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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/02/2016 TO 19/02/2016

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
2016/02/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	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
2016/02/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	2025	05/05/2016			Bond Future	123.2509	123.2509	123.2363	123.2363	(0.012)	0.0000	0.0000	4,571
2016/02/19	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2025	05/05/2016	125.99	Put	Bond Future	2,739.0700	2.7391	2,753.7300	2.7537	0.535	0	0	0
2016/02/19	2025	05/05/2016	126.01	Put	Bond Future	2,759.0700	2.7591	2,773.7300	2.7737	0.531	0	0	0
2016/02/19	2025	05/05/2016	126.00	Put	Bond Future	2,749.0700	2.7491	2,763.7300	2.7637	0.533	0	0	0
2016/02/19	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2025	04/08/2016			Bond Future	124.3837	124.3837	124.3681	124.3681	(0.013)	0.0000	0.0000	0
2016/02/19	2025	04/08/2016	123.86	Call	Bond Future	523.7300	0.5237	508.1100	0.5081	(2.982)	0	0	0
2016/02/19	2025	04/08/2016	123.87	Call	Bond Future	513.7300	0.5137	498.1100	0.4981	(3.041)	0	0	0
2016/02/19	2025	04/08/2016	123.85	Call	Bond Future	533.7300	0.5337	518.1100	0.5181	(2.927)	0	0	0
2016/02/19	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2030	05/05/2016	8.99	Put	Bond Future	3,828.2700	3.8283	4,462.9300	4.4629	16.578	0	0	0
2016/02/19	2030	05/05/2016	9.01	Put	Bond Future	3,680.9800	3.6810	4,315.6400	4.3156	17.242	0	0	0
2016/02/19	2030	05/05/2016			Bond Future	9.5249	90.6293	9.6167	89.9946	0.964	0.0000	0.0000	17,216
2016/02/19	2030	05/05/2016	9.00	Put	Bond Future	3,754.5800	3.7546	4,389.2400	4.3892	16.904	0	0	0
2016/02/19	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2030	04/08/2016	10.17	Call	Bond Future	3,885.0300	3.8850	3,237.4800	3.2375	(16.668)	0	0	0
2016/02/19	2030	04/08/2016			Bond Future	9.5841	88.3668	9.6792	87.7193	0.992	0.0000	0.0000	0
2016/02/19	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2032	05/05/2016			Bond Future	9.6593	89.5533	9.7562	88.8443	1.003	0.0000	0.0000	9,165
2016/02/19	2032	05/05/2016	8.99	Put	Bond Future	5,983.3400	5.9833	6,527.8400	6.5278	9.100	0	0	0
2016/02/19	2032	05/05/2016	9.01	Put	Bond Future	5,858.7800	5.8588	6,398.0800	6.3981	9.205	0	0	0
2016/02/19	2032	05/05/2016	9.00	Put	Bond Future	5,920.8800	5.9209	6,462.7900	6.4628	9.153	0	0	0
2016/02/19	2032	05/05/2016	9.01	Call	Bond Future	881.8500	0.8819	712.1100	0.7121	(19.248)	0	0	0
2016/02/19	2032	05/05/2016	8.99	Call	Bond Future	846.7100	0.8467	682.1700	0.6822	(19.433)	0	0	0
2016/02/19	2032	05/05/2016	9.00	Call	Bond Future	864.1500	0.8642	697.0200	0.6970	(19.340)	0	0	0
2016/02/19	2032	04/08/2016	9.01	Call	Bond Future	1,714.9000	1.7149	1,494.9200	1.4949	(12.828)	0	0	0
2016/02/19	2032	04/08/2016			Bond Future	9.7174	91.2789	9.8175	90.5555	1.030	0.0000	0.0000	0
2016/02/19	2032	04/08/2016	8.99	Call	Bond Future	1,671.6000	1.6716	1,455.7400	1.4557	(12.913)	0	0	0
2016/02/19	2032	04/08/2016	9.00	Call	Bond Future	1,692.7300	1.6927	1,474.8300	1.4748	(12.873)	0	0	0
2016/02/19	2032	04/08/2016	8.99	Put	Bond Future	7,199.0900	7.1991	7,706.6500	7.7066	7.050	0	0	0
2016/02/19	2032	04/08/2016	9.01	Put	Bond Future	7,083.7600	7.0838	7,587.2000	7.5872	7.107	0	0	0
2016/02/19	2032	04/08/2016	9.00	Put	Bond Future	7,140.8500	7.1409	7,646.3700	7.6464	7.079	0	0	0

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2016/02/19	2032	03/11/2016			Bond Future	9.7677	88.9096	9.8713	88.1695	1.061	0.0000	0.0000	0
2016/02/19	2032	03/11/2016	10.28	Put	Bond Future	3,038.7300	3.0387	3,300.6300	3.3006	8.619	0	0	0
2016/02/19	2032	03/11/2016	10.30	Put	Bond Future	2,988.3700	2.9884	3,247.0300	3.2470	8.656	0	0	0
2016/02/19	2032	03/11/2016	10.29	Put	Bond Future	3,013.4600	3.0135	3,273.7400	3.2737	8.637	0	0	0
2016/02/19	2032	03/11/2016	10.30	Call	Bond Future	6,692.9300	6.6929	6,211.5600	6.2116	(7.192)	0	0	0
2016/02/19	2032	03/11/2016	10.28	Call	Bond Future	6,608.3000	6.6083	6,130.1700	6.1302	(7.235)	0	0	0
2016/02/19	2032	03/11/2016	10.29	Call	Bond Future	6,650.5600	6.6506	6,170.8100	6.1708	(7.214)	0	0	0
2016/02/19	2033	05/05/2016			Bond Future	102.5725	102.5725	102.7092	102.7092	0.133	0.0000	0.0000	2,032
2016/02/19	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2033	05/05/2016	102.40	Call	Bond Future	172.5300	0.1725	309.2100	0.3092	79.221	0	0	0
2016/02/19	2033	05/05/2016	102.41	Call	Bond Future	162.5300	0.1625	299.2100	0.2992	84.095	0	0	0
2016/02/19	2033	05/05/2016	102.39	Call	Bond Future	182.5300	0.1825	319.2100	0.3192	74.881	0	0	0
2016/02/19	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2037	05/05/2016	8.99	Call	Bond Future	690.3400	0.6903	548.3600	0.5484	(20.567)	0	0	0
2016/02/19	2037	05/05/2016	9.00	Put	Bond Future	7,520.4100	7.5204	8,143.9600	8.1440	8.291	0	0	0
2016/02/19	2037	05/05/2016			Bond Future	9.8042	90.8374	9.9010	90.0694	0.987	0.0000	0.0000	41,175
2016/02/19	2037	05/05/2016	9.00	Call	Bond Future	705.2500	0.7053	560.8300	0.5608	(20.478)	0	0	0
2016/02/19	2037	05/05/2016	9.01	Call	Bond Future	720.8600	0.7209	573.9300	0.5739	(20.383)	0	0	0
2016/02/19	2037	05/05/2016	8.99	Put	Bond Future	7,595.3800	7.5954	8,221.3700	8.2214	8.242	0	0	0
2016/02/19	2037	05/05/2016	9.01	Put	Bond Future	7,446.2700	7.4463	8,067.3100	8.0673	8.340	0	0	0
2016/02/19	2037	04/08/2016			Bond Future	9.8634	88.3283	9.9633	87.5450	1.013	0.0000	0.0000	0
2016/02/19	2037	04/08/2016	9.24	Put	Bond Future	7,289.2500	7.2892	7,810.6600	7.8107	7.153	0	0	0
2016/02/19	2037	04/08/2016	9.26	Put	Bond Future	7,169.7800	7.1698	7,686.5600	7.6866	7.208	0	0	0
2016/02/19	2037	04/08/2016	9.24	Call	Bond Future	2,140.0300	2.1400	1,878.1200	1.8781	(12.239)	0	0	0
2016/02/19	2037	04/08/2016	9.25	Put	Bond Future	7,229.2400	7.2292	7,748.3400	7.7483	7.181	0	0	0
2016/02/19	2037	04/08/2016	9.25	Call	Bond Future	2,166.3200	2.1663	1,902.1000	1.9021	(12.197)	0	0	0
2016/02/19	2037	04/08/2016	9.26	Call	Bond Future	2,193.0300	2.1930	1,926.4900	1.9265	(12.154)	0	0	0
2016/02/19	2037	03/11/2016	10.35	Call	Bond Future	6,885.0600	6.8851	6,379.3800	6.3794	(7.345)	0	0	0
2016/02/19	2037	03/11/2016	10.36	Put	Bond Future	3,524.5600	3.5246	3,818.3100	3.8183	8.334	0	0	0
