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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/02/2016 TO 09/02/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	2025	04/02/2016			Bond Future	121.2218	121.2218	121.2218	121.2218	0.000	0.0000	0.0000	0
2016/02/09	2025	05/05/2016			Bond Future	123.4266	123.4266	123.4119	123.4119	(0.012)	0.0000	0.0000	4,419
2016/02/09	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2025	05/05/2016	125.99	Put	Bond Future	2,563.3600	2.5634	2,578.0500	2.5781	0.573	0	0	0
2016/02/09	2025	05/05/2016	126.01	Put	Bond Future	2,583.3600	2.5834	2,598.0500	2.5981	0.569	0	0	0
2016/02/09	2025	05/05/2016	126.00	Put	Bond Future	2,573.3600	2.5734	2,588.0500	2.5881	0.571	0	0	0
2016/02/09	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2025	04/08/2016			Bond Future	124.5730	124.5730	124.5581	124.5581	(0.012)	0.0000	0.0000	0
2016/02/09	2025	04/08/2016	123.86	Call	Bond Future	712.9900	0.7130	698.1300	0.6981	(2.084)	0	0	0
2016/02/09	2025	04/08/2016	123.87	Call	Bond Future	702.9900	0.7030	688.1300	0.6881	(2.114)	0	0	0
2016/02/09	2025	04/08/2016	123.85	Call	Bond Future	722.9900	0.7230	708.1300	0.7081	(2.055)	0	0	0
2016/02/09	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2030	04/02/2016			Bond Future	9.4900	88.7899	9.4900	88.7899	0.000	0.0000	0.0000	0
2016/02/09	2030	05/05/2016	8.99	Put	Bond Future	5,722.6900	5.7227	5,787.1200	5.7871	1.126	0	0	0
2016/02/09	2030	05/05/2016	9.01	Put	Bond Future	5,575.4000	5.5754	5,639.8300	5.6398	1.156	0	0	0
2016/02/09	2030	05/05/2016			Bond Future	9.8018	88.7349	9.8114	88.6704	0.098	0.0000	0.0000	17,216
2016/02/09	2030	05/05/2016	9.00	Put	Bond Future	5,649.0000	5.6490	5,713.4300	5.7134	1.141	0	0	0
2016/02/09	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2030	04/08/2016	10.17	Call	Bond Future	1,961.1800	1.9612	1,895.7300	1.8957	(3.337)	0	0	0
2016/02/09	2030	04/08/2016			Bond Future	9.8696	86.4430	9.8794	86.3775	0.100	0.0000	0.0000	0
2016/02/09	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2032	04/02/2016			Bond Future	9.6050	91.9523	9.6050	91.9523	0.000	0.0000	0.0000	0
2016/02/09	2032	05/05/2016			Bond Future	9.9103	87.7333	9.9199	87.6652	0.096	0.0000	0.0000	9,165
2016/02/09	2032	05/05/2016	8.99	Put	Bond Future	7,554.2500	7.5542	7,601.0600	7.6011	0.620	0	0	0
2016/02/09	2032	05/05/2016	9.01	Put	Bond Future	7,419.6800	7.4197	7,465.9000	7.4659	0.623	0	0	0
2016/02/09	2032	05/05/2016	9.00	Put	Bond Future	7,486.6000	7.4866	7,533.1200	7.5331	0.621	0	0	0
2016/02/09	2032	05/05/2016	9.01	Call	Bond Future	622.7600	0.6228	600.8300	0.6008	(3.521)	0	0	0
2016/02/09	2032	05/05/2016	8.99	Call	Bond Future	597.6300	0.5976	576.2900	0.5763	(3.571)	0	0	0
2016/02/09	2032	05/05/2016	9.00	Call	Bond Future	609.8800	0.6099	588.2500	0.5883	(3.547)	0	0	0
2016/02/09	2032	04/08/2016	9.01	Call	Bond Future	1,319.0800	1.3191	1,293.6800	1.2937	(1.926)	0	0	0
2016/02/09	2032	04/08/2016			Bond Future	9.9756	89.4309	9.9854	89.3616	0.099	0.0000	0.0000	0
2016/02/09	2032	04/08/2016	8.99	Call	Bond Future	1,284.5000	1.2845	1,259.5300	1.2595	(1.944)	0	0	0
2016/02/09	2032	04/08/2016	9.00	Call	Bond Future	1,301.3200	1.3013	1,276.1400	1.2761	(1.935)	0	0	0

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2016/02/09	2032	04/08/2016	8.99	Put	Bond Future	8,659.9500	8.6600	8,704.2700	8.7043	0.512	0	0	0
2016/02/09	2032	04/08/2016	9.01	Put	Bond Future	8,535.9000	8.5359	8,579.7900	8.5798	0.514	0	0	0
2016/02/09	2032	04/08/2016	9.00	Put	Bond Future	8,597.4000	8.5974	8,641.5100	8.6415	0.513	0	0	0
2016/02/09	2032	03/11/2016			Bond Future	10.0334	87.0314	10.0438	86.9586	0.104	0.0000	0.0000	0
2016/02/09	2032	03/11/2016	10.28	Put	Bond Future	2,803.9600	2.8040	2,826.9800	2.8270	0.821	0	0	0
2016/02/09	2032	03/11/2016	10.30	Put	Bond Future	2,747.0500	2.7470	2,769.6700	2.7697	0.823	0	0	0
2016/02/09	2032	03/11/2016	10.29	Put	Bond Future	2,775.3900	2.7754	2,798.2100	2.7982	0.822	0	0	0
2016/02/09	2032	03/11/2016	10.30	Call	Bond Future	4,573.4200	4.5734	4,523.3000	4.5233	(1.096)	0	0	0
2016/02/09	2032	03/11/2016	10.28	Call	Bond Future	4,495.3400	4.4953	4,445.6200	4.4456	(1.106)	0	0	0
2016/02/09	2032	03/11/2016	10.29	Call	Bond Future	4,534.3000	4.5343	4,484.3800	4.4844	(1.101)	0	0	0
2016/02/09	2033	04/02/2016			Bond Future	101.9876	101.9876	101.9876	101.9876	0.000	0.0000	0.0000	0
2016/02/09	2033	05/05/2016			Bond Future	102.8673	102.8673	102.8551	102.8551	(0.012)	0.0000	0.0000	2,032
2016/02/09	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2033	05/05/2016	102.40	Call	Bond Future	467.2500	0.4673	455.0600	0.4551	(2.609)	0	0	0
2016/02/09	2033	05/05/2016	102.41	Call	Bond Future	457.2500	0.4573	445.0600	0.4451	(2.666)	0	0	0
2016/02/09	2033	05/05/2016	102.39	Call	Bond Future	477.2500	0.4773	465.0600	0.4651	(2.554)	0	0	0
2016/02/09	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2037	04/02/2016			Bond Future	9.7600	89.0449	9.7600	89.0449	0.000	0.0000	0.0000	0
2016/02/09	2037	05/05/2016	8.99	Call	Bond Future	477.1200	0.4771	458.4500	0.4584	(3.913)	0	0	0
2016/02/09	2037	05/05/2016	9.00	Put	Bond Future	9,387.4700	9.3875	9,441.9200	9.4419	0.580	0	0	0
2016/02/09	2037	05/05/2016			Bond Future	10.0701	88.7527	10.0797	88.6792	0.095	0.0000	0.0000	40,950
2016/02/09	2037	05/05/2016	9.00	Call	Bond Future	487.6100	0.4876	468.6500	0.4687	(3.888)	0	0	0
2016/02/09	2037	05/05/2016	9.01	Call	Bond Future	498.7500	0.4988	479.4900	0.4795	(3.862)	0	0	0
2016/02/09	2037	05/05/2016	8.99	Put	Bond Future	9,466.8600	9.4669	9,521.6000	9.5216	0.578	0	0	0
2016/02/09	2037	05/05/2016	9.01	Put	Bond Future	9,308.8600	9.3089	9,363.0100	9.3630	0.582	0	0	0
2016/02/09	2037	04/08/2016			Bond Future	10.1369	86.2106	10.1467	86.1360	0.097	0.0000	0.0000	0
2016/02/09	2037	04/08/2016	9.24	Put	Bond Future	8,892.4800	8.8925	8,937.3400	8.9373	0.504	0	0	0
2016/02/09	2037	04/08/2016	9.26	Put	Bond Future	8,762.3200	8.7623	8,806.6900	8.8067	0.506	0	0	0
2016/02/09	2037	04/08/2016	9.24	Call	Bond Future	1,625.5500	1.6256	1,595.7900	1.5958	(1.831)	0	0	0
2016/02/09	2037	04/08/2016	9.25	Put	Bond Future	8,827.3500	8.8274	8,871.9600	8.8720	0.505	0	0	0
2016/02/09	2037	04/08/2016	9.25	Call	Bond Future	1,646.7200	1.6467	1,616.7100	1.6167	(1.822)	0	0	0
2016/02/09	2037	04/08/2016	9.26	Call	Bond Future	1,667.8600	1.6679	1,637.6100	1.6376	(1.814)	0	0	0
2016/02/09	2037	03/11/2016	10.35	Call	Bond Future	4,536.3600	4.5364	4,484.6700	4.4847	(1.139)	0	0	0
2016/02/09	2037	03/11/2016	10.36	Put	Bond Future	3,324.7800	3.3248	3,351.0800	3.3511	0.791	0	0	0
2016/02/09	2037	03/11/2016			Bond Future	10.1915	87.9083	10.2019	87.8301	0.102	0.0000	0.0000	0
