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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/03/2016 TO 07/03/2016

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
2016/03/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	2025	05/05/2016			Bond Future	123.5818	123.5818	123.5729	123.5729	(0.007)	0.0000	0.0000	4,606
2016/03/07	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2025	05/05/2016	125.99	Put	Bond Future	2,408.2200	2.4082	2,417.1400	2.4171	0.370	0	0	0
2016/03/07	2025	05/05/2016	126.01	Put	Bond Future	2,428.2200	2.4282	2,437.1400	2.4371	0.367	0	0	0
2016/03/07	2025	05/05/2016	126.00	Put	Bond Future	2,418.2200	2.4182	2,427.1400	2.4271	0.369	0	0	0
2016/03/07	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2025	04/08/2016			Bond Future	124.6794	124.6794	124.6703	124.6703	(0.007)	0.0000	0.0000	0
2016/03/07	2025	04/08/2016	123.86	Call	Bond Future	819.4500	0.8194	810.2700	0.8103	(1.120)	0	0	0
2016/03/07	2025	04/08/2016	123.87	Call	Bond Future	809.4500	0.8094	800.2700	0.8003	(1.134)	0	0	0
2016/03/07	2025	04/08/2016	123.85	Call	Bond Future	829.4500	0.8294	820.2700	0.8203	(1.107)	0	0	0
2016/03/07	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2030	05/05/2016	8.99	Put	Bond Future	5,232.0400	5.2320	5,087.9700	5.0880	(2.754)	0	0	0
2016/03/07	2030	05/05/2016	9.01	Put	Bond Future	5,084.7500	5.0848	4,940.6800	4.9407	(2.833)	0	0	0
2016/03/07	2030	05/05/2016			Bond Future	9.7293	89.2255	9.7081	89.3696	(0.218)	0.0000	0.0000	17,366
2016/03/07	2030	05/05/2016	9.00	Put	Bond Future	5,158.3500	5.1584	5,014.2800	5.0143	(2.793)	0	0	0
2016/03/07	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2030	04/08/2016	10.17	Call	Bond Future	2,424.9800	2.4250	2,571.4200	2.5714	6.039	0	0	0
2016/03/07	2030	04/08/2016			Bond Future	9.7999	86.9068	9.7780	87.0532	(0.223)	0.0000	0.0000	0
2016/03/07	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2032	05/05/2016			Bond Future	9.8685	88.0330	9.8524	88.1485	(0.163)	0.0000	0.0000	9,231
2016/03/07	2032	05/05/2016	8.99	Put	Bond Future	7,048.2200	7.0482	6,917.7100	6.9177	(1.852)	0	0	0
2016/03/07	2032	05/05/2016	9.01	Put	Bond Future	6,909.4900	6.9095	6,778.7500	6.7788	(1.892)	0	0	0
2016/03/07	2032	05/05/2016	9.00	Put	Bond Future	6,978.7000	6.9787	6,848.0700	6.8481	(1.872)	0	0	0
2016/03/07	2032	05/05/2016	9.01	Call	Bond Future	412.2500	0.4123	397.0400	0.3970	(3.690)	0	0	0
2016/03/07	2032	05/05/2016	8.99	Call	Bond Future	391.2800	0.3913	376.3000	0.3763	(3.828)	0	0	0
2016/03/07	2032	05/05/2016	9.00	Call	Bond Future	401.6600	0.4017	386.5600	0.3866	(3.759)	0	0	0
2016/03/07	2032	04/08/2016	9.01	Call	Bond Future	1,165.3100	1.1653	1,166.5300	1.1665	0.105	0	0	0
2016/03/07	2032	04/08/2016			Bond Future	9.9375	89.7000	9.9209	89.8174	(0.167)	0.0000	0.0000	0
2016/03/07	2032	04/08/2016	8.99	Call	Bond Future	1,131.2300	1.1312	1,132.1600	1.1322	0.082	0	0	0
2016/03/07	2032	04/08/2016	9.00	Call	Bond Future	1,148.1800	1.1482	1,149.2500	1.1492	0.093	0	0	0
2016/03/07	2032	04/08/2016	8.99	Put	Bond Future	8,237.6100	8.2376	8,121.1400	8.1211	(1.414)	0	0	0
2016/03/07	2032	04/08/2016	9.01	Put	Bond Future	8,113.0600	8.1131	7,996.8800	7.9969	(1.432)	0	0	0
2016/03/07	2032	04/08/2016	9.00	Put	Bond Future	8,175.1900	8.1752	8,058.8600	8.0589	(1.423)	0	0	0

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2016/03/07	2032	03/11/2016			Bond Future	10.0004	87.2610	9.9836	87.3784	(0.168)	0.0000	0.0000	0
2016/03/07	2032	03/11/2016	10.28	Put	Bond Future	3,586.5600	3.5866	3,511.9100	3.5119	(2.081)	0	0	0
2016/03/07	2032	03/11/2016	10.30	Put	Bond Future	3,529.2200	3.5292	3,455.1700	3.4552	(2.098)	0	0	0
2016/03/07	2032	03/11/2016	10.29	Put	Bond Future	3,557.6600	3.5577	3,483.3100	3.4833	(2.090)	0	0	0
2016/03/07	2032	03/11/2016	10.30	Call	Bond Future	5,585.2400	5.5852	5,628.5300	5.6285	0.775	0	0	0
2016/03/07	2032	03/11/2016	10.28	Call	Bond Future	5,507.5900	5.5076	5,550.2800	5.5503	0.775	0	0	0
2016/03/07	2032	03/11/2016	10.29	Call	Bond Future	5,546.2200	5.5462	5,589.2100	5.5892	0.775	0	0	0
2016/03/07	2033	05/05/2016			Bond Future	103.0278	103.0278	103.0206	103.0206	(0.007)	0.0000	0.0000	1,032
2016/03/07	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2033	05/05/2016	102.40	Call	Bond Future	627.8200	0.6278	620.6100	0.6206	(1.148)	0	0	0
2016/03/07	2033	05/05/2016	102.41	Call	Bond Future	617.8200	0.6178	610.6100	0.6106	(1.167)	0	0	0
2016/03/07	2033	05/05/2016	102.39	Call	Bond Future	637.8200	0.6378	630.6100	0.6306	(1.130)	0	0	0
2016/03/07	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2037	05/05/2016	8.99	Call	Bond Future	316.4300	0.3164	305.6000	0.3056	(3.423)	0	0	0
2016/03/07	2037	05/05/2016	9.00	Put	Bond Future	8,628.8100	8.6288	8,453.2400	8.4532	(2.035)	0	0	0
2016/03/07	2037	05/05/2016			Bond Future	9.9930	89.3491	9.9718	89.5137	(0.212)	0.0000	0.0000	40,778
2016/03/07	2037	05/05/2016	9.00	Call	Bond Future	325.3700	0.3254	314.4600	0.3145	(3.353)	0	0	0
2016/03/07	2037	05/05/2016	9.01	Call	Bond Future	334.5700	0.3346	323.5900	0.3236	(3.282)	0	0	0
2016/03/07	2037	05/05/2016	8.99	Put	Bond Future	8,709.7500	8.7098	8,534.2600	8.5343	(2.015)	0	0	0
2016/03/07	2037	05/05/2016	9.01	Put	Bond Future	8,548.2600	8.5483	8,372.6200	8.3726	(2.055)	0	0	0
2016/03/07	2037	04/08/2016			Bond Future	10.0620	86.7821	10.0402	86.9496	(0.217)	0.0000	0.0000	0
2016/03/07	2037	04/08/2016	9.24	Put	Bond Future	8,220.1200	8.2201	8,066.5100	8.0665	(1.869)	0	0	0
2016/03/07	2037	04/08/2016	9.26	Put	Bond Future	8,090.4000	8.0904	7,937.4100	7.9374	(1.891)	0	0	0
2016/03/07	2037	04/08/2016	9.24	Call	Bond Future	1,524.6600	1.5247	1,538.5800	1.5386	0.913	0	0	0
2016/03/07	2037	04/08/2016	9.25	Put	Bond Future	8,155.1900	8.1552	8,001.8900	8.0019	(1.880)	0	0	0
2016/03/07	2037	04/08/2016	9.25	Call	Bond Future	1,546.0300	1.5460	1,560.2600	1.5603	0.920	0	0	0
2016/03/07	2037	04/08/2016	9.26	Call	Bond Future	1,567.4100	1.5674	1,581.9500	1.5819	0.928	0	0	0
2016/03/07	2037	03/11/2016	10.35	Call	Bond Future	5,807.4300	5.8074	5,876.2500	5.8763	1.185	0	0	0
2016/03/07	2037	03/11/2016	10.36	Put	Bond Future	4,058.2100	4.0582	3,959.0000	3.9590	(2.445)	0	0	0
2016/03/07	2037	03/11/2016			Bond Future	10.1202	88.4469	10.0981	88.6154	(0.219)	0.0000	0.0000	0
2016/03/07	2037	03/11/2016	10.36	Call	Bond Future	5,848.5500	5.8486	5,917.8000	5.9178	1.184	0	0	0
