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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/03/2016 TO 09/03/2016

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
2016/03/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	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
2016/03/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	2025	05/05/2016			Bond Future	123.5647	123.5647	123.6396	123.6396	0.061	0.0000	0.0000	4,606
2016/03/09	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2025	05/05/2016	125.99	Put	Bond Future	2,425.2700	2.4253	2,350.3600	2.3504	(3.089)	0	0	0
2016/03/09	2025	05/05/2016	126.01	Put	Bond Future	2,445.2700	2.4453	2,370.3600	2.3704	(3.063)	0	0	0
2016/03/09	2025	05/05/2016	126.00	Put	Bond Future	2,435.2700	2.4353	2,360.3600	2.3604	(3.076)	0	0	0
2016/03/09	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2025	04/08/2016			Bond Future	124.6619	124.6619	124.7368	124.7368	0.060	0.0000	0.0000	0
2016/03/09	2025	04/08/2016	123.86	Call	Bond Future	801.8600	0.8019	876.7700	0.8768	9.342	0	0	0
2016/03/09	2025	04/08/2016	123.87	Call	Bond Future	791.8600	0.7919	866.7700	0.8668	9.460	0	0	0
2016/03/09	2025	04/08/2016	123.85	Call	Bond Future	811.8600	0.8119	886.7700	0.8868	9.227	0	0	0
2016/03/09	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2030	05/05/2016	8.99	Put	Bond Future	5,221.5100	5.2215	5,066.5200	5.0665	(2.968)	0	0	0
2016/03/09	2030	05/05/2016	9.01	Put	Bond Future	5,074.2200	5.0742	4,919.2300	4.9192	(3.054)	0	0	0
2016/03/09	2030	05/05/2016			Bond Future	9.7277	89.2360	9.7049	89.3910	(0.234)	0.0000	0.0000	17,366
2016/03/09	2030	05/05/2016	9.00	Put	Bond Future	5,147.8200	5.1478	4,992.8300	4.9928	(3.011)	0	0	0
2016/03/09	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2030	04/08/2016	10.17	Call	Bond Future	2,435.2700	2.4353	2,592.3400	2.5923	6.450	0	0	0
2016/03/09	2030	04/08/2016			Bond Future	9.7984	86.9171	9.7749	87.0741	(0.239)	0.0000	0.0000	0
2016/03/09	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2032	05/05/2016			Bond Future	9.8669	88.0443	9.8492	88.1716	(0.179)	0.0000	0.0000	9,231
2016/03/09	2032	05/05/2016	8.99	Put	Bond Future	6,997.8200	6.9978	6,881.5700	6.8816	(1.661)	0	0	0
2016/03/09	2032	05/05/2016	9.01	Put	Bond Future	6,857.9100	6.8579	6,742.2400	6.7422	(1.687)	0	0	0
2016/03/09	2032	05/05/2016	9.00	Put	Bond Future	6,927.7100	6.9277	6,811.7400	6.8117	(1.674)	0	0	0
2016/03/09	2032	05/05/2016	9.01	Call	Bond Future	371.9400	0.3719	383.5400	0.3835	3.119	0	0	0
2016/03/09	2032	05/05/2016	8.99	Call	Bond Future	352.1500	0.3522	363.1700	0.3632	3.129	0	0	0
2016/03/09	2032	05/05/2016	9.00	Call	Bond Future	361.9400	0.3619	373.2400	0.3732	3.122	0	0	0
2016/03/09	2032	04/08/2016	9.01	Call	Bond Future	1,132.4000	1.1324	1,146.7700	1.1468	1.269	0	0	0
2016/03/09	2032	04/08/2016			Bond Future	9.9359	89.7111	9.9178	89.8398	(0.183)	0.0000	0.0000	0
2016/03/09	2032	04/08/2016	8.99	Call	Bond Future	1,098.7200	1.0987	1,113.3100	1.1133	1.328	0	0	0
2016/03/09	2032	04/08/2016	9.00	Call	Bond Future	1,115.4800	1.1155	1,129.6000	1.1296	1.266	0	0	0
2016/03/09	2032	04/08/2016	8.99	Put	Bond Future	8,193.9900	8.1940	8,079.8800	8.0799	(1.393)	0	0	0
2016/03/09	2032	04/08/2016	9.01	Put	Bond Future	8,069.0400	8.0690	7,954.7100	7.9547	(1.417)	0	0	0
2016/03/09	2032	04/08/2016	9.00	Put	Bond Future	8,131.3800	8.1314	8,016.8000	8.0168	(1.409)	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	
2016/03/09	2032	03/11/2016			Bond Future		9.9993	87.2691	9.9807	87.3990	(0.186)	0.0000	0.0000	0
2016/03/09	2032	03/11/2016	10.28	Put	Bond Future	3,547.0000		3.5470	3,447.1200	3.4471	(2.816)	0	0	0
2016/03/09	2032	03/11/2016	10.30	Put	Bond Future	3,489.7600		3.4898	3,390.6400	3.3906	(2.840)	0	0	0
2016/03/09	2032	03/11/2016	10.29	Put	Bond Future	3,518.1500		3.5181	3,418.6500	3.4187	(2.828)	0	0	0
2016/03/09	2032	03/11/2016	10.30	Call	Bond Future	5,553.8200		5.5538	5,584.6500	5.5847	0.555	0	0	0
2016/03/09	2032	03/11/2016	10.28	Call	Bond Future	5,476.0700		5.4761	5,506.1400	5.5061	0.549	0	0	0
2016/03/09	2032	03/11/2016	10.29	Call	Bond Future	5,514.7500		5.5148	5,545.2000	5.5452	0.552	0	0	0
2016/03/09	2033	05/05/2016			Bond Future		103.0139	103.0139	102.9934	102.9934	(0.020)	0.0000	0.0000	1,032
2016/03/09	2033	05/05/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2033	05/05/2016	102.40	Call	Bond Future	613.8500		0.6138	593.4000	0.5934	(3.331)	0	0	0
2016/03/09	2033	05/05/2016	102.41	Call	Bond Future	603.8500		0.6038	583.4000	0.5834	(3.387)	0	0	0
2016/03/09	2033	05/05/2016	102.39	Call	Bond Future	623.8500		0.6238	603.4000	0.6034	(3.278)	0	0	0
2016/03/09	2033	05/05/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2033	05/05/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2037	05/05/2016	8.99	Call	Bond Future	280.4100		0.2804	281.4200	0.2814	0.360	0	0	0
2016/03/09	2037	05/05/2016	9.00	Put	Bond Future	8,580.4200		8.5804	8,444.1200	8.4441	(1.589)	0	0	0
2016/03/09	2037	05/05/2016			Bond Future		9.9915	89.3608	9.9739	89.4980	(0.176)	0.0000	0.0000	40,778
2016/03/09	2037	05/05/2016	9.00	Call	Bond Future	288.7200		0.2887	289.5800	0.2896	0.298	0	0	0
2016/03/09	2037	05/05/2016	9.01	Call	Bond Future	297.3000		0.2973	298.2700	0.2983	0.326	0	0	0
2016/03/09	2037	05/05/2016	8.99	Put	Bond Future	8,661.9900		8.6620	8,525.8400	8.5258	(1.572)	0	0	0
2016/03/09	2037	05/05/2016	9.01	Put	Bond Future	8,499.2500		8.4992	8,363.0600	8.3631	(1.602)	0	0	0
2016/03/09	2037	04/08/2016			Bond Future		10.0605	86.7938	10.0425	86.9325	(0.179)	0.0000	0.0000	0
2016/03/09	2037	04/08/2016	9.24	Put	Bond Future	8,169.4000		8.1694	8,044.8300	8.0448	(1.525)	0	0	0
2016/03/09	2037	04/08/2016	9.26	Put	Bond Future	8,039.2900		8.0393	7,915.2600	7.9153	(1.543)	0	0	0
2016/03/09	2037	04/08/2016	9.24	Call	Bond Future	1,485.6100		1.4856	1,499.8100	1.4998	0.956	0	0	0
2016/03/09	2037	04/08/2016	9.25	Put	Bond Future	8,104.2700		8.1043	7,979.7900	7.9798	(1.536)	0	0	0
2016/03/09	2037	04/08/2016	9.25	Call	Bond Future	1,506.7800		1.5068	1,521.0700	1.5211	0.948	0	0	0
2016/03/09	2037	04/08/2016	9.26	Call	Bond Future	1,527.9700		1.5280	1,542.7100	1.5427	0.965	0	0	0
2016/03/09	2037	03/11/2016	10.35	Call	Bond Future	5,772.5600		5.7726	5,858.6400	5.8586	1.491	0	0	0
2016/03/09	2037	03/11/2016	10.36	Put	Bond Future	4,014.8100		4.0148	3,960.9900	3.9610	(1.341)	0	0	0
