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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/03/2016 TO 24/03/2016

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
2016/03/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	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
2016/03/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	2025	05/05/2016			Bond Future	123.6118	123.6118	123.6031	123.6031	(0.007)	0.0000	0.0000	4,540
2016/03/24	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2025	05/05/2016	125.99	Put	Bond Future	2,378.2100	2.3782	2,386.9400	2.3869	0.367	0	0	0
2016/03/24	2025	05/05/2016	126.01	Put	Bond Future	2,398.2100	2.3982	2,406.9400	2.4069	0.364	0	0	0
2016/03/24	2025	05/05/2016	126.00	Put	Bond Future	2,388.2100	2.3882	2,396.9400	2.3969	0.366	0	0	0
2016/03/24	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2025	04/08/2016			Bond Future	124.7371	124.7371	124.7266	124.7266	(0.008)	0.0000	0.0000	0
2016/03/24	2025	04/08/2016	123.86	Call	Bond Future	877.0600	0.8771	866.6100	0.8666	(1.191)	0	0	0
2016/03/24	2025	04/08/2016	123.87	Call	Bond Future	867.0600	0.8671	856.6100	0.8566	(1.205)	0	0	0
2016/03/24	2025	04/08/2016	123.85	Call	Bond Future	887.0600	0.8871	876.6100	0.8766	(1.178)	0	0	0
2016/03/24	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2030	05/05/2016	8.99	Put	Bond Future	5,355.8500	5.3559	5,693.5100	5.6935	6.305	0	0	0
2016/03/24	2030	05/05/2016	9.01	Put	Bond Future	5,208.5600	5.2086	5,546.2200	5.5462	6.483	0	0	0
2016/03/24	2030	05/05/2016			Bond Future	9.7475	89.1017	9.7975	88.7640	0.513	0.0000	0.0000	17,364
2016/03/24	2030	05/05/2016	9.00	Put	Bond Future	5,282.1600	5.2822	5,619.8200	5.6198	6.392	0	0	0
2016/03/24	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2030	04/08/2016	10.17	Call	Bond Future	2,317.9100	2.3179	1,972.8000	1.9728	(14.889)	0	0	0
2016/03/24	2030	04/08/2016			Bond Future	9.8159	86.7997	9.8678	86.4546	0.528	0.0000	0.0000	0
2016/03/24	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2032	05/05/2016			Bond Future	9.8763	87.9768	9.9212	87.6558	0.454	0.0000	0.0000	9,231
2016/03/24	2032	05/05/2016	8.99	Put	Bond Future	6,893.9700	6.8940	7,181.2500	7.1813	4.167	0	0	0
2016/03/24	2032	05/05/2016	9.01	Put	Bond Future	6,747.3500	6.7474	7,032.6800	7.0327	4.229	0	0	0
2016/03/24	2032	05/05/2016	9.00	Put	Bond Future	6,820.4200	6.8204	7,106.7500	7.1067	4.198	0	0	0
2016/03/24	2032	05/05/2016	9.01	Call	Bond Future	193.8700	0.1939	158.2600	0.1583	(18.368)	0	0	0
2016/03/24	2032	05/05/2016	8.99	Call	Bond Future	180.7900	0.1808	147.1300	0.1471	(18.618)	0	0	0
2016/03/24	2032	05/05/2016	9.00	Call	Bond Future	187.1400	0.1871	152.5300	0.1525	(18.494)	0	0	0
2016/03/24	2032	04/08/2016	9.01	Call	Bond Future	986.4600	0.9865	907.7300	0.9077	(7.981)	0	0	0
2016/03/24	2032	04/08/2016			Bond Future	9.9429	89.6615	9.9895	89.3335	0.468	0.0000	0.0000	0
2016/03/24	2032	04/08/2016	8.99	Call	Bond Future	955.5700	0.9556	878.6900	0.8787	(8.045)	0	0	0
2016/03/24	2032	04/08/2016	9.00	Call	Bond Future	970.6100	0.9706	892.8200	0.8928	(8.015)	0	0	0
2016/03/24	2032	04/08/2016	8.99	Put	Bond Future	8,100.4500	8.1004	8,351.5700	8.3516	3.100	0	0	0
2016/03/24	2032	04/08/2016	9.01	Put	Bond Future	7,972.7100	7.9727	8,221.9800	8.2220	3.127	0	0	0
2016/03/24	2032	04/08/2016	9.00	Put	Bond Future	8,036.1200	8.0361	8,286.3300	8.2863	3.114	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/24	2032	03/11/2016			Bond Future	10.0061	87.2210	10.0542	86.8865	0.480	0.0000	0.0000	0
2016/03/24	2032	03/11/2016	10.28	Put	Bond Future	3,403.7800	3.4038	3,532.2400	3.5322	3.774	0	0	0
2016/03/24	2032	03/11/2016	10.30	Put	Bond Future	3,346.6700	3.3467	3,473.5100	3.4735	3.790	0	0	0
2016/03/24	2032	03/11/2016	10.29	Put	Bond Future	3,375.0000	3.3750	3,502.6500	3.5026	3.782	0	0	0
2016/03/24	2032	03/11/2016	10.30	Call	Bond Future	5,362.6800	5.3627	5,155.0500	5.1550	(3.872)	0	0	0
2016/03/24	2032	03/11/2016	10.28	Call	Bond Future	5,284.8000	5.2848	5,078.7900	5.0788	(3.898)	0	0	0
2016/03/24	2032	03/11/2016	10.29	Call	Bond Future	5,323.5500	5.3236	5,116.7300	5.1167	(3.885)	0	0	0
2016/03/24	2033	05/05/2016			Bond Future	103.0381	103.0381	103.4772	103.4772	0.426	0.0000	0.0000	1,032
2016/03/24	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2033	05/05/2016	102.40	Call	Bond Future	638.1200	0.6381	1,077.1800	1.0772	68.805	0	0	0
2016/03/24	2033	05/05/2016	102.41	Call	Bond Future	628.1200	0.6281	1,067.1800	1.0672	69.901	0	0	0
2016/03/24	2033	05/05/2016	102.39	Call	Bond Future	648.1200	0.6481	1,087.1800	1.0872	67.744	0	0	0
2016/03/24	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2037	05/05/2016	8.99	Call	Bond Future	120.3100	0.1203	96.0700	0.0961	(20.148)	0	0	0
2016/03/24	2037	05/05/2016	9.00	Put	Bond Future	8,652.2600	8.6523	8,973.5200	8.9735	3.713	0	0	0
2016/03/24	2037	05/05/2016	9.67	Call	Bond Future	993.8600	0.9939	870.7000	0.8707	(12.392)	0	0	500
2016/03/24	2037	05/05/2016			Bond Future	10.0218	89.1252	10.0667	88.7789	0.448	0.0000	0.0000	39,888
2016/03/24	2037	05/05/2016	9.00	Call	Bond Future	124.9100	0.1249	99.9000	0.0999	(20.022)	0	0	0
2016/03/24	2037	05/05/2016	9.67	Put	Bond Future	3,788.8000	3.7888	4,011.9100	4.0119	5.889	0	0	0
2016/03/24	2037	05/05/2016	9.01	Call	Bond Future	129.8100	0.1298	103.9900	0.1040	(19.891)	0	0	0
2016/03/24	2037	05/05/2016	8.99	Put	Bond Future	8,737.5400	8.7375	9,059.5700	9.0596	3.686	0	0	0
2016/03/24	2037	05/05/2016	9.01	Put	Bond Future	8,567.4100	8.5674	8,887.8600	8.8879	3.740	0	0	0
2016/03/24	2037	04/08/2016			Bond Future	10.0893	86.5731	10.1357	86.2192	0.460	0.0000	0.0000	0
2016/03/24	2037	04/08/2016	9.24	Put	Bond Future	8,154.3400	8.1543	8,413.0100	8.4130	3.172	0	0	0
2016/03/24	2037	04/08/2016	9.26	Put	Bond Future	8,020.1800	8.0202	8,276.7200	8.2767	3.199	0	0	0
2016/03/24	2037	04/08/2016	9.24	Call	Bond Future	1,249.8700	1.2499	1,154.6600	1.1547	(7.618)	0	0	0
2016/03/24	2037	04/08/2016	9.25	Put	Bond Future	8,086.6800	8.0867	8,344.3000	8.3443	3.186	0	0	0
2016/03/24	2037	04/08/2016	9.25	Call	Bond Future	1,268.5100	1.2685	1,172.2500	1.1722	(7.588)	0	0	0
2016/03/24	2037	04/08/2016	9.26	Call	Bond Future	1,288.1800	1.2882	1,190.8400	1.1908	(7.556)	0	0	0
2016/03/24	2037	03/11/2016	10.35	Call	Bond Future	5,462.5100	5.4625	5,246.0200	5.2460	(3.963)	0	0	0
2016/03/24	2037	03/11/2016	10.36	Put	Bond Future	3,926.9900	3.9270	4,070.4600	4.0705	3.653	0	0	0
2016/03/24	2037	03/11/2016			Bond Future	10.1485	88.2329	10.1964	87.8720	0.472	0.0000	0.0000	0
