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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/02/2016 TO 16/02/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	2025	05/05/2016			Bond Future	123.3233	123.3233	123.3090	123.3090	(0.012)	0.0000	0.0000	4,571
2016/02/16	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2025	05/05/2016	125.99	Put	Bond Future	2,666.7100	2.6667	2,680.9900	2.6810	0.535	0	0	0
2016/02/16	2025	05/05/2016	126.01	Put	Bond Future	2,686.7100	2.6867	2,700.9900	2.7010	0.532	0	0	0
2016/02/16	2025	05/05/2016	126.00	Put	Bond Future	2,676.7100	2.6767	2,690.9900	2.6910	0.533	0	0	0
2016/02/16	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2025	04/08/2016			Bond Future	124.4610	124.4610	124.4452	124.4452	(0.013)	0.0000	0.0000	0
2016/02/16	2025	04/08/2016	123.86	Call	Bond Future	600.9600	0.6010	585.2400	0.5852	(2.616)	0	0	0
2016/02/16	2025	04/08/2016	123.87	Call	Bond Future	590.9600	0.5910	575.2400	0.5752	(2.660)	0	0	0
2016/02/16	2025	04/08/2016	123.85	Call	Bond Future	610.9600	0.6110	595.2400	0.5952	(2.573)	0	0	0
2016/02/16	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2030	05/05/2016	8.99	Put	Bond Future	4,493.6600	4.4937	4,488.3700	4.4884	(0.118)	0	0	0
2016/02/16	2030	05/05/2016	9.01	Put	Bond Future	4,346.3700	4.3464	4,341.0800	4.3411	(0.122)	0	0	0
2016/02/16	2030	05/05/2016			Bond Future	9.6212	89.9639	9.6204	89.9692	(0.008)	0.0000	0.0000	17,216
2016/02/16	2030	05/05/2016	9.00	Put	Bond Future	4,419.9700	4.4200	4,414.6800	4.4147	(0.120)	0	0	0
2016/02/16	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2030	04/08/2016	10.17	Call	Bond Future	3,209.3800	3.2094	3,213.7800	3.2138	0.137	0	0	0
2016/02/16	2030	04/08/2016			Bond Future	9.6833	87.6912	9.6827	87.6956	(0.007)	0.0000	0.0000	0
2016/02/16	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2032	05/05/2016			Bond Future	9.7453	88.9237	9.7497	88.8918	0.045	0.0000	0.0000	9,165
2016/02/16	2032	05/05/2016	8.99	Put	Bond Future	6,522.3400	6.5223	6,535.6700	6.5357	0.204	0	0	0
2016/02/16	2032	05/05/2016	9.01	Put	Bond Future	6,394.2500	6.3942	6,407.1400	6.4071	0.202	0	0	0
2016/02/16	2032	05/05/2016	9.00	Put	Bond Future	6,458.1300	6.4581	6,471.2400	6.4712	0.203	0	0	0
2016/02/16	2032	05/05/2016	9.01	Call	Bond Future	787.6500	0.7877	768.7100	0.7687	(2.405)	0	0	0
2016/02/16	2032	05/05/2016	8.99	Call	Bond Future	756.0400	0.7560	737.5400	0.7375	(2.447)	0	0	0
2016/02/16	2032	05/05/2016	9.00	Call	Bond Future	771.7300	0.7717	753.0100	0.7530	(2.426)	0	0	0
2016/02/16	2032	04/08/2016	9.01	Call	Bond Future	1,574.3000	1.5743	1,555.5200	1.5555	(1.193)	0	0	0
2016/02/16	2032	04/08/2016			Bond Future	9.8058	90.6397	9.8105	90.6062	0.048	0.0000	0.0000	0
2016/02/16	2032	04/08/2016	8.99	Call	Bond Future	1,534.1300	1.5341	1,515.6200	1.5156	(1.207)	0	0	0
2016/02/16	2032	04/08/2016	9.00	Call	Bond Future	1,553.7100	1.5537	1,535.0600	1.5351	(1.200)	0	0	0
2016/02/16	2032	04/08/2016	8.99	Put	Bond Future	7,700.8200	7.7008	7,715.8100	7.7158	0.195	0	0	0
2016/02/16	2032	04/08/2016	9.01	Put	Bond Future	7,582.3600	7.5824	7,597.0800	7.5971	0.194	0	0	0
2016/02/16	2032	04/08/2016	9.00	Put	Bond Future	7,641.0300	7.6410	7,655.8800	7.6559	0.194	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/16	2032	03/11/2016			Bond Future	9.8588	88.2586	9.8635	88.2250	0.048	0.0000	0.0000	0
2016/02/16	2032	03/11/2016	10.28	Put	Bond Future	3,329.7000	3.3297	3,333.7400	3.3337	0.121	0	0	0
2016/02/16	2032	03/11/2016	10.30	Put	Bond Future	3,276.2900	3.2763	3,280.2100	3.2802	0.120	0	0	0
2016/02/16	2032	03/11/2016	10.29	Put	Bond Future	3,302.9100	3.3029	3,306.8800	3.3069	0.120	0	0	0
2016/02/16	2032	03/11/2016	10.30	Call	Bond Future	6,329.9100	6.3299	6,300.2400	6.3002	(0.469)	0	0	0
2016/02/16	2032	03/11/2016	10.28	Call	Bond Future	6,248.3300	6.2483	6,218.7800	6.2188	(0.473)	0	0	0
2016/02/16	2032	03/11/2016	10.29	Call	Bond Future	6,289.0700	6.2891	6,259.4500	6.2595	(0.471)	0	0	0
2016/02/16	2033	05/05/2016			Bond Future	102.6317	102.6317	102.6200	102.6200	(0.011)	0.0000	0.0000	2,032
2016/02/16	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2033	05/05/2016	102.40	Call	Bond Future	231.6900	0.2317	219.9800	0.2200	(5.054)	0	0	0
2016/02/16	2033	05/05/2016	102.41	Call	Bond Future	221.6900	0.2217	209.9800	0.2100	(5.282)	0	0	0
2016/02/16	2033	05/05/2016	102.39	Call	Bond Future	241.6900	0.2417	229.9800	0.2300	(4.845)	0	0	0
2016/02/16	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2037	05/05/2016	8.99	Call	Bond Future	587.4200	0.5874	577.4000	0.5774	(1.706)	0	0	0
2016/02/16	2037	05/05/2016	9.00	Put	Bond Future	8,258.6200	8.2586	8,242.5000	8.2425	(0.195)	0	0	0
2016/02/16	2037	05/05/2016			Bond Future	9.9105	89.9942	9.9098	90.0002	(0.008)	0.0000	0.0000	41,175
2016/02/16	2037	05/05/2016	9.00	Call	Bond Future	600.2800	0.6003	590.1500	0.5902	(1.688)	0	0	0
2016/02/16	2037	05/05/2016	9.01	Call	Bond Future	613.8800	0.6139	603.6400	0.6036	(1.668)	0	0	0
2016/02/16	2037	05/05/2016	8.99	Put	Bond Future	8,335.6400	8.3356	8,319.6300	8.3196	(0.192)	0	0	0
2016/02/16	2037	05/05/2016	9.01	Put	Bond Future	8,182.4700	8.1825	8,166.2400	8.1662	(0.198)	0	0	0
2016/02/16	2037	04/08/2016			Bond Future	9.9728	87.4716	9.9721	87.4766	(0.007)	0.0000	0.0000	0
2016/02/16	2037	04/08/2016	9.24	Put	Bond Future	7,920.9300	7.9209	7,906.7900	7.9068	(0.179)	0	0	0
2016/02/16	2037	04/08/2016	9.26	Put	Bond Future	7,796.9100	7.7969	7,782.7200	7.7827	(0.182)	0	0	0
2016/02/16	2037	04/08/2016	9.24	Call	Bond Future	1,914.9500	1.9150	1,905.8600	1.9059	(0.475)	0	0	0
2016/02/16	2037	04/08/2016	9.25	Put	Bond Future	7,858.6500	7.8587	7,844.4900	7.8445	(0.180)	0	0	0
2016/02/16	2037	04/08/2016	9.25	Call	Bond Future	1,938.9700	1.9390	1,929.8600	1.9299	(0.470)	0	0	0
2016/02/16	2037	04/08/2016	9.26	Call	Bond Future	1,963.4000	1.9634	1,954.2600	1.9543	(0.466)	0	0	0
2016/02/16	2037	03/11/2016	10.35	Call	Bond Future	6,397.1100	6.3971	6,391.1200	6.3911	(0.094)	0	0	0
2016/02/16	2037	03/11/2016	10.36	Put	Bond Future	3,907.4500	3.9075	3,895.7000	3.8957	(0.301)	0	0	0
2016/02/16	2037	03/11/2016			Bond Future	10.0232	89.1889	10.0225	89.1947	(0.007)	0.0000	0.0000	0
2016/02/16	2037	03/11/2016	10.36	Call	Bond Future	6,439.8000	6.4398	6,433.8300	6.4338	(0.093)	0	0	0
