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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/03/2016 TO 10/03/2016

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
2016/03/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	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
2016/03/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	2025	05/05/2016			Bond Future	123.6396	123.6396	123.6314	123.6314	(0.007)	0.0000	0.0000	4,606
2016/03/10	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2025	05/05/2016	125.99	Put	Bond Future	2,350.3600	2.3504	2,358.6000	2.3586	0.351	0	0	0
2016/03/10	2025	05/05/2016	126.01	Put	Bond Future	2,370.3600	2.3704	2,378.6000	2.3786	0.348	0	0	0
2016/03/10	2025	05/05/2016	126.00	Put	Bond Future	2,360.3600	2.3604	2,368.6000	2.3686	0.349	0	0	0
2016/03/10	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2025	04/08/2016			Bond Future	124.7368	124.7368	124.7276	124.7276	(0.007)	0.0000	0.0000	0
2016/03/10	2025	04/08/2016	123.86	Call	Bond Future	876.7700	0.8768	867.5800	0.8676	(1.048)	0	0	0
2016/03/10	2025	04/08/2016	123.87	Call	Bond Future	866.7700	0.8668	857.5800	0.8576	(1.060)	0	0	0
2016/03/10	2025	04/08/2016	123.85	Call	Bond Future	886.7700	0.8868	877.5800	0.8776	(1.036)	0	0	0
2016/03/10	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2030	05/05/2016	8.99	Put	Bond Future	5,066.5200	5.0665	4,326.8400	4.3268	(14.599)	0	0	0
2016/03/10	2030	05/05/2016	9.01	Put	Bond Future	4,919.2300	4.9192	4,179.5500	4.1795	(15.036)	0	0	0
2016/03/10	2030	05/05/2016			Bond Future	9.7049	89.3910	9.5969	90.1307	(1.113)	0.0000	0.0000	17,366
2016/03/10	2030	05/05/2016	9.00	Put	Bond Future	4,992.8300	4.9928	4,253.1500	4.2531	(14.815)	0	0	0
2016/03/10	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2030	04/08/2016	10.17	Call	Bond Future	2,592.3400	2.5923	3,345.1400	3.3451	29.039	0	0	0
2016/03/10	2030	04/08/2016			Bond Future	9.7749	87.0741	9.6633	87.8269	(1.142)	0.0000	0.0000	0
2016/03/10	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2032	05/05/2016			Bond Future	9.8492	88.1716	9.7362	88.9901	(1.147)	0.0000	0.0000	9,231
2016/03/10	2032	05/05/2016	8.99	Put	Bond Future	6,881.5700	6.8816	6,174.1600	6.1742	(10.280)	0	0	0
2016/03/10	2032	05/05/2016	9.01	Put	Bond Future	6,742.2400	6.7422	6,039.8300	6.0398	(10.418)	0	0	0
2016/03/10	2032	05/05/2016	9.00	Put	Bond Future	6,811.7400	6.8117	6,106.8200	6.1068	(10.349)	0	0	0
2016/03/10	2032	05/05/2016	9.01	Call	Bond Future	383.5400	0.3835	499.7100	0.4997	30.289	0	0	0
2016/03/10	2032	05/05/2016	8.99	Call	Bond Future	363.1700	0.3632	474.3400	0.4743	30.611	0	0	0
2016/03/10	2032	05/05/2016	9.00	Call	Bond Future	373.2400	0.3732	486.9000	0.4869	30.452	0	0	0
2016/03/10	2032	04/08/2016	9.01	Call	Bond Future	1,146.7700	1.1468	1,347.7700	1.3478	17.527	0	0	0
2016/03/10	2032	04/08/2016			Bond Future	9.9178	89.8398	9.8012	90.6731	(1.176)	0.0000	0.0000	0
2016/03/10	2032	04/08/2016	8.99	Call	Bond Future	1,113.3100	1.1133	1,309.8300	1.3098	17.652	0	0	0
2016/03/10	2032	04/08/2016	9.00	Call	Bond Future	1,129.6000	1.1296	1,328.3300	1.3283	17.593	0	0	0
2016/03/10	2032	04/08/2016	8.99	Put	Bond Future	8,079.8800	8.0799	7,443.1400	7.4431	(7.881)	0	0	0
2016/03/10	2032	04/08/2016	9.01	Put	Bond Future	7,954.7100	7.9547	7,322.4500	7.3225	(7.948)	0	0	0
2016/03/10	2032	04/08/2016	9.00	Put	Bond Future	8,016.8000	8.0168	7,382.2700	7.3823	(7.915)	0	0	0

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2016/03/10	2032	03/11/2016			Bond Future	9.9807		87.3990	9.8603	88.2480	(1.206)	0.0000	0.0000	0
2016/03/10	2032	03/11/2016	10.28	Put	Bond Future	3,447.1200		3.4471	3,110.0100	3.1100	(9.779)	0	0	0
2016/03/10	2032	03/11/2016	10.30	Put	Bond Future	3,390.6400		3.3906	3,057.5200	3.0575	(9.825)	0	0	0
2016/03/10	2032	03/11/2016	10.29	Put	Bond Future	3,418.6500		3.4187	3,083.5400	3.0835	(9.802)	0	0	0
2016/03/10	2032	03/11/2016	10.30	Call	Bond Future	5,584.6500		5.5847	6,100.4800	6.1005	9.237	0	0	0
2016/03/10	2032	03/11/2016	10.28	Call	Bond Future	5,506.1400		5.5061	6,017.9800	6.0180	9.296	0	0	0
2016/03/10	2032	03/11/2016	10.29	Call	Bond Future	5,545.2000		5.5452	6,059.0400	6.0590	9.266	0	0	0
2016/03/10	2033	05/05/2016			Bond Future	102.9934		102.9934	102.9868	102.9868	(0.006)	0.0000	0.0000	1,032
2016/03/10	2033	05/05/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2033	05/05/2016	102.40	Call	Bond Future	593.4000		0.5934	586.7900	0.5868	(1.114)	0	0	0
2016/03/10	2033	05/05/2016	102.41	Call	Bond Future	583.4000		0.5834	576.7900	0.5768	(1.133)	0	0	0
2016/03/10	2033	05/05/2016	102.39	Call	Bond Future	603.4000		0.6034	596.7900	0.5968	(1.095)	0	0	0
2016/03/10	2033	05/05/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2033	05/05/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2037	05/05/2016	8.99	Call	Bond Future	281.4200		0.2814	362.0500	0.3620	28.651	0	0	0
2016/03/10	2037	05/05/2016	9.00	Put	Bond Future	8,444.1200		8.4441	7,719.9000	7.7199	(8.577)	0	0	0
2016/03/10	2037	05/05/2016			Bond Future	9.9739		89.4980	9.8712	90.3048	(1.030)	0.0000	0.0000	40,778
2016/03/10	2037	05/05/2016	9.00	Call	Bond Future	289.5800		0.2896	372.1800	0.3722	28.524	0	0	0
2016/03/10	2037	05/05/2016	9.01	Call	Bond Future	298.2700		0.2983	382.9000	0.3829	28.374	0	0	0
2016/03/10	2037	05/05/2016	8.99	Put	Bond Future	8,525.8400		8.5258	7,799.6500	7.7997	(8.518)	0	0	0
2016/03/10	2037	05/05/2016	9.01	Put	Bond Future	8,363.0600		8.3631	7,640.8700	7.6409	(8.635)	0	0	0
2016/03/10	2037	04/08/2016			Bond Future	10.0425		86.9325	9.9366	87.7538	(1.054)	0.0000	0.0000	0
2016/03/10	2037	04/08/2016	9.24	Put	Bond Future	8,044.8300		8.0448	7,447.1600	7.4472	(7.429)	0	0	0
2016/03/10	2037	04/08/2016	9.26	Put	Bond Future	7,915.2600		7.9153	7,322.3200	7.3223	(7.491)	0	0	0
2016/03/10	2037	04/08/2016	9.24	Call	Bond Future	1,499.8100		1.4998	1,723.4100	1.7234	14.909	0	0	0
2016/03/10	2037	04/08/2016	9.25	Put	Bond Future	7,979.7900		7.9798	7,384.4700	7.3845	(7.460)	0	0	0
2016/03/10	2037	04/08/2016	9.25	Call	Bond Future	1,521.0700		1.5211	1,747.0200	1.7470	14.855	0	0	0
2016/03/10	2037	04/08/2016	9.26	Call	Bond Future	1,542.7100		1.5427	1,771.0400	1.7710	14.801	0	0	0
2016/03/10	2037	03/11/2016	10.35	Call	Bond Future	5,858.6400		5.8586	6,351.5800	6.3516	8.414	0	0	0
2016/03/10	2037	03/11/2016	10.36	Put	Bond Future	3,960.9900		3.9610	3,619.1900	3.6192	(8.629)	0	0	0
