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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/02/2016 TO 18/02/2016

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
2016/02/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	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
2016/02/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	2025	05/05/2016			Bond Future	123.2661	123.2661	123.2509	123.2509	(0.012)	0.0000	0.0000	4,571
2016/02/18	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2025	05/05/2016	125.99	Put	Bond Future	2,723.9200	2.7239	2,739.0700	2.7391	0.556	0	0	0
2016/02/18	2025	05/05/2016	126.01	Put	Bond Future	2,743.9200	2.7439	2,759.0700	2.7591	0.552	0	0	0
2016/02/18	2025	05/05/2016	126.00	Put	Bond Future	2,733.9200	2.7339	2,749.0700	2.7491	0.554	0	0	0
2016/02/18	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2025	04/08/2016			Bond Future	124.4006	124.4006	124.3837	124.3837	(0.014)	0.0000	0.0000	0
2016/02/18	2025	04/08/2016	123.86	Call	Bond Future	540.6000	0.5406	523.7300	0.5237	(3.121)	0	0	0
2016/02/18	2025	04/08/2016	123.87	Call	Bond Future	530.6000	0.5306	513.7300	0.5137	(3.179)	0	0	0
2016/02/18	2025	04/08/2016	123.85	Call	Bond Future	550.6000	0.5506	533.7300	0.5337	(3.064)	0	0	0
2016/02/18	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2030	05/05/2016	8.99	Put	Bond Future	4,295.4800	4.2955	3,828.2700	3.8283	(10.877)	0	0	0
2016/02/18	2030	05/05/2016	9.01	Put	Bond Future	4,148.1900	4.1482	3,680.9800	3.6810	(11.263)	0	0	0
2016/02/18	2030	05/05/2016			Bond Future	9.5924	90.1621	9.5249	90.6293	(0.704)	0.0000	0.0000	17,216
2016/02/18	2030	05/05/2016	9.00	Put	Bond Future	4,221.7900	4.2218	3,754.5800	3.7546	(11.067)	0	0	0
2016/02/18	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2030	04/08/2016	10.17	Call	Bond Future	3,409.7100	3.4097	3,885.0300	3.8850	13.940	0	0	0
2016/02/18	2030	04/08/2016			Bond Future	9.6538	87.8915	9.5841	88.3668	(0.722)	0.0000	0.0000	0
2016/02/18	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2032	05/05/2016			Bond Future	9.7268	89.0587	9.6593	89.5533	(0.694)	0.0000	0.0000	9,165
2016/02/18	2032	05/05/2016	8.99	Put	Bond Future	6,381.0400	6.3810	5,983.3400	5.9833	(6.233)	0	0	0
2016/02/18	2032	05/05/2016	9.01	Put	Bond Future	6,253.2100	6.2532	5,858.7800	5.8588	(6.308)	0	0	0
2016/02/18	2032	05/05/2016	9.00	Put	Bond Future	6,316.9500	6.3170	5,920.8800	5.9209	(6.270)	0	0	0
2016/02/18	2032	05/05/2016	9.01	Call	Bond Future	781.6200	0.7816	881.8500	0.8819	12.823	0	0	0
2016/02/18	2032	05/05/2016	8.99	Call	Bond Future	749.7500	0.7497	846.7100	0.8467	12.932	0	0	0
2016/02/18	2032	05/05/2016	9.00	Call	Bond Future	765.5600	0.7656	864.1500	0.8642	12.878	0	0	0
2016/02/18	2032	04/08/2016	9.01	Call	Bond Future	1,575.5500	1.5756	1,714.9000	1.7149	8.845	0	0	0
2016/02/18	2032	04/08/2016			Bond Future	9.7869	90.7755	9.7174	91.2789	(0.711)	0.0000	0.0000	0
2016/02/18	2032	04/08/2016	8.99	Call	Bond Future	1,534.9800	1.5350	1,671.6000	1.6716	8.900	0	0	0
2016/02/18	2032	04/08/2016	9.00	Call	Bond Future	1,554.7600	1.5548	1,692.7300	1.6927	8.874	0	0	0
2016/02/18	2032	04/08/2016	8.99	Put	Bond Future	7,565.8100	7.5658	7,199.0900	7.1991	(4.847)	0	0	0
2016/02/18	2032	04/08/2016	9.01	Put	Bond Future	7,447.7500	7.4477	7,083.7600	7.0838	(4.887)	0	0	0
2016/02/18	2032	04/08/2016	9.00	Put	Bond Future	7,506.2200	7.5062	7,140.8500	7.1409	(4.868)	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
2016/02/18	2032	03/11/2016			Bond Future	9.8396	88.3953	9.7677	88.9096	(0.731)	0.0000	0.0000	0
2016/02/18	2032	03/11/2016	10.28	Put	Bond Future	3,233.3600	3.2334	3,038.7300	3.0387	(6.019)	0	0	0
2016/02/18	2032	03/11/2016	10.30	Put	Bond Future	3,180.7200	3.1807	2,988.3700	2.9884	(6.047)	0	0	0
2016/02/18	2032	03/11/2016	10.29	Put	Bond Future	3,206.9500	3.2069	3,013.4600	3.0135	(6.033)	0	0	0
2016/02/18	2032	03/11/2016	10.30	Call	Bond Future	6,371.0400	6.3710	6,692.9300	6.6929	5.052	0	0	0
2016/02/18	2032	03/11/2016	10.28	Call	Bond Future	6,288.6900	6.2887	6,608.3000	6.6083	5.082	0	0	0
2016/02/18	2032	03/11/2016	10.29	Call	Bond Future	6,329.8100	6.3298	6,650.5600	6.6506	5.067	0	0	0
2016/02/18	2033	05/05/2016			Bond Future	102.5850	102.5850	102.5725	102.5725	(0.012)	0.0000	0.0000	2,032
2016/02/18	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2033	05/05/2016	102.40	Call	Bond Future	184.9800	0.1850	172.5300	0.1725	(6.730)	0	0	0
2016/02/18	2033	05/05/2016	102.41	Call	Bond Future	174.9800	0.1750	162.5300	0.1625	(7.115)	0	0	0
2016/02/18	2033	05/05/2016	102.39	Call	Bond Future	194.9800	0.1950	182.5300	0.1825	(6.385)	0	0	0
2016/02/18	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2037	05/05/2016	8.99	Call	Bond Future	614.9300	0.6149	690.3400	0.6903	12.263	0	0	0
2016/02/18	2037	05/05/2016	9.00	Put	Bond Future	7,938.7300	7.9387	7,520.4100	7.5204	(5.269)	0	0	0
2016/02/18	2037	05/05/2016			Bond Future	9.8664	90.3423	9.8042	90.8374	(0.631)	0.0000	0.0000	41,175
2016/02/18	2037	05/05/2016	9.00	Call	Bond Future	628.4600	0.6285	705.2500	0.7053	12.219	0	0	0
2016/02/18	2037	05/05/2016	9.01	Call	Bond Future	642.6400	0.6426	720.8600	0.7209	12.172	0	0	0
2016/02/18	2037	05/05/2016	8.99	Put	Bond Future	8,015.0800	8.0151	7,595.3800	7.5954	(5.236)	0	0	0
2016/02/18	2037	05/05/2016	9.01	Put	Bond Future	7,863.1600	7.8632	7,446.2700	7.4463	(5.302)	0	0	0
2016/02/18	2037	04/08/2016			Bond Future	9.9275	87.8247	9.8634	88.3283	(0.645)	0.0000	0.0000	0
2016/02/18	2037	04/08/2016	9.24	Put	Bond Future	7,639.7800	7.6398	7,289.2500	7.2892	(4.588)	0	0	0
2016/02/18	2037	04/08/2016	9.26	Put	Bond Future	7,517.4700	7.5175	7,169.7800	7.1698	(4.625)	0	0	0
2016/02/18	2037	04/08/2016	9.24	Call	Bond Future	1,986.8700	1.9869	2,140.0300	2.1400	7.709	0	0	0
2016/02/18	2037	04/08/2016	9.25	Put	Bond Future	7,578.3500	7.5784	7,229.2400	7.2292	(4.607)	0	0	0
2016/02/18	2037	04/08/2016	9.25	Call	Bond Future	2,011.7400	2.0117	2,166.3200	2.1663	7.684	0	0	0
2016/02/18	2037	04/08/2016	9.26	Call	Bond Future	2,037.0300	2.0370	2,193.0300	2.1930	7.658	0	0	0
2016/02/18	2037	03/11/2016	10.35	Call	Bond Future	6,573.5900	6.5736	6,885.0600	6.8851	4.738	0	0	0
2016/02/18	2037	03/11/2016	10.36	Put	Bond Future	3,726.5900	3.7266	3,524.5600	3.5246	(5.421)	0	0	0
