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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/02/2016 TO 17/02/2016

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
2016/02/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	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
2016/02/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	2025	05/05/2016			Bond Future	123.3090	123.3090	123.2661	123.2661	(0.035)	0.0000	0.0000	4,571
2016/02/17	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2025	05/05/2016	125.99	Put	Bond Future	2,680.9900	2.6810	2,723.9200	2.7239	1.601	0	0	0
2016/02/17	2025	05/05/2016	126.01	Put	Bond Future	2,700.9900	2.7010	2,743.9200	2.7439	1.589	0	0	0
2016/02/17	2025	05/05/2016	126.00	Put	Bond Future	2,690.9900	2.6910	2,733.9200	2.7339	1.595	0	0	0
2016/02/17	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2025	04/08/2016			Bond Future	124.4452	124.4452	124.4006	124.4006	(0.036)	0.0000	0.0000	0
2016/02/17	2025	04/08/2016	123.86	Call	Bond Future	585.2400	0.5852	540.6000	0.5406	(7.628)	0	0	0
2016/02/17	2025	04/08/2016	123.87	Call	Bond Future	575.2400	0.5752	530.6000	0.5306	(7.760)	0	0	0
2016/02/17	2025	04/08/2016	123.85	Call	Bond Future	595.2400	0.5952	550.6000	0.5506	(7.499)	0	0	0
2016/02/17	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2030	05/05/2016	8.99	Put	Bond Future	4,488.3700	4.4884	4,295.4800	4.2955	(4.298)	0	0	0
2016/02/17	2030	05/05/2016	9.01	Put	Bond Future	4,341.0800	4.3411	4,148.1900	4.1482	(4.443)	0	0	0
2016/02/17	2030	05/05/2016			Bond Future	9.6204	89.9692	9.5924	90.1621	(0.291)	0.0000	0.0000	17,216
2016/02/17	2030	05/05/2016	9.00	Put	Bond Future	4,414.6800	4.4147	4,221.7900	4.2218	(4.369)	0	0	0
2016/02/17	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2030	04/08/2016	10.17	Call	Bond Future	3,213.7800	3.2138	3,409.7100	3.4097	6.097	0	0	0
2016/02/17	2030	04/08/2016			Bond Future	9.6827	87.6956	9.6538	87.8915	(0.298)	0.0000	0.0000	0
2016/02/17	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2032	05/05/2016			Bond Future	9.7497	88.8918	9.7268	89.0587	(0.235)	0.0000	0.0000	9,165
2016/02/17	2032	05/05/2016	8.99	Put	Bond Future	6,535.6700	6.5357	6,381.0400	6.3810	(2.366)	0	0	0
2016/02/17	2032	05/05/2016	9.01	Put	Bond Future	6,407.1400	6.4071	6,253.2100	6.2532	(2.402)	0	0	0
2016/02/17	2032	05/05/2016	9.00	Put	Bond Future	6,471.2400	6.4712	6,316.9500	6.3170	(2.384)	0	0	0
2016/02/17	2032	05/05/2016	9.01	Call	Bond Future	768.7100	0.7687	781.6200	0.7816	1.679	0	0	0
2016/02/17	2032	05/05/2016	8.99	Call	Bond Future	737.5400	0.7375	749.7500	0.7497	1.656	0	0	0
2016/02/17	2032	05/05/2016	9.00	Call	Bond Future	753.0100	0.7530	765.5600	0.7656	1.667	0	0	0
2016/02/17	2032	04/08/2016	9.01	Call	Bond Future	1,555.5200	1.5555	1,575.5500	1.5756	1.288	0	0	0
2016/02/17	2032	04/08/2016			Bond Future	9.8105	90.6062	9.7869	90.7755	(0.240)	0.0000	0.0000	0
2016/02/17	2032	04/08/2016	8.99	Call	Bond Future	1,515.6200	1.5156	1,534.9800	1.5350	1.277	0	0	0
2016/02/17	2032	04/08/2016	9.00	Call	Bond Future	1,535.0600	1.5351	1,554.7600	1.5548	1.283	0	0	0
2016/02/17	2032	04/08/2016	8.99	Put	Bond Future	7,715.8100	7.7158	7,565.8100	7.5658	(1.944)	0	0	0
2016/02/17	2032	04/08/2016	9.01	Put	Bond Future	7,597.0800	7.5971	7,447.7500	7.4477	(1.966)	0	0	0
2016/02/17	2032	04/08/2016	9.00	Put	Bond Future	7,655.8800	7.6559	7,506.2200	7.5062	(1.955)	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
2016/02/17	2032	03/11/2016			Bond Future	9.8635	88.2250	9.8396	88.3953	(0.243)	0.0000	0.0000	0
2016/02/17	2032	03/11/2016	10.28	Put	Bond Future	3,333.7400	3.3337	3,233.3600	3.2334	(3.011)	0	0	0
2016/02/17	2032	03/11/2016	10.30	Put	Bond Future	3,280.2100	3.2802	3,180.7200	3.1807	(3.033)	0	0	0
2016/02/17	2032	03/11/2016	10.29	Put	Bond Future	3,306.8800	3.3069	3,206.9500	3.2069	(3.022)	0	0	0
2016/02/17	2032	03/11/2016	10.30	Call	Bond Future	6,300.2400	6.3002	6,371.0400	6.3710	1.124	0	0	0
2016/02/17	2032	03/11/2016	10.28	Call	Bond Future	6,218.7800	6.2188	6,288.6900	6.2887	1.124	0	0	0
2016/02/17	2032	03/11/2016	10.29	Call	Bond Future	6,259.4500	6.2595	6,329.8100	6.3298	1.124	0	0	0
2016/02/17	2033	05/05/2016			Bond Future	102.6200	102.6200	102.5850	102.5850	(0.034)	0.0000	0.0000	2,032
2016/02/17	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2033	05/05/2016	102.40	Call	Bond Future	219.9800	0.2200	184.9800	0.1850	(15.911)	0	0	0
2016/02/17	2033	05/05/2016	102.41	Call	Bond Future	209.9800	0.2100	174.9800	0.1750	(16.668)	0	0	0
2016/02/17	2033	05/05/2016	102.39	Call	Bond Future	229.9800	0.2300	194.9800	0.1950	(15.219)	0	0	0
2016/02/17	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2037	05/05/2016	8.99	Call	Bond Future	577.4000	0.5774	614.9300	0.6149	6.500	0	0	0
2016/02/17	2037	05/05/2016	9.00	Put	Bond Future	8,242.5000	8.2425	7,938.7300	7.9387	(3.685)	0	0	0
2016/02/17	2037	05/05/2016			Bond Future	9.9098	90.0002	9.8664	90.3423	(0.437)	0.0000	0.0000	41,175
2016/02/17	2037	05/05/2016	9.00	Call	Bond Future	590.1500	0.5902	628.4600	0.6285	6.492	0	0	0
2016/02/17	2037	05/05/2016	9.01	Call	Bond Future	603.6400	0.6036	642.6400	0.6426	6.461	0	0	0
2016/02/17	2037	05/05/2016	8.99	Put	Bond Future	8,319.6300	8.3196	8,015.0800	8.0151	(3.661)	0	0	0
2016/02/17	2037	05/05/2016	9.01	Put	Bond Future	8,166.2400	8.1662	7,863.1600	7.8632	(3.711)	0	0	0
2016/02/17	2037	04/08/2016			Bond Future	9.9721	87.4766	9.9275	87.8247	(0.447)	0.0000	0.0000	0
2016/02/17	2037	04/08/2016	9.24	Put	Bond Future	7,906.7900	7.9068	7,639.7800	7.6398	(3.377)	0	0	0
2016/02/17	2037	04/08/2016	9.26	Put	Bond Future	7,782.7200	7.7827	7,517.4700	7.5175	(3.408)	0	0	0
2016/02/17	2037	04/08/2016	9.24	Call	Bond Future	1,905.8600	1.9059	1,986.8700	1.9869	4.251	0	0	0
2016/02/17	2037	04/08/2016	9.25	Put	Bond Future	7,844.4900	7.8445	7,578.3500	7.5784	(3.393)	0	0	0
2016/02/17	2037	04/08/2016	9.25	Call	Bond Future	1,929.8600	1.9299	2,011.7400	2.0117	4.243	0	0	0
2016/02/17	2037	04/08/2016	9.26	Call	Bond Future	1,954.2600	1.9543	2,037.0300	2.0370	4.235	0	0	0
2016/02/17	2037	03/11/2016	10.35	Call	Bond Future	6,391.1200	6.3911	6,573.5900	6.5736	2.855	0	0	0
2016/02/17	2037	03/11/2016	10.36	Put	Bond Future	3,895.7000	3.8957	3,726.5900	3.7266	(4.341)	0	0	0