2016/03/10	2037	03/11/2016			Bond Future	10.1007		88.5957	9.9916	89.4324	(1.080)	0.0000	0.0000	0
2016/03/10	2037	03/11/2016	10.36	Call	Bond Future	5,900.1400		5.9001	6,395.0300	6.3950	8.388	0	0	0
2016/03/10	2037	03/11/2016	10.37	Call	Bond Future	5,941.7500		5.9417	6,438.5900	6.4386	8.362	0	0	0
2016/03/10	2037	03/11/2016	10.35	Put	Bond Future	3,992.9800		3.9930	3,649.2300	3.6492	(8.609)	0	0	0
2016/03/10	2037	03/11/2016	10.37	Put	Bond Future	3,929.2200		3.9292	3,589.3700	3.5894	(8.649)	0	0	0
2016/03/10	2038	05/05/2016	131.01	Put	Bond Future	2,115.7500		2.1157	2,123.9300	2.1239	0.387	0	0	0
2016/03/10	2038	05/05/2016			Bond Future	128.8942		128.8942	128.8861	128.8861	(0.006)	0.0000	0.0000	17,007
2016/03/10	2038	05/05/2016	131.00	Put	Bond Future	2,105.7500		2.1057	2,113.9300	2.1139	0.388	0	0	0
2016/03/10	2038	05/05/2016	131.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2038	05/05/2016	130.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2038	05/05/2016	131.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2038	05/05/2016	130.99	Put	Bond Future	2,095.7500		2.0957	2,103.9300	2.1039	0.390	0	0	0
2016/03/10	2038	04/08/2016			Bond Future	129.9348		129.9348	129.9255	129.9255	(0.007)	0.0000	0.0000	0
2016/03/10	2038	04/08/2016	129.31	Call	Bond Future	624.8000		0.6248	615.5000	0.6155	(1.488)	0	0	0
2016/03/10	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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2016/03/10	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2038	04/08/2016	129.32	Call	Bond Future	614.8000	0.6148	605.5000	0.6055	(1.513)	0	0	0
2016/03/10	2038	04/08/2016	129.30	Call	Bond Future	634.8000	0.6348	625.5000	0.6255	(1.465)	0	0	0
2016/03/10	2040	05/05/2016	9.50	Call	Bond Future	963.8400	0.9638	1,167.9000	1.1679	21.172	0	0	0
2016/03/10	2040	05/05/2016			Bond Future	10.0390	93.1084	9.9414	93.9234	(0.972)	0.0000	0.0000	1,812
2016/03/10	2040	05/05/2016	9.51	Call	Bond Future	985.4200	0.9854	1,192.9500	1.1930	21.060	0	0	0
2016/03/10	2040	05/05/2016	9.49	Call	Bond Future	942.6000	0.9426	1,143.2200	1.1432	21.284	0	0	0
2016/03/10	2040	05/05/2016	9.50	Put	Bond Future	5,620.9000	5.6209	5,010.0400	5.0100	(10.868)	0	0	0
2016/03/10	2040	05/05/2016	9.49	Put	Bond Future	5,689.7700	5.6898	5,075.4700	5.0755	(10.797)	0	0	0
2016/03/10	2040	05/05/2016	9.51	Put	Bond Future	5,552.5100	5.5525	4,945.1200	4.9451	(10.939)	0	0	0
2016/03/10	2040	04/08/2016			Bond Future	10.1079	90.3608	10.0073	91.1903	(0.995)	0.0000	0.0000	0
2016/03/10	2040	04/08/2016	9.49	Put	Bond Future	7,379.4300	7.3794	6,821.1700	6.8212	(7.565)	0	0	0
2016/03/10	2040	04/08/2016	9.50	Call	Bond Future	2,105.3700	2.1054	2,379.1000	2.3791	13.002	0	0	0
2016/03/10	2040	04/08/2016	9.51	Call	Bond Future	2,132.6500	2.1326	2,408.9100	2.4089	12.954	0	0	0
2016/03/10	2040	04/08/2016	9.49	Call	Bond Future	2,078.5300	2.0785	2,349.7400	2.3497	13.048	0	0	0
2016/03/10	2040	04/08/2016	9.51	Put	Bond Future	7,254.0000	7.2540	6,700.7900	6.7008	(7.626)	0	0	0
2016/03/10	2040	04/08/2016	9.50	Put	Bond Future	7,316.4300	7.3164	6,760.6900	6.7607	(7.596)	0	0	0
2016/03/10	2044	05/05/2016	8.99	Put	Bond Future	9,756.0700	9.7561	9,005.4300	9.0054	(7.694)	0	0	0
2016/03/10	2044	05/05/2016			Bond Future	10.0324	90.4419	9.9349	91.2624	(0.972)	0.0000	0.0000	20,223
2016/03/10	2044	05/05/2016	9.01	Put	Bond Future	9,573.4200	9.5734	8,826.4700	8.8265	(7.802)	0	0	0
2016/03/10	2044	05/05/2016	9.00	Put	Bond Future	9,664.4100	9.6644	8,915.5800	8.9156	(7.748)	0	0	0
2016/03/10	2044	05/05/2016	9.01	Call	Bond Future	270.4100	0.2704	343.8800	0.3439	27.170	0	0	0
2016/03/10	2044	05/05/2016	8.99	Call	Bond Future	254.5000	0.2545	324.2800	0.3243	27.418	0	0	0
2016/03/10	2044	05/05/2016	9.00	Call	Bond Future	262.2100	0.2622	333.8000	0.3338	27.303	0	0	0
2016/03/10	2044	04/08/2016	9.50	Call	Bond Future	2,140.8800	2.1409	2,418.9400	2.4189	12.988	0	0	0
2016/03/10	2044	04/08/2016			Bond Future	10.0987	87.7691	9.9981	88.6043	(0.995)	0.0000	0.0000	0
2016/03/10	2044	04/08/2016	9.51	Call	Bond Future	2,168.6100	2.1686	2,449.2400	2.4492	12.941	0	0	0
2016/03/10	2044	04/08/2016	9.49	Put	Bond Future	7,389.7300	7.3897	6,830.0800	6.8301	(7.573)	0	0	0
2016/03/10	2044	04/08/2016	9.51	Put	Bond Future	7,262.9600	7.2630	6,708.4500	6.7085	(7.635)	0	0	0
2016/03/10	2044	04/08/2016	9.49	Call	Bond Future	2,113.3700	2.1134	2,388.8600	2.3889	13.036	0	0	0
2016/03/10	2044	04/08/2016	9.50	Put	Bond Future	7,326.1600	7.3262	6,769.0800	6.7691	(7.604)	0	0	0
2016/03/10	2044	03/11/2016			Bond Future	10.1549	89.4483	10.0515	90.2991	(1.019)	0.0000	0.0000	0
2016/03/10	2044	03/11/2016	10.42	Call	Bond Future	6,321.5100	6.3215	6,826.2800	6.8263	7.985	0	0	0
2016/03/10	2044	03/11/2016	10.41	Put	Bond Future	4,238.9800	4.2390	3,890.9000	3.8909	(8.211)	0	0	0
2016/03/10	2044	03/11/2016	10.43	Put	Bond Future	4,171.1200	4.1711	3,827.0100	3.8270	(8.250)	0	0	0
2016/03/10	2044	03/11/2016	10.42	Put	Bond Future	4,205.0700	4.2051	3,858.9800	3.8590	(8.230)	0	0	0
2016/03/10	2044	03/11/2016	10.43	Call	Bond Future	6,365.6500	6.3657	6,872.4000	6.8724	7.961	0	0	0
2016/03/10	2044	03/11/2016	10.41	Call	Bond Future	6,277.2100	6.2772	6,779.9900	6.7800	8.010	0	0	0
2016/03/10	2046	05/05/2016			Bond Future	127.6484	127.6484	127.6404	127.6404	(0.006)	0.0000	0.0000	12,766
2016/03/10	2046	05/05/2016	129.99	Put	Bond Future	2,341.6200	2.3416	2,349.5600	2.3496	0.339	0	0	0
2016/03/10	2046	05/05/2016	130.01	Put	Bond Future	2,361.6200	2.3616	2,369.5600	2.3696	0.336	0	0	0
2016/03/10	2046	05/05/2016	130.00	Put	Bond Future	2,351.6200	2.3516	2,359.5600	2.3596	0.338	0	0	0
2016/03/10	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	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
2016/03/10	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2046	04/08/2016			Bond Future	130.0739	130.0739	130.0649	130.0649	(0.007)	0.0000	0.0000	0
2016/03/10	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2046	04/08/2016	129.00	Call	Bond Future	1,073.9300	1.0739	1,064.8500	1.0648	(0.845)	0	0	0
2016/03/10	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2046	04/08/2016	129.01	Call	Bond Future	1,063.9300	1.0639	1,054.8500	1.0548	(0.853)	0	0	0
2016/03/10	2046	04/08/2016	129.02	Call	Bond Future	1,053.9300	1.0539	1,044.8500	1.0448	(0.862)	0	0	0
2016/03/10	2050	05/05/2016	138.00	Put	Bond Future	2,051.1200	2.0511	2,059.4500	2.0594	0.406	0	0	0