2016/03/09	2037	03/11/2016			Bond Future		10.1191	88.4555	10.1007	88.5957	(0.182)	0.0000	0.0000	0
2016/03/09	2037	03/11/2016	10.36	Call	Bond Future	5,813.7300		5.8137	5,900.1400	5.9001	1.486	0	0	0
2016/03/09	2037	03/11/2016	10.37	Call	Bond Future	5,855.0200		5.8550	5,941.7500	5.9417	1.481	0	0	0
2016/03/09	2037	03/11/2016	10.35	Put	Bond Future	4,047.1300		4.0471	3,992.9800	3.9930	(1.338)	0	0	0
2016/03/09	2037	03/11/2016	10.37	Put	Bond Future	3,982.7200		3.9827	3,929.2200	3.9292	(1.343)	0	0	0
2016/03/09	2038	05/05/2016	131.01	Put	Bond Future	1,978.5400		1.9785	2,115.7500	2.1157	6.935	0	0	0
2016/03/09	2038	05/05/2016			Bond Future		129.0315	129.0315	128.8942	128.8942	(0.106)	0.0000	0.0000	17,007
2016/03/09	2038	05/05/2016	131.00	Put	Bond Future	1,968.5400		1.9685	2,105.7500	2.1057	6.970	0	0	0
2016/03/09	2038	05/05/2016	131.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2038	05/05/2016	130.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2038	05/05/2016	131.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2038	05/05/2016	130.99	Put	Bond Future	1,958.5400		1.9585	2,095.7500	2.0957	7.006	0	0	0
2016/03/09	2038	04/08/2016			Bond Future		130.0761	130.0761	129.9348	129.9348	(0.109)	0.0000	0.0000	0
2016/03/09	2038	04/08/2016	129.31	Call	Bond Future	766.0800		0.7661	624.8000	0.6248	(18.442)	0	0	0
2016/03/09	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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2016/03/09	2038	04/08/2016	129.32	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/03/09	2038	04/08/2016	129.31	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/03/09	2038	04/08/2016	129.32	Call	Bond Future		756.0800	0.7561	614.8000	0.6148	(18.686)	0	0	0
2016/03/09	2038	04/08/2016	129.30	Call	Bond Future		776.0800	0.7761	634.8000	0.6348	(18.204)	0	0	0
2016/03/09	2040	05/05/2016	9.50	Call	Bond Future		941.7900	0.9418	963.8400	0.9638	2.341	0	0	0
2016/03/09	2040	05/05/2016			Bond Future		10.0566	92.9627	10.0390	93.1084	(0.175)	0.0000	0.0000	1,812
2016/03/09	2040	05/05/2016	9.51	Call	Bond Future		962.8800	0.9629	985.4200	0.9854	2.341	0	0	0
2016/03/09	2040	05/05/2016	9.49	Call	Bond Future		920.9100	0.9209	942.6000	0.9426	2.355	0	0	0
2016/03/09	2040	05/05/2016	9.50	Put	Bond Future		5,744.5900	5.7446	5,620.9000	5.6209	(2.153)	0	0	0
2016/03/09	2040	05/05/2016	9.49	Put	Bond Future		5,813.8200	5.8138	5,689.7700	5.6898	(2.134)	0	0	0
2016/03/09	2040	05/05/2016	9.51	Put	Bond Future		5,675.7100	5.6757	5,552.5100	5.5525	(2.171)	0	0	0
2016/03/09	2040	04/08/2016			Bond Future		10.1260	90.2133	10.1079	90.3608	(0.178)	0.0000	0.0000	0
2016/03/09	2040	04/08/2016	9.49	Put	Bond Future		7,484.9500	7.4850	7,379.4300	7.3794	(1.410)	0	0	0
2016/03/09	2040	04/08/2016	9.50	Call	Bond Future		2,063.1300	2.0631	2,105.3700	2.1054	2.047	0	0	0
2016/03/09	2040	04/08/2016	9.51	Call	Bond Future		2,089.9800	2.0900	2,132.6500	2.1326	2.042	0	0	0
2016/03/09	2040	04/08/2016	9.49	Call	Bond Future		2,036.5000	2.0365	2,078.5300	2.0785	2.064	0	0	0
2016/03/09	2040	04/08/2016	9.51	Put	Bond Future		7,358.8800	7.3589	7,254.0000	7.2540	(1.425)	0	0	0
2016/03/09	2040	04/08/2016	9.50	Put	Bond Future		7,421.7400	7.4217	7,316.4300	7.3164	(1.419)	0	0	0
2016/03/09	2044	05/05/2016	8.99	Put	Bond Future		9,897.2700	9.8973	9,756.0700	9.7561	(1.427)	0	0	0
2016/03/09	2044	05/05/2016			Bond Future		10.0499	90.2959	10.0324	90.4419	(0.174)	0.0000	0.0000	20,223
2016/03/09	2044	05/05/2016	9.01	Put	Bond Future		9,714.2700	9.7143	9,573.4200	9.5734	(1.450)	0	0	0
2016/03/09	2044	05/05/2016	9.00	Put	Bond Future		9,805.4400	9.8054	9,664.4100	9.6644	(1.438)	0	0	0
2016/03/09	2044	05/05/2016	9.01	Call	Bond Future		265.2100	0.2652	270.4100	0.2704	1.961	0	0	0
2016/03/09	2044	05/05/2016	8.99	Call	Bond Future		249.6500	0.2496	254.5000	0.2545	1.943	0	0	0
2016/03/09	2044	05/05/2016	9.00	Call	Bond Future		257.1900	0.2572	262.2100	0.2622	1.952	0	0	0
2016/03/09	2044	04/08/2016	9.50	Call	Bond Future		2,100.4000	2.1004	2,140.8800	2.1409	1.927	0	0	0
2016/03/09	2044	04/08/2016			Bond Future		10.1166	87.6213	10.0987	87.7691	(0.178)	0.0000	0.0000	0
2016/03/09	2044	04/08/2016	9.51	Call	Bond Future		2,127.7100	2.1277	2,168.6100	2.1686	1.922	0	0	0
2016/03/09	2044	04/08/2016	9.49	Put	Bond Future		7,497.5400	7.4975	7,389.7300	7.3897	(1.438)	0	0	0
2016/03/09	2044	04/08/2016	9.51	Put	Bond Future		7,369.9300	7.3699	7,262.9600	7.2630	(1.451)	0	0	0
2016/03/09	2044	04/08/2016	9.49	Call	Bond Future		2,073.3100	2.0733	2,113.3700	2.1134	1.932	0	0	0
2016/03/09	2044	04/08/2016	9.50	Put	Bond Future		7,433.5500	7.4336	7,326.1600	7.3262	(1.445)	0	0	0
2016/03/09	2044	03/11/2016			Bond Future		10.1733	89.2988	10.1549	89.4483	(0.180)	0.0000	0.0000	0
2016/03/09	2044	03/11/2016	10.42	Call	Bond Future		6,299.3600	6.2994	6,321.5100	6.3215	0.352	0	0	0
2016/03/09	2044	03/11/2016	10.41	Put	Bond Future		4,366.7200	4.3667	4,238.9800	4.2390	(2.925)	0	0	0
2016/03/09	2044	03/11/2016	10.43	Put	Bond Future		4,298.0000	4.2980	4,171.1200	4.1711	(2.952)	0	0	0
2016/03/09	2044	03/11/2016	10.42	Put	Bond Future		4,332.3800	4.3324	4,205.0700	4.2051	(2.939)	0	0	0
2016/03/09	2044	03/11/2016	10.43	Call	Bond Future		6,343.0700	6.3431	6,365.6500	6.3657	0.356	0	0	0
2016/03/09	2044	03/11/2016	10.41	Call	Bond Future		6,255.4900	6.2555	6,277.2100	6.2772	0.347	0	0	0
2016/03/09	2046	05/05/2016			Bond Future		127.6733	127.6733	127.6484	127.6484	(0.020)	0.0000	0.0000	12,766
2016/03/09	2046	05/05/2016	129.99	Put	Bond Future		2,316.7000	2.3167	2,341.6200	2.3416	1.076	0	0	0
2016/03/09	2046	05/05/2016	130.01	Put	Bond Future		2,336.7000	2.3367	2,361.6200	2.3616	1.066	0	0	0
2016/03/09	2046	05/05/2016	130.00	Put	Bond Future		2,326.7000	2.3267	2,351.6200	2.3516	1.071	0	0	0
2016/03/09	2046	05/05/2016	130.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	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
2016/03/09	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2046	04/08/2016			Bond Future	130.1006	130.1006	130.0739	130.0739	(0.021)	0.0000	0.0000	0
2016/03/09	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2046	04/08/2016	129.00	Call	Bond Future	1,100.6100	1.1006	1,073.9300	1.0739	(2.424)	0	0	0
2016/03/09	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2046	04/08/2016	129.01	Call	Bond Future	1,090.6100	1.0906	1,063.9300	1.0639	(2.446)	0	0	0
2016/03/09	2046	04/08/2016	129.02	Call	Bond Future	1,080.6100	1.0806	1,053.9300	1.0539	(2.469)	0	0	0