2016/02/17	2037	03/11/2016			Bond Future	10.0225	89.1947	9.9768	89.5471	(0.455)	0.0000	0.0000	0
2016/02/17	2037	03/11/2016	10.36	Call	Bond Future	6,433.8300	6.4338	6,617.1400	6.6171	2.849	0	0	0
2016/02/17	2037	03/11/2016	10.37	Call	Bond Future	6,476.6400	6.4766	6,660.7900	6.6608	2.843	0	0	0
2016/02/17	2037	03/11/2016	10.35	Put	Bond Future	3,926.4800	3.9265	3,756.5300	3.7565	(4.328)	0	0	0
2016/02/17	2037	03/11/2016	10.37	Put	Bond Future	3,865.1300	3.8651	3,696.8600	3.6969	(4.354)	0	0	0
2016/02/17	2038	05/05/2016	131.01	Put	Bond Future	2,173.9000	2.1739	2,218.1000	2.2181	2.033	0	0	0
2016/02/17	2038	05/05/2016			Bond Future	128.8361	128.8361	128.7919	128.7919	(0.034)	0.0000	0.0000	19,557
2016/02/17	2038	05/05/2016	131.00	Put	Bond Future	2,163.9000	2.1639	2,208.1000	2.2081	2.043	0	0	0
2016/02/17	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2038	05/05/2016	130.99	Put	Bond Future	2,153.9000	2.1539	2,198.1000	2.1981	2.052	0	0	0
2016/02/17	2038	04/08/2016			Bond Future	129.9230	129.9230	129.8769	129.8769	(0.035)	0.0000	0.0000	0
2016/02/17	2038	04/08/2016	129.31	Call	Bond Future	613.0100	0.6130	566.9200	0.5669	(7.519)	0	0	0
2016/02/17	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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2016/02/17	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2038	04/08/2016	129.32	Call	Bond Future	603.0100	0.6030	556.9200	0.5569	(7.643)	0	0	0
2016/02/17	2038	04/08/2016	129.30	Call	Bond Future	623.0100	0.6230	576.9200	0.5769	(7.398)	0	0	0
2016/02/17	2040	05/05/2016	9.50	Call	Bond Future	1,478.4200	1.4784	1,566.9100	1.5669	5.985	0	0	0
2016/02/17	2040	05/05/2016			Bond Future	9.9904	93.5128	9.9471	93.8759	(0.434)	0.0000	0.0000	1,820
2016/02/17	2040	05/05/2016	9.51	Call	Bond Future	1,504.5400	1.5045	1,594.3500	1.5944	5.969	0	0	0
2016/02/17	2040	05/05/2016	9.49	Call	Bond Future	1,452.4600	1.4525	1,539.6300	1.5396	6.002	0	0	0
2016/02/17	2040	05/05/2016	9.50	Put	Bond Future	5,731.1200	5.7311	5,456.4700	5.4565	(4.792)	0	0	0
2016/02/17	2040	05/05/2016	9.49	Put	Bond Future	5,795.2700	5.7953	5,519.3000	5.5193	(4.762)	0	0	0
2016/02/17	2040	05/05/2016	9.51	Put	Bond Future	5,667.2700	5.6673	5,393.9400	5.3939	(4.823)	0	0	0
2016/02/17	2040	04/08/2016			Bond Future	10.0537	90.8064	10.0090	91.1759	(0.444)	0.0000	0.0000	0
2016/02/17	2040	04/08/2016	9.49	Put	Bond Future	7,348.0700	7.3481	7,084.0700	7.0841	(3.593)	0	0	0
2016/02/17	2040	04/08/2016	9.50	Call	Bond Future	2,522.0500	2.5221	2,628.3800	2.6284	4.216	0	0	0
2016/02/17	2040	04/08/2016	9.51	Call	Bond Future	2,551.5900	2.5516	2,658.9300	2.6589	4.207	0	0	0
2016/02/17	2040	04/08/2016	9.49	Call	Bond Future	2,492.7300	2.4927	2,598.2700	2.5983	4.234	0	0	0
2016/02/17	2040	04/08/2016	9.51	Put	Bond Future	7,227.3800	7.2274	6,965.1800	6.9652	(3.628)	0	0	0
2016/02/17	2040	04/08/2016	9.50	Put	Bond Future	7,287.5500	7.2875	7,024.3400	7.0243	(3.612)	0	0	0
2016/02/17	2044	05/05/2016	8.99	Put	Bond Future	9,803.3100	9.8033	9,474.1600	9.4742	(3.358)	0	0	0
2016/02/17	2044	05/05/2016			Bond Future	10.0088	90.6390	9.9655	91.0028	(0.432)	0.0000	0.0000	20,978
2016/02/17	2044	05/05/2016	9.01	Put	Bond Future	9,628.2600	9.6283	9,300.6300	9.3006	(3.403)	0	0	0
2016/02/17	2044	05/05/2016	9.00	Put	Bond Future	9,715.5900	9.7156	9,387.1900	9.3872	(3.380)	0	0	0
2016/02/17	2044	05/05/2016	9.01	Call	Bond Future	522.2900	0.5223	558.4800	0.5585	6.929	0	0	0
2016/02/17	2044	05/05/2016	8.99	Call	Bond Future	498.7800	0.4988	533.4500	0.5334	6.951	0	0	0
2016/02/17	2044	05/05/2016	9.00	Call	Bond Future	510.4300	0.5104	545.8500	0.5459	6.939	0	0	0
2016/02/17	2044	04/08/2016	9.50	Call	Bond Future	2,485.7100	2.4857	2,595.7400	2.5957	4.427	0	0	0
2016/02/17	2044	04/08/2016			Bond Future	10.0704	88.0025	10.0259	88.3726	(0.442)	0.0000	0.0000	0
2016/02/17	2044	04/08/2016	9.51	Call	Bond Future	2,515.0800	2.5151	2,626.1400	2.6261	4.416	0	0	0
2016/02/17	2044	04/08/2016	9.49	Put	Bond Future	7,499.5700	7.4996	7,238.4000	7.2384	(3.482)	0	0	0
2016/02/17	2044	04/08/2016	9.51	Put	Bond Future	7,376.0900	7.3761	7,116.9700	7.1170	(3.513)	0	0	0
2016/02/17	2044	04/08/2016	9.49	Call	Bond Future	2,456.5500	2.4566	2,565.5600	2.5656	4.438	0	0	0
2016/02/17	2044	04/08/2016	9.50	Put	Bond Future	7,437.6500	7.4376	7,177.5000	7.1775	(3.498)	0	0	0
2016/02/17	2044	03/11/2016			Bond Future	10.1204	89.7309	10.0749	90.1059	(0.450)	0.0000	0.0000	0
2016/02/17	2044	03/11/2016	10.42	Call	Bond Future	6,737.9600	6.7380	6,939.9500	6.9400	2.998	0	0	0
2016/02/17	2044	03/11/2016	10.41	Put	Bond Future	4,372.3900	4.3724	4,198.5500	4.1986	(3.976)	0	0	0
2016/02/17	2044	03/11/2016	10.43	Put	Bond Future	4,305.3200	4.3053	4,133.2100	4.1332	(3.998)	0	0	0
2016/02/17	2044	03/11/2016	10.42	Put	Bond Future	4,338.8900	4.3389	4,165.9100	4.1659	(3.987)	0	0	0
2016/02/17	2044	03/11/2016	10.43	Call	Bond Future	6,782.4800	6.7825	6,985.3400	6.9853	2.991	0	0	0
2016/02/17	2044	03/11/2016	10.41	Call	Bond Future	6,693.2500	6.6933	6,894.3800	6.8944	3.005	0	0	0
2016/02/17	2046	05/05/2016			Bond Future	127.3694	127.3694	127.6018	127.6018	0.182	0.0000	0.0000	12,914
2016/02/17	2046	05/05/2016	129.99	Put	Bond Future	2,620.5800	2.6206	2,388.1900	2.3882	(8.868)	0	0	0
2016/02/17	2046	05/05/2016	130.01	Put	Bond Future	2,640.5800	2.6406	2,408.1900	2.4082	(8.801)	0	0	0
2016/02/17	2046	05/05/2016	130.00	Put	Bond Future	2,630.5800	2.6306	2,398.1900	2.3982	(8.834)	0	0	0
2016/02/17	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/17	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2046	04/08/2016			Bond Future	129.8358	129.8358	130.0718	130.0718	0.182	0.0000	0.0000	0
2016/02/17	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2046	04/08/2016	129.00	Call	Bond Future	835.8400	0.8358	1,071.8400	1.0718	28.235	0	0	0
2016/02/17	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2046	04/08/2016	129.01	Call	Bond Future	825.8400	0.8258	1,061.8400	1.0618	28.577	0	0	0
2016/02/17	2046	04/08/2016	129.02	Call	Bond Future	815.8400	0.8158	1,051.8400	1.0518	28.927	0	0	0
2016/02/17	2050	05/05/2016	138.00	Put	Bond Future	461.7800	0.4618	508.5900	0.5086	10.137	0	0	0
2016/02/17	2050	05/05/2016			Bond Future	137.5382	137.5382	137.4914	137.4914	(0.034)	0.0000	0.0000	16,610