2016/02/16	2037	03/11/2016	10.37	Call	Bond Future	6,482.5900	6.4826	6,476.6400	6.4766	(0.092)	0	0	0
2016/02/16	2037	03/11/2016	10.35	Put	Bond Future	3,938.2500	3.9382	3,926.4800	3.9265	(0.299)	0	0	0
2016/02/16	2037	03/11/2016	10.37	Put	Bond Future	3,876.8600	3.8769	3,865.1300	3.8651	(0.303)	0	0	0
2016/02/16	2038	05/05/2016	131.01	Put	Bond Future	2,159.0900	2.1591	2,173.9000	2.1739	0.686	0	0	0
2016/02/16	2038	05/05/2016			Bond Future	128.8509	128.8509	128.8361	128.8361	(0.011)	0.0000	0.0000	19,557
2016/02/16	2038	05/05/2016	131.00	Put	Bond Future	2,149.0900	2.1491	2,163.9000	2.1639	0.689	0	0	0
2016/02/16	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2038	05/05/2016	130.99	Put	Bond Future	2,139.0900	2.1391	2,153.9000	2.1539	0.692	0	0	0
2016/02/16	2038	04/08/2016			Bond Future	129.9392	129.9392	129.9230	129.9230	(0.012)	0.0000	0.0000	0
2016/02/16	2038	04/08/2016	129.31	Call	Bond Future	629.1900	0.6292	613.0100	0.6130	(2.572)	0	0	0
2016/02/16	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/02/16	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2038	04/08/2016	129.32	Call	Bond Future	619.1900	0.6192	603.0100	0.6030	(2.613)	0	0	0
2016/02/16	2038	04/08/2016	129.30	Call	Bond Future	639.1900	0.6392	623.0100	0.6230	(2.531)	0	0	0
2016/02/16	2040	05/05/2016	9.50	Call	Bond Future	1,493.6900	1.4937	1,478.4200	1.4784	(1.022)	0	0	0
2016/02/16	2040	05/05/2016			Bond Future	9.9912	93.5064	9.9904	93.5128	(0.008)	0.0000	0.0000	1,820
2016/02/16	2040	05/05/2016	9.51	Call	Bond Future	1,519.8800	1.5199	1,504.5400	1.5045	(1.009)	0	0	0
2016/02/16	2040	05/05/2016	9.49	Call	Bond Future	1,467.6500	1.4676	1,452.4600	1.4525	(1.035)	0	0	0
2016/02/16	2040	05/05/2016	9.50	Put	Bond Future	5,752.8200	5.7528	5,731.1200	5.7311	(0.377)	0	0	0
2016/02/16	2040	05/05/2016	9.49	Put	Bond Future	5,816.8900	5.8169	5,795.2700	5.7953	(0.372)	0	0	0
2016/02/16	2040	05/05/2016	9.51	Put	Bond Future	5,689.0400	5.6890	5,667.2700	5.6673	(0.383)	0	0	0
2016/02/16	2040	04/08/2016			Bond Future	10.0543	90.8010	10.0537	90.8064	(0.006)	0.0000	0.0000	0
2016/02/16	2040	04/08/2016	9.49	Put	Bond Future	7,363.5900	7.3636	7,348.0700	7.3481	(0.211)	0	0	0
2016/02/16	2040	04/08/2016	9.50	Call	Bond Future	2,532.2300	2.5322	2,522.0500	2.5221	(0.402)	0	0	0
2016/02/16	2040	04/08/2016	9.51	Call	Bond Future	2,561.7900	2.5618	2,551.5900	2.5516	(0.398)	0	0	0
2016/02/16	2040	04/08/2016	9.49	Call	Bond Future	2,502.8900	2.5029	2,492.7300	2.4927	(0.406)	0	0	0
2016/02/16	2040	04/08/2016	9.51	Put	Bond Future	7,242.9400	7.2429	7,227.3800	7.2274	(0.215)	0	0	0
2016/02/16	2040	04/08/2016	9.50	Put	Bond Future	7,303.0900	7.3031	7,287.5500	7.2875	(0.213)	0	0	0
2016/02/16	2044	05/05/2016	8.99	Put	Bond Future	9,856.4000	9.8564	9,803.3100	9.8033	(0.539)	0	0	0
2016/02/16	2044	05/05/2016			Bond Future	10.0147	90.5898	10.0088	90.6390	(0.059)	0.0000	0.0000	20,898
2016/02/16	2044	05/05/2016	9.01	Put	Bond Future	9,681.3800	9.6814	9,628.2600	9.6283	(0.549)	0	0	0
2016/02/16	2044	05/05/2016	9.00	Put	Bond Future	9,768.7000	9.7687	9,715.5900	9.7156	(0.544)	0	0	0
2016/02/16	2044	05/05/2016	9.01	Call	Bond Future	526.1900	0.5262	522.2900	0.5223	(0.741)	0	0	0
2016/02/16	2044	05/05/2016	8.99	Call	Bond Future	502.6500	0.5027	498.7800	0.4988	(0.770)	0	0	0
2016/02/16	2044	05/05/2016	9.00	Call	Bond Future	514.3200	0.5143	510.4300	0.5104	(0.756)	0	0	0
2016/02/16	2044	04/08/2016	9.50	Call	Bond Future	2,480.3900	2.4804	2,485.7100	2.4857	0.214	0	0	0
2016/02/16	2044	04/08/2016			Bond Future	10.0763	87.9533	10.0704	88.0025	(0.059)	0.0000	0.0000	0
2016/02/16	2044	04/08/2016	9.51	Call	Bond Future	2,509.6500	2.5097	2,515.0800	2.5151	0.216	0	0	0
2016/02/16	2044	04/08/2016	9.49	Put	Bond Future	7,543.5100	7.5435	7,499.5700	7.4996	(0.582)	0	0	0
2016/02/16	2044	04/08/2016	9.51	Put	Bond Future	7,419.8100	7.4198	7,376.0900	7.3761	(0.589)	0	0	0
2016/02/16	2044	04/08/2016	9.49	Call	Bond Future	2,451.3400	2.4513	2,456.5500	2.4566	0.213	0	0	0
2016/02/16	2044	04/08/2016	9.50	Put	Bond Future	7,481.4800	7.4815	7,437.6500	7.4376	(0.586)	0	0	0
2016/02/16	2044	03/11/2016			Bond Future	10.1266	89.6801	10.1204	89.7309	(0.061)	0.0000	0.0000	0
2016/02/16	2044	03/11/2016	10.42	Call	Bond Future	6,717.8200	6.7178	6,737.9600	6.7380	0.300	0	0	0
2016/02/16	2044	03/11/2016	10.41	Put	Bond Future	4,403.1300	4.4031	4,372.3900	4.3724	(0.698)	0	0	0
2016/02/16	2044	03/11/2016	10.43	Put	Bond Future	4,335.8200	4.3358	4,305.3200	4.3053	(0.703)	0	0	0
2016/02/16	2044	03/11/2016	10.42	Put	Bond Future	4,369.5000	4.3695	4,338.8900	4.3389	(0.701)	0	0	0
2016/02/16	2044	03/11/2016	10.43	Call	Bond Future	6,762.2300	6.7622	6,782.4800	6.7825	0.299	0	0	0
2016/02/16	2044	03/11/2016	10.41	Call	Bond Future	6,673.2400	6.6732	6,693.2500	6.6933	0.300	0	0	0
2016/02/16	2046	05/05/2016			Bond Future	127.3839	127.3839	127.3694	127.3694	(0.011)	0.0000	0.0000	12,914
2016/02/16	2046	05/05/2016	129.99	Put	Bond Future	2,606.1000	2.6061	2,620.5800	2.6206	0.556	0	0	0
2016/02/16	2046	05/05/2016	130.01	Put	Bond Future	2,626.1000	2.6261	2,640.5800	2.6406	0.551	0	0	0
2016/02/16	2046	05/05/2016	130.00	Put	Bond Future	2,616.1000	2.6161	2,630.5800	2.6306	0.553	0	0	0
2016/02/16	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/02/16	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2046	04/08/2016			Bond Future	129.8518	129.8518	129.8358	129.8358	(0.012)	0.0000	0.0000	0
2016/02/16	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2046	04/08/2016	129.00	Call	Bond Future	851.7600	0.8518	835.8400	0.8358	(1.869)	0	0	0
2016/02/16	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	2046	04/08/2016	129.01	Call	Bond Future	841.7600	0.8418	825.8400	0.8258	(1.891)	0	0	0
2016/02/16	2046	04/08/2016	129.02	Call	Bond Future	831.7600	0.8318	815.8400	0.8158	(1.914)	0	0	0
2016/02/16	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	461.7800	0.4618	100.000	0	0	0
2016/02/16	2050	05/05/2016			Bond Future	138.5435	138.5435	137.5382	137.5382	(0.726)	0.0000	0.0000	16,610
2016/02/16	2050	05/05/2016	138.00	Call	Bond Future	543.5300	0.5435	0.0000	0.0000	(100.000)	0	0	0
2016/02/16	2050	05/05/2016	137.99	Call	Bond Future	553.5300	0.5535	0.0000	0.0000	(100.000)	0	0	0
2016/02/16	2050	05/05/2016	138.01	Call	Bond Future	533.5300	0.5335	0.0000	0.0000	(100.000)	0	0	0
