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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/03/2016 TO 02/03/2016

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	2025	05/05/2016			Bond Future	123.4230	123.4230	123.3983	123.3983	(0.020)	0.0000	0.0000	4,606
2016/03/02	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2025	05/05/2016	125.99	Put	Bond Future	2,567.0300	2.5670	2,591.6900	2.5917	0.961	0	0	0
2016/03/02	2025	05/05/2016	126.01	Put	Bond Future	2,587.0300	2.5870	2,611.6900	2.6117	0.953	0	0	0
2016/03/02	2025	05/05/2016	126.00	Put	Bond Future	2,577.0300	2.5770	2,601.6900	2.6017	0.957	0	0	0
2016/03/02	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2025	04/08/2016			Bond Future	124.5197	124.5197	124.4947	124.4947	(0.020)	0.0000	0.0000	0
2016/03/02	2025	04/08/2016	123.86	Call	Bond Future	659.7300	0.6597	634.7400	0.6347	(3.788)	0	0	0
2016/03/02	2025	04/08/2016	123.87	Call	Bond Future	649.7300	0.6497	624.7400	0.6247	(3.846)	0	0	0
2016/03/02	2025	04/08/2016	123.85	Call	Bond Future	669.7300	0.6697	644.7400	0.6447	(3.731)	0	0	0
2016/03/02	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2030	05/05/2016	8.99	Put	Bond Future	5,571.1200	5.5711	5,519.9800	5.5200	(0.918)	0	0	0
2016/03/02	2030	05/05/2016	9.01	Put	Bond Future	5,423.8300	5.4238	5,372.6900	5.3727	(0.943)	0	0	0
2016/03/02	2030	05/05/2016			Bond Future	9.7793	88.8864	9.7718	88.9376	(0.077)	0.0000	0.0000	17,366
2016/03/02	2030	05/05/2016	9.00	Put	Bond Future	5,497.4300	5.4974	5,446.2900	5.4463	(0.930)	0	0	0
2016/03/02	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2030	04/08/2016	10.17	Call	Bond Future	2,080.9900	2.0810	2,133.0600	2.1331	2.502	0	0	0
2016/03/02	2030	04/08/2016			Bond Future	9.8515	86.5628	9.8437	86.6149	(0.079)	0.0000	0.0000	0
2016/03/02	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2032	05/05/2016			Bond Future	9.9186	87.6747	9.9110	87.7289	(0.077)	0.0000	0.0000	9,231
2016/03/02	2032	05/05/2016	8.99	Put	Bond Future	7,387.9500	7.3879	7,331.2200	7.3312	(0.768)	0	0	0
2016/03/02	2032	05/05/2016	9.01	Put	Bond Future	7,248.0300	7.2480	7,191.3200	7.1913	(0.782)	0	0	0
2016/03/02	2032	05/05/2016	9.00	Put	Bond Future	7,317.8400	7.3178	7,261.1200	7.2611	(0.775)	0	0	0
2016/03/02	2032	05/05/2016	9.01	Call	Bond Future	392.4400	0.3924	389.9700	0.3900	(0.629)	0	0	0
2016/03/02	2032	05/05/2016	8.99	Call	Bond Future	372.6600	0.3727	370.1700	0.3702	(0.668)	0	0	0
2016/03/02	2032	05/05/2016	9.00	Call	Bond Future	382.4500	0.3824	379.9700	0.3800	(0.648)	0	0	0
2016/03/02	2032	04/08/2016	9.01	Call	Bond Future	1,106.8800	1.1069	1,110.9100	1.1109	0.364	0	0	0
2016/03/02	2032	04/08/2016			Bond Future	9.9890	89.3363	9.9812	89.3915	(0.079)	0.0000	0.0000	0
2016/03/02	2032	04/08/2016	8.99	Call	Bond Future	1,074.3400	1.0743	1,078.2100	1.0782	0.360	0	0	0
2016/03/02	2032	04/08/2016	9.00	Call	Bond Future	1,090.5200	1.0905	1,094.4800	1.0945	0.363	0	0	0
2016/03/02	2032	04/08/2016	8.99	Put	Bond Future	8,544.4100	8.5444	8,493.0300	8.4930	(0.601)	0	0	0
2016/03/02	2032	04/08/2016	9.01	Put	Bond Future	8,418.3200	8.4183	8,367.1000	8.3671	(0.608)	0	0	0
2016/03/02	2032	04/08/2016	9.00	Put	Bond Future	8,481.2200	8.4812	8,429.9300	8.4299	(0.605)	0	0	0

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2016/03/02	2032	03/11/2016			Bond Future	10.0533	86.8929	10.0455	86.9471	(0.078)	0.0000	0.0000	0
2016/03/02	2032	03/11/2016	10.28	Put	Bond Future	3,765.7000	3.7657	3,734.0100	3.7340	(0.842)	0	0	0
2016/03/02	2032	03/11/2016	10.30	Put	Bond Future	3,706.5800	3.7066	3,675.1600	3.6752	(0.848)	0	0	0
2016/03/02	2032	03/11/2016	10.29	Put	Bond Future	3,735.9100	3.7359	3,704.3500	3.7044	(0.845)	0	0	0
2016/03/02	2032	03/11/2016	10.30	Call	Bond Future	5,394.5100	5.3945	5,417.2600	5.4173	0.422	0	0	0
2016/03/02	2032	03/11/2016	10.28	Call	Bond Future	5,318.6400	5.3186	5,341.1200	5.3411	0.423	0	0	0
2016/03/02	2032	03/11/2016	10.29	Call	Bond Future	5,356.3800	5.3564	5,378.9900	5.3790	0.422	0	0	0
2016/03/02	2033	05/05/2016			Bond Future	102.9130	102.9130	102.9672	102.9672	0.053	0.0000	0.0000	1,032
2016/03/02	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2033	05/05/2016	102.40	Call	Bond Future	513.0000	0.5130	567.2300	0.5672	10.571	0	0	0
2016/03/02	2033	05/05/2016	102.41	Call	Bond Future	503.0000	0.5030	557.2300	0.5572	10.781	0	0	0
2016/03/02	2033	05/05/2016	102.39	Call	Bond Future	523.0000	0.5230	577.2300	0.5772	10.369	0	0	0
2016/03/02	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2037	05/05/2016	8.99	Call	Bond Future	303.1600	0.3032	292.2700	0.2923	(3.592)	0	0	0
2016/03/02	2037	05/05/2016	9.00	Put	Bond Future	9,001.6800	9.0017	9,011.6000	9.0116	0.110	0	0	0
2016/03/02	2037	05/05/2016			Bond Future	10.0429	88.9625	10.0456	88.9415	0.027	0.0000	0.0000	40,778
2016/03/02	2037	05/05/2016	9.00	Call	Bond Future	311.6100	0.3116	300.5300	0.3005	(3.556)	0	0	0
2016/03/02	2037	05/05/2016	9.01	Call	Bond Future	320.3200	0.3203	309.0400	0.3090	(3.521)	0	0	0
2016/03/02	2037	05/05/2016	8.99	Put	Bond Future	9,083.1100	9.0831	9,093.2200	9.0932	0.111	0	0	0
2016/03/02	2037	05/05/2016	9.01	Put	Bond Future	8,920.6400	8.9206	8,930.3600	8.9304	0.109	0	0	0
2016/03/02	2037	04/08/2016			Bond Future	10.1133	86.3897	10.1161	86.3683	0.028	0.0000	0.0000	0
2016/03/02	2037	04/08/2016	9.24	Put	Bond Future	8,539.1800	8.5392	8,544.9400	8.5449	0.067	0	0	0
2016/03/02	2037	04/08/2016	9.26	Put	Bond Future	8,407.6300	8.4076	8,413.1500	8.4132	0.066	0	0	0
2016/03/02	2037	04/08/2016	9.24	Call	Bond Future	1,451.3400	1.4513	1,435.6200	1.4356	(1.083)	0	0	0
2016/03/02	2037	04/08/2016	9.25	Put	Bond Future	8,473.3400	8.4733	8,478.9800	8.4790	0.067	0	0	0
2016/03/02	2037	04/08/2016	9.25	Call	Bond Future	1,471.8000	1.4718	1,455.9600	1.4560	(1.076)	0	0	0
2016/03/02	2037	04/08/2016	9.26	Call	Bond Future	1,492.2600	1.4923	1,476.3000	1.4763	(1.070)	0	0	0
2016/03/02	2037	03/11/2016	10.35	Call	Bond Future	5,607.9300	5.6079	5,584.3300	5.5843	(0.421)	0	0	0
2016/03/02	2037	03/11/2016	10.36	Put	Bond Future	4,255.1900	4.2552	4,255.5800	4.2556	0.009	0	0	0
2016/03/02	2037	03/11/2016			Bond Future	10.1728	88.0495	10.1760	88.0254	0.031	0.0000	0.0000	0
2016/03/02	2037	03/11/2016	10.36	Call	Bond Future	5,648.1000	5.6481	5,624.4500	5.6245	(0.419)	0	0	0
