/15	R204	05/05/2016	7.75	Put	Bond Future	2,084.3600	2.0844	1,874.0200	1.8740	(10.091)	0	0	0
2016/02/15	R204	04/08/2016			Bond Future	8.6968	99.6158	8.5801	99.8587	(1.342)	0.0000	0.0000	0
2016/02/15	R204	04/08/2016	7.74	Put	Bond Future	2,260.9500	2.2609	2,063.3200	2.0633	(8.741)	0	0	0
2016/02/15	R204	04/08/2016	7.76	Put	Bond Future	2,226.7100	2.2267	2,030.2900	2.0303	(8.821)	0	0	0
2016/02/15	R204	04/08/2016	7.74	Call	Bond Future	247.0400	0.2470	292.2900	0.2923	18.317	0	0	0
2016/02/15	R204	04/08/2016	7.75	Put	Bond Future	2,243.7100	2.2437	2,046.6700	2.0467	(8.782)	0	0	0
2016/02/15	R204	04/08/2016	7.75	Call	Bond Future	251.1100	0.2511	296.9500	0.2970	18.255	0	0	0
2016/02/15	R204	04/08/2016	7.76	Call	Bond Future	255.4200	0.2554	301.8800	0.3019	18.190	0	0	0
2016/02/15	R204	03/11/2016			Bond Future	8.7771	101.5723	8.6462	101.8185	(1.491)	0.0000	0.0000	0
2016/02/15	R204	03/11/2016	9.21	Put	Bond Future	766.6600	0.7667	670.7100	0.6707	(12.515)	0	0	0
2016/02/15	R204	03/11/2016	9.23	Put	Bond Future	753.4800	0.7535	658.7400	0.6587	(12.574)	0	0	0
2016/02/15	R204	03/11/2016	9.22	Put	Bond Future	760.0500	0.7600	664.7000	0.6647	(12.545)	0	0	0
2016/02/15	R204	03/11/2016	9.22	Call	Bond Future	1,587.6400	1.5876	1,738.5800	1.7386	9.507	0	0	0
2016/02/15	R204	03/11/2016	9.21	Call	Bond Future	1,575.6600	1.5757	1,726.0000	1.7260	9.541	0	0	0
2016/02/15	R204	03/11/2016	9.23	Call	Bond Future	1,599.6500	1.5997	1,751.2000	1.7512	9.474	0	0	0
2016/02/15	R207	05/05/2016	7.86	Put	Bond Future	3,037.5000	3.0375	2,774.5200	2.7745	(8.658)	0	0	0
2016/02/15	R207	05/05/2016			Bond Future	8.8088	97.4806	8.7116	97.7725	(1.103)	0.0000	0.0000	42,144
2016/02/15	R207	05/05/2016	7.85	Put	Bond Future	3,064.8500	3.0649	2,801.2100	2.8012	(8.602)	0	0	0
2016/02/15	R207	05/05/2016	7.56	Put	Bond Future	3,895.3400	3.8953	3,617.0800	3.6171	(7.143)	0	0	0
2016/02/15	R207	05/05/2016	7.84	Put	Bond Future	3,092.2900	3.0923	2,828.0000	2.8280	(8.547)	0	0	0
2016/02/15	R207	05/05/2016	7.56	Call	Bond Future	61.2900	0.0613	74.8800	0.0749	22.173	0	0	43
2016/02/15	R207	05/05/2016	7.85	Call	Bond Future	137.7400	0.1377	165.9500	0.1659	20.481	0	0	0
2016/02/15	R207	05/05/2016	7.86	Call	Bond Future	141.4800	0.1415	170.3500	0.1704	20.406	0	0	0
2016/02/15	R207	05/05/2016	7.84	Call	Bond Future	134.0700	0.1341	161.6300	0.1616	20.556	0	0	0
2016/02/15	R207	04/08/2016			Bond Future	8.8995	95.7181	8.7945	96.0142	(1.179)	0.0000	0.0000	0
2016/02/15	R207	04/08/2016	7.99	Put	Bond Future	2,991.0200	2.9910	2,754.2600	2.7543	(7.916)	0	0	0
2016/02/15	R207	04/08/2016	8.01	Put	Bond Future	2,945.3800	2.9454	2,710.1300	2.7101	(7.987)	0	0	0