2016/02/16	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	451.7800	0.4518	100.000	0	0	0
2016/02/16	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	471.7800	0.4718	100.000	0	0	0
2016/02/16	2050	04/08/2016	139.14	Call	Bond Future	519.6900	0.5197	0.0000	0.0000	(100.000)	0	0	0
2016/02/16	2050	04/08/2016			Bond Future	139.6597	139.6597	138.6335	138.6335	(0.735)	0.0000	0.0000	0
2016/02/16	2050	04/08/2016	139.12	Call	Bond Future	539.6900	0.5397	0.0000	0.0000	(100.000)	0	0	0
2016/02/16	2050	04/08/2016	139.13	Call	Bond Future	529.6900	0.5297	0.0000	0.0000	(100.000)	0	0	0
2016/02/16	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	486.4900	0.4865	100.000	0	0	0
2016/02/16	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	506.4900	0.5065	100.000	0	0	0
2016/02/16	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	496.4900	0.4965	100.000	0	0	0
2016/02/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	AL37	05/05/2016			Index Future	471.9150	471.9150	472.1110	472.1110	0.042	0.0000	0.0000	2
2016/02/16	AL37	04/08/2016			Index Future	480.9210	480.9210	481.1150	481.1150	0.040	0.0000	0.0000	0
2016/02/16	AL7T	05/05/2016			Index Future	544.2230	544.2230	544.3080	544.3080	0.016	0.0000	0.0000	0
2016/02/16	AL7T	04/08/2016			Index Future	554.6090	554.6090	554.6890	554.6890	0.014	0.0000	0.0000	0
2016/02/16	ALBI	05/05/2016			Index Future	492.8950	492.8950	493.0130	493.0130	0.024	0.0000	0.0000	510
2016/02/16	ALBI	04/08/2016			Index Future	502.3010	502.3010	502.4160	502.4160	0.023	0.0000	0.0000	139
2016/02/16	ALBI	03/11/2016			Index Future	512.2540	512.2540	512.3750	512.3750	0.024	0.0000	0.0000	0
2016/02/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/02/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/16	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	EL28	05/05/2016			Bond Future	126.4736	126.4736	126.4603	126.4603	(0.010)	0.0000	0.0000	0
2016/02/16	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	EL28	05/05/2016	128.99	Put	Bond Future	2,516.4200	2.5164	2,529.6900	2.5297	0.527	0	0	0
2016/02/16	EL28	05/05/2016	129.01	Put	Bond Future	2,536.4200	2.5364	2,549.6900	2.5497	0.523	0	0	0
2016/02/16	EL28	05/05/2016	129.00	Put	Bond Future	2,526.4200	2.5264	2,539.6900	2.5397	0.525	0	0	0
2016/02/16	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	EL28	04/08/2016			Bond Future	128.9238	128.9238	128.9091	128.9091	(0.011)	0.0000	0.0000	0
2016/02/16	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	EL28	04/08/2016	126.86	Call	Bond Future	2,063.8400	2.0638	2,049.1000	2.0491	(0.714)	0	0	0
2016/02/16	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	EL28	04/08/2016	126.87	Call	Bond Future	2,053.8400	2.0538	2,039.1000	2.0391	(0.718)	0	0	0
2016/02/16	EL28	04/08/2016	126.88	Call	Bond Future	2,043.8400	2.0438	2,029.1000	2.0291	(0.721)	0	0	0
2016/02/16	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	ES33	05/05/2016			Bond Future	10.7136	76.0317	10.7125	76.0386	(0.010)	0.0000	0.0000	8,776
2016/02/16	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	ES33	05/05/2016	9.99	Put	Bond Future	4,759.2500	4.7593	4,752.3500	4.7524	(0.145)	0	0	0
2016/02/16	ES33	05/05/2016	10.01	Put	Bond Future	4,621.6100	4.6216	4,614.7100	4.6147	(0.149)	0	0	0
2016/02/16	ES33	05/05/2016	10.00	Put	Bond Future	4,690.3800	4.6904	4,683.4800	4.6835	(0.147)	0	0	0
2016/02/16	ES33	04/08/2016			Bond Future	10.8008	77.4987	10.7998	77.5049	(0.009)	0.0000	0.0000	0
2016/02/16	ES33	04/08/2016	10.24	Put	Bond Future	3,596.7800	3.5968	3,590.6600	3.5907	(0.170)	0	0	0

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2016/02/16	ES33	04/08/2016	10.26	Put	Bond Future	3,464.0300		3.4640	3,457.9100	3.4579	(0.177)	0	0	0
2016/02/16	ES33	04/08/2016	10.25	Put	Bond Future	3,530.3600		3.5304	3,524.2400	3.5242	(0.173)	0	0	0
2016/02/16	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	ES33	03/11/2016			Bond Future	10.8829		75.2258	10.8818	75.2326	(0.010)	0.0000	0.0000	0
2016/02/16	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	ES33	03/11/2016	11.31	Call	Bond Future	2,539.2600		2.5393	2,546.0900	2.5461	0.269	0	0	0
2016/02/16	ES33	03/11/2016	11.29	Call	Bond Future	2,423.3500		2.4234	2,430.1800	2.4302	0.282	0	0	0
2016/02/16	ES33	03/11/2016	11.30	Call	Bond Future	2,481.3400		2.4813	2,488.1700	2.4882	0.275	0	0	0
2016/02/16	ES42	05/05/2016			Bond Future	10.8590		80.0116	10.8477	80.0922	(0.105)	0.0000	0.0000	7,250
2016/02/16	GOVI	05/05/2016	518.01	Put	GOVI	260,260.0000		26.0260	259,170.0000	25.9170	(0.419)	0	0	0
2016/02/16	GOVI	05/05/2016			GOVI	491.9840		491.9840	492.0930	492.0930	0.022	0.0000	0.0000	484
2016/02/16	GOVI	05/05/2016	518.00	Put	GOVI	260,160.0000		26.0160	259,070.0000	25.9070	(0.419)	0	0	0
2016/02/16	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	GOVI	05/05/2016	517.99	Put	GOVI	260,060.0000		26.0060	258,970.0000	25.8970	(0.419)	0	0	0
2016/02/16	GOVI	04/08/2016	520.99	Put	GOVI	196,170.0000		19.6170	195,120.0000	19.5120	(0.535)	0	0	0
2016/02/16	GOVI	04/08/2016			GOVI	501.3730		501.3730	501.4780	501.4780	0.021	0.0000	0.0000	26
2016/02/16	GOVI	04/08/2016	521.01	Put	GOVI	196,370.0000		19.6370	195,320.0000	19.5320	(0.535)	0	0	0
2016/02/16	GOVI	04/08/2016	521.00	Put	GOVI	196,270.0000		19.6270	195,220.0000	19.5220	(0.535)	0	0	0
2016/02/16	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	GOVI	03/11/2016	476.11	Call	GOVI	351,980.0000		35.1980	353,090.0000	35.3090	0.315	0	0	0
2016/02/16	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	GOVI	03/11/2016			GOVI	511.3080		511.3080	511.4190	511.4190	0.022	0.0000	0.0000	0
2016/02/16	GOVI	03/11/2016	476.12	Call	GOVI	351,880.0000		35.1880	352,990.0000	35.2990	0.315	0	0	0
2016/02/16	GOVI	03/11/2016	476.13	Call	GOVI	351,780.0000		35.1780	352,890.0000	35.2890	0.316	0	0	0
2016/02/16	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/16	IGOV	05/05/2016			Index Future	237.0760		237.0760	236.9040	236.9040	(0.073)	0.0000	0.0000	975
2016/02/16	IGOV	04/08/2016			Index Future	241.6190		241.6190	241.4410	241.4410	(0.074)	0.0000	0.0000	81
2016/02/16	IGOV	03/11/2016			Index Future	246.4260		246.4260	246.2460	246.2460	(0.073)	0.0000	0.0000	0
2016/02/16	ILBI	05/05/2016			Index Future	642.4640		642.4640	642.0570	642.0570	(0.063)	0.0000	0.0000	0
