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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/04/2016 TO 08/04/2016

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
2016/04/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/04/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	2025	05/05/2016			Bond Future	124.5337	124.5337	124.5466	124.5466	0.010	0.0000	0.0000	4,532
2016/04/08	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2025	05/05/2016	125.99	Put	Bond Future	1,456.3400	1.4563	1,443.3900	1.4434	(0.889)	0	0	0
2016/04/08	2025	05/05/2016	126.01	Put	Bond Future	1,476.3400	1.4763	1,463.3900	1.4634	(0.877)	0	0	0
2016/04/08	2025	05/05/2016	126.00	Put	Bond Future	1,466.3400	1.4663	1,453.3900	1.4534	(0.883)	0	0	0
2016/04/08	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2025	04/08/2016			Bond Future	125.6522	125.6522	125.6644	125.6644	0.010	0.0000	0.0000	0
2016/04/08	2025	04/08/2016	123.86	Call	Bond Future	1,792.1800	1.7922	1,804.4400	1.8044	0.684	0	0	0
2016/04/08	2025	04/08/2016	123.87	Call	Bond Future	1,782.1800	1.7822	1,794.4400	1.7944	0.688	0	0	0
2016/04/08	2025	04/08/2016	123.85	Call	Bond Future	1,802.1800	1.8022	1,814.4400	1.8144	0.680	0	0	0
2016/04/08	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2030	05/05/2016	8.99	Put	Bond Future	4,977.3200	4.9773	4,418.4900	4.4185	(11.228)	0	0	0
2016/04/08	2030	05/05/2016	9.01	Put	Bond Future	4,830.0300	4.8300	4,271.2000	4.2712	(11.570)	0	0	0
2016/04/08	2030	05/05/2016			Bond Future	9.6918	89.4802	9.6102	90.0391	(0.842)	0.0000	0.0000	17,364
2016/04/08	2030	05/05/2016	9.00	Put	Bond Future	4,903.6300	4.9036	4,344.8000	4.3448	(11.396)	0	0	0
2016/04/08	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2030	04/08/2016	10.17	Call	Bond Future	2,697.2000	2.6972	3,266.0100	3.2660	21.089	0	0	0
2016/04/08	2030	04/08/2016			Bond Future	9.7593	87.1790	9.6750	87.7478	(0.864)	0.0000	0.0000	0
2016/04/08	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2032	05/05/2016			Bond Future	9.8311	88.3016	9.7496	88.8923	(0.829)	0.0000	0.0000	9,481
2016/04/08	2032	05/05/2016	8.99	Put	Bond Future	6,470.8500	6.4709	5,907.6900	5.9077	(8.703)	0	0	0
2016/04/08	2032	05/05/2016	9.01	Put	Bond Future	6,319.4300	6.3194	5,758.7200	5.7587	(8.873)	0	0	0
2016/04/08	2032	05/05/2016	9.00	Put	Bond Future	6,395.0100	6.3950	5,833.0500	5.8330	(8.787)	0	0	0
2016/04/08	2032	05/05/2016	9.01	Call	Bond Future	90.8100	0.0908	120.7200	0.1207	32.937	0	0	0
2016/04/08	2032	05/05/2016	8.99	Call	Bond Future	82.5300	0.0825	109.9900	0.1100	33.273	0	0	0
2016/04/08	2032	05/05/2016	9.00	Call	Bond Future	86.5900	0.0866	115.2500	0.1153	33.099	0	0	0
2016/04/08	2032	04/08/2016	9.01	Call	Bond Future	913.3100	0.9133	1,039.7000	1.0397	13.839	0	0	0
2016/04/08	2032	04/08/2016			Bond Future	9.8972	89.9862	9.8131	90.5874	(0.850)	0.0000	0.0000	76
2016/04/08	2032	04/08/2016	8.99	Call	Bond Future	882.1900	0.8822	1,005.2200	1.0052	13.946	0	0	0
2016/04/08	2032	04/08/2016	9.00	Call	Bond Future	897.6500	0.8977	1,022.3600	1.0224	13.893	0	0	0
2016/04/08	2032	04/08/2016	8.99	Put	Bond Future	7,702.3500	7.7024	7,224.1600	7.2242	(6.208)	0	0	0
2016/04/08	2032	04/08/2016	9.01	Put	Bond Future	7,574.8400	7.5748	7,100.0100	7.1000	(6.269)	0	0	0