2016/02/15	R207	04/08/2016	8.00	Put	Bond Future	2,967.9700	2.9680	2,731.9500	2.7319	(7.952)	0	0	0
2016/02/15	R207	04/08/2016	8.01	Call	Bond Future	400.1100	0.4001	460.9400	0.4609	15.203	0	0	0
2016/02/15	R207	04/08/2016	7.99	Call	Bond Future	387.5700	0.3876	446.8900	0.4469	15.306	0	0	0
2016/02/15	R207	04/08/2016	8.00	Call	Bond Future	393.6100	0.3936	453.6700	0.4537	15.259	0	0	0
2016/02/15	R208	05/05/2016	7.99	Call	Bond Future	175.0200	0.1750	209.1200	0.2091	19.483	0	0	0
2016/02/15	R208	05/05/2016	8.00	Put	Bond Future	3,820.3900	3.8204	3,501.8300	3.5018	(8.338)	0	0	0
2016/02/15	R208	05/05/2016			Bond Future	8.9652	92.1071	8.8695	92.4605	(1.068)	0.0000	0.0000	45,535

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
2016/02/15	R208	05/05/2016	8.00	Call	Bond Future	179.4300	0.1794	214.3000	0.2143	19.434	0	0	0
2016/02/15	R208	05/05/2016	8.01	Call	Bond Future	184.1200	0.1841	219.7800	0.2198	19.368	0	0	0
2016/02/15	R208	05/05/2016	7.99	Put	Bond Future	3,854.6100	3.8546	3,535.2800	3.5353	(8.284)	0	0	0
2016/02/15	R208	05/05/2016	8.01	Put	Bond Future	3,786.4600	3.7865	3,468.6900	3.4687	(8.392)	0	0	0
2016/02/15	R208	04/08/2016	8.01	Put	Bond Future	4,158.7000	4.1587	3,862.7300	3.8627	(7.117)	0	0	0
2016/02/15	R208	04/08/2016			Bond Future	9.0428	93.8857	8.9413	94.2446	(1.123)	0.0000	0.0000	0
2016/02/15	R208	04/08/2016	8.00	Put	Bond Future	4,188.7300	4.1887	3,891.9300	3.8919	(7.086)	0	0	0
2016/02/15	R208	04/08/2016	7.99	Call	Bond Future	413.2400	0.4132	474.5300	0.4745	14.832	0	0	0
2016/02/15	R208	04/08/2016	8.00	Call	Bond Future	419.7900	0.4198	481.8900	0.4819	14.793	0	0	0
2016/02/15	R208	04/08/2016	8.01	Call	Bond Future	426.7900	0.4268	489.7200	0.4897	14.745	0	0	0
2016/02/15	R208	04/08/2016	7.99	Put	Bond Future	4,219.2200	4.2192	3,921.6100	3.9216	(7.054)	0	0	0
2016/02/15	R208	03/11/2016	9.59	Put	Bond Future	1,341.9000	1.3419	1,202.2300	1.2022	(10.408)	0	0	0
2016/02/15	R208	03/11/2016			Bond Future	9.1086	92.3257	9.0007	92.6905	(1.185)	0.0000	0.0000	0
2016/02/15	R208	03/11/2016	9.58	Put	Bond Future	1,353.8500	1.3538	1,213.2900	1.2133	(10.382)	0	0	0
2016/02/15	R208	03/11/2016	9.57	Call	Bond Future	2,905.8400	2.9058	3,129.1200	3.1291	7.684	0	0	0
2016/02/15	R208	03/11/2016	9.58	Call	Bond Future	2,926.5300	2.9265	3,150.7000	3.1507	7.660	0	0	0
2016/02/15	R208	03/11/2016	9.59	Call	Bond Future	2,947.5800	2.9476	3,172.6400	3.1726	7.635	0	0	0
2016/02/15	R208	03/11/2016	9.57	Put	Bond Future	1,366.1800	1.3662	1,224.7300	1.2247	(10.354)	0	0	0
