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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/02/2016 TO 22/02/2016

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
2016/02/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	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
2016/02/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	2025	05/05/2016			Bond Future	123.2363	123.2363	123.2211	123.2211	(0.012)	0.0000	0.0000	4,571
2016/02/22	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2025	05/05/2016	125.99	Put	Bond Future	2,753.7300	2.7537	2,768.8800	2.7689	0.550	0	0	0
2016/02/22	2025	05/05/2016	126.01	Put	Bond Future	2,773.7300	2.7737	2,788.8800	2.7889	0.546	0	0	0
2016/02/22	2025	05/05/2016	126.00	Put	Bond Future	2,763.7300	2.7637	2,778.8800	2.7789	0.548	0	0	0
2016/02/22	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2025	04/08/2016			Bond Future	124.3681	124.3681	124.3505	124.3505	(0.014)	0.0000	0.0000	0
2016/02/22	2025	04/08/2016	123.86	Call	Bond Future	508.1100	0.5081	490.4800	0.4905	(3.470)	0	0	0
2016/02/22	2025	04/08/2016	123.87	Call	Bond Future	498.1100	0.4981	480.4800	0.4805	(3.539)	0	0	0
2016/02/22	2025	04/08/2016	123.85	Call	Bond Future	518.1100	0.5181	500.4800	0.5005	(3.403)	0	0	0
2016/02/22	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2030	05/05/2016	8.99	Put	Bond Future	4,462.9300	4.4629	4,599.4100	4.5994	3.058	0	0	0
2016/02/22	2030	05/05/2016	9.01	Put	Bond Future	4,315.6400	4.3156	4,452.1200	4.4521	3.162	0	0	0
2016/02/22	2030	05/05/2016			Bond Future	9.6167	89.9946	9.6366	89.8581	0.207	0.0000	0.0000	17,216
2016/02/22	2030	05/05/2016	9.00	Put	Bond Future	4,389.2400	4.3892	4,525.7200	4.5257	3.109	0	0	0
2016/02/22	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2030	04/08/2016	10.17	Call	Bond Future	3,237.4800	3.2375	3,096.6800	3.0967	(4.349)	0	0	0
2016/02/22	2030	04/08/2016			Bond Future	9.6792	87.7193	9.7000	87.5785	0.215	0.0000	0.0000	0
2016/02/22	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2032	05/05/2016			Bond Future	9.7562	88.8443	9.7812	88.6629	0.256	0.0000	0.0000	9,165
2016/02/22	2032	05/05/2016	8.99	Put	Bond Future	6,527.8400	6.5278	6,639.7400	6.6397	1.714	0	0	0
2016/02/22	2032	05/05/2016	9.01	Put	Bond Future	6,398.0800	6.3981	6,508.0300	6.5080	1.718	0	0	0
2016/02/22	2032	05/05/2016	9.00	Put	Bond Future	6,462.7900	6.4628	6,573.7200	6.5737	1.716	0	0	0
2016/02/22	2032	05/05/2016	9.01	Call	Bond Future	712.1100	0.7121	640.6500	0.6406	(10.035)	0	0	0
2016/02/22	2032	05/05/2016	8.99	Call	Bond Future	682.1700	0.6822	612.6600	0.6127	(10.190)	0	0	0
2016/02/22	2032	05/05/2016	9.00	Call	Bond Future	697.0200	0.6970	626.5400	0.6265	(10.112)	0	0	0
2016/02/22	2032	04/08/2016	9.01	Call	Bond Future	1,494.9200	1.4949	1,416.4800	1.4165	(5.247)	0	0	0
2016/02/22	2032	04/08/2016			Bond Future	9.8175	90.5555	9.8435	90.3689	0.265	0.0000	0.0000	0
2016/02/22	2032	04/08/2016	8.99	Call	Bond Future	1,455.7400	1.4557	1,378.6000	1.3786	(5.299)	0	0	0
2016/02/22	2032	04/08/2016	9.00	Call	Bond Future	1,474.8300	1.4748	1,397.0500	1.3971	(5.274)	0	0	0
2016/02/22	2032	04/08/2016	8.99	Put	Bond Future	7,706.6500	7.7066	7,816.0700	7.8161	1.420	0	0	0
2016/02/22	2032	04/08/2016	9.01	Put	Bond Future	7,587.2000	7.5872	7,695.3200	7.6953	1.425	0	0	0
2016/02/22	2032	04/08/2016	9.00	Put	Bond Future	7,646.3700	7.6464	7,755.1500	7.7551	1.423	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
2016/02/22	2032	03/11/2016			Bond Future	9.8713	88.1695	9.8984	87.9781	0.274	0.0000	0.0000	0
2016/02/22	2032	03/11/2016	10.28	Put	Bond Future	3,300.6300	3.3006	3,347.5300	3.3475	1.421	0	0	0
2016/02/22	2032	03/11/2016	10.30	Put	Bond Future	3,247.0300	3.2470	3,293.1400	3.2931	1.420	0	0	0
2016/02/22	2032	03/11/2016	10.29	Put	Bond Future	3,273.7400	3.2737	3,320.2400	3.3202	1.420	0	0	0
2016/02/22	2032	03/11/2016	10.30	Call	Bond Future	6,211.5600	6.2116	6,066.2400	6.0662	(2.340)	0	0	0
2016/02/22	2032	03/11/2016	10.28	Call	Bond Future	6,130.1700	6.1302	5,985.6400	5.9856	(2.358)	0	0	0
2016/02/22	2032	03/11/2016	10.29	Call	Bond Future	6,170.8100	6.1708	6,025.8800	6.0259	(2.349)	0	0	0
2016/02/22	2033	05/05/2016			Bond Future	102.7092	102.7092	102.8455	102.8455	0.133	0.0000	0.0000	2,032
2016/02/22	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2033	05/05/2016	102.40	Call	Bond Future	309.2100	0.3092	445.5100	0.4455	44.080	0	0	0
2016/02/22	2033	05/05/2016	102.41	Call	Bond Future	299.2100	0.2992	435.5100	0.4355	45.553	0	0	0
2016/02/22	2033	05/05/2016	102.39	Call	Bond Future	319.2100	0.3192	455.5100	0.4555	42.699	0	0	0
2016/02/22	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2037	05/05/2016	8.99	Call	Bond Future	548.3600	0.5484	480.8900	0.4809	(12.304)	0	0	0
2016/02/22	2037	05/05/2016	9.00	Put	Bond Future	8,143.9600	8.1440	8,311.9700	8.3120	2.063	0	0	0
2016/02/22	2037	05/05/2016			Bond Future	9.9010	90.0694	9.9311	89.8329	0.304	0.0000	0.0000	41,175
2016/02/22	2037	05/05/2016	9.00	Call	Bond Future	560.8300	0.5608	492.3100	0.4923	(12.218)	0	0	0
2016/02/22	2037	05/05/2016	9.01	Call	Bond Future	573.9300	0.5739	504.3000	0.5043	(12.132)	0	0	0
2016/02/22	2037	05/05/2016	8.99	Put	Bond Future	8,221.3700	8.2214	8,390.4300	8.3904	2.056	0	0	0
2016/02/22	2037	05/05/2016	9.01	Put	Bond Future	8,067.3100	8.0673	8,234.2100	8.2342	2.069	0	0	0
2016/02/22	2037	04/08/2016			Bond Future	9.9633	87.5450	9.9946	87.3022	0.314	0.0000	0.0000	0
2016/02/22	2037	04/08/2016	9.24	Put	Bond Future	7,810.6600	7.8107	7,948.3700	7.9484	1.763	0	0	0
2016/02/22	2037	04/08/2016	9.26	Put	Bond Future	7,686.5600	7.6866	7,822.6100	7.8226	1.770	0	0	0
2016/02/22	2037	04/08/2016	9.24	Call	Bond Future	1,878.1200	1.8781	1,773.0200	1.7730	(5.596)	0	0	0
2016/02/22	2037	04/08/2016	9.25	Put	Bond Future	7,748.3400	7.7483	7,885.2200	7.8852	1.767	0	0	0
2016/02/22	2037	04/08/2016	9.25	Call	Bond Future	1,902.1000	1.9021	1,796.1700	1.7962	(5.569)	0	0	0
2016/02/22	2037	04/08/2016	9.26	Call	Bond Future	1,926.4900	1.9265	1,819.7300	1.8197	(5.542)	0	0	0
2016/02/22	2037	03/11/2016	10.35	Call	Bond Future	6,379.3800	6.3794	6,200.5700	6.2006	(2.803)	0	0	0
2016/02/22	2037	03/11/2016	10.36	Put	Bond Future	3,818.3100	3.8183	3,887.6900	3.8877	1.817	0	0	0
