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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/03/2016 TO 04/03/2016

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
2016/03/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	2025	05/05/2016			Bond Future	123.3900	123.3900	123.5818	123.5818	0.155	0.0000	0.0000	4,606
2016/03/04	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2025	05/05/2016	125.99	Put	Bond Future	2,600.0100	2.6000	2,408.2200	2.4082	(7.377)	0	0	0
2016/03/04	2025	05/05/2016	126.01	Put	Bond Future	2,620.0100	2.6200	2,428.2200	2.4282	(7.320)	0	0	0
2016/03/04	2025	05/05/2016	126.00	Put	Bond Future	2,610.0100	2.6100	2,418.2200	2.4182	(7.348)	0	0	0
2016/03/04	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2025	04/08/2016			Bond Future	124.4849	124.4849	124.6794	124.6794	0.156	0.0000	0.0000	0
2016/03/04	2025	04/08/2016	123.86	Call	Bond Future	624.9000	0.6249	819.4500	0.8194	31.133	0	0	0
2016/03/04	2025	04/08/2016	123.87	Call	Bond Future	614.9000	0.6149	809.4500	0.8094	31.639	0	0	0
2016/03/04	2025	04/08/2016	123.85	Call	Bond Future	634.9000	0.6349	829.4500	0.8294	30.643	0	0	0
2016/03/04	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2030	05/05/2016	8.99	Put	Bond Future	5,721.8800	5.7219	5,232.0400	5.2320	(8.561)	0	0	0
2016/03/04	2030	05/05/2016	9.01	Put	Bond Future	5,574.5900	5.5746	5,084.7500	5.0848	(8.787)	0	0	0
2016/03/04	2030	05/05/2016			Bond Future	9.8017	88.7357	9.7293	89.2255	(0.739)	0.0000	0.0000	17,366
2016/03/04	2030	05/05/2016	9.00	Put	Bond Future	5,648.1900	5.6482	5,158.3500	5.1584	(8.673)	0	0	0
2016/03/04	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2030	04/08/2016	10.17	Call	Bond Future	1,926.2300	1.9262	2,424.9800	2.4250	25.893	0	0	0
2016/03/04	2030	04/08/2016			Bond Future	9.8748	86.4080	9.7999	86.9068	(0.759)	0.0000	0.0000	0
2016/03/04	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2032	05/05/2016			Bond Future	9.9409	87.5159	9.8685	88.0330	(0.728)	0.0000	0.0000	9,231
2016/03/04	2032	05/05/2016	8.99	Put	Bond Future	7,507.9900	7.5080	7,048.2200	7.0482	(6.124)	0	0	0
2016/03/04	2032	05/05/2016	9.01	Put	Bond Future	7,366.6200	7.3666	6,909.4900	6.9095	(6.205)	0	0	0
2016/03/04	2032	05/05/2016	9.00	Put	Bond Future	7,437.1600	7.4372	6,978.7000	6.9787	(6.164)	0	0	0
2016/03/04	2032	05/05/2016	9.01	Call	Bond Future	352.2400	0.3522	412.2500	0.4123	17.037	0	0	0
2016/03/04	2032	05/05/2016	8.99	Call	Bond Future	333.9100	0.3339	391.2800	0.3913	17.181	0	0	0
2016/03/04	2032	05/05/2016	9.00	Call	Bond Future	342.9800	0.3430	401.6600	0.4017	17.109	0	0	0
2016/03/04	2032	04/08/2016	9.01	Call	Bond Future	1,053.5300	1.0535	1,165.3100	1.1653	10.610	0	0	0
2016/03/04	2032	04/08/2016			Bond Future	10.0122	89.1735	9.9375	89.7000	(0.746)	0.0000	0.0000	0
2016/03/04	2032	04/08/2016	8.99	Call	Bond Future	1,022.0500	1.0220	1,131.2300	1.1312	10.682	0	0	0
2016/03/04	2032	04/08/2016	9.00	Call	Bond Future	1,037.7000	1.0377	1,148.1800	1.1482	10.647	0	0	0
2016/03/04	2032	04/08/2016	8.99	Put	Bond Future	8,654.9500	8.6550	8,237.6100	8.2376	(4.822)	0	0	0
2016/03/04	2032	04/08/2016	9.01	Put	Bond Future	8,527.8000	8.5278	8,113.0600	8.1131	(4.863)	0	0	0
2016/03/04	2032	04/08/2016	9.00	Put	Bond Future	8,591.2300	8.5912	8,175.1900	8.1752	(4.843)	0	0	0

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2016/03/04	2032	03/11/2016			Bond Future	10.0776	86.7239	10.0004	87.2610	(0.766)	0.0000	0.0000	0
2016/03/04	2032	03/11/2016	10.28	Put	Bond Future	3,819.0200	3.8190	3,586.5600	3.5866	(6.087)	0	0	0
2016/03/04	2032	03/11/2016	10.30	Put	Bond Future	3,759.1300	3.7591	3,529.2200	3.5292	(6.116)	0	0	0
2016/03/04	2032	03/11/2016	10.29	Put	Bond Future	3,788.8400	3.7888	3,557.6600	3.5577	(6.102)	0	0	0
2016/03/04	2032	03/11/2016	10.30	Call	Bond Future	5,278.0600	5.2781	5,585.2400	5.5852	5.820	0	0	0
2016/03/04	2032	03/11/2016	10.28	Call	Bond Future	5,202.9600	5.2030	5,507.5900	5.5076	5.855	0	0	0
2016/03/04	2032	03/11/2016	10.29	Call	Bond Future	5,240.3100	5.2403	5,546.2200	5.5462	5.838	0	0	0
2016/03/04	2033	05/05/2016			Bond Future	102.9603	102.9603	103.0278	103.0278	0.066	0.0000	0.0000	1,032
2016/03/04	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2033	05/05/2016	102.40	Call	Bond Future	560.3200	0.5603	627.8200	0.6278	12.047	0	0	0
2016/03/04	2033	05/05/2016	102.41	Call	Bond Future	550.3200	0.5503	617.8200	0.6178	12.266	0	0	0
2016/03/04	2033	05/05/2016	102.39	Call	Bond Future	570.3200	0.5703	637.8200	0.6378	11.835	0	0	0
2016/03/04	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2037	05/05/2016	8.99	Call	Bond Future	261.7200	0.2617	316.4300	0.3164	20.904	0	0	0
2016/03/04	2037	05/05/2016	9.00	Put	Bond Future	9,210.6100	9.2106	8,628.8100	8.6288	(6.317)	0	0	0
2016/03/04	2037	05/05/2016			Bond Future	10.0755	88.7112	9.9930	89.3491	(0.819)	0.0000	0.0000	40,778
2016/03/04	2037	05/05/2016	9.00	Call	Bond Future	269.3100	0.2693	325.3700	0.3254	20.816	0	0	0
2016/03/04	2037	05/05/2016	9.01	Call	Bond Future	277.1300	0.2771	334.5700	0.3346	20.727	0	0	0
2016/03/04	2037	05/05/2016	8.99	Put	Bond Future	9,292.9000	9.2929	8,709.7500	8.7098	(6.275)	0	0	0
2016/03/04	2037	05/05/2016	9.01	Put	Bond Future	9,128.6800	9.1287	8,548.2600	8.5483	(6.358)	0	0	0
2016/03/04	2037	04/08/2016			Bond Future	10.1471	86.1326	10.0620	86.7821	(0.839)	0.0000	0.0000	0
2016/03/04	2037	04/08/2016	9.24	Put	Bond Future	8,710.5300	8.7105	8,220.1200	8.2201	(5.630)	0	0	0
2016/03/04	2037	04/08/2016	9.26	Put	Bond Future	8,577.3500	8.5774	8,090.4000	8.0904	(5.677)	0	0	0
2016/03/04	2037	04/08/2016	9.24	Call	Bond Future	1,365.5700	1.3656	1,524.6600	1.5247	11.650	0	0	0
2016/03/04	2037	04/08/2016	9.25	Put	Bond Future	8,643.8700	8.6439	8,155.1900	8.1552	(5.653)	0	0	0
2016/03/04	2037	04/08/2016	9.25	Call	Bond Future	1,385.2100	1.3852	1,546.0300	1.5460	11.610	0	0	0
2016/03/04	2037	04/08/2016	9.26	Call	Bond Future	1,404.8600	1.4049	1,567.4100	1.5674	11.571	0	0	0
2016/03/04	2037	03/11/2016	10.35	Call	Bond Future	5,438.0300	5.4380	5,807.4300	5.8074	6.793	0	0	0
2016/03/04	2037	03/11/2016	10.36	Put	Bond Future	4,349.7200	4.3497	4,058.2100	4.0582	(6.702)	0	0	0
2016/03/04	2037	03/11/2016			Bond Future	10.2080	87.7844	10.1202	88.4469	(0.860)	0.0000	0.0000	0