2016/02/15	R209	05/05/2016			Bond Future	9.8560	69.4817	9.7682	70.0570	(0.891)	0.0000	0.0000	31,955
2016/02/15	R209	05/05/2016	9.00	Call	Bond Future	574.1900	0.5742	655.2200	0.6552	14.112	0	0	6,700
2016/02/15	R209	05/05/2016	8.25	Put	Bond Future	11,892.7800	11.8928	11,331.3300	11.3313	(4.721)	0	0	0
2016/02/15	R209	05/05/2016	8.99	Put	Bond Future	6,574.6500	6.5747	6,078.8600	6.0789	(7.541)	0	0	0
2016/02/15	R209	05/05/2016	9.01	Put	Bond Future	6,451.0800	6.4511	5,958.3200	5.9583	(7.638)	0	0	0
2016/02/15	R209	05/05/2016	9.00	Put	Bond Future	6,512.5000	6.5125	6,018.2000	6.0182	(7.590)	0	0	0
2016/02/15	R209	05/05/2016	9.01	Call	Bond Future	586.5900	0.5866	669.1600	0.6692	14.076	0	0	0
2016/02/15	R209	05/05/2016	8.25	Call	Bond Future	89.2900	0.0893	103.1700	0.1032	15.545	0	0	6,700
2016/02/15	R209	05/05/2016	8.99	Call	Bond Future	562.4100	0.5624	641.9500	0.6419	14.143	0	0	0
2016/02/15	R209	04/08/2016	9.26	Call	Bond Future	1,745.4600	1.7455	1,918.3600	1.9184	9.906	0	0	0
2016/02/15	R209	04/08/2016			Bond Future	9.9114	70.8235	9.8212	71.4089	(0.910)	0.0000	0.0000	0
2016/02/15	R209	04/08/2016	9.60	Put	Bond Future	4,616.6600	4.6167	4,261.5700	4.2616	(7.691)	0	0	0
2016/02/15	R209	04/08/2016	10.60	Call	Bond Future	5,986.3000	5.9863	6,381.5300	6.3815	6.602	0	0	6,000
2016/02/15	R209	04/08/2016	9.24	Call	Bond Future	1,703.3800	1.7034	1,873.0600	1.8731	9.961	0	0	0
2016/02/15	R209	04/08/2016	9.25	Call	Bond Future	1,724.2500	1.7243	1,895.5400	1.8955	9.934	0	0	0
2016/02/15	R209	04/08/2016	10.60	Put	Bond Future	1,760.7900	1.7608	1,570.6400	1.5706	(10.799)	0	0	0
2016/02/15	R209	04/08/2016	9.24	Put	Bond Future	6,250.2500	6.2502	5,834.5500	5.8346	(6.651)	0	0	0
2016/02/15	R209	04/08/2016	9.26	Put	Bond Future	6,150.3300	6.1503	5,737.8500	5.7378	(6.707)	0	0	0
2016/02/15	R209	04/08/2016	9.60	Call	Bond Future	2,563.0700	2.5631	2,793.3600	2.7934	8.985	0	0	6,000
2016/02/15	R209	04/08/2016	9.25	Put	Bond Future	6,200.0700	6.2001	5,785.9800	5.7860	(6.679)	0	0	0
2016/02/15	R209	03/11/2016	10.26	Call	Bond Future	5,236.8500	5.2368	5,577.5400	5.5775	6.506	0	0	0
2016/02/15	R209	03/11/2016			Bond Future	9.9601	69.0629	9.8675	69.6588	(0.930)	0.0000	0.0000	0
2016/02/15	R209	03/11/2016	10.24	Call	Bond Future	5,166.9100	5.1669	5,504.8900	5.5049	6.541	0	0	0
2016/02/15	R209	03/11/2016	10.25	Call	Bond Future	5,201.8400	5.2018	5,541.1800	5.5412	6.523	0	0	0
2016/02/15	R209	03/11/2016	10.24	Put	Bond Future	3,413.8400	3.4138	3,155.9300	3.1559	(7.555)	0	0	0
2016/02/15	R209	03/11/2016	10.25	Put	Bond Future	3,387.4200	3.3874	3,130.8700	3.1309	(7.574)	0	0	0
