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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/02/2016 TO 25/02/2016

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
2016/02/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	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
2016/02/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	2025	05/05/2016			Bond Future	123.3636	123.3636	123.3492	123.3492	(0.012)	0.0000	0.0000	4,426
2016/02/25	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2025	05/05/2016	125.99	Put	Bond Future	2,626.4000	2.6264	2,640.7800	2.6408	0.548	0	0	0
2016/02/25	2025	05/05/2016	126.01	Put	Bond Future	2,646.4000	2.6464	2,660.7800	2.6608	0.543	0	0	0
2016/02/25	2025	05/05/2016	126.00	Put	Bond Future	2,636.4000	2.6364	2,650.7800	2.6508	0.545	0	0	0
2016/02/25	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2025	04/08/2016			Bond Future	124.4619	124.4619	124.4472	124.4472	(0.012)	0.0000	0.0000	0
2016/02/25	2025	04/08/2016	123.86	Call	Bond Future	601.9200	0.6019	587.1700	0.5872	(2.450)	0	0	0
2016/02/25	2025	04/08/2016	123.87	Call	Bond Future	591.9200	0.5919	577.1700	0.5772	(2.492)	0	0	0
2016/02/25	2025	04/08/2016	123.85	Call	Bond Future	611.9200	0.6119	597.1700	0.5972	(2.410)	0	0	0
2016/02/25	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2030	05/05/2016	8.99	Put	Bond Future	5,453.0900	5.4531	4,819.4600	4.8195	(11.620)	0	0	0
2016/02/25	2030	05/05/2016	9.01	Put	Bond Future	5,305.8000	5.3058	4,672.1700	4.6722	(11.942)	0	0	0
2016/02/25	2030	05/05/2016			Bond Future	9.7619	89.0045	9.6687	89.6381	(0.954)	0.0000	0.0000	17,216
2016/02/25	2030	05/05/2016	9.00	Put	Bond Future	5,379.4000	5.3794	4,745.7700	4.7458	(11.779)	0	0	0
2016/02/25	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2030	04/08/2016	10.17	Call	Bond Future	2,202.3600	2.2024	2,847.9300	2.8479	29.313	0	0	0
2016/02/25	2030	04/08/2016			Bond Future	9.8333	86.6842	9.7369	87.3297	(0.980)	0.0000	0.0000	0
2016/02/25	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2032	05/05/2016			Bond Future	9.9063	87.7622	9.8132	88.4310	(0.940)	0.0000	0.0000	9,165
2016/02/25	2032	05/05/2016	8.99	Put	Bond Future	7,370.6800	7.3707	6,796.6800	6.7967	(7.788)	0	0	0
2016/02/25	2032	05/05/2016	9.01	Put	Bond Future	7,232.8900	7.2329	6,662.6800	6.6627	(7.884)	0	0	0
2016/02/25	2032	05/05/2016	9.00	Put	Bond Future	7,301.6400	7.3016	6,729.5200	6.7295	(7.835)	0	0	0
2016/02/25	2032	05/05/2016	9.01	Call	Bond Future	464.8300	0.4648	563.4700	0.5635	21.221	0	0	0
2016/02/25	2032	05/05/2016	8.99	Call	Bond Future	442.9200	0.4429	537.7700	0.5378	21.415	0	0	0
2016/02/25	2032	05/05/2016	9.00	Call	Bond Future	453.7800	0.4538	550.5100	0.5505	21.316	0	0	0
2016/02/25	2032	04/08/2016	9.01	Call	Bond Future	1,162.4800	1.1625	1,320.8100	1.3208	13.620	0	0	0
2016/02/25	2032	04/08/2016			Bond Future	9.9762	89.4266	9.8800	90.1081	(0.964)	0.0000	0.0000	0
2016/02/25	2032	04/08/2016	8.99	Call	Bond Future	1,129.7400	1.1297	1,284.6200	1.2846	13.709	0	0	0
2016/02/25	2032	04/08/2016	9.00	Call	Bond Future	1,145.6600	1.1457	1,302.2400	1.3022	13.667	0	0	0
2016/02/25	2032	04/08/2016	8.99	Put	Bond Future	8,509.4800	8.5095	7,982.8800	7.9829	(6.188)	0	0	0
2016/02/25	2032	04/08/2016	9.01	Put	Bond Future	8,383.5900	8.3836	7,860.4400	7.8604	(6.240)	0	0	0
2016/02/25	2032	04/08/2016	9.00	Put	Bond Future	8,446.0300	8.4460	7,921.1300	7.9211	(6.215)	0	0	0

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2016/02/25	2032	03/11/2016			Bond Future	10.0391	86.9910	9.9400	87.6845	(0.988)	0.0000	0.0000	0
2016/02/25	2032	03/11/2016	10.28	Put	Bond Future	3,724.4400	3.7244	3,435.2700	3.4353	(7.764)	0	0	0
2016/02/25	2032	03/11/2016	10.30	Put	Bond Future	3,665.5600	3.6656	3,379.6100	3.3796	(7.801)	0	0	0
2016/02/25	2032	03/11/2016	10.29	Put	Bond Future	3,694.9100	3.6949	3,407.3500	3.4074	(7.783)	0	0	0
2016/02/25	2032	03/11/2016	10.30	Call	Bond Future	5,451.5900	5.4516	5,859.1500	5.8591	7.476	0	0	0
2016/02/25	2032	03/11/2016	10.28	Call	Bond Future	5,375.4800	5.3755	5,779.8200	5.7798	7.522	0	0	0
2016/02/25	2032	03/11/2016	10.29	Call	Bond Future	5,413.4800	5.4135	5,819.4300	5.8194	7.499	0	0	0
2016/02/25	2033	05/05/2016			Bond Future	102.7978	102.7978	102.7859	102.7859	(0.012)	0.0000	0.0000	2,032
2016/02/25	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2033	05/05/2016	102.40	Call	Bond Future	397.8100	0.3978	385.9200	0.3859	(2.989)	0	0	0
2016/02/25	2033	05/05/2016	102.41	Call	Bond Future	387.8100	0.3878	375.9200	0.3759	(3.066)	0	0	0
2016/02/25	2033	05/05/2016	102.39	Call	Bond Future	407.8100	0.4078	395.9200	0.3959	(2.916)	0	0	0
2016/02/25	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2037	05/05/2016	8.99	Call	Bond Future	348.5100	0.3485	437.0500	0.4370	25.405	0	0	0
2016/02/25	2037	05/05/2016	9.00	Put	Bond Future	9,070.6100	9.0706	8,358.4900	8.3585	(7.851)	0	0	0
2016/02/25	2037	05/05/2016			Bond Future	10.0459	88.9393	9.9427	89.7418	(1.027)	0.0000	0.0000	41,155
2016/02/25	2037	05/05/2016	9.00	Call	Bond Future	357.3800	0.3574	447.8100	0.4478	25.304	0	0	0
2016/02/25	2037	05/05/2016	9.01	Call	Bond Future	366.7500	0.3667	459.1100	0.4591	25.183	0	0	0
2016/02/25	2037	05/05/2016	8.99	Put	Bond Future	9,151.6200	9.1516	8,437.6100	8.4376	(7.802)	0	0	0
2016/02/25	2037	05/05/2016	9.01	Put	Bond Future	8,990.2300	8.9902	8,280.0400	8.2800	(7.900)	0	0	0
2016/02/25	2037	04/08/2016			Bond Future	10.1163	86.3673	10.0097	87.1849	(1.053)	0.0000	0.0000	0
2016/02/25	2037	04/08/2016	9.24	Put	Bond Future	8,601.4200	8.6014	7,999.5300	7.9995	(6.998)	0	0	0
2016/02/25	2037	04/08/2016	9.26	Put	Bond Future	8,470.2600	8.4703	7,872.8000	7.8728	(7.054)	0	0	0
2016/02/25	2037	04/08/2016	9.24	Call	Bond Future	1,491.1100	1.4911	1,706.8900	1.7069	14.471	0	0	0
2016/02/25	2037	04/08/2016	9.25	Put	Bond Future	8,535.5900	8.5356	7,935.9000	7.9359	(7.026)	0	0	0
2016/02/25	2037	04/08/2016	9.25	Call	Bond Future	1,511.5800	1.5116	1,729.5600	1.7296	14.421	0	0	0
2016/02/25	2037	04/08/2016	9.26	Call	Bond Future	1,532.4200	1.5324	1,752.6300	1.7526	14.370	0	0	0
2016/02/25	2037	03/11/2016	10.35	Call	Bond Future	5,608.2900	5.6083	6,083.8800	6.0839	8.480	0	0	0
2016/02/25	2037	03/11/2016	10.36	Put	Bond Future	4,272.4800	4.2725	3,917.5900	3.9176	(8.306)	0	0	0