2016/02/16	ILBI	04/08/2016			Index Future	654.4110		654.4110	653.9950	653.9950	(0.064)	0.0000	0.0000	157
2016/02/16	IS01	19/12/2016			Interest Rate Swap	100.1302		100.1302	100.1144	100.1144	(0.016)	0.0000	0.0000	0
2016/02/16	IS01	16/03/2017			Interest Rate Swap	100.1576		100.1576	100.1499	100.1499	(0.008)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/16	IS02	18/12/2017			Interest Rate Swap	100.4988	100.4988	100.4895	100.4895	(0.009)	0.0000	0.0000	0
2016/02/16	IS02	16/03/2018			Interest Rate Swap	99.9487	99.9487	99.9442	99.9442	(0.004)	0.0000	0.0000	0
2016/02/16	IS05	17/12/2020			Interest Rate Swap	100.6294	100.6294	100.6237	100.6237	(0.006)	0.0000	0.0000	0
2016/02/16	IS05	16/03/2021			Interest Rate Swap	100.1481	100.1481	100.1397	100.1397	(0.008)	0.0000	0.0000	0
2016/02/16	IS10	17/12/2025			Interest Rate Swap	102.7283	102.7283	102.7203	102.7203	(0.008)	0.0000	0.0000	0
2016/02/16	IS10	16/03/2026			Interest Rate Swap	99.9662	99.9662	99.9596	99.9596	(0.007)	0.0000	0.0000	0
2016/02/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/16	JBAF	17/02/2016			Jibar Tradeable Future	6.9900	93.0100	6.9800	93.0200	(0.143)	0.0000	0.0000	2,000
2016/02/16	JBAF	16/03/2016			Jibar Tradeable Future	7.0600	92.9400	7.0300	92.9700	(0.425)	0.0000	0.0000	0
2016/02/16	JBAF	20/04/2016			Jibar Tradeable Future	7.2000	92.8000	7.1900	92.8100	(0.139)	0.0000	0.0000	0
2016/02/16	JBAF	18/05/2016			Jibar Tradeable Future	7.2500	92.7500	7.2300	92.7700	(0.276)	0.0000	0.0000	0
2016/02/16	JBAF	15/06/2016			Jibar Tradeable Future	7.3500	92.6500	7.3300	92.6700	(0.272)	0.0000	0.0000	0
2016/02/16	JBAF	20/07/2016			Jibar Tradeable Future	7.4000	92.6000	7.3700	92.6300	(0.405)	0.0000	0.0000	0
2016/02/16	JBAF	21/09/2016			Jibar Tradeable Future	7.5500	92.4500	7.5200	92.4800	(0.397)	0.0000	0.0000	0
2016/02/16	JBAF	21/12/2016			Jibar Tradeable Future	7.7400	92.2600	7.7000	92.3000	(0.517)	0.0000	0.0000	0
2016/02/16	JBAF	15/03/2017			Jibar Tradeable Future	7.8900	92.1100	7.8500	92.1500	(0.507)	0.0000	0.0000	0
2016/02/16	JBAF	21/06/2017			Jibar Tradeable Future	8.0250	91.9750	7.9700	92.0300	(0.685)	0.0000	0.0000	0
2016/02/16	JBAF	20/09/2017			Jibar Tradeable Future	8.1300	91.8700	8.0900	91.9100	(0.492)	0.0000	0.0000	0
2016/02/16	JBAF	20/12/2017			Jibar Tradeable Future	8.2300	91.7700	8.1900	91.8100	(0.486)	0.0000	0.0000	0
2016/02/16	R023	05/05/2016			Bond Future	9.0791	94.8486	9.0678	94.9029	(0.125)	0.0000	0.0000	9,781
2016/02/16	R023	05/05/2016	8.24	Put	Bond Future	4,455.6500	4.4556	4,404.0400	4.4040	(1.158)	0	0	0
2016/02/16	R023	05/05/2016	8.26	Put	Bond Future	4,370.4500	4.3705	4,319.0200	4.3190	(1.177)	0	0	0
2016/02/16	R023	05/05/2016	8.24	Call	Bond Future	328.8100	0.3288	331.4500	0.3315	0.803	0	0	0
2016/02/16	R023	05/05/2016	8.25	Put	Bond Future	4,412.8000	4.4128	4,361.2800	4.3613	(1.168)	0	0	0
2016/02/16	R023	05/05/2016	8.25	Call	Bond Future	336.4600	0.3365	339.1900	0.3392	0.811	0	0	0
2016/02/16	R023	05/05/2016	8.26	Call	Bond Future	344.5800	0.3446	347.4000	0.3474	0.818	0	0	0
2016/02/16	R023	04/08/2016	8.24	Call	Bond Future	731.1800	0.7312	738.8500	0.7389	1.049	0	0	0
2016/02/16	R023	04/08/2016	8.25	Put	Bond Future	4,996.9700	4.9970	4,950.6200	4.9506	(0.928)	0	0	0
2016/02/16	R023	04/08/2016			Bond Future	9.1409	96.6785	9.1292	96.7326	(0.127)	0.0000	0.0000	0
2016/02/16	R023	04/08/2016	8.25	Call	Bond Future	741.8200	0.7418	749.6000	0.7496	1.049	0	0	0
2016/02/16	R023	04/08/2016	8.26	Call	Bond Future	753.1900	0.7532	761.0800	0.7611	1.048	0	0	0
2016/02/16	R023	04/08/2016	8.24	Put	Bond Future	5,035.4500	5.0355	4,988.9900	4.9890	(0.923)	0	0	0
2016/02/16	R023	04/08/2016	8.26	Put	Bond Future	4,959.2500	4.9593	4,913.0100	4.9130	(0.932)	0	0	0
2016/02/16	R023	03/11/2016	9.73	Put	Bond Future	1,783.6700	1.7837	1,758.8600	1.7589	(1.391)	0	0	0
2016/02/16	R023	03/11/2016			Bond Future	9.1975	94.6427	9.1850	94.6987	(0.135)	0.0000	0.0000	0

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2016/02/16	R023	03/11/2016	9.75	Put	Bond Future	1,752.8400	1.7528	1,728.3100	1.7283	(1.399)	0	0	0
2016/02/16	R023	03/11/2016	9.73	Call	Bond Future	4,146.0000	4.1460	4,177.1400	4.1771	0.751	0	0	0
2016/02/16	R023	03/11/2016	9.74	Put	Bond Future	1,768.2000	1.7682	1,743.5300	1.7435	(1.395)	0	0	0
2016/02/16	R023	03/11/2016	9.74	Call	Bond Future	4,174.1700	4.1742	4,205.4500	4.2055	0.749	0	0	0
2016/02/16	R023	03/11/2016	9.75	Call	Bond Future	4,202.4200	4.2024	4,233.8400	4.2338	0.748	0	0	0
2016/02/16	R035	05/05/2016	10.37	Call	Bond Future	4,173.4100	4.1734	4,179.5400	4.1795	0.147	0	0	0
2016/02/16	R035	05/05/2016			Bond Future	9.8268	93.6108	9.8260	93.6169	(0.008)	0.0000	0.0000	4,019
2016/02/16	R035	05/05/2016	10.35	Call	Bond Future	4,025.0600	4.0251	4,031.1900	4.0312	0.152	0	0	0
2016/02/16	R035	05/05/2016	10.36	Call	Bond Future	4,099.2900	4.0993	4,105.4200	4.1054	0.150	0	0	0
2016/02/16	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R035	04/08/2016			Bond Future	9.8842	95.4168	9.8836	95.4219	(0.007)	0.0000	0.0000	0
2016/02/16	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R035	04/08/2016	10.35	Call	Bond Future	3,554.7900	3.5548	3,559.9000	3.5599	0.144	0	0	0
2016/02/16	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R035	04/08/2016	10.36	Call	Bond Future	3,628.7300	3.6287	3,633.8400	3.6338	0.141	0	0	0
2016/02/16	R035	04/08/2016	10.37	Call	Bond Future	3,702.5800	3.7026	3,707.6900	3.7077	0.138	0	0	0
2016/02/16	R186	05/05/2016	9.25	Call	Bond Future	2,658.6400	2.6586	2,645.9700	2.6460	(0.477)	0	0	180
2016/02/16	R186	05/05/2016			Bond Future	9.1983	112.7278	9.1975	112.7331	(0.008)	0.0000	0.0000	58,128
2016/02/16	R186	05/05/2016	8.34	Call	Bond Future	502.9200	0.5029	494.5000	0.4945	(1.674)	0	0	0
2016/02/16	R186	05/05/2016	9.89	Call	Bond Future	5,562.2900	5.5623	5,554.6600	5.5547	(0.137)	0	0	0
2016/02/16	R186	05/05/2016	8.35	Call	Bond Future	514.7800	0.5148	506.2600	0.5063	(1.655)	0	0	0
2016/02/16	R186	05/05/2016	8.75	Put	Bond Future	4,426.1400	4.4261	4,408.9800	4.4090	(0.388)	0	0	1,900
2016/02/16	R186	05/05/2016	9.25	Put	Bond Future	2,293.2700	2.2933	2,275.3600	2.2754	(0.781)	0	0	0
2016/02/16	R186	05/05/2016	8.33	Call	Bond Future	491.2700	0.4913	482.9600	0.4830	(1.692)	0	0	0