2016/02/15	R209	03/11/2016	10.26	Put	Bond Future	3,361.1800	3.3612	3,105.9800	3.1060	(7.593)	0	0	0
2016/02/15	R210	05/05/2016			Bond Future	180.3216	180.3216	180.8658	180.8658	0.302	0.0000	0.0000	1,554

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2016/02/15	R210	05/05/2016	184.99	Put	Bond Future	4,668.4000	4.6684	4,124.2500	4.1243	(11.656)	0	0	0
2016/02/15	R210	05/05/2016	185.00	Put	Bond Future	4,678.4000	4.6784	4,134.2500	4.1343	(11.631)	0	0	0
2016/02/15	R210	05/05/2016	185.01	Put	Bond Future	4,688.4000	4.6884	4,144.2500	4.1443	(11.606)	0	0	0
2016/02/15	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R210	04/08/2016			Bond Future	183.8175	183.8175	184.3697	184.3697	0.300	0.0000	0.0000	0
2016/02/15	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R210	04/08/2016	181.50	Call	Bond Future	2,317.5400	2.3175	2,869.7300	2.8697	23.827	0	0	0
2016/02/15	R210	04/08/2016	181.52	Call	Bond Future	2,297.5400	2.2975	2,849.7300	2.8497	24.034	0	0	0
2016/02/15	R210	04/08/2016	181.51	Call	Bond Future	2,307.5400	2.3075	2,859.7300	2.8597	23.930	0	0	0
2016/02/15	R211	05/05/2016	139.01	Put	Bond Future	1,854.7400	1.8547	1,744.7300	1.7447	(5.931)	0	0	0
2016/02/15	R211	05/05/2016			Bond Future	137.1553	137.1553	137.2653	137.2653	0.080	0.0000	0.0000	57
2016/02/15	R211	05/05/2016	139.00	Put	Bond Future	1,844.7400	1.8447	1,734.7300	1.7347	(5.963)	0	0	0
2016/02/15	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R211	05/05/2016	138.99	Put	Bond Future	1,834.7400	1.8347	1,724.7300	1.7247	(5.996)	0	0	0
2016/02/15	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R211	04/08/2016			Bond Future	138.0771	138.0771	138.1872	138.1872	0.080	0.0000	0.0000	0
2016/02/15	R211	04/08/2016	137.09	Call	Bond Future	987.1100	0.9871	1,097.2300	1.0972	11.156	0	0	0
2016/02/15	R211	04/08/2016	137.07	Call	Bond Future	1,007.1100	1.0071	1,117.2300	1.1172	10.934	0	0	0
2016/02/15	R211	04/08/2016	137.08	Call	Bond Future	997.1100	0.9971	1,107.2300	1.1072	11.044	0	0	0
2016/02/15	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R212	05/05/2016			Bond Future	142.6885	142.6885	142.6701	142.6701	(0.013)	0.0000	0.0000	3,830
2016/02/15	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R212	05/05/2016	144.99	Put	Bond Future	2,301.4800	2.3015	2,319.8700	2.3199	0.799	0	0	0
2016/02/15	R212	05/05/2016	145.01	Put	Bond Future	2,321.4800	2.3215	2,339.8700	2.3399	0.792	0	0	0
2016/02/15	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R212	05/05/2016	145.00	Put	Bond Future	2,311.4800	2.3115	2,329.8700	2.3299	0.796	0	0	0
2016/02/15	R212	04/08/2016	142.43	Call	Bond Future	1,118.0700	1.1181	1,097.2500	1.0972	(1.862)	0	0	0