2016/02/19	2037	03/11/2016			Bond Future	9.9107	90.0618	10.0139	89.2606	1.041	0.0000	0.0000	0
2016/02/19	2037	03/11/2016	10.36	Call	Bond Future	6,929.7600	6.9298	6,422.3000	6.4223	(7.323)	0	0	0
2016/02/19	2037	03/11/2016	10.37	Call	Bond Future	6,974.5600	6.9746	6,465.3400	6.4653	(7.301)	0	0	0
2016/02/19	2037	03/11/2016	10.35	Put	Bond Future	3,553.3500	3.5533	3,848.8800	3.8489	8.317	0	0	0
2016/02/19	2037	03/11/2016	10.37	Put	Bond Future	3,495.9800	3.4960	3,787.9700	3.7880	8.352	0	0	0
2016/02/19	2038	05/05/2016	131.01	Put	Bond Future	2,233.7900	2.2338	2,249.0400	2.2490	0.683	0	0	0
2016/02/19	2038	05/05/2016			Bond Future	128.7762	128.7762	128.7610	128.7610	(0.012)	0.0000	0.0000	19,557
2016/02/19	2038	05/05/2016	131.00	Put	Bond Future	2,223.7900	2.2238	2,239.0400	2.2390	0.686	0	0	0
2016/02/19	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2038	05/05/2016	130.99	Put	Bond Future	2,213.7900	2.2138	2,229.0400	2.2290	0.689	0	0	0
2016/02/19	2038	04/08/2016			Bond Future	129.8594	129.8594	129.8433	129.8433	(0.012)	0.0000	0.0000	0
2016/02/19	2038	04/08/2016	129.31	Call	Bond Future	549.4200	0.5494	533.2500	0.5333	(2.943)	0	0	0
2016/02/19	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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2016/02/19	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2038	04/08/2016	129.32	Call	Bond Future	539.4200	0.5394	523.2500	0.5233	(2.998)	0	0	0
2016/02/19	2038	04/08/2016	129.30	Call	Bond Future	559.4200	0.5594	543.2500	0.5433	(2.890)	0	0	0
2016/02/19	2040	05/05/2016	9.50	Call	Bond Future	1,725.8000	1.7258	1,439.8400	1.4398	(16.570)	0	0	0
2016/02/19	2040	05/05/2016			Bond Future	9.8848	94.4015	9.9816	93.5866	0.979	0.0000	0.0000	1,820
2016/02/19	2040	05/05/2016	9.51	Call	Bond Future	1,755.3400	1.7553	1,465.9000	1.4659	(16.489)	0	0	0
2016/02/19	2040	05/05/2016	9.49	Call	Bond Future	1,696.4300	1.6964	1,413.9400	1.4139	(16.652)	0	0	0
2016/02/19	2040	05/05/2016	9.50	Put	Bond Future	5,089.7600	5.0898	5,618.7700	5.6188	10.394	0	0	0
2016/02/19	2040	05/05/2016	9.49	Put	Bond Future	5,150.5000	5.1505	5,682.9800	5.6830	10.338	0	0	0
2016/02/19	2040	05/05/2016	9.51	Put	Bond Future	5,029.3300	5.0293	5,554.8600	5.5549	10.449	0	0	0
2016/02/19	2040	04/08/2016			Bond Future	9.9450	91.7108	10.0449	90.8794	1.004	0.0000	0.0000	0
2016/02/19	2040	04/08/2016	9.49	Put	Bond Future	6,738.2500	6.7383	7,248.8200	7.2488	7.577	0	0	0
2016/02/19	2040	04/08/2016	9.50	Call	Bond Future	2,818.9600	2.8190	2,495.6700	2.4957	(11.468)	0	0	0
2016/02/19	2040	04/08/2016	9.51	Call	Bond Future	2,851.0900	2.8511	2,525.2700	2.5253	(11.428)	0	0	0
2016/02/19	2040	04/08/2016	9.49	Call	Bond Future	2,787.2800	2.7873	2,466.5300	2.4665	(11.508)	0	0	0
2016/02/19	2040	04/08/2016	9.51	Put	Bond Future	6,622.5100	6.6225	7,128.0100	7.1280	7.633	0	0	0
2016/02/19	2040	04/08/2016	9.50	Put	Bond Future	6,680.0900	6.6801	7,188.1200	7.1881	7.605	0	0	0
2016/02/19	2044	05/05/2016	8.99	Put	Bond Future	9,013.7100	9.0137	9,703.8800	9.7039	7.657	0	0	0
2016/02/19	2044	05/05/2016			Bond Future	9.9033	91.5302	10.0001	90.7122	0.977	0.0000	0.0000	20,978
2016/02/19	2044	05/05/2016	9.01	Put	Bond Future	8,842.8300	8.8428	9,528.2500	9.5283	7.751	0	0	0
2016/02/19	2044	05/05/2016	9.00	Put	Bond Future	8,928.0600	8.9281	9,615.8700	9.6159	7.704	0	0	0
2016/02/19	2044	05/05/2016	9.01	Call	Bond Future	628.1200	0.6281	495.4600	0.4955	(21.120)	0	0	0
2016/02/19	2044	05/05/2016	8.99	Call	Bond Future	600.4400	0.6004	472.5300	0.4725	(21.303)	0	0	0
2016/02/19	2044	05/05/2016	9.00	Call	Bond Future	614.1600	0.6142	483.8900	0.4839	(21.211)	0	0	0
2016/02/19	2044	04/08/2016	9.50	Call	Bond Future	2,784.7200	2.7847	2,463.8000	2.4638	(11.524)	0	0	0
2016/02/19	2044	04/08/2016			Bond Future	9.9618	88.9094	10.0616	88.0750	1.002	0.0000	0.0000	0
2016/02/19	2044	04/08/2016	9.51	Call	Bond Future	2,816.7100	2.8167	2,493.2300	2.4932	(11.484)	0	0	0
2016/02/19	2044	04/08/2016	9.49	Put	Bond Future	6,889.0800	6.8891	7,405.1100	7.4051	7.491	0	0	0
2016/02/19	2044	04/08/2016	9.51	Put	Bond Future	6,770.8200	6.7708	7,281.7500	7.2817	7.546	0	0	0
2016/02/19	2044	04/08/2016	9.49	Call	Bond Future	2,752.9600	2.7530	2,434.5800	2.4346	(11.565)	0	0	0
2016/02/19	2044	04/08/2016	9.50	Put	Bond Future	6,829.7600	6.8298	7,343.2500	7.3433	7.518	0	0	0
2016/02/19	2044	03/11/2016			Bond Future	10.0089	90.6542	10.1119	89.8009	1.029	0.0000	0.0000	0
2016/02/19	2044	03/11/2016	10.42	Call	Bond Future	7,268.5600	7.2686	6,734.5800	6.7346	(7.346)	0	0	0
2016/02/19	2044	03/11/2016	10.41	Put	Bond Future	3,977.6200	3.9776	4,298.7700	4.2988	8.074	0	0	0
2016/02/19	2044	03/11/2016	10.43	Put	Bond Future	3,914.7100	3.9147	4,232.1300	4.2321	8.108	0	0	0
2016/02/19	2044	03/11/2016	10.42	Put	Bond Future	3,946.2000	3.9462	4,265.4800	4.2655	8.091	0	0	0
2016/02/19	2044	03/11/2016	10.43	Call	Bond Future	7,315.1600	7.3152	6,779.3200	6.7793	(7.325)	0	0	0
2016/02/19	2044	03/11/2016	10.41	Call	Bond Future	7,221.7700	7.2218	6,689.6600	6.6897	(7.368)	0	0	0
2016/02/19	2046	05/05/2016			Bond Future	127.5862	127.5862	127.5712	127.5712	(0.012)	0.0000	0.0000	12,914
2016/02/19	2046	05/05/2016	129.99	Put	Bond Future	2,403.7900	2.4038	2,418.8400	2.4188	0.626	0	0	0
2016/02/19	2046	05/05/2016	130.01	Put	Bond Future	2,423.7900	2.4238	2,438.8400	2.4388	0.621	0	0	0
2016/02/19	2046	05/05/2016	130.00	Put	Bond Future	2,413.7900	2.4138	2,428.8400	2.4288	0.624	0	0	0
2016/02/19	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	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
2016/02/19	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2046	04/08/2016			Bond Future	130.0545	130.0545	130.0383	130.0383	(0.012)	0.0000	0.0000	0
2016/02/19	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2046	04/08/2016	129.00	Call	Bond Future	1,054.5200	1.0545	1,038.2900	1.0383	(1.539)	0	0	0
2016/02/19	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2046	04/08/2016	129.01	Call	Bond Future	1,044.5200	1.0445	1,028.2900	1.0283	(1.554)	0	0	0
2016/02/19	2046	04/08/2016	129.02	Call	Bond Future	1,034.5200	1.0345	1,018.2900	1.0183	(1.569)	0	0	0
2016/02/19	2050	05/05/2016	138.00	Put	Bond Future	525.1600	0.5252	1,194.9600	1.1950	127.542	0	0	0