2016/02/18	2037	03/11/2016			Bond Future	9.9768	89.5471	9.9107	90.0618	(0.663)	0.0000	0.0000	0
2016/02/18	2037	03/11/2016	10.36	Call	Bond Future	6,617.1400	6.6171	6,929.7600	6.9298	4.724	0	0	0
2016/02/18	2037	03/11/2016	10.37	Call	Bond Future	6,660.7900	6.6608	6,974.5600	6.9746	4.711	0	0	0
2016/02/18	2037	03/11/2016	10.35	Put	Bond Future	3,756.5300	3.7565	3,553.3500	3.5533	(5.409)	0	0	0
2016/02/18	2037	03/11/2016	10.37	Put	Bond Future	3,696.8600	3.6969	3,495.9800	3.4960	(5.434)	0	0	0
2016/02/18	2038	05/05/2016	131.01	Put	Bond Future	2,218.1000	2.2181	2,233.7900	2.2338	0.707	0	0	0
2016/02/18	2038	05/05/2016			Bond Future	128.7919	128.7919	128.7762	128.7762	(0.012)	0.0000	0.0000	19,557
2016/02/18	2038	05/05/2016	131.00	Put	Bond Future	2,208.1000	2.2081	2,223.7900	2.2238	0.711	0	0	0
2016/02/18	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2038	05/05/2016	130.99	Put	Bond Future	2,198.1000	2.1981	2,213.7900	2.2138	0.714	0	0	0
2016/02/18	2038	04/08/2016			Bond Future	129.8769	129.8769	129.8594	129.8594	(0.013)	0.0000	0.0000	0
2016/02/18	2038	04/08/2016	129.31	Call	Bond Future	566.9200	0.5669	549.4200	0.5494	(3.087)	0	0	0
2016/02/18	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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2016/02/18	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2038	04/08/2016	129.32	Call	Bond Future	556.9200	0.5569	539.4200	0.5394	(3.142)	0	0	0
2016/02/18	2038	04/08/2016	129.30	Call	Bond Future	576.9200	0.5769	559.4200	0.5594	(3.033)	0	0	0
2016/02/18	2040	05/05/2016	9.50	Call	Bond Future	1,566.9100	1.5669	1,725.8000	1.7258	10.140	0	0	0
2016/02/18	2040	05/05/2016			Bond Future	9.9471	93.8759	9.8848	94.4015	(0.626)	0.0000	0.0000	1,820
2016/02/18	2040	05/05/2016	9.51	Call	Bond Future	1,594.3500	1.5944	1,755.3400	1.7553	10.098	0	0	0
2016/02/18	2040	05/05/2016	9.49	Call	Bond Future	1,539.6300	1.5396	1,696.4300	1.6964	10.184	0	0	0
2016/02/18	2040	05/05/2016	9.50	Put	Bond Future	5,456.4700	5.4565	5,089.7600	5.0898	(6.721)	0	0	0
2016/02/18	2040	05/05/2016	9.49	Put	Bond Future	5,519.3000	5.5193	5,150.5000	5.1505	(6.682)	0	0	0
2016/02/18	2040	05/05/2016	9.51	Put	Bond Future	5,393.9400	5.3939	5,029.3300	5.0293	(6.760)	0	0	0
2016/02/18	2040	04/08/2016			Bond Future	10.0090	91.1759	9.9450	91.7108	(0.640)	0.0000	0.0000	0
2016/02/18	2040	04/08/2016	9.49	Put	Bond Future	7,084.0700	7.0841	6,738.2500	6.7383	(4.882)	0	0	0
2016/02/18	2040	04/08/2016	9.50	Call	Bond Future	2,628.3800	2.6284	2,818.9600	2.8190	7.251	0	0	0
2016/02/18	2040	04/08/2016	9.51	Call	Bond Future	2,658.9300	2.6589	2,851.0900	2.8511	7.227	0	0	0
2016/02/18	2040	04/08/2016	9.49	Call	Bond Future	2,598.2700	2.5983	2,787.2800	2.7873	7.274	0	0	0
2016/02/18	2040	04/08/2016	9.51	Put	Bond Future	6,965.1800	6.9652	6,622.5100	6.6225	(4.920)	0	0	0
2016/02/18	2040	04/08/2016	9.50	Put	Bond Future	7,024.3400	7.0243	6,680.0900	6.6801	(4.901)	0	0	0
2016/02/18	2044	05/05/2016	8.99	Put	Bond Future	9,474.1600	9.4742	9,013.7100	9.0137	(4.860)	0	0	0
2016/02/18	2044	05/05/2016			Bond Future	9.9655	91.0028	9.9033	91.5302	(0.624)	0.0000	0.0000	20,978
2016/02/18	2044	05/05/2016	9.01	Put	Bond Future	9,300.6300	9.3006	8,842.8300	8.8428	(4.922)	0	0	0
2016/02/18	2044	05/05/2016	9.00	Put	Bond Future	9,387.1900	9.3872	8,928.0600	8.9281	(4.891)	0	0	0
2016/02/18	2044	05/05/2016	9.01	Call	Bond Future	558.4800	0.5585	628.1200	0.6281	12.470	0	0	0
2016/02/18	2044	05/05/2016	8.99	Call	Bond Future	533.4500	0.5334	600.4400	0.6004	12.558	0	0	0
2016/02/18	2044	05/05/2016	9.00	Call	Bond Future	545.8500	0.5459	614.1600	0.6142	12.514	0	0	0
2016/02/18	2044	04/08/2016	9.50	Call	Bond Future	2,595.7400	2.5957	2,784.7200	2.7847	7.280	0	0	0
2016/02/18	2044	04/08/2016			Bond Future	10.0259	88.3726	9.9618	88.9094	(0.639)	0.0000	0.0000	0
2016/02/18	2044	04/08/2016	9.51	Call	Bond Future	2,626.1400	2.6261	2,816.7100	2.8167	7.257	0	0	0
2016/02/18	2044	04/08/2016	9.49	Put	Bond Future	7,238.4000	7.2384	6,889.0800	6.8891	(4.826)	0	0	0
2016/02/18	2044	04/08/2016	9.51	Put	Bond Future	7,116.9700	7.1170	6,770.8200	6.7708	(4.864)	0	0	0
2016/02/18	2044	04/08/2016	9.49	Call	Bond Future	2,565.5600	2.5656	2,752.9600	2.7530	7.304	0	0	0
2016/02/18	2044	04/08/2016	9.50	Put	Bond Future	7,177.5000	7.1775	6,829.7600	6.8298	(4.845)	0	0	0
2016/02/18	2044	03/11/2016			Bond Future	10.0749	90.1059	10.0089	90.6542	(0.655)	0.0000	0.0000	0
2016/02/18	2044	03/11/2016	10.42	Call	Bond Future	6,939.9500	6.9400	7,268.5600	7.2686	4.735	0	0	0
2016/02/18	2044	03/11/2016	10.41	Put	Bond Future	4,198.5500	4.1986	3,977.6200	3.9776	(5.262)	0	0	0
2016/02/18	2044	03/11/2016	10.43	Put	Bond Future	4,133.2100	4.1332	3,914.7100	3.9147	(5.286)	0	0	0
2016/02/18	2044	03/11/2016	10.42	Put	Bond Future	4,165.9100	4.1659	3,946.2000	3.9462	(5.274)	0	0	0
2016/02/18	2044	03/11/2016	10.43	Call	Bond Future	6,985.3400	6.9853	7,315.1600	7.3152	4.722	0	0	0
2016/02/18	2044	03/11/2016	10.41	Call	Bond Future	6,894.3800	6.8944	7,221.7700	7.2218	4.749	0	0	0
2016/02/18	2046	05/05/2016			Bond Future	127.6018	127.6018	127.5862	127.5862	(0.012)	0.0000	0.0000	12,914
2016/02/18	2046	05/05/2016	129.99	Put	Bond Future	2,388.1900	2.3882	2,403.7900	2.4038	0.653	0	0	0
2016/02/18	2046	05/05/2016	130.01	Put	Bond Future	2,408.1900	2.4082	2,423.7900	2.4238	0.648	0	0	0
2016/02/18	2046	05/05/2016	130.00	Put	Bond Future	2,398.1900	2.3982	2,413.7900	2.4138	0.650	0	0	0
2016/02/18	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/18	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2046	04/08/2016			Bond Future	130.0718	130.0718	130.0545	130.0545	(0.013)	0.0000	0.0000	0
2016/02/18	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2046	04/08/2016	129.00	Call	Bond Future	1,071.8400	1.0718	1,054.5200	1.0545	(1.616)	0	0	0
2016/02/18	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2046	04/08/2016	129.01	Call	Bond Future	1,061.8400	1.0618	1,044.5200	1.0445	(1.631)	0	0	0
2016/02/18	2046	04/08/2016	129.02	Call	Bond Future	1,051.8400	1.0518	1,034.5200	1.0345	(1.647)	0	0	0
2016/02/18	2050	05/05/2016	138.00	Put	Bond Future	508.5900	0.5086	525.1600	0.5252	3.258	0	0	0
2016/02/18	2050	05/05/2016			Bond Future	137.4914	137.4914	137.4748	137.4748	(0.012)	0.0000	0.0000	16,610
