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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/02/2016 TO 10/02/2016

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
2016/02/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	2025	05/05/2016			Bond Future	123.4119	123.4119	123.3686	123.3686	(0.035)	0.0000	0.0000	4,467
2016/02/10	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2025	05/05/2016	125.99	Put	Bond Future	2,578.0500	2.5781	2,621.4100	2.6214	1.682	0	0	0
2016/02/10	2025	05/05/2016	126.01	Put	Bond Future	2,598.0500	2.5981	2,641.4100	2.6414	1.669	0	0	0
2016/02/10	2025	05/05/2016	126.00	Put	Bond Future	2,588.0500	2.5881	2,631.4100	2.6314	1.675	0	0	0
2016/02/10	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2025	04/08/2016			Bond Future	124.5581	124.5581	124.5114	124.5114	(0.038)	0.0000	0.0000	0
2016/02/10	2025	04/08/2016	123.86	Call	Bond Future	698.1300	0.6981	651.4100	0.6514	(6.692)	0	0	0
2016/02/10	2025	04/08/2016	123.87	Call	Bond Future	688.1300	0.6881	641.4100	0.6414	(6.789)	0	0	0
2016/02/10	2025	04/08/2016	123.85	Call	Bond Future	708.1300	0.7081	661.4100	0.6614	(6.598)	0	0	0
2016/02/10	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2030	05/05/2016	8.99	Put	Bond Future	5,787.1200	5.7871	4,966.6800	4.9667	(14.177)	0	0	0
2016/02/10	2030	05/05/2016	9.01	Put	Bond Future	5,639.8300	5.6398	4,819.3900	4.8194	(14.547)	0	0	0
2016/02/10	2030	05/05/2016			Bond Future	9.8114	88.6704	9.6903	89.4909	(1.234)	0.0000	0.0000	17,216
2016/02/10	2030	05/05/2016	9.00	Put	Bond Future	5,713.4300	5.7134	4,892.9900	4.8930	(14.360)	0	0	0
2016/02/10	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2030	04/08/2016	10.17	Call	Bond Future	1,895.7300	1.8957	2,730.3800	2.7304	44.028	0	0	0
2016/02/10	2030	04/08/2016			Bond Future	9.8794	86.3775	9.7543	87.2122	(1.266)	0.0000	0.0000	0
2016/02/10	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2032	05/05/2016			Bond Future	9.9199	87.6652	9.8041	88.4971	(1.168)	0.0000	0.0000	9,165
2016/02/10	2032	05/05/2016	8.99	Put	Bond Future	7,601.0600	7.6011	6,919.2600	6.9193	(8.970)	0	0	0
2016/02/10	2032	05/05/2016	9.01	Put	Bond Future	7,465.9000	7.4659	6,789.5000	6.7895	(9.060)	0	0	0
2016/02/10	2032	05/05/2016	9.00	Put	Bond Future	7,533.1200	7.5331	6,854.2200	6.8542	(9.012)	0	0	0
2016/02/10	2032	05/05/2016	9.01	Call	Bond Future	600.8300	0.6008	756.3800	0.7564	25.889	0	0	0
2016/02/10	2032	05/05/2016	8.99	Call	Bond Future	576.2900	0.5763	726.4400	0.7264	26.055	0	0	0
2016/02/10	2032	05/05/2016	9.00	Call	Bond Future	588.2500	0.5883	741.3000	0.7413	26.018	0	0	0
2016/02/10	2032	04/08/2016	9.01	Call	Bond Future	1,293.6800	1.2937	1,499.6500	1.4997	15.921	0	0	0
2016/02/10	2032	04/08/2016			Bond Future	9.9854	89.3616	9.8660	90.2080	(1.196)	0.0000	0.0000	0
2016/02/10	2032	04/08/2016	8.99	Call	Bond Future	1,259.5300	1.2595	1,461.3300	1.4613	16.022	0	0	0
2016/02/10	2032	04/08/2016	9.00	Call	Bond Future	1,276.1400	1.2761	1,479.9900	1.4800	15.974	0	0	0
2016/02/10	2032	04/08/2016	8.99	Put	Bond Future	8,704.2700	8.7043	8,059.6500	8.0597	(7.406)	0	0	0
2016/02/10	2032	04/08/2016	9.01	Put	Bond Future	8,579.7900	8.5798	7,939.3400	7.9393	(7.465)	0	0	0
2016/02/10	2032	04/08/2016	9.00	Put	Bond Future	8,641.5100	8.6415	7,998.9400	7.9989	(7.436)	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
2016/02/10	2032	03/11/2016			Bond Future	10.0438	86.9586	9.9204	87.8224	(1.228)	0.0000	0.0000	0
2016/02/10	2032	03/11/2016	10.28	Put	Bond Future	2,826.9800	2.8270	3,539.4500	3.5394	25.203	0	0	0
2016/02/10	2032	03/11/2016	10.30	Put	Bond Future	2,769.6700	2.7697	3,484.0100	3.4840	25.792	0	0	0
2016/02/10	2032	03/11/2016	10.29	Put	Bond Future	2,798.2100	2.7982	3,511.6400	3.5116	25.496	0	0	0
2016/02/10	2032	03/11/2016	10.30	Call	Bond Future	4,523.3000	4.5233	6,101.4000	6.1014	34.888	0	0	0
2016/02/10	2032	03/11/2016	10.28	Call	Bond Future	4,445.6200	4.4456	6,021.8500	6.0218	35.456	0	0	0
2016/02/10	2032	03/11/2016	10.29	Call	Bond Future	4,484.3800	4.4844	6,061.5700	6.0616	35.171	0	0	0
2016/02/10	2033	05/05/2016			Bond Future	102.8551	102.8551	102.8191	102.8191	(0.035)	0.0000	0.0000	2,032
2016/02/10	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2033	05/05/2016	102.40	Call	Bond Future	455.0600	0.4551	419.0900	0.4191	(7.904)	0	0	0
2016/02/10	2033	05/05/2016	102.41	Call	Bond Future	445.0600	0.4451	409.0900	0.4091	(8.082)	0	0	0
2016/02/10	2033	05/05/2016	102.39	Call	Bond Future	465.0600	0.4651	429.0900	0.4291	(7.734)	0	0	0
2016/02/10	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2037	05/05/2016	8.99	Call	Bond Future	458.4500	0.4584	568.4000	0.5684	23.983	0	0	0
2016/02/10	2037	05/05/2016	9.00	Put	Bond Future	9,441.9200	9.4419	8,698.5600	8.6986	(7.873)	0	0	0
2016/02/10	2037	05/05/2016			Bond Future	10.0797	88.6792	9.9692	89.5346	(1.096)	0.0000	0.0000	40,950
2016/02/10	2037	05/05/2016	9.00	Call	Bond Future	468.6500	0.4687	580.6100	0.5806	23.890	0	0	0
2016/02/10	2037	05/05/2016	9.01	Call	Bond Future	479.4900	0.4795	593.5500	0.5935	23.788	0	0	0
2016/02/10	2037	05/05/2016	8.99	Put	Bond Future	9,521.6000	9.5216	8,776.2300	8.7762	(7.828)	0	0	0
2016/02/10	2037	05/05/2016	9.01	Put	Bond Future	9,363.0100	9.3630	8,621.7500	8.6217	(7.917)	0	0	0
2016/02/10	2037	04/08/2016			Bond Future	10.1467	86.1360	10.0329	87.0063	(1.122)	0.0000	0.0000	0
2016/02/10	2037	04/08/2016	9.24	Put	Bond Future	8,937.3400	8.9373	8,298.1800	8.2982	(7.152)	0	0	0
2016/02/10	2037	04/08/2016	9.26	Put	Bond Future	8,806.6900	8.8067	8,172.0400	8.1720	(7.206)	0	0	0
2016/02/10	2037	04/08/2016	9.24	Call	Bond Future	1,595.7900	1.5958	1,826.8700	1.8269	14.481	0	0	0
2016/02/10	2037	04/08/2016	9.25	Put	Bond Future	8,871.9600	8.8720	8,234.8500	8.2349	(7.181)	0	0	0
2016/02/10	2037	04/08/2016	9.25	Call	Bond Future	1,616.7100	1.6167	1,849.8400	1.8498	14.420	0	0	0
2016/02/10	2037	04/08/2016	9.26	Call	Bond Future	1,637.6100	1.6376	1,873.2000	1.8732	14.386	0	0	0
2016/02/10	2037	03/11/2016	10.35	Call	Bond Future	4,484.6700	4.4847	6,163.1900	6.1632	37.428	0	0	0
2016/02/10	2037	03/11/2016	10.36	Put	Bond Future	3,351.0800	3.3511	4,143.1200	4.1431	23.635	0	0	0
2016/02/10	2037	03/11/2016			Bond Future	10.2019	87.8301	10.0846	88.7182	(1.150)	0.0000	0.0000	0
2016/02/10	2037	03/11/2016	10.36	Call	Bond Future	4,524.6400	4.5246	6,204.7800	6.2048	37.133	0	0	0