2016/03/07	2037	03/11/2016	10.37	Call	Bond Future	5,889.7900	5.8898	5,959.4500	5.9595	1.183	0	0	0
2016/03/07	2037	03/11/2016	10.35	Put	Bond Future	4,090.5800	4.0906	3,990.9400	3.9909	(2.436)	0	0	0
2016/03/07	2037	03/11/2016	10.37	Put	Bond Future	4,026.0700	4.0261	3,927.2700	3.9273	(2.454)	0	0	0
2016/03/07	2038	05/05/2016	131.01	Put	Bond Future	1,961.2600	1.9613	1,970.1200	1.9701	0.452	0	0	0
2016/03/07	2038	05/05/2016			Bond Future	129.0487	129.0487	129.0399	129.0399	(0.007)	0.0000	0.0000	17,007
2016/03/07	2038	05/05/2016	131.00	Put	Bond Future	1,951.2600	1.9513	1,960.1200	1.9601	0.454	0	0	0
2016/03/07	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2038	05/05/2016	130.99	Put	Bond Future	1,941.2600	1.9413	1,950.1200	1.9501	0.456	0	0	0
2016/03/07	2038	04/08/2016			Bond Future	130.0938	130.0938	130.0845	130.0845	(0.007)	0.0000	0.0000	0
2016/03/07	2038	04/08/2016	129.31	Call	Bond Future	783.8400	0.7838	774.5200	0.7745	(1.189)	0	0	0
2016/03/07	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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2016/03/07	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2038	04/08/2016	129.32	Call	Bond Future	773.8400	0.7738	764.5200	0.7645	(1.204)	0	0	0
2016/03/07	2038	04/08/2016	129.30	Call	Bond Future	793.8400	0.7938	784.5200	0.7845	(1.174)	0	0	0
2016/03/07	2040	05/05/2016	9.50	Call	Bond Future	1,020.6800	1.0207	1,012.1500	1.0122	(0.836)	0	0	0
2016/03/07	2040	05/05/2016			Bond Future	10.0530	92.9924	10.0319	93.1675	(0.210)	0.0000	0.0000	1,812
2016/03/07	2040	05/05/2016	9.51	Call	Bond Future	1,042.5300	1.0425	1,034.2700	1.0343	(0.792)	0	0	0
2016/03/07	2040	05/05/2016	9.49	Call	Bond Future	999.0400	0.9990	990.2400	0.9902	(0.881)	0	0	0
2016/03/07	2040	05/05/2016	9.50	Put	Bond Future	5,793.8000	5.7938	5,610.1700	5.6102	(3.169)	0	0	0
2016/03/07	2040	05/05/2016	9.49	Put	Bond Future	5,862.2700	5.8623	5,678.3700	5.6784	(3.137)	0	0	0
2016/03/07	2040	05/05/2016	9.51	Put	Bond Future	5,725.6800	5.7257	5,542.3200	5.5423	(3.202)	0	0	0
2016/03/07	2040	04/08/2016			Bond Future	10.1223	90.2439	10.1005	90.4220	(0.215)	0.0000	0.0000	0
2016/03/07	2040	04/08/2016	9.49	Put	Bond Future	7,513.5200	7.5135	7,356.9400	7.3569	(2.084)	0	0	0
2016/03/07	2040	04/08/2016	9.50	Call	Bond Future	2,122.6100	2.1226	2,144.5000	2.1445	1.031	0	0	0
2016/03/07	2040	04/08/2016	9.51	Call	Bond Future	2,149.7500	2.1497	2,172.0400	2.1720	1.037	0	0	0
2016/03/07	2040	04/08/2016	9.49	Call	Bond Future	2,095.6800	2.0957	2,117.1900	2.1172	1.026	0	0	0
2016/03/07	2040	04/08/2016	9.51	Put	Bond Future	7,388.0400	7.3880	7,232.2400	7.2322	(2.109)	0	0	0
2016/03/07	2040	04/08/2016	9.50	Put	Bond Future	7,450.6100	7.4506	7,294.4100	7.2944	(2.096)	0	0	0
2016/03/07	2044	05/05/2016	8.99	Put	Bond Future	9,905.6300	9.9056	9,718.3900	9.7184	(1.890)	0	0	0
2016/03/07	2044	05/05/2016			Bond Future	10.0463	90.3262	10.0252	90.5022	(0.210)	0.0000	0.0000	20,243
2016/03/07	2044	05/05/2016	9.01	Put	Bond Future	9,724.1100	9.7241	9,536.6800	9.5367	(1.927)	0	0	0
2016/03/07	2044	05/05/2016	9.00	Put	Bond Future	9,814.5200	9.8145	9,627.1900	9.6272	(1.909)	0	0	0
2016/03/07	2044	05/05/2016	9.01	Call	Bond Future	305.3400	0.3053	293.9500	0.2939	(3.730)	0	0	0
2016/03/07	2044	05/05/2016	8.99	Call	Bond Future	288.3000	0.2883	277.1000	0.2771	(3.885)	0	0	0
2016/03/07	2044	05/05/2016	9.00	Call	Bond Future	296.5600	0.2966	285.2700	0.2853	(3.807)	0	0	0
2016/03/07	2044	04/08/2016	9.50	Call	Bond Future	2,160.7600	2.1608	2,183.1200	2.1831	1.035	0	0	0
2016/03/07	2044	04/08/2016			Bond Future	10.1128	87.6526	10.0911	87.8316	(0.215)	0.0000	0.0000	0
2016/03/07	2044	04/08/2016	9.51	Call	Bond Future	2,188.3600	2.1884	2,211.1200	2.2111	1.040	0	0	0
2016/03/07	2044	04/08/2016	9.49	Put	Bond Future	7,526.2800	7.5263	7,369.1900	7.3692	(2.087)	0	0	0
2016/03/07	2044	04/08/2016	9.51	Put	Bond Future	7,399.2600	7.3993	7,242.9700	7.2430	(2.112)	0	0	0
2016/03/07	2044	04/08/2016	9.49	Call	Bond Future	2,133.3700	2.1334	2,155.3300	2.1553	1.029	0	0	0
2016/03/07	2044	04/08/2016	9.50	Put	Bond Future	7,462.5900	7.4626	7,305.9000	7.3059	(2.100)	0	0	0
2016/03/07	2044	03/11/2016			Bond Future	10.1690	89.3340	10.1469	89.5142	(0.217)	0.0000	0.0000	0
2016/03/07	2044	03/11/2016	10.42	Call	Bond Future	6,363.1300	6.3631	6,437.6100	6.4376	1.170	0	0	0
2016/03/07	2044	03/11/2016	10.41	Put	Bond Future	4,395.2900	4.3953	4,289.0600	4.2891	(2.417)	0	0	0
2016/03/07	2044	03/11/2016	10.43	Put	Bond Future	4,326.6600	4.3267	4,221.3100	4.2213	(2.435)	0	0	0
2016/03/07	2044	03/11/2016	10.42	Put	Bond Future	4,361.0000	4.3610	4,255.2100	4.2552	(2.426)	0	0	0
2016/03/07	2044	03/11/2016	10.43	Call	Bond Future	6,406.8800	6.4069	6,481.8000	6.4818	1.169	0	0	0
2016/03/07	2044	03/11/2016	10.41	Call	Bond Future	6,319.2100	6.3192	6,393.2500	6.3933	1.172	0	0	0
2016/03/07	2046	05/05/2016			Bond Future	127.6900	127.6900	127.6812	127.6812	(0.007)	0.0000	0.0000	12,766
2016/03/07	2046	05/05/2016	129.99	Put	Bond Future	2,299.9900	2.3000	2,308.7600	2.3088	0.381	0	0	0
2016/03/07	2046	05/05/2016	130.01	Put	Bond Future	2,319.9900	2.3200	2,328.7600	2.3288	0.378	0	0	0
2016/03/07	2046	05/05/2016	130.00	Put	Bond Future	2,309.9900	2.3100	2,318.7600	2.3188	0.380	0	0	0
2016/03/07	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/07	2046	05/05/2016	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2046	04/08/2016	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2046	04/08/2016			Bond Future	130.1182		130.1182	130.1091	130.1091	(0.007)	0.0000	0.0000	0
2016/03/07	2046	04/08/2016	129.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2046	04/08/2016	129.00	Call	Bond Future	1,118.2200		1.1182	1,109.1400	1.1091	(0.812)	0	0	0
2016/03/07	2046	04/08/2016	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2046	04/08/2016	129.01	Call	Bond Future	1,108.2200		1.1082	1,099.1400	1.0991	(0.819)	0	0	0
2016/03/07	2046	04/08/2016	129.02	Call	Bond Future	1,098.2200		1.0982	1,089.1400	1.0891	(0.827)	0	0	0
2016/03/07	2050	05/05/2016	138.00	Put	Bond Future	2,008.2000		2.0082	2,017.1700	2.0172	0.447	0	0	0
2016/03/07	2050	05/05/2016			Bond Future	135.9918		135.9918	135.9828	135.9828	(0.007)	0.0000	0.0000	14,916
2016/03/07	2050	05/05/2016	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2050	05/05/2016	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2050	05/05/2016	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2050	05/05/2016	137.99	Put	Bond Future	1,998.2000		1.9982	2,007.1700	2.0072	0.449	0	0	0
