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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/04/2016 TO 07/04/2016

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
2016/04/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	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
2016/04/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	2025	05/05/2016			Bond Future	124.4211	124.4211	124.5337	124.5337	0.090	0.0000	0.0000	4,532
2016/04/07	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2025	05/05/2016	125.99	Put	Bond Future	1,568.9200	1.5689	1,456.3400	1.4563	(7.176)	0	0	0
2016/04/07	2025	05/05/2016	126.01	Put	Bond Future	1,588.9200	1.5889	1,476.3400	1.4763	(7.085)	0	0	0
2016/04/07	2025	05/05/2016	126.00	Put	Bond Future	1,578.9200	1.5789	1,466.3400	1.4663	(7.130)	0	0	0
2016/04/07	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2025	04/08/2016			Bond Future	125.5375	125.5375	125.6522	125.6522	0.091	0.0000	0.0000	0
2016/04/07	2025	04/08/2016	123.86	Call	Bond Future	1,677.4800	1.6775	1,792.1800	1.7922	6.838	0	0	0
2016/04/07	2025	04/08/2016	123.87	Call	Bond Future	1,667.4800	1.6675	1,782.1800	1.7822	6.879	0	0	0
2016/04/07	2025	04/08/2016	123.85	Call	Bond Future	1,687.4800	1.6875	1,802.1800	1.8022	6.797	0	0	0
2016/04/07	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2030	05/05/2016	8.99	Put	Bond Future	5,085.9200	5.0859	4,977.3200	4.9773	(2.135)	0	0	0
2016/04/07	2030	05/05/2016	9.01	Put	Bond Future	4,938.6300	4.9386	4,830.0300	4.8300	(2.199)	0	0	0
2016/04/07	2030	05/05/2016			Bond Future	9.7078	89.3716	9.6918	89.4802	(0.164)	0.0000	0.0000	17,364
2016/04/07	2030	05/05/2016	9.00	Put	Bond Future	5,012.2300	5.0122	4,903.6300	4.9036	(2.167)	0	0	0
2016/04/07	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2030	04/08/2016	10.17	Call	Bond Future	2,586.7000	2.5867	2,697.2000	2.6972	4.272	0	0	0
2016/04/07	2030	04/08/2016			Bond Future	9.7758	87.0685	9.7593	87.1790	(0.168)	0.0000	0.0000	0
2016/04/07	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2032	05/05/2016			Bond Future	9.8521	88.1508	9.8311	88.3016	(0.213)	0.0000	0.0000	9,481
2016/04/07	2032	05/05/2016	8.99	Put	Bond Future	6,620.9300	6.6209	6,470.8500	6.4709	(2.267)	0	0	0
2016/04/07	2032	05/05/2016	9.01	Put	Bond Future	6,469.3200	6.4693	6,319.4300	6.3194	(2.317)	0	0	0
2016/04/07	2032	05/05/2016	9.00	Put	Bond Future	6,545.0000	6.5450	6,395.0100	6.3950	(2.292)	0	0	0
2016/04/07	2032	05/05/2016	9.01	Call	Bond Future	89.8400	0.0898	90.8100	0.0908	1.080	0	0	0
2016/04/07	2032	05/05/2016	8.99	Call	Bond Future	81.7500	0.0818	82.5300	0.0825	0.954	0	0	0
2016/04/07	2032	05/05/2016	9.00	Call	Bond Future	85.7200	0.0857	86.5900	0.0866	1.015	0	0	0
2016/04/07	2032	04/08/2016	9.01	Call	Bond Future	889.9900	0.8900	913.3100	0.9133	2.620	0	0	0
2016/04/07	2032	04/08/2016			Bond Future	9.9188	89.8326	9.8972	89.9862	(0.218)	0.0000	0.0000	76
2016/04/07	2032	04/08/2016	8.99	Call	Bond Future	859.5900	0.8596	882.1900	0.8822	2.629	0	0	0
2016/04/07	2032	04/08/2016	9.00	Call	Bond Future	874.7000	0.8747	897.6500	0.8977	2.624	0	0	0
2016/04/07	2032	04/08/2016	8.99	Put	Bond Future	7,833.3200	7.8333	7,702.3500	7.7024	(1.672)	0	0	0
2016/04/07	2032	04/08/2016	9.01	Put	Bond Future	7,705.0900	7.7051	7,574.8400	7.5748	(1.690)	0	0	0
2016/04/07	2032	04/08/2016	9.00	Put	Bond Future	7,769.0600	7.7691	7,638.4400	7.6384	(1.681)	0	0	0

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2016/04/07	2032	03/11/2016			Bond Future	9.9823	87.3874	9.9600	87.5439	(0.224)	0.0000	0.0000	0
2016/04/07	2032	03/11/2016	10.28	Put	Bond Future	3,219.3900	3.2194	3,147.7600	3.1478	(2.225)	0	0	0
2016/04/07	2032	03/11/2016	10.30	Put	Bond Future	3,163.3600	3.1634	3,092.5400	3.0925	(2.239)	0	0	0
2016/04/07	2032	03/11/2016	10.29	Put	Bond Future	3,191.1500	3.1912	3,119.9200	3.1199	(2.232)	0	0	0
2016/04/07	2032	03/11/2016	10.30	Call	Bond Future	5,345.7500	5.3458	5,431.4600	5.4315	1.603	0	0	0
2016/04/07	2032	03/11/2016	10.28	Call	Bond Future	5,266.7900	5.2668	5,351.6900	5.3517	1.612	0	0	0
2016/04/07	2032	03/11/2016	10.29	Call	Bond Future	5,306.0800	5.3061	5,391.3800	5.3914	1.608	0	0	0
2016/04/07	2033	05/05/2016			Bond Future	104.3274	104.3274	104.3383	104.3383	0.010	0.0000	0.0000	1,032
2016/04/07	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2033	05/05/2016	102.40	Call	Bond Future	1,927.3500	1.9274	1,938.2500	1.9382	0.566	0	0	0
2016/04/07	2033	05/05/2016	102.41	Call	Bond Future	1,917.3500	1.9174	1,928.2500	1.9282	0.568	0	0	0
2016/04/07	2033	05/05/2016	102.39	Call	Bond Future	1,937.3500	1.9374	1,948.2500	1.9482	0.563	0	0	0
2016/04/07	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2033	04/08/2016	104.99	Call	Bond Future	1,336.3400	1.3363	1,347.3700	1.3474	0.825	0	0	0
2016/04/07	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2033	04/08/2016			Bond Future	106.3263	106.3263	106.3374	106.3374	0.010	0.0000	0.0000	1,564
2016/04/07	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2033	04/08/2016	105.00	Call	Bond Future	1,326.3400	1.3263	1,337.3700	1.3374	0.832	0	0	0
2016/04/07	2033	04/08/2016	105.01	Call	Bond Future	1,316.3400	1.3163	1,327.3700	1.3274	0.838	0	0	0
2016/04/07	2037	05/05/2016	8.99	Call	Bond Future	46.4400	0.0464	44.0700	0.0441	(5.103)	0	0	0
2016/04/07	2037	05/05/2016	9.00	Put	Bond Future	8,387.0300	8.3870	8,300.1200	8.3001	(1.036)	0	0	0
2016/04/07	2037	05/05/2016	9.67	Call	Bond Future	731.6500	0.7317	730.3900	0.7304	(0.172)	0	0	500
2016/04/07	2037	05/05/2016			Bond Future	9.9975	89.3144	9.9866	89.3989	(0.109)	0.0000	0.0000	39,888
2016/04/07	2037	05/05/2016	9.00	Call	Bond Future	48.9100	0.0489	46.4700	0.0465	(4.989)	0	0	0
2016/04/07	2037	05/05/2016	9.67	Put	Bond Future	3,337.3600	3.3374	3,251.6300	3.2516	(2.569)	0	0	0
2016/04/07	2037	05/05/2016	9.01	Call	Bond Future	51.5000	0.0515	48.9800	0.0490	(4.893)	0	0	0
2016/04/07	2037	05/05/2016	8.99	Put	Bond Future	8,474.4400	8.4744	8,387.6000	8.3876	(1.025)	0	0	0
2016/04/07	2037	05/05/2016	9.01	Put	Bond Future	8,299.8700	8.2999	8,212.8800	8.2129	(1.048)	0	0	0
2016/04/07	2037	04/08/2016			Bond Future	10.0650	86.7596	10.0538	86.8456	(0.111)	0.0000	0.0000	221
2016/04/07	2037	04/08/2016	9.24	Put	Bond Future	7,862.6700	7.8627	7,786.2300	7.7862	(0.972)	0	0	0
2016/04/07	2037	04/08/2016	9.26	Put	Bond Future	7,728.2400	7.7282	7,652.1700	7.6522	(0.984)	0	0	0
2016/04/07	2037	04/08/2016	9.24	Call	Bond Future	1,144.7200	1.1447	1,154.2900	1.1543	0.836	0	0	0
2016/04/07	2037	04/08/2016	9.25	Put	Bond Future	7,795.3600	7.7954	7,719.1000	7.7191	(0.978)	0	0	0
2016/04/07	2037	04/08/2016	9.25	Call	Bond Future	1,163.7100	1.1637	1,173.4600	1.1735	0.838	0	0	0