2016/02/09	2037	03/11/2016	10.36	Call	Bond Future	4,576.5500	4.5765	4,524.6400	4.5246	(1.134)	0	0	0
2016/02/09	2037	03/11/2016	10.37	Call	Bond Future	4,616.9100	4.6169	4,564.7800	4.5648	(1.129)	0	0	0
2016/02/09	2037	03/11/2016	10.35	Put	Bond Future	3,358.0800	3.3581	3,384.6000	3.3846	0.790	0	0	0
2016/02/09	2037	03/11/2016	10.37	Put	Bond Future	3,291.7600	3.2918	3,317.8400	3.3178	0.792	0	0	0
2016/02/09	2038	04/02/2016			Bond Future	126.6539	126.6539	126.6539	126.6539	0.000	0.0000	0.0000	0
2016/02/09	2038	05/05/2016	131.01	Put	Bond Future	2,052.2400	2.0522	2,067.2900	2.0673	0.733	0	0	0
2016/02/09	2038	05/05/2016			Bond Future	128.9578	128.9578	128.9427	128.9427	(0.012)	0.0000	0.0000	19,557
2016/02/09	2038	05/05/2016	131.00	Put	Bond Future	2,042.2400	2.0422	2,057.2900	2.0573	0.737	0	0	0
2016/02/09	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/02/09	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2038	05/05/2016	130.99	Put	Bond Future	2,032.2400	2.0322	2,047.2900	2.0473	0.741	0	0	0
2016/02/09	2038	04/08/2016			Bond Future	130.0552	130.0552	130.0399	130.0399	(0.012)	0.0000	0.0000	0
2016/02/09	2038	04/08/2016	129.31	Call	Bond Future	745.1900	0.7452	729.8800	0.7299	(2.055)	0	0	0
2016/02/09	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2038	04/08/2016	129.32	Call	Bond Future	735.1900	0.7352	719.8800	0.7199	(2.082)	0	0	0
2016/02/09	2038	04/08/2016	129.30	Call	Bond Future	755.1900	0.7552	739.8800	0.7399	(2.027)	0	0	0
2016/02/09	2040	04/02/2016			Bond Future	9.8400	92.5342	9.8400	92.5342	0.000	0.0000	0.0000	0
2016/02/09	2040	05/05/2016	9.50	Call	Bond Future	1,219.2600	1.2193	1,205.8700	1.2059	(1.098)	0	0	0
2016/02/09	2040	05/05/2016			Bond Future	10.1560	92.1478	10.1552	92.1541	(0.008)	0.0000	0.0000	1,820
2016/02/09	2040	05/05/2016	9.51	Call	Bond Future	1,241.1100	1.2411	1,227.6300	1.2276	(1.086)	0	0	0
2016/02/09	2040	05/05/2016	9.49	Call	Bond Future	1,197.5400	1.1975	1,184.2300	1.1842	(1.111)	0	0	0
2016/02/09	2040	05/05/2016	9.50	Put	Bond Future	6,836.9700	6.8370	6,817.3100	6.8173	(0.288)	0	0	0
2016/02/09	2040	05/05/2016	9.49	Put	Bond Future	6,905.3600	6.9054	6,885.7800	6.8858	(0.284)	0	0	0
2016/02/09	2040	05/05/2016	9.51	Put	Bond Future	6,768.8500	6.7688	6,749.1000	6.7491	(0.292)	0	0	0
2016/02/09	2040	04/08/2016			Bond Future	10.2238	89.4209	10.2230	89.4275	(0.008)	0.0000	0.0000	0
2016/02/09	2040	04/08/2016	9.49	Put	Bond Future	8,363.8900	8.3639	8,348.2600	8.3483	(0.187)	0	0	0
2016/02/09	2040	04/08/2016	9.50	Call	Bond Future	2,148.5500	2.1485	2,139.5000	2.1395	(0.421)	0	0	0
2016/02/09	2040	04/08/2016	9.51	Call	Bond Future	2,174.4700	2.1745	2,165.3900	2.1654	(0.418)	0	0	0
2016/02/09	2040	04/08/2016	9.49	Call	Bond Future	2,123.0600	2.1231	2,114.0300	2.1140	(0.425)	0	0	0
2016/02/09	2040	04/08/2016	9.51	Put	Bond Future	8,235.7500	8.2358	8,220.0700	8.2201	(0.190)	0	0	0
2016/02/09	2040	04/08/2016	9.50	Put	Bond Future	8,299.5400	8.2995	8,283.8900	8.2839	(0.189)	0	0	0
2016/02/09	2044	04/02/2016			Bond Future	9.8650	89.6731	9.8650	89.6731	0.000	0.0000	0.0000	0
2016/02/09	2044	05/05/2016	8.99	Put	Bond Future	11,154.2900	11.1543	11,140.3700	11.1404	(0.125)	0	0	0
2016/02/09	2044	05/05/2016			Bond Future	10.1845	89.1888	10.1837	89.1949	(0.007)	0.0000	0.0000	20,898
2016/02/09	2044	05/05/2016	9.01	Put	Bond Future	10,974.5300	10.9745	10,960.4000	10.9604	(0.129)	0	0	0
2016/02/09	2044	05/05/2016	9.00	Put	Bond Future	11,064.2400	11.0642	11,050.2100	11.0502	(0.127)	0	0	0
2016/02/09	2044	05/05/2016	9.01	Call	Bond Future	418.3400	0.4183	410.3100	0.4103	(1.919)	0	0	0
2016/02/09	2044	05/05/2016	8.99	Call	Bond Future	399.5400	0.3995	391.7200	0.3917	(1.957)	0	0	0
2016/02/09	2044	05/05/2016	9.00	Call	Bond Future	408.8600	0.4089	400.9300	0.4009	(1.940)	0	0	0
2016/02/09	2044	04/08/2016	9.50	Call	Bond Future	2,090.4100	2.0904	2,081.3300	2.0813	(0.434)	0	0	0
2016/02/09	2044	04/08/2016			Bond Future	10.2509	86.5299	10.2501	86.5363	(0.008)	0.0000	0.0000	0
2016/02/09	2044	04/08/2016	9.51	Call	Bond Future	2,115.9200	2.1159	2,106.8100	2.1068	(0.431)	0	0	0
2016/02/09	2044	04/08/2016	9.49	Put	Bond Future	8,580.7200	8.5807	8,565.2400	8.5652	(0.180)	0	0	0
2016/02/09	2044	04/08/2016	9.51	Put	Bond Future	8,449.5400	8.4495	8,434.0000	8.4340	(0.184)	0	0	0
2016/02/09	2044	04/08/2016	9.49	Call	Bond Future	2,065.0900	2.0651	2,056.0400	2.0560	(0.438)	0	0	0
2016/02/09	2044	04/08/2016	9.50	Put	Bond Future	8,514.9600	8.5150	8,499.4500	8.4995	(0.182)	0	0	0
2016/02/09	2044	03/11/2016			Bond Future	10.3056	88.2339	10.3051	88.2383	(0.005)	0.0000	0.0000	0
2016/02/09	2044	03/11/2016	10.42	Call	Bond Future	4,682.3800	4.6824	4,677.0600	4.6771	(0.114)	0	0	0
2016/02/09	2044	03/11/2016	10.41	Put	Bond Future	3,817.0000	3.8170	3,807.2000	3.8072	(0.257)	0	0	0
2016/02/09	2044	03/11/2016	10.43	Put	Bond Future	3,743.9900	3.7440	3,734.2300	3.7342	(0.261)	0	0	0
2016/02/09	2044	03/11/2016	10.42	Put	Bond Future	3,780.3500	3.7804	3,770.5700	3.7706	(0.259)	0	0	0
2016/02/09	2044	03/11/2016	10.43	Call	Bond Future	4,724.1100	4.7241	4,718.8100	4.7188	(0.112)	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
2016/02/09	2044	03/11/2016	10.41	Call	Bond Future	4,640.8200		4.6408	4,635.4800	4.6355	(0.115)	0	0	0
2016/02/09	2046	04/02/2016			Bond Future	127.1636		127.1636	127.1636	127.1636	0.000	0.0000	0.0000	0
2016/02/09	2046	05/05/2016			Bond Future	127.2133		127.2133	127.1983	127.1983	(0.012)	0.0000	0.0000	12,807
2016/02/09	2046	05/05/2016	129.99	Put	Bond Future	2,776.6600		2.7767	2,791.6600	2.7917	0.540	0	0	0
2016/02/09	2046	05/05/2016	130.01	Put	Bond Future	2,796.6600		2.7967	2,811.6600	2.8117	0.536	0	0	0
2016/02/09	2046	05/05/2016	130.00	Put	Bond Future	2,786.6600		2.7867	2,801.6600	2.8017	0.538	0	0	0
2016/02/09	2046	05/05/2016	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2046	05/05/2016	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2046	05/05/2016	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2046	04/08/2016	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2046	04/08/2016			Bond Future	129.6847		129.6847	129.6697	129.6697	(0.012)	0.0000	0.0000	0
2016/02/09	2046	04/08/2016	129.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2046	04/08/2016	129.00	Call	Bond Future	684.7400		0.6847	669.6600	0.6697	(2.202)	0	0	0
2016/02/09	2046	04/08/2016	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2046	04/08/2016	129.01	Call	Bond Future	674.7400		0.6747	659.6600	0.6597	(2.235)	0	0	0
2016/02/09	2046	04/08/2016	129.02	Call	Bond Future	664.7400		0.6647	649.6600	0.6497	(2.269)	0	0	0
2016/02/09	2050	04/02/2016			Bond Future	137.1632		137.1632	137.1632	137.1632	0.000	0.0000	0.0000	0