2016/02/25	2037	03/11/2016			Bond Future	10.1750	88.0325	10.0654	88.8649	(1.077)	0.0000	0.0000	0
2016/02/25	2037	03/11/2016	10.36	Call	Bond Future	5,648.4400	5.6484	6,125.9700	6.1260	8.454	0	0	0
2016/02/25	2037	03/11/2016	10.37	Call	Bond Future	5,688.7000	5.6887	6,168.1600	6.1682	8.428	0	0	0
2016/02/25	2037	03/11/2016	10.35	Put	Bond Future	4,305.8200	4.3058	3,948.9900	3.9490	(8.287)	0	0	0
2016/02/25	2037	03/11/2016	10.37	Put	Bond Future	4,239.3600	4.2394	3,886.4000	3.8864	(8.326)	0	0	0
2016/02/25	2038	05/05/2016	131.01	Put	Bond Future	2,212.8000	2.2128	2,227.6100	2.2276	0.669	0	0	0
2016/02/25	2038	05/05/2016			Bond Future	128.7972	128.7972	128.7824	128.7824	(0.011)	0.0000	0.0000	19,557
2016/02/25	2038	05/05/2016	131.00	Put	Bond Future	2,202.8000	2.2028	2,217.6100	2.2176	0.672	0	0	0
2016/02/25	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2038	05/05/2016	130.99	Put	Bond Future	2,192.8000	2.1928	2,207.6100	2.2076	0.675	0	0	0
2016/02/25	2038	04/08/2016			Bond Future	129.8426	129.8426	129.8273	129.8273	(0.012)	0.0000	0.0000	0
2016/02/25	2038	04/08/2016	129.31	Call	Bond Future	532.5800	0.5326	517.3000	0.5173	(2.869)	0	0	0
2016/02/25	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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2016/02/25	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2038	04/08/2016	129.32	Call	Bond Future	522.5800	0.5226	507.3000	0.5073	(2.924)	0	0	0
2016/02/25	2038	04/08/2016	129.30	Call	Bond Future	542.5800	0.5426	527.3000	0.5273	(2.816)	0	0	0
2016/02/25	2040	05/05/2016	9.50	Call	Bond Future	1,022.5600	1.0226	1,231.5100	1.2315	20.434	0	0	0
2016/02/25	2040	05/05/2016			Bond Future	10.1264	92.3888	10.0232	93.2395	(1.019)	0.0000	0.0000	1,812
2016/02/25	2040	05/05/2016	9.51	Call	Bond Future	1,043.3100	1.0433	1,255.4800	1.2555	20.336	0	0	0
2016/02/25	2040	05/05/2016	9.49	Call	Bond Future	1,001.9800	1.0020	1,207.7200	1.2077	20.533	0	0	0
2016/02/25	2040	05/05/2016	9.50	Put	Bond Future	6,399.3100	6.3993	5,757.4700	5.7575	(10.030)	0	0	0
2016/02/25	2040	05/05/2016	9.49	Put	Bond Future	6,468.8400	6.4688	5,823.7900	5.8238	(9.972)	0	0	0
2016/02/25	2040	05/05/2016	9.51	Put	Bond Future	6,330.0900	6.3301	5,691.4700	5.6915	(10.089)	0	0	0
2016/02/25	2040	04/08/2016			Bond Future	10.1977	89.6316	10.0911	90.4984	(1.045)	0.0000	0.0000	0
2016/02/25	2040	04/08/2016	9.49	Put	Bond Future	8,020.8800	8.0209	7,424.3200	7.4243	(7.438)	0	0	0
2016/02/25	2040	04/08/2016	9.50	Call	Bond Future	2,016.0600	2.0161	2,288.8200	2.2888	13.529	0	0	0
2016/02/25	2040	04/08/2016	9.51	Call	Bond Future	2,041.7700	2.0418	2,317.0300	2.3170	13.481	0	0	0
2016/02/25	2040	04/08/2016	9.49	Call	Bond Future	1,990.7700	1.9908	2,261.0400	2.2610	13.576	0	0	0
2016/02/25	2040	04/08/2016	9.51	Put	Bond Future	7,892.3300	7.8923	7,300.7600	7.3008	(7.496)	0	0	0
2016/02/25	2040	04/08/2016	9.50	Put	Bond Future	7,956.3300	7.9563	7,362.2600	7.3623	(7.467)	0	0	0
2016/02/25	2044	05/05/2016	8.99	Put	Bond Future	10,611.8300	10.6118	9,798.8200	9.7988	(7.661)	0	0	0
2016/02/25	2044	05/05/2016			Bond Future	10.1296	89.6370	10.0214	90.5341	(1.069)	0.0000	0.0000	20,918
2016/02/25	2044	05/05/2016	9.01	Put	Bond Future	10,429.7500	10.4297	9,620.5500	9.6205	(7.759)	0	0	0
2016/02/25	2044	05/05/2016	9.00	Put	Bond Future	10,520.6100	10.5206	9,709.4900	9.7095	(7.710)	0	0	0
2016/02/25	2044	05/05/2016	9.01	Call	Bond Future	321.7700	0.3218	409.6600	0.4097	27.315	0	0	0
2016/02/25	2044	05/05/2016	8.99	Call	Bond Future	305.2900	0.3053	389.3700	0.3894	27.541	0	0	0
2016/02/25	2044	05/05/2016	9.00	Call	Bond Future	313.4400	0.3134	399.4100	0.3994	27.428	0	0	0
2016/02/25	2044	04/08/2016	9.50	Call	Bond Future	2,028.4100	2.0284	2,317.5400	2.3175	14.254	0	0	0
2016/02/25	2044	04/08/2016			Bond Future	10.1985	86.9530	10.0868	87.8669	(1.095)	0.0000	0.0000	0
2016/02/25	2044	04/08/2016	9.51	Call	Bond Future	2,054.3200	2.0543	2,346.1000	2.3461	14.203	0	0	0
2016/02/25	2044	04/08/2016	9.49	Put	Bond Future	8,095.2400	8.0952	7,467.7200	7.4677	(7.752)	0	0	0
2016/02/25	2044	04/08/2016	9.51	Put	Bond Future	7,964.8400	7.9648	7,342.6200	7.3426	(7.812)	0	0	0
2016/02/25	2044	04/08/2016	9.49	Call	Bond Future	2,002.7100	2.0027	2,289.1900	2.2892	14.305	0	0	0
2016/02/25	2044	04/08/2016	9.50	Put	Bond Future	8,029.8600	8.0299	7,404.9900	7.4050	(7.782)	0	0	0
2016/02/25	2044	03/11/2016			Bond Future	10.2561	88.6295	10.1413	89.5601	(1.120)	0.0000	0.0000	0
2016/02/25	2044	03/11/2016	10.42	Call	Bond Future	5,996.8300	5.9968	6,528.1800	6.5282	8.861	0	0	0
2016/02/25	2044	03/11/2016	10.41	Put	Bond Future	4,735.1000	4.7351	4,333.7200	4.3337	(8.477)	0	0	0
2016/02/25	2044	03/11/2016	10.43	Put	Bond Future	4,663.2000	4.6632	4,266.1100	4.2661	(8.515)	0	0	0
2016/02/25	2044	03/11/2016	10.42	Put	Bond Future	4,699.1700	4.6992	4,299.9400	4.2999	(8.496)	0	0	0
2016/02/25	2044	03/11/2016	10.43	Call	Bond Future	6,038.9500	6.0389	6,572.4400	6.5724	8.834	0	0	0
2016/02/25	2044	03/11/2016	10.41	Call	Bond Future	5,954.5500	5.9546	6,483.7500	6.4838	8.887	0	0	0
2016/02/25	2046	05/05/2016			Bond Future	127.4965	127.4965	127.4817	127.4817	(0.012)	0.0000	0.0000	12,920
2016/02/25	2046	05/05/2016	129.99	Put	Bond Future	2,493.5200	2.4935	2,508.2800	2.5083	0.592	0	0	0
2016/02/25	2046	05/05/2016	130.01	Put	Bond Future	2,513.5200	2.5135	2,528.2800	2.5283	0.587	0	0	0
2016/02/25	2046	05/05/2016	130.00	Put	Bond Future	2,503.5200	2.5035	2,518.2800	2.5183	0.590	0	0	0
2016/02/25	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	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
2016/02/25	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2046	04/08/2016			Bond Future	129.9248	129.9248	129.9097	129.9097	(0.012)	0.0000	0.0000	0
2016/02/25	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2046	04/08/2016	129.00	Call	Bond Future	924.7900	0.9248	909.6900	0.9097	(1.633)	0	0	0
2016/02/25	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2046	04/08/2016	129.01	Call	Bond Future	914.7900	0.9148	899.6900	0.8997	(1.651)	0	0	0
2016/02/25	2046	04/08/2016	129.02	Call	Bond Future	904.7900	0.9048	889.6900	0.8897	(1.669)	0	0	0
2016/02/25	2050	05/05/2016	138.00	Put	Bond Future	1,274.0400	1.2740	1,289.2000	1.2892	1.190	0	0	0
2016/02/25	2050	05/05/2016			Bond Future	136.7260	136.7260	136.7108	136.7108	(0.011)	0.0000	0.0000	16,610
