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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/02/2016 TO 23/02/2016

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
2016/02/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	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
2016/02/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	2025	05/05/2016			Bond Future	123.2211	123.2211	123.6084	123.6084	0.314	0.0000	0.0000	4,571
2016/02/23	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2025	05/05/2016	125.99	Put	Bond Future	2,768.8800	2.7689	2,381.5900	2.3816	(13.987)	0	0	0
2016/02/23	2025	05/05/2016	126.01	Put	Bond Future	2,788.8800	2.7889	2,401.5900	2.4016	(13.887)	0	0	0
2016/02/23	2025	05/05/2016	126.00	Put	Bond Future	2,778.8800	2.7789	2,391.5900	2.3916	(13.937)	0	0	0
2016/02/23	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2025	04/08/2016			Bond Future	124.3505	124.3505	124.7126	124.7126	0.291	0.0000	0.0000	0
2016/02/23	2025	04/08/2016	123.86	Call	Bond Future	490.4800	0.4905	852.5900	0.8526	73.828	0	0	0
2016/02/23	2025	04/08/2016	123.87	Call	Bond Future	480.4800	0.4805	842.5900	0.8426	75.364	0	0	0
2016/02/23	2025	04/08/2016	123.85	Call	Bond Future	500.4800	0.5005	862.5900	0.8626	72.353	0	0	0
2016/02/23	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2030	05/05/2016	8.99	Put	Bond Future	4,599.4100	4.5994	4,240.6400	4.2406	(7.800)	0	0	0
2016/02/23	2030	05/05/2016	9.01	Put	Bond Future	4,452.1200	4.4521	4,093.3500	4.0933	(8.058)	0	0	0
2016/02/23	2030	05/05/2016			Bond Future	9.6366	89.8581	9.5844	90.2169	(0.541)	0.0000	0.0000	17,216
2016/02/23	2030	05/05/2016	9.00	Put	Bond Future	4,525.7200	4.5257	4,166.9500	4.1669	(7.927)	0	0	0
2016/02/23	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2030	04/08/2016	10.17	Call	Bond Future	3,096.6800	3.0967	3,438.7900	3.4388	11.048	0	0	0
2016/02/23	2030	04/08/2016			Bond Future	9.7000	87.5785	9.6495	87.9206	(0.520)	0.0000	0.0000	0
2016/02/23	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2032	05/05/2016			Bond Future	9.7812	88.6629	9.7239	89.0796	(0.585)	0.0000	0.0000	9,165
2016/02/23	2032	05/05/2016	8.99	Put	Bond Future	6,639.7400	6.6397	6,291.7500	6.2917	(5.241)	0	0	0
2016/02/23	2032	05/05/2016	9.01	Put	Bond Future	6,508.0300	6.5080	6,162.6000	6.1626	(5.308)	0	0	0
2016/02/23	2032	05/05/2016	9.00	Put	Bond Future	6,573.7200	6.5737	6,227.0100	6.2270	(5.274)	0	0	0
2016/02/23	2032	05/05/2016	9.01	Call	Bond Future	640.6500	0.6406	711.9000	0.7119	11.122	0	0	0
2016/02/23	2032	05/05/2016	8.99	Call	Bond Future	612.6600	0.6127	681.3500	0.6814	11.212	0	0	0
2016/02/23	2032	05/05/2016	9.00	Call	Bond Future	626.5400	0.6265	696.5100	0.6965	11.168	0	0	0
2016/02/23	2032	04/08/2016	9.01	Call	Bond Future	1,416.4800	1.4165	1,517.6500	1.5176	7.142	0	0	0
2016/02/23	2032	04/08/2016			Bond Future	9.8435	90.3689	9.7877	90.7700	(0.567)	0.0000	0.0000	0
2016/02/23	2032	04/08/2016	8.99	Call	Bond Future	1,378.6000	1.3786	1,477.6600	1.4777	7.186	0	0	0
2016/02/23	2032	04/08/2016	9.00	Call	Bond Future	1,397.0500	1.3971	1,497.1600	1.4972	7.166	0	0	0
2016/02/23	2032	04/08/2016	8.99	Put	Bond Future	7,816.0700	7.8161	7,514.0400	7.5140	(3.864)	0	0	0
2016/02/23	2032	04/08/2016	9.01	Put	Bond Future	7,695.3200	7.6953	7,395.4000	7.3954	(3.897)	0	0	0
2016/02/23	2032	04/08/2016	9.00	Put	Bond Future	7,755.1500	7.7551	7,454.1700	7.4542	(3.881)	0	0	0

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2016/02/23	2032	03/11/2016			Bond Future	9.8984		87.9781	9.8446	88.3593	(0.543)	0.0000	0.0000	0
2016/02/23	2032	03/11/2016	10.28	Put	Bond Future	3,347.5300		3.3475	3,195.2300	3.1952	(4.550)	0	0	0
2016/02/23	2032	03/11/2016	10.30	Put	Bond Future	3,293.1400		3.2931	3,142.5900	3.1426	(4.572)	0	0	0
2016/02/23	2032	03/11/2016	10.29	Put	Bond Future	3,320.2400		3.3202	3,168.8200	3.1688	(4.561)	0	0	0
2016/02/23	2032	03/11/2016	10.30	Call	Bond Future	6,066.2400		6.0662	6,296.8900	6.2969	3.802	0	0	0
2016/02/23	2032	03/11/2016	10.28	Call	Bond Future	5,985.6400		5.9856	6,214.5400	6.2145	3.824	0	0	0
2016/02/23	2032	03/11/2016	10.29	Call	Bond Future	6,025.8800		6.0259	6,255.6600	6.2557	3.813	0	0	0
2016/02/23	2033	05/05/2016			Bond Future	102.8455		102.8455	102.8338	102.8338	(0.011)	0.0000	0.0000	2,032
2016/02/23	2033	05/05/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2033	05/05/2016	102.40	Call	Bond Future	445.5100		0.4455	433.7700	0.4338	(2.635)	0	0	0
2016/02/23	2033	05/05/2016	102.41	Call	Bond Future	435.5100		0.4355	423.7700	0.4238	(2.696)	0	0	0
2016/02/23	2033	05/05/2016	102.39	Call	Bond Future	455.5100		0.4555	443.7700	0.4438	(2.577)	0	0	0
2016/02/23	2033	05/05/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2033	05/05/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2037	05/05/2016	8.99	Call	Bond Future	480.8900		0.4809	556.2100	0.5562	15.663	0	0	0
2016/02/23	2037	05/05/2016	9.00	Put	Bond Future	8,311.9700		8.3120	7,816.7100	7.8167	(5.958)	0	0	0
2016/02/23	2037	05/05/2016			Bond Future	9.9311		89.8329	9.8585	90.4049	(0.730)	0.0000	0.0000	41,175
2016/02/23	2037	05/05/2016	9.00	Call	Bond Future	492.3100		0.4923	569.1200	0.5691	15.602	0	0	0
2016/02/23	2037	05/05/2016	9.01	Call	Bond Future	504.3000		0.5043	582.6600	0.5827	15.538	0	0	0
2016/02/23	2037	05/05/2016	8.99	Put	Bond Future	8,390.4300		8.3904	7,893.6800	7.8937	(5.920)	0	0	0
2016/02/23	2037	05/05/2016	9.01	Put	Bond Future	8,234.2100		8.2342	7,740.5000	7.7405	(5.996)	0	0	0
2016/02/23	2037	04/08/2016			Bond Future	9.9946		87.3022	9.9228	87.8617	(0.719)	0.0000	0.0000	0
2016/02/23	2037	04/08/2016	9.24	Put	Bond Future	7,948.3700		7.9484	7,548.9900	7.5490	(5.025)	0	0	0
2016/02/23	2037	04/08/2016	9.26	Put	Bond Future	7,822.6100		7.8226	7,426.3600	7.4264	(5.065)	0	0	0
2016/02/23	2037	04/08/2016	9.24	Call	Bond Future	1,773.0200		1.7730	1,933.1100	1.9331	9.029	0	0	0
2016/02/23	2037	04/08/2016	9.25	Put	Bond Future	7,885.2200		7.8852	7,487.4000	7.4874	(5.045)	0	0	0
2016/02/23	2037	04/08/2016	9.25	Call	Bond Future	1,796.1700		1.7962	1,957.8200	1.9578	9.000	0	0	0
2016/02/23	2037	04/08/2016	9.26	Call	Bond Future	1,819.7300		1.8197	1,982.9500	1.9829	8.969	0	0	0
2016/02/23	2037	03/11/2016	10.35	Call	Bond Future	6,200.5700		6.2006	6,521.3300	6.5213	5.173	0	0	0