2016/02/17	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2050	05/05/2016	137.99	Put	Bond Future	451.7800	0.4518	498.5900	0.4986	10.361	0	0	0
2016/02/17	2050	05/05/2016	138.01	Put	Bond Future	471.7800	0.4718	518.5900	0.5186	9.922	0	0	0
2016/02/17	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2050	04/08/2016			Bond Future	138.6335	138.6335	138.5848	138.5848	(0.035)	0.0000	0.0000	0
2016/02/17	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	2050	04/08/2016	139.12	Put	Bond Future	486.4900	0.4865	535.1900	0.5352	10.010	0	0	0
2016/02/17	2050	04/08/2016	139.14	Put	Bond Future	506.4900	0.5065	555.1900	0.5552	9.615	0	0	0
2016/02/17	2050	04/08/2016	139.13	Put	Bond Future	496.4900	0.4965	545.1900	0.5452	9.809	0	0	0
2016/02/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	AL37	05/05/2016			Index Future	472.1110	472.1110	471.9510	471.9510	(0.034)	0.0000	0.0000	2
2016/02/17	AL37	04/08/2016			Index Future	481.1150	481.1150	480.9510	480.9510	(0.034)	0.0000	0.0000	0
2016/02/17	AL7T	05/05/2016			Index Future	544.3080	544.3080	544.5530	544.5530	0.045	0.0000	0.0000	0
2016/02/17	AL7T	04/08/2016			Index Future	554.6890	554.6890	554.9380	554.9380	0.045	0.0000	0.0000	0
2016/02/17	ALBI	05/05/2016			Index Future	493.0130	493.0130	493.7830	493.7830	0.156	0.0000	0.0000	510
2016/02/17	ALBI	04/08/2016			Index Future	502.4160	502.4160	503.1990	503.1990	0.156	0.0000	0.0000	139
2016/02/17	ALBI	03/11/2016			Index Future	512.3750	512.3750	513.1620	513.1620	0.154	0.0000	0.0000	0
2016/02/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	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
2016/02/17	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C118	20/04/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C203	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C204	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C207	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/17	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C211	31/01/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C213	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/17	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	EL28	05/05/2016			Bond Future	126.4603	126.4603	126.4202	126.4202	(0.032)	0.0000	0.0000	0
2016/02/17	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	EL28	05/05/2016	128.99	Put	Bond Future	2,529.6900	2.5297	2,569.7500	2.5698	1.584	0	0	0
2016/02/17	EL28	05/05/2016	129.01	Put	Bond Future	2,549.6900	2.5497	2,589.7500	2.5898	1.571	0	0	0
2016/02/17	EL28	05/05/2016	129.00	Put	Bond Future	2,539.6900	2.5397	2,579.7500	2.5798	1.577	0	0	0
2016/02/17	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	EL28	04/08/2016			Bond Future	128.9091	128.9091	128.8674	128.8674	(0.032)	0.0000	0.0000	0
2016/02/17	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	EL28	04/08/2016	126.86	Call	Bond Future	2,049.1000	2.0491	2,007.3800	2.0074	(2.036)	0	0	0
2016/02/17	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	EL28	04/08/2016	126.87	Call	Bond Future	2,039.1000	2.0391	1,997.3800	1.9974	(2.046)	0	0	0
2016/02/17	EL28	04/08/2016	126.88	Call	Bond Future	2,029.1000	2.0291	1,987.3800	1.9874	(2.056)	0	0	0
2016/02/17	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	ES33	05/05/2016			Bond Future	10.7125	76.0386	10.6732	76.2858	(0.367)	0.0000	0.0000	8,776
2016/02/17	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	ES33	05/05/2016	9.99	Put	Bond Future	4,752.3500	4.7524	4,505.0800	4.5051	(5.203)	0	0	0
2016/02/17	ES33	05/05/2016	10.01	Put	Bond Future	4,614.7100	4.6147	4,367.4400	4.3674	(5.358)	0	0	0
2016/02/17	ES33	05/05/2016	10.00	Put	Bond Future	4,683.4800	4.6835	4,436.2100	4.4362	(5.280)	0	0	0
2016/02/17	ES33	04/08/2016			Bond Future	10.7998	77.5049	10.7593	77.7564	(0.375)	0.0000	0.0000	0
2016/02/17	ES33	04/08/2016	10.24	Put	Bond Future	3,590.6600	3.5907	3,339.1600	3.3392	(7.004)	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
2016/02/17	ES33	04/08/2016	10.26	Put	Bond Future	3,457.9100	3.4579	3,206.4100	3.2064	(7.273)	0	0	0
2016/02/17	ES33	04/08/2016	10.25	Put	Bond Future	3,524.2400	3.5242	3,272.7400	3.2727	(7.136)	0	0	0
2016/02/17	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	ES33	03/11/2016			Bond Future	10.8818	75.2326	10.8402	75.4869	(0.382)	0.0000	0.0000	0
2016/02/17	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	ES33	03/11/2016	11.31	Call	Bond Future	2,546.0900	2.5461	2,800.3500	2.8004	9.986	0	0	0
2016/02/17	ES33	03/11/2016	11.29	Call	Bond Future	2,430.1800	2.4302	2,684.4400	2.6844	10.463	0	0	0
2016/02/17	ES33	03/11/2016	11.30	Call	Bond Future	2,488.1700	2.4882	2,742.4300	2.7424	10.219	0	0	0
2016/02/17	ES42	05/05/2016			Bond Future	10.8477	80.0922	10.8085	80.3713	(0.361)	0.0000	0.0000	7,250
2016/02/17	GOVI	05/05/2016	518.01	Put	GOVI	259,170.0000	25.9170	252,140.0000	25.2140	(2.713)	0	0	0
2016/02/17	GOVI	05/05/2016			GOVI	492.0930	492.0930	492.7960	492.7960	0.143	0.0000	0.0000	484
2016/02/17	GOVI	05/05/2016	518.00	Put	GOVI	259,070.0000	25.9070	252,040.0000	25.2040	(2.714)	0	0	0
2016/02/17	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	GOVI	05/05/2016	517.99	Put	GOVI	258,970.0000	25.8970	251,940.0000	25.1940	(2.715)	0	0	0
2016/02/17	GOVI	04/08/2016	520.99	Put	GOVI	195,120.0000	19.5120	187,970.0000	18.7970	(3.664)	0	0	0
2016/02/17	GOVI	04/08/2016			GOVI	501.4780	501.4780	502.1930	502.1930	0.143	0.0000	0.0000	26
2016/02/17	GOVI	04/08/2016	521.01	Put	GOVI	195,320.0000	19.5320	188,170.0000	18.8170	(3.661)	0	0	0
2016/02/17	GOVI	04/08/2016	521.00	Put	GOVI	195,220.0000	19.5220	188,070.0000	18.8070	(3.663)	0	0	0
2016/02/17	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	GOVI	03/11/2016	476.11	Call	GOVI	353,090.0000	35.3090	360,260.0000	36.0260	2.031	0	0	0
2016/02/17	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	GOVI	03/11/2016			GOVI	511.4190	511.4190	512.1360	512.1360	0.140	0.0000	0.0000	0
2016/02/17	GOVI	03/11/2016	476.12	Call	GOVI	352,990.0000	35.2990	360,160.0000	36.0160	2.031	0	0	0
2016/02/17	GOVI	03/11/2016	476.13	Call	GOVI	352,890.0000	35.2890	360,060.0000	36.0060	2.032	0	0	0
2016/02/17	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/17	IGOV	05/05/2016			Index Future	236.9040	236.9040	237.1470	237.1470	0.103	0.0000	0.0000	975