2016/03/24	2037	03/11/2016	10.36	Call	Bond Future	5,503.3100	5.5033	5,285.9300	5.2859	(3.950)	0	0	0
2016/03/24	2037	03/11/2016	10.37	Call	Bond Future	5,543.9600	5.5440	5,325.6900	5.3257	(3.937)	0	0	0
2016/03/24	2037	03/11/2016	10.35	Put	Bond Future	3,959.6800	3.9597	4,104.0400	4.1040	3.646	0	0	0
2016/03/24	2037	03/11/2016	10.37	Put	Bond Future	3,894.2600	3.8943	4,036.8400	4.0368	3.661	0	0	0
2016/03/24	2038	05/05/2016	131.01	Put	Bond Future	2,465.7300	2.4657	2,474.3300	2.4743	0.349	0	0	0
2016/03/24	2038	05/05/2016			Bond Future	128.5443	128.5443	128.5357	128.5357	(0.007)	0.0000	0.0000	17,007
2016/03/24	2038	05/05/2016	131.00	Put	Bond Future	2,455.7300	2.4557	2,464.3300	2.4643	0.350	0	0	0
2016/03/24	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2038	05/05/2016	130.99	Put	Bond Future	2,445.7300	2.4457	2,454.3300	2.4543	0.352	0	0	0
2016/03/24	2038	04/08/2016			Bond Future	129.6079	129.6079	129.5973	129.5973	(0.008)	0.0000	0.0000	0

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2016/03/24	2038	04/08/2016	129.31	Call	Bond Future	297.9200	0.2979	287.3100	0.2873	(3.561)	0	0	0
2016/03/24	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2038	04/08/2016	129.32	Call	Bond Future	287.9200	0.2879	277.3100	0.2773	(3.685)	0	0	0
2016/03/24	2038	04/08/2016	129.30	Call	Bond Future	307.9200	0.3079	297.3100	0.2973	(3.446)	0	0	0
2016/03/24	2040	05/05/2016	9.50	Call	Bond Future	546.9400	0.5469	465.5100	0.4655	(14.888)	0	0	0
2016/03/24	2040	05/05/2016			Bond Future	10.1022	92.5877	10.1470	92.2208	0.444	0.0000	0.0000	1,812
2016/03/24	2040	05/05/2016	9.51	Call	Bond Future	562.9900	0.5630	479.7800	0.4798	(14.780)	0	0	0
2016/03/24	2040	05/05/2016	9.49	Call	Bond Future	531.3300	0.5313	451.6400	0.4516	(14.998)	0	0	0
2016/03/24	2040	05/05/2016	9.50	Put	Bond Future	5,724.7600	5.7248	6,010.2200	6.0102	4.986	0	0	0
2016/03/24	2040	05/05/2016	9.49	Put	Bond Future	5,799.2600	5.7993	6,086.4600	6.0865	4.952	0	0	0
2016/03/24	2040	05/05/2016	9.51	Put	Bond Future	5,650.8400	5.6508	5,934.5200	5.9345	5.020	0	0	0
2016/03/24	2040	04/08/2016			Bond Future	10.1705	89.8514	10.2169	89.4765	0.456	0.0000	0.0000	0
2016/03/24	2040	04/08/2016	9.49	Put	Bond Future	7,543.5700	7.5436	7,796.7300	7.7967	3.356	0	0	0
2016/03/24	2040	04/08/2016	9.50	Call	Bond Future	1,757.8600	1.7579	1,634.9200	1.6349	(6.994)	0	0	0
2016/03/24	2040	04/08/2016	9.51	Call	Bond Future	1,782.7500	1.7828	1,658.6000	1.6586	(6.964)	0	0	0
2016/03/24	2040	04/08/2016	9.49	Call	Bond Future	1,733.2000	1.7332	1,611.4800	1.6115	(7.023)	0	0	0
2016/03/24	2040	04/08/2016	9.51	Put	Bond Future	7,413.5700	7.4136	7,664.3000	7.6643	3.382	0	0	0
2016/03/24	2040	04/08/2016	9.50	Put	Bond Future	7,478.3900	7.4784	7,730.3300	7.7303	3.369	0	0	0
2016/03/24	2044	05/05/2016	8.99	Put	Bond Future	10,286.5600	10.2866	10,595.3000	10.5953	3.001	0	0	0
2016/03/24	2044	05/05/2016			Bond Future	10.1163	89.7468	10.1561	89.4204	0.393	0.0000	0.0000	20,223
2016/03/24	2044	05/05/2016	9.01	Put	Bond Future	10,095.4600	10.0955	10,402.9700	10.4030	3.046	0	0	0
2016/03/24	2044	05/05/2016	9.00	Put	Bond Future	10,190.8600	10.1909	10,498.9900	10.4990	3.024	0	0	0
2016/03/24	2044	05/05/2016	9.01	Call	Bond Future	97.3100	0.0973	78.4300	0.0784	(19.402)	0	0	0
2016/03/24	2044	05/05/2016	8.99	Call	Bond Future	89.8500	0.0898	72.2000	0.0722	(19.644)	0	0	0
2016/03/24	2044	05/05/2016	9.00	Call	Bond Future	93.5200	0.0935	75.2600	0.0753	(19.525)	0	0	0
2016/03/24	2044	04/08/2016	9.50	Call	Bond Future	1,734.5700	1.7346	1,624.6900	1.6247	(6.335)	0	0	0
2016/03/24	2044	04/08/2016			Bond Future	10.1827	87.0814	10.2239	86.7478	0.404	0.0000	0.0000	0
2016/03/24	2044	04/08/2016	9.51	Call	Bond Future	1,759.3500	1.7594	1,648.3600	1.6484	(6.309)	0	0	0
2016/03/24	2044	04/08/2016	9.49	Put	Bond Future	7,674.1300	7.6741	7,898.9400	7.8989	2.929	0	0	0
2016/03/24	2044	04/08/2016	9.51	Put	Bond Future	7,541.4400	7.5414	7,764.0600	7.7641	2.952	0	0	0
2016/03/24	2044	04/08/2016	9.49	Call	Bond Future	1,710.0300	1.7100	1,601.2300	1.6012	(6.362)	0	0	0
2016/03/24	2044	04/08/2016	9.50	Put	Bond Future	7,607.5900	7.6076	7,831.3200	7.8313	2.941	0	0	0
2016/03/24	2044	03/11/2016			Bond Future	10.2410	88.7510	10.2835	88.4107	0.414	0.0000	0.0000	0
2016/03/24	2044	03/11/2016	10.42	Call	Bond Future	5,776.0200	5.7760	5,571.7400	5.5717	(3.537)	0	0	0
2016/03/24	2044	03/11/2016	10.41	Put	Bond Future	4,392.3500	4.3924	4,529.1200	4.5291	3.114	0	0	0
2016/03/24	2044	03/11/2016	10.43	Put	Bond Future	4,321.3800	4.3214	4,456.4900	4.4565	3.127	0	0	0
2016/03/24	2044	03/11/2016	10.42	Put	Bond Future	4,356.8800	4.3569	4,492.8200	4.4928	3.120	0	0	0
2016/03/24	2044	03/11/2016	10.43	Call	Bond Future	5,818.6100	5.8186	5,613.5000	5.6135	(3.525)	0	0	0
2016/03/24	2044	03/11/2016	10.41	Call	Bond Future	5,733.2800	5.7333	5,529.8300	5.5298	(3.549)	0	0	0
2016/03/24	2046	05/05/2016			Bond Future	127.7988	127.7988	128.6213	128.6213	0.644	0.0000	0.0000	12,766
2016/03/24	2046	05/05/2016	129.99	Put	Bond Future	2,191.2000	2.1912	1,368.6600	1.3687	(37.538)	0	0	0
2016/03/24	2046	05/05/2016	130.01	Put	Bond Future	2,211.2000	2.2112	1,388.6600	1.3887	(37.199)	0	0	0
2016/03/24	2046	05/05/2016	130.00	Put	Bond Future	2,201.2000	2.2012	1,378.6600	1.3787	(37.368)	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
2016/03/24	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2046	04/08/2016			Bond Future	130.2567	130.2567	131.0937	131.0937	0.643	0.0000	0.0000	0
2016/03/24	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2046	04/08/2016	129.00	Call	Bond Future	1,256.7000	1.2567	2,093.7100	2.0937	66.604	0	0	0
2016/03/24	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2046	04/08/2016	129.01	Call	Bond Future	1,246.7000	1.2467	2,083.7100	2.0837	67.138	0	0	0
2016/03/24	2046	04/08/2016	129.02	Call	Bond Future	1,236.7000	1.2367	2,073.7100	2.0737	67.681	0	0	0
2016/03/24	2050	05/05/2016	138.00	Put	Bond Future	557.3800	0.5574	566.4700	0.5665	1.631	0	0	0
2016/03/24	2050	05/05/2016			Bond Future	137.4426	137.4426	137.4335	137.4335	(0.007)	0.0000	0.0000	14,916
2016/03/24	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2050	05/05/2016	137.99	Put	Bond Future	547.3800	0.5474	556.4700	0.5565	1.661	0	0	0
2016/03/24	2050	05/05/2016	138.01	Put	Bond Future	567.3800	0.5674	576.4700	0.5765	1.602	0	0	0
2016/03/24	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2050	04/08/2016			Bond Future	138.5170	138.5170	138.5062	138.5062	(0.008)	0.0000	0.0000	0
2016/03/24	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	2050	04/08/2016	139.12	Put	Bond Future	602.9900	0.6030	613.7700	0.6138	1.788	0	0	0
