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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/02/2016 TO 12/02/2016

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
2016/02/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	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
2016/02/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	2025	05/05/2016			Bond Future	123.3543	123.3543	123.3389	123.3389	(0.012)	0.0000	0.0000	4,571
2016/02/12	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2025	05/05/2016	125.99	Put	Bond Future	2,635.7000	2.6357	2,651.0600	2.6511	0.583	0	0	0
2016/02/12	2025	05/05/2016	126.01	Put	Bond Future	2,655.7000	2.6557	2,671.0600	2.6711	0.578	0	0	0
2016/02/12	2025	05/05/2016	126.00	Put	Bond Future	2,645.7000	2.6457	2,661.0600	2.6611	0.581	0	0	0
2016/02/12	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2025	04/08/2016			Bond Future	124.4956	124.4956	124.4787	124.4787	(0.014)	0.0000	0.0000	0
2016/02/12	2025	04/08/2016	123.86	Call	Bond Future	635.5900	0.6356	618.7100	0.6187	(2.656)	0	0	0
2016/02/12	2025	04/08/2016	123.87	Call	Bond Future	625.5900	0.6256	608.7100	0.6087	(2.698)	0	0	0
2016/02/12	2025	04/08/2016	123.85	Call	Bond Future	645.5900	0.6456	628.7100	0.6287	(2.615)	0	0	0
2016/02/12	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2030	05/05/2016	8.99	Put	Bond Future	4,643.9900	4.6440	5,132.1300	5.1321	10.511	0	0	0
2016/02/12	2030	05/05/2016	9.01	Put	Bond Future	4,496.7000	4.4967	4,984.8400	4.9848	10.856	0	0	0
2016/02/12	2030	05/05/2016			Bond Future	9.6431	89.8136	9.7146	89.3254	0.741	0.0000	0.0000	17,216
2016/02/12	2030	05/05/2016	9.00	Put	Bond Future	4,570.3000	4.5703	5,058.4400	5.0584	10.681	0	0	0
2016/02/12	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2030	04/08/2016	10.17	Call	Bond Future	3,058.2400	3.0582	2,559.9000	2.5599	(16.295)	0	0	0
2016/02/12	2030	04/08/2016			Bond Future	9.7057	87.5400	9.7798	87.0417	0.763	0.0000	0.0000	0
2016/02/12	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2032	05/05/2016			Bond Future	9.7569	88.8392	9.8335	88.2848	0.785	0.0000	0.0000	9,165
2016/02/12	2032	05/05/2016	8.99	Put	Bond Future	6,636.1100	6.6361	7,068.6000	7.0686	6.517	0	0	0
2016/02/12	2032	05/05/2016	9.01	Put	Bond Future	6,508.3500	6.5084	6,937.0700	6.9371	6.587	0	0	0
2016/02/12	2032	05/05/2016	9.00	Put	Bond Future	6,572.0700	6.5721	7,002.6800	7.0027	6.552	0	0	0
2016/02/12	2032	05/05/2016	9.01	Call	Bond Future	817.2900	0.8173	691.5800	0.6916	(15.381)	0	0	0
2016/02/12	2032	05/05/2016	8.99	Call	Bond Future	785.3500	0.7853	663.4100	0.6634	(15.527)	0	0	0
2016/02/12	2032	05/05/2016	9.00	Call	Bond Future	801.2100	0.8012	677.3900	0.6774	(15.454)	0	0	0
2016/02/12	2032	04/08/2016	9.01	Call	Bond Future	1,587.3100	1.5873	1,423.4400	1.4234	(10.324)	0	0	0
2016/02/12	2032	04/08/2016			Bond Future	9.8175	90.5556	9.8967	89.9898	0.806	0.0000	0.0000	0
2016/02/12	2032	04/08/2016	8.99	Call	Bond Future	1,547.2400	1.5472	1,386.4400	1.3864	(10.393)	0	0	0
2016/02/12	2032	04/08/2016	9.00	Call	Bond Future	1,566.7600	1.5668	1,404.4500	1.4044	(10.360)	0	0	0
2016/02/12	2032	04/08/2016	8.99	Put	Bond Future	7,798.0100	7.7980	8,203.0400	8.2030	5.194	0	0	0
2016/02/12	2032	04/08/2016	9.01	Put	Bond Future	7,679.4500	7.6795	8,081.4100	8.0814	5.234	0	0	0
2016/02/12	2032	04/08/2016	9.00	Put	Bond Future	7,738.1600	7.7382	8,141.6800	8.1417	5.215	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
2016/02/12	2032	03/11/2016			Bond Future	9.8705	88.1752	9.9524	87.5972	0.830	0.0000	0.0000	0
2016/02/12	2032	03/11/2016	10.28	Put	Bond Future	3,395.3400	3.3953	3,610.9300	3.6109	6.350	0	0	0
2016/02/12	2032	03/11/2016	10.30	Put	Bond Future	3,341.4800	3.3415	3,554.5300	3.5545	6.376	0	0	0
2016/02/12	2032	03/11/2016	10.29	Put	Bond Future	3,368.3200	3.3683	3,582.6400	3.5826	6.363	0	0	0
2016/02/12	2032	03/11/2016	10.30	Call	Bond Future	6,311.6800	6.3117	5,946.6800	5.9467	(5.783)	0	0	0
2016/02/12	2032	03/11/2016	10.28	Call	Bond Future	6,230.5500	6.2305	5,868.0900	5.8681	(5.817)	0	0	0
2016/02/12	2032	03/11/2016	10.29	Call	Bond Future	6,271.0600	6.2711	5,907.3300	5.9073	(5.800)	0	0	0
2016/02/12	2033	05/05/2016			Bond Future	102.8074	102.8074	103.0933	103.0933	0.278	0.0000	0.0000	2,032
2016/02/12	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2033	05/05/2016	102.40	Call	Bond Future	407.3500	0.4073	693.2600	0.6933	70.188	0	0	0
2016/02/12	2033	05/05/2016	102.41	Call	Bond Future	397.3500	0.3973	683.2600	0.6833	71.954	0	0	0
2016/02/12	2033	05/05/2016	102.39	Call	Bond Future	417.3500	0.4173	703.2600	0.7033	68.506	0	0	0
2016/02/12	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2037	05/05/2016	8.99	Call	Bond Future	629.6400	0.6296	514.3200	0.5143	(18.315)	0	0	0
2016/02/12	2037	05/05/2016	9.00	Put	Bond Future	8,311.4600	8.3115	8,872.5100	8.8725	6.750	0	0	0
2016/02/12	2037	05/05/2016			Bond Future	9.9118	89.9840	9.9986	89.3057	0.875	0.0000	0.0000	41,175
2016/02/12	2037	05/05/2016	9.00	Call	Bond Future	642.9700	0.6430	525.6900	0.5257	(18.240)	0	0	0
2016/02/12	2037	05/05/2016	9.01	Call	Bond Future	657.0500	0.6570	537.7600	0.5378	(18.155)	0	0	0
2016/02/12	2037	05/05/2016	8.99	Put	Bond Future	8,388.0100	8.3880	8,951.0200	8.9510	6.712	0	0	0
2016/02/12	2037	05/05/2016	9.01	Put	Bond Future	8,235.7900	8.2358	8,794.8300	8.7948	6.788	0	0	0
2016/02/12	2037	04/08/2016			Bond Future	9.9738	87.4633	10.0635	86.7711	0.899	0.0000	0.0000	0
2016/02/12	2037	04/08/2016	9.24	Put	Bond Future	7,969.0100	7.9690	8,444.6900	8.4447	5.969	0	0	0
2016/02/12	2037	04/08/2016	9.26	Put	Bond Future	7,845.3000	7.8453	8,317.0900	8.3171	6.014	0	0	0
2016/02/12	2037	04/08/2016	9.24	Call	Bond Future	1,954.7100	1.9547	1,738.1800	1.7382	(11.077)	0	0	0
2016/02/12	2037	04/08/2016	9.25	Put	Bond Future	7,906.8800	7.9069	8,380.6300	8.3806	5.992	0	0	0
2016/02/12	2037	04/08/2016	9.25	Call	Bond Future	1,978.8800	1.9789	1,760.4200	1.7604	(11.040)	0	0	0
2016/02/12	2037	04/08/2016	9.26	Call	Bond Future	2,003.4700	2.0035	1,783.0500	1.7831	(11.002)	0	0	0
2016/02/12	2037	03/11/2016	10.35	Call	Bond Future	6,431.1500	6.4312	6,002.0800	6.0021	(6.672)	0	0	0
2016/02/12	2037	03/11/2016	10.36	Put	Bond Future	3,947.6700	3.9477	4,223.8600	4.2239	6.996	0	0	0