2016/04/08	2032	04/08/2016	9.00	Put	Bond Future	7,638.4400	7.6384	7,161.9300	7.1619	(6.238)	0	0	0

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2016/04/08	2032	03/11/2016			Bond Future	9.9600	87.5439	9.8734	88.1553	(0.870)	0.0000	0.0000	0
2016/04/08	2032	03/11/2016	10.28	Put	Bond Future	3,147.7600	3.1478	2,904.6900	2.9047	(7.722)	0	0	0
2016/04/08	2032	03/11/2016	10.30	Put	Bond Future	3,092.5400	3.0925	2,852.5100	2.8525	(7.762)	0	0	0
2016/04/08	2032	03/11/2016	10.29	Put	Bond Future	3,119.9200	3.1199	2,878.3800	2.8784	(7.742)	0	0	0
2016/04/08	2032	03/11/2016	10.30	Call	Bond Future	5,431.4600	5.4315	5,802.8500	5.8028	6.838	0	0	0
2016/04/08	2032	03/11/2016	10.28	Call	Bond Future	5,351.6900	5.3517	5,720.0400	5.7200	6.883	0	0	0
2016/04/08	2032	03/11/2016	10.29	Call	Bond Future	5,391.3800	5.3914	5,761.2600	5.7613	6.861	0	0	0
2016/04/08	2033	05/05/2016			Bond Future	104.3383	104.3383	105.5581	105.5581	1.169	0.0000	0.0000	1,032
2016/04/08	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2033	05/05/2016	102.40	Call	Bond Future	1,938.2500	1.9382	3,158.0700	3.1581	62.934	0	0	0
2016/04/08	2033	05/05/2016	102.41	Call	Bond Future	1,928.2500	1.9282	3,148.0700	3.1481	63.260	0	0	0
2016/04/08	2033	05/05/2016	102.39	Call	Bond Future	1,948.2500	1.9482	3,168.0700	3.1681	62.611	0	0	0
2016/04/08	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2033	04/08/2016	104.99	Call	Bond Future	1,347.3700	1.3474	2,589.8300	2.5898	92.214	0	0	0
2016/04/08	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2033	04/08/2016			Bond Future	106.3374	106.3374	107.5798	107.5798	1.168	0.0000	0.0000	2,064
2016/04/08	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2033	04/08/2016	105.00	Call	Bond Future	1,337.3700	1.3374	2,579.8300	2.5798	92.903	0	0	0
2016/04/08	2033	04/08/2016	105.01	Call	Bond Future	1,327.3700	1.3274	2,569.8300	2.5698	93.603	0	0	0
2016/04/08	2037	05/05/2016	8.99	Call	Bond Future	44.0700	0.0441	59.3500	0.0593	34.672	0	0	0
2016/04/08	2037	05/05/2016	9.00	Put	Bond Future	8,300.1200	8.3001	7,677.8600	7.6779	(7.497)	0	0	0
2016/04/08	2037	05/05/2016	9.67	Call	Bond Future	730.3900	0.7304	901.4300	0.9014	23.418	0	0	500
2016/04/08	2037	05/05/2016			Bond Future	9.9866	89.3989	9.9051	90.0372	(0.816)	0.0000	0.0000	39,888
2016/04/08	2037	05/05/2016	9.00	Call	Bond Future	46.4700	0.0465	62.5100	0.0625	34.517	0	0	0
2016/04/08	2037	05/05/2016	9.67	Put	Bond Future	3,251.6300	3.2516	2,784.3700	2.7844	(14.370)	0	0	0
2016/04/08	2037	05/05/2016	9.01	Call	Bond Future	48.9800	0.0490	65.8100	0.0658	34.361	0	0	0
2016/04/08	2037	05/05/2016	8.99	Put	Bond Future	8,387.6000	8.3876	7,764.5800	7.7646	(7.428)	0	0	0
2016/04/08	2037	05/05/2016	9.01	Put	Bond Future	8,212.8800	8.2129	7,591.4100	7.5914	(7.567)	0	0	0
2016/04/08	2037	04/08/2016			Bond Future	10.0538	86.8456	9.9697	87.4953	(0.836)	0.0000	0.0000	221
2016/04/08	2037	04/08/2016	9.24	Put	Bond Future	7,786.2300	7.7862	7,289.3200	7.2893	(6.382)	0	0	0
2016/04/08	2037	04/08/2016	9.26	Put	Bond Future	7,652.1700	7.6522	7,159.1400	7.1591	(6.443)	0	0	0
2016/04/08	2037	04/08/2016	9.24	Call	Bond Future	1,154.2900	1.1543	1,307.0500	1.3071	13.234	0	0	0
2016/04/08	2037	04/08/2016	9.25	Put	Bond Future	7,719.1000	7.7191	7,224.1300	7.2241	(6.412)	0	0	0