2016/02/22	2037	03/11/2016			Bond Future	10.0139	89.2606	10.0462	89.0118	0.323	0.0000	0.0000	0
2016/02/22	2037	03/11/2016	10.36	Call	Bond Future	6,422.3000	6.4223	6,242.9700	6.2430	(2.792)	0	0	0
2016/02/22	2037	03/11/2016	10.37	Call	Bond Future	6,465.3400	6.4653	6,285.4700	6.2855	(2.782)	0	0	0
2016/02/22	2037	03/11/2016	10.35	Put	Bond Future	3,848.8800	3.8489	3,918.7800	3.9188	1.816	0	0	0
2016/02/22	2037	03/11/2016	10.37	Put	Bond Future	3,787.9700	3.7880	3,856.8100	3.8568	1.817	0	0	0
2016/02/22	2038	05/05/2016	131.01	Put	Bond Future	2,249.0400	2.2490	2,264.7200	2.2647	0.697	0	0	0
2016/02/22	2038	05/05/2016			Bond Future	128.7610	128.7610	128.7453	128.7453	(0.012)	0.0000	0.0000	19,557
2016/02/22	2038	05/05/2016	131.00	Put	Bond Future	2,239.0400	2.2390	2,254.7200	2.2547	0.700	0	0	0
2016/02/22	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2038	05/05/2016	130.99	Put	Bond Future	2,229.0400	2.2290	2,244.7200	2.2447	0.703	0	0	0
2016/02/22	2038	04/08/2016			Bond Future	129.8433	129.8433	129.8249	129.8249	(0.014)	0.0000	0.0000	0
2016/02/22	2038	04/08/2016	129.31	Call	Bond Future	533.2500	0.5333	514.8600	0.5149	(3.449)	0	0	0
2016/02/22	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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2016/02/22	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2038	04/08/2016	129.32	Call	Bond Future	523.2500	0.5233	504.8600	0.5049	(3.515)	0	0	0
2016/02/22	2038	04/08/2016	129.30	Call	Bond Future	543.2500	0.5433	524.8600	0.5249	(3.385)	0	0	0
2016/02/22	2040	05/05/2016	9.50	Call	Bond Future	1,439.8400	1.4398	1,311.7900	1.3118	(8.893)	0	0	0
2016/02/22	2040	05/05/2016			Bond Future	9.9816	93.5866	10.0117	93.3358	0.301	0.0000	0.0000	1,820
2016/02/22	2040	05/05/2016	9.51	Call	Bond Future	1,465.9000	1.4659	1,336.5000	1.3365	(8.827)	0	0	0
2016/02/22	2040	05/05/2016	9.49	Call	Bond Future	1,413.9400	1.4139	1,287.2400	1.2872	(8.961)	0	0	0
2016/02/22	2040	05/05/2016	9.50	Put	Bond Future	5,618.7700	5.6188	5,741.5400	5.7415	2.185	0	0	0
2016/02/22	2040	05/05/2016	9.49	Put	Bond Future	5,682.9800	5.6830	5,807.1000	5.8071	2.184	0	0	0
2016/02/22	2040	05/05/2016	9.51	Put	Bond Future	5,554.8600	5.5549	5,676.2800	5.6763	2.186	0	0	0
2016/02/22	2040	04/08/2016			Bond Future	10.0449	90.8794	10.0761	90.6220	0.311	0.0000	0.0000	0
2016/02/22	2040	04/08/2016	9.49	Put	Bond Future	7,248.8200	7.2488	7,379.4500	7.3795	1.802	0	0	0
2016/02/22	2040	04/08/2016	9.50	Call	Bond Future	2,495.6700	2.4957	2,368.0100	2.3680	(5.115)	0	0	0
2016/02/22	2040	04/08/2016	9.51	Call	Bond Future	2,525.2700	2.5253	2,396.7100	2.3967	(5.091)	0	0	0
2016/02/22	2040	04/08/2016	9.49	Call	Bond Future	2,466.5300	2.4665	2,339.7400	2.3397	(5.140)	0	0	0
2016/02/22	2040	04/08/2016	9.51	Put	Bond Future	7,128.0100	7.1280	7,256.8700	7.2569	1.808	0	0	0
2016/02/22	2040	04/08/2016	9.50	Put	Bond Future	7,188.1200	7.1881	7,317.8800	7.3179	1.805	0	0	0
2016/02/22	2044	05/05/2016	8.99	Put	Bond Future	9,703.8800	9.7039	9,855.9900	9.8560	1.568	0	0	0
2016/02/22	2044	05/05/2016			Bond Future	10.0001	90.7122	10.0250	90.5033	0.249	0.0000	0.0000	20,918
2016/02/22	2044	05/05/2016	9.01	Put	Bond Future	9,528.2500	9.5283	9,678.4500	9.6785	1.576	0	0	0
2016/02/22	2044	05/05/2016	9.00	Put	Bond Future	9,615.8700	9.6159	9,767.0300	9.7670	1.572	0	0	0
2016/02/22	2044	05/05/2016	9.01	Call	Bond Future	495.4600	0.4955	436.8000	0.4368	(11.840)	0	0	0
2016/02/22	2044	05/05/2016	8.99	Call	Bond Future	472.5300	0.4725	415.7800	0.4158	(12.010)	0	0	0
2016/02/22	2044	05/05/2016	9.00	Call	Bond Future	483.8900	0.4839	426.1900	0.4262	(11.924)	0	0	0
2016/02/22	2044	04/08/2016	9.50	Call	Bond Future	2,463.8000	2.4638	2,351.9400	2.3519	(4.540)	0	0	0
2016/02/22	2044	04/08/2016			Bond Future	10.0616	88.0750	10.0876	87.8603	0.258	0.0000	0.0000	0
2016/02/22	2044	04/08/2016	9.51	Call	Bond Future	2,493.2300	2.4932	2,380.6100	2.3806	(4.517)	0	0	0
2016/02/22	2044	04/08/2016	9.49	Put	Bond Future	7,405.1100	7.4051	7,508.6100	7.5086	1.398	0	0	0
2016/02/22	2044	04/08/2016	9.51	Put	Bond Future	7,281.7500	7.2817	7,383.7300	7.3837	1.400	0	0	0
2016/02/22	2044	04/08/2016	9.49	Call	Bond Future	2,434.5800	2.4346	2,323.4800	2.3235	(4.563)	0	0	0
2016/02/22	2044	04/08/2016	9.50	Put	Bond Future	7,343.2500	7.3433	7,445.9900	7.4460	1.399	0	0	0
2016/02/22	2044	03/11/2016			Bond Future	10.1119	89.8009	10.1387	89.5809	0.265	0.0000	0.0000	0
2016/02/22	2044	03/11/2016	10.42	Call	Bond Future	6,734.5800	6.7346	6,571.8000	6.5718	(2.417)	0	0	0
2016/02/22	2044	03/11/2016	10.41	Put	Bond Future	4,298.7700	4.2988	4,356.4700	4.3565	1.342	0	0	0
2016/02/22	2044	03/11/2016	10.43	Put	Bond Future	4,232.1300	4.2321	4,288.8900	4.2889	1.341	0	0	0
2016/02/22	2044	03/11/2016	10.42	Put	Bond Future	4,265.4800	4.2655	4,322.7100	4.3227	1.342	0	0	0
2016/02/22	2044	03/11/2016	10.43	Call	Bond Future	6,779.3200	6.7793	6,616.0700	6.6161	(2.408)	0	0	0
2016/02/22	2044	03/11/2016	10.41	Call	Bond Future	6,689.6600	6.6897	6,527.3500	6.5274	(2.426)	0	0	0
2016/02/22	2046	05/05/2016			Bond Future	127.5712	127.5712	127.5556	127.5556	(0.012)	0.0000	0.0000	12,914
2016/02/22	2046	05/05/2016	129.99	Put	Bond Future	2,418.8400	2.4188	2,434.4400	2.4344	0.645	0	0	0
2016/02/22	2046	05/05/2016	130.01	Put	Bond Future	2,438.8400	2.4388	2,454.4400	2.4544	0.640	0	0	0
2016/02/22	2046	05/05/2016	130.00	Put	Bond Future	2,428.8400	2.4288	2,444.4400	2.4444	0.642	0	0	0
2016/02/22	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2046	05/05/2016	129.99	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
2016/02/22	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2046	04/08/2016			Bond Future	130.0383	130.0383	130.0201	130.0201	(0.014)	0.0000	0.0000	0
2016/02/22	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2046	04/08/2016	129.00	Call	Bond Future	1,038.2900	1.0383	1,020.1500	1.0202	(1.747)	0	0	0
2016/02/22	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2046	04/08/2016	129.01	Call	Bond Future	1,028.2900	1.0283	1,010.1500	1.0102	(1.764)	0	0	0
2016/02/22	2046	04/08/2016	129.02	Call	Bond Future	1,018.2900	1.0183	1,000.1500	1.0002	(1.781)	0	0	0
2016/02/22	2050	05/05/2016	138.00	Put	Bond Future	1,194.9600	1.1950	1,211.4300	1.2114	1.378	0	0	0