2016/04/07	2037	04/08/2016	9.26	Call	Bond Future	1,182.7600	1.1828	1,192.7000	1.1927	0.840	0	0	0
2016/04/07	2037	03/11/2016	10.35	Call	Bond Future	5,449.4100	5.4494	5,490.0700	5.4901	0.746	0	0	0
2016/04/07	2037	03/11/2016	10.36	Put	Bond Future	3,732.2800	3.7323	3,685.5300	3.6855	(1.253)	0	0	0
2016/04/07	2037	03/11/2016			Bond Future	10.1245	88.4150	10.1129	88.5027	(0.114)	0.0000	0.0000	0
2016/04/07	2037	03/11/2016	10.36	Call	Bond Future	5,490.7400	5.4907	5,531.6400	5.5316	0.745	0	0	0
2016/04/07	2037	03/11/2016	10.37	Call	Bond Future	5,532.2100	5.5322	5,573.3300	5.5733	0.743	0	0	0
2016/04/07	2037	03/11/2016	10.35	Put	Bond Future	3,764.4400	3.7644	3,717.4500	3.7175	(1.248)	0	0	0
2016/04/07	2037	03/11/2016	10.37	Put	Bond Future	3,700.3700	3.7004	3,653.8400	3.6538	(1.257)	0	0	0
2016/04/07	2038	05/05/2016	131.01	Put	Bond Future	1,228.5800	1.2286	1,214.7500	1.2147	(1.126)	0	0	0

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2016/04/07	2038	05/05/2016			Bond Future	129.7814		129.7952		0.011	0.0000	0.0000	16,932
2016/04/07	2038	05/05/2016	131.00	Put	Bond Future	1,218.5800	1.2186	1,204.7500	1.2047	(1.135)	0	0	0
2016/04/07	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2038	05/05/2016	130.99	Put	Bond Future	1,208.5800	1.2086	1,194.7500	1.1947	(1.144)	0	0	0
2016/04/07	2038	04/08/2016			Bond Future	130.8421	130.8421	130.8559	130.8559	0.011	0.0000	0.0000	1,180
2016/04/07	2038	04/08/2016	129.31	Call	Bond Future	1,532.0700	1.5321	1,545.9000	1.5459	0.903	0	0	0
2016/04/07	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2038	04/08/2016	129.32	Call	Bond Future	1,522.0700	1.5221	1,535.9000	1.5359	0.909	0	0	0
2016/04/07	2038	04/08/2016	129.30	Call	Bond Future	1,542.0700	1.5421	1,555.9000	1.5559	0.897	0	0	0
2016/04/07	2040	05/05/2016	9.50	Call	Bond Future	337.1000	0.3371	332.1800	0.3322	(1.460)	0	0	0
2016/04/07	2040	05/05/2016			Bond Future	10.0777	92.7890	10.0668	92.8787	(0.108)	0.0000	0.0000	1,812
2016/04/07	2040	05/05/2016	9.51	Call	Bond Future	349.8900	0.3499	345.0000	0.3450	(1.398)	0	0	0
2016/04/07	2040	05/05/2016	9.49	Call	Bond Future	324.7400	0.3247	319.8000	0.3198	(1.521)	0	0	0
2016/04/07	2040	05/05/2016	9.50	Put	Bond Future	5,313.6100	5.3136	5,218.9800	5.2190	(1.781)	0	0	0
2016/04/07	2040	05/05/2016	9.49	Put	Bond Future	5,391.3600	5.3914	5,296.7100	5.2967	(1.756)	0	0	0
2016/04/07	2040	05/05/2016	9.51	Put	Bond Future	5,236.4300	5.2364	5,141.8300	5.1418	(1.807)	0	0	0
2016/04/07	2040	04/08/2016			Bond Future	10.1460	90.0500	10.1348	90.1413	(0.110)	0.0000	0.0000	0
2016/04/07	2040	04/08/2016	9.49	Put	Bond Future	7,227.5300	7.2275	7,149.9800	7.1500	(1.073)	0	0	0
2016/04/07	2040	04/08/2016	9.50	Call	Bond Future	1,640.2200	1.6402	1,654.1500	1.6541	0.849	0	0	0
2016/04/07	2040	04/08/2016	9.51	Call	Bond Future	1,664.8400	1.6648	1,679.0000	1.6790	0.851	0	0	0
2016/04/07	2040	04/08/2016	9.49	Call	Bond Future	1,615.8300	1.6158	1,629.5400	1.6295	0.848	0	0	0
2016/04/07	2040	04/08/2016	9.51	Put	Bond Future	7,096.9900	7.0970	7,019.8900	7.0199	(1.086)	0	0	0
2016/04/07	2040	04/08/2016	9.50	Put	Bond Future	7,162.0800	7.1621	7,084.7500	7.0848	(1.080)	0	0	0
2016/04/07	2044	05/05/2016	8.99	Put	Bond Future	10,108.3600	10.1084	10,017.0000	10.0170	(0.904)	0	0	0
2016/04/07	2044	05/05/2016			Bond Future	10.1022	89.8632	10.0913	89.9528	(0.107)	0.0000	0.0000	20,223
2016/04/07	2044	05/05/2016	9.01	Put	Bond Future	9,913.1000	9.9131	9,821.6100	9.8216	(0.923)	0	0	0
2016/04/07	2044	05/05/2016	9.00	Put	Bond Future	10,010.5700	10.0106	9,919.1400	9.9191	(0.913)	0	0	0
2016/04/07	2044	05/05/2016	9.01	Call	Bond Future	31.3600	0.0314	29.4500	0.0294	(6.091)	0	0	0
2016/04/07	2044	05/05/2016	8.99	Call	Bond Future	28.0600	0.0281	26.2800	0.0263	(6.344)	0	0	0
2016/04/07	2044	05/05/2016	9.00	Call	Bond Future	29.6400	0.0296	27.7900	0.0278	(6.242)	0	0	0
2016/04/07	2044	04/08/2016	9.50	Call	Bond Future	1,596.2600	1.5963	1,609.6600	1.6097	0.839	0	0	0
2016/04/07	2044	04/08/2016			Bond Future	10.1689	87.1937	10.1577	87.2849	(0.110)	0.0000	0.0000	0
2016/04/07	2044	04/08/2016	9.51	Call	Bond Future	1,620.4900	1.6205	1,634.1200	1.6341	0.841	0	0	0
2016/04/07	2044	04/08/2016	9.49	Put	Bond Future	7,424.0600	7.4241	7,345.9900	7.3460	(1.052)	0	0	0
2016/04/07	2044	04/08/2016	9.51	Put	Bond Future	7,290.2800	7.2903	7,212.6600	7.2127	(1.065)	0	0	0
2016/04/07	2044	04/08/2016	9.49	Call	Bond Future	1,572.2600	1.5723	1,585.4400	1.5854	0.838	0	0	0
2016/04/07	2044	04/08/2016	9.50	Put	Bond Future	7,356.9800	7.3570	7,279.1300	7.2791	(1.058)	0	0	0
2016/04/07	2044	03/11/2016			Bond Future	10.2278	88.8573	10.2163	88.9503	(0.113)	0.0000	0.0000	0
2016/04/07	2044	03/11/2016	10.42	Call	Bond Future	5,720.8900	5.7209	5,763.0800	5.7631	0.737	0	0	0
2016/04/07	2044	03/11/2016	10.41	Put	Bond Future	4,230.5200	4.2305	4,179.5100	4.1795	(1.206)	0	0	0
2016/04/07	2044	03/11/2016	10.43	Put	Bond Future	4,160.2000	4.1602	4,109.6700	4.1097	(1.215)	0	0	0
2016/04/07	2044	03/11/2016	10.42	Put	Bond Future	4,195.3700	4.1954	4,144.6000	4.1446	(1.210)	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
2016/04/07	2044	03/11/2016	10.43	Call	Bond Future	5,763.8100		5.7638	5,806.2400	5.8062	0.736	0	0	0
2016/04/07	2044	03/11/2016	10.41	Call	Bond Future	5,677.8300		5.6778	5,719.7800	5.7198	0.739	0	0	0
2016/04/07	2046	05/05/2016			Bond Future	130.2926		130.2926	130.3067	130.3067	0.011	0.0000	0.0000	12,687
2016/04/07	2046	05/05/2016	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2046	05/05/2016	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2046	05/05/2016	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2046	05/05/2016	130.01	Call	Bond Future	282.6400		0.2826	296.6800	0.2967	4.967	0	0	0
2016/04/07	2046	05/05/2016	129.99	Call	Bond Future	302.6400		0.3026	316.6800	0.3167	4.639	0	0	0
2016/04/07	2046	05/05/2016	130.00	Call	Bond Future	292.6400		0.2926	306.6800	0.3067	4.798	0	0	0
2016/04/07	2046	04/08/2016	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2046	04/08/2016			Bond Future	132.7892		132.7892	132.8033	132.8033	0.011	0.0000	0.0000	590
2016/04/07	2046	04/08/2016	129.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2046	04/08/2016	129.00	Call	Bond Future	3,789.2400		3.7892	3,803.3100	3.8033	0.371	0	0	0
2016/04/07	2046	04/08/2016	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2046	04/08/2016	129.01	Call	Bond Future	3,779.2400		3.7792	3,793.3100	3.7933	0.372	0	0	0
2016/04/07	2046	04/08/2016	129.02	Call	Bond Future	3,769.2400		3.7692	3,783.3100	3.7833	0.373	0	0	0
2016/04/07	2050	05/05/2016	138.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2050	05/05/2016			Bond Future	138.2303		138.2303	138.5747	138.5747	0.249	0.0000	0.0000	14,861