2016/02/25	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2050	05/05/2016	137.99	Put	Bond Future	1,264.0400	1.2640	1,279.2000	1.2792	1.199	0	0	0
2016/02/25	2050	05/05/2016	138.01	Put	Bond Future	1,284.0400	1.2840	1,299.2000	1.2992	1.181	0	0	0
2016/02/25	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2050	04/08/2016			Bond Future	137.7624	137.7624	137.7466	137.7466	(0.012)	0.0000	0.0000	0
2016/02/25	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	2050	04/08/2016	139.12	Put	Bond Future	1,357.5600	1.3576	1,373.4500	1.3734	1.170	0	0	0
2016/02/25	2050	04/08/2016	139.14	Put	Bond Future	1,377.5600	1.3776	1,393.4500	1.3934	1.153	0	0	0
2016/02/25	2050	04/08/2016	139.13	Put	Bond Future	1,367.5600	1.3676	1,383.4500	1.3834	1.162	0	0	0
2016/02/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	AL37	05/05/2016			Index Future	468.8470	468.8470	469.9770	469.9770	0.241	0.0000	0.0000	2
2016/02/25	AL37	04/08/2016			Index Future	477.6430	477.6430	478.7940	478.7940	0.241	0.0000	0.0000	0
2016/02/25	AL7T	05/05/2016			Index Future	538.8290	538.8290	541.4500	541.4500	0.486	0.0000	0.0000	0
2016/02/25	AL7T	04/08/2016			Index Future	548.9380	548.9380	551.6080	551.6080	0.486	0.0000	0.0000	0
2016/02/25	ALBI	05/05/2016			Index Future	488.0940	488.0940	491.0620	491.0620	0.608	0.0000	0.0000	510
2016/02/25	ALBI	04/08/2016			Index Future	497.2510	497.2510	500.2750	500.2750	0.608	0.0000	0.0000	139
2016/02/25	ALBI	03/11/2016			Index Future	506.9330	506.9330	510.0100	510.0100	0.607	0.0000	0.0000	0
2016/02/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	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
2016/02/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	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
2016/02/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/25	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	EL28	05/05/2016			Bond Future	126.0592	126.0592	126.0460	126.0460	(0.010)	0.0000	0.0000	0
2016/02/25	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	EL28	05/05/2016	128.99	Put	Bond Future	2,930.8200	2.9308	2,944.0400	2.9440	0.451	0	0	0
2016/02/25	EL28	05/05/2016	129.01	Put	Bond Future	2,950.8200	2.9508	2,964.0400	2.9640	0.448	0	0	0
2016/02/25	EL28	05/05/2016	129.00	Put	Bond Future	2,940.8200	2.9408	2,954.0400	2.9540	0.450	0	0	0
2016/02/25	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	EL28	04/08/2016			Bond Future	128.4602	128.4602	128.4467	128.4467	(0.011)	0.0000	0.0000	0
2016/02/25	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	EL28	04/08/2016	126.86	Call	Bond Future	1,600.2100	1.6002	1,586.7000	1.5867	(0.844)	0	0	0
2016/02/25	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	EL28	04/08/2016	126.87	Call	Bond Future	1,590.2100	1.5902	1,576.7000	1.5767	(0.850)	0	0	0
2016/02/25	EL28	04/08/2016	126.88	Call	Bond Future	1,580.2100	1.5802	1,566.7000	1.5667	(0.855)	0	0	0
2016/02/25	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	ES33	05/05/2016			Bond Future	10.8557	75.1482	10.7622	75.7276	(0.861)	0.0000	0.0000	8,776
2016/02/25	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	ES33	05/05/2016	9.99	Put	Bond Future	5,642.7500	5.6427	5,063.3400	5.0633	(10.268)	0	0	0
2016/02/25	ES33	05/05/2016	10.01	Put	Bond Future	5,505.1100	5.5051	4,925.7000	4.9257	(10.525)	0	0	0
2016/02/25	ES33	05/05/2016	10.00	Put	Bond Future	5,573.8800	5.5739	4,994.4700	4.9945	(10.395)	0	0	0
2016/02/25	ES33	04/08/2016			Bond Future	10.9518	76.5733	10.8552	77.1637	(0.883)	0.0000	0.0000	0
2016/02/25	ES33	04/08/2016	10.24	Put	Bond Future	4,522.1800	4.5222	3,931.8200	3.9318	(13.055)	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
2016/02/25	ES33	04/08/2016	10.26	Put	Bond Future	4,389.4300	4.3894	3,799.0700	3.7991	(13.450)	0	0	0
2016/02/25	ES33	04/08/2016	10.25	Put	Bond Future	4,455.7600	4.4558	3,865.4000	3.8654	(13.249)	0	0	0
2016/02/25	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	ES33	03/11/2016			Bond Future	11.0433	74.2562	10.9435	74.8570	(0.903)	0.0000	0.0000	0
2016/02/25	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	ES33	03/11/2016	11.31	Call	Bond Future	1,569.6600	1.5697	2,170.4200	2.1704	38.273	0	0	0
2016/02/25	ES33	03/11/2016	11.29	Call	Bond Future	1,453.7500	1.4538	2,054.5100	2.0545	41.325	0	0	0
2016/02/25	ES33	03/11/2016	11.30	Call	Bond Future	1,511.7400	1.5117	2,112.5000	2.1125	39.740	0	0	0
2016/02/25	ES42	05/05/2016			Bond Future	10.9863	79.1179	10.8826	79.8450	(0.945)	0.0000	0.0000	7,250
2016/02/25	GOVI	05/05/2016	518.01	Put	GOVI	306,670.0000	30.6670	278,860.0000	27.8860	(9.068)	0	0	0
2016/02/25	GOVI	05/05/2016			GOVI	487.3430	487.3430	490.1240	490.1240	0.571	0.0000	0.0000	487
2016/02/25	GOVI	05/05/2016	518.00	Put	GOVI	306,570.0000	30.6570	278,760.0000	27.8760	(9.071)	0	0	0
2016/02/25	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	GOVI	05/05/2016	517.99	Put	GOVI	306,470.0000	30.6470	278,660.0000	27.8660	(9.074)	0	0	0
2016/02/25	GOVI	04/08/2016	520.99	Put	GOVI	245,040.0000	24.5040	216,700.0000	21.6700	(11.565)	0	0	0
2016/02/25	GOVI	04/08/2016			GOVI	496.4860	496.4860	499.3200	499.3200	0.571	0.0000	0.0000	26
2016/02/25	GOVI	04/08/2016	521.01	Put	GOVI	245,240.0000	24.5240	216,900.0000	21.6900	(11.556)	0	0	0
2016/02/25	GOVI	04/08/2016	521.00	Put	GOVI	245,140.0000	24.5140	216,800.0000	21.6800	(11.561)	0	0	0
2016/02/25	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	GOVI	03/11/2016	476.11	Call	GOVI	300,440.0000	30.0440	329,260.0000	32.9260	9.593	0	0	0
2016/02/25	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	GOVI	03/11/2016			GOVI	506.1540	506.1540	509.0360	509.0360	0.569	0.0000	0.0000	0
2016/02/25	GOVI	03/11/2016	476.12	Call	GOVI	300,340.0000	30.0340	329,160.0000	32.9160	9.596	0	0	0
2016/02/25	GOVI	03/11/2016	476.13	Call	GOVI	300,240.0000	30.0240	329,060.0000	32.9060	9.599	0	0	0
2016/02/25	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/25	IGOV	05/05/2016			Index Future	237.0400	237.0400	237.0950	237.0950	0.023	0.0000	0.0000	975
2016/02/25	IGOV	04/08/2016			Index Future	241.5070	241.5070	241.5620	241.5620	0.023	0.0000	0.0000	81
2016/02/25	IGOV	03/11/2016			Index Future	246.2280	246.2280	246.2810	246.2810	0.022	0.0000	0.0000	0
2016/02/25	ILBI	05/05/2016			Index Future	642.5240	642.5240	642.6750	642.6750	0.024	0.0000	0.0000	0