2016/02/09	2050	05/05/2016	138.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2050	05/05/2016			Bond Future	139.8259		139.8259	139.8093	139.8093	(0.012)	0.0000	0.0000	16,456
2016/02/09	2050	05/05/2016	138.00	Call	Bond Future	1,825.8700		1.8259	1,809.2700	1.8093	(0.909)	0	0	0
2016/02/09	2050	05/05/2016	137.99	Call	Bond Future	1,835.8700		1.8359	1,819.2700	1.8193	(0.904)	0	0	0
2016/02/09	2050	05/05/2016	138.01	Call	Bond Future	1,815.8700		1.8159	1,799.2700	1.7993	(0.914)	0	0	0
2016/02/09	2050	05/05/2016	137.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2050	05/05/2016	138.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2050	04/08/2016	139.14	Call	Bond Future	1,834.4000		1.8344	1,817.7000	1.8177	(0.910)	0	0	0
2016/02/09	2050	04/08/2016			Bond Future	140.9744		140.9744	140.9577	140.9577	(0.012)	0.0000	0.0000	0
2016/02/09	2050	04/08/2016	139.12	Call	Bond Future	1,854.4000		1.8544	1,837.7000	1.8377	(0.901)	0	0	0
2016/02/09	2050	04/08/2016	139.13	Call	Bond Future	1,844.4000		1.8444	1,827.7000	1.8277	(0.905)	0	0	0
2016/02/09	2050	04/08/2016	139.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2050	04/08/2016	139.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	2050	04/08/2016	139.13	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	AL37	05/05/2016			Index Future	468.8070		468.8070	468.8250	468.8250	0.004	0.0000	0.0000	2
2016/02/09	AL37	04/08/2016			Index Future	477.7780		477.7780	477.7970	477.7970	0.004	0.0000	0.0000	0
2016/02/09	AL7T	05/05/2016			Index Future	537.9680		537.9680	538.1300	538.1300	0.030	0.0000	0.0000	0
2016/02/09	AL7T	04/08/2016			Index Future	548.2610		548.2610	548.4280	548.4280	0.030	0.0000	0.0000	0

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2016/02/09	ALBI	05/05/2016			Index Future	487.3120	487.3120	487.2460	487.2460	(0.014)	0.0000	0.0000	515
2016/02/09	ALBI	04/08/2016			Index Future	496.6370	496.6370	496.5700	496.5700	(0.013)	0.0000	0.0000	139
2016/02/09	ALBI	03/11/2016			Index Future	506.5070	506.5070	506.4280	506.4280	(0.016)	0.0000	0.0000	0
2016/02/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/09	EL28	04/02/2016			Bond Future	125.5298	125.5298	125.5298	125.5298	0.000	0.0000	0.0000	0
2016/02/09	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	EL28	05/05/2016			Bond Future	126.5038	126.5038	126.4900	126.4900	(0.011)	0.0000	0.0000	0
2016/02/09	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	EL28	05/05/2016	128.99	Put	Bond Future	2,486.2300	2.4862	2,500.0300	2.5000	0.555	0	0	0
2016/02/09	EL28	05/05/2016	129.01	Put	Bond Future	2,506.2300	2.5062	2,520.0300	2.5200	0.551	0	0	0
2016/02/09	EL28	05/05/2016	129.00	Put	Bond Future	2,496.2300	2.4962	2,510.0300	2.5100	0.553	0	0	0
2016/02/09	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	EL28	04/08/2016			Bond Future	128.9616	128.9616	128.9476	128.9476	(0.011)	0.0000	0.0000	0
2016/02/09	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	EL28	04/08/2016	126.86	Call	Bond Future	2,101.5800	2.1016	2,087.6200	2.0876	(0.664)	0	0	0
2016/02/09	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	EL28	04/08/2016	126.87	Call	Bond Future	2,091.5800	2.0916	2,077.6200	2.0776	(0.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/09	EL28	04/08/2016	126.88	Call	Bond Future	2,081.5800	2.0816	2,067.6200	2.0676	(0.671)	0	0	0
2016/02/09	ES33	04/02/2016			Bond Future	10.5600	78.7752	10.5600	78.7752	0.000	0.0000	0.0000	0
2016/02/09	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	ES33	05/05/2016			Bond Future	10.8862	74.9601	10.8903	74.9352	0.037	0.0000	0.0000	8,776
2016/02/09	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	ES33	05/05/2016	9.99	Put	Bond Future	5,830.8200	5.8308	5,855.7300	5.8557	0.427	0	0	0
2016/02/09	ES33	05/05/2016	10.01	Put	Bond Future	5,693.1800	5.6932	5,718.0900	5.7181	0.438	0	0	0
2016/02/09	ES33	05/05/2016	10.00	Put	Bond Future	5,761.9500	5.7620	5,786.8600	5.7869	0.432	0	0	0
2016/02/09	ES33	04/08/2016			Bond Future	10.9787	76.4104	10.9829	76.3852	0.038	0.0000	0.0000	0
2016/02/09	ES33	04/08/2016	10.24	Put	Bond Future	4,685.1100	4.6851	4,710.3300	4.7103	0.538	0	0	0
2016/02/09	ES33	04/08/2016	10.26	Put	Bond Future	4,552.3600	4.5524	4,577.5800	4.5776	0.554	0	0	0
2016/02/09	ES33	04/08/2016	10.25	Put	Bond Future	4,618.6900	4.6187	4,643.9100	4.6439	0.546	0	0	0
2016/02/09	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	ES33	03/11/2016			Bond Future	11.0660	74.1206	11.0706	74.0931	0.042	0.0000	0.0000	0
2016/02/09	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	ES33	03/11/2016	11.31	Call	Bond Future	1,434.0200	1.4340	1,406.5200	1.4065	(1.918)	0	0	0
2016/02/09	ES33	03/11/2016	11.29	Call	Bond Future	1,318.1100	1.3181	1,290.6100	1.2906	(2.086)	0	0	0
2016/02/09	ES33	03/11/2016	11.30	Call	Bond Future	1,376.1000	1.3761	1,348.6000	1.3486	(1.998)	0	0	0
2016/02/09	ES42	04/02/2016			Bond Future	10.6950	83.2723	10.6950	83.2723	0.000	0.0000	0.0000	0
2016/02/09	ES42	05/05/2016			Bond Future	11.0315	78.8048	11.0305	78.8122	(0.010)	0.0000	0.0000	7,250
2016/02/09	GOVI	05/05/2016	518.01	Put	GOVI	313,760.0000	31.3760	314,490.0000	31.4490	0.233	0	0	0
2016/02/09	GOVI	05/05/2016			GOVI	486.6340	486.6340	486.5610	486.5610	(0.015)	0.0000	0.0000	483
2016/02/09	GOVI	05/05/2016	518.00	Put	GOVI	313,660.0000	31.3660	314,390.0000	31.4390	0.233	0	0	0
2016/02/09	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	GOVI	05/05/2016	517.99	Put	GOVI	313,560.0000	31.3560	314,290.0000	31.4290	0.233	0	0	0
2016/02/09	GOVI	04/08/2016	520.99	Put	GOVI	250,450.0000	25.0450	251,180.0000	25.1180	0.291	0	0	0
2016/02/09	GOVI	04/08/2016			GOVI	495.9450	495.9450	495.8720	495.8720	(0.015)	0.0000	0.0000	26
2016/02/09	GOVI	04/08/2016	521.01	Put	GOVI	250,650.0000	25.0650	251,380.0000	25.1380	0.291	0	0	0
2016/02/09	GOVI	04/08/2016	521.00	Put	GOVI	250,550.0000	25.0550	251,280.0000	25.1280	0.291	0	0	0
2016/02/09	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	GOVI	03/11/2016	476.11	Call	GOVI	296,910.0000	29.6910	296,060.0000	29.6060	(0.286)	0	0	0
2016/02/09	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	GOVI	03/11/2016			GOVI	505.8010	505.8010	505.7160	505.7160	(0.017)	0.0000	0.0000	0
2016/02/09	GOVI	03/11/2016	476.12	Call	GOVI	296,810.0000	29.6810	295,960.0000	29.5960	(0.286)	0	0	0
2016/02/09	GOVI	03/11/2016	476.13	Call	GOVI	296,710.0000	29.6710	295,860.0000	29.5860	(0.286)	0	0	0
2016/02/09	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/09	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/09	IGOV	05/05/2016			Index Future	237.9110	237.9110	237.8140	237.8140	(0.041)	0.0000	0.0000	975