2016/02/22	2050	05/05/2016			Bond Future	136.8050	136.8050	136.7886	136.7886	(0.012)	0.0000	0.0000	16,610
2016/02/22	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2050	05/05/2016	137.99	Put	Bond Future	1,184.9600	1.1850	1,201.4300	1.2014	1.390	0	0	0
2016/02/22	2050	05/05/2016	138.01	Put	Bond Future	1,204.9600	1.2050	1,221.4300	1.2214	1.367	0	0	0
2016/02/22	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2050	04/08/2016			Bond Future	137.8828	137.8828	137.8637	137.8637	(0.014)	0.0000	0.0000	0
2016/02/22	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	2050	04/08/2016	139.12	Put	Bond Future	1,237.1700	1.2372	1,256.3200	1.2563	1.548	0	0	0
2016/02/22	2050	04/08/2016	139.14	Put	Bond Future	1,257.1700	1.2572	1,276.3200	1.2763	1.523	0	0	0
2016/02/22	2050	04/08/2016	139.13	Put	Bond Future	1,247.1700	1.2472	1,266.3200	1.2663	1.535	0	0	0
2016/02/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	AL37	05/05/2016			Index Future	471.2860	471.2860	470.8940	470.8940	(0.083)	0.0000	0.0000	2
2016/02/22	AL37	04/08/2016			Index Future	480.2650	480.2650	479.8540	479.8540	(0.086)	0.0000	0.0000	0
2016/02/22	AL7T	05/05/2016			Index Future	543.5600	543.5600	542.9360	542.9360	(0.115)	0.0000	0.0000	0
2016/02/22	AL7T	04/08/2016			Index Future	553.9170	553.9170	553.2680	553.2680	(0.117)	0.0000	0.0000	0
2016/02/22	ALBI	05/05/2016			Index Future	492.7230	492.7230	491.9760	491.9760	(0.152)	0.0000	0.0000	510
2016/02/22	ALBI	04/08/2016			Index Future	502.1100	502.1100	501.3370	501.3370	(0.154)	0.0000	0.0000	139
2016/02/22	ALBI	03/11/2016			Index Future	512.0440	512.0440	511.2470	511.2470	(0.156)	0.0000	0.0000	0
2016/02/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	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
2016/02/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	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
2016/02/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/22	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	EL28	05/05/2016			Bond Future	126.3922	126.3922	126.3779	126.3779	(0.011)	0.0000	0.0000	0
2016/02/22	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	EL28	05/05/2016	128.99	Put	Bond Future	2,597.8400	2.5978	2,612.1400	2.6121	0.550	0	0	0
2016/02/22	EL28	05/05/2016	129.01	Put	Bond Future	2,617.8400	2.6178	2,632.1400	2.6321	0.546	0	0	0
2016/02/22	EL28	05/05/2016	129.00	Put	Bond Future	2,607.8400	2.6078	2,622.1400	2.6221	0.548	0	0	0
2016/02/22	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	EL28	04/08/2016			Bond Future	128.8366	128.8366	128.8199	128.8199	(0.013)	0.0000	0.0000	0
2016/02/22	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	EL28	04/08/2016	126.86	Call	Bond Future	1,976.6400	1.9766	1,959.8500	1.9599	(0.849)	0	0	0
2016/02/22	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	EL28	04/08/2016	126.87	Call	Bond Future	1,966.6400	1.9666	1,949.8500	1.9499	(0.854)	0	0	0
2016/02/22	EL28	04/08/2016	126.88	Call	Bond Future	1,956.6400	1.9566	1,939.8500	1.9399	(0.858)	0	0	0
2016/02/22	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	ES33	05/05/2016			Bond Future	10.7071	76.0723	10.7369	75.8856	0.278	0.0000	0.0000	8,776
2016/02/22	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	ES33	05/05/2016	9.99	Put	Bond Future	4,718.5700	4.7186	4,905.3700	4.9054	3.959	0	0	0
2016/02/22	ES33	05/05/2016	10.01	Put	Bond Future	4,580.9300	4.5809	4,767.7300	4.7677	4.078	0	0	0
2016/02/22	ES33	05/05/2016	10.00	Put	Bond Future	4,649.7000	4.6497	4,836.5000	4.8365	4.017	0	0	0
2016/02/22	ES33	04/08/2016			Bond Future	10.7946	77.5374	10.8256	77.3456	0.288	0.0000	0.0000	0
2016/02/22	ES33	04/08/2016	10.24	Put	Bond Future	3,558.1000	3.5581	3,749.9200	3.7499	5.391	0	0	0

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2016/02/22	ES33	04/08/2016	10.26	Put	Bond Future	3,425.3500	3.4254	3,617.1700	3.6172	5.600	0	0	0
2016/02/22	ES33	04/08/2016	10.25	Put	Bond Future	3,491.6800	3.4917	3,683.5000	3.6835	5.494	0	0	0
2016/02/22	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	ES33	03/11/2016			Bond Future	10.8769	75.2625	10.9091	75.0659	0.297	0.0000	0.0000	0
2016/02/22	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	ES33	03/11/2016	11.31	Call	Bond Future	2,575.9600	2.5760	2,379.3100	2.3793	(7.634)	0	0	0
2016/02/22	ES33	03/11/2016	11.29	Call	Bond Future	2,460.0500	2.4600	2,263.4000	2.2634	(7.994)	0	0	0
2016/02/22	ES33	03/11/2016	11.30	Call	Bond Future	2,518.0400	2.5180	2,321.3900	2.3214	(7.810)	0	0	0
2016/02/22	ES42	05/05/2016			Bond Future	10.8425	80.1287	10.8724	79.9168	0.275	0.0000	0.0000	7,250
2016/02/22	GOVI	05/05/2016	518.01	Put	GOVI	262,160.0000	26.2160	269,010.0000	26.9010	2.613	0	0	0
2016/02/22	GOVI	05/05/2016			GOVI	491.7940	491.7940	491.1090	491.1090	(0.139)	0.0000	0.0000	487
2016/02/22	GOVI	05/05/2016	518.00	Put	GOVI	262,060.0000	26.2060	268,910.0000	26.8910	2.614	0	0	0
2016/02/22	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	GOVI	05/05/2016	517.99	Put	GOVI	261,960.0000	26.1960	268,810.0000	26.8810	2.615	0	0	0
2016/02/22	GOVI	04/08/2016	520.99	Put	GOVI	198,270.0000	19.8270	205,360.0000	20.5360	3.576	0	0	0
2016/02/22	GOVI	04/08/2016			GOVI	501.1630	501.1630	500.4540	500.4540	(0.141)	0.0000	0.0000	26
2016/02/22	GOVI	04/08/2016	521.01	Put	GOVI	198,470.0000	19.8470	205,560.0000	20.5560	3.572	0	0	0
2016/02/22	GOVI	04/08/2016	521.00	Put	GOVI	198,370.0000	19.8370	205,460.0000	20.5460	3.574	0	0	0
2016/02/22	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	GOVI	03/11/2016	476.11	Call	GOVI	349,680.0000	34.9680	342,360.0000	34.2360	(2.093)	0	0	0
2016/02/22	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	GOVI	03/11/2016			GOVI	511.0780	511.0780	510.3460	510.3460	(0.143)	0.0000	0.0000	0
2016/02/22	GOVI	03/11/2016	476.12	Call	GOVI	349,580.0000	34.9580	342,260.0000	34.2260	(2.094)	0	0	0
2016/02/22	GOVI	03/11/2016	476.13	Call	GOVI	349,480.0000	34.9480	342,160.0000	34.2160	(2.095)	0	0	0
2016/02/22	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/22	IGOV	05/05/2016			Index Future	236.8470	236.8470	237.1020	237.1020	0.108	0.0000	0.0000	975
2016/02/22	IGOV	04/08/2016			Index Future	241.3780	241.3780	241.6330	241.6330	0.106	0.0000	0.0000	81
2016/02/22	IGOV	03/11/2016			Index Future	246.1720	246.1720	246.4280	246.4280	0.104	0.0000	0.0000	0