2016/02/10	2037	03/11/2016	10.37	Call	Bond Future	4,564.7800	4.5648	6,246.4800	6.2465	36.841	0	0	0
2016/02/10	2037	03/11/2016	10.35	Put	Bond Future	3,384.6000	3.3846	4,175.0200	4.1750	23.353	0	0	0
2016/02/10	2037	03/11/2016	10.37	Put	Bond Future	3,317.8400	3.3178	4,111.4400	4.1114	23.919	0	0	0
2016/02/10	2038	05/05/2016	131.01	Put	Bond Future	2,067.2900	2.0673	2,112.2000	2.1122	2.172	0	0	0
2016/02/10	2038	05/05/2016			Bond Future	128.9427	128.9427	128.8978	128.8978	(0.035)	0.0000	0.0000	19,557
2016/02/10	2038	05/05/2016	131.00	Put	Bond Future	2,057.2900	2.0573	2,102.2000	2.1022	2.183	0	0	0
2016/02/10	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2038	05/05/2016	130.99	Put	Bond Future	2,047.2900	2.0473	2,092.2000	2.0922	2.194	0	0	0
2016/02/10	2038	04/08/2016			Bond Future	130.0399	130.0399	129.9915	129.9915	(0.037)	0.0000	0.0000	0
2016/02/10	2038	04/08/2016	129.31	Call	Bond Future	729.8800	0.7299	681.5200	0.6815	(6.626)	0	0	0
2016/02/10	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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2016/02/10	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2038	04/08/2016	129.32	Call	Bond Future	719.8800	0.7199	671.5200	0.6715	(6.718)	0	0	0
2016/02/10	2038	04/08/2016	129.30	Call	Bond Future	739.8800	0.7399	691.5200	0.6915	(6.536)	0	0	0
2016/02/10	2040	05/05/2016	9.50	Call	Bond Future	1,205.8700	1.2059	1,429.3300	1.4293	18.531	0	0	0
2016/02/10	2040	05/05/2016			Bond Future	10.1552	92.1541	10.0499	93.0187	(1.037)	0.0000	0.0000	1,820
2016/02/10	2040	05/05/2016	9.51	Call	Bond Future	1,227.6300	1.2276	1,454.1300	1.4541	18.450	0	0	0
2016/02/10	2040	05/05/2016	9.49	Call	Bond Future	1,184.2300	1.1842	1,404.6600	1.4047	18.614	0	0	0
2016/02/10	2040	05/05/2016	9.50	Put	Bond Future	6,817.3100	6.8173	6,176.1500	6.1762	(9.405)	0	0	0
2016/02/10	2040	05/05/2016	9.49	Put	Bond Future	6,885.7800	6.8858	6,241.5900	6.2416	(9.355)	0	0	0
2016/02/10	2040	05/05/2016	9.51	Put	Bond Future	6,749.1000	6.7491	6,110.9800	6.1110	(9.455)	0	0	0
2016/02/10	2040	04/08/2016			Bond Future	10.2230	89.4275	10.1145	90.3072	(1.062)	0.0000	0.0000	0
2016/02/10	2040	04/08/2016	9.49	Put	Bond Future	8,348.2600	8.3483	7,743.9800	7.7440	(7.238)	0	0	0
2016/02/10	2040	04/08/2016	9.50	Call	Bond Future	2,139.5000	2.1395	2,417.5500	2.4175	12.996	0	0	0
2016/02/10	2040	04/08/2016	9.51	Call	Bond Future	2,165.3900	2.1654	2,445.8600	2.4459	12.952	0	0	0
2016/02/10	2040	04/08/2016	9.49	Call	Bond Future	2,114.0300	2.1140	2,389.4400	2.3894	13.028	0	0	0
2016/02/10	2040	04/08/2016	9.51	Put	Bond Future	8,220.0700	8.2201	7,620.8500	7.6209	(7.290)	0	0	0
2016/02/10	2040	04/08/2016	9.50	Put	Bond Future	8,283.8900	8.2839	7,682.2500	7.6823	(7.263)	0	0	0
2016/02/10	2044	05/05/2016	8.99	Put	Bond Future	11,140.3700	11.1404	10,293.9000	10.2939	(7.598)	0	0	0
2016/02/10	2044	05/05/2016			Bond Future	10.1837	89.1949	10.0682	90.1443	(1.135)	0.0000	0.0000	20,898
2016/02/10	2044	05/05/2016	9.01	Put	Bond Future	10,960.4000	10.9604	10,117.9700	10.1180	(7.686)	0	0	0
2016/02/10	2044	05/05/2016	9.00	Put	Bond Future	11,050.2100	11.0502	10,205.7500	10.2058	(7.642)	0	0	0
2016/02/10	2044	05/05/2016	9.01	Call	Bond Future	410.3100	0.4103	517.3000	0.5173	26.075	0	0	0
2016/02/10	2044	05/05/2016	8.99	Call	Bond Future	391.7200	0.3917	494.6700	0.4947	26.282	0	0	0
2016/02/10	2044	05/05/2016	9.00	Call	Bond Future	400.9300	0.4009	505.8900	0.5059	26.179	0	0	0
2016/02/10	2044	04/08/2016	9.50	Call	Bond Future	2,081.3300	2.0813	2,383.0000	2.3830	14.494	0	0	0
2016/02/10	2044	04/08/2016			Bond Future	10.2501	86.5363	10.1311	87.5024	(1.161)	0.0000	0.0000	0
2016/02/10	2044	04/08/2016	9.51	Call	Bond Future	2,106.8100	2.1068	2,411.1500	2.4112	14.446	0	0	0
2016/02/10	2044	04/08/2016	9.49	Put	Bond Future	8,565.2400	8.5652	7,898.1200	7.8981	(7.789)	0	0	0
2016/02/10	2044	04/08/2016	9.51	Put	Bond Future	8,434.0000	8.4340	7,772.2000	7.7722	(7.847)	0	0	0
2016/02/10	2044	04/08/2016	9.49	Call	Bond Future	2,056.0400	2.0560	2,355.0600	2.3551	14.543	0	0	0
2016/02/10	2044	04/08/2016	9.50	Put	Bond Future	8,499.4500	8.4995	7,834.9800	7.8350	(7.818)	0	0	0
2016/02/10	2044	03/11/2016			Bond Future	10.3051	88.2383	10.1825	89.2242	(1.190)	0.0000	0.0000	0
2016/02/10	2044	03/11/2016	10.42	Call	Bond Future	4,677.0600	4.6771	6,499.1300	6.4991	38.958	0	0	0
2016/02/10	2044	03/11/2016	10.41	Put	Bond Future	3,807.2000	3.8072	4,641.4400	4.6414	21.912	0	0	0
2016/02/10	2044	03/11/2016	10.43	Put	Bond Future	3,734.2300	3.7342	4,572.0200	4.5720	22.435	0	0	0
2016/02/10	2044	03/11/2016	10.42	Put	Bond Future	3,770.5700	3.7706	4,606.7600	4.6068	22.177	0	0	0
2016/02/10	2044	03/11/2016	10.43	Call	Bond Future	4,718.8100	4.7188	6,542.4800	6.5425	38.647	0	0	0
2016/02/10	2044	03/11/2016	10.41	Call	Bond Future	4,635.4800	4.6355	6,455.6000	6.4556	39.265	0	0	0
2016/02/10	2046	05/05/2016			Bond Future	127.1983	127.1983	128.2625	128.2625	0.837	0.0000	0.0000	12,807
2016/02/10	2046	05/05/2016	129.99	Put	Bond Future	2,791.6600	2.7917	1,727.5400	1.7275	(38.118)	0	0	0
2016/02/10	2046	05/05/2016	130.01	Put	Bond Future	2,811.6600	2.8117	1,747.5400	1.7475	(37.847)	0	0	0
2016/02/10	2046	05/05/2016	130.00	Put	Bond Future	2,801.6600	2.8017	1,737.5400	1.7375	(37.982)	0	0	0
2016/02/10	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/10	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2046	04/08/2016			Bond Future	129.6697	129.6697	130.7518	130.7518	0.835	0.0000	0.0000	0
2016/02/10	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2046	04/08/2016	129.00	Call	Bond Future	669.6600	0.6697	1,751.8000	1.7518	161.595	0	0	0
2016/02/10	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2046	04/08/2016	129.01	Call	Bond Future	659.6600	0.6597	1,741.8000	1.7418	164.045	0	0	0
2016/02/10	2046	04/08/2016	129.02	Call	Bond Future	649.6600	0.6497	1,731.8000	1.7318	166.570	0	0	0
2016/02/10	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2050	05/05/2016			Bond Future	139.8093	139.8093	139.7608	139.7608	(0.035)	0.0000	0.0000	16,456
2016/02/10	2050	05/05/2016	138.00	Call	Bond Future	1,809.2700	1.8093	1,760.8100	1.7608	(2.678)	0	0	0
2016/02/10	2050	05/05/2016	137.99	Call	Bond Future	1,819.2700	1.8193	1,770.8100	1.7708	(2.664)	0	0	0
2016/02/10	2050	05/05/2016	138.01	Call	Bond Future	1,799.2700	1.7993	1,750.8100	1.7508	(2.693)	0	0	0