2016/03/10	2050	05/05/2016			Bond Future	135.9489	135.9489	135.9406	135.9406	(0.006)	0.0000	0.0000	14,916
2016/03/10	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2050	05/05/2016	137.99	Put	Bond Future	2,041.1200	2.0411	2,049.4500	2.0494	0.408	0	0	0
2016/03/10	2050	05/05/2016	138.01	Put	Bond Future	2,061.1200	2.0611	2,069.4500	2.0694	0.404	0	0	0
2016/03/10	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2050	04/08/2016			Bond Future	136.9634	136.9634	136.9538	136.9538	(0.007)	0.0000	0.0000	0
2016/03/10	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	2050	04/08/2016	139.12	Put	Bond Future	2,156.5500	2.1566	2,166.2100	2.1662	0.448	0	0	0
2016/03/10	2050	04/08/2016	139.14	Put	Bond Future	2,176.5500	2.1766	2,186.2100	2.1862	0.444	0	0	0
2016/03/10	2050	04/08/2016	139.13	Put	Bond Future	2,166.5500	2.1666	2,176.2100	2.1762	0.446	0	0	0
2016/03/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	AL37	05/05/2016			Index Future	469.4190	469.4190	471.7700	471.7700	0.501	0.0000	0.0000	4
2016/03/10	AL37	04/08/2016			Index Future	478.2050	478.2050	480.5960	480.5960	0.500	0.0000	0.0000	0
2016/03/10	AL7T	05/05/2016			Index Future	540.5030	540.5030	544.3660	544.3660	0.715	0.0000	0.0000	0
2016/03/10	AL7T	04/08/2016			Index Future	550.6200	550.6200	554.5500	554.5500	0.714	0.0000	0.0000	0
2016/03/10	ALBI	05/05/2016			Index Future	489.9930	489.9930	493.5120	493.5120	0.718	0.0000	0.0000	510
2016/03/10	ALBI	04/08/2016			Index Future	499.1650	499.1650	502.7450	502.7450	0.717	0.0000	0.0000	139
2016/03/10	ALBI	03/11/2016			Index Future	508.8110	508.8110	512.4590	512.4590	0.717	0.0000	0.0000	0
2016/03/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C025	31/01/2025			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
2016/03/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C214	28/02/2041			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
2016/03/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/10	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	EL28	05/05/2016			Bond Future	126.8116	126.8116	126.8047	126.8047	(0.005)	0.0000	0.0000	0
2016/03/10	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	EL28	05/05/2016	128.99	Put	Bond Future	2,178.3700	2.1784	2,185.2900	2.1853	0.318	0	0	0
2016/03/10	EL28	05/05/2016	129.01	Put	Bond Future	2,198.3700	2.1984	2,205.2900	2.2053	0.315	0	0	0
2016/03/10	EL28	05/05/2016	129.00	Put	Bond Future	2,188.3700	2.1884	2,195.2900	2.1953	0.316	0	0	0
2016/03/10	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	EL28	04/08/2016			Bond Future	129.2213	129.2213	129.2133	129.2133	(0.006)	0.0000	0.0000	0
2016/03/10	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	EL28	04/08/2016	126.86	Call	Bond Future	2,361.3400	2.3613	2,353.3100	2.3533	(0.340)	0	0	0
2016/03/10	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	EL28	04/08/2016	126.87	Call	Bond Future	2,351.3400	2.3513	2,343.3100	2.3433	(0.342)	0	0	0
2016/03/10	EL28	04/08/2016	126.88	Call	Bond Future	2,341.3400	2.3413	2,333.3100	2.3333	(0.343)	0	0	0
2016/03/10	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	ES33	05/05/2016			Bond Future	10.8296	75.3088	10.7316	75.9186	(0.905)	0.0000	0.0000	8,776
2016/03/10	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	ES33	05/05/2016	9.99	Put	Bond Future	5,482.1500	5.4822	4,872.3200	4.8723	(11.124)	0	0	0
2016/03/10	ES33	05/05/2016	10.01	Put	Bond Future	5,344.5100	5.3445	4,734.6800	4.7347	(11.410)	0	0	0
2016/03/10	ES33	05/05/2016	10.00	Put	Bond Future	5,413.2800	5.4133	4,803.4500	4.8035	(11.265)	0	0	0
2016/03/10	ES33	04/08/2016			Bond Future	10.9255	76.7336	10.8242	77.3543	(0.927)	0.0000	0.0000	0
2016/03/10	ES33	04/08/2016	10.24	Put	Bond Future	4,361.9200	4.3619	3,741.2200	3.7412	(14.230)	0	0	0
2016/03/10	ES33	04/08/2016	10.26	Put	Bond Future	4,229.1700	4.2292	3,608.4700	3.6085	(14.677)	0	0	0
2016/03/10	ES33	04/08/2016	10.25	Put	Bond Future	4,295.5000	4.2955	3,674.8000	3.6748	(14.450)	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
2016/03/10	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	ES33	03/11/2016			Bond Future	11.0179	74.4084	10.9133	75.0407	(0.950)	0.0000	0.0000	0
2016/03/10	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	ES33	03/11/2016	11.31	Call	Bond Future	1,721.8300	1.7218	2,354.1200	2.3541	36.722	0	0	0
2016/03/10	ES33	03/11/2016	11.29	Call	Bond Future	1,605.9200	1.6059	2,238.2100	2.2382	39.372	0	0	0
2016/03/10	ES33	03/11/2016	11.30	Call	Bond Future	1,663.9100	1.6639	2,296.2000	2.2962	38.000	0	0	0
2016/03/10	ES42	05/05/2016			Bond Future	10.9917	79.0803	10.8936	79.7672	(0.893)	0.0000	0.0000	7,250
2016/03/10	GOVI	05/05/2016	518.01	Put	GOVI	288,770.0000	28.8770	255,140.0000	25.5140	(11.646)	0	0	0
2016/03/10	GOVI	05/05/2016			GOVI	489.1330	489.1330	492.4960	492.4960	0.688	0.0000	0.0000	477
2016/03/10	GOVI	05/05/2016	518.00	Put	GOVI	288,670.0000	28.8670	255,040.0000	25.5040	(11.650)	0	0	0
2016/03/10	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	GOVI	05/05/2016	517.99	Put	GOVI	288,570.0000	28.8570	254,940.0000	25.4940	(11.654)	0	0	0
2016/03/10	GOVI	04/08/2016	520.99	Put	GOVI	227,020.0000	22.7020	192,800.0000	19.2800	(15.074)	0	0	0
2016/03/10	GOVI	04/08/2016			GOVI	498.2880	498.2880	501.7100	501.7100	0.687	0.0000	0.0000	26
2016/03/10	GOVI	04/08/2016	521.01	Put	GOVI	227,220.0000	22.7220	193,000.0000	19.3000	(15.060)	0	0	0
2016/03/10	GOVI	04/08/2016	521.00	Put	GOVI	227,120.0000	22.7120	192,900.0000	19.2900	(15.067)	0	0	0
2016/03/10	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	GOVI	03/11/2016	476.11	Call	GOVI	318,070.0000	31.8070	352,940.0000	35.2940	10.963	0	0	0
2016/03/10	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	GOVI	03/11/2016			GOVI	507.9170	507.9170	511.4040	511.4040	0.687	0.0000	0.0000	0
2016/03/10	GOVI	03/11/2016	476.12	Call	GOVI	317,970.0000	31.7970	352,840.0000	35.2840	10.966	0	0	0
2016/03/10	GOVI	03/11/2016	476.13	Call	GOVI	317,870.0000	31.7870	352,740.0000	35.2740	10.970	0	0	0
2016/03/10	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/10	IGOV	05/05/2016			Index Future	237.1090	237.1090	237.0940	237.0940	(0.006)	0.0000	0.0000	977
2016/03/10	IGOV	04/08/2016			Index Future	241.5660	241.5660	241.5490	241.5490	(0.007)	0.0000	0.0000	81
2016/03/10	IGOV	03/11/2016			Index Future	246.2540	246.2540	246.2340	246.2340	(0.008)	0.0000	0.0000	0
2016/03/10	ILBI	05/05/2016			Index Future	642.9450	642.9450	642.9050	642.9050	(0.006)	0.0000	0.0000	0