2016/03/07	2050	05/05/2016	138.01	Put	Bond Future	2,018.2000		2.0182	2,027.1700	2.0272	0.444	0	0	0
2016/03/07	2050	04/08/2016	139.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2050	04/08/2016			Bond Future	137.0088		137.0088	136.9995	136.9995	(0.007)	0.0000	0.0000	0
2016/03/07	2050	04/08/2016	139.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2050	04/08/2016	139.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	2050	04/08/2016	139.12	Put	Bond Future	2,111.1600		2.1112	2,120.5000	2.1205	0.442	0	0	0
2016/03/07	2050	04/08/2016	139.14	Put	Bond Future	2,131.1600		2.1312	2,140.5000	2.1405	0.438	0	0	0
2016/03/07	2050	04/08/2016	139.13	Put	Bond Future	2,121.1600		2.1212	2,130.5000	2.1305	0.440	0	0	0
2016/03/07	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	AL37	05/05/2016			Index Future	468.7000		468.7000	469.1470	469.1470	0.095	0.0000	0.0000	2
2016/03/07	AL37	04/08/2016			Index Future	477.4800		477.4800	477.9320	477.9320	0.095	0.0000	0.0000	0
2016/03/07	AL7T	05/05/2016			Index Future	539.3580		539.3580	540.1320	540.1320	0.144	0.0000	0.0000	0
2016/03/07	AL7T	04/08/2016			Index Future	549.4610		549.4610	550.2470	550.2470	0.143	0.0000	0.0000	0
2016/03/07	ALBI	05/05/2016			Index Future	489.2250		489.2250	489.9560	489.9560	0.149	0.0000	0.0000	510
2016/03/07	ALBI	04/08/2016			Index Future	498.3890		498.3890	499.1310	499.1310	0.149	0.0000	0.0000	139
2016/03/07	ALBI	03/11/2016			Index Future	508.0460		508.0460	508.7880	508.7880	0.146	0.0000	0.0000	0
2016/03/07	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	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
2016/03/07	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C118	20/04/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C203	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C204	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C207	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/07	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C211	31/01/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	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
2016/03/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/07	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	EL28	05/05/2016			Bond Future	126.7815	126.7815	126.8402	126.8402	0.046	0.0000	0.0000	0
2016/03/07	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	EL28	05/05/2016	128.99	Put	Bond Future	2,208.5100	2.2085	2,149.7900	2.1498	(2.659)	0	0	0
2016/03/07	EL28	05/05/2016	129.01	Put	Bond Future	2,228.5100	2.2285	2,169.7900	2.1698	(2.635)	0	0	0
2016/03/07	EL28	05/05/2016	129.00	Put	Bond Future	2,218.5100	2.2185	2,159.7900	2.1598	(2.647)	0	0	0
2016/03/07	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	EL28	04/08/2016			Bond Future	129.1923	129.1923	129.2519	129.2519	0.046	0.0000	0.0000	0
2016/03/07	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	EL28	04/08/2016	126.86	Call	Bond Future	2,332.3200	2.3323	2,391.9200	2.3919	2.555	0	0	0
2016/03/07	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	EL28	04/08/2016	126.87	Call	Bond Future	2,322.3200	2.3223	2,381.9200	2.3819	2.566	0	0	0
2016/03/07	EL28	04/08/2016	126.88	Call	Bond Future	2,312.3200	2.3123	2,371.9200	2.3719	2.577	0	0	0
2016/03/07	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	ES33	05/05/2016			Bond Future	10.8401	75.2440	10.8187	75.3768	(0.198)	0.0000	0.0000	8,776
2016/03/07	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	ES33	05/05/2016	9.99	Put	Bond Future	5,546.9000	5.5469	5,414.1600	5.4142	(2.393)	0	0	0
2016/03/07	ES33	05/05/2016	10.01	Put	Bond Future	5,409.2600	5.4093	5,276.5200	5.2765	(2.454)	0	0	0
2016/03/07	ES33	05/05/2016	10.00	Put	Bond Future	5,478.0300	5.4780	5,345.2900	5.3453	(2.423)	0	0	0
2016/03/07	ES33	04/08/2016			Bond Future	10.9361	76.6687	10.9140	76.8038	(0.203)	0.0000	0.0000	0
2016/03/07	ES33	04/08/2016	10.24	Put	Bond Future	4,426.7900	4.4268	4,291.7700	4.2918	(3.050)	0	0	0

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2016/03/07	ES33	04/08/2016	10.26	Put	Bond Future	4,294.0400		4.2940	4,159.0200	4.1590	(3.144)	0	0	0
2016/03/07	ES33	04/08/2016	10.25	Put	Bond Future	4,360.3700		4.3604	4,225.3500	4.2254	(3.097)	0	0	0
2016/03/07	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	ES33	03/11/2016			Bond Future	11.0283		74.3460	11.0057	74.4817	(0.205)	0.0000	0.0000	0
2016/03/07	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	ES33	03/11/2016	11.31	Call	Bond Future	1,659.5000		1.6595	1,795.1900	1.7952	8.177	0	0	0
2016/03/07	ES33	03/11/2016	11.29	Call	Bond Future	1,543.5900		1.5436	1,679.2800	1.6793	8.791	0	0	0
2016/03/07	ES33	03/11/2016	11.30	Call	Bond Future	1,601.5800		1.6016	1,737.2700	1.7373	8.472	0	0	0
2016/03/07	ES42	05/05/2016			Bond Future	10.9767		79.1849	10.9552	79.3348	(0.196)	0.0000	0.0000	7,250
2016/03/07	GOVI	05/05/2016	518.01	Put	GOVI	296,730.0000		29.6730	289,730.0000	28.9730	(2.359)	0	0	0
2016/03/07	GOVI	05/05/2016			GOVI	488.3370		488.3370	489.0370	489.0370	0.143	0.0000	0.0000	477
2016/03/07	GOVI	05/05/2016	518.00	Put	GOVI	296,630.0000		29.6630	289,630.0000	28.9630	(2.360)	0	0	0
2016/03/07	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	GOVI	05/05/2016	517.99	Put	GOVI	296,530.0000		29.6530	289,530.0000	28.9530	(2.361)	0	0	0
2016/03/07	GOVI	04/08/2016	520.99	Put	GOVI	235,050.0000		23.5050	227,950.0000	22.7950	(3.021)	0	0	0
2016/03/07	GOVI	04/08/2016			GOVI	497.4850		497.4850	498.1950	498.1950	0.143	0.0000	0.0000	26
2016/03/07	GOVI	04/08/2016	521.01	Put	GOVI	235,250.0000		23.5250	228,150.0000	22.8150	(3.018)	0	0	0
2016/03/07	GOVI	04/08/2016	521.00	Put	GOVI	235,150.0000		23.5150	228,050.0000	22.8050	(3.019)	0	0	0
2016/03/07	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	GOVI	03/11/2016	476.11	Call	GOVI	310,140.0000		31.0140	317,240.0000	31.7240	2.289	0	0	0
2016/03/07	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	GOVI	03/11/2016			GOVI	507.1240		507.1240	507.8340	507.8340	0.140	0.0000	0.0000	0
2016/03/07	GOVI	03/11/2016	476.12	Call	GOVI	310,040.0000		31.0040	317,140.0000	31.7140	2.290	0	0	0
2016/03/07	GOVI	03/11/2016	476.13	Call	GOVI	309,940.0000		30.9940	317,040.0000	31.7040	2.291	0	0	0
2016/03/07	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/07	IGOV	05/05/2016			Index Future	237.2770		237.2770	237.2440	237.2440	(0.014)	0.0000	0.0000	975