2016/02/09	IGOV	04/08/2016			Index Future	242.4820	242.4820	242.3840	242.3840	(0.040)	0.0000	0.0000	81
2016/02/09	IGOV	03/11/2016			Index Future	247.3200	247.3200	247.2130	247.2130	(0.043)	0.0000	0.0000	0
2016/02/09	ILBI	05/05/2016			Index Future	644.4380	644.4380	644.2000	644.2000	(0.037)	0.0000	0.0000	0
2016/02/09	ILBI	04/08/2016			Index Future	656.4290	656.4290	656.1850	656.1850	(0.037)	0.0000	0.0000	157
2016/02/09	IS01	19/12/2016			Interest Rate Swap	100.1875	100.1875	100.2007	100.2007	0.013	0.0000	0.0000	0
2016/02/09	IS01	16/03/2017			Interest Rate Swap	100.2443	100.2443	100.2648	100.2648	0.020	0.0000	0.0000	0
2016/02/09	IS02	18/12/2017			Interest Rate Swap	100.7111	100.7111	100.7439	100.7439	0.033	0.0000	0.0000	0
2016/02/09	IS02	16/03/2018			Interest Rate Swap	100.2524	100.2524	100.2435	100.2435	(0.009)	0.0000	0.0000	0
2016/02/09	IS05	17/12/2020			Interest Rate Swap	101.2541	101.2541	101.3356	101.3356	0.081	0.0000	0.0000	0
2016/02/09	IS05	16/03/2021			Interest Rate Swap	100.7986	100.7986	100.8876	100.8876	0.088	0.0000	0.0000	0
2016/02/09	IS10	17/12/2025			Interest Rate Swap	103.7803	103.7803	103.9708	103.9708	0.184	0.0000	0.0000	0
2016/02/09	IS10	16/03/2026			Interest Rate Swap	101.0697	101.0697	101.2649	101.2649	0.193	0.0000	0.0000	0
2016/02/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/09	JBAF	17/02/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,000
2016/02/09	JBAF	16/03/2016			Jibar Tradeable Future	7.0900	92.9100	7.1000	92.9000	0.141	0.0000	0.0000	0
2016/02/09	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.2500	92.7500	0.277	0.0000	0.0000	0
2016/02/09	JBAF	18/05/2016			Jibar Tradeable Future	7.3000	92.7000	7.3300	92.6700	0.411	0.0000	0.0000	0
2016/02/09	JBAF	15/06/2016			Jibar Tradeable Future	7.3700	92.6300	7.4600	92.5400	1.221	0.0000	0.0000	0
2016/02/09	JBAF	20/07/2016			Jibar Tradeable Future	7.4500	92.5500	7.5300	92.4700	1.074	0.0000	0.0000	0
2016/02/09	JBAF	21/09/2016			Jibar Tradeable Future	7.6000	92.4000	7.7200	92.2800	1.579	0.0000	0.0000	0
2016/02/09	JBAF	21/12/2016			Jibar Tradeable Future	7.7800	92.2200	7.9400	92.0600	2.057	0.0000	0.0000	0
2016/02/09	JBAF	15/03/2017			Jibar Tradeable Future	7.9200	92.0800	8.1000	91.9000	2.273	0.0000	0.0000	0
2016/02/09	JBAF	21/06/2017			Jibar Tradeable Future	8.0400	91.9600	8.2200	91.7800	2.239	0.0000	0.0000	0
2016/02/09	JBAF	20/09/2017			Jibar Tradeable Future	8.1400	91.8600	8.3500	91.6500	2.580	0.0000	0.0000	0
2016/02/09	JBAF	20/12/2017			Jibar Tradeable Future	8.2600	91.7400	8.4400	91.5600	2.179	0.0000	0.0000	0
2016/02/09	R023	04/02/2016			Bond Future	8.9350	97.3575	8.9350	97.3575	0.000	0.0000	0.0000	0
2016/02/09	R023	05/05/2016			Bond Future	9.2583	93.9956	9.2574	94.0001	(0.010)	0.0000	0.0000	9,781
2016/02/09	R023	05/05/2016	8.24	Put	Bond Future	5,229.1500	5.2291	5,220.3900	5.2204	(0.168)	0	0	0

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2016/02/09	R023	05/05/2016	8.26	Put	Bond Future	5,140.3500		5.1403	5,131.4800	5.1315	(0.173)	0	0	0
2016/02/09	R023	05/05/2016	8.24	Call	Bond Future	249.3000		0.2493	244.9900	0.2450	(1.729)	0	0	0
2016/02/09	R023	05/05/2016	8.25	Put	Bond Future	5,184.5300		5.1845	5,175.7200	5.1757	(0.170)	0	0	0
2016/02/09	R023	05/05/2016	8.25	Call	Bond Future	255.1800		0.2552	250.8200	0.2508	(1.709)	0	0	0
2016/02/09	R023	05/05/2016	8.26	Call	Bond Future	261.4700		0.2615	257.0500	0.2570	(1.690)	0	0	0
2016/02/09	R023	04/08/2016	8.24	Call	Bond Future	585.7600		0.5858	582.3400	0.5823	(0.584)	0	0	0
2016/02/09	R023	04/08/2016	8.25	Put	Bond Future	5,714.2200		5.7142	5,706.0400	5.7060	(0.143)	0	0	0
2016/02/09	R023	04/08/2016			Bond Future	9.3280		95.8140	9.3270	95.8187	(0.011)	0.0000	0.0000	0
2016/02/09	R023	04/08/2016	8.25	Call	Bond Future	594.5500		0.5945	591.1000	0.5911	(0.580)	0	0	0
2016/02/09	R023	04/08/2016	8.26	Call	Bond Future	603.9900		0.6040	600.5200	0.6005	(0.575)	0	0	0
2016/02/09	R023	04/08/2016	8.24	Put	Bond Future	5,754.5500		5.7546	5,746.4000	5.7464	(0.142)	0	0	0
2016/02/09	R023	04/08/2016	8.26	Put	Bond Future	5,674.5700		5.6746	5,666.3700	5.6664	(0.145)	0	0	0
2016/02/09	R023	03/11/2016	9.73	Put	Bond Future	1,489.3800		1.4894	1,484.5500	1.4846	(0.324)	0	0	0
2016/02/09	R023	03/11/2016			Bond Future	9.3929		93.7669	9.3923	93.7695	(0.006)	0.0000	0.0000	0
2016/02/09	R023	03/11/2016	9.75	Put	Bond Future	1,456.3600		1.4564	1,451.5600	1.4516	(0.330)	0	0	0
2016/02/09	R023	03/11/2016	9.73	Call	Bond Future	2,975.8900		2.9759	2,973.6400	2.9736	(0.076)	0	0	0
2016/02/09	R023	03/11/2016	9.74	Put	Bond Future	1,472.8000		1.4728	1,467.9800	1.4680	(0.327)	0	0	0
2016/02/09	R023	03/11/2016	9.74	Call	Bond Future	3,002.9500		3.0030	3,000.7100	3.0007	(0.075)	0	0	0
2016/02/09	R023	03/11/2016	9.75	Call	Bond Future	3,030.1200		3.0301	3,027.9000	3.0279	(0.073)	0	0	0
2016/02/09	R035	04/02/2016			Bond Future	9.6850		96.9781	9.6850	96.9781	0.000	0.0000	0.0000	0
2016/02/09	R035	05/05/2016	10.37	Call	Bond Future	2,829.8300		2.8298	2,836.1300	2.8361	0.223	0	0	0
2016/02/09	R035	05/05/2016			Bond Future	9.9974		92.2672	9.9966	92.2735	(0.008)	0.0000	0.0000	4,019
2016/02/09	R035	05/05/2016	10.35	Call	Bond Future	2,681.4800		2.6815	2,687.7800	2.6878	0.235	0	0	0
2016/02/09	R035	05/05/2016	10.36	Call	Bond Future	2,755.7100		2.7557	2,762.0100	2.7620	0.229	0	0	0
2016/02/09	R035	05/05/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R035	05/05/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R035	05/05/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R035	04/08/2016			Bond Future	10.0596		94.0521	10.0588	94.0588	(0.009)	0.0000	0.0000	0
2016/02/09	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R035	04/08/2016	10.35	Call	Bond Future	2,190.1000		2.1901	2,196.7900	2.1968	0.305	0	0	0
2016/02/09	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R035	04/08/2016	10.36	Call	Bond Future	2,264.0400		2.2640	2,270.7300	2.2707	0.295	0	0	0
2016/02/09	R035	04/08/2016	10.37	Call	Bond Future	2,337.8900		2.3379	2,344.5800	2.3446	0.286	0	0	0
2016/02/09	R186	04/02/2016			Bond Future	9.1000		110.9448	9.1000	110.9448	0.000	0.0000	0.0000	0
2016/02/09	R186	05/05/2016	9.25	Call	Bond Future	2,080.9100		2.0809	2,084.9300	2.0849	0.193	0	0	180
2016/02/09	R186	05/05/2016			Bond Future	9.3952		111.3455	9.3893	111.3868	(0.063)	0.0000	0.0000	57,354
2016/02/09	R186	05/05/2016	8.34	Call	Bond Future	369.2900		0.3693	367.0400	0.3670	(0.609)	0	0	0
2016/02/09	R186	05/05/2016	9.89	Call	Bond Future	4,600.5600		4.6006	4,617.0500	4.6170	0.358	0	0	0
2016/02/09	R186	05/05/2016	8.35	Call	Bond Future	377.9000		0.3779	375.6400	0.3756	(0.598)	0	0	0
2016/02/09	R186	05/05/2016	8.75	Put	Bond Future	5,509.5300		5.5095	5,466.9100	5.4669	(0.774)	0	0	1,900