2016/02/12	2037	03/11/2016			Bond Future	10.0240	89.1827	10.1164	88.4758	0.922	0.0000	0.0000	0
2016/02/12	2037	03/11/2016	10.36	Call	Bond Future	6,473.7900	6.4738	6,043.1400	6.0431	(6.652)	0	0	0
2016/02/12	2037	03/11/2016	10.37	Call	Bond Future	6,516.5200	6.5165	6,084.3100	6.0843	(6.633)	0	0	0
2016/02/12	2037	03/11/2016	10.35	Put	Bond Future	3,978.5200	3.9785	4,256.2900	4.2563	6.982	0	0	0
2016/02/12	2037	03/11/2016	10.37	Put	Bond Future	3,917.0200	3.9170	4,191.6500	4.1917	7.011	0	0	0
2016/02/12	2038	05/05/2016	131.01	Put	Bond Future	2,127.0200	2.1270	2,142.7200	2.1427	0.738	0	0	0
2016/02/12	2038	05/05/2016			Bond Future	128.8830	128.8830	128.8673	128.8673	(0.012)	0.0000	0.0000	19,557
2016/02/12	2038	05/05/2016	131.00	Put	Bond Future	2,117.0200	2.1170	2,132.7200	2.1327	0.742	0	0	0
2016/02/12	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2038	05/05/2016	130.99	Put	Bond Future	2,107.0200	2.1070	2,122.7200	2.1227	0.745	0	0	0
2016/02/12	2038	04/08/2016			Bond Future	129.9751	129.9751	129.9576	129.9576	(0.013)	0.0000	0.0000	0
2016/02/12	2038	04/08/2016	129.31	Call	Bond Future	665.1100	0.6651	647.5900	0.6476	(2.634)	0	0	0
2016/02/12	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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2016/02/12	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2038	04/08/2016	129.32	Call	Bond Future	655.1100	0.6551	637.5900	0.6376	(2.674)	0	0	0
2016/02/12	2038	04/08/2016	129.30	Call	Bond Future	675.1100	0.6751	657.5900	0.6576	(2.595)	0	0	0
2016/02/12	2040	05/05/2016	9.50	Call	Bond Future	1,558.4800	1.5585	1,326.8500	1.3269	(14.863)	0	0	0
2016/02/12	2040	05/05/2016			Bond Future	9.9925	93.4953	10.0792	92.7762	0.868	0.0000	0.0000	1,820
2016/02/12	2040	05/05/2016	9.51	Call	Bond Future	1,585.0100	1.5850	1,350.5400	1.3505	(14.793)	0	0	0
2016/02/12	2040	05/05/2016	9.49	Call	Bond Future	1,532.0900	1.5321	1,303.2900	1.3033	(14.934)	0	0	0
2016/02/12	2040	05/05/2016	9.50	Put	Bond Future	5,828.6300	5.8286	6,316.1300	6.3161	8.364	0	0	0
2016/02/12	2040	05/05/2016	9.49	Put	Bond Future	5,892.3500	5.8924	6,382.6800	6.3827	8.321	0	0	0
2016/02/12	2040	05/05/2016	9.51	Put	Bond Future	5,765.1900	5.7652	6,249.8500	6.2499	8.407	0	0	0
2016/02/12	2040	04/08/2016			Bond Future	10.0554	90.7920	10.1450	90.0581	0.891	0.0000	0.0000	0
2016/02/12	2040	04/08/2016	9.49	Put	Bond Future	7,417.3800	7.4174	7,885.6300	7.8856	6.313	0	0	0
2016/02/12	2040	04/08/2016	9.50	Call	Bond Future	2,577.0800	2.5771	2,309.3000	2.3093	(10.391)	0	0	0
2016/02/12	2040	04/08/2016	9.51	Call	Bond Future	2,606.7600	2.6068	2,336.8200	2.3368	(10.355)	0	0	0
2016/02/12	2040	04/08/2016	9.49	Call	Bond Future	2,547.6100	2.5476	2,281.9800	2.2820	(10.427)	0	0	0
2016/02/12	2040	04/08/2016	9.51	Put	Bond Future	7,296.9800	7.2970	7,760.9200	7.7609	6.358	0	0	0
2016/02/12	2040	04/08/2016	9.50	Put	Bond Future	7,357.0100	7.3570	7,823.1100	7.8231	6.335	0	0	0
2016/02/12	2044	05/05/2016	8.99	Put	Bond Future	9,870.5700	9.8706	10,487.6400	10.4876	6.252	0	0	0
2016/02/12	2044	05/05/2016			Bond Future	10.0109	90.6220	10.0976	89.9009	0.866	0.0000	0.0000	20,898
2016/02/12	2044	05/05/2016	9.01	Put	Bond Future	9,696.7700	9.6968	10,310.0500	10.3101	6.325	0	0	0
2016/02/12	2044	05/05/2016	9.00	Put	Bond Future	9,783.4800	9.7835	10,398.6600	10.3987	6.288	0	0	0
2016/02/12	2044	05/05/2016	9.01	Call	Bond Future	573.8000	0.5738	466.0200	0.4660	(18.784)	0	0	0
2016/02/12	2044	05/05/2016	8.99	Call	Bond Future	549.0400	0.5490	445.0500	0.4451	(18.940)	0	0	0
2016/02/12	2044	05/05/2016	9.00	Call	Bond Future	561.3200	0.5613	455.4400	0.4554	(18.863)	0	0	0
2016/02/12	2044	04/08/2016	9.50	Call	Bond Future	2,540.9200	2.5409	2,275.5500	2.2756	(10.444)	0	0	0
2016/02/12	2044	04/08/2016			Bond Future	10.0721	87.9883	10.1616	87.2526	0.889	0.0000	0.0000	0
2016/02/12	2044	04/08/2016	9.51	Call	Bond Future	2,570.4300	2.5704	2,302.9000	2.3029	(10.408)	0	0	0
2016/02/12	2044	04/08/2016	9.49	Put	Bond Future	7,568.7800	7.5688	8,041.2600	8.0413	6.242	0	0	0
2016/02/12	2044	04/08/2016	9.51	Put	Bond Future	7,445.5900	7.4456	7,913.7500	7.9138	6.288	0	0	0
2016/02/12	2044	04/08/2016	9.49	Call	Bond Future	2,511.6100	2.5116	2,248.4000	2.2484	(10.480)	0	0	0
2016/02/12	2044	04/08/2016	9.50	Put	Bond Future	7,507.0100	7.5070	7,977.3300	7.9773	6.265	0	0	0
2016/02/12	2044	03/11/2016			Bond Future	10.1220	89.7181	10.2142	88.9668	0.912	0.0000	0.0000	0
2016/02/12	2044	03/11/2016	10.42	Call	Bond Future	6,781.4100	6.7814	6,329.0300	6.3290	(6.671)	0	0	0
2016/02/12	2044	03/11/2016	10.41	Put	Bond Future	4,428.7000	4.4287	4,729.2400	4.7292	6.786	0	0	0
2016/02/12	2044	03/11/2016	10.43	Put	Bond Future	4,361.4800	4.3615	4,658.7000	4.6587	6.815	0	0	0
2016/02/12	2044	03/11/2016	10.42	Put	Bond Future	4,395.1300	4.3951	4,694.0000	4.6940	6.800	0	0	0
2016/02/12	2044	03/11/2016	10.43	Call	Bond Future	6,825.8500	6.8259	6,371.8200	6.3718	(6.652)	0	0	0
2016/02/12	2044	03/11/2016	10.41	Call	Bond Future	6,736.7700	6.7368	6,286.0600	6.2861	(6.690)	0	0	0
2016/02/12	2046	05/05/2016			Bond Future	128.2479	128.2479	127.4000	127.4000	(0.661)	0.0000	0.0000	12,914
2016/02/12	2046	05/05/2016	129.99	Put	Bond Future	1,742.1400	1.7421	2,589.9900	2.5900	48.667	0	0	0
2016/02/12	2046	05/05/2016	130.01	Put	Bond Future	1,762.1400	1.7621	2,609.9900	2.6100	48.115	0	0	0
2016/02/12	2046	05/05/2016	130.00	Put	Bond Future	1,752.1400	1.7521	2,599.9900	2.6000	48.389	0	0	0
2016/02/12	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	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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2016/02/12	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2046	04/08/2016			Bond Future	130.7355	130.7355	129.8699	129.8699	(0.662)	0.0000	0.0000	0
2016/02/12	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2046	04/08/2016	129.00	Call	Bond Future	1,735.4700	1.7355	869.8700	0.8699	(49.877)	0	0	0
2016/02/12	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2046	04/08/2016	129.01	Call	Bond Future	1,725.4700	1.7255	859.8700	0.8599	(50.166)	0	0	0
2016/02/12	2046	04/08/2016	129.02	Call	Bond Future	1,715.4700	1.7155	849.8700	0.8499	(50.458)	0	0	0