2016/03/07	IGOV	04/08/2016			Index Future	241.7400		241.7400	241.7070	241.7070	(0.014)	0.0000	0.0000	81
2016/03/07	IGOV	03/11/2016			Index Future	246.4430		246.4430	246.4020	246.4020	(0.017)	0.0000	0.0000	0
2016/03/07	ILBI	05/05/2016			Index Future	643.3950		643.3950	643.3870	643.3870	(0.001)	0.0000	0.0000	0
2016/03/07	ILBI	04/08/2016			Index Future	655.3380		655.3380	655.3270	655.3270	(0.002)	0.0000	0.0000	157
2016/03/07	IS01	19/12/2016			Interest Rate Swap	100.2250		100.2250	100.2196	100.2196	(0.005)	0.0000	0.0000	0
2016/03/07	IS01	16/03/2017			Interest Rate Swap	100.3006		100.3006	100.2941	100.2941	(0.006)	0.0000	0.0000	0

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2016/03/07	IS02	18/12/2017			Interest Rate Swap	100.8077	100.8077	100.7995	100.7995	(0.008)	0.0000	0.0000	0
2016/03/07	IS02	16/03/2018			Interest Rate Swap	100.3215	100.3215	100.3123	100.3123	(0.009)	0.0000	0.0000	0
2016/03/07	IS05	17/12/2020			Interest Rate Swap	101.3867	101.3867	101.3748	101.3748	(0.012)	0.0000	0.0000	0
2016/03/07	IS05	16/03/2021			Interest Rate Swap	100.9316	100.9316	100.9190	100.9190	(0.012)	0.0000	0.0000	0
2016/03/07	IS10	17/12/2025			Interest Rate Swap	103.5816	103.5816	103.5691	103.5691	(0.012)	0.0000	0.0000	0
2016/03/07	IS10	16/03/2026			Interest Rate Swap	100.8300	100.8300	100.8154	100.8154	(0.014)	0.0000	0.0000	0
2016/03/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/07	JBAF	16/03/2016			Jibar Tradeable Future	7.1400	92.8600	7.1200	92.8800	(0.280)	0.0000	0.0000	0
2016/03/07	JBAF	20/04/2016			Jibar Tradeable Future	7.3000	92.7000	7.2800	92.7200	(0.274)	0.0000	0.0000	0
2016/03/07	JBAF	18/05/2016			Jibar Tradeable Future	7.4100	92.5900	7.3900	92.6100	(0.270)	0.0000	0.0000	0
2016/03/07	JBAF	15/06/2016			Jibar Tradeable Future	7.5100	92.4900	7.4900	92.5100	(0.266)	0.0000	0.0000	0
2016/03/07	JBAF	20/07/2016			Jibar Tradeable Future	7.6300	92.3700	7.6100	92.3900	(0.262)	0.0000	0.0000	0
2016/03/07	JBAF	17/08/2016			Jibar Tradeable Future	7.6900	92.3100	7.6700	92.3300	(0.260)	0.0000	0.0000	0
2016/03/07	JBAF	21/09/2016			Jibar Tradeable Future	7.8000	92.2000	7.7800	92.2200	(0.256)	0.0000	0.0000	0
2016/03/07	JBAF	21/12/2016			Jibar Tradeable Future	8.0400	91.9600	8.0200	91.9800	(0.249)	0.0000	0.0000	0
2016/03/07	JBAF	15/03/2017			Jibar Tradeable Future	8.1800	91.8200	8.1600	91.8400	(0.244)	0.0000	0.0000	0
2016/03/07	JBAF	21/06/2017			Jibar Tradeable Future	8.3300	91.6700	8.3100	91.6900	(0.240)	0.0000	0.0000	0
2016/03/07	JBAF	20/09/2017			Jibar Tradeable Future	8.4400	91.5600	8.4200	91.5800	(0.237)	0.0000	0.0000	0
2016/03/07	JBAF	20/12/2017			Jibar Tradeable Future	8.5300	91.4700	8.5100	91.4900	(0.234)	0.0000	0.0000	0
2016/03/07	R023	05/05/2016			Bond Future	9.2283	94.1380	9.2068	94.2396	(0.232)	0.0000	0.0000	9,781
2016/03/07	R023	05/05/2016	8.24	Put	Bond Future	4,982.1200	4.9821	4,875.8100	4.8758	(2.134)	0	0	0
2016/03/07	R023	05/05/2016	8.26	Put	Bond Future	4,890.3300	4.8903	4,783.9600	4.7840	(2.175)	0	0	0
2016/03/07	R023	05/05/2016	8.24	Call	Bond Future	144.6600	0.1447	139.9300	0.1399	(3.270)	0	0	0
2016/03/07	R023	05/05/2016	8.25	Put	Bond Future	4,936.1500	4.9362	4,829.8200	4.8298	(2.154)	0	0	0
2016/03/07	R023	05/05/2016	8.25	Call	Bond Future	149.1900	0.1492	144.4400	0.1444	(3.184)	0	0	0
2016/03/07	R023	05/05/2016	8.26	Call	Bond Future	153.8400	0.1538	149.0500	0.1490	(3.114)	0	0	0
2016/03/07	R023	04/08/2016	8.24	Call	Bond Future	490.1700	0.4902	495.2800	0.4953	1.042	0	0	0
2016/03/07	R023	04/08/2016	8.25	Put	Bond Future	5,512.0200	5.5120	5,414.0500	5.4140	(1.777)	0	0	0
2016/03/07	R023	04/08/2016			Bond Future	9.3049	95.9204	9.2824	96.0236	(0.241)	0.0000	0.0000	0
2016/03/07	R023	04/08/2016	8.25	Call	Bond Future	498.8100	0.4988	504.0500	0.5041	1.051	0	0	0
2016/03/07	R023	04/08/2016	8.26	Call	Bond Future	507.5500	0.5076	512.9400	0.5129	1.062	0	0	0
2016/03/07	R023	04/08/2016	8.24	Put	Bond Future	5,552.5000	5.5525	5,454.4000	5.4544	(1.767)	0	0	0
2016/03/07	R023	04/08/2016	8.26	Put	Bond Future	5,471.6700	5.4717	5,373.8500	5.3738	(1.788)	0	0	0
2016/03/07	R023	03/11/2016	9.73	Put	Bond Future	1,977.2900	1.9773	1,920.9800	1.9210	(2.848)	0	0	0
2016/03/07	R023	03/11/2016			Bond Future	9.3791	93.8282	9.3561	93.9310	(0.246)	0.0000	0.0000	0

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2016/03/07	R023	03/11/2016	9.75	Put	Bond Future	1,942.6700	1.9427	1,886.9100	1.8869	(2.870)	0	0	0
2016/03/07	R023	03/11/2016	9.73	Call	Bond Future	3,525.1200	3.5251	3,571.5500	3.5715	1.317	0	0	0
2016/03/07	R023	03/11/2016	9.74	Put	Bond Future	1,959.7700	1.9598	1,903.7400	1.9037	(2.859)	0	0	0
2016/03/07	R023	03/11/2016	9.74	Call	Bond Future	3,551.2400	3.5512	3,597.9500	3.5980	1.315	0	0	0
2016/03/07	R023	03/11/2016	9.75	Call	Bond Future	3,577.7500	3.5777	3,624.7300	3.6247	1.313	0	0	0
2016/03/07	R035	05/05/2016	10.37	Call	Bond Future	3,196.1900	3.1962	3,361.7300	3.3617	5.179	0	0	0
2016/03/07	R035	05/05/2016			Bond Future	9.9505	92.6336	9.9294	92.7991	(0.212)	0.0000	0.0000	4,019
2016/03/07	R035	05/05/2016	10.35	Call	Bond Future	3,047.8400	3.0478	3,213.3800	3.2134	5.431	0	0	0
2016/03/07	R035	05/05/2016	10.36	Call	Bond Future	3,122.0700	3.1221	3,287.6100	3.2876	5.302	0	0	0
2016/03/07	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R035	04/08/2016			Bond Future	10.0161	94.3876	9.9944	94.5559	(0.217)	0.0000	0.0000	0
2016/03/07	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R035	04/08/2016	10.35	Call	Bond Future	2,525.5300	2.5255	2,693.8900	2.6939	6.666	0	0	0
2016/03/07	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R035	04/08/2016	10.36	Call	Bond Future	2,599.4700	2.5995	2,767.8300	2.7678	6.477	0	0	0
2016/03/07	R035	04/08/2016	10.37	Call	Bond Future	2,673.3200	2.6733	2,841.6800	2.8417	6.298	0	0	0
2016/03/07	R186	05/05/2016	9.25	Call	Bond Future	1,822.3200	1.8223	1,838.8400	1.8388	0.907	0	0	180
2016/03/07	R186	05/05/2016			Bond Future	9.3487	111.6696	9.3275	111.8183	(0.227)	0.0000	0.0000	55,847
2016/03/07	R186	05/05/2016	8.34	Call	Bond Future	215.3100	0.2153	207.8300	0.2078	(3.474)	0	0	0
2016/03/07	R186	05/05/2016	9.89	Call	Bond Future	4,503.7400	4.5037	4,575.7000	4.5757	1.598	0	0	0
2016/03/07	R186	05/05/2016	8.35	Call	Bond Future	221.9500	0.2220	214.4100	0.2144	(3.397)	0	0	0
2016/03/07	R186	05/05/2016	8.75	Put	Bond Future	4,952.0900	4.9521	4,797.7500	4.7977	(3.117)	0	0	1,900