2016/02/23	2037	03/11/2016	10.36	Put	Bond Future	3,887.6900		3.8877	3,666.8200	3.6668	(5.681)	0	0	0
2016/02/23	2037	03/11/2016			Bond Future	10.0462		89.0118	9.9758	89.5547	(0.701)	0.0000	0.0000	0
2016/02/23	2037	03/11/2016	10.36	Call	Bond Future	6,242.9700		6.2430	6,564.9700	6.5650	5.158	0	0	0
2016/02/23	2037	03/11/2016	10.37	Call	Bond Future	6,285.4700		6.2855	6,608.7100	6.6087	5.143	0	0	0
2016/02/23	2037	03/11/2016	10.35	Put	Bond Future	3,918.7800		3.9188	3,696.6700	3.6967	(5.668)	0	0	0
2016/02/23	2037	03/11/2016	10.37	Put	Bond Future	3,856.8100		3.8568	3,637.1800	3.6372	(5.695)	0	0	0
2016/02/23	2038	05/05/2016	131.01	Put	Bond Future	2,264.7200		2.2647	2,279.5200	2.2795	0.654	0	0	0
2016/02/23	2038	05/05/2016			Bond Future	128.7453		128.7453	128.7305	128.7305	(0.011)	0.0000	0.0000	19,557
2016/02/23	2038	05/05/2016	131.00	Put	Bond Future	2,254.7200		2.2547	2,269.5200	2.2695	0.656	0	0	0
2016/02/23	2038	05/05/2016	131.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2038	05/05/2016	130.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2038	05/05/2016	131.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2038	05/05/2016	130.99	Put	Bond Future	2,244.7200		2.2447	2,259.5200	2.2595	0.659	0	0	0
2016/02/23	2038	04/08/2016			Bond Future	129.8249		129.8249	129.7759	129.7759	(0.038)	0.0000	0.0000	0
2016/02/23	2038	04/08/2016	129.31	Call	Bond Future	514.8600		0.5149	465.9300	0.4659	(9.504)	0	0	0
2016/02/23	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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2016/02/23	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2038	04/08/2016	129.32	Call	Bond Future	504.8600	0.5049	455.9300	0.4559	(9.692)	0	0	0
2016/02/23	2038	04/08/2016	129.30	Call	Bond Future	524.8600	0.5249	475.9300	0.4759	(9.322)	0	0	0
2016/02/23	2040	05/05/2016	9.50	Call	Bond Future	1,311.7900	1.3118	1,480.0000	1.4800	12.823	0	0	0
2016/02/23	2040	05/05/2016			Bond Future	10.0117	93.3358	9.9391	93.9428	(0.725)	0.0000	0.0000	1,820
2016/02/23	2040	05/05/2016	9.51	Call	Bond Future	1,336.5000	1.3365	1,507.1200	1.5071	12.766	0	0	0
2016/02/23	2040	05/05/2016	9.49	Call	Bond Future	1,287.2400	1.2872	1,453.0500	1.4531	12.881	0	0	0
2016/02/23	2040	05/05/2016	9.50	Put	Bond Future	5,741.5400	5.7415	5,302.7100	5.3027	(7.643)	0	0	0
2016/02/23	2040	05/05/2016	9.49	Put	Bond Future	5,807.1000	5.8071	5,365.8700	5.3659	(7.598)	0	0	0
2016/02/23	2040	05/05/2016	9.51	Put	Bond Future	5,676.2800	5.6763	5,239.8600	5.2399	(7.688)	0	0	0
2016/02/23	2040	04/08/2016			Bond Future	10.0761	90.6220	10.0042	91.2161	(0.713)	0.0000	0.0000	0
2016/02/23	2040	04/08/2016	9.49	Put	Bond Future	7,379.4500	7.3795	6,984.4800	6.9845	(5.352)	0	0	0
2016/02/23	2040	04/08/2016	9.50	Call	Bond Future	2,368.0100	2.3680	2,568.8900	2.5689	8.483	0	0	0
2016/02/23	2040	04/08/2016	9.51	Call	Bond Future	2,396.7100	2.3967	2,599.3500	2.5994	8.455	0	0	0
2016/02/23	2040	04/08/2016	9.49	Call	Bond Future	2,339.7400	2.3397	2,538.8900	2.5389	8.512	0	0	0
2016/02/23	2040	04/08/2016	9.51	Put	Bond Future	7,256.8700	7.2569	6,865.3900	6.8654	(5.395)	0	0	0
2016/02/23	2040	04/08/2016	9.50	Put	Bond Future	7,317.8800	7.3179	6,924.6400	6.9246	(5.374)	0	0	0
2016/02/23	2044	05/05/2016	8.99	Put	Bond Future	9,855.9900	9.8560	9,201.0500	9.2011	(6.645)	0	0	0
2016/02/23	2044	05/05/2016			Bond Future	10.0250	90.5033	9.9372	91.2426	(0.876)	0.0000	0.0000	20,918
2016/02/23	2044	05/05/2016	9.01	Put	Bond Future	9,678.4500	9.6785	9,027.0800	9.0271	(6.730)	0	0	0
2016/02/23	2044	05/05/2016	9.00	Put	Bond Future	9,767.0300	9.7670	9,113.8600	9.1139	(6.687)	0	0	0
2016/02/23	2044	05/05/2016	9.01	Call	Bond Future	436.8000	0.4368	524.7400	0.5247	20.133	0	0	0
2016/02/23	2044	05/05/2016	8.99	Call	Bond Future	415.7800	0.4158	500.1500	0.5002	20.292	0	0	0
2016/02/23	2044	05/05/2016	9.00	Call	Bond Future	426.1900	0.4262	512.3300	0.5123	20.212	0	0	0
2016/02/23	2044	04/08/2016	9.50	Call	Bond Future	2,351.9400	2.3519	2,601.0400	2.6010	10.591	0	0	0
2016/02/23	2044	04/08/2016			Bond Future	10.0876	87.8603	9.9999	88.5899	(0.870)	0.0000	0.0000	0
2016/02/23	2044	04/08/2016	9.51	Call	Bond Future	2,380.6100	2.3806	2,631.8800	2.6319	10.555	0	0	0
2016/02/23	2044	04/08/2016	9.49	Put	Bond Future	7,508.6100	7.5086	7,025.9700	7.0260	(6.428)	0	0	0
2016/02/23	2044	04/08/2016	9.51	Put	Bond Future	7,383.7300	7.3837	6,905.4200	6.9054	(6.478)	0	0	0
2016/02/23	2044	04/08/2016	9.49	Call	Bond Future	2,323.4800	2.3235	2,570.4200	2.5704	10.628	0	0	0
2016/02/23	2044	04/08/2016	9.50	Put	Bond Future	7,445.9900	7.4460	6,965.5100	6.9655	(6.453)	0	0	0
2016/02/23	2044	03/11/2016			Bond Future	10.1387	89.5809	10.0518	90.2970	(0.858)	0.0000	0.0000	0
2016/02/23	2044	03/11/2016	10.42	Call	Bond Future	6,571.8000	6.5718	6,995.5400	6.9955	6.448	0	0	0
2016/02/23	2044	03/11/2016	10.41	Put	Bond Future	4,356.4700	4.3565	4,062.4500	4.0625	(6.749)	0	0	0
2016/02/23	2044	03/11/2016	10.43	Put	Bond Future	4,288.8900	4.2889	3,998.1100	3.9981	(6.780)	0	0	0
2016/02/23	2044	03/11/2016	10.42	Put	Bond Future	4,322.7100	4.3227	4,030.3100	4.0303	(6.764)	0	0	0
2016/02/23	2044	03/11/2016	10.43	Call	Bond Future	6,616.0700	6.6161	7,041.4300	7.0414	6.429	0	0	0
2016/02/23	2044	03/11/2016	10.41	Call	Bond Future	6,527.3500	6.5274	6,949.4700	6.9495	6.467	0	0	0
2016/02/23	2046	05/05/2016			Bond Future	127.5556	127.5556	127.5411	127.5411	(0.011)	0.0000	0.0000	12,914
2016/02/23	2046	05/05/2016	129.99	Put	Bond Future	2,434.4400	2.4344	2,448.9400	2.4489	0.596	0	0	0
2016/02/23	2046	05/05/2016	130.01	Put	Bond Future	2,454.4400	2.4544	2,468.9400	2.4689	0.591	0	0	0
2016/02/23	2046	05/05/2016	130.00	Put	Bond Future	2,444.4400	2.4444	2,458.9400	2.4589	0.593	0	0	0
2016/02/23	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/23	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2046	04/08/2016			Bond Future	130.0201	130.0201	129.9715	129.9715	(0.037)	0.0000	0.0000	0
2016/02/23	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2046	04/08/2016	129.00	Call	Bond Future	1,020.1500	1.0202	971.5000	0.9715	(4.769)	0	0	0
2016/02/23	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2046	04/08/2016	129.01	Call	Bond Future	1,010.1500	1.0102	961.5000	0.9615	(4.816)	0	0	0