2016/03/10	ILBI	04/08/2016			Index Future	654.8750	654.8750	654.8320	654.8320	(0.007)	0.0000	0.0000	157
2016/03/10	IS01	19/12/2016			Interest Rate Swap	100.1858	100.1858	100.1471	100.1471	(0.039)	0.0000	0.0000	0
2016/03/10	IS01	16/03/2017			Interest Rate Swap	100.2535	100.2535	100.1879	100.1879	(0.065)	0.0000	0.0000	0
2016/03/10	IS01	15/06/2017			Interest Rate Swap	100.0136	100.0136	99.9244	99.9244	(0.089)	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
2016/03/10	IS02	18/12/2017			Interest Rate Swap	100.7209	100.7209	100.5748	100.5748	(0.145)	0.0000	0.0000	0
2016/03/10	IS02	16/03/2018			Interest Rate Swap	100.2166	100.2166	100.1316	100.1316	(0.085)	0.0000	0.0000	0
2016/03/10	IS02	15/06/2018			Interest Rate Swap	100.0962	100.0962	100.0031	100.0031	(0.093)	0.0000	0.0000	0
2016/03/10	IS05	17/12/2020			Interest Rate Swap	101.2669	101.2669	100.7091	100.7091	(0.551)	0.0000	0.0000	0
2016/03/10	IS05	16/03/2021			Interest Rate Swap	100.8081	100.8081	100.2186	100.2186	(0.585)	0.0000	0.0000	0
2016/03/10	IS05	15/06/2021			Interest Rate Swap	100.3053	100.3053	99.7023	99.7023	(0.601)	0.0000	0.0000	0
2016/03/10	IS10	17/12/2025			Interest Rate Swap	103.4573	103.4573	102.5835	102.5835	(0.845)	0.0000	0.0000	0
2016/03/10	IS10	16/03/2026			Interest Rate Swap	100.6982	100.6982	99.7886	99.7886	(0.903)	0.0000	0.0000	0
2016/03/10	IS10	15/06/2026			Interest Rate Swap	99.5628	99.5628	98.6388	98.6388	(0.928)	0.0000	0.0000	0
2016/03/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/10	JBAF	16/03/2016			Jibar Tradeable Future	7.0800	92.9200	7.0600	92.9400	(0.282)	0.0000	0.0000	0
2016/03/10	JBAF	20/04/2016			Jibar Tradeable Future	7.2400	92.7600	7.2200	92.7800	(0.276)	0.0000	0.0000	0
2016/03/10	JBAF	18/05/2016			Jibar Tradeable Future	7.3200	92.6800	7.3000	92.7000	(0.273)	0.0000	0.0000	0
2016/03/10	JBAF	15/06/2016			Jibar Tradeable Future	7.4500	92.5500	7.4300	92.5700	(0.268)	0.0000	0.0000	0
2016/03/10	JBAF	20/07/2016			Jibar Tradeable Future	7.5300	92.4700	7.5100	92.4900	(0.266)	0.0000	0.0000	0
2016/03/10	JBAF	17/08/2016			Jibar Tradeable Future	7.6300	92.3700	7.6100	92.3900	(0.262)	0.0000	0.0000	0
2016/03/10	JBAF	21/09/2016			Jibar Tradeable Future	7.7000	92.3000	7.6800	92.3200	(0.260)	0.0000	0.0000	0
2016/03/10	JBAF	21/12/2016			Jibar Tradeable Future	7.9500	92.0500	7.9300	92.0700	(0.252)	0.0000	0.0000	0
2016/03/10	JBAF	15/03/2017			Jibar Tradeable Future	8.0900	91.9100	8.0700	91.9300	(0.247)	0.0000	0.0000	0
2016/03/10	JBAF	21/06/2017			Jibar Tradeable Future	8.2400	91.7600	8.2200	91.7800	(0.243)	0.0000	0.0000	0
2016/03/10	JBAF	20/09/2017			Jibar Tradeable Future	8.3500	91.6500	8.3100	91.6900	(0.479)	0.0000	0.0000	0
2016/03/10	JBAF	20/12/2017			Jibar Tradeable Future	8.4300	91.5700	8.3900	91.6100	(0.474)	0.0000	0.0000	0
2016/03/10	R023	05/05/2016			Bond Future	9.1880	94.3291	9.0636	94.9228	(1.354)	0.0000	0.0000	8,731
2016/03/10	R023	05/05/2016	8.24	Put	Bond Future	4,783.8800	4.7839	4,246.9700	4.2470	(11.223)	0	0	0
2016/03/10	R023	05/05/2016	8.26	Put	Bond Future	4,691.8600	4.6919	4,157.9600	4.1580	(11.379)	0	0	0
2016/03/10	R023	05/05/2016	8.24	Call	Bond Future	137.5100	0.1375	194.2700	0.1943	41.277	0	0	0
2016/03/10	R023	05/05/2016	8.25	Put	Bond Future	4,737.7100	4.7377	4,202.2700	4.2023	(11.302)	0	0	0
2016/03/10	R023	05/05/2016	8.25	Call	Bond Future	141.8400	0.1418	200.0700	0.2001	41.053	0	0	0
2016/03/10	R023	05/05/2016	8.26	Call	Bond Future	146.4600	0.1465	206.2300	0.2062	40.810	0	0	0
2016/03/10	R023	04/08/2016	8.24	Call	Bond Future	499.8400	0.4998	615.4300	0.6154	23.125	0	0	0
2016/03/10	R023	04/08/2016	8.25	Put	Bond Future	5,328.1200	5.3281	4,841.1800	4.8412	(9.139)	0	0	0
2016/03/10	R023	04/08/2016			Bond Future	9.2629	96.1138	9.1324	96.7178	(1.409)	0.0000	0.0000	0
2016/03/10	R023	04/08/2016	8.25	Call	Bond Future	508.2400	0.5082	625.3400	0.6253	23.040	0	0	0
2016/03/10	R023	04/08/2016	8.26	Call	Bond Future	517.2400	0.5172	635.9200	0.6359	22.945	0	0	0
2016/03/10	R023	04/08/2016	8.24	Put	Bond Future	5,368.8400	5.3688	4,880.3900	4.8804	(9.098)	0	0	0

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2016/03/10	R023	04/08/2016	8.26	Put	Bond Future	5,288.0300	5.2880	4,802.6700	4.8027	(9.178)	0	0	0
2016/03/10	R023	03/11/2016	9.73	Put	Bond Future	1,887.3200	1.8873	1,656.6200	1.6566	(12.224)	0	0	0
2016/03/10	R023	03/11/2016			Bond Future	9.3361	94.0205	9.1990	94.6358	(1.468)	0.0000	0.0000	0
2016/03/10	R023	03/11/2016	9.75	Put	Bond Future	1,853.6800	1.8537	1,626.0000	1.6260	(12.283)	0	0	0
2016/03/10	R023	03/11/2016	9.73	Call	Bond Future	3,627.4200	3.6274	4,012.0100	4.0120	10.602	0	0	0
2016/03/10	R023	03/11/2016	9.74	Put	Bond Future	1,870.3000	1.8703	1,641.1100	1.6411	(12.254)	0	0	0
2016/03/10	R023	03/11/2016	9.74	Call	Bond Future	3,654.0400	3.6540	4,040.1400	4.0401	10.566	0	0	0
2016/03/10	R023	03/11/2016	9.75	Call	Bond Future	3,681.0300	3.6810	4,068.6400	4.0686	10.530	0	0	0
2016/03/10	R035	05/05/2016	10.37	Call	Bond Future	3,384.5900	3.3846	4,196.9100	4.1969	24.001	0	0	0
2016/03/10	R035	05/05/2016			Bond Future	9.9265	92.8220	9.8238	93.6343	(1.034)	0.0000	0.0000	4,141
2016/03/10	R035	05/05/2016	10.35	Call	Bond Future	3,236.2400	3.2362	4,048.5600	4.0486	25.101	0	0	0
2016/03/10	R035	05/05/2016	10.36	Call	Bond Future	3,310.4700	3.3105	4,122.7900	4.1228	24.538	0	0	0
2016/03/10	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R035	04/08/2016			Bond Future	9.9915	94.5782	9.8857	95.4050	(1.059)	0.0000	0.0000	0
2016/03/10	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R035	04/08/2016	10.35	Call	Bond Future	2,716.1500	2.7162	3,542.9800	3.5430	30.441	0	0	0
2016/03/10	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R035	04/08/2016	10.36	Call	Bond Future	2,790.0900	2.7901	3,616.9200	3.6169	29.635	0	0	0
2016/03/10	R035	04/08/2016	10.37	Call	Bond Future	2,863.9400	2.8639	3,690.7700	3.6908	28.870	0	0	0
2016/03/10	R186	05/05/2016	9.25	Call	Bond Future	1,857.7800	1.8578	2,243.4700	2.2435	20.761	0	0	180
2016/03/10	R186	05/05/2016			Bond Future	9.3141	111.9119	9.2006	112.7113	(1.218)	0.0000	0.0000	56,426
2016/03/10	R186	05/05/2016	8.34	Call	Bond Future	206.3300	0.2063	280.0700	0.2801	35.739	0	0	0
2016/03/10	R186	05/05/2016	9.89	Call	Bond Future	4,628.5100	4.6285	5,256.4600	5.2565	13.567	0	0	0
2016/03/10	R186	05/05/2016	8.35	Call	Bond Future	212.9400	0.2129	288.6300	0.2886	35.545	0	0	0