2016/03/02	2037	03/11/2016	10.37	Call	Bond Future	5,688.3800	5.6884	5,664.6800	5.6647	(0.417)	0	0	0
2016/03/02	2037	03/11/2016	10.35	Put	Bond Future	4,288.5100	4.2885	4,288.9500	4.2889	0.010	0	0	0
2016/03/02	2037	03/11/2016	10.37	Put	Bond Future	4,222.0900	4.2221	4,222.4300	4.2224	0.008	0	0	0
2016/03/02	2038	05/05/2016	131.01	Put	Bond Future	2,142.7300	2.1427	2,279.5100	2.2795	6.383	0	0	0
2016/03/02	2038	05/05/2016			Bond Future	128.8673	128.8673	128.7305	128.7305	(0.106)	0.0000	0.0000	17,007
2016/03/02	2038	05/05/2016	131.00	Put	Bond Future	2,132.7300	2.1327	2,269.5100	2.2695	6.413	0	0	0
2016/03/02	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2038	05/05/2016	130.99	Put	Bond Future	2,122.7300	2.1227	2,259.5100	2.2595	6.444	0	0	0
2016/03/02	2038	04/08/2016			Bond Future	129.9111	129.9111	129.7718	129.7718	(0.107)	0.0000	0.0000	0
2016/03/02	2038	04/08/2016	129.31	Call	Bond Future	601.0900	0.6011	461.7900	0.4618	(23.175)	0	0	0
2016/03/02	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/03/02	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2038	04/08/2016	129.32	Call	Bond Future	591.0900	0.5911	451.7900	0.4518	(23.567)	0	0	0
2016/03/02	2038	04/08/2016	129.30	Call	Bond Future	611.0900	0.6111	471.7900	0.4718	(22.795)	0	0	0
2016/03/02	2040	05/05/2016	9.50	Call	Bond Future	948.5700	0.9486	936.6700	0.9367	(1.255)	0	0	0
2016/03/02	2040	05/05/2016			Bond Future	10.1132	92.4974	10.1108	92.5170	(0.024)	0.0000	0.0000	1,812
2016/03/02	2040	05/05/2016	9.51	Call	Bond Future	968.8700	0.9689	956.8900	0.9569	(1.236)	0	0	0
2016/03/02	2040	05/05/2016	9.49	Call	Bond Future	928.4600	0.9285	916.6300	0.9166	(1.274)	0	0	0
2016/03/02	2040	05/05/2016	9.50	Put	Bond Future	6,216.6900	6.2167	6,185.1200	6.1851	(0.508)	0	0	0
2016/03/02	2040	05/05/2016	9.49	Put	Bond Future	6,286.6900	6.2867	6,255.1900	6.2552	(0.501)	0	0	0
2016/03/02	2040	05/05/2016	9.51	Put	Bond Future	6,147.0200	6.1470	6,115.3700	6.1154	(0.515)	0	0	0
2016/03/02	2040	04/08/2016			Bond Future	10.1841	89.7411	10.1816	89.7612	(0.024)	0.0000	0.0000	0
2016/03/02	2040	04/08/2016	9.49	Put	Bond Future	7,891.9300	7.8919	7,866.2600	7.8663	(0.325)	0	0	0
2016/03/02	2040	04/08/2016	9.50	Call	Bond Future	1,996.8800	1.9969	1,991.2800	1.9913	(0.280)	0	0	0
2016/03/02	2040	04/08/2016	9.51	Call	Bond Future	2,022.6700	2.0227	2,017.0900	2.0171	(0.276)	0	0	0
2016/03/02	2040	04/08/2016	9.49	Call	Bond Future	1,971.3000	1.9713	1,965.6900	1.9657	(0.285)	0	0	0
2016/03/02	2040	04/08/2016	9.51	Put	Bond Future	7,763.7500	7.7638	7,738.1100	7.7381	(0.330)	0	0	0
2016/03/02	2040	04/08/2016	9.50	Put	Bond Future	7,827.6700	7.8277	7,802.0100	7.8020	(0.328)	0	0	0
2016/03/02	2044	05/05/2016	8.99	Put	Bond Future	10,268.1300	10.2681	10,280.7500	10.2808	0.123	0	0	0
2016/03/02	2044	05/05/2016			Bond Future	10.0909	89.9562	10.0937	89.9329	0.028	0.0000	0.0000	20,252
2016/03/02	2044	05/05/2016	9.01	Put	Bond Future	10,085.9100	10.0859	10,098.1200	10.0981	0.121	0	0	0
2016/03/02	2044	05/05/2016	9.00	Put	Bond Future	10,176.6800	10.1767	10,189.1000	10.1891	0.122	0	0	0
2016/03/02	2044	05/05/2016	9.01	Call	Bond Future	297.1400	0.2971	286.0500	0.2861	(3.732)	0	0	0
2016/03/02	2044	05/05/2016	8.99	Call	Bond Future	280.8000	0.2808	270.1200	0.2701	(3.803)	0	0	0
2016/03/02	2044	05/05/2016	9.00	Call	Bond Future	288.7200	0.2887	277.8400	0.2778	(3.768)	0	0	0
2016/03/02	2044	04/08/2016	9.50	Call	Bond Future	2,074.5700	2.0746	2,054.8300	2.0548	(0.952)	0	0	0
2016/03/02	2044	04/08/2016			Bond Future	10.1587	87.2770	10.1616	87.2533	0.029	0.0000	0.0000	0
2016/03/02	2044	04/08/2016	9.51	Call	Bond Future	2,101.1900	2.1012	2,081.3300	2.0813	(0.945)	0	0	0
2016/03/02	2044	04/08/2016	9.49	Put	Bond Future	7,816.6400	7.8166	7,820.7600	7.8208	0.053	0	0	0
2016/03/02	2044	04/08/2016	9.51	Put	Bond Future	7,687.6500	7.6876	7,691.5300	7.6915	0.050	0	0	0
2016/03/02	2044	04/08/2016	9.49	Call	Bond Future	2,048.1700	2.0482	2,028.5500	2.0285	(0.958)	0	0	0
2016/03/02	2044	04/08/2016	9.50	Put	Bond Future	7,751.9600	7.7520	7,755.9600	7.7560	0.052	0	0	0
2016/03/02	2044	03/11/2016			Bond Future	10.2159	88.9538	10.2191	88.9274	0.032	0.0000	0.0000	0
2016/03/02	2044	03/11/2016	10.42	Call	Bond Future	6,173.3000	6.1733	6,147.4000	6.1474	(0.420)	0	0	0
2016/03/02	2044	03/11/2016	10.41	Put	Bond Future	4,586.5500	4.5865	4,587.0300	4.5870	0.010	0	0	0
2016/03/02	2044	03/11/2016	10.43	Put	Bond Future	4,516.1100	4.5161	4,516.4900	4.5165	0.008	0	0	0
2016/03/02	2044	03/11/2016	10.42	Put	Bond Future	4,551.3500	4.5513	4,551.7800	4.5518	0.009	0	0	0
2016/03/02	2044	03/11/2016	10.43	Call	Bond Future	6,216.1500	6.2162	6,190.2000	6.1902	(0.417)	0	0	0
2016/03/02	2044	03/11/2016	10.41	Call	Bond Future	6,130.2900	6.1303	6,104.4400	6.1044	(0.422)	0	0	0
2016/03/02	2046	05/05/2016			Bond Future	127.7317	127.7317	127.7070	127.7070	(0.019)	0.0000	0.0000	12,720
2016/03/02	2046	05/05/2016	129.99	Put	Bond Future	2,258.3500	2.2584	2,283.0100	2.2830	1.092	0	0	0
2016/03/02	2046	05/05/2016	130.01	Put	Bond Future	2,278.3500	2.2784	2,303.0100	2.3030	1.082	0	0	0
2016/03/02	2046	05/05/2016	130.00	Put	Bond Future	2,268.3500	2.2684	2,293.0100	2.2930	1.087	0	0	0
2016/03/02	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/02	2046	05/05/2016	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2046	04/08/2016	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2046	04/08/2016			Bond Future	130.1625		130.1625	130.1375	130.1375	(0.019)	0.0000	0.0000	0
2016/03/02	2046	04/08/2016	129.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2046	04/08/2016	129.00	Call	Bond Future	1,162.5200		1.1625	1,137.4800	1.1375	(2.154)	0	0	0
2016/03/02	2046	04/08/2016	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2046	04/08/2016	129.01	Call	Bond Future	1,152.5200		1.1525	1,127.4800	1.1275	(2.173)	0	0	0
2016/03/02	2046	04/08/2016	129.02	Call	Bond Future	1,142.5200		1.1425	1,117.4800	1.1175	(2.192)	0	0	0
2016/03/02	2050	05/05/2016	138.00	Put	Bond Future	1,641.7200		1.6417	1,990.9000	1.9909	21.269	0	0	0
2016/03/02	2050	05/05/2016			Bond Future	136.3583		136.3583	136.0091	136.0091	(0.256)	0.0000	0.0000	14,916