2016/02/09	R186	05/05/2016	9.25	Put	Bond Future	3,097.8900		3.0979	3,060.5700	3.0606	(1.205)	0	0	0
2016/02/09	R186	05/05/2016	8.33	Call	Bond Future	360.8500		0.3609	358.6100	0.3586	(0.621)	0	0	0
2016/02/09	R186	05/05/2016	8.85	Put	Bond Future	4,961.1500		4.9612	4,919.1900	4.9192	(0.846)	0	0	5,350
2016/02/09	R186	05/05/2016	9.96	Call	Bond Future	4,933.6700		4.9337	4,951.6400	4.9516	0.364	0	0	0
2016/02/09	R186	05/05/2016	9.86	Call	Bond Future	4,460.6200		4.4606	4,476.4700	4.4765	0.355	0	0	0

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2016/02/09	R186	05/05/2016	7.56	Put	Bond Future	13,924.4800	13.9245	13,882.2500	13.8822	(0.303)	0	0	0
2016/02/09	R186	05/05/2016	8.35	Put	Bond Future	8,001.5500	8.0015	7,957.9500	7.9579	(0.545)	0	0	0
2016/02/09	R186	05/05/2016	8.75	Call	Bond Future	888.0200	0.8880	886.7400	0.8867	(0.144)	0	0	180
2016/02/09	R186	05/05/2016	8.34	Put	Bond Future	8,069.3900	8.0694	8,025.8000	8.0258	(0.540)	0	0	0
2016/02/09	R186	05/05/2016	7.56	Call	Bond Future	43.7600	0.0438	42.8700	0.0429	(2.034)	0	0	0
2016/02/09	R186	05/05/2016	8.85	Call	Bond Future	1,073.4900	1.0735	1,072.8700	1.0729	(0.058)	0	0	0
2016/02/09	R186	05/05/2016	8.33	Put	Bond Future	8,137.4600	8.1375	8,093.8800	8.0939	(0.536)	0	0	0
2016/02/09	R186	05/05/2016	9.89	Put	Bond Future	1,231.7900	1.2318	1,206.9400	1.2069	(2.017)	0	0	180
2016/02/09	R186	05/05/2016	9.96	Put	Bond Future	1,100.1200	1.1001	1,076.7500	1.0767	(2.124)	0	0	5,000
2016/02/09	R186	05/05/2016	9.86	Put	Bond Future	1,291.9200	1.2919	1,266.4300	1.2664	(1.973)	0	0	5,000
2016/02/09	R186	04/08/2016	8.51	Put	Bond Future	7,902.9800	7.9030	7,863.1700	7.8632	(0.504)	0	0	0
2016/02/09	R186	04/08/2016			Bond Future	9.4587	108.1948	9.4525	108.2371	(0.066)	0.0000	0.0000	0
2016/02/09	R186	04/08/2016	8.50	Put	Bond Future	7,960.6900	7.9607	7,920.8200	7.9208	(0.501)	0	0	0
2016/02/09	R186	04/08/2016	8.51	Call	Bond Future	1,159.7200	1.1597	1,162.2500	1.1622	0.218	0	0	0
2016/02/09	R186	04/08/2016	8.49	Call	Bond Future	1,127.7600	1.1278	1,130.1600	1.1302	0.213	0	0	0
2016/02/09	R186	04/08/2016	8.50	Call	Bond Future	1,143.3100	1.1433	1,145.7800	1.1458	0.216	0	0	0
2016/02/09	R186	04/08/2016	8.49	Put	Bond Future	8,019.3200	8.0193	7,979.3800	7.9794	(0.498)	0	0	0
2016/02/09	R197	04/02/2016			Bond Future	288.6071	288.6071	288.6071	288.6071	0.000	0.0000	0.0000	0
2016/02/09	R197	05/05/2016			Bond Future	294.2394	294.2394	294.2035	294.2035	(0.012)	0.0000	0.0000	1,383
2016/02/09	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R197	05/05/2016	299.99	Put	Bond Future	5,750.6400	5.7506	5,786.5100	5.7865	0.624	0	0	0
2016/02/09	R197	05/05/2016	300.01	Put	Bond Future	5,770.6400	5.7706	5,806.5100	5.8065	0.622	0	0	0
2016/02/09	R197	05/05/2016	300.00	Put	Bond Future	5,760.6400	5.7606	5,796.5100	5.7965	0.623	0	0	0
2016/02/09	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R197	04/08/2016	293.98	Put	Bond Future	517.8000	0.5178	553.9400	0.5539	6.980	0	0	0
2016/02/09	R197	04/08/2016			Bond Future	293.4622	293.4622	293.4261	293.4261	(0.012)	0.0000	0.0000	0
2016/02/09	R197	04/08/2016	293.97	Put	Bond Future	507.8000	0.5078	543.9400	0.5439	7.117	0	0	0
2016/02/09	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R197	04/08/2016	293.96	Put	Bond Future	497.8000	0.4978	533.9400	0.5339	7.260	0	0	0
2016/02/09	R202	04/02/2016			Bond Future	237.3434	237.3434	237.3434	237.3434	0.000	0.0000	0.0000	0
2016/02/09	R202	05/05/2016	246.99	Put	Bond Future	4,663.9000	4.6639	5,025.8700	5.0259	7.761	0	0	0
2016/02/09	R202	05/05/2016			Bond Future	242.3261	242.3261	241.9641	241.9641	(0.149)	0.0000	0.0000	43,482
2016/02/09	R202	05/05/2016	247.01	Put	Bond Future	4,683.9000	4.6839	5,045.8700	5.0459	7.728	0	0	0
2016/02/09	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R202	05/05/2016	247.00	Put	Bond Future	4,673.9000	4.6739	5,035.8700	5.0359	7.744	0	0	0
2016/02/09	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R202	04/08/2016	243.25	Call	Bond Future	334.8300	0.3348	0.0000	0.0000	(100.000)	0	0	0
2016/02/09	R202	04/08/2016			Bond Future	243.5848	243.5848	243.2158	243.2158	(0.151)	0.0000	0.0000	0
2016/02/09	R202	04/08/2016	243.26	Call	Bond Future	324.8300	0.3248	0.0000	0.0000	(100.000)	0	0	0
2016/02/09	R202	04/08/2016	243.24	Put	Bond Future	0.0000	0.0000	24.1800	0.0242	100.000	0	0	0
2016/02/09	R202	04/08/2016	243.26	Put	Bond Future	0.0000	0.0000	44.1800	0.0442	100.000	0	0	0
2016/02/09	R202	04/08/2016	243.24	Call	Bond Future	344.8300	0.3448	0.0000	0.0000	(100.000)	0	0	0

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2016/02/09	R202	04/08/2016	243.25	Put	Bond Future	0.0000	0.0000	34.1800	0.0342	100.000	0	0	0
2016/02/09	R203	04/02/2016			Bond Future	7.8950	103.8420	7.8950	103.8420	0.000	0.0000	0.0000	0
2016/02/09	R203	05/05/2016	7.25	Put	Bond Future	1,316.1400	1.3161	1,320.4900	1.3205	0.331	0	0	0
2016/02/09	R203	05/05/2016			Bond Future	8.2598	101.2255	8.2644	101.2198	0.055	0.0000	0.0000	53,959
2016/02/09	R203	05/05/2016	7.26	Call	Bond Future	40.5600	0.0406	39.1500	0.0392	(3.476)	0	0	0
2016/02/09	R203	05/05/2016	7.24	Call	Bond Future	38.2200	0.0382	36.8600	0.0369	(3.558)	0	0	0
2016/02/09	R203	05/05/2016	7.25	Call	Bond Future	39.3400	0.0393	37.9500	0.0380	(3.533)	0	0	0
2016/02/09	R203	05/05/2016	7.24	Put	Bond Future	1,327.7800	1.3278	1,332.1600	1.3322	0.330	0	0	0
2016/02/09	R203	05/05/2016	7.26	Put	Bond Future	1,304.6100	1.3046	1,308.9400	1.3089	0.332	0	0	0
2016/02/09	R203	04/08/2016	7.26	Call	Bond Future	87.9500	0.0880	86.3700	0.0864	(1.796)	0	0	0
2016/02/09	R203	04/08/2016			Bond Future	8.3673	103.1839	8.3728	103.1783	0.065	0.0000	0.0000	0
2016/02/09	R203	04/08/2016	7.24	Call	Bond Future	84.6800	0.0847	83.1400	0.0831	(1.819)	0	0	0
2016/02/09	R203	04/08/2016	7.25	Call	Bond Future	86.2200	0.0862	84.6600	0.0847	(1.809)	0	0	0
2016/02/09	R203	04/08/2016	7.24	Put	Bond Future	1,254.8800	1.2549	1,258.9500	1.2589	0.324	0	0	0
2016/02/09	R203	04/08/2016	7.26	Put	Bond Future	1,237.2100	1.2372	1,241.2400	1.2412	0.326	0	0	0
2016/02/09	R203	04/08/2016	7.25	Put	Bond Future	1,245.9500	1.2459	1,250.0000	1.2500	0.325	0	0	0
2016/02/09	R203	03/11/2016	8.86	Call	Bond Future	649.5800	0.6496	643.7900	0.6438	(0.891)	0	0	0
2016/02/09	R203	03/11/2016			Bond Future	8.4628	101.0416	8.4730	101.0334	0.120	0.0000	0.0000	0
2016/02/09	R203	03/11/2016	8.84	Call	Bond Future	639.2700	0.6393	633.5100	0.6335	(0.901)	0	0	0
2016/02/09	R203	03/11/2016	8.85	Call	Bond Future	644.4200	0.6444	638.6400	0.6386	(0.897)	0	0	0
2016/02/09	R203	03/11/2016	8.84	Put	Bond Future	336.1900	0.3362	338.5800	0.3386	0.711	0	0	0