2016/02/10	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2050	04/08/2016	139.14	Call	Bond Future	1,817.7000	1.8177	1,764.9500	1.7650	(2.902)	0	0	0
2016/02/10	2050	04/08/2016			Bond Future	140.9577	140.9577	140.9050	140.9050	(0.037)	0.0000	0.0000	0
2016/02/10	2050	04/08/2016	139.12	Call	Bond Future	1,837.7000	1.8377	1,784.9500	1.7850	(2.870)	0	0	0
2016/02/10	2050	04/08/2016	139.13	Call	Bond Future	1,827.7000	1.8277	1,774.9500	1.7750	(2.886)	0	0	0
2016/02/10	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	AL37	05/05/2016			Index Future	468.8250	468.8250	470.8850	470.8850	0.439	0.0000	0.0000	2
2016/02/10	AL37	04/08/2016			Index Future	477.7970	477.7970	479.8900	479.8900	0.438	0.0000	0.0000	0
2016/02/10	AL7T	05/05/2016			Index Future	538.1300	538.1300	541.9730	541.9730	0.714	0.0000	0.0000	0
2016/02/10	AL7T	04/08/2016			Index Future	548.4280	548.4280	552.3370	552.3370	0.713	0.0000	0.0000	0
2016/02/10	ALBI	05/05/2016			Index Future	487.2460	487.2460	490.9130	490.9130	0.753	0.0000	0.0000	515
2016/02/10	ALBI	04/08/2016			Index Future	496.5700	496.5700	500.3010	500.3010	0.751	0.0000	0.0000	139
2016/02/10	ALBI	03/11/2016			Index Future	506.4280	506.4280	510.2390	510.2390	0.753	0.0000	0.0000	0
2016/02/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/10	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/10	EL28	05/05/2016	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	EL28	05/05/2016			Bond Future	126.4900		126.4900	126.1174	126.1174	(0.295)	0.0000	0.0000	0
2016/02/10	EL28	05/05/2016	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	EL28	05/05/2016	128.99	Put	Bond Future	2,500.0300		2.5000	2,872.6000	2.8726	14.903	0	0	0
2016/02/10	EL28	05/05/2016	129.01	Put	Bond Future	2,520.0300		2.5200	2,892.6000	2.8926	14.784	0	0	0
2016/02/10	EL28	05/05/2016	129.00	Put	Bond Future	2,510.0300		2.5100	2,882.6000	2.8826	14.843	0	0	0
2016/02/10	EL28	05/05/2016	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	EL28	04/08/2016			Bond Future	128.9476		128.9476	128.5651	128.5651	(0.297)	0.0000	0.0000	0
2016/02/10	EL28	04/08/2016	126.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	EL28	04/08/2016	126.88	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	EL28	04/08/2016	126.86	Call	Bond Future	2,087.6200		2.0876	1,705.1500	1.7051	(18.321)	0	0	0
2016/02/10	EL28	04/08/2016	126.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	EL28	04/08/2016	126.87	Call	Bond Future	2,077.6200		2.0776	1,695.1500	1.6951	(18.409)	0	0	0
2016/02/10	EL28	04/08/2016	126.88	Call	Bond Future	2,067.6200		2.0676	1,685.1500	1.6851	(18.498)	0	0	0
2016/02/10	ES33	05/05/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	ES33	05/05/2016			Bond Future	10.8903		74.9352	10.7785	75.6258	(1.026)	0.0000	0.0000	8,776
2016/02/10	ES33	05/05/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	ES33	05/05/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	ES33	05/05/2016	9.99	Put	Bond Future	5,855.7300		5.8557	5,165.1300	5.1651	(11.794)	0	0	0
2016/02/10	ES33	05/05/2016	10.01	Put	Bond Future	5,718.0900		5.7181	5,027.4900	5.0275	(12.077)	0	0	0
2016/02/10	ES33	05/05/2016	10.00	Put	Bond Future	5,786.8600		5.7869	5,096.2600	5.0963	(11.934)	0	0	0
2016/02/10	ES33	04/08/2016			Bond Future	10.9829		76.3852	10.8676	77.0877	(1.050)	0.0000	0.0000	0
2016/02/10	ES33	04/08/2016	10.24	Put	Bond Future	4,710.3300		4.7103	4,007.8300	4.0078	(14.914)	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
2016/02/10	ES33	04/08/2016	10.26	Put	Bond Future	4,577.5800	4.5776	3,875.0800	3.8751	(15.347)	0	0	0
2016/02/10	ES33	04/08/2016	10.25	Put	Bond Future	4,643.9100	4.6439	3,941.4100	3.9414	(15.127)	0	0	0
2016/02/10	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	ES33	03/11/2016			Bond Future	11.0706	74.0931	10.9513	74.8100	(1.078)	0.0000	0.0000	0
2016/02/10	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	ES33	03/11/2016	11.31	Call	Bond Future	1,406.5200	1.4065	2,123.4900	2.1235	50.975	0	0	0
2016/02/10	ES33	03/11/2016	11.29	Call	Bond Future	1,290.6100	1.2906	2,007.5800	2.0076	55.553	0	0	0
2016/02/10	ES33	03/11/2016	11.30	Call	Bond Future	1,348.6000	1.3486	2,065.5700	2.0656	53.164	0	0	0
2016/02/10	ES42	05/05/2016			Bond Future	11.0305	78.8122	10.9136	79.6265	(1.060)	0.0000	0.0000	7,250
2016/02/10	GOVI	05/05/2016	518.01	Put	GOVI	314,490.0000	31.4490	279,410.0000	27.9410	(11.155)	0	0	0
2016/02/10	GOVI	05/05/2016			GOVI	486.5610	486.5610	490.0690	490.0690	0.721	0.0000	0.0000	483
2016/02/10	GOVI	05/05/2016	518.00	Put	GOVI	314,390.0000	31.4390	279,310.0000	27.9310	(11.158)	0	0	0
2016/02/10	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	GOVI	05/05/2016	517.99	Put	GOVI	314,290.0000	31.4290	279,210.0000	27.9210	(11.162)	0	0	0
2016/02/10	GOVI	04/08/2016	520.99	Put	GOVI	251,180.0000	25.1180	215,490.0000	21.5490	(14.209)	0	0	0
2016/02/10	GOVI	04/08/2016			GOVI	495.8720	495.8720	499.4410	499.4410	0.720	0.0000	0.0000	26
2016/02/10	GOVI	04/08/2016	521.01	Put	GOVI	251,380.0000	25.1380	215,690.0000	21.5690	(14.198)	0	0	0
2016/02/10	GOVI	04/08/2016	521.00	Put	GOVI	251,280.0000	25.1280	215,590.0000	21.5590	(14.203)	0	0	0
2016/02/10	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	GOVI	03/11/2016	476.11	Call	GOVI	296,060.0000	29.6060	332,510.0000	33.2510	12.312	0	0	0
2016/02/10	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	GOVI	03/11/2016			GOVI	505.7160	505.7160	509.3610	509.3610	0.721	0.0000	0.0000	0
2016/02/10	GOVI	03/11/2016	476.12	Call	GOVI	295,960.0000	29.5960	332,410.0000	33.2410	12.316	0	0	0
2016/02/10	GOVI	03/11/2016	476.13	Call	GOVI	295,860.0000	29.5860	332,310.0000	33.2310	12.320	0	0	0
2016/02/10	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/10	IGOV	05/05/2016			Index Future	237.8140	237.8140	237.6660	237.6660	(0.062)	0.0000	0.0000	975
2016/02/10	IGOV	04/08/2016			Index Future	242.3840	242.3840	242.2290	242.2290	(0.064)	0.0000	0.0000	81
2016/02/10	IGOV	03/11/2016			Index Future	247.2130	247.2130	247.0590	247.0590	(0.062)	0.0000	0.0000	0
2016/02/10	ILBI	05/05/2016			Index Future	644.2000	644.2000	643.5520	643.5520	(0.101)	0.0000	0.0000	0
2016/02/10	ILBI	04/08/2016			Index Future	656.1850	656.1850	655.5250	655.5250	(0.101)	0.0000	0.0000	157