2016/03/02	2050	05/05/2016	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2050	05/05/2016	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2050	05/05/2016	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2050	05/05/2016	137.99	Put	Bond Future	1,631.7200		1.6317	1,980.9000	1.9809	21.400	0	0	0
2016/03/02	2050	05/05/2016	138.01	Put	Bond Future	1,651.7200		1.6517	2,000.9000	2.0009	21.140	0	0	0
2016/03/02	2050	04/08/2016	139.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2050	04/08/2016			Bond Future	137.3846		137.3846	137.0288	137.0288	(0.259)	0.0000	0.0000	0
2016/03/02	2050	04/08/2016	139.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2050	04/08/2016	139.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	2050	04/08/2016	139.12	Put	Bond Future	1,735.3600		1.7354	2,091.1900	2.0912	20.505	0	0	0
2016/03/02	2050	04/08/2016	139.14	Put	Bond Future	1,755.3600		1.7554	2,111.1900	2.1112	20.271	0	0	0
2016/03/02	2050	04/08/2016	139.13	Put	Bond Future	1,745.3600		1.7454	2,101.1900	2.1012	20.387	0	0	0
2016/03/02	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	AL37	05/05/2016			Index Future	467.8980		467.8980	467.9170	467.9170	0.004	0.0000	0.0000	2
2016/03/02	AL37	04/08/2016			Index Future	476.6700		476.6700	476.6900	476.6900	0.004	0.0000	0.0000	0
2016/03/02	AL7T	05/05/2016			Index Future	537.5450		537.5450	537.9180	537.9180	0.069	0.0000	0.0000	0
2016/03/02	AL7T	04/08/2016			Index Future	547.6220		547.6220	548.0040	548.0040	0.070	0.0000	0.0000	0
2016/03/02	ALBI	05/05/2016			Index Future	487.7320		487.7320	487.7790	487.7790	0.010	0.0000	0.0000	510
2016/03/02	ALBI	04/08/2016			Index Future	496.8760		496.8760	496.9240	496.9240	0.010	0.0000	0.0000	139
2016/03/02	ALBI	03/11/2016			Index Future	506.5150		506.5150	506.5550	506.5550	0.008	0.0000	0.0000	0
2016/03/02	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/02	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	EL28	05/05/2016			Bond Future	126.0225	126.0225	126.0020	126.0020	(0.016)	0.0000	0.0000	0
2016/03/02	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	EL28	05/05/2016	128.99	Put	Bond Future	2,967.5200	2.9675	2,987.9900	2.9880	0.690	0	0	0
2016/03/02	EL28	05/05/2016	129.01	Put	Bond Future	2,987.5200	2.9875	3,007.9900	3.0080	0.685	0	0	0
2016/03/02	EL28	05/05/2016	129.00	Put	Bond Future	2,977.5200	2.9775	2,997.9900	2.9980	0.687	0	0	0
2016/03/02	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	EL28	04/08/2016			Bond Future	128.4209	128.4209	128.4002	128.4002	(0.016)	0.0000	0.0000	0
2016/03/02	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	EL28	04/08/2016	126.86	Call	Bond Future	1,560.9200	1.5609	1,540.2100	1.5402	(1.327)	0	0	0
2016/03/02	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	EL28	04/08/2016	126.87	Call	Bond Future	1,550.9200	1.5509	1,530.2100	1.5302	(1.335)	0	0	0
2016/03/02	EL28	04/08/2016	126.88	Call	Bond Future	1,540.9200	1.5409	1,520.2100	1.5202	(1.344)	0	0	0
2016/03/02	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	ES33	05/05/2016			Bond Future	10.8666	75.0807	10.8678	75.0732	0.011	0.0000	0.0000	8,776
2016/03/02	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	ES33	05/05/2016	9.99	Put	Bond Future	5,710.2400	5.7102	5,717.6800	5.7177	0.130	0	0	0
2016/03/02	ES33	05/05/2016	10.01	Put	Bond Future	5,572.6000	5.5726	5,580.0400	5.5800	0.134	0	0	0
2016/03/02	ES33	05/05/2016	10.00	Put	Bond Future	5,641.3700	5.6414	5,648.8100	5.6488	0.132	0	0	0
2016/03/02	ES33	04/08/2016			Bond Future	10.9633	76.5036	10.9646	76.4960	0.011	0.0000	0.0000	0
2016/03/02	ES33	04/08/2016	10.24	Put	Bond Future	4,591.9300	4.5919	4,599.5000	4.5995	0.165	0	0	0

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2016/03/02	ES33	04/08/2016	10.26	Put	Bond Future	4,459.1800	4.4592	4,466.7500	4.4668	0.170	0	0	0
2016/03/02	ES33	04/08/2016	10.25	Put	Bond Future	4,525.5100	4.5255	4,533.0800	4.5331	0.167	0	0	0
2016/03/02	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	ES33	03/11/2016			Bond Future	11.0561	74.1800	11.0577	74.1703	0.015	0.0000	0.0000	0
2016/03/02	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	ES33	03/11/2016	11.31	Call	Bond Future	1,493.4200	1.4934	1,483.7500	1.4838	(0.648)	0	0	0
2016/03/02	ES33	03/11/2016	11.29	Call	Bond Future	1,377.5100	1.3775	1,367.8400	1.3678	(0.702)	0	0	0
2016/03/02	ES33	03/11/2016	11.30	Call	Bond Future	1,435.5000	1.4355	1,425.8300	1.4258	(0.674)	0	0	0
2016/03/02	ES42	05/05/2016			Bond Future	11.0026	79.0046	11.0044	78.9921	0.016	0.0000	0.0000	7,250
2016/03/02	GOVI	05/05/2016	518.01	Put	GOVI	311,360.0000	31.1360	310,620.0000	31.0620	(0.238)	0	0	0
2016/03/02	GOVI	05/05/2016			GOVI	486.8740	486.8740	486.9480	486.9480	0.015	0.0000	0.0000	489
2016/03/02	GOVI	05/05/2016	518.00	Put	GOVI	311,260.0000	31.1260	310,520.0000	31.0520	(0.238)	0	0	0
2016/03/02	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	GOVI	05/05/2016	517.99	Put	GOVI	311,160.0000	31.1160	310,420.0000	31.0420	(0.238)	0	0	0
2016/03/02	GOVI	04/08/2016	520.99	Put	GOVI	249,890.0000	24.9890	249,130.0000	24.9130	(0.304)	0	0	0
2016/03/02	GOVI	04/08/2016			GOVI	496.0010	496.0010	496.0770	496.0770	0.015	0.0000	0.0000	26
2016/03/02	GOVI	04/08/2016	521.01	Put	GOVI	250,090.0000	25.0090	249,330.0000	24.9330	(0.304)	0	0	0
2016/03/02	GOVI	04/08/2016	521.00	Put	GOVI	249,990.0000	24.9990	249,230.0000	24.9230	(0.304)	0	0	0
2016/03/02	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	GOVI	03/11/2016	476.11	Call	GOVI	295,140.0000	29.5140	295,810.0000	29.5810	0.227	0	0	0
2016/03/02	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	GOVI	03/11/2016			GOVI	505.6240	505.6240	505.6910	505.6910	0.013	0.0000	0.0000	0
2016/03/02	GOVI	03/11/2016	476.12	Call	GOVI	295,040.0000	29.5040	295,710.0000	29.5710	0.227	0	0	0
2016/03/02	GOVI	03/11/2016	476.13	Call	GOVI	294,940.0000	29.4940	295,610.0000	29.5610	0.227	0	0	0
2016/03/02	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/02	IGOV	05/05/2016			Index Future	236.9480	236.9480	236.9480	236.9480	0.000	0.0000	0.0000	975
2016/03/02	IGOV	04/08/2016			Index Future	241.4090	241.4090	241.4090	241.4090	0.000	0.0000	0.0000	81
2016/03/02	IGOV	03/11/2016			Index Future	246.1120	246.1120	246.1060	246.1060	(0.002)	0.0000	0.0000	0
2016/03/02	ILBI	05/05/2016			Index Future	642.5420	642.5420	642.5230	642.5230	(0.003)	0.0000	0.0000	0