2016/02/18	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2050	05/05/2016	137.99	Put	Bond Future	498.5900	0.4986	515.1600	0.5152	3.323	0	0	0
2016/02/18	2050	05/05/2016	138.01	Put	Bond Future	518.5900	0.5186	535.1600	0.5352	3.195	0	0	0
2016/02/18	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2050	04/08/2016			Bond Future	138.5848	138.5848	138.5665	138.5665	(0.013)	0.0000	0.0000	0
2016/02/18	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	2050	04/08/2016	139.12	Put	Bond Future	535.1900	0.5352	553.4900	0.5535	3.419	0	0	0
2016/02/18	2050	04/08/2016	139.14	Put	Bond Future	555.1900	0.5552	573.4900	0.5735	3.296	0	0	0
2016/02/18	2050	04/08/2016	139.13	Put	Bond Future	545.1900	0.5452	563.4900	0.5635	3.357	0	0	0
2016/02/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	AL37	05/05/2016			Index Future	471.9510	471.9510	472.9120	472.9120	0.204	0.0000	0.0000	2
2016/02/18	AL37	04/08/2016			Index Future	480.9510	480.9510	481.9250	481.9250	0.203	0.0000	0.0000	0
2016/02/18	AL7T	05/05/2016			Index Future	544.5530	544.5530	546.5750	546.5750	0.371	0.0000	0.0000	0
2016/02/18	AL7T	04/08/2016			Index Future	554.9380	554.9380	556.9920	556.9920	0.370	0.0000	0.0000	0
2016/02/18	ALBI	05/05/2016			Index Future	493.7830	493.7830	495.8290	495.8290	0.414	0.0000	0.0000	510
2016/02/18	ALBI	04/08/2016			Index Future	503.1990	503.1990	505.2790	505.2790	0.413	0.0000	0.0000	139
2016/02/18	ALBI	03/11/2016			Index Future	513.1620	513.1620	515.2900	515.2900	0.415	0.0000	0.0000	0
2016/02/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	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
2016/02/18	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C118	20/04/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C203	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C204	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C207	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/18	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C211	31/01/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/18	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	EL28	05/05/2016			Bond Future	126.4202	126.4202	126.4059	126.4059	(0.011)	0.0000	0.0000	0
2016/02/18	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	EL28	05/05/2016	128.99	Put	Bond Future	2,569.7500	2.5698	2,584.0600	2.5841	0.557	0	0	0
2016/02/18	EL28	05/05/2016	129.01	Put	Bond Future	2,589.7500	2.5898	2,604.0600	2.6041	0.553	0	0	0
2016/02/18	EL28	05/05/2016	129.00	Put	Bond Future	2,579.7500	2.5798	2,594.0600	2.5941	0.555	0	0	0
2016/02/18	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	EL28	04/08/2016			Bond Future	128.8674	128.8674	128.8514	128.8514	(0.012)	0.0000	0.0000	0
2016/02/18	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	EL28	04/08/2016	126.86	Call	Bond Future	2,007.3800	2.0074	1,991.3600	1.9914	(0.798)	0	0	0
2016/02/18	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	EL28	04/08/2016	126.87	Call	Bond Future	1,997.3800	1.9974	1,981.3600	1.9814	(0.802)	0	0	0
2016/02/18	EL28	04/08/2016	126.88	Call	Bond Future	1,987.3800	1.9874	1,971.3600	1.9714	(0.806)	0	0	0
2016/02/18	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	ES33	05/05/2016			Bond Future	10.6732	76.2858	10.6105	76.6829	(0.587)	0.0000	0.0000	8,776
2016/02/18	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	ES33	05/05/2016	9.99	Put	Bond Future	4,505.0800	4.5051	4,108.0500	4.1081	(8.813)	0	0	0
2016/02/18	ES33	05/05/2016	10.01	Put	Bond Future	4,367.4400	4.3674	3,970.4100	3.9704	(9.091)	0	0	0
2016/02/18	ES33	05/05/2016	10.00	Put	Bond Future	4,436.2100	4.4362	4,039.1800	4.0392	(8.950)	0	0	0
2016/02/18	ES33	04/08/2016			Bond Future	10.7593	77.7564	10.6946	78.1602	(0.601)	0.0000	0.0000	0
2016/02/18	ES33	04/08/2016	10.24	Put	Bond Future	3,339.1600	3.3392	2,935.2900	2.9353	(12.095)	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
2016/02/18	ES33	04/08/2016	10.26	Put	Bond Future	3,206.4100	3.2064	2,802.5400	2.8025	(12.596)	0	0	0
2016/02/18	ES33	04/08/2016	10.25	Put	Bond Future	3,272.7400	3.2727	2,868.8700	2.8689	(12.340)	0	0	0
2016/02/18	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	ES33	03/11/2016			Bond Future	10.8402	75.4869	10.7733	75.8997	(0.618)	0.0000	0.0000	0
2016/02/18	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	ES33	03/11/2016	11.31	Call	Bond Future	2,800.3500	2.8004	3,213.1000	3.2131	14.739	0	0	0
2016/02/18	ES33	03/11/2016	11.29	Call	Bond Future	2,684.4400	2.6844	3,097.1900	3.0972	15.376	0	0	0
2016/02/18	ES33	03/11/2016	11.30	Call	Bond Future	2,742.4300	2.7424	3,155.1800	3.1552	15.051	0	0	0
2016/02/18	ES42	05/05/2016			Bond Future	10.8085	80.3713	10.7458	80.8215	(0.580)	0.0000	0.0000	7,250
2016/02/18	GOVI	05/05/2016	518.01	Put	GOVI	252,140.0000	25.2140	232,660.0000	23.2660	(7.726)	0	0	0
2016/02/18	GOVI	05/05/2016			GOVI	492.7960	492.7960	494.7440	494.7440	0.395	0.0000	0.0000	487
2016/02/18	GOVI	05/05/2016	518.00	Put	GOVI	252,040.0000	25.2040	232,560.0000	23.2560	(7.729)	0	0	0
2016/02/18	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	GOVI	05/05/2016	517.99	Put	GOVI	251,940.0000	25.1940	232,460.0000	23.2460	(7.732)	0	0	0
2016/02/18	GOVI	04/08/2016	520.99	Put	GOVI	187,970.0000	18.7970	168,160.0000	16.8160	(10.539)	0	0	0
2016/02/18	GOVI	04/08/2016			GOVI	502.1930	502.1930	504.1740	504.1740	0.394	0.0000	0.0000	26
2016/02/18	GOVI	04/08/2016	521.01	Put	GOVI	188,170.0000	18.8170	168,360.0000	16.8360	(10.528)	0	0	0
2016/02/18	GOVI	04/08/2016	521.00	Put	GOVI	188,070.0000	18.8070	168,260.0000	16.8260	(10.533)	0	0	0
2016/02/18	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	GOVI	03/11/2016	476.11	Call	GOVI	360,260.0000	36.0260	380,520.0000	38.0520	5.624	0	0	0
2016/02/18	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	GOVI	03/11/2016			GOVI	512.1360	512.1360	514.1620	514.1620	0.396	0.0000	0.0000	0
2016/02/18	GOVI	03/11/2016	476.12	Call	GOVI	360,160.0000	36.0160	380,420.0000	38.0420	5.625	0	0	0
2016/02/18	GOVI	03/11/2016	476.13	Call	GOVI	360,060.0000	36.0060	380,320.0000	38.0320	5.627	0	0	0
2016/02/18	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/18	IGOV	05/05/2016			Index Future	237.1470	237.1470	237.1170	237.1170	(0.013)	0.0000	0.0000	975
2016/02/18	IGOV	04/08/2016			Index Future	241.6880	241.6880	241.6560	241.6560	(0.013)	0.0000	0.0000	81