2016/03/07	R186	05/05/2016	9.25	Put	Bond Future	2,515.1200	2.5151	2,383.0100	2.3830	(5.253)	0	0	0
2016/03/07	R186	05/05/2016	8.33	Call	Bond Future	208.8300	0.2088	201.4100	0.2014	(3.553)	0	0	0
2016/03/07	R186	05/05/2016	8.85	Put	Bond Future	4,388.9700	4.3890	4,237.0000	4.2370	(3.463)	0	0	5,350
2016/03/07	R186	05/05/2016	9.96	Call	Bond Future	4,860.5900	4.8606	4,938.8400	4.9388	1.610	0	0	0
2016/03/07	R186	05/05/2016	9.86	Call	Bond Future	4,353.8500	4.3538	4,423.0700	4.4231	1.590	0	0	0
2016/03/07	R186	05/05/2016	7.56	Put	Bond Future	13,569.5900	13.5696	13,419.4500	13.4194	(1.106)	0	0	0
2016/03/07	R186	05/05/2016	8.35	Put	Bond Future	7,521.4200	7.5214	7,365.2500	7.3652	(2.076)	0	0	0
2016/03/07	R186	05/05/2016	8.75	Call	Bond Future	654.7600	0.6548	649.0500	0.6491	(0.872)	0	0	180
2016/03/07	R186	05/05/2016	8.34	Put	Bond Future	7,591.2300	7.5912	7,435.1200	7.4351	(2.056)	0	0	0
2016/03/07	R186	05/05/2016	7.56	Call	Bond Future	13.0500	0.0130	11.5400	0.0115	(11.571)	0	0	0
2016/03/07	R186	05/05/2016	8.85	Call	Bond Future	825.4900	0.8255	822.1500	0.8222	(0.405)	0	0	0
2016/03/07	R186	05/05/2016	8.33	Put	Bond Future	7,661.2600	7.6613	7,505.2100	7.5052	(2.037)	0	0	0
2016/03/07	R186	05/05/2016	9.89	Put	Bond Future	810.7900	0.8108	734.1200	0.7341	(9.456)	0	0	180
2016/03/07	R186	05/05/2016	9.96	Put	Bond Future	702.8600	0.7029	632.4800	0.6325	(10.013)	0	0	5,000
2016/03/07	R186	05/05/2016	9.86	Put	Bond Future	860.9700	0.8610	781.5600	0.7816	(9.223)	0	0	5,000
2016/03/07	R186	04/08/2016	8.51	Put	Bond Future	7,473.7100	7.4737	7,333.3400	7.3333	(1.878)	0	0	0
2016/03/07	R186	04/08/2016			Bond Future	9.4169	108.4802	9.3948	108.6313	(0.234)	0.0000	0.0000	0
2016/03/07	R186	04/08/2016	8.50	Put	Bond Future	7,532.0400	7.5320	7,391.4300	7.3914	(1.867)	0	0	0
2016/03/07	R186	04/08/2016	8.51	Call	Bond Future	1,015.9100	1.0159	1,026.6200	1.0266	1.054	0	0	0
2016/03/07	R186	04/08/2016	8.49	Call	Bond Future	984.5200	0.9845	994.7500	0.9947	1.039	0	0	0
2016/03/07	R186	04/08/2016	8.50	Call	Bond Future	1,000.1200	1.0001	1,010.5900	1.0106	1.047	0	0	0

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2016/03/07	R186	04/08/2016	8.49	Put	Bond Future	7,590.6200	7.5906	7,449.7700	7.4498	(1.856)	0	0	0
2016/03/07	R197	05/05/2016			Bond Future	294.7313	294.7313	294.7095	294.7095	(0.007)	0.0000	0.0000	2,226
2016/03/07	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R197	05/05/2016	299.99	Put	Bond Future	5,258.6900	5.2587	5,280.5400	5.2805	0.416	0	0	0
2016/03/07	R197	05/05/2016	300.01	Put	Bond Future	5,278.6900	5.2787	5,300.5400	5.3005	0.414	0	0	0
2016/03/07	R197	05/05/2016	300.00	Put	Bond Future	5,268.6900	5.2687	5,290.5400	5.2905	0.415	0	0	0
2016/03/07	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R197	04/08/2016	293.98	Put	Bond Future	140.5600	0.1406	163.1900	0.1632	16.100	0	0	0
2016/03/07	R197	04/08/2016			Bond Future	293.8394	293.8394	293.8168	293.8168	(0.008)	0.0000	0.0000	0
2016/03/07	R197	04/08/2016	293.97	Put	Bond Future	130.5600	0.1306	153.1900	0.1532	17.333	0	0	0
2016/03/07	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R197	04/08/2016	293.96	Put	Bond Future	120.5600	0.1206	143.1900	0.1432	18.771	0	0	0
2016/03/07	R202	05/05/2016	246.99	Put	Bond Future	7,672.5700	7.6726	7,609.4000	7.6094	(0.823)	0	0	0
2016/03/07	R202	05/05/2016			Bond Future	240.8204	240.8204	240.8035	240.8035	(0.007)	0.0000	0.0000	43,261
2016/03/07	R202	05/05/2016	247.01	Put	Bond Future	7,687.5100	7.6875	7,624.4500	7.6245	(0.820)	0	0	0
2016/03/07	R202	05/05/2016	246.99	Call	Bond Future	1,502.9400	1.5029	1,422.8700	1.4229	(5.328)	0	0	0
2016/03/07	R202	05/05/2016	247.00	Put	Bond Future	7,680.0300	7.6800	7,616.9300	7.6169	(0.822)	0	0	0
2016/03/07	R202	05/05/2016	247.00	Call	Bond Future	1,500.4000	1.5004	1,420.4000	1.4204	(5.332)	0	0	0
2016/03/07	R202	05/05/2016	247.01	Call	Bond Future	1,497.8800	1.4979	1,417.9200	1.4179	(5.338)	0	0	0
2016/03/07	R202	04/08/2016	243.25	Call	Bond Future	4,956.0600	4.9561	4,893.0200	4.8930	(1.272)	0	0	0
2016/03/07	R202	04/08/2016			Bond Future	241.9493	241.9493	241.9317	241.9317	(0.007)	0.0000	0.0000	0
2016/03/07	R202	04/08/2016	243.26	Call	Bond Future	4,951.5500	4.9515	4,888.5100	4.8885	(1.273)	0	0	0
2016/03/07	R202	04/08/2016	243.24	Put	Bond Future	6,251.3200	6.2513	6,205.7800	6.2058	(0.728)	0	0	0
2016/03/07	R202	04/08/2016	243.26	Put	Bond Future	6,262.2900	6.2623	6,216.7700	6.2168	(0.727)	0	0	0
2016/03/07	R202	04/08/2016	243.24	Call	Bond Future	4,960.5800	4.9606	4,897.5200	4.8975	(1.271)	0	0	0
2016/03/07	R202	04/08/2016	243.25	Put	Bond Future	6,256.8000	6.2568	6,211.2800	6.2113	(0.728)	0	0	0
2016/03/07	R203	05/05/2016	7.25	Put	Bond Future	1,361.3500	1.3613	1,330.7700	1.3308	(2.246)	0	0	0
2016/03/07	R203	05/05/2016			Bond Future	8.3143	101.1573	8.2903	101.1873	(0.289)	0.0000	0.0000	54,114
2016/03/07	R203	05/05/2016	7.26	Call	Bond Future	16.9600	0.0170	16.4300	0.0164	(3.125)	0	0	0
2016/03/07	R203	05/05/2016	7.24	Call	Bond Future	15.6500	0.0156	15.1300	0.0151	(3.323)	0	0	0
2016/03/07	R203	05/05/2016	7.25	Call	Bond Future	16.3000	0.0163	15.7700	0.0158	(3.252)	0	0	0
2016/03/07	R203	05/05/2016	7.24	Put	Bond Future	1,373.4600	1.3735	1,342.8900	1.3429	(2.226)	0	0	0
2016/03/07	R203	05/05/2016	7.26	Put	Bond Future	1,349.2600	1.3493	1,318.6800	1.3187	(2.266)	0	0	0
2016/03/07	R203	04/08/2016	7.26	Call	Bond Future	54.6300	0.0546	56.1100	0.0561	2.709	0	0	0
2016/03/07	R203	04/08/2016			Bond Future	8.4755	103.0727	8.4461	103.1029	(0.348)	0.0000	0.0000	0
2016/03/07	R203	04/08/2016	7.24	Call	Bond Future	52.2600	0.0523	53.6700	0.0537	2.698	0	0	0
2016/03/07	R203	04/08/2016	7.25	Call	Bond Future	53.3700	0.0534	54.8200	0.0548	2.717	0	0	0
2016/03/07	R203	04/08/2016	7.24	Put	Bond Future	1,333.7300	1.3337	1,304.8600	1.3049	(2.165)	0	0	0
2016/03/07	R203	04/08/2016	7.26	Put	Bond Future	1,315.1600	1.3152	1,286.3600	1.2864	(2.190)	0	0	0
2016/03/07	R203	04/08/2016	7.25	Put	Bond Future	1,324.3700	1.3244	1,295.5400	1.2955	(2.177)	0	0	0
2016/03/07	R203	03/11/2016	8.86	Call	Bond Future	534.8200	0.5348	547.9400	0.5479	2.453	0	0	0
2016/03/07	R203	03/11/2016			Bond Future	8.6675	100.8769	8.6323	100.9052	(0.406)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/07	R203	03/11/2016	8.84	Call	Bond Future	525.3700		0.5254	538.3200	0.5383	2.465	0	0	0