2016/04/07	2050	05/05/2016	138.00	Call	Bond Future	230.2700		0.2303	574.6700	0.5747	149.564	0	0	0
2016/04/07	2050	05/05/2016	137.99	Call	Bond Future	240.2700		0.2403	584.6700	0.5847	143.339	0	0	0
2016/04/07	2050	05/05/2016	138.01	Call	Bond Future	220.2700		0.2203	564.6700	0.5647	156.354	0	0	0
2016/04/07	2050	05/05/2016	137.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2050	05/05/2016	138.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2050	04/08/2016	139.14	Call	Bond Future	161.4100		0.1614	512.0600	0.5121	217.242	0	0	0
2016/04/07	2050	04/08/2016			Bond Future	139.3014		139.3014	139.6521	139.6521	0.252	0.0000	0.0000	1,600
2016/04/07	2050	04/08/2016	139.12	Call	Bond Future	181.4100		0.1814	532.0600	0.5321	193.291	0	0	0
2016/04/07	2050	04/08/2016	139.13	Call	Bond Future	171.4100		0.1714	522.0600	0.5221	204.568	0	0	0
2016/04/07	2050	04/08/2016	139.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2050	04/08/2016	139.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	2050	04/08/2016	139.13	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	AL37	05/05/2016			Index Future	471.6510		471.6510	472.3310	472.3310	0.144	0.0000	0.0000	9
2016/04/07	AL37	04/08/2016			Index Future	480.5530		480.5530	481.2460	481.2460	0.144	0.0000	0.0000	0
2016/04/07	AL7T	05/05/2016			Index Future	541.0920		541.0920	541.8080	541.8080	0.132	0.0000	0.0000	0
2016/04/07	AL7T	04/08/2016			Index Future	551.3050		551.3050	552.0340	552.0340	0.132	0.0000	0.0000	0
2016/04/07	ALBI	05/05/2016			Index Future	489.9540		489.9540	490.5450	490.5450	0.121	0.0000	0.0000	499
2016/04/07	ALBI	04/08/2016			Index Future	499.2010		499.2010	499.8030	499.8030	0.121	0.0000	0.0000	133

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
2016/04/07	ALBI	03/11/2016			Index Future	508.8270	508.8270	509.4400	509.4400	0.120	0.0000	0.0000	0
2016/04/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/07	C210	31/03/2028			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
2016/04/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/07	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	EL28	05/05/2016			Bond Future	127.3680	127.3680	127.3831	127.3831	0.012	0.0000	0.0000	0
2016/04/07	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	EL28	05/05/2016	128.99	Put	Bond Future	1,622.0000	1.6220	1,606.9200	1.6069	(0.930)	0	0	0
2016/04/07	EL28	05/05/2016	129.01	Put	Bond Future	1,642.0000	1.6420	1,626.9200	1.6269	(0.918)	0	0	0
2016/04/07	EL28	05/05/2016	129.00	Put	Bond Future	1,632.0000	1.6320	1,616.9200	1.6169	(0.924)	0	0	0
2016/04/07	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	EL28	04/08/2016			Bond Future	129.8086	129.8086	129.8239	129.8239	0.012	0.0000	0.0000	0
2016/04/07	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	EL28	04/08/2016	126.86	Call	Bond Future	2,948.6400	2.9486	2,963.8500	2.9638	0.516	0	0	0
2016/04/07	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	EL28	04/08/2016	126.87	Call	Bond Future	2,938.6400	2.9386	2,953.8500	2.9538	0.518	0	0	0
2016/04/07	EL28	04/08/2016	126.88	Call	Bond Future	2,928.6400	2.9286	2,943.8500	2.9438	0.519	0	0	0
2016/04/07	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	ES33	05/05/2016			Bond Future	10.8455	75.2111	10.8293	75.3111	(0.149)	0.0000	0.0000	8,776

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
2016/04/07	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	ES33	05/05/2016	9.99	Put	Bond Future	5,579.8600	5.5799	5,479.8000	5.4798	(1.793)	0	0	0
2016/04/07	ES33	05/05/2016	10.01	Put	Bond Future	5,442.2200	5.4422	5,342.1600	5.3422	(1.839)	0	0	0
2016/04/07	ES33	05/05/2016	10.00	Put	Bond Future	5,510.9900	5.5110	5,410.9300	5.4109	(1.816)	0	0	0
2016/04/07	ES33	04/08/2016			Bond Future	10.9399	76.6460	10.9231	76.7479	(0.153)	0.0000	0.0000	0
2016/04/07	ES33	04/08/2016	10.24	Put	Bond Future	4,449.4700	4.4495	4,347.6000	4.3476	(2.289)	0	0	0
2016/04/07	ES33	04/08/2016	10.26	Put	Bond Future	4,316.7200	4.3167	4,214.8500	4.2149	(2.360)	0	0	0
2016/04/07	ES33	04/08/2016	10.25	Put	Bond Future	4,383.0500	4.3831	4,281.1800	4.2812	(2.324)	0	0	0
2016/04/07	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	ES33	03/11/2016			Bond Future	11.0334	74.3155	11.0161	74.4193	(0.157)	0.0000	0.0000	0
2016/04/07	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	ES33	03/11/2016	11.31	Call	Bond Future	1,628.9400	1.6289	1,732.7000	1.7327	6.370	0	0	0
2016/04/07	ES33	03/11/2016	11.29	Call	Bond Future	1,513.0300	1.5130	1,616.7900	1.6168	6.858	0	0	0
2016/04/07	ES33	03/11/2016	11.30	Call	Bond Future	1,571.0200	1.5710	1,674.7800	1.6748	6.605	0	0	0
2016/04/07	ES42	05/05/2016			Bond Future	11.0314	78.8056	11.0202	78.8830	(0.102)	0.0000	0.0000	7,270
2016/04/07	GOVI	05/05/2016	518.01	Put	GOVI	286,980.0000	28.6980	281,260.0000	28.1260	(1.993)	0	0	0
2016/04/07	GOVI	05/05/2016			GOVI	489.3120	489.3120	489.8840	489.8840	0.117	0.0000	0.0000	476
2016/04/07	GOVI	05/05/2016	518.00	Put	GOVI	286,880.0000	28.6880	281,160.0000	28.1160	(1.994)	0	0	0
2016/04/07	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	GOVI	05/05/2016	517.99	Put	GOVI	286,780.0000	28.6780	281,060.0000	28.1060	(1.995)	0	0	0
2016/04/07	GOVI	04/08/2016	520.99	Put	GOVI	224,430.0000	22.4430	218,610.0000	21.8610	(2.593)	0	0	0
2016/04/07	GOVI	04/08/2016			GOVI	498.5470	498.5470	499.1290	499.1290	0.117	0.0000	0.0000	26
2016/04/07	GOVI	04/08/2016	521.01	Put	GOVI	224,630.0000	22.4630	218,810.0000	21.8810	(2.591)	0	0	0
2016/04/07	GOVI	04/08/2016	521.00	Put	GOVI	224,530.0000	22.4530	218,710.0000	21.8710	(2.592)	0	0	0
2016/04/07	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	GOVI	03/11/2016	476.11	Call	GOVI	320,500.0000	32.0500	326,430.0000	32.6430	1.850	0	0	0
2016/04/07	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	GOVI	03/11/2016			GOVI	508.1600	508.1600	508.7530	508.7530	0.117	0.0000	0.0000	0
2016/04/07	GOVI	03/11/2016	476.12	Call	GOVI	320,400.0000	32.0400	326,330.0000	32.6330	1.851	0	0	0
2016/04/07	GOVI	03/11/2016	476.13	Call	GOVI	320,300.0000	32.0300	326,230.0000	32.6230	1.851	0	0	0
2016/04/07	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/07	IGOV	05/05/2016			Index Future	238.9320	238.9320	239.1230	239.1230	0.080	0.0000	0.0000	977
2016/04/07	IGOV	04/08/2016			Index Future	243.4610	243.4610	243.6550	243.6550	0.080	0.0000	0.0000	111



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
2016/04/07	IGOV	03/11/2016			Index Future	248.1750	248.1750	248.3730	248.3730	0.080	0.0000	0.0000	0
2016/04/07	ILBI	05/05/2016			Index Future	647.8670	647.8670	648.3620	648.3620	0.076	0.0000	0.0000	0
2016/04/07	ILBI	04/08/2016			Index Future	659.8070	659.8070	660.3090	660.3090	0.076	0.0000	0.0000	157