2016/02/19	2050	05/05/2016			Bond Future	137.4748	137.4748	136.8050	136.8050	(0.487)	0.0000	0.0000	16,610
2016/02/19	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2050	05/05/2016	137.99	Put	Bond Future	515.1600	0.5152	1,184.9600	1.1850	130.018	0	0	0
2016/02/19	2050	05/05/2016	138.01	Put	Bond Future	535.1600	0.5352	1,204.9600	1.2050	125.159	0	0	0
2016/02/19	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2050	04/08/2016			Bond Future	138.5665	138.5665	137.8828	137.8828	(0.493)	0.0000	0.0000	0
2016/02/19	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	2050	04/08/2016	139.12	Put	Bond Future	553.4900	0.5535	1,237.1700	1.2372	123.522	0	0	0
2016/02/19	2050	04/08/2016	139.14	Put	Bond Future	573.4900	0.5735	1,257.1700	1.2572	119.214	0	0	0
2016/02/19	2050	04/08/2016	139.13	Put	Bond Future	563.4900	0.5635	1,247.1700	1.2472	121.330	0	0	0
2016/02/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	AL37	05/05/2016			Index Future	472.9120	472.9120	471.2860	471.2860	(0.344)	0.0000	0.0000	2
2016/02/19	AL37	04/08/2016			Index Future	481.9250	481.9250	480.2650	480.2650	(0.344)	0.0000	0.0000	0
2016/02/19	AL7T	05/05/2016			Index Future	546.5750	546.5750	543.5600	543.5600	(0.552)	0.0000	0.0000	0
2016/02/19	AL7T	04/08/2016			Index Future	556.9920	556.9920	553.9170	553.9170	(0.552)	0.0000	0.0000	0
2016/02/19	ALBI	05/05/2016			Index Future	495.8290	495.8290	492.7230	492.7230	(0.626)	0.0000	0.0000	510
2016/02/19	ALBI	04/08/2016			Index Future	505.2790	505.2790	502.1100	502.1100	(0.627)	0.0000	0.0000	139
2016/02/19	ALBI	03/11/2016			Index Future	515.2900	515.2900	512.0440	512.0440	(0.630)	0.0000	0.0000	0
2016/02/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	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
2016/02/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	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
2016/02/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/19	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	EL28	05/05/2016			Bond Future	126.4059	126.4059	126.3922	126.3922	(0.011)	0.0000	0.0000	0
2016/02/19	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	EL28	05/05/2016	128.99	Put	Bond Future	2,584.0600	2.5841	2,597.8400	2.5978	0.533	0	0	0
2016/02/19	EL28	05/05/2016	129.01	Put	Bond Future	2,604.0600	2.6041	2,617.8400	2.6178	0.529	0	0	0
2016/02/19	EL28	05/05/2016	129.00	Put	Bond Future	2,594.0600	2.5941	2,607.8400	2.6078	0.531	0	0	0
2016/02/19	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	EL28	04/08/2016			Bond Future	128.8514	128.8514	128.8366	128.8366	(0.011)	0.0000	0.0000	0
2016/02/19	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	EL28	04/08/2016	126.86	Call	Bond Future	1,991.3600	1.9914	1,976.6400	1.9766	(0.739)	0	0	0
2016/02/19	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	EL28	04/08/2016	126.87	Call	Bond Future	1,981.3600	1.9814	1,966.6400	1.9666	(0.743)	0	0	0
2016/02/19	EL28	04/08/2016	126.88	Call	Bond Future	1,971.3600	1.9714	1,956.6400	1.9566	(0.747)	0	0	0
2016/02/19	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	ES33	05/05/2016			Bond Future	10.6105	76.6829	10.7071	76.0723	0.911	0.0000	0.0000	8,776
2016/02/19	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	ES33	05/05/2016	9.99	Put	Bond Future	4,108.0500	4.1081	4,718.5700	4.7186	14.862	0	0	0
2016/02/19	ES33	05/05/2016	10.01	Put	Bond Future	3,970.4100	3.9704	4,580.9300	4.5809	15.377	0	0	0
2016/02/19	ES33	05/05/2016	10.00	Put	Bond Future	4,039.1800	4.0392	4,649.7000	4.6497	15.115	0	0	0
2016/02/19	ES33	04/08/2016			Bond Future	10.6946	78.1602	10.7946	77.5374	0.935	0.0000	0.0000	0
2016/02/19	ES33	04/08/2016	10.24	Put	Bond Future	2,935.2900	2.9353	3,558.1000	3.5581	21.218	0	0	0

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2016/02/19	ES33	04/08/2016	10.26	Put	Bond Future	2,802.5400		2.8025	3,425.3500	3.4254	22.223	0	0	0
2016/02/19	ES33	04/08/2016	10.25	Put	Bond Future	2,868.8700		2.8689	3,491.6800	3.4917	21.709	0	0	0
2016/02/19	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	ES33	03/11/2016			Bond Future	10.7733		75.8997	10.8769	75.2625	0.962	0.0000	0.0000	0
2016/02/19	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	ES33	03/11/2016	11.31	Call	Bond Future	3,213.1000		3.2131	2,575.9600	2.5760	(19.829)	0	0	0
2016/02/19	ES33	03/11/2016	11.29	Call	Bond Future	3,097.1900		3.0972	2,460.0500	2.4600	(20.572)	0	0	0
2016/02/19	ES33	03/11/2016	11.30	Call	Bond Future	3,155.1800		3.1552	2,518.0400	2.5180	(20.193)	0	0	0
2016/02/19	ES42	05/05/2016			Bond Future	10.7458		80.8215	10.8425	80.1287	0.900	0.0000	0.0000	7,250
2016/02/19	GOVI	05/05/2016	518.01	Put	GOVI	232,660.0000		23.2660	262,160.0000	26.2160	12.679	0	0	0
2016/02/19	GOVI	05/05/2016			GOVI	494.7440		494.7440	491.7940	491.7940	(0.596)	0.0000	0.0000	487
2016/02/19	GOVI	05/05/2016	518.00	Put	GOVI	232,560.0000		23.2560	262,060.0000	26.2060	12.685	0	0	0
2016/02/19	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	GOVI	05/05/2016	517.99	Put	GOVI	232,460.0000		23.2460	261,960.0000	26.1960	12.690	0	0	0
2016/02/19	GOVI	04/08/2016	520.99	Put	GOVI	168,160.0000		16.8160	198,270.0000	19.8270	17.906	0	0	0
2016/02/19	GOVI	04/08/2016			GOVI	504.1740		504.1740	501.1630	501.1630	(0.597)	0.0000	0.0000	26
2016/02/19	GOVI	04/08/2016	521.01	Put	GOVI	168,360.0000		16.8360	198,470.0000	19.8470	17.884	0	0	0
2016/02/19	GOVI	04/08/2016	521.00	Put	GOVI	168,260.0000		16.8260	198,370.0000	19.8370	17.895	0	0	0
2016/02/19	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	GOVI	03/11/2016	476.11	Call	GOVI	380,520.0000		38.0520	349,680.0000	34.9680	(8.105)	0	0	0
2016/02/19	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	GOVI	03/11/2016			GOVI	514.1620		514.1620	511.0780	511.0780	(0.600)	0.0000	0.0000	0
2016/02/19	GOVI	03/11/2016	476.12	Call	GOVI	380,420.0000		38.0420	349,580.0000	34.9580	(8.107)	0	0	0
2016/02/19	GOVI	03/11/2016	476.13	Call	GOVI	380,320.0000		38.0320	349,480.0000	34.9480	(8.109)	0	0	0
2016/02/19	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/19	IGOV	05/05/2016			Index Future	237.1170		237.1170	236.8470	236.8470	(0.114)	0.0000	0.0000	975
2016/02/19	IGOV	04/08/2016			Index Future	241.6560		241.6560	241.3780	241.3780	(0.115)	0.0000	0.0000	81