2016/03/02	ILBI	04/08/2016			Index Future	654.4730	654.4730	654.4530	654.4530	(0.003)	0.0000	0.0000	157
2016/03/02	IS01	19/12/2016			Interest Rate Swap	100.2681	100.2681	100.2520	100.2520	(0.016)	0.0000	0.0000	0
2016/03/02	IS01	16/03/2017			Interest Rate Swap	100.3568	100.3568	100.3375	100.3375	(0.019)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/02	IS02	18/12/2017			Interest Rate Swap	100.9182	100.9182	100.8836	100.8836	(0.034)	0.0000	0.0000	0
2016/03/02	IS02	16/03/2018			Interest Rate Swap	100.4674	100.4674	100.4023	100.4023	(0.065)	0.0000	0.0000	0
2016/03/02	IS05	17/12/2020			Interest Rate Swap	101.5989	101.5989	101.5200	101.5200	(0.078)	0.0000	0.0000	0
2016/03/02	IS05	16/03/2021			Interest Rate Swap	101.1534	101.1534	101.0651	101.0651	(0.087)	0.0000	0.0000	0
2016/03/02	IS10	17/12/2025			Interest Rate Swap	104.0008	104.0008	103.7902	103.7902	(0.202)	0.0000	0.0000	0
2016/03/02	IS10	16/03/2026			Interest Rate Swap	101.2809	101.2809	101.0591	101.0591	(0.219)	0.0000	0.0000	0
2016/03/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/02	JBAF	16/03/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2016/03/02	JBAF	20/04/2016			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2016/03/02	JBAF	18/05/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/03/02	JBAF	15/06/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/03/02	JBAF	20/07/2016			Jibar Tradeable Future	7.6500	92.3500	7.6500	92.3500	0.000	0.0000	0.0000	0
2016/03/02	JBAF	17/08/2016			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/03/02	JBAF	21/09/2016			Jibar Tradeable Future	7.8200	92.1800	7.8200	92.1800	0.000	0.0000	0.0000	0
2016/03/02	JBAF	21/12/2016			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2016/03/02	JBAF	15/03/2017			Jibar Tradeable Future	8.2000	91.8000	8.2000	91.8000	0.000	0.0000	0.0000	0
2016/03/02	JBAF	21/06/2017			Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000	0
2016/03/02	JBAF	20/09/2017			Jibar Tradeable Future	8.4600	91.5400	8.4600	91.5400	0.000	0.0000	0.0000	0
2016/03/02	JBAF	20/12/2017			Jibar Tradeable Future	8.5500	91.4500	8.5500	91.4500	0.000	0.0000	0.0000	0
2016/03/02	R023	05/05/2016			Bond Future	9.2739	93.9218	9.2713	93.9344	(0.029)	0.0000	0.0000	9,781
2016/03/02	R023	05/05/2016	8.24	Put	Bond Future	5,192.5100	5.1925	5,176.7100	5.1767	(0.304)	0	0	0
2016/03/02	R023	05/05/2016	8.26	Put	Bond Future	5,100.2500	5.1002	5,084.3300	5.0843	(0.312)	0	0	0
2016/03/02	R023	05/05/2016	8.24	Call	Bond Future	138.8700	0.1389	135.6500	0.1356	(2.319)	0	0	0
2016/03/02	R023	05/05/2016	8.25	Put	Bond Future	5,146.3100	5.1463	5,130.4500	5.1304	(0.308)	0	0	0
2016/03/02	R023	05/05/2016	8.25	Call	Bond Future	143.1700	0.1432	139.8900	0.1399	(2.291)	0	0	0
2016/03/02	R023	05/05/2016	8.26	Call	Bond Future	147.5800	0.1476	144.2400	0.1442	(2.263)	0	0	0
2016/03/02	R023	04/08/2016	8.24	Call	Bond Future	465.1000	0.4651	463.0100	0.4630	(0.449)	0	0	0
2016/03/02	R023	04/08/2016	8.25	Put	Bond Future	5,705.1700	5.7052	5,690.2900	5.6903	(0.261)	0	0	0
2016/03/02	R023	04/08/2016			Bond Future	9.3525	95.7018	9.3497	95.7146	(0.030)	0.0000	0.0000	0
2016/03/02	R023	04/08/2016	8.25	Call	Bond Future	473.3200	0.4733	471.2300	0.4712	(0.442)	0	0	0
2016/03/02	R023	04/08/2016	8.26	Call	Bond Future	481.6600	0.4817	479.5600	0.4796	(0.436)	0	0	0
2016/03/02	R023	04/08/2016	8.24	Put	Bond Future	5,746.0700	5.7461	5,731.1900	5.7312	(0.259)	0	0	0
2016/03/02	R023	04/08/2016	8.26	Put	Bond Future	5,664.4200	5.6644	5,649.5300	5.6495	(0.263)	0	0	0
2016/03/02	R023	03/11/2016	9.73	Put	Bond Future	2,081.7200	2.0817	2,071.9800	2.0720	(0.468)	0	0	0
2016/03/02	R023	03/11/2016			Bond Future	9.4286	93.6080	9.4262	93.6188	(0.026)	0.0000	0.0000	0

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2016/03/02	R023	03/11/2016	9.75	Put	Bond Future	2,045.9600	2.0460	2,036.2900	2.0363	(0.473)	0	0	0
2016/03/02	R023	03/11/2016	9.73	Call	Bond Future	3,409.3700	3.4094	3,410.3900	3.4104	0.030	0	0	0
2016/03/02	R023	03/11/2016	9.74	Put	Bond Future	2,063.6300	2.0636	2,053.9300	2.0539	(0.470)	0	0	0
2016/03/02	R023	03/11/2016	9.74	Call	Bond Future	3,434.9200	3.4349	3,435.9800	3.4360	0.031	0	0	0
2016/03/02	R023	03/11/2016	9.75	Call	Bond Future	3,460.8600	3.4609	3,461.9500	3.4619	0.031	0	0	0
2016/03/02	R035	05/05/2016	10.37	Call	Bond Future	2,848.1200	2.8481	2,825.9300	2.8259	(0.779)	0	0	0
2016/03/02	R035	05/05/2016			Bond Future	9.9950	92.2855	9.9979	92.2633	0.029	0.0000	0.0000	4,019
2016/03/02	R035	05/05/2016	10.35	Call	Bond Future	2,699.7700	2.6998	2,677.5800	2.6776	(0.822)	0	0	0
2016/03/02	R035	05/05/2016	10.36	Call	Bond Future	2,774.0000	2.7740	2,751.8100	2.7518	(0.800)	0	0	0
2016/03/02	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R035	04/08/2016			Bond Future	10.0619	94.0345	10.0649	94.0118	0.029	0.0000	0.0000	0
2016/03/02	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R035	04/08/2016	10.35	Call	Bond Future	2,172.4900	2.1725	2,149.8200	2.1498	(1.044)	0	0	0
2016/03/02	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R035	04/08/2016	10.36	Call	Bond Future	2,246.4300	2.2464	2,223.7600	2.2238	(1.009)	0	0	0
2016/03/02	R035	04/08/2016	10.37	Call	Bond Future	2,320.2800	2.3203	2,297.6100	2.2976	(0.977)	0	0	0
2016/03/02	R186	05/05/2016	9.25	Call	Bond Future	1,701.2400	1.7012	1,723.0500	1.7231	1.282	0	0	180
2016/03/02	R186	05/05/2016			Bond Future	9.4041	111.2838	9.3913	111.3723	(0.135)	0.0000	0.0000	54,639
2016/03/02	R186	05/05/2016	8.34	Call	Bond Future	201.5300	0.2015	202.6000	0.2026	0.531	0	0	0
2016/03/02	R186	05/05/2016	9.89	Call	Bond Future	4,258.6800	4.2587	4,309.4100	4.3094	1.191	0	0	0
2016/03/02	R186	05/05/2016	8.35	Call	Bond Future	207.7000	0.2077	208.8400	0.2088	0.549	0	0	0
2016/03/02	R186	05/05/2016	8.75	Put	Bond Future	5,292.6900	5.2927	5,210.5400	5.2105	(1.552)	0	0	1,900
2016/03/02	R186	05/05/2016	9.25	Put	Bond Future	2,779.9300	2.7799	2,713.2400	2.7132	(2.399)	0	0	0
2016/03/02	R186	05/05/2016	8.33	Call	Bond Future	195.5100	0.1955	196.5200	0.1965	0.517	0	0	0
2016/03/02	R186	05/05/2016	8.85	Put	Bond Future	4,717.6600	4.7177	4,637.7600	4.6378	(1.694)	0	0	5,350
2016/03/02	R186	05/05/2016	9.96	Call	Bond Future	4,603.1900	4.6032	4,656.9900	4.6570	1.169	0	0	0