2016/02/25	ILBI	04/08/2016			Index Future	654.4620	654.4620	654.6150	654.6150	0.023	0.0000	0.0000	157
2016/02/25	IS01	19/12/2016			Interest Rate Swap	100.2325	100.2325	100.2180	100.2180	(0.015)	0.0000	0.0000	0
2016/02/25	IS01	16/03/2017			Interest Rate Swap	100.2714	100.2714	100.2804	100.2804	0.009	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
2016/02/25	IS02	18/12/2017			Interest Rate Swap	100.7621	100.7621	100.7538	100.7538	(0.008)	0.0000	0.0000	0
2016/02/25	IS02	16/03/2018			Interest Rate Swap	100.2626	100.2626	100.2977	100.2977	0.035	0.0000	0.0000	0
2016/02/25	IS05	17/12/2020			Interest Rate Swap	101.3915	101.3915	101.2656	101.2656	(0.124)	0.0000	0.0000	0
2016/02/25	IS05	16/03/2021			Interest Rate Swap	100.9429	100.9429	100.8128	100.8128	(0.129)	0.0000	0.0000	0
2016/02/25	IS10	17/12/2025			Interest Rate Swap	103.9284	103.9284	103.6787	103.6787	(0.240)	0.0000	0.0000	0
2016/02/25	IS10	16/03/2026			Interest Rate Swap	101.2225	101.2225	100.9458	100.9458	(0.273)	0.0000	0.0000	0
2016/02/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/25	JBAF	16/03/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2016/02/25	JBAF	20/04/2016			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2016/02/25	JBAF	18/05/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/02/25	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/02/25	JBAF	20/07/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/02/25	JBAF	17/08/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/02/25	JBAF	21/09/2016			Jibar Tradeable Future	7.6200	92.3800	7.6900	92.3100	0.919	0.0000	0.0000	0
2016/02/25	JBAF	21/12/2016			Jibar Tradeable Future	7.8200	92.1800	7.9000	92.1000	1.023	0.0000	0.0000	0
2016/02/25	JBAF	15/03/2017			Jibar Tradeable Future	8.0000	92.0000	8.0700	91.9300	0.875	0.0000	0.0000	0
2016/02/25	JBAF	21/06/2017			Jibar Tradeable Future	8.1300	91.8700	8.2000	91.8000	0.861	0.0000	0.0000	0
2016/02/25	JBAF	20/09/2017			Jibar Tradeable Future	8.2400	91.7600	8.3300	91.6700	1.092	0.0000	0.0000	0
2016/02/25	JBAF	20/12/2017			Jibar Tradeable Future	8.3200	91.6800	8.4100	91.5900	1.082	0.0000	0.0000	0
2016/02/25	R023	05/05/2016			Bond Future	9.2357	94.1028	9.1674	94.4271	(0.739)	0.0000	0.0000	9,781
2016/02/25	R023	05/05/2016	8.24	Put	Bond Future	5,048.7500	5.0488	4,755.0600	4.7551	(5.817)	0	0	0
2016/02/25	R023	05/05/2016	8.26	Put	Bond Future	4,957.8600	4.9579	4,665.6500	4.6656	(5.894)	0	0	0
2016/02/25	R023	05/05/2016	8.24	Call	Bond Future	176.1200	0.1761	206.7200	0.2067	17.375	0	0	0
2016/02/25	R023	05/05/2016	8.25	Put	Bond Future	5,003.1200	5.0031	4,710.1500	4.7101	(5.856)	0	0	0
2016/02/25	R023	05/05/2016	8.25	Call	Bond Future	180.9900	0.1810	212.3100	0.2123	17.305	0	0	0
2016/02/25	R023	05/05/2016	8.26	Call	Bond Future	186.2000	0.1862	218.2800	0.2183	17.229	0	0	0
2016/02/25	R023	04/08/2016	8.24	Call	Bond Future	510.9000	0.5109	569.1200	0.5691	11.396	0	0	0
2016/02/25	R023	04/08/2016	8.25	Put	Bond Future	5,565.4000	5.5654	5,294.0500	5.2940	(4.876)	0	0	0
2016/02/25	R023	04/08/2016			Bond Future	9.3121	95.8874	9.2403	96.2178	(0.770)	0.0000	0.0000	0
2016/02/25	R023	04/08/2016	8.25	Call	Bond Future	519.1800	0.5192	578.1600	0.5782	11.360	0	0	0
2016/02/25	R023	04/08/2016	8.26	Call	Bond Future	528.0800	0.5281	587.8600	0.5879	11.320	0	0	0
2016/02/25	R023	04/08/2016	8.24	Put	Bond Future	5,606.2400	5.6062	5,334.1300	5.3341	(4.854)	0	0	0
2016/02/25	R023	04/08/2016	8.26	Put	Bond Future	5,525.2100	5.5252	5,254.6600	5.2547	(4.897)	0	0	0
2016/02/25	R023	03/11/2016	9.73	Put	Bond Future	2,025.4100	2.0254	1,889.9900	1.8900	(6.686)	0	0	0
2016/02/25	R023	03/11/2016			Bond Future	9.3847	93.8037	9.3095	94.1392	(0.801)	0.0000	0.0000	0

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2016/02/25	R023	03/11/2016	9.75	Put	Bond Future	1,990.8700		1.9909	1,857.1000	1.8571	(6.719)	0	0	0
2016/02/25	R023	03/11/2016	9.73	Call	Bond Future	3,548.6800		3.5487	3,748.8500	3.7488	5.641	0	0	0
2016/02/25	R023	03/11/2016	9.74	Put	Bond Future	2,008.0800		2.0081	1,873.4900	1.8735	(6.702)	0	0	0
2016/02/25	R023	03/11/2016	9.74	Call	Bond Future	3,574.9900		3.5750	3,775.9900	3.7760	5.622	0	0	0
2016/02/25	R023	03/11/2016	9.75	Call	Bond Future	3,601.3900		3.6014	3,803.2100	3.8032	5.604	0	0	0
2016/02/25	R035	05/05/2016	10.37	Call	Bond Future	2,945.8600		2.9459	3,715.4800	3.7155	26.125	0	0	0
2016/02/25	R035	05/05/2016			Bond Future	9.9825		92.3833	9.8845	93.1529	(0.982)	0.0000	0.0000	4,019
2016/02/25	R035	05/05/2016	10.35	Call	Bond Future	2,797.5100		2.7975	3,567.1300	3.5671	27.511	0	0	0
2016/02/25	R035	05/05/2016	10.36	Call	Bond Future	2,871.7400		2.8717	3,641.3600	3.6414	26.800	0	0	0
2016/02/25	R035	05/05/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R035	05/05/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R035	05/05/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R035	04/08/2016			Bond Future	10.0488		94.1352	9.9477	94.9194	(1.007)	0.0000	0.0000	0
2016/02/25	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R035	04/08/2016	10.35	Call	Bond Future	2,273.2000		2.2732	3,057.3600	3.0574	34.496	0	0	0
2016/02/25	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R035	04/08/2016	10.36	Call	Bond Future	2,347.1400		2.3471	3,131.3000	3.1313	33.409	0	0	0
2016/02/25	R035	04/08/2016	10.37	Call	Bond Future	2,420.9900		2.4210	3,205.1500	3.2051	32.390	0	0	0
2016/02/25	R186	05/05/2016	9.25	Call	Bond Future	1,899.6000		1.8996	2,159.8000	2.1598	13.698	0	0	180
2016/02/25	R186	05/05/2016			Bond Future	9.3658		111.5500	9.2826	112.1331	(0.889)	0.0000	0.0000	55,587
2016/02/25	R186	05/05/2016	8.34	Call	Bond Future	258.6300		0.2586	314.8400	0.3148	21.734	0	0	0
2016/02/25	R186	05/05/2016	9.89	Call	Bond Future	4,523.2200		4.5232	4,951.2000	4.9512	9.462	0	0	0
2016/02/25	R186	05/05/2016	8.35	Call	Bond Future	265.9900		0.2660	323.5300	0.3235	21.632	0	0	0
2016/02/25	R186	05/05/2016	8.75	Put	Bond Future	5,142.8300		5.1428	4,689.1700	4.6892	(8.821)	0	0	1,900
2016/02/25	R186	05/05/2016	9.25	Put	Bond Future	2,712.0000		2.7120	2,389.1400	2.3891	(11.905)	0	0	0
2016/02/25	R186	05/05/2016	8.33	Call	Bond Future	251.4300		0.2514	306.3300	0.3063	21.835	0	0	0
2016/02/25	R186	05/05/2016	8.85	Put	Bond Future	4,584.4600		4.5845	4,154.1000	4.1541	(9.387)	0	0	5,350