2016/02/12	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2050	05/05/2016			Bond Future	139.5771	139.5771	138.5609	138.5609	(0.728)	0.0000	0.0000	16,610
2016/02/12	2050	05/05/2016	138.00	Call	Bond Future	1,577.1400	1.5771	560.9300	0.5609	(64.434)	0	0	0
2016/02/12	2050	05/05/2016	137.99	Call	Bond Future	1,587.1400	1.5871	570.9300	0.5709	(64.028)	0	0	0
2016/02/12	2050	05/05/2016	138.01	Call	Bond Future	1,567.1400	1.5671	550.9300	0.5509	(64.845)	0	0	0
2016/02/12	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2050	04/08/2016	139.14	Call	Bond Future	1,576.5300	1.5765	539.1600	0.5392	(65.801)	0	0	0
2016/02/12	2050	04/08/2016			Bond Future	140.7165	140.7165	139.6792	139.6792	(0.737)	0.0000	0.0000	0
2016/02/12	2050	04/08/2016	139.12	Call	Bond Future	1,596.5300	1.5965	559.1600	0.5592	(64.977)	0	0	0
2016/02/12	2050	04/08/2016	139.13	Call	Bond Future	1,586.5300	1.5865	549.1600	0.5492	(65.386)	0	0	0
2016/02/12	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	AL37	05/05/2016			Index Future	471.5300	471.5300	470.2580	470.2580	(0.270)	0.0000	0.0000	2
2016/02/12	AL37	04/08/2016			Index Future	480.5420	480.5420	479.2410	479.2410	(0.271)	0.0000	0.0000	0
2016/02/12	AL7T	05/05/2016			Index Future	543.3160	543.3160	541.1250	541.1250	(0.403)	0.0000	0.0000	0
2016/02/12	AL7T	04/08/2016			Index Future	553.7000	553.7000	551.4620	551.4620	(0.404)	0.0000	0.0000	0
2016/02/12	ALBI	05/05/2016			Index Future	492.5210	492.5210	489.9650	489.9650	(0.519)	0.0000	0.0000	515
2016/02/12	ALBI	04/08/2016			Index Future	501.9340	501.9340	499.3240	499.3240	(0.520)	0.0000	0.0000	139
2016/02/12	ALBI	03/11/2016			Index Future	511.8950	511.8950	509.2280	509.2280	(0.521)	0.0000	0.0000	0
2016/02/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	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
2016/02/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/12	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	EL28	05/05/2016			Bond Future	126.1042	126.1042	126.0899	126.0899	(0.011)	0.0000	0.0000	0
2016/02/12	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	EL28	05/05/2016	128.99	Put	Bond Future	2,885.8300	2.8858	2,900.0900	2.9001	0.494	0	0	0
2016/02/12	EL28	05/05/2016	129.01	Put	Bond Future	2,905.8300	2.9058	2,920.0900	2.9201	0.491	0	0	0
2016/02/12	EL28	05/05/2016	129.00	Put	Bond Future	2,895.8300	2.8958	2,910.0900	2.9101	0.492	0	0	0
2016/02/12	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	EL28	04/08/2016			Bond Future	128.5505	128.5505	128.5346	128.5346	(0.012)	0.0000	0.0000	0
2016/02/12	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	EL28	04/08/2016	126.86	Call	Bond Future	1,690.4600	1.6905	1,674.6200	1.6746	(0.937)	0	0	0
2016/02/12	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	EL28	04/08/2016	126.87	Call	Bond Future	1,680.4600	1.6805	1,664.6200	1.6646	(0.943)	0	0	0
2016/02/12	EL28	04/08/2016	126.88	Call	Bond Future	1,670.4600	1.6705	1,654.6200	1.6546	(0.948)	0	0	0
2016/02/12	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	ES33	05/05/2016			Bond Future	10.7156	76.0193	10.8021	75.4790	0.808	0.0000	0.0000	8,776
2016/02/12	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	ES33	05/05/2016	9.99	Put	Bond Future	4,771.6100	4.7716	5,311.8900	5.3119	11.323	0	0	0
2016/02/12	ES33	05/05/2016	10.01	Put	Bond Future	4,633.9700	4.6340	5,174.2500	5.1742	11.659	0	0	0
2016/02/12	ES33	05/05/2016	10.00	Put	Bond Future	4,702.7400	4.7027	5,243.0200	5.2430	11.489	0	0	0
2016/02/12	ES33	04/08/2016			Bond Future	10.8026	77.4879	10.8922	76.9366	0.830	0.0000	0.0000	0
2016/02/12	ES33	04/08/2016	10.24	Put	Bond Future	3,607.6100	3.6076	4,158.9400	4.1589	15.282	0	0	0

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2016/02/12	ES33	04/08/2016	10.26	Put	Bond Future	3,474.8600		3.4749	4,026.1900	4.0262	15.866	0	0	0
2016/02/12	ES33	04/08/2016	10.25	Put	Bond Future	3,541.1900		3.5412	4,092.5200	4.0925	15.569	0	0	0
2016/02/12	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	ES33	03/11/2016			Bond Future	10.8844		75.2168	10.9772	74.6536	0.853	0.0000	0.0000	0
2016/02/12	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	ES33	03/11/2016	11.31	Call	Bond Future	2,530.2200		2.5302	1,967.0800	1.9671	(22.257)	0	0	0
2016/02/12	ES33	03/11/2016	11.29	Call	Bond Future	2,414.3100		2.4143	1,851.1700	1.8512	(23.325)	0	0	0
2016/02/12	ES33	03/11/2016	11.30	Call	Bond Future	2,472.3000		2.4723	1,909.1600	1.9092	(22.778)	0	0	0
2016/02/12	ES42	05/05/2016			Bond Future	10.8558		80.0348	10.9476	79.3878	0.846	0.0000	0.0000	7,250
2016/02/12	GOVI	05/05/2016	518.01	Put	GOVI	264,340.0000		26.4340	288,270.0000	28.8270	9.053	0	0	0
2016/02/12	GOVI	05/05/2016			GOVI	491.5760		491.5760	489.1830	489.1830	(0.487)	0.0000	0.0000	483
2016/02/12	GOVI	05/05/2016	518.00	Put	GOVI	264,240.0000		26.4240	288,170.0000	28.8170	9.056	0	0	0
2016/02/12	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	GOVI	05/05/2016	517.99	Put	GOVI	264,140.0000		26.4140	288,070.0000	28.8070	9.060	0	0	0
2016/02/12	GOVI	04/08/2016	520.99	Put	GOVI	200,200.0000		20.0200	224,620.0000	22.4620	12.198	0	0	0
2016/02/12	GOVI	04/08/2016			GOVI	500.9700		500.9700	498.5280	498.5280	(0.487)	0.0000	0.0000	26
2016/02/12	GOVI	04/08/2016	521.01	Put	GOVI	200,400.0000		20.0400	224,820.0000	22.4820	12.186	0	0	0
2016/02/12	GOVI	04/08/2016	521.00	Put	GOVI	200,300.0000		20.0300	224,720.0000	22.4720	12.192	0	0	0
2016/02/12	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	GOVI	03/11/2016	476.11	Call	GOVI	348,020.0000		34.8020	323,050.0000	32.3050	(7.175)	0	0	0
2016/02/12	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	GOVI	03/11/2016			GOVI	510.9120		510.9120	508.4150	508.4150	(0.489)	0.0000	0.0000	0
2016/02/12	GOVI	03/11/2016	476.12	Call	GOVI	347,920.0000		34.7920	322,950.0000	32.2950	(7.177)	0	0	0
2016/02/12	GOVI	03/11/2016	476.13	Call	GOVI	347,820.0000		34.7820	322,850.0000	32.2850	(7.179)	0	0	0
2016/02/12	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/12	IGOV	05/05/2016			Index Future	237.6770		237.6770	237.1040	237.1040	(0.241)	0.0000	0.0000	975
2016/02/12	IGOV	04/08/2016			Index Future	242.2390		242.2390	241.6520	241.6520	(0.242)	0.0000	0.0000	81
2016/02/12	IGOV	03/11/2016			Index Future	247.0650		247.0650	246.4640	246.4640	(0.243)	0.0000	0.0000	0