2016/03/07	R203	03/11/2016	8.85	Call	Bond Future	530.0800		0.5301	543.1200	0.5431	2.460	0	0	0
2016/03/07	R203	03/11/2016	8.84	Put	Bond Future	386.9200		0.3869	371.5900	0.3716	(3.962)	0	0	0
2016/03/07	R203	03/11/2016	8.86	Put	Bond Future	380.3300		0.3803	365.1700	0.3652	(3.986)	0	0	0
2016/03/07	R203	03/11/2016	8.85	Put	Bond Future	383.6100		0.3836	368.3700	0.3684	(3.973)	0	0	0
2016/03/07	R204	05/05/2016	7.75	Call	Bond Future	56.7900		0.0568	55.2900	0.0553	(2.641)	0	0	0
2016/03/07	R204	05/05/2016			Bond Future	8.6962		101.4694	8.6736	101.5208	(0.260)	0.0000	0.0000	33,129
2016/03/07	R204	05/05/2016	7.76	Call	Bond Future	58.7900		0.0588	57.3000	0.0573	(2.534)	0	0	0
2016/03/07	R204	05/05/2016	7.74	Put	Bond Future	2,258.9700		2.2590	2,206.0400	2.2060	(2.343)	0	0	0
2016/03/07	R204	05/05/2016	7.76	Put	Bond Future	2,216.1300		2.2161	2,163.2000	2.1632	(2.388)	0	0	0
2016/03/07	R204	05/05/2016	7.74	Call	Bond Future	54.9000		0.0549	53.4100	0.0534	(2.714)	0	0	0
2016/03/07	R204	05/05/2016	7.75	Put	Bond Future	2,237.4900		2.2375	2,184.5500	2.1846	(2.366)	0	0	0
2016/03/07	R204	04/08/2016			Bond Future	8.8251		99.3496	8.8000	99.4017	(0.285)	0.0000	0.0000	0
2016/03/07	R204	04/08/2016	7.74	Put	Bond Future	2,447.4900		2.4475	2,398.3200	2.3983	(2.009)	0	0	0
2016/03/07	R204	04/08/2016	7.76	Put	Bond Future	2,411.6400		2.4116	2,362.6100	2.3626	(2.033)	0	0	0
2016/03/07	R204	04/08/2016	7.74	Call	Bond Future	167.3500		0.1673	170.2800	0.1703	1.751	0	0	0
2016/03/07	R204	04/08/2016	7.75	Put	Bond Future	2,429.6200		2.4296	2,380.5200	2.3805	(2.021)	0	0	0
2016/03/07	R204	04/08/2016	7.75	Call	Bond Future	170.7900		0.1708	173.7900	0.1738	1.757	0	0	0
2016/03/07	R204	04/08/2016	7.76	Call	Bond Future	174.1200		0.1741	177.1900	0.1772	1.763	0	0	0
2016/03/07	R204	03/11/2016			Bond Future	8.9463		101.2550	8.9193	101.3055	(0.302)	0.0000	0.0000	0
2016/03/07	R204	03/11/2016	9.21	Put	Bond Future	846.6800		0.8467	819.0400	0.8190	(3.265)	0	0	0
2016/03/07	R204	03/11/2016	9.23	Put	Bond Future	831.9900		0.8320	804.6300	0.8046	(3.289)	0	0	0
2016/03/07	R204	03/11/2016	9.22	Put	Bond Future	839.3100		0.8393	811.8100	0.8118	(3.277)	0	0	0
2016/03/07	R204	03/11/2016	9.22	Call	Bond Future	1,349.6600		1.3497	1,372.6600	1.3727	1.704	0	0	0
2016/03/07	R204	03/11/2016	9.21	Call	Bond Future	1,338.4400		1.3384	1,361.3000	1.3613	1.708	0	0	0
2016/03/07	R204	03/11/2016	9.23	Call	Bond Future	1,360.9200		1.3609	1,384.0600	1.3841	1.700	0	0	0
2016/03/07	R207	05/05/2016	7.86	Put	Bond Future	3,279.1200		3.2791	3,210.8100	3.2108	(2.083)	0	0	0
2016/03/07	R207	05/05/2016			Bond Future	8.9176		97.1551	8.8954	97.2213	(0.249)	0.0000	0.0000	42,093
2016/03/07	R207	05/05/2016	7.85	Put	Bond Future	3,308.2300		3.3082	3,239.9400	3.2399	(2.064)	0	0	0
2016/03/07	R207	05/05/2016	7.56	Put	Bond Future	4,178.7200		4.1787	4,111.2500	4.1113	(1.615)	0	0	0
2016/03/07	R207	05/05/2016	7.84	Put	Bond Future	3,337.4100		3.3374	3,269.1400	3.2691	(2.046)	0	0	0
2016/03/07	R207	05/05/2016	7.56	Call	Bond Future	19.1100		0.0191	17.8300	0.0178	(6.698)	0	0	43
2016/03/07	R207	05/05/2016	7.85	Call	Bond Future	55.5600		0.0556	53.4600	0.0535	(3.780)	0	0	0
2016/03/07	R207	05/05/2016	7.86	Call	Bond Future	57.5400		0.0575	55.4200	0.0554	(3.684)	0	0	0
2016/03/07	R207	05/05/2016	7.84	Call	Bond Future	53.6300		0.0536	51.5500	0.0516	(3.878)	0	0	0
2016/03/07	R207	04/08/2016			Bond Future	9.0304		95.3503	9.0065	95.4174	(0.265)	0.0000	0.0000	0
2016/03/07	R207	04/08/2016	7.99	Put	Bond Future	3,236.9500		3.2369	3,173.7700	3.1738	(1.952)	0	0	0
2016/03/07	R207	04/08/2016	8.01	Put	Bond Future	3,188.8900		3.1889	3,125.9100	3.1259	(1.975)	0	0	0
2016/03/07	R207	04/08/2016	8.00	Put	Bond Future	3,212.8800		3.2129	3,149.8000	3.1498	(1.963)	0	0	0
2016/03/07	R207	04/08/2016	8.01	Call	Bond Future	275.8300		0.2758	279.9600	0.2800	1.497	0	0	0
2016/03/07	R207	04/08/2016	7.99	Call	Bond Future	265.7100		0.2657	269.6400	0.2696	1.479	0	0	0
2016/03/07	R207	04/08/2016	8.00	Call	Bond Future	270.7300		0.2707	274.7600	0.2748	1.489	0	0	0
2016/03/07	R208	05/05/2016	7.99	Call	Bond Future	76.6800		0.0767	73.7200	0.0737	(3.860)	0	0	0
2016/03/07	R208	05/05/2016	8.00	Put	Bond Future	4,067.9900		4.0680	3,985.1000	3.9851	(2.038)	0	0	0
2016/03/07	R208	05/05/2016			Bond Future	9.0598		91.7593	9.0380	91.8392	(0.240)	0.0000	0.0000	45,179

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
2016/03/07	R208	05/05/2016	8.00	Call	Bond Future	79.2800	0.0793	76.2900	0.0763	(3.771)	0	0	0
2016/03/07	R208	05/05/2016	8.01	Call	Bond Future	81.9600	0.0820	78.9400	0.0789	(3.685)	0	0	0
2016/03/07	R208	05/05/2016	7.99	Put	Bond Future	4,104.0200	4.1040	4,021.1600	4.0212	(2.019)	0	0	0
2016/03/07	R208	05/05/2016	8.01	Put	Bond Future	4,032.0500	4.0320	3,949.1300	3.9491	(2.057)	0	0	0
2016/03/07	R208	04/08/2016	8.01	Put	Bond Future	4,411.7500	4.4118	4,334.1100	4.3341	(1.760)	0	0	0
2016/03/07	R208	04/08/2016			Bond Future	9.1534	93.4968	9.1303	93.5779	(0.252)	0.0000	0.0000	0
2016/03/07	R208	04/08/2016	8.00	Put	Bond Future	4,443.3300	4.4433	4,365.6000	4.3656	(1.749)	0	0	0
2016/03/07	R208	04/08/2016	7.99	Call	Bond Future	280.3900	0.2804	283.6500	0.2836	1.163	0	0	0
2016/03/07	R208	04/08/2016	8.00	Call	Bond Future	285.4800	0.2855	288.8300	0.2888	1.173	0	0	0
2016/03/07	R208	04/08/2016	8.01	Call	Bond Future	290.9300	0.2909	294.3700	0.2944	1.182	0	0	0
2016/03/07	R208	04/08/2016	7.99	Put	Bond Future	4,475.2800	4.4753	4,397.4600	4.3975	(1.739)	0	0	0
2016/03/07	R208	03/11/2016	9.59	Put	Bond Future	1,441.1500	1.4412	1,397.8300	1.3978	(3.006)	0	0	0
2016/03/07	R208	03/11/2016			Bond Future	9.2392	91.8868	9.2152	91.9670	(0.259)	0.0000	0.0000	0
2016/03/07	R208	03/11/2016	9.58	Put	Bond Future	1,454.0900	1.4541	1,410.5500	1.4106	(2.994)	0	0	0
2016/03/07	R208	03/11/2016	9.57	Call	Bond Future	2,568.1000	2.5681	2,604.6300	2.6046	1.422	0	0	0
2016/03/07	R208	03/11/2016	9.58	Call	Bond Future	2,587.8000	2.5878	2,624.5500	2.6245	1.420	0	0	0
2016/03/07	R208	03/11/2016	9.59	Call	Bond Future	2,607.8600	2.6079	2,644.8300	2.6448	1.418	0	0	0
2016/03/07	R208	03/11/2016	9.57	Put	Bond Future	1,467.4100	1.4674	1,423.6500	1.4237	(2.982)	0	0	0
2016/03/07	R209	05/05/2016			Bond Future	9.8826	69.3089	9.8615	69.4456	(0.213)	0.0000	0.0000	33,956
2016/03/07	R209	05/05/2016	9.00	Call	Bond Future	349.1100	0.3491	339.9800	0.3400	(2.615)	0	0	6,700
2016/03/07	R209	05/05/2016	8.25	Put	Bond Future	12,008.0000	12.0080	11,868.3100	11.8683	(1.163)	0	0	0