2016/03/24	2050	04/08/2016	139.14	Put	Bond Future	622.9900	0.6230	633.7700	0.6338	1.730	0	0	0
2016/03/24	2050	04/08/2016	139.13	Put	Bond Future	612.9900	0.6130	623.7700	0.6238	1.759	0	0	0
2016/03/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	AL37	05/05/2016			Index Future	469.7240	469.7240	468.7500	468.7500	(0.207)	0.0000	0.0000	5
2016/03/24	AL37	04/08/2016			Index Future	478.6250	478.6250	477.6270	477.6270	(0.209)	0.0000	0.0000	0
2016/03/24	AL7T	05/05/2016			Index Future	539.1880	539.1880	537.5020	537.5020	(0.313)	0.0000	0.0000	0
2016/03/24	AL7T	04/08/2016			Index Future	549.4060	549.4060	547.6810	547.6810	(0.314)	0.0000	0.0000	0
2016/03/24	ALBI	05/05/2016			Index Future	488.6220	488.6220	487.1190	487.1190	(0.308)	0.0000	0.0000	510
2016/03/24	ALBI	04/08/2016			Index Future	497.8810	497.8810	496.3440	496.3440	(0.309)	0.0000	0.0000	133
2016/03/24	ALBI	03/11/2016			Index Future	507.5270	507.5270	505.9590	505.9590	(0.309)	0.0000	0.0000	0
2016/03/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	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
2016/03/24	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C118	20/04/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C203	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C204	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C207	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/24	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C211	31/01/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	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
2016/03/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/24	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	EL28	05/05/2016			Bond Future	126.8362	126.8362	126.8287	126.8287	(0.006)	0.0000	0.0000	0
2016/03/24	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	EL28	05/05/2016	128.99	Put	Bond Future	2,153.8400	2.1538	2,161.2700	2.1613	0.345	0	0	0
2016/03/24	EL28	05/05/2016	129.01	Put	Bond Future	2,173.8400	2.1738	2,181.2700	2.1813	0.342	0	0	0
2016/03/24	EL28	05/05/2016	129.00	Put	Bond Future	2,163.8400	2.1638	2,171.2700	2.1713	0.343	0	0	0
2016/03/24	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	EL28	04/08/2016			Bond Future	129.2758	129.2758	129.2666	129.2666	(0.007)	0.0000	0.0000	0
2016/03/24	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	EL28	04/08/2016	126.86	Call	Bond Future	2,415.7700	2.4158	2,406.5600	2.4066	(0.381)	0	0	0
2016/03/24	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	EL28	04/08/2016	126.87	Call	Bond Future	2,405.7700	2.4058	2,396.5600	2.3966	(0.383)	0	0	0
2016/03/24	EL28	04/08/2016	126.88	Call	Bond Future	2,395.7700	2.3958	2,386.5600	2.3866	(0.384)	0	0	0
2016/03/24	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	ES33	05/05/2016			Bond Future	10.8782	75.0093	10.9228	74.7360	0.410	0.0000	0.0000	8,776
2016/03/24	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	ES33	05/05/2016	9.99	Put	Bond Future	5,781.6300	5.7816	6,054.9400	6.0549	4.727	0	0	0
2016/03/24	ES33	05/05/2016	10.01	Put	Bond Future	5,643.9900	5.6440	5,917.3000	5.9173	4.842	0	0	0
2016/03/24	ES33	05/05/2016	10.00	Put	Bond Future	5,712.7600	5.7128	5,986.0700	5.9861	4.784	0	0	0
2016/03/24	ES33	04/08/2016			Bond Future	10.9729	76.4457	11.0192	76.1664	0.422	0.0000	0.0000	0
2016/03/24	ES33	04/08/2016	10.24	Put	Bond Future	4,649.8300	4.6498	4,929.1700	4.9292	6.008	0	0	0

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2016/03/24	ES33	04/08/2016	10.26	Put	Bond Future	4,517.0800		4.5171	4,796.4200	4.7964	6.184	0	0	0
2016/03/24	ES33	04/08/2016	10.25	Put	Bond Future	4,583.4100		4.5834	4,862.7500	4.8627	6.095	0	0	0
2016/03/24	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	ES33	03/11/2016			Bond Future	11.0664		74.1181	11.1143	73.8332	0.433	0.0000	0.0000	0
2016/03/24	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	ES33	03/11/2016	11.31	Call	Bond Future	1,431.5100		1.4315	1,146.6800	1.1467	(19.897)	0	0	0
2016/03/24	ES33	03/11/2016	11.29	Call	Bond Future	1,315.6000		1.3156	1,030.7700	1.0308	(21.650)	0	0	0
2016/03/24	ES33	03/11/2016	11.30	Call	Bond Future	1,373.5900		1.3736	1,088.7600	1.0888	(20.736)	0	0	0
2016/03/24	ES42	05/05/2016			Bond Future	11.0548		78.6443	11.0943	78.3733	0.357	0.0000	0.0000	7,250
2016/03/24	GOVI	05/05/2016	518.01	Put	GOVI	300,160.0000		30.0160	314,550.0000	31.4550	4.794	0	0	0
2016/03/24	GOVI	05/05/2016			GOVI	487.9940		487.9940	486.5550	486.5550	(0.295)	0.0000	0.0000	479
2016/03/24	GOVI	05/05/2016	518.00	Put	GOVI	300,060.0000		30.0060	314,450.0000	31.4450	4.796	0	0	0
2016/03/24	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	GOVI	05/05/2016	517.99	Put	GOVI	299,960.0000		29.9960	314,350.0000	31.4350	4.797	0	0	0
2016/03/24	GOVI	04/08/2016	520.99	Put	GOVI	237,490.0000		23.7490	252,210.0000	25.2210	6.198	0	0	0
2016/03/24	GOVI	04/08/2016			GOVI	497.2410		497.2410	495.7690	495.7690	(0.296)	0.0000	0.0000	26
2016/03/24	GOVI	04/08/2016	521.01	Put	GOVI	237,690.0000		23.7690	252,410.0000	25.2410	6.193	0	0	0
2016/03/24	GOVI	04/08/2016	521.00	Put	GOVI	237,590.0000		23.7590	252,310.0000	25.2310	6.196	0	0	0
2016/03/24	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	GOVI	03/11/2016	476.11	Call	GOVI	307,640.0000		30.7640	292,640.0000	29.2640	(4.876)	0	0	0
2016/03/24	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	GOVI	03/11/2016			GOVI	506.8740		506.8740	505.3740	505.3740	(0.296)	0.0000	0.0000	0
2016/03/24	GOVI	03/11/2016	476.12	Call	GOVI	307,540.0000		30.7540	292,540.0000	29.2540	(4.877)	0	0	0
2016/03/24	GOVI	03/11/2016	476.13	Call	GOVI	307,440.0000		30.7440	292,440.0000	29.2440	(4.879)	0	0	0
2016/03/24	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/24	IGOV	05/05/2016			Index Future	237.4690		237.4690	237.7630	237.7630	0.124	0.0000	0.0000	977
2016/03/24	IGOV	04/08/2016			Index Future	241.9880		241.9880	242.2850	242.2850	0.123	0.0000	0.0000	81
2016/03/24	IGOV	03/11/2016			Index Future	246.6950		246.6950	246.9980	246.9980	0.123	0.0000	0.0000	0
2016/03/24	ILBI	05/05/2016			Index Future	643.8740		643.8740	644.5570	644.5570	0.106	0.0000	0.0000	0
2016/03/24	ILBI	04/08/2016			Index Future	655.7680		655.7680	656.4620	656.4620	0.106	0.0000	0.0000	157
2016/03/24	IS01	19/12/2016			Interest Rate Swap	100.1911		100.1911	100.1967	100.1967	0.005	0.0000	0.0000	0
2016/03/24	IS01	16/03/2017			Interest Rate Swap	100.2508		100.2508	100.2600	100.2600	0.009	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