2016/03/09	2050	05/05/2016	138.00	Put	Bond Future	2,025.5000	2.0255	2,051.1200	2.0511	1.265	0	0	0
2016/03/09	2050	05/05/2016			Bond Future	135.9745	135.9745	135.9489	135.9489	(0.019)	0.0000	0.0000	14,916
2016/03/09	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2050	05/05/2016	137.99	Put	Bond Future	2,015.5000	2.0155	2,041.1200	2.0411	1.271	0	0	0
2016/03/09	2050	05/05/2016	138.01	Put	Bond Future	2,035.5000	2.0355	2,061.1200	2.0611	1.259	0	0	0
2016/03/09	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2050	04/08/2016			Bond Future	136.9908	136.9908	136.9634	136.9634	(0.020)	0.0000	0.0000	0
2016/03/09	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	2050	04/08/2016	139.12	Put	Bond Future	2,129.1900	2.1292	2,156.5500	2.1566	1.285	0	0	0
2016/03/09	2050	04/08/2016	139.14	Put	Bond Future	2,149.1900	2.1492	2,176.5500	2.1766	1.273	0	0	0
2016/03/09	2050	04/08/2016	139.13	Put	Bond Future	2,139.1900	2.1392	2,166.5500	2.1666	1.279	0	0	0
2016/03/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	AL37	05/05/2016			Index Future	469.0440	469.0440	469.4190	469.4190	0.080	0.0000	0.0000	2
2016/03/09	AL37	04/08/2016			Index Future	477.8270	477.8270	478.2050	478.2050	0.079	0.0000	0.0000	0
2016/03/09	AL7T	05/05/2016			Index Future	539.8140	539.8140	540.5030	540.5030	0.128	0.0000	0.0000	0
2016/03/09	AL7T	04/08/2016			Index Future	549.9220	549.9220	550.6200	550.6200	0.127	0.0000	0.0000	0
2016/03/09	ALBI	05/05/2016			Index Future	489.3950	489.3950	489.9930	489.9930	0.122	0.0000	0.0000	510
2016/03/09	ALBI	04/08/2016			Index Future	498.5590	498.5590	499.1650	499.1650	0.122	0.0000	0.0000	139
2016/03/09	ALBI	03/11/2016			Index Future	508.1990	508.1990	508.8110	508.8110	0.120	0.0000	0.0000	0
2016/03/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	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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2016/03/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	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
2016/03/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/09	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	EL28	05/05/2016			Bond Future	126.8332	126.8332	126.8116	126.8116	(0.017)	0.0000	0.0000	0
2016/03/09	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	EL28	05/05/2016	128.99	Put	Bond Future	2,156.8400	2.1568	2,178.3700	2.1784	0.998	0	0	0
2016/03/09	EL28	05/05/2016	129.01	Put	Bond Future	2,176.8400	2.1768	2,198.3700	2.1984	0.989	0	0	0
2016/03/09	EL28	05/05/2016	129.00	Put	Bond Future	2,166.8400	2.1668	2,188.3700	2.1884	0.994	0	0	0
2016/03/09	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	EL28	04/08/2016			Bond Future	129.2447	129.2447	129.2213	129.2213	(0.018)	0.0000	0.0000	0
2016/03/09	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	EL28	04/08/2016	126.86	Call	Bond Future	2,384.6600	2.3847	2,361.3400	2.3613	(0.978)	0	0	0
2016/03/09	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	EL28	04/08/2016	126.87	Call	Bond Future	2,374.6600	2.3747	2,351.3400	2.3513	(0.982)	0	0	0
2016/03/09	EL28	04/08/2016	126.88	Call	Bond Future	2,364.6600	2.3647	2,341.3400	2.3413	(0.986)	0	0	0
2016/03/09	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	ES33	05/05/2016			Bond Future	10.8380	75.2572	10.8296	75.3088	(0.077)	0.0000	0.0000	8,776
2016/03/09	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	ES33	05/05/2016	9.99	Put	Bond Future	5,533.7500	5.5338	5,482.1500	5.4822	(0.932)	0	0	0
2016/03/09	ES33	05/05/2016	10.01	Put	Bond Future	5,396.1100	5.3961	5,344.5100	5.3445	(0.956)	0	0	0
2016/03/09	ES33	05/05/2016	10.00	Put	Bond Future	5,464.8800	5.4649	5,413.2800	5.4133	(0.944)	0	0	0
2016/03/09	ES33	04/08/2016			Bond Future	10.9340	76.6819	10.9255	76.7336	(0.078)	0.0000	0.0000	0
2016/03/09	ES33	04/08/2016	10.24	Put	Bond Future	4,413.6500	4.4137	4,361.9200	4.3619	(1.172)	0	0	0

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2016/03/09	ES33	04/08/2016	10.26	Put	Bond Future	4,280.9000		4.2809	4,229.1700	4.2292	(1.208)	0	0	0
2016/03/09	ES33	04/08/2016	10.25	Put	Bond Future	4,347.2300		4.3472	4,295.5000	4.2955	(1.190)	0	0	0
2016/03/09	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	ES33	03/11/2016			Bond Future	11.0265		74.3567	11.0179	74.4084	(0.078)	0.0000	0.0000	0
2016/03/09	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	ES33	03/11/2016	11.31	Call	Bond Future	1,670.1200		1.6701	1,721.8300	1.7218	3.096	0	0	0
2016/03/09	ES33	03/11/2016	11.29	Call	Bond Future	1,554.2100		1.5542	1,605.9200	1.6059	3.327	0	0	0
2016/03/09	ES33	03/11/2016	11.30	Call	Bond Future	1,612.2000		1.6122	1,663.9100	1.6639	3.207	0	0	0
2016/03/09	ES42	05/05/2016			Bond Future	10.9848		79.1286	10.9917	79.0803	0.063	0.0000	0.0000	7,250
2016/03/09	GOVI	05/05/2016	518.01	Put	GOVI	294,740.0000		29.4740	288,770.0000	28.8770	(2.026)	0	0	0
2016/03/09	GOVI	05/05/2016			GOVI	488.5360		488.5360	489.1330	489.1330	0.122	0.0000	0.0000	477
2016/03/09	GOVI	05/05/2016	518.00	Put	GOVI	294,640.0000		29.4640	288,670.0000	28.8670	(2.026)	0	0	0
2016/03/09	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	GOVI	05/05/2016	517.99	Put	GOVI	294,540.0000		29.4540	288,570.0000	28.8570	(2.027)	0	0	0
2016/03/09	GOVI	04/08/2016	520.99	Put	GOVI	233,060.0000		23.3060	227,020.0000	22.7020	(2.592)	0	0	0
2016/03/09	GOVI	04/08/2016			GOVI	497.6840		497.6840	498.2880	498.2880	0.121	0.0000	0.0000	26
2016/03/09	GOVI	04/08/2016	521.01	Put	GOVI	233,260.0000		23.3260	227,220.0000	22.7220	(2.589)	0	0	0
2016/03/09	GOVI	04/08/2016	521.00	Put	GOVI	233,160.0000		23.3160	227,120.0000	22.7120	(2.590)	0	0	0
2016/03/09	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	GOVI	03/11/2016	476.11	Call	GOVI	311,970.0000		31.1970	318,070.0000	31.8070	1.955	0	0	0
2016/03/09	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	GOVI	03/11/2016			GOVI	507.3070		507.3070	507.9170	507.9170	0.120	0.0000	0.0000	0
2016/03/09	GOVI	03/11/2016	476.12	Call	GOVI	311,870.0000		31.1870	317,970.0000	31.7970	1.956	0	0	0
2016/03/09	GOVI	03/11/2016	476.13	Call	GOVI	311,770.0000		31.1770	317,870.0000	31.7870	1.957	0	0	0
2016/03/09	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/09	IGOV	05/05/2016			Index Future	237.1290		237.1290	237.1090	237.1090	(0.008)	0.0000	0.0000	975
2016/03/09	IGOV	04/08/2016			Index Future	241.5890		241.5890	241.5660	241.5660	(0.010)	0.0000	0.0000	81