2016/02/12	ILBI	05/05/2016			Index Future	643.6090		643.6090	642.2470	642.2470	(0.212)	0.0000	0.0000	0
2016/02/12	ILBI	04/08/2016			Index Future	655.5810		655.5810	654.1930	654.1930	(0.212)	0.0000	0.0000	157
2016/02/12	IS01	19/12/2016			Interest Rate Swap	100.1352		100.1352	100.1424	100.1424	0.007	0.0000	0.0000	0
2016/02/12	IS01	16/03/2017			Interest Rate Swap	100.1728		100.1728	100.1768	100.1768	0.004	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
2016/02/12	IS02	18/12/2017			Interest Rate Swap	100.5286	100.5286	100.5336	100.5336	0.005	0.0000	0.0000	0
2016/02/12	IS02	16/03/2018			Interest Rate Swap	99.9876	99.9876	99.9960	99.9960	0.008	0.0000	0.0000	0
2016/02/12	IS05	17/12/2020			Interest Rate Swap	100.7472	100.7472	100.8256	100.8256	0.078	0.0000	0.0000	0
2016/02/12	IS05	16/03/2021			Interest Rate Swap	100.2759	100.2759	100.3516	100.3516	0.075	0.0000	0.0000	0
2016/02/12	IS10	17/12/2025			Interest Rate Swap	102.9487	102.9487	103.0370	103.0370	0.086	0.0000	0.0000	0
2016/02/12	IS10	16/03/2026			Interest Rate Swap	100.1936	100.1936	100.2908	100.2908	0.097	0.0000	0.0000	0
2016/02/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/12	JBAF	17/02/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,000
2016/02/12	JBAF	16/03/2016			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2016/02/12	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2016/02/12	JBAF	18/05/2016			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2016/02/12	JBAF	15/06/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/02/12	JBAF	20/07/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/02/12	JBAF	21/09/2016			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/02/12	JBAF	21/12/2016			Jibar Tradeable Future	7.8200	92.1800	7.8200	92.1800	0.000	0.0000	0.0000	0
2016/02/12	JBAF	15/03/2017			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/02/12	JBAF	21/06/2017			Jibar Tradeable Future	8.1200	91.8800	8.1200	91.8800	0.000	0.0000	0.0000	0
2016/02/12	JBAF	20/09/2017			Jibar Tradeable Future	8.2300	91.7700	8.2300	91.7700	0.000	0.0000	0.0000	0
2016/02/12	JBAF	20/12/2017			Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000	0
2016/02/12	R023	05/05/2016			Bond Future	9.1018	94.7398	9.1741	94.3951	0.794	0.0000	0.0000	9,781
2016/02/12	R023	05/05/2016	8.24	Put	Bond Future	4,571.0000	4.5710	4,858.7600	4.8588	6.295	0	0	0
2016/02/12	R023	05/05/2016	8.26	Put	Bond Future	4,485.7300	4.4857	4,771.4000	4.7714	6.368	0	0	0
2016/02/12	R023	05/05/2016	8.24	Call	Bond Future	335.2900	0.3353	278.3500	0.2784	(16.982)	0	0	0
2016/02/12	R023	05/05/2016	8.25	Put	Bond Future	4,528.1100	4.5281	4,814.8500	4.8149	6.332	0	0	0
2016/02/12	R023	05/05/2016	8.25	Call	Bond Future	342.9000	0.3429	284.9400	0.2849	(16.903)	0	0	0
2016/02/12	R023	05/05/2016	8.26	Call	Bond Future	350.9900	0.3510	291.9600	0.2920	(16.818)	0	0	0
2016/02/12	R023	04/08/2016	8.24	Call	Bond Future	725.6900	0.7257	643.6300	0.6436	(11.308)	0	0	0
2016/02/12	R023	04/08/2016	8.25	Put	Bond Future	5,100.0400	5.1000	5,369.2300	5.3692	5.278	0	0	0
2016/02/12	R023	04/08/2016			Bond Future	9.1643	96.5698	9.2404	96.2176	0.830	0.0000	0.0000	0
2016/02/12	R023	04/08/2016	8.25	Call	Bond Future	736.1700	0.7362	653.2000	0.6532	(11.270)	0	0	0
2016/02/12	R023	04/08/2016	8.26	Call	Bond Future	747.3800	0.7474	663.4600	0.6635	(11.229)	0	0	0
2016/02/12	R023	04/08/2016	8.24	Put	Bond Future	5,138.6800	5.1387	5,408.7800	5.4088	5.256	0	0	0
2016/02/12	R023	04/08/2016	8.26	Put	Bond Future	5,062.1600	5.0622	5,330.4000	5.3304	5.299	0	0	0
2016/02/12	R023	03/11/2016	9.73	Put	Bond Future	1,842.6300	1.8426	1,970.9600	1.9710	6.965	0	0	0
2016/02/12	R023	03/11/2016			Bond Future	9.2215	94.5344	9.3017	94.1742	0.870	0.0000	0.0000	0

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2016/02/12	R023	03/11/2016	9.75	Put	Bond Future	1,811.2400	1.8112	1,937.9200	1.9379	6.994	0	0	0
2016/02/12	R023	03/11/2016	9.73	Call	Bond Future	4,096.6800	4.0967	3,864.7500	3.8648	(5.661)	0	0	0
2016/02/12	R023	03/11/2016	9.74	Put	Bond Future	1,826.8800	1.8269	1,954.3900	1.9544	6.980	0	0	0
2016/02/12	R023	03/11/2016	9.74	Call	Bond Future	4,124.5700	4.1246	3,891.8200	3.8918	(5.643)	0	0	0
2016/02/12	R023	03/11/2016	9.75	Call	Bond Future	4,152.5400	4.1525	3,918.9600	3.9190	(5.625)	0	0	0
2016/02/12	R035	05/05/2016	10.37	Call	Bond Future	4,118.4700	4.1185	3,472.9300	3.4729	(15.674)	0	0	0
2016/02/12	R035	05/05/2016			Bond Future	9.8337	93.5559	9.9152	92.9103	0.829	0.0000	0.0000	4,019
2016/02/12	R035	05/05/2016	10.35	Call	Bond Future	3,970.1200	3.9701	3,324.5800	3.3246	(16.260)	0	0	0
2016/02/12	R035	05/05/2016	10.36	Call	Bond Future	4,044.3500	4.0444	3,398.8100	3.3988	(15.962)	0	0	0
2016/02/12	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R035	04/08/2016			Bond Future	9.8910	95.3631	9.9753	94.7042	0.852	0.0000	0.0000	0
2016/02/12	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R035	04/08/2016	10.35	Call	Bond Future	3,501.0600	3.5011	2,842.2100	2.8422	(18.819)	0	0	0
2016/02/12	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R035	04/08/2016	10.36	Call	Bond Future	3,575.0000	3.5750	2,916.1500	2.9162	(18.429)	0	0	0
2016/02/12	R035	04/08/2016	10.37	Call	Bond Future	3,648.8500	3.6488	2,990.0000	2.9900	(18.056)	0	0	0
2016/02/12	R186	05/05/2016	9.25	Call	Bond Future	2,618.3900	2.6184	2,364.8300	2.3648	(9.684)	0	0	180
2016/02/12	R186	05/05/2016			Bond Future	9.2254	112.5363	9.2921	112.0662	0.723	0.0000	0.0000	58,131
2016/02/12	R186	05/05/2016	8.34	Call	Bond Future	508.5800	0.5086	429.3700	0.4294	(15.575)	0	0	0
2016/02/12	R186	05/05/2016	9.89	Call	Bond Future	5,460.5700	5.4606	5,091.3500	5.0913	(6.762)	0	0	0
2016/02/12	R186	05/05/2016	8.35	Call	Bond Future	520.3200	0.5203	439.6700	0.4397	(15.500)	0	0	0
2016/02/12	R186	05/05/2016	8.75	Put	Bond Future	4,611.9000	4.6119	4,932.4800	4.9325	6.951	0	0	1,900
2016/02/12	R186	05/05/2016	9.25	Put	Bond Future	2,444.5700	2.4446	2,661.0500	2.6611	8.856	0	0	0
2016/02/12	R186	05/05/2016	8.33	Call	Bond Future	497.0500	0.4970	419.2500	0.4192	(15.652)	0	0	0
2016/02/12	R186	05/05/2016	8.85	Put	Bond Future	4,108.2100	4.1082	4,408.7900	4.4088	7.317	0	0	5,350