2016/02/10	IS01	19/12/2016			Interest Rate Swap	100.2007	100.2007	100.1993	100.1993	(0.001)	0.0000	0.0000	0
2016/02/10	IS01	16/03/2017			Interest Rate Swap	100.2648	100.2648	100.2631	100.2631	(0.002)	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
2016/02/10	IS02	18/12/2017			Interest Rate Swap	100.7439	100.7439	100.7415	100.7415	(0.002)	0.0000	0.0000	0
2016/02/10	IS02	16/03/2018			Interest Rate Swap	100.2435	100.2435	100.2409	100.2409	(0.003)	0.0000	0.0000	0
2016/02/10	IS05	17/12/2020			Interest Rate Swap	101.3356	101.3356	101.3318	101.3318	(0.004)	0.0000	0.0000	0
2016/02/10	IS05	16/03/2021			Interest Rate Swap	100.8876	100.8876	100.8836	100.8836	(0.004)	0.0000	0.0000	0
2016/02/10	IS10	17/12/2025			Interest Rate Swap	103.9708	103.9708	103.9662	103.9662	(0.004)	0.0000	0.0000	0
2016/02/10	IS10	16/03/2026			Interest Rate Swap	101.2649	101.2649	101.2602	101.2602	(0.005)	0.0000	0.0000	0
2016/02/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/10	JBAF	17/02/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,000
2016/02/10	JBAF	16/03/2016			Jibar Tradeable Future	7.1000	92.9000	7.0900	92.9100	(0.141)	0.0000	0.0000	0
2016/02/10	JBAF	20/04/2016			Jibar Tradeable Future	7.2500	92.7500	7.2300	92.7700	(0.276)	0.0000	0.0000	0
2016/02/10	JBAF	18/05/2016			Jibar Tradeable Future	7.3300	92.6700	7.2900	92.7100	(0.546)	0.0000	0.0000	0
2016/02/10	JBAF	15/06/2016			Jibar Tradeable Future	7.4600	92.5400	7.4000	92.6000	(0.804)	0.0000	0.0000	0
2016/02/10	JBAF	20/07/2016			Jibar Tradeable Future	7.5300	92.4700	7.4700	92.5300	(0.797)	0.0000	0.0000	0
2016/02/10	JBAF	21/09/2016			Jibar Tradeable Future	7.7200	92.2800	7.6200	92.3800	(1.295)	0.0000	0.0000	0
2016/02/10	JBAF	21/12/2016			Jibar Tradeable Future	7.9400	92.0600	7.8200	92.1800	(1.511)	0.0000	0.0000	0
2016/02/10	JBAF	15/03/2017			Jibar Tradeable Future	8.1000	91.9000	7.9800	92.0200	(1.481)	0.0000	0.0000	0
2016/02/10	JBAF	21/06/2017			Jibar Tradeable Future	8.2200	91.7800	8.1200	91.8800	(1.217)	0.0000	0.0000	0
2016/02/10	JBAF	20/09/2017			Jibar Tradeable Future	8.3500	91.6500	8.2300	91.7700	(1.437)	0.0000	0.0000	0
2016/02/10	JBAF	20/12/2017			Jibar Tradeable Future	8.4400	91.5600	8.3300	91.6700	(1.303)	0.0000	0.0000	0
2016/02/10	R023	05/05/2016			Bond Future	9.2574	94.0001	9.1394	94.5606	(1.275)	0.0000	0.0000	9,781
2016/02/10	R023	05/05/2016	8.24	Put	Bond Future	5,220.3900	5.2204	4,728.1500	4.7281	(9.429)	0	0	0
2016/02/10	R023	05/05/2016	8.26	Put	Bond Future	5,131.4800	5.1315	4,641.9800	4.6420	(9.539)	0	0	0
2016/02/10	R023	05/05/2016	8.24	Call	Bond Future	244.9900	0.2450	313.2600	0.3133	27.866	0	0	0
2016/02/10	R023	05/05/2016	8.25	Put	Bond Future	5,175.7200	5.1757	4,684.8200	4.6848	(9.485)	0	0	0
2016/02/10	R023	05/05/2016	8.25	Call	Bond Future	250.8200	0.2508	320.4300	0.3204	27.753	0	0	0
2016/02/10	R023	05/05/2016	8.26	Call	Bond Future	257.0500	0.2570	328.0600	0.3281	27.625	0	0	0
2016/02/10	R023	04/08/2016	8.24	Call	Bond Future	582.3400	0.5823	689.6800	0.6897	18.433	0	0	0
2016/02/10	R023	04/08/2016	8.25	Put	Bond Future	5,706.0400	5.7060	5,245.0700	5.2451	(8.079)	0	0	0
2016/02/10	R023	04/08/2016			Bond Future	9.3270	95.8187	9.2034	96.3883	(1.325)	0.0000	0.0000	0
2016/02/10	R023	04/08/2016	8.25	Call	Bond Future	591.1000	0.5911	699.7300	0.6997	18.378	0	0	0
2016/02/10	R023	04/08/2016	8.26	Call	Bond Future	600.5200	0.6005	710.5000	0.7105	18.314	0	0	0
2016/02/10	R023	04/08/2016	8.24	Put	Bond Future	5,746.4000	5.7464	5,284.1400	5.2841	(8.044)	0	0	0
2016/02/10	R023	04/08/2016	8.26	Put	Bond Future	5,666.3700	5.6664	5,206.7500	5.2067	(8.111)	0	0	0
2016/02/10	R023	03/11/2016	9.73	Put	Bond Future	1,484.5500	1.4846	1,914.7900	1.9148	28.981	0	0	0
2016/02/10	R023	03/11/2016			Bond Future	9.3923	93.7695	9.2623	94.3510	(1.385)	0.0000	0.0000	0

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2016/02/10	R023	03/11/2016	9.75	Put	Bond Future	1,451.5600	1.4516	1,882.5500	1.8825	29.692	0	0	0
2016/02/10	R023	03/11/2016	9.73	Call	Bond Future	2,973.6400	2.9736	3,985.4400	3.9854	34.026	0	0	0
2016/02/10	R023	03/11/2016	9.74	Put	Bond Future	1,467.9800	1.4680	1,898.6100	1.8986	29.335	0	0	0
2016/02/10	R023	03/11/2016	9.74	Call	Bond Future	3,000.7100	3.0007	4,012.9000	4.0129	33.732	0	0	0
2016/02/10	R023	03/11/2016	9.75	Call	Bond Future	3,027.9000	3.0279	4,040.4500	4.0405	33.441	0	0	0
2016/02/10	R035	05/05/2016	10.37	Call	Bond Future	2,836.1300	2.8361	3,704.0200	3.7040	30.601	0	0	0
2016/02/10	R035	05/05/2016			Bond Future	9.9966	92.2735	9.8859	93.1414	(1.107)	0.0000	0.0000	4,019
2016/02/10	R035	05/05/2016	10.35	Call	Bond Future	2,687.7800	2.6878	3,555.6700	3.5557	32.290	0	0	0
2016/02/10	R035	05/05/2016	10.36	Call	Bond Future	2,762.0100	2.7620	3,629.9000	3.6299	31.422	0	0	0
2016/02/10	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R035	04/08/2016			Bond Future	10.0588	94.0588	9.9448	94.9417	(1.133)	0.0000	0.0000	0
2016/02/10	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R035	04/08/2016	10.35	Call	Bond Future	2,196.7900	2.1968	3,079.6900	3.0797	40.190	0	0	0
2016/02/10	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R035	04/08/2016	10.36	Call	Bond Future	2,270.7300	2.2707	3,153.6300	3.1536	38.882	0	0	0
2016/02/10	R035	04/08/2016	10.37	Call	Bond Future	2,344.5800	2.3446	3,227.4800	3.2275	37.657	0	0	0
2016/02/10	R186	05/05/2016	9.25	Call	Bond Future	2,084.9300	2.0849	2,480.6700	2.4807	18.981	0	0	180
2016/02/10	R186	05/05/2016			Bond Future	9.3893	111.3868	9.2676	112.2385	(1.296)	0.0000	0.0000	57,354
2016/02/10	R186	05/05/2016	8.34	Call	Bond Future	367.0400	0.3670	471.1700	0.4712	28.370	0	0	0
2016/02/10	R186	05/05/2016	9.89	Call	Bond Future	4,617.0500	4.6170	5,245.4800	5.2455	13.611	0	0	0
2016/02/10	R186	05/05/2016	8.35	Call	Bond Future	375.6400	0.3756	482.1700	0.4822	28.360	0	0	0
2016/02/10	R186	05/05/2016	8.75	Put	Bond Future	5,466.9100	5.4669	4,834.1600	4.8342	(11.574)	0	0	1,900
2016/02/10	R186	05/05/2016	9.25	Put	Bond Future	3,060.5700	3.0606	2,604.6400	2.6046	(14.897)	0	0	0
2016/02/10	R186	05/05/2016	8.33	Call	Bond Future	358.6100	0.3586	460.3700	0.4604	28.376	0	0	0
2016/02/10	R186	05/05/2016	8.85	Put	Bond Future	4,919.1900	4.9192	4,319.0400	4.3190	(12.200)	0	0	5,350
2016/02/10	R186	05/05/2016	9.96	Call	Bond Future	4,951.6400	4.9516	5,599.4400	5.5994	13.083	0	0	0