2016/03/09	IGOV	03/11/2016			Index Future	246.2780		246.2780	246.2540	246.2540	(0.010)	0.0000	0.0000	0
2016/03/09	ILBI	05/05/2016			Index Future	643.0740		643.0740	642.9450	642.9450	(0.020)	0.0000	0.0000	0
2016/03/09	ILBI	04/08/2016			Index Future	655.0070		655.0070	654.8750	654.8750	(0.020)	0.0000	0.0000	157
2016/03/09	IS01	19/12/2016			Interest Rate Swap	100.2036		100.2036	100.1858	100.1858	(0.018)	0.0000	0.0000	0
2016/03/09	IS01	16/03/2017			Interest Rate Swap	100.2764		100.2764	100.2535	100.2535	(0.023)	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
2016/03/09	IS01	15/06/2017			Interest Rate Swap	100.0000	100.0000	100.0136	100.0136	0.014	0.0000	0.0000	0
2016/03/09	IS02	18/12/2017			Interest Rate Swap	100.7654	100.7654	100.7209	100.7209	(0.044)	0.0000	0.0000	0
2016/03/09	IS02	16/03/2018			Interest Rate Swap	100.2643	100.2643	100.2166	100.2166	(0.048)	0.0000	0.0000	0
2016/03/09	IS02	15/06/2018			Interest Rate Swap	100.0000	100.0000	100.0962	100.0962	0.096	0.0000	0.0000	0
2016/03/09	IS05	17/12/2020			Interest Rate Swap	101.3267	101.3267	101.2669	101.2669	(0.059)	0.0000	0.0000	0
2016/03/09	IS05	16/03/2021			Interest Rate Swap	100.8653	100.8653	100.8081	100.8081	(0.057)	0.0000	0.0000	0
2016/03/09	IS05	15/06/2021			Interest Rate Swap	100.0000	100.0000	100.3053	100.3053	0.305	0.0000	0.0000	0
2016/03/09	IS10	17/12/2025			Interest Rate Swap	103.5193	103.5193	103.4573	103.4573	(0.060)	0.0000	0.0000	0
2016/03/09	IS10	16/03/2026			Interest Rate Swap	100.7714	100.7714	100.6982	100.6982	(0.073)	0.0000	0.0000	0
2016/03/09	IS10	15/06/2026			Interest Rate Swap	100.0000	100.0000	99.5628	99.5628	(0.437)	0.0000	0.0000	0
2016/03/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/09	JBAF	16/03/2016			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2016/03/09	JBAF	20/04/2016			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2016/03/09	JBAF	18/05/2016			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2016/03/09	JBAF	15/06/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/03/09	JBAF	20/07/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/03/09	JBAF	17/08/2016			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2016/03/09	JBAF	21/09/2016			Jibar Tradeable Future	7.7000	92.3000	7.7000	92.3000	0.000	0.0000	0.0000	0
2016/03/09	JBAF	21/12/2016			Jibar Tradeable Future	7.9500	92.0500	7.9500	92.0500	0.000	0.0000	0.0000	0
2016/03/09	JBAF	15/03/2017			Jibar Tradeable Future	8.0900	91.9100	8.0900	91.9100	0.000	0.0000	0.0000	0
2016/03/09	JBAF	21/06/2017			Jibar Tradeable Future	8.2400	91.7600	8.2400	91.7600	0.000	0.0000	0.0000	0
2016/03/09	JBAF	20/09/2017			Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000	0
2016/03/09	JBAF	20/12/2017			Jibar Tradeable Future	8.4300	91.5700	8.4300	91.5700	0.000	0.0000	0.0000	0
2016/03/09	R023	05/05/2016			Bond Future	9.2111	94.2192	9.1880	94.3291	(0.251)	0.0000	0.0000	8,731
2016/03/09	R023	05/05/2016	8.24	Put	Bond Future	4,889.7200	4.8897	4,783.8800	4.7839	(2.165)	0	0	0
2016/03/09	R023	05/05/2016	8.26	Put	Bond Future	4,797.5900	4.7976	4,691.8600	4.6919	(2.204)	0	0	0
2016/03/09	R023	05/05/2016	8.24	Call	Bond Future	133.4800	0.1335	137.5100	0.1375	3.019	0	0	0
2016/03/09	R023	05/05/2016	8.25	Put	Bond Future	4,843.5800	4.8436	4,737.7100	4.7377	(2.186)	0	0	0
2016/03/09	R023	05/05/2016	8.25	Call	Bond Future	137.8400	0.1378	141.8400	0.1418	2.902	0	0	0
2016/03/09	R023	05/05/2016	8.26	Call	Bond Future	142.3200	0.1423	146.4600	0.1465	2.909	0	0	0
2016/03/09	R023	04/08/2016	8.24	Call	Bond Future	487.0000	0.4870	499.8400	0.4998	2.637	0	0	0
2016/03/09	R023	04/08/2016	8.25	Put	Bond Future	5,426.5300	5.4265	5,328.1200	5.3281	(1.813)	0	0	0
2016/03/09	R023	04/08/2016			Bond Future	9.2870	96.0028	9.2629	96.1138	(0.259)	0.0000	0.0000	0
2016/03/09	R023	04/08/2016	8.25	Call	Bond Future	495.6800	0.4957	508.2400	0.5082	2.534	0	0	0
2016/03/09	R023	04/08/2016	8.26	Call	Bond Future	504.4700	0.5045	517.2400	0.5172	2.531	0	0	0

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2016/03/09	R023	04/08/2016	8.24	Put	Bond Future	5,466.9700		5.4670	5,368.8400	5.3688	(1.795)	0	0	0
2016/03/09	R023	04/08/2016	8.26	Put	Bond Future	5,386.2300		5.3862	5,288.0300	5.2880	(1.823)	0	0	0
2016/03/09	R023	03/11/2016	9.73	Put	Bond Future	1,924.2800		1.9243	1,887.3200	1.8873	(1.921)	0	0	0
2016/03/09	R023	03/11/2016			Bond Future	9.3611		93.9087	9.3361	94.0205	(0.267)	0.0000	0.0000	0
2016/03/09	R023	03/11/2016	9.75	Put	Bond Future	1,890.1100		1.8901	1,853.6800	1.8537	(1.927)	0	0	0
2016/03/09	R023	03/11/2016	9.73	Call	Bond Future	3,552.5800		3.5526	3,627.4200	3.6274	2.107	0	0	0
2016/03/09	R023	03/11/2016	9.74	Put	Bond Future	1,906.9900		1.9070	1,870.3000	1.8703	(1.924)	0	0	0
2016/03/09	R023	03/11/2016	9.74	Call	Bond Future	3,578.9300		3.5789	3,654.0400	3.6540	2.099	0	0	0
2016/03/09	R023	03/11/2016	9.75	Call	Bond Future	3,605.6600		3.6057	3,681.0300	3.6810	2.090	0	0	0
2016/03/09	R035	05/05/2016	10.37	Call	Bond Future	3,207.3900		3.2074	3,384.5900	3.3846	5.525	0	0	0
2016/03/09	R035	05/05/2016			Bond Future	9.9490		92.6448	9.9265	92.8220	(0.227)	0.0000	0.0000	4,019
2016/03/09	R035	05/05/2016	10.35	Call	Bond Future	3,059.0400		3.0590	3,236.2400	3.2362	5.793	0	0	0
2016/03/09	R035	05/05/2016	10.36	Call	Bond Future	3,133.2700		3.1333	3,310.4700	3.3105	5.655	0	0	0
2016/03/09	R035	05/05/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R035	05/05/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R035	05/05/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R035	04/08/2016			Bond Future	10.0147		94.3986	9.9915	94.5782	(0.231)	0.0000	0.0000	0
2016/03/09	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R035	04/08/2016	10.35	Call	Bond Future	2,536.5900		2.5366	2,716.1500	2.7162	7.079	0	0	0
2016/03/09	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R035	04/08/2016	10.36	Call	Bond Future	2,610.5300		2.6105	2,790.0900	2.7901	6.878	0	0	0
2016/03/09	R035	04/08/2016	10.37	Call	Bond Future	2,684.3800		2.6844	2,863.9400	2.8639	6.689	0	0	0
2016/03/09	R186	05/05/2016	9.25	Call	Bond Future	1,790.2400		1.7902	1,857.7800	1.8578	3.773	0	0	180
2016/03/09	R186	05/05/2016			Bond Future	9.3369		111.7520	9.3141	111.9119	(0.245)	0.0000	0.0000	55,847
2016/03/09	R186	05/05/2016	8.34	Call	Bond Future	195.1200		0.1951	206.3300	0.2063	5.745	0	0	0
2016/03/09	R186	05/05/2016	9.89	Call	Bond Future	4,510.6400		4.5106	4,628.5100	4.6285	2.613	0	0	0