2016/02/17	IGOV	04/08/2016			Index Future	241.4410	241.4410	241.6880	241.6880	0.102	0.0000	0.0000	81
2016/02/17	IGOV	03/11/2016			Index Future	246.2460	246.2460	246.4920	246.4920	0.100	0.0000	0.0000	0
2016/02/17	ILBI	05/05/2016			Index Future	642.0570	642.0570	642.5530	642.5530	0.077	0.0000	0.0000	0
2016/02/17	ILBI	04/08/2016			Index Future	653.9950	653.9950	654.4990	654.4990	0.077	0.0000	0.0000	157
2016/02/17	IS01	19/12/2016			Interest Rate Swap	100.1144	100.1144	100.1337	100.1337	0.019	0.0000	0.0000	0
2016/02/17	IS01	16/03/2017			Interest Rate Swap	100.1499	100.1499	100.1713	100.1713	0.021	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
2016/02/17	IS02	18/12/2017			Interest Rate Swap	100.4895	100.4895	100.5413	100.5413	0.052	0.0000	0.0000	0
2016/02/17	IS02	16/03/2018			Interest Rate Swap	99.9442	99.9442	100.0057	100.0057	0.062	0.0000	0.0000	0
2016/02/17	IS05	17/12/2020			Interest Rate Swap	100.6237	100.6237	100.7178	100.7178	0.093	0.0000	0.0000	0
2016/02/17	IS05	16/03/2021			Interest Rate Swap	100.1397	100.1397	100.2384	100.2384	0.099	0.0000	0.0000	0
2016/02/17	IS10	17/12/2025			Interest Rate Swap	102.7203	102.7203	102.8735	102.8735	0.149	0.0000	0.0000	0
2016/02/17	IS10	16/03/2026			Interest Rate Swap	99.9596	99.9596	100.1237	100.1237	0.164	0.0000	0.0000	0
2016/02/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/17	JBAF	17/02/2016			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2016/02/17	JBAF	16/03/2016			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2016/02/17	JBAF	20/04/2016			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	0
2016/02/17	JBAF	18/05/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2016/02/17	JBAF	15/06/2016			Jibar Tradeable Future	7.3300	92.6700	7.3800	92.6200	0.682	0.0000	0.0000	0
2016/02/17	JBAF	20/07/2016			Jibar Tradeable Future	7.3700	92.6300	7.4300	92.5700	0.814	0.0000	0.0000	0
2016/02/17	JBAF	21/09/2016			Jibar Tradeable Future	7.5200	92.4800	7.6000	92.4000	1.064	0.0000	0.0000	0
2016/02/17	JBAF	21/12/2016			Jibar Tradeable Future	7.7000	92.3000	7.8000	92.2000	1.299	0.0000	0.0000	0
2016/02/17	JBAF	15/03/2017			Jibar Tradeable Future	7.8500	92.1500	7.9700	92.0300	1.529	0.0000	0.0000	0
2016/02/17	JBAF	21/06/2017			Jibar Tradeable Future	7.9700	92.0300	8.0800	91.9200	1.380	0.0000	0.0000	0
2016/02/17	JBAF	20/09/2017			Jibar Tradeable Future	8.0900	91.9100	8.2300	91.7700	1.731	0.0000	0.0000	0
2016/02/17	JBAF	20/12/2017			Jibar Tradeable Future	8.1900	91.8100	8.2900	91.7100	1.221	0.0000	0.0000	0
2016/02/17	R023	05/05/2016			Bond Future	9.0678	94.9029	9.0755	94.8660	0.085	0.0000	0.0000	9,781
2016/02/17	R023	05/05/2016	8.24	Put	Bond Future	4,404.0400	4.4040	4,420.5300	4.4205	0.374	0	0	0
2016/02/17	R023	05/05/2016	8.26	Put	Bond Future	4,319.0200	4.3190	4,334.9200	4.3349	0.368	0	0	0
2016/02/17	R023	05/05/2016	8.24	Call	Bond Future	331.4500	0.3315	311.0200	0.3110	(6.164)	0	0	0
2016/02/17	R023	05/05/2016	8.25	Put	Bond Future	4,361.2800	4.3613	4,377.4800	4.3775	0.371	0	0	0
2016/02/17	R023	05/05/2016	8.25	Call	Bond Future	339.1900	0.3392	318.4700	0.3185	(6.109)	0	0	0
2016/02/17	R023	05/05/2016	8.26	Call	Bond Future	347.4000	0.3474	326.3800	0.3264	(6.051)	0	0	0
2016/02/17	R023	04/08/2016	8.24	Call	Bond Future	738.8500	0.7389	708.9200	0.7089	(4.051)	0	0	0
2016/02/17	R023	04/08/2016	8.25	Put	Bond Future	4,950.6200	4.9506	4,958.7400	4.9587	0.164	0	0	0
2016/02/17	R023	04/08/2016			Bond Future	9.1292	96.7326	9.1374	96.6943	0.090	0.0000	0.0000	0
2016/02/17	R023	04/08/2016	8.25	Call	Bond Future	749.6000	0.7496	719.4300	0.7194	(4.025)	0	0	0
2016/02/17	R023	04/08/2016	8.26	Call	Bond Future	761.0800	0.7611	730.6700	0.7307	(3.996)	0	0	0
2016/02/17	R023	04/08/2016	8.24	Put	Bond Future	4,988.9900	4.9890	4,997.3500	4.9974	0.168	0	0	0
2016/02/17	R023	04/08/2016	8.26	Put	Bond Future	4,913.0100	4.9130	4,920.8900	4.9209	0.160	0	0	0
2016/02/17	R023	03/11/2016	9.73	Put	Bond Future	1,758.8600	1.7589	1,741.7800	1.7418	(0.971)	0	0	0
2016/02/17	R023	03/11/2016			Bond Future	9.1850	94.6987	9.1943	94.6570	0.101	0.0000	0.0000	0

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2016/02/17	R023	03/11/2016	9.75	Put	Bond Future	1,728.3100	1.7283	1,711.1800	1.7112	(0.991)	0	0	0
2016/02/17	R023	03/11/2016	9.73	Call	Bond Future	4,177.1400	4.1771	4,118.3500	4.1183	(1.407)	0	0	0
2016/02/17	R023	03/11/2016	9.74	Put	Bond Future	1,743.5300	1.7435	1,726.4200	1.7264	(0.981)	0	0	0
2016/02/17	R023	03/11/2016	9.74	Call	Bond Future	4,205.4500	4.2055	4,146.6300	4.1466	(1.399)	0	0	0
2016/02/17	R023	03/11/2016	9.75	Call	Bond Future	4,233.8400	4.2338	4,175.0000	4.1750	(1.390)	0	0	0
2016/02/17	R035	05/05/2016	10.37	Call	Bond Future	4,179.5400	4.1795	4,443.8300	4.4438	6.323	0	0	0
2016/02/17	R035	05/05/2016			Bond Future	9.8260	93.6169	9.7929	93.8812	(0.337)	0.0000	0.0000	4,019
2016/02/17	R035	05/05/2016	10.35	Call	Bond Future	4,031.1900	4.0312	4,295.4800	4.2955	6.556	0	0	0
2016/02/17	R035	05/05/2016	10.36	Call	Bond Future	4,105.4200	4.1054	4,369.7100	4.3697	6.438	0	0	0
2016/02/17	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R035	04/08/2016			Bond Future	9.8836	95.4219	9.8495	95.6906	(0.345)	0.0000	0.0000	0
2016/02/17	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R035	04/08/2016	10.35	Call	Bond Future	3,559.9000	3.5599	3,828.6000	3.8286	7.548	0	0	0
2016/02/17	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R035	04/08/2016	10.36	Call	Bond Future	3,633.8400	3.6338	3,902.5400	3.9025	7.394	0	0	0
2016/02/17	R035	04/08/2016	10.37	Call	Bond Future	3,707.6900	3.7077	3,976.3900	3.9764	7.247	0	0	0
2016/02/17	R186	05/05/2016	9.25	Call	Bond Future	2,645.9700	2.6460	2,657.5000	2.6575	0.436	0	0	180
2016/02/17	R186	05/05/2016			Bond Future	9.1975	112.7331	9.1850	112.8219	(0.136)	0.0000	0.0000	58,128
2016/02/17	R186	05/05/2016	8.34	Call	Bond Future	494.5000	0.4945	486.7400	0.4867	(1.569)	0	0	0
2016/02/17	R186	05/05/2016	9.89	Call	Bond Future	5,554.6600	5.5547	5,597.4700	5.5975	0.771	0	0	0
2016/02/17	R186	05/05/2016	8.35	Call	Bond Future	506.2600	0.5063	498.5000	0.4985	(1.533)	0	0	0
2016/02/17	R186	05/05/2016	8.75	Put	Bond Future	4,408.9800	4.4090	4,315.6800	4.3157	(2.116)	0	0	1,900
2016/02/17	R186	05/05/2016	9.25	Put	Bond Future	2,275.3600	2.2754	2,198.0300	2.1980	(3.399)	0	0	0