2016/04/07	IS01	19/12/2016			Interest Rate Swap	100.1686	100.1686	100.1633	100.1633	(0.005)	0.0000	0.0000	0
2016/04/07	IS01	16/03/2017			Interest Rate Swap	100.2233	100.2233	100.2178	100.2178	(0.005)	0.0000	0.0000	0
2016/04/07	IS01	15/06/2017			Interest Rate Swap	99.9844	99.9844	99.9772	99.9772	(0.007)	0.0000	0.0000	0
2016/04/07	IS02	18/12/2017			Interest Rate Swap	100.6539	100.6539	100.6426	100.6426	(0.011)	0.0000	0.0000	0
2016/04/07	IS02	16/03/2018			Interest Rate Swap	100.1270	100.1270	100.1184	100.1184	(0.009)	0.0000	0.0000	0
2016/04/07	IS02	15/06/2018			Interest Rate Swap	100.0080	100.0080	99.9996	99.9996	(0.008)	0.0000	0.0000	0
2016/04/07	IS05	17/12/2020			Interest Rate Swap	101.0949	101.0949	101.0509	101.0509	(0.044)	0.0000	0.0000	0
2016/04/07	IS05	16/03/2021			Interest Rate Swap	100.6173	100.6173	100.5723	100.5723	(0.045)	0.0000	0.0000	0
2016/04/07	IS05	15/06/2021			Interest Rate Swap	100.1068	100.1068	100.0583	100.0583	(0.048)	0.0000	0.0000	0
2016/04/07	IS10	17/12/2025			Interest Rate Swap	103.0363	103.0363	102.9998	102.9998	(0.035)	0.0000	0.0000	0
2016/04/07	IS10	16/03/2026			Interest Rate Swap	100.2731	100.2731	100.2354	100.2354	(0.038)	0.0000	0.0000	0
2016/04/07	IS10	15/06/2026			Interest Rate Swap	99.1458	99.1458	99.1081	99.1081	(0.038)	0.0000	0.0000	0
2016/04/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/07	JBAF	20/04/2016			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2016/04/07	JBAF	18/05/2016			Jibar Tradeable Future	7.3400	92.6600	7.3100	92.6900	(0.409)	0.0000	0.0000	0
2016/04/07	JBAF	15/06/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/04/07	JBAF	20/07/2016			Jibar Tradeable Future	7.4900	92.5100	7.5200	92.4800	0.401	0.0000	0.0000	0
2016/04/07	JBAF	17/08/2016			Jibar Tradeable Future	7.5400	92.4600	7.5800	92.4200	0.531	0.0000	0.0000	0
2016/04/07	JBAF	21/09/2016			Jibar Tradeable Future	7.6300	92.3700	7.6600	92.3400	0.393	0.0000	0.0000	0
2016/04/07	JBAF	21/12/2016			Jibar Tradeable Future	7.8000	92.2000	7.8600	92.1400	0.769	0.0000	0.0000	0
2016/04/07	JBAF	15/03/2017			Jibar Tradeable Future	7.9400	92.0600	8.0100	91.9900	0.882	0.0000	0.0000	0
2016/04/07	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.1300	91.8700	0.868	0.0000	0.0000	0
2016/04/07	JBAF	20/09/2017			Jibar Tradeable Future	8.1800	91.8200	8.2700	91.7300	1.100	0.0000	0.0000	0
2016/04/07	JBAF	20/12/2017			Jibar Tradeable Future	8.2600	91.7400	8.3400	91.6600	0.969	0.0000	0.0000	0
2016/04/07	JBAF	20/03/2018			Jibar Tradeable Future	8.3400	91.6600	8.4100	91.5900	0.839	0.0000	0.0000	0
2016/04/07	R023	05/05/2016			Bond Future	9.1131	94.6858	9.0819	94.8351	(0.343)	0.0000	0.0000	8,194
2016/04/07	R023	05/05/2016	8.24	Put	Bond Future	4,322.9100	4.3229	4,175.9000	4.1759	(3.401)	0	0	0
2016/04/07	R023	05/05/2016	8.26	Put	Bond Future	4,225.7200	4.2257	4,078.9900	4.0790	(3.472)	0	0	0
2016/04/07	R023	05/05/2016	8.24	Call	Bond Future	33.2500	0.0333	35.5600	0.0356	6.947	0	0	0
2016/04/07	R023	05/05/2016	8.25	Put	Bond Future	4,274.2500	4.2743	4,127.3800	4.1274	(3.436)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/07	R023	05/05/2016	8.25	Call	Bond Future	35.0900	0.0351	37.5400	0.0375	6.982	0	0	0
2016/04/07	R023	05/05/2016	8.26	Call	Bond Future	37.0300	0.0370	39.6200	0.0396	6.994	0	0	0
2016/04/07	R023	04/08/2016	8.24	Call	Bond Future	427.8400	0.4278	450.1600	0.4502	5.217	0	0	0
2016/04/07	R023	04/08/2016	8.25	Put	Bond Future	4,877.6900	4.8777	4,748.3300	4.7483	(2.652)	0	0	0
2016/04/07	R023	04/08/2016			Bond Future	9.1810	96.4924	9.1482	96.6444	(0.357)	0.0000	0.0000	0
2016/04/07	R023	04/08/2016	8.25	Call	Bond Future	436.4000	0.4364	459.0900	0.4591	5.199	0	0	0
2016/04/07	R023	04/08/2016	8.26	Call	Bond Future	444.9400	0.4449	468.0100	0.4680	5.185	0	0	0
2016/04/07	R023	04/08/2016	8.24	Put	Bond Future	4,918.2500	4.9182	4,788.5200	4.7885	(2.638)	0	0	0
2016/04/07	R023	04/08/2016	8.26	Put	Bond Future	4,837.1400	4.8371	4,708.1600	4.7082	(2.666)	0	0	0
2016/04/07	R023	03/11/2016	9.73	Put	Bond Future	1,586.5600	1.5866	1,526.6700	1.5267	(3.775)	0	0	0
2016/04/07	R023	03/11/2016			Bond Future	9.2510	94.4017	9.2166	94.5566	(0.372)	0.0000	0.0000	0
2016/04/07	R023	03/11/2016	9.75	Put	Bond Future	1,555.7100	1.5557	1,496.6400	1.4966	(3.797)	0	0	0
2016/04/07	R023	03/11/2016	9.73	Call	Bond Future	3,707.8700	3.7079	3,802.8700	3.8029	2.562	0	0	0
2016/04/07	R023	03/11/2016	9.74	Put	Bond Future	1,571.0700	1.5711	1,511.6000	1.5116	(3.785)	0	0	0
2016/04/07	R023	03/11/2016	9.74	Call	Bond Future	3,736.0200	3.7360	3,831.4400	3.8314	2.554	0	0	0
2016/04/07	R023	03/11/2016	9.75	Call	Bond Future	3,764.2700	3.7643	3,860.0900	3.8601	2.546	0	0	0
2016/04/07	R035	05/05/2016	10.37	Call	Bond Future	3,190.3900	3.1904	3,314.8400	3.3148	3.901	0	0	0
2016/04/07	R035	05/05/2016			Bond Future	9.9512	92.6278	9.9353	92.7523	(0.159)	0.0000	0.0000	5,096
2016/04/07	R035	05/05/2016	10.35	Call	Bond Future	3,042.0400	3.0420	3,166.4900	3.1665	4.091	0	0	0
2016/04/07	R035	05/05/2016	10.36	Call	Bond Future	3,116.2700	3.1163	3,240.7200	3.2407	3.994	0	0	0
2016/04/07	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R035	04/08/2016			Bond Future	10.0152	94.3951	9.9988	94.5217	(0.163)	0.0000	0.0000	155
2016/04/07	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R035	04/08/2016	10.35	Call	Bond Future	2,533.0300	2.5330	2,659.7000	2.6597	5.001	0	0	0
2016/04/07	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R035	04/08/2016	10.36	Call	Bond Future	2,606.9700	2.6070	2,733.6400	2.7336	4.859	0	0	0
2016/04/07	R035	04/08/2016	10.37	Call	Bond Future	2,680.8200	2.6808	2,807.4900	2.8075	4.725	0	0	0
2016/04/07	R186	05/05/2016	9.25	Call	Bond Future	1,276.2200	1.2762	1,321.7600	1.3218	3.568	0	0	180
2016/04/07	R186	05/05/2016			Bond Future	9.2971	112.0313	9.2761	112.1788	(0.226)	0.0000	0.0000	54,740
2016/04/07	R186	05/05/2016	8.34	Call	Bond Future	35.5300	0.0355	35.7200	0.0357	0.535	0	0	0
2016/04/07	R186	05/05/2016	9.89	Call	Bond Future	4,298.4700	4.2985	4,414.6100	4.4146	2.702	0	0	0
2016/04/07	R186	05/05/2016	8.35	Call	Bond Future	37.5700	0.0376	37.8000	0.0378	0.612	0	0	0
2016/04/07	R186	05/05/2016	8.75	Put	Bond Future	4,187.0600	4.1871	4,046.7800	4.0468	(3.350)	0	0	1,900
2016/04/07	R186	05/05/2016	9.25	Put	Bond Future	1,607.3400	1.6073	1,505.3900	1.5054	(6.343)	0	0	0
2016/04/07	R186	05/05/2016	8.33	Call	Bond Future	33.6100	0.0336	33.7600	0.0338	0.446	0	0	0
2016/04/07	R186	05/05/2016	8.85	Put	Bond Future	3,571.4000	3.5714	3,435.6300	3.4356	(3.802)	0	0	5,350
2016/04/07	R186	05/05/2016	9.96	Call	Bond Future	4,708.5000	4.7085	4,830.0300	4.8300	2.581	0	0	0