2016/03/04	2037	03/11/2016	10.36	Call	Bond Future	5,477.5800	5.4776	5,848.5500	5.8486	6.773	0	0	0
2016/03/04	2037	03/11/2016	10.37	Call	Bond Future	5,517.2500	5.5173	5,889.7900	5.8898	6.752	0	0	0
2016/03/04	2037	03/11/2016	10.35	Put	Bond Future	4,383.6600	4.3837	4,090.5800	4.0906	(6.686)	0	0	0
2016/03/04	2037	03/11/2016	10.37	Put	Bond Future	4,316.0100	4.3160	4,026.0700	4.0261	(6.718)	0	0	0
2016/03/04	2038	05/05/2016	131.01	Put	Bond Future	2,287.9000	2.2879	1,961.2600	1.9613	(14.277)	0	0	0
2016/03/04	2038	05/05/2016			Bond Future	128.7221	128.7221	129.0487	129.0487	0.254	0.0000	0.0000	17,007
2016/03/04	2038	05/05/2016	131.00	Put	Bond Future	2,277.9000	2.2779	1,951.2600	1.9513	(14.340)	0	0	0
2016/03/04	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2038	05/05/2016	130.99	Put	Bond Future	2,267.9000	2.2679	1,941.2600	1.9413	(14.403)	0	0	0
2016/03/04	2038	04/08/2016			Bond Future	129.7618	129.7618	130.0938	130.0938	0.256	0.0000	0.0000	0
2016/03/04	2038	04/08/2016	129.31	Call	Bond Future	451.8400	0.4518	783.8400	0.7838	73.477	0	0	0
2016/03/04	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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2016/03/04	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2038	04/08/2016	129.32	Call	Bond Future	441.8400	0.4418	773.8400	0.7738	75.140	0	0	0
2016/03/04	2038	04/08/2016	129.30	Call	Bond Future	461.8400	0.4618	793.8400	0.7938	71.886	0	0	0
2016/03/04	2040	05/05/2016	9.50	Call	Bond Future	872.6000	0.8726	1,020.6800	1.0207	16.970	0	0	0
2016/03/04	2040	05/05/2016			Bond Future	10.1356	92.3143	10.0530	92.9924	(0.814)	0.0000	0.0000	1,812
2016/03/04	2040	05/05/2016	9.51	Call	Bond Future	891.8800	0.8919	1,042.5300	1.0425	16.891	0	0	0
2016/03/04	2040	05/05/2016	9.49	Call	Bond Future	853.5000	0.8535	999.0400	0.9990	17.052	0	0	0
2016/03/04	2040	05/05/2016	9.50	Put	Bond Future	6,323.8000	6.3238	5,793.8000	5.7938	(8.381)	0	0	0
2016/03/04	2040	05/05/2016	9.49	Put	Bond Future	6,394.8100	6.3948	5,862.2700	5.8623	(8.328)	0	0	0
2016/03/04	2040	05/05/2016	9.51	Put	Bond Future	6,253.1100	6.2531	5,725.6800	5.7257	(8.435)	0	0	0
2016/03/04	2040	04/08/2016			Bond Future	10.2074	89.5535	10.1223	90.2439	(0.834)	0.0000	0.0000	0
2016/03/04	2040	04/08/2016	9.49	Put	Bond Future	7,998.2100	7.9982	7,513.5200	7.5135	(6.060)	0	0	0
2016/03/04	2040	04/08/2016	9.50	Call	Bond Future	1,914.8800	1.9149	2,122.6100	2.1226	10.848	0	0	0
2016/03/04	2040	04/08/2016	9.51	Call	Bond Future	1,940.0200	1.9400	2,149.7500	2.1497	10.811	0	0	0
2016/03/04	2040	04/08/2016	9.49	Call	Bond Future	1,889.9500	1.8900	2,095.6800	2.0957	10.885	0	0	0
2016/03/04	2040	04/08/2016	9.51	Put	Bond Future	7,868.7300	7.8687	7,388.0400	7.3880	(6.109)	0	0	0
2016/03/04	2040	04/08/2016	9.50	Put	Bond Future	7,933.3000	7.9333	7,450.6100	7.4506	(6.084)	0	0	0
2016/03/04	2044	05/05/2016	8.99	Put	Bond Future	10,536.6000	10.5366	9,905.6300	9.9056	(5.988)	0	0	0
2016/03/04	2044	05/05/2016			Bond Future	10.1287	89.6445	10.0463	90.3262	(0.814)	0.0000	0.0000	20,243
2016/03/04	2044	05/05/2016	9.01	Put	Bond Future	10,352.4500	10.3524	9,724.1100	9.7241	(6.069)	0	0	0
2016/03/04	2044	05/05/2016	9.00	Put	Bond Future	10,444.2100	10.4442	9,814.5200	9.8145	(6.029)	0	0	0
2016/03/04	2044	05/05/2016	9.01	Call	Bond Future	252.0300	0.2520	305.3400	0.3053	21.152	0	0	0
2016/03/04	2044	05/05/2016	8.99	Call	Bond Future	237.6200	0.2376	288.3000	0.2883	21.328	0	0	0
2016/03/04	2044	05/05/2016	9.00	Call	Bond Future	244.6000	0.2446	296.5600	0.2966	21.243	0	0	0
2016/03/04	2044	04/08/2016	9.50	Call	Bond Future	1,949.8400	1.9498	2,160.7600	2.1608	10.817	0	0	0
2016/03/04	2044	04/08/2016			Bond Future	10.1978	86.9584	10.1128	87.6526	(0.834)	0.0000	0.0000	0
2016/03/04	2044	04/08/2016	9.51	Call	Bond Future	1,975.4200	1.9754	2,188.3600	2.1884	10.779	0	0	0
2016/03/04	2044	04/08/2016	9.49	Put	Bond Future	8,011.5700	8.0116	7,526.2800	7.5263	(6.057)	0	0	0
2016/03/04	2044	04/08/2016	9.51	Put	Bond Future	7,880.5000	7.8805	7,399.2600	7.3993	(6.107)	0	0	0
2016/03/04	2044	04/08/2016	9.49	Call	Bond Future	1,924.4800	1.9245	2,133.3700	2.1334	10.854	0	0	0
2016/03/04	2044	04/08/2016	9.50	Put	Bond Future	7,945.8500	7.9459	7,462.5900	7.4626	(6.082)	0	0	0
2016/03/04	2044	03/11/2016			Bond Future	10.2566	88.6260	10.1690	89.3340	(0.854)	0.0000	0.0000	0
2016/03/04	2044	03/11/2016	10.42	Call	Bond Future	5,963.9700	5.9640	6,363.1300	6.3631	6.693	0	0	0
2016/03/04	2044	03/11/2016	10.41	Put	Bond Future	4,705.7000	4.7057	4,395.2900	4.3953	(6.596)	0	0	0
2016/03/04	2044	03/11/2016	10.43	Put	Bond Future	4,633.7700	4.6338	4,326.6600	4.3267	(6.628)	0	0	0
2016/03/04	2044	03/11/2016	10.42	Put	Bond Future	4,669.7600	4.6698	4,361.0000	4.3610	(6.612)	0	0	0
2016/03/04	2044	03/11/2016	10.43	Call	Bond Future	6,006.0700	6.0061	6,406.8800	6.4069	6.673	0	0	0
2016/03/04	2044	03/11/2016	10.41	Call	Bond Future	5,921.7000	5.9217	6,319.2100	6.3192	6.713	0	0	0
2016/03/04	2046	05/05/2016			Bond Future	127.6985	127.6985	127.6900	127.6900	(0.007)	0.0000	0.0000	12,766
2016/03/04	2046	05/05/2016	129.99	Put	Bond Future	2,291.5000	2.2915	2,299.9900	2.3000	0.370	0	0	0
2016/03/04	2046	05/05/2016	130.01	Put	Bond Future	2,311.5000	2.3115	2,319.9900	2.3200	0.367	0	0	0
2016/03/04	2046	05/05/2016	130.00	Put	Bond Future	2,301.5000	2.3015	2,309.9900	2.3100	0.369	0	0	0
2016/03/04	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	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
2016/03/04	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2046	04/08/2016			Bond Future	130.1276	130.1276	130.1182	130.1182	(0.007)	0.0000	0.0000	0
2016/03/04	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2046	04/08/2016	129.00	Call	Bond Future	1,127.5700	1.1276	1,118.2200	1.1182	(0.829)	0	0	0
2016/03/04	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2046	04/08/2016	129.01	Call	Bond Future	1,117.5700	1.1176	1,108.2200	1.1082	(0.837)	0	0	0
2016/03/04	2046	04/08/2016	129.02	Call	Bond Future	1,107.5700	1.1076	1,098.2200	1.0982	(0.844)	0	0	0
2016/03/04	2050	05/05/2016	138.00	Put	Bond Future	1,999.5500	1.9996	2,008.2000	2.0082	0.433	0	0	0
2016/03/04	2050	05/05/2016			Bond Future	136.0005	136.0005	135.9918	135.9918	(0.006)	0.0000	0.0000	14,916