2016/02/25	R186	05/05/2016	9.96	Call	Bond Future	4,871.6800		4.8717	5,314.4600	5.3145	9.089	0	0	0
2016/02/25	R186	05/05/2016	9.86	Call	Bond Future	4,376.9000		4.3769	4,798.2500	4.7982	9.627	0	0	0
2016/02/25	R186	05/05/2016	7.56	Put	Bond Future	13,696.0200		13.6960	13,118.7400	13.1187	(4.215)	0	0	0
2016/02/25	R186	05/05/2016	8.35	Put	Bond Future	7,685.0600		7.6851	7,159.5400	7.1595	(6.838)	0	0	0
2016/02/25	R186	05/05/2016	8.75	Call	Bond Future	725.9000		0.7259	855.3000	0.8553	17.826	0	0	180
2016/02/25	R186	05/05/2016	8.34	Put	Bond Future	7,754.1500		7.7541	7,227.3000	7.2273	(6.794)	0	0	0
2016/02/25	R186	05/05/2016	7.56	Call	Bond Future	19.8800		0.0199	25.6600	0.0257	29.074	0	0	0
2016/02/25	R186	05/05/2016	8.85	Call	Bond Future	901.3800		0.9014	1,054.0800	1.0541	16.941	0	0	0
2016/02/25	R186	05/05/2016	8.33	Put	Bond Future	7,823.4600		7.8235	7,295.3000	7.2953	(6.751)	0	0	0
2016/02/25	R186	05/05/2016	9.89	Put	Bond Future	949.8700		0.9499	794.7900	0.7948	(16.326)	0	0	180
2016/02/25	R186	05/05/2016	9.96	Put	Bond Future	833.5500		0.8336	693.2700	0.6933	(16.829)	0	0	5,000
2016/02/25	R186	05/05/2016	9.86	Put	Bond Future	1,003.6200		1.0036	841.9100	0.8419	(16.113)	0	0	5,000
2016/02/25	R186	04/08/2016	8.51	Put	Bond Future	7,615.6300		7.6156	7,155.6000	7.1556	(6.041)	0	0	0
2016/02/25	R186	04/08/2016			Bond Future	9.4342		108.3616	9.3476	108.9557	(0.918)	0.0000	0.0000	0
2016/02/25	R186	04/08/2016	8.50	Put	Bond Future	7,673.9300		7.6739	7,212.3400	7.2123	(6.015)	0	0	0
2016/02/25	R186	04/08/2016	8.51	Call	Bond Future	1,039.2200		1.0392	1,173.2400	1.1732	12.896	0	0	0
2016/02/25	R186	04/08/2016	8.49	Call	Bond Future	1,007.7500		1.0078	1,138.6600	1.1387	12.990	0	0	0
2016/02/25	R186	04/08/2016	8.50	Call	Bond Future	1,023.4000		1.0234	1,155.8600	1.1559	12.943	0	0	0

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2016/02/25	R186	04/08/2016	8.49	Put	Bond Future	7,732.4600	7.7325	7,269.3200	7.2693	(5.990)	0	0	0
2016/02/25	R197	05/05/2016			Bond Future	293.7914	293.7914	294.1373	294.1373	0.118	0.0000	0.0000	1,368
2016/02/25	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R197	05/05/2016	299.99	Put	Bond Future	6,198.5700	6.1986	5,852.6700	5.8527	(5.580)	0	0	0
2016/02/25	R197	05/05/2016	300.01	Put	Bond Future	6,218.5700	6.2186	5,872.6700	5.8727	(5.562)	0	0	0
2016/02/25	R197	05/05/2016	300.00	Put	Bond Future	6,208.5700	6.2086	5,862.6700	5.8627	(5.571)	0	0	0
2016/02/25	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R197	04/08/2016	293.98	Put	Bond Future	1,085.0300	1.0850	732.6100	0.7326	(32.480)	0	0	0
2016/02/25	R197	04/08/2016			Bond Future	292.8950	292.8950	293.2474	293.2474	0.120	0.0000	0.0000	0
2016/02/25	R197	04/08/2016	293.97	Put	Bond Future	1,075.0300	1.0750	722.6100	0.7226	(32.782)	0	0	0
2016/02/25	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R197	04/08/2016	293.96	Put	Bond Future	1,065.0300	1.0650	712.6100	0.7126	(33.090)	0	0	0
2016/02/25	R202	05/05/2016	246.99	Put	Bond Future	7,429.4600	7.4295	7,424.0400	7.4240	(0.073)	0	0	0
2016/02/25	R202	05/05/2016			Bond Future	241.4752	241.4752	241.4472	241.4472	(0.012)	0.0000	0.0000	43,481
2016/02/25	R202	05/05/2016	247.01	Put	Bond Future	7,443.7000	7.4437	7,438.3300	7.4383	(0.072)	0	0	0
2016/02/25	R202	05/05/2016	246.99	Call	Bond Future	1,914.6900	1.9147	1,881.2200	1.8812	(1.748)	0	0	0
2016/02/25	R202	05/05/2016	247.00	Put	Bond Future	7,436.5800	7.4366	7,431.1800	7.4312	(0.073)	0	0	0
2016/02/25	R202	05/05/2016	247.00	Call	Bond Future	1,911.8100	1.9118	1,878.3600	1.8784	(1.750)	0	0	0
2016/02/25	R202	05/05/2016	247.01	Call	Bond Future	1,908.9300	1.9089	1,875.5100	1.8755	(1.751)	0	0	0
2016/02/25	R202	04/08/2016	243.25	Call	Bond Future	5,445.6800	5.4457	5,413.6000	5.4136	(0.589)	0	0	0
2016/02/25	R202	04/08/2016			Bond Future	242.6263	242.6263	242.5973	242.5973	(0.012)	0.0000	0.0000	0
2016/02/25	R202	04/08/2016	243.26	Call	Bond Future	5,440.9700	5.4410	5,408.9000	5.4089	(0.589)	0	0	0
2016/02/25	R202	04/08/2016	243.24	Put	Bond Future	6,064.1200	6.0641	6,061.0100	6.0610	(0.051)	0	0	0
2016/02/25	R202	04/08/2016	243.26	Put	Bond Future	6,074.7000	6.0747	6,071.6100	6.0716	(0.051)	0	0	0
2016/02/25	R202	04/08/2016	243.24	Call	Bond Future	5,450.3900	5.4504	5,418.3000	5.4183	(0.589)	0	0	0
2016/02/25	R202	04/08/2016	243.25	Put	Bond Future	6,069.4100	6.0694	6,066.3100	6.0663	(0.051)	0	0	0
2016/02/25	R203	05/05/2016	7.25	Put	Bond Future	1,377.4800	1.3775	1,276.6000	1.2766	(7.324)	0	0	0
2016/02/25	R203	05/05/2016			Bond Future	8.3359	101.1302	8.2535	101.2335	(0.989)	0.0000	0.0000	54,179
2016/02/25	R203	05/05/2016	7.26	Call	Bond Future	5.6800	0.0057	8.1500	0.0082	43.486	0	0	0
2016/02/25	R203	05/05/2016	7.24	Call	Bond Future	5.1400	0.0051	7.4000	0.0074	43.969	0	0	0
2016/02/25	R203	05/05/2016	7.25	Call	Bond Future	5.4000	0.0054	7.7700	0.0078	43.889	0	0	0
2016/02/25	R203	05/05/2016	7.24	Put	Bond Future	1,389.9800	1.3900	1,288.9900	1.2890	(7.266)	0	0	0
2016/02/25	R203	05/05/2016	7.26	Put	Bond Future	1,365.0100	1.3650	1,264.2300	1.2642	(7.383)	0	0	0
2016/02/25	R203	04/08/2016	7.26	Call	Bond Future	15.5500	0.0155	21.1600	0.0212	36.077	0	0	0
2016/02/25	R203	04/08/2016			Bond Future	8.4993	103.0482	8.3971	103.1533	(1.203)	0.0000	0.0000	0
2016/02/25	R203	04/08/2016	7.24	Call	Bond Future	14.5800	0.0146	19.8900	0.0199	36.420	0	0	0
2016/02/25	R203	04/08/2016	7.25	Call	Bond Future	15.0600	0.0151	20.5200	0.0205	36.255	0	0	0
2016/02/25	R203	04/08/2016	7.24	Put	Bond Future	1,320.5300	1.3205	1,220.7000	1.2207	(7.560)	0	0	0
2016/02/25	R203	04/08/2016	7.26	Put	Bond Future	1,300.5600	1.3006	1,201.0300	1.2010	(7.653)	0	0	0
2016/02/25	R203	04/08/2016	7.25	Put	Bond Future	1,310.5400	1.3105	1,210.8600	1.2109	(7.606)	0	0	0
2016/02/25	R203	03/11/2016	8.86	Call	Bond Future	362.9800	0.3630	426.6900	0.4267	17.552	0	0	0
2016/02/25	R203	03/11/2016			Bond Future	8.6862	100.8619	8.5544	100.9678	(1.517)	0.0000	0.0000	0

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2016/02/25	R203	03/11/2016	8.84	Call	Bond Future	353.8200	0.3538	416.6200	0.4166	17.749	0	0	0
2016/02/25	R203	03/11/2016	8.85	Call	Bond Future	358.3800	0.3584	421.6400	0.4216	17.652	0	0	0
2016/02/25	R203	03/11/2016	8.84	Put	Bond Future	230.4300	0.2304	187.2700	0.1873	(18.730)	0	0	0