2016/02/10	R186	05/05/2016	9.86	Call	Bond Future	4,476.4700	4.4765	5,096.2800	5.0963	13.846	0	0	0
2016/02/10	R186	05/05/2016	7.56	Put	Bond Future	13,882.2500	13.8822	13,045.7900	13.0458	(6.025)	0	0	0
2016/02/10	R186	05/05/2016	8.35	Put	Bond Future	7,957.9500	7.9579	7,212.8100	7.2128	(9.363)	0	0	0
2016/02/10	R186	05/05/2016	8.75	Call	Bond Future	886.7400	0.8867	1,105.6600	1.1057	24.688	0	0	180
2016/02/10	R186	05/05/2016	8.34	Put	Bond Future	8,025.8000	8.0258	7,278.2600	7.2783	(9.314)	0	0	0
2016/02/10	R186	05/05/2016	7.56	Call	Bond Future	42.8700	0.0429	58.0800	0.0581	35.479	0	0	0
2016/02/10	R186	05/05/2016	8.85	Call	Bond Future	1,072.8700	1.0729	1,324.3900	1.3244	23.444	0	0	0
2016/02/10	R186	05/05/2016	8.33	Put	Bond Future	8,093.8800	8.0939	7,343.9700	7.3440	(9.265)	0	0	0
2016/02/10	R186	05/05/2016	9.89	Put	Bond Future	1,206.9400	1.2069	983.7000	0.9837	(18.496)	0	0	180
2016/02/10	R186	05/05/2016	9.96	Put	Bond Future	1,076.7500	1.0767	872.8800	0.8729	(18.934)	0	0	5,000
2016/02/10	R186	05/05/2016	9.86	Put	Bond Future	1,266.4300	1.2664	1,034.5700	1.0346	(18.308)	0	0	5,000
2016/02/10	R186	04/08/2016	8.51	Put	Bond Future	7,863.1700	7.8632	7,193.8000	7.1938	(8.513)	0	0	0
2016/02/10	R186	04/08/2016			Bond Future	9.4525	108.2371	9.3262	109.1032	(1.336)	0.0000	0.0000	0
2016/02/10	R186	04/08/2016	8.50	Put	Bond Future	7,920.8200	7.9208	7,249.2800	7.2493	(8.478)	0	0	0
2016/02/10	R186	04/08/2016	8.51	Call	Bond Future	1,162.2500	1.1622	1,359.0100	1.3590	16.929	0	0	0
2016/02/10	R186	04/08/2016	8.49	Call	Bond Future	1,130.1600	1.1302	1,322.6500	1.3226	17.032	0	0	0
2016/02/10	R186	04/08/2016	8.50	Call	Bond Future	1,145.7800	1.1458	1,340.3700	1.3404	16.983	0	0	0

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2016/02/10	R186	04/08/2016	8.49	Put	Bond Future	7,979.3800		7.9794	7,305.7400	7.3057	(8.442)	0	0	0
2016/02/10	R197	05/05/2016			Bond Future	294.2035		294.2035	293.7156	293.7156	(0.166)	0.0000	0.0000	1,383
2016/02/10	R197	05/05/2016	300.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R197	05/05/2016	299.99	Put	Bond Future	5,786.5100		5.7865	6,274.4000	6.2744	8.432	0	0	0
2016/02/10	R197	05/05/2016	300.01	Put	Bond Future	5,806.5100		5.8065	6,294.4000	6.2944	8.402	0	0	0
2016/02/10	R197	05/05/2016	300.00	Put	Bond Future	5,796.5100		5.7965	6,284.4000	6.2844	8.417	0	0	0
2016/02/10	R197	05/05/2016	300.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R197	05/05/2016	299.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R197	04/08/2016	293.98	Put	Bond Future	553.9400		0.5539	1,057.2600	1.0573	90.862	0	0	0
2016/02/10	R197	04/08/2016			Bond Future	293.4261		293.4261	292.9227	292.9227	(0.172)	0.0000	0.0000	0
2016/02/10	R197	04/08/2016	293.97	Put	Bond Future	543.9400		0.5439	1,047.2600	1.0473	92.532	0	0	0
2016/02/10	R197	04/08/2016	293.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R197	04/08/2016	293.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R197	04/08/2016	293.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R197	04/08/2016	293.96	Put	Bond Future	533.9400		0.5339	1,037.2600	1.0373	94.265	0	0	0
2016/02/10	R202	05/05/2016	246.99	Put	Bond Future	5,025.8700		5.0259	5,609.3400	5.6093	11.609	0	0	0
2016/02/10	R202	05/05/2016			Bond Future	241.9641		241.9641	241.3807	241.3807	(0.241)	0.0000	0.0000	43,482
2016/02/10	R202	05/05/2016	247.01	Put	Bond Future	5,045.8700		5.0459	5,629.3400	5.6293	11.563	0	0	0
2016/02/10	R202	05/05/2016	246.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R202	05/05/2016	247.00	Put	Bond Future	5,035.8700		5.0359	5,619.3400	5.6193	11.586	0	0	0
2016/02/10	R202	05/05/2016	247.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R202	05/05/2016	247.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R202	04/08/2016	243.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R202	04/08/2016			Bond Future	243.2158		243.2158	242.6162	242.6162	(0.247)	0.0000	0.0000	0
2016/02/10	R202	04/08/2016	243.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R202	04/08/2016	243.24	Put	Bond Future	24.1800		0.0242	623.8300	0.6238	2479.942	0	0	0
2016/02/10	R202	04/08/2016	243.26	Put	Bond Future	44.1800		0.0442	643.8300	0.6438	1357.288	0	0	0
2016/02/10	R202	04/08/2016	243.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R202	04/08/2016	243.25	Put	Bond Future	34.1800		0.0342	633.8300	0.6338	1754.389	0	0	0
2016/02/10	R203	05/05/2016	7.25	Put	Bond Future	1,320.4900		1.3205	1,186.1000	1.1861	(10.177)	0	0	0
2016/02/10	R203	05/05/2016			Bond Future	8.2644		101.2198	8.1470	101.3671	(1.421)	0.0000	0.0000	53,959
2016/02/10	R203	05/05/2016	7.26	Call	Bond Future	39.1500		0.0392	52.4100	0.0524	33.870	0	0	0
2016/02/10	R203	05/05/2016	7.24	Call	Bond Future	36.8600		0.0369	49.4700	0.0495	34.211	0	0	0
2016/02/10	R203	05/05/2016	7.25	Call	Bond Future	37.9500		0.0380	50.8800	0.0509	34.071	0	0	0
2016/02/10	R203	05/05/2016	7.24	Put	Bond Future	1,332.1600		1.3322	1,197.4500	1.1975	(10.112)	0	0	0
2016/02/10	R203	05/05/2016	7.26	Put	Bond Future	1,308.9400		1.3089	1,174.8800	1.1749	(10.242)	0	0	0
2016/02/10	R203	04/08/2016	7.26	Call	Bond Future	86.3700		0.0864	108.4600	0.1085	25.576	0	0	0
2016/02/10	R203	04/08/2016			Bond Future	8.3728		103.1783	8.2288	103.3266	(1.719)	0.0000	0.0000	0
2016/02/10	R203	04/08/2016	7.24	Call	Bond Future	83.1400		0.0831	104.5700	0.1046	25.776	0	0	0
2016/02/10	R203	04/08/2016	7.25	Call	Bond Future	84.6600		0.0847	106.4100	0.1064	25.691	0	0	0
2016/02/10	R203	04/08/2016	7.24	Put	Bond Future	1,258.9500		1.2589	1,132.0900	1.1321	(10.077)	0	0	0
2016/02/10	R203	04/08/2016	7.26	Put	Bond Future	1,241.2400		1.2412	1,115.0400	1.1150	(10.167)	0	0	0
2016/02/10	R203	04/08/2016	7.25	Put	Bond Future	1,250.0000		1.2500	1,123.4600	1.1235	(10.123)	0	0	0
2016/02/10	R203	03/11/2016	8.86	Call	Bond Future	643.7900		0.6438	732.4100	0.7324	13.765	0	0	0
2016/02/10	R203	03/11/2016			Bond Future	8.4730		101.0334	8.2845	101.1854	(2.225)	0.0000	0.0000	0

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2016/02/10	R203	03/11/2016	8.84	Call	Bond Future	633.5100	0.6335	721.3400	0.7213	13.864	0	0	0
2016/02/10	R203	03/11/2016	8.85	Call	Bond Future	638.6400	0.6386	726.8700	0.7269	13.815	0	0	0
2016/02/10	R203	03/11/2016	8.84	Put	Bond Future	338.5800	0.3386	274.3900	0.2744	(18.959)	0	0	0
2016/02/10	R203	03/11/2016	8.86	Put	Bond Future	332.8200	0.3328	269.4200	0.2694	(19.049)	0	0	0