2016/03/09	R186	05/05/2016	8.35	Call	Bond Future	201.4200		0.2014	212.9400	0.2129	5.719	0	0	0
2016/03/09	R186	05/05/2016	8.75	Put	Bond Future	4,836.4200		4.8364	4,706.5500	4.7065	(2.685)	0	0	1,900
2016/03/09	R186	05/05/2016	9.25	Put	Bond Future	2,400.6800		2.4007	2,308.3600	2.3084	(3.846)	0	0	0
2016/03/09	R186	05/05/2016	8.33	Call	Bond Future	188.9900		0.1890	199.8900	0.1999	5.768	0	0	0
2016/03/09	R186	05/05/2016	8.85	Put	Bond Future	4,271.4100		4.2714	4,147.9600	4.1480	(2.890)	0	0	5,350
2016/03/09	R186	05/05/2016	9.96	Call	Bond Future	4,872.9700		4.8730	4,995.2600	4.9953	2.510	0	0	0
2016/03/09	R186	05/05/2016	9.86	Call	Bond Future	4,358.4000		4.3584	4,474.3000	4.4743	2.659	0	0	0
2016/03/09	R186	05/05/2016	7.56	Put	Bond Future	13,484.4600		13.4845	13,325.3300	13.3253	(1.180)	0	0	0
2016/03/09	R186	05/05/2016	8.35	Put	Bond Future	7,418.5300		7.4185	7,270.1900	7.2702	(2.000)	0	0	0
2016/03/09	R186	05/05/2016	8.75	Call	Bond Future	621.4500		0.6215	651.4400	0.6514	4.826	0	0	180
2016/03/09	R186	05/05/2016	8.34	Put	Bond Future	7,488.6800		7.4887	7,340.0300	7.3400	(1.985)	0	0	0
2016/03/09	R186	05/05/2016	7.56	Call	Bond Future	10.2800		0.0103	11.0100	0.0110	7.101	0	0	0
2016/03/09	R186	05/05/2016	8.85	Call	Bond Future	790.2900		0.7903	826.7000	0.8267	4.607	0	0	0
2016/03/09	R186	05/05/2016	8.33	Put	Bond Future	7,559.0600		7.5591	7,410.1000	7.4101	(1.971)	0	0	0
2016/03/09	R186	05/05/2016	9.89	Put	Bond Future	735.3300		0.7353	693.3400	0.6933	(5.710)	0	0	180
2016/03/09	R186	05/05/2016	9.96	Put	Bond Future	632.8800		0.6329	595.3100	0.5953	(5.936)	0	0	5,000
2016/03/09	R186	05/05/2016	9.86	Put	Bond Future	783.1600		0.7832	739.2000	0.7392	(5.613)	0	0	5,000
2016/03/09	R186	04/08/2016	8.51	Put	Bond Future	7,377.4800		7.3775	7,255.6700	7.2557	(1.651)	0	0	0
2016/03/09	R186	04/08/2016			Bond Future	9.4047		108.5637	9.3811	108.7254	(0.251)	0.0000	0.0000	0

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2016/03/09	R186	04/08/2016	8.50	Put	Bond Future	7,435.8100	7.4358	7,313.3300	7.3133	(1.647)	0	0	0
2016/03/09	R186	04/08/2016	8.51	Call	Bond Future	1,003.1300	1.0031	1,043.0500	1.0431	3.980	0	0	0
2016/03/09	R186	04/08/2016	8.49	Call	Bond Future	971.7400	0.9717	1,010.5300	1.0105	3.992	0	0	0
2016/03/09	R186	04/08/2016	8.50	Call	Bond Future	987.3400	0.9873	1,026.5900	1.0266	3.975	0	0	0
2016/03/09	R186	04/08/2016	8.49	Put	Bond Future	7,494.3900	7.4944	7,371.4500	7.3714	(1.640)	0	0	0
2016/03/09	R197	05/05/2016			Bond Future	294.6893	294.6893	294.6271	294.6271	(0.021)	0.0000	0.0000	2,289
2016/03/09	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R197	05/05/2016	299.99	Put	Bond Future	5,300.7300	5.3007	5,362.9500	5.3629	1.174	0	0	0
2016/03/09	R197	05/05/2016	300.01	Put	Bond Future	5,320.7300	5.3207	5,382.9500	5.3829	1.169	0	0	0
2016/03/09	R197	05/05/2016	300.00	Put	Bond Future	5,310.7300	5.3107	5,372.9500	5.3729	1.172	0	0	0
2016/03/09	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R197	04/08/2016	293.98	Put	Bond Future	184.0000	0.1840	250.7700	0.2508	36.288	0	0	0
2016/03/09	R197	04/08/2016			Bond Future	293.7960	293.7960	293.7292	293.7292	(0.023)	0.0000	0.0000	0
2016/03/09	R197	04/08/2016	293.97	Put	Bond Future	174.0000	0.1740	240.7700	0.2408	38.374	0	0	0
2016/03/09	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R197	04/08/2016	293.96	Put	Bond Future	164.0000	0.1640	230.7700	0.2308	40.713	0	0	0
2016/03/09	R202	05/05/2016	246.99	Put	Bond Future	7,965.8100	7.9658	7,977.3400	7.9773	0.145	0	0	0
2016/03/09	R202	05/05/2016			Bond Future	240.2948	240.2948	240.2474	240.2474	(0.020)	0.0000	0.0000	43,261
2016/03/09	R202	05/05/2016	247.01	Put	Bond Future	7,981.2400	7.9812	7,992.8400	7.9928	0.145	0	0	0
2016/03/09	R202	05/05/2016	246.99	Call	Bond Future	1,270.5900	1.2706	1,234.7900	1.2348	(2.818)	0	0	0
2016/03/09	R202	05/05/2016	247.00	Put	Bond Future	7,973.5200	7.9735	7,985.0900	7.9851	0.145	0	0	0
2016/03/09	R202	05/05/2016	247.00	Call	Bond Future	1,268.3000	1.2683	1,232.5400	1.2325	(2.820)	0	0	0
2016/03/09	R202	05/05/2016	247.01	Call	Bond Future	1,266.0200	1.2660	1,230.2900	1.2303	(2.822)	0	0	0
2016/03/09	R202	04/08/2016	243.25	Call	Bond Future	4,633.0100	4.6330	4,591.3000	4.5913	(0.900)	0	0	0
2016/03/09	R202	04/08/2016			Bond Future	241.4130	241.4130	241.3619	241.3619	(0.021)	0.0000	0.0000	0
2016/03/09	R202	04/08/2016	243.26	Call	Bond Future	4,628.6500	4.6287	4,586.9600	4.5870	(0.901)	0	0	0
2016/03/09	R202	04/08/2016	243.24	Put	Bond Future	6,464.3900	6.4644	6,473.7800	6.4738	0.145	0	0	0
2016/03/09	R202	04/08/2016	243.26	Put	Bond Future	6,475.6700	6.4757	6,485.1000	6.4851	0.146	0	0	0
2016/03/09	R202	04/08/2016	243.24	Call	Bond Future	4,637.3700	4.6374	4,595.6400	4.5956	(0.900)	0	0	0
2016/03/09	R202	04/08/2016	243.25	Put	Bond Future	6,470.0300	6.4700	6,479.4400	6.4794	0.145	0	0	0
2016/03/09	R203	05/05/2016	7.25	Put	Bond Future	1,341.3800	1.3414	1,307.3700	1.3074	(2.535)	0	0	0
2016/03/09	R203	05/05/2016			Bond Future	8.2997	101.1755	8.2721	101.2101	(0.333)	0.0000	0.0000	54,017
2016/03/09	R203	05/05/2016	7.26	Call	Bond Future	15.1800	0.0152	15.7700	0.0158	3.887	0	0	0
2016/03/09	R203	05/05/2016	7.24	Call	Bond Future	13.9600	0.0140	14.5300	0.0145	4.083	0	0	0
2016/03/09	R203	05/05/2016	7.25	Call	Bond Future	14.5600	0.0146	15.1200	0.0151	3.846	0	0	0
2016/03/09	R203	05/05/2016	7.24	Put	Bond Future	1,353.5400	1.3535	1,319.5400	1.3195	(2.512)	0	0	0
2016/03/09	R203	05/05/2016	7.26	Put	Bond Future	1,329.2500	1.3293	1,295.2700	1.2953	(2.556)	0	0	0
2016/03/09	R203	04/08/2016	7.26	Call	Bond Future	54.1000	0.0541	58.6400	0.0586	8.392	0	0	0
2016/03/09	R203	04/08/2016			Bond Future	8.4579	103.0908	8.4246	103.1250	(0.393)	0.0000	0.0000	0
2016/03/09	R203	04/08/2016	7.24	Call	Bond Future	51.7200	0.0517	56.1100	0.0561	8.488	0	0	0
2016/03/09	R203	04/08/2016	7.25	Call	Bond Future	52.8400	0.0528	57.3000	0.0573	8.441	0	0	0
2016/03/09	R203	04/08/2016	7.24	Put	Bond Future	1,315.0500	1.3150	1,285.2700	1.2853	(2.265)	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
2016/03/09	R203	04/08/2016	7.26	Put	Bond Future	1,296.4900	1.2965	1,266.8600	1.2669	(2.285)	0	0	0
2016/03/09	R203	04/08/2016	7.25	Put	Bond Future	1,305.7000	1.3057	1,275.9900	1.2760	(2.275)	0	0	0
2016/03/09	R203	03/11/2016	8.86	Call	Bond Future	539.3900	0.5394	554.2300	0.5542	2.751	0	0	0