2016/03/07	R209	05/05/2016	8.99	Put	Bond Future	6,524.9700	6.5250	6,379.1500	6.3791	(2.235)	0	0	0
2016/03/07	R209	05/05/2016	9.01	Put	Bond Future	6,395.8000	6.3958	6,249.9500	6.2500	(2.280)	0	0	0
2016/03/07	R209	05/05/2016	9.00	Put	Bond Future	6,460.2300	6.4602	6,314.4000	6.3144	(2.257)	0	0	0
2016/03/07	R209	05/05/2016	9.01	Call	Bond Future	358.5000	0.3585	349.3500	0.3494	(2.552)	0	0	0
2016/03/07	R209	05/05/2016	8.25	Call	Bond Future	31.7000	0.0317	28.7100	0.0287	(9.432)	0	0	6,700
2016/03/07	R209	05/05/2016	8.99	Call	Bond Future	339.9200	0.3399	330.8000	0.3308	(2.683)	0	0	0
2016/03/07	R209	04/08/2016	9.26	Call	Bond Future	1,492.2200	1.4922	1,507.4800	1.5075	1.023	0	0	0
2016/03/07	R209	04/08/2016			Bond Future	9.9429	70.6212	9.9213	70.7602	(0.218)	0.0000	0.0000	0
2016/03/07	R209	04/08/2016	9.60	Put	Bond Future	4,524.9000	4.5249	4,412.7000	4.4127	(2.480)	0	0	0
2016/03/07	R209	04/08/2016	10.60	Call	Bond Future	5,670.2100	5.6702	5,740.8200	5.7408	1.245	0	0	5,760
2016/03/07	R209	04/08/2016	9.24	Call	Bond Future	1,452.7300	1.4527	1,467.4100	1.4674	1.011	0	0	0
2016/03/07	R209	04/08/2016	9.25	Call	Bond Future	1,472.3900	1.4724	1,487.3600	1.4874	1.017	0	0	0
2016/03/07	R209	04/08/2016	10.60	Put	Bond Future	1,646.9700	1.6470	1,578.5700	1.5786	(4.153)	0	0	0
2016/03/07	R209	04/08/2016	9.24	Put	Bond Future	6,201.8700	6.2019	6,077.5400	6.0775	(2.005)	0	0	0
2016/03/07	R209	04/08/2016	9.26	Put	Bond Future	6,099.3600	6.0994	5,975.6100	5.9756	(2.029)	0	0	0
2016/03/07	R209	04/08/2016	9.60	Call	Bond Future	2,269.0400	2.2690	2,295.8500	2.2959	1.182	0	0	5,760
2016/03/07	R209	04/08/2016	9.25	Put	Bond Future	6,150.4800	6.1505	6,026.4400	6.0264	(2.017)	0	0	0
2016/03/07	R209	03/11/2016	10.26	Call	Bond Future	4,950.4000	4.9504	5,008.9800	5.0090	1.183	0	0	0
2016/03/07	R209	03/11/2016			Bond Future	9.9975	68.8247	9.9755	68.9646	(0.220)	0.0000	0.0000	0
2016/03/07	R209	03/11/2016	10.24	Call	Bond Future	4,881.3100	4.8813	4,939.1900	4.9392	1.186	0	0	0
2016/03/07	R209	03/11/2016	10.25	Call	Bond Future	4,915.8100	4.9158	4,974.0400	4.9740	1.185	0	0	0
2016/03/07	R209	03/11/2016	10.24	Put	Bond Future	3,366.4500	3.3664	3,284.4100	3.2844	(2.437)	0	0	0
2016/03/07	R209	03/11/2016	10.25	Put	Bond Future	3,339.6000	3.3396	3,257.9100	3.2579	(2.446)	0	0	0
2016/03/07	R209	03/11/2016	10.26	Put	Bond Future	3,312.9400	3.3129	3,231.6000	3.2316	(2.455)	0	0	0
2016/03/07	R210	05/05/2016			Bond Future	181.2564	181.2564	181.3375	181.3375	0.045	0.0000	0.0000	1,554

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
2016/03/07	R210	05/05/2016	184.99	Put	Bond Future	3,733.5700	3.7336	3,652.5200	3.6525	(2.171)	0	0	0
2016/03/07	R210	05/05/2016	185.00	Put	Bond Future	3,743.5700	3.7436	3,662.5200	3.6625	(2.165)	0	0	0
2016/03/07	R210	05/05/2016	185.01	Put	Bond Future	3,753.5700	3.7536	3,672.5200	3.6725	(2.159)	0	0	0
2016/03/07	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R210	04/08/2016			Bond Future	184.7031	184.7031	184.7854	184.7854	0.045	0.0000	0.0000	0
2016/03/07	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R210	04/08/2016	181.50	Call	Bond Future	3,203.0900	3.2031	3,285.3900	3.2854	2.569	0	0	0
2016/03/07	R210	04/08/2016	181.52	Call	Bond Future	3,183.0900	3.1831	3,265.3900	3.2654	2.586	0	0	0
2016/03/07	R210	04/08/2016	181.51	Call	Bond Future	3,193.0900	3.1931	3,275.3900	3.2754	2.577	0	0	0
2016/03/07	R211	05/05/2016	139.01	Put	Bond Future	1,461.6000	1.4616	1,498.8800	1.4989	2.551	0	0	0
2016/03/07	R211	05/05/2016			Bond Future	137.5484	137.5484	137.5111	137.5111	(0.027)	0.0000	0.0000	62
2016/03/07	R211	05/05/2016	139.00	Put	Bond Future	1,451.6000	1.4516	1,488.8800	1.4889	2.568	0	0	0
2016/03/07	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R211	05/05/2016	138.99	Put	Bond Future	1,441.6000	1.4416	1,478.8800	1.4789	2.586	0	0	0
2016/03/07	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R211	04/08/2016			Bond Future	138.4257	138.4257	138.3875	138.3875	(0.028)	0.0000	0.0000	0
2016/03/07	R211	04/08/2016	137.09	Call	Bond Future	1,335.6500	1.3356	1,297.5000	1.2975	(2.856)	0	0	0
2016/03/07	R211	04/08/2016	137.07	Call	Bond Future	1,355.6500	1.3556	1,317.5000	1.3175	(2.814)	0	0	0
2016/03/07	R211	04/08/2016	137.08	Call	Bond Future	1,345.6500	1.3456	1,307.5000	1.3075	(2.835)	0	0	0
2016/03/07	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R212	05/05/2016			Bond Future	143.2387	143.2387	143.2278	143.2278	(0.008)	0.0000	0.0000	3,833
2016/03/07	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R212	05/05/2016	144.99	Put	Bond Future	1,751.3400	1.7513	1,762.2000	1.7622	0.620	0	0	0
2016/03/07	R212	05/05/2016	145.01	Put	Bond Future	1,771.3400	1.7713	1,782.2000	1.7822	0.613	0	0	0
2016/03/07	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R212	05/05/2016	145.00	Put	Bond Future	1,761.3400	1.7613	1,772.2000	1.7722	0.617	0	0	0
2016/03/07	R212	04/08/2016	142.43	Call	Bond Future	1,624.4400	1.6244	1,613.2600	1.6133	(0.688)	0	0	0
2016/03/07	R212	04/08/2016			Bond Future	144.0544	144.0544	144.0433	144.0433	(0.008)	0.0000	0.0000	0
2016/03/07	R212	04/08/2016	142.44	Call	Bond Future	1,614.4400	1.6144	1,603.2600	1.6033	(0.693)	0	0	0
2016/03/07	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/07	R212	04/08/2016	142.42	Call	Bond Future	1,634.4400	1.6344	1,623.2600	1.6233	(0.684)	0	0	0
2016/03/07	R213	05/05/2016	8.74	Put	Bond Future	7,340.2600	7.3403	7,194.2600	7.1943	(1.989)	0	0	0
2016/03/07	R213	05/05/2016	8.76	Put	Bond Future	7,206.6300	7.2066	7,060.5000	7.0605	(2.028)	0	0	0
2016/03/07	R213	05/05/2016			Bond Future	9.7635	79.9390	9.7424	80.0767	(0.216)	0.0000	0.0000	48,117
2016/03/07	R213	05/05/2016	8.75	Put	Bond Future	7,273.3500	7.2734	7,127.2900	7.1273	(2.008)	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
2016/03/07	R213	05/05/2016	8.74	Call	Bond Future	232.9300	0.2329	224.6000	0.2246	(3.576)	0	0	0
2016/03/07	R213	05/05/2016	8.75	Call	Bond Future	239.7700	0.2398	231.3800	0.2314	(3.499)	0	0	0
2016/03/07	R213	05/05/2016	8.76	Call	Bond Future	246.7100	0.2467	238.2500	0.2382	(3.429)	0	0	0
2016/03/07	R213	04/08/2016			Bond Future	9.8259	81.4526	9.8042	81.5927	(0.221)	0.0000	0.0000	0
2016/03/07	R213	04/08/2016	8.99	Put	Bond Future	6,833.9700	6.8340	6,705.1800	6.7052	(1.885)	0	0	0
2016/03/07	R213	04/08/2016	9.01	Put	Bond Future	6,726.1400	6.7261	6,597.8600	6.5979	(1.907)	0	0	0