2016/02/17	R186	05/05/2016	8.33	Call	Bond Future	482.9600	0.4830	475.2000	0.4752	(1.607)	0	0	0
2016/02/17	R186	05/05/2016	8.85	Put	Bond Future	3,909.8500	3.9099	3,818.6500	3.8187	(2.333)	0	0	5,350
2016/02/17	R186	05/05/2016	9.96	Call	Bond Future	5,922.9200	5.9229	5,969.6200	5.9696	0.788	0	0	0
2016/02/17	R186	05/05/2016	9.86	Call	Bond Future	5,399.1800	5.3992	5,440.3200	5.4403	0.762	0	0	0
2016/02/17	R186	05/05/2016	7.56	Put	Bond Future	12,550.5600	12.5506	12,458.6200	12.4586	(0.733)	0	0	0
2016/02/17	R186	05/05/2016	8.35	Put	Bond Future	6,742.3200	6.7423	6,645.7000	6.6457	(1.433)	0	0	0
2016/02/17	R186	05/05/2016	8.75	Call	Bond Future	1,175.0600	1.1751	1,170.6200	1.1706	(0.378)	0	0	180
2016/02/17	R186	05/05/2016	8.34	Put	Bond Future	6,807.0100	6.8070	6,710.3900	6.7104	(1.419)	0	0	0
2016/02/17	R186	05/05/2016	7.56	Call	Bond Future	57.4300	0.0574	54.3500	0.0543	(5.363)	0	0	0
2016/02/17	R186	05/05/2016	8.85	Call	Bond Future	1,409.7800	1.4098	1,407.4400	1.4074	(0.166)	0	0	0
2016/02/17	R186	05/05/2016	8.33	Put	Bond Future	6,871.9800	6.8720	6,775.3600	6.7754	(1.406)	0	0	0
2016/02/17	R186	05/05/2016	9.89	Put	Bond Future	798.3000	0.7983	752.2500	0.7522	(5.769)	0	0	180
2016/02/17	R186	05/05/2016	9.96	Put	Bond Future	701.7800	0.7018	659.6200	0.6596	(6.008)	0	0	5,000
2016/02/17	R186	05/05/2016	9.86	Put	Bond Future	842.8900	0.8429	795.1700	0.7952	(5.661)	0	0	5,000
2016/02/17	R186	04/08/2016	8.51	Put	Bond Future	6,782.7600	6.7828	6,684.6700	6.6847	(1.446)	0	0	0
2016/02/17	R186	04/08/2016			Bond Future	9.2541	109.6022	9.2411	109.6919	(0.140)	0.0000	0.0000	0
2016/02/17	R186	04/08/2016	8.50	Put	Bond Future	6,837.1000	6.8371	6,738.9300	6.7389	(1.436)	0	0	0
2016/02/17	R186	04/08/2016	8.51	Call	Bond Future	1,446.9000	1.4469	1,438.5900	1.4386	(0.574)	0	0	0
2016/02/17	R186	04/08/2016	8.49	Call	Bond Future	1,408.2900	1.4083	1,399.8100	1.3998	(0.602)	0	0	0
2016/02/17	R186	04/08/2016	8.50	Call	Bond Future	1,427.1200	1.4271	1,418.7300	1.4187	(0.588)	0	0	0

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2016/02/17	R186	04/08/2016	8.49	Put	Bond Future	6,892.4500	6.8925	6,794.1900	6.7942	(1.426)	0	0	0
2016/02/17	R197	05/05/2016			Bond Future	293.5723	293.5723	294.0414	294.0414	0.160	0.0000	0.0000	1,426
2016/02/17	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R197	05/05/2016	299.99	Put	Bond Future	6,417.7000	6.4177	5,948.5700	5.9486	(7.310)	0	0	0
2016/02/17	R197	05/05/2016	300.01	Put	Bond Future	6,437.7000	6.4377	5,968.5700	5.9686	(7.287)	0	0	0
2016/02/17	R197	05/05/2016	300.00	Put	Bond Future	6,427.7000	6.4277	5,958.5700	5.9586	(7.299)	0	0	0
2016/02/17	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R197	04/08/2016	293.98	Put	Bond Future	1,216.2800	1.2163	740.1900	0.7402	(39.143)	0	0	0
2016/02/17	R197	04/08/2016			Bond Future	292.7637	292.7637	293.2398	293.2398	0.163	0.0000	0.0000	0
2016/02/17	R197	04/08/2016	293.97	Put	Bond Future	1,206.2800	1.2063	730.1900	0.7302	(39.468)	0	0	0
2016/02/17	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R197	04/08/2016	293.96	Put	Bond Future	1,196.2800	1.1963	720.1900	0.7202	(39.798)	0	0	0
2016/02/17	R202	05/05/2016	246.99	Put	Bond Future	6,882.0000	6.8820	6,305.5000	6.3055	(8.377)	0	0	0
2016/02/17	R202	05/05/2016			Bond Future	240.1080	240.1080	240.6845	240.6845	0.240	0.0000	0.0000	43,502
2016/02/17	R202	05/05/2016	247.01	Put	Bond Future	6,902.0000	6.9020	6,325.5000	6.3255	(8.353)	0	0	0
2016/02/17	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R202	05/05/2016	247.00	Put	Bond Future	6,892.0000	6.8920	6,315.5000	6.3155	(8.365)	0	0	0
2016/02/17	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R202	04/08/2016	243.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R202	04/08/2016			Bond Future	241.3083	241.3083	241.8943	241.8943	0.243	0.0000	0.0000	0
2016/02/17	R202	04/08/2016	243.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R202	04/08/2016	243.24	Put	Bond Future	1,931.6900	1.9317	1,345.6600	1.3457	(30.338)	0	0	0
2016/02/17	R202	04/08/2016	243.26	Put	Bond Future	1,951.6900	1.9517	1,365.6600	1.3657	(30.027)	0	0	0
2016/02/17	R202	04/08/2016	243.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R202	04/08/2016	243.25	Put	Bond Future	1,941.6900	1.9417	1,355.6600	1.3557	(30.181)	0	0	0
2016/02/17	R203	05/05/2016	7.25	Put	Bond Future	1,115.6900	1.1157	1,120.8200	1.1208	0.460	0	0	0
2016/02/17	R203	05/05/2016			Bond Future	8.0894	101.4394	8.0967	101.4302	0.090	0.0000	0.0000	54,204
2016/02/17	R203	05/05/2016	7.26	Call	Bond Future	54.3800	0.0544	50.2600	0.0503	(7.576)	0	0	0
2016/02/17	R203	05/05/2016	7.24	Call	Bond Future	51.2600	0.0513	47.3000	0.0473	(7.725)	0	0	0
2016/02/17	R203	05/05/2016	7.25	Call	Bond Future	52.7500	0.0528	48.7200	0.0487	(7.640)	0	0	0
2016/02/17	R203	05/05/2016	7.24	Put	Bond Future	1,126.9600	1.1270	1,132.1600	1.1322	0.461	0	0	0
2016/02/17	R203	05/05/2016	7.26	Put	Bond Future	1,104.5700	1.1046	1,109.6100	1.1096	0.456	0	0	0
2016/02/17	R203	04/08/2016	7.26	Call	Bond Future	116.3500	0.1163	109.7000	0.1097	(5.716)	0	0	0
2016/02/17	R203	04/08/2016			Bond Future	8.1621	103.3955	8.1718	103.3854	0.120	0.0000	0.0000	0
2016/02/17	R203	04/08/2016	7.24	Call	Bond Future	112.1900	0.1122	105.6800	0.1057	(5.803)	0	0	0
2016/02/17	R203	04/08/2016	7.25	Call	Bond Future	114.1600	0.1142	107.5800	0.1076	(5.764)	0	0	0
2016/02/17	R203	04/08/2016	7.24	Put	Bond Future	1,070.8500	1.0708	1,074.4200	1.0744	0.333	0	0	0
2016/02/17	R203	04/08/2016	7.26	Put	Bond Future	1,054.0700	1.0541	1,057.5000	1.0575	0.325	0	0	0
2016/02/17	R203	04/08/2016	7.25	Put	Bond Future	1,062.3500	1.0623	1,065.8500	1.0658	0.329	0	0	0
2016/02/17	R203	03/11/2016	8.86	Call	Bond Future	772.0500	0.7720	756.2500	0.7563	(2.046)	0	0	0
2016/02/17	R203	03/11/2016			Bond Future	8.2021	101.2520	8.2183	101.2389	0.198	0.0000	0.0000	0

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2016/02/17	R203	03/11/2016	8.84	Call	Bond Future	760.6500	0.7606	744.8600	0.7449	(2.076)	0	0	0
2016/02/17	R203	03/11/2016	8.85	Call	Bond Future	766.3400	0.7663	750.5500	0.7506	(2.060)	0	0	0
2016/02/17	R203	03/11/2016	8.84	Put	Bond Future	247.1700	0.2472	244.4800	0.2445	(1.088)	0	0	0
2016/02/17	R203	03/11/2016	8.86	Put	Bond Future	242.5300	0.2425	239.8300	0.2398	(1.113)	0	0	0