2016/02/16	R186	05/05/2016	8.85	Put	Bond Future	3,927.5400	3.9275	3,909.8500	3.9099	(0.450)	0	0	5,350
2016/02/16	R186	05/05/2016	9.96	Call	Bond Future	5,929.7800	5.9298	5,922.9200	5.9229	(0.116)	0	0	0
2016/02/16	R186	05/05/2016	9.86	Call	Bond Future	5,407.1200	5.4071	5,399.1800	5.3992	(0.147)	0	0	0
2016/02/16	R186	05/05/2016	7.56	Put	Bond Future	12,557.9500	12.5580	12,550.5600	12.5506	(0.059)	0	0	0
2016/02/16	R186	05/05/2016	8.35	Put	Bond Future	6,756.0800	6.7561	6,742.3200	6.7423	(0.204)	0	0	0
2016/02/16	R186	05/05/2016	8.75	Call	Bond Future	1,186.9800	1.1870	1,175.0600	1.1751	(1.004)	0	0	180
2016/02/16	R186	05/05/2016	8.34	Put	Bond Future	6,820.6700	6.8207	6,807.0100	6.8070	(0.200)	0	0	0
2016/02/16	R186	05/05/2016	7.56	Call	Bond Future	59.5800	0.0596	57.4300	0.0574	(3.609)	0	0	0
2016/02/16	R186	05/05/2016	8.85	Call	Bond Future	1,422.2300	1.4222	1,409.7800	1.4098	(0.875)	0	0	0
2016/02/16	R186	05/05/2016	8.33	Put	Bond Future	6,885.5300	6.8855	6,871.9800	6.8720	(0.197)	0	0	0
2016/02/16	R186	05/05/2016	9.89	Put	Bond Future	811.1700	0.8112	798.3000	0.7983	(1.587)	0	0	180
2016/02/16	R186	05/05/2016	9.96	Put	Bond Future	713.8800	0.7139	701.7800	0.7018	(1.695)	0	0	5,000
2016/02/16	R186	05/05/2016	9.86	Put	Bond Future	856.0700	0.8561	842.8900	0.8429	(1.540)	0	0	5,000
2016/02/16	R186	04/08/2016	8.51	Put	Bond Future	6,794.1300	6.7941	6,782.7600	6.7828	(0.167)	0	0	0
2016/02/16	R186	04/08/2016			Bond Future	9.2547	109.5981	9.2541	109.6022	(0.006)	0.0000	0.0000	0
2016/02/16	R186	04/08/2016	8.50	Put	Bond Future	6,848.4400	6.8484	6,837.1000	6.8371	(0.166)	0	0	0
2016/02/16	R186	04/08/2016	8.51	Call	Bond Future	1,454.2400	1.4542	1,446.9000	1.4469	(0.505)	0	0	0
2016/02/16	R186	04/08/2016	8.49	Call	Bond Future	1,415.5700	1.4156	1,408.2900	1.4083	(0.514)	0	0	0
2016/02/16	R186	04/08/2016	8.50	Call	Bond Future	1,434.4300	1.4344	1,427.1200	1.4271	(0.510)	0	0	0

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2016/02/16	R186	04/08/2016	8.49	Put	Bond Future	6,903.7600	6.9038	6,892.4500	6.8925	(0.164)	0	0	0
2016/02/16	R197	05/05/2016			Bond Future	293.6066	293.6066	293.5723	293.5723	(0.012)	0.0000	0.0000	1,426
2016/02/16	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R197	05/05/2016	299.99	Put	Bond Future	6,383.4100	6.3834	6,417.7000	6.4177	0.537	0	0	0
2016/02/16	R197	05/05/2016	300.01	Put	Bond Future	6,403.4100	6.4034	6,437.7000	6.4377	0.535	0	0	0
2016/02/16	R197	05/05/2016	300.00	Put	Bond Future	6,393.4100	6.3934	6,427.7000	6.4277	0.536	0	0	0
2016/02/16	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R197	04/08/2016	293.98	Put	Bond Future	1,178.4300	1.1784	1,216.2800	1.2163	3.212	0	0	0
2016/02/16	R197	04/08/2016			Bond Future	292.8016	292.8016	292.7637	292.7637	(0.013)	0.0000	0.0000	0
2016/02/16	R197	04/08/2016	293.97	Put	Bond Future	1,168.4300	1.1684	1,206.2800	1.2063	3.239	0	0	0
2016/02/16	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R197	04/08/2016	293.96	Put	Bond Future	1,158.4300	1.1584	1,196.2800	1.1963	3.267	0	0	0
2016/02/16	R202	05/05/2016	246.99	Put	Bond Future	6,854.4600	6.8545	6,882.0000	6.8820	0.402	0	0	0
2016/02/16	R202	05/05/2016			Bond Future	240.1355	240.1355	240.1080	240.1080	(0.011)	0.0000	0.0000	43,502
2016/02/16	R202	05/05/2016	247.01	Put	Bond Future	6,874.4600	6.8745	6,902.0000	6.9020	0.401	0	0	0
2016/02/16	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R202	05/05/2016	247.00	Put	Bond Future	6,864.4600	6.8645	6,892.0000	6.8920	0.401	0	0	0
2016/02/16	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R202	04/08/2016	243.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R202	04/08/2016			Bond Future	241.3387	241.3387	241.3083	241.3083	(0.013)	0.0000	0.0000	0
2016/02/16	R202	04/08/2016	243.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R202	04/08/2016	243.24	Put	Bond Future	1,901.2800	1.9013	1,931.6900	1.9317	1.599	0	0	0
2016/02/16	R202	04/08/2016	243.26	Put	Bond Future	1,921.2800	1.9213	1,951.6900	1.9517	1.583	0	0	0
2016/02/16	R202	04/08/2016	243.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R202	04/08/2016	243.25	Put	Bond Future	1,911.2800	1.9113	1,941.6900	1.9417	1.591	0	0	0
2016/02/16	R203	05/05/2016	7.25	Put	Bond Future	1,124.9600	1.1250	1,115.6900	1.1157	(0.824)	0	0	0
2016/02/16	R203	05/05/2016			Bond Future	8.0968	101.4301	8.0894	101.4394	(0.091)	0.0000	0.0000	54,204
2016/02/16	R203	05/05/2016	7.26	Call	Bond Future	54.3900	0.0544	54.3800	0.0544	(0.018)	0	0	0
2016/02/16	R203	05/05/2016	7.24	Call	Bond Future	51.2900	0.0513	51.2600	0.0513	(0.058)	0	0	0
2016/02/16	R203	05/05/2016	7.25	Call	Bond Future	52.7800	0.0528	52.7500	0.0528	(0.057)	0	0	0
2016/02/16	R203	05/05/2016	7.24	Put	Bond Future	1,136.2300	1.1362	1,126.9600	1.1270	(0.816)	0	0	0
2016/02/16	R203	05/05/2016	7.26	Put	Bond Future	1,113.8200	1.1138	1,104.5700	1.1046	(0.830)	0	0	0
2016/02/16	R203	04/08/2016	7.26	Call	Bond Future	115.6300	0.1156	116.3500	0.1163	0.623	0	0	0
2016/02/16	R203	04/08/2016			Bond Future	8.1700	103.3873	8.1621	103.3955	(0.097)	0.0000	0.0000	0
2016/02/16	R203	04/08/2016	7.24	Call	Bond Future	111.4900	0.1115	112.1900	0.1122	0.628	0	0	0
2016/02/16	R203	04/08/2016	7.25	Call	Bond Future	113.4500	0.1135	114.1600	0.1142	0.626	0	0	0
2016/02/16	R203	04/08/2016	7.24	Put	Bond Future	1,078.3600	1.0784	1,070.8500	1.0708	(0.696)	0	0	0
2016/02/16	R203	04/08/2016	7.26	Put	Bond Future	1,061.5600	1.0616	1,054.0700	1.0541	(0.706)	0	0	0
2016/02/16	R203	04/08/2016	7.25	Put	Bond Future	1,069.8500	1.0698	1,062.3500	1.0623	(0.701)	0	0	0
2016/02/16	R203	03/11/2016	8.86	Call	Bond Future	766.6700	0.7667	772.0500	0.7720	0.702	0	0	0
2016/02/16	R203	03/11/2016			Bond Future	8.2134	101.2428	8.2021	101.2520	(0.137)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/16	R203	03/11/2016	8.84	Call	Bond Future	755.3100		0.7553	760.6500	0.7606	0.707	0	0	0
2016/02/16	R203	03/11/2016	8.85	Call	Bond Future	760.9800		0.7610	766.3400	0.7663	0.704	0	0	0
2016/02/16	R203	03/11/2016	8.84	Put	Bond Future	250.9400		0.2509	247.1700	0.2472	(1.502)	0	0	0
2016/02/16	R203	03/11/2016	8.86	Put	Bond Future	246.2600		0.2463	242.5300	0.2425	(1.515)	0	0	0
2016/02/16	R203	03/11/2016	8.85	Put	Bond Future	248.5900		0.2486	244.8400	0.2448	(1.509)	0	0	0