2016/02/23	2046	04/08/2016	129.02	Call	Bond Future	1,000.1500	1.0002	951.5000	0.9515	(4.864)	0	0	0
2016/02/23	2050	05/05/2016	138.00	Put	Bond Future	1,211.4300	1.2114	1,226.9200	1.2269	1.279	0	0	0
2016/02/23	2050	05/05/2016			Bond Future	136.7886	136.7886	136.7731	136.7731	(0.011)	0.0000	0.0000	16,610
2016/02/23	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2050	05/05/2016	137.99	Put	Bond Future	1,201.4300	1.2014	1,216.9200	1.2169	1.289	0	0	0
2016/02/23	2050	05/05/2016	138.01	Put	Bond Future	1,221.4300	1.2214	1,236.9200	1.2369	1.268	0	0	0
2016/02/23	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2050	04/08/2016			Bond Future	137.8637	137.8637	137.8117	137.8117	(0.038)	0.0000	0.0000	0
2016/02/23	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	2050	04/08/2016	139.12	Put	Bond Future	1,256.3200	1.2563	1,308.2500	1.3082	4.134	0	0	0
2016/02/23	2050	04/08/2016	139.14	Put	Bond Future	1,276.3200	1.2763	1,328.2500	1.3282	4.069	0	0	0
2016/02/23	2050	04/08/2016	139.13	Put	Bond Future	1,266.3200	1.2663	1,318.2500	1.3182	4.101	0	0	0
2016/02/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	AL37	05/05/2016			Index Future	470.8940	470.8940	471.3860	471.3860	0.104	0.0000	0.0000	2
2016/02/23	AL37	04/08/2016			Index Future	479.8540	479.8540	480.2340	480.2340	0.079	0.0000	0.0000	0
2016/02/23	AL7T	05/05/2016			Index Future	542.9360	542.9360	544.3050	544.3050	0.252	0.0000	0.0000	0
2016/02/23	AL7T	04/08/2016			Index Future	553.2680	553.2680	554.5220	554.5220	0.227	0.0000	0.0000	0
2016/02/23	ALBI	05/05/2016			Index Future	491.9760	491.9760	493.8450	493.8450	0.380	0.0000	0.0000	510
2016/02/23	ALBI	04/08/2016			Index Future	501.3370	501.3370	503.1150	503.1150	0.355	0.0000	0.0000	139
2016/02/23	ALBI	03/11/2016			Index Future	511.2470	511.2470	512.9050	512.9050	0.324	0.0000	0.0000	0
2016/02/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/02/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	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
2016/02/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/23	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	EL28	05/05/2016			Bond Future	126.3779	126.3779	126.3646	126.3646	(0.010)	0.0000	0.0000	0
2016/02/23	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	EL28	05/05/2016	128.99	Put	Bond Future	2,612.1400	2.6121	2,625.4000	2.6254	0.508	0	0	0
2016/02/23	EL28	05/05/2016	129.01	Put	Bond Future	2,632.1400	2.6321	2,645.4000	2.6454	0.504	0	0	0
2016/02/23	EL28	05/05/2016	129.00	Put	Bond Future	2,622.1400	2.6221	2,635.4000	2.6354	0.506	0	0	0
2016/02/23	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	EL28	04/08/2016			Bond Future	128.8199	128.8199	128.7727	128.7727	(0.037)	0.0000	0.0000	0
2016/02/23	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	EL28	04/08/2016	126.86	Call	Bond Future	1,959.8500	1.9599	1,912.7400	1.9127	(2.404)	0	0	0
2016/02/23	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	EL28	04/08/2016	126.87	Call	Bond Future	1,949.8500	1.9499	1,902.7400	1.9027	(2.416)	0	0	0
2016/02/23	EL28	04/08/2016	126.88	Call	Bond Future	1,939.8500	1.9399	1,892.7400	1.8927	(2.429)	0	0	0
2016/02/23	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	ES33	05/05/2016			Bond Future	10.7369	75.8856	10.6690	76.3120	(0.632)	0.0000	0.0000	8,776
2016/02/23	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	ES33	05/05/2016	9.99	Put	Bond Future	4,905.3700	4.9054	4,478.9600	4.4790	(8.693)	0	0	0
2016/02/23	ES33	05/05/2016	10.01	Put	Bond Future	4,767.7300	4.7677	4,341.3200	4.3413	(8.944)	0	0	0
2016/02/23	ES33	05/05/2016	10.00	Put	Bond Future	4,836.5000	4.8365	4,410.0900	4.4101	(8.816)	0	0	0
2016/02/23	ES33	04/08/2016			Bond Future	10.8256	77.3456	10.7587	77.7601	(0.618)	0.0000	0.0000	0
2016/02/23	ES33	04/08/2016	10.24	Put	Bond Future	3,749.9200	3.7499	3,335.4300	3.3354	(11.053)	0	0	0

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2016/02/23	ES33	04/08/2016	10.26	Put	Bond Future	3,617.1700	3.6172	3,202.6800	3.2027	(11.459)	0	0	0
2016/02/23	ES33	04/08/2016	10.25	Put	Bond Future	3,683.5000	3.6835	3,269.0100	3.2690	(11.253)	0	0	0
2016/02/23	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	ES33	03/11/2016			Bond Future	10.9091	75.0659	10.8438	75.4649	(0.599)	0.0000	0.0000	0
2016/02/23	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	ES33	03/11/2016	11.31	Call	Bond Future	2,379.3100	2.3793	2,778.3800	2.7784	16.773	0	0	0
2016/02/23	ES33	03/11/2016	11.29	Call	Bond Future	2,263.4000	2.2634	2,662.4700	2.6625	17.631	0	0	0
2016/02/23	ES33	03/11/2016	11.30	Call	Bond Future	2,321.3900	2.3214	2,720.4600	2.7205	17.191	0	0	0
2016/02/23	ES42	05/05/2016			Bond Future	10.8724	79.9168	10.7994	80.4364	(0.672)	0.0000	0.0000	7,250
2016/02/23	GOVI	05/05/2016	518.01	Put	GOVI	269,010.0000	26.9010	252,250.0000	25.2250	(6.230)	0	0	0
2016/02/23	GOVI	05/05/2016			GOVI	491.1090	491.1090	492.7850	492.7850	0.341	0.0000	0.0000	487
2016/02/23	GOVI	05/05/2016	518.00	Put	GOVI	268,910.0000	26.8910	252,150.0000	25.2150	(6.233)	0	0	0
2016/02/23	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	GOVI	05/05/2016	517.99	Put	GOVI	268,810.0000	26.8810	252,050.0000	25.2050	(6.235)	0	0	0
2016/02/23	GOVI	04/08/2016	520.99	Put	GOVI	205,360.0000	20.5360	189,550.0000	18.9550	(7.699)	0	0	0
2016/02/23	GOVI	04/08/2016			GOVI	500.4540	500.4540	502.0350	502.0350	0.316	0.0000	0.0000	26
2016/02/23	GOVI	04/08/2016	521.01	Put	GOVI	205,560.0000	20.5560	189,750.0000	18.9750	(7.691)	0	0	0
2016/02/23	GOVI	04/08/2016	521.00	Put	GOVI	205,460.0000	20.5460	189,650.0000	18.9650	(7.695)	0	0	0
2016/02/23	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	GOVI	03/11/2016	476.11	Call	GOVI	342,360.0000	34.2360	356,940.0000	35.6940	4.259	0	0	0
2016/02/23	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	GOVI	03/11/2016			GOVI	510.3460	510.3460	511.8040	511.8040	0.286	0.0000	0.0000	0
2016/02/23	GOVI	03/11/2016	476.12	Call	GOVI	342,260.0000	34.2260	356,840.0000	35.6840	4.260	0	0	0
2016/02/23	GOVI	03/11/2016	476.13	Call	GOVI	342,160.0000	34.2160	356,740.0000	35.6740	4.261	0	0	0
2016/02/23	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/23	IGOV	05/05/2016			Index Future	237.1020	237.1020	237.1360	237.1360	0.014	0.0000	0.0000	975
2016/02/23	IGOV	04/08/2016			Index Future	241.6330	241.6330	241.6070	241.6070	(0.011)	0.0000	0.0000	81