2016/03/04	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2050	05/05/2016	137.99	Put	Bond Future	1,989.5500	1.9896	1,998.2000	1.9982	0.435	0	0	0
2016/03/04	2050	05/05/2016	138.01	Put	Bond Future	2,009.5500	2.0096	2,018.2000	2.0182	0.430	0	0	0
2016/03/04	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2050	04/08/2016			Bond Future	137.0185	137.0185	137.0088	137.0088	(0.007)	0.0000	0.0000	0
2016/03/04	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	2050	04/08/2016	139.12	Put	Bond Future	2,101.5000	2.1015	2,111.1600	2.1112	0.460	0	0	0
2016/03/04	2050	04/08/2016	139.14	Put	Bond Future	2,121.5000	2.1215	2,131.1600	2.1312	0.455	0	0	0
2016/03/04	2050	04/08/2016	139.13	Put	Bond Future	2,111.5000	2.1115	2,121.1600	2.1212	0.457	0	0	0
2016/03/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	AL37	05/05/2016			Index Future	467.4530	467.4530	468.7000	468.7000	0.267	0.0000	0.0000	2
2016/03/04	AL37	04/08/2016			Index Future	476.2110	476.2110	477.4800	477.4800	0.266	0.0000	0.0000	0
2016/03/04	AL7T	05/05/2016			Index Future	536.9100	536.9100	539.3580	539.3580	0.456	0.0000	0.0000	0
2016/03/04	AL7T	04/08/2016			Index Future	546.9700	546.9700	549.4610	549.4610	0.455	0.0000	0.0000	0
2016/03/04	ALBI	05/05/2016			Index Future	486.7830	486.7830	489.2250	489.2250	0.502	0.0000	0.0000	510
2016/03/04	ALBI	04/08/2016			Index Future	495.9030	495.9030	498.3890	498.3890	0.501	0.0000	0.0000	139
2016/03/04	ALBI	03/11/2016			Index Future	505.5090	505.5090	508.0460	508.0460	0.502	0.0000	0.0000	0
2016/03/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	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
2016/03/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	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
2016/03/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/04	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	EL28	05/05/2016			Bond Future	126.5898	126.5898	126.7815	126.7815	0.151	0.0000	0.0000	0
2016/03/04	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	EL28	05/05/2016	128.99	Put	Bond Future	2,400.2500	2.4003	2,208.5100	2.2085	(7.988)	0	0	0
2016/03/04	EL28	05/05/2016	129.01	Put	Bond Future	2,420.2500	2.4203	2,228.5100	2.2285	(7.922)	0	0	0
2016/03/04	EL28	05/05/2016	129.00	Put	Bond Future	2,410.2500	2.4103	2,218.5100	2.2185	(7.955)	0	0	0
2016/03/04	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	EL28	04/08/2016			Bond Future	128.9978	128.9978	129.1923	129.1923	0.151	0.0000	0.0000	0
2016/03/04	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	EL28	04/08/2016	126.86	Call	Bond Future	2,137.8100	2.1378	2,332.3200	2.3323	9.099	0	0	0
2016/03/04	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	EL28	04/08/2016	126.87	Call	Bond Future	2,127.8100	2.1278	2,322.3200	2.3223	9.141	0	0	0
2016/03/04	EL28	04/08/2016	126.88	Call	Bond Future	2,117.8100	2.1178	2,312.3200	2.3123	9.184	0	0	0
2016/03/04	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	ES33	05/05/2016			Bond Future	10.9230	74.7348	10.8401	75.2440	(0.759)	0.0000	0.0000	8,776
2016/03/04	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	ES33	05/05/2016	9.99	Put	Bond Future	6,056.1000	6.0561	5,546.9000	5.5469	(8.408)	0	0	0
2016/03/04	ES33	05/05/2016	10.01	Put	Bond Future	5,918.4600	5.9185	5,409.2600	5.4093	(8.604)	0	0	0
2016/03/04	ES33	05/05/2016	10.00	Put	Bond Future	5,987.2300	5.9872	5,478.0300	5.4780	(8.505)	0	0	0
2016/03/04	ES33	04/08/2016			Bond Future	11.0218	76.1503	10.9361	76.6687	(0.778)	0.0000	0.0000	0
2016/03/04	ES33	04/08/2016	10.24	Put	Bond Future	4,945.2400	4.9452	4,426.7900	4.4268	(10.484)	0	0	0

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2016/03/04	ES33	04/08/2016	10.26	Put	Bond Future	4,812.4900		4.8125	4,294.0400	4.2940	(10.773)	0	0	0
2016/03/04	ES33	04/08/2016	10.25	Put	Bond Future	4,878.8200		4.8788	4,360.3700	4.3604	(10.627)	0	0	0
2016/03/04	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	ES33	03/11/2016			Bond Future	11.1170		73.8173	11.0283	74.3460	(0.798)	0.0000	0.0000	0
2016/03/04	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	ES33	03/11/2016	11.31	Call	Bond Future	1,130.7200		1.1307	1,659.5000	1.6595	46.765	0	0	0
2016/03/04	ES33	03/11/2016	11.29	Call	Bond Future	1,014.8100		1.0148	1,543.5900	1.5436	52.106	0	0	0
2016/03/04	ES33	03/11/2016	11.30	Call	Bond Future	1,072.8000		1.0728	1,601.5800	1.6016	49.290	0	0	0
2016/03/04	ES42	05/05/2016			Bond Future	11.0597		78.6106	10.9767	79.1849	(0.751)	0.0000	0.0000	7,250
2016/03/04	GOVI	05/05/2016	518.01	Put	GOVI	319,610.0000		31.9610	296,730.0000	29.6730	(7.159)	0	0	0
2016/03/04	GOVI	05/05/2016			GOVI	486.0490		486.0490	488.3370	488.3370	0.471	0.0000	0.0000	477
2016/03/04	GOVI	05/05/2016	518.00	Put	GOVI	319,510.0000		31.9510	296,630.0000	29.6630	(7.161)	0	0	0
2016/03/04	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	GOVI	05/05/2016	517.99	Put	GOVI	319,410.0000		31.9410	296,530.0000	29.6530	(7.163)	0	0	0
2016/03/04	GOVI	04/08/2016	520.99	Put	GOVI	258,350.0000		25.8350	235,050.0000	23.5050	(9.019)	0	0	0
2016/03/04	GOVI	04/08/2016			GOVI	495.1550		495.1550	497.4850	497.4850	0.471	0.0000	0.0000	26
2016/03/04	GOVI	04/08/2016	521.01	Put	GOVI	258,550.0000		25.8550	235,250.0000	23.5250	(9.012)	0	0	0
2016/03/04	GOVI	04/08/2016	521.00	Put	GOVI	258,450.0000		25.8450	235,150.0000	23.5150	(9.015)	0	0	0
2016/03/04	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	GOVI	03/11/2016	476.11	Call	GOVI	286,370.0000		28.6370	310,140.0000	31.0140	8.300	0	0	0
2016/03/04	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	GOVI	03/11/2016			GOVI	504.7470		504.7470	507.1240	507.1240	0.471	0.0000	0.0000	0
2016/03/04	GOVI	03/11/2016	476.12	Call	GOVI	286,270.0000		28.6270	310,040.0000	31.0040	8.303	0	0	0
2016/03/04	GOVI	03/11/2016	476.13	Call	GOVI	286,170.0000		28.6170	309,940.0000	30.9940	8.306	0	0	0
2016/03/04	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/04	IGOV	05/05/2016			Index Future	237.0350		237.0350	237.2770	237.2770	0.102	0.0000	0.0000	975
2016/03/04	IGOV	04/08/2016			Index Future	241.4960		241.4960	241.7400	241.7400	0.101	0.0000	0.0000	81
2016/03/04	IGOV	03/11/2016			Index Future	246.1930		246.1930	246.4430	246.4430	0.102	0.0000	0.0000	0
2016/03/04	ILBI	05/05/2016			Index Future	642.7740		642.7740	643.3950	643.3950	0.097	0.0000	0.0000	0