2016/02/12	R186	05/05/2016	9.96	Call	Bond Future	5,821.5300	5.8215	5,442.6500	5.4426	(6.508)	0	0	0
2016/02/12	R186	05/05/2016	9.86	Call	Bond Future	5,308.2600	5.3083	4,943.3800	4.9434	(6.874)	0	0	0
2016/02/12	R186	05/05/2016	7.56	Put	Bond Future	12,753.6100	12.7536	13,209.8400	13.2098	3.577	0	0	0
2016/02/12	R186	05/05/2016	8.35	Put	Bond Future	6,953.1700	6.9532	7,342.5600	7.3426	5.600	0	0	0
2016/02/12	R186	05/05/2016	8.75	Call	Bond Future	1,181.1900	1.1812	1,031.7300	1.0317	(12.653)	0	0	180
2016/02/12	R186	05/05/2016	8.34	Put	Bond Future	7,017.8800	7.0179	7,408.7100	7.4087	5.569	0	0	0
2016/02/12	R186	05/05/2016	7.56	Call	Bond Future	63.6900	0.0637	49.8800	0.0499	(21.683)	0	0	0
2016/02/12	R186	05/05/2016	8.85	Call	Bond Future	1,411.3500	1.4113	1,241.8900	1.2419	(12.007)	0	0	0
2016/02/12	R186	05/05/2016	8.33	Put	Bond Future	7,082.8600	7.0829	7,475.1000	7.4751	5.538	0	0	0
2016/02/12	R186	05/05/2016	9.89	Put	Bond Future	901.0000	0.9010	1,001.8200	1.0018	11.190	0	0	180
2016/02/12	R186	05/05/2016	9.96	Put	Bond Future	797.1800	0.7972	888.3400	0.8883	11.435	0	0	5,000
2016/02/12	R186	05/05/2016	9.86	Put	Bond Future	948.7600	0.9488	1,053.9200	1.0539	11.084	0	0	5,000
2016/02/12	R186	04/08/2016	8.51	Put	Bond Future	6,966.0900	6.9661	7,308.6000	7.3086	4.917	0	0	0
2016/02/12	R186	04/08/2016			Bond Future	9.2825	109.4055	9.3520	108.9254	0.749	0.0000	0.0000	0
2016/02/12	R186	04/08/2016	8.50	Put	Bond Future	7,020.7800	7.0208	7,364.6500	7.3647	4.898	0	0	0
2016/02/12	R186	04/08/2016	8.51	Call	Bond Future	1,433.5200	1.4335	1,295.9500	1.2959	(9.597)	0	0	0
2016/02/12	R186	04/08/2016	8.49	Call	Bond Future	1,395.5900	1.3956	1,260.7200	1.2607	(9.664)	0	0	0
2016/02/12	R186	04/08/2016	8.50	Call	Bond Future	1,414.0900	1.4141	1,277.8800	1.2779	(9.632)	0	0	0

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2016/02/12	R186	04/08/2016	8.49	Put	Bond Future	7,076.4600	7.0765	7,421.6700	7.4217	4.878	0	0	0
2016/02/12	R197	05/05/2016			Bond Future	293.6811	293.6811	293.6444	293.6444	(0.012)	0.0000	0.0000	1,426
2016/02/12	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R197	05/05/2016	299.99	Put	Bond Future	6,308.9000	6.3089	6,345.6000	6.3456	0.582	0	0	0
2016/02/12	R197	05/05/2016	300.01	Put	Bond Future	6,328.9000	6.3289	6,365.6000	6.3656	0.580	0	0	0
2016/02/12	R197	05/05/2016	300.00	Put	Bond Future	6,318.9000	6.3189	6,355.6000	6.3556	0.581	0	0	0
2016/02/12	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R197	04/08/2016	293.98	Put	Bond Future	1,095.1300	1.0951	1,135.8800	1.1359	3.721	0	0	0
2016/02/12	R197	04/08/2016			Bond Future	292.8849	292.8849	292.8441	292.8441	(0.014)	0.0000	0.0000	0
2016/02/12	R197	04/08/2016	293.97	Put	Bond Future	1,085.1300	1.0851	1,125.8800	1.1259	3.755	0	0	0
2016/02/12	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R197	04/08/2016	293.96	Put	Bond Future	1,075.1300	1.0751	1,115.8800	1.1159	3.790	0	0	0
2016/02/12	R202	05/05/2016	246.99	Put	Bond Future	5,305.5700	5.3056	6,824.0000	6.8240	28.620	0	0	0
2016/02/12	R202	05/05/2016			Bond Future	241.6844	241.6844	240.1660	240.1660	(0.628)	0.0000	0.0000	43,502
2016/02/12	R202	05/05/2016	247.01	Put	Bond Future	5,325.5700	5.3256	6,844.0000	6.8440	28.512	0	0	0
2016/02/12	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R202	05/05/2016	247.00	Put	Bond Future	5,315.5700	5.3156	6,834.0000	6.8340	28.566	0	0	0
2016/02/12	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R202	04/08/2016	243.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R202	04/08/2016			Bond Future	242.9238	242.9238	241.3730	241.3730	(0.638)	0.0000	0.0000	0
2016/02/12	R202	04/08/2016	243.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R202	04/08/2016	243.24	Put	Bond Future	316.2400	0.3162	1,866.9800	1.8670	490.368	0	0	0
2016/02/12	R202	04/08/2016	243.26	Put	Bond Future	336.2400	0.3362	1,886.9800	1.8870	461.200	0	0	0
2016/02/12	R202	04/08/2016	243.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R202	04/08/2016	243.25	Put	Bond Future	326.2400	0.3262	1,876.9800	1.8770	475.337	0	0	0
2016/02/12	R203	05/05/2016	7.25	Put	Bond Future	1,137.5100	1.1375	1,247.5500	1.2475	9.674	0	0	0
2016/02/12	R203	05/05/2016			Bond Future	8.1041	101.4210	8.2034	101.2963	1.226	0.0000	0.0000	54,204
2016/02/12	R203	05/05/2016	7.26	Call	Bond Future	57.8200	0.0578	42.7800	0.0428	(26.012)	0	0	0
2016/02/12	R203	05/05/2016	7.24	Call	Bond Future	54.6300	0.0546	40.2700	0.0403	(26.286)	0	0	0
2016/02/12	R203	05/05/2016	7.25	Call	Bond Future	56.1600	0.0562	41.4700	0.0415	(26.157)	0	0	0
2016/02/12	R203	05/05/2016	7.24	Put	Bond Future	1,148.7400	1.1487	1,259.1100	1.2591	9.608	0	0	0
2016/02/12	R203	05/05/2016	7.26	Put	Bond Future	1,126.4200	1.1264	1,236.1100	1.2361	9.738	0	0	0
2016/02/12	R203	04/08/2016	7.26	Call	Bond Future	117.7400	0.1177	94.0100	0.0940	(20.155)	0	0	0
2016/02/12	R203	04/08/2016			Bond Future	8.1768	103.3803	8.3009	103.2523	1.518	0.0000	0.0000	0
2016/02/12	R203	04/08/2016	7.24	Call	Bond Future	113.5800	0.1136	90.5200	0.0905	(20.303)	0	0	0
2016/02/12	R203	04/08/2016	7.25	Call	Bond Future	115.5500	0.1155	92.1600	0.0922	(20.242)	0	0	0
2016/02/12	R203	04/08/2016	7.24	Put	Bond Future	1,087.4200	1.0874	1,192.3800	1.1924	9.652	0	0	0
2016/02/12	R203	04/08/2016	7.26	Put	Bond Future	1,070.6400	1.0706	1,174.9300	1.1749	9.741	0	0	0
2016/02/12	R203	04/08/2016	7.25	Put	Bond Future	1,078.9200	1.0789	1,183.5500	1.1836	9.698	0	0	0
2016/02/12	R203	03/11/2016	8.86	Call	Bond Future	766.8400	0.7668	679.9700	0.6800	(11.328)	0	0	0
2016/02/12	R203	03/11/2016			Bond Future	8.2189	101.2384	8.3822	101.1066	1.987	0.0000	0.0000	0

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2016/02/12	R203	03/11/2016	8.84	Call	Bond Future	755.5200	0.7555	669.2900	0.6693	(11.413)	0	0	0
2016/02/12	R203	03/11/2016	8.85	Call	Bond Future	761.1700	0.7612	674.6200	0.6746	(11.371)	0	0	0
2016/02/12	R203	03/11/2016	8.84	Put	Bond Future	255.6000	0.2556	301.1900	0.3012	17.836	0	0	0
2016/02/12	R203	03/11/2016	8.86	Put	Bond Future	250.8800	0.2509	295.8300	0.2958	17.917	0	0	0
2016/02/12	R203	03/11/2016	8.85	Put	Bond Future	253.2300	0.2532	298.5000	0.2985	17.877	0	0	0
2016/02/12	R204	05/05/2016	7.75	Call	Bond Future	157.3800	0.1574	128.2400	0.1282	(18.516)	0	0	0