2016/03/02	R186	05/05/2016	9.86	Call	Bond Future	4,114.2300	4.1142	4,163.6200	4.1636	1.200	0	0	0
2016/03/02	R186	05/05/2016	7.56	Put	Bond Future	13,955.1700	13.9552	13,866.4800	13.8665	(0.636)	0	0	0
2016/03/02	R186	05/05/2016	8.35	Put	Bond Future	7,893.0600	7.8931	7,805.7000	7.8057	(1.107)	0	0	0
2016/03/02	R186	05/05/2016	8.75	Call	Bond Future	609.4700	0.6095	615.8200	0.6158	1.042	0	0	180
2016/03/02	R186	05/05/2016	8.34	Put	Bond Future	7,963.3400	7.9633	7,875.9100	7.8759	(1.098)	0	0	0
2016/03/02	R186	05/05/2016	7.56	Call	Bond Future	12.7400	0.0127	12.5500	0.0125	(1.491)	0	0	0
2016/03/02	R186	05/05/2016	8.85	Call	Bond Future	768.2900	0.7683	776.8900	0.7769	1.119	0	0	0
2016/03/02	R186	05/05/2016	8.33	Put	Bond Future	8,033.8300	8.0338	7,946.3400	7.9463	(1.089)	0	0	0
2016/03/02	R186	05/05/2016	9.89	Put	Bond Future	951.6200	0.9516	913.8500	0.9139	(3.969)	0	0	180
2016/03/02	R186	05/05/2016	9.96	Put	Bond Future	831.3500	0.8314	796.6500	0.7967	(4.174)	0	0	5,000
2016/03/02	R186	05/05/2016	9.86	Put	Bond Future	1,007.2400	1.0072	968.1300	0.9681	(3.883)	0	0	5,000
2016/03/02	R186	04/08/2016	8.51	Put	Bond Future	7,801.5900	7.8016	7,723.3500	7.7234	(1.003)	0	0	0
2016/03/02	R186	04/08/2016			Bond Future	9.4742	108.0889	9.4610	108.1791	(0.140)	0.0000	0.0000	0
2016/03/02	R186	04/08/2016	8.50	Put	Bond Future	7,860.8000	7.8608	7,782.3700	7.7824	(0.998)	0	0	0
2016/03/02	R186	04/08/2016	8.51	Call	Bond Future	952.4600	0.9525	964.4100	0.9644	1.255	0	0	0
2016/03/02	R186	04/08/2016	8.49	Call	Bond Future	922.8000	0.9228	934.3900	0.9344	1.256	0	0	0
2016/03/02	R186	04/08/2016	8.50	Call	Bond Future	937.5500	0.9375	949.3100	0.9493	1.254	0	0	0

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2016/03/02	R186	04/08/2016	8.49	Put	Bond Future	7,920.2300	7.9202	7,841.6300	7.8416	(0.992)	0	0	0
2016/03/02	R197	05/05/2016			Bond Future	293.9775	293.9775	294.2021	294.2021	0.076	0.0000	0.0000	2,286
2016/03/02	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R197	05/05/2016	299.99	Put	Bond Future	6,012.5100	6.0125	5,787.8600	5.7879	(3.736)	0	0	0
2016/03/02	R197	05/05/2016	300.01	Put	Bond Future	6,032.5100	6.0325	5,807.8600	5.8079	(3.724)	0	0	0
2016/03/02	R197	05/05/2016	300.00	Put	Bond Future	6,022.5100	6.0225	5,797.8600	5.7979	(3.730)	0	0	0
2016/03/02	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R197	04/08/2016	293.98	Put	Bond Future	903.9000	0.9039	674.6400	0.6746	(25.363)	0	0	0
2016/03/02	R197	04/08/2016			Bond Future	293.0761	293.0761	293.3054	293.3054	0.078	0.0000	0.0000	0
2016/03/02	R197	04/08/2016	293.97	Put	Bond Future	893.9000	0.8939	664.6400	0.6646	(25.647)	0	0	0
2016/03/02	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R197	04/08/2016	293.96	Put	Bond Future	883.9000	0.8839	654.6400	0.6546	(25.937)	0	0	0
2016/03/02	R202	05/05/2016	246.99	Put	Bond Future	7,333.7200	7.3337	7,578.9100	7.5789	3.343	0	0	0
2016/03/02	R202	05/05/2016			Bond Future	241.3956	241.3956	241.0178	241.0178	(0.157)	0.0000	0.0000	43,243
2016/03/02	R202	05/05/2016	247.01	Put	Bond Future	7,348.1700	7.3482	7,593.6500	7.5937	3.341	0	0	0
2016/03/02	R202	05/05/2016	246.99	Call	Bond Future	1,739.3200	1.7393	1,606.6900	1.6067	(7.625)	0	0	0
2016/03/02	R202	05/05/2016	247.00	Put	Bond Future	7,340.9400	7.3409	7,586.2700	7.5863	3.342	0	0	0
2016/03/02	R202	05/05/2016	247.00	Call	Bond Future	1,736.5400	1.7365	1,604.0500	1.6041	(7.630)	0	0	0
2016/03/02	R202	05/05/2016	247.01	Call	Bond Future	1,733.7700	1.7338	1,601.4300	1.6014	(7.633)	0	0	0
2016/03/02	R202	04/08/2016	243.25	Call	Bond Future	5,295.4500	5.2954	5,090.2700	5.0903	(3.875)	0	0	0
2016/03/02	R202	04/08/2016			Bond Future	242.5394	242.5394	242.1544	242.1544	(0.159)	0.0000	0.0000	0
2016/03/02	R202	04/08/2016	243.26	Call	Bond Future	5,290.7700	5.2908	5,085.6900	5.0857	(3.876)	0	0	0
2016/03/02	R202	04/08/2016	243.24	Put	Bond Future	6,000.7800	6.0008	6,180.4100	6.1804	2.993	0	0	0
2016/03/02	R202	04/08/2016	243.26	Put	Bond Future	6,011.4100	6.0114	6,191.2600	6.1913	2.992	0	0	0
2016/03/02	R202	04/08/2016	243.24	Call	Bond Future	5,300.1400	5.3001	5,094.8400	5.0948	(3.873)	0	0	0
2016/03/02	R202	04/08/2016	243.25	Put	Bond Future	6,006.0900	6.0061	6,185.8400	6.1858	2.993	0	0	0
2016/03/02	R203	05/05/2016	7.25	Put	Bond Future	1,449.6800	1.4497	1,441.1000	1.4411	(0.592)	0	0	0
2016/03/02	R203	05/05/2016			Bond Future	8.3867	101.0667	8.3800	101.0750	(0.080)	0.0000	0.0000	54,114
2016/03/02	R203	05/05/2016	7.26	Call	Bond Future	14.6000	0.0146	14.3700	0.0144	(1.575)	0	0	0
2016/03/02	R203	05/05/2016	7.24	Call	Bond Future	13.4700	0.0135	13.2500	0.0132	(1.633)	0	0	0
2016/03/02	R203	05/05/2016	7.25	Call	Bond Future	14.0200	0.0140	13.8000	0.0138	(1.569)	0	0	0
2016/03/02	R203	05/05/2016	7.24	Put	Bond Future	1,461.8900	1.4619	1,453.3100	1.4533	(0.587)	0	0	0
2016/03/02	R203	05/05/2016	7.26	Put	Bond Future	1,437.5100	1.4375	1,428.9200	1.4289	(0.598)	0	0	0
2016/03/02	R203	04/08/2016	7.26	Call	Bond Future	47.0100	0.0470	47.2600	0.0473	0.532	0	0	0
2016/03/02	R203	04/08/2016			Bond Future	8.5637	102.9821	8.5555	102.9906	(0.096)	0.0000	0.0000	0
2016/03/02	R203	04/08/2016	7.24	Call	Bond Future	44.9300	0.0449	45.1700	0.0452	0.534	0	0	0
2016/03/02	R203	04/08/2016	7.25	Call	Bond Future	45.9000	0.0459	46.1500	0.0462	0.545	0	0	0
2016/03/02	R203	04/08/2016	7.24	Put	Bond Future	1,416.9500	1.4169	1,408.7400	1.4087	(0.579)	0	0	0
2016/03/02	R203	04/08/2016	7.26	Put	Bond Future	1,398.0900	1.3981	1,389.8900	1.3899	(0.587)	0	0	0
2016/03/02	R203	04/08/2016	7.25	Put	Bond Future	1,407.4500	1.4075	1,399.2500	1.3993	(0.583)	0	0	0
2016/03/02	R203	03/11/2016	8.86	Call	Bond Future	489.3000	0.4893	491.5800	0.4916	0.466	0	0	0
2016/03/02	R203	03/11/2016			Bond Future	8.7788	100.7876	8.7711	100.7937	(0.087)	0.0000	0.0000	0

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2016/03/02	R203	03/11/2016	8.84	Call	Bond Future	480.3300	0.4803	482.5900	0.4826	0.471	0	0	0
2016/03/02	R203	03/11/2016	8.85	Call	Bond Future	484.8000	0.4848	487.0700	0.4871	0.468	0	0	0
2016/03/02	R203	03/11/2016	8.84	Put	Bond Future	431.2100	0.4312	427.3700	0.4274	(0.891)	0	0	0
2016/03/02	R203	03/11/2016	8.86	Put	Bond Future	424.1400	0.4241	420.3200	0.4203	(0.901)	0	0	0
2016/03/02	R203	03/11/2016	8.85	Put	Bond Future	427.6600	0.4277	423.8300	0.4238	(0.896)	0	0	0