2016/02/10	R203	03/11/2016	8.85	Put	Bond Future	335.6900	0.3357	271.9000	0.2719	(19.003)	0	0	0
2016/02/10	R204	05/05/2016	7.75	Call	Bond Future	111.0300	0.1110	145.4400	0.1454	30.992	0	0	0
2016/02/10	R204	05/05/2016			Bond Future	8.6808	101.5043	8.5613	101.7766	(1.377)	0.0000	0.0000	33,081
2016/02/10	R204	05/05/2016	7.76	Call	Bond Future	114.0800	0.1141	149.1200	0.1491	30.715	0	0	0
2016/02/10	R204	05/05/2016	7.74	Put	Bond Future	2,277.3200	2.2773	2,038.5500	2.0385	(10.485)	0	0	0
2016/02/10	R204	05/05/2016	7.76	Put	Bond Future	2,236.5200	2.2365	1,999.2200	1.9992	(10.610)	0	0	0
2016/02/10	R204	05/05/2016	7.74	Call	Bond Future	108.1500	0.1081	141.7200	0.1417	31.040	0	0	0
2016/02/10	R204	05/05/2016	7.75	Put	Bond Future	2,256.8300	2.2568	2,018.9000	2.0189	(10.543)	0	0	0
2016/02/10	R204	04/08/2016			Bond Future	8.7881	99.4264	8.6553	99.7022	(1.511)	0.0000	0.0000	0
2016/02/10	R204	04/08/2016	7.74	Put	Bond Future	2,424.0400	2.4240	2,195.7500	2.1957	(9.418)	0	0	0
2016/02/10	R204	04/08/2016	7.76	Put	Bond Future	2,389.1900	2.3892	2,162.0200	2.1620	(9.508)	0	0	0
2016/02/10	R204	04/08/2016	7.74	Call	Bond Future	220.7100	0.2207	268.1700	0.2682	21.503	0	0	0
2016/02/10	R204	04/08/2016	7.75	Put	Bond Future	2,406.4100	2.4064	2,178.7600	2.1788	(9.460)	0	0	0
2016/02/10	R204	04/08/2016	7.75	Call	Bond Future	224.3900	0.2244	272.4900	0.2725	21.436	0	0	0
2016/02/10	R204	04/08/2016	7.76	Call	Bond Future	228.4800	0.2285	277.0600	0.2771	21.262	0	0	0
2016/02/10	R204	03/11/2016			Bond Future	8.8788	101.3813	8.7286	101.6633	(1.692)	0.0000	0.0000	0
2016/02/10	R204	03/11/2016	9.21	Put	Bond Future	594.6800	0.5947	736.4900	0.7365	23.846	0	0	0
2016/02/10	R204	03/11/2016	9.23	Put	Bond Future	581.2000	0.5812	723.7500	0.7238	24.527	0	0	0
2016/02/10	R204	03/11/2016	9.22	Put	Bond Future	587.7400	0.5877	730.1000	0.7301	24.222	0	0	0
2016/02/10	R204	03/11/2016	9.22	Call	Bond Future	1,224.3500	1.2244	1,648.7200	1.6487	34.661	0	0	0
2016/02/10	R204	03/11/2016	9.21	Call	Bond Future	1,212.7000	1.2127	1,636.5200	1.6365	34.948	0	0	0
2016/02/10	R204	03/11/2016	9.23	Call	Bond Future	1,236.3900	1.2364	1,660.9500	1.6609	34.339	0	0	0
2016/02/10	R207	05/05/2016	7.86	Put	Bond Future	3,278.2700	3.2783	2,936.6200	2.9366	(10.422)	0	0	0
2016/02/10	R207	05/05/2016			Bond Future	8.8950	97.2225	8.7679	97.6031	(1.429)	0.0000	0.0000	41,997
2016/02/10	R207	05/05/2016	7.85	Put	Bond Future	3,306.0600	3.3061	2,963.5500	2.9636	(10.360)	0	0	0
2016/02/10	R207	05/05/2016	7.56	Put	Bond Future	4,145.9300	4.1459	3,784.3500	3.7844	(8.721)	0	0	0
2016/02/10	R207	05/05/2016	7.84	Put	Bond Future	3,333.9400	3.3339	2,990.5900	2.9906	(10.299)	0	0	0
2016/02/10	R207	05/05/2016	7.56	Call	Bond Future	53.7900	0.0538	72.7600	0.0728	35.267	0	0	43
2016/02/10	R207	05/05/2016	7.85	Call	Bond Future	120.8600	0.1209	158.9000	0.1589	31.474	0	0	0
2016/02/10	R207	05/05/2016	7.86	Call	Bond Future	124.1600	0.1242	163.0600	0.1631	31.331	0	0	0
2016/02/10	R207	05/05/2016	7.84	Call	Bond Future	117.6300	0.1176	154.8300	0.1548	31.625	0	0	0
2016/02/10	R207	04/08/2016			Bond Future	8.9917	95.4588	8.8545	95.8449	(1.527)	0.0000	0.0000	0
2016/02/10	R207	04/08/2016	7.99	Put	Bond Future	3,212.2700	3.2123	2,897.8600	2.8979	(9.788)	0	0	0
2016/02/10	R207	04/08/2016	8.01	Put	Bond Future	3,165.5200	3.1655	2,852.9800	2.8530	(9.873)	0	0	0
2016/02/10	R207	04/08/2016	8.00	Put	Bond Future	3,188.6800	3.1887	2,875.1800	2.8752	(9.832)	0	0	0
2016/02/10	R207	04/08/2016	8.01	Call	Bond Future	360.9200	0.3609	434.5400	0.4345	20.398	0	0	0
2016/02/10	R207	04/08/2016	7.99	Call	Bond Future	349.4900	0.3495	421.2400	0.4212	20.530	0	0	0
2016/02/10	R207	04/08/2016	8.00	Call	Bond Future	354.9900	0.3550	427.6500	0.4277	20.468	0	0	0
2016/02/10	R208	05/05/2016	7.99	Call	Bond Future	152.6700	0.1527	198.7300	0.1987	30.170	0	0	0
2016/02/10	R208	05/05/2016	8.00	Put	Bond Future	4,126.8700	4.1269	3,714.9100	3.7149	(9.982)	0	0	0
2016/02/10	R208	05/05/2016			Bond Future	9.0548	91.7777	8.9300	92.2367	(1.378)	0.0000	0.0000	52,479

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
2016/02/10	R208	05/05/2016	8.00	Call	Bond Future	156.5300	0.1565	203.5800	0.2036	30.058	0	0	0
2016/02/10	R208	05/05/2016	8.01	Call	Bond Future	160.6400	0.1606	208.7100	0.2087	29.924	0	0	0
2016/02/10	R208	05/05/2016	7.99	Put	Bond Future	4,161.6400	4.1616	3,748.6900	3.7487	(9.923)	0	0	0
2016/02/10	R208	05/05/2016	8.01	Put	Bond Future	4,092.3600	4.0924	3,681.4200	3.6814	(10.042)	0	0	0
2016/02/10	R208	04/08/2016	8.01	Put	Bond Future	4,449.2300	4.4492	4,057.6800	4.0577	(8.800)	0	0	0
2016/02/10	R208	04/08/2016			Bond Future	9.1372	93.5536	9.0049	94.0198	(1.449)	0.0000	0.0000	0
2016/02/10	R208	04/08/2016	8.00	Put	Bond Future	4,480.2300	4.4802	4,087.3300	4.0873	(8.770)	0	0	0
2016/02/10	R208	04/08/2016	7.99	Call	Bond Future	373.2000	0.3732	445.4800	0.4455	19.368	0	0	0
2016/02/10	R208	04/08/2016	8.00	Call	Bond Future	379.1600	0.3792	452.4100	0.4524	19.319	0	0	0
2016/02/10	R208	04/08/2016	8.01	Call	Bond Future	385.1900	0.3852	459.7900	0.4598	19.367	0	0	0
2016/02/10	R208	04/08/2016	7.99	Put	Bond Future	4,511.3100	4.5113	4,117.4400	4.1174	(8.731)	0	0	0
2016/02/10	R208	03/11/2016	9.59	Put	Bond Future	1,044.3400	1.0443	1,298.7700	1.2988	24.363	0	0	0
2016/02/10	R208	03/11/2016			Bond Future	9.2087	91.9891	9.0673	92.4652	(1.535)	0.0000	0.0000	0
2016/02/10	R208	03/11/2016	9.58	Put	Bond Future	1,056.1700	1.0562	1,310.4000	1.3104	24.071	0	0	0
2016/02/10	R208	03/11/2016	9.57	Call	Bond Future	2,271.4800	2.2715	3,001.5400	3.0015	32.140	0	0	0
2016/02/10	R208	03/11/2016	9.58	Call	Bond Future	2,292.2500	2.2922	3,022.5500	3.0225	31.860	0	0	0
2016/02/10	R208	03/11/2016	9.59	Call	Bond Future	2,313.4200	2.3134	3,043.9200	3.0439	31.577	0	0	0
2016/02/10	R208	03/11/2016	9.57	Put	Bond Future	1,068.4200	1.0684	1,322.4100	1.3224	23.772	0	0	0
2016/02/10	R209	05/05/2016			Bond Future	9.9417	68.9274	9.8316	69.6405	(1.107)	0.0000	0.0000	31,972
2016/02/10	R209	05/05/2016	9.00	Call	Bond Future	507.3300	0.5073	623.4100	0.6234	22.881	0	0	6,700
2016/02/10	R209	05/05/2016	8.25	Put	Bond Future	12,436.1400	12.4361	11,746.5700	11.7466	(5.545)	0	0	0
2016/02/10	R209	05/05/2016	8.99	Put	Bond Future	7,063.3700	7.0634	6,464.3500	6.4643	(8.481)	0	0	0