2016/03/07	R213	04/08/2016	9.00	Put	Bond Future	6,779.9300	6.7799	6,651.3900	6.6514	(1.896)	0	0	0
2016/03/07	R213	04/08/2016	9.01	Call	Bond Future	1,207.6200	1.2076	1,219.4200	1.2194	0.977	0	0	0
2016/03/07	R213	04/08/2016	8.99	Call	Bond Future	1,173.3900	1.1734	1,184.6800	1.1847	0.962	0	0	0
2016/03/07	R213	04/08/2016	9.00	Call	Bond Future	1,190.4200	1.1904	1,201.9600	1.2020	0.969	0	0	0
2016/03/07	R213	03/11/2016			Bond Future	9.8855	79.4634	9.8634	79.6041	(0.223)	0.0000	0.0000	0
2016/03/07	R213	03/11/2016	10.18	Put	Bond Future	3,166.5100	3.1665	3,085.9500	3.0860	(2.544)	0	0	0
2016/03/07	R213	03/11/2016	10.20	Put	Bond Future	3,114.9200	3.1149	3,035.0800	3.0351	(2.563)	0	0	0
2016/03/07	R213	03/11/2016	10.18	Call	Bond Future	5,009.5600	5.0096	5,069.7100	5.0697	1.201	0	0	0
2016/03/07	R213	03/11/2016	10.19	Put	Bond Future	3,140.5000	3.1405	3,060.3000	3.0603	(2.554)	0	0	0
2016/03/07	R213	03/11/2016	10.19	Call	Bond Future	5,045.0400	5.0450	5,105.5500	5.1056	1.199	0	0	0
2016/03/07	R213	03/11/2016	10.20	Call	Bond Future	5,080.8700	5.0809	5,141.7400	5.1417	1.198	0	0	0
2016/03/07	R214	05/05/2016	9.01	Call	Bond Future	301.6400	0.3016	292.0100	0.2920	(3.193)	0	0	0
2016/03/07	R214	05/05/2016	9.30	Put	Bond Future	5,373.5300	5.3735	5,223.8900	5.2239	(2.785)	0	0	0
2016/03/07	R214	05/05/2016			Bond Future	9.9704	69.5543	9.9494	69.6950	(0.211)	0.0000	0.0000	32,449
2016/03/07	R214	05/05/2016	8.99	Call	Bond Future	285.2700	0.2853	275.7600	0.2758	(3.334)	0	0	0
2016/03/07	R214	05/05/2016	9.00	Call	Bond Future	293.3600	0.2934	283.8000	0.2838	(3.259)	0	0	0
2016/03/07	R214	05/05/2016	8.99	Put	Bond Future	7,408.1600	7.4082	7,257.9600	7.2580	(2.027)	0	0	0
2016/03/07	R214	05/05/2016	9.01	Put	Bond Future	7,267.2300	7.2672	7,116.9100	7.1169	(2.068)	0	0	0
2016/03/07	R214	05/05/2016	9.30	Call	Bond Future	630.1800	0.6302	621.2300	0.6212	(1.420)	0	0	0
2016/03/07	R214	05/05/2016	9.00	Put	Bond Future	7,337.5300	7.3375	7,187.2800	7.1873	(2.048)	0	0	0
2016/03/07	R214	04/08/2016	9.25	Put	Bond Future	6,883.9900	6.8840	6,753.6200	6.7536	(1.894)	0	0	0
2016/03/07	R214	04/08/2016	11.30	Call	Bond Future	8,450.8000	8.4508	8,549.0300	8.5490	1.162	0	0	5,800
2016/03/07	R214	04/08/2016	9.24	Call	Bond Future	1,365.1500	1.3651	1,377.6300	1.3776	0.914	0	0	0
2016/03/07	R214	04/08/2016			Bond Future	10.0284	70.8714	10.0069	71.0145	(0.215)	0.0000	0.0000	0
2016/03/07	R214	04/08/2016	9.30	Call	Bond Future	1,482.1300	1.4821	1,496.2800	1.4963	0.955	0	0	1,300
2016/03/07	R214	04/08/2016	8.55	Put	Bond Future	11,542.5300	11.5425	11,400.1800	11.4002	(1.233)	0	0	0
2016/03/07	R214	04/08/2016	9.25	Call	Bond Future	1,384.2400	1.3842	1,396.9900	1.3970	0.921	0	0	0
2016/03/07	R214	04/08/2016	11.30	Put	Bond Future	830.1900	0.8302	785.3000	0.7853	(5.407)	0	0	0
2016/03/07	R214	04/08/2016	10.30	Put	Bond Future	2,616.3800	2.6164	2,527.3900	2.5274	(3.401)	0	0	0
2016/03/07	R214	04/08/2016	9.26	Call	Bond Future	1,403.5000	1.4035	1,416.5200	1.4165	0.928	0	0	0
2016/03/07	R214	04/08/2016	9.30	Put	Bond Future	6,606.9300	6.6069	6,477.9600	6.4780	(1.952)	0	0	0
2016/03/07	R214	04/08/2016	8.55	Call	Bond Future	448.0100	0.4480	448.7800	0.4488	0.172	0	0	1,300
2016/03/07	R214	04/08/2016	9.24	Put	Bond Future	6,940.2700	6.9403	6,809.6300	6.8096	(1.882)	0	0	0
2016/03/07	R214	04/08/2016	10.30	Call	Bond Future	4,376.1600	4.3762	4,430.2900	4.4303	1.237	0	0	5,800
2016/03/07	R214	04/08/2016	9.26	Put	Bond Future	6,828.0100	6.8280	6,697.9100	6.6979	(1.905)	0	0	0
2016/03/07	R214	03/11/2016	10.35	Put	Bond Future	3,418.0500	3.4181	3,334.4400	3.3344	(2.446)	0	0	0
2016/03/07	R214	03/11/2016			Bond Future	10.0836	68.9329	10.0617	69.0770	(0.217)	0.0000	0.0000	0
2016/03/07	R214	03/11/2016	10.34	Put	Bond Future	3,445.5100	3.4455	3,361.5400	3.3615	(2.437)	0	0	0
2016/03/07	R214	03/11/2016	10.35	Call	Bond Future	5,129.3300	5.1293	5,189.7500	5.1898	1.178	0	0	0
2016/03/07	R214	03/11/2016	10.33	Call	Bond Future	5,058.5000	5.0585	5,118.2000	5.1182	1.180	0	0	0
2016/03/07	R214	03/11/2016	10.34	Call	Bond Future	5,093.8700	5.0939	5,153.9300	5.1539	1.179	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
2016/03/07	R214	03/11/2016	10.33	Put	Bond Future	3,473.1700	3.4732	3,388.8400	3.3888	(2.428)	0	0	0
2016/03/07	R248	05/05/2016			Bond Future	10.0524	89.2937	10.0313	89.4718	(0.209)	0.0000	0.0000	63,582
2016/03/07	R248	05/05/2016	8.99	Put	Bond Future	10,165.4400	10.1654	9,975.9900	9.9760	(1.864)	0	0	0
2016/03/07	R248	05/05/2016	9.01	Put	Bond Future	9,978.5400	9.9785	9,788.8800	9.7889	(1.901)	0	0	0
2016/03/07	R248	05/05/2016	8.99	Call	Bond Future	286.0800	0.2861	274.7100	0.2747	(3.974)	0	0	0
2016/03/07	R248	05/05/2016	9.00	Put	Bond Future	10,071.6400	10.0716	9,882.0900	9.8821	(1.882)	0	0	0
2016/03/07	R248	05/05/2016	9.00	Call	Bond Future	294.3700	0.2944	282.9000	0.2829	(3.896)	0	0	0
2016/03/07	R248	05/05/2016	9.01	Call	Bond Future	303.1700	0.3032	291.5900	0.2916	(3.820)	0	0	0
2016/03/07	R248	04/08/2016			Bond Future	10.1135	90.9845	10.0919	91.1656	(0.214)	0.0000	0.0000	0
2016/03/07	R248	04/08/2016	9.25	Call	Bond Future	1,558.1800	1.5582	1,571.4200	1.5714	0.850	0	0	0
2016/03/07	R248	04/08/2016	9.24	Put	Bond Future	9,423.1600	9.4232	9,254.9500	9.2550	(1.785)	0	0	0
2016/03/07	R248	04/08/2016	9.26	Put	Bond Future	9,273.7100	9.2737	9,106.1200	9.1061	(1.807)	0	0	0
2016/03/07	R248	04/08/2016	9.25	Put	Bond Future	9,348.2400	9.3482	9,180.3300	9.1803	(1.796)	0	0	0
2016/03/07	R248	04/08/2016	9.26	Call	Bond Future	1,580.8800	1.5809	1,594.4400	1.5944	0.858	0	0	0
2016/03/07	R248	04/08/2016	9.24	Call	Bond Future	1,535.6900	1.5357	1,548.6300	1.5486	0.843	0	0	0
2016/03/07	R248	03/11/2016	10.38	Call	Bond Future	6,274.2100	6.2742	6,347.6500	6.3476	1.171	0	0	0
2016/03/07	R248	03/11/2016			Bond Future	10.1718	88.2903	10.1498	88.4727	(0.216)	0.0000	0.0000	0
2016/03/07	R248	03/11/2016	10.39	Call	Bond Future	6,318.2200	6.3182	6,392.1000	6.3921	1.169	0	0	0
2016/03/07	R248	03/11/2016	10.37	Put	Bond Future	4,619.2500	4.6193	4,509.8500	4.5099	(2.368)	0	0	0
2016/03/07	R248	03/11/2016	10.39	Put	Bond Future	4,547.3100	4.5473	4,438.8000	4.4388	(2.386)	0	0	0
2016/03/07	R248	03/11/2016	10.37	Call	Bond Future	6,230.5900	6.2306	6,303.5800	6.3036	1.171	0	0	0
2016/03/07	R248	03/11/2016	10.38	Put	Bond Future	4,583.0100	4.5830	4,474.0600	4.4741	(2.377)	0	0	0

Total

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