2016/02/18	IGOV	03/11/2016			Index Future	246.4920	246.4920	246.4620	246.4620	(0.012)	0.0000	0.0000	0
2016/02/18	ILBI	05/05/2016			Index Future	642.5530	642.5530	642.6610	642.6610	0.017	0.0000	0.0000	0
2016/02/18	ILBI	04/08/2016			Index Future	654.4990	654.4990	654.6080	654.6080	0.017	0.0000	0.0000	157
2016/02/18	IS01	19/12/2016			Interest Rate Swap	100.1337	100.1337	100.1608	100.1608	0.027	0.0000	0.0000	0
2016/02/18	IS01	16/03/2017			Interest Rate Swap	100.1713	100.1713	100.1657	100.1657	(0.006)	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
2016/02/18	IS02	18/12/2017			Interest Rate Swap	100.5413	100.5413	100.5195	100.5195	(0.022)	0.0000	0.0000	0
2016/02/18	IS02	16/03/2018			Interest Rate Swap	100.0057	100.0057	99.9834	99.9834	(0.022)	0.0000	0.0000	0
2016/02/18	IS05	17/12/2020			Interest Rate Swap	100.7178	100.7178	100.6172	100.6172	(0.100)	0.0000	0.0000	0
2016/02/18	IS05	16/03/2021			Interest Rate Swap	100.2384	100.2384	100.1316	100.1316	(0.107)	0.0000	0.0000	0
2016/02/18	IS10	17/12/2025			Interest Rate Swap	102.8735	102.8735	102.6741	102.6741	(0.194)	0.0000	0.0000	0
2016/02/18	IS10	16/03/2026			Interest Rate Swap	100.1237	100.1237	99.9187	99.9187	(0.205)	0.0000	0.0000	0
2016/02/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/18	JBAF	16/03/2016			Jibar Tradeable Future	7.0300	92.9700	7.1500	92.8500	1.707	0.0000	0.0000	0
2016/02/18	JBAF	20/04/2016			Jibar Tradeable Future	7.1900	92.8100	7.2000	92.8000	0.139	0.0000	0.0000	0
2016/02/18	JBAF	18/05/2016			Jibar Tradeable Future	7.2300	92.7700	7.2200	92.7800	(0.138)	0.0000	0.0000	0
2016/02/18	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.3200	92.6800	(0.813)	0.0000	0.0000	0
2016/02/18	JBAF	20/07/2016			Jibar Tradeable Future	7.4300	92.5700	7.4000	92.6000	(0.404)	0.0000	0.0000	0
2016/02/18	JBAF	17/08/2016			Jibar Tradeable Future	7.5150	7.5150	7.4800	92.5200	(0.466)	0.0000	0.0000	0
2016/02/18	JBAF	21/09/2016			Jibar Tradeable Future	7.6000	92.4000	7.5400	92.4600	(0.789)	0.0000	0.0000	0
2016/02/18	JBAF	21/12/2016			Jibar Tradeable Future	7.8000	92.2000	7.7500	92.2500	(0.641)	0.0000	0.0000	0
2016/02/18	JBAF	15/03/2017			Jibar Tradeable Future	7.9700	92.0300	7.8900	92.1100	(1.004)	0.0000	0.0000	0
2016/02/18	JBAF	21/06/2017			Jibar Tradeable Future	8.0800	91.9200	8.0000	92.0000	(0.990)	0.0000	0.0000	0
2016/02/18	JBAF	20/09/2017			Jibar Tradeable Future	8.2300	91.7700	8.1400	91.8600	(1.094)	0.0000	0.0000	0
2016/02/18	JBAF	20/12/2017			Jibar Tradeable Future	8.2900	91.7100	8.2400	91.7600	(0.603)	0.0000	0.0000	0
2016/02/18	R023	05/05/2016			Bond Future	9.0755	94.8660	9.0175	95.1441	(0.639)	0.0000	0.0000	9,781
2016/02/18	R023	05/05/2016	8.24	Put	Bond Future	4,420.5300	4.4205	4,181.6700	4.1817	(5.403)	0	0	0
2016/02/18	R023	05/05/2016	8.26	Put	Bond Future	4,334.9200	4.3349	4,097.6600	4.0977	(5.473)	0	0	0
2016/02/18	R023	05/05/2016	8.24	Call	Bond Future	311.0200	0.3110	350.3300	0.3503	12.639	0	0	0
2016/02/18	R023	05/05/2016	8.25	Put	Bond Future	4,377.4800	4.3775	4,139.4000	4.1394	(5.439)	0	0	0
2016/02/18	R023	05/05/2016	8.25	Call	Bond Future	318.4700	0.3185	358.5600	0.3586	12.588	0	0	0
2016/02/18	R023	05/05/2016	8.26	Call	Bond Future	326.3800	0.3264	367.2900	0.3673	12.534	0	0	0
2016/02/18	R023	04/08/2016	8.24	Call	Bond Future	708.9200	0.7089	770.9500	0.7709	8.750	0	0	0
2016/02/18	R023	04/08/2016	8.25	Put	Bond Future	4,958.7400	4.9587	4,738.8900	4.7389	(4.434)	0	0	0
2016/02/18	R023	04/08/2016			Bond Future	9.1374	96.6943	9.0767	96.9769	(0.664)	0.0000	0.0000	0
2016/02/18	R023	04/08/2016	8.25	Call	Bond Future	719.4300	0.7194	782.1900	0.7822	8.724	0	0	0
2016/02/18	R023	04/08/2016	8.26	Call	Bond Future	730.6700	0.7307	794.1800	0.7942	8.692	0	0	0
2016/02/18	R023	04/08/2016	8.24	Put	Bond Future	4,997.3500	4.9974	4,776.7700	4.7768	(4.414)	0	0	0
2016/02/18	R023	04/08/2016	8.26	Put	Bond Future	4,920.8900	4.9209	4,701.7900	4.7018	(4.452)	0	0	0
2016/02/18	R023	03/11/2016	9.73	Put	Bond Future	1,741.7800	1.7418	1,637.1200	1.6371	(6.009)	0	0	0
2016/02/18	R023	03/11/2016			Bond Future	9.1943	94.6570	9.1302	94.9463	(0.697)	0.0000	0.0000	0

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2016/02/18	R023	03/11/2016	9.75	Put	Bond Future	1,711.1800	1.7112	1,607.8600	1.6079	(6.038)	0	0	0
2016/02/18	R023	03/11/2016	9.73	Call	Bond Future	4,118.3500	4.1183	4,303.0300	4.3030	4.484	0	0	0
2016/02/18	R023	03/11/2016	9.74	Put	Bond Future	1,726.4200	1.7264	1,622.4400	1.6224	(6.023)	0	0	0
2016/02/18	R023	03/11/2016	9.74	Call	Bond Future	4,146.6300	4.1466	4,331.9900	4.3320	4.470	0	0	0
2016/02/18	R023	03/11/2016	9.75	Call	Bond Future	4,175.0000	4.1750	4,361.0200	4.3610	4.456	0	0	0
2016/02/18	R035	05/05/2016	10.37	Call	Bond Future	4,443.8300	4.4438	4,943.9800	4.9440	11.255	0	0	0
2016/02/18	R035	05/05/2016			Bond Future	9.7929	93.8812	9.7307	94.3814	(0.636)	0.0000	0.0000	4,019
2016/02/18	R035	05/05/2016	10.35	Call	Bond Future	4,295.4800	4.2955	4,795.6300	4.7956	11.644	0	0	0
2016/02/18	R035	05/05/2016	10.36	Call	Bond Future	4,369.7100	4.3697	4,869.8600	4.8699	11.446	0	0	0
2016/02/18	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R035	04/08/2016			Bond Future	9.8495	95.6906	9.7854	96.1995	(0.651)	0.0000	0.0000	0
2016/02/18	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R035	04/08/2016	10.35	Call	Bond Future	3,828.6000	3.8286	4,337.4500	4.3375	13.291	0	0	0
2016/02/18	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R035	04/08/2016	10.36	Call	Bond Future	3,902.5400	3.9025	4,411.3900	4.4114	13.039	0	0	0
2016/02/18	R035	04/08/2016	10.37	Call	Bond Future	3,976.3900	3.9764	4,485.2400	4.4852	12.797	0	0	0
2016/02/18	R186	05/05/2016	9.25	Call	Bond Future	2,657.5000	2.6575	2,889.4200	2.8894	8.727	0	0	180
2016/02/18	R186	05/05/2016			Bond Future	9.1850	112.8219	9.1224	113.2673	(0.682)	0.0000	0.0000	60,559
2016/02/18	R186	05/05/2016	8.34	Call	Bond Future	486.7400	0.4867	552.0900	0.5521	13.426	0	0	0
2016/02/18	R186	05/05/2016	9.89	Call	Bond Future	5,597.4700	5.5975	5,944.2100	5.9442	6.195	0	0	0
2016/02/18	R186	05/05/2016	8.35	Call	Bond Future	498.5000	0.4985	565.1400	0.5651	13.368	0	0	0
2016/02/18	R186	05/05/2016	8.75	Put	Bond Future	4,315.6800	4.3157	4,000.9400	4.0009	(7.293)	0	0	1,900