2016/02/15	R212	04/08/2016			Bond Future	143.5481	143.5481	143.5273	143.5273	(0.015)	0.0000	0.0000	0
2016/02/15	R212	04/08/2016	142.44	Call	Bond Future	1,108.0700	1.1081	1,087.2500	1.0872	(1.879)	0	0	0
2016/02/15	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/15	R212	04/08/2016	142.42	Call	Bond Future	1,128.0700	1.1281	1,107.2500	1.1072	(1.846)	0	0	0
2016/02/15	R213	05/05/2016	8.74	Put	Bond Future	7,354.0300	7.3540	6,833.7600	6.8338	(7.075)	0	0	0
2016/02/15	R213	05/05/2016	8.76	Put	Bond Future	7,225.7800	7.2258	6,708.0800	6.7081	(7.165)	0	0	0
2016/02/15	R213	05/05/2016			Bond Future	9.7378	80.1070	9.6494	80.6889	(0.908)	0.0000	0.0000	47,717
2016/02/15	R213	05/05/2016	8.75	Put	Bond Future	7,289.5600	7.2896	6,770.5500	6.7705	(7.120)	0	0	0

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2016/02/15	R213	05/05/2016	8.74	Call	Bond Future	414.6800	0.4147	476.2500	0.4763	14.848	0	0	0
2016/02/15	R213	05/05/2016	8.75	Call	Bond Future	423.9600	0.4240	486.7900	0.4868	14.820	0	0	0
2016/02/15	R213	05/05/2016	8.76	Call	Bond Future	433.8400	0.4338	497.9800	0.4980	14.784	0	0	0
2016/02/15	R213	04/08/2016			Bond Future	9.7948	81.6537	9.7038	82.2456	(0.929)	0.0000	0.0000	0
2016/02/15	R213	04/08/2016	8.99	Put	Bond Future	6,883.6500	6.8837	6,441.0200	6.4410	(6.430)	0	0	0
2016/02/15	R213	04/08/2016	9.01	Put	Bond Future	6,779.0000	6.7790	6,339.4400	6.3394	(6.484)	0	0	0
2016/02/15	R213	04/08/2016	9.00	Put	Bond Future	6,831.2000	6.8312	6,390.1000	6.3901	(6.457)	0	0	0
2016/02/15	R213	04/08/2016	9.01	Call	Bond Future	1,461.5800	1.4616	1,613.8700	1.6139	10.420	0	0	0
2016/02/15	R213	04/08/2016	8.99	Call	Bond Future	1,424.1700	1.4242	1,573.3900	1.5734	10.478	0	0	0
2016/02/15	R213	04/08/2016	9.00	Call	Bond Future	1,442.7900	1.4428	1,593.5400	1.5935	10.449	0	0	0
2016/02/15	R213	03/11/2016			Bond Future	9.8476	79.7049	9.7539	80.3072	(0.952)	0.0000	0.0000	0
2016/02/15	R213	03/11/2016	10.18	Put	Bond Future	3,218.1500	3.2181	2,963.5800	2.9636	(7.910)	0	0	0
2016/02/15	R213	03/11/2016	10.20	Put	Bond Future	3,167.3700	3.1674	2,915.5600	2.9156	(7.950)	0	0	0
2016/02/15	R213	03/11/2016	10.18	Call	Bond Future	5,302.7000	5.3027	5,650.4500	5.6504	6.558	0	0	0
2016/02/15	R213	03/11/2016	10.19	Put	Bond Future	3,192.5400	3.1925	2,939.3500	2.9394	(7.931)	0	0	0
2016/02/15	R213	03/11/2016	10.19	Call	Bond Future	5,338.5800	5.3386	5,687.7100	5.6877	6.540	0	0	0
2016/02/15	R213	03/11/2016	10.20	Call	Bond Future	5,374.8200	5.3748	5,725.3300	5.7253	6.521	0	0	0
2016/02/15	R214	05/05/2016	9.01	Call	Bond Future	480.1000	0.4801	548.5300	0.5485	14.253	0	0	0