2016/03/04	ILBI	04/08/2016			Index Future	654.7080		654.7080	655.3380	655.3380	0.096	0.0000	0.0000	157
2016/03/04	IS01	19/12/2016			Interest Rate Swap	100.2424		100.2424	100.2250	100.2250	(0.017)	0.0000	0.0000	0
2016/03/04	IS01	16/03/2017			Interest Rate Swap	100.3245		100.3245	100.3006	100.3006	(0.024)	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
2016/03/04	IS02	18/12/2017			Interest Rate Swap	100.8648	100.8648	100.8077	100.8077	(0.057)	0.0000	0.0000	0
2016/03/04	IS02	16/03/2018			Interest Rate Swap	100.3878	100.3878	100.3215	100.3215	(0.066)	0.0000	0.0000	0
2016/03/04	IS05	17/12/2020			Interest Rate Swap	101.5130	101.5130	101.3867	101.3867	(0.124)	0.0000	0.0000	0
2016/03/04	IS05	16/03/2021			Interest Rate Swap	101.0591	101.0591	100.9316	100.9316	(0.126)	0.0000	0.0000	0
2016/03/04	IS10	17/12/2025			Interest Rate Swap	103.7712	103.7712	103.5816	103.5816	(0.183)	0.0000	0.0000	0
2016/03/04	IS10	16/03/2026			Interest Rate Swap	101.0362	101.0362	100.8300	100.8300	(0.204)	0.0000	0.0000	0
2016/03/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/04	JBAF	16/03/2016			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2016/03/04	JBAF	20/04/2016			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2016/03/04	JBAF	18/05/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/03/04	JBAF	15/06/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/03/04	JBAF	20/07/2016			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2016/03/04	JBAF	17/08/2016			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/03/04	JBAF	21/09/2016			Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2016/03/04	JBAF	21/12/2016			Jibar Tradeable Future	8.0400	91.9600	8.0400	91.9600	0.000	0.0000	0.0000	0
2016/03/04	JBAF	15/03/2017			Jibar Tradeable Future	8.1800	91.8200	8.1800	91.8200	0.000	0.0000	0.0000	0
2016/03/04	JBAF	21/06/2017			Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000	0
2016/03/04	JBAF	20/09/2017			Jibar Tradeable Future	8.4400	91.5600	8.4400	91.5600	0.000	0.0000	0.0000	0
2016/03/04	JBAF	20/12/2017			Jibar Tradeable Future	8.5300	91.4700	8.5300	91.4700	0.000	0.0000	0.0000	0
2016/03/04	R023	05/05/2016			Bond Future	9.2962	93.8163	9.2283	94.1380	(0.731)	0.0000	0.0000	9,781
2016/03/04	R023	05/05/2016	8.24	Put	Bond Future	5,280.9600	5.2810	4,982.1200	4.9821	(5.659)	0	0	0
2016/03/04	R023	05/05/2016	8.26	Put	Bond Future	5,187.9100	5.1879	4,890.3300	4.8903	(5.736)	0	0	0
2016/03/04	R023	05/05/2016	8.24	Call	Bond Future	121.8300	0.1218	144.6600	0.1447	18.739	0	0	0
2016/03/04	R023	05/05/2016	8.25	Put	Bond Future	5,234.3700	5.2344	4,936.1500	4.9362	(5.697)	0	0	0
2016/03/04	R023	05/05/2016	8.25	Call	Bond Future	125.7400	0.1257	149.1900	0.1492	18.650	0	0	0
2016/03/04	R023	05/05/2016	8.26	Call	Bond Future	129.7500	0.1297	153.8400	0.1538	18.566	0	0	0
2016/03/04	R023	04/08/2016	8.24	Call	Bond Future	438.5600	0.4386	490.1700	0.4902	11.768	0	0	0
2016/03/04	R023	04/08/2016	8.25	Put	Bond Future	5,786.9700	5.7870	5,512.0200	5.5120	(4.751)	0	0	0
2016/03/04	R023	04/08/2016			Bond Future	9.3762	95.5931	9.3049	95.9204	(0.761)	0.0000	0.0000	0
2016/03/04	R023	04/08/2016	8.25	Call	Bond Future	446.4500	0.4465	498.8100	0.4988	11.728	0	0	0
2016/03/04	R023	04/08/2016	8.26	Call	Bond Future	454.4600	0.4545	507.5500	0.5076	11.682	0	0	0
2016/03/04	R023	04/08/2016	8.24	Put	Bond Future	5,828.2000	5.8282	5,552.5000	5.5525	(4.730)	0	0	0
2016/03/04	R023	04/08/2016	8.26	Put	Bond Future	5,745.8900	5.7459	5,471.6700	5.4717	(4.772)	0	0	0
2016/03/04	R023	03/11/2016	9.73	Put	Bond Future	2,117.8000	2.1178	1,977.2900	1.9773	(6.635)	0	0	0
2016/03/04	R023	03/11/2016			Bond Future	9.4542	93.4942	9.3791	93.8282	(0.794)	0.0000	0.0000	0

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2016/03/04	R023	03/11/2016	9.75	Put	Bond Future	2,081.4900	2.0815	1,942.6700	1.9427	(6.669)	0	0	0
2016/03/04	R023	03/11/2016	9.73	Call	Bond Future	3,331.5700	3.3316	3,525.1200	3.5251	5.810	0	0	0
2016/03/04	R023	03/11/2016	9.74	Put	Bond Future	2,099.4400	2.0994	1,959.7700	1.9598	(6.653)	0	0	0
2016/03/04	R023	03/11/2016	9.74	Call	Bond Future	3,356.8500	3.3569	3,551.2400	3.5512	5.791	0	0	0
2016/03/04	R023	03/11/2016	9.75	Call	Bond Future	3,382.5100	3.3825	3,577.7500	3.5777	5.772	0	0	0
2016/03/04	R035	05/05/2016	10.37	Call	Bond Future	2,553.8700	2.5539	3,196.1900	3.1962	25.151	0	0	0
2016/03/04	R035	05/05/2016			Bond Future	10.0329	91.9913	9.9505	92.6336	(0.822)	0.0000	0.0000	4,019
2016/03/04	R035	05/05/2016	10.35	Call	Bond Future	2,405.5200	2.4055	3,047.8400	3.0478	26.702	0	0	0
2016/03/04	R035	05/05/2016	10.36	Call	Bond Future	2,479.7500	2.4797	3,122.0700	3.1221	25.903	0	0	0
2016/03/04	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R035	04/08/2016			Bond Future	10.1012	93.7335	10.0161	94.3876	(0.842)	0.0000	0.0000	0
2016/03/04	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R035	04/08/2016	10.35	Call	Bond Future	1,871.5100	1.8715	2,525.5300	2.5255	34.946	0	0	0
2016/03/04	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R035	04/08/2016	10.36	Call	Bond Future	1,945.4500	1.9454	2,599.4700	2.5995	33.618	0	0	0
2016/03/04	R035	04/08/2016	10.37	Call	Bond Future	2,019.3000	2.0193	2,673.3200	2.6733	32.388	0	0	0
2016/03/04	R186	05/05/2016	9.25	Call	Bond Future	1,616.4500	1.6165	1,822.3200	1.8223	12.736	0	0	180
2016/03/04	R186	05/05/2016			Bond Future	9.4214	111.1633	9.3487	111.6696	(0.772)	0.0000	0.0000	55,847
2016/03/04	R186	05/05/2016	8.34	Call	Bond Future	179.4400	0.1794	215.3100	0.2153	19.990	0	0	0
2016/03/04	R186	05/05/2016	9.89	Call	Bond Future	4,141.7400	4.1417	4,503.7400	4.5037	8.740	0	0	0
2016/03/04	R186	05/05/2016	8.35	Call	Bond Future	185.1100	0.1851	221.9500	0.2220	19.902	0	0	0
2016/03/04	R186	05/05/2016	8.75	Put	Bond Future	5,365.6100	5.3656	4,952.0900	4.9521	(7.707)	0	0	1,900
2016/03/04	R186	05/05/2016	9.25	Put	Bond Future	2,815.6200	2.8156	2,515.1200	2.5151	(10.673)	0	0	0
2016/03/04	R186	05/05/2016	8.33	Call	Bond Future	173.9100	0.1739	208.8300	0.2088	20.079	0	0	0
2016/03/04	R186	05/05/2016	8.85	Put	Bond Future	4,783.1900	4.7832	4,388.9700	4.3890	(8.242)	0	0	5,350
2016/03/04	R186	05/05/2016	9.96	Call	Bond Future	4,484.4600	4.4845	4,860.5900	4.8606	8.387	0	0	0