2016/02/10	R209	05/05/2016	9.01	Put	Bond Future	6,937.2100	6.9372	6,342.1500	6.3422	(8.578)	0	0	0
2016/02/10	R209	05/05/2016	9.00	Put	Bond Future	6,999.9400	6.9999	6,402.8700	6.4029	(8.530)	0	0	0
2016/02/10	R209	05/05/2016	9.01	Call	Bond Future	518.4200	0.5184	636.5100	0.6365	22.779	0	0	0
2016/02/10	R209	05/05/2016	8.25	Call	Bond Future	78.3500	0.0784	101.9300	0.1019	30.096	0	0	6,700
2016/02/10	R209	05/05/2016	8.99	Call	Bond Future	496.8300	0.4968	610.9600	0.6110	22.972	0	0	0
2016/02/10	R209	04/08/2016	9.26	Call	Bond Future	1,597.1200	1.5971	1,817.9600	1.8180	13.827	0	0	0
2016/02/10	R209	04/08/2016			Bond Future	9.9992	70.2612	9.8861	70.9868	(1.131)	0.0000	0.0000	0
2016/02/10	R209	04/08/2016	9.60	Put	Bond Future	4,977.9200	4.9779	4,543.9300	4.5439	(8.718)	0	0	0
2016/02/10	R209	04/08/2016	10.60	Call	Bond Future	5,626.4500	5.6264	6,120.0300	6.1200	8.772	0	0	6,000
2016/02/10	R209	04/08/2016	9.24	Call	Bond Future	1,557.9500	1.5579	1,774.8100	1.7748	13.920	0	0	0
2016/02/10	R209	04/08/2016	9.25	Call	Bond Future	1,577.3700	1.5774	1,796.2100	1.7962	13.874	0	0	0
2016/02/10	R209	04/08/2016	10.60	Put	Bond Future	1,963.2600	1.9633	1,731.2000	1.7312	(11.820)	0	0	0
2016/02/10	R209	04/08/2016	9.24	Put	Bond Future	6,667.1400	6.6671	6,158.3600	6.1584	(7.631)	0	0	0
2016/02/10	R209	04/08/2016	9.26	Put	Bond Future	6,564.3100	6.5643	6,059.5100	6.0595	(7.690)	0	0	0
2016/02/10	R209	04/08/2016	9.60	Call	Bond Future	2,362.0100	2.3620	2,653.6600	2.6537	12.348	0	0	6,000
2016/02/10	R209	04/08/2016	9.25	Put	Bond Future	6,615.5100	6.6155	6,108.7100	6.1087	(7.661)	0	0	0
2016/02/10	R209	03/11/2016	10.26	Call	Bond Future	3,944.1100	3.9441	5,354.2500	5.3542	35.753	0	0	0
2016/02/10	R209	03/11/2016			Bond Future	10.0502	68.4911	9.9338	69.2315	(1.158)	0.0000	0.0000	0
2016/02/10	R209	03/11/2016	10.24	Call	Bond Future	3,875.5500	3.8756	5,283.5900	5.2836	36.331	0	0	0
2016/02/10	R209	03/11/2016	10.25	Call	Bond Future	3,909.7700	3.9098	5,318.8800	5.3189	36.041	0	0	0
2016/02/10	R209	03/11/2016	10.24	Put	Bond Future	2,694.2900	2.6943	3,361.9000	3.3619	24.779	0	0	0
2016/02/10	R209	03/11/2016	10.25	Put	Bond Future	2,667.1600	2.6672	3,335.8400	3.3358	25.071	0	0	0
2016/02/10	R209	03/11/2016	10.26	Put	Bond Future	2,640.2500	2.6402	3,309.9600	3.3100	25.365	0	0	0
2016/02/10	R210	05/05/2016			Bond Future	180.9040	180.9040	180.3656	180.3656	(0.298)	0.0000	0.0000	1,178

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
2016/02/10	R210	05/05/2016	184.99	Put	Bond Future	4,086.0500	4.0861	4,624.4200	4.6244	13.176	0	0	0
2016/02/10	R210	05/05/2016	185.00	Put	Bond Future	4,096.0500	4.0961	4,634.4200	4.6344	13.144	0	0	0
2016/02/10	R210	05/05/2016	185.01	Put	Bond Future	4,106.0500	4.1061	4,644.4200	4.6444	13.112	0	0	0
2016/02/10	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R210	04/08/2016			Bond Future	184.4187	184.4187	183.8662	183.8662	(0.300)	0.0000	0.0000	0
2016/02/10	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R210	04/08/2016	181.50	Call	Bond Future	2,918.7200	2.9187	2,366.1800	2.3662	(18.931)	0	0	0
2016/02/10	R210	04/08/2016	181.52	Call	Bond Future	2,898.7200	2.8987	2,346.1800	2.3462	(19.062)	0	0	0
2016/02/10	R210	04/08/2016	181.51	Call	Bond Future	2,908.7200	2.9087	2,356.1800	2.3562	(18.996)	0	0	0
2016/02/10	R211	05/05/2016	139.01	Put	Bond Future	1,833.2300	1.8332	1,819.5100	1.8195	(0.748)	0	0	0
2016/02/10	R211	05/05/2016			Bond Future	137.1768	137.1768	137.1905	137.1905	0.010	0.0000	0.0000	2
2016/02/10	R211	05/05/2016	139.00	Put	Bond Future	1,823.2300	1.8232	1,809.5100	1.8095	(0.753)	0	0	0
2016/02/10	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R211	05/05/2016	138.99	Put	Bond Future	1,813.2300	1.8132	1,799.5100	1.7995	(0.757)	0	0	0
2016/02/10	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R211	04/08/2016			Bond Future	138.1047	138.1047	138.1158	138.1158	0.008	0.0000	0.0000	0
2016/02/10	R211	04/08/2016	137.09	Call	Bond Future	1,014.6500	1.0147	1,025.7900	1.0258	1.098	0	0	0
2016/02/10	R211	04/08/2016	137.07	Call	Bond Future	1,034.6500	1.0347	1,045.7900	1.0458	1.077	0	0	0
2016/02/10	R211	04/08/2016	137.08	Call	Bond Future	1,024.6500	1.0247	1,035.7900	1.0358	1.087	0	0	0
2016/02/10	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R212	05/05/2016			Bond Future	142.6566	142.6566	142.6058	142.6058	(0.036)	0.0000	0.0000	3,799
2016/02/10	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R212	05/05/2016	144.99	Put	Bond Future	2,333.3800	2.3334	2,384.1800	2.3842	2.177	0	0	0
2016/02/10	R212	05/05/2016	145.01	Put	Bond Future	2,353.3800	2.3534	2,404.1800	2.4042	2.159	0	0	0
2016/02/10	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R212	05/05/2016	145.00	Put	Bond Future	2,343.3800	2.3434	2,394.1800	2.3942	2.168	0	0	0
2016/02/10	R212	04/08/2016	142.43	Call	Bond Future	1,091.3600	1.0914	1,036.6600	1.0367	(5.012)	0	0	0
2016/02/10	R212	04/08/2016			Bond Future	143.5214	143.5214	143.4667	143.4667	(0.038)	0.0000	0.0000	0
2016/02/10	R212	04/08/2016	142.44	Call	Bond Future	1,081.3600	1.0814	1,026.6600	1.0267	(5.058)	0	0	0
2016/02/10	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/10	R212	04/08/2016	142.42	Call	Bond Future	1,101.3600	1.1014	1,046.6600	1.0467	(4.967)	0	0	0
2016/02/10	R213	05/05/2016	8.74	Put	Bond Future	7,895.5700	7.8956	7,205.8800	7.2059	(8.735)	0	0	0
2016/02/10	R213	05/05/2016	8.76	Put	Bond Future	7,765.0000	7.7650	7,079.0600	7.0791	(8.834)	0	0	0
2016/02/10	R213	05/05/2016			Bond Future	9.8293	79.5111	9.7084	80.2996	(1.229)	0.0000	0.0000	47,721
2016/02/10	R213	05/05/2016	8.75	Put	Bond Future	7,829.9700	7.8300	7,142.1100	7.1421	(8.785)	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
2016/02/10	R213	05/05/2016	8.74	Call	Bond Future	360.3000	0.3603	459.1500	0.4591	27.435	0	0	0
2016/02/10	R213	05/05/2016	8.75	Call	Bond Future	368.4500	0.3684	469.1300	0.4691	27.325	0	0	0
2016/02/10	R213	05/05/2016	8.76	Call	Bond Future	377.1400	0.3771	479.7400	0.4797	27.205	0	0	0
2016/02/10	R213	04/08/2016			Bond Future	9.8887	81.0495	9.7642	81.8517	(1.259)	0.0000	0.0000	0
2016/02/10	R213	04/08/2016	8.99	Put	Bond Future	7,350.6300	7.3506	6,759.4500	6.7595	(8.043)	0	0	0
2016/02/10	R213	04/08/2016	9.01	Put	Bond Future	7,243.0300	7.2430	6,656.0400	6.6560	(8.104)	0	0	0
2016/02/10	R213	04/08/2016	9.00	Put	Bond Future	7,296.7100	7.2967	6,707.6300	6.7076	(8.073)	0	0	0