2016/03/24	IS01	15/06/2017			Interest Rate Swap	100.0227	100.0227	100.0481	100.0481	0.025	0.0000	0.0000	0
2016/03/24	IS02	18/12/2017			Interest Rate Swap	100.7186	100.7186	100.7615	100.7615	0.043	0.0000	0.0000	0
2016/03/24	IS02	16/03/2018			Interest Rate Swap	100.2254	100.2254	100.2652	100.2652	0.040	0.0000	0.0000	0
2016/03/24	IS02	15/06/2018			Interest Rate Swap	100.1194	100.1194	100.1645	100.1645	0.045	0.0000	0.0000	0
2016/03/24	IS05	17/12/2020			Interest Rate Swap	101.2576	101.2576	101.3784	101.3784	0.119	0.0000	0.0000	0
2016/03/24	IS05	16/03/2021			Interest Rate Swap	100.7936	100.7936	100.9202	100.9202	0.126	0.0000	0.0000	0
2016/03/24	IS05	15/06/2021			Interest Rate Swap	100.2936	100.2936	100.4250	100.4250	0.131	0.0000	0.0000	0
2016/03/24	IS10	17/12/2025			Interest Rate Swap	103.3633	103.3633	103.5488	103.5488	0.180	0.0000	0.0000	0
2016/03/24	IS10	16/03/2026			Interest Rate Swap	100.6062	100.6062	100.7997	100.7997	0.192	0.0000	0.0000	0
2016/03/24	IS10	15/06/2026			Interest Rate Swap	99.4776	99.4776	99.6775	99.6775	0.201	0.0000	0.0000	0
2016/03/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/24	JBAF	20/04/2016			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2016/03/24	JBAF	18/05/2016			Jibar Tradeable Future	7.3800	92.6200	7.4000	92.6000	0.271	0.0000	0.0000	0
2016/03/24	JBAF	15/06/2016			Jibar Tradeable Future	7.4400	92.5600	7.4500	92.5500	0.134	0.0000	0.0000	0
2016/03/24	JBAF	20/07/2016			Jibar Tradeable Future	7.5700	92.4300	7.5800	92.4200	0.132	0.0000	0.0000	0
2016/03/24	JBAF	17/08/2016			Jibar Tradeable Future	7.6100	92.3900	7.6300	92.3700	0.263	0.0000	0.0000	0
2016/03/24	JBAF	21/09/2016			Jibar Tradeable Future	7.7000	92.3000	7.7600	92.2400	0.779	0.0000	0.0000	0
2016/03/24	JBAF	21/12/2016			Jibar Tradeable Future	7.8800	92.1200	7.9400	92.0600	0.761	0.0000	0.0000	0
2016/03/24	JBAF	15/03/2017			Jibar Tradeable Future	8.0400	91.9600	8.1200	91.8800	0.995	0.0000	0.0000	0
2016/03/24	JBAF	21/06/2017			Jibar Tradeable Future	8.2200	91.7800	8.2500	91.7500	0.365	0.0000	0.0000	0
2016/03/24	JBAF	20/09/2017			Jibar Tradeable Future	8.2800	91.7200	8.3600	91.6400	0.966	0.0000	0.0000	0
2016/03/24	JBAF	20/12/2017			Jibar Tradeable Future	8.3700	91.6300	8.4400	91.5600	0.836	0.0000	0.0000	0
2016/03/24	JBAF	20/03/2018			Jibar Tradeable Future	8.4700	91.5300	8.5200	91.4800	0.590	0.0000	0.0000	0
2016/03/24	R023	05/05/2016			Bond Future	9.2093	94.2278	9.2749	93.9173	0.712	0.0000	0.0000	8,731
2016/03/24	R023	05/05/2016	8.24	Put	Bond Future	4,809.0800	4.8091	5,102.1900	5.1022	6.095	0	0	0
2016/03/24	R023	05/05/2016	8.26	Put	Bond Future	4,713.3500	4.7133	5,005.2100	5.0052	6.192	0	0	0
2016/03/24	R023	05/05/2016	8.24	Call	Bond Future	61.4300	0.0614	44.0600	0.0441	(28.276)	0	0	0
2016/03/24	R023	05/05/2016	8.25	Put	Bond Future	4,761.1000	4.7611	5,053.6000	5.0536	6.144	0	0	0
2016/03/24	R023	05/05/2016	8.25	Call	Bond Future	63.9500	0.0639	45.9700	0.0460	(28.116)	0	0	0
2016/03/24	R023	05/05/2016	8.26	Call	Bond Future	66.6700	0.0667	48.0500	0.0480	(27.929)	0	0	0
2016/03/24	R023	04/08/2016	8.24	Call	Bond Future	423.0600	0.4231	368.3100	0.3683	(12.941)	0	0	0
2016/03/24	R023	04/08/2016	8.25	Put	Bond Future	5,332.1100	5.3321	5,594.0600	5.5941	4.913	0	0	0
2016/03/24	R023	04/08/2016			Bond Future	9.2806	96.0323	9.3497	95.7148	0.744	0.0000	0.0000	0
2016/03/24	R023	04/08/2016	8.25	Call	Bond Future	430.7200	0.4307	375.1800	0.3752	(12.895)	0	0	0
2016/03/24	R023	04/08/2016	8.26	Call	Bond Future	438.7800	0.4388	382.4300	0.3824	(12.842)	0	0	0

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2016/03/24	R023	04/08/2016	8.24	Put	Bond Future	5,373.5700	5.3736	5,636.3100	5.6363	4.889	0	0	0
2016/03/24	R023	04/08/2016	8.26	Put	Bond Future	5,291.0800	5.2911	5,552.2200	5.5522	4.935	0	0	0
2016/03/24	R023	03/11/2016	9.73	Put	Bond Future	1,843.6400	1.8436	1,965.9300	1.9659	6.633	0	0	0
2016/03/24	R023	03/11/2016			Bond Future	9.3538	93.9413	9.4265	93.6176	0.777	0.0000	0.0000	0
2016/03/24	R023	03/11/2016	9.75	Put	Bond Future	1,810.1200	1.8101	1,930.7600	1.9308	6.665	0	0	0
2016/03/24	R023	03/11/2016	9.73	Call	Bond Future	3,504.5700	3.5046	3,303.1400	3.3031	(5.748)	0	0	0
2016/03/24	R023	03/11/2016	9.74	Put	Bond Future	1,826.8200	1.8268	1,948.2800	1.9483	6.649	0	0	0
2016/03/24	R023	03/11/2016	9.74	Call	Bond Future	3,531.3900	3.5314	3,329.1300	3.3291	(5.727)	0	0	0
2016/03/24	R023	03/11/2016	9.75	Call	Bond Future	3,558.3000	3.5583	3,355.2200	3.3552	(5.707)	0	0	0
2016/03/24	R035	05/05/2016	10.37	Call	Bond Future	2,924.5700	2.9246	2,575.5700	2.5756	(11.933)	0	0	0
2016/03/24	R035	05/05/2016			Bond Future	9.9852	92.3620	10.0301	92.0130	0.450	0.0000	0.0000	4,494
2016/03/24	R035	05/05/2016	10.35	Call	Bond Future	2,776.2200	2.7762	2,427.2200	2.4272	(12.571)	0	0	0
2016/03/24	R035	05/05/2016	10.36	Call	Bond Future	2,850.4500	2.8505	2,501.4500	2.5015	(12.244)	0	0	0
2016/03/24	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R035	04/08/2016			Bond Future	10.0494	94.1307	10.0959	93.7740	0.462	0.0000	0.0000	0
2016/03/24	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R035	04/08/2016	10.35	Call	Bond Future	2,268.6500	2.2687	1,911.9800	1.9120	(15.722)	0	0	0
2016/03/24	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R035	04/08/2016	10.36	Call	Bond Future	2,342.5900	2.3426	1,985.9200	1.9859	(15.225)	0	0	0
2016/03/24	R035	04/08/2016	10.37	Call	Bond Future	2,416.4400	2.4164	2,059.7700	2.0598	(14.760)	0	0	0
2016/03/24	R186	05/05/2016	9.25	Call	Bond Future	1,415.6600	1.4157	1,246.5600	1.2466	(11.945)	0	0	180
2016/03/24	R186	05/05/2016			Bond Future	9.3518	111.6478	9.4020	111.2984	0.536	0.0000	0.0000	55,867
2016/03/24	R186	05/05/2016	8.34	Call	Bond Future	86.6000	0.0866	66.4500	0.0664	(23.268)	0	0	0
2016/03/24	R186	05/05/2016	9.89	Call	Bond Future	4,173.3400	4.1733	3,881.3300	3.8813	(6.997)	0	0	0
2016/03/24	R186	05/05/2016	8.35	Call	Bond Future	90.1300	0.0901	69.2900	0.0693	(23.122)	0	0	0
2016/03/24	R186	05/05/2016	8.75	Put	Bond Future	4,697.2300	4.6972	4,979.9500	4.9800	6.019	0	0	1,900
2016/03/24	R186	05/05/2016	9.25	Put	Bond Future	2,130.3200	2.1303	2,310.5700	2.3106	8.461	0	0	0
2016/03/24	R186	05/05/2016	8.33	Call	Bond Future	83.1800	0.0832	63.7100	0.0637	(23.407)	0	0	0
2016/03/24	R186	05/05/2016	8.85	Put	Bond Future	4,098.3100	4.0983	4,363.7300	4.3637	6.476	0	0	5,350
2016/03/24	R186	05/05/2016	9.96	Call	Bond Future	4,551.8500	4.5519	4,251.0800	4.2511	(6.608)	0	0	0