2016/02/17	R203	03/11/2016	8.85	Put	Bond Future	244.8400	0.2448	242.1500	0.2421	(1.099)	0	0	0
2016/02/17	R204	05/05/2016	7.75	Call	Bond Future	159.5200	0.1595	147.1100	0.1471	(7.780)	0	0	0
2016/02/17	R204	05/05/2016			Bond Future	8.4804	101.9615	8.4932	101.9321	0.151	0.0000	0.0000	33,079
2016/02/17	R204	05/05/2016	7.76	Call	Bond Future	163.5900	0.1636	150.9800	0.1510	(7.708)	0	0	0
2016/02/17	R204	05/05/2016	7.74	Put	Bond Future	1,867.4100	1.8674	1,884.5400	1.8845	0.917	0	0	0
2016/02/17	R204	05/05/2016	7.76	Put	Bond Future	1,828.8500	1.8288	1,845.5800	1.8456	0.915	0	0	0
2016/02/17	R204	05/05/2016	7.74	Call	Bond Future	155.4200	0.1554	143.2100	0.1432	(7.856)	0	0	0
2016/02/17	R204	05/05/2016	7.75	Put	Bond Future	1,848.1400	1.8481	1,865.0700	1.8651	0.916	0	0	0
2016/02/17	R204	04/08/2016			Bond Future	8.5671	99.8858	8.5818	99.8552	0.171	0.0000	0.0000	0
2016/02/17	R204	04/08/2016	7.74	Put	Bond Future	2,040.3100	2.0403	2,053.9500	2.0540	0.669	0	0	0
2016/02/17	R204	04/08/2016	7.76	Put	Bond Future	2,007.4100	2.0074	2,020.7300	2.0207	0.664	0	0	0
2016/02/17	R204	04/08/2016	7.74	Call	Bond Future	296.4000	0.2964	279.4400	0.2794	(5.722)	0	0	0
2016/02/17	R204	04/08/2016	7.75	Put	Bond Future	2,023.7300	2.0237	2,037.2100	2.0372	0.666	0	0	0
2016/02/17	R204	04/08/2016	7.75	Call	Bond Future	301.1300	0.3011	284.0100	0.2840	(5.685)	0	0	0
2016/02/17	R204	04/08/2016	7.76	Call	Bond Future	306.1200	0.3061	288.8400	0.2888	(5.645)	0	0	0
2016/02/17	R204	03/11/2016			Bond Future	8.6311	101.8469	8.6491	101.8130	0.209	0.0000	0.0000	0
2016/02/17	R204	03/11/2016	9.21	Put	Bond Future	658.8800	0.6589	653.4300	0.6534	(0.827)	0	0	0
2016/02/17	R204	03/11/2016	9.23	Put	Bond Future	647.0600	0.6471	641.2100	0.6412	(0.904)	0	0	0
2016/02/17	R204	03/11/2016	9.22	Put	Bond Future	652.9500	0.6530	647.1400	0.6471	(0.890)	0	0	0
2016/02/17	R204	03/11/2016	9.22	Call	Bond Future	1,755.2300	1.7552	1,715.4200	1.7154	(2.268)	0	0	0
2016/02/17	R204	03/11/2016	9.21	Call	Bond Future	1,742.5700	1.7426	1,703.1200	1.7031	(2.264)	0	0	0
2016/02/17	R204	03/11/2016	9.23	Call	Bond Future	1,767.9200	1.7679	1,728.0700	1.7281	(2.254)	0	0	0
2016/02/17	R207	05/05/2016	7.86	Put	Bond Future	2,740.6800	2.7407	2,751.3900	2.7514	0.391	0	0	0
2016/02/17	R207	05/05/2016			Bond Future	8.6997	97.8080	8.7071	97.7858	0.085	0.0000	0.0000	42,204
2016/02/17	R207	05/05/2016	7.85	Put	Bond Future	2,767.3100	2.7673	2,778.2100	2.7782	0.394	0	0	0
2016/02/17	R207	05/05/2016	7.56	Put	Bond Future	3,582.0400	3.5820	3,597.6500	3.5976	0.436	0	0	0
2016/02/17	R207	05/05/2016	7.84	Put	Bond Future	2,794.0400	2.7940	2,805.1300	2.8051	0.397	0	0	0
2016/02/17	R207	05/05/2016	7.56	Call	Bond Future	75.4100	0.0754	68.7800	0.0688	(8.792)	0	0	43
2016/02/17	R207	05/05/2016	7.85	Call	Bond Future	167.6200	0.1676	156.2800	0.1563	(6.765)	0	0	0
2016/02/17	R207	05/05/2016	7.86	Call	Bond Future	172.0800	0.1721	160.5500	0.1605	(6.700)	0	0	0
2016/02/17	R207	05/05/2016	7.84	Call	Bond Future	163.2400	0.1632	152.0900	0.1521	(6.830)	0	0	0
2016/02/17	R207	04/08/2016			Bond Future	8.7821	96.0493	8.7904	96.0259	0.094	0.0000	0.0000	0
2016/02/17	R207	04/08/2016	7.99	Put	Bond Future	2,724.8000	2.7248	2,729.3800	2.7294	0.168	0	0	0
2016/02/17	R207	04/08/2016	8.01	Put	Bond Future	2,680.8300	2.6808	2,685.1100	2.6851	0.160	0	0	0
2016/02/17	R207	04/08/2016	8.00	Put	Bond Future	2,702.5700	2.7026	2,707.0000	2.7070	0.164	0	0	0
2016/02/17	R207	04/08/2016	8.01	Call	Bond Future	466.7200	0.4667	447.6500	0.4477	(4.086)	0	0	0
2016/02/17	R207	04/08/2016	7.99	Call	Bond Future	452.5100	0.4525	433.7400	0.4337	(4.148)	0	0	0
2016/02/17	R207	04/08/2016	8.00	Call	Bond Future	459.3700	0.4594	440.4500	0.4405	(4.119)	0	0	0
2016/02/17	R208	05/05/2016	7.99	Call	Bond Future	210.9500	0.2109	196.2700	0.1963	(6.959)	0	0	0
2016/02/17	R208	05/05/2016	8.00	Put	Bond Future	3,461.0700	3.4611	3,474.5200	3.4745	0.389	0	0	0
2016/02/17	R208	05/05/2016			Bond Future	8.8579	92.5031	8.8656	92.4748	0.086	0.0000	0.0000	45,535

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/17	R208	05/05/2016	8.00	Call	Bond Future	216.1900	0.2162	201.2800	0.2013	(6.897)	0	0	0
2016/02/17	R208	05/05/2016	8.01	Call	Bond Future	221.7400	0.2217	206.5900	0.2066	(6.832)	0	0	0
2016/02/17	R208	05/05/2016	7.99	Put	Bond Future	3,494.4600	3.4945	3,508.1400	3.5081	0.391	0	0	0
2016/02/17	R208	05/05/2016	8.01	Put	Bond Future	3,428.0000	3.4280	3,441.2100	3.4412	0.385	0	0	0
2016/02/17	R208	04/08/2016	8.01	Put	Bond Future	3,826.0200	3.8260	3,834.5300	3.8345	0.222	0	0	0
2016/02/17	R208	04/08/2016			Bond Future	8.9294	94.2870	8.9377	94.2574	0.094	0.0000	0.0000	0
2016/02/17	R208	04/08/2016	8.00	Put	Bond Future	3,855.1400	3.8551	3,863.8400	3.8638	0.226	0	0	0
2016/02/17	R208	04/08/2016	7.99	Call	Bond Future	480.0100	0.4800	459.2800	0.4593	(4.319)	0	0	0
2016/02/17	R208	04/08/2016	8.00	Call	Bond Future	487.4500	0.4874	466.5500	0.4666	(4.288)	0	0	0
2016/02/17	R208	04/08/2016	8.01	Call	Bond Future	495.3600	0.4954	474.2700	0.4743	(4.258)	0	0	0
2016/02/17	R208	04/08/2016	7.99	Put	Bond Future	3,884.7400	3.8847	3,893.6100	3.8936	0.228	0	0	0
2016/02/17	R208	03/11/2016	9.59	Put	Bond Future	1,183.8000	1.1838	1,170.3700	1.1704	(1.134)	0	0	0
2016/02/17	R208	03/11/2016			Bond Future	8.9877	92.7343	8.9974	92.7016	0.107	0.0000	0.0000	0
2016/02/17	R208	03/11/2016	9.58	Put	Bond Future	1,194.7600	1.1948	1,181.3300	1.1813	(1.124)	0	0	0
2016/02/17	R208	03/11/2016	9.57	Call	Bond Future	3,154.3200	3.1543	3,108.1700	3.1082	(1.463)	0	0	0
2016/02/17	R208	03/11/2016	9.58	Call	Bond Future	3,176.0200	3.1760	3,129.8500	3.1299	(1.454)	0	0	0
2016/02/17	R208	03/11/2016	9.59	Call	Bond Future	3,198.0600	3.1981	3,151.8900	3.1519	(1.444)	0	0	0
2016/02/17	R208	03/11/2016	9.57	Put	Bond Future	1,206.0800	1.2061	1,192.6700	1.1927	(1.112)	0	0	0
2016/02/17	R209	05/05/2016			Bond Future	9.7675	70.0615	9.7296	70.3122	(0.388)	0.0000	0.0000	31,955
2016/02/17	R209	05/05/2016	9.00	Call	Bond Future	645.5800	0.6456	679.4100	0.6794	5.240	0	0	6,700
2016/02/17	R209	05/05/2016	8.25	Put	Bond Future	11,323.6200	11.3236	11,078.0200	11.0780	(2.169)	0	0	0
2016/02/17	R209	05/05/2016	8.99	Put	Bond Future	6,064.8300	6.0648	5,847.3100	5.8473	(3.587)	0	0	0