2016/02/22	ILBI	05/05/2016			Index Future	641.9980	641.9980	642.8460	642.8460	0.132	0.0000	0.0000	0
2016/02/22	ILBI	04/08/2016			Index Future	653.9310	653.9310	654.7920	654.7920	0.132	0.0000	0.0000	157
2016/02/22	IS01	19/12/2016			Interest Rate Swap	100.1935	100.1935	100.1893	100.1893	(0.004)	0.0000	0.0000	0
2016/02/22	IS01	16/03/2017			Interest Rate Swap	100.2193	100.2193	100.2143	100.2143	(0.005)	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
2016/02/22	IS02	18/12/2017			Interest Rate Swap	100.6474	100.6474	100.6403	100.6403	(0.007)	0.0000	0.0000	0
2016/02/22	IS02	16/03/2018			Interest Rate Swap	100.1302	100.1302	100.1226	100.1226	(0.008)	0.0000	0.0000	0
2016/02/22	IS05	17/12/2020			Interest Rate Swap	100.9483	100.9483	100.9373	100.9373	(0.011)	0.0000	0.0000	0
2016/02/22	IS05	16/03/2021			Interest Rate Swap	100.4786	100.4786	100.4673	100.4673	(0.011)	0.0000	0.0000	0
2016/02/22	IS10	17/12/2025			Interest Rate Swap	103.1446	103.1446	103.1315	103.1315	(0.013)	0.0000	0.0000	0
2016/02/22	IS10	16/03/2026			Interest Rate Swap	100.4009	100.4009	100.3873	100.3873	(0.014)	0.0000	0.0000	0
2016/02/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/22	JBAF	16/03/2016			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2016/02/22	JBAF	20/04/2016			Jibar Tradeable Future	7.2000	92.8000	7.2300	92.7700	0.417	0.0000	0.0000	0
2016/02/22	JBAF	18/05/2016			Jibar Tradeable Future	7.2200	92.7800	7.3300	92.6700	1.524	0.0000	0.0000	0
2016/02/22	JBAF	15/06/2016			Jibar Tradeable Future	7.3200	92.6800	7.3800	92.6200	0.820	0.0000	0.0000	0
2016/02/22	JBAF	20/07/2016			Jibar Tradeable Future	7.4000	92.6000	7.5000	92.5000	1.351	0.0000	0.0000	0
2016/02/22	JBAF	17/08/2016			Jibar Tradeable Future	7.4800	92.5200	7.5300	92.4700	0.668	0.0000	0.0000	0
2016/02/22	JBAF	21/09/2016			Jibar Tradeable Future	7.5400	92.4600	7.5800	92.4200	0.531	0.0000	0.0000	0
2016/02/22	JBAF	21/12/2016			Jibar Tradeable Future	7.7500	92.2500	7.8000	92.2000	0.645	0.0000	0.0000	0
2016/02/22	JBAF	15/03/2017			Jibar Tradeable Future	7.8900	92.1100	7.9900	92.0100	1.267	0.0000	0.0000	0
2016/02/22	JBAF	21/06/2017			Jibar Tradeable Future	8.0000	92.0000	8.1000	91.9000	1.250	0.0000	0.0000	0
2016/02/22	JBAF	20/09/2017			Jibar Tradeable Future	8.1400	91.8600	8.2100	91.7900	0.860	0.0000	0.0000	0
2016/02/22	JBAF	20/12/2017			Jibar Tradeable Future	8.2400	91.7600	8.3000	91.7000	0.728	0.0000	0.0000	0
2016/02/22	R023	05/05/2016			Bond Future	9.1103	94.6995	9.1354	94.5793	0.276	0.0000	0.0000	9,781
2016/02/22	R023	05/05/2016	8.24	Put	Bond Future	4,550.5200	4.5505	4,637.6100	4.6376	1.914	0	0	0
2016/02/22	R023	05/05/2016	8.26	Put	Bond Future	4,463.6000	4.4636	4,549.5200	4.5495	1.925	0	0	0
2016/02/22	R023	05/05/2016	8.24	Call	Bond Future	274.5700	0.2746	241.4600	0.2415	(12.059)	0	0	0
2016/02/22	R023	05/05/2016	8.25	Put	Bond Future	4,506.8300	4.5068	4,593.3500	4.5933	1.920	0	0	0
2016/02/22	R023	05/05/2016	8.25	Call	Bond Future	281.3800	0.2814	247.7000	0.2477	(11.970)	0	0	0
2016/02/22	R023	05/05/2016	8.26	Call	Bond Future	288.6200	0.2886	254.3400	0.2543	(11.877)	0	0	0
2016/02/22	R023	04/08/2016	8.24	Call	Bond Future	660.8400	0.6608	619.9600	0.6200	(6.186)	0	0	0
2016/02/22	R023	04/08/2016	8.25	Put	Bond Future	5,081.4100	5.0814	5,164.3900	5.1644	1.633	0	0	0
2016/02/22	R023	04/08/2016			Bond Future	9.1743	96.5231	9.2012	96.3988	0.292	0.0000	0.0000	0
2016/02/22	R023	04/08/2016	8.25	Call	Bond Future	670.8500	0.6708	629.5600	0.6296	(6.155)	0	0	0
2016/02/22	R023	04/08/2016	8.26	Call	Bond Future	681.5600	0.6816	639.8300	0.6398	(6.123)	0	0	0
2016/02/22	R023	04/08/2016	8.24	Put	Bond Future	5,120.5200	5.1205	5,203.9100	5.2039	1.629	0	0	0
2016/02/22	R023	04/08/2016	8.26	Put	Bond Future	5,043.0300	5.0430	5,125.5700	5.1256	1.637	0	0	0
2016/02/22	R023	03/11/2016	9.73	Put	Bond Future	1,794.4700	1.7945	1,825.7800	1.8258	1.745	0	0	0
2016/02/22	R023	03/11/2016			Bond Future	9.2334	94.4809	9.2619	94.3529	0.308	0.0000	0.0000	0

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2016/02/22	R023	03/11/2016	9.75	Put	Bond Future	1,763.0900	1.7631	1,793.8600	1.7939	1.745	0	0	0
2016/02/22	R023	03/11/2016	9.73	Call	Bond Future	3,994.9900	3.9950	3,898.3200	3.8983	(2.420)	0	0	0
2016/02/22	R023	03/11/2016	9.74	Put	Bond Future	1,778.7200	1.7787	1,809.7600	1.8098	1.745	0	0	0
2016/02/22	R023	03/11/2016	9.74	Call	Bond Future	4,022.8800	4.0229	3,925.9400	3.9259	(2.410)	0	0	0
2016/02/22	R023	03/11/2016	9.75	Call	Bond Future	4,050.8600	4.0509	3,953.6500	3.9537	(2.400)	0	0	0
2016/02/22	R035	05/05/2016	10.37	Call	Bond Future	4,168.3900	4.1684	3,929.4400	3.9294	(5.732)	0	0	0
2016/02/22	R035	05/05/2016			Bond Future	9.8274	93.6058	9.8575	93.3668	0.306	0.0000	0.0000	4,019
2016/02/22	R035	05/05/2016	10.35	Call	Bond Future	4,020.0400	4.0200	3,781.0900	3.7811	(5.944)	0	0	0
2016/02/22	R035	05/05/2016	10.36	Call	Bond Future	4,094.2700	4.0943	3,855.3200	3.8553	(5.836)	0	0	0
2016/02/22	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R035	04/08/2016			Bond Future	9.8853	95.4083	9.9165	95.1630	0.316	0.0000	0.0000	0
2016/02/22	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R035	04/08/2016	10.35	Call	Bond Future	3,546.2900	3.5463	3,300.9700	3.3010	(6.918)	0	0	0
2016/02/22	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R035	04/08/2016	10.36	Call	Bond Future	3,620.2300	3.6202	3,374.9100	3.3749	(6.776)	0	0	0
2016/02/22	R035	04/08/2016	10.37	Call	Bond Future	3,694.0800	3.6941	3,448.7600	3.4488	(6.641)	0	0	0
2016/02/22	R186	05/05/2016	9.25	Call	Bond Future	2,514.0700	2.5141	2,392.6600	2.3927	(4.829)	0	0	180
2016/02/22	R186	05/05/2016			Bond Future	9.2147	112.6117	9.2347	112.4703	0.217	0.0000	0.0000	60,559
2016/02/22	R186	05/05/2016	8.34	Call	Bond Future	436.2700	0.4363	389.8600	0.3899	(10.638)	0	0	0
2016/02/22	R186	05/05/2016	9.89	Call	Bond Future	5,408.1400	5.4081	5,261.1600	5.2612	(2.718)	0	0	0
2016/02/22	R186	05/05/2016	8.35	Call	Bond Future	447.1600	0.4472	399.9700	0.4000	(10.553)	0	0	0
2016/02/22	R186	05/05/2016	8.75	Put	Bond Future	4,434.8500	4.4349	4,494.7800	4.4948	1.351	0	0	1,900
2016/02/22	R186	05/05/2016	9.25	Put	Bond Future	2,264.8300	2.2648	2,284.8000	2.2848	0.882	0	0	0