2016/02/23	IGOV	03/11/2016			Index Future	246.4280	246.4280	246.3270	246.3270	(0.041)	0.0000	0.0000	0
2016/02/23	ILBI	05/05/2016			Index Future	642.8460	642.8460	642.9210	642.9210	0.012	0.0000	0.0000	0
2016/02/23	ILBI	04/08/2016			Index Future	654.7920	654.7920	654.8670	654.8670	0.011	0.0000	0.0000	157
2016/02/23	IS01	19/12/2016			Interest Rate Swap	100.1893	100.1893	100.1845	100.1845	(0.005)	0.0000	0.0000	0
2016/02/23	IS01	16/03/2017			Interest Rate Swap	100.2143	100.2143	100.2291	100.2291	0.015	0.0000	0.0000	0

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2016/02/23	IS02	18/12/2017			Interest Rate Swap	100.6403	100.6403	100.6563	100.6563	0.016	0.0000	0.0000	0
2016/02/23	IS02	16/03/2018			Interest Rate Swap	100.1226	100.1226	100.1305	100.1305	0.008	0.0000	0.0000	0
2016/02/23	IS05	17/12/2020			Interest Rate Swap	100.9373	100.9373	100.9869	100.9869	0.049	0.0000	0.0000	0
2016/02/23	IS05	16/03/2021			Interest Rate Swap	100.4673	100.4673	100.5162	100.5162	0.049	0.0000	0.0000	0
2016/02/23	IS10	17/12/2025			Interest Rate Swap	103.1315	103.1315	103.2010	103.2010	0.067	0.0000	0.0000	0
2016/02/23	IS10	16/03/2026			Interest Rate Swap	100.3873	100.3873	100.4588	100.4588	0.071	0.0000	0.0000	0
2016/02/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/23	JBAF	16/03/2016			Jibar Tradeable Future	7.1500	92.8500	7.1600	92.8400	0.140	0.0000	0.0000	0
2016/02/23	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.2100	92.7900	(0.277)	0.0000	0.0000	0
2016/02/23	JBAF	18/05/2016			Jibar Tradeable Future	7.3300	92.6700	7.3500	92.6500	0.273	0.0000	0.0000	0
2016/02/23	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/02/23	JBAF	20/07/2016			Jibar Tradeable Future	7.5000	92.5000	7.5200	92.4800	0.267	0.0000	0.0000	0
2016/02/23	JBAF	17/08/2016			Jibar Tradeable Future	7.5300	92.4700	7.5700	92.4300	0.531	0.0000	0.0000	0
2016/02/23	JBAF	21/09/2016			Jibar Tradeable Future	7.5800	92.4200	7.6200	92.3800	0.528	0.0000	0.0000	0
2016/02/23	JBAF	21/12/2016			Jibar Tradeable Future	7.8000	92.2000	7.8200	92.1800	0.256	0.0000	0.0000	0
2016/02/23	JBAF	15/03/2017			Jibar Tradeable Future	7.9900	92.0100	8.0000	92.0000	0.125	0.0000	0.0000	0
2016/02/23	JBAF	21/06/2017			Jibar Tradeable Future	8.1000	91.9000	8.1300	91.8700	0.370	0.0000	0.0000	0
2016/02/23	JBAF	20/09/2017			Jibar Tradeable Future	8.2100	91.7900	8.2400	91.7600	0.365	0.0000	0.0000	0
2016/02/23	JBAF	20/12/2017			Jibar Tradeable Future	8.3000	91.7000	8.3200	91.6800	0.241	0.0000	0.0000	0
2016/02/23	R023	05/05/2016			Bond Future	9.1354	94.5793	9.0930	94.7823	(0.465)	0.0000	0.0000	9,781
2016/02/23	R023	05/05/2016	8.24	Put	Bond Future	4,637.6100	4.6376	4,456.5300	4.4565	(3.905)	0	0	0
2016/02/23	R023	05/05/2016	8.26	Put	Bond Future	4,549.5200	4.5495	4,369.4600	4.3695	(3.958)	0	0	0
2016/02/23	R023	05/05/2016	8.24	Call	Bond Future	241.4600	0.2415	263.3200	0.2633	9.053	0	0	0
2016/02/23	R023	05/05/2016	8.25	Put	Bond Future	4,593.3500	4.5933	4,412.7700	4.4128	(3.931)	0	0	0
2016/02/23	R023	05/05/2016	8.25	Call	Bond Future	247.7000	0.2477	270.0600	0.2701	9.027	0	0	0
2016/02/23	R023	05/05/2016	8.26	Call	Bond Future	254.3400	0.2543	277.2200	0.2772	8.996	0	0	0
2016/02/23	R023	04/08/2016	8.24	Call	Bond Future	619.9600	0.6200	654.1800	0.6542	5.520	0	0	0
2016/02/23	R023	04/08/2016	8.25	Put	Bond Future	5,164.3900	5.1644	5,017.0800	5.0171	(2.852)	0	0	0
2016/02/23	R023	04/08/2016			Bond Future	9.2012	96.3988	9.1619	96.5808	(0.427)	0.0000	0.0000	0
2016/02/23	R023	04/08/2016	8.25	Call	Bond Future	629.5600	0.6296	664.2100	0.6642	5.504	0	0	0
2016/02/23	R023	04/08/2016	8.26	Call	Bond Future	639.8300	0.6398	674.9300	0.6749	5.486	0	0	0
2016/02/23	R023	04/08/2016	8.24	Put	Bond Future	5,203.9100	5.2039	5,056.1700	5.0562	(2.839)	0	0	0
2016/02/23	R023	04/08/2016	8.26	Put	Bond Future	5,125.5700	5.1256	4,978.7100	4.9787	(2.865)	0	0	0
2016/02/23	R023	03/11/2016	9.73	Put	Bond Future	1,825.7800	1.8258	1,763.8900	1.7639	(3.390)	0	0	0
2016/02/23	R023	03/11/2016			Bond Future	9.2619	94.3529	9.2271	94.5093	(0.376)	0.0000	0.0000	0

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2016/02/23	R023	03/11/2016	9.75	Put	Bond Future	1,793.8600	1.7939	1,732.7300	1.7327	(3.408)	0	0	0
2016/02/23	R023	03/11/2016	9.73	Call	Bond Future	3,898.3200	3.8983	3,992.7900	3.9928	2.423	0	0	0
2016/02/23	R023	03/11/2016	9.74	Put	Bond Future	1,809.7600	1.8098	1,748.2500	1.7482	(3.399)	0	0	0
2016/02/23	R023	03/11/2016	9.74	Call	Bond Future	3,925.9400	3.9259	4,020.7900	4.0208	2.416	0	0	0
2016/02/23	R023	03/11/2016	9.75	Call	Bond Future	3,953.6500	3.9537	4,048.8800	4.0489	2.409	0	0	0
2016/02/23	R035	05/05/2016	10.37	Call	Bond Future	3,929.4400	3.9294	4,466.5600	4.4666	13.669	0	0	0
2016/02/23	R035	05/05/2016			Bond Future	9.8575	93.3668	9.7901	93.9040	(0.684)	0.0000	0.0000	4,019
2016/02/23	R035	05/05/2016	10.35	Call	Bond Future	3,781.0900	3.7811	4,318.2100	4.3182	14.205	0	0	0
2016/02/23	R035	05/05/2016	10.36	Call	Bond Future	3,855.3200	3.8553	4,392.4400	4.3924	13.932	0	0	0
2016/02/23	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R035	04/08/2016			Bond Future	9.9165	95.1630	9.8501	95.6859	(0.670)	0.0000	0.0000	0
2016/02/23	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R035	04/08/2016	10.35	Call	Bond Future	3,300.9700	3.3010	3,823.8600	3.8239	15.840	0	0	0
2016/02/23	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R035	04/08/2016	10.36	Call	Bond Future	3,374.9100	3.3749	3,897.8000	3.8978	15.493	0	0	0
2016/02/23	R035	04/08/2016	10.37	Call	Bond Future	3,448.7600	3.4488	3,971.6500	3.9717	15.162	0	0	0
2016/02/23	R186	05/05/2016	9.25	Call	Bond Future	2,392.6600	2.3927	2,533.5300	2.5335	5.888	0	0	180
2016/02/23	R186	05/05/2016			Bond Future	9.2347	112.4703	9.1927	112.7676	(0.455)	0.0000	0.0000	60,559
2016/02/23	R186	05/05/2016	8.34	Call	Bond Future	389.8600	0.3899	423.3200	0.4233	8.583	0	0	0
2016/02/23	R186	05/05/2016	9.89	Call	Bond Future	5,261.1600	5.2612	5,484.5400	5.4845	4.246	0	0	0
2016/02/23	R186	05/05/2016	8.35	Call	Bond Future	399.9700	0.4000	434.1800	0.4342	8.553	0	0	0
2016/02/23	R186	05/05/2016	8.75	Put	Bond Future	4,494.7800	4.4948	4,270.7700	4.2708	(4.984)	0	0	1,900