2016/02/15	R214	05/05/2016	9.30	Put	Bond Future	5,649.0900	5.6491	5,171.7100	5.1717	(8.451)	0	0	0
2016/02/15	R214	05/05/2016			Bond Future	9.9745	69.5269	9.8863	70.1206	(0.884)	0.0000	0.0000	31,399
2016/02/15	R214	05/05/2016	8.99	Call	Bond Future	459.1500	0.4591	524.8600	0.5249	14.311	0	0	0
2016/02/15	R214	05/05/2016	9.00	Call	Bond Future	469.3400	0.4693	536.3900	0.5364	14.286	0	0	0
2016/02/15	R214	05/05/2016	8.99	Put	Bond Future	7,609.4600	7.6095	7,081.4500	7.0814	(6.939)	0	0	0
2016/02/15	R214	05/05/2016	9.01	Put	Bond Future	7,473.1100	7.4731	6,947.8200	6.9478	(7.029)	0	0	0
2016/02/15	R214	05/05/2016	9.30	Call	Bond Future	878.3200	0.8783	994.6600	0.9947	13.246	0	0	0
2016/02/15	R214	05/05/2016	9.00	Put	Bond Future	7,540.9300	7.5409	7,014.2600	7.0143	(6.984)	0	0	0
2016/02/15	R214	04/08/2016	9.25	Put	Bond Future	7,068.7800	7.0688	6,623.5600	6.6236	(6.298)	0	0	0
2016/02/15	R214	04/08/2016	11.30	Call	Bond Future	8,607.7000	8.6077	9,087.4800	9.0875	5.574	0	0	6,300
2016/02/15	R214	04/08/2016	9.24	Call	Bond Future	1,547.0600	1.5471	1,704.2900	1.7043	10.163	0	0	0
2016/02/15	R214	04/08/2016			Bond Future	10.0287	70.8694	9.9382	71.4734	(0.903)	0.0000	0.0000	0
2016/02/15	R214	04/08/2016	9.30	Call	Bond Future	1,669.2300	1.6692	1,836.1000	1.8361	9.997	0	0	1,300
2016/02/15	R214	04/08/2016	8.55	Put	Bond Future	11,666.5500	11.6665	11,130.5700	11.1306	(4.594)	0	0	0
2016/02/15	R214	04/08/2016	9.25	Call	Bond Future	1,567.0400	1.5670	1,725.8600	1.7259	10.135	0	0	0
2016/02/15	R214	04/08/2016	11.30	Put	Bond Future	989.0800	0.9891	864.8200	0.8648	(12.563)	0	0	0
2016/02/15	R214	04/08/2016	10.30	Put	Bond Future	2,811.1900	2.8112	2,547.9300	2.5479	(9.365)	0	0	0
2016/02/15	R214	04/08/2016	9.26	Call	Bond Future	1,587.1800	1.5872	1,747.6000	1.7476	10.107	0	0	0
2016/02/15	R214	04/08/2016	9.30	Put	Bond Future	6,796.0200	6.7960	6,358.8500	6.3588	(6.433)	0	0	0
2016/02/15	R214	04/08/2016	8.55	Call	Bond Future	570.0400	0.5700	638.1000	0.6381	11.940	0	0	1,300
2016/02/15	R214	04/08/2016	9.24	Put	Bond Future	7,124.1700	7.1242	6,677.3600	6.6774	(6.272)	0	0	0
2016/02/15	R214	04/08/2016	10.30	Call	Bond Future	4,568.9800	4.5690	4,909.7600	4.9098	7.459	0	0	6,300
2016/02/15	R214	04/08/2016	9.26	Put	Bond Future	7,013.6800	7.0137	6,570.0600	6.5701	(6.325)	0	0	0
2016/02/15	R214	03/11/2016	10.35	Put	Bond Future	3,602.6300	3.6026	3,335.0100	3.3350	(7.428)	0	0	0
2016/02/15	R214	03/11/2016			Bond Future	10.0791	68.9626	9.9861	69.5775	(0.922)	0.0000	0.0000	0
2016/02/15	R214	03/11/2016	10.34	Put	Bond Future	3,630.2100	3.6302	3,361.2100	3.3612	(7.410)	0	0	0