2016/02/22	R186	05/05/2016	8.33	Call	Bond Future	425.5900	0.4256	379.9500	0.3799	(10.724)	0	0	0
2016/02/22	R186	05/05/2016	8.85	Put	Bond Future	3,927.0300	3.9270	3,978.1600	3.9782	1.302	0	0	5,350
2016/02/22	R186	05/05/2016	9.96	Call	Bond Future	5,777.2200	5.7772	5,629.2700	5.6293	(2.561)	0	0	0
2016/02/22	R186	05/05/2016	9.86	Call	Bond Future	5,252.4100	5.2524	5,105.9400	5.1059	(2.789)	0	0	0
2016/02/22	R186	05/05/2016	7.56	Put	Bond Future	12,659.8400	12.6598	12,792.8700	12.7929	1.051	0	0	0
2016/02/22	R186	05/05/2016	8.35	Put	Bond Future	6,804.5900	6.8046	6,898.7800	6.8988	1.384	0	0	0
2016/02/22	R186	05/05/2016	8.75	Call	Bond Future	1,079.5600	1.0796	998.1100	0.9981	(7.545)	0	0	180
2016/02/22	R186	05/05/2016	8.34	Put	Bond Future	6,870.1500	6.8701	6,965.1200	6.9651	1.382	0	0	0
2016/02/22	R186	05/05/2016	7.56	Call	Bond Future	45.3400	0.0453	36.9900	0.0370	(18.416)	0	0	0
2016/02/22	R186	05/05/2016	8.85	Call	Bond Future	1,305.5900	1.3056	1,215.3400	1.2153	(6.913)	0	0	0
2016/02/22	R186	05/05/2016	8.33	Put	Bond Future	6,935.9800	6.9360	7,031.7200	7.0317	1.380	0	0	0
2016/02/22	R186	05/05/2016	9.89	Put	Bond Future	773.1500	0.7731	767.5500	0.7675	(0.724)	0	0	180
2016/02/22	R186	05/05/2016	9.96	Put	Bond Future	677.4500	0.6775	670.8800	0.6709	(0.970)	0	0	5,000
2016/02/22	R186	05/05/2016	9.86	Put	Bond Future	817.4900	0.8175	812.4000	0.8124	(0.623)	0	0	5,000
2016/02/22	R186	04/08/2016	8.51	Put	Bond Future	6,823.5700	6.8236	6,905.1400	6.9051	1.195	0	0	0
2016/02/22	R186	04/08/2016			Bond Future	9.2723	109.4757	9.2934	109.3296	0.228	0.0000	0.0000	0
2016/02/22	R186	04/08/2016	8.50	Put	Bond Future	6,878.5400	6.8785	6,960.6700	6.9607	1.194	0	0	0
2016/02/22	R186	04/08/2016	8.51	Call	Bond Future	1,361.2900	1.3613	1,296.7300	1.2967	(4.743)	0	0	0
2016/02/22	R186	04/08/2016	8.49	Call	Bond Future	1,323.9100	1.3239	1,260.4400	1.2604	(4.794)	0	0	0
2016/02/22	R186	04/08/2016	8.50	Call	Bond Future	1,342.1400	1.3421	1,278.1400	1.2781	(4.769)	0	0	0

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2016/02/22	R186	04/08/2016	8.49	Put	Bond Future	6,934.4900	6.9345	7,017.1500	7.0172	1.192	0	0	0
2016/02/22	R197	05/05/2016			Bond Future	293.9688	293.9688	293.9319	293.9319	(0.013)	0.0000	0.0000	1,426
2016/02/22	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R197	05/05/2016	299.99	Put	Bond Future	6,021.1600	6.0212	6,058.0900	6.0581	0.613	0	0	0
2016/02/22	R197	05/05/2016	300.01	Put	Bond Future	6,041.1600	6.0412	6,078.0900	6.0781	0.611	0	0	0
2016/02/22	R197	05/05/2016	300.00	Put	Bond Future	6,031.1600	6.0312	6,068.0900	6.0681	0.612	0	0	0
2016/02/22	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R197	04/08/2016	293.98	Put	Bond Future	819.0900	0.8191	861.8700	0.8619	5.223	0	0	0
2016/02/22	R197	04/08/2016			Bond Future	293.1609	293.1609	293.1181	293.1181	(0.015)	0.0000	0.0000	0
2016/02/22	R197	04/08/2016	293.97	Put	Bond Future	809.0900	0.8091	851.8700	0.8519	5.287	0	0	0
2016/02/22	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R197	04/08/2016	293.96	Put	Bond Future	799.0900	0.7991	841.8700	0.8419	5.354	0	0	0
2016/02/22	R202	05/05/2016	246.99	Put	Bond Future	7,022.2200	7.0222	5,400.9000	5.4009	(23.088)	0	0	0
2016/02/22	R202	05/05/2016			Bond Future	239.9678	239.9678	241.5891	241.5891	0.676	0.0000	0.0000	43,502
2016/02/22	R202	05/05/2016	247.01	Put	Bond Future	7,042.2200	7.0422	5,420.9000	5.4209	(23.023)	0	0	0
2016/02/22	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R202	05/05/2016	247.00	Put	Bond Future	7,032.2200	7.0322	5,410.9000	5.4109	(23.056)	0	0	0
2016/02/22	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R202	04/08/2016	243.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R202	04/08/2016			Bond Future	241.1596	241.1596	242.8080	242.8080	0.684	0.0000	0.0000	0
2016/02/22	R202	04/08/2016	243.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R202	04/08/2016	243.24	Put	Bond Future	2,080.4300	2.0804	431.9600	0.4320	(79.237)	0	0	0
2016/02/22	R202	04/08/2016	243.26	Put	Bond Future	2,100.4300	2.1004	451.9600	0.4520	(78.483)	0	0	0
2016/02/22	R202	04/08/2016	243.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R202	04/08/2016	243.25	Put	Bond Future	2,090.4300	2.0904	441.9600	0.4420	(78.858)	0	0	0
2016/02/22	R203	05/05/2016	7.25	Put	Bond Future	1,188.3600	1.1884	1,224.1300	1.2241	3.010	0	0	0
2016/02/22	R203	05/05/2016			Bond Future	8.1586	101.3525	8.1923	101.3102	0.413	0.0000	0.0000	54,204
2016/02/22	R203	05/05/2016	7.26	Call	Bond Future	39.8500	0.0398	33.1400	0.0331	(16.838)	0	0	0
2016/02/22	R203	05/05/2016	7.24	Call	Bond Future	37.3800	0.0374	30.9900	0.0310	(17.095)	0	0	0
2016/02/22	R203	05/05/2016	7.25	Call	Bond Future	38.5600	0.0386	32.0200	0.0320	(16.961)	0	0	0
2016/02/22	R203	05/05/2016	7.24	Put	Bond Future	1,199.9400	1.1999	1,235.8600	1.2359	2.993	0	0	0
2016/02/22	R203	05/05/2016	7.26	Put	Bond Future	1,176.9000	1.1769	1,212.5000	1.2125	3.025	0	0	0
2016/02/22	R203	04/08/2016	7.26	Call	Bond Future	93.6500	0.0937	84.0800	0.0841	(10.219)	0	0	0
2016/02/22	R203	04/08/2016			Bond Future	8.2503	103.3044	8.2940	103.2594	0.530	0.0000	0.0000	0
2016/02/22	R203	04/08/2016	7.24	Call	Bond Future	90.0800	0.0901	80.7700	0.0808	(10.335)	0	0	0
2016/02/22	R203	04/08/2016	7.25	Call	Bond Future	91.7700	0.0918	82.3300	0.0823	(10.287)	0	0	0
2016/02/22	R203	04/08/2016	7.24	Put	Bond Future	1,139.7600	1.1398	1,175.4800	1.1755	3.134	0	0	0
2016/02/22	R203	04/08/2016	7.26	Put	Bond Future	1,122.3900	1.1224	1,157.8500	1.1578	3.159	0	0	0
2016/02/22	R203	04/08/2016	7.25	Put	Bond Future	1,130.9800	1.1310	1,166.5700	1.1666	3.147	0	0	0
2016/02/22	R203	03/11/2016	8.86	Call	Bond Future	698.7400	0.6987	665.8300	0.6658	(4.710)	0	0	0
2016/02/22	R203	03/11/2016			Bond Future	8.3225	101.1547	8.3811	101.1074	0.704	0.0000	0.0000	0

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2016/02/22	R203	03/11/2016	8.84	Call	Bond Future	687.7700	0.6878	655.0900	0.6551	(4.752)	0	0	0
2016/02/22	R203	03/11/2016	8.85	Call	Bond Future	693.2400	0.6932	660.4500	0.6605	(4.730)	0	0	0
2016/02/22	R203	03/11/2016	8.84	Put	Bond Future	271.5200	0.2715	286.1300	0.2861	5.381	0	0	0
2016/02/22	R203	03/11/2016	8.86	Put	Bond Future	266.4500	0.2664	280.8300	0.2808	5.397	0	0	0