2016/02/12	R204	05/05/2016			Bond Future	8.5215	101.8673	8.5975	101.6940	0.892	0.0000	0.0000	33,081
2016/02/12	R204	05/05/2016	7.76	Call	Bond Future	161.3100	0.1613	131.6000	0.1316	(18.418)	0	0	0
2016/02/12	R204	05/05/2016	7.74	Put	Bond Future	1,959.5100	1.9595	2,104.3400	2.1043	7.391	0	0	0
2016/02/12	R204	05/05/2016	7.76	Put	Bond Future	1,920.6900	1.9207	2,064.3600	2.0644	7.480	0	0	0
2016/02/12	R204	05/05/2016	7.74	Call	Bond Future	153.4000	0.1534	124.8500	0.1248	(18.611)	0	0	0
2016/02/12	R204	05/05/2016	7.75	Put	Bond Future	1,940.1200	1.9401	2,084.3600	2.0844	7.435	0	0	0
2016/02/12	R204	04/08/2016			Bond Future	8.6114	99.7934	8.6968	99.6158	0.991	0.0000	0.0000	0
2016/02/12	R204	04/08/2016	7.74	Put	Bond Future	2,122.0300	2.1220	2,260.9500	2.2609	6.547	0	0	0
2016/02/12	R204	04/08/2016	7.76	Put	Bond Future	2,088.7500	2.0888	2,226.7100	2.2267	6.605	0	0	0
2016/02/12	R204	04/08/2016	7.74	Call	Bond Future	285.7200	0.2857	247.0400	0.2470	(13.538)	0	0	0
2016/02/12	R204	04/08/2016	7.75	Put	Bond Future	2,105.2600	2.1053	2,243.7100	2.2437	6.576	0	0	0
2016/02/12	R204	04/08/2016	7.75	Call	Bond Future	290.2600	0.2903	251.1100	0.2511	(13.488)	0	0	0
2016/02/12	R204	04/08/2016	7.76	Call	Bond Future	295.0600	0.2951	255.4200	0.2554	(13.435)	0	0	0
2016/02/12	R204	03/11/2016			Bond Future	8.6801	101.7546	8.7771	101.5723	1.117	0.0000	0.0000	0
2016/02/12	R204	03/11/2016	9.21	Put	Bond Future	701.2700	0.7013	766.6600	0.7667	9.325	0	0	0
2016/02/12	R204	03/11/2016	9.23	Put	Bond Future	688.9600	0.6890	753.4800	0.7535	9.365	0	0	0
2016/02/12	R204	03/11/2016	9.22	Put	Bond Future	695.0900	0.6951	760.0500	0.7600	9.346	0	0	0
2016/02/12	R204	03/11/2016	9.22	Call	Bond Future	1,705.0100	1.7050	1,587.6400	1.5876	(6.884)	0	0	0
2016/02/12	R204	03/11/2016	9.21	Call	Bond Future	1,692.6000	1.6926	1,575.6600	1.5757	(6.909)	0	0	0
2016/02/12	R204	03/11/2016	9.23	Call	Bond Future	1,717.4600	1.7175	1,599.6500	1.5997	(6.860)	0	0	0
2016/02/12	R207	05/05/2016	7.86	Put	Bond Future	2,833.2800	2.8333	3,037.5000	3.0375	7.208	0	0	0
2016/02/12	R207	05/05/2016			Bond Future	8.7292	97.7193	8.8088	97.4806	0.911	0.0000	0.0000	42,144
2016/02/12	R207	05/05/2016	7.85	Put	Bond Future	2,859.9200	2.8599	3,064.8500	3.0649	7.166	0	0	0
2016/02/12	R207	05/05/2016	7.56	Put	Bond Future	3,674.4200	3.6744	3,895.3400	3.8953	6.012	0	0	0
2016/02/12	R207	05/05/2016	7.84	Put	Bond Future	2,886.6800	2.8867	3,092.2900	3.0923	7.123	0	0	0
2016/02/12	R207	05/05/2016	7.56	Call	Bond Future	79.0900	0.0791	61.2900	0.0613	(22.506)	0	0	43
2016/02/12	R207	05/05/2016	7.85	Call	Bond Future	171.5300	0.1715	137.7400	0.1377	(19.699)	0	0	0
2016/02/12	R207	05/05/2016	7.86	Call	Bond Future	175.9800	0.1760	141.4800	0.1415	(19.605)	0	0	0
2016/02/12	R207	05/05/2016	7.84	Call	Bond Future	167.1800	0.1672	134.0700	0.1341	(19.805)	0	0	0
2016/02/12	R207	04/08/2016			Bond Future	8.8129	95.9623	8.8995	95.7181	0.982	0.0000	0.0000	0
2016/02/12	R207	04/08/2016	7.99	Put	Bond Future	2,805.2100	2.8052	2,991.0200	2.9910	6.624	0	0	0
2016/02/12	R207	04/08/2016	8.01	Put	Bond Future	2,760.9400	2.7609	2,945.3800	2.9454	6.680	0	0	0
2016/02/12	R207	04/08/2016	8.00	Put	Bond Future	2,782.8200	2.7828	2,967.9700	2.9680	6.653	0	0	0
2016/02/12	R207	04/08/2016	8.01	Call	Bond Future	459.8200	0.4598	400.1100	0.4001	(12.986)	0	0	0
2016/02/12	R207	04/08/2016	7.99	Call	Bond Future	445.9100	0.4459	387.5700	0.3876	(13.083)	0	0	0
2016/02/12	R207	04/08/2016	8.00	Call	Bond Future	452.6100	0.4526	393.6100	0.3936	(13.036)	0	0	0
2016/02/12	R208	05/05/2016	7.99	Call	Bond Future	213.7900	0.2138	175.0200	0.1750	(18.135)	0	0	0
2016/02/12	R208	05/05/2016	8.00	Put	Bond Future	3,589.9800	3.5900	3,820.3900	3.8204	6.418	0	0	0
2016/02/12	R208	05/05/2016			Bond Future	8.8920	92.3770	8.9652	92.1071	0.823	0.0000	0.0000	45,536

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
2016/02/12	R208	05/05/2016	8.00	Call	Bond Future	218.9600	0.2190	179.4300	0.1794	(18.054)	0	0	0
2016/02/12	R208	05/05/2016	8.01	Call	Bond Future	224.4300	0.2244	184.1200	0.1841	(17.961)	0	0	0
2016/02/12	R208	05/05/2016	7.99	Put	Bond Future	3,623.4400	3.6234	3,854.6100	3.8546	6.380	0	0	0
2016/02/12	R208	05/05/2016	8.01	Put	Bond Future	3,556.8300	3.5568	3,786.4600	3.7865	6.456	0	0	0
2016/02/12	R208	04/08/2016	8.01	Put	Bond Future	3,941.8100	3.9418	4,158.7000	4.1587	5.502	0	0	0
2016/02/12	R208	04/08/2016			Bond Future	8.9647	94.1617	9.0428	93.8857	0.871	0.0000	0.0000	0
2016/02/12	R208	04/08/2016	8.00	Put	Bond Future	3,971.1300	3.9711	4,188.7300	4.1887	5.480	0	0	0
2016/02/12	R208	04/08/2016	7.99	Call	Bond Future	470.8700	0.4709	413.2400	0.4132	(12.239)	0	0	0
2016/02/12	R208	04/08/2016	8.00	Call	Bond Future	478.1100	0.4781	419.7900	0.4198	(12.198)	0	0	0
2016/02/12	R208	04/08/2016	8.01	Call	Bond Future	485.8200	0.4858	426.7900	0.4268	(12.151)	0	0	0
2016/02/12	R208	04/08/2016	7.99	Put	Bond Future	4,000.9300	4.0009	4,219.2200	4.2192	5.456	0	0	0
2016/02/12	R208	03/11/2016	9.59	Put	Bond Future	1,244.8400	1.2448	1,341.9000	1.3419	7.797	0	0	0
2016/02/12	R208	03/11/2016			Bond Future	9.0250	92.6083	9.1086	92.3257	0.927	0.0000	0.0000	0
2016/02/12	R208	03/11/2016	9.58	Put	Bond Future	1,256.1300	1.2561	1,353.8500	1.3538	7.779	0	0	0
2016/02/12	R208	03/11/2016	9.57	Call	Bond Future	3,090.0000	3.0900	2,905.8400	2.9058	(5.960)	0	0	0
2016/02/12	R208	03/11/2016	9.58	Call	Bond Future	3,111.3600	3.1114	2,926.5300	2.9265	(5.940)	0	0	0
2016/02/12	R208	03/11/2016	9.59	Call	Bond Future	3,133.0700	3.1331	2,947.5800	2.9476	(5.920)	0	0	0
2016/02/12	R208	03/11/2016	9.57	Put	Bond Future	1,267.7900	1.2678	1,366.1800	1.3662	7.761	0	0	0
2016/02/12	R209	05/05/2016			Bond Future	9.7693	70.0494	9.8560	69.4817	0.887	0.0000	0.0000	31,955
2016/02/12	R209	05/05/2016	9.00	Call	Bond Future	695.6300	0.6956	574.1900	0.5742	(17.458)	0	0	6,700
2016/02/12	R209	05/05/2016	8.25	Put	Bond Future	11,352.6700	11.3527	11,892.7800	11.8928	4.758	0	0	0
2016/02/12	R209	05/05/2016	8.99	Put	Bond Future	6,126.4900	6.1265	6,574.6500	6.5747	7.315	0	0	0
2016/02/12	R209	05/05/2016	9.01	Put	Bond Future	6,006.7000	6.0067	6,451.0800	6.4511	7.398	0	0	0
2016/02/12	R209	05/05/2016	9.00	Put	Bond Future	6,066.1900	6.0662	6,512.5000	6.5125	7.357	0	0	0