2016/03/10	R186	05/05/2016	8.75	Put	Bond Future	4,706.5500	4.7065	4,091.3600	4.0914	(13.071)	0	0	1,900
2016/03/10	R186	05/05/2016	9.25	Put	Bond Future	2,308.3600	2.3084	1,894.6000	1.8946	(17.924)	0	0	0
2016/03/10	R186	05/05/2016	8.33	Call	Bond Future	199.8900	0.1999	271.7200	0.2717	35.935	0	0	0
2016/03/10	R186	05/05/2016	8.85	Put	Bond Future	4,147.9600	4.1480	3,568.7300	3.5687	(13.964)	0	0	5,350
2016/03/10	R186	05/05/2016	9.96	Call	Bond Future	4,995.2600	4.9953	5,642.9000	5.6429	12.965	0	0	0
2016/03/10	R186	05/05/2016	9.86	Call	Bond Future	4,474.3000	4.4743	5,093.3200	5.0933	13.835	0	0	0
2016/03/10	R186	05/05/2016	7.56	Put	Bond Future	13,325.3300	13.3253	12,531.4600	12.5315	(5.958)	0	0	0
2016/03/10	R186	05/05/2016	8.35	Put	Bond Future	7,270.1900	7.2702	6,546.4300	6.5464	(9.955)	0	0	0
2016/03/10	R186	05/05/2016	8.75	Call	Bond Future	651.4400	0.6514	835.7000	0.8357	28.285	0	0	180
2016/03/10	R186	05/05/2016	8.34	Put	Bond Future	7,340.0300	7.3400	6,614.3200	6.6143	(9.887)	0	0	0
2016/03/10	R186	05/05/2016	7.56	Call	Bond Future	11.0100	0.0110	16.5900	0.0166	50.681	0	0	0
2016/03/10	R186	05/05/2016	8.85	Call	Bond Future	826.7000	0.8267	1,046.9200	1.0469	26.638	0	0	0
2016/03/10	R186	05/05/2016	8.33	Put	Bond Future	7,410.1000	7.4101	6,682.4800	6.6825	(9.819)	0	0	0
2016/03/10	R186	05/05/2016	9.89	Put	Bond Future	693.3400	0.6933	521.8400	0.5218	(24.735)	0	0	180
2016/03/10	R186	05/05/2016	9.96	Put	Bond Future	595.3100	0.5953	443.5000	0.4435	(25.501)	0	0	5,000
2016/03/10	R186	05/05/2016	9.86	Put	Bond Future	739.2000	0.7392	558.7700	0.5588	(24.409)	0	0	5,000
2016/03/10	R186	04/08/2016	8.51	Put	Bond Future	7,255.6700	7.2557	6,636.4500	6.6364	(8.534)	0	0	0
2016/03/10	R186	04/08/2016			Bond Future	9.3811	108.7254	9.2632	109.5390	(1.257)	0.0000	0.0000	0
2016/03/10	R186	04/08/2016	8.50	Put	Bond Future	7,313.3300	7.3133	6,691.8200	6.6918	(8.498)	0	0	0

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2016/03/10	R186	04/08/2016	8.51	Call	Bond Future	1,043.0500	1.0431	1,237.3900	1.2374	18.632	0	0	0
2016/03/10	R186	04/08/2016	8.49	Call	Bond Future	1,010.5300	1.0105	1,200.3100	1.2003	18.780	0	0	0
2016/03/10	R186	04/08/2016	8.50	Call	Bond Future	1,026.5900	1.0266	1,218.6400	1.2186	18.708	0	0	0
2016/03/10	R186	04/08/2016	8.49	Put	Bond Future	7,371.4500	7.3714	6,747.6700	6.7477	(8.462)	0	0	0
2016/03/10	R197	05/05/2016			Bond Future	294.6271	294.6271	294.6069	294.6069	(0.007)	0.0000	0.0000	2,289
2016/03/10	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R197	05/05/2016	299.99	Put	Bond Future	5,362.9500	5.3629	5,383.1300	5.3831	0.376	0	0	0
2016/03/10	R197	05/05/2016	300.01	Put	Bond Future	5,382.9500	5.3829	5,403.1300	5.4031	0.375	0	0	0
2016/03/10	R197	05/05/2016	300.00	Put	Bond Future	5,372.9500	5.3729	5,393.1300	5.3931	0.376	0	0	0
2016/03/10	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R197	04/08/2016	293.98	Put	Bond Future	250.7700	0.2508	273.3800	0.2734	9.016	0	0	0
2016/03/10	R197	04/08/2016			Bond Future	293.7292	293.7292	293.7066	293.7066	(0.008)	0.0000	0.0000	0
2016/03/10	R197	04/08/2016	293.97	Put	Bond Future	240.7700	0.2408	263.3800	0.2634	9.391	0	0	0
2016/03/10	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R197	04/08/2016	293.96	Put	Bond Future	230.7700	0.2308	253.3800	0.2534	9.798	0	0	0
2016/03/10	R202	05/05/2016	246.99	Put	Bond Future	7,977.3400	7.9773	7,964.7000	7.9647	(0.158)	0	0	0
2016/03/10	R202	05/05/2016			Bond Future	240.2474	240.2474	240.2319	240.2319	(0.006)	0.0000	0.0000	43,261
2016/03/10	R202	05/05/2016	247.01	Put	Bond Future	7,992.8400	7.9928	7,980.2400	7.9802	(0.158)	0	0	0
2016/03/10	R202	05/05/2016	246.99	Call	Bond Future	1,234.7900	1.2348	1,206.5900	1.2066	(2.284)	0	0	0
2016/03/10	R202	05/05/2016	247.00	Put	Bond Future	7,985.0900	7.9851	7,972.4700	7.9725	(0.158)	0	0	0
2016/03/10	R202	05/05/2016	247.00	Call	Bond Future	1,232.5400	1.2325	1,204.3600	1.2044	(2.286)	0	0	0
2016/03/10	R202	05/05/2016	247.01	Call	Bond Future	1,230.2900	1.2303	1,202.1300	1.2021	(2.289)	0	0	0
2016/03/10	R202	04/08/2016	243.25	Call	Bond Future	4,591.3000	4.5913	4,564.9500	4.5650	(0.574)	0	0	0
2016/03/10	R202	04/08/2016			Bond Future	241.3619	241.3619	241.3444	241.3444	(0.007)	0.0000	0.0000	0
2016/03/10	R202	04/08/2016	243.26	Call	Bond Future	4,586.9600	4.5870	4,560.6200	4.5606	(0.574)	0	0	0
2016/03/10	R202	04/08/2016	243.24	Put	Bond Future	6,473.7800	6.4738	6,464.9000	6.4649	(0.137)	0	0	0
2016/03/10	R202	04/08/2016	243.26	Put	Bond Future	6,485.1000	6.4851	6,476.2300	6.4762	(0.137)	0	0	0
2016/03/10	R202	04/08/2016	243.24	Call	Bond Future	4,595.6400	4.5956	4,569.2900	4.5693	(0.573)	0	0	0
2016/03/10	R202	04/08/2016	243.25	Put	Bond Future	6,479.4400	6.4794	6,470.5600	6.4706	(0.137)	0	0	0
2016/03/10	R203	05/05/2016	7.25	Put	Bond Future	1,307.3700	1.3074	1,139.5400	1.1395	(12.837)	0	0	0
2016/03/10	R203	05/05/2016			Bond Future	8.2721	101.2101	8.1305	101.3877	(1.712)	0.0000	0.0000	53,980
2016/03/10	R203	05/05/2016	7.26	Call	Bond Future	15.7700	0.0158	25.9400	0.0259	64.490	0	0	0
2016/03/10	R203	05/05/2016	7.24	Call	Bond Future	14.5300	0.0145	24.0300	0.0240	65.382	0	0	0
2016/03/10	R203	05/05/2016	7.25	Call	Bond Future	15.1200	0.0151	24.9400	0.0249	64.947	0	0	0
2016/03/10	R203	05/05/2016	7.24	Put	Bond Future	1,319.5400	1.3195	1,151.3900	1.1514	(12.743)	0	0	0
2016/03/10	R203	05/05/2016	7.26	Put	Bond Future	1,295.2700	1.2953	1,127.7900	1.1278	(12.930)	0	0	0
2016/03/10	R203	04/08/2016	7.26	Call	Bond Future	58.6400	0.0586	82.5700	0.0826	40.808	0	0	0
2016/03/10	R203	04/08/2016			Bond Future	8.4246	103.1250	8.2497	103.3051	(2.076)	0.0000	0.0000	0
2016/03/10	R203	04/08/2016	7.24	Call	Bond Future	56.1100	0.0561	79.2300	0.0792	41.205	0	0	0
2016/03/10	R203	04/08/2016	7.25	Call	Bond Future	57.3000	0.0573	80.8100	0.0808	41.030	0	0	0
2016/03/10	R203	04/08/2016	7.24	Put	Bond Future	1,285.2700	1.2853	1,128.2900	1.1283	(12.214)	0	0	0
2016/03/10	R203	04/08/2016	7.26	Put	Bond Future	1,266.8600	1.2669	1,110.6900	1.1107	(12.327)	0	0	0

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2016/03/10	R203	04/08/2016	7.25	Put	Bond Future	1,275.9900	1.2760	1,119.4000	1.1194	(12.272)	0	0	0
2016/03/10	R203	03/11/2016	8.86	Call	Bond Future	554.2300	0.5542	664.4000	0.6644	19.878	0	0	0
2016/03/10	R203	03/11/2016			Bond Future	8.6075	100.9251	8.3799	101.1084	(2.644)	0.0000	0.0000	0