2016/02/09	R203	03/11/2016	8.86	Put	Bond Future	330.4600	0.3305	332.8200	0.3328	0.714	0	0	0
2016/02/09	R203	03/11/2016	8.85	Put	Bond Future	333.3200	0.3333	335.6900	0.3357	0.711	0	0	0
2016/02/09	R204	04/02/2016			Bond Future	8.3100	100.3010	8.3100	100.3010	0.000	0.0000	0.0000	0
2016/02/09	R204	05/05/2016	7.75	Call	Bond Future	114.4500	0.1145	111.0300	0.1110	(2.988)	0	0	0
2016/02/09	R204	05/05/2016			Bond Future	8.6765	101.5142	8.6808	101.5043	0.050	0.0000	0.0000	33,081
2016/02/09	R204	05/05/2016	7.76	Call	Bond Future	117.5500	0.1176	114.0800	0.1141	(2.952)	0	0	0
2016/02/09	R204	05/05/2016	7.74	Put	Bond Future	2,270.7900	2.2708	2,277.3200	2.2773	0.288	0	0	0
2016/02/09	R204	05/05/2016	7.76	Put	Bond Future	2,230.1000	2.2301	2,236.5200	2.2365	0.288	0	0	0
2016/02/09	R204	05/05/2016	7.74	Call	Bond Future	111.5100	0.1115	108.1500	0.1081	(3.013)	0	0	0
2016/02/09	R204	05/05/2016	7.75	Put	Bond Future	2,250.3600	2.2504	2,256.8300	2.2568	0.288	0	0	0
2016/02/09	R204	04/08/2016			Bond Future	8.7833	99.4362	8.7881	99.4264	0.054	0.0000	0.0000	0
2016/02/09	R204	04/08/2016	7.74	Put	Bond Future	2,417.6800	2.4177	2,424.0400	2.4240	0.263	0	0	0
2016/02/09	R204	04/08/2016	7.76	Put	Bond Future	2,382.9100	2.3829	2,389.1900	2.3892	0.264	0	0	0
2016/02/09	R204	04/08/2016	7.74	Call	Bond Future	224.1700	0.2242	220.7100	0.2207	(1.543)	0	0	0
2016/02/09	R204	04/08/2016	7.75	Put	Bond Future	2,400.0900	2.4001	2,406.4100	2.4064	0.263	0	0	0
2016/02/09	R204	04/08/2016	7.75	Call	Bond Future	227.8900	0.2279	224.3900	0.2244	(1.536)	0	0	0
2016/02/09	R204	04/08/2016	7.76	Call	Bond Future	232.0200	0.2320	228.4800	0.2285	(1.526)	0	0	0
2016/02/09	R204	03/11/2016			Bond Future	8.8722	101.3937	8.8788	101.3813	0.075	0.0000	0.0000	0
2016/02/09	R204	03/11/2016	9.21	Put	Bond Future	591.4700	0.5915	594.6800	0.5947	0.543	0	0	0
2016/02/09	R204	03/11/2016	9.23	Put	Bond Future	578.0700	0.5781	581.2000	0.5812	0.541	0	0	0
2016/02/09	R204	03/11/2016	9.22	Put	Bond Future	584.5700	0.5846	587.7400	0.5877	0.542	0	0	0
2016/02/09	R204	03/11/2016	9.22	Call	Bond Future	1,233.6100	1.2336	1,224.3500	1.2244	(0.751)	0	0	0
2016/02/09	R204	03/11/2016	9.21	Call	Bond Future	1,221.9200	1.2219	1,212.7000	1.2127	(0.755)	0	0	0
2016/02/09	R204	03/11/2016	9.23	Call	Bond Future	1,245.6900	1.2457	1,236.3900	1.2364	(0.747)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/09	R207	04/02/2016			Bond Future	8.5600	96.1928	8.5600	96.1928	0.000	0.0000	0.0000	0
2016/02/09	R207	05/05/2016	7.86	Put	Bond Future	3,283.8200	3.2838	3,278.2700	3.2783	(0.169)	0	0	0
2016/02/09	R207	05/05/2016			Bond Future	8.8961	97.2192	8.8950	97.2225	(0.012)	0.0000	0.0000	41,997
2016/02/09	R207	05/05/2016	7.85	Put	Bond Future	3,311.5800	3.3116	3,306.0600	3.3061	(0.167)	0	0	0
2016/02/09	R207	05/05/2016	7.56	Put	Bond Future	4,150.5700	4.1506	4,145.9300	4.1459	(0.112)	0	0	0
2016/02/09	R207	05/05/2016	7.84	Put	Bond Future	3,339.4300	3.3394	3,333.9400	3.3339	(0.164)	0	0	0
2016/02/09	R207	05/05/2016	7.56	Call	Bond Future	55.1500	0.0551	53.7900	0.0538	(2.466)	0	0	43
2016/02/09	R207	05/05/2016	7.85	Call	Bond Future	123.1000	0.1231	120.8600	0.1209	(1.820)	0	0	0
2016/02/09	R207	05/05/2016	7.86	Call	Bond Future	126.4300	0.1264	124.1600	0.1242	(1.795)	0	0	0
2016/02/09	R207	05/05/2016	7.84	Call	Bond Future	119.8400	0.1198	117.6300	0.1176	(1.844)	0	0	0
2016/02/09	R207	04/08/2016			Bond Future	8.9930	95.4552	8.9917	95.4588	(0.014)	0.0000	0.0000	0
2016/02/09	R207	04/08/2016	7.99	Put	Bond Future	3,217.6700	3.2177	3,212.2700	3.2123	(0.168)	0	0	0
2016/02/09	R207	04/08/2016	8.01	Put	Bond Future	3,170.9400	3.1709	3,165.5200	3.1655	(0.171)	0	0	0
2016/02/09	R207	04/08/2016	8.00	Put	Bond Future	3,194.0800	3.1941	3,188.6800	3.1887	(0.169)	0	0	0
2016/02/09	R207	04/08/2016	8.01	Call	Bond Future	362.7800	0.3628	360.9200	0.3609	(0.513)	0	0	0
2016/02/09	R207	04/08/2016	7.99	Call	Bond Future	351.3300	0.3513	349.4900	0.3495	(0.524)	0	0	0
2016/02/09	R207	04/08/2016	8.00	Call	Bond Future	356.8300	0.3568	354.9900	0.3550	(0.516)	0	0	0
2016/02/09	R208	04/02/2016			Bond Future	8.7300	94.3589	8.7300	94.3589	0.000	0.0000	0.0000	0
2016/02/09	R208	05/05/2016	7.99	Call	Bond Future	155.5600	0.1556	152.6700	0.1527	(1.858)	0	0	0
2016/02/09	R208	05/05/2016	8.00	Put	Bond Future	4,133.3200	4.1333	4,126.8700	4.1269	(0.156)	0	0	0
2016/02/09	R208	05/05/2016			Bond Future	9.0558	91.7742	9.0548	91.7777	(0.011)	0.0000	0.0000	52,479
2016/02/09	R208	05/05/2016	8.00	Call	Bond Future	159.4600	0.1595	156.5300	0.1565	(1.837)	0	0	0
2016/02/09	R208	05/05/2016	8.01	Call	Bond Future	163.6100	0.1636	160.6400	0.1606	(1.815)	0	0	0
2016/02/09	R208	05/05/2016	7.99	Put	Bond Future	4,168.0500	4.1681	4,161.6400	4.1616	(0.154)	0	0	0
2016/02/09	R208	05/05/2016	8.01	Put	Bond Future	4,098.8500	4.0988	4,092.3600	4.0924	(0.158)	0	0	0
2016/02/09	R208	04/08/2016	8.01	Put	Bond Future	4,455.3900	4.4554	4,449.2300	4.4492	(0.138)	0	0	0
2016/02/09	R208	04/08/2016			Bond Future	9.1383	93.5498	9.1372	93.5536	(0.012)	0.0000	0.0000	0
2016/02/09	R208	04/08/2016	8.00	Put	Bond Future	4,486.3700	4.4864	4,480.2300	4.4802	(0.137)	0	0	0
2016/02/09	R208	04/08/2016	7.99	Call	Bond Future	375.5300	0.3755	373.2000	0.3732	(0.620)	0	0	0
2016/02/09	R208	04/08/2016	8.00	Call	Bond Future	381.5100	0.3815	379.1600	0.3792	(0.616)	0	0	0
2016/02/09	R208	04/08/2016	8.01	Call	Bond Future	387.5600	0.3876	385.1900	0.3852	(0.612)	0	0	0
2016/02/09	R208	04/08/2016	7.99	Put	Bond Future	4,517.4300	4.5174	4,511.3100	4.5113	(0.135)	0	0	0
2016/02/09	R208	03/11/2016	9.59	Put	Bond Future	1,047.7900	1.0478	1,044.3400	1.0443	(0.329)	0	0	0
2016/02/09	R208	03/11/2016			Bond Future	9.2092	91.9875	9.2087	91.9891	(0.005)	0.0000	0.0000	0
2016/02/09	R208	03/11/2016	9.58	Put	Bond Future	1,059.6400	1.0596	1,056.1700	1.0562	(0.327)	0	0	0
2016/02/09	R208	03/11/2016	9.57	Call	Bond Future	2,273.2700	2.2733	2,271.4800	2.2715	(0.079)	0	0	0
2016/02/09	R208	03/11/2016	9.58	Call	Bond Future	2,294.0400	2.2940	2,292.2500	2.2922	(0.078)	0	0	0
2016/02/09	R208	03/11/2016	9.59	Call	Bond Future	2,315.1900	2.3152	2,313.4200	2.3134	(0.076)	0	0	0
2016/02/09	R208	03/11/2016	9.57	Put	Bond Future	1,071.8900	1.0719	1,068.4200	1.0684	(0.324)	0	0	0
2016/02/09	R209	04/02/2016			Bond Future	9.6450	72.3199	9.6450	72.3199	0.000	0.0000	0.0000	0
2016/02/09	R209	05/05/2016			Bond Future	9.9372	68.9560	9.9417	68.9274	0.045	0.0000	0.0000	27,908
2016/02/09	R209	05/05/2016	9.00	Call	Bond Future	520.8300	0.5208	507.3300	0.5073	(2.592)	0	0	6,700
2016/02/09	R209	05/05/2016	8.25	Put	Bond Future	12,411.1300	12.4111	12,436.1400	12.4361	0.202	0	0	0
2016/02/09	R209	05/05/2016	8.99	Put	Bond Future	7,048.0200	7.0480	7,063.3700	7.0634	0.218	0	0	0