2016/02/18	R186	05/05/2016	9.25	Put	Bond Future	2,198.0300	2.1980	1,984.5700	1.9846	(9.711)	0	0	0
2016/02/18	R186	05/05/2016	8.33	Call	Bond Future	475.2000	0.4752	539.2700	0.5393	13.483	0	0	0
2016/02/18	R186	05/05/2016	8.85	Put	Bond Future	3,818.6500	3.8187	3,523.0500	3.5231	(7.741)	0	0	5,350
2016/02/18	R186	05/05/2016	9.96	Call	Bond Future	5,969.6200	5.9696	6,325.9600	6.3260	5.969	0	0	0
2016/02/18	R186	05/05/2016	9.86	Call	Bond Future	5,440.3200	5.4403	5,782.7300	5.7827	6.294	0	0	0
2016/02/18	R186	05/05/2016	7.56	Put	Bond Future	12,458.6200	12.4586	12,022.7700	12.0228	(3.498)	0	0	0
2016/02/18	R186	05/05/2016	8.35	Put	Bond Future	6,645.7000	6.6457	6,266.9600	6.2670	(5.699)	0	0	0
2016/02/18	R186	05/05/2016	8.75	Call	Bond Future	1,170.6200	1.1706	1,301.2600	1.3013	11.160	0	0	180
2016/02/18	R186	05/05/2016	8.34	Put	Bond Future	6,710.3900	6.7104	6,330.3600	6.3304	(5.663)	0	0	0
2016/02/18	R186	05/05/2016	7.56	Call	Bond Future	54.3500	0.0543	63.8800	0.0639	17.534	0	0	0
2016/02/18	R186	05/05/2016	8.85	Call	Bond Future	1,407.4400	1.4074	1,557.2200	1.5572	10.642	0	0	0
2016/02/18	R186	05/05/2016	8.33	Put	Bond Future	6,775.3600	6.7754	6,394.0500	6.3940	(5.628)	0	0	0
2016/02/18	R186	05/05/2016	9.89	Put	Bond Future	752.2500	0.7522	653.6100	0.6536	(13.113)	0	0	180
2016/02/18	R186	05/05/2016	9.96	Put	Bond Future	659.6200	0.6596	570.5800	0.5706	(13.499)	0	0	5,000
2016/02/18	R186	05/05/2016	9.86	Put	Bond Future	795.1700	0.7952	692.2000	0.6922	(12.949)	0	0	5,000
2016/02/18	R186	04/08/2016	8.51	Put	Bond Future	6,684.6700	6.6847	6,356.1200	6.3561	(4.915)	0	0	0
2016/02/18	R186	04/08/2016			Bond Future	9.2411	109.6919	9.1761	110.1448	(0.703)	0.0000	0.0000	0
2016/02/18	R186	04/08/2016	8.50	Put	Bond Future	6,738.9300	6.7389	6,409.0900	6.4091	(4.895)	0	0	0
2016/02/18	R186	04/08/2016	8.51	Call	Bond Future	1,438.5900	1.4386	1,562.9200	1.5629	8.642	0	0	0
2016/02/18	R186	04/08/2016	8.49	Call	Bond Future	1,399.8100	1.3998	1,521.5800	1.5216	8.699	0	0	0
2016/02/18	R186	04/08/2016	8.50	Call	Bond Future	1,418.7300	1.4187	1,541.7700	1.5418	8.673	0	0	0

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2016/02/18	R186	04/08/2016	8.49	Put	Bond Future	6,794.1900	6.7942	6,463.0800	6.4631	(4.873)	0	0	0
2016/02/18	R197	05/05/2016			Bond Future	294.0414	294.0414	294.0045	294.0045	(0.013)	0.0000	0.0000	1,426
2016/02/18	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R197	05/05/2016	299.99	Put	Bond Future	5,948.5700	5.9486	5,985.5100	5.9855	0.621	0	0	0
2016/02/18	R197	05/05/2016	300.01	Put	Bond Future	5,968.5700	5.9686	6,005.5100	6.0055	0.619	0	0	0
2016/02/18	R197	05/05/2016	300.00	Put	Bond Future	5,958.5700	5.9586	5,995.5100	5.9955	0.620	0	0	0
2016/02/18	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R197	04/08/2016	293.98	Put	Bond Future	740.1900	0.7402	781.0000	0.7810	5.513	0	0	0
2016/02/18	R197	04/08/2016			Bond Future	293.2398	293.2398	293.1990	293.1990	(0.014)	0.0000	0.0000	0
2016/02/18	R197	04/08/2016	293.97	Put	Bond Future	730.1900	0.7302	771.0000	0.7710	5.589	0	0	0
2016/02/18	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R197	04/08/2016	293.96	Put	Bond Future	720.1900	0.7202	761.0000	0.7610	5.667	0	0	0
2016/02/18	R202	05/05/2016	246.99	Put	Bond Future	6,305.5000	6.3055	6,335.0600	6.3351	0.469	0	0	0
2016/02/18	R202	05/05/2016			Bond Future	240.6845	240.6845	240.6549	240.6549	(0.012)	0.0000	0.0000	43,502
2016/02/18	R202	05/05/2016	247.01	Put	Bond Future	6,325.5000	6.3255	6,355.0600	6.3551	0.467	0	0	0
2016/02/18	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R202	05/05/2016	247.00	Put	Bond Future	6,315.5000	6.3155	6,345.0600	6.3451	0.468	0	0	0
2016/02/18	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R202	04/08/2016	243.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R202	04/08/2016			Bond Future	241.8943	241.8943	241.8616	241.8616	(0.014)	0.0000	0.0000	0
2016/02/18	R202	04/08/2016	243.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R202	04/08/2016	243.24	Put	Bond Future	1,345.6600	1.3457	1,378.4300	1.3784	2.435	0	0	0
2016/02/18	R202	04/08/2016	243.26	Put	Bond Future	1,365.6600	1.3657	1,398.4300	1.3984	2.400	0	0	0
2016/02/18	R202	04/08/2016	243.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R202	04/08/2016	243.25	Put	Bond Future	1,355.6600	1.3557	1,388.4300	1.3884	2.417	0	0	0
2016/02/18	R203	05/05/2016	7.25	Put	Bond Future	1,120.8200	1.1208	1,073.4600	1.0735	(4.225)	0	0	0
2016/02/18	R203	05/05/2016			Bond Future	8.0967	101.4302	8.0550	101.4827	(0.516)	0.0000	0.0000	54,204
2016/02/18	R203	05/05/2016	7.26	Call	Bond Future	50.2600	0.0503	55.5200	0.0555	10.466	0	0	0
2016/02/18	R203	05/05/2016	7.24	Call	Bond Future	47.3000	0.0473	52.3000	0.0523	10.571	0	0	0
2016/02/18	R203	05/05/2016	7.25	Call	Bond Future	48.7200	0.0487	53.8500	0.0538	10.530	0	0	0
2016/02/18	R203	05/05/2016	7.24	Put	Bond Future	1,132.1600	1.1322	1,084.6700	1.0847	(4.195)	0	0	0
2016/02/18	R203	05/05/2016	7.26	Put	Bond Future	1,109.6100	1.1096	1,062.3800	1.0624	(4.256)	0	0	0
2016/02/18	R203	04/08/2016	7.26	Call	Bond Future	109.7000	0.1097	119.0800	0.1191	8.551	0	0	0
2016/02/18	R203	04/08/2016			Bond Future	8.1718	103.3854	8.1210	103.4379	(0.622)	0.0000	0.0000	0
2016/02/18	R203	04/08/2016	7.24	Call	Bond Future	105.6800	0.1057	114.7800	0.1148	8.611	0	0	0
2016/02/18	R203	04/08/2016	7.25	Call	Bond Future	107.5800	0.1076	116.8200	0.1168	8.589	0	0	0
2016/02/18	R203	04/08/2016	7.24	Put	Bond Future	1,074.4200	1.0744	1,031.0300	1.0310	(4.038)	0	0	0
2016/02/18	R203	04/08/2016	7.26	Put	Bond Future	1,057.5000	1.0575	1,014.3900	1.0144	(4.077)	0	0	0
2016/02/18	R203	04/08/2016	7.25	Put	Bond Future	1,065.8500	1.0658	1,022.6000	1.0226	(4.058)	0	0	0
2016/02/18	R203	03/11/2016	8.86	Call	Bond Future	756.2500	0.7563	793.0500	0.7931	4.866	0	0	0
2016/02/18	R203	03/11/2016			Bond Future	8.2183	101.2389	8.1506	101.2936	(0.824)	0.0000	0.0000	0

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2016/02/18	R203	03/11/2016	8.84	Call	Bond Future	744.8600	0.7449	781.4000	0.7814	4.906	0	0	0
2016/02/18	R203	03/11/2016	8.85	Call	Bond Future	750.5500	0.7506	787.2100	0.7872	4.884	0	0	0
2016/02/18	R203	03/11/2016	8.84	Put	Bond Future	244.4800	0.2445	226.2900	0.2263	(7.440)	0	0	0
2016/02/18	R203	03/11/2016	8.86	Put	Bond Future	239.8300	0.2398	221.9000	0.2219	(7.476)	0	0	0