2016/02/17	R209	05/05/2016	9.01	Put	Bond Future	5,944.1200	5.9441	5,727.9400	5.7279	(3.637)	0	0	0
2016/02/17	R209	05/05/2016	9.00	Put	Bond Future	6,004.0800	6.0041	5,787.2200	5.7872	(3.612)	0	0	0
2016/02/17	R209	05/05/2016	9.01	Call	Bond Future	659.4400	0.6594	693.9500	0.6939	5.233	0	0	0
2016/02/17	R209	05/05/2016	8.25	Call	Bond Future	99.9400	0.0999	105.0300	0.1050	5.093	0	0	6,700
2016/02/17	R209	05/05/2016	8.99	Call	Bond Future	632.4000	0.6324	665.5700	0.6656	5.245	0	0	0
2016/02/17	R209	04/08/2016	9.26	Call	Bond Future	1,910.3600	1.9104	1,977.7900	1.9778	3.530	0	0	0
2016/02/17	R209	04/08/2016			Bond Future	9.8206	71.4126	9.7817	71.6676	(0.396)	0.0000	0.0000	0
2016/02/17	R209	04/08/2016	9.60	Put	Bond Future	4,249.5200	4.2495	4,086.9200	4.0869	(3.826)	0	0	0
2016/02/17	R209	04/08/2016	10.60	Call	Bond Future	6,375.5900	6.3756	6,542.3500	6.5424	2.616	0	0	6,000
2016/02/17	R209	04/08/2016	9.24	Call	Bond Future	1,865.1000	1.8651	1,931.1500	1.9312	3.541	0	0	0
2016/02/17	R209	04/08/2016	9.25	Call	Bond Future	1,887.5600	1.8876	1,954.2900	1.9543	3.535	0	0	0
2016/02/17	R209	04/08/2016	10.60	Put	Bond Future	1,560.9800	1.5610	1,472.7500	1.4728	(5.652)	0	0	0
2016/02/17	R209	04/08/2016	9.24	Put	Bond Future	5,822.8700	5.8229	5,633.9300	5.6339	(3.245)	0	0	0
2016/02/17	R209	04/08/2016	9.26	Put	Bond Future	5,726.1300	5.7261	5,538.5700	5.5386	(3.276)	0	0	0
2016/02/17	R209	04/08/2016	9.60	Call	Bond Future	2,785.0300	2.7850	2,877.4200	2.8774	3.317	0	0	6,000
2016/02/17	R209	04/08/2016	9.25	Put	Bond Future	5,774.2800	5.7743	5,586.0200	5.5860	(3.260)	0	0	0
2016/02/17	R209	03/11/2016	10.26	Call	Bond Future	5,572.4000	5.5724	5,704.0300	5.7040	2.362	0	0	0
2016/02/17	R209	03/11/2016			Bond Future	9.8668	69.6631	9.8271	69.9212	(0.403)	0.0000	0.0000	0
2016/02/17	R209	03/11/2016	10.24	Call	Bond Future	5,499.7100	5.4997	5,630.3200	5.6303	2.375	0	0	0
2016/02/17	R209	03/11/2016	10.25	Call	Bond Future	5,536.0100	5.5360	5,667.0200	5.6670	2.367	0	0	0
2016/02/17	R209	03/11/2016	10.24	Put	Bond Future	3,146.4100	3.1464	3,019.0000	3.0190	(4.049)	0	0	0
2016/02/17	R209	03/11/2016	10.25	Put	Bond Future	3,121.3600	3.1214	2,994.3500	2.9944	(4.069)	0	0	0
2016/02/17	R209	03/11/2016	10.26	Put	Bond Future	3,096.5000	3.0965	2,970.1100	2.9701	(4.082)	0	0	0
2016/02/17	R210	05/05/2016			Bond Future	180.8442	180.8442	180.7797	180.7797	(0.036)	0.0000	0.0000	1,554

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2016/02/17	R210	05/05/2016	184.99	Put	Bond Future	4,145.7600	4.1458	4,210.2600	4.2103	1.556	0	0	0
2016/02/17	R210	05/05/2016	185.00	Put	Bond Future	4,155.7600	4.1558	4,220.2600	4.2203	1.552	0	0	0
2016/02/17	R210	05/05/2016	185.01	Put	Bond Future	4,165.7600	4.1658	4,230.2600	4.2303	1.548	0	0	0
2016/02/17	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R210	04/08/2016			Bond Future	184.3460	184.3460	184.2790	184.2790	(0.036)	0.0000	0.0000	0
2016/02/17	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R210	04/08/2016	181.50	Call	Bond Future	2,845.9800	2.8460	2,778.9800	2.7790	(2.354)	0	0	0
2016/02/17	R210	04/08/2016	181.52	Call	Bond Future	2,825.9800	2.8260	2,758.9800	2.7590	(2.371)	0	0	0
2016/02/17	R210	04/08/2016	181.51	Call	Bond Future	2,835.9800	2.8360	2,768.9800	2.7690	(2.362)	0	0	0
2016/02/17	R211	05/05/2016	139.01	Put	Bond Future	1,762.1700	1.7622	1,814.5200	1.8145	2.971	0	0	0
2016/02/17	R211	05/05/2016			Bond Future	137.2478	137.2478	137.1955	137.1955	(0.038)	0.0000	0.0000	57
2016/02/17	R211	05/05/2016	139.00	Put	Bond Future	1,752.1700	1.7522	1,804.5200	1.8045	2.988	0	0	0
2016/02/17	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R211	05/05/2016	138.99	Put	Bond Future	1,742.1700	1.7422	1,794.5200	1.7945	3.005	0	0	0
2016/02/17	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R211	04/08/2016			Bond Future	138.1682	138.1682	138.1139	138.1139	(0.039)	0.0000	0.0000	0
2016/02/17	R211	04/08/2016	137.09	Call	Bond Future	1,078.1800	1.0782	1,023.8500	1.0239	(5.039)	0	0	0
2016/02/17	R211	04/08/2016	137.07	Call	Bond Future	1,098.1800	1.0982	1,043.8500	1.0439	(4.947)	0	0	0
2016/02/17	R211	04/08/2016	137.08	Call	Bond Future	1,088.1800	1.0882	1,033.8500	1.0339	(4.993)	0	0	0
2016/02/17	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R212	05/05/2016			Bond Future	142.6533	142.6533	142.6028	142.6028	(0.035)	0.0000	0.0000	3,830
2016/02/17	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R212	05/05/2016	144.99	Put	Bond Future	2,336.6900	2.3367	2,387.1800	2.3872	2.161	0	0	0
2016/02/17	R212	05/05/2016	145.01	Put	Bond Future	2,356.6900	2.3567	2,407.1800	2.4072	2.142	0	0	0
2016/02/17	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R212	05/05/2016	145.00	Put	Bond Future	2,346.6900	2.3467	2,397.1800	2.3972	2.152	0	0	0
2016/02/17	R212	04/08/2016	142.43	Call	Bond Future	1,078.7000	1.0787	1,026.2600	1.0263	(4.861)	0	0	0
2016/02/17	R212	04/08/2016			Bond Future	143.5087	143.5087	143.4563	143.4563	(0.037)	0.0000	0.0000	0
2016/02/17	R212	04/08/2016	142.44	Call	Bond Future	1,068.7000	1.0687	1,016.2600	1.0163	(4.907)	0	0	0
2016/02/17	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/17	R212	04/08/2016	142.42	Call	Bond Future	1,088.7000	1.0887	1,036.2600	1.0363	(4.817)	0	0	0
2016/02/17	R213	05/05/2016	8.74	Put	Bond Future	6,791.9900	6.7920	6,647.1000	6.6471	(2.133)	0	0	0
2016/02/17	R213	05/05/2016	8.76	Put	Bond Future	6,666.3200	6.6663	6,521.8800	6.5219	(2.167)	0	0	0
2016/02/17	R213	05/05/2016			Bond Future	9.6435	80.7279	9.6208	80.8787	(0.236)	0.0000	0.0000	47,717
2016/02/17	R213	05/05/2016	8.75	Put	Bond Future	6,728.7800	6.7288	6,584.1200	6.5841	(2.150)	0	0	0

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2016/02/17	R213	05/05/2016	8.74	Call	Bond Future	473.4800	0.4735	479.4600	0.4795	1.263	0	0	0
2016/02/17	R213	05/05/2016	8.75	Call	Bond Future	484.0200	0.4840	490.2300	0.4902	1.283	0	0	0
2016/02/17	R213	05/05/2016	8.76	Call	Bond Future	495.2200	0.4952	501.6500	0.5016	1.298	0	0	0
2016/02/17	R213	04/08/2016			Bond Future	9.6978	82.2843	9.6744	82.4376	(0.241)	0.0000	0.0000	0
2016/02/17	R213	04/08/2016	8.99	Put	Bond Future	6,405.4200	6.4054	6,271.0700	6.2711	(2.097)	0	0	0
2016/02/17	R213	04/08/2016	9.01	Put	Bond Future	6,303.9900	6.3040	6,170.2800	6.1703	(2.121)	0	0	0
2016/02/17	R213	04/08/2016	9.00	Put	Bond Future	6,354.5800	6.3546	6,220.5500	6.2205	(2.109)	0	0	0