2016/03/24	R186	05/05/2016	9.86	Call	Bond Future	4,014.4700	4.0145	3,726.5400	3.7265	(7.172)	0	0	0
2016/03/24	R186	05/05/2016	7.56	Put	Bond Future	13,580.1900	13.5802	13,928.9100	13.9289	2.568	0	0	0
2016/03/24	R186	05/05/2016	8.35	Put	Bond Future	7,411.4600	7.4115	7,739.9700	7.7400	4.432	0	0	0
2016/03/24	R186	05/05/2016	8.75	Call	Bond Future	378.0400	0.3780	311.4100	0.3114	(17.625)	0	0	180
2016/03/24	R186	05/05/2016	8.34	Put	Bond Future	7,484.3800	7.4844	7,813.5800	7.8136	4.398	0	0	0
2016/03/24	R186	05/05/2016	7.56	Call	Bond Future	1.7900	0.0018	1.1600	0.0012	(35.196)	0	0	0
2016/03/24	R186	05/05/2016	8.85	Call	Bond Future	512.9700	0.5130	429.0400	0.4290	(16.362)	0	0	0
2016/03/24	R186	05/05/2016	8.33	Put	Bond Future	7,557.4700	7.5575	7,887.3500	7.8874	4.365	0	0	0
2016/03/24	R186	05/05/2016	9.89	Put	Bond Future	502.2500	0.5023	559.5900	0.5596	11.417	0	0	180
2016/03/24	R186	05/05/2016	9.96	Put	Bond Future	415.9800	0.4160	464.5600	0.4646	11.678	0	0	5,000
2016/03/24	R186	05/05/2016	9.86	Put	Bond Future	543.4500	0.5434	604.8700	0.6049	11.302	0	0	5,000
2016/03/24	R186	04/08/2016	8.51	Put	Bond Future	7,323.2000	7.3232	7,599.6900	7.5997	3.776	0	0	0
2016/03/24	R186	04/08/2016	10.00	Put	Bond Future	1,525.7000	1.5257	1,623.5100	1.6235	6.411	0	0	6,500

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2016/03/24	R186	04/08/2016			Bond Future	9.4167	108.4814	9.4690	108.1242	0.556	0.0000	0.0000	0
2016/03/24	R186	04/08/2016	8.50	Put	Bond Future	7,382.6500	7.3826	7,660.1700	7.6602	3.759	0	0	0
2016/03/24	R186	04/08/2016	8.51	Call	Bond Future	866.5600	0.8666	785.9000	0.7859	(9.308)	0	0	0
2016/03/24	R186	04/08/2016	8.49	Call	Bond Future	837.9600	0.8380	759.3300	0.7593	(9.384)	0	0	0
2016/03/24	R186	04/08/2016	8.50	Call	Bond Future	851.8900	0.8519	772.2600	0.7723	(9.347)	0	0	0
2016/03/24	R186	04/08/2016	10.00	Call	Bond Future	5,416.7800	5.4168	5,157.4400	5.1574	(4.788)	0	0	0
2016/03/24	R186	04/08/2016	8.49	Put	Bond Future	7,442.9000	7.4429	7,721.4200	7.7214	3.742	0	0	0
2016/03/24	R197	05/05/2016			Bond Future	294.8794	294.8794	294.8577	294.8577	(0.007)	0.0000	0.0000	2,264
2016/03/24	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R197	05/05/2016	299.99	Put	Bond Future	5,110.6400	5.1106	5,132.3300	5.1323	0.424	0	0	0
2016/03/24	R197	05/05/2016	300.01	Put	Bond Future	5,130.6400	5.1306	5,152.3300	5.1523	0.423	0	0	0
2016/03/24	R197	05/05/2016	300.00	Put	Bond Future	5,120.6400	5.1206	5,142.3300	5.1423	0.424	0	0	0
2016/03/24	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R197	04/08/2016			Bond Future	294.0536	294.0536	294.0281	294.0281	(0.009)	0.0000	0.0000	0
2016/03/24	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R197	04/08/2016	293.98	Call	Bond Future	73.6400	0.0736	48.1000	0.0481	(34.682)	0	0	0
2016/03/24	R197	04/08/2016	293.96	Call	Bond Future	93.6400	0.0936	68.1000	0.0681	(27.275)	0	0	0
2016/03/24	R197	04/08/2016	293.97	Call	Bond Future	83.6400	0.0836	58.1000	0.0581	(30.536)	0	0	0
2016/03/24	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R202	05/05/2016	246.99	Put	Bond Future	7,297.0400	7.2970	6,528.0300	6.5280	(10.539)	0	0	0
2016/03/24	R202	05/05/2016			Bond Future	240.6628	240.6628	241.6321	241.6321	0.403	0.0000	0.0000	43,260
2016/03/24	R202	05/05/2016	247.01	Put	Bond Future	7,312.8700	7.3129	6,543.1600	6.5432	(10.525)	0	0	0
2016/03/24	R202	05/05/2016	246.99	Call	Bond Future	969.8100	0.9698	1,170.1200	1.1701	20.655	0	0	0
2016/03/24	R202	05/05/2016	247.00	Put	Bond Future	7,304.9500	7.3050	6,535.5900	6.5356	(10.532)	0	0	0
2016/03/24	R202	05/05/2016	247.00	Call	Bond Future	967.7200	0.9677	1,167.6800	1.1677	20.663	0	0	0
2016/03/24	R202	05/05/2016	247.01	Call	Bond Future	965.6400	0.9656	1,165.2500	1.1653	20.671	0	0	0
2016/03/24	R202	04/08/2016	243.25	Call	Bond Future	4,548.6700	4.5487	5,004.7800	5.0048	10.027	0	0	0
2016/03/24	R202	04/08/2016			Bond Future	241.8406	241.8406	242.8256	242.8256	0.407	0.0000	0.0000	0
2016/03/24	R202	04/08/2016	243.26	Call	Bond Future	4,544.2100	4.5442	5,000.0200	5.0000	10.031	0	0	0
2016/03/24	R202	04/08/2016	243.24	Put	Bond Future	5,952.5500	5.9525	5,423.9300	5.4239	(8.881)	0	0	0
2016/03/24	R202	04/08/2016	243.26	Put	Bond Future	5,963.6200	5.9636	5,434.4100	5.4344	(8.874)	0	0	0
2016/03/24	R202	04/08/2016	243.24	Call	Bond Future	4,553.1400	4.5531	5,009.5400	5.0095	10.024	0	0	0
2016/03/24	R202	04/08/2016	243.25	Put	Bond Future	5,958.0800	5.9581	5,429.1700	5.4292	(8.877)	0	0	0
2016/03/24	R203	05/05/2016	7.25	Put	Bond Future	1,316.5000	1.3165	1,374.2600	1.3743	4.387	0	0	0
2016/03/24	R203	05/05/2016			Bond Future	8.2871	101.1913	8.3345	101.1320	0.571	0.0000	0.0000	53,939
2016/03/24	R203	05/05/2016	7.26	Call	Bond Future	5.7800	0.0058	4.1700	0.0042	(27.855)	0	0	0
2016/03/24	R203	05/05/2016	7.24	Call	Bond Future	5.1900	0.0052	3.7200	0.0037	(28.324)	0	0	0
2016/03/24	R203	05/05/2016	7.25	Call	Bond Future	5.4700	0.0055	3.9300	0.0039	(28.154)	0	0	0
2016/03/24	R203	05/05/2016	7.24	Put	Bond Future	1,328.9800	1.3290	1,386.8100	1.3868	4.351	0	0	0
2016/03/24	R203	05/05/2016	7.26	Put	Bond Future	1,304.0600	1.3041	1,361.7500	1.3618	4.424	0	0	0
2016/03/24	R203	04/08/2016	7.26	Call	Bond Future	49.5800	0.0496	42.7000	0.0427	(13.877)	0	0	0
2016/03/24	R203	04/08/2016			Bond Future	8.4206	103.1292	8.4805	103.0676	0.712	0.0000	0.0000	0
2016/03/24	R203	04/08/2016	7.24	Call	Bond Future	47.4100	0.0474	40.7700	0.0408	(14.005)	0	0	0

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2016/03/24	R203	04/08/2016	7.25	Call	Bond Future	48.4800	0.0485	41.7300	0.0417	(13.923)	0	0	0
2016/03/24	R203	04/08/2016	7.24	Put	Bond Future	1,272.3900	1.2724	1,327.3400	1.3273	4.319	0	0	0
2016/03/24	R203	04/08/2016	7.26	Put	Bond Future	1,253.6200	1.2536	1,308.3300	1.3083	4.364	0	0	0
2016/03/24	R203	04/08/2016	7.25	Put	Bond Future	1,262.9900	1.2630	1,317.8300	1.3178	4.342	0	0	0
2016/03/24	R203	03/11/2016	8.86	Call	Bond Future	543.0500	0.5430	506.3300	0.5063	(6.762)	0	0	0
2016/03/24	R203	03/11/2016			Bond Future	8.5969	100.9337	8.6752	100.8707	0.911	0.0000	0.0000	0
2016/03/24	R203	03/11/2016	8.84	Call	Bond Future	533.2400	0.5332	496.8900	0.4969	(6.817)	0	0	0
2016/03/24	R203	03/11/2016	8.85	Call	Bond Future	538.1400	0.5381	501.6000	0.5016	(6.790)	0	0	0
2016/03/24	R203	03/11/2016	8.84	Put	Bond Future	338.0500	0.3380	364.6400	0.3646	7.866	0	0	0
2016/03/24	R203	03/11/2016	8.86	Put	Bond Future	331.8200	0.3318	358.0400	0.3580	7.902	0	0	0
2016/03/24	R203	03/11/2016	8.85	Put	Bond Future	334.9300	0.3349	361.3300	0.3613	7.882	0	0	0