2016/02/18	R203	03/11/2016	8.85	Put	Bond Future	242.1500	0.2421	224.0800	0.2241	(7.462)	0	0	0
2016/02/18	R204	05/05/2016	7.75	Call	Bond Future	147.1100	0.1471	163.8300	0.1638	11.366	0	0	0
2016/02/18	R204	05/05/2016			Bond Future	8.4932	101.9321	8.4432	102.0465	(0.589)	0.0000	0.0000	33,079
2016/02/18	R204	05/05/2016	7.76	Call	Bond Future	150.9800	0.1510	168.0600	0.1681	11.313	0	0	0
2016/02/18	R204	05/05/2016	7.74	Put	Bond Future	1,884.5400	1.8845	1,786.4800	1.7865	(5.203)	0	0	0
2016/02/18	R204	05/05/2016	7.76	Put	Bond Future	1,845.5800	1.8456	1,748.2500	1.7482	(5.274)	0	0	0
2016/02/18	R204	05/05/2016	7.74	Call	Bond Future	143.2100	0.1432	159.5600	0.1596	11.417	0	0	0
2016/02/18	R204	05/05/2016	7.75	Put	Bond Future	1,865.0700	1.8651	1,767.3800	1.7674	(5.238)	0	0	0
2016/02/18	R204	04/08/2016			Bond Future	8.5818	99.8552	8.5263	99.9709	(0.646)	0.0000	0.0000	0
2016/02/18	R204	04/08/2016	7.74	Put	Bond Future	2,053.9500	2.0540	1,962.5600	1.9626	(4.449)	0	0	0
2016/02/18	R204	04/08/2016	7.76	Put	Bond Future	2,020.7300	2.0207	1,929.9800	1.9300	(4.491)	0	0	0
2016/02/18	R204	04/08/2016	7.74	Call	Bond Future	279.4400	0.2794	303.6900	0.3037	8.678	0	0	0
2016/02/18	R204	04/08/2016	7.75	Put	Bond Future	2,037.2100	2.0372	1,946.1400	1.9461	(4.470)	0	0	0
2016/02/18	R204	04/08/2016	7.75	Call	Bond Future	284.0100	0.2840	308.5800	0.3086	8.651	0	0	0
2016/02/18	R204	04/08/2016	7.76	Call	Bond Future	288.8400	0.2888	313.7300	0.3137	8.617	0	0	0
2016/02/18	R204	03/11/2016			Bond Future	8.6491	101.8130	8.5860	101.9321	(0.730)	0.0000	0.0000	0
2016/02/18	R204	03/11/2016	9.21	Put	Bond Future	653.4300	0.6534	611.1500	0.6112	(6.470)	0	0	0
2016/02/18	R204	03/11/2016	9.23	Put	Bond Future	641.2100	0.6412	599.5200	0.5995	(6.502)	0	0	0
2016/02/18	R204	03/11/2016	9.22	Put	Bond Future	647.1400	0.6471	605.1500	0.6052	(6.489)	0	0	0
2016/02/18	R204	03/11/2016	9.22	Call	Bond Future	1,715.4200	1.7154	1,792.5400	1.7925	4.496	0	0	0
2016/02/18	R204	03/11/2016	9.21	Call	Bond Future	1,703.1200	1.7031	1,779.9500	1.7800	4.511	0	0	0
2016/02/18	R204	03/11/2016	9.23	Call	Bond Future	1,728.0700	1.7281	1,805.4900	1.8055	4.480	0	0	0
2016/02/18	R207	05/05/2016	7.86	Put	Bond Future	2,751.3900	2.7514	2,608.3300	2.6083	(5.200)	0	0	0
2016/02/18	R207	05/05/2016			Bond Future	8.7071	97.7858	8.6529	97.9491	(0.623)	0.0000	0.0000	42,204
2016/02/18	R207	05/05/2016	7.85	Put	Bond Future	2,778.2100	2.7782	2,634.7000	2.6347	(5.166)	0	0	0
2016/02/18	R207	05/05/2016	7.56	Put	Bond Future	3,597.6500	3.5976	3,444.1000	3.4441	(4.268)	0	0	0
2016/02/18	R207	05/05/2016	7.84	Put	Bond Future	2,805.1300	2.8051	2,661.1800	2.6612	(5.132)	0	0	0
2016/02/18	R207	05/05/2016	7.56	Call	Bond Future	68.7800	0.0688	78.5600	0.0786	14.219	0	0	43
2016/02/18	R207	05/05/2016	7.85	Call	Bond Future	156.2800	0.1563	176.1000	0.1761	12.682	0	0	0
2016/02/18	R207	05/05/2016	7.86	Call	Bond Future	160.5500	0.1605	180.8200	0.1808	12.625	0	0	0
2016/02/18	R207	05/05/2016	7.84	Call	Bond Future	152.0900	0.1521	171.4700	0.1715	12.742	0	0	0
2016/02/18	R207	04/08/2016			Bond Future	8.7904	96.0259	8.7319	96.1914	(0.665)	0.0000	0.0000	0
2016/02/18	R207	04/08/2016	7.99	Put	Bond Future	2,729.3800	2.7294	2,601.8600	2.6019	(4.672)	0	0	0
2016/02/18	R207	04/08/2016	8.01	Put	Bond Future	2,685.1100	2.6851	2,558.5300	2.5585	(4.714)	0	0	0
2016/02/18	R207	04/08/2016	8.00	Put	Bond Future	2,707.0000	2.7070	2,579.9400	2.5799	(4.694)	0	0	0
2016/02/18	R207	04/08/2016	8.01	Call	Bond Future	447.6500	0.4477	486.5800	0.4866	8.697	0	0	0
2016/02/18	R207	04/08/2016	7.99	Call	Bond Future	433.7400	0.4337	471.7300	0.4717	8.759	0	0	0
2016/02/18	R207	04/08/2016	8.00	Call	Bond Future	440.4500	0.4405	478.9000	0.4789	8.730	0	0	0
2016/02/18	R208	05/05/2016	7.99	Call	Bond Future	196.2700	0.1963	223.0800	0.2231	13.660	0	0	0
2016/02/18	R208	05/05/2016	8.00	Put	Bond Future	3,474.5200	3.4745	3,284.4700	3.2845	(5.470)	0	0	0
2016/02/18	R208	05/05/2016			Bond Future	8.8656	92.4748	8.8069	92.6922	(0.662)	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
2016/02/18	R208	05/05/2016	8.00	Call	Bond Future	201.2800	0.2013	228.6800	0.2287	13.613	0	0	0
2016/02/18	R208	05/05/2016	8.01	Call	Bond Future	206.5900	0.2066	234.5900	0.2346	13.553	0	0	0
2016/02/18	R208	05/05/2016	7.99	Put	Bond Future	3,508.1400	3.5081	3,317.5000	3.3175	(5.434)	0	0	0
2016/02/18	R208	05/05/2016	8.01	Put	Bond Future	3,441.2100	3.4412	3,251.7600	3.2518	(5.505)	0	0	0
2016/02/18	R208	04/08/2016	8.01	Put	Bond Future	3,834.5300	3.8345	3,658.7500	3.6588	(4.584)	0	0	0
2016/02/18	R208	04/08/2016			Bond Future	8.9377	94.2574	8.8755	94.4781	(0.696)	0.0000	0.0000	0
2016/02/18	R208	04/08/2016	8.00	Put	Bond Future	3,863.8400	3.8638	3,687.4900	3.6875	(4.564)	0	0	0
2016/02/18	R208	04/08/2016	7.99	Call	Bond Future	459.2800	0.4593	503.1400	0.5031	9.550	0	0	0
2016/02/18	R208	04/08/2016	8.00	Call	Bond Future	466.5500	0.4666	510.9500	0.5109	9.517	0	0	0
2016/02/18	R208	04/08/2016	8.01	Call	Bond Future	474.2700	0.4743	519.2400	0.5192	9.482	0	0	0
2016/02/18	R208	04/08/2016	7.99	Put	Bond Future	3,893.6100	3.8936	3,716.7200	3.7167	(4.543)	0	0	0
2016/02/18	R208	03/11/2016	9.59	Put	Bond Future	1,170.3700	1.1704	1,092.5100	1.0925	(6.653)	0	0	0
2016/02/18	R208	03/11/2016			Bond Future	8.9974	92.7016	8.9308	92.9277	(0.741)	0.0000	0.0000	0
2016/02/18	R208	03/11/2016	9.58	Put	Bond Future	1,181.3300	1.1813	1,102.9400	1.1029	(6.636)	0	0	0
2016/02/18	R208	03/11/2016	9.57	Call	Bond Future	3,108.1700	3.1082	3,255.3600	3.2554	4.736	0	0	0
2016/02/18	R208	03/11/2016	9.58	Call	Bond Future	3,129.8500	3.1299	3,277.5900	3.2776	4.720	0	0	0
2016/02/18	R208	03/11/2016	9.59	Call	Bond Future	3,151.8900	3.1519	3,300.1600	3.3002	4.704	0	0	0
2016/02/18	R208	03/11/2016	9.57	Put	Bond Future	1,192.6700	1.1927	1,113.7300	1.1137	(6.619)	0	0	0
2016/02/18	R209	05/05/2016			Bond Future	9.7296	70.3122	9.6675	70.7256	(0.638)	0.0000	0.0000	31,955
2016/02/18	R209	05/05/2016	9.00	Call	Bond Future	679.4100	0.6794	759.8500	0.7598	11.840	0	0	6,700
2016/02/18	R209	05/05/2016	8.25	Put	Bond Future	11,078.0200	11.0780	10,680.6300	10.6806	(3.587)	0	0	0
2016/02/18	R209	05/05/2016	8.99	Put	Bond Future	5,847.3100	5.8473	5,513.0200	5.5130	(5.717)	0	0	0