2016/02/25	R203	03/11/2016	8.86	Put	Bond Future	223.5500	0.2236	181.3000	0.1813	(18.900)	0	0	0
2016/02/25	R203	03/11/2016	8.85	Put	Bond Future	226.9700	0.2270	184.2700	0.1843	(18.813)	0	0	0
2016/02/25	R204	05/05/2016	7.75	Call	Bond Future	44.5800	0.0446	55.6600	0.0557	24.854	0	0	0
2016/02/25	R204	05/05/2016			Bond Future	8.6971	101.4672	8.6253	101.6306	(0.825)	0.0000	0.0000	33,079
2016/02/25	R204	05/05/2016	7.76	Call	Bond Future	46.1900	0.0462	57.6200	0.0576	24.746	0	0	0
2016/02/25	R204	05/05/2016	7.74	Put	Bond Future	2,249.2700	2.2493	2,096.6600	2.0967	(6.785)	0	0	0
2016/02/25	R204	05/05/2016	7.76	Put	Bond Future	2,205.7100	2.2057	2,053.7800	2.0538	(6.888)	0	0	0
2016/02/25	R204	05/05/2016	7.74	Call	Bond Future	43.0200	0.0430	53.7700	0.0538	24.988	0	0	0
2016/02/25	R204	05/05/2016	7.75	Put	Bond Future	2,227.4600	2.2275	2,075.1800	2.0752	(6.836)	0	0	0
2016/02/25	R204	04/08/2016			Bond Future	8.8248	99.3504	8.7445	99.5167	(0.909)	0.0000	0.0000	0
2016/02/25	R204	04/08/2016	7.74	Put	Bond Future	2,399.6100	2.3996	2,254.2600	2.2543	(6.057)	0	0	0
2016/02/25	R204	04/08/2016	7.76	Put	Bond Future	2,362.2600	2.3623	2,217.6600	2.2177	(6.121)	0	0	0
2016/02/25	R204	04/08/2016	7.74	Call	Bond Future	120.2400	0.1202	141.2500	0.1413	17.473	0	0	0
2016/02/25	R204	04/08/2016	7.75	Put	Bond Future	2,380.9100	2.3809	2,235.9400	2.2359	(6.089)	0	0	0
2016/02/25	R204	04/08/2016	7.75	Call	Bond Future	122.8500	0.1229	144.2400	0.1442	17.411	0	0	0
2016/02/25	R204	04/08/2016	7.76	Call	Bond Future	125.5100	0.1255	147.2700	0.1473	17.337	0	0	0
2016/02/25	R204	03/11/2016			Bond Future	8.9407	101.2655	8.8508	101.4339	(1.006)	0.0000	0.0000	0
2016/02/25	R204	03/11/2016	9.21	Put	Bond Future	690.2500	0.6903	621.9400	0.6219	(9.896)	0	0	0
2016/02/25	R204	03/11/2016	9.23	Put	Bond Future	677.7600	0.6778	610.4500	0.6105	(9.931)	0	0	0
2016/02/25	R204	03/11/2016	9.22	Put	Bond Future	684.1400	0.6841	616.3300	0.6163	(9.912)	0	0	0
2016/02/25	R204	03/11/2016	9.22	Call	Bond Future	1,204.9400	1.2049	1,305.5200	1.3055	8.347	0	0	0
2016/02/25	R204	03/11/2016	9.21	Call	Bond Future	1,192.4600	1.1925	1,292.5400	1.2925	8.393	0	0	0
2016/02/25	R204	03/11/2016	9.23	Call	Bond Future	1,217.1400	1.2171	1,318.2200	1.3182	8.305	0	0	0
2016/02/25	R207	05/05/2016	7.86	Put	Bond Future	3,251.3800	3.2514	3,071.3200	3.0713	(5.538)	0	0	0
2016/02/25	R207	05/05/2016			Bond Future	8.9018	97.2022	8.8369	97.3963	(0.729)	0.0000	0.0000	42,164
2016/02/25	R207	05/05/2016	7.85	Put	Bond Future	3,280.0300	3.2800	3,099.6000	3.0996	(5.501)	0	0	0
2016/02/25	R207	05/05/2016	7.56	Put	Bond Future	4,140.7600	4.1408	3,952.5200	3.9525	(4.546)	0	0	0
2016/02/25	R207	05/05/2016	7.84	Put	Bond Future	3,308.7700	3.3088	3,127.9700	3.1280	(5.464)	0	0	0
2016/02/25	R207	05/05/2016	7.56	Call	Bond Future	28.3100	0.0283	34.1200	0.0341	20.523	0	0	43
2016/02/25	R207	05/05/2016	7.85	Call	Bond Future	74.5200	0.0745	88.1400	0.0881	18.277	0	0	0
2016/02/25	R207	05/05/2016	7.86	Call	Bond Future	76.9600	0.0770	90.9500	0.0910	18.178	0	0	0
2016/02/25	R207	05/05/2016	7.84	Call	Bond Future	72.1500	0.0721	85.4000	0.0854	18.365	0	0	0
2016/02/25	R207	04/08/2016			Bond Future	9.0123	95.4013	8.9419	95.5989	(0.781)	0.0000	0.0000	0
2016/02/25	R207	04/08/2016	7.99	Put	Bond Future	3,207.3000	3.2073	3,043.7300	3.0437	(5.100)	0	0	0
2016/02/25	R207	04/08/2016	8.01	Put	Bond Future	3,159.7500	3.1598	2,997.1500	2.9971	(5.146)	0	0	0
2016/02/25	R207	04/08/2016	8.00	Put	Bond Future	3,183.4900	3.1835	3,020.4000	3.0204	(5.123)	0	0	0
2016/02/25	R207	04/08/2016	8.01	Call	Bond Future	297.6200	0.2976	332.6500	0.3327	11.770	0	0	0
2016/02/25	R207	04/08/2016	7.99	Call	Bond Future	286.9900	0.2870	321.0500	0.3210	11.868	0	0	0
2016/02/25	R207	04/08/2016	8.00	Call	Bond Future	292.2700	0.2923	326.8100	0.3268	11.818	0	0	0
2016/02/25	R208	05/05/2016	7.99	Call	Bond Future	101.1100	0.1011	120.3000	0.1203	18.979	0	0	0
2016/02/25	R208	05/05/2016	8.00	Put	Bond Future	4,049.8900	4.0499	3,815.4700	3.8155	(5.788)	0	0	0
2016/02/25	R208	05/05/2016			Bond Future	9.0481	91.8024	8.9789	92.0565	(0.764)	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
2016/02/25	R208	05/05/2016	8.00	Call	Bond Future	104.2400	0.1042	123.9500	0.1239	18.908	0	0	0
2016/02/25	R208	05/05/2016	8.01	Call	Bond Future	107.4500	0.1074	127.6800	0.1277	18.827	0	0	0
2016/02/25	R208	05/05/2016	7.99	Put	Bond Future	4,085.3900	4.0854	3,850.4500	3.8505	(5.751)	0	0	0
2016/02/25	R208	05/05/2016	8.01	Put	Bond Future	4,014.4800	4.0145	3,780.5800	3.7806	(5.826)	0	0	0
2016/02/25	R208	04/08/2016	8.01	Put	Bond Future	4,395.7000	4.3957	4,177.0100	4.1770	(4.975)	0	0	0
2016/02/25	R208	04/08/2016			Bond Future	9.1401	93.5434	9.0665	93.8023	(0.805)	0.0000	0.0000	0
2016/02/25	R208	04/08/2016	8.00	Put	Bond Future	4,426.9400	4.4269	4,207.6800	4.2077	(4.953)	0	0	0
2016/02/25	R208	04/08/2016	7.99	Call	Bond Future	309.9800	0.3100	349.0400	0.3490	12.601	0	0	0
2016/02/25	R208	04/08/2016	8.00	Call	Bond Future	315.6900	0.3157	355.3200	0.3553	12.553	0	0	0
2016/02/25	R208	04/08/2016	8.01	Call	Bond Future	321.4800	0.3215	361.6800	0.3617	12.505	0	0	0
2016/02/25	R208	04/08/2016	7.99	Put	Bond Future	4,458.2700	4.4583	4,238.4400	4.2384	(4.931)	0	0	0
2016/02/25	R208	03/11/2016	9.59	Put	Bond Future	1,429.4000	1.4294	1,325.2200	1.3252	(7.288)	0	0	0
2016/02/25	R208	03/11/2016			Bond Future	9.2223	91.9433	9.1441	92.2060	(0.848)	0.0000	0.0000	0
2016/02/25	R208	03/11/2016	9.58	Put	Bond Future	1,442.2000	1.4422	1,337.3500	1.3374	(7.270)	0	0	0
2016/02/25	R208	03/11/2016	9.57	Call	Bond Future	2,612.5700	2.6126	2,769.8200	2.7698	6.019	0	0	0
2016/02/25	R208	03/11/2016	9.58	Call	Bond Future	2,632.4100	2.6324	2,790.3300	2.7903	5.999	0	0	0
2016/02/25	R208	03/11/2016	9.59	Call	Bond Future	2,652.6100	2.6526	2,811.2000	2.8112	5.979	0	0	0
2016/02/25	R208	03/11/2016	9.57	Put	Bond Future	1,455.3800	1.4554	1,349.8600	1.3499	(7.250)	0	0	0
2016/02/25	R209	05/05/2016			Bond Future	9.9143	69.1034	9.8216	69.7060	(0.935)	0.0000	0.0000	31,873
2016/02/25	R209	05/05/2016	9.00	Call	Bond Future	397.9300	0.3979	483.3600	0.4834	21.469	0	0	6,700
2016/02/25	R209	05/05/2016	8.25	Put	Bond Future	12,225.8100	12.2258	11,635.9400	11.6359	(4.825)	0	0	0
2016/02/25	R209	05/05/2016	8.99	Put	Bond Future	6,778.7300	6.7787	6,259.8400	6.2598	(7.655)	0	0	0