2016/03/10	R203	03/11/2016	8.84	Call	Bond Future	544.4900	0.5445	653.6700	0.6537	20.052	0	0	0
2016/03/10	R203	03/11/2016	8.85	Call	Bond Future	549.3500	0.5494	659.0200	0.6590	19.964	0	0	0
2016/03/10	R203	03/11/2016	8.84	Put	Bond Future	357.8600	0.3579	283.7600	0.2838	(20.706)	0	0	0
2016/03/10	R203	03/11/2016	8.86	Put	Bond Future	351.5600	0.3516	278.4500	0.2784	(20.796)	0	0	0
2016/03/10	R203	03/11/2016	8.85	Put	Bond Future	354.7000	0.3547	281.0900	0.2811	(20.753)	0	0	0
2016/03/10	R204	05/05/2016	7.75	Call	Bond Future	54.8000	0.0548	82.7900	0.0828	51.077	0	0	0
2016/03/10	R204	05/05/2016			Bond Future	8.6521	101.5697	8.5174	101.8767	(1.556)	0.0000	0.0000	33,129
2016/03/10	R204	05/05/2016	7.76	Call	Bond Future	56.8200	0.0568	85.6400	0.0856	50.722	0	0	0
2016/03/10	R204	05/05/2016	7.74	Put	Bond Future	2,156.7200	2.1567	1,876.8700	1.8769	(12.976)	0	0	0
2016/03/10	R204	05/05/2016	7.76	Put	Bond Future	2,113.8500	2.1138	1,835.6100	1.8356	(13.163)	0	0	0
2016/03/10	R204	05/05/2016	7.74	Call	Bond Future	52.9600	0.0530	80.1700	0.0802	51.378	0	0	0
2016/03/10	R204	05/05/2016	7.75	Put	Bond Future	2,135.1900	2.1352	1,856.1200	1.8561	(13.070)	0	0	0
2016/03/10	R204	04/08/2016			Bond Future	8.7765	99.4504	8.6264	99.7623	(1.711)	0.0000	0.0000	0
2016/03/10	R204	04/08/2016	7.74	Put	Bond Future	2,352.6000	2.3526	2,093.5000	2.0935	(11.013)	0	0	0
2016/03/10	R204	04/08/2016	7.76	Put	Bond Future	2,316.7200	2.3167	2,059.2200	2.0592	(11.115)	0	0	0
2016/03/10	R204	04/08/2016	7.74	Call	Bond Future	173.2300	0.1732	226.1000	0.2261	30.520	0	0	0
2016/03/10	R204	04/08/2016	7.75	Put	Bond Future	2,334.5500	2.3346	2,076.2400	2.0762	(11.065)	0	0	0
2016/03/10	R204	04/08/2016	7.75	Call	Bond Future	176.4900	0.1765	230.1500	0.2302	30.404	0	0	0
2016/03/10	R204	04/08/2016	7.76	Call	Bond Future	179.9700	0.1800	234.4400	0.2344	30.266	0	0	0
2016/03/10	R204	03/11/2016			Bond Future	8.8941	101.3526	8.7249	101.6703	(1.903)	0.0000	0.0000	0
2016/03/10	R204	03/11/2016	9.21	Put	Bond Future	799.1700	0.7992	674.7400	0.6747	(15.570)	0	0	0
2016/03/10	R204	03/11/2016	9.23	Put	Bond Future	784.6800	0.7847	661.9200	0.6619	(15.645)	0	0	0
2016/03/10	R204	03/11/2016	9.22	Put	Bond Future	791.7400	0.7917	668.1500	0.6681	(15.610)	0	0	0
2016/03/10	R204	03/11/2016	9.22	Call	Bond Future	1,399.6700	1.3997	1,593.7400	1.5937	13.865	0	0	0
2016/03/10	R204	03/11/2016	9.21	Call	Bond Future	1,388.5100	1.3885	1,581.7400	1.5817	13.916	0	0	0
2016/03/10	R204	03/11/2016	9.23	Call	Bond Future	1,411.1900	1.4112	1,606.0900	1.6061	13.811	0	0	0
2016/03/10	R207	05/05/2016	7.86	Put	Bond Future	3,165.2300	3.1652	2,811.2200	2.8112	(11.184)	0	0	0
2016/03/10	R207	05/05/2016			Bond Future	8.8800	97.2674	8.7529	97.6481	(1.431)	0.0000	0.0000	42,093
2016/03/10	R207	05/05/2016	7.85	Put	Bond Future	3,194.3300	3.1943	2,839.5200	2.8395	(11.107)	0	0	0
2016/03/10	R207	05/05/2016	7.56	Put	Bond Future	4,065.1500	4.0651	3,694.5000	3.6945	(9.118)	0	0	0
2016/03/10	R207	05/05/2016	7.84	Put	Bond Future	3,223.5000	3.2235	2,867.9200	2.8679	(11.031)	0	0	0
2016/03/10	R207	05/05/2016	7.56	Call	Bond Future	17.8600	0.0179	27.9200	0.0279	56.327	0	0	43
2016/03/10	R207	05/05/2016	7.85	Call	Bond Future	53.9800	0.0540	79.8800	0.0799	47.981	0	0	0
2016/03/10	R207	05/05/2016	7.86	Call	Bond Future	55.9700	0.0560	82.6700	0.0827	47.704	0	0	0
2016/03/10	R207	05/05/2016	7.84	Call	Bond Future	52.0400	0.0520	77.1700	0.0772	48.290	0	0	0
2016/03/10	R207	04/08/2016			Bond Future	8.9901	95.4633	8.8525	95.8504	(1.530)	0.0000	0.0000	0
2016/03/10	R207	04/08/2016	7.99	Put	Bond Future	3,131.0400	3.1310	2,815.2800	2.8153	(10.085)	0	0	0
2016/03/10	R207	04/08/2016	8.01	Put	Bond Future	3,082.9900	3.0830	2,769.2700	2.7693	(10.176)	0	0	0
2016/03/10	R207	04/08/2016	8.00	Put	Bond Future	3,106.8200	3.1068	2,792.0600	2.7921	(10.131)	0	0	0
2016/03/10	R207	04/08/2016	8.01	Call	Bond Future	282.9400	0.2829	356.2700	0.3563	25.917	0	0	0
2016/03/10	R207	04/08/2016	7.99	Call	Bond Future	272.8100	0.2728	344.1000	0.3441	26.132	0	0	0
2016/03/10	R207	04/08/2016	8.00	Call	Bond Future	277.6800	0.2777	349.9700	0.3500	26.034	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
2016/03/10	R208	05/05/2016	7.99	Call	Bond Future	71.2900	0.0713	104.0300	0.1040	45.925	0	0	0
2016/03/10	R208	05/05/2016	8.00	Put	Bond Future	3,928.8900	3.9289	3,499.8400	3.4998	(10.920)	0	0	0
2016/03/10	R208	05/05/2016			Bond Future	9.0234	91.8929	8.8978	92.3556	(1.392)	0.0000	0.0000	45,179
2016/03/10	R208	05/05/2016	8.00	Call	Bond Future	73.7300	0.0737	107.4200	0.1074	45.694	0	0	0
2016/03/10	R208	05/05/2016	8.01	Call	Bond Future	76.3400	0.0763	111.0200	0.1110	45.428	0	0	0
2016/03/10	R208	05/05/2016	7.99	Put	Bond Future	3,965.0800	3.9651	3,535.0800	3.5351	(10.845)	0	0	0
2016/03/10	R208	05/05/2016	8.01	Put	Bond Future	3,892.8800	3.8929	3,464.8200	3.4648	(10.996)	0	0	0
2016/03/10	R208	04/08/2016	8.01	Put	Bond Future	4,288.4100	4.2884	3,894.8700	3.8949	(9.177)	0	0	0
2016/03/10	R208	04/08/2016			Bond Future	9.1150	93.6315	8.9815	94.1022	(1.465)	0.0000	0.0000	0
2016/03/10	R208	04/08/2016	8.00	Put	Bond Future	4,319.7800	4.3198	3,925.1200	3.9251	(9.136)	0	0	0
2016/03/10	R208	04/08/2016	7.99	Call	Bond Future	291.3300	0.2913	366.2500	0.3663	25.717	0	0	0
2016/03/10	R208	04/08/2016	8.00	Call	Bond Future	296.6300	0.2966	372.6300	0.3726	25.621	0	0	0
2016/03/10	R208	04/08/2016	8.01	Call	Bond Future	302.2900	0.3023	379.4100	0.3794	25.512	0	0	0
2016/03/10	R208	04/08/2016	7.99	Put	Bond Future	4,351.5200	4.3515	3,955.7800	3.9558	(9.094)	0	0	0
2016/03/10	R208	03/11/2016	9.59	Put	Bond Future	1,361.1700	1.3612	1,181.8500	1.1819	(13.174)	0	0	0
2016/03/10	R208	03/11/2016			Bond Future	9.1997	92.0193	9.0574	92.4988	(1.547)	0.0000	0.0000	0
2016/03/10	R208	03/11/2016	9.58	Put	Bond Future	1,373.7300	1.3737	1,193.1900	1.1932	(13.142)	0	0	0
2016/03/10	R208	03/11/2016	9.57	Call	Bond Future	2,619.9400	2.6199	2,917.5700	2.9176	11.360	0	0	0
2016/03/10	R208	03/11/2016	9.58	Call	Bond Future	2,640.0300	2.6400	2,938.8900	2.9389	11.320	0	0	0
2016/03/10	R208	03/11/2016	9.59	Call	Bond Future	2,660.4700	2.6605	2,960.5500	2.9606	11.279	0	0	0
2016/03/10	R208	03/11/2016	9.57	Put	Bond Future	1,386.6600	1.3867	1,204.8900	1.2049	(13.108)	0	0	0
2016/03/10	R209	05/05/2016			Bond Future	9.8587	69.4638	9.7613	70.1020	(0.988)	0.0000	0.0000	33,041
2016/03/10	R209	05/05/2016	9.00	Call	Bond Future	327.7800	0.3278	411.6500	0.4116	25.587	0	0	6,700