2016/02/09	R209	05/05/2016	9.01	Put	Bond Future	6,922.2100	6.9222	6,937.2100	6.9372	0.217	0	0	0
2016/02/09	R209	05/05/2016	9.00	Put	Bond Future	6,984.7600	6.9848	6,999.9400	6.9999	0.217	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/09	R209	05/05/2016	9.01	Call	Bond Future	532.1000	0.5321	518.4200	0.5184	(2.571)	0	0	0
2016/02/09	R209	05/05/2016	8.25	Call	Bond Future	82.0200	0.0820	78.3500	0.0784	(4.475)	0	0	6,700
2016/02/09	R209	05/05/2016	8.99	Call	Bond Future	510.1600	0.5102	496.8300	0.4968	(2.613)	0	0	0
2016/02/09	R209	04/08/2016	9.26	Call	Bond Future	1,614.6800	1.6147	1,597.1200	1.5971	(1.088)	0	0	0
2016/02/09	R209	04/08/2016			Bond Future	9.9947	70.2903	9.9992	70.2612	0.046	0.0000	0.0000	0
2016/02/09	R209	04/08/2016	9.60	Put	Bond Future	4,970.1800	4.9702	4,977.9200	4.9779	0.156	0	0	0
2016/02/09	R209	04/08/2016	10.60	Call	Bond Future	5,655.4100	5.6554	5,626.4500	5.6264	(0.512)	0	0	6,000
2016/02/09	R209	04/08/2016	9.24	Call	Bond Future	1,575.2800	1.5753	1,557.9500	1.5579	(1.100)	0	0	0
2016/02/09	R209	04/08/2016	9.25	Call	Bond Future	1,594.8100	1.5948	1,577.3700	1.5774	(1.094)	0	0	0
2016/02/09	R209	04/08/2016	10.60	Put	Bond Future	1,963.1200	1.9631	1,963.2600	1.9633	0.007	0	0	0
2016/02/09	R209	04/08/2016	9.24	Put	Bond Future	6,655.3700	6.6554	6,667.1400	6.6671	0.177	0	0	0
2016/02/09	R209	04/08/2016	9.26	Put	Bond Future	6,552.7700	6.5528	6,564.3100	6.5643	0.176	0	0	0
2016/02/09	R209	04/08/2016	9.60	Call	Bond Future	2,383.3700	2.3834	2,362.0100	2.3620	(0.896)	0	0	6,000
2016/02/09	R209	04/08/2016	9.25	Put	Bond Future	6,603.8500	6.6038	6,615.5100	6.6155	0.177	0	0	0
2016/02/09	R209	03/11/2016	10.26	Call	Bond Future	3,968.4700	3.9685	3,944.1100	3.9441	(0.614)	0	0	0
2016/02/09	R209	03/11/2016			Bond Future	10.0452	68.5224	10.0502	68.4911	0.049	0.0000	0.0000	0
2016/02/09	R209	03/11/2016	10.24	Call	Bond Future	3,899.7500	3.8998	3,875.5500	3.8756	(0.621)	0	0	0
2016/02/09	R209	03/11/2016	10.25	Call	Bond Future	3,934.0500	3.9340	3,909.7700	3.9098	(0.617)	0	0	0
2016/02/09	R209	03/11/2016	10.24	Put	Bond Future	2,687.2000	2.6872	2,694.2900	2.6943	0.264	0	0	0
2016/02/09	R209	03/11/2016	10.25	Put	Bond Future	2,660.1500	2.6601	2,667.1600	2.6672	0.264	0	0	0
2016/02/09	R209	03/11/2016	10.26	Put	Bond Future	2,633.3200	2.6333	2,640.2500	2.6402	0.263	0	0	0
2016/02/09	R210	04/02/2016			Bond Future	179.4553	179.4553	179.4553	179.4553	0.000	0.0000	0.0000	0
2016/02/09	R210	05/05/2016			Bond Future	180.9260	180.9260	180.9040	180.9040	(0.012)	0.0000	0.0000	1,178
2016/02/09	R210	05/05/2016	184.99	Put	Bond Future	4,063.9800	4.0640	4,086.0500	4.0861	0.543	0	0	0
2016/02/09	R210	05/05/2016	185.00	Put	Bond Future	4,073.9800	4.0740	4,096.0500	4.0961	0.542	0	0	0
2016/02/09	R210	05/05/2016	185.01	Put	Bond Future	4,083.9800	4.0840	4,106.0500	4.1061	0.540	0	0	0
2016/02/09	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R210	04/08/2016			Bond Future	184.4410	184.4410	184.4187	184.4187	(0.012)	0.0000	0.0000	0
2016/02/09	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R210	04/08/2016	181.50	Call	Bond Future	2,941.0000	2.9410	2,918.7200	2.9187	(0.758)	0	0	0
2016/02/09	R210	04/08/2016	181.52	Call	Bond Future	2,921.0000	2.9210	2,898.7200	2.8987	(0.763)	0	0	0
2016/02/09	R210	04/08/2016	181.51	Call	Bond Future	2,931.0000	2.9310	2,908.7200	2.9087	(0.760)	0	0	0
2016/02/09	R211	04/02/2016			Bond Future	134.5395	134.5395	134.5395	134.5395	0.000	0.0000	0.0000	0
2016/02/09	R211	05/05/2016	139.01	Put	Bond Future	1,881.3900	1.8814	1,833.2300	1.8332	(2.560)	0	0	0
2016/02/09	R211	05/05/2016			Bond Future	137.1286	137.1286	137.1768	137.1768	0.035	0.0000	0.0000	2
2016/02/09	R211	05/05/2016	139.00	Put	Bond Future	1,871.3900	1.8714	1,823.2300	1.8232	(2.573)	0	0	0
2016/02/09	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R211	05/05/2016	138.99	Put	Bond Future	1,861.3900	1.8614	1,813.2300	1.8132	(2.587)	0	0	0
2016/02/09	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R211	04/08/2016			Bond Future	138.0554	138.0554	138.1047	138.1047	0.036	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/09	R211	04/08/2016	137.09	Call	Bond Future	965.3700	0.9654	1,014.6500	1.0147	5.105	0	0	0
2016/02/09	R211	04/08/2016	137.07	Call	Bond Future	985.3700	0.9854	1,034.6500	1.0347	5.001	0	0	0
2016/02/09	R211	04/08/2016	137.08	Call	Bond Future	975.3700	0.9754	1,024.6500	1.0247	5.052	0	0	0
2016/02/09	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R212	04/02/2016			Bond Future	139.8943	139.8943	139.8943	139.8943	0.000	0.0000	0.0000	0
2016/02/09	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R212	05/05/2016			Bond Future	142.6739	142.6739	142.6566	142.6566	(0.012)	0.0000	0.0000	3,698
2016/02/09	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R212	05/05/2016	144.99	Put	Bond Future	2,316.1200	2.3161	2,333.3800	2.3334	0.745	0	0	0
2016/02/09	R212	05/05/2016	145.01	Put	Bond Future	2,336.1200	2.3361	2,353.3800	2.3534	0.739	0	0	0
2016/02/09	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R212	05/05/2016	145.00	Put	Bond Future	2,326.1200	2.3261	2,343.3800	2.3434	0.742	0	0	0
2016/02/09	R212	04/08/2016	142.43	Call	Bond Future	1,108.8200	1.1088	1,091.3600	1.0914	(1.575)	0	0	0
2016/02/09	R212	04/08/2016			Bond Future	143.5388	143.5388	143.5214	143.5214	(0.012)	0.0000	0.0000	0
2016/02/09	R212	04/08/2016	142.44	Call	Bond Future	1,098.8200	1.0988	1,081.3600	1.0814	(1.589)	0	0	0
2016/02/09	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/09	R212	04/08/2016	142.42	Call	Bond Future	1,118.8200	1.1188	1,101.3600	1.1014	(1.561)	0	0	0
2016/02/09	R213	04/02/2016			Bond Future	9.5200	83.1823	9.5200	83.1823	0.000	0.0000	0.0000	0
2016/02/09	R213	05/05/2016	8.74	Put	Bond Future	7,848.8300	7.8488	7,895.5700	7.8956	0.596	0	0	0
2016/02/09	R213	05/05/2016	8.76	Put	Bond Future	7,718.7500	7.7188	7,765.0000	7.7650	0.599	0	0	0
2016/02/09	R213	05/05/2016			Bond Future	9.8198	79.5729	9.8293	79.5111	0.097	0.0000	0.0000	47,721
2016/02/09	R213	05/05/2016	8.75	Put	Bond Future	7,783.4600	7.7835	7,829.9700	7.8300	0.598	0	0	0
2016/02/09	R213	05/05/2016	8.74	Call	Bond Future	375.3400	0.3753	360.3000	0.3603	(4.007)	0	0	0
2016/02/09	R213	05/05/2016	8.75	Call	Bond Future	383.7200	0.3837	368.4500	0.3684	(3.979)	0	0	0
2016/02/09	R213	05/05/2016	8.76	Call	Bond Future	392.6700	0.3927	377.1400	0.3771	(3.955)	0	0	0
2016/02/09	R213	04/08/2016			Bond Future	9.8789	81.1123	9.8887	81.0495	0.099	0.0000	0.0000	0
2016/02/09	R213	04/08/2016	8.99	Put	Bond Future	7,312.2900	7.3123	7,350.6300	7.3506	0.524	0	0	0
2016/02/09	R213	04/08/2016	9.01	Put	Bond Future	7,205.1000	7.2051	7,243.0300	7.2430	0.526	0	0	0