2016/03/24	R204	05/05/2016	7.75	Call	Bond Future	24.5800	0.0246	18.7900	0.0188	(23.556)	0	0	0
2016/03/24	R204	05/05/2016			Bond Future	8.6650	101.5403	8.7108	101.4361	0.529	0.0000	0.0000	33,412
2016/03/24	R204	05/05/2016	7.76	Call	Bond Future	25.7600	0.0258	19.7300	0.0197	(23.408)	0	0	0
2016/03/24	R204	05/05/2016	7.74	Put	Bond Future	2,156.6500	2.1566	2,255.2400	2.2552	4.571	0	0	0
2016/03/24	R204	05/05/2016	7.76	Put	Bond Future	2,112.1700	2.1122	2,210.3000	2.2103	4.646	0	0	0
2016/03/24	R204	05/05/2016	7.74	Call	Bond Future	23.5100	0.0235	17.9400	0.0179	(23.692)	0	0	0
2016/03/24	R204	05/05/2016	7.75	Put	Bond Future	2,134.3500	2.1344	2,232.7200	2.2327	4.609	0	0	0
2016/03/24	R204	04/08/2016			Bond Future	8.7799	99.4434	8.8317	99.3361	0.590	0.0000	0.0000	0
2016/03/24	R204	04/08/2016	7.74	Put	Bond Future	2,333.0900	2.3331	2,424.0300	2.4240	3.898	0	0	0
2016/03/24	R204	04/08/2016	7.76	Put	Bond Future	2,296.6400	2.2966	2,387.0400	2.3870	3.936	0	0	0
2016/03/24	R204	04/08/2016	7.74	Call	Bond Future	146.7400	0.1467	130.3700	0.1304	(11.156)	0	0	0
2016/03/24	R204	04/08/2016	7.75	Put	Bond Future	2,314.7700	2.3148	2,405.4500	2.4054	3.917	0	0	0
2016/03/24	R204	04/08/2016	7.75	Call	Bond Future	149.7300	0.1497	133.1000	0.1331	(11.107)	0	0	0
2016/03/24	R204	04/08/2016	7.76	Call	Bond Future	152.9100	0.1529	136.0000	0.1360	(11.059)	0	0	0
2016/03/24	R204	03/11/2016			Bond Future	8.8957	101.3497	8.9542	101.2402	0.658	0.0000	0.0000	0
2016/03/24	R204	03/11/2016	9.21	Put	Bond Future	766.2800	0.7663	809.3300	0.8093	5.618	0	0	0
2016/03/24	R204	03/11/2016	9.23	Put	Bond Future	751.8700	0.7519	794.3200	0.7943	5.646	0	0	0
2016/03/24	R204	03/11/2016	9.22	Put	Bond Future	758.9000	0.7589	801.6400	0.8016	5.632	0	0	0
2016/03/24	R204	03/11/2016	9.22	Call	Bond Future	1,363.9400	1.3639	1,297.1500	1.2972	(4.897)	0	0	0
2016/03/24	R204	03/11/2016	9.21	Call	Bond Future	1,352.7300	1.3527	1,286.2500	1.2863	(4.915)	0	0	0
2016/03/24	R204	03/11/2016	9.23	Call	Bond Future	1,375.4900	1.3755	1,308.4100	1.3084	(4.877)	0	0	0
2016/03/24	R207	05/05/2016	7.86	Put	Bond Future	3,027.3400	3.0273	3,156.5300	3.1565	4.267	0	0	0
2016/03/24	R207	05/05/2016			Bond Future	8.8433	97.3773	8.8887	97.2415	0.513	0.0000	0.0000	43,093
2016/03/24	R207	05/05/2016	7.85	Put	Bond Future	3,057.2200	3.0572	3,186.6600	3.1867	4.234	0	0	0
2016/03/24	R207	05/05/2016	7.56	Put	Bond Future	3,944.0200	3.9440	4,077.9400	4.0779	3.396	0	0	0
2016/03/24	R207	05/05/2016	7.84	Put	Bond Future	3,087.1700	3.0872	3,216.8500	3.2169	4.201	0	0	0
2016/03/24	R207	05/05/2016	7.56	Call	Bond Future	6.6500	0.0067	4.7700	0.0048	(28.271)	0	0	43
2016/03/24	R207	05/05/2016	7.85	Call	Bond Future	26.7900	0.0268	20.4300	0.0204	(23.740)	0	0	0
2016/03/24	R207	05/05/2016	7.86	Call	Bond Future	28.0000	0.0280	21.3900	0.0214	(23.607)	0	0	0
2016/03/24	R207	05/05/2016	7.84	Call	Bond Future	25.6300	0.0256	19.5100	0.0195	(23.878)	0	0	0
2016/03/24	R207	04/08/2016			Bond Future	8.9423	95.5976	8.9920	95.4581	0.555	0.0000	0.0000	0
2016/03/24	R207	04/08/2016	7.99	Put	Bond Future	2,980.3900	2.9804	3,094.1100	3.0941	3.816	0	0	0
2016/03/24	R207	04/08/2016	8.01	Put	Bond Future	2,932.2800	2.9323	3,045.2200	3.0452	3.852	0	0	0
2016/03/24	R207	04/08/2016	8.00	Put	Bond Future	2,956.1500	2.9562	3,069.4800	3.0695	3.834	0	0	0
2016/03/24	R207	04/08/2016	8.01	Call	Bond Future	266.4600	0.2665	239.9200	0.2399	(9.960)	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
2016/03/24	R207	04/08/2016	7.99	Call	Bond Future	256.3900		0.2564	230.6300	0.2306	(10.047)	0	0	0
2016/03/24	R207	04/08/2016	8.00	Call	Bond Future	261.2400		0.2612	235.0900	0.2351	(10.010)	0	0	0
2016/03/24	R207	02/02/2017	9.24	Call	Bond Future	1,795.1300		1.7951	1,712.6900	1.7127	(4.592)	0	0	0
2016/03/24	R207	02/02/2017			Bond Future	9.0864		95.8101	9.1469	95.6617	0.666	0.0000	0.0000	0
2016/03/24	R207	02/02/2017	8.91	Call	Bond Future	1,380.5500		1.3806	1,310.1700	1.3102	(5.098)	0	0	62
2016/03/24	R207	02/02/2017	9.22	Call	Bond Future	1,768.3300		1.7683	1,686.6100	1.6866	(4.621)	0	0	0
2016/03/24	R207	02/02/2017	9.23	Call	Bond Future	1,781.8800		1.7819	1,699.8000	1.6998	(4.606)	0	0	0
2016/03/24	R207	02/02/2017	8.91	Put	Bond Future	1,814.7900		1.8148	1,892.8500	1.8928	4.301	0	0	0
2016/03/24	R207	02/02/2017	9.22	Put	Bond Future	1,440.9800		1.4410	1,507.7000	1.5077	4.630	0	0	0
2016/03/24	R207	02/02/2017	9.24	Put	Bond Future	1,418.9100		1.4189	1,484.9100	1.4849	4.651	0	0	0
2016/03/24	R207	02/02/2017	9.23	Put	Bond Future	1,430.0900		1.4301	1,496.4500	1.4965	4.640	0	0	0
2016/03/24	R208	05/05/2016	7.99	Call	Bond Future	38.7800		0.0388	30.5800	0.0306	(21.145)	0	0	0
2016/03/24	R208	05/05/2016	8.00	Put	Bond Future	3,696.9300		3.6969	3,836.0600	3.8361	3.763	0	0	0
2016/03/24	R208	05/05/2016			Bond Future	8.9694		92.0916	9.0095	91.9439	0.447	0.0000	0.0000	46,623
2016/03/24	R208	05/05/2016	8.00	Call	Bond Future	40.4600		0.0405	31.9700	0.0320	(20.984)	0	0	0
2016/03/24	R208	05/05/2016	8.01	Call	Bond Future	42.2700		0.0423	33.4600	0.0335	(20.842)	0	0	0
2016/03/24	R208	05/05/2016	7.99	Put	Bond Future	3,733.8800		3.7339	3,873.3000	3.8733	3.734	0	0	0
2016/03/24	R208	05/05/2016	8.01	Put	Bond Future	3,660.1200		3.6601	3,798.9300	3.7989	3.792	0	0	0
2016/03/24	R208	04/08/2016	8.01	Put	Bond Future	4,053.0900		4.0531	4,178.4500	4.1785	3.093	0	0	0
2016/03/24	R208	04/08/2016			Bond Future	9.0515		93.8551	9.0945	93.7036	0.475	0.0000	0.0000	0
2016/03/24	R208	04/08/2016	8.00	Put	Bond Future	4,084.4100		4.0844	4,210.1700	4.2102	3.079	0	0	0
2016/03/24	R208	04/08/2016	7.99	Call	Bond Future	279.4900		0.2795	254.1600	0.2542	(9.063)	0	0	0
2016/03/24	R208	04/08/2016	8.00	Call	Bond Future	284.8400		0.2848	259.1400	0.2591	(9.023)	0	0	0
2016/03/24	R208	04/08/2016	8.01	Call	Bond Future	290.5500		0.2905	264.4500	0.2645	(8.983)	0	0	0
2016/03/24	R208	04/08/2016	7.99	Put	Bond Future	4,116.1000		4.1161	4,242.2300	4.2422	3.064	0	0	0
2016/03/24	R208	03/11/2016	9.59	Put	Bond Future	1,212.9200		1.2129	1,265.9500	1.2659	4.372	0	0	0
2016/03/24	R208	03/11/2016			Bond Future	9.1307		92.2512	9.1767	92.0967	0.503	0.0000	0.0000	0
2016/03/24	R208	03/11/2016	9.58	Put	Bond Future	1,224.7600		1.2248	1,278.1900	1.2782	4.362	0	0	0
2016/03/24	R208	03/11/2016	9.57	Call	Bond Future	2,702.1000		2.7021	2,601.3900	2.6014	(3.727)	0	0	0
2016/03/24	R208	03/11/2016	9.58	Call	Bond Future	2,722.9000		2.7229	2,621.7900	2.6218	(3.713)	0	0	0
2016/03/24	R208	03/11/2016	9.59	Call	Bond Future	2,744.0600		2.7441	2,642.5500	2.6425	(3.699)	0	0	0