2016/03/02	R204	05/05/2016	7.75	Call	Bond Future	51.4200	0.0514	50.4600	0.0505	(1.867)	0	0	0
2016/03/02	R204	05/05/2016			Bond Future	8.7570	101.3313	8.7526	101.3413	(0.050)	0.0000	0.0000	33,079
2016/03/02	R204	05/05/2016	7.76	Call	Bond Future	53.2300	0.0532	52.2600	0.0523	(1.822)	0	0	0
2016/03/02	R204	05/05/2016	7.74	Put	Bond Future	2,391.8500	2.3919	2,380.9500	2.3809	(0.456)	0	0	0
2016/03/02	R204	05/05/2016	7.76	Put	Bond Future	2,348.6400	2.3486	2,337.7100	2.3377	(0.465)	0	0	0
2016/03/02	R204	05/05/2016	7.74	Call	Bond Future	49.7100	0.0497	48.7700	0.0488	(1.891)	0	0	0
2016/03/02	R204	05/05/2016	7.75	Put	Bond Future	2,370.1900	2.3702	2,359.2700	2.3593	(0.461)	0	0	0
2016/03/02	R204	04/08/2016			Bond Future	8.8923	99.2106	8.8874	99.2208	(0.055)	0.0000	0.0000	0
2016/03/02	R204	04/08/2016	7.74	Put	Bond Future	2,571.1500	2.5712	2,560.8800	2.5609	(0.399)	0	0	0
2016/03/02	R204	04/08/2016	7.76	Put	Bond Future	2,534.7600	2.5348	2,524.5000	2.5245	(0.405)	0	0	0
2016/03/02	R204	04/08/2016	7.74	Call	Bond Future	152.0400	0.1520	151.9000	0.1519	(0.092)	0	0	0
2016/03/02	R204	04/08/2016	7.75	Put	Bond Future	2,553.0000	2.5530	2,542.7400	2.5427	(0.402)	0	0	0
2016/03/02	R204	04/08/2016	7.75	Call	Bond Future	155.2000	0.1552	155.0700	0.1551	(0.084)	0	0	0
2016/03/02	R204	04/08/2016	7.76	Call	Bond Future	158.2700	0.1583	158.1400	0.1581	(0.082)	0	0	0
2016/03/02	R204	03/11/2016			Bond Future	9.0205	101.1162	9.0163	101.1241	(0.047)	0.0000	0.0000	0
2016/03/02	R204	03/11/2016	9.21	Put	Bond Future	913.2300	0.9132	907.5600	0.9076	(0.621)	0	0	0
2016/03/02	R204	03/11/2016	9.23	Put	Bond Future	897.7900	0.8978	892.1600	0.8922	(0.627)	0	0	0
2016/03/02	R204	03/11/2016	9.22	Put	Bond Future	905.4800	0.9055	899.8300	0.8998	(0.624)	0	0	0
2016/03/02	R204	03/11/2016	9.22	Call	Bond Future	1,277.0300	1.2770	1,279.3000	1.2793	0.178	0	0	0
2016/03/02	R204	03/11/2016	9.21	Call	Bond Future	1,266.1900	1.2662	1,268.4400	1.2684	0.178	0	0	0
2016/03/02	R204	03/11/2016	9.23	Call	Bond Future	1,287.9200	1.2879	1,290.2100	1.2902	0.178	0	0	0
2016/03/02	R207	05/05/2016	7.86	Put	Bond Future	3,420.8000	3.4208	3,407.9300	3.4079	(0.376)	0	0	0
2016/03/02	R207	05/05/2016			Bond Future	8.9661	97.0105	8.9622	97.0221	(0.043)	0.0000	0.0000	41,997
2016/03/02	R207	05/05/2016	7.85	Put	Bond Future	3,450.0200	3.4500	3,437.1700	3.4372	(0.372)	0	0	0
2016/03/02	R207	05/05/2016	7.56	Put	Bond Future	4,322.6300	4.3226	4,310.3900	4.3104	(0.283)	0	0	0
2016/03/02	R207	05/05/2016	7.84	Put	Bond Future	3,479.3200	3.4793	3,466.5000	3.4665	(0.368)	0	0	0
2016/03/02	R207	05/05/2016	7.56	Call	Bond Future	18.4100	0.0184	17.7900	0.0178	(3.368)	0	0	43
2016/03/02	R207	05/05/2016	7.85	Call	Bond Future	52.7400	0.0527	51.5100	0.0515	(2.332)	0	0	0
2016/03/02	R207	05/05/2016	7.86	Call	Bond Future	54.6100	0.0546	53.3600	0.0534	(2.289)	0	0	0
2016/03/02	R207	05/05/2016	7.84	Call	Bond Future	50.9300	0.0509	49.7300	0.0497	(2.356)	0	0	0
2016/03/02	R207	04/08/2016			Bond Future	9.0825	95.2046	9.0783	95.2164	(0.046)	0.0000	0.0000	0
2016/03/02	R207	04/08/2016	7.99	Put	Bond Future	3,366.0300	3.3660	3,353.7500	3.3538	(0.365)	0	0	0
2016/03/02	R207	04/08/2016	8.01	Put	Bond Future	3,317.4000	3.3174	3,305.1400	3.3051	(0.370)	0	0	0
2016/03/02	R207	04/08/2016	8.00	Put	Bond Future	3,341.6800	3.3417	3,329.4100	3.3294	(0.367)	0	0	0
2016/03/02	R207	04/08/2016	8.01	Call	Bond Future	258.6200	0.2586	258.1600	0.2582	(0.178)	0	0	0
2016/03/02	R207	04/08/2016	7.99	Call	Bond Future	249.0700	0.2491	248.5900	0.2486	(0.193)	0	0	0
2016/03/02	R207	04/08/2016	8.00	Call	Bond Future	253.8100	0.2538	253.3400	0.2533	(0.185)	0	0	0
2016/03/02	R208	05/05/2016	7.99	Call	Bond Future	74.5600	0.0746	72.7500	0.0728	(2.428)	0	0	0
2016/03/02	R208	05/05/2016	8.00	Put	Bond Future	4,219.1300	4.2191	4,205.1700	4.2052	(0.331)	0	0	0
2016/03/02	R208	05/05/2016			Bond Future	9.1017	91.6059	9.0984	91.6181	(0.036)	0.0000	0.0000	45,179

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/02	R208	05/05/2016	8.00	Call	Bond Future	77.0500	0.0771	75.2000	0.0752	(2.401)	0	0	0
2016/03/02	R208	05/05/2016	8.01	Call	Bond Future	79.6100	0.0796	77.7300	0.0777	(2.362)	0	0	0
2016/03/02	R208	05/05/2016	7.99	Put	Bond Future	4,255.2700	4.2553	4,241.3500	4.2413	(0.327)	0	0	0
2016/03/02	R208	05/05/2016	8.01	Put	Bond Future	4,183.0700	4.1831	4,169.0800	4.1691	(0.334)	0	0	0
2016/03/02	R208	04/08/2016	8.01	Put	Bond Future	4,552.3400	4.5523	4,539.0000	4.5390	(0.293)	0	0	0
2016/03/02	R208	04/08/2016			Bond Future	9.1976	93.3421	9.1940	93.3544	(0.038)	0.0000	0.0000	0
2016/03/02	R208	04/08/2016	8.00	Put	Bond Future	4,584.1800	4.5842	4,570.8300	4.5708	(0.291)	0	0	0
2016/03/02	R208	04/08/2016	7.99	Call	Bond Future	266.7400	0.2667	265.7200	0.2657	(0.382)	0	0	0
2016/03/02	R208	04/08/2016	8.00	Call	Bond Future	271.6000	0.2716	270.5700	0.2706	(0.379)	0	0	0
2016/03/02	R208	04/08/2016	8.01	Call	Bond Future	276.7900	0.2768	275.7700	0.2758	(0.369)	0	0	0
2016/03/02	R208	04/08/2016	7.99	Put	Bond Future	4,616.3600	4.6164	4,603.0200	4.6030	(0.289)	0	0	0
2016/03/02	R208	03/11/2016	9.59	Put	Bond Future	1,515.3000	1.5153	1,507.1700	1.5072	(0.537)	0	0	0
2016/03/02	R208	03/11/2016			Bond Future	9.2855	91.7318	9.2824	91.7421	(0.033)	0.0000	0.0000	0
2016/03/02	R208	03/11/2016	9.58	Put	Bond Future	1,528.6500	1.5287	1,520.4800	1.5205	(0.534)	0	0	0
2016/03/02	R208	03/11/2016	9.57	Call	Bond Future	2,488.0800	2.4881	2,490.1900	2.4902	0.085	0	0	0
2016/03/02	R208	03/11/2016	9.58	Call	Bond Future	2,507.3600	2.5074	2,509.5000	2.5095	0.085	0	0	0
2016/03/02	R208	03/11/2016	9.59	Call	Bond Future	2,527.0100	2.5270	2,529.1900	2.5292	0.086	0	0	0
2016/03/02	R208	03/11/2016	9.57	Put	Bond Future	1,542.3900	1.5424	1,534.1900	1.5342	(0.532)	0	0	0
2016/03/02	R209	05/05/2016			Bond Future	9.9269	69.0221	9.9299	69.0032	0.030	0.0000	0.0000	33,956
2016/03/02	R209	05/05/2016	9.00	Call	Bond Future	337.3500	0.3373	326.2600	0.3263	(3.287)	0	0	6,700
2016/03/02	R209	05/05/2016	8.25	Put	Bond Future	12,295.0600	12.2951	12,311.9100	12.3119	0.137	0	0	0
2016/03/02	R209	05/05/2016	8.99	Put	Bond Future	6,800.3900	6.8004	6,808.3600	6.8084	0.117	0	0	0
2016/03/02	R209	05/05/2016	9.01	Put	Bond Future	6,670.3700	6.6704	6,677.9700	6.6780	0.114	0	0	0