2016/03/09	R203	03/11/2016			Bond Future	8.6491	100.8917	8.6075	100.9251	(0.480)	0.0000	0.0000	0
2016/03/09	R203	03/11/2016	8.84	Call	Bond Future	529.8500	0.5298	544.4900	0.5445	2.763	0	0	0
2016/03/09	R203	03/11/2016	8.85	Call	Bond Future	534.6100	0.5346	549.3500	0.5494	2.757	0	0	0
2016/03/09	R203	03/11/2016	8.84	Put	Bond Future	376.6200	0.3766	357.8600	0.3579	(4.981)	0	0	0
2016/03/09	R203	03/11/2016	8.86	Put	Bond Future	370.1200	0.3701	351.5600	0.3516	(5.015)	0	0	0
2016/03/09	R203	03/11/2016	8.85	Put	Bond Future	373.3600	0.3734	354.7000	0.3547	(4.998)	0	0	0
2016/03/09	R204	05/05/2016	7.75	Call	Bond Future	52.6800	0.0527	54.8000	0.0548	4.024	0	0	0
2016/03/09	R204	05/05/2016			Bond Future	8.6775	101.5119	8.6521	101.5697	(0.293)	0.0000	0.0000	33,129
2016/03/09	R204	05/05/2016	7.76	Call	Bond Future	54.6100	0.0546	56.8200	0.0568	4.047	0	0	0
2016/03/09	R204	05/05/2016	7.74	Put	Bond Future	2,212.4200	2.2124	2,156.7200	2.1567	(2.518)	0	0	0
2016/03/09	R204	05/05/2016	7.76	Put	Bond Future	2,169.4500	2.1694	2,113.8500	2.1138	(2.563)	0	0	0
2016/03/09	R204	05/05/2016	7.74	Call	Bond Future	50.8500	0.0508	52.9600	0.0530	4.149	0	0	0
2016/03/09	R204	05/05/2016	7.75	Put	Bond Future	2,190.8800	2.1909	2,135.1900	2.1352	(2.542)	0	0	0
2016/03/09	R204	04/08/2016			Bond Future	8.8045	99.3925	8.7765	99.4504	(0.317)	0.0000	0.0000	0
2016/03/09	R204	04/08/2016	7.74	Put	Bond Future	2,404.4400	2.4044	2,352.6000	2.3526	(2.156)	0	0	0
2016/03/09	R204	04/08/2016	7.76	Put	Bond Future	2,368.6500	2.3687	2,316.7200	2.3167	(2.192)	0	0	0
2016/03/09	R204	04/08/2016	7.74	Call	Bond Future	167.1800	0.1672	173.2300	0.1732	3.619	0	0	0
2016/03/09	R204	04/08/2016	7.75	Put	Bond Future	2,386.5900	2.3866	2,334.5500	2.3346	(2.181)	0	0	0
2016/03/09	R204	04/08/2016	7.75	Call	Bond Future	170.6400	0.1706	176.4900	0.1765	3.428	0	0	0
2016/03/09	R204	04/08/2016	7.76	Call	Bond Future	174.0100	0.1740	179.9700	0.1800	3.425	0	0	0
2016/03/09	R204	03/11/2016			Bond Future	8.9249	101.2950	8.8941	101.3526	(0.345)	0.0000	0.0000	0
2016/03/09	R204	03/11/2016	9.21	Put	Bond Future	821.2300	0.8212	799.1700	0.7992	(2.686)	0	0	0
2016/03/09	R204	03/11/2016	9.23	Put	Bond Future	806.7600	0.8068	784.6800	0.7847	(2.737)	0	0	0
2016/03/09	R204	03/11/2016	9.22	Put	Bond Future	813.9700	0.8140	791.7400	0.7917	(2.731)	0	0	0
2016/03/09	R204	03/11/2016	9.22	Call	Bond Future	1,364.3200	1.3643	1,399.6700	1.3997	2.591	0	0	0
2016/03/09	R204	03/11/2016	9.21	Call	Bond Future	1,352.9900	1.3530	1,388.5100	1.3885	2.625	0	0	0
2016/03/09	R204	03/11/2016	9.23	Call	Bond Future	1,375.6900	1.3757	1,411.1900	1.4112	2.581	0	0	0
2016/03/09	R207	05/05/2016	7.86	Put	Bond Future	3,234.6300	3.2346	3,165.2300	3.1652	(2.146)	0	0	0
2016/03/09	R207	05/05/2016			Bond Future	8.9047	97.1936	8.8800	97.2674	(0.277)	0.0000	0.0000	42,093
2016/03/09	R207	05/05/2016	7.85	Put	Bond Future	3,263.8600	3.2639	3,194.3300	3.1943	(2.130)	0	0	0
2016/03/09	R207	05/05/2016	7.56	Put	Bond Future	4,137.3200	4.1373	4,065.1500	4.0651	(1.744)	0	0	0
2016/03/09	R207	05/05/2016	7.84	Put	Bond Future	3,293.1700	3.2932	3,223.5000	3.2235	(2.116)	0	0	0
2016/03/09	R207	05/05/2016	7.56	Call	Bond Future	16.2700	0.0163	17.8600	0.0179	9.773	0	0	43
2016/03/09	R207	05/05/2016	7.85	Call	Bond Future	49.7500	0.0497	53.9800	0.0540	8.503	0	0	0
2016/03/09	R207	05/05/2016	7.86	Call	Bond Future	51.6100	0.0516	55.9700	0.0560	8.448	0	0	0
2016/03/09	R207	05/05/2016	7.84	Call	Bond Future	47.9500	0.0480	52.0400	0.0520	8.530	0	0	0
2016/03/09	R207	04/08/2016			Bond Future	9.0166	95.3892	8.9901	95.4633	(0.293)	0.0000	0.0000	0
2016/03/09	R207	04/08/2016	7.99	Put	Bond Future	3,194.7000	3.1947	3,131.0400	3.1310	(1.993)	0	0	0
2016/03/09	R207	04/08/2016	8.01	Put	Bond Future	3,146.6400	3.1466	3,082.9900	3.0830	(2.023)	0	0	0
2016/03/09	R207	04/08/2016	8.00	Put	Bond Future	3,170.6300	3.1706	3,106.8200	3.1068	(2.013)	0	0	0
2016/03/09	R207	04/08/2016	8.01	Call	Bond Future	272.4500	0.2725	282.9400	0.2829	3.850	0	0	0
2016/03/09	R207	04/08/2016	7.99	Call	Bond Future	262.3300	0.2623	272.8100	0.2728	3.995	0	0	0
2016/03/09	R207	04/08/2016	8.00	Call	Bond Future	267.3500	0.2673	277.6800	0.2777	3.864	0	0	0

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2016/03/09	R208	05/05/2016	7.99	Call	Bond Future	69.9700	0.0700	71.2900	0.0713	1.887	0	0	0
2016/03/09	R208	05/05/2016	8.00	Put	Bond Future	3,996.3800	3.9964	3,928.8900	3.9289	(1.689)	0	0	0
2016/03/09	R208	05/05/2016			Bond Future	9.0421	91.8241	9.0234	91.8929	(0.207)	0.0000	0.0000	45,179
2016/03/09	R208	05/05/2016	8.00	Call	Bond Future	72.4500	0.0725	73.7300	0.0737	1.767	0	0	0
2016/03/09	R208	05/05/2016	8.01	Call	Bond Future	75.0000	0.0750	76.3400	0.0763	1.787	0	0	0
2016/03/09	R208	05/05/2016	7.99	Put	Bond Future	4,032.5300	4.0325	3,965.0800	3.9651	(1.673)	0	0	0
2016/03/09	R208	05/05/2016	8.01	Put	Bond Future	3,960.3100	3.9603	3,892.8800	3.8929	(1.703)	0	0	0
2016/03/09	R208	04/08/2016	8.01	Put	Bond Future	4,344.2800	4.3443	4,288.4100	4.2884	(1.286)	0	0	0
2016/03/09	R208	04/08/2016			Bond Future	9.1347	93.5624	9.1150	93.6315	(0.215)	0.0000	0.0000	0
2016/03/09	R208	04/08/2016	8.00	Put	Bond Future	4,375.8400	4.3758	4,319.7800	4.3198	(1.281)	0	0	0
2016/03/09	R208	04/08/2016	7.99	Call	Bond Future	278.4700	0.2785	291.3300	0.2913	4.618	0	0	0
2016/03/09	R208	04/08/2016	8.00	Call	Bond Future	283.5900	0.2836	296.6300	0.2966	4.598	0	0	0
2016/03/09	R208	04/08/2016	8.01	Call	Bond Future	289.0600	0.2891	302.2900	0.3023	4.577	0	0	0
2016/03/09	R208	04/08/2016	7.99	Put	Bond Future	4,407.7600	4.4078	4,351.5200	4.3515	(1.276)	0	0	0
2016/03/09	R208	03/11/2016	9.59	Put	Bond Future	1,400.4500	1.4004	1,361.1700	1.3612	(2.805)	0	0	0
2016/03/09	R208	03/11/2016			Bond Future	9.2203	91.9502	9.1997	92.0193	(0.223)	0.0000	0.0000	0
2016/03/09	R208	03/11/2016	9.58	Put	Bond Future	1,413.2000	1.4132	1,373.7300	1.3737	(2.793)	0	0	0
2016/03/09	R208	03/11/2016	9.57	Call	Bond Future	2,590.5100	2.5905	2,619.9400	2.6199	1.136	0	0	0
2016/03/09	R208	03/11/2016	9.58	Call	Bond Future	2,610.3900	2.6104	2,640.0300	2.6400	1.135	0	0	0
2016/03/09	R208	03/11/2016	9.59	Call	Bond Future	2,630.6400	2.6306	2,660.4700	2.6605	1.134	0	0	0
2016/03/09	R208	03/11/2016	9.57	Put	Bond Future	1,426.3400	1.4263	1,386.6600	1.3867	(2.782)	0	0	0
2016/03/09	R209	05/05/2016			Bond Future	9.8812	69.3178	9.8587	69.4638	(0.227)	0.0000	0.0000	33,956
2016/03/09	R209	05/05/2016	9.00	Call	Bond Future	313.7500	0.3138	327.7800	0.3278	4.472	0	0	6,700