2016/02/18	R209	05/05/2016	9.01	Put	Bond Future	5,727.9400	5.7279	5,396.3600	5.3964	(5.789)	0	0	0
2016/02/18	R209	05/05/2016	9.00	Put	Bond Future	5,787.2200	5.7872	5,454.2700	5.4543	(5.753)	0	0	0
2016/02/18	R209	05/05/2016	9.01	Call	Bond Future	693.9500	0.6939	775.7600	0.7758	11.789	0	0	0
2016/02/18	R209	05/05/2016	8.25	Call	Bond Future	105.0300	0.1050	121.0300	0.1210	15.234	0	0	6,700
2016/02/18	R209	05/05/2016	8.99	Call	Bond Future	665.5700	0.6656	744.6700	0.7447	11.885	0	0	0
2016/02/18	R209	04/08/2016	9.26	Call	Bond Future	1,977.7900	1.9778	2,124.8700	2.1249	7.437	0	0	0
2016/02/18	R209	04/08/2016			Bond Future	9.7817	71.6676	9.7180	72.0882	(0.652)	0.0000	0.0000	0
2016/02/18	R209	04/08/2016	9.60	Put	Bond Future	4,086.9200	4.0869	3,857.1000	3.8571	(5.623)	0	0	0
2016/02/18	R209	04/08/2016	10.60	Call	Bond Future	6,542.3500	6.5424	6,849.6400	6.8496	4.697	0	0	6,000
2016/02/18	R209	04/08/2016	9.24	Call	Bond Future	1,931.1500	1.9312	2,075.7100	2.0757	7.486	0	0	0
2016/02/18	R209	04/08/2016	9.25	Call	Bond Future	1,954.2900	1.9543	2,100.1100	2.1001	7.462	0	0	0
2016/02/18	R209	04/08/2016	10.60	Put	Bond Future	1,472.7500	1.4728	1,359.4100	1.3594	(7.696)	0	0	0
2016/02/18	R209	04/08/2016	9.24	Put	Bond Future	5,633.9300	5.6339	5,357.8600	5.3579	(4.900)	0	0	0
2016/02/18	R209	04/08/2016	9.26	Put	Bond Future	5,538.5700	5.5386	5,265.0200	5.2650	(4.939)	0	0	0
2016/02/18	R209	04/08/2016	9.60	Call	Bond Future	2,877.4200	2.8774	3,068.2300	3.0682	6.631	0	0	6,000
2016/02/18	R209	04/08/2016	9.25	Put	Bond Future	5,586.0200	5.5860	5,311.2100	5.3112	(4.920)	0	0	0
2016/02/18	R209	03/11/2016	10.26	Call	Bond Future	5,704.0300	5.7040	5,971.0100	5.9710	4.681	0	0	0
2016/02/18	R209	03/11/2016			Bond Future	9.8271	69.9212	9.7614	70.3509	(0.668)	0.0000	0.0000	0
2016/02/18	R209	03/11/2016	10.24	Call	Bond Future	5,630.3200	5.6303	5,895.3900	5.8954	4.708	0	0	0
2016/02/18	R209	03/11/2016	10.25	Call	Bond Future	5,667.0200	5.6670	5,933.0500	5.9330	4.694	0	0	0
2016/02/18	R209	03/11/2016	10.24	Put	Bond Future	3,019.0000	3.0190	2,854.3200	2.8543	(5.455)	0	0	0
2016/02/18	R209	03/11/2016	10.25	Put	Bond Future	2,994.3500	2.9944	2,830.6300	2.8306	(5.468)	0	0	0
2016/02/18	R209	03/11/2016	10.26	Put	Bond Future	2,970.1100	2.9701	2,807.3400	2.8073	(5.480)	0	0	0
2016/02/18	R210	05/05/2016			Bond Future	180.7797	180.7797	180.7569	180.7569	(0.013)	0.0000	0.0000	1,554

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2016/02/18	R210	05/05/2016	184.99	Put	Bond Future	4,210.2600	4.2103	4,233.0500	4.2331	0.541	0	0	0
2016/02/18	R210	05/05/2016	185.00	Put	Bond Future	4,220.2600	4.2203	4,243.0500	4.2431	0.540	0	0	0
2016/02/18	R210	05/05/2016	185.01	Put	Bond Future	4,230.2600	4.2303	4,253.0500	4.2531	0.539	0	0	0
2016/02/18	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R210	04/08/2016			Bond Future	184.2790	184.2790	184.2538	184.2538	(0.014)	0.0000	0.0000	0
2016/02/18	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R210	04/08/2016	181.50	Call	Bond Future	2,778.9800	2.7790	2,753.7700	2.7538	(0.907)	0	0	0
2016/02/18	R210	04/08/2016	181.52	Call	Bond Future	2,758.9800	2.7590	2,733.7700	2.7338	(0.914)	0	0	0
2016/02/18	R210	04/08/2016	181.51	Call	Bond Future	2,768.9800	2.7690	2,743.7700	2.7438	(0.910)	0	0	0
2016/02/18	R211	05/05/2016	139.01	Put	Bond Future	1,814.5200	1.8145	1,260.9100	1.2609	(30.510)	0	0	0
2016/02/18	R211	05/05/2016			Bond Future	137.1955	137.1955	137.7491	137.7491	0.404	0.0000	0.0000	57
2016/02/18	R211	05/05/2016	139.00	Put	Bond Future	1,804.5200	1.8045	1,250.9100	1.2509	(30.679)	0	0	0
2016/02/18	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R211	05/05/2016	138.99	Put	Bond Future	1,794.5200	1.7945	1,240.9100	1.2409	(30.850)	0	0	0
2016/02/18	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R211	04/08/2016			Bond Future	138.1139	138.1139	138.6767	138.6767	0.408	0.0000	0.0000	0
2016/02/18	R211	04/08/2016	137.09	Call	Bond Future	1,023.8500	1.0239	1,586.6700	1.5867	54.971	0	0	0
2016/02/18	R211	04/08/2016	137.07	Call	Bond Future	1,043.8500	1.0439	1,606.6700	1.6067	53.918	0	0	0
2016/02/18	R211	04/08/2016	137.08	Call	Bond Future	1,033.8500	1.0339	1,596.6700	1.5967	54.439	0	0	0
2016/02/18	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R212	05/05/2016			Bond Future	142.6028	142.6028	142.5849	142.5849	(0.013)	0.0000	0.0000	3,830
2016/02/18	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R212	05/05/2016	144.99	Put	Bond Future	2,387.1800	2.3872	2,405.1100	2.4051	0.751	0	0	0
2016/02/18	R212	05/05/2016	145.01	Put	Bond Future	2,407.1800	2.4072	2,425.1100	2.4251	0.745	0	0	0
2016/02/18	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R212	05/05/2016	145.00	Put	Bond Future	2,397.1800	2.3972	2,415.1100	2.4151	0.748	0	0	0
2016/02/18	R212	04/08/2016	142.43	Call	Bond Future	1,026.2600	1.0263	1,006.4800	1.0065	(1.927)	0	0	0
2016/02/18	R212	04/08/2016			Bond Future	143.4563	143.4563	143.4365	143.4365	(0.014)	0.0000	0.0000	0
2016/02/18	R212	04/08/2016	142.44	Call	Bond Future	1,016.2600	1.0163	996.4800	0.9965	(1.946)	0	0	0
2016/02/18	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/18	R212	04/08/2016	142.42	Call	Bond Future	1,036.2600	1.0363	1,016.4800	1.0165	(1.909)	0	0	0
2016/02/18	R213	05/05/2016	8.74	Put	Bond Future	6,647.1000	6.6471	6,265.1300	6.2651	(5.746)	0	0	0
2016/02/18	R213	05/05/2016	8.76	Put	Bond Future	6,521.8800	6.5219	6,142.4600	6.1425	(5.818)	0	0	0
2016/02/18	R213	05/05/2016			Bond Future	9.6208	80.8787	9.5534	81.3278	(0.700)	0.0000	0.0000	47,717
2016/02/18	R213	05/05/2016	8.75	Put	Bond Future	6,584.1200	6.5841	6,203.4000	6.2034	(5.782)	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
2016/02/18	R213	05/05/2016	8.74	Call	Bond Future	479.4600	0.4795	546.5200	0.5465	13.987	0	0	0
2016/02/18	R213	05/05/2016	8.75	Call	Bond Future	490.2300	0.4902	558.5400	0.5585	13.934	0	0	0
2016/02/18	R213	05/05/2016	8.76	Call	Bond Future	501.6500	0.5016	571.2600	0.5713	13.876	0	0	0
2016/02/18	R213	04/08/2016			Bond Future	9.6744	82.4376	9.6051	82.8944	(0.717)	0.0000	0.0000	0
2016/02/18	R213	04/08/2016	8.99	Put	Bond Future	6,271.0700	6.2711	5,951.9700	5.9520	(5.088)	0	0	0
2016/02/18	R213	04/08/2016	9.01	Put	Bond Future	6,170.2800	6.1703	5,853.8000	5.8538	(5.129)	0	0	0