2016/02/17	R213	04/08/2016	9.01	Call	Bond Future	1,617.2000	1.6172	1,636.7100	1.6367	1.206	0	0	0
2016/02/17	R213	04/08/2016	8.99	Call	Bond Future	1,576.5700	1.5766	1,595.4400	1.5954	1.197	0	0	0
2016/02/17	R213	04/08/2016	9.00	Call	Bond Future	1,596.8000	1.5968	1,615.9900	1.6160	1.202	0	0	0
2016/02/17	R213	03/11/2016			Bond Future	9.7477	80.3473	9.7239	80.5013	(0.244)	0.0000	0.0000	0
2016/02/17	R213	03/11/2016	10.18	Put	Bond Future	2,940.9600	2.9410	2,846.5500	2.8465	(3.210)	0	0	0
2016/02/17	R213	03/11/2016	10.20	Put	Bond Future	2,893.1300	2.8931	2,799.3000	2.7993	(3.243)	0	0	0
2016/02/17	R213	03/11/2016	10.18	Call	Bond Future	5,667.9100	5.6679	5,727.5000	5.7275	1.051	0	0	0
2016/02/17	R213	03/11/2016	10.19	Put	Bond Future	2,916.8300	2.9168	2,822.8400	2.8228	(3.222)	0	0	0
2016/02/17	R213	03/11/2016	10.19	Call	Bond Future	5,705.2700	5.7053	5,765.2800	5.7653	1.052	0	0	0
2016/02/17	R213	03/11/2016	10.20	Call	Bond Future	5,742.9800	5.7430	5,803.1500	5.8032	1.048	0	0	0
2016/02/17	R214	05/05/2016	9.01	Call	Bond Future	545.4400	0.5454	576.6400	0.5766	5.720	0	0	0
2016/02/17	R214	05/05/2016	9.30	Put	Bond Future	5,129.9900	5.1300	4,924.9800	4.9250	(3.996)	0	0	0
2016/02/17	R214	05/05/2016			Bond Future	9.8805	70.1601	9.8426	70.4185	(0.384)	0.0000	0.0000	31,399
2016/02/17	R214	05/05/2016	8.99	Call	Bond Future	521.7600	0.5218	551.7100	0.5517	5.740	0	0	0
2016/02/17	R214	05/05/2016	9.00	Call	Bond Future	533.2900	0.5333	563.8600	0.5639	5.732	0	0	0
2016/02/17	R214	05/05/2016	8.99	Put	Bond Future	7,038.8500	7.0388	6,810.4900	6.8105	(3.244)	0	0	0
2016/02/17	R214	05/05/2016	9.01	Put	Bond Future	6,905.2300	6.9052	6,678.1200	6.6781	(3.289)	0	0	0
2016/02/17	R214	05/05/2016	9.30	Call	Bond Future	992.4400	0.9924	1,045.7400	1.0457	5.371	0	0	0
2016/02/17	R214	05/05/2016	9.00	Put	Bond Future	6,971.6600	6.9717	6,743.9200	6.7439	(3.267)	0	0	0
2016/02/17	R214	04/08/2016	9.25	Put	Bond Future	6,587.3800	6.5874	6,391.7600	6.3918	(2.970)	0	0	0
2016/02/17	R214	04/08/2016	11.30	Call	Bond Future	9,113.7900	9.1138	9,322.8600	9.3229	2.294	0	0	6,300
2016/02/17	R214	04/08/2016	9.24	Call	Bond Future	1,707.5200	1.7075	1,773.9500	1.7740	3.890	0	0	0
2016/02/17	R214	04/08/2016			Bond Future	9.9323	71.5129	9.8934	71.7756	(0.392)	0.0000	0.0000	0
2016/02/17	R214	04/08/2016	9.30	Call	Bond Future	1,839.7900	1.8398	1,910.4500	1.9104	3.841	0	0	1,300
2016/02/17	R214	04/08/2016	8.55	Put	Bond Future	11,090.9500	11.0910	10,856.0100	10.8560	(2.118)	0	0	0
2016/02/17	R214	04/08/2016	9.25	Call	Bond Future	1,729.1600	1.7292	1,796.2900	1.7963	3.882	0	0	0
2016/02/17	R214	04/08/2016	11.30	Put	Bond Future	851.6500	0.8517	797.9700	0.7980	(6.303)	0	0	0
2016/02/17	R214	04/08/2016	10.30	Put	Bond Future	2,523.0700	2.5231	2,407.8400	2.4078	(4.567)	0	0	0
2016/02/17	R214	04/08/2016	9.26	Call	Bond Future	1,750.9800	1.7510	1,818.8100	1.8188	3.874	0	0	0
2016/02/17	R214	04/08/2016	9.30	Put	Bond Future	6,323.0600	6.3231	6,130.9700	6.1310	(3.038)	0	0	0
2016/02/17	R214	04/08/2016	8.55	Call	Bond Future	637.9600	0.6380	665.7700	0.6658	4.359	0	0	1,300
2016/02/17	R214	04/08/2016	9.24	Put	Bond Future	6,641.1100	6.6411	6,444.7900	6.4448	(2.956)	0	0	0
2016/02/17	R214	04/08/2016	10.30	Call	Bond Future	4,924.3800	4.9244	5,071.9000	5.0719	2.996	0	0	6,300
2016/02/17	R214	04/08/2016	9.26	Put	Bond Future	6,533.9600	6.5340	6,339.0400	6.3390	(2.983)	0	0	0
2016/02/17	R214	03/11/2016	10.35	Put	Bond Future	3,311.1700	3.3112	3,185.7400	3.1857	(3.788)	0	0	0
2016/02/17	R214	03/11/2016			Bond Future	9.9800	69.6182	9.9403	69.8842	(0.398)	0.0000	0.0000	0
2016/02/17	R214	03/11/2016	10.34	Put	Bond Future	3,337.2800	3.3373	3,211.2200	3.2112	(3.777)	0	0	0
2016/02/17	R214	03/11/2016	10.35	Call	Bond Future	5,707.6800	5.7077	5,848.2800	5.8483	2.463	0	0	0
2016/02/17	R214	03/11/2016	10.33	Call	Bond Future	5,634.1300	5.6341	5,773.4800	5.7735	2.473	0	0	0
2016/02/17	R214	03/11/2016	10.34	Call	Bond Future	5,670.8700	5.6709	5,810.8400	5.8108	2.468	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
2016/02/17	R214	03/11/2016	10.33	Put	Bond Future	3,363.5700	3.3636	3,236.8900	3.2369	(3.766)	0	0	0
2016/02/17	R248	05/05/2016			Bond Future	9.9938	89.7913	9.9506	90.1617	(0.432)	0.0000	0.0000	63,832
2016/02/17	R248	05/05/2016	8.99	Put	Bond Future	9,899.2500	9.8992	9,566.9400	9.5669	(3.357)	0	0	0
2016/02/17	R248	05/05/2016	9.01	Put	Bond Future	9,720.2400	9.7202	9,389.5900	9.3896	(3.402)	0	0	0
2016/02/17	R248	05/05/2016	8.99	Call	Bond Future	517.4700	0.5175	555.5200	0.5555	7.353	0	0	0
2016/02/17	R248	05/05/2016	9.00	Put	Bond Future	9,809.3100	9.8093	9,477.8100	9.4778	(3.379)	0	0	0
2016/02/17	R248	05/05/2016	9.00	Call	Bond Future	529.6200	0.5296	568.4800	0.5685	7.337	0	0	0
2016/02/17	R248	05/05/2016	9.01	Call	Bond Future	542.4500	0.5424	582.1600	0.5822	7.320	0	0	0
2016/02/17	R248	04/08/2016			Bond Future	10.0495	91.5225	10.0050	91.8994	(0.442)	0.0000	0.0000	0
2016/02/17	R248	04/08/2016	9.25	Call	Bond Future	1,885.4600	1.8855	1,977.8000	1.9778	4.897	0	0	0
2016/02/17	R248	04/08/2016	9.24	Put	Bond Future	9,210.9600	9.2110	8,925.4300	8.9254	(3.100)	0	0	0
2016/02/17	R248	04/08/2016	9.26	Put	Bond Future	9,065.4200	9.0654	8,781.8500	8.7818	(3.128)	0	0	0
2016/02/17	R248	04/08/2016	9.25	Put	Bond Future	9,137.4600	9.1375	8,852.9000	8.8529	(3.114)	0	0	0
2016/02/17	R248	04/08/2016	9.26	Call	Bond Future	1,910.6500	1.9106	2,003.9800	2.0040	4.885	0	0	0
2016/02/17	R248	04/08/2016	9.24	Call	Bond Future	1,861.5500	1.8616	1,952.9200	1.9529	4.908	0	0	0
2016/02/17	R248	03/11/2016	10.38	Call	Bond Future	6,756.2600	6.7563	6,963.8300	6.9638	3.072	0	0	0
2016/02/17	R248	03/11/2016			Bond Future	10.1010	88.8789	10.0556	89.2608	(0.450)	0.0000	0.0000	0
2016/02/17	R248	03/11/2016	10.39	Call	Bond Future	6,801.5100	6.8015	7,009.9600	7.0100	3.065	0	0	0
2016/02/17	R248	03/11/2016	10.37	Put	Bond Future	4,511.4800	4.5115	4,336.3400	4.3363	(3.882)	0	0	0
2016/02/17	R248	03/11/2016	10.39	Put	Bond Future	4,442.0300	4.4420	4,268.6400	4.2686	(3.903)	0	0	0
2016/02/17	R248	03/11/2016	10.37	Call	Bond Future	6,711.3900	6.7114	6,918.0900	6.9181	3.080	0	0	0
2016/02/17	R248	03/11/2016	10.38	Put	Bond Future	4,476.4900	4.4765	4,302.2200	4.3022	(3.893)	0	0	0

**Total**

**695093**