2016/02/23	R186	05/05/2016	9.25	Put	Bond Future	2,284.8000	2.2848	2,128.3500	2.1284	(6.847)	0	0	0
2016/02/23	R186	05/05/2016	8.33	Call	Bond Future	379.9500	0.3799	412.6700	0.4127	8.612	0	0	0
2016/02/23	R186	05/05/2016	8.85	Put	Bond Future	3,978.1600	3.9782	3,766.4500	3.7664	(5.322)	0	0	5,350
2016/02/23	R186	05/05/2016	9.96	Call	Bond Future	5,629.2700	5.6293	5,859.7700	5.8598	4.095	0	0	0
2016/02/23	R186	05/05/2016	9.86	Call	Bond Future	5,105.9400	5.1059	5,326.1200	5.3261	4.312	0	0	0
2016/02/23	R186	05/05/2016	7.56	Put	Bond Future	12,792.8700	12.7929	12,499.3800	12.4994	(2.294)	0	0	0
2016/02/23	R186	05/05/2016	8.35	Put	Bond Future	6,898.7800	6.8988	6,635.6700	6.6357	(3.814)	0	0	0
2016/02/23	R186	05/05/2016	8.75	Call	Bond Future	998.1100	0.9981	1,071.4200	1.0714	7.345	0	0	180
2016/02/23	R186	05/05/2016	8.34	Put	Bond Future	6,965.1200	6.9651	6,701.2600	6.7013	(3.788)	0	0	0
2016/02/23	R186	05/05/2016	7.56	Call	Bond Future	36.9900	0.0370	40.8200	0.0408	10.354	0	0	0
2016/02/23	R186	05/05/2016	8.85	Call	Bond Future	1,215.3400	1.2153	1,300.9500	1.3009	7.044	0	0	0
2016/02/23	R186	05/05/2016	8.33	Put	Bond Future	7,031.7200	7.0317	6,767.1200	6.7671	(3.763)	0	0	0
2016/02/23	R186	05/05/2016	9.89	Put	Bond Future	767.5500	0.7675	693.6100	0.6936	(9.633)	0	0	180
2016/02/23	R186	05/05/2016	9.96	Put	Bond Future	670.8800	0.6709	604.0600	0.6041	(9.960)	0	0	5,000
2016/02/23	R186	05/05/2016	9.86	Put	Bond Future	812.4000	0.8124	735.2600	0.7353	(9.495)	0	0	5,000
2016/02/23	R186	04/08/2016	8.51	Put	Bond Future	6,905.1400	6.9051	6,697.3600	6.6974	(3.009)	0	0	0
2016/02/23	R186	04/08/2016			Bond Future	9.2934	109.3296	9.2539	109.6035	(0.425)	0.0000	0.0000	0
2016/02/23	R186	04/08/2016	8.50	Put	Bond Future	6,960.6700	6.9607	6,752.1400	6.7521	(2.996)	0	0	0
2016/02/23	R186	04/08/2016	8.51	Call	Bond Future	1,296.7300	1.2967	1,362.8100	1.3628	5.096	0	0	0
2016/02/23	R186	04/08/2016	8.49	Call	Bond Future	1,260.4400	1.2604	1,325.0500	1.3250	5.126	0	0	0
2016/02/23	R186	04/08/2016	8.50	Call	Bond Future	1,278.1400	1.2781	1,343.4700	1.3435	5.111	0	0	0

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2016/02/23	R186	04/08/2016	8.49	Put	Bond Future	7,017.1500	7.0172	6,807.9000	6.8079	(2.982)	0	0	0
2016/02/23	R197	05/05/2016			Bond Future	293.9319	293.9319	293.8972	293.8972	(0.012)	0.0000	0.0000	1,426
2016/02/23	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R197	05/05/2016	299.99	Put	Bond Future	6,058.0900	6.0581	6,092.8000	6.0928	0.573	0	0	0
2016/02/23	R197	05/05/2016	300.01	Put	Bond Future	6,078.0900	6.0781	6,112.8000	6.1128	0.571	0	0	0
2016/02/23	R197	05/05/2016	300.00	Put	Bond Future	6,068.0900	6.0681	6,102.8000	6.1028	0.572	0	0	0
2016/02/23	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R197	04/08/2016	293.98	Put	Bond Future	861.8700	0.8619	974.2900	0.9743	13.044	0	0	0
2016/02/23	R197	04/08/2016			Bond Future	293.1181	293.1181	293.0057	293.0057	(0.038)	0.0000	0.0000	0
2016/02/23	R197	04/08/2016	293.97	Put	Bond Future	851.8700	0.8519	964.2900	0.9643	13.197	0	0	0
2016/02/23	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R197	04/08/2016	293.96	Put	Bond Future	841.8700	0.8419	954.2900	0.9543	13.354	0	0	0
2016/02/23	R202	05/05/2016	246.99	Put	Bond Future	5,400.9000	5.4009	5,429.2900	5.4293	0.526	0	0	0
2016/02/23	R202	05/05/2016			Bond Future	241.5891	241.5891	241.5607	241.5607	(0.012)	0.0000	0.0000	43,502
2016/02/23	R202	05/05/2016	247.01	Put	Bond Future	5,420.9000	5.4209	5,449.2900	5.4493	0.524	0	0	0
2016/02/23	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R202	05/05/2016	247.00	Put	Bond Future	5,410.9000	5.4109	5,439.2900	5.4393	0.525	0	0	0
2016/02/23	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R202	04/08/2016	243.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R202	04/08/2016			Bond Future	242.8080	242.8080	242.7158	242.7158	(0.038)	0.0000	0.0000	0
2016/02/23	R202	04/08/2016	243.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R202	04/08/2016	243.24	Put	Bond Future	431.9600	0.4320	524.1700	0.5242	21.347	0	0	0
2016/02/23	R202	04/08/2016	243.26	Put	Bond Future	451.9600	0.4520	544.1700	0.5442	20.402	0	0	0
2016/02/23	R202	04/08/2016	243.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R202	04/08/2016	243.25	Put	Bond Future	441.9600	0.4420	534.1700	0.5342	20.864	0	0	0
2016/02/23	R203	05/05/2016	7.25	Put	Bond Future	1,224.1300	1.2241	1,201.3200	1.2013	(1.863)	0	0	0
2016/02/23	R203	05/05/2016			Bond Future	8.1923	101.3102	8.1732	101.3341	(0.233)	0.0000	0.0000	54,204
2016/02/23	R203	05/05/2016	7.26	Call	Bond Future	33.1400	0.0331	34.2900	0.0343	3.470	0	0	0
2016/02/23	R203	05/05/2016	7.24	Call	Bond Future	30.9900	0.0310	32.0600	0.0321	3.453	0	0	0
2016/02/23	R203	05/05/2016	7.25	Call	Bond Future	32.0200	0.0320	33.1300	0.0331	3.467	0	0	0
2016/02/23	R203	05/05/2016	7.24	Put	Bond Future	1,235.8600	1.2359	1,213.0100	1.2130	(1.849)	0	0	0
2016/02/23	R203	05/05/2016	7.26	Put	Bond Future	1,212.5000	1.2125	1,189.7300	1.1897	(1.878)	0	0	0
2016/02/23	R203	04/08/2016	7.26	Call	Bond Future	84.0800	0.0841	82.9600	0.0830	(1.332)	0	0	0
2016/02/23	R203	04/08/2016			Bond Future	8.2940	103.2594	8.2963	103.2571	0.027	0.0000	0.0000	0
2016/02/23	R203	04/08/2016	7.24	Call	Bond Future	80.7700	0.0808	79.6800	0.0797	(1.350)	0	0	0
2016/02/23	R203	04/08/2016	7.25	Call	Bond Future	82.3300	0.0823	81.2300	0.0812	(1.336)	0	0	0
2016/02/23	R203	04/08/2016	7.24	Put	Bond Future	1,175.4800	1.1755	1,176.7300	1.1767	0.106	0	0	0
2016/02/23	R203	04/08/2016	7.26	Put	Bond Future	1,157.8500	1.1578	1,159.0700	1.1591	0.105	0	0	0
2016/02/23	R203	04/08/2016	7.25	Put	Bond Future	1,166.5700	1.1666	1,167.8100	1.1678	0.106	0	0	0
2016/02/23	R203	03/11/2016	8.86	Call	Bond Future	665.8300	0.6658	643.7000	0.6437	(3.324)	0	0	0
2016/02/23	R203	03/11/2016			Bond Future	8.3811	101.1074	8.4230	101.0737	0.500	0.0000	0.0000	0

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2016/02/23	R203	03/11/2016	8.84	Call	Bond Future	655.0900	0.6551	633.1400	0.6331	(3.351)	0	0	0
2016/02/23	R203	03/11/2016	8.85	Call	Bond Future	660.4500	0.6605	638.4100	0.6384	(3.337)	0	0	0
2016/02/23	R203	03/11/2016	8.84	Put	Bond Future	286.1300	0.2861	297.9400	0.2979	4.127	0	0	0
2016/02/23	R203	03/11/2016	8.86	Put	Bond Future	280.8300	0.2808	292.4600	0.2925	4.141	0	0	0