2016/02/18	R213	04/08/2016	9.00	Put	Bond Future	6,220.5500	6.2205	5,902.7500	5.9027	(5.109)	0	0	0
2016/02/18	R213	04/08/2016	9.01	Call	Bond Future	1,636.7100	1.6367	1,777.0700	1.7771	8.576	0	0	0
2016/02/18	R213	04/08/2016	8.99	Call	Bond Future	1,595.4400	1.5954	1,733.1800	1.7332	8.633	0	0	0
2016/02/18	R213	04/08/2016	9.00	Call	Bond Future	1,615.9900	1.6160	1,755.0300	1.7550	8.604	0	0	0
2016/02/18	R213	03/11/2016			Bond Future	9.7239	80.5013	9.6523	80.9681	(0.737)	0.0000	0.0000	0
2016/02/18	R213	03/11/2016	10.18	Put	Bond Future	2,846.5500	2.8465	2,672.2100	2.6722	(6.125)	0	0	0
2016/02/18	R213	03/11/2016	10.20	Put	Bond Future	2,799.3000	2.7993	2,627.0600	2.6271	(6.153)	0	0	0
2016/02/18	R213	03/11/2016	10.18	Call	Bond Future	5,727.5000	5.7275	6,019.9900	6.0200	5.107	0	0	0
2016/02/18	R213	03/11/2016	10.19	Put	Bond Future	2,822.8400	2.8228	2,649.5500	2.6495	(6.139)	0	0	0
2016/02/18	R213	03/11/2016	10.19	Call	Bond Future	5,765.2800	5.7653	6,058.8200	6.0588	5.092	0	0	0
2016/02/18	R213	03/11/2016	10.20	Call	Bond Future	5,803.1500	5.8032	6,097.7400	6.0977	5.076	0	0	0
2016/02/18	R214	05/05/2016	9.01	Call	Bond Future	576.6400	0.5766	646.5400	0.6465	12.122	0	0	0
2016/02/18	R214	05/05/2016	9.30	Put	Bond Future	4,924.9800	4.9250	4,611.2800	4.6113	(6.370)	0	0	0
2016/02/18	R214	05/05/2016			Bond Future	9.8426	70.4185	9.7806	70.8445	(0.630)	0.0000	0.0000	31,399
2016/02/18	R214	05/05/2016	8.99	Call	Bond Future	551.7100	0.5517	619.1000	0.6191	12.215	0	0	0
2016/02/18	R214	05/05/2016	9.00	Call	Bond Future	563.8600	0.5639	632.4800	0.6325	12.170	0	0	0
2016/02/18	R214	05/05/2016	8.99	Put	Bond Future	6,810.4900	6.8105	6,451.8600	6.4519	(5.266)	0	0	0
2016/02/18	R214	05/05/2016	9.01	Put	Bond Future	6,678.1200	6.6781	6,322.0000	6.3220	(5.333)	0	0	0
2016/02/18	R214	05/05/2016	9.30	Call	Bond Future	1,045.7400	1.0457	1,158.0600	1.1581	10.741	0	0	0
2016/02/18	R214	05/05/2016	9.00	Put	Bond Future	6,743.9200	6.7439	6,386.5200	6.3865	(5.300)	0	0	0
2016/02/18	R214	04/08/2016	9.25	Put	Bond Future	6,391.7600	6.3918	6,095.1600	6.0952	(4.640)	0	0	0
2016/02/18	R214	04/08/2016	11.30	Call	Bond Future	9,322.8600	9.3229	9,686.2100	9.6862	3.897	0	0	6,300
2016/02/18	R214	04/08/2016	9.24	Call	Bond Future	1,773.9500	1.7740	1,909.6500	1.9097	7.650	0	0	0
2016/02/18	R214	04/08/2016			Bond Future	9.8934	71.7756	9.8297	72.2092	(0.644)	0.0000	0.0000	0
2016/02/18	R214	04/08/2016	9.30	Call	Bond Future	1,910.4500	1.9104	2,053.7300	2.0537	7.500	0	0	1,300
2016/02/18	R214	04/08/2016	8.55	Put	Bond Future	10,856.0100	10.8560	10,485.0100	10.4850	(3.417)	0	0	0
2016/02/18	R214	04/08/2016	9.25	Call	Bond Future	1,796.2900	1.7963	1,933.2500	1.9332	7.625	0	0	0
2016/02/18	R214	04/08/2016	11.30	Put	Bond Future	797.9700	0.7980	727.7600	0.7278	(8.799)	0	0	0
2016/02/18	R214	04/08/2016	10.30	Put	Bond Future	2,407.8400	2.4078	2,245.8300	2.2458	(6.728)	0	0	0
2016/02/18	R214	04/08/2016	9.26	Call	Bond Future	1,818.8100	1.8188	1,957.0300	1.9570	7.599	0	0	0
2016/02/18	R214	04/08/2016	9.30	Put	Bond Future	6,130.9700	6.1310	5,840.6900	5.8407	(4.735)	0	0	0
2016/02/18	R214	04/08/2016	8.55	Call	Bond Future	665.7700	0.6658	728.3300	0.7283	9.397	0	0	1,300
2016/02/18	R214	04/08/2016	9.24	Put	Bond Future	6,444.7900	6.4448	6,146.9300	6.1469	(4.622)	0	0	0
2016/02/18	R214	04/08/2016	10.30	Call	Bond Future	5,071.9000	5.0719	5,343.4500	5.3435	5.354	0	0	6,300
2016/02/18	R214	04/08/2016	9.26	Put	Bond Future	6,339.0400	6.3390	6,043.7000	6.0437	(4.659)	0	0	0
2016/02/18	R214	03/11/2016	10.35	Put	Bond Future	3,185.7400	3.1857	3,015.3800	3.0154	(5.348)	0	0	0
2016/02/18	R214	03/11/2016			Bond Future	9.9403	69.8842	9.8747	70.3271	(0.660)	0.0000	0.0000	0
2016/02/18	R214	03/11/2016	10.34	Put	Bond Future	3,211.2200	3.2112	3,039.8900	3.0399	(5.335)	0	0	0
2016/02/18	R214	03/11/2016	10.35	Call	Bond Future	5,848.2800	5.8483	6,120.8500	6.1209	4.661	0	0	0
2016/02/18	R214	03/11/2016	10.33	Call	Bond Future	5,773.4800	5.7735	6,044.1100	6.0441	4.687	0	0	0
2016/02/18	R214	03/11/2016	10.34	Call	Bond Future	5,810.8400	5.8108	6,082.4400	6.0824	4.674	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
2016/02/18	R214	03/11/2016	10.33	Put	Bond Future	3,236.8900	3.2369	3,064.5900	3.0646	(5.323)	0	0	0
2016/02/18	R248	05/05/2016			Bond Future	9.9506	90.1617	9.8833	90.7438	(0.676)	0.0000	0.0000	63,832
2016/02/18	R248	05/05/2016	8.99	Put	Bond Future	9,566.9400	9.5669	9,061.6900	9.0617	(5.281)	0	0	0
2016/02/18	R248	05/05/2016	9.01	Put	Bond Future	9,389.5900	9.3896	8,887.4000	8.8874	(5.348)	0	0	0
2016/02/18	R248	05/05/2016	8.99	Call	Bond Future	555.5200	0.5555	632.3500	0.6323	13.830	0	0	0
2016/02/18	R248	05/05/2016	9.00	Put	Bond Future	9,477.8100	9.4778	8,974.0600	8.9741	(5.315)	0	0	0
2016/02/18	R248	05/05/2016	9.00	Call	Bond Future	568.4800	0.5685	646.8100	0.6468	13.779	0	0	0
2016/02/18	R248	05/05/2016	9.01	Call	Bond Future	582.1600	0.5822	662.0500	0.6620	13.723	0	0	0
2016/02/18	R248	04/08/2016			Bond Future	10.0050	91.8994	9.9359	92.4918	(0.691)	0.0000	0.0000	0
2016/02/18	R248	04/08/2016	9.25	Call	Bond Future	1,977.8000	1.9778	2,147.6100	2.1476	8.586	0	0	0
2016/02/18	R248	04/08/2016	9.24	Put	Bond Future	8,925.4300	8.9254	8,501.2200	8.5012	(4.753)	0	0	0
2016/02/18	R248	04/08/2016	9.26	Put	Bond Future	8,781.8500	8.7818	8,360.9400	8.3609	(4.793)	0	0	0
2016/02/18	R248	04/08/2016	9.25	Put	Bond Future	8,852.9000	8.8529	8,430.3300	8.4303	(4.773)	0	0	0
2016/02/18	R248	04/08/2016	9.26	Call	Bond Future	2,003.9800	2.0040	2,175.4500	2.1754	8.556	0	0	0
2016/02/18	R248	04/08/2016	9.24	Call	Bond Future	1,952.9200	1.9529	2,121.0900	2.1211	8.611	0	0	0
2016/02/18	R248	03/11/2016	10.38	Call	Bond Future	6,963.8300	6.9638	7,325.5300	7.3255	5.194	0	0	0
2016/02/18	R248	03/11/2016			Bond Future	10.0556	89.2608	9.9843	89.8658	(0.709)	0.0000	0.0000	0
2016/02/18	R248	03/11/2016	10.39	Call	Bond Future	7,009.9600	7.0100	7,373.0100	7.3730	5.179	0	0	0
2016/02/18	R248	03/11/2016	10.37	Put	Bond Future	4,336.3400	4.3363	4,091.5900	4.0916	(5.644)	0	0	0
2016/02/18	R248	03/11/2016	10.39	Put	Bond Future	4,268.6400	4.2686	4,026.6000	4.0266	(5.670)	0	0	0
2016/02/18	R248	03/11/2016	10.37	Call	Bond Future	6,918.0900	6.9181	7,278.4300	7.2784	5.209	0	0	0
2016/02/18	R248	03/11/2016	10.38	Put	Bond Future	4,302.2200	4.3022	4,058.8300	4.0588	(5.657)	0	0	0

Total

697527