2016/04/07	R186	05/05/2016	9.86	Call	Bond Future	4,125.6900	4.1257	4,239.3100	4.2393	2.754	0	0	0
2016/04/07	R186	05/05/2016	7.56	Put	Bond Future	13,195.0200	13.1950	13,047.5100	13.0475	(1.118)	0	0	0
2016/04/07	R186	05/05/2016	8.35	Put	Bond Future	6,975.3600	6.9754	6,828.1000	6.8281	(2.111)	0	0	0
2016/04/07	R186	05/05/2016	8.75	Call	Bond Future	251.4100	0.2514	258.6200	0.2586	2.868	0	0	180
2016/04/07	R186	05/05/2016	8.34	Put	Bond Future	7,049.7700	7.0498	6,902.4700	6.9025	(2.089)	0	0	0
2016/04/07	R186	05/05/2016	7.56	Call	Bond Future	0.1600	0.0002	0.1400	0.0001	(12.500)	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
2016/04/07	R186	05/05/2016	8.85	Call	Bond Future	369.6000	0.3696	381.3200	0.3813	3.171	0	0	0
2016/04/07	R186	05/05/2016	8.33	Put	Bond Future	7,124.3600	7.1244	6,977.0200	6.9770	(2.068)	0	0	0
2016/04/07	R186	05/05/2016	9.89	Put	Bond Future	243.8400	0.2438	212.4900	0.2125	(12.857)	0	0	180
2016/04/07	R186	05/05/2016	9.96	Put	Bond Future	189.0900	0.1891	163.1300	0.1631	(13.729)	0	0	5,000
2016/04/07	R186	05/05/2016	9.86	Put	Bond Future	271.1300	0.2711	237.2600	0.2373	(12.492)	0	0	5,000
2016/04/07	R186	04/08/2016	8.51	Put	Bond Future	6,893.7400	6.8937	6,766.9800	6.7670	(1.839)	0	0	0
2016/04/07	R186	04/08/2016	10.00	Put	Bond Future	1,278.5100	1.2785	1,228.3600	1.2284	(3.923)	0	0	6,500
2016/04/07	R186	04/08/2016			Bond Future	9.3609	108.8645	9.3390	109.0147	(0.233)	0.0000	0.0000	521
2016/04/07	R186	04/08/2016	8.50	Put	Bond Future	6,953.1400	6.9531	6,826.0100	6.8260	(1.828)	0	0	0
2016/04/07	R186	04/08/2016	8.51	Call	Bond Future	820.2200	0.8202	843.7000	0.8437	2.863	0	0	0
2016/04/07	R186	04/08/2016	8.49	Call	Bond Future	790.9700	0.7910	813.7200	0.8137	2.876	0	0	0
2016/04/07	R186	04/08/2016	8.50	Call	Bond Future	805.5000	0.8055	828.6100	0.8286	2.869	0	0	0
2016/04/07	R186	04/08/2016	10.00	Call	Bond Future	5,552.7100	5.5527	5,652.8000	5.6528	1.803	0	0	0
2016/04/07	R186	04/08/2016	8.49	Put	Bond Future	7,012.7900	7.0128	6,885.3000	6.8853	(1.818)	0	0	0
2016/04/07	R197	05/05/2016			Bond Future	295.8918	295.8918	296.2990	296.2990	0.138	0.0000	0.0000	1,932
2016/04/07	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R197	05/05/2016	299.99	Put	Bond Future	4,098.2200	4.0982	3,691.0300	3.6910	(9.936)	0	0	0
2016/04/07	R197	05/05/2016	300.01	Put	Bond Future	4,118.2200	4.1182	3,711.0300	3.7110	(9.888)	0	0	0
2016/04/07	R197	05/05/2016	300.00	Put	Bond Future	4,108.2200	4.1082	3,701.0300	3.7010	(9.912)	0	0	0
2016/04/07	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R197	04/08/2016			Bond Future	295.0647	295.0647	295.4793	295.4793	0.141	0.0000	0.0000	0
2016/04/07	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R197	04/08/2016	293.98	Call	Bond Future	1,084.6500	1.0847	1,499.3000	1.4993	38.229	0	0	0
2016/04/07	R197	04/08/2016	293.96	Call	Bond Future	1,104.6500	1.1047	1,519.3000	1.5193	37.537	0	0	0
2016/04/07	R197	04/08/2016	293.97	Call	Bond Future	1,094.6500	1.0947	1,509.3000	1.5093	37.880	0	0	0
2016/04/07	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R202	05/05/2016	246.99	Put	Bond Future	5,068.9700	5.0690	5,012.4200	5.0124	(1.116)	0	0	0
2016/04/07	R202	05/05/2016			Bond Future	243.0272	243.0272	243.0529	243.0529	0.011	0.0000	0.0000	42,524
2016/04/07	R202	05/05/2016	247.01	Put	Bond Future	5,083.6000	5.0836	5,027.0900	5.0271	(1.112)	0	0	0
2016/04/07	R202	05/05/2016	246.99	Call	Bond Future	1,106.2200	1.1062	1,075.3100	1.0753	(2.794)	0	0	0
2016/04/07	R202	05/05/2016	247.00	Put	Bond Future	5,076.2900	5.0763	5,019.7500	5.0198	(1.114)	0	0	0
2016/04/07	R202	05/05/2016	247.00	Call	Bond Future	1,103.5400	1.1035	1,072.6400	1.0726	(2.800)	0	0	0
2016/04/07	R202	05/05/2016	247.01	Call	Bond Future	1,100.8500	1.1008	1,069.9800	1.0700	(2.804)	0	0	0
2016/04/07	R202	04/08/2016	243.25	Call	Bond Future	5,474.2600	5.4743	5,467.6100	5.4676	(0.121)	0	0	0
2016/04/07	R202	04/08/2016			Bond Future	244.2331	244.2331	244.2590	244.2590	0.011	0.0000	0.0000	299
2016/04/07	R202	04/08/2016	243.26	Call	Bond Future	5,469.0500	5.4690	5,462.3900	5.4624	(0.122)	0	0	0
2016/04/07	R202	04/08/2016	243.24	Put	Bond Future	4,486.3500	4.4863	4,453.8400	4.4538	(0.725)	0	0	0
2016/04/07	R202	04/08/2016	243.26	Put	Bond Future	4,495.9200	4.4959	4,463.4000	4.4634	(0.723)	0	0	0
2016/04/07	R202	04/08/2016	243.24	Call	Bond Future	5,479.4800	5.4795	5,472.8300	5.4728	(0.121)	0	0	0
2016/04/07	R202	04/08/2016	243.25	Put	Bond Future	4,491.1300	4.4911	4,458.6200	4.4586	(0.724)	0	0	0
2016/04/07	R203	05/05/2016	7.25	Put	Bond Future	1,191.6400	1.1916	1,156.8800	1.1569	(2.917)	0	0	0
2016/04/07	R203	05/05/2016			Bond Future	8.1900	101.3131	8.1622	101.3480	(0.340)	0.0000	0.0000	53,812
2016/04/07	R203	05/05/2016	7.26	Call	Bond Future	2.6100	0.0026	2.7700	0.0028	6.130	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
2016/04/07	R203	05/05/2016	7.24	Call	Bond Future	2.2600	0.0023	2.4000	0.0024	6.195	0	0	0
2016/04/07	R203	05/05/2016	7.25	Call	Bond Future	2.4300	0.0024	2.5800	0.0026	6.173	0	0	0
2016/04/07	R203	05/05/2016	7.24	Put	Bond Future	1,204.2300	1.2042	1,169.4600	1.1695	(2.887)	0	0	0
2016/04/07	R203	05/05/2016	7.26	Put	Bond Future	1,179.0700	1.1791	1,144.3200	1.1443	(2.947)	0	0	0
2016/04/07	R203	04/08/2016	7.26	Call	Bond Future	50.6800	0.0507	54.1500	0.0542	6.847	0	0	0
2016/04/07	R203	04/08/2016			Bond Future	8.3069	103.2461	8.2725	103.2816	(0.414)	0.0000	0.0000	0
2016/04/07	R203	04/08/2016	7.24	Call	Bond Future	48.2200	0.0482	51.5600	0.0516	6.927	0	0	0
2016/04/07	R203	04/08/2016	7.25	Call	Bond Future	49.3800	0.0494	52.7800	0.0528	6.885	0	0	0
2016/04/07	R203	04/08/2016	7.24	Put	Bond Future	1,156.2400	1.1562	1,124.1200	1.1241	(2.778)	0	0	0
2016/04/07	R203	04/08/2016	7.26	Put	Bond Future	1,137.7600	1.1378	1,105.7700	1.1058	(2.812)	0	0	0
2016/04/07	R203	04/08/2016	7.25	Put	Bond Future	1,146.9300	1.1469	1,114.8700	1.1149	(2.795)	0	0	0
2016/04/07	R203	03/11/2016	8.86	Call	Bond Future	593.1600	0.5932	614.9900	0.6150	3.680	0	0	0
2016/04/07	R203	03/11/2016			Bond Future	8.4602	101.0437	8.4154	101.0798	(0.529)	0.0000	0.0000	0
2016/04/07	R203	03/11/2016	8.84	Call	Bond Future	582.6800	0.5827	604.3000	0.6043	3.710	0	0	0
2016/04/07	R203	03/11/2016	8.85	Call	Bond Future	587.9100	0.5879	609.6300	0.6096	3.694	0	0	0
2016/04/07	R203	03/11/2016	8.84	Put	Bond Future	277.4600	0.2775	262.9900	0.2630	(5.215)	0	0	0
2016/04/07	R203	03/11/2016	8.86	Put	Bond Future	271.9000	0.2719	257.6400	0.2576	(5.245)	0	0	0
2016/04/07	R203	03/11/2016	8.85	Put	Bond Future	274.6700	0.2747	260.3000	0.2603	(5.232)	0	0	0
2016/04/07	R204	05/05/2016	7.75	Call	Bond Future	13.6600	0.0137	15.7900	0.0158	15.593	0	0	0
2016/04/07	R204	05/05/2016			Bond Future	8.5665	101.7647	8.5239	101.8619	(0.497)	0.0000	0.0000	33,783