2016/03/04	R186	05/05/2016	9.86	Call	Bond Future	3,998.1500	3.9981	4,353.8500	4.3538	8.897	0	0	0
2016/03/04	R186	05/05/2016	7.56	Put	Bond Future	14,073.2600	14.0733	13,569.5900	13.5696	(3.579)	0	0	0
2016/03/04	R186	05/05/2016	8.35	Put	Bond Future	7,990.9500	7.9910	7,521.4200	7.5214	(5.876)	0	0	0
2016/03/04	R186	05/05/2016	8.75	Call	Bond Future	561.9100	0.5619	654.7600	0.6548	16.524	0	0	180
2016/03/04	R186	05/05/2016	8.34	Put	Bond Future	8,061.7300	8.0617	7,591.2300	7.5912	(5.836)	0	0	0
2016/03/04	R186	05/05/2016	7.56	Call	Bond Future	10.3500	0.0103	13.0500	0.0130	26.087	0	0	0
2016/03/04	R186	05/05/2016	8.85	Call	Bond Future	713.3400	0.7133	825.4900	0.8255	15.722	0	0	0
2016/03/04	R186	05/05/2016	8.33	Put	Bond Future	8,132.7100	8.1327	7,661.2600	7.6613	(5.797)	0	0	0
2016/03/04	R186	05/05/2016	9.89	Put	Bond Future	955.1600	0.9552	810.7900	0.8108	(15.115)	0	0	180
2016/03/04	R186	05/05/2016	9.96	Put	Bond Future	833.1000	0.8331	702.8600	0.7029	(15.633)	0	0	5,000
2016/03/04	R186	05/05/2016	9.86	Put	Bond Future	1,011.6400	1.0116	860.9700	0.8610	(14.894)	0	0	5,000
2016/03/04	R186	04/08/2016	8.51	Put	Bond Future	7,884.4100	7.8844	7,473.7100	7.4737	(5.209)	0	0	0
2016/03/04	R186	04/08/2016			Bond Future	9.4925	107.9648	9.4169	108.4802	(0.796)	0.0000	0.0000	0
2016/03/04	R186	04/08/2016	8.50	Put	Bond Future	7,944.0400	7.9440	7,532.0400	7.5320	(5.186)	0	0	0
2016/03/04	R186	04/08/2016	8.51	Call	Bond Future	911.1400	0.9111	1,015.9100	1.0159	11.499	0	0	0
2016/03/04	R186	04/08/2016	8.49	Call	Bond Future	882.3400	0.8823	984.5200	0.9845	11.581	0	0	0
2016/03/04	R186	04/08/2016	8.50	Call	Bond Future	896.6500	0.8967	1,000.1200	1.0001	11.540	0	0	0

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2016/03/04	R186	04/08/2016	8.49	Put	Bond Future	8,003.9100	8.0039	7,590.6200	7.5906	(5.164)	0	0	0
2016/03/04	R197	05/05/2016			Bond Future	294.1814	294.1814	294.7313	294.7313	0.187	0.0000	0.0000	2,226
2016/03/04	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R197	05/05/2016	299.99	Put	Bond Future	5,808.5600	5.8086	5,258.6900	5.2587	(9.467)	0	0	0
2016/03/04	R197	05/05/2016	300.01	Put	Bond Future	5,828.5600	5.8286	5,278.6900	5.2787	(9.434)	0	0	0
2016/03/04	R197	05/05/2016	300.00	Put	Bond Future	5,818.5600	5.8186	5,268.6900	5.2687	(9.450)	0	0	0
2016/03/04	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R197	04/08/2016	293.98	Put	Bond Future	698.8400	0.6988	140.5600	0.1406	(79.887)	0	0	0
2016/03/04	R197	04/08/2016			Bond Future	293.2812	293.2812	293.8394	293.8394	0.190	0.0000	0.0000	0
2016/03/04	R197	04/08/2016	293.97	Put	Bond Future	688.8400	0.6888	130.5600	0.1306	(81.046)	0	0	0
2016/03/04	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R197	04/08/2016	293.96	Put	Bond Future	678.8400	0.6788	120.5600	0.1206	(82.240)	0	0	0
2016/03/04	R202	05/05/2016	246.99	Put	Bond Future	7,685.6600	7.6857	7,672.5700	7.6726	(0.170)	0	0	0
2016/03/04	R202	05/05/2016			Bond Future	240.8366	240.8366	240.8204	240.8204	(0.007)	0.0000	0.0000	43,261
2016/03/04	R202	05/05/2016	247.01	Put	Bond Future	7,700.5500	7.7005	7,687.5100	7.6875	(0.169)	0	0	0
2016/03/04	R202	05/05/2016	246.99	Call	Bond Future	1,532.2800	1.5323	1,502.9400	1.5029	(1.915)	0	0	0
2016/03/04	R202	05/05/2016	247.00	Put	Bond Future	7,693.1000	7.6931	7,680.0300	7.6800	(0.170)	0	0	0
2016/03/04	R202	05/05/2016	247.00	Call	Bond Future	1,529.7200	1.5297	1,500.4000	1.5004	(1.917)	0	0	0
2016/03/04	R202	05/05/2016	247.01	Call	Bond Future	1,527.1700	1.5272	1,497.8800	1.4979	(1.918)	0	0	0
2016/03/04	R202	04/08/2016	243.25	Call	Bond Future	4,982.8200	4.9828	4,956.0600	4.9561	(0.537)	0	0	0
2016/03/04	R202	04/08/2016			Bond Future	241.9674	241.9674	241.9493	241.9493	(0.008)	0.0000	0.0000	0
2016/03/04	R202	04/08/2016	243.26	Call	Bond Future	4,978.3000	4.9783	4,951.5500	4.9515	(0.537)	0	0	0
2016/03/04	R202	04/08/2016	243.24	Put	Bond Future	6,259.9100	6.2599	6,251.3200	6.2513	(0.137)	0	0	0
2016/03/04	R202	04/08/2016	243.26	Put	Bond Future	6,270.8700	6.2709	6,262.2900	6.2623	(0.137)	0	0	0
2016/03/04	R202	04/08/2016	243.24	Call	Bond Future	4,987.3400	4.9873	4,960.5800	4.9606	(0.537)	0	0	0
2016/03/04	R202	04/08/2016	243.25	Put	Bond Future	6,265.3900	6.2654	6,256.8000	6.2568	(0.137)	0	0	0
2016/03/04	R203	05/05/2016	7.25	Put	Bond Future	1,465.7200	1.4657	1,361.3500	1.3613	(7.121)	0	0	0
2016/03/04	R203	05/05/2016			Bond Future	8.4010	101.0488	8.3143	101.1573	(1.032)	0.0000	0.0000	54,114
2016/03/04	R203	05/05/2016	7.26	Call	Bond Future	12.7300	0.0127	16.9600	0.0170	33.229	0	0	0
2016/03/04	R203	05/05/2016	7.24	Call	Bond Future	11.7100	0.0117	15.6500	0.0156	33.646	0	0	0
2016/03/04	R203	05/05/2016	7.25	Call	Bond Future	12.2100	0.0122	16.3000	0.0163	33.497	0	0	0
2016/03/04	R203	05/05/2016	7.24	Put	Bond Future	1,477.9800	1.4780	1,373.4600	1.3735	(7.072)	0	0	0
2016/03/04	R203	05/05/2016	7.26	Put	Bond Future	1,453.4900	1.4535	1,349.2600	1.3493	(7.171)	0	0	0
2016/03/04	R203	04/08/2016	7.26	Call	Bond Future	44.0400	0.0440	54.6300	0.0546	24.046	0	0	0
2016/03/04	R203	04/08/2016			Bond Future	8.5827	102.9626	8.4755	103.0727	(1.249)	0.0000	0.0000	0
2016/03/04	R203	04/08/2016	7.24	Call	Bond Future	42.0600	0.0421	52.2600	0.0523	24.251	0	0	0
2016/03/04	R203	04/08/2016	7.25	Call	Bond Future	42.9900	0.0430	53.3700	0.0534	24.145	0	0	0
2016/03/04	R203	04/08/2016	7.24	Put	Bond Future	1,433.5600	1.4336	1,333.7300	1.3337	(6.964)	0	0	0
2016/03/04	R203	04/08/2016	7.26	Put	Bond Future	1,414.6000	1.4146	1,315.1600	1.3152	(7.030)	0	0	0
2016/03/04	R203	04/08/2016	7.25	Put	Bond Future	1,424.0200	1.4240	1,324.3700	1.3244	(6.998)	0	0	0
2016/03/04	R203	03/11/2016	8.86	Call	Bond Future	475.3000	0.4753	534.8200	0.5348	12.523	0	0	0
2016/03/04	R203	03/11/2016			Bond Future	8.8078	100.7643	8.6675	100.8769	(1.593)	0.0000	0.0000	0

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2016/03/04	R203	03/11/2016	8.84	Call	Bond Future	466.4700	0.4665	525.3700	0.5254	12.627	0	0	0
2016/03/04	R203	03/11/2016	8.85	Call	Bond Future	470.8700	0.4709	530.0800	0.5301	12.575	0	0	0
2016/03/04	R203	03/11/2016	8.84	Put	Bond Future	440.6700	0.4407	386.9200	0.3869	(12.197)	0	0	0
2016/03/04	R203	03/11/2016	8.86	Put	Bond Future	433.4600	0.4335	380.3300	0.3803	(12.257)	0	0	0
2016/03/04	R203	03/11/2016	8.85	Put	Bond Future	437.0500	0.4370	383.6100	0.3836	(12.227)	0	0	0