2016/02/16	R204	05/05/2016	7.75	Call	Bond Future	157.5900		0.1576	159.5200	0.1595	1.225	0	0	0
2016/02/16	R204	05/05/2016			Bond Future	8.4925		101.9336	8.4804	101.9615	(0.143)	0.0000	0.0000	33,079
2016/02/16	R204	05/05/2016	7.76	Call	Bond Future	161.5900		0.1616	163.5900	0.1636	1.238	0	0	0
2016/02/16	R204	05/05/2016	7.74	Put	Bond Future	1,893.3400		1.8933	1,867.4100	1.8674	(1.370)	0	0	0
2016/02/16	R204	05/05/2016	7.76	Put	Bond Future	1,854.6600		1.8547	1,828.8500	1.8288	(1.392)	0	0	0
2016/02/16	R204	05/05/2016	7.74	Call	Bond Future	153.5400		0.1535	155.4200	0.1554	1.224	0	0	0
2016/02/16	R204	05/05/2016	7.75	Put	Bond Future	1,874.0200		1.8740	1,848.1400	1.8481	(1.381)	0	0	0
2016/02/16	R204	04/08/2016			Bond Future	8.5801		99.8587	8.5671	99.8858	(0.152)	0.0000	0.0000	0
2016/02/16	R204	04/08/2016	7.74	Put	Bond Future	2,063.3200		2.0633	2,040.3100	2.0403	(1.115)	0	0	0
2016/02/16	R204	04/08/2016	7.76	Put	Bond Future	2,030.2900		2.0303	2,007.4100	2.0074	(1.127)	0	0	0
2016/02/16	R204	04/08/2016	7.74	Call	Bond Future	292.2900		0.2923	296.4000	0.2964	1.406	0	0	0
2016/02/16	R204	04/08/2016	7.75	Put	Bond Future	2,046.6700		2.0467	2,023.7300	2.0237	(1.121)	0	0	0
2016/02/16	R204	04/08/2016	7.75	Call	Bond Future	296.9500		0.2970	301.1300	0.3011	1.408	0	0	0
2016/02/16	R204	04/08/2016	7.76	Call	Bond Future	301.8800		0.3019	306.1200	0.3061	1.405	0	0	0
2016/02/16	R204	03/11/2016			Bond Future	8.6462		101.8185	8.6311	101.8469	(0.174)	0.0000	0.0000	0
2016/02/16	R204	03/11/2016	9.21	Put	Bond Future	670.7100		0.6707	658.8800	0.6589	(1.764)	0	0	0
2016/02/16	R204	03/11/2016	9.23	Put	Bond Future	658.7400		0.6587	647.0600	0.6471	(1.773)	0	0	0
2016/02/16	R204	03/11/2016	9.22	Put	Bond Future	664.7000		0.6647	652.9500	0.6530	(1.768)	0	0	0
2016/02/16	R204	03/11/2016	9.22	Call	Bond Future	1,738.5800		1.7386	1,755.2300	1.7552	0.958	0	0	0
2016/02/16	R204	03/11/2016	9.21	Call	Bond Future	1,726.0000		1.7260	1,742.5700	1.7426	0.960	0	0	0
2016/02/16	R204	03/11/2016	9.23	Call	Bond Future	1,751.2000		1.7512	1,767.9200	1.7679	0.955	0	0	0
2016/02/16	R207	05/05/2016	7.86	Put	Bond Future	2,774.5200		2.7745	2,740.6800	2.7407	(1.220)	0	0	0
2016/02/16	R207	05/05/2016			Bond Future	8.7116		97.7725	8.6997	97.8080	(0.136)	0.0000	0.0000	42,144
2016/02/16	R207	05/05/2016	7.85	Put	Bond Future	2,801.2100		2.8012	2,767.3100	2.7673	(1.210)	0	0	0
2016/02/16	R207	05/05/2016	7.56	Put	Bond Future	3,617.0800		3.6171	3,582.0400	3.5820	(0.969)	0	0	0
2016/02/16	R207	05/05/2016	7.84	Put	Bond Future	2,828.0000		2.8280	2,794.0400	2.7940	(1.201)	0	0	0
2016/02/16	R207	05/05/2016	7.56	Call	Bond Future	74.8800		0.0749	75.4100	0.0754	0.708	0	0	43
2016/02/16	R207	05/05/2016	7.85	Call	Bond Future	165.9500		0.1659	167.6200	0.1676	1.006	0	0	0
2016/02/16	R207	05/05/2016	7.86	Call	Bond Future	170.3500		0.1704	172.0800	0.1721	1.016	0	0	0
2016/02/16	R207	05/05/2016	7.84	Call	Bond Future	161.6300		0.1616	163.2400	0.1632	0.996	0	0	0
2016/02/16	R207	04/08/2016			Bond Future	8.7945		96.0142	8.7821	96.0493	(0.141)	0.0000	0.0000	0
2016/02/16	R207	04/08/2016	7.99	Put	Bond Future	2,754.2600		2.7543	2,724.8000	2.7248	(1.070)	0	0	0
2016/02/16	R207	04/08/2016	8.01	Put	Bond Future	2,710.1300		2.7101	2,680.8300	2.6808	(1.081)	0	0	0
2016/02/16	R207	04/08/2016	8.00	Put	Bond Future	2,731.9500		2.7319	2,702.5700	2.7026	(1.075)	0	0	0
2016/02/16	R207	04/08/2016	8.01	Call	Bond Future	460.9400		0.4609	466.7200	0.4667	1.254	0	0	0
2016/02/16	R207	04/08/2016	7.99	Call	Bond Future	446.8900		0.4469	452.5100	0.4525	1.258	0	0	0
2016/02/16	R207	04/08/2016	8.00	Call	Bond Future	453.6700		0.4537	459.3700	0.4594	1.256	0	0	0
2016/02/16	R208	05/05/2016	7.99	Call	Bond Future	209.1200		0.2091	210.9500	0.2109	0.875	0	0	0
2016/02/16	R208	05/05/2016	8.00	Put	Bond Future	3,501.8300		3.5018	3,461.0700	3.4611	(1.164)	0	0	0
2016/02/16	R208	05/05/2016			Bond Future	8.8695		92.4605	8.8579	92.5031	(0.130)	0.0000	0.0000	45,535

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/16	R208	05/05/2016	8.00	Call	Bond Future	214.3000	0.2143	216.1900	0.2162	0.882	0	0	0
2016/02/16	R208	05/05/2016	8.01	Call	Bond Future	219.7800	0.2198	221.7400	0.2217	0.892	0	0	0
2016/02/16	R208	05/05/2016	7.99	Put	Bond Future	3,535.2800	3.5353	3,494.4600	3.4945	(1.155)	0	0	0
2016/02/16	R208	05/05/2016	8.01	Put	Bond Future	3,468.6900	3.4687	3,428.0000	3.4280	(1.173)	0	0	0
2016/02/16	R208	04/08/2016	8.01	Put	Bond Future	3,862.7300	3.8627	3,826.0200	3.8260	(0.950)	0	0	0
2016/02/16	R208	04/08/2016			Bond Future	8.9413	94.2446	8.9294	94.2870	(0.134)	0.0000	0.0000	0
2016/02/16	R208	04/08/2016	8.00	Put	Bond Future	3,891.9300	3.8919	3,855.1400	3.8551	(0.945)	0	0	0
2016/02/16	R208	04/08/2016	7.99	Call	Bond Future	474.5300	0.4745	480.0100	0.4800	1.155	0	0	0
2016/02/16	R208	04/08/2016	8.00	Call	Bond Future	481.8900	0.4819	487.4500	0.4874	1.154	0	0	0
2016/02/16	R208	04/08/2016	8.01	Call	Bond Future	489.7200	0.4897	495.3600	0.4954	1.152	0	0	0
2016/02/16	R208	04/08/2016	7.99	Put	Bond Future	3,921.6100	3.9216	3,884.7400	3.8847	(0.940)	0	0	0
2016/02/16	R208	03/11/2016	9.59	Put	Bond Future	1,202.2300	1.2022	1,183.8000	1.1838	(1.533)	0	0	0
2016/02/16	R208	03/11/2016			Bond Future	9.0007	92.6905	8.9877	92.7343	(0.144)	0.0000	0.0000	0
2016/02/16	R208	03/11/2016	9.58	Put	Bond Future	1,213.2900	1.2133	1,194.7600	1.1948	(1.527)	0	0	0
2016/02/16	R208	03/11/2016	9.57	Call	Bond Future	3,129.1200	3.1291	3,154.3200	3.1543	0.805	0	0	0
2016/02/16	R208	03/11/2016	9.58	Call	Bond Future	3,150.7000	3.1507	3,176.0200	3.1760	0.804	0	0	0
2016/02/16	R208	03/11/2016	9.59	Call	Bond Future	3,172.6400	3.1726	3,198.0600	3.1981	0.801	0	0	0
2016/02/16	R208	03/11/2016	9.57	Put	Bond Future	1,224.7300	1.2247	1,206.0800	1.2061	(1.523)	0	0	0
2016/02/16	R209	05/05/2016			Bond Future	9.7682	70.0570	9.7675	70.0615	(0.007)	0.0000	0.0000	31,955
2016/02/16	R209	05/05/2016	9.00	Call	Bond Future	655.2200	0.6552	645.5800	0.6456	(1.471)	0	0	6,700
2016/02/16	R209	05/05/2016	8.25	Put	Bond Future	11,331.3300	11.3313	11,323.6200	11.3236	(0.068)	0	0	0
2016/02/16	R209	05/05/2016	8.99	Put	Bond Future	6,078.8600	6.0789	6,064.8300	6.0648	(0.231)	0	0	0
2016/02/16	R209	05/05/2016	9.01	Put	Bond Future	5,958.3200	5.9583	5,944.1200	5.9441	(0.238)	0	0	0