2016/03/09	R209	05/05/2016	8.25	Put	Bond Future	11,992.4300	11.9924	11,847.6400	11.8476	(1.207)	0	0	0
2016/03/09	R209	05/05/2016	8.99	Put	Bond Future	6,481.1900	6.4812	6,348.9200	6.3489	(2.041)	0	0	0
2016/03/09	R209	05/05/2016	9.01	Put	Bond Future	6,350.9400	6.3509	6,219.3700	6.2194	(2.072)	0	0	0
2016/03/09	R209	05/05/2016	9.00	Put	Bond Future	6,415.9200	6.4159	6,283.9900	6.2840	(2.056)	0	0	0
2016/03/09	R209	05/05/2016	9.01	Call	Bond Future	322.5900	0.3226	336.9800	0.3370	4.461	0	0	0
2016/03/09	R209	05/05/2016	8.25	Call	Bond Future	25.0800	0.0251	26.2500	0.0263	4.665	0	0	6,700
2016/03/09	R209	05/05/2016	8.99	Call	Bond Future	305.0900	0.3051	318.7800	0.3188	4.487	0	0	0
2016/03/09	R209	04/08/2016	9.26	Call	Bond Future	1,457.8900	1.4579	1,486.1200	1.4861	1.936	0	0	0
2016/03/09	R209	04/08/2016			Bond Future	9.9415	70.6300	9.9185	70.7781	(0.232)	0.0000	0.0000	0
2016/03/09	R209	04/08/2016	9.60	Put	Bond Future	4,478.3200	4.4783	4,370.8200	4.3708	(2.400)	0	0	0
2016/03/09	R209	04/08/2016	10.60	Call	Bond Future	5,638.3800	5.6384	5,708.7600	5.7088	1.248	0	0	5,760
2016/03/09	R209	04/08/2016	9.24	Call	Bond Future	1,418.6900	1.4187	1,446.3400	1.4463	1.949	0	0	0
2016/03/09	R209	04/08/2016	9.25	Call	Bond Future	1,438.2100	1.4382	1,466.2200	1.4662	1.948	0	0	0
2016/03/09	R209	04/08/2016	10.60	Put	Bond Future	1,606.3500	1.6063	1,528.6700	1.5287	(4.836)	0	0	0
2016/03/09	R209	04/08/2016	9.24	Put	Bond Future	6,159.0400	6.1590	6,038.6300	6.0386	(1.955)	0	0	0
2016/03/09	R209	04/08/2016	9.26	Put	Bond Future	6,056.2400	6.0562	5,936.4100	5.9364	(1.979)	0	0	0
2016/03/09	R209	04/08/2016	9.60	Call	Bond Future	2,231.2500	2.2313	2,271.8100	2.2718	1.818	0	0	5,760
2016/03/09	R209	04/08/2016	9.25	Put	Bond Future	6,107.5100	6.1075	5,987.4600	5.9875	(1.966)	0	0	0
2016/03/09	R209	03/11/2016	10.26	Call	Bond Future	4,921.1200	4.9211	4,965.4900	4.9655	0.902	0	0	0
2016/03/09	R209	03/11/2016			Bond Future	9.9965	68.8311	9.9729	68.9810	(0.235)	0.0000	0.0000	0
2016/03/09	R209	03/11/2016	10.24	Call	Bond Future	4,851.9500	4.8519	4,895.7000	4.8957	0.902	0	0	0
2016/03/09	R209	03/11/2016	10.25	Call	Bond Future	4,886.4900	4.8865	4,930.4400	4.9304	0.899	0	0	0
2016/03/09	R209	03/11/2016	10.24	Put	Bond Future	3,330.6700	3.3307	3,224.6000	3.2246	(3.185)	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
2016/03/09	R209	03/11/2016	10.25	Put	Bond Future	3,303.8600	3.3039	3,197.9900	3.1980	(3.204)	0	0	0
2016/03/09	R209	03/11/2016	10.26	Put	Bond Future	3,277.2400	3.2772	3,171.7900	3.1718	(3.218)	0	0	0
2016/03/09	R210	05/05/2016			Bond Future	181.3252	181.3252	181.2871	181.2871	(0.021)	0.0000	0.0000	1,554
2016/03/09	R210	05/05/2016	184.99	Put	Bond Future	3,664.8000	3.6648	3,702.9100	3.7029	1.040	0	0	0
2016/03/09	R210	05/05/2016	185.00	Put	Bond Future	3,674.8000	3.6748	3,712.9100	3.7129	1.037	0	0	0
2016/03/09	R210	05/05/2016	185.01	Put	Bond Future	3,684.8000	3.6848	3,722.9100	3.7229	1.034	0	0	0
2016/03/09	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R210	04/08/2016			Bond Future	184.7727	184.7727	184.7319	184.7319	(0.022)	0.0000	0.0000	0
2016/03/09	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R210	04/08/2016	181.50	Call	Bond Future	3,272.6600	3.2727	3,231.8700	3.2319	(1.246)	0	0	0
2016/03/09	R210	04/08/2016	181.52	Call	Bond Future	3,252.6600	3.2527	3,211.8700	3.2119	(1.254)	0	0	0
2016/03/09	R210	04/08/2016	181.51	Call	Bond Future	3,262.6600	3.2627	3,221.8700	3.2219	(1.250)	0	0	0
2016/03/09	R211	05/05/2016	139.01	Put	Bond Future	1,498.9400	1.4989	1,536.2500	1.5363	2.489	0	0	0
2016/03/09	R211	05/05/2016			Bond Future	137.5111	137.5111	137.4738	137.4738	(0.027)	0.0000	0.0000	62
2016/03/09	R211	05/05/2016	139.00	Put	Bond Future	1,488.9400	1.4889	1,526.2500	1.5263	2.506	0	0	0
2016/03/09	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R211	05/05/2016	138.99	Put	Bond Future	1,478.9400	1.4789	1,516.2500	1.5163	2.523	0	0	0
2016/03/09	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R211	04/08/2016			Bond Future	138.3873	138.3873	138.3477	138.3477	(0.029)	0.0000	0.0000	0
2016/03/09	R211	04/08/2016	137.09	Call	Bond Future	1,297.3200	1.2973	1,257.7200	1.2577	(3.052)	0	0	0
2016/03/09	R211	04/08/2016	137.07	Call	Bond Future	1,317.3200	1.3173	1,277.7200	1.2777	(3.006)	0	0	0
2016/03/09	R211	04/08/2016	137.08	Call	Bond Future	1,307.3200	1.3073	1,267.7200	1.2677	(3.029)	0	0	0
2016/03/09	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R212	05/05/2016			Bond Future	143.2178	143.2178	143.1872	143.1872	(0.021)	0.0000	0.0000	3,833
2016/03/09	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R212	05/05/2016	144.99	Put	Bond Future	1,772.1500	1.7722	1,802.8200	1.8028	1.731	0	0	0
2016/03/09	R212	05/05/2016	145.01	Put	Bond Future	1,792.1500	1.7922	1,822.8200	1.8228	1.711	0	0	0
2016/03/09	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R212	05/05/2016	145.00	Put	Bond Future	1,782.1500	1.7822	1,812.8200	1.8128	1.721	0	0	0
2016/03/09	R212	04/08/2016	142.43	Call	Bond Future	1,602.9600	1.6030	1,570.0200	1.5700	(2.055)	0	0	0
2016/03/09	R212	04/08/2016			Bond Future	144.0330	144.0330	144.0000	144.0000	(0.023)	0.0000	0.0000	0
2016/03/09	R212	04/08/2016	142.44	Call	Bond Future	1,592.9600	1.5930	1,560.0200	1.5600	(2.068)	0	0	0
2016/03/09	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/09	R212	04/08/2016	142.42	Call	Bond Future	1,612.9600	1.6130	1,580.0200	1.5800	(2.042)	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
2016/03/09	R213	05/05/2016	8.74	Put	Bond Future	7,303.7500	7.3038	7,161.3500	7.1613	(1.950)	0	0	0
2016/03/09	R213	05/05/2016	8.76	Put	Bond Future	7,169.1100	7.1691	7,026.8400	7.0268	(1.984)	0	0	0
2016/03/09	R213	05/05/2016			Bond Future	9.7621	79.9479	9.7397	80.0949	(0.230)	0.0000	0.0000	48,117
2016/03/09	R213	05/05/2016	8.75	Put	Bond Future	7,236.3300	7.2363	7,093.8400	7.0938	(1.969)	0	0	0
2016/03/09	R213	05/05/2016	8.74	Call	Bond Future	205.3000	0.2053	209.8900	0.2099	2.236	0	0	0
2016/03/09	R213	05/05/2016	8.75	Call	Bond Future	211.6300	0.2116	216.1300	0.2161	2.126	0	0	0
2016/03/09	R213	05/05/2016	8.76	Call	Bond Future	218.0700	0.2181	222.7900	0.2228	2.164	0	0	0
2016/03/09	R213	04/08/2016			Bond Future	9.8246	81.4614	9.8015	81.6103	(0.235)	0.0000	0.0000	0
2016/03/09	R213	04/08/2016	8.99	Put	Bond Future	6,794.0100	6.7940	6,685.3000	6.6853	(1.600)	0	0	0