2016/02/23	R203	03/11/2016	8.85	Put	Bond Future	283.4700	0.2835	295.1900	0.2952	4.134	0	0	0
2016/02/23	R204	05/05/2016	7.75	Call	Bond Future	107.9100	0.1079	114.1500	0.1141	5.783	0	0	0
2016/02/23	R204	05/05/2016			Bond Future	8.5720	101.7523	8.5435	101.8173	(0.332)	0.0000	0.0000	33,079
2016/02/23	R204	05/05/2016	7.76	Call	Bond Future	111.0200	0.1110	117.4100	0.1174	5.756	0	0	0
2016/02/23	R204	05/05/2016	7.74	Put	Bond Future	2,025.9700	2.0260	1,967.0600	1.9671	(2.908)	0	0	0
2016/02/23	R204	05/05/2016	7.76	Put	Bond Future	1,985.4700	1.9855	1,926.8800	1.9269	(2.951)	0	0	0
2016/02/23	R204	05/05/2016	7.74	Call	Bond Future	104.7900	0.1048	110.8600	0.1109	5.793	0	0	0
2016/02/23	R204	05/05/2016	7.75	Put	Bond Future	2,005.7200	2.0057	1,946.9800	1.9470	(2.929)	0	0	0
2016/02/23	R204	04/08/2016			Bond Future	8.6716	99.6683	8.6524	99.7082	(0.221)	0.0000	0.0000	0
2016/02/23	R204	04/08/2016	7.74	Put	Bond Future	2,192.8800	2.1929	2,158.9400	2.1589	(1.548)	0	0	0
2016/02/23	R204	04/08/2016	7.76	Put	Bond Future	2,158.4900	2.1585	2,124.7300	2.1247	(1.564)	0	0	0
2016/02/23	R204	04/08/2016	7.74	Call	Bond Future	231.4600	0.2315	237.3500	0.2373	2.545	0	0	0
2016/02/23	R204	04/08/2016	7.75	Put	Bond Future	2,175.5700	2.1756	2,141.7100	2.1417	(1.556)	0	0	0
2016/02/23	R204	04/08/2016	7.75	Call	Bond Future	235.4600	0.2355	241.4300	0.2414	2.535	0	0	0
2016/02/23	R204	04/08/2016	7.76	Call	Bond Future	239.6900	0.2397	245.7600	0.2458	2.532	0	0	0
2016/02/23	R204	03/11/2016			Bond Future	8.7519	101.6195	8.7468	101.6290	(0.058)	0.0000	0.0000	0
2016/02/23	R204	03/11/2016	9.21	Put	Bond Future	712.9100	0.7129	707.3300	0.7073	(0.783)	0	0	0
2016/02/23	R204	03/11/2016	9.23	Put	Bond Future	699.7700	0.6998	694.2400	0.6942	(0.790)	0	0	0
2016/02/23	R204	03/11/2016	9.22	Put	Bond Future	706.1500	0.7061	700.6000	0.7006	(0.786)	0	0	0
2016/02/23	R204	03/11/2016	9.22	Call	Bond Future	1,580.9400	1.5809	1,584.9700	1.5850	0.255	0	0	0
2016/02/23	R204	03/11/2016	9.21	Call	Bond Future	1,569.1100	1.5691	1,573.1100	1.5731	0.255	0	0	0
2016/02/23	R204	03/11/2016	9.23	Call	Bond Future	1,593.1400	1.5931	1,597.1900	1.5972	0.254	0	0	0
2016/02/23	R207	05/05/2016	7.86	Put	Bond Future	2,924.8500	2.9249	2,847.9600	2.8480	(2.629)	0	0	0
2016/02/23	R207	05/05/2016			Bond Future	8.7789	97.5702	8.7511	97.6536	(0.316)	0.0000	0.0000	42,164
2016/02/23	R207	05/05/2016	7.85	Put	Bond Future	2,952.5100	2.9525	2,875.4600	2.8755	(2.610)	0	0	0
2016/02/23	R207	05/05/2016	7.56	Put	Bond Future	3,791.6000	3.7916	3,710.9500	3.7110	(2.127)	0	0	0
2016/02/23	R207	05/05/2016	7.84	Put	Bond Future	2,980.2800	2.9803	2,903.0500	2.9031	(2.591)	0	0	0
2016/02/23	R207	05/05/2016	7.56	Call	Bond Future	47.1200	0.0471	49.8400	0.0498	5.772	0	0	43
2016/02/23	R207	05/05/2016	7.85	Call	Bond Future	114.9700	0.1150	121.2900	0.1213	5.497	0	0	0
2016/02/23	R207	05/05/2016	7.86	Call	Bond Future	118.4000	0.1184	124.8800	0.1249	5.473	0	0	0
2016/02/23	R207	05/05/2016	7.84	Call	Bond Future	111.6300	0.1116	117.7700	0.1178	5.500	0	0	0
2016/02/23	R207	04/08/2016			Bond Future	8.8695	95.8027	8.8484	95.8622	(0.238)	0.0000	0.0000	0
2016/02/23	R207	04/08/2016	7.99	Put	Bond Future	2,887.9900	2.8880	2,838.6100	2.8386	(1.710)	0	0	0
2016/02/23	R207	04/08/2016	8.01	Put	Bond Future	2,842.2700	2.8423	2,793.1700	2.7932	(1.727)	0	0	0
2016/02/23	R207	04/08/2016	8.00	Put	Bond Future	2,864.9000	2.8649	2,815.6600	2.8157	(1.719)	0	0	0
2016/02/23	R207	04/08/2016	8.01	Call	Bond Future	381.5700	0.3816	391.9900	0.3920	2.731	0	0	0
2016/02/23	R207	04/08/2016	7.99	Call	Bond Future	369.1100	0.3691	379.2500	0.3792	2.747	0	0	0
2016/02/23	R207	04/08/2016	8.00	Call	Bond Future	375.1100	0.3751	385.3900	0.3854	2.741	0	0	0
2016/02/23	R208	05/05/2016	7.99	Call	Bond Future	149.4200	0.1494	157.1600	0.1572	5.180	0	0	0
2016/02/23	R208	05/05/2016	8.00	Put	Bond Future	3,650.6400	3.6506	3,557.9400	3.5579	(2.539)	0	0	0
2016/02/23	R208	05/05/2016			Bond Future	8.9262	92.2509	8.8989	92.3516	(0.305)	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
2016/02/23	R208	05/05/2016	8.00	Call	Bond Future	153.5500	0.1536	161.4900	0.1615	5.171	0	0	0
2016/02/23	R208	05/05/2016	8.01	Call	Bond Future	157.9300	0.1579	166.0800	0.1661	5.161	0	0	0
2016/02/23	R208	05/05/2016	7.99	Put	Bond Future	3,685.1400	3.6851	3,592.2400	3.5922	(2.521)	0	0	0
2016/02/23	R208	05/05/2016	8.01	Put	Bond Future	3,616.4000	3.6164	3,523.9100	3.5239	(2.558)	0	0	0
2016/02/23	R208	04/08/2016	8.01	Put	Bond Future	4,002.4000	4.0024	3,936.0900	3.9361	(1.657)	0	0	0
2016/02/23	R208	04/08/2016			Bond Future	9.0031	94.0259	8.9810	94.1041	(0.246)	0.0000	0.0000	0
2016/02/23	R208	04/08/2016	8.00	Put	Bond Future	4,032.4500	4.0325	3,965.9500	3.9660	(1.649)	0	0	0
2016/02/23	R208	04/08/2016	7.99	Call	Bond Future	397.1200	0.3971	408.6500	0.4087	2.903	0	0	0
2016/02/23	R208	04/08/2016	8.00	Call	Bond Future	403.6800	0.4037	415.3700	0.4154	2.896	0	0	0
2016/02/23	R208	04/08/2016	8.01	Call	Bond Future	410.6600	0.4107	422.5400	0.4225	2.893	0	0	0
2016/02/23	R208	04/08/2016	7.99	Put	Bond Future	4,062.9300	4.0629	3,996.2700	3.9963	(1.641)	0	0	0
2016/02/23	R208	03/11/2016	9.59	Put	Bond Future	1,234.6200	1.2346	1,213.0900	1.2131	(1.744)	0	0	0
2016/02/23	R208	03/11/2016			Bond Future	9.0680	92.4628	9.0529	92.5137	(0.166)	0.0000	0.0000	0
2016/02/23	R208	03/11/2016	9.58	Put	Bond Future	1,246.1200	1.2461	1,224.4600	1.2245	(1.738)	0	0	0
2016/02/23	R208	03/11/2016	9.57	Call	Bond Future	2,934.7300	2.9347	2,963.8500	2.9638	0.992	0	0	0
2016/02/23	R208	03/11/2016	9.58	Call	Bond Future	2,955.8700	2.9559	2,985.1300	2.9851	0.990	0	0	0
2016/02/23	R208	03/11/2016	9.59	Call	Bond Future	2,977.3700	2.9774	3,006.7600	3.0068	0.987	0	0	0
2016/02/23	R208	03/11/2016	9.57	Put	Bond Future	1,258.0000	1.2580	1,236.2000	1.2362	(1.733)	0	0	0
2016/02/23	R209	05/05/2016			Bond Future	9.7943	69.8850	9.7271	70.3287	(0.686)	0.0000	0.0000	31,955
2016/02/23	R209	05/05/2016	9.00	Call	Bond Future	542.0800	0.5421	616.9600	0.6170	13.813	0	0	6,700
2016/02/23	R209	05/05/2016	8.25	Put	Bond Future	11,472.3800	11.4724	11,041.6600	11.0417	(3.754)	0	0	0
2016/02/23	R209	05/05/2016	8.99	Put	Bond Future	6,139.0500	6.1390	5,768.9400	5.7689	(6.029)	0	0	0
2016/02/23	R209	05/05/2016	9.01	Put	Bond Future	6,015.7200	6.0157	5,648.3600	5.6484	(6.107)	0	0	0