2016/03/24	R208	03/11/2016	9.57	Put	Bond Future	1,236.9800		1.2370	1,290.8100	1.2908	4.352	0	0	0
2016/03/24	R209	05/05/2016			Bond Future	9.9128		69.1133	9.9577	68.8244	0.453	0.0000	0.0000	29,713
2016/03/24	R209	05/05/2016	9.00	Call	Bond Future	147.9900		0.1480	119.9100	0.1199	(18.974)	0	0	6,700
2016/03/24	R209	05/05/2016	8.25	Put	Bond Future	12,177.1400		12.1771	12,464.4800	12.4645	2.360	0	0	0
2016/03/24	R209	05/05/2016	8.99	Put	Bond Future	6,523.3900		6.5234	6,785.0100	6.7850	4.010	0	0	0
2016/03/24	R209	05/05/2016	9.01	Put	Bond Future	6,386.3200		6.3863	6,646.3000	6.6463	4.071	0	0	0
2016/03/24	R209	05/05/2016	9.00	Put	Bond Future	6,454.6300		6.4546	6,715.4500	6.7154	4.041	0	0	0
2016/03/24	R209	05/05/2016	9.01	Call	Bond Future	153.5000		0.1535	124.5800	0.1246	(18.840)	0	0	0
2016/03/24	R209	05/05/2016	8.25	Call	Bond Future	5.3200		0.0053	3.7600	0.0038	(29.323)	0	0	6,700
2016/03/24	R209	05/05/2016	8.99	Call	Bond Future	142.8200		0.1428	115.5400	0.1155	(19.101)	0	0	0
2016/03/24	R209	04/08/2016	9.26	Call	Bond Future	1,261.2300		1.2612	1,169.7000	1.1697	(7.257)	0	0	0
2016/03/24	R209	04/08/2016			Bond Future	9.9717		70.4369	10.0180	70.1417	0.465	0.0000	0.0000	0
2016/03/24	R209	04/08/2016	9.60	Put	Bond Future	4,433.9100		4.4339	4,603.8100	4.6038	3.832	0	0	0
2016/03/24	R209	04/08/2016	10.60	Call	Bond Future	5,337.9400		5.3379	5,119.5300	5.1195	(4.092)	0	0	5,760
2016/03/24	R209	04/08/2016	9.24	Call	Bond Future	1,224.7600		1.2248	1,135.1300	1.1351	(7.318)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/24	R209	04/08/2016	9.25	Call	Bond Future	1,242.9800	1.2430	1,152.3900	1.1524	(7.288)	0	0	0
2016/03/24	R209	04/08/2016	10.60	Put	Bond Future	1,499.0500	1.4991	1,575.8300	1.5758	5.122	0	0	0
2016/03/24	R209	04/08/2016	9.24	Put	Bond Future	6,158.2500	6.1583	6,363.8100	6.3638	3.338	0	0	0
2016/03/24	R209	04/08/2016	9.26	Put	Bond Future	6,052.7200	6.0527	6,256.3800	6.2564	3.365	0	0	0
2016/03/24	R209	04/08/2016	9.60	Call	Bond Future	1,993.7000	1.9937	1,868.4100	1.8684	(6.284)	0	0	5,760
2016/03/24	R209	04/08/2016	9.25	Put	Bond Future	6,105.4200	6.1054	6,310.0200	6.3100	3.351	0	0	0
2016/03/24	R209	03/11/2016	10.26	Call	Bond Future	4,658.4200	4.6584	4,474.9400	4.4749	(3.939)	0	0	0
2016/03/24	R209	03/11/2016			Bond Future	10.0272	68.6362	10.0749	68.3352	0.476	0.0000	0.0000	0
2016/03/24	R209	03/11/2016	10.24	Call	Bond Future	4,589.9000	4.5899	4,407.9000	4.4079	(3.965)	0	0	0
2016/03/24	R209	03/11/2016	10.25	Call	Bond Future	4,624.1100	4.6241	4,441.3700	4.4414	(3.952)	0	0	0
2016/03/24	R209	03/11/2016	10.24	Put	Bond Future	3,263.5800	3.2636	3,382.5400	3.3825	3.645	0	0	0
2016/03/24	R209	03/11/2016	10.25	Put	Bond Future	3,236.4400	3.2364	3,354.6600	3.3547	3.653	0	0	0
2016/03/24	R209	03/11/2016	10.26	Put	Bond Future	3,209.5000	3.2095	3,326.9800	3.3270	3.660	0	0	0
2016/03/24	R210	05/05/2016			Bond Future	181.2826	181.2826	181.2696	181.2696	(0.007)	0.0000	0.0000	1,554
2016/03/24	R210	05/05/2016	184.99	Put	Bond Future	3,707.3700	3.7074	3,720.3800	3.7204	0.351	0	0	0
2016/03/24	R210	05/05/2016	185.00	Put	Bond Future	3,717.3700	3.7174	3,730.3800	3.7304	0.350	0	0	0
2016/03/24	R210	05/05/2016	185.01	Put	Bond Future	3,727.3700	3.7274	3,740.3800	3.7404	0.349	0	0	0
2016/03/24	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R210	04/08/2016			Bond Future	184.7693	184.7693	184.7538	184.7538	(0.008)	0.0000	0.0000	0
2016/03/24	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R210	04/08/2016	181.50	Call	Bond Future	3,269.3300	3.2693	3,253.8300	3.2538	(0.474)	0	0	0
2016/03/24	R210	04/08/2016	181.52	Call	Bond Future	3,249.3300	3.2493	3,233.8300	3.2338	(0.477)	0	0	0
2016/03/24	R210	04/08/2016	181.51	Call	Bond Future	3,259.3300	3.2593	3,243.8300	3.2438	(0.476)	0	0	0
2016/03/24	R211	05/05/2016	139.01	Put	Bond Future	1,408.3000	1.4083	1,422.0900	1.4221	0.979	0	0	0
2016/03/24	R211	05/05/2016			Bond Future	137.6017	137.6017	137.5879	137.5879	(0.010)	0.0000	0.0000	62
2016/03/24	R211	05/05/2016	139.00	Put	Bond Future	1,398.3000	1.3983	1,412.0900	1.4121	0.986	0	0	0
2016/03/24	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R211	05/05/2016	138.99	Put	Bond Future	1,388.3000	1.3883	1,402.0900	1.4021	0.993	0	0	0
2016/03/24	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R211	04/08/2016			Bond Future	138.5100	138.5100	138.4942	138.4942	(0.011)	0.0000	0.0000	0
2016/03/24	R211	04/08/2016	137.09	Call	Bond Future	1,419.9600	1.4200	1,404.2000	1.4042	(1.110)	0	0	0
2016/03/24	R211	04/08/2016	137.07	Call	Bond Future	1,439.9600	1.4400	1,424.2000	1.4242	(1.094)	0	0	0
2016/03/24	R211	04/08/2016	137.08	Call	Bond Future	1,429.9600	1.4300	1,414.2000	1.4142	(1.102)	0	0	0
2016/03/24	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R212	05/05/2016			Bond Future	143.0703	143.0703	143.0598	143.0598	(0.007)	0.0000	0.0000	3,778
2016/03/24	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R212	05/05/2016	144.99	Put	Bond Future	1,919.6500	1.9197	1,930.1900	1.9302	0.549	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
2016/03/24	R212	05/05/2016	145.01	Put	Bond Future	1,939.6500	1.9397	1,950.1900	1.9502	0.543	0	0	0
2016/03/24	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R212	05/05/2016	145.00	Put	Bond Future	1,929.6500	1.9297	1,940.1900	1.9402	0.546	0	0	0
2016/03/24	R212	04/08/2016	142.43	Call	Bond Future	1,484.0900	1.4841	1,471.5400	1.4715	(0.846)	0	0	0
2016/03/24	R212	04/08/2016			Bond Future	143.9141	143.9141	143.9015	143.9015	(0.009)	0.0000	0.0000	0
2016/03/24	R212	04/08/2016	142.44	Call	Bond Future	1,474.0900	1.4741	1,461.5400	1.4615	(0.851)	0	0	0
2016/03/24	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/24	R212	04/08/2016	142.42	Call	Bond Future	1,494.0900	1.4941	1,481.5400	1.4815	(0.840)	0	0	0
2016/03/24	R213	05/05/2016	8.74	Put	Bond Future	7,264.6100	7.2646	7,569.2000	7.5692	4.193	0	0	0
2016/03/24	R213	05/05/2016	8.76	Put	Bond Future	7,124.5800	7.1246	7,427.7900	7.4278	4.256	0	0	0
2016/03/24	R213	05/05/2016			Bond Future	9.7736	79.8733	9.8236	79.5483	0.511	0.0000	0.0000	47,235
2016/03/24	R213	05/05/2016	8.75	Put	Bond Future	7,194.4300	7.1944	7,498.3500	7.4984	4.224	0	0	0
2016/03/24	R213	05/05/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	(22.322)	0	0	0
2016/03/24	R213	05/05/2016	8.75	Call	Bond Future	95.1400	0.0951	74.0300	0.0740	(22.188)	0	0	0
2016/03/24	R213	05/05/2016	8.76	Call	Bond Future	98.9500	0.0989	77.1300	0.0771	(22.052)	0	0	0
2016/03/24	R213	04/08/2016			Bond Future	9.8336	81.4030	9.8854	81.0708	0.526	0.0000	0.0000	0