2016/03/02	R209	05/05/2016	9.00	Put	Bond Future	6,735.2400	6.7352	6,743.0200	6.7430	0.116	0	0	0
2016/03/02	R209	05/05/2016	9.01	Call	Bond Future	346.3000	0.3463	335.0300	0.3350	(3.254)	0	0	0
2016/03/02	R209	05/05/2016	8.25	Call	Bond Future	31.9900	0.0320	29.9700	0.0300	(6.314)	0	0	6,700
2016/03/02	R209	05/05/2016	8.99	Call	Bond Future	328.5700	0.3286	317.6700	0.3177	(3.317)	0	0	0
2016/03/02	R209	04/08/2016	9.26	Call	Bond Future	1,431.2700	1.4313	1,416.6000	1.4166	(1.025)	0	0	0
2016/03/02	R209	04/08/2016			Bond Future	9.9884	70.3302	9.9914	70.3110	0.030	0.0000	0.0000	0
2016/03/02	R209	04/08/2016	9.60	Put	Bond Future	4,727.8500	4.7279	4,729.3000	4.7293	0.031	0	0	0
2016/03/02	R209	04/08/2016	10.60	Call	Bond Future	5,494.3800	5.4944	5,471.4400	5.4714	(0.418)	0	0	5,760
2016/03/02	R209	04/08/2016	9.24	Call	Bond Future	1,393.2300	1.3932	1,378.7700	1.3788	(1.038)	0	0	0
2016/03/02	R209	04/08/2016	9.25	Call	Bond Future	1,412.1700	1.4122	1,397.6000	1.3976	(1.032)	0	0	0
2016/03/02	R209	04/08/2016	10.60	Put	Bond Future	1,762.1400	1.7621	1,758.4500	1.7584	(0.209)	0	0	0
2016/03/02	R209	04/08/2016	9.24	Put	Bond Future	6,433.3700	6.4334	6,438.1600	6.4382	0.074	0	0	0
2016/03/02	R209	04/08/2016	9.26	Put	Bond Future	6,329.4100	6.3294	6,333.9900	6.3340	0.072	0	0	0
2016/03/02	R209	04/08/2016	9.60	Call	Bond Future	2,180.9900	2.1810	2,163.1900	2.1632	(0.816)	0	0	5,760
2016/03/02	R209	04/08/2016	9.25	Put	Bond Future	6,381.2600	6.3813	6,385.9400	6.3859	0.073	0	0	0
2016/03/02	R209	03/11/2016	10.26	Call	Bond Future	4,802.0200	4.8020	4,781.4000	4.7814	(0.429)	0	0	0
2016/03/02	R209	03/11/2016			Bond Future	10.0440	68.5301	10.0474	68.5088	0.034	0.0000	0.0000	0
2016/03/02	R209	03/11/2016	10.24	Call	Bond Future	4,734.3600	4.7344	4,713.8300	4.7138	(0.434)	0	0	0
2016/03/02	R209	03/11/2016	10.25	Call	Bond Future	4,768.1400	4.7681	4,747.5700	4.7476	(0.431)	0	0	0
2016/03/02	R209	03/11/2016	10.24	Put	Bond Future	3,514.1000	3.5141	3,514.9100	3.5149	0.023	0	0	0
2016/03/02	R209	03/11/2016	10.25	Put	Bond Future	3,486.5300	3.4865	3,487.3000	3.4873	0.022	0	0	0
2016/03/02	R209	03/11/2016	10.26	Put	Bond Future	3,459.1600	3.4592	3,459.8800	3.4599	0.021	0	0	0
2016/03/02	R210	05/05/2016			Bond Future	180.1877	180.1877	180.1512	180.1512	(0.020)	0.0000	0.0000	1,554

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2016/03/02	R210	05/05/2016	184.99	Put	Bond Future	4,802.2800	4.8023	4,838.8200	4.8388	0.761	0	0	0
2016/03/02	R210	05/05/2016	185.00	Put	Bond Future	4,812.2800	4.8123	4,848.8200	4.8488	0.759	0	0	0
2016/03/02	R210	05/05/2016	185.01	Put	Bond Future	4,822.2800	4.8223	4,858.8200	4.8588	0.758	0	0	0
2016/03/02	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R210	04/08/2016			Bond Future	183.6169	183.6169	183.5799	183.5799	(0.020)	0.0000	0.0000	0
2016/03/02	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R210	04/08/2016	181.50	Call	Bond Future	2,116.9300	2.1169	2,079.9200	2.0799	(1.748)	0	0	0
2016/03/02	R210	04/08/2016	181.52	Call	Bond Future	2,096.9300	2.0969	2,059.9200	2.0599	(1.765)	0	0	0
2016/03/02	R210	04/08/2016	181.51	Call	Bond Future	2,106.9300	2.1069	2,069.9200	2.0699	(1.757)	0	0	0
2016/03/02	R211	05/05/2016	139.01	Put	Bond Future	1,424.0400	1.4240	1,411.9500	1.4119	(0.849)	0	0	0
2016/03/02	R211	05/05/2016			Bond Future	137.5860	137.5860	137.5981	137.5981	0.009	0.0000	0.0000	62
2016/03/02	R211	05/05/2016	139.00	Put	Bond Future	1,414.0400	1.4140	1,401.9500	1.4019	(0.855)	0	0	0
2016/03/02	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R211	05/05/2016	138.99	Put	Bond Future	1,404.0400	1.4040	1,391.9500	1.3919	(0.861)	0	0	0
2016/03/02	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R211	04/08/2016			Bond Future	138.4663	138.4663	138.4787	138.4787	0.009	0.0000	0.0000	0
2016/03/02	R211	04/08/2016	137.09	Call	Bond Future	1,376.2500	1.3763	1,388.6700	1.3887	0.902	0	0	0
2016/03/02	R211	04/08/2016	137.07	Call	Bond Future	1,396.2500	1.3963	1,408.6700	1.4087	0.890	0	0	0
2016/03/02	R211	04/08/2016	137.08	Call	Bond Future	1,386.2500	1.3863	1,398.6700	1.3987	0.896	0	0	0
2016/03/02	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R212	05/05/2016			Bond Future	142.5501	142.5501	143.1424	143.1424	0.415	0.0000	0.0000	3,830
2016/03/02	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R212	05/05/2016	144.99	Put	Bond Future	2,439.8600	2.4399	1,847.5800	1.8476	(24.275)	0	0	0
2016/03/02	R212	05/05/2016	145.01	Put	Bond Future	2,459.8600	2.4599	1,867.5800	1.8676	(24.078)	0	0	0
2016/03/02	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R212	05/05/2016	145.00	Put	Bond Future	2,449.8600	2.4499	1,857.5800	1.8576	(24.176)	0	0	0
2016/03/02	R212	04/08/2016	142.43	Call	Bond Future	925.2000	0.9252	1,528.9100	1.5289	65.252	0	0	0
2016/03/02	R212	04/08/2016			Bond Future	143.3552	143.3552	143.9589	143.9589	0.421	0.0000	0.0000	0
2016/03/02	R212	04/08/2016	142.44	Call	Bond Future	915.2000	0.9152	1,518.9100	1.5189	65.965	0	0	0
2016/03/02	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/02	R212	04/08/2016	142.42	Call	Bond Future	935.2000	0.9352	1,538.9100	1.5389	64.554	0	0	0
2016/03/02	R213	05/05/2016	8.74	Put	Bond Future	7,652.6200	7.6526	7,603.0000	7.6030	(0.648)	0	0	0
2016/03/02	R213	05/05/2016	8.76	Put	Bond Future	7,518.2400	7.5182	7,468.5900	7.4686	(0.660)	0	0	0
2016/03/02	R213	05/05/2016			Bond Future	9.8130	79.6167	9.8057	79.6639	(0.074)	0.0000	0.0000	48,117
2016/03/02	R213	05/05/2016	8.75	Put	Bond Future	7,585.3400	7.5853	7,535.7000	7.5357	(0.654)	0	0	0

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2016/03/02	R213	05/05/2016	8.74	Call	Bond Future	222.9200	0.2229	220.5700	0.2206	(1.054)	0	0	0
2016/03/02	R213	05/05/2016	8.75	Call	Bond Future	229.3900	0.2294	227.0200	0.2270	(1.033)	0	0	0
2016/03/02	R213	05/05/2016	8.76	Call	Bond Future	235.9500	0.2359	233.5700	0.2336	(1.009)	0	0	0
2016/03/02	R213	04/08/2016			Bond Future	9.8768	81.1256	9.8693	81.1737	(0.076)	0.0000	0.0000	0
2016/03/02	R213	04/08/2016	8.99	Put	Bond Future	7,102.6500	7.1026	7,058.4300	7.0584	(0.623)	0	0	0
2016/03/02	R213	04/08/2016	9.01	Put	Bond Future	6,993.3000	6.9933	6,949.2500	6.9492	(0.630)	0	0	0
2016/03/02	R213	04/08/2016	9.00	Put	Bond Future	7,047.8500	7.0478	7,003.7100	7.0037	(0.626)	0	0	0