2016/02/10	R213	04/08/2016	9.01	Call	Bond Future	1,321.3600	1.3214	1,536.6300	1.5366	16.292	0	0	0
2016/02/10	R213	04/08/2016	8.99	Call	Bond Future	1,286.9000	1.2869	1,497.9800	1.4980	16.402	0	0	0
2016/02/10	R213	04/08/2016	9.00	Call	Bond Future	1,304.0500	1.3041	1,517.2300	1.5172	16.348	0	0	0
2016/02/10	R213	03/11/2016			Bond Future	9.9443	79.0906	9.8157	79.9092	(1.293)	0.0000	0.0000	0
2016/02/10	R213	03/11/2016	10.18	Put	Bond Future	2,527.3600	2.5274	3,153.5100	3.1535	24.775	0	0	0
2016/02/10	R213	03/11/2016	10.20	Put	Bond Future	2,475.3300	2.4753	3,103.6100	3.1036	25.382	0	0	0
2016/02/10	R213	03/11/2016	10.18	Call	Bond Future	3,997.5500	3.9975	5,442.3600	5.4424	36.142	0	0	0
2016/02/10	R213	03/11/2016	10.19	Put	Bond Future	2,501.2300	2.5012	3,128.3400	3.1283	25.072	0	0	0
2016/02/10	R213	03/11/2016	10.19	Call	Bond Future	4,032.9100	4.0329	5,478.6800	5.4787	35.849	0	0	0
2016/02/10	R213	03/11/2016	10.20	Call	Bond Future	4,068.4200	4.0684	5,515.3600	5.5154	35.565	0	0	0
2016/02/10	R214	05/05/2016	9.01	Call	Bond Future	428.0600	0.4281	535.2000	0.5352	25.029	0	0	0
2016/02/10	R214	05/05/2016	9.30	Put	Bond Future	6,095.9300	6.0959	5,500.4400	5.5004	(9.769)	0	0	0
2016/02/10	R214	05/05/2016			Bond Future	10.0553	68.9904	9.9400	69.7583	(1.146)	0.0000	0.0000	31,269
2016/02/10	R214	05/05/2016	8.99	Call	Bond Future	409.2500	0.4092	512.5500	0.5126	25.241	0	0	0
2016/02/10	R214	05/05/2016	9.00	Call	Bond Future	418.3900	0.4184	523.5800	0.5236	25.142	0	0	0
2016/02/10	R214	05/05/2016	8.99	Put	Bond Future	8,096.1100	8.0961	7,431.5100	7.4315	(8.209)	0	0	0
2016/02/10	R214	05/05/2016	9.01	Put	Bond Future	7,957.6200	7.9576	7,296.8600	7.2969	(8.303)	0	0	0
2016/02/10	R214	05/05/2016	9.30	Call	Bond Future	788.6100	0.7886	961.0200	0.9610	21.863	0	0	0
2016/02/10	R214	05/05/2016	9.00	Put	Bond Future	8,026.5300	8.0265	7,363.8200	7.3638	(8.256)	0	0	0
2016/02/10	R214	04/08/2016	9.25	Put	Bond Future	7,484.0200	7.4840	6,921.0600	6.9211	(7.522)	0	0	0
2016/02/10	R214	04/08/2016	11.30	Call	Bond Future	8,190.8100	8.1908	8,817.0600	8.8171	7.646	0	0	6,300
2016/02/10	R214	04/08/2016	9.24	Call	Bond Future	1,419.5000	1.4195	1,635.8700	1.6359	15.243	0	0	0
2016/02/10	R214	04/08/2016			Bond Future	10.1114	70.3252	9.9930	71.1066	(1.171)	0.0000	0.0000	0
2016/02/10	R214	04/08/2016	9.30	Call	Bond Future	1,533.8100	1.5338	1,762.5000	1.7625	14.910	0	0	1,300
2016/02/10	R214	04/08/2016	8.55	Put	Bond Future	12,157.2500	12.1572	11,473.3300	11.4733	(5.626)	0	0	0
2016/02/10	R214	04/08/2016	9.25	Call	Bond Future	1,438.1300	1.4381	1,656.5900	1.6566	15.191	0	0	0
2016/02/10	R214	04/08/2016	11.30	Put	Bond Future	1,116.3400	1.1163	961.1700	0.9612	(13.900)	0	0	0
2016/02/10	R214	04/08/2016	10.30	Put	Bond Future	3,068.5400	3.0685	2,738.1900	2.7382	(10.766)	0	0	0
2016/02/10	R214	04/08/2016	9.26	Call	Bond Future	1,456.9100	1.4569	1,677.4700	1.6775	15.139	0	0	0
2016/02/10	R214	04/08/2016	9.30	Put	Bond Future	7,204.7500	7.2048	6,652.0200	6.6520	(7.672)	0	0	0
2016/02/10	R214	04/08/2016	8.55	Call	Bond Future	516.5900	0.5166	614.0900	0.6141	18.874	0	0	1,300
2016/02/10	R214	04/08/2016	9.24	Put	Bond Future	7,540.7600	7.5408	6,975.7100	6.9757	(7.493)	0	0	0
2016/02/10	R214	04/08/2016	10.30	Call	Bond Future	4,282.1800	4.2822	4,733.2500	4.7332	10.534	0	0	6,300
2016/02/10	R214	04/08/2016	9.26	Put	Bond Future	7,427.5600	7.4276	6,866.7000	6.8667	(7.551)	0	0	0
2016/02/10	R214	03/11/2016	10.35	Put	Bond Future	2,795.5800	2.7956	3,521.0100	3.5210	25.949	0	0	0
2016/02/10	R214	03/11/2016			Bond Future	10.1639	68.4092	10.0420	69.2066	(1.199)	0.0000	0.0000	0
2016/02/10	R214	03/11/2016	10.34	Put	Bond Future	2,823.7700	2.8238	3,548.0700	3.5481	25.650	0	0	0
2016/02/10	R214	03/11/2016	10.35	Call	Bond Future	3,983.1300	3.9831	5,505.9300	5.5059	38.231	0	0	0
2016/02/10	R214	03/11/2016	10.33	Call	Bond Future	3,914.0400	3.9140	5,434.2900	5.4343	38.841	0	0	0
2016/02/10	R214	03/11/2016	10.34	Call	Bond Future	3,948.4000	3.9484	5,470.0700	5.4701	38.539	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
2016/02/10	R214	03/11/2016	10.33	Put	Bond Future	2,852.4400	2.8524	3,575.3200	3.5753	25.343	0	0	0
2016/02/10	R248	05/05/2016			Bond Future	10.1640	88.3594	10.0484	89.3271	(1.137)	0.0000	0.0000	61,942
2016/02/10	R248	05/05/2016	8.99	Put	Bond Future	11,224.6900	11.2247	10,363.9300	10.3639	(7.668)	0	0	0
2016/02/10	R248	05/05/2016	9.01	Put	Bond Future	11,040.6700	11.0407	10,184.1900	10.1842	(7.758)	0	0	0
2016/02/10	R248	05/05/2016	8.99	Call	Bond Future	411.0400	0.4110	517.9700	0.5180	26.014	0	0	0
2016/02/10	R248	05/05/2016	9.00	Put	Bond Future	11,132.2900	11.1323	10,273.6200	10.2736	(7.713)	0	0	0
2016/02/10	R248	05/05/2016	9.00	Call	Bond Future	420.7300	0.4207	529.7500	0.5298	25.912	0	0	0
2016/02/10	R248	05/05/2016	9.01	Call	Bond Future	431.0100	0.4310	542.2200	0.5422	25.802	0	0	0
2016/02/10	R248	04/08/2016			Bond Future	10.2241	90.0690	10.1052	91.0538	(1.163)	0.0000	0.0000	0
2016/02/10	R248	04/08/2016	9.25	Call	Bond Future	1,570.7000	1.5707	1,819.2700	1.8193	15.825	0	0	0
2016/02/10	R248	04/08/2016	9.24	Put	Bond Future	10,353.2200	10.3532	9,614.4700	9.6145	(7.135)	0	0	0
2016/02/10	R248	04/08/2016	9.26	Put	Bond Future	10,200.7200	10.2007	9,467.0000	9.4670	(7.193)	0	0	0
2016/02/10	R248	04/08/2016	9.25	Put	Bond Future	10,276.2900	10.2763	9,540.0100	9.5400	(7.165)	0	0	0
2016/02/10	R248	04/08/2016	9.26	Call	Bond Future	1,592.3600	1.5924	1,843.4900	1.8435	15.771	0	0	0
2016/02/10	R248	04/08/2016	9.24	Call	Bond Future	1,550.2200	1.5502	1,796.3200	1.7963	15.875	0	0	0
2016/02/10	R248	03/11/2016	10.38	Call	Bond Future	4,686.8900	4.6869	6,538.9300	6.5389	39.515	0	0	0
2016/02/10	R248	03/11/2016			Bond Future	10.2805	87.3994	10.1580	88.4042	(1.192)	0.0000	0.0000	0
2016/02/10	R248	03/11/2016	10.39	Call	Bond Future	4,728.7600	4.7288	6,583.0700	6.5831	39.213	0	0	0
2016/02/10	R248	03/11/2016	10.37	Put	Bond Future	3,924.4500	3.9244	4,769.9600	4.7700	21.545	0	0	0
2016/02/10	R248	03/11/2016	10.39	Put	Bond Future	3,848.7500	3.8488	4,698.2700	4.6983	22.073	0	0	0
2016/02/10	R248	03/11/2016	10.37	Call	Bond Future	4,644.8900	4.6449	6,495.1900	6.4952	39.835	0	0	0
2016/02/10	R248	03/11/2016	10.38	Put	Bond Future	3,886.5900	3.8866	4,733.8400	4.7338	21.799	0	0	0

**Total**

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