2016/02/23	R209	05/05/2016	9.00	Put	Bond Future	6,077.0200	6.0770	5,708.2600	5.7083	(6.068)	0	0	0
2016/02/23	R209	05/05/2016	9.01	Call	Bond Future	554.6000	0.5546	630.8800	0.6309	13.754	0	0	0
2016/02/23	R209	05/05/2016	8.25	Call	Bond Future	72.2600	0.0723	85.1800	0.0852	17.880	0	0	6,700
2016/02/23	R209	05/05/2016	8.99	Call	Bond Future	530.1800	0.5302	603.7100	0.6037	13.869	0	0	0
2016/02/23	R209	04/08/2016	9.26	Call	Bond Future	1,776.6700	1.7767	1,919.2000	1.9192	8.022	0	0	0
2016/02/23	R209	04/08/2016			Bond Future	9.8487	71.2297	9.7824	71.6633	(0.673)	0.0000	0.0000	0
2016/02/23	R209	04/08/2016	9.60	Put	Bond Future	4,274.0300	4.2740	4,028.1400	4.0281	(5.753)	0	0	0
2016/02/23	R209	04/08/2016	10.60	Call	Bond Future	6,176.7600	6.1768	6,487.7600	6.4878	5.035	0	0	5,760
2016/02/23	R209	04/08/2016	9.24	Call	Bond Future	1,732.9800	1.7330	1,872.9400	1.8729	8.076	0	0	0
2016/02/23	R209	04/08/2016	9.25	Call	Bond Future	1,754.6500	1.7547	1,895.8900	1.8959	8.049	0	0	0
2016/02/23	R209	04/08/2016	10.60	Put	Bond Future	1,545.0500	1.5450	1,422.4900	1.4225	(7.932)	0	0	0
2016/02/23	R209	04/08/2016	9.24	Put	Bond Future	5,873.6500	5.8737	5,580.0500	5.5800	(4.999)	0	0	0
2016/02/23	R209	04/08/2016	9.26	Put	Bond Future	5,775.3400	5.7753	5,484.3100	5.4843	(5.039)	0	0	0
2016/02/23	R209	04/08/2016	9.60	Call	Bond Future	2,626.6400	2.6266	2,814.3100	2.8143	7.145	0	0	5,760
2016/02/23	R209	04/08/2016	9.25	Put	Bond Future	5,824.2700	5.8243	5,531.9500	5.5320	(5.019)	0	0	0
2016/02/23	R209	03/11/2016	10.26	Call	Bond Future	5,384.8500	5.3849	5,639.1200	5.6391	4.722	0	0	0
2016/02/23	R209	03/11/2016			Bond Future	9.8963	69.4726	9.8314	69.8928	(0.655)	0.0000	0.0000	0
2016/02/23	R209	03/11/2016	10.24	Call	Bond Future	5,313.0400	5.3130	5,565.4000	5.5654	4.750	0	0	0
2016/02/23	R209	03/11/2016	10.25	Call	Bond Future	5,348.7900	5.3488	5,602.1100	5.6021	4.736	0	0	0
2016/02/23	R209	03/11/2016	10.24	Put	Bond Future	3,150.2500	3.1502	2,982.4600	2.9825	(5.326)	0	0	0
2016/02/23	R209	03/11/2016	10.25	Put	Bond Future	3,124.6500	3.1246	2,957.8200	2.9578	(5.339)	0	0	0
2016/02/23	R209	03/11/2016	10.26	Put	Bond Future	3,099.4600	3.0995	2,933.5800	2.9336	(5.352)	0	0	0
2016/02/23	R210	05/05/2016			Bond Future	180.7121	180.7121	180.6906	180.6906	(0.012)	0.0000	0.0000	1,554

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2016/02/23	R210	05/05/2016	184.99	Put	Bond Future	4,277.8800	4.2779	4,299.3600	4.2994	0.502	0	0	0
2016/02/23	R210	05/05/2016	185.00	Put	Bond Future	4,287.8800	4.2879	4,309.3600	4.3094	0.501	0	0	0
2016/02/23	R210	05/05/2016	185.01	Put	Bond Future	4,297.8800	4.2979	4,319.3600	4.3194	0.500	0	0	0
2016/02/23	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R210	04/08/2016			Bond Future	184.2037	184.2037	184.1340	184.1340	(0.038)	0.0000	0.0000	0
2016/02/23	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R210	04/08/2016	181.50	Call	Bond Future	2,703.7300	2.7037	2,634.0300	2.6340	(2.578)	0	0	0
2016/02/23	R210	04/08/2016	181.52	Call	Bond Future	2,683.7300	2.6837	2,614.0300	2.6140	(2.597)	0	0	0
2016/02/23	R210	04/08/2016	181.51	Call	Bond Future	2,693.7300	2.6937	2,624.0300	2.6240	(2.587)	0	0	0
2016/02/23	R211	05/05/2016	139.01	Put	Bond Future	1,300.7200	1.3007	1,319.9300	1.3199	1.477	0	0	0
2016/02/23	R211	05/05/2016			Bond Future	137.7093	137.7093	137.6901	137.6901	(0.014)	0.0000	0.0000	57
2016/02/23	R211	05/05/2016	139.00	Put	Bond Future	1,290.7200	1.2907	1,309.9300	1.3099	1.488	0	0	0
2016/02/23	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R211	05/05/2016	138.99	Put	Bond Future	1,280.7200	1.2807	1,299.9300	1.2999	1.500	0	0	0
2016/02/23	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R211	04/08/2016			Bond Future	138.6328	138.6328	138.5769	138.5769	(0.040)	0.0000	0.0000	0
2016/02/23	R211	04/08/2016	137.09	Call	Bond Future	1,542.8200	1.5428	1,486.8600	1.4869	(3.627)	0	0	0
2016/02/23	R211	04/08/2016	137.07	Call	Bond Future	1,562.8200	1.5628	1,506.8600	1.5069	(3.581)	0	0	0
2016/02/23	R211	04/08/2016	137.08	Call	Bond Future	1,552.8200	1.5528	1,496.8600	1.4969	(3.604)	0	0	0
2016/02/23	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R212	05/05/2016			Bond Future	142.5498	142.5498	142.5330	142.5330	(0.012)	0.0000	0.0000	3,830
2016/02/23	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R212	05/05/2016	144.99	Put	Bond Future	2,440.2000	2.4402	2,457.0000	2.4570	0.688	0	0	0
2016/02/23	R212	05/05/2016	145.01	Put	Bond Future	2,460.2000	2.4602	2,477.0000	2.4770	0.683	0	0	0
2016/02/23	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R212	05/05/2016	145.00	Put	Bond Future	2,450.2000	2.4502	2,467.0000	2.4670	0.686	0	0	0
2016/02/23	R212	04/08/2016	142.43	Call	Bond Future	967.2900	0.9673	912.5000	0.9125	(5.664)	0	0	0
2016/02/23	R212	04/08/2016			Bond Future	143.3973	143.3973	143.3425	143.3425	(0.038)	0.0000	0.0000	0
2016/02/23	R212	04/08/2016	142.44	Call	Bond Future	957.2900	0.9573	902.5000	0.9025	(5.723)	0	0	0
2016/02/23	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/23	R212	04/08/2016	142.42	Call	Bond Future	977.2900	0.9773	922.5000	0.9225	(5.606)	0	0	0
2016/02/23	R213	05/05/2016	8.74	Put	Bond Future	6,880.0700	6.8801	6,577.1000	6.5771	(4.404)	0	0	0
2016/02/23	R213	05/05/2016	8.76	Put	Bond Future	6,751.8500	6.7518	6,450.6300	6.4506	(4.461)	0	0	0
2016/02/23	R213	05/05/2016			Bond Future	9.6700	80.5525	9.6180	80.8969	(0.538)	0.0000	0.0000	47,717
2016/02/23	R213	05/05/2016	8.75	Put	Bond Future	6,815.6200	6.8156	6,513.5100	6.5135	(4.433)	0	0	0

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2016/02/23	R213	05/05/2016	8.74	Call	Bond Future	386.2000	0.3862	427.5900	0.4276	10.717	0	0	0
2016/02/23	R213	05/05/2016	8.75	Call	Bond Future	395.5000	0.3955	437.7500	0.4377	10.683	0	0	0
2016/02/23	R213	05/05/2016	8.76	Call	Bond Future	405.3900	0.4054	448.5300	0.4485	10.642	0	0	0
2016/02/23	R213	04/08/2016			Bond Future	9.7257	82.1021	9.6753	82.4319	(0.519)	0.0000	0.0000	0
2016/02/23	R213	04/08/2016	8.99	Put	Bond Future	6,461.3000	6.4613	6,221.9800	6.2220	(3.704)	0	0	0
2016/02/23	R213	04/08/2016	9.01	Put	Bond Future	6,358.1900	6.3582	6,120.7000	6.1207	(3.735)	0	0	0
2016/02/23	R213	04/08/2016	9.00	Put	Bond Future	6,409.6200	6.4096	6,171.2100	6.1712	(3.720)	0	0	0