2016/02/25	R209	05/05/2016	9.01	Put	Bond Future	6,650.5800	6.6506	6,135.1100	6.1351	(7.751)	0	0	0
2016/02/25	R209	05/05/2016	9.00	Put	Bond Future	6,714.5100	6.7145	6,197.3200	6.1973	(7.703)	0	0	0
2016/02/25	R209	05/05/2016	9.01	Call	Bond Future	407.8200	0.4078	494.9700	0.4950	21.370	0	0	0
2016/02/25	R209	05/05/2016	8.25	Call	Bond Future	44.0500	0.0441	56.8000	0.0568	28.944	0	0	6,700
2016/02/25	R209	05/05/2016	8.99	Call	Bond Future	388.2200	0.3882	471.9500	0.4720	21.568	0	0	0
2016/02/25	R209	04/08/2016	9.26	Call	Bond Future	1,500.1700	1.5002	1,686.2200	1.6862	12.402	0	0	0
2016/02/25	R209	04/08/2016			Bond Future	9.9753	70.4140	9.8798	71.0280	(0.957)	0.0000	0.0000	0
2016/02/25	R209	04/08/2016	9.60	Put	Bond Future	4,727.1100	4.7271	4,361.9500	4.3619	(7.725)	0	0	0
2016/02/25	R209	04/08/2016	10.60	Call	Bond Future	5,599.4700	5.5995	6,025.8000	6.0258	7.614	0	0	5,760
2016/02/25	R209	04/08/2016	9.24	Call	Bond Future	1,461.4000	1.4614	1,643.9100	1.6439	12.489	0	0	0
2016/02/25	R209	04/08/2016	9.25	Call	Bond Future	1,480.6200	1.4806	1,664.8900	1.6649	12.445	0	0	0
2016/02/25	R209	04/08/2016	10.60	Put	Bond Future	1,783.5200	1.7835	1,595.8100	1.5958	(10.525)	0	0	0
2016/02/25	R209	04/08/2016	9.24	Put	Bond Future	6,417.8300	6.4178	5,986.3000	5.9863	(6.724)	0	0	0
2016/02/25	R209	04/08/2016	9.26	Put	Bond Future	6,314.6000	6.3146	5,886.6100	5.8866	(6.778)	0	0	0
2016/02/25	R209	04/08/2016	9.60	Call	Bond Future	2,263.9600	2.2640	2,512.8400	2.5128	10.993	0	0	5,760
2016/02/25	R209	04/08/2016	9.25	Put	Bond Future	6,366.0000	6.3660	5,936.2300	5.9362	(6.751)	0	0	0
2016/02/25	R209	03/11/2016	10.26	Call	Bond Future	4,885.6500	4.8856	5,250.4600	5.2505	7.467	0	0	0
2016/02/25	R209	03/11/2016			Bond Future	10.0297	68.6202	9.9316	69.2452	(0.978)	0.0000	0.0000	0
2016/02/25	R209	03/11/2016	10.24	Call	Bond Future	4,817.6000	4.8176	5,179.5100	5.1795	7.512	0	0	0
2016/02/25	R209	03/11/2016	10.25	Call	Bond Future	4,851.5800	4.8516	5,214.9400	5.2149	7.490	0	0	0
2016/02/25	R209	03/11/2016	10.24	Put	Bond Future	3,507.2900	3.5073	3,244.1600	3.2442	(7.502)	0	0	0
2016/02/25	R209	03/11/2016	10.25	Put	Bond Future	3,479.9200	3.4799	3,218.2400	3.2182	(7.520)	0	0	0
2016/02/25	R209	03/11/2016	10.26	Put	Bond Future	3,452.7400	3.4527	3,192.5100	3.1925	(7.537)	0	0	0
2016/02/25	R210	05/05/2016			Bond Future	180.2483	180.2483	180.2268	180.2268	(0.012)	0.0000	0.0000	1,554

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2016/02/25	R210	05/05/2016	184.99	Put	Bond Future	4,741.7400	4.7417	4,763.1600	4.7632	0.452	0	0	0
2016/02/25	R210	05/05/2016	185.00	Put	Bond Future	4,751.7400	4.7517	4,773.1600	4.7732	0.451	0	0	0
2016/02/25	R210	05/05/2016	185.01	Put	Bond Future	4,761.7400	4.7617	4,783.1600	4.7832	0.450	0	0	0
2016/02/25	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R210	04/08/2016			Bond Future	183.6813	183.6813	183.6594	183.6594	(0.012)	0.0000	0.0000	0
2016/02/25	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R210	04/08/2016	181.50	Call	Bond Future	2,181.2600	2.1813	2,159.4400	2.1594	(1.000)	0	0	0
2016/02/25	R210	04/08/2016	181.52	Call	Bond Future	2,161.2600	2.1613	2,139.4400	2.1394	(1.010)	0	0	0
2016/02/25	R210	04/08/2016	181.51	Call	Bond Future	2,171.2600	2.1713	2,149.4400	2.1494	(1.005)	0	0	0
2016/02/25	R211	05/05/2016	139.01	Put	Bond Future	1,378.3200	1.3783	1,397.5100	1.3975	1.392	0	0	0
2016/02/25	R211	05/05/2016			Bond Future	137.6317	137.6317	137.6125	137.6125	(0.014)	0.0000	0.0000	62
2016/02/25	R211	05/05/2016	139.00	Put	Bond Future	1,368.3200	1.3683	1,387.5100	1.3875	1.402	0	0	0
2016/02/25	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R211	05/05/2016	138.99	Put	Bond Future	1,358.3200	1.3583	1,377.5100	1.3775	1.413	0	0	0
2016/02/25	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R211	04/08/2016			Bond Future	138.5160	138.5160	138.4964	138.4964	(0.014)	0.0000	0.0000	0
2016/02/25	R211	04/08/2016	137.09	Call	Bond Future	1,426.0100	1.4260	1,406.3500	1.4063	(1.379)	0	0	0
2016/02/25	R211	04/08/2016	137.07	Call	Bond Future	1,446.0100	1.4460	1,426.3500	1.4263	(1.360)	0	0	0
2016/02/25	R211	04/08/2016	137.08	Call	Bond Future	1,436.0100	1.4360	1,416.3500	1.4163	(1.369)	0	0	0
2016/02/25	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R212	05/05/2016			Bond Future	142.5206	142.5206	142.5814	142.5814	0.043	0.0000	0.0000	3,830
2016/02/25	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R212	05/05/2016	144.99	Put	Bond Future	2,469.4400	2.4694	2,408.5600	2.4086	(2.465)	0	0	0
2016/02/25	R212	05/05/2016	145.01	Put	Bond Future	2,489.4400	2.4894	2,428.5600	2.4286	(2.446)	0	0	0
2016/02/25	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R212	05/05/2016	145.00	Put	Bond Future	2,479.4400	2.4794	2,418.5600	2.4186	(2.455)	0	0	0
2016/02/25	R212	04/08/2016	142.43	Call	Bond Future	898.4800	0.8985	960.3900	0.9604	6.891	0	0	0
2016/02/25	R212	04/08/2016			Bond Future	143.3285	143.3285	143.3904	143.3904	0.043	0.0000	0.0000	0
2016/02/25	R212	04/08/2016	142.44	Call	Bond Future	888.4800	0.8885	950.3900	0.9504	6.968	0	0	0
2016/02/25	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/25	R212	04/08/2016	142.42	Call	Bond Future	908.4800	0.9085	970.3900	0.9704	6.815	0	0	0
2016/02/25	R213	05/05/2016	8.74	Put	Bond Future	7,614.4100	7.6144	7,040.1400	7.0401	(7.542)	0	0	0
2016/02/25	R213	05/05/2016	8.76	Put	Bond Future	7,481.5700	7.4816	6,910.2900	6.9103	(7.636)	0	0	0
2016/02/25	R213	05/05/2016			Bond Future	9.8003	79.6990	9.7024	80.3397	(1.000)	0.0000	0.0000	48,117
2016/02/25	R213	05/05/2016	8.75	Put	Bond Future	7,547.8700	7.5479	6,975.0800	6.9751	(7.589)	0	0	0

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2016/02/25	R213	05/05/2016	8.74	Call	Bond Future	267.0100	0.2670	333.4400	0.3334	24.879	0	0	0
2016/02/25	R213	05/05/2016	8.75	Call	Bond Future	274.2200	0.2742	342.1300	0.3421	24.765	0	0	0
2016/02/25	R213	05/05/2016	8.76	Call	Bond Future	281.5800	0.2816	351.0000	0.3510	24.654	0	0	0
2016/02/25	R213	04/08/2016			Bond Future	9.8636	81.2104	9.7625	81.8632	(1.025)	0.0000	0.0000	0
2016/02/25	R213	04/08/2016	8.99	Put	Bond Future	7,075.2300	7.0752	6,589.0400	6.5890	(6.872)	0	0	0
2016/02/25	R213	04/08/2016	9.01	Put	Bond Future	6,966.7800	6.9668	6,484.1500	6.4841	(6.928)	0	0	0
2016/02/25	R213	04/08/2016	9.00	Put	Bond Future	7,020.8800	7.0209	6,536.4600	6.5365	(6.900)	0	0	0