2016/03/10	R209	05/05/2016	8.25	Put	Bond Future	11,847.6400	11.8476	11,218.6300	11.2186	(5.309)	0	0	0
2016/03/10	R209	05/05/2016	8.99	Put	Bond Future	6,348.9200	6.3489	5,792.6100	5.7926	(8.762)	0	0	0
2016/03/10	R209	05/05/2016	9.01	Put	Bond Future	6,219.3700	6.2194	5,666.8700	5.6669	(8.884)	0	0	0
2016/03/10	R209	05/05/2016	9.00	Put	Bond Future	6,283.9900	6.2840	5,729.5700	5.7296	(8.823)	0	0	0
2016/03/10	R209	05/05/2016	9.01	Call	Bond Future	336.9800	0.3370	422.7700	0.4228	25.458	0	0	0
2016/03/10	R209	05/05/2016	8.25	Call	Bond Future	26.2500	0.0263	35.5300	0.0355	35.352	0	0	6,700
2016/03/10	R209	05/05/2016	8.99	Call	Bond Future	318.7800	0.3188	400.7600	0.4008	25.717	0	0	0
2016/03/10	R209	04/08/2016	9.26	Call	Bond Future	1,486.1200	1.4861	1,687.9500	1.6879	13.581	0	0	0
2016/03/10	R209	04/08/2016			Bond Future	9.9185	70.7781	9.8183	71.4278	(1.010)	0.0000	0.0000	0
2016/03/10	R209	04/08/2016	9.60	Put	Bond Future	4,370.8200	4.3708	3,993.0300	3.9930	(8.643)	0	0	0
2016/03/10	R209	04/08/2016	10.60	Call	Bond Future	5,708.7600	5.7088	6,175.3900	6.1754	8.174	0	0	5,760
2016/03/10	R209	04/08/2016	9.24	Call	Bond Future	1,446.3400	1.4463	1,644.2200	1.6442	13.681	0	0	0
2016/03/10	R209	04/08/2016	9.25	Call	Bond Future	1,466.2200	1.4662	1,666.0800	1.6661	13.631	0	0	0
2016/03/10	R209	04/08/2016	10.60	Put	Bond Future	1,528.6700	1.5287	1,345.6200	1.3456	(11.974)	0	0	0
2016/03/10	R209	04/08/2016	9.24	Put	Bond Future	6,038.6300	6.0386	5,586.8300	5.5868	(7.482)	0	0	0
2016/03/10	R209	04/08/2016	9.26	Put	Bond Future	5,936.4100	5.9364	5,488.5600	5.4886	(7.544)	0	0	0
2016/03/10	R209	04/08/2016	9.60	Call	Bond Future	2,271.8100	2.2718	2,543.7000	2.5437	11.968	0	0	5,760
2016/03/10	R209	04/08/2016	9.25	Put	Bond Future	5,987.4600	5.9875	5,537.6400	5.5376	(7.513)	0	0	0
2016/03/10	R209	03/11/2016	10.26	Call	Bond Future	4,965.4900	4.9655	5,362.4600	5.3625	7.995	0	0	0
2016/03/10	R209	03/11/2016			Bond Future	9.9729	68.9810	9.8699	69.6429	(1.033)	0.0000	0.0000	0
2016/03/10	R209	03/11/2016	10.24	Call	Bond Future	4,895.7000	4.8957	5,289.5400	5.2895	8.045	0	0	0
2016/03/10	R209	03/11/2016	10.25	Call	Bond Future	4,930.4400	4.9304	5,325.8500	5.3259	8.020	0	0	0
2016/03/10	R209	03/11/2016	10.24	Put	Bond Future	3,224.6000	3.2246	2,956.5100	2.9565	(8.314)	0	0	0
2016/03/10	R209	03/11/2016	10.25	Put	Bond Future	3,197.9900	3.1980	2,931.4700	2.9315	(8.334)	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
2016/03/10	R209	03/11/2016	10.26	Put	Bond Future	3,171.7900	3.1718	2,906.8300	2.9068	(8.354)	0	0	0
2016/03/10	R210	05/05/2016			Bond Future	181.2871	181.2871	181.2748	181.2748	(0.007)	0.0000	0.0000	1,554
2016/03/10	R210	05/05/2016	184.99	Put	Bond Future	3,702.9100	3.7029	3,715.1700	3.7152	0.331	0	0	0
2016/03/10	R210	05/05/2016	185.00	Put	Bond Future	3,712.9100	3.7129	3,725.1700	3.7252	0.330	0	0	0
2016/03/10	R210	05/05/2016	185.01	Put	Bond Future	3,722.9100	3.7229	3,735.1700	3.7352	0.329	0	0	0
2016/03/10	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R210	04/08/2016			Bond Future	184.7319	184.7319	184.7180	184.7180	(0.007)	0.0000	0.0000	0
2016/03/10	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R210	04/08/2016	181.50	Call	Bond Future	3,231.8700	3.2319	3,218.0300	3.2180	(0.428)	0	0	0
2016/03/10	R210	04/08/2016	181.52	Call	Bond Future	3,211.8700	3.2119	3,198.0300	3.1980	(0.431)	0	0	0
2016/03/10	R210	04/08/2016	181.51	Call	Bond Future	3,221.8700	3.2219	3,208.0300	3.2080	(0.430)	0	0	0
2016/03/10	R211	05/05/2016	139.01	Put	Bond Future	1,536.2500	1.5363	1,548.4400	1.5484	0.793	0	0	0
2016/03/10	R211	05/05/2016			Bond Future	137.4738	137.4738	137.4616	137.4616	(0.009)	0.0000	0.0000	62
2016/03/10	R211	05/05/2016	139.00	Put	Bond Future	1,526.2500	1.5263	1,538.4400	1.5384	0.799	0	0	0
2016/03/10	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R211	05/05/2016	138.99	Put	Bond Future	1,516.2500	1.5163	1,528.4400	1.5284	0.804	0	0	0
2016/03/10	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R211	04/08/2016			Bond Future	138.3477	138.3477	138.3343	138.3343	(0.010)	0.0000	0.0000	0
2016/03/10	R211	04/08/2016	137.09	Call	Bond Future	1,257.7200	1.2577	1,244.3300	1.2443	(1.065)	0	0	0
2016/03/10	R211	04/08/2016	137.07	Call	Bond Future	1,277.7200	1.2777	1,264.3300	1.2643	(1.048)	0	0	0
2016/03/10	R211	04/08/2016	137.08	Call	Bond Future	1,267.7200	1.2677	1,254.3300	1.2543	(1.056)	0	0	0
2016/03/10	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R212	05/05/2016			Bond Future	143.1872	143.1872	143.1772	143.1772	(0.007)	0.0000	0.0000	3,833
2016/03/10	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R212	05/05/2016	144.99	Put	Bond Future	1,802.8200	1.8028	1,812.8400	1.8128	0.556	0	0	0
2016/03/10	R212	05/05/2016	145.01	Put	Bond Future	1,822.8200	1.8228	1,832.8400	1.8328	0.550	0	0	0
2016/03/10	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R212	05/05/2016	145.00	Put	Bond Future	1,812.8200	1.8128	1,822.8400	1.8228	0.553	0	0	0
2016/03/10	R212	04/08/2016	142.43	Call	Bond Future	1,570.0200	1.5700	1,558.8400	1.5588	(0.712)	0	0	0
2016/03/10	R212	04/08/2016			Bond Future	144.0000	144.0000	143.9888	143.9888	(0.008)	0.0000	0.0000	0
2016/03/10	R212	04/08/2016	142.44	Call	Bond Future	1,560.0200	1.5600	1,548.8400	1.5488	(0.717)	0	0	0
2016/03/10	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/10	R212	04/08/2016	142.42	Call	Bond Future	1,580.0200	1.5800	1,568.8400	1.5688	(0.708)	0	0	0
2016/03/10	R213	05/05/2016	8.74	Put	Bond Future	7,161.3500	7.1613	6,518.2200	6.5182	(8.981)	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
2016/03/10	R213	05/05/2016	8.76	Put	Bond Future	7,026.8400	7.0268	6,387.1100	6.3871	(9.104)	0	0	0
2016/03/10	R213	05/05/2016			Bond Future	9.7397	80.0949	9.6319	80.8047	(1.106)	0.0000	0.0000	48,117
2016/03/10	R213	05/05/2016	8.75	Put	Bond Future	7,093.8400	7.0938	6,452.3700	6.4524	(9.043)	0	0	0
2016/03/10	R213	05/05/2016	8.74	Call	Bond Future	209.8900	0.2099	276.5200	0.2765	31.745	0	0	0
2016/03/10	R213	05/05/2016	8.75	Call	Bond Future	216.1300	0.2161	284.4200	0.2844	31.597	0	0	0
2016/03/10	R213	05/05/2016	8.76	Call	Bond Future	222.7900	0.2228	292.8200	0.2928	31.433	0	0	0
2016/03/10	R213	04/08/2016			Bond Future	9.8015	81.6103	9.6904	82.3328	(1.133)	0.0000	0.0000	0
2016/03/10	R213	04/08/2016	8.99	Put	Bond Future	6,685.3000	6.6853	6,154.4500	6.1545	(7.941)	0	0	0
2016/03/10	R213	04/08/2016	9.01	Put	Bond Future	6,577.9900	6.5780	6,051.3000	6.0513	(8.007)	0	0	0