2016/04/07	R204	05/05/2016	7.76	Call	Bond Future	14.5000	0.0145	16.7600	0.0168	15.586	0	0	0
2016/04/07	R204	05/05/2016	7.74	Put	Bond Future	1,921.6000	1.9216	1,826.4600	1.8265	(4.951)	0	0	0
2016/04/07	R204	05/05/2016	7.76	Put	Bond Future	1,876.4900	1.8765	1,781.6000	1.7816	(5.057)	0	0	0
2016/04/07	R204	05/05/2016	7.74	Call	Bond Future	12.8800	0.0129	14.8900	0.0149	15.606	0	0	0
2016/04/07	R204	05/05/2016	7.75	Put	Bond Future	1,899.0100	1.8990	1,803.9900	1.8040	(5.004)	0	0	0
2016/04/07	R204	04/08/2016			Bond Future	8.6732	99.6650	8.6256	99.7639	(0.548)	0.0000	0.0000	0
2016/04/07	R204	04/08/2016	7.74	Put	Bond Future	2,115.1500	2.1151	2,030.1400	2.0301	(4.019)	0	0	0
2016/04/07	R204	04/08/2016	7.76	Put	Bond Future	2,079.4300	2.0794	1,994.9300	1.9949	(4.064)	0	0	0
2016/04/07	R204	04/08/2016	7.74	Call	Bond Future	150.3800	0.1504	164.2600	0.1643	9.230	0	0	0
2016/04/07	R204	04/08/2016	7.75	Put	Bond Future	2,097.3300	2.0973	2,012.5700	2.0126	(4.041)	0	0	0
2016/04/07	R204	04/08/2016	7.75	Call	Bond Future	153.8700	0.1539	168.0000	0.1680	9.183	0	0	0
2016/04/07	R204	04/08/2016	7.76	Call	Bond Future	157.2800	0.1573	171.6700	0.1717	9.149	0	0	0
2016/04/07	R204	03/11/2016			Bond Future	8.7801	101.5665	8.7265	101.6672	(0.610)	0.0000	0.0000	0
2016/04/07	R204	03/11/2016	9.21	Put	Bond Future	644.9500	0.6450	606.3200	0.6063	(5.990)	0	0	0
2016/04/07	R204	03/11/2016	9.23	Put	Bond Future	631.8600	0.6319	593.7900	0.5938	(6.025)	0	0	0
2016/04/07	R204	03/11/2016	9.22	Put	Bond Future	638.2300	0.6382	599.8800	0.5999	(6.009)	0	0	0
2016/04/07	R204	03/11/2016	9.22	Call	Bond Future	1,460.0100	1.4600	1,522.3900	1.5224	4.273	0	0	0
2016/04/07	R204	03/11/2016	9.21	Call	Bond Future	1,448.1400	1.4481	1,510.2400	1.5102	4.288	0	0	0
2016/04/07	R204	03/11/2016	9.23	Call	Bond Future	1,472.2200	1.4722	1,534.8800	1.5349	4.256	0	0	0
2016/04/07	R207	05/05/2016	7.86	Put	Bond Future	2,740.4700	2.7405	2,615.9600	2.6160	(4.543)	0	0	0
2016/04/07	R207	05/05/2016			Bond Future	8.7525	97.6494	8.7104	97.7759	(0.481)	0.0000	0.0000	67,366
2016/04/07	R207	05/05/2016	7.85	Put	Bond Future	2,770.7800	2.7708	2,646.1600	2.6462	(4.498)	0	0	0
2016/04/07	R207	05/05/2016	7.56	Put	Bond Future	3,667.1100	3.6671	3,540.9200	3.5409	(3.441)	0	0	0
2016/04/07	R207	05/05/2016	7.84	Put	Bond Future	2,801.1500	2.8012	2,676.4200	2.6764	(4.453)	0	0	0
2016/04/07	R207	05/05/2016	7.56	Call	Bond Future	1.8500	0.0019	2.1200	0.0021	14.595	0	0	43
2016/04/07	R207	05/05/2016	7.85	Call	Bond Future	12.4600	0.0125	14.3000	0.0143	14.767	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
2016/04/07	R207	05/05/2016	7.86	Call	Bond Future	13.2400	0.0132	15.1900	0.0152	14.728	0	0	0
2016/04/07	R207	05/05/2016	7.84	Call	Bond Future	11.7200	0.0117	13.4500	0.0135	14.761	0	0	0
2016/04/07	R207	04/08/2016			Bond Future	8.8463	95.8680	8.8007	95.9968	(0.516)	0.0000	0.0000	0
2016/04/07	R207	04/08/2016	7.99	Put	Bond Future	2,711.3400	2.7113	2,603.8200	2.6038	(3.966)	0	0	0
2016/04/07	R207	04/08/2016	8.01	Put	Bond Future	2,664.1000	2.6641	2,557.3100	2.5573	(4.008)	0	0	0
2016/04/07	R207	04/08/2016	8.00	Put	Bond Future	2,687.6700	2.6877	2,580.5200	2.5805	(3.987)	0	0	0
2016/04/07	R207	04/08/2016	8.01	Call	Bond Future	268.7000	0.2687	290.7100	0.2907	8.191	0	0	0
2016/04/07	R207	04/08/2016	7.99	Call	Bond Future	257.7600	0.2578	279.0400	0.2790	8.256	0	0	0
2016/04/07	R207	04/08/2016	8.00	Call	Bond Future	263.1800	0.2632	284.8300	0.2848	8.226	0	0	0
2016/04/07	R207	02/02/2017	9.24	Call	Bond Future	1,899.9000	1.8999	1,971.3900	1.9714	3.763	0	0	0
2016/04/07	R207	02/02/2017			Bond Future	8.9842	96.0614	8.9322	96.1895	(0.578)	0.0000	0.0000	0
2016/04/07	R207	02/02/2017	8.91	Call	Bond Future	1,460.0400	1.4600	1,521.0000	1.5210	4.175	0	0	62
2016/04/07	R207	02/02/2017	9.22	Call	Bond Future	1,871.5000	1.8715	1,942.3700	1.9424	3.787	0	0	0
2016/04/07	R207	02/02/2017	9.23	Call	Bond Future	1,885.6700	1.8857	1,956.8500	1.9569	3.775	0	0	0
2016/04/07	R207	02/02/2017	8.91	Put	Bond Future	1,643.0200	1.6430	1,575.8700	1.5759	(4.087)	0	0	0
2016/04/07	R207	02/02/2017	9.22	Put	Bond Future	1,292.8900	1.2929	1,235.6500	1.2356	(4.427)	0	0	0
2016/04/07	R207	02/02/2017	9.24	Put	Bond Future	1,272.4200	1.2724	1,215.8000	1.2158	(4.450)	0	0	0
2016/04/07	R207	02/02/2017	9.23	Put	Bond Future	1,282.6200	1.2826	1,225.6900	1.2257	(4.439)	0	0	0
2016/04/07	R208	05/05/2016	7.99	Call	Bond Future	20.9700	0.0210	23.2200	0.0232	10.730	0	0	0
2016/04/07	R208	05/05/2016	8.00	Put	Bond Future	3,279.2600	3.2793	3,146.2300	3.1462	(4.057)	0	0	0
2016/04/07	R208	05/05/2016			Bond Future	8.8612	92.4910	8.8247	92.6264	(0.412)	0.0000	0.0000	46,641
2016/04/07	R208	05/05/2016	8.00	Call	Bond Future	22.2000	0.0222	24.5800	0.0246	10.721	0	0	0
2016/04/07	R208	05/05/2016	8.01	Call	Bond Future	23.4900	0.0235	26.0100	0.0260	10.728	0	0	0
2016/04/07	R208	05/05/2016	7.99	Put	Bond Future	3,316.6600	3.3167	3,183.5000	3.1835	(4.015)	0	0	0
2016/04/07	R208	05/05/2016	8.01	Put	Bond Future	3,241.9300	3.2419	3,109.0400	3.1090	(4.099)	0	0	0
2016/04/07	R208	04/08/2016	8.01	Put	Bond Future	3,658.1500	3.6581	3,540.4300	3.5404	(3.218)	0	0	0
2016/04/07	R208	04/08/2016			Bond Future	8.9382	94.2556	8.8993	94.3935	(0.435)	0.0000	0.0000	0
2016/04/07	R208	04/08/2016	8.00	Put	Bond Future	3,689.0800	3.6891	3,571.0100	3.5710	(3.201)	0	0	0
2016/04/07	R208	04/08/2016	7.99	Call	Bond Future	284.0100	0.2840	303.5100	0.3035	6.866	0	0	0
2016/04/07	R208	04/08/2016	8.00	Call	Bond Future	290.0200	0.2900	309.8600	0.3099	6.841	0	0	0
2016/04/07	R208	04/08/2016	8.01	Call	Bond Future	296.1200	0.2961	316.3100	0.3163	6.818	0	0	0
2016/04/07	R208	04/08/2016	7.99	Put	Bond Future	3,720.1100	3.7201	3,601.7000	3.6017	(3.183)	0	0	0
2016/04/07	R208	03/11/2016	9.59	Put	Bond Future	1,017.6600	1.0177	968.5500	0.9686	(4.826)	0	0	0
2016/04/07	R208	03/11/2016			Bond Future	9.0124	92.6509	8.9709	92.7914	(0.460)	0.0000	0.0000	0
2016/04/07	R208	03/11/2016	9.58	Put	Bond Future	1,028.3400	1.0283	978.8600	0.9789	(4.812)	0	0	0
2016/04/07	R208	03/11/2016	9.57	Call	Bond Future	2,904.2300	2.9042	2,994.8500	2.9949	3.120	0	0	0
2016/04/07	R208	03/11/2016	9.58	Call	Bond Future	2,926.2200	2.9262	3,017.2200	3.0172	3.110	0	0	0
2016/04/07	R208	03/11/2016	9.59	Call	Bond Future	2,948.5400	2.9485	3,039.9100	3.0399	3.099	0	0	0
2016/04/07	R208	03/11/2016	9.57	Put	Bond Future	1,039.3700	1.0394	989.5100	0.9895	(4.797)	0	0	0
2016/04/07	R209	05/05/2016			Bond Future	9.8846	69.2960	9.8688	69.3985	(0.160)	0.0000	0.0000	30,575
2016/04/07	R209	05/05/2016	9.00	Call	Bond Future	66.7500	0.0667	65.6600	0.0657	(1.633)	0	0	6,700