2016/02/23	R213	04/08/2016	9.01	Call	Bond Future	1,489.1800	1.4892	1,581.4900	1.5815	6.199	0	0	0
2016/02/23	R213	04/08/2016	8.99	Call	Bond Future	1,450.2300	1.4502	1,540.7100	1.5407	6.239	0	0	0
2016/02/23	R213	04/08/2016	9.00	Call	Bond Future	1,469.6200	1.4696	1,561.0100	1.5610	6.219	0	0	0
2016/02/23	R213	03/11/2016			Bond Future	9.7772	80.1571	9.7290	80.4684	(0.493)	0.0000	0.0000	0
2016/02/23	R213	03/11/2016	10.18	Put	Bond Future	2,935.9600	2.9360	2,812.5700	2.8126	(4.203)	0	0	0
2016/02/23	R213	03/11/2016	10.20	Put	Bond Future	2,887.2700	2.8873	2,765.3300	2.7653	(4.223)	0	0	0
2016/02/23	R213	03/11/2016	10.18	Call	Bond Future	5,472.6500	5.4726	5,660.5900	5.6606	3.434	0	0	0
2016/02/23	R213	03/11/2016	10.19	Put	Bond Future	2,911.5300	2.9115	2,788.8600	2.7889	(4.213)	0	0	0
2016/02/23	R213	03/11/2016	10.19	Call	Bond Future	5,509.7100	5.5097	5,698.3700	5.6984	3.424	0	0	0
2016/02/23	R213	03/11/2016	10.20	Call	Bond Future	5,546.8600	5.5469	5,736.2500	5.7363	3.414	0	0	0
2016/02/23	R214	05/05/2016	9.01	Call	Bond Future	453.5600	0.4536	523.6600	0.5237	15.456	0	0	0
2016/02/23	R214	05/05/2016	9.30	Put	Bond Future	5,180.0700	5.1801	4,805.6300	4.8056	(7.228)	0	0	0
2016/02/23	R214	05/05/2016			Bond Future	9.9072	69.9792	9.8349	70.4709	(0.730)	0.0000	0.0000	31,399
2016/02/23	R214	05/05/2016	8.99	Call	Bond Future	432.4400	0.4324	499.8300	0.4998	15.584	0	0	0
2016/02/23	R214	05/05/2016	9.00	Call	Bond Future	442.7200	0.4427	511.4400	0.5114	15.522	0	0	0
2016/02/23	R214	05/05/2016	8.99	Put	Bond Future	7,130.5100	7.1305	6,706.1700	6.7062	(5.951)	0	0	0
2016/02/23	R214	05/05/2016	9.01	Put	Bond Future	6,994.3300	6.9943	6,572.7000	6.5727	(6.028)	0	0	0
2016/02/23	R214	05/05/2016	9.30	Call	Bond Future	861.5400	0.8615	978.8300	0.9788	13.614	0	0	0
2016/02/23	R214	05/05/2016	9.00	Put	Bond Future	7,062.0700	7.0621	6,639.0600	6.6391	(5.990)	0	0	0
2016/02/23	R214	04/08/2016	9.25	Put	Bond Future	6,651.4900	6.6515	6,312.6300	6.3126	(5.094)	0	0	0
2016/02/23	R214	04/08/2016	11.30	Call	Bond Future	8,909.5200	8.9095	9,310.8600	9.3109	4.505	0	0	5,800
2016/02/23	R214	04/08/2016	9.24	Call	Bond Future	1,585.0200	1.5850	1,727.4000	1.7274	8.983	0	0	0
2016/02/23	R214	04/08/2016			Bond Future	9.9602	71.3255	9.8886	71.8081	(0.719)	0.0000	0.0000	0
2016/02/23	R214	04/08/2016	9.30	Call	Bond Future	1,712.4300	1.7124	1,863.1800	1.8632	8.803	0	0	1,300
2016/02/23	R214	04/08/2016	8.55	Put	Bond Future	11,210.8800	11.2109	10,791.5000	10.7915	(3.741)	0	0	0
2016/02/23	R214	04/08/2016	9.25	Call	Bond Future	1,605.8500	1.6059	1,749.6100	1.7496	8.952	0	0	0
2016/02/23	R214	04/08/2016	11.30	Put	Bond Future	834.8000	0.8348	753.5200	0.7535	(9.736)	0	0	0
2016/02/23	R214	04/08/2016	10.30	Put	Bond Future	2,522.2300	2.5222	2,334.9600	2.3350	(7.425)	0	0	0
2016/02/23	R214	04/08/2016	9.26	Call	Bond Future	1,626.8500	1.6269	1,772.0000	1.7720	8.922	0	0	0
2016/02/23	R214	04/08/2016	9.30	Put	Bond Future	6,383.1200	6.3831	6,051.2500	6.0513	(5.199)	0	0	0
2016/02/23	R214	04/08/2016	8.55	Call	Bond Future	570.4700	0.5705	633.7100	0.6337	11.086	0	0	1,300
2016/02/23	R214	04/08/2016	9.24	Put	Bond Future	6,706.0300	6.7060	6,365.7900	6.3658	(5.074)	0	0	0
2016/02/23	R214	04/08/2016	10.30	Call	Bond Future	4,736.1200	4.7361	5,031.4700	5.0315	6.236	0	0	5,800
2016/02/23	R214	04/08/2016	9.26	Put	Bond Future	6,597.2500	6.5973	6,259.7800	6.2598	(5.115)	0	0	0
2016/02/23	R214	03/11/2016	10.35	Put	Bond Future	3,320.3200	3.3203	3,132.8800	3.1329	(5.645)	0	0	0
2016/02/23	R214	03/11/2016			Bond Future	10.0093	69.4231	9.9389	69.8936	(0.704)	0.0000	0.0000	0
2016/02/23	R214	03/11/2016	10.34	Put	Bond Future	3,346.7700	3.3468	3,158.2800	3.1583	(5.632)	0	0	0
2016/02/23	R214	03/11/2016	10.35	Call	Bond Future	5,521.7700	5.5218	5,804.8300	5.8048	5.126	0	0	0
2016/02/23	R214	03/11/2016	10.33	Call	Bond Future	5,448.9100	5.4489	5,729.8600	5.7299	5.156	0	0	0
2016/02/23	R214	03/11/2016	10.34	Call	Bond Future	5,485.3000	5.4853	5,767.3100	5.7673	5.141	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
2016/02/23	R214	03/11/2016	10.33	Put	Bond Future	3,373.4100	3.3734	3,183.8600	3.1839	(5.619)	0	0	0
2016/02/23	R248	05/05/2016			Bond Future	10.0101	89.6527	9.9325	90.3175	(0.775)	0.0000	0.0000	63,832
2016/02/23	R248	05/05/2016	8.99	Put	Bond Future	9,953.9200	9.9539	9,364.6900	9.3647	(5.920)	0	0	0
2016/02/23	R248	05/05/2016	9.01	Put	Bond Future	9,772.3500	9.7724	9,186.3700	9.1864	(5.996)	0	0	0
2016/02/23	R248	05/05/2016	8.99	Call	Bond Future	433.5800	0.4336	509.0600	0.5091	17.409	0	0	0
2016/02/23	R248	05/05/2016	9.00	Put	Bond Future	9,862.7300	9.8627	9,275.0900	9.2751	(5.958)	0	0	0
2016/02/23	R248	05/05/2016	9.00	Call	Bond Future	444.4800	0.4445	521.5500	0.5216	17.339	0	0	0
2016/02/23	R248	05/05/2016	9.01	Call	Bond Future	456.0000	0.4560	534.7300	0.5347	17.265	0	0	0
2016/02/23	R248	04/08/2016			Bond Future	10.0667	91.3775	9.9896	92.0312	(0.766)	0.0000	0.0000	0
2016/02/23	R248	04/08/2016	9.25	Call	Bond Future	1,770.9700	1.7710	1,947.5500	1.9475	9.971	0	0	0
2016/02/23	R248	04/08/2016	9.24	Put	Bond Future	9,242.2300	9.2422	8,763.3100	8.7633	(5.182)	0	0	0
2016/02/23	R248	04/08/2016	9.26	Put	Bond Future	9,095.1700	9.0952	8,619.8500	8.6199	(5.226)	0	0	0
2016/02/23	R248	04/08/2016	9.25	Put	Bond Future	9,167.9900	9.1680	8,690.8500	8.6909	(5.204)	0	0	0
2016/02/23	R248	04/08/2016	9.26	Call	Bond Future	1,795.3800	1.7954	1,973.7800	1.9738	9.937	0	0	0
2016/02/23	R248	04/08/2016	9.24	Call	Bond Future	1,747.8000	1.7478	1,922.6000	1.9226	10.001	0	0	0
2016/02/23	R248	03/11/2016	10.38	Call	Bond Future	6,590.7900	6.5908	6,964.3100	6.9643	5.667	0	0	0
2016/02/23	R248	03/11/2016			Bond Future	10.1193	88.7260	10.0432	89.3649	(0.752)	0.0000	0.0000	0
2016/02/23	R248	03/11/2016	10.39	Call	Bond Future	6,635.7700	6.6358	7,010.7400	7.0107	5.651	0	0	0
2016/02/23	R248	03/11/2016	10.37	Put	Bond Future	4,499.1900	4.4992	4,232.4100	4.2324	(5.930)	0	0	0
2016/02/23	R248	03/11/2016	10.39	Put	Bond Future	4,429.2000	4.4292	4,165.3200	4.1653	(5.958)	0	0	0
2016/02/23	R248	03/11/2016	10.37	Call	Bond Future	6,546.1900	6.5462	6,918.2600	6.9183	5.684	0	0	0
2016/02/23	R248	03/11/2016	10.38	Put	Bond Future	4,463.9300	4.4639	4,198.6000	4.1986	(5.944)	0	0	0

Total

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