2016/02/12	R209	05/05/2016	9.01	Call	Bond Future	709.9600	0.7100	586.5900	0.5866	(17.377)	0	0	0
2016/02/12	R209	05/05/2016	8.25	Call	Bond Future	116.9300	0.1169	89.2900	0.0893	(23.638)	0	0	6,700
2016/02/12	R209	05/05/2016	8.99	Call	Bond Future	682.0000	0.6820	562.4100	0.5624	(17.535)	0	0	0
2016/02/12	R209	04/08/2016	9.26	Call	Bond Future	1,953.2100	1.9532	1,745.4600	1.7455	(10.636)	0	0	0
2016/02/12	R209	04/08/2016			Bond Future	9.8222	71.4027	9.9114	70.8235	0.909	0.0000	0.0000	0
2016/02/12	R209	04/08/2016	9.60	Put	Bond Future	4,304.7300	4.3047	4,616.6600	4.6167	7.246	0	0	0
2016/02/12	R209	04/08/2016	10.60	Call	Bond Future	6,411.5100	6.4115	5,986.3000	5.9863	(6.632)	0	0	6,000
2016/02/12	R209	04/08/2016	9.24	Call	Bond Future	1,907.7000	1.9077	1,703.3800	1.7034	(10.710)	0	0	0
2016/02/12	R209	04/08/2016	9.25	Call	Bond Future	1,930.2800	1.9303	1,724.2500	1.7243	(10.674)	0	0	0
2016/02/12	R209	04/08/2016	10.60	Put	Bond Future	1,606.7600	1.6068	1,760.7900	1.7608	9.586	0	0	0
2016/02/12	R209	04/08/2016	9.24	Put	Bond Future	5,875.3300	5.8753	6,250.2500	6.2502	6.381	0	0	0
2016/02/12	R209	04/08/2016	9.26	Put	Bond Future	5,778.8400	5.7788	6,150.3300	6.1503	6.428	0	0	0
2016/02/12	R209	04/08/2016	9.60	Call	Bond Future	2,830.3800	2.8304	2,563.0700	2.5631	(9.444)	0	0	6,000
2016/02/12	R209	04/08/2016	9.25	Put	Bond Future	5,826.8600	5.8269	6,200.0700	6.2001	6.405	0	0	0
2016/02/12	R209	03/11/2016	10.26	Call	Bond Future	5,606.0700	5.6061	5,236.8500	5.2368	(6.586)	0	0	0
2016/02/12	R209	03/11/2016			Bond Future	9.8681	69.6545	9.9601	69.0629	0.932	0.0000	0.0000	0
2016/02/12	R209	03/11/2016	10.24	Call	Bond Future	5,533.5200	5.5335	5,166.9100	5.1669	(6.625)	0	0	0
2016/02/12	R209	03/11/2016	10.25	Call	Bond Future	5,569.7600	5.5698	5,201.8400	5.2018	(6.606)	0	0	0
2016/02/12	R209	03/11/2016	10.24	Put	Bond Future	3,188.9000	3.1889	3,413.8400	3.4138	7.054	0	0	0
2016/02/12	R209	03/11/2016	10.25	Put	Bond Future	3,163.7900	3.1638	3,387.4200	3.3874	7.068	0	0	0
2016/02/12	R209	03/11/2016	10.26	Put	Bond Future	3,138.8500	3.1388	3,361.1800	3.3612	7.083	0	0	0
2016/02/12	R210	05/05/2016			Bond Future	180.3443	180.3443	180.3216	180.3216	(0.013)	0.0000	0.0000	1,554

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2016/02/12	R210	05/05/2016	184.99	Put	Bond Future	4,645.6700	4.6457	4,668.4000	4.6684	0.489	0	0	0
2016/02/12	R210	05/05/2016	185.00	Put	Bond Future	4,655.6700	4.6557	4,678.4000	4.6784	0.488	0	0	0
2016/02/12	R210	05/05/2016	185.01	Put	Bond Future	4,665.6700	4.6657	4,688.4000	4.6884	0.487	0	0	0
2016/02/12	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R210	04/08/2016			Bond Future	183.8427	183.8427	183.8175	183.8175	(0.014)	0.0000	0.0000	0
2016/02/12	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R210	04/08/2016	181.50	Call	Bond Future	2,342.6800	2.3427	2,317.5400	2.3175	(1.073)	0	0	0
2016/02/12	R210	04/08/2016	181.52	Call	Bond Future	2,322.6800	2.3227	2,297.5400	2.2975	(1.082)	0	0	0
2016/02/12	R210	04/08/2016	181.51	Call	Bond Future	2,332.6800	2.3327	2,307.5400	2.3075	(1.078)	0	0	0
2016/02/12	R211	05/05/2016	139.01	Put	Bond Future	1,836.5800	1.8366	1,854.7400	1.8547	0.989	0	0	0
2016/02/12	R211	05/05/2016			Bond Future	137.1734	137.1734	137.1553	137.1553	(0.013)	0.0000	0.0000	2
2016/02/12	R211	05/05/2016	139.00	Put	Bond Future	1,826.5800	1.8266	1,844.7400	1.8447	0.994	0	0	0
2016/02/12	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R211	05/05/2016	138.99	Put	Bond Future	1,816.5800	1.8166	1,834.7400	1.8347	1.000	0	0	0
2016/02/12	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R211	04/08/2016			Bond Future	138.0971	138.0971	138.0771	138.0771	(0.014)	0.0000	0.0000	0
2016/02/12	R211	04/08/2016	137.09	Call	Bond Future	1,007.0900	1.0071	987.1100	0.9871	(1.984)	0	0	0
2016/02/12	R211	04/08/2016	137.07	Call	Bond Future	1,027.0900	1.0271	1,007.1100	1.0071	(1.945)	0	0	0
2016/02/12	R211	04/08/2016	137.08	Call	Bond Future	1,017.0900	1.0171	997.1100	0.9971	(1.964)	0	0	0
2016/02/12	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R212	05/05/2016			Bond Future	142.5890	142.5890	142.6885	142.6885	0.070	0.0000	0.0000	3,830
2016/02/12	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R212	05/05/2016	144.99	Put	Bond Future	2,400.9800	2.4010	2,301.4800	2.3015	(4.144)	0	0	0
2016/02/12	R212	05/05/2016	145.01	Put	Bond Future	2,420.9800	2.4210	2,321.4800	2.3215	(4.110)	0	0	0
2016/02/12	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R212	05/05/2016	145.00	Put	Bond Future	2,410.9800	2.4110	2,311.4800	2.3115	(4.127)	0	0	0
2016/02/12	R212	04/08/2016	142.43	Call	Bond Future	1,018.1800	1.0182	1,118.0700	1.1181	9.811	0	0	0
2016/02/12	R212	04/08/2016			Bond Future	143.4482	143.4482	143.5481	143.5481	0.070	0.0000	0.0000	0
2016/02/12	R212	04/08/2016	142.44	Call	Bond Future	1,008.1800	1.0082	1,108.0700	1.1081	9.908	0	0	0
2016/02/12	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/12	R212	04/08/2016	142.42	Call	Bond Future	1,028.1800	1.0282	1,128.0700	1.1281	9.715	0	0	0
2016/02/12	R213	05/05/2016	8.74	Put	Bond Future	6,935.5000	6.9355	7,354.0300	7.3540	6.035	0	0	0
2016/02/12	R213	05/05/2016	8.76	Put	Bond Future	6,810.2000	6.8102	7,225.7800	7.2258	6.102	0	0	0
2016/02/12	R213	05/05/2016			Bond Future	9.6613	80.6100	9.7378	80.1070	0.791	0.0000	0.0000	47,721
2016/02/12	R213	05/05/2016	8.75	Put	Bond Future	6,872.4800	6.8725	7,289.5600	7.2896	6.069	0	0	0

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2016/02/12	R213	05/05/2016	8.74	Call	Bond Future	499.1000	0.4991	414.6800	0.4147	(16.914)	0	0	0
2016/02/12	R213	05/05/2016	8.75	Call	Bond Future	509.8300	0.5098	423.9600	0.4240	(16.843)	0	0	0
2016/02/12	R213	05/05/2016	8.76	Call	Bond Future	521.2100	0.5212	433.8400	0.4338	(16.763)	0	0	0
2016/02/12	R213	04/08/2016			Bond Future	9.7158	82.1671	9.7948	81.6537	0.813	0.0000	0.0000	0
2016/02/12	R213	04/08/2016	8.99	Put	Bond Future	6,530.0200	6.5300	6,883.6500	6.8837	5.415	0	0	0
2016/02/12	R213	04/08/2016	9.01	Put	Bond Future	6,428.3000	6.4283	6,779.0000	6.7790	5.456	0	0	0
2016/02/12	R213	04/08/2016	9.00	Put	Bond Future	6,479.0400	6.4790	6,831.2000	6.8312	5.435	0	0	0