2016/03/04	R204	05/05/2016	7.75	Call	Bond Future	45.6100	0.0456	56.7900	0.0568	24.512	0	0	0
2016/03/04	R204	05/05/2016			Bond Future	8.7727	101.2956	8.6962	101.4694	(0.872)	0.0000	0.0000	33,079
2016/03/04	R204	05/05/2016	7.76	Call	Bond Future	47.2700	0.0473	58.7900	0.0588	24.371	0	0	0
2016/03/04	R204	05/05/2016	7.74	Put	Bond Future	2,421.9000	2.4219	2,258.9700	2.2590	(6.727)	0	0	0
2016/03/04	R204	05/05/2016	7.76	Put	Bond Future	2,378.3900	2.3784	2,216.1300	2.2161	(6.822)	0	0	0
2016/03/04	R204	05/05/2016	7.74	Call	Bond Future	44.0500	0.0441	54.9000	0.0549	24.631	0	0	0
2016/03/04	R204	05/05/2016	7.75	Put	Bond Future	2,400.0900	2.4001	2,237.4900	2.2375	(6.775)	0	0	0
2016/03/04	R204	04/08/2016			Bond Future	8.9105	99.1730	8.8251	99.3496	(0.958)	0.0000	0.0000	0
2016/03/04	R204	04/08/2016	7.74	Put	Bond Future	2,600.5900	2.6006	2,447.4900	2.4475	(5.887)	0	0	0
2016/03/04	R204	04/08/2016	7.76	Put	Bond Future	2,563.9700	2.5640	2,411.6400	2.4116	(5.941)	0	0	0
2016/03/04	R204	04/08/2016	7.74	Call	Bond Future	143.8700	0.1439	167.3500	0.1673	16.320	0	0	0
2016/03/04	R204	04/08/2016	7.75	Put	Bond Future	2,582.3200	2.5823	2,429.6200	2.4296	(5.913)	0	0	0
2016/03/04	R204	04/08/2016	7.75	Call	Bond Future	146.9100	0.1469	170.7900	0.1708	16.255	0	0	0
2016/03/04	R204	04/08/2016	7.76	Call	Bond Future	149.8700	0.1499	174.1200	0.1741	16.181	0	0	0
2016/03/04	R204	03/11/2016			Bond Future	9.0429	101.0745	8.9463	101.2550	(1.068)	0.0000	0.0000	0
2016/03/04	R204	03/11/2016	9.21	Put	Bond Future	927.4700	0.9275	846.6800	0.8467	(8.711)	0	0	0
2016/03/04	R204	03/11/2016	9.23	Put	Bond Future	911.8100	0.9118	831.9900	0.8320	(8.754)	0	0	0
2016/03/04	R204	03/11/2016	9.22	Put	Bond Future	919.6100	0.9196	839.3100	0.8393	(8.732)	0	0	0
2016/03/04	R204	03/11/2016	9.22	Call	Bond Future	1,249.4600	1.2495	1,349.6600	1.3497	8.019	0	0	0
2016/03/04	R204	03/11/2016	9.21	Call	Bond Future	1,238.7300	1.2387	1,338.4400	1.3384	8.049	0	0	0
2016/03/04	R204	03/11/2016	9.23	Call	Bond Future	1,260.2400	1.2602	1,360.9200	1.3609	7.989	0	0	0
2016/03/04	R207	05/05/2016	7.86	Put	Bond Future	3,476.7000	3.4767	3,279.1200	3.2791	(5.683)	0	0	0
2016/03/04	R207	05/05/2016			Bond Future	8.9874	96.9472	8.9176	97.1551	(0.776)	0.0000	0.0000	42,093
2016/03/04	R207	05/05/2016	7.85	Put	Bond Future	3,506.1200	3.5061	3,308.2300	3.3082	(5.644)	0	0	0
2016/03/04	R207	05/05/2016	7.56	Put	Bond Future	4,382.8300	4.3828	4,178.7200	4.1787	(4.657)	0	0	0
2016/03/04	R207	05/05/2016	7.84	Put	Bond Future	3,535.6100	3.5356	3,337.4100	3.3374	(5.606)	0	0	0
2016/03/04	R207	05/05/2016	7.56	Call	Bond Future	15.3300	0.0153	19.1100	0.0191	24.658	0	0	43
2016/03/04	R207	05/05/2016	7.85	Call	Bond Future	45.5600	0.0456	55.5600	0.0556	21.949	0	0	0
2016/03/04	R207	05/05/2016	7.86	Call	Bond Future	47.2300	0.0472	57.5400	0.0575	21.829	0	0	0
2016/03/04	R207	05/05/2016	7.84	Call	Bond Future	43.9400	0.0439	53.6300	0.0536	22.053	0	0	0
2016/03/04	R207	04/08/2016			Bond Future	9.1060	95.1389	9.0304	95.3503	(0.830)	0.0000	0.0000	0
2016/03/04	R207	04/08/2016	7.99	Put	Bond Future	3,416.8400	3.4168	3,236.9500	3.2369	(5.265)	0	0	0
2016/03/04	R207	04/08/2016	8.01	Put	Bond Future	3,367.8100	3.3678	3,188.8900	3.1889	(5.313)	0	0	0
2016/03/04	R207	04/08/2016	8.00	Put	Bond Future	3,392.2900	3.3923	3,212.8800	3.2129	(5.289)	0	0	0
2016/03/04	R207	04/08/2016	8.01	Call	Bond Future	243.3600	0.2434	275.8300	0.2758	13.342	0	0	0
2016/03/04	R207	04/08/2016	7.99	Call	Bond Future	234.2100	0.2342	265.7100	0.2657	13.449	0	0	0
2016/03/04	R207	04/08/2016	8.00	Call	Bond Future	238.7500	0.2388	270.7300	0.2707	13.395	0	0	0
2016/03/04	R208	05/05/2016	7.99	Call	Bond Future	64.6700	0.0647	76.6800	0.0767	18.571	0	0	0
2016/03/04	R208	05/05/2016	8.00	Put	Bond Future	4,288.3900	4.2884	4,067.9900	4.0680	(5.139)	0	0	0
2016/03/04	R208	05/05/2016			Bond Future	9.1234	91.5265	9.0598	91.7593	(0.697)	0.0000	0.0000	45,179

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
2016/03/04	R208	05/05/2016	8.00	Call	Bond Future	66.9100	0.0669	79.2800	0.0793	18.488	0	0	0
2016/03/04	R208	05/05/2016	8.01	Call	Bond Future	69.2100	0.0692	81.9600	0.0820	18.422	0	0	0
2016/03/04	R208	05/05/2016	7.99	Put	Bond Future	4,324.7800	4.3248	4,104.0200	4.1040	(5.105)	0	0	0
2016/03/04	R208	05/05/2016	8.01	Put	Bond Future	4,252.0700	4.2521	4,032.0500	4.0320	(5.174)	0	0	0
2016/03/04	R208	04/08/2016	8.01	Put	Bond Future	4,617.4200	4.6174	4,411.7500	4.4118	(4.454)	0	0	0
2016/03/04	R208	04/08/2016			Bond Future	9.2210	93.2600	9.1534	93.4968	(0.733)	0.0000	0.0000	0
2016/03/04	R208	04/08/2016	8.00	Put	Bond Future	4,649.4900	4.6495	4,443.3300	4.4433	(4.434)	0	0	0
2016/03/04	R208	04/08/2016	7.99	Call	Bond Future	250.2200	0.2502	280.3900	0.2804	12.057	0	0	0
2016/03/04	R208	04/08/2016	8.00	Call	Bond Future	254.8500	0.2548	285.4800	0.2855	12.019	0	0	0
2016/03/04	R208	04/08/2016	8.01	Call	Bond Future	259.8100	0.2598	290.9300	0.2909	11.978	0	0	0
2016/03/04	R208	04/08/2016	7.99	Put	Bond Future	4,681.9000	4.6819	4,475.2800	4.4753	(4.413)	0	0	0
2016/03/04	R208	03/11/2016	9.59	Put	Bond Future	1,543.1600	1.5432	1,441.1500	1.4412	(6.610)	0	0	0
2016/03/04	R208	03/11/2016			Bond Future	9.3114	91.6450	9.2392	91.8868	(0.776)	0.0000	0.0000	0
2016/03/04	R208	03/11/2016	9.58	Put	Bond Future	1,556.7200	1.5567	1,454.0900	1.4541	(6.593)	0	0	0
2016/03/04	R208	03/11/2016	9.57	Call	Bond Future	2,429.6200	2.4296	2,568.1000	2.5681	5.700	0	0	0
2016/03/04	R208	03/11/2016	9.58	Call	Bond Future	2,448.6800	2.4487	2,587.8000	2.5878	5.681	0	0	0
2016/03/04	R208	03/11/2016	9.59	Call	Bond Future	2,468.1200	2.4681	2,607.8600	2.6079	5.662	0	0	0
2016/03/04	R208	03/11/2016	9.57	Put	Bond Future	1,570.6800	1.5707	1,467.4100	1.4674	(6.575)	0	0	0
2016/03/04	R209	05/05/2016			Bond Future	9.9649	68.7783	9.8826	69.3089	(0.826)	0.0000	0.0000	33,956
2016/03/04	R209	05/05/2016	9.00	Call	Bond Future	290.1800	0.2902	349.1100	0.3491	20.308	0	0	6,700
2016/03/04	R209	05/05/2016	8.25	Put	Bond Future	12,531.7800	12.5318	12,008.0000	12.0080	(4.180)	0	0	0
2016/03/04	R209	05/05/2016	8.99	Put	Bond Future	6,997.8800	6.9979	6,524.9700	6.5250	(6.758)	0	0	0
2016/03/04	R209	05/05/2016	9.01	Put	Bond Future	6,866.0200	6.8660	6,395.8000	6.3958	(6.849)	0	0	0