2016/03/10	R213	04/08/2016	9.00	Put	Bond Future	6,631.5200	6.6315	6,102.7500	6.1027	(7.974)	0	0	0
2016/03/10	R213	04/08/2016	9.01	Call	Bond Future	1,217.1900	1.2172	1,412.9400	1.4129	16.082	0	0	0
2016/03/10	R213	04/08/2016	8.99	Call	Bond Future	1,182.4400	1.1824	1,374.0300	1.3740	16.203	0	0	0
2016/03/10	R213	04/08/2016	9.00	Call	Bond Future	1,199.7300	1.1997	1,393.4000	1.3934	16.143	0	0	0
2016/03/10	R213	03/11/2016			Bond Future	9.8609	79.6201	9.7464	80.3561	(1.162)	0.0000	0.0000	0
2016/03/10	R213	03/11/2016	10.18	Put	Bond Future	3,078.2300	3.0782	2,788.6900	2.7887	(9.406)	0	0	0
2016/03/10	R213	03/11/2016	10.20	Put	Bond Future	3,027.4300	3.0274	2,741.3400	2.7413	(9.450)	0	0	0
2016/03/10	R213	03/11/2016	10.18	Call	Bond Future	5,077.9500	5.0780	5,524.4400	5.5244	8.793	0	0	0
2016/03/10	R213	03/11/2016	10.19	Put	Bond Future	3,052.6200	3.0526	2,764.8100	2.7648	(9.428)	0	0	0
2016/03/10	R213	03/11/2016	10.19	Call	Bond Future	5,113.8300	5.1138	5,562.0500	5.5621	8.765	0	0	0
2016/03/10	R213	03/11/2016	10.20	Call	Bond Future	5,150.0500	5.1500	5,599.9900	5.6000	8.737	0	0	0
2016/03/10	R214	05/05/2016	9.01	Call	Bond Future	265.2200	0.2652	335.5200	0.3355	26.506	0	0	0
2016/03/10	R214	05/05/2016	9.30	Put	Bond Future	5,231.7700	5.2318	4,706.1000	4.7061	(10.048)	0	0	0
2016/03/10	R214	05/05/2016			Bond Future	9.9570	69.6440	9.8597	70.3018	(0.977)	0.0000	0.0000	32,449
2016/03/10	R214	05/05/2016	8.99	Call	Bond Future	250.2100	0.2502	317.1600	0.3172	26.758	0	0	0
2016/03/10	R214	05/05/2016	9.00	Call	Bond Future	257.5000	0.2575	326.1000	0.3261	26.641	0	0	0
2016/03/10	R214	05/05/2016	8.99	Put	Bond Future	7,283.4000	7.2834	6,692.5600	6.6926	(8.112)	0	0	0
2016/03/10	R214	05/05/2016	9.01	Put	Bond Future	7,141.1100	7.1411	6,553.6200	6.5536	(8.227)	0	0	0
2016/03/10	R214	05/05/2016	9.30	Call	Bond Future	578.1200	0.5781	710.2400	0.7102	22.853	0	0	0
2016/03/10	R214	05/05/2016	9.00	Put	Bond Future	7,211.9700	7.2120	6,622.7800	6.6228	(8.170)	0	0	0
2016/03/10	R214	04/08/2016	9.25	Put	Bond Future	6,760.3300	6.7603	6,278.7400	6.2787	(7.124)	0	0	0
2016/03/10	R214	04/08/2016	11.30	Call	Bond Future	8,492.5900	8.4926	9,054.2900	9.0543	6.614	0	0	5,800
2016/03/10	R214	04/08/2016	9.24	Call	Bond Future	1,331.9200	1.3319	1,517.9600	1.5180	13.968	0	0	0
2016/03/10	R214	04/08/2016			Bond Future	10.0148	70.9617	9.9148	71.6313	(0.999)	0.0000	0.0000	0
2016/03/10	R214	04/08/2016	9.30	Call	Bond Future	1,448.7000	1.4487	1,646.6300	1.6466	13.663	0	0	1,300
2016/03/10	R214	04/08/2016	8.55	Put	Bond Future	11,440.5000	11.4405	10,847.6600	10.8477	(5.182)	0	0	0
2016/03/10	R214	04/08/2016	9.25	Call	Bond Future	1,350.9600	1.3510	1,538.9700	1.5390	13.917	0	0	0
2016/03/10	R214	04/08/2016	11.30	Put	Bond Future	781.6000	0.7816	673.7000	0.6737	(13.805)	0	0	0
2016/03/10	R214	04/08/2016	10.30	Put	Bond Future	2,492.5100	2.4925	2,230.9600	2.2310	(10.493)	0	0	0
2016/03/10	R214	04/08/2016	9.26	Call	Bond Future	1,370.1800	1.3702	1,560.1600	1.5602	13.865	0	0	0
2016/03/10	R214	04/08/2016	9.30	Put	Bond Future	6,483.1200	6.4831	6,011.4500	6.0114	(7.275)	0	0	0
2016/03/10	R214	04/08/2016	8.55	Call	Bond Future	436.3600	0.4364	513.1200	0.5131	17.591	0	0	1,300
2016/03/10	R214	04/08/2016	9.24	Put	Bond Future	6,816.6600	6.8167	6,333.1000	6.3331	(7.094)	0	0	0
2016/03/10	R214	04/08/2016	10.30	Call	Bond Future	4,342.6700	4.3427	4,750.7200	4.7507	9.396	0	0	5,800
2016/03/10	R214	04/08/2016	9.26	Put	Bond Future	6,704.3100	6.7043	6,224.6900	6.2247	(7.154)	0	0	0
2016/03/10	R214	03/11/2016	10.35	Put	Bond Future	3,348.1400	3.3481	3,073.8100	3.0738	(8.194)	0	0	0
2016/03/10	R214	03/11/2016			Bond Future	10.0701	69.0216	9.9672	69.7037	(1.022)	0.0000	0.0000	0
2016/03/10	R214	03/11/2016	10.34	Put	Bond Future	3,375.3700	3.3754	3,099.4600	3.0995	(8.174)	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
2016/03/10	R214	03/11/2016	10.35	Call	Bond Future	5,148.0400	5.1480	5,555.8800	5.5559	7.922	0	0	0
2016/03/10	R214	03/11/2016	10.33	Call	Bond Future	5,076.7500	5.0768	5,481.4100	5.4814	7.971	0	0	0
2016/03/10	R214	03/11/2016	10.34	Call	Bond Future	5,112.3500	5.1124	5,518.6100	5.5186	7.947	0	0	0
2016/03/10	R214	03/11/2016	10.33	Put	Bond Future	3,402.8000	3.4028	3,125.2900	3.1253	(8.155)	0	0	0
2016/03/10	R248	05/05/2016			Bond Future	10.0388	89.4085	9.9363	90.2848	(1.021)	0.0000	0.0000	63,582
2016/03/10	R248	05/05/2016	8.99	Put	Bond Future	10,016.5100	10.0165	9,214.1000	9.2141	(8.011)	0	0	0
2016/03/10	R248	05/05/2016	9.01	Put	Bond Future	9,828.4500	9.8285	9,029.9600	9.0300	(8.124)	0	0	0
2016/03/10	R248	05/05/2016	8.99	Call	Bond Future	251.9000	0.2519	325.7700	0.3258	29.325	0	0	0
2016/03/10	R248	05/05/2016	9.00	Put	Bond Future	9,922.1500	9.9222	9,121.6500	9.1216	(8.068)	0	0	0
2016/03/10	R248	05/05/2016	9.00	Call	Bond Future	259.6300	0.2596	335.4100	0.3354	29.188	0	0	0
2016/03/10	R248	05/05/2016	9.01	Call	Bond Future	267.8300	0.2678	345.6200	0.3456	29.045	0	0	0
2016/03/10	R248	04/08/2016			Bond Future	10.0997	91.1001	9.9942	91.9921	(1.045)	0.0000	0.0000	0
2016/03/10	R248	04/08/2016	9.25	Call	Bond Future	1,535.3700	1.5354	1,766.1000	1.7661	15.028	0	0	0
2016/03/10	R248	04/08/2016	9.24	Put	Bond Future	9,284.7400	9.2847	8,620.9400	8.6209	(7.149)	0	0	0
2016/03/10	R248	04/08/2016	9.26	Put	Bond Future	9,135.3100	9.1353	8,476.5900	8.4766	(7.211)	0	0	0
2016/03/10	R248	04/08/2016	9.25	Put	Bond Future	9,209.8200	9.2098	8,548.5600	8.5486	(7.180)	0	0	0
2016/03/10	R248	04/08/2016	9.26	Call	Bond Future	1,558.0900	1.5581	1,791.3600	1.7914	14.972	0	0	0
2016/03/10	R248	04/08/2016	9.24	Call	Bond Future	1,512.8800	1.5129	1,741.0700	1.7411	15.083	0	0	0
2016/03/10	R248	03/11/2016	10.38	Call	Bond Future	6,229.4200	6.2294	6,761.1800	6.7612	8.536	0	0	0
2016/03/10	R248	03/11/2016			Bond Future	10.1581	88.4036	10.0494	89.3125	(1.070)	0.0000	0.0000	0
2016/03/10	R248	03/11/2016	10.39	Call	Bond Future	6,273.8100	6.2738	6,807.7000	6.8077	8.510	0	0	0
2016/03/10	R248	03/11/2016	10.37	Put	Bond Future	4,460.7700	4.4608	4,081.5600	4.0816	(8.501)	0	0	0
2016/03/10	R248	03/11/2016	10.39	Put	Bond Future	4,389.5900	4.3896	4,014.6500	4.0146	(8.542)	0	0	0
2016/03/10	R248	03/11/2016	10.37	Call	Bond Future	6,185.4200	6.1854	6,715.0400	6.7150	8.562	0	0	0
2016/03/10	R248	03/11/2016	10.38	Put	Bond Future	4,424.9100	4.4249	4,047.8400	4.0478	(8.522)	0	0	0

Total

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