2016/02/16	R209	05/05/2016	9.00	Put	Bond Future	6,018.2000	6.0182	6,004.0800	6.0041	(0.235)	0	0	0
2016/02/16	R209	05/05/2016	9.01	Call	Bond Future	669.1600	0.6692	659.4400	0.6594	(1.453)	0	0	0
2016/02/16	R209	05/05/2016	8.25	Call	Bond Future	103.1700	0.1032	99.9400	0.0999	(3.131)	0	0	6,700
2016/02/16	R209	05/05/2016	8.99	Call	Bond Future	641.9500	0.6419	632.4000	0.6324	(1.488)	0	0	0
2016/02/16	R209	04/08/2016	9.26	Call	Bond Future	1,918.3600	1.9184	1,910.3600	1.9104	(0.417)	0	0	0
2016/02/16	R209	04/08/2016			Bond Future	9.8212	71.4089	9.8206	71.4126	(0.006)	0.0000	0.0000	0
2016/02/16	R209	04/08/2016	9.60	Put	Bond Future	4,261.5700	4.2616	4,249.5200	4.2495	(0.283)	0	0	0
2016/02/16	R209	04/08/2016	10.60	Call	Bond Future	6,381.5300	6.3815	6,375.5900	6.3756	(0.093)	0	0	6,000
2016/02/16	R209	04/08/2016	9.24	Call	Bond Future	1,873.0600	1.8731	1,865.1000	1.8651	(0.425)	0	0	0
2016/02/16	R209	04/08/2016	9.25	Call	Bond Future	1,895.5400	1.8955	1,887.5600	1.8876	(0.421)	0	0	0
2016/02/16	R209	04/08/2016	10.60	Put	Bond Future	1,570.6400	1.5706	1,560.9800	1.5610	(0.615)	0	0	0
2016/02/16	R209	04/08/2016	9.24	Put	Bond Future	5,834.5500	5.8346	5,822.8700	5.8229	(0.200)	0	0	0
2016/02/16	R209	04/08/2016	9.26	Put	Bond Future	5,737.8500	5.7378	5,726.1300	5.7261	(0.204)	0	0	0
2016/02/16	R209	04/08/2016	9.60	Call	Bond Future	2,793.3600	2.7934	2,785.0300	2.7850	(0.298)	0	0	6,000
2016/02/16	R209	04/08/2016	9.25	Put	Bond Future	5,785.9800	5.7860	5,774.2800	5.7743	(0.202)	0	0	0
2016/02/16	R209	03/11/2016	10.26	Call	Bond Future	5,577.5400	5.5775	5,572.4000	5.5724	(0.092)	0	0	0
2016/02/16	R209	03/11/2016			Bond Future	9.8675	69.6588	9.8668	69.6631	(0.007)	0.0000	0.0000	0
2016/02/16	R209	03/11/2016	10.24	Call	Bond Future	5,504.8900	5.5049	5,499.7100	5.4997	(0.094)	0	0	0
2016/02/16	R209	03/11/2016	10.25	Call	Bond Future	5,541.1800	5.5412	5,536.0100	5.5360	(0.093)	0	0	0
2016/02/16	R209	03/11/2016	10.24	Put	Bond Future	3,155.9300	3.1559	3,146.4100	3.1464	(0.302)	0	0	0
2016/02/16	R209	03/11/2016	10.25	Put	Bond Future	3,130.8700	3.1309	3,121.3600	3.1214	(0.304)	0	0	0
2016/02/16	R209	03/11/2016	10.26	Put	Bond Future	3,105.9800	3.1060	3,096.5000	3.0965	(0.305)	0	0	0
2016/02/16	R210	05/05/2016			Bond Future	180.8658	180.8658	180.8442	180.8442	(0.012)	0.0000	0.0000	1,554

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/16	R210	05/05/2016	184.99	Put	Bond Future	4,124.2500	4.1243	4,145.7600	4.1458	0.522	0	0	0
2016/02/16	R210	05/05/2016	185.00	Put	Bond Future	4,134.2500	4.1343	4,155.7600	4.1558	0.520	0	0	0
2016/02/16	R210	05/05/2016	185.01	Put	Bond Future	4,144.2500	4.1443	4,165.7600	4.1658	0.519	0	0	0
2016/02/16	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R210	04/08/2016			Bond Future	184.3697	184.3697	184.3460	184.3460	(0.013)	0.0000	0.0000	0
2016/02/16	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R210	04/08/2016	181.50	Call	Bond Future	2,869.7300	2.8697	2,845.9800	2.8460	(0.828)	0	0	0
2016/02/16	R210	04/08/2016	181.52	Call	Bond Future	2,849.7300	2.8497	2,825.9800	2.8260	(0.833)	0	0	0
2016/02/16	R210	04/08/2016	181.51	Call	Bond Future	2,859.7300	2.8597	2,835.9800	2.8360	(0.830)	0	0	0
2016/02/16	R211	05/05/2016	139.01	Put	Bond Future	1,744.7300	1.7447	1,762.1700	1.7622	1.000	0	0	0
2016/02/16	R211	05/05/2016			Bond Future	137.2653	137.2653	137.2478	137.2478	(0.013)	0.0000	0.0000	57
2016/02/16	R211	05/05/2016	139.00	Put	Bond Future	1,734.7300	1.7347	1,752.1700	1.7522	1.005	0	0	0
2016/02/16	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R211	05/05/2016	138.99	Put	Bond Future	1,724.7300	1.7247	1,742.1700	1.7422	1.011	0	0	0
2016/02/16	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R211	04/08/2016			Bond Future	138.1872	138.1872	138.1682	138.1682	(0.014)	0.0000	0.0000	0
2016/02/16	R211	04/08/2016	137.09	Call	Bond Future	1,097.2300	1.0972	1,078.1800	1.0782	(1.736)	0	0	0
2016/02/16	R211	04/08/2016	137.07	Call	Bond Future	1,117.2300	1.1172	1,098.1800	1.0982	(1.705)	0	0	0
2016/02/16	R211	04/08/2016	137.08	Call	Bond Future	1,107.2300	1.1072	1,088.1800	1.0882	(1.721)	0	0	0
2016/02/16	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R212	05/05/2016			Bond Future	142.6701	142.6701	142.6533	142.6533	(0.012)	0.0000	0.0000	3,830
2016/02/16	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R212	05/05/2016	144.99	Put	Bond Future	2,319.8700	2.3199	2,336.6900	2.3367	0.725	0	0	0
2016/02/16	R212	05/05/2016	145.01	Put	Bond Future	2,339.8700	2.3399	2,356.6900	2.3567	0.719	0	0	0
2016/02/16	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R212	05/05/2016	145.00	Put	Bond Future	2,329.8700	2.3299	2,346.6900	2.3467	0.722	0	0	0
2016/02/16	R212	04/08/2016	142.43	Call	Bond Future	1,097.2500	1.0972	1,078.7000	1.0787	(1.691)	0	0	0
2016/02/16	R212	04/08/2016			Bond Future	143.5273	143.5273	143.5087	143.5087	(0.013)	0.0000	0.0000	0
2016/02/16	R212	04/08/2016	142.44	Call	Bond Future	1,087.2500	1.0872	1,068.7000	1.0687	(1.706)	0	0	0
2016/02/16	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/16	R212	04/08/2016	142.42	Call	Bond Future	1,107.2500	1.1072	1,088.7000	1.0887	(1.675)	0	0	0
2016/02/16	R213	05/05/2016	8.74	Put	Bond Future	6,833.7600	6.8338	6,791.9900	6.7920	(0.611)	0	0	0
2016/02/16	R213	05/05/2016	8.76	Put	Bond Future	6,708.0800	6.7081	6,666.3200	6.6663	(0.623)	0	0	0
2016/02/16	R213	05/05/2016			Bond Future	9.6494	80.6889	9.6435	80.7279	(0.061)	0.0000	0.0000	47,717
2016/02/16	R213	05/05/2016	8.75	Put	Bond Future	6,770.5500	6.7705	6,728.7800	6.7288	(0.617)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/16	R213	05/05/2016	8.74	Call	Bond Future	476.2500	0.4763	473.4800	0.4735	(0.582)	0	0	0
2016/02/16	R213	05/05/2016	8.75	Call	Bond Future	486.7900	0.4868	484.0200	0.4840	(0.569)	0	0	0
2016/02/16	R213	05/05/2016	8.76	Call	Bond Future	497.9800	0.4980	495.2200	0.4952	(0.554)	0	0	0
2016/02/16	R213	04/08/2016			Bond Future	9.7038	82.2456	9.6978	82.2843	(0.061)	0.0000	0.0000	0
2016/02/16	R213	04/08/2016	8.99	Put	Bond Future	6,441.0200	6.4410	6,405.4200	6.4054	(0.553)	0	0	0
2016/02/16	R213	04/08/2016	9.01	Put	Bond Future	6,339.4400	6.3394	6,303.9900	6.3040	(0.559)	0	0	0
2016/02/16	R213	04/08/2016	9.00	Put	Bond Future	6,390.1000	6.3901	6,354.5800	6.3546	(0.556)	0	0	0