2016/02/12	R213	04/08/2016	9.01	Call	Bond Future	1,624.2800	1.6243	1,461.5800	1.4616	(10.017)	0	0	0
2016/02/12	R213	04/08/2016	8.99	Call	Bond Future	1,583.9400	1.5839	1,424.1700	1.4242	(10.087)	0	0	0
2016/02/12	R213	04/08/2016	9.00	Call	Bond Future	1,604.0300	1.6040	1,442.7900	1.4428	(10.052)	0	0	0
2016/02/12	R213	03/11/2016			Bond Future	9.7660	80.2294	9.8476	79.7049	0.836	0.0000	0.0000	0
2016/02/12	R213	03/11/2016	10.18	Put	Bond Future	3,023.4200	3.0234	3,218.1500	3.2181	6.441	0	0	0
2016/02/12	R213	03/11/2016	10.20	Put	Bond Future	2,974.9700	2.9750	3,167.3700	3.1674	6.467	0	0	0
2016/02/12	R213	03/11/2016	10.18	Call	Bond Future	5,632.4700	5.6325	5,302.7000	5.3027	(5.855)	0	0	0
2016/02/12	R213	03/11/2016	10.19	Put	Bond Future	2,998.9800	2.9990	3,192.5400	3.1925	6.454	0	0	0
2016/02/12	R213	03/11/2016	10.19	Call	Bond Future	5,669.5200	5.6695	5,338.5800	5.3386	(5.837)	0	0	0
2016/02/12	R213	03/11/2016	10.20	Call	Bond Future	5,706.9200	5.7069	5,374.8200	5.3748	(5.819)	0	0	0
2016/02/12	R214	05/05/2016	9.01	Call	Bond Future	592.2700	0.5923	480.1000	0.4801	(18.939)	0	0	0
2016/02/12	R214	05/05/2016	9.30	Put	Bond Future	5,205.7200	5.2057	5,649.0900	5.6491	8.517	0	0	0
2016/02/12	R214	05/05/2016			Bond Future	9.8828	70.1447	9.9745	69.5269	0.928	0.0000	0.0000	31,399
2016/02/12	R214	05/05/2016	8.99	Call	Bond Future	567.5900	0.5676	459.1500	0.4591	(19.105)	0	0	0
2016/02/12	R214	05/05/2016	9.00	Call	Bond Future	579.6100	0.5796	469.3400	0.4693	(19.025)	0	0	0
2016/02/12	R214	05/05/2016	8.99	Put	Bond Future	7,100.1600	7.1002	7,609.4600	7.6095	7.173	0	0	0
2016/02/12	R214	05/05/2016	9.01	Put	Bond Future	6,967.5400	6.9675	7,473.1100	7.4731	7.256	0	0	0
2016/02/12	R214	05/05/2016	9.30	Call	Bond Future	1,052.6900	1.0527	878.3200	0.8783	(16.564)	0	0	0
2016/02/12	R214	05/05/2016	9.00	Put	Bond Future	7,033.4600	7.0335	7,540.9300	7.5409	7.215	0	0	0
2016/02/12	R214	04/08/2016	9.25	Put	Bond Future	6,642.7800	6.6428	7,068.7800	7.0688	6.413	0	0	0
2016/02/12	R214	04/08/2016	11.30	Call	Bond Future	9,136.6400	9.1366	8,607.7000	8.6077	(5.789)	0	0	6,300
2016/02/12	R214	04/08/2016	9.24	Call	Bond Future	1,749.5000	1.7495	1,547.0600	1.5471	(11.571)	0	0	0
2016/02/12	R214	04/08/2016			Bond Future	9.9343	71.4996	10.0287	70.8694	0.951	0.0000	0.0000	0
2016/02/12	R214	04/08/2016	9.30	Call	Bond Future	1,882.6300	1.8826	1,669.2300	1.6692	(11.335)	0	0	1,300
2016/02/12	R214	04/08/2016	8.55	Put	Bond Future	11,132.1900	11.1322	11,666.5500	11.6665	4.800	0	0	0
2016/02/12	R214	04/08/2016	9.25	Call	Bond Future	1,771.3000	1.7713	1,567.0400	1.5670	(11.532)	0	0	0
2016/02/12	R214	04/08/2016	11.30	Put	Bond Future	887.7600	0.8878	989.0800	0.9891	11.413	0	0	0
2016/02/12	R214	04/08/2016	10.30	Put	Bond Future	2,578.6400	2.5786	2,811.1900	2.8112	9.018	0	0	0
2016/02/12	R214	04/08/2016	9.26	Call	Bond Future	1,793.2600	1.7933	1,587.1800	1.5872	(11.492)	0	0	0
2016/02/12	R214	04/08/2016	9.30	Put	Bond Future	6,379.1600	6.3792	6,796.0200	6.7960	6.535	0	0	0
2016/02/12	R214	04/08/2016	8.55	Call	Bond Future	665.9400	0.6659	570.0400	0.5700	(14.401)	0	0	1,300
2016/02/12	R214	04/08/2016	9.24	Put	Bond Future	6,696.3500	6.6963	7,124.1700	7.1242	6.389	0	0	0
2016/02/12	R214	04/08/2016	10.30	Call	Bond Future	4,966.6900	4.9667	4,568.9800	4.5690	(8.008)	0	0	6,300
2016/02/12	R214	04/08/2016	9.26	Put	Bond Future	6,589.5000	6.5895	7,013.6800	7.0137	6.437	0	0	0
2016/02/12	R214	03/11/2016	10.35	Put	Bond Future	3,356.7500	3.3568	3,602.6300	3.6026	7.325	0	0	0
2016/02/12	R214	03/11/2016			Bond Future	9.9818	69.6061	10.0791	68.9626	0.974	0.0000	0.0000	0
2016/02/12	R214	03/11/2016	10.34	Put	Bond Future	3,382.9300	3.3829	3,630.2100	3.6302	7.310	0	0	0
2016/02/12	R214	03/11/2016	10.35	Call	Bond Future	5,741.1800	5.7412	5,343.5200	5.3435	(6.926)	0	0	0
2016/02/12	R214	03/11/2016	10.33	Call	Bond Future	5,667.7800	5.6678	5,272.9300	5.2729	(6.967)	0	0	0
2016/02/12	R214	03/11/2016	10.34	Call	Bond Future	5,704.4400	5.7044	5,308.1800	5.3082	(6.947)	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
2016/02/12	R214	03/11/2016	10.33	Put	Bond Future	3,409.3000	3.4093	3,657.9900	3.6580	7.294	0	0	0
2016/02/12	R248	05/05/2016			Bond Future	9.9911	89.8143	10.0829	89.0365	0.919	0.0000	0.0000	61,942
2016/02/12	R248	05/05/2016	8.99	Put	Bond Future	9,933.7400	9.9337	10,597.6400	10.5976	6.683	0	0	0
2016/02/12	R248	05/05/2016	9.01	Put	Bond Future	9,756.2600	9.7563	10,415.9400	10.4159	6.762	0	0	0
2016/02/12	R248	05/05/2016	8.99	Call	Bond Future	574.9300	0.5749	461.0800	0.4611	(19.802)	0	0	0
2016/02/12	R248	05/05/2016	9.00	Put	Bond Future	9,844.5500	9.8446	10,506.3800	10.5064	6.723	0	0	0
2016/02/12	R248	05/05/2016	9.00	Call	Bond Future	587.8300	0.5878	471.9100	0.4719	(19.720)	0	0	0
2016/02/12	R248	05/05/2016	9.01	Call	Bond Future	601.4400	0.6014	483.3700	0.4834	(19.631)	0	0	0
2016/02/12	R248	04/08/2016			Bond Future	10.0463	91.5492	10.1410	90.7557	0.942	0.0000	0.0000	0
2016/02/12	R248	04/08/2016	9.25	Call	Bond Future	1,949.0300	1.9490	1,716.8200	1.7168	(11.914)	0	0	0
2016/02/12	R248	04/08/2016	9.24	Put	Bond Future	9,247.5100	9.2475	9,811.0400	9.8110	6.094	0	0	0
2016/02/12	R248	04/08/2016	9.26	Put	Bond Future	9,102.6300	9.1026	9,661.7700	9.6618	6.143	0	0	0
2016/02/12	R248	04/08/2016	9.25	Put	Bond Future	9,174.3300	9.1743	9,735.7000	9.7357	6.119	0	0	0
2016/02/12	R248	04/08/2016	9.26	Call	Bond Future	1,974.5600	1.9746	1,740.1200	1.7401	(11.873)	0	0	0
2016/02/12	R248	04/08/2016	9.24	Call	Bond Future	1,924.8000	1.9248	1,694.7500	1.6947	(11.952)	0	0	0
2016/02/12	R248	03/11/2016	10.38	Call	Bond Future	6,825.5400	6.8255	6,340.8300	6.3408	(7.101)	0	0	0
2016/02/12	R248	03/11/2016			Bond Future	10.0975	88.9079	10.1951	88.0977	0.966	0.0000	0.0000	0
2016/02/12	R248	03/11/2016	10.39	Call	Bond Future	6,870.8100	6.8708	6,384.3000	6.3843	(7.081)	0	0	0
2016/02/12	R248	03/11/2016	10.37	Put	Bond Future	4,551.7900	4.5518	4,879.0700	4.8791	7.190	0	0	0
2016/02/12	R248	03/11/2016	10.39	Put	Bond Future	4,482.3700	4.4824	4,806.0400	4.8060	7.221	0	0	0
2016/02/12	R248	03/11/2016	10.37	Call	Bond Future	6,780.6600	6.7807	6,297.7600	6.2978	(7.122)	0	0	0
2016/02/12	R248	03/11/2016	10.38	Put	Bond Future	4,516.8100	4.5168	4,842.2800	4.8423	7.206	0	0	0

**Total**

**695022**