2016/02/19	IGOV	03/11/2016			Index Future	246.4620		246.4620	246.1720	246.1720	(0.118)	0.0000	0.0000	0
2016/02/19	ILBI	05/05/2016			Index Future	642.6610		642.6610	641.9980	641.9980	(0.103)	0.0000	0.0000	0
2016/02/19	ILBI	04/08/2016			Index Future	654.6080		654.6080	653.9310	653.9310	(0.103)	0.0000	0.0000	157
2016/02/19	IS01	19/12/2016			Interest Rate Swap	100.1608		100.1608	100.1935	100.1935	0.033	0.0000	0.0000	0
2016/02/19	IS01	16/03/2017			Interest Rate Swap	100.1657		100.1657	100.2193	100.2193	0.053	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
2016/02/19	IS02	18/12/2017			Interest Rate Swap	100.5195	100.5195	100.6474	100.6474	0.127	0.0000	0.0000	0
2016/02/19	IS02	16/03/2018			Interest Rate Swap	99.9834	99.9834	100.1302	100.1302	0.147	0.0000	0.0000	0
2016/02/19	IS05	17/12/2020			Interest Rate Swap	100.6172	100.6172	100.9483	100.9483	0.329	0.0000	0.0000	0
2016/02/19	IS05	16/03/2021			Interest Rate Swap	100.1316	100.1316	100.4786	100.4786	0.346	0.0000	0.0000	0
2016/02/19	IS10	17/12/2025			Interest Rate Swap	102.6741	102.6741	103.1446	103.1446	0.458	0.0000	0.0000	0
2016/02/19	IS10	16/03/2026			Interest Rate Swap	99.9187	99.9187	100.4009	100.4009	0.483	0.0000	0.0000	0
2016/02/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/19	JBAF	16/03/2016			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2016/02/19	JBAF	20/04/2016			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2016/02/19	JBAF	18/05/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2016/02/19	JBAF	15/06/2016			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2016/02/19	JBAF	20/07/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/02/19	JBAF	17/08/2016			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/02/19	JBAF	21/09/2016			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/02/19	JBAF	21/12/2016			Jibar Tradeable Future	7.7500	92.2500	7.7500	92.2500	0.000	0.0000	0.0000	0
2016/02/19	JBAF	15/03/2017			Jibar Tradeable Future	7.8900	92.1100	7.8900	92.1100	0.000	0.0000	0.0000	0
2016/02/19	JBAF	21/06/2017			Jibar Tradeable Future	8.0000	92.0000	8.0000	92.0000	0.000	0.0000	0.0000	0
2016/02/19	JBAF	20/09/2017			Jibar Tradeable Future	8.1400	91.8600	8.1400	91.8600	0.000	0.0000	0.0000	0
2016/02/19	JBAF	20/12/2017			Jibar Tradeable Future	8.2400	91.7600	8.2400	91.7600	0.000	0.0000	0.0000	0
2016/02/19	R023	05/05/2016			Bond Future	9.0175	95.1441	9.1103	94.6995	1.029	0.0000	0.0000	9,781
2016/02/19	R023	05/05/2016	8.24	Put	Bond Future	4,181.6700	4.1817	4,550.5200	4.5505	8.821	0	0	0
2016/02/19	R023	05/05/2016	8.26	Put	Bond Future	4,097.6600	4.0977	4,463.6000	4.4636	8.930	0	0	0
2016/02/19	R023	05/05/2016	8.24	Call	Bond Future	350.3300	0.3503	274.5700	0.2746	(21.625)	0	0	0
2016/02/19	R023	05/05/2016	8.25	Put	Bond Future	4,139.4000	4.1394	4,506.8300	4.5068	8.876	0	0	0
2016/02/19	R023	05/05/2016	8.25	Call	Bond Future	358.5600	0.3586	281.3800	0.2814	(21.525)	0	0	0
2016/02/19	R023	05/05/2016	8.26	Call	Bond Future	367.2900	0.3673	288.6200	0.2886	(21.419)	0	0	0
2016/02/19	R023	04/08/2016	8.24	Call	Bond Future	770.9500	0.7709	660.8400	0.6608	(14.282)	0	0	0
2016/02/19	R023	04/08/2016	8.25	Put	Bond Future	4,738.8900	4.7389	5,081.4100	5.0814	7.228	0	0	0
2016/02/19	R023	04/08/2016			Bond Future	9.0767	96.9769	9.1743	96.5231	1.075	0.0000	0.0000	0
2016/02/19	R023	04/08/2016	8.25	Call	Bond Future	782.1900	0.7822	670.8500	0.6708	(14.234)	0	0	0
2016/02/19	R023	04/08/2016	8.26	Call	Bond Future	794.1800	0.7942	681.5600	0.6816	(14.181)	0	0	0
2016/02/19	R023	04/08/2016	8.24	Put	Bond Future	4,776.7700	4.7768	5,120.5200	5.1205	7.196	0	0	0
2016/02/19	R023	04/08/2016	8.26	Put	Bond Future	4,701.7900	4.7018	5,043.0300	5.0430	7.258	0	0	0
2016/02/19	R023	03/11/2016	9.73	Put	Bond Future	1,637.1200	1.6371	1,794.4700	1.7945	9.611	0	0	0
2016/02/19	R023	03/11/2016			Bond Future	9.1302	94.9463	9.2334	94.4809	1.130	0.0000	0.0000	0

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2016/02/19	R023	03/11/2016	9.75	Put	Bond Future	1,607.8600	1.6079	1,763.0900	1.7631	9.654	0	0	0
2016/02/19	R023	03/11/2016	9.73	Call	Bond Future	4,303.0300	4.3030	3,994.9900	3.9950	(7.159)	0	0	0
2016/02/19	R023	03/11/2016	9.74	Put	Bond Future	1,622.4400	1.6224	1,778.7200	1.7787	9.632	0	0	0
2016/02/19	R023	03/11/2016	9.74	Call	Bond Future	4,331.9900	4.3320	4,022.8800	4.0229	(7.136)	0	0	0
2016/02/19	R023	03/11/2016	9.75	Call	Bond Future	4,361.0200	4.3610	4,050.8600	4.0509	(7.112)	0	0	0
2016/02/19	R035	05/05/2016	10.37	Call	Bond Future	4,943.9800	4.9440	4,168.3900	4.1684	(15.688)	0	0	0
2016/02/19	R035	05/05/2016			Bond Future	9.7307	94.3814	9.8274	93.6058	0.994	0.0000	0.0000	4,019
2016/02/19	R035	05/05/2016	10.35	Call	Bond Future	4,795.6300	4.7956	4,020.0400	4.0200	(16.173)	0	0	0
2016/02/19	R035	05/05/2016	10.36	Call	Bond Future	4,869.8600	4.8699	4,094.2700	4.0943	(15.926)	0	0	0
2016/02/19	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R035	04/08/2016			Bond Future	9.7854	96.1995	9.8853	95.4083	1.021	0.0000	0.0000	0
2016/02/19	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R035	04/08/2016	10.35	Call	Bond Future	4,337.4500	4.3375	3,546.2900	3.5463	(18.240)	0	0	0
2016/02/19	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R035	04/08/2016	10.36	Call	Bond Future	4,411.3900	4.4114	3,620.2300	3.6202	(17.934)	0	0	0
2016/02/19	R035	04/08/2016	10.37	Call	Bond Future	4,485.2400	4.4852	3,694.0800	3.6941	(17.639)	0	0	0
2016/02/19	R186	05/05/2016	9.25	Call	Bond Future	2,889.4200	2.8894	2,514.0700	2.5141	(12.990)	0	0	180
2016/02/19	R186	05/05/2016			Bond Future	9.1224	113.2673	9.2147	112.6117	1.012	0.0000	0.0000	60,559
2016/02/19	R186	05/05/2016	8.34	Call	Bond Future	552.0900	0.5521	436.2700	0.4363	(20.978)	0	0	0
2016/02/19	R186	05/05/2016	9.89	Call	Bond Future	5,944.2100	5.9442	5,408.1400	5.4081	(9.018)	0	0	0
2016/02/19	R186	05/05/2016	8.35	Call	Bond Future	565.1400	0.5651	447.1600	0.4472	(20.876)	0	0	0
2016/02/19	R186	05/05/2016	8.75	Put	Bond Future	4,000.9400	4.0009	4,434.8500	4.4349	10.845	0	0	1,900
2016/02/19	R186	05/05/2016	9.25	Put	Bond Future	1,984.5700	1.9846	2,264.8300	2.2648	14.122	0	0	0
2016/02/19	R186	05/05/2016	8.33	Call	Bond Future	539.2700	0.5393	425.5900	0.4256	(21.080)	0	0	0