2016/03/04	R209	05/05/2016	9.00	Put	Bond Future	6,931.8100	6.9318	6,460.2300	6.4602	(6.803)	0	0	0
2016/03/04	R209	05/05/2016	9.01	Call	Bond Future	298.2100	0.2982	358.5000	0.3585	20.217	0	0	0
2016/03/04	R209	05/05/2016	8.25	Call	Bond Future	24.9700	0.0250	31.7000	0.0317	26.952	0	0	6,700
2016/03/04	R209	05/05/2016	8.99	Call	Bond Future	282.3200	0.2823	339.9200	0.3399	20.402	0	0	0
2016/03/04	R209	04/08/2016	9.26	Call	Bond Future	1,340.8100	1.3408	1,492.2200	1.4922	11.292	0	0	0
2016/03/04	R209	04/08/2016			Bond Future	10.0276	70.0810	9.9429	70.6212	(0.845)	0.0000	0.0000	0
2016/03/04	R209	04/08/2016	9.60	Put	Bond Future	4,858.5800	4.8586	4,524.9000	4.5249	(6.868)	0	0	0
2016/03/04	R209	04/08/2016	10.60	Call	Bond Future	5,302.9800	5.3030	5,670.2100	5.6702	6.925	0	0	5,760
2016/03/04	R209	04/08/2016	9.24	Call	Bond Future	1,304.3900	1.3044	1,452.7300	1.4527	11.372	0	0	0
2016/03/04	R209	04/08/2016	9.25	Call	Bond Future	1,322.5200	1.3225	1,472.3900	1.4724	11.332	0	0	0
2016/03/04	R209	04/08/2016	10.60	Put	Bond Future	1,819.9800	1.8200	1,646.9700	1.6470	(9.506)	0	0	0
2016/03/04	R209	04/08/2016	9.24	Put	Bond Future	6,593.7700	6.5938	6,201.8700	6.2019	(5.943)	0	0	0
2016/03/04	R209	04/08/2016	9.26	Put	Bond Future	6,488.1900	6.4882	6,099.3600	6.0994	(5.993)	0	0	0
2016/03/04	R209	04/08/2016	9.60	Call	Bond Future	2,062.4800	2.0625	2,269.0400	2.2690	10.015	0	0	5,760
2016/03/04	R209	04/08/2016	9.25	Put	Bond Future	6,540.8500	6.5409	6,150.4800	6.1505	(5.968)	0	0	0
2016/03/04	R209	03/11/2016	10.26	Call	Bond Future	4,637.6500	4.6376	4,950.4000	4.9504	6.744	0	0	0
2016/03/04	R209	03/11/2016			Bond Future	10.0847	68.2737	9.9975	68.8247	(0.865)	0.0000	0.0000	0
2016/03/04	R209	03/11/2016	10.24	Call	Bond Future	4,571.1700	4.5712	4,881.3100	4.8813	6.785	0	0	0
2016/03/04	R209	03/11/2016	10.25	Call	Bond Future	4,604.3600	4.6044	4,915.8100	4.9158	6.764	0	0	0
2016/03/04	R209	03/11/2016	10.24	Put	Bond Future	3,607.3000	3.6073	3,366.4500	3.3664	(6.677)	0	0	0
2016/03/04	R209	03/11/2016	10.25	Put	Bond Future	3,579.1400	3.5791	3,339.6000	3.3396	(6.693)	0	0	0
2016/03/04	R209	03/11/2016	10.26	Put	Bond Future	3,551.1800	3.5512	3,312.9400	3.3129	(6.709)	0	0	0
2016/03/04	R210	05/05/2016			Bond Future	180.9859	180.9859	181.2564	181.2564	0.149	0.0000	0.0000	1,554

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
2016/03/04	R210	05/05/2016	184.99	Put	Bond Future	4,004.1200	4.0041	3,733.5700	3.7336	(6.757)	0	0	0
2016/03/04	R210	05/05/2016	185.00	Put	Bond Future	4,014.1200	4.0141	3,743.5700	3.7436	(6.740)	0	0	0
2016/03/04	R210	05/05/2016	185.01	Put	Bond Future	4,024.1200	4.0241	3,753.5700	3.7536	(6.723)	0	0	0
2016/03/04	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R210	04/08/2016			Bond Future	184.4284	184.4284	184.7031	184.7031	0.149	0.0000	0.0000	0
2016/03/04	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R210	04/08/2016	181.50	Call	Bond Future	2,928.4200	2.9284	3,203.0900	3.2031	9.379	0	0	0
2016/03/04	R210	04/08/2016	181.52	Call	Bond Future	2,908.4200	2.9084	3,183.0900	3.1831	9.444	0	0	0
2016/03/04	R210	04/08/2016	181.51	Call	Bond Future	2,918.4200	2.9184	3,193.0900	3.1931	9.412	0	0	0
2016/03/04	R211	05/05/2016	139.01	Put	Bond Future	1,400.1800	1.4002	1,461.6000	1.4616	4.387	0	0	0
2016/03/04	R211	05/05/2016			Bond Future	137.6098	137.6098	137.5484	137.5484	(0.045)	0.0000	0.0000	62
2016/03/04	R211	05/05/2016	139.00	Put	Bond Future	1,390.1800	1.3902	1,451.6000	1.4516	4.418	0	0	0
2016/03/04	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R211	05/05/2016	138.99	Put	Bond Future	1,380.1800	1.3802	1,441.6000	1.4416	4.450	0	0	0
2016/03/04	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R211	04/08/2016			Bond Future	138.4892	138.4892	138.4257	138.4257	(0.046)	0.0000	0.0000	0
2016/03/04	R211	04/08/2016	137.09	Call	Bond Future	1,399.1700	1.3992	1,335.6500	1.3356	(4.540)	0	0	0
2016/03/04	R211	04/08/2016	137.07	Call	Bond Future	1,419.1700	1.4192	1,355.6500	1.3556	(4.476)	0	0	0
2016/03/04	R211	04/08/2016	137.08	Call	Bond Future	1,409.1700	1.4092	1,345.6500	1.3456	(4.508)	0	0	0
2016/03/04	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R212	05/05/2016			Bond Future	143.1322	143.1322	143.2387	143.2387	0.074	0.0000	0.0000	3,833
2016/03/04	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R212	05/05/2016	144.99	Put	Bond Future	1,857.8200	1.8578	1,751.3400	1.7513	(5.731)	0	0	0
2016/03/04	R212	05/05/2016	145.01	Put	Bond Future	1,877.8200	1.8778	1,771.3400	1.7713	(5.670)	0	0	0
2016/03/04	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R212	05/05/2016	145.00	Put	Bond Future	1,867.8200	1.8678	1,761.3400	1.7613	(5.701)	0	0	0
2016/03/04	R212	04/08/2016	142.43	Call	Bond Future	1,516.8600	1.5169	1,624.4400	1.6244	7.092	0	0	0
2016/03/04	R212	04/08/2016			Bond Future	143.9469	143.9469	144.0544	144.0544	0.075	0.0000	0.0000	0
2016/03/04	R212	04/08/2016	142.44	Call	Bond Future	1,506.8600	1.5069	1,614.4400	1.6144	7.139	0	0	0
2016/03/04	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/04	R212	04/08/2016	142.42	Call	Bond Future	1,526.8600	1.5269	1,634.4400	1.6344	7.046	0	0	0
2016/03/04	R213	05/05/2016	8.74	Put	Bond Future	7,773.3700	7.7734	7,340.2600	7.3403	(5.572)	0	0	0
2016/03/04	R213	05/05/2016	8.76	Put	Bond Future	7,637.8600	7.6379	7,206.6300	7.2066	(5.646)	0	0	0
2016/03/04	R213	05/05/2016			Bond Future	9.8357	79.4697	9.7635	79.9390	(0.734)	0.0000	0.0000	48,117
2016/03/04	R213	05/05/2016	8.75	Put	Bond Future	7,705.5300	7.7055	7,273.3500	7.2734	(5.609)	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
2016/03/04	R213	05/05/2016	8.74	Call	Bond Future	196.6600	0.1967	232.9300	0.2329	18.443	0	0	0
2016/03/04	R213	05/05/2016	8.75	Call	Bond Future	202.5700	0.2026	239.7700	0.2398	18.364	0	0	0
2016/03/04	R213	05/05/2016	8.76	Call	Bond Future	208.5600	0.2086	246.7100	0.2467	18.292	0	0	0
2016/03/04	R213	04/08/2016			Bond Future	9.9004	80.9747	9.8259	81.4526	(0.752)	0.0000	0.0000	0
2016/03/04	R213	04/08/2016	8.99	Put	Bond Future	7,200.6600	7.2007	6,833.9700	6.8340	(5.092)	0	0	0
2016/03/04	R213	04/08/2016	9.01	Put	Bond Future	7,090.3000	7.0903	6,726.1400	6.7261	(5.136)	0	0	0
2016/03/04	R213	04/08/2016	9.00	Put	Bond Future	7,145.3600	7.1454	6,779.9300	6.7799	(5.114)	0	0	0