2016/04/07	R209	05/05/2016	8.25	Put	Bond Future	11,989.7800	11.9898	11,887.1700	11.8872	(0.856)	0	0	0
2016/04/07	R209	05/05/2016	8.99	Put	Bond Future	6,261.4600	6.2615	6,157.8300	6.1578	(1.655)	0	0	0
2016/04/07	R209	05/05/2016	9.01	Put	Bond Future	6,120.2100	6.1202	6,016.5800	6.0166	(1.693)	0	0	0
2016/04/07	R209	05/05/2016	9.00	Put	Bond Future	6,190.7100	6.1907	6,087.0800	6.0871	(1.674)	0	0	0
2016/04/07	R209	05/05/2016	9.01	Call	Bond Future	70.0700	0.0701	68.9800	0.0690	(1.556)	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
2016/04/07	R209	05/05/2016	8.25	Call	Bond Future	0.6400	0.0006	0.5700	0.0006	(10.938)	0	0	6,700
2016/04/07	R209	05/05/2016	8.99	Call	Bond Future	63.5700	0.0636	62.4800	0.0625	(1.715)	0	0	0
2016/04/07	R209	04/08/2016	9.70	Put	Bond Future	3,759.7300	3.7597	3,689.0000	3.6890	(1.881)	0	0	250
2016/04/07	R209	04/08/2016	9.26	Call	Bond Future	1,176.6200	1.1766	1,196.1700	1.1962	1.662	0	0	0
2016/04/07	R209	04/08/2016			Bond Future	9.9434	70.6181	9.9271	70.7226	(0.164)	0.0000	0.0000	190
2016/04/07	R209	04/08/2016	9.40	Put	Bond Future	5,079.1800	5.0792	4,998.4200	4.9984	(1.590)	0	0	0
2016/04/07	R209	04/08/2016	9.60	Put	Bond Future	4,169.8200	4.1698	4,095.5900	4.0956	(1.780)	0	0	0
2016/04/07	R209	04/08/2016	10.60	Call	Bond Future	5,342.7600	5.3428	5,408.7000	5.4087	1.234	0	0	5,760
2016/04/07	R209	04/08/2016	9.24	Call	Bond Future	1,140.4200	1.1404	1,159.4100	1.1594	1.665	0	0	0
2016/04/07	R209	04/08/2016	9.70	Call	Bond Future	2,170.3100	2.1703	2,204.0300	2.2040	1.554	0	0	0
2016/04/07	R209	04/08/2016	10.29	Call	Bond Future	4,110.2100	4.1102	4,165.5200	4.1655	1.346	0	0	0
2016/04/07	R209	04/08/2016	9.25	Call	Bond Future	1,158.4200	1.1584	1,177.6900	1.1777	1.663	0	0	0
2016/04/07	R209	04/08/2016	9.40	Call	Bond Future	1,451.3000	1.4513	1,474.9900	1.4750	1.632	0	0	250
2016/04/07	R209	04/08/2016	10.60	Put	Bond Future	1,322.6600	1.3227	1,284.1500	1.2841	(2.912)	0	0	0
2016/04/07	R209	04/08/2016	9.24	Put	Bond Future	5,892.7000	5.8927	5,807.2400	5.8072	(1.450)	0	0	0
2016/04/07	R209	04/08/2016	9.60	Call	Bond Future	1,910.8200	1.9108	1,941.0400	1.9410	1.582	0	0	5,760
2016/04/07	R209	04/08/2016	9.26	Put	Bond Future	5,786.9000	5.7869	5,702.0000	5.7020	(1.467)	0	0	0
2016/04/07	R209	04/08/2016	9.25	Put	Bond Future	5,839.6500	5.8397	5,754.4700	5.7545	(1.459)	0	0	0
2016/04/07	R209	04/08/2016	10.29	Put	Bond Future	1,940.8600	1.9409	1,891.7200	1.8917	(2.532)	0	0	250
2016/04/07	R209	03/11/2016	10.26	Call	Bond Future	4,662.8900	4.6629	4,717.5900	4.7176	1.173	0	0	0
2016/04/07	R209	03/11/2016			Bond Future	9.9991	68.8146	9.9824	68.9210	(0.167)	0.0000	0.0000	0
2016/04/07	R209	03/11/2016	10.24	Call	Bond Future	4,593.3200	4.5933	4,647.4600	4.6475	1.179	0	0	0
2016/04/07	R209	03/11/2016	10.25	Call	Bond Future	4,628.0500	4.6281	4,682.4700	4.6825	1.176	0	0	0
2016/04/07	R209	03/11/2016	10.24	Put	Bond Future	3,088.5600	3.0886	3,036.3300	3.0363	(1.691)	0	0	0
2016/04/07	R209	03/11/2016	10.25	Put	Bond Future	3,061.9400	3.0619	3,009.9900	3.0100	(1.697)	0	0	0
2016/04/07	R209	03/11/2016	10.26	Put	Bond Future	3,035.5300	3.0355	2,983.8600	2.9839	(1.702)	0	0	0
2016/04/07	R210	05/05/2016			Bond Future	182.0093	182.0093	182.0281	182.0281	0.010	0.0000	0.0000	1,441
2016/04/07	R210	05/05/2016	184.99	Put	Bond Future	2,980.7200	2.9807	2,961.8600	2.9619	(0.633)	0	0	0
2016/04/07	R210	05/05/2016	185.00	Put	Bond Future	2,990.7200	2.9907	2,971.8600	2.9719	(0.631)	0	0	0
2016/04/07	R210	05/05/2016	185.01	Put	Bond Future	3,000.7200	3.0007	2,981.8600	2.9819	(0.629)	0	0	0
2016/04/07	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R210	04/08/2016			Bond Future	185.4969	185.4969	185.5158	185.5158	0.010	0.0000	0.0000	0
2016/04/07	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R210	04/08/2016	181.50	Call	Bond Future	3,996.8700	3.9969	4,015.7500	4.0157	0.472	0	0	0
2016/04/07	R210	04/08/2016	181.52	Call	Bond Future	3,976.8700	3.9769	3,995.7500	3.9957	0.475	0	0	0
2016/04/07	R210	04/08/2016	181.51	Call	Bond Future	3,986.8700	3.9869	4,005.7500	4.0057	0.474	0	0	0
2016/04/07	R211	05/05/2016	139.01	Put	Bond Future	1,112.6300	1.1126	1,048.2500	1.0483	(5.786)	0	0	0
2016/04/07	R211	05/05/2016			Bond Future	137.8974	137.8974	137.9617	137.9617	0.047	0.0000	0.0000	62
2016/04/07	R211	05/05/2016	139.00	Put	Bond Future	1,102.6300	1.1026	1,038.2500	1.0383	(5.839)	0	0	0
2016/04/07	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/07	R211	05/05/2016	138.99	Put	Bond Future	1,092.6300	1.0926	1,028.2500	1.0283	(5.892)	0	0	0
2016/04/07	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R211	04/08/2016			Bond Future	138.7799	138.7799	138.8454	138.8454	0.047	0.0000	0.0000	0
2016/04/07	R211	04/08/2016	137.09	Call	Bond Future	1,689.9400	1.6899	1,755.4200	1.7554	3.875	0	0	0
2016/04/07	R211	04/08/2016	137.07	Call	Bond Future	1,709.9400	1.7099	1,775.4200	1.7754	3.829	0	0	0
2016/04/07	R211	04/08/2016	137.08	Call	Bond Future	1,699.9400	1.6999	1,765.4200	1.7654	3.852	0	0	0
2016/04/07	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R212	05/05/2016			Bond Future	143.8090	143.8090	143.9772	143.9772	0.117	0.0000	0.0000	3,488
2016/04/07	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R212	05/05/2016	144.99	Put	Bond Future	1,180.9600	1.1810	1,012.7800	1.0128	(14.241)	0	0	0
2016/04/07	R212	05/05/2016	145.01	Put	Bond Future	1,200.9600	1.2010	1,032.7800	1.0328	(14.004)	0	0	0
2016/04/07	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R212	05/05/2016	145.00	Put	Bond Future	1,190.9600	1.1910	1,022.7800	1.0228	(14.121)	0	0	0
2016/04/07	R212	04/08/2016	142.43	Call	Bond Future	2,203.0800	2.2031	2,374.3600	2.3744	7.775	0	0	0
2016/04/07	R212	04/08/2016			Bond Future	144.6331	144.6331	144.8044	144.8044	0.118	0.0000	0.0000	0
2016/04/07	R212	04/08/2016	142.44	Call	Bond Future	2,193.0800	2.1931	2,364.3600	2.3644	7.810	0	0	0
2016/04/07	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/07	R212	04/08/2016	142.42	Call	Bond Future	2,213.0800	2.2131	2,384.3600	2.3844	7.739	0	0	0
2016/04/07	R213	05/05/2016	8.74	Put	Bond Future	6,989.6700	6.9897	6,885.0000	6.8850	(1.497)	0	0	0
2016/04/07	R213	05/05/2016	8.76	Put	Bond Future	6,846.2500	6.8463	6,741.5400	6.7415	(1.529)	0	0	0
2016/04/07	R213	05/05/2016			Bond Future	9.7400	80.0924	9.7242	80.1961	(0.163)	0.0000	0.0000	47,733
2016/04/07	R213	05/05/2016	8.75	Put	Bond Future	6,917.8800	6.9179	6,813.1900	6.8132	(1.513)	0	0	0
2016/04/07	R213	05/05/2016	8.74	Call	Bond Future	35.6600	0.0357	34.7300	0.0347	(2.608)	0	0	0
2016/04/07	R213	05/05/2016	8.75	Call	Bond Future	37.6200	0.0376	36.6700	0.0367	(2.525)	0	0	0
2016/04/07	R213	05/05/2016	8.76	Call	Bond Future	39.6500	0.0396	38.6800	0.0387	(2.446)	0	0	0