2016/02/19	R186	05/05/2016	8.85	Put	Bond Future	3,523.0500	3.5231	3,927.0300	3.9270	11.467	0	0	5,350
2016/02/19	R186	05/05/2016	9.96	Call	Bond Future	6,325.9600	6.3260	5,777.2200	5.7772	(8.674)	0	0	0
2016/02/19	R186	05/05/2016	9.86	Call	Bond Future	5,782.7300	5.7827	5,252.4100	5.2524	(9.171)	0	0	0
2016/02/19	R186	05/05/2016	7.56	Put	Bond Future	12,022.7700	12.0228	12,659.8400	12.6598	5.299	0	0	0
2016/02/19	R186	05/05/2016	8.35	Put	Bond Future	6,266.9600	6.2670	6,804.5900	6.8046	8.579	0	0	0
2016/02/19	R186	05/05/2016	8.75	Call	Bond Future	1,301.2600	1.3013	1,079.5600	1.0796	(17.037)	0	0	180
2016/02/19	R186	05/05/2016	8.34	Put	Bond Future	6,330.3600	6.3304	6,870.1500	6.8701	8.527	0	0	0
2016/02/19	R186	05/05/2016	7.56	Call	Bond Future	63.8800	0.0639	45.3400	0.0453	(29.023)	0	0	0
2016/02/19	R186	05/05/2016	8.85	Call	Bond Future	1,557.2200	1.5572	1,305.5900	1.3056	(16.159)	0	0	0
2016/02/19	R186	05/05/2016	8.33	Put	Bond Future	6,394.0500	6.3940	6,935.9800	6.9360	8.476	0	0	0
2016/02/19	R186	05/05/2016	9.89	Put	Bond Future	653.6100	0.6536	773.1500	0.7731	18.289	0	0	180
2016/02/19	R186	05/05/2016	9.96	Put	Bond Future	570.5800	0.5706	677.4500	0.6775	18.730	0	0	5,000
2016/02/19	R186	05/05/2016	9.86	Put	Bond Future	692.2000	0.6922	817.4900	0.8175	18.100	0	0	5,000
2016/02/19	R186	04/08/2016	8.51	Put	Bond Future	6,356.1200	6.3561	6,823.5700	6.8236	7.354	0	0	0
2016/02/19	R186	04/08/2016			Bond Future	9.1761	110.1448	9.2723	109.4757	1.048	0.0000	0.0000	0
2016/02/19	R186	04/08/2016	8.50	Put	Bond Future	6,409.0900	6.4091	6,878.5400	6.8785	7.325	0	0	0
2016/02/19	R186	04/08/2016	8.51	Call	Bond Future	1,562.9200	1.5629	1,361.2900	1.3613	(12.901)	0	0	0
2016/02/19	R186	04/08/2016	8.49	Call	Bond Future	1,521.5800	1.5216	1,323.9100	1.3239	(12.991)	0	0	0
2016/02/19	R186	04/08/2016	8.50	Call	Bond Future	1,541.7700	1.5418	1,342.1400	1.3421	(12.948)	0	0	0

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2016/02/19	R186	04/08/2016	8.49	Put	Bond Future	6,463.0800	6.4631	6,934.4900	6.9345	7.294	0	0	0
2016/02/19	R197	05/05/2016			Bond Future	294.0045	294.0045	293.9688	293.9688	(0.012)	0.0000	0.0000	1,426
2016/02/19	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R197	05/05/2016	299.99	Put	Bond Future	5,985.5100	5.9855	6,021.1600	6.0212	0.596	0	0	0
2016/02/19	R197	05/05/2016	300.01	Put	Bond Future	6,005.5100	6.0055	6,041.1600	6.0412	0.594	0	0	0
2016/02/19	R197	05/05/2016	300.00	Put	Bond Future	5,995.5100	5.9955	6,031.1600	6.0312	0.595	0	0	0
2016/02/19	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R197	04/08/2016	293.98	Put	Bond Future	781.0000	0.7810	819.0900	0.8191	4.877	0	0	0
2016/02/19	R197	04/08/2016			Bond Future	293.1990	293.1990	293.1609	293.1609	(0.013)	0.0000	0.0000	0
2016/02/19	R197	04/08/2016	293.97	Put	Bond Future	771.0000	0.7710	809.0900	0.8091	4.940	0	0	0
2016/02/19	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R197	04/08/2016	293.96	Put	Bond Future	761.0000	0.7610	799.0900	0.7991	5.005	0	0	0
2016/02/19	R202	05/05/2016	246.99	Put	Bond Future	6,335.0600	6.3351	7,022.2200	7.0222	10.847	0	0	0
2016/02/19	R202	05/05/2016			Bond Future	240.6549	240.6549	239.9678	239.9678	(0.286)	0.0000	0.0000	43,502
2016/02/19	R202	05/05/2016	247.01	Put	Bond Future	6,355.0600	6.3551	7,042.2200	7.0422	10.813	0	0	0
2016/02/19	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R202	05/05/2016	247.00	Put	Bond Future	6,345.0600	6.3451	7,032.2200	7.0322	10.830	0	0	0
2016/02/19	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R202	04/08/2016	243.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R202	04/08/2016			Bond Future	241.8616	241.8616	241.1596	241.1596	(0.290)	0.0000	0.0000	0
2016/02/19	R202	04/08/2016	243.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R202	04/08/2016	243.24	Put	Bond Future	1,378.4300	1.3784	2,080.4300	2.0804	50.928	0	0	0
2016/02/19	R202	04/08/2016	243.26	Put	Bond Future	1,398.4300	1.3984	2,100.4300	2.1004	50.199	0	0	0
2016/02/19	R202	04/08/2016	243.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R202	04/08/2016	243.25	Put	Bond Future	1,388.4300	1.3884	2,090.4300	2.0904	50.561	0	0	0
2016/02/19	R203	05/05/2016	7.25	Put	Bond Future	1,073.4600	1.0735	1,188.3600	1.1884	10.704	0	0	0
2016/02/19	R203	05/05/2016			Bond Future	8.0550	101.4827	8.1586	101.3525	1.286	0.0000	0.0000	54,204
2016/02/19	R203	05/05/2016	7.26	Call	Bond Future	55.5200	0.0555	39.8500	0.0398	(28.224)	0	0	0
2016/02/19	R203	05/05/2016	7.24	Call	Bond Future	52.3000	0.0523	37.3800	0.0374	(28.528)	0	0	0
2016/02/19	R203	05/05/2016	7.25	Call	Bond Future	53.8500	0.0538	38.5600	0.0386	(28.394)	0	0	0
2016/02/19	R203	05/05/2016	7.24	Put	Bond Future	1,084.6700	1.0847	1,199.9400	1.1999	10.627	0	0	0
2016/02/19	R203	05/05/2016	7.26	Put	Bond Future	1,062.3800	1.0624	1,176.9000	1.1769	10.780	0	0	0
2016/02/19	R203	04/08/2016	7.26	Call	Bond Future	119.0800	0.1191	93.6500	0.0937	(21.355)	0	0	0
2016/02/19	R203	04/08/2016			Bond Future	8.1210	103.4379	8.2503	103.3044	1.592	0.0000	0.0000	0
2016/02/19	R203	04/08/2016	7.24	Call	Bond Future	114.7800	0.1148	90.0800	0.0901	(21.519)	0	0	0
2016/02/19	R203	04/08/2016	7.25	Call	Bond Future	116.8200	0.1168	91.7700	0.0918	(21.443)	0	0	0
2016/02/19	R203	04/08/2016	7.24	Put	Bond Future	1,031.0300	1.0310	1,139.7600	1.1398	10.546	0	0	0
2016/02/19	R203	04/08/2016	7.26	Put	Bond Future	1,014.3900	1.0144	1,122.3900	1.1224	10.647	0	0	0
2016/02/19	R203	04/08/2016	7.25	Put	Bond Future	1,022.6000	1.0226	1,130.9800	1.1310	10.598	0	0	0
2016/02/19	R203	03/11/2016	8.86	Call	Bond Future	793.0500	0.7931	698.7400	0.6987	(11.892)	0	0	0
2016/02/19	R203	03/11/2016			Bond Future	8.1506	101.2936	8.3225	101.1547	2.109	0.0000	0.0000	0

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2016/02/19	R203	03/11/2016	8.84	Call	Bond Future	781.4000	0.7814	687.7700	0.6878	(11.982)	0	0	0
2016/02/19	R203	03/11/2016	8.85	Call	Bond Future	787.2100	0.7872	693.2400	0.6932	(11.937)	0	0	0
2016/02/19	R203	03/11/2016	8.84	Put	Bond Future	226.2900	0.2263	271.5200	0.2715	19.988	0	0	0
2016/02/19	R203	03/11/2016	8.86	Put	Bond Future	221.9000	0.2219	266.4500	0.2664	20.077	0	0	0
2016/02/19	R203	03/11/2016	8.85	Put	Bond Future	224.0800	0.2241	268.9700	0.2690	20.033	0	0	0