2016/03/04	R213	04/08/2016	9.01	Call	Bond Future	1,093.9000	1.0939	1,207.6200	1.2076	10.396	0	0	0
2016/03/04	R213	04/08/2016	8.99	Call	Bond Future	1,062.2000	1.0622	1,173.3900	1.1734	10.468	0	0	0
2016/03/04	R213	04/08/2016	9.00	Call	Bond Future	1,077.9700	1.0780	1,190.4200	1.1904	10.432	0	0	0
2016/03/04	R213	03/11/2016			Bond Future	9.9624	78.9760	9.8855	79.4634	(0.772)	0.0000	0.0000	0
2016/03/04	R213	03/11/2016	10.18	Put	Bond Future	3,375.3400	3.3753	3,166.5100	3.1665	(6.187)	0	0	0
2016/03/04	R213	03/11/2016	10.20	Put	Bond Future	3,321.4200	3.3214	3,114.9200	3.1149	(6.217)	0	0	0
2016/03/04	R213	03/11/2016	10.18	Call	Bond Future	4,730.9700	4.7310	5,009.5600	5.0096	5.889	0	0	0
2016/03/04	R213	03/11/2016	10.19	Put	Bond Future	3,348.1600	3.3482	3,140.5000	3.1405	(6.202)	0	0	0
2016/03/04	R213	03/11/2016	10.19	Call	Bond Future	4,765.2800	4.7653	5,045.0400	5.0450	5.871	0	0	0
2016/03/04	R213	03/11/2016	10.20	Call	Bond Future	4,799.9500	4.8000	5,080.8700	5.0809	5.853	0	0	0
2016/03/04	R214	05/05/2016	9.01	Call	Bond Future	250.1900	0.2502	301.6400	0.3016	20.564	0	0	0
2016/03/04	R214	05/05/2016	9.30	Put	Bond Future	5,823.8100	5.8238	5,373.5300	5.3735	(7.732)	0	0	0
2016/03/04	R214	05/05/2016			Bond Future	10.0526	69.0079	9.9704	69.5543	(0.818)	0.0000	0.0000	32,449
2016/03/04	R214	05/05/2016	8.99	Call	Bond Future	236.2600	0.2363	285.2700	0.2853	20.744	0	0	0
2016/03/04	R214	05/05/2016	9.00	Call	Bond Future	243.1500	0.2432	293.3600	0.2934	20.650	0	0	0
2016/03/04	R214	05/05/2016	8.99	Put	Bond Future	7,905.6300	7.9056	7,408.1600	7.4082	(6.293)	0	0	0
2016/03/04	R214	05/05/2016	9.01	Put	Bond Future	7,762.2600	7.7623	7,267.2300	7.2672	(6.377)	0	0	0
2016/03/04	R214	05/05/2016	9.30	Call	Bond Future	533.9800	0.5340	630.1800	0.6302	18.016	0	0	0
2016/03/04	R214	05/05/2016	9.00	Put	Bond Future	7,833.8000	7.8338	7,337.5300	7.3375	(6.335)	0	0	0
2016/03/04	R214	04/08/2016	9.25	Put	Bond Future	7,298.0800	7.2981	6,883.9900	6.8840	(5.674)	0	0	0
2016/03/04	R214	04/08/2016	11.30	Call	Bond Future	7,998.7400	7.9987	8,450.8000	8.4508	5.652	0	0	5,800
2016/03/04	R214	04/08/2016	9.24	Call	Bond Future	1,224.3100	1.2243	1,365.1500	1.3651	11.504	0	0	0
2016/03/04	R214	04/08/2016			Bond Future	10.1130	70.3149	10.0284	70.8714	(0.836)	0.0000	0.0000	0
2016/03/04	R214	04/08/2016	9.30	Call	Bond Future	1,332.0400	1.3320	1,482.1300	1.4821	11.268	0	0	1,300
2016/03/04	R214	04/08/2016	8.55	Put	Bond Future	12,042.5000	12.0425	11,542.5300	11.5425	(4.152)	0	0	0
2016/03/04	R214	04/08/2016	9.25	Call	Bond Future	1,241.8700	1.2419	1,384.2400	1.3842	11.464	0	0	0
2016/03/04	R214	04/08/2016	11.30	Put	Bond Future	934.5900	0.9346	830.1900	0.8302	(11.171)	0	0	0
2016/03/04	R214	04/08/2016	10.30	Put	Bond Future	2,854.1100	2.8541	2,616.3800	2.6164	(8.329)	0	0	0
2016/03/04	R214	04/08/2016	9.26	Call	Bond Future	1,259.6000	1.2596	1,403.5000	1.4035	11.424	0	0	0
2016/03/04	R214	04/08/2016	9.30	Put	Bond Future	7,013.3000	7.0133	6,606.9300	6.6069	(5.794)	0	0	0
2016/03/04	R214	04/08/2016	8.55	Call	Bond Future	391.5200	0.3915	448.0100	0.4480	14.428	0	0	1,300
2016/03/04	R214	04/08/2016	9.24	Put	Bond Future	7,355.8900	7.3559	6,940.2700	6.9403	(5.650)	0	0	0
2016/03/04	R214	04/08/2016	10.30	Call	Bond Future	4,057.4300	4.0574	4,376.1600	4.3762	7.855	0	0	5,800
2016/03/04	R214	04/08/2016	9.26	Put	Bond Future	7,240.5700	7.2406	6,828.0100	6.8280	(5.698)	0	0	0
2016/03/04	R214	03/11/2016	10.35	Put	Bond Future	3,662.5000	3.6625	3,418.0500	3.4181	(6.674)	0	0	0
2016/03/04	R214	03/11/2016			Bond Future	10.1707	68.3654	10.0836	68.9329	(0.856)	0.0000	0.0000	0
2016/03/04	R214	03/11/2016	10.34	Put	Bond Future	3,691.3000	3.6913	3,445.5100	3.4455	(6.659)	0	0	0
2016/03/04	R214	03/11/2016	10.35	Call	Bond Future	4,806.2800	4.8063	5,129.3300	5.1293	6.721	0	0	0
2016/03/04	R214	03/11/2016	10.33	Call	Bond Future	4,738.1300	4.7381	5,058.5000	5.0585	6.762	0	0	0
2016/03/04	R214	03/11/2016	10.34	Call	Bond Future	4,772.1600	4.7722	5,093.8700	5.0939	6.741	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
2016/03/04	R214	03/11/2016	10.33	Put	Bond Future	3,720.3000	3.7203	3,473.1700	3.4732	(6.643)	0	0	0
2016/03/04	R248	05/05/2016			Bond Future	10.1296	88.6454	10.0524	89.2937	(0.762)	0.0000	0.0000	63,582
2016/03/04	R248	05/05/2016	8.99	Put	Bond Future	10,766.8200	10.7668	10,165.4400	10.1654	(5.585)	0	0	0
2016/03/04	R248	05/05/2016	9.01	Put	Bond Future	10,577.4500	10.5774	9,978.5400	9.9785	(5.662)	0	0	0
2016/03/04	R248	05/05/2016	8.99	Call	Bond Future	239.1300	0.2391	286.0800	0.2861	19.634	0	0	0
2016/03/04	R248	05/05/2016	9.00	Put	Bond Future	10,671.8100	10.6718	10,071.6400	10.0716	(5.624)	0	0	0
2016/03/04	R248	05/05/2016	9.00	Call	Bond Future	246.2100	0.2462	294.3700	0.2944	19.561	0	0	0
2016/03/04	R248	05/05/2016	9.01	Call	Bond Future	253.7500	0.2538	303.1700	0.3032	19.476	0	0	0
2016/03/04	R248	04/08/2016			Bond Future	10.1931	90.3243	10.1135	90.9845	(0.781)	0.0000	0.0000	0
2016/03/04	R248	04/08/2016	9.25	Call	Bond Future	1,404.7200	1.4047	1,558.1800	1.5582	10.925	0	0	0
2016/03/04	R248	04/08/2016	9.24	Put	Bond Future	9,931.6700	9.9317	9,423.1600	9.4232	(5.120)	0	0	0
2016/03/04	R248	04/08/2016	9.26	Put	Bond Future	9,778.7100	9.7787	9,273.7100	9.2737	(5.164)	0	0	0
2016/03/04	R248	04/08/2016	9.25	Put	Bond Future	9,855.0000	9.8550	9,348.2400	9.3482	(5.142)	0	0	0
2016/03/04	R248	04/08/2016	9.26	Call	Bond Future	1,425.6600	1.4257	1,580.8800	1.5809	10.888	0	0	0
2016/03/04	R248	04/08/2016	9.24	Call	Bond Future	1,383.9800	1.3840	1,535.6900	1.5357	10.962	0	0	0
2016/03/04	R248	03/11/2016	10.38	Call	Bond Future	5,901.0100	5.9010	6,274.2100	6.2742	6.324	0	0	0
2016/03/04	R248	03/11/2016			Bond Future	10.2538	87.6170	10.1718	88.2903	(0.800)	0.0000	0.0000	0
2016/03/04	R248	03/11/2016	10.39	Call	Bond Future	5,943.4400	5.9434	6,318.2200	6.3182	6.306	0	0	0
2016/03/04	R248	03/11/2016	10.37	Put	Bond Future	4,920.9700	4.9210	4,619.2500	4.6193	(6.131)	0	0	0
2016/03/04	R248	03/11/2016	10.39	Put	Bond Future	4,845.8700	4.8459	4,547.3100	4.5473	(6.161)	0	0	0
2016/03/04	R248	03/11/2016	10.37	Call	Bond Future	5,858.9700	5.8590	6,230.5900	6.2306	6.343	0	0	0
2016/03/04	R248	03/11/2016	10.38	Put	Bond Future	4,883.1500	4.8831	4,583.0100	4.5830	(6.146)	0	0	0

Total

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