2016/02/22	R203	03/11/2016	8.85	Put	Bond Future	268.9700	0.2690	283.4700	0.2835	5.391	0	0	0
2016/02/22	R204	05/05/2016	7.75	Call	Bond Future	125.3000	0.1253	107.9100	0.1079	(13.879)	0	0	0
2016/02/22	R204	05/05/2016			Bond Future	8.5403	101.8245	8.5720	101.7523	0.371	0.0000	0.0000	33,079
2016/02/22	R204	05/05/2016	7.76	Call	Bond Future	128.7400	0.1287	111.0200	0.1110	(13.764)	0	0	0
2016/02/22	R204	05/05/2016	7.74	Put	Bond Future	1,970.7500	1.9707	2,025.9700	2.0260	2.802	0	0	0
2016/02/22	R204	05/05/2016	7.76	Put	Bond Future	1,930.9300	1.9309	1,985.4700	1.9855	2.825	0	0	0
2016/02/22	R204	05/05/2016	7.74	Call	Bond Future	121.8300	0.1218	104.7900	0.1048	(13.987)	0	0	0
2016/02/22	R204	05/05/2016	7.75	Put	Bond Future	1,950.8500	1.9509	2,005.7200	2.0057	2.813	0	0	0
2016/02/22	R204	04/08/2016			Bond Future	8.6352	99.7439	8.6716	99.6683	0.420	0.0000	0.0000	0
2016/02/22	R204	04/08/2016	7.74	Put	Bond Future	2,137.8900	2.1379	2,192.8800	2.1929	2.572	0	0	0
2016/02/22	R204	04/08/2016	7.76	Put	Bond Future	2,103.9900	2.1040	2,158.4900	2.1585	2.590	0	0	0
2016/02/22	R204	04/08/2016	7.74	Call	Bond Future	252.0100	0.2520	231.4600	0.2315	(8.154)	0	0	0
2016/02/22	R204	04/08/2016	7.75	Put	Bond Future	2,120.8100	2.1208	2,175.5700	2.1756	2.582	0	0	0
2016/02/22	R204	04/08/2016	7.75	Call	Bond Future	256.2400	0.2562	235.4600	0.2355	(8.110)	0	0	0
2016/02/22	R204	04/08/2016	7.76	Call	Bond Future	260.7300	0.2607	239.6900	0.2397	(8.070)	0	0	0
2016/02/22	R204	03/11/2016			Bond Future	8.7102	101.6978	8.7519	101.6195	0.479	0.0000	0.0000	0
2016/02/22	R204	03/11/2016	9.21	Put	Bond Future	690.2200	0.6902	712.9100	0.7129	3.287	0	0	0
2016/02/22	R204	03/11/2016	9.23	Put	Bond Future	677.4500	0.6775	699.7700	0.6998	3.295	0	0	0
2016/02/22	R204	03/11/2016	9.22	Put	Bond Future	683.6500	0.6836	706.1500	0.7061	3.291	0	0	0
2016/02/22	R204	03/11/2016	9.22	Call	Bond Future	1,636.8200	1.6368	1,580.9400	1.5809	(3.414)	0	0	0
2016/02/22	R204	03/11/2016	9.21	Call	Bond Future	1,624.8000	1.6248	1,569.1100	1.5691	(3.427)	0	0	0
2016/02/22	R204	03/11/2016	9.23	Call	Bond Future	1,649.2000	1.6492	1,593.1400	1.5931	(3.399)	0	0	0
2016/02/22	R207	05/05/2016	7.86	Put	Bond Future	2,865.6200	2.8656	2,924.8500	2.9249	2.067	0	0	0
2016/02/22	R207	05/05/2016			Bond Future	8.7532	97.6473	8.7789	97.5702	0.293	0.0000	0.0000	42,164
2016/02/22	R207	05/05/2016	7.85	Put	Bond Future	2,892.9300	2.8929	2,952.5100	2.9525	2.060	0	0	0
2016/02/22	R207	05/05/2016	7.56	Put	Bond Future	3,723.7300	3.7237	3,791.6000	3.7916	1.823	0	0	0
2016/02/22	R207	05/05/2016	7.84	Put	Bond Future	2,920.3400	2.9203	2,980.2800	2.9803	2.053	0	0	0
2016/02/22	R207	05/05/2016	7.56	Call	Bond Future	56.3400	0.0563	47.1200	0.0471	(16.365)	0	0	43
2016/02/22	R207	05/05/2016	7.85	Call	Bond Future	132.4800	0.1325	114.9700	0.1150	(13.217)	0	0	0
2016/02/22	R207	05/05/2016	7.86	Call	Bond Future	136.2600	0.1363	118.4000	0.1184	(13.107)	0	0	0
2016/02/22	R207	05/05/2016	7.84	Call	Bond Future	128.7800	0.1288	111.6300	0.1116	(13.317)	0	0	0
2016/02/22	R207	04/08/2016			Bond Future	8.8410	95.8831	8.8695	95.8027	0.322	0.0000	0.0000	0
2016/02/22	R207	04/08/2016	7.99	Put	Bond Future	2,833.4900	2.8335	2,887.9900	2.8880	1.923	0	0	0
2016/02/22	R207	04/08/2016	8.01	Put	Bond Future	2,788.3300	2.7883	2,842.2700	2.8423	1.934	0	0	0
2016/02/22	R207	04/08/2016	8.00	Put	Bond Future	2,810.6700	2.8107	2,864.9000	2.8649	1.929	0	0	0
2016/02/22	R207	04/08/2016	8.01	Call	Bond Future	408.0200	0.4080	381.5700	0.3816	(6.483)	0	0	0
2016/02/22	R207	04/08/2016	7.99	Call	Bond Future	395.0000	0.3950	369.1100	0.3691	(6.554)	0	0	0
2016/02/22	R207	04/08/2016	8.00	Call	Bond Future	401.2700	0.4013	375.1100	0.3751	(6.519)	0	0	0
2016/02/22	R208	05/05/2016	7.99	Call	Bond Future	171.6300	0.1716	149.4200	0.1494	(12.941)	0	0	0
2016/02/22	R208	05/05/2016	8.00	Put	Bond Future	3,579.3400	3.5793	3,650.6400	3.6506	1.992	0	0	0
2016/02/22	R208	05/05/2016			Bond Future	8.9007	92.3449	8.9262	92.2509	0.286	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
2016/02/22	R208	05/05/2016	8.00	Call	Bond Future	176.1700	0.1762	153.5500	0.1536	(12.840)	0	0	0
2016/02/22	R208	05/05/2016	8.01	Call	Bond Future	181.0000	0.1810	157.9300	0.1579	(12.746)	0	0	0
2016/02/22	R208	05/05/2016	7.99	Put	Bond Future	3,613.4300	3.6134	3,685.1400	3.6851	1.985	0	0	0
2016/02/22	R208	05/05/2016	8.01	Put	Bond Future	3,545.5500	3.5456	3,616.4000	3.6164	1.998	0	0	0
2016/02/22	R208	04/08/2016	8.01	Put	Bond Future	3,934.0600	3.9341	4,002.4000	4.0024	1.737	0	0	0
2016/02/22	R208	04/08/2016			Bond Future	8.9756	94.1234	9.0031	94.0259	0.307	0.0000	0.0000	0
2016/02/22	R208	04/08/2016	8.00	Put	Bond Future	3,963.7700	3.9638	4,032.4500	4.0325	1.733	0	0	0
2016/02/22	R208	04/08/2016	7.99	Call	Bond Future	425.5900	0.4256	397.1200	0.3971	(6.690)	0	0	0
2016/02/22	R208	04/08/2016	8.00	Call	Bond Future	432.4700	0.4325	403.6800	0.4037	(6.657)	0	0	0
2016/02/22	R208	04/08/2016	8.01	Call	Bond Future	439.7900	0.4398	410.6600	0.4107	(6.624)	0	0	0
2016/02/22	R208	04/08/2016	7.99	Put	Bond Future	3,993.9300	3.9939	4,062.9300	4.0629	1.728	0	0	0
2016/02/22	R208	03/11/2016	9.59	Put	Bond Future	1,210.3500	1.2103	1,234.6200	1.2346	2.005	0	0	0
2016/02/22	R208	03/11/2016			Bond Future	9.0382	92.5634	9.0680	92.4628	0.329	0.0000	0.0000	0
2016/02/22	R208	03/11/2016	9.58	Put	Bond Future	1,221.6300	1.2216	1,246.1200	1.2461	2.005	0	0	0
2016/02/22	R208	03/11/2016	9.57	Call	Bond Future	3,010.6600	3.0107	2,934.7300	2.9347	(2.522)	0	0	0
2016/02/22	R208	03/11/2016	9.58	Call	Bond Future	3,032.0300	3.0320	2,955.8700	2.9559	(2.512)	0	0	0
2016/02/22	R208	03/11/2016	9.59	Call	Bond Future	3,053.7500	3.0538	2,977.3700	2.9774	(2.501)	0	0	0
2016/02/22	R208	03/11/2016	9.57	Put	Bond Future	1,233.2800	1.2333	1,258.0000	1.2580	2.004	0	0	0
2016/02/22	R209	05/05/2016			Bond Future	9.7642	70.0832	9.7943	69.8850	0.308	0.0000	0.0000	31,955
2016/02/22	R209	05/05/2016	9.00	Call	Bond Future	611.0100	0.6110	542.0800	0.5421	(11.281)	0	0	6,700
2016/02/22	R209	05/05/2016	8.25	Put	Bond Future	11,290.6000	11.2906	11,472.3800	11.4724	1.610	0	0	0
2016/02/22	R209	05/05/2016	8.99	Put	Bond Future	6,008.8700	6.0089	6,139.0500	6.1390	2.166	0	0	0
2016/02/22	R209	05/05/2016	9.01	Put	Bond Future	5,887.5200	5.8875	6,015.7200	6.0157	2.177	0	0	0