2016/02/19	R204	05/05/2016	7.75	Call	Bond Future	163.8300	0.1638	125.3000	0.1253	(23.518)	0	0	0
2016/02/19	R204	05/05/2016			Bond Future	8.4432	102.0465	8.5403	101.8245	1.150	0.0000	0.0000	33,079
2016/02/19	R204	05/05/2016	7.76	Call	Bond Future	168.0600	0.1681	128.7400	0.1287	(23.396)	0	0	0
2016/02/19	R204	05/05/2016	7.74	Put	Bond Future	1,786.4800	1.7865	1,970.7500	1.9707	10.315	0	0	0
2016/02/19	R204	05/05/2016	7.76	Put	Bond Future	1,748.2500	1.7482	1,930.9300	1.9309	10.449	0	0	0
2016/02/19	R204	05/05/2016	7.74	Call	Bond Future	159.5600	0.1596	121.8300	0.1218	(23.646)	0	0	0
2016/02/19	R204	05/05/2016	7.75	Put	Bond Future	1,767.3800	1.7674	1,950.8500	1.9509	10.381	0	0	0
2016/02/19	R204	04/08/2016			Bond Future	8.5263	99.9709	8.6352	99.7439	1.277	0.0000	0.0000	0
2016/02/19	R204	04/08/2016	7.74	Put	Bond Future	1,962.5600	1.9626	2,137.8900	2.1379	8.934	0	0	0
2016/02/19	R204	04/08/2016	7.76	Put	Bond Future	1,929.9800	1.9300	2,103.9900	2.1040	9.016	0	0	0
2016/02/19	R204	04/08/2016	7.74	Call	Bond Future	303.6900	0.3037	252.0100	0.2520	(17.017)	0	0	0
2016/02/19	R204	04/08/2016	7.75	Put	Bond Future	1,946.1400	1.9461	2,120.8100	2.1208	8.975	0	0	0
2016/02/19	R204	04/08/2016	7.75	Call	Bond Future	308.5800	0.3086	256.2400	0.2562	(16.962)	0	0	0
2016/02/19	R204	04/08/2016	7.76	Call	Bond Future	313.7300	0.3137	260.7300	0.2607	(16.894)	0	0	0
2016/02/19	R204	03/11/2016			Bond Future	8.5860	101.9321	8.7102	101.6978	1.448	0.0000	0.0000	0
2016/02/19	R204	03/11/2016	9.21	Put	Bond Future	611.1500	0.6112	690.2200	0.6902	12.938	0	0	0
2016/02/19	R204	03/11/2016	9.23	Put	Bond Future	599.5200	0.5995	677.4500	0.6775	12.999	0	0	0
2016/02/19	R204	03/11/2016	9.22	Put	Bond Future	605.1500	0.6052	683.6500	0.6836	12.972	0	0	0
2016/02/19	R204	03/11/2016	9.22	Call	Bond Future	1,792.5400	1.7925	1,636.8200	1.6368	(8.687)	0	0	0
2016/02/19	R204	03/11/2016	9.21	Call	Bond Future	1,779.9500	1.7800	1,624.8000	1.6248	(8.717)	0	0	0
2016/02/19	R204	03/11/2016	9.23	Call	Bond Future	1,805.4900	1.8055	1,649.2000	1.6492	(8.656)	0	0	0
2016/02/19	R207	05/05/2016	7.86	Put	Bond Future	2,608.3300	2.6083	2,865.6200	2.8656	9.864	0	0	0
2016/02/19	R207	05/05/2016			Bond Future	8.6529	97.9491	8.7532	97.6473	1.159	0.0000	0.0000	42,204
2016/02/19	R207	05/05/2016	7.85	Put	Bond Future	2,634.7000	2.6347	2,892.9300	2.8929	9.801	0	0	0
2016/02/19	R207	05/05/2016	7.56	Put	Bond Future	3,444.1000	3.4441	3,723.7300	3.7237	8.119	0	0	0
2016/02/19	R207	05/05/2016	7.84	Put	Bond Future	2,661.1800	2.6612	2,920.3400	2.9203	9.739	0	0	0
2016/02/19	R207	05/05/2016	7.56	Call	Bond Future	78.5600	0.0786	56.3400	0.0563	(28.284)	0	0	43
2016/02/19	R207	05/05/2016	7.85	Call	Bond Future	176.1000	0.1761	132.4800	0.1325	(24.770)	0	0	0
2016/02/19	R207	05/05/2016	7.86	Call	Bond Future	180.8200	0.1808	136.2600	0.1363	(24.643)	0	0	0
2016/02/19	R207	05/05/2016	7.84	Call	Bond Future	171.4700	0.1715	128.7800	0.1288	(24.896)	0	0	0
2016/02/19	R207	04/08/2016			Bond Future	8.7319	96.1914	8.8410	95.8831	1.249	0.0000	0.0000	0
2016/02/19	R207	04/08/2016	7.99	Put	Bond Future	2,601.8600	2.6019	2,833.4900	2.8335	8.902	0	0	0
2016/02/19	R207	04/08/2016	8.01	Put	Bond Future	2,558.5300	2.5585	2,788.3300	2.7883	8.982	0	0	0
2016/02/19	R207	04/08/2016	8.00	Put	Bond Future	2,579.9400	2.5799	2,810.6700	2.8107	8.943	0	0	0
2016/02/19	R207	04/08/2016	8.01	Call	Bond Future	486.5800	0.4866	408.0200	0.4080	(16.145)	0	0	0
2016/02/19	R207	04/08/2016	7.99	Call	Bond Future	471.7300	0.4717	395.0000	0.3950	(16.266)	0	0	0
2016/02/19	R207	04/08/2016	8.00	Call	Bond Future	478.9000	0.4789	401.2700	0.4013	(16.210)	0	0	0
2016/02/19	R208	05/05/2016	7.99	Call	Bond Future	223.0800	0.2231	171.6300	0.1716	(23.063)	0	0	0
2016/02/19	R208	05/05/2016	8.00	Put	Bond Future	3,284.4700	3.2845	3,579.3400	3.5793	8.978	0	0	0
2016/02/19	R208	05/05/2016			Bond Future	8.8069	92.6922	8.9007	92.3449	1.065	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
2016/02/19	R208	05/05/2016	8.00	Call	Bond Future	228.6800	0.2287	176.1700	0.1762	(22.962)	0	0	0
2016/02/19	R208	05/05/2016	8.01	Call	Bond Future	234.5900	0.2346	181.0000	0.1810	(22.844)	0	0	0
2016/02/19	R208	05/05/2016	7.99	Put	Bond Future	3,317.5000	3.3175	3,613.4300	3.6134	8.920	0	0	0
2016/02/19	R208	05/05/2016	8.01	Put	Bond Future	3,251.7600	3.2518	3,545.5500	3.5456	9.035	0	0	0
2016/02/19	R208	04/08/2016	8.01	Put	Bond Future	3,658.7500	3.6588	3,934.0600	3.9341	7.525	0	0	0
2016/02/19	R208	04/08/2016			Bond Future	8.8755	94.4781	8.9756	94.1234	1.127	0.0000	0.0000	0
2016/02/19	R208	04/08/2016	8.00	Put	Bond Future	3,687.4900	3.6875	3,963.7700	3.9638	7.492	0	0	0
2016/02/19	R208	04/08/2016	7.99	Call	Bond Future	503.1400	0.5031	425.5900	0.4256	(15.413)	0	0	0
2016/02/19	R208	04/08/2016	8.00	Call	Bond Future	510.9500	0.5109	432.4700	0.4325	(15.360)	0	0	0
2016/02/19	R208	04/08/2016	8.01	Call	Bond Future	519.2400	0.5192	439.7900	0.4398	(15.301)	0	0	0
2016/02/19	R208	04/08/2016	7.99	Put	Bond Future	3,716.7200	3.7167	3,993.9300	3.9939	7.458	0	0	0
2016/02/19	R208	03/11/2016	9.59	Put	Bond Future	1,092.5100	1.0925	1,210.3500	1.2103	10.786	0	0	0
2016/02/19	R208	03/11/2016			Bond Future	8.9308	92.9277	9.0382	92.5634	1.203	0.0000	0.0000	0
2016/02/19	R208	03/11/2016	9.58	Put	Bond Future	1,102.9400	1.1029	1,221.6300	1.2216	10.761	0	0	0
2016/02/19	R208	03/11/2016	9.57	Call	Bond Future	3,255.3600	3.2554	3,010.6600	3.0107	(7.517)	0	0	0
2016/02/19	R208	03/11/2016	9.58	Call	Bond Future	3,277.5900	3.2776	3,032.0300	3.0320	(7.492)	0	0	0
2016/02/19	R208	03/11/2016	9.59	Call	Bond Future	3,300.1600	3.3002	3,053.7500	3.0538	(7.467)	0	0	0
2016/02/19	R208	03/11/2016	9.57	Put	Bond Future	1,113.7300	1.1137	1,233.2800	1.2333	10.734	0	0	0
2016/02/19	R209	05/05/2016			Bond Future	9.6675	70.7256	9.7642	70.0832	1.000	0.0000	0.0000	31,955
2016/02/19	R209	05/05/2016	9.00	Call	Bond Future	759.8500	0.7598	611.0100	0.6110	(19.588)	0	0	6,700
2016/02/19	R209	05/05/2016	8.25	Put	Bond Future	10,680.6300	10.6806	11,290.6000	11.2906	5.711	0	0	0
2016/02/19	R209	05/05/2016	8.99	Put	Bond Future	5,513.0200	5.5130	6,008.8700	6.0089	8.994	0	0	0
2016/02/19	R209	05/05/2016	9.01	Put	Bond Future	5,396.3600	5.3964	5,887.5200	5.8875	9.102	0	0	0