2016/03/24	R213	04/08/2016	8.99	Put	Bond Future	6,726.1100	6.7261	6,971.7300	6.9717	3.652	0	0	0
2016/03/24	R213	04/08/2016	9.01	Put	Bond Future	6,616.1900	6.6162	6,859.8100	6.8598	3.682	0	0	0
2016/03/24	R213	04/08/2016	9.00	Put	Bond Future	6,671.0200	6.6710	6,915.6400	6.9156	3.667	0	0	0
2016/03/24	R213	04/08/2016	9.01	Call	Bond Future	1,048.0100	1.0480	959.4400	0.9594	(8.451)	0	0	0
2016/03/24	R213	04/08/2016	8.99	Call	Bond Future	1,015.8700	1.0159	929.3000	0.9293	(8.522)	0	0	0
2016/03/24	R213	04/08/2016	9.00	Call	Bond Future	1,031.8500	1.0319	944.2800	0.9443	(8.487)	0	0	0
2016/03/24	R213	03/11/2016			Bond Future	9.8936	79.4121	9.9470	79.0734	0.540	0.0000	0.0000	0
2016/03/24	R213	03/11/2016	10.18	Put	Bond Future	3,009.3700	3.0094	3,139.5100	3.1395	4.324	0	0	0
2016/03/24	R213	03/11/2016	10.20	Put	Bond Future	2,957.7000	2.9577	3,086.1700	3.0862	4.344	0	0	0
2016/03/24	R213	03/11/2016	10.18	Call	Bond Future	4,801.0800	4.8011	4,592.5100	4.5925	(4.344)	0	0	0
2016/03/24	R213	03/11/2016	10.19	Put	Bond Future	2,983.4400	2.9834	3,112.7400	3.1127	4.334	0	0	0
2016/03/24	R213	03/11/2016	10.19	Call	Bond Future	4,836.6400	4.8366	4,627.2300	4.6272	(4.330)	0	0	0
2016/03/24	R213	03/11/2016	10.20	Call	Bond Future	4,872.3100	4.8723	4,662.0700	4.6621	(4.315)	0	0	0
2016/03/24	R214	05/05/2016	9.01	Call	Bond Future	107.2500	0.1072	87.3900	0.0874	(18.517)	0	0	0
2016/03/24	R214	05/05/2016	9.30	Put	Bond Future	5,420.2600	5.4203	5,638.5700	5.6386	4.028	0	0	0
2016/03/24	R214	05/05/2016			Bond Future	10.0271	69.1765	10.0670	68.9132	0.397	0.0000	0.0000	32,449
2016/03/24	R214	05/05/2016	8.99	Call	Bond Future	99.2600	0.0993	80.6300	0.0806	(18.769)	0	0	0
2016/03/24	R214	05/05/2016	9.00	Call	Bond Future	103.1200	0.1031	83.9000	0.0839	(18.638)	0	0	0
2016/03/24	R214	05/05/2016	8.99	Put	Bond Future	7,599.9900	7.6000	7,844.6900	7.8447	3.220	0	0	0
2016/03/24	R214	05/05/2016	9.01	Put	Bond Future	7,450.6800	7.4507	7,694.1500	7.6941	3.268	0	0	0
2016/03/24	R214	05/05/2016	9.30	Call	Bond Future	299.0700	0.2991	254.0500	0.2541	(15.053)	0	0	0
2016/03/24	R214	05/05/2016	9.00	Put	Bond Future	7,525.1300	7.5251	7,769.2400	7.7692	3.244	0	0	0
2016/03/24	R214	04/08/2016	9.25	Put	Bond Future	6,960.1800	6.9602	7,154.6600	7.1547	2.794	0	0	0
2016/03/24	R214	04/08/2016	11.30	Call	Bond Future	8,006.0100	8.0060	7,774.0500	7.7740	(2.897)	0	0	5,800
2016/03/24	R214	04/08/2016	9.24	Call	Bond Future	1,074.0700	1.0741	1,000.2400	1.0002	(6.874)	0	0	0
2016/03/24	R214	04/08/2016			Bond Future	10.0846	70.5012	10.1257	70.2321	0.408	0.0000	0.0000	0
2016/03/24	R214	04/08/2016	9.30	Call	Bond Future	1,177.2100	1.1772	1,098.3300	1.0983	(6.701)	0	0	1,300
2016/03/24	R214	04/08/2016	8.55	Put	Bond Future	11,786.6200	11.7866	12,026.8300	12.0268	2.038	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/24	R214	04/08/2016	9.25	Call	Bond Future	1,090.2700	1.0903	1,015.6300	1.0156	(6.846)	0	0	0
2016/03/24	R214	04/08/2016	11.30	Put	Bond Future	755.5600	0.7556	792.7200	0.7927	4.918	0	0	0
2016/03/24	R214	04/08/2016	10.30	Put	Bond Future	2,489.8000	2.4898	2,589.7800	2.5898	4.016	0	0	0
2016/03/24	R214	04/08/2016	9.26	Call	Bond Future	1,107.3200	1.1073	1,031.8400	1.0318	(6.816)	0	0	0
2016/03/24	R214	04/08/2016	9.30	Put	Bond Future	6,672.1700	6.6722	6,862.4100	6.8624	2.851	0	0	0
2016/03/24	R214	04/08/2016	8.55	Call	Bond Future	321.9400	0.3219	293.0300	0.2930	(8.980)	0	0	1,300
2016/03/24	R214	04/08/2016	9.24	Put	Bond Future	7,019.3500	7.0193	7,214.6400	7.2146	2.782	0	0	0
2016/03/24	R214	04/08/2016	10.30	Call	Bond Future	3,879.4200	3.8794	3,710.2800	3.7103	(4.360)	0	0	5,800
2016/03/24	R214	04/08/2016	9.26	Put	Bond Future	6,901.9900	6.9020	7,095.6300	7.0956	2.806	0	0	0
2016/03/24	R214	03/11/2016	10.35	Put	Bond Future	3,381.1100	3.3811	3,488.4800	3.4885	3.176	0	0	0
2016/03/24	R214	03/11/2016			Bond Future	10.1414	68.5550	10.1838	68.2806	0.418	0.0000	0.0000	0
2016/03/24	R214	03/11/2016	10.34	Put	Bond Future	3,409.2900	3.4093	3,517.3400	3.5173	3.169	0	0	0
2016/03/24	R214	03/11/2016	10.35	Call	Bond Future	4,714.4700	4.7145	4,547.3900	4.5474	(3.544)	0	0	0
2016/03/24	R214	03/11/2016	10.33	Call	Bond Future	4,645.0900	4.6451	4,479.3600	4.4794	(3.568)	0	0	0
2016/03/24	R214	03/11/2016	10.34	Call	Bond Future	4,679.7300	4.6797	4,513.3300	4.5133	(3.556)	0	0	0
2016/03/24	R214	03/11/2016	10.33	Put	Bond Future	3,437.6800	3.4377	3,546.4000	3.5464	3.163	0	0	0
2016/03/24	R248	05/05/2016			Bond Future	10.0933	88.9493	10.1382	88.5739	0.445	0.0000	0.0000	62,502
2016/03/24	R248	05/05/2016	8.99	Put	Bond Future	10,321.7200	10.3217	10,676.5400	10.6765	3.438	0	0	0
2016/03/24	R248	05/05/2016	9.01	Put	Bond Future	10,125.8500	10.1259	10,479.2400	10.4792	3.490	0	0	0
2016/03/24	R248	05/05/2016	8.99	Call	Bond Future	97.9700	0.0980	77.3400	0.0773	(21.057)	0	0	0
2016/03/24	R248	05/05/2016	9.00	Put	Bond Future	10,223.6200	10.2236	10,577.7300	10.5777	3.464	0	0	0
2016/03/24	R248	05/05/2016	9.00	Call	Bond Future	101.9600	0.1020	80.6200	0.0806	(20.930)	0	0	0
2016/03/24	R248	05/05/2016	9.01	Call	Bond Future	106.0900	0.1061	84.0300	0.0840	(20.794)	0	0	0
2016/03/24	R248	04/08/2016			Bond Future	10.1534	90.6527	10.1998	90.2691	0.457	0.0000	0.0000	0
2016/03/24	R248	04/08/2016	9.25	Call	Bond Future	1,253.6700	1.2537	1,156.6000	1.1566	(7.743)	0	0	0
2016/03/24	R248	04/08/2016	9.24	Put	Bond Future	9,453.6100	9.4536	9,741.3300	9.7413	3.043	0	0	0
2016/03/24	R248	04/08/2016	9.26	Put	Bond Future	9,298.5600	9.2986	9,584.0100	9.5840	3.070	0	0	0
2016/03/24	R248	04/08/2016	9.25	Put	Bond Future	9,375.4700	9.3755	9,662.0700	9.6621	3.057	0	0	0
2016/03/24	R248	04/08/2016	9.26	Call	Bond Future	1,273.9900	1.2740	1,175.7700	1.1758	(7.710)	0	0	0
2016/03/24	R248	04/08/2016	9.24	Call	Bond Future	1,234.4000	1.2344	1,138.4500	1.1384	(7.773)	0	0	0
2016/03/24	R248	03/11/2016	10.38	Call	Bond Future	5,821.0500	5.8211	5,588.7500	5.5888	(3.991)	0	0	0
2016/03/24	R248	03/11/2016			Bond Future	10.2129	87.9513	10.2608	87.5602	0.468	0.0000	0.0000	0
2016/03/24	R248	03/11/2016	10.39	Call	Bond Future	5,864.4500	5.8645	5,631.2000	5.6312	(3.977)	0	0	0
2016/03/24	R248	03/11/2016	10.37	Put	Bond Future	4,505.6900	4.5057	4,665.4800	4.6655	3.546	0	0	0
2016/03/24	R248	03/11/2016	10.39	Put	Bond Future	4,432.5400	4.4325	4,590.4100	4.5904	3.562	0	0	0
2016/03/24	R248	03/11/2016	10.37	Call	Bond Future	5,778.0300	5.7780	5,546.7000	5.5467	(4.004)	0	0	0
2016/03/24	R248	03/11/2016	10.38	Put	Bond Future	4,468.8500	4.4688	4,627.6700	4.6277	3.554	0	0	0

**Total**

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