2016/02/22	R209	05/05/2016	9.00	Put	Bond Future	5,947.8100	5.9478	6,077.0200	6.0770	2.172	0	0	0
2016/02/22	R209	05/05/2016	9.01	Call	Bond Future	624.5400	0.6245	554.6000	0.5546	(11.199)	0	0	0
2016/02/22	R209	05/05/2016	8.25	Call	Bond Future	88.6200	0.0886	72.2600	0.0723	(18.461)	0	0	6,700
2016/02/22	R209	05/05/2016	8.99	Call	Bond Future	598.1400	0.5981	530.1800	0.5302	(11.362)	0	0	0
2016/02/22	R209	04/08/2016	9.26	Call	Bond Future	1,875.1100	1.8751	1,776.6700	1.7767	(5.250)	0	0	0
2016/02/22	R209	04/08/2016			Bond Future	9.8175	71.4330	9.8487	71.2297	0.318	0.0000	0.0000	0
2016/02/22	R209	04/08/2016	9.60	Put	Bond Future	4,192.8500	4.1929	4,274.0300	4.2740	1.936	0	0	0
2016/02/22	R209	04/08/2016	10.60	Call	Bond Future	6,351.8100	6.3518	6,176.7600	6.1768	(2.756)	0	0	5,760
2016/02/22	R209	04/08/2016	9.24	Call	Bond Future	1,830.0000	1.8300	1,732.9800	1.7330	(5.302)	0	0	0
2016/02/22	R209	04/08/2016	9.25	Call	Bond Future	1,852.3800	1.8524	1,754.6500	1.7547	(5.276)	0	0	0
2016/02/22	R209	04/08/2016	10.60	Put	Bond Future	1,516.8100	1.5168	1,545.0500	1.5450	1.862	0	0	0
2016/02/22	R209	04/08/2016	9.24	Put	Bond Future	5,767.3800	5.7674	5,873.6500	5.8737	1.843	0	0	0
2016/02/22	R209	04/08/2016	9.26	Put	Bond Future	5,670.4900	5.6705	5,775.3400	5.7753	1.849	0	0	0
2016/02/22	R209	04/08/2016	9.60	Call	Bond Future	2,748.7500	2.7488	2,626.6400	2.6266	(4.442)	0	0	5,760
2016/02/22	R209	04/08/2016	9.25	Put	Bond Future	5,718.7100	5.7187	5,824.2700	5.8243	1.846	0	0	0
2016/02/22	R209	03/11/2016	10.26	Call	Bond Future	5,537.5500	5.5375	5,384.8500	5.3849	(2.758)	0	0	0
2016/02/22	R209	03/11/2016			Bond Future	9.8641	69.6808	9.8963	69.4726	0.327	0.0000	0.0000	0
2016/02/22	R209	03/11/2016	10.24	Call	Bond Future	5,464.8700	5.4649	5,313.0400	5.3130	(2.778)	0	0	0
2016/02/22	R209	03/11/2016	10.25	Call	Bond Future	5,501.0600	5.5011	5,348.7900	5.3488	(2.768)	0	0	0
2016/02/22	R209	03/11/2016	10.24	Put	Bond Future	3,093.8900	3.0939	3,150.2500	3.1502	1.822	0	0	0
2016/02/22	R209	03/11/2016	10.25	Put	Bond Future	3,068.7300	3.0687	3,124.6500	3.1246	1.822	0	0	0
2016/02/22	R209	03/11/2016	10.26	Put	Bond Future	3,043.9700	3.0440	3,099.4600	3.0995	1.823	0	0	0
2016/02/22	R210	05/05/2016			Bond Future	180.7349	180.7349	180.7121	180.7121	(0.013)	0.0000	0.0000	1,554

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2016/02/22	R210	05/05/2016	184.99	Put	Bond Future	4,255.0900	4.2551	4,277.8800	4.2779	0.536	0	0	0
2016/02/22	R210	05/05/2016	185.00	Put	Bond Future	4,265.0900	4.2651	4,287.8800	4.2879	0.534	0	0	0
2016/02/22	R210	05/05/2016	185.01	Put	Bond Future	4,275.0900	4.2751	4,297.8800	4.2979	0.533	0	0	0
2016/02/22	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R210	04/08/2016			Bond Future	184.2302	184.2302	184.2037	184.2037	(0.014)	0.0000	0.0000	0
2016/02/22	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R210	04/08/2016	181.50	Call	Bond Future	2,730.2200	2.7302	2,703.7300	2.7037	(0.970)	0	0	0
2016/02/22	R210	04/08/2016	181.52	Call	Bond Future	2,710.2200	2.7102	2,683.7300	2.6837	(0.977)	0	0	0
2016/02/22	R210	04/08/2016	181.51	Call	Bond Future	2,720.2200	2.7202	2,693.7300	2.6937	(0.974)	0	0	0
2016/02/22	R211	05/05/2016	139.01	Put	Bond Future	1,280.5400	1.2805	1,300.7200	1.3007	1.576	0	0	0
2016/02/22	R211	05/05/2016			Bond Future	137.7295	137.7295	137.7093	137.7093	(0.015)	0.0000	0.0000	57
2016/02/22	R211	05/05/2016	139.00	Put	Bond Future	1,270.5400	1.2705	1,290.7200	1.2907	1.588	0	0	0
2016/02/22	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R211	05/05/2016	138.99	Put	Bond Future	1,260.5400	1.2605	1,280.7200	1.2807	1.601	0	0	0
2016/02/22	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R211	04/08/2016			Bond Future	138.6558	138.6558	138.6328	138.6328	(0.017)	0.0000	0.0000	0
2016/02/22	R211	04/08/2016	137.09	Call	Bond Future	1,565.8300	1.5658	1,542.8200	1.5428	(1.470)	0	0	0
2016/02/22	R211	04/08/2016	137.07	Call	Bond Future	1,585.8300	1.5858	1,562.8200	1.5628	(1.451)	0	0	0
2016/02/22	R211	04/08/2016	137.08	Call	Bond Future	1,575.8300	1.5758	1,552.8200	1.5528	(1.460)	0	0	0
2016/02/22	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R212	05/05/2016			Bond Future	142.5676	142.5676	142.5498	142.5498	(0.013)	0.0000	0.0000	3,830
2016/02/22	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R212	05/05/2016	144.99	Put	Bond Future	2,422.3600	2.4224	2,440.2000	2.4402	0.736	0	0	0
2016/02/22	R212	05/05/2016	145.01	Put	Bond Future	2,442.3600	2.4424	2,460.2000	2.4602	0.730	0	0	0
2016/02/22	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R212	05/05/2016	145.00	Put	Bond Future	2,432.3600	2.4324	2,450.2000	2.4502	0.733	0	0	0
2016/02/22	R212	04/08/2016	142.43	Call	Bond Future	988.0100	0.9880	967.2900	0.9673	(2.097)	0	0	0
2016/02/22	R212	04/08/2016			Bond Future	143.4180	143.4180	143.3973	143.3973	(0.014)	0.0000	0.0000	0
2016/02/22	R212	04/08/2016	142.44	Call	Bond Future	978.0100	0.9780	957.2900	0.9573	(2.119)	0	0	0
2016/02/22	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/22	R212	04/08/2016	142.42	Call	Bond Future	998.0100	0.9980	977.2900	0.9773	(2.076)	0	0	0
2016/02/22	R213	05/05/2016	8.74	Put	Bond Future	6,793.8800	6.7939	6,880.0700	6.8801	1.269	0	0	0
2016/02/22	R213	05/05/2016	8.76	Put	Bond Future	6,667.0900	6.6671	6,751.8500	6.7518	1.271	0	0	0
2016/02/22	R213	05/05/2016			Bond Future	9.6502	80.6836	9.6700	80.5525	0.206	0.0000	0.0000	47,717
2016/02/22	R213	05/05/2016	8.75	Put	Bond Future	6,730.1300	6.7301	6,815.6200	6.8156	1.270	0	0	0

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2016/02/22	R213	05/05/2016	8.74	Call	Bond Future	431.1500	0.4312	386.2000	0.3862	(10.426)	0	0	0
2016/02/22	R213	05/05/2016	8.75	Call	Bond Future	441.1500	0.4412	395.5000	0.3955	(10.348)	0	0	0
2016/02/22	R213	05/05/2016	8.76	Call	Bond Future	451.7700	0.4518	405.3900	0.4054	(10.266)	0	0	0
2016/02/22	R213	04/08/2016			Bond Future	9.7050	82.2373	9.7257	82.1021	0.213	0.0000	0.0000	0
2016/02/22	R213	04/08/2016	8.99	Put	Bond Future	6,392.4100	6.3924	6,461.3000	6.4613	1.078	0	0	0
2016/02/22	R213	04/08/2016	9.01	Put	Bond Future	6,290.3200	6.2903	6,358.1900	6.3582	1.079	0	0	0
2016/02/22	R213	04/08/2016	9.00	Put	Bond Future	6,341.2400	6.3412	6,409.6200	6.4096	1.078	0	0	0