2016/02/19	R209	05/05/2016	9.00	Put	Bond Future	5,454.2700	5.4543	5,947.8100	5.9478	9.049	0	0	0
2016/02/19	R209	05/05/2016	9.01	Call	Bond Future	775.7600	0.7758	624.5400	0.6245	(19.493)	0	0	0
2016/02/19	R209	05/05/2016	8.25	Call	Bond Future	121.0300	0.1210	88.6200	0.0886	(26.778)	0	0	6,700
2016/02/19	R209	05/05/2016	8.99	Call	Bond Future	744.6700	0.7447	598.1400	0.5981	(19.677)	0	0	0
2016/02/19	R209	04/08/2016	9.26	Call	Bond Future	2,124.8700	2.1249	1,875.1100	1.8751	(11.754)	0	0	0
2016/02/19	R209	04/08/2016			Bond Future	9.7180	72.0882	9.8175	71.4330	1.024	0.0000	0.0000	0
2016/02/19	R209	04/08/2016	9.60	Put	Bond Future	3,857.1000	3.8571	4,192.8500	4.1929	8.705	0	0	0
2016/02/19	R209	04/08/2016	10.60	Call	Bond Future	6,849.6400	6.8496	6,351.8100	6.3518	(7.268)	0	0	5,760
2016/02/19	R209	04/08/2016	9.24	Call	Bond Future	2,075.7100	2.0757	1,830.0000	1.8300	(11.837)	0	0	0
2016/02/19	R209	04/08/2016	9.25	Call	Bond Future	2,100.1100	2.1001	1,852.3800	1.8524	(11.796)	0	0	0
2016/02/19	R209	04/08/2016	10.60	Put	Bond Future	1,359.4100	1.3594	1,516.8100	1.5168	11.579	0	0	0
2016/02/19	R209	04/08/2016	9.24	Put	Bond Future	5,357.8600	5.3579	5,767.3800	5.7674	7.643	0	0	0
2016/02/19	R209	04/08/2016	9.26	Put	Bond Future	5,265.0200	5.2650	5,670.4900	5.6705	7.701	0	0	0
2016/02/19	R209	04/08/2016	9.60	Call	Bond Future	3,068.2300	3.0682	2,748.7500	2.7488	(10.413)	0	0	5,760
2016/02/19	R209	04/08/2016	9.25	Put	Bond Future	5,311.2100	5.3112	5,718.7100	5.7187	7.672	0	0	0
2016/02/19	R209	03/11/2016	10.26	Call	Bond Future	5,971.0100	5.9710	5,537.5500	5.5375	(7.259)	0	0	0
2016/02/19	R209	03/11/2016			Bond Future	9.7614	70.3509	9.8641	69.6808	1.052	0.0000	0.0000	0
2016/02/19	R209	03/11/2016	10.24	Call	Bond Future	5,895.3900	5.8954	5,464.8700	5.4649	(7.303)	0	0	0
2016/02/19	R209	03/11/2016	10.25	Call	Bond Future	5,933.0500	5.9330	5,501.0600	5.5011	(7.281)	0	0	0
2016/02/19	R209	03/11/2016	10.24	Put	Bond Future	2,854.3200	2.8543	3,093.8900	3.0939	8.393	0	0	0
2016/02/19	R209	03/11/2016	10.25	Put	Bond Future	2,830.6300	2.8306	3,068.7300	3.0687	8.412	0	0	0
2016/02/19	R209	03/11/2016	10.26	Put	Bond Future	2,807.3400	2.8073	3,043.9700	3.0440	8.429	0	0	0
2016/02/19	R210	05/05/2016			Bond Future	180.7569	180.7569	180.7349	180.7349	(0.012)	0.0000	0.0000	1,554

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/19	R210	05/05/2016	184.99	Put	Bond Future	4,233.0500	4.2331	4,255.0900	4.2551	0.521	0	0	0
2016/02/19	R210	05/05/2016	185.00	Put	Bond Future	4,243.0500	4.2431	4,265.0900	4.2651	0.519	0	0	0
2016/02/19	R210	05/05/2016	185.01	Put	Bond Future	4,253.0500	4.2531	4,275.0900	4.2751	0.518	0	0	0
2016/02/19	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R210	04/08/2016			Bond Future	184.2538	184.2538	184.2302	184.2302	(0.013)	0.0000	0.0000	0
2016/02/19	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R210	04/08/2016	181.50	Call	Bond Future	2,753.7700	2.7538	2,730.2200	2.7302	(0.855)	0	0	0
2016/02/19	R210	04/08/2016	181.52	Call	Bond Future	2,733.7700	2.7338	2,710.2200	2.7102	(0.861)	0	0	0
2016/02/19	R210	04/08/2016	181.51	Call	Bond Future	2,743.7700	2.7438	2,720.2200	2.7202	(0.858)	0	0	0
2016/02/19	R211	05/05/2016	139.01	Put	Bond Future	1,260.9100	1.2609	1,280.5400	1.2805	1.557	0	0	0
2016/02/19	R211	05/05/2016			Bond Future	137.7491	137.7491	137.7295	137.7295	(0.014)	0.0000	0.0000	57
2016/02/19	R211	05/05/2016	139.00	Put	Bond Future	1,250.9100	1.2509	1,270.5400	1.2705	1.569	0	0	0
2016/02/19	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R211	05/05/2016	138.99	Put	Bond Future	1,240.9100	1.2409	1,260.5400	1.2605	1.582	0	0	0
2016/02/19	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R211	04/08/2016			Bond Future	138.6767	138.6767	138.6558	138.6558	(0.015)	0.0000	0.0000	0
2016/02/19	R211	04/08/2016	137.09	Call	Bond Future	1,586.6700	1.5867	1,565.8300	1.5658	(1.313)	0	0	0
2016/02/19	R211	04/08/2016	137.07	Call	Bond Future	1,606.6700	1.6067	1,585.8300	1.5858	(1.297)	0	0	0
2016/02/19	R211	04/08/2016	137.08	Call	Bond Future	1,596.6700	1.5967	1,575.8300	1.5758	(1.305)	0	0	0
2016/02/19	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R212	05/05/2016			Bond Future	142.5849	142.5849	142.5676	142.5676	(0.012)	0.0000	0.0000	3,830
2016/02/19	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R212	05/05/2016	144.99	Put	Bond Future	2,405.1100	2.4051	2,422.3600	2.4224	0.717	0	0	0
2016/02/19	R212	05/05/2016	145.01	Put	Bond Future	2,425.1100	2.4251	2,442.3600	2.4424	0.711	0	0	0
2016/02/19	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R212	05/05/2016	145.00	Put	Bond Future	2,415.1100	2.4151	2,432.3600	2.4324	0.714	0	0	0
2016/02/19	R212	04/08/2016	142.43	Call	Bond Future	1,006.4800	1.0065	988.0100	0.9880	(1.835)	0	0	0
2016/02/19	R212	04/08/2016			Bond Future	143.4365	143.4365	143.4180	143.4180	(0.013)	0.0000	0.0000	0
2016/02/19	R212	04/08/2016	142.44	Call	Bond Future	996.4800	0.9965	978.0100	0.9780	(1.854)	0	0	0
2016/02/19	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/19	R212	04/08/2016	142.42	Call	Bond Future	1,016.4800	1.0165	998.0100	0.9980	(1.817)	0	0	0
2016/02/19	R213	05/05/2016	8.74	Put	Bond Future	6,265.1300	6.2651	6,793.8800	6.7939	8.440	0	0	0
2016/02/19	R213	05/05/2016	8.76	Put	Bond Future	6,142.4600	6.1425	6,667.0900	6.6671	8.541	0	0	0
2016/02/19	R213	05/05/2016			Bond Future	9.5534	81.3278	9.6502	80.6836	1.013	0.0000	0.0000	47,717
2016/02/19	R213	05/05/2016	8.75	Put	Bond Future	6,203.4000	6.2034	6,730.1300	6.7301	8.491	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
2016/02/19	R213	05/05/2016	8.74	Call	Bond Future	546.5200	0.5465	431.1500	0.4312	(21.110)	0	0	0
2016/02/19	R213	05/05/2016	8.75	Call	Bond Future	558.5400	0.5585	441.1500	0.4412	(21.017)	0	0	0
2016/02/19	R213	05/05/2016	8.76	Call	Bond Future	571.2600	0.5713	451.7700	0.4518	(20.917)	0	0	0
2016/02/19	R213	04/08/2016			Bond Future	9.6051	82.8944	9.7050	82.2373	1.040	0.0000	0.0000	0
2016/02/19	R213	04/08/2016	8.99	Put	Bond Future	5,951.9700	5.9520	6,392.4100	6.3924	7.400	0	0	0
2016/02/19	R213	04/08/2016	9.01	Put	Bond Future	5,853.8000	5.8538	6,290.3200	6.2903	7.457	0	0	0
2016/02/19	R213	04/08/2016	9.00	Put	Bond Future	5,902.7500	5.9027	6,341.2400	6.3412	7.429	0	0	0