2016/04/07	R213	04/08/2016			Bond Future	9.7999	81.6205	9.7836	81.7261	(0.167)	0.0000	0.0000	462
2016/04/07	R213	04/08/2016	8.99	Put	Bond Future	6,432.5000	6.4325	6,343.0800	6.3431	(1.390)	0	0	0
2016/04/07	R213	04/08/2016	9.01	Put	Bond Future	6,322.1000	6.3221	6,233.2000	6.2332	(1.406)	0	0	0
2016/04/07	R213	04/08/2016	9.00	Put	Bond Future	6,377.1700	6.3772	6,288.0100	6.2880	(1.398)	0	0	0
2016/04/07	R213	04/08/2016	9.01	Call	Bond Future	971.4500	0.9714	988.1400	0.9881	1.718	0	0	0
2016/04/07	R213	04/08/2016	8.99	Call	Bond Future	939.7900	0.9398	955.9600	0.9560	1.721	0	0	0
2016/04/07	R213	04/08/2016	9.00	Call	Bond Future	955.5300	0.9555	971.9600	0.9720	1.719	0	0	0
2016/04/07	R213	03/11/2016			Bond Future	9.8599	79.6265	9.8431	79.7341	(0.171)	0.0000	0.0000	0
2016/04/07	R213	03/11/2016	10.18	Put	Bond Future	2,816.2600	2.8163	2,765.6700	2.7657	(1.796)	0	0	0
2016/04/07	R213	03/11/2016	10.20	Put	Bond Future	2,766.1600	2.7662	2,716.1400	2.7161	(1.808)	0	0	0
2016/04/07	R213	03/11/2016	10.18	Call	Bond Future	4,822.4300	4.8224	4,879.4400	4.8794	1.182	0	0	0
2016/04/07	R213	03/11/2016	10.19	Put	Bond Future	2,791.0000	2.7910	2,740.6900	2.7407	(1.803)	0	0	0
2016/04/07	R213	03/11/2016	10.19	Call	Bond Future	4,858.6600	4.8587	4,915.9500	4.9160	1.179	0	0	0
2016/04/07	R213	03/11/2016	10.20	Call	Bond Future	4,895.2300	4.8952	4,952.8100	4.9528	1.176	0	0	0
2016/04/07	R214	05/05/2016	9.01	Call	Bond Future	40.9100	0.0409	38.8200	0.0388	(5.109)	0	0	0
2016/04/07	R214	05/05/2016	9.30	Put	Bond Future	5,162.3600	5.1624	5,086.9800	5.0870	(1.460)	0	0	0

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2016/04/07	R214	05/05/2016			Bond Future	10.0092	69.2957	9.9984	69.3672	(0.107)	0.0000	0.0000	32,450
2016/04/07	R214	05/05/2016	8.99	Call	Bond Future	36.8000	0.0368	34.8400	0.0348	(5.326)	0	0	0
2016/04/07	R214	05/05/2016	9.00	Call	Bond Future	38.8100	0.0388	36.7800	0.0368	(5.231)	0	0	0
2016/04/07	R214	05/05/2016	8.99	Put	Bond Future	7,418.3600	7.4184	7,344.9200	7.3449	(0.990)	0	0	0
2016/04/07	R214	05/05/2016	9.01	Put	Bond Future	7,265.1700	7.2652	7,191.6000	7.1916	(1.013)	0	0	0
2016/04/07	R214	05/05/2016	9.30	Call	Bond Future	160.3400	0.1603	156.4400	0.1564	(2.432)	0	0	0
2016/04/07	R214	05/05/2016	9.00	Put	Bond Future	7,341.6500	7.3416	7,268.1400	7.2681	(1.001)	0	0	0
2016/04/07	R214	04/08/2016	9.25	Put	Bond Future	6,746.7000	6.7467	6,681.9700	6.6820	(0.959)	0	0	0
2016/04/07	R214	04/08/2016	11.30	Call	Bond Future	7,993.4100	7.9934	8,048.1100	8.0481	0.684	0	0	5,800
2016/04/07	R214	04/08/2016	9.24	Call	Bond Future	977.0300	0.9770	984.9400	0.9849	0.810	0	0	0
2016/04/07	R214	04/08/2016			Bond Future	10.0668	70.6178	10.0558	70.6906	(0.110)	0.0000	0.0000	0
2016/04/07	R214	04/08/2016	9.30	Call	Bond Future	1,077.9200	1.0779	1,086.7800	1.0868	0.822	0	0	1,300
2016/04/07	R214	04/08/2016	8.55	Put	Bond Future	11,609.0400	11.6090	11,537.6100	11.5376	(0.615)	0	0	0
2016/04/07	R214	04/08/2016	9.25	Call	Bond Future	993.3900	0.9934	1,001.4600	1.0015	0.812	0	0	0
2016/04/07	R214	04/08/2016	11.30	Put	Bond Future	626.3600	0.6264	608.2600	0.6083	(2.890)	0	0	0
2016/04/07	R214	04/08/2016	10.30	Put	Bond Future	2,300.9600	2.3010	2,259.7800	2.2598	(1.790)	0	0	0
2016/04/07	R214	04/08/2016	9.26	Call	Bond Future	1,009.9400	1.0099	1,018.1700	1.0182	0.815	0	0	0
2016/04/07	R214	04/08/2016	9.30	Put	Bond Future	6,456.2800	6.4563	6,392.3400	6.3923	(0.990)	0	0	0
2016/04/07	R214	04/08/2016	8.55	Call	Bond Future	260.9600	0.2610	262.3300	0.2623	0.525	0	0	1,300
2016/04/07	R214	04/08/2016	9.24	Put	Bond Future	6,805.7100	6.8057	6,740.8200	6.7408	(0.953)	0	0	0
2016/04/07	R214	04/08/2016	10.30	Call	Bond Future	3,807.1800	3.8072	3,838.8000	3.8388	0.831	0	0	5,800
2016/04/07	R214	04/08/2016	9.26	Put	Bond Future	6,688.0100	6.6880	6,623.4400	6.6234	(0.965)	0	0	0
2016/04/07	R214	03/11/2016	10.35	Put	Bond Future	3,238.1700	3.2382	3,198.4500	3.1985	(1.227)	0	0	0
2016/04/07	R214	03/11/2016			Bond Future	10.1242	68.6676	10.1128	68.7418	(0.112)	0.0000	0.0000	0
2016/04/07	R214	03/11/2016	10.34	Put	Bond Future	3,266.0100	3.2660	3,226.0900	3.2261	(1.222)	0	0	0
2016/04/07	R214	03/11/2016	10.35	Call	Bond Future	4,684.1000	4.6841	4,718.5700	4.7186	0.736	0	0	0
2016/04/07	R214	03/11/2016	10.33	Call	Bond Future	4,614.0300	4.6140	4,648.1100	4.6481	0.739	0	0	0
2016/04/07	R214	03/11/2016	10.34	Call	Bond Future	4,649.0200	4.6490	4,683.2900	4.6833	0.737	0	0	0
2016/04/07	R214	03/11/2016	10.33	Put	Bond Future	3,294.0500	3.2940	3,253.9400	3.2539	(1.218)	0	0	0
2016/04/07	R248	05/05/2016			Bond Future	10.0901	88.9758	10.0793	89.0664	(0.107)	0.0000	0.0000	62,672
2016/04/07	R248	05/05/2016	8.99	Put	Bond Future	10,227.0900	10.2271	10,134.6100	10.1346	(0.904)	0	0	0
2016/04/07	R248	05/05/2016	9.01	Put	Bond Future	10,026.6200	10.0266	9,933.9900	9.9340	(0.924)	0	0	0
2016/04/07	R248	05/05/2016	8.99	Call	Bond Future	29.7800	0.0298	27.9100	0.0279	(6.279)	0	0	0
2016/04/07	R248	05/05/2016	9.00	Put	Bond Future	10,126.6900	10.1267	10,034.1300	10.0341	(0.914)	0	0	0
2016/04/07	R248	05/05/2016	9.00	Call	Bond Future	31.4700	0.0315	29.5200	0.0295	(6.196)	0	0	0
2016/04/07	R248	05/05/2016	9.01	Call	Bond Future	33.3000	0.0333	31.2800	0.0313	(6.066)	0	0	0
2016/04/07	R248	04/08/2016			Bond Future	10.1509	90.6734	10.1398	90.7656	(0.109)	0.0000	0.0000	0
2016/04/07	R248	04/08/2016	9.25	Call	Bond Future	1,111.0300	1.1110	1,119.7000	1.1197	0.780	0	0	0
2016/04/07	R248	04/08/2016	9.24	Put	Bond Future	9,290.5300	9.2905	9,206.7900	9.2068	(0.901)	0	0	0
2016/04/07	R248	04/08/2016	9.26	Put	Bond Future	9,134.0500	9.1340	9,050.6700	9.0507	(0.913)	0	0	0
2016/04/07	R248	04/08/2016	9.25	Put	Bond Future	9,212.1600	9.2122	9,128.6000	9.1286	(0.907)	0	0	0
2016/04/07	R248	04/08/2016	9.26	Call	Bond Future	1,130.1500	1.1302	1,139.0000	1.1390	0.783	0	0	0
2016/04/07	R248	04/08/2016	9.24	Call	Bond Future	1,091.9900	1.0920	1,100.4800	1.1005	0.777	0	0	0
2016/04/07	R248	03/11/2016	10.38	Call	Bond Future	5,714.1700	5.7142	5,756.2400	5.7562	0.736	0	0	0
2016/04/07	R248	03/11/2016			Bond Future	10.2113	87.9644	10.1999	88.0583	(0.112)	0.0000	0.0000	0
2016/04/07	R248	03/11/2016	10.39	Call	Bond Future	5,757.6600	5.7577	5,799.9700	5.8000	0.735	0	0	0
2016/04/07	R248	03/11/2016	10.37	Put	Bond Future	4,385.1500	4.3851	4,333.0300	4.3330	(1.189)	0	0	0



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2016/04/07	R248 03/11/2016	10.39	Put	Bond Future	4,312.7000	4.3127	4,261.0600	4.2611	(1.197)	0	0	0
2016/04/07	R248 03/11/2016	10.37	Call	Bond Future	5,670.5400	5.6705	5,712.3700	5.7124	0.738	0	0	0
2016/04/07	R248 03/11/2016	10.38	Put	Bond Future	4,348.9200	4.3489	4,297.0400	4.2970	(1.193)	0	0	0

**Total** **721378**