2016/02/15	R214	03/11/2016	10.35	Call	Bond Future	5,343.5200	5.3435	5,690.8300	5.6908	6.500	0	0	0
2016/02/15	R214	03/11/2016	10.33	Call	Bond Future	5,272.9300	5.2729	5,617.4700	5.6175	6.534	0	0	0
2016/02/15	R214	03/11/2016	10.34	Call	Bond Future	5,308.1800	5.3082	5,654.1100	5.6541	6.517	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
2016/02/15	R214	03/11/2016	10.33	Put	Bond Future	3,657.9900	3.6580	3,387.6000	3.3876	(7.392)	0	0	0
2016/02/15	R248	05/05/2016			Bond Future	10.0829	89.0365	9.9997	89.7412	(0.825)	0.0000	0.0000	63,832
2016/02/15	R248	05/05/2016	8.99	Put	Bond Future	10,597.6400	10.5976	9,953.2800	9.9533	(6.080)	0	0	0
2016/02/15	R248	05/05/2016	9.01	Put	Bond Future	10,415.9400	10.4159	9,774.3000	9.7743	(6.160)	0	0	0
2016/02/15	R248	05/05/2016	8.99	Call	Bond Future	461.0800	0.4611	521.4000	0.5214	13.082	0	0	0
2016/02/15	R248	05/05/2016	9.00	Put	Bond Future	10,506.3800	10.5064	9,863.3600	9.8634	(6.120)	0	0	0
2016/02/15	R248	05/05/2016	9.00	Call	Bond Future	471.9100	0.4719	533.5700	0.5336	13.066	0	0	0
2016/02/15	R248	05/05/2016	9.01	Call	Bond Future	483.3700	0.4834	546.4100	0.5464	13.042	0	0	0
2016/02/15	R248	04/08/2016			Bond Future	10.1410	90.7557	10.0554	91.4725	(0.844)	0.0000	0.0000	0
2016/02/15	R248	04/08/2016	9.25	Call	Bond Future	1,716.8200	1.7168	1,882.3200	1.8823	9.640	0	0	0
2016/02/15	R248	04/08/2016	9.24	Put	Bond Future	9,811.0400	9.8110	9,257.8900	9.2579	(5.638)	0	0	0
2016/02/15	R248	04/08/2016	9.26	Put	Bond Future	9,661.7700	9.6618	9,112.1800	9.1122	(5.688)	0	0	0
2016/02/15	R248	04/08/2016	9.25	Put	Bond Future	9,735.7000	9.7357	9,184.3100	9.1843	(5.664)	0	0	0
2016/02/15	R248	04/08/2016	9.26	Call	Bond Future	1,740.1200	1.7401	1,907.4200	1.9074	9.614	0	0	0
2016/02/15	R248	04/08/2016	9.24	Call	Bond Future	1,694.7500	1.6947	1,858.4900	1.8585	9.662	0	0	0
2016/02/15	R248	03/11/2016	10.38	Call	Bond Future	6,340.8300	6.3408	6,735.9300	6.7359	6.231	0	0	0
2016/02/15	R248	03/11/2016			Bond Future	10.1951	88.0977	10.1072	88.8272	(0.862)	0.0000	0.0000	0
2016/02/15	R248	03/11/2016	10.39	Call	Bond Future	6,384.3000	6.3843	6,781.0600	6.7811	6.215	0	0	0
2016/02/15	R248	03/11/2016	10.37	Put	Bond Future	4,879.0700	4.8791	4,542.9700	4.5430	(6.889)	0	0	0
2016/02/15	R248	03/11/2016	10.39	Put	Bond Future	4,806.0400	4.8060	4,473.2700	4.4733	(6.924)	0	0	0
2016/02/15	R248	03/11/2016	10.37	Call	Bond Future	6,297.7600	6.2978	6,691.1900	6.6912	6.247	0	0	0
2016/02/15	R248	03/11/2016	10.38	Put	Bond Future	4,842.2800	4.8423	4,507.8500	4.5079	(6.906)	0	0	0

**Total**

**696958**