2016/02/25	R213	04/08/2016	9.01	Call	Bond Future	1,206.0400	1.2060	1,376.2300	1.3762	14.111	0	0	0
2016/02/25	R213	04/08/2016	8.99	Call	Bond Future	1,172.4300	1.1724	1,339.0600	1.3391	14.212	0	0	0
2016/02/25	R213	04/08/2016	9.00	Call	Bond Future	1,189.1500	1.1892	1,357.5500	1.3575	14.161	0	0	0
2016/02/25	R213	03/11/2016			Bond Future	9.9232	79.2242	9.8189	79.8887	(1.050)	0.0000	0.0000	0
2016/02/25	R213	03/11/2016	10.18	Put	Bond Future	3,310.5600	3.3106	3,037.2100	3.0372	(8.257)	0	0	0
2016/02/25	R213	03/11/2016	10.20	Put	Bond Future	3,257.7700	3.2578	2,987.5300	2.9875	(8.295)	0	0	0
2016/02/25	R213	03/11/2016	10.18	Call	Bond Future	4,914.4300	4.9144	5,305.5400	5.3055	7.958	0	0	0
2016/02/25	R213	03/11/2016	10.19	Put	Bond Future	3,283.9400	3.2839	3,012.1600	3.0122	(8.276)	0	0	0
2016/02/25	R213	03/11/2016	10.19	Call	Bond Future	4,949.3000	4.9493	5,341.9800	5.3420	7.934	0	0	0
2016/02/25	R213	03/11/2016	10.20	Call	Bond Future	4,984.5400	4.9845	5,378.7600	5.3788	7.909	0	0	0
2016/02/25	R214	05/05/2016	9.01	Call	Bond Future	334.1900	0.3342	417.2900	0.4173	24.866	0	0	0
2016/02/25	R214	05/05/2016	9.30	Put	Bond Future	5,752.1100	5.7521	5,207.8100	5.2078	(9.463)	0	0	0
2016/02/25	R214	05/05/2016			Bond Future	10.0221	69.2099	9.9192	69.8981	(1.026)	0.0000	0.0000	31,399
2016/02/25	R214	05/05/2016	8.99	Call	Bond Future	317.2900	0.3173	396.9300	0.3969	25.100	0	0	0
2016/02/25	R214	05/05/2016	9.00	Call	Bond Future	325.6500	0.3256	407.0100	0.4070	24.984	0	0	0
2016/02/25	R214	05/05/2016	8.99	Put	Bond Future	7,784.6600	7.7847	7,176.0500	7.1761	(7.818)	0	0	0
2016/02/25	R214	05/05/2016	9.01	Put	Bond Future	7,644.2600	7.6443	7,039.1100	7.0391	(7.916)	0	0	0
2016/02/25	R214	05/05/2016	9.30	Call	Bond Future	664.2800	0.6643	808.2300	0.8082	21.670	0	0	0
2016/02/25	R214	05/05/2016	9.00	Put	Bond Future	7,714.3000	7.7143	7,107.4100	7.1074	(7.867)	0	0	0
2016/02/25	R214	04/08/2016	9.25	Put	Bond Future	7,193.2800	7.1933	6,684.5000	6.6845	(7.073)	0	0	0
2016/02/25	R214	04/08/2016	11.30	Call	Bond Future	8,222.2900	8.2223	8,796.3900	8.7964	6.982	0	0	5,800
2016/02/25	R214	04/08/2016	9.24	Call	Bond Future	1,326.1800	1.3262	1,516.6900	1.5167	14.365	0	0	0
2016/02/25	R214	04/08/2016			Bond Future	10.0813	70.5224	9.9755	71.2236	(1.050)	0.0000	0.0000	0
2016/02/25	R214	04/08/2016	9.30	Call	Bond Future	1,438.9700	1.4390	1,641.3200	1.6413	14.062	0	0	1,300
2016/02/25	R214	04/08/2016	8.55	Put	Bond Future	11,895.7300	11.8957	11,275.7100	11.2757	(5.212)	0	0	0
2016/02/25	R214	04/08/2016	9.25	Call	Bond Future	1,344.5800	1.3446	1,537.0500	1.5371	14.315	0	0	0
2016/02/25	R214	04/08/2016	11.30	Put	Bond Future	950.6300	0.9506	823.4800	0.8235	(13.375)	0	0	0
2016/02/25	R214	04/08/2016	10.30	Put	Bond Future	2,806.6500	2.8067	2,518.6600	2.5187	(10.261)	0	0	0
2016/02/25	R214	04/08/2016	9.26	Call	Bond Future	1,363.1600	1.3632	1,557.5900	1.5576	14.263	0	0	0
2016/02/25	R214	04/08/2016	9.30	Put	Bond Future	6,912.7200	6.9127	6,413.8200	6.4138	(7.217)	0	0	0
2016/02/25	R214	04/08/2016	8.55	Call	Bond Future	452.2600	0.4523	533.4900	0.5335	17.961	0	0	1,300
2016/02/25	R214	04/08/2016	9.24	Put	Bond Future	7,250.2500	7.2502	6,739.5100	6.7395	(7.044)	0	0	0
2016/02/25	R214	04/08/2016	10.30	Call	Bond Future	4,217.4800	4.2175	4,630.7400	4.6307	9.799	0	0	5,800
2016/02/25	R214	04/08/2016	9.26	Put	Bond Future	7,136.6200	7.1366	6,629.8000	6.6298	(7.102)	0	0	0
2016/02/25	R214	03/11/2016	10.35	Put	Bond Future	3,626.7200	3.6267	3,328.8000	3.3288	(8.215)	0	0	0
2016/02/25	R214	03/11/2016			Bond Future	10.1370	68.5839	10.0282	69.2978	(1.073)	0.0000	0.0000	0
2016/02/25	R214	03/11/2016	10.34	Put	Bond Future	3,655.0400	3.6550	3,355.4800	3.3555	(8.196)	0	0	0
2016/02/25	R214	03/11/2016	10.35	Call	Bond Future	4,988.9600	4.9890	5,404.9900	5.4050	8.339	0	0	0
2016/02/25	R214	03/11/2016	10.33	Call	Bond Future	4,919.8500	4.9199	5,332.5900	5.3326	8.389	0	0	0
2016/02/25	R214	03/11/2016	10.34	Call	Bond Future	4,954.3600	4.9544	5,368.7500	5.3688	8.364	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
2016/02/25	R214	03/11/2016	10.33	Put	Bond Future	3,683.5600	3.6836	3,382.3500	3.3824	(8.177)	0	0	0
2016/02/25	R248	05/05/2016			Bond Future	10.1198	88.7275	10.0168	89.5957	(1.018)	0.0000	0.0000	63,832
2016/02/25	R248	05/05/2016	8.99	Put	Bond Future	10,760.2400	10.7602	9,973.4500	9.9735	(7.312)	0	0	0
2016/02/25	R248	05/05/2016	9.01	Put	Bond Future	10,573.6800	10.5737	9,790.6500	9.7907	(7.405)	0	0	0
2016/02/25	R248	05/05/2016	8.99	Call	Bond Future	314.6000	0.3146	396.0900	0.3961	25.903	0	0	0
2016/02/25	R248	05/05/2016	9.00	Put	Bond Future	10,666.6000	10.6666	9,881.6500	9.8816	(7.359)	0	0	0
2016/02/25	R248	05/05/2016	9.00	Call	Bond Future	323.0500	0.3230	406.3800	0.4064	25.795	0	0	0
2016/02/25	R248	05/05/2016	9.01	Call	Bond Future	332.0300	0.3320	417.2800	0.4173	25.675	0	0	0
2016/02/25	R248	04/08/2016			Bond Future	10.1827	90.4101	10.0765	91.2947	(1.043)	0.0000	0.0000	0
2016/02/25	R248	04/08/2016	9.25	Call	Bond Future	1,495.2800	1.4953	1,714.5500	1.7146	14.664	0	0	0
2016/02/25	R248	04/08/2016	9.24	Put	Bond Future	9,936.6400	9.9366	9,269.0100	9.2690	(6.719)	0	0	0
2016/02/25	R248	04/08/2016	9.26	Put	Bond Future	9,784.0800	9.7841	9,121.1400	9.1211	(6.776)	0	0	0
2016/02/25	R248	04/08/2016	9.25	Put	Bond Future	9,859.6900	9.8597	9,194.3800	9.1944	(6.748)	0	0	0
2016/02/25	R248	04/08/2016	9.26	Call	Bond Future	1,516.9000	1.5169	1,738.5400	1.7385	14.611	0	0	0
2016/02/25	R248	04/08/2016	9.24	Call	Bond Future	1,474.8200	1.4748	1,691.7700	1.6918	14.710	0	0	0
2016/02/25	R248	03/11/2016	10.38	Call	Bond Future	5,984.3600	5.9844	6,492.9000	6.4929	8.498	0	0	0
2016/02/25	R248	03/11/2016			Bond Future	10.2420	87.7135	10.1327	88.6141	(1.066)	0.0000	0.0000	0
2016/02/25	R248	03/11/2016	10.39	Call	Bond Future	6,027.0300	6.0270	6,537.6600	6.5377	8.472	0	0	0
2016/02/25	R248	03/11/2016	10.37	Put	Bond Future	4,907.6300	4.9076	4,513.4300	4.5134	(8.032)	0	0	0
2016/02/25	R248	03/11/2016	10.39	Put	Bond Future	4,833.0000	4.8330	4,442.9900	4.4430	(8.070)	0	0	0
2016/02/25	R248	03/11/2016	10.37	Call	Bond Future	5,942.0900	5.9421	6,448.5300	6.4485	8.523	0	0	0
2016/02/25	R248	03/11/2016	10.38	Put	Bond Future	4,870.0400	4.8700	4,477.9400	4.4779	(8.051)	0	0	0

Total

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