2016/03/09	R213	04/08/2016	9.01	Put	Bond Future	6,685.8400	6.6858	6,577.9900	6.5780	(1.613)	0	0	0
2016/03/09	R213	04/08/2016	9.00	Put	Bond Future	6,739.8000	6.7398	6,631.5200	6.6315	(1.607)	0	0	0
2016/03/09	R213	04/08/2016	9.01	Call	Bond Future	1,176.0800	1.1761	1,217.1900	1.2172	3.496	0	0	0
2016/03/09	R213	04/08/2016	8.99	Call	Bond Future	1,142.1900	1.1422	1,182.4400	1.1824	3.524	0	0	0
2016/03/09	R213	04/08/2016	9.00	Call	Bond Future	1,159.0500	1.1591	1,199.7300	1.1997	3.510	0	0	0
2016/03/09	R213	03/11/2016			Bond Future	9.8846	79.4694	9.8609	79.6201	(0.239)	0.0000	0.0000	0
2016/03/09	R213	03/11/2016	10.18	Put	Bond Future	3,131.6100	3.1316	3,078.2300	3.0782	(1.705)	0	0	0
2016/03/09	R213	03/11/2016	10.20	Put	Bond Future	3,080.1200	3.0801	3,027.4300	3.0274	(1.711)	0	0	0
2016/03/09	R213	03/11/2016	10.18	Call	Bond Future	4,980.6400	4.9806	5,077.9500	5.0780	1.954	0	0	0
2016/03/09	R213	03/11/2016	10.19	Put	Bond Future	3,105.6500	3.1056	3,052.6200	3.0526	(1.708)	0	0	0
2016/03/09	R213	03/11/2016	10.19	Call	Bond Future	5,016.1700	5.0162	5,113.8300	5.1138	1.947	0	0	0
2016/03/09	R213	03/11/2016	10.20	Call	Bond Future	5,052.0500	5.0520	5,150.0500	5.1500	1.940	0	0	0
2016/03/09	R214	05/05/2016	9.01	Call	Bond Future	261.0600	0.2611	265.2200	0.2652	1.594	0	0	0
2016/03/09	R214	05/05/2016	9.30	Put	Bond Future	5,369.9500	5.3700	5,231.7700	5.2318	(2.573)	0	0	0
2016/03/09	R214	05/05/2016			Bond Future	9.9793	69.4948	9.9570	69.6440	(0.223)	0.0000	0.0000	32,449
2016/03/09	R214	05/05/2016	8.99	Call	Bond Future	246.1500	0.2461	250.2100	0.2502	1.649	0	0	0
2016/03/09	R214	05/05/2016	9.00	Call	Bond Future	253.5200	0.2535	257.5000	0.2575	1.570	0	0	0
2016/03/09	R214	05/05/2016	8.99	Put	Bond Future	7,428.6100	7.4286	7,283.4000	7.2834	(1.955)	0	0	0
2016/03/09	R214	05/05/2016	9.01	Put	Bond Future	7,286.2200	7.2862	7,141.1100	7.1411	(1.992)	0	0	0
2016/03/09	R214	05/05/2016	9.30	Call	Bond Future	567.0300	0.5670	578.1200	0.5781	1.956	0	0	0
2016/03/09	R214	05/05/2016	9.00	Put	Bond Future	7,357.2600	7.3573	7,211.9700	7.2120	(1.975)	0	0	0
2016/03/09	R214	04/08/2016	9.25	Put	Bond Future	6,890.9200	6.8909	6,760.3300	6.7603	(1.895)	0	0	0
2016/03/09	R214	04/08/2016	11.30	Call	Bond Future	8,370.8100	8.3708	8,492.5900	8.4926	1.455	0	0	5,800
2016/03/09	R214	04/08/2016	9.24	Call	Bond Future	1,311.4200	1.3114	1,331.9200	1.3319	1.563	0	0	0
2016/03/09	R214	04/08/2016			Bond Future	10.0376	70.8103	10.0148	70.9617	(0.228)	0.0000	0.0000	0
2016/03/09	R214	04/08/2016	9.30	Call	Bond Future	1,426.1800	1.4262	1,448.7000	1.4487	1.579	0	0	1,300
2016/03/09	R214	04/08/2016	8.55	Put	Bond Future	11,575.6400	11.5756	11,440.5000	11.4405	(1.167)	0	0	0
2016/03/09	R214	04/08/2016	9.25	Call	Bond Future	1,330.1400	1.3301	1,350.9600	1.3510	1.565	0	0	0
2016/03/09	R214	04/08/2016	11.30	Put	Bond Future	811.2300	0.8112	781.6000	0.7816	(3.652)	0	0	0
2016/03/09	R214	04/08/2016	10.30	Put	Bond Future	2,596.4700	2.5965	2,492.5100	2.4925	(4.004)	0	0	0
2016/03/09	R214	04/08/2016	9.26	Call	Bond Future	1,349.0200	1.3490	1,370.1800	1.3702	1.569	0	0	0
2016/03/09	R214	04/08/2016	9.30	Put	Bond Future	6,612.0100	6.6120	6,483.1200	6.4831	(1.949)	0	0	0
2016/03/09	R214	04/08/2016	8.55	Call	Bond Future	420.0900	0.4201	436.3600	0.4364	3.873	0	0	1,300
2016/03/09	R214	04/08/2016	9.24	Put	Bond Future	6,947.5700	6.9476	6,816.6600	6.8167	(1.884)	0	0	0
2016/03/09	R214	04/08/2016	10.30	Call	Bond Future	4,295.2200	4.2952	4,342.6700	4.3427	1.105	0	0	5,800
2016/03/09	R214	04/08/2016	9.26	Put	Bond Future	6,834.5600	6.8346	6,704.3100	6.7043	(1.906)	0	0	0
2016/03/09	R214	03/11/2016	10.35	Put	Bond Future	3,410.1700	3.4102	3,348.1400	3.3481	(1.819)	0	0	0
2016/03/09	R214	03/11/2016			Bond Future	10.0935	68.8682	10.0701	69.0216	(0.232)	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
2016/03/09	R214	03/11/2016	10.34	Put	Bond Future	3,437.7500	3.4377	3,375.3700	3.3754	(1.815)	0	0	0
2016/03/09	R214	03/11/2016	10.35	Call	Bond Future	5,056.6700	5.0567	5,148.0400	5.1480	1.807	0	0	0
2016/03/09	R214	03/11/2016	10.33	Call	Bond Future	4,986.0800	4.9861	5,076.7500	5.0768	1.818	0	0	0
2016/03/09	R214	03/11/2016	10.34	Call	Bond Future	5,021.3300	5.0213	5,112.3500	5.1124	1.813	0	0	0
2016/03/09	R214	03/11/2016	10.33	Put	Bond Future	3,465.5300	3.4655	3,402.8000	3.4028	(1.810)	0	0	0
2016/03/09	R248	05/05/2016			Bond Future	10.0561	89.2620	10.0388	89.4085	(0.172)	0.0000	0.0000	63,582
2016/03/09	R248	05/05/2016	8.99	Put	Bond Future	10,158.4400	10.1584	10,016.5100	10.0165	(1.397)	0	0	0
2016/03/09	R248	05/05/2016	9.01	Put	Bond Future	9,970.0400	9.9700	9,828.4500	9.8285	(1.420)	0	0	0
2016/03/09	R248	05/05/2016	8.99	Call	Bond Future	247.3100	0.2473	251.9000	0.2519	1.856	0	0	0
2016/03/09	R248	05/05/2016	9.00	Put	Bond Future	10,063.9100	10.0639	9,922.1500	9.9222	(1.409)	0	0	0
2016/03/09	R248	05/05/2016	9.00	Call	Bond Future	254.8700	0.2549	259.6300	0.2596	1.868	0	0	0
2016/03/09	R248	05/05/2016	9.01	Call	Bond Future	262.9000	0.2629	267.8300	0.2678	1.875	0	0	0
2016/03/09	R248	04/08/2016			Bond Future	10.1175	90.9517	10.0997	91.1001	(0.175)	0.0000	0.0000	0
2016/03/09	R248	04/08/2016	9.25	Call	Bond Future	1,504.9100	1.5049	1,535.3700	1.5354	2.024	0	0	0
2016/03/09	R248	04/08/2016	9.24	Put	Bond Future	9,403.0900	9.4031	9,284.7400	9.2847	(1.259)	0	0	0
2016/03/09	R248	04/08/2016	9.26	Put	Bond Future	9,252.9100	9.2529	9,135.3100	9.1353	(1.271)	0	0	0
2016/03/09	R248	04/08/2016	9.25	Put	Bond Future	9,327.8000	9.3278	9,209.8200	9.2098	(1.265)	0	0	0
2016/03/09	R248	04/08/2016	9.26	Call	Bond Future	1,527.2500	1.5272	1,558.0900	1.5581	2.019	0	0	0
2016/03/09	R248	04/08/2016	9.24	Call	Bond Future	1,482.7900	1.4828	1,512.8800	1.5129	2.029	0	0	0
2016/03/09	R248	03/11/2016	10.38	Call	Bond Future	6,209.0400	6.2090	6,229.4200	6.2294	0.328	0	0	0
2016/03/09	R248	03/11/2016			Bond Future	10.1762	88.2536	10.1581	88.4036	(0.178)	0.0000	0.0000	0
2016/03/09	R248	03/11/2016	10.39	Call	Bond Future	6,252.9900	6.2530	6,273.8100	6.2738	0.333	0	0	0
2016/03/09	R248	03/11/2016	10.37	Put	Bond Future	4,590.8300	4.5908	4,460.7700	4.4608	(2.833)	0	0	0
2016/03/09	R248	03/11/2016	10.39	Put	Bond Future	4,518.7700	4.5188	4,389.5900	4.3896	(2.859)	0	0	0
2016/03/09	R248	03/11/2016	10.37	Call	Bond Future	6,165.4800	6.1655	6,185.4200	6.1854	0.323	0	0	0
2016/03/09	R248	03/11/2016	10.38	Put	Bond Future	4,554.5300	4.5545	4,424.9100	4.4249	(2.846)	0	0	0

**Total**

**687201**