2016/02/22	R213	04/08/2016	9.01	Call	Bond Future	1,556.5100	1.5565	1,489.1800	1.4892	(4.326)	0	0	0
2016/02/22	R213	04/08/2016	8.99	Call	Bond Future	1,516.5400	1.5165	1,450.2300	1.4502	(4.372)	0	0	0
2016/02/22	R213	04/08/2016	9.00	Call	Bond Future	1,536.4400	1.5364	1,469.6200	1.4696	(4.349)	0	0	0
2016/02/22	R213	03/11/2016			Bond Future	9.7557	80.2959	9.7772	80.1571	0.221	0.0000	0.0000	0
2016/02/22	R213	03/11/2016	10.18	Put	Bond Future	2,907.0400	2.9070	2,935.9600	2.9360	0.995	0	0	0
2016/02/22	R213	03/11/2016	10.20	Put	Bond Future	2,858.9200	2.8589	2,887.2700	2.8873	0.992	0	0	0
2016/02/22	R213	03/11/2016	10.18	Call	Bond Future	5,582.6000	5.5826	5,472.6500	5.4726	(1.970)	0	0	0
2016/02/22	R213	03/11/2016	10.19	Put	Bond Future	2,882.8900	2.8829	2,911.5300	2.9115	0.993	0	0	0
2016/02/22	R213	03/11/2016	10.19	Call	Bond Future	5,619.9400	5.6199	5,509.7100	5.5097	(1.961)	0	0	0
2016/02/22	R213	03/11/2016	10.20	Call	Bond Future	5,657.3800	5.6574	5,546.8600	5.5469	(1.954)	0	0	0
2016/02/22	R214	05/05/2016	9.01	Call	Bond Future	515.4500	0.5155	453.5600	0.4536	(12.007)	0	0	0
2016/02/22	R214	05/05/2016	9.30	Put	Bond Future	5,068.7000	5.0687	5,180.0700	5.1801	2.197	0	0	0
2016/02/22	R214	05/05/2016			Bond Future	9.8772	70.1830	9.9072	69.9792	0.304	0.0000	0.0000	31,399
2016/02/22	R214	05/05/2016	8.99	Call	Bond Future	492.4200	0.4924	432.4400	0.4324	(12.181)	0	0	0
2016/02/22	R214	05/05/2016	9.00	Call	Bond Future	503.6400	0.5036	442.7200	0.4427	(12.096)	0	0	0
2016/02/22	R214	05/05/2016	8.99	Put	Bond Future	6,986.6900	6.9867	7,130.5100	7.1305	2.058	0	0	0
2016/02/22	R214	05/05/2016	9.01	Put	Bond Future	6,852.4200	6.8524	6,994.3300	6.9943	2.071	0	0	0
2016/02/22	R214	05/05/2016	9.30	Call	Bond Future	953.9700	0.9540	861.5400	0.8615	(9.689)	0	0	0
2016/02/22	R214	05/05/2016	9.00	Put	Bond Future	6,919.1900	6.9192	7,062.0700	7.0621	2.065	0	0	0
2016/02/22	R214	04/08/2016	9.25	Put	Bond Future	6,535.9900	6.5360	6,651.4900	6.6515	1.767	0	0	0
2016/02/22	R214	04/08/2016	11.30	Call	Bond Future	9,105.6800	9.1057	8,909.5200	8.9095	(2.154)	0	0	5,800
2016/02/22	R214	04/08/2016	9.24	Call	Bond Future	1,677.7400	1.6777	1,585.0200	1.5850	(5.526)	0	0	0
2016/02/22	R214	04/08/2016			Bond Future	9.9291	71.5344	9.9602	71.3255	0.313	0.0000	0.0000	0
2016/02/22	R214	04/08/2016	9.30	Call	Bond Future	1,809.5300	1.8095	1,712.4300	1.7124	(5.366)	0	0	1,300
2016/02/22	R214	04/08/2016	8.55	Put	Bond Future	11,049.0800	11.0491	11,210.8800	11.2109	1.464	0	0	0
2016/02/22	R214	04/08/2016	9.25	Call	Bond Future	1,699.3000	1.6993	1,605.8500	1.6059	(5.499)	0	0	0
2016/02/22	R214	04/08/2016	11.30	Put	Bond Future	822.0100	0.8220	834.8000	0.8348	1.556	0	0	0
2016/02/22	R214	04/08/2016	10.30	Put	Bond Future	2,475.2800	2.4753	2,522.2300	2.5222	1.897	0	0	0
2016/02/22	R214	04/08/2016	9.26	Call	Bond Future	1,721.0300	1.7210	1,626.8500	1.6269	(5.472)	0	0	0
2016/02/22	R214	04/08/2016	9.30	Put	Bond Future	6,271.2700	6.2713	6,383.1200	6.3831	1.784	0	0	0
2016/02/22	R214	04/08/2016	8.55	Call	Bond Future	617.6200	0.6176	570.4700	0.5705	(7.634)	0	0	1,300
2016/02/22	R214	04/08/2016	9.24	Put	Bond Future	6,589.8000	6.5898	6,706.0300	6.7060	1.764	0	0	0
2016/02/22	R214	04/08/2016	10.30	Call	Bond Future	4,898.1200	4.8981	4,736.1200	4.7361	(3.307)	0	0	5,800
2016/02/22	R214	04/08/2016	9.26	Put	Bond Future	6,482.4800	6.4825	6,597.2500	6.5973	1.770	0	0	0
2016/02/22	R214	03/11/2016	10.35	Put	Bond Future	3,262.6300	3.2626	3,320.3200	3.3203	1.768	0	0	0
2016/02/22	R214	03/11/2016			Bond Future	9.9772	69.6372	10.0093	69.4231	0.322	0.0000	0.0000	0
2016/02/22	R214	03/11/2016	10.34	Put	Bond Future	3,288.6400	3.2886	3,346.7700	3.3468	1.768	0	0	0
2016/02/22	R214	03/11/2016	10.35	Call	Bond Future	5,678.1600	5.6782	5,521.7700	5.5218	(2.754)	0	0	0
2016/02/22	R214	03/11/2016	10.33	Call	Bond Future	5,604.4100	5.6044	5,448.9100	5.4489	(2.775)	0	0	0
2016/02/22	R214	03/11/2016	10.34	Call	Bond Future	5,641.2500	5.6413	5,485.3000	5.4853	(2.764)	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
2016/02/22	R214	03/11/2016	10.33	Put	Bond Future	3,314.8300	3.3148	3,373.4100	3.3734	1.767	0	0	0
2016/02/22	R248	05/05/2016			Bond Future	9.9851	89.8656	10.0101	89.6527	0.250	0.0000	0.0000	63,832
2016/02/22	R248	05/05/2016	8.99	Put	Bond Future	9,799.8900	9.7999	9,953.9200	9.9539	1.572	0	0	0
2016/02/22	R248	05/05/2016	9.01	Put	Bond Future	9,620.3300	9.6203	9,772.3500	9.7724	1.580	0	0	0
2016/02/22	R248	05/05/2016	8.99	Call	Bond Future	492.3700	0.4924	433.5800	0.4336	(11.940)	0	0	0
2016/02/22	R248	05/05/2016	9.00	Put	Bond Future	9,709.6800	9.7097	9,862.7300	9.8627	1.576	0	0	0
2016/02/22	R248	05/05/2016	9.00	Call	Bond Future	504.2500	0.5042	444.4800	0.4445	(11.853)	0	0	0
2016/02/22	R248	05/05/2016	9.01	Call	Bond Future	516.8000	0.5168	456.0000	0.4560	(11.765)	0	0	0
2016/02/22	R248	04/08/2016			Bond Future	10.0408	91.5961	10.0667	91.3775	0.258	0.0000	0.0000	0
2016/02/22	R248	04/08/2016	9.25	Call	Bond Future	1,866.4400	1.8664	1,770.9700	1.7710	(5.115)	0	0	0
2016/02/22	R248	04/08/2016	9.24	Put	Bond Future	9,118.3500	9.1184	9,242.2300	9.2422	1.359	0	0	0
2016/02/22	R248	04/08/2016	9.26	Put	Bond Future	8,972.8500	8.9728	9,095.1700	9.0952	1.363	0	0	0
2016/02/22	R248	04/08/2016	9.25	Put	Bond Future	9,044.8800	9.0449	9,167.9900	9.1680	1.361	0	0	0
2016/02/22	R248	04/08/2016	9.26	Call	Bond Future	1,891.6400	1.8916	1,795.3800	1.7954	(5.089)	0	0	0
2016/02/22	R248	04/08/2016	9.24	Call	Bond Future	1,842.5000	1.8425	1,747.8000	1.7478	(5.140)	0	0	0
2016/02/22	R248	03/11/2016	10.38	Call	Bond Future	6,755.7000	6.7557	6,590.7900	6.5908	(2.441)	0	0	0
2016/02/22	R248	03/11/2016			Bond Future	10.0925	88.9500	10.1193	88.7260	0.265	0.0000	0.0000	0
2016/02/22	R248	03/11/2016	10.39	Call	Bond Future	6,801.1600	6.8012	6,635.7700	6.6358	(2.432)	0	0	0
2016/02/22	R248	03/11/2016	10.37	Put	Bond Future	4,439.6200	4.4396	4,499.1900	4.4992	1.342	0	0	0
2016/02/22	R248	03/11/2016	10.39	Put	Bond Future	4,370.5800	4.3706	4,429.2000	4.4292	1.341	0	0	0
2016/02/22	R248	03/11/2016	10.37	Call	Bond Future	6,710.6300	6.7106	6,546.1900	6.5462	(2.450)	0	0	0
2016/02/22	R248	03/11/2016	10.38	Put	Bond Future	4,404.8300	4.4048	4,463.9300	4.4639	1.342	0	0	0

Total

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