2016/02/09	R213	04/08/2016	9.00	Put	Bond Future	7,258.5800	7.2586	7,296.7100	7.2967	0.525	0	0	0
2016/02/09	R213	04/08/2016	9.01	Call	Bond Future	1,346.2200	1.3462	1,321.3600	1.3214	(1.847)	0	0	0
2016/02/09	R213	04/08/2016	8.99	Call	Bond Future	1,311.3500	1.3113	1,286.9000	1.2869	(1.864)	0	0	0
2016/02/09	R213	04/08/2016	9.00	Call	Bond Future	1,328.7100	1.3287	1,304.0500	1.3041	(1.856)	0	0	0
2016/02/09	R213	03/11/2016			Bond Future	9.9338	79.1565	9.9443	79.0906	0.105	0.0000	0.0000	0
2016/02/09	R213	03/11/2016	10.18	Put	Bond Future	2,506.4800	2.5065	2,527.3600	2.5274	0.833	0	0	0
2016/02/09	R213	03/11/2016	10.20	Put	Bond Future	2,454.8200	2.4548	2,475.3300	2.4753	0.835	0	0	0
2016/02/09	R213	03/11/2016	10.18	Call	Bond Future	4,042.5800	4.0426	3,997.5500	3.9975	(1.114)	0	0	0
2016/02/09	R213	03/11/2016	10.19	Put	Bond Future	2,480.5400	2.4805	2,501.2300	2.5012	0.834	0	0	0
2016/02/09	R213	03/11/2016	10.19	Call	Bond Future	4,078.1300	4.0781	4,032.9100	4.0329	(1.109)	0	0	0
2016/02/09	R213	03/11/2016	10.20	Call	Bond Future	4,113.8200	4.1138	4,068.4200	4.0684	(1.104)	0	0	0
2016/02/09	R214	04/02/2016			Bond Future	9.7550	72.6033	9.7550	72.6033	0.000	0.0000	0.0000	0
2016/02/09	R214	05/05/2016	9.01	Call	Bond Future	435.5100	0.4355	428.0600	0.4281	(1.711)	0	0	0
2016/02/09	R214	05/05/2016	9.30	Put	Bond Future	6,110.7300	6.1107	6,095.9300	6.0959	(0.242)	0	0	0

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2016/02/09	R214	05/05/2016			Bond Future	10.0560	68.9856	10.0553	68.9904	(0.007)	0.0000	0.0000	31,269
2016/02/09	R214	05/05/2016	8.99	Call	Bond Future	416.5200	0.4165	409.2500	0.4092	(1.745)	0	0	0
2016/02/09	R214	05/05/2016	9.00	Call	Bond Future	425.7500	0.4258	418.3900	0.4184	(1.729)	0	0	0
2016/02/09	R214	05/05/2016	8.99	Put	Bond Future	8,108.2000	8.1082	8,096.1100	8.0961	(0.149)	0	0	0
2016/02/09	R214	05/05/2016	9.01	Put	Bond Future	7,969.8900	7.9699	7,957.6200	7.9576	(0.154)	0	0	0
2016/02/09	R214	05/05/2016	9.30	Call	Bond Future	798.5900	0.7986	788.6100	0.7886	(1.250)	0	0	0
2016/02/09	R214	05/05/2016	9.00	Put	Bond Future	8,038.7100	8.0387	8,026.5300	8.0265	(0.152)	0	0	0
2016/02/09	R214	04/08/2016	9.25	Put	Bond Future	7,496.1300	7.4961	7,484.0200	7.4840	(0.162)	0	0	0
2016/02/09	R214	04/08/2016	11.30	Call	Bond Future	8,194.2000	8.1942	8,190.8100	8.1908	(0.041)	0	0	6,300
2016/02/09	R214	04/08/2016	9.24	Call	Bond Future	1,426.4900	1.4265	1,419.5000	1.4195	(0.490)	0	0	0
2016/02/09	R214	04/08/2016			Bond Future	10.1122	70.3201	10.1114	70.3252	(0.008)	0.0000	0.0000	0
2016/02/09	R214	04/08/2016	9.30	Call	Bond Future	1,540.9700	1.5410	1,533.8100	1.5338	(0.465)	0	0	1,300
2016/02/09	R214	04/08/2016	8.55	Put	Bond Future	12,166.8300	12.1668	12,157.2500	12.1572	(0.079)	0	0	0
2016/02/09	R214	04/08/2016	9.25	Call	Bond Future	1,445.1500	1.4451	1,438.1300	1.4381	(0.486)	0	0	0
2016/02/09	R214	04/08/2016	11.30	Put	Bond Future	1,124.8200	1.1248	1,116.3400	1.1163	(0.754)	0	0	0
2016/02/09	R214	04/08/2016	10.30	Put	Bond Future	3,080.8600	3.0809	3,068.5400	3.0685	(0.400)	0	0	0
2016/02/09	R214	04/08/2016	9.26	Call	Bond Future	1,463.9600	1.4640	1,456.9100	1.4569	(0.482)	0	0	0
2016/02/09	R214	04/08/2016	9.30	Put	Bond Future	7,217.0000	7.2170	7,204.7500	7.2048	(0.170)	0	0	0
2016/02/09	R214	04/08/2016	8.55	Call	Bond Future	521.0800	0.5211	516.5900	0.5166	(0.862)	0	0	1,300
2016/02/09	R214	04/08/2016	9.24	Put	Bond Future	7,552.8400	7.5528	7,540.7600	7.5408	(0.160)	0	0	0
2016/02/09	R214	04/08/2016	10.30	Call	Bond Future	4,289.4100	4.2894	4,282.1800	4.2822	(0.169)	0	0	6,300
2016/02/09	R214	04/08/2016	9.26	Put	Bond Future	7,439.7000	7.4397	7,427.5600	7.4276	(0.163)	0	0	0
2016/02/09	R214	03/11/2016	10.35	Put	Bond Future	2,803.2300	2.8032	2,795.5800	2.7956	(0.273)	0	0	0
2016/02/09	R214	03/11/2016			Bond Future	10.1645	68.4057	10.1639	68.4092	(0.005)	0.0000	0.0000	0
2016/02/09	R214	03/11/2016	10.34	Put	Bond Future	2,831.4400	2.8314	2,823.7700	2.8238	(0.271)	0	0	0
2016/02/09	R214	03/11/2016	10.35	Call	Bond Future	3,987.2800	3.9873	3,983.1300	3.9831	(0.104)	0	0	0
2016/02/09	R214	03/11/2016	10.33	Call	Bond Future	3,918.2200	3.9182	3,914.0400	3.9140	(0.107)	0	0	0
2016/02/09	R214	03/11/2016	10.34	Call	Bond Future	3,952.5700	3.9526	3,948.4000	3.9484	(0.106)	0	0	0
2016/02/09	R214	03/11/2016	10.33	Put	Bond Future	2,860.1200	2.8601	2,852.4400	2.8524	(0.269)	0	0	0
2016/02/09	R248	04/02/2016			Bond Future	9.8500	93.2506	9.8500	93.2506	0.000	0.0000	0.0000	0
2016/02/09	R248	05/05/2016			Bond Future	10.1648	88.3530	10.1640	88.3594	(0.008)	0.0000	0.0000	61,942
2016/02/09	R248	05/05/2016	8.99	Put	Bond Future	11,239.2300	11.2392	11,224.6900	11.2247	(0.129)	0	0	0
2016/02/09	R248	05/05/2016	9.01	Put	Bond Future	11,055.4400	11.0554	11,040.6700	11.0407	(0.134)	0	0	0
2016/02/09	R248	05/05/2016	8.99	Call	Bond Future	419.1100	0.4191	411.0400	0.4110	(1.926)	0	0	0
2016/02/09	R248	05/05/2016	9.00	Put	Bond Future	11,146.9400	11.1469	11,132.2900	11.1323	(0.131)	0	0	0
2016/02/09	R248	05/05/2016	9.00	Call	Bond Future	428.9100	0.4289	420.7300	0.4207	(1.907)	0	0	0
2016/02/09	R248	05/05/2016	9.01	Call	Bond Future	439.3100	0.4393	431.0100	0.4310	(1.889)	0	0	0
2016/02/09	R248	04/08/2016			Bond Future	10.2250	90.0622	10.2241	90.0690	(0.008)	0.0000	0.0000	0
2016/02/09	R248	04/08/2016	9.25	Call	Bond Future	1,579.0700	1.5791	1,570.7000	1.5707	(0.530)	0	0	0
2016/02/09	R248	04/08/2016	9.24	Put	Bond Future	10,368.3500	10.3684	10,353.2200	10.3532	(0.146)	0	0	0
2016/02/09	R248	04/08/2016	9.26	Put	Bond Future	10,215.9300	10.2159	10,200.7200	10.2007	(0.149)	0	0	0
2016/02/09	R248	04/08/2016	9.25	Put	Bond Future	10,291.4600	10.2915	10,276.2900	10.2763	(0.147)	0	0	0
2016/02/09	R248	04/08/2016	9.26	Call	Bond Future	1,600.7700	1.6008	1,592.3600	1.5924	(0.525)	0	0	0
2016/02/09	R248	04/08/2016	9.24	Call	Bond Future	1,558.5500	1.5585	1,550.2200	1.5502	(0.534)	0	0	0
2016/02/09	R248	03/11/2016	10.38	Call	Bond Future	4,692.1300	4.6921	4,686.8900	4.6869	(0.112)	0	0	0
2016/02/09	R248	03/11/2016			Bond Future	10.2811	87.3946	10.2805	87.3994	(0.006)	0.0000	0.0000	0
2016/02/09	R248	03/11/2016	10.39	Call	Bond Future	4,733.9700	4.7340	4,728.7600	4.7288	(0.110)	0	0	0



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2016/02/09	R248	03/11/2016	10.37	Put	Bond Future	3,934.5800	3.9346	3,924.4500	3.9244	(0.257)	0	0	0
2016/02/09	R248	03/11/2016	10.39	Put	Bond Future	3,858.8300	3.8588	3,848.7500	3.8488	(0.261)	0	0	0
2016/02/09	R248	03/11/2016	10.37	Call	Bond Future	4,650.1500	4.6501	4,644.8900	4.6449	(0.113)	0	0	0
2016/02/09	R248	03/11/2016	10.38	Put	Bond Future	3,896.7000	3.8967	3,886.5900	3.8866	(0.259)	0	0	0

**Total** **695410**