2016/02/16	R213	04/08/2016	9.01	Call	Bond Future	1,613.8700	1.6139	1,617.2000	1.6172	0.206	0	0	0
2016/02/16	R213	04/08/2016	8.99	Call	Bond Future	1,573.3900	1.5734	1,576.5700	1.5766	0.202	0	0	0
2016/02/16	R213	04/08/2016	9.00	Call	Bond Future	1,593.5400	1.5935	1,596.8000	1.5968	0.205	0	0	0
2016/02/16	R213	03/11/2016			Bond Future	9.7539	80.3072	9.7477	80.3473	(0.064)	0.0000	0.0000	0
2016/02/16	R213	03/11/2016	10.18	Put	Bond Future	2,963.5800	2.9636	2,940.9600	2.9410	(0.763)	0	0	0
2016/02/16	R213	03/11/2016	10.20	Put	Bond Future	2,915.5600	2.9156	2,893.1300	2.8931	(0.769)	0	0	0
2016/02/16	R213	03/11/2016	10.18	Call	Bond Future	5,650.4500	5.6504	5,667.9100	5.6679	0.309	0	0	0
2016/02/16	R213	03/11/2016	10.19	Put	Bond Future	2,939.3500	2.9394	2,916.8300	2.9168	(0.766)	0	0	0
2016/02/16	R213	03/11/2016	10.19	Call	Bond Future	5,687.7100	5.6877	5,705.2700	5.7053	0.309	0	0	0
2016/02/16	R213	03/11/2016	10.20	Call	Bond Future	5,725.3300	5.7253	5,742.9800	5.7430	0.308	0	0	0
2016/02/16	R214	05/05/2016	9.01	Call	Bond Future	548.5300	0.5485	545.4400	0.5454	(0.563)	0	0	0
2016/02/16	R214	05/05/2016	9.30	Put	Bond Future	5,171.7100	5.1717	5,129.9900	5.1300	(0.807)	0	0	0
2016/02/16	R214	05/05/2016			Bond Future	9.8863	70.1206	9.8805	70.1601	(0.059)	0.0000	0.0000	31,399
2016/02/16	R214	05/05/2016	8.99	Call	Bond Future	524.8600	0.5249	521.7600	0.5218	(0.591)	0	0	0
2016/02/16	R214	05/05/2016	9.00	Call	Bond Future	536.3900	0.5364	533.2900	0.5333	(0.578)	0	0	0
2016/02/16	R214	05/05/2016	8.99	Put	Bond Future	7,081.4500	7.0814	7,038.8500	7.0388	(0.602)	0	0	0
2016/02/16	R214	05/05/2016	9.01	Put	Bond Future	6,947.8200	6.9478	6,905.2300	6.9052	(0.613)	0	0	0
2016/02/16	R214	05/05/2016	9.30	Call	Bond Future	994.6600	0.9947	992.4400	0.9924	(0.223)	0	0	0
2016/02/16	R214	05/05/2016	9.00	Put	Bond Future	7,014.2600	7.0143	6,971.6600	6.9717	(0.607)	0	0	0
2016/02/16	R214	04/08/2016	9.25	Put	Bond Future	6,623.5600	6.6236	6,587.3800	6.5874	(0.546)	0	0	0
2016/02/16	R214	04/08/2016	11.30	Call	Bond Future	9,087.4800	9.0875	9,113.7900	9.1138	0.290	0	0	6,300
2016/02/16	R214	04/08/2016	9.24	Call	Bond Future	1,704.2900	1.7043	1,707.5200	1.7075	0.190	0	0	0
2016/02/16	R214	04/08/2016			Bond Future	9.9382	71.4734	9.9323	71.5129	(0.059)	0.0000	0.0000	0
2016/02/16	R214	04/08/2016	9.30	Call	Bond Future	1,836.1000	1.8361	1,839.7900	1.8398	0.201	0	0	1,300
2016/02/16	R214	04/08/2016	8.55	Put	Bond Future	11,130.5700	11.1306	11,090.9500	11.0910	(0.356)	0	0	0
2016/02/16	R214	04/08/2016	9.25	Call	Bond Future	1,725.8600	1.7259	1,729.1600	1.7292	0.191	0	0	0
2016/02/16	R214	04/08/2016	11.30	Put	Bond Future	864.8200	0.8648	851.6500	0.8517	(1.523)	0	0	0
2016/02/16	R214	04/08/2016	10.30	Put	Bond Future	2,547.9300	2.5479	2,523.0700	2.5231	(0.976)	0	0	0
2016/02/16	R214	04/08/2016	9.26	Call	Bond Future	1,747.6000	1.7476	1,750.9800	1.7510	0.193	0	0	0
2016/02/16	R214	04/08/2016	9.30	Put	Bond Future	6,358.8500	6.3588	6,323.0600	6.3231	(0.563)	0	0	0
2016/02/16	R214	04/08/2016	8.55	Call	Bond Future	638.1000	0.6381	637.9600	0.6380	(0.022)	0	0	1,300
2016/02/16	R214	04/08/2016	9.24	Put	Bond Future	6,677.3600	6.6774	6,641.1100	6.6411	(0.543)	0	0	0
2016/02/16	R214	04/08/2016	10.30	Call	Bond Future	4,909.7600	4.9098	4,924.3800	4.9244	0.298	0	0	6,300
2016/02/16	R214	04/08/2016	9.26	Put	Bond Future	6,570.0600	6.5701	6,533.9600	6.5340	(0.549)	0	0	0
2016/02/16	R214	03/11/2016	10.35	Put	Bond Future	3,335.0100	3.3350	3,311.1700	3.3112	(0.715)	0	0	0
2016/02/16	R214	03/11/2016			Bond Future	9.9861	69.5775	9.9800	69.6182	(0.061)	0.0000	0.0000	0
2016/02/16	R214	03/11/2016	10.34	Put	Bond Future	3,361.2100	3.3612	3,337.2800	3.3373	(0.712)	0	0	0
2016/02/16	R214	03/11/2016	10.35	Call	Bond Future	5,690.8300	5.6908	5,707.6800	5.7077	0.296	0	0	0
2016/02/16	R214	03/11/2016	10.33	Call	Bond Future	5,617.4700	5.6175	5,634.1300	5.6341	0.297	0	0	0
2016/02/16	R214	03/11/2016	10.34	Call	Bond Future	5,654.1100	5.6541	5,670.8700	5.6709	0.296	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/16	R214	03/11/2016	10.33	Put	Bond Future	3,387.6000	3.3876	3,363.5700	3.3636	(0.709)	0	0	0
2016/02/16	R248	05/05/2016			Bond Future	9.9997	89.7412	9.9938	89.7913	(0.059)	0.0000	0.0000	63,832
2016/02/16	R248	05/05/2016	8.99	Put	Bond Future	9,953.2800	9.9533	9,899.2500	9.8992	(0.543)	0	0	0
2016/02/16	R248	05/05/2016	9.01	Put	Bond Future	9,774.3000	9.7743	9,720.2400	9.7202	(0.553)	0	0	0
2016/02/16	R248	05/05/2016	8.99	Call	Bond Future	521.4000	0.5214	517.4700	0.5175	(0.754)	0	0	0
2016/02/16	R248	05/05/2016	9.00	Put	Bond Future	9,863.3600	9.8634	9,809.3100	9.8093	(0.548)	0	0	0
2016/02/16	R248	05/05/2016	9.00	Call	Bond Future	533.5700	0.5336	529.6200	0.5296	(0.740)	0	0	0
2016/02/16	R248	05/05/2016	9.01	Call	Bond Future	546.4100	0.5464	542.4500	0.5424	(0.725)	0	0	0
2016/02/16	R248	04/08/2016			Bond Future	10.0554	91.4725	10.0495	91.5225	(0.059)	0.0000	0.0000	0
2016/02/16	R248	04/08/2016	9.25	Call	Bond Future	1,882.3200	1.8823	1,885.4600	1.8855	0.167	0	0	0
2016/02/16	R248	04/08/2016	9.24	Put	Bond Future	9,257.8900	9.2579	9,210.9600	9.2110	(0.507)	0	0	0
2016/02/16	R248	04/08/2016	9.26	Put	Bond Future	9,112.1800	9.1122	9,065.4200	9.0654	(0.513)	0	0	0
2016/02/16	R248	04/08/2016	9.25	Put	Bond Future	9,184.3100	9.1843	9,137.4600	9.1375	(0.510)	0	0	0
2016/02/16	R248	04/08/2016	9.26	Call	Bond Future	1,907.4200	1.9074	1,910.6500	1.9106	0.169	0	0	0
2016/02/16	R248	04/08/2016	9.24	Call	Bond Future	1,858.4900	1.8585	1,861.5500	1.8616	0.165	0	0	0
2016/02/16	R248	03/11/2016	10.38	Call	Bond Future	6,735.9300	6.7359	6,756.2600	6.7563	0.302	0	0	0
2016/02/16	R248	03/11/2016			Bond Future	10.1072	88.8272	10.1010	88.8789	(0.061)	0.0000	0.0000	0
2016/02/16	R248	03/11/2016	10.39	Call	Bond Future	6,781.0600	6.7811	6,801.5100	6.8015	0.302	0	0	0
2016/02/16	R248	03/11/2016	10.37	Put	Bond Future	4,542.9700	4.5430	4,511.4800	4.5115	(0.693)	0	0	0
2016/02/16	R248	03/11/2016	10.39	Put	Bond Future	4,473.2700	4.4733	4,442.0300	4.4420	(0.698)	0	0	0
2016/02/16	R248	03/11/2016	10.37	Call	Bond Future	6,691.1900	6.6912	6,711.3900	6.7114	0.302	0	0	0
2016/02/16	R248	03/11/2016	10.38	Put	Bond Future	4,507.8500	4.5079	4,476.4900	4.4765	(0.696)	0	0	0

Total

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