2016/02/19	R213	04/08/2016	9.01	Call	Bond Future	1,777.0700	1.7771	1,556.5100	1.5565	(12.411)	0	0	0
2016/02/19	R213	04/08/2016	8.99	Call	Bond Future	1,733.1800	1.7332	1,516.5400	1.5165	(12.500)	0	0	0
2016/02/19	R213	04/08/2016	9.00	Call	Bond Future	1,755.0300	1.7550	1,536.4400	1.5364	(12.455)	0	0	0
2016/02/19	R213	03/11/2016			Bond Future	9.6523	80.9681	9.7557	80.2959	1.071	0.0000	0.0000	0
2016/02/19	R213	03/11/2016	10.18	Put	Bond Future	2,672.2100	2.6722	2,907.0400	2.9070	8.788	0	0	0
2016/02/19	R213	03/11/2016	10.20	Put	Bond Future	2,627.0600	2.6271	2,858.9200	2.8589	8.826	0	0	0
2016/02/19	R213	03/11/2016	10.18	Call	Bond Future	6,019.9900	6.0200	5,582.6000	5.5826	(7.266)	0	0	0
2016/02/19	R213	03/11/2016	10.19	Put	Bond Future	2,649.5500	2.6495	2,882.8900	2.8829	8.807	0	0	0
2016/02/19	R213	03/11/2016	10.19	Call	Bond Future	6,058.8200	6.0588	5,619.9400	5.6199	(7.244)	0	0	0
2016/02/19	R213	03/11/2016	10.20	Call	Bond Future	6,097.7400	6.0977	5,657.3800	5.6574	(7.222)	0	0	0
2016/02/19	R214	05/05/2016	9.01	Call	Bond Future	646.5400	0.6465	515.4500	0.5155	(20.276)	0	0	0
2016/02/19	R214	05/05/2016	9.30	Put	Bond Future	4,611.2800	4.6113	5,068.7000	5.0687	9.920	0	0	0
2016/02/19	R214	05/05/2016			Bond Future	9.7806	70.8445	9.8772	70.1830	0.988	0.0000	0.0000	31,399
2016/02/19	R214	05/05/2016	8.99	Call	Bond Future	619.1000	0.6191	492.4200	0.4924	(20.462)	0	0	0
2016/02/19	R214	05/05/2016	9.00	Call	Bond Future	632.4800	0.6325	503.6400	0.5036	(20.371)	0	0	0
2016/02/19	R214	05/05/2016	8.99	Put	Bond Future	6,451.8600	6.4519	6,986.6900	6.9867	8.290	0	0	0
2016/02/19	R214	05/05/2016	9.01	Put	Bond Future	6,322.0000	6.3220	6,852.4200	6.8524	8.390	0	0	0
2016/02/19	R214	05/05/2016	9.30	Call	Bond Future	1,158.0600	1.1581	953.9700	0.9540	(17.623)	0	0	0
2016/02/19	R214	05/05/2016	9.00	Put	Bond Future	6,386.5200	6.3865	6,919.1900	6.9192	8.341	0	0	0
2016/02/19	R214	04/08/2016	9.25	Put	Bond Future	6,095.1600	6.0952	6,535.9900	6.5360	7.232	0	0	0
2016/02/19	R214	04/08/2016	11.30	Call	Bond Future	9,686.2100	9.6862	9,105.6800	9.1057	(5.993)	0	0	5,800
2016/02/19	R214	04/08/2016	9.24	Call	Bond Future	1,909.6500	1.9097	1,677.7400	1.6777	(12.144)	0	0	0
2016/02/19	R214	04/08/2016			Bond Future	9.8297	72.2092	9.9291	71.5344	1.012	0.0000	0.0000	0
2016/02/19	R214	04/08/2016	9.30	Call	Bond Future	2,053.7300	2.0537	1,809.5300	1.8095	(11.891)	0	0	1,300
2016/02/19	R214	04/08/2016	8.55	Put	Bond Future	10,485.0100	10.4850	11,049.0800	11.0491	5.380	0	0	0
2016/02/19	R214	04/08/2016	9.25	Call	Bond Future	1,933.2500	1.9332	1,699.3000	1.6993	(12.101)	0	0	0
2016/02/19	R214	04/08/2016	11.30	Put	Bond Future	727.7600	0.7278	822.0100	0.8220	12.951	0	0	0
2016/02/19	R214	04/08/2016	10.30	Put	Bond Future	2,245.8300	2.2458	2,475.2800	2.4753	10.217	0	0	0
2016/02/19	R214	04/08/2016	9.26	Call	Bond Future	1,957.0300	1.9570	1,721.0300	1.7210	(12.059)	0	0	0
2016/02/19	R214	04/08/2016	9.30	Put	Bond Future	5,840.6900	5.8407	6,271.2700	6.2713	7.372	0	0	0
2016/02/19	R214	04/08/2016	8.55	Call	Bond Future	728.3300	0.7283	617.6200	0.6176	(15.201)	0	0	1,300
2016/02/19	R214	04/08/2016	9.24	Put	Bond Future	6,146.9300	6.1469	6,589.8000	6.5898	7.205	0	0	0
2016/02/19	R214	04/08/2016	10.30	Call	Bond Future	5,343.4500	5.3435	4,898.1200	4.8981	(8.334)	0	0	5,800
2016/02/19	R214	04/08/2016	9.26	Put	Bond Future	6,043.7000	6.0437	6,482.4800	6.4825	7.260	0	0	0
2016/02/19	R214	03/11/2016	10.35	Put	Bond Future	3,015.3800	3.0154	3,262.6300	3.2626	8.200	0	0	0
2016/02/19	R214	03/11/2016			Bond Future	9.8747	70.3271	9.9772	69.6372	1.038	0.0000	0.0000	0
2016/02/19	R214	03/11/2016	10.34	Put	Bond Future	3,039.8900	3.0399	3,288.6400	3.2886	8.183	0	0	0
2016/02/19	R214	03/11/2016	10.35	Call	Bond Future	6,120.8500	6.1209	5,678.1600	5.6782	(7.232)	0	0	0
2016/02/19	R214	03/11/2016	10.33	Call	Bond Future	6,044.1100	6.0441	5,604.4100	5.6044	(7.275)	0	0	0
2016/02/19	R214	03/11/2016	10.34	Call	Bond Future	6,082.4400	6.0824	5,641.2500	5.6413	(7.254)	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
2016/02/19	R214	03/11/2016	10.33	Put	Bond Future	3,064.5900	3.0646	3,314.8300	3.3148	8.166	0	0	0
2016/02/19	R248	05/05/2016			Bond Future	9.8833	90.7438	9.9851	89.8656	1.030	0.0000	0.0000	63,832
2016/02/19	R248	05/05/2016	8.99	Put	Bond Future	9,061.6900	9.0617	9,799.8900	9.7999	8.146	0	0	0
2016/02/19	R248	05/05/2016	9.01	Put	Bond Future	8,887.4000	8.8874	9,620.3300	9.6203	8.247	0	0	0
2016/02/19	R248	05/05/2016	8.99	Call	Bond Future	632.3500	0.6323	492.3700	0.4924	(22.136)	0	0	0
2016/02/19	R248	05/05/2016	9.00	Put	Bond Future	8,974.0600	8.9741	9,709.6800	9.7097	8.197	0	0	0
2016/02/19	R248	05/05/2016	9.00	Call	Bond Future	646.8100	0.6468	504.2500	0.5042	(22.040)	0	0	0
2016/02/19	R248	05/05/2016	9.01	Call	Bond Future	662.0500	0.6620	516.8000	0.5168	(21.939)	0	0	0
2016/02/19	R248	04/08/2016			Bond Future	9.9359	92.4918	10.0408	91.5961	1.056	0.0000	0.0000	0
2016/02/19	R248	04/08/2016	9.25	Call	Bond Future	2,147.6100	2.1476	1,866.4400	1.8664	(13.092)	0	0	0
2016/02/19	R248	04/08/2016	9.24	Put	Bond Future	8,501.2200	8.5012	9,118.3500	9.1184	7.259	0	0	0
2016/02/19	R248	04/08/2016	9.26	Put	Bond Future	8,360.9400	8.3609	8,972.8500	8.9728	7.319	0	0	0
2016/02/19	R248	04/08/2016	9.25	Put	Bond Future	8,430.3300	8.4303	9,044.8800	9.0449	7.290	0	0	0
2016/02/19	R248	04/08/2016	9.26	Call	Bond Future	2,175.4500	2.1754	1,891.6400	1.8916	(13.046)	0	0	0
2016/02/19	R248	04/08/2016	9.24	Call	Bond Future	2,121.0900	2.1211	1,842.5000	1.8425	(13.134)	0	0	0
2016/02/19	R248	03/11/2016	10.38	Call	Bond Future	7,325.5300	7.3255	6,755.7000	6.7557	(7.779)	0	0	0
2016/02/19	R248	03/11/2016			Bond Future	9.9843	89.8658	10.0925	88.9500	1.084	0.0000	0.0000	0
2016/02/19	R248	03/11/2016	10.39	Call	Bond Future	7,373.0100	7.3730	6,801.1600	6.8012	(7.756)	0	0	0
2016/02/19	R248	03/11/2016	10.37	Put	Bond Future	4,091.5900	4.0916	4,439.6200	4.4396	8.506	0	0	0
2016/02/19	R248	03/11/2016	10.39	Put	Bond Future	4,026.6000	4.0266	4,370.5800	4.3706	8.543	0	0	0
2016/02/19	R248	03/11/2016	10.37	Call	Bond Future	7,278.4300	7.2784	6,710.6300	6.7106	(7.801)	0	0	0
2016/02/19	R248	03/11/2016	10.38	Put	Bond Future	4,058.8300	4.0588	4,404.8300	4.4048	8.525	0	0	0

Total

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