2016/03/02	R213	04/08/2016	9.01	Call	Bond Future	1,147.7400	1.1477	1,151.8200	1.1518	0.355	0	0	0
2016/03/02	R213	04/08/2016	8.99	Call	Bond Future	1,115.0300	1.1150	1,118.9400	1.1189	0.351	0	0	0
2016/03/02	R213	04/08/2016	9.00	Call	Bond Future	1,131.3000	1.1313	1,135.2900	1.1353	0.353	0	0	0
2016/03/02	R213	03/11/2016			Bond Future	9.9377	79.1324	9.9302	79.1795	(0.075)	0.0000	0.0000	0
2016/03/02	R213	03/11/2016	10.18	Put	Bond Future	3,326.1300	3.3261	3,298.5100	3.2985	(0.830)	0	0	0
2016/03/02	R213	03/11/2016	10.20	Put	Bond Future	3,272.9200	3.2729	3,245.5400	3.2455	(0.837)	0	0	0
2016/03/02	R213	03/11/2016	10.18	Call	Bond Future	4,838.1200	4.8381	4,857.6600	4.8577	0.404	0	0	0
2016/03/02	R213	03/11/2016	10.19	Put	Bond Future	3,299.3100	3.2993	3,271.8100	3.2718	(0.834)	0	0	0
2016/03/02	R213	03/11/2016	10.19	Call	Bond Future	4,872.7900	4.8728	4,892.4500	4.8925	0.403	0	0	0
2016/03/02	R213	03/11/2016	10.20	Call	Bond Future	4,907.8100	4.9078	4,927.5900	4.9276	0.403	0	0	0
2016/03/02	R214	05/05/2016	9.01	Call	Bond Future	292.8800	0.2929	282.4900	0.2825	(3.548)	0	0	0
2016/03/02	R214	05/05/2016	9.30	Put	Bond Future	5,643.7900	5.6438	5,648.1400	5.6481	0.077	0	0	0
2016/03/02	R214	05/05/2016			Bond Future	10.0145	69.2605	10.0175	69.2400	0.031	0.0000	0.0000	32,449
2016/03/02	R214	05/05/2016	8.99	Call	Bond Future	277.2100	0.2772	267.1800	0.2672	(3.618)	0	0	0
2016/03/02	R214	05/05/2016	9.00	Call	Bond Future	284.9600	0.2850	274.7500	0.2748	(3.583)	0	0	0
2016/03/02	R214	05/05/2016	8.99	Put	Bond Future	7,693.9300	7.6939	7,704.4200	7.7044	0.136	0	0	0
2016/03/02	R214	05/05/2016	9.01	Put	Bond Future	7,552.3000	7.5523	7,562.4300	7.5624	0.134	0	0	0
2016/03/02	R214	05/05/2016	9.30	Call	Bond Future	606.6100	0.6066	590.4400	0.5904	(2.666)	0	0	0
2016/03/02	R214	05/05/2016	9.00	Put	Bond Future	7,622.9600	7.6230	7,633.2700	7.6333	0.135	0	0	0
2016/03/02	R214	04/08/2016	9.25	Put	Bond Future	7,126.6300	7.1266	7,132.9200	7.1329	0.088	0	0	0
2016/03/02	R214	04/08/2016	11.30	Call	Bond Future	8,225.6100	8.2256	8,200.9100	8.2009	(0.300)	0	0	5,800
2016/03/02	R214	04/08/2016	9.24	Call	Bond Future	1,310.2600	1.3103	1,295.7000	1.2957	(1.111)	0	0	0
2016/03/02	R214	04/08/2016			Bond Future	10.0736	70.5731	10.0768	70.5522	0.032	0.0000	0.0000	0
2016/03/02	R214	04/08/2016	9.30	Call	Bond Future	1,422.9400	1.4229	1,407.7400	1.4077	(1.068)	0	0	1,300
2016/03/02	R214	04/08/2016	8.55	Put	Bond Future	11,822.1700	11.8222	11,835.7500	11.8358	0.115	0	0	0
2016/03/02	R214	04/08/2016	9.25	Call	Bond Future	1,328.6500	1.3287	1,313.9700	1.3140	(1.105)	0	0	0
2016/03/02	R214	04/08/2016	11.30	Put	Bond Future	903.2300	0.9032	899.5000	0.8995	(0.413)	0	0	0
2016/03/02	R214	04/08/2016	10.30	Put	Bond Future	2,768.9900	2.7690	2,766.6600	2.7667	(0.084)	0	0	0
2016/03/02	R214	04/08/2016	9.26	Call	Bond Future	1,347.2000	1.3472	1,332.4200	1.3324	(1.097)	0	0	0
2016/03/02	R214	04/08/2016	9.30	Put	Bond Future	6,845.9700	6.8460	6,851.7400	6.8517	0.084	0	0	0
2016/03/02	R214	04/08/2016	8.55	Call	Bond Future	429.4200	0.4294	422.0300	0.4220	(1.721)	0	0	1,300
2016/03/02	R214	04/08/2016	9.24	Put	Bond Future	7,183.6100	7.1836	7,190.0200	7.1900	0.089	0	0	0
2016/03/02	R214	04/08/2016	10.30	Call	Bond Future	4,230.5400	4.2305	4,207.2400	4.2072	(0.551)	0	0	5,800
2016/03/02	R214	04/08/2016	9.26	Put	Bond Future	7,069.9400	7.0699	7,076.1300	7.0761	0.088	0	0	0
2016/03/02	R214	03/11/2016	10.35	Put	Bond Future	3,567.6400	3.5676	3,568.7600	3.5688	0.031	0	0	0
2016/03/02	R214	03/11/2016			Bond Future	10.1298	68.6310	10.1333	68.6079	0.035	0.0000	0.0000	0
2016/03/02	R214	03/11/2016	10.34	Put	Bond Future	3,595.8300	3.5958	3,596.9900	3.5970	0.032	0	0	0
2016/03/02	R214	03/11/2016	10.35	Call	Bond Future	4,976.9400	4.9769	4,955.0100	4.9550	(0.441)	0	0	0
2016/03/02	R214	03/11/2016	10.33	Call	Bond Future	4,907.5600	4.9076	4,885.7300	4.8857	(0.445)	0	0	0
2016/03/02	R214	03/11/2016	10.34	Call	Bond Future	4,942.2100	4.9422	4,920.3200	4.9203	(0.443)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/02	R214	03/11/2016	10.33	Put	Bond Future	3,624.2100	3.6242	3,625.4300	3.6254	0.034	0	0	0
2016/03/02	R248	05/05/2016			Bond Future	10.0966	88.9210	10.0997	88.8958	0.030	0.0000	0.0000	63,659
2016/03/02	R248	05/05/2016	8.99	Put	Bond Future	10,531.1400	10.5311	10,545.4800	10.5455	0.136	0	0	0
2016/03/02	R248	05/05/2016	9.01	Put	Bond Future	10,343.5500	10.3436	10,357.4700	10.3575	0.135	0	0	0
2016/03/02	R248	05/05/2016	8.99	Call	Bond Future	279.0300	0.2790	268.2100	0.2682	(3.878)	0	0	0
2016/03/02	R248	05/05/2016	9.00	Put	Bond Future	10,437.0100	10.4370	10,451.1400	10.4511	0.135	0	0	0
2016/03/02	R248	05/05/2016	9.00	Call	Bond Future	286.9900	0.2870	275.9600	0.2760	(3.843)	0	0	0
2016/03/02	R248	05/05/2016	9.01	Call	Bond Future	295.4300	0.2954	284.1900	0.2842	(3.805)	0	0	0
2016/03/02	R248	04/08/2016			Bond Future	10.1590	90.6061	10.1621	90.5805	0.030	0.0000	0.0000	0
2016/03/02	R248	04/08/2016	9.25	Call	Bond Future	1,495.1000	1.4951	1,477.9000	1.4779	(1.150)	0	0	0
2016/03/02	R248	04/08/2016	9.24	Put	Bond Future	9,739.2800	9.7393	9,747.8300	9.7478	0.088	0	0	0
2016/03/02	R248	04/08/2016	9.26	Put	Bond Future	9,588.1300	9.5881	9,596.4000	9.5964	0.086	0	0	0
2016/03/02	R248	04/08/2016	9.25	Put	Bond Future	9,663.5100	9.6635	9,671.9200	9.6719	0.087	0	0	0
2016/03/02	R248	04/08/2016	9.26	Call	Bond Future	1,516.9500	1.5169	1,499.6100	1.4996	(1.143)	0	0	0
2016/03/02	R248	04/08/2016	9.24	Call	Bond Future	1,473.4600	1.4735	1,456.4000	1.4564	(1.158)	0	0	0
2016/03/02	R248	03/11/2016	10.38	Call	Bond Future	6,086.7900	6.0868	6,059.8200	6.0598	(0.443)	0	0	0
2016/03/02	R248	03/11/2016			Bond Future	10.2183	87.9073	10.2217	87.8790	0.034	0.0000	0.0000	0
2016/03/02	R248	03/11/2016	10.39	Call	Bond Future	6,129.8900	6.1299	6,102.8600	6.1029	(0.441)	0	0	0
2016/03/02	R248	03/11/2016	10.37	Put	Bond Future	4,815.8100	4.8158	4,817.1800	4.8172	0.028	0	0	0
2016/03/02	R248	03/11/2016	10.39	Put	Bond Future	4,742.0400	4.7420	4,743.3000	4.7433	0.027	0	0	0
2016/03/02	R248	03/11/2016	10.37	Call	Bond Future	6,044.0900	6.0441	6,017.1700	6.0172	(0.445)	0	0	0
2016/03/02	R248	03/11/2016	10.38	Put	Bond Future	4,778.6500	4.7787	4,779.9700	4.7800	0.028	0	0	0

Total

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