2016/04/08	2037	04/08/2016	9.25	Call	Bond Future	1,173.4600	1.1735	1,328.1600	1.3282	13.183	0	0	0
2016/04/08	2037	04/08/2016	9.26	Call	Bond Future	1,192.7000	1.1927	1,349.3400	1.3493	13.133	0	0	0
2016/04/08	2037	03/11/2016	10.35	Call	Bond Future	5,490.0700	5.4901	5,874.8400	5.8748	7.008	0	0	0
2016/04/08	2037	03/11/2016	10.36	Put	Bond Future	3,685.5300	3.6855	3,411.1300	3.4111	(7.445)	0	0	0
2016/04/08	2037	03/11/2016			Bond Future	10.1129	88.5027	10.0265	89.1635	(0.854)	0.0000	0.0000	0
2016/04/08	2037	03/11/2016	10.36	Call	Bond Future	5,531.6400	5.5316	5,918.0800	5.9181	6.986	0	0	0
2016/04/08	2037	03/11/2016	10.37	Call	Bond Future	5,573.3300	5.5733	5,961.4300	5.9614	6.964	0	0	0
2016/04/08	2037	03/11/2016	10.35	Put	Bond Future	3,717.4500	3.7175	3,441.3800	3.4414	(7.426)	0	0	0
2016/04/08	2037	03/11/2016	10.37	Put	Bond Future	3,653.8400	3.6538	3,381.1000	3.3811	(7.464)	0	0	0
2016/04/08	2038	05/05/2016	131.01	Put	Bond Future	1,214.7500	1.2147	0.0000	0.0000	(100.000)	0	0	0

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2016/04/08	2038	05/05/2016			Bond Future	129.7952	129.7952	132.0740	132.0740	1.756	0.0000	0.0000	16,932
2016/04/08	2038	05/05/2016	131.00	Put	Bond Future	1,204.7500	1.2047	0.0000	0.0000	(100.000)	0	0	0
2016/04/08	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	1,063.9600	1.0640	100.000	0	0	0
2016/04/08	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	1,083.9600	1.0840	100.000	0	0	0
2016/04/08	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	1,073.9600	1.0740	100.000	0	0	0
2016/04/08	2038	05/05/2016	130.99	Put	Bond Future	1,194.7500	1.1947	0.0000	0.0000	(100.000)	0	0	0
2016/04/08	2038	04/08/2016			Bond Future	130.8559	130.8559	133.1776	133.1776	1.774	0.0000	0.0000	1,180
2016/04/08	2038	04/08/2016	129.31	Call	Bond Future	1,545.9000	1.5459	3,867.5800	3.8676	150.183	0	0	0
2016/04/08	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2038	04/08/2016	129.32	Call	Bond Future	1,535.9000	1.5359	3,857.5800	3.8576	151.161	0	0	0
2016/04/08	2038	04/08/2016	129.30	Call	Bond Future	1,555.9000	1.5559	3,877.5800	3.8776	149.218	0	0	0
2016/04/08	2040	05/05/2016	9.50	Call	Bond Future	332.1800	0.3322	423.2400	0.4232	27.413	0	0	0
2016/04/08	2040	05/05/2016			Bond Future	10.0668	92.8787	9.9853	93.5557	(0.810)	0.0000	0.0000	1,812
2016/04/08	2040	05/05/2016	9.51	Call	Bond Future	345.0000	0.3450	438.9900	0.4390	27.243	0	0	0
2016/04/08	2040	05/05/2016	9.49	Call	Bond Future	319.8000	0.3198	407.9900	0.4080	27.577	0	0	0
2016/04/08	2040	05/05/2016	9.50	Put	Bond Future	5,218.9800	5.2190	4,633.0900	4.6331	(11.226)	0	0	0
2016/04/08	2040	05/05/2016	9.49	Put	Bond Future	5,296.7100	5.2967	4,707.9500	4.7080	(11.116)	0	0	0
2016/04/08	2040	05/05/2016	9.51	Put	Bond Future	5,141.8300	5.1418	4,558.8700	4.5589	(11.338)	0	0	0
2016/04/08	2040	04/08/2016			Bond Future	10.1348	90.1413	10.0508	90.8304	(0.829)	0.0000	0.0000	0
2016/04/08	2040	04/08/2016	9.49	Put	Bond Future	7,149.9800	7.1500	6,660.3800	6.6604	(6.848)	0	0	0
2016/04/08	2040	04/08/2016	9.50	Call	Bond Future	1,654.1500	1.6541	1,855.8800	1.8559	12.195	0	0	0
2016/04/08	2040	04/08/2016	9.51	Call	Bond Future	1,679.0000	1.6790	1,882.9800	1.8830	12.149	0	0	0
2016/04/08	2040	04/08/2016	9.49	Call	Bond Future	1,629.5400	1.6295	1,829.0500	1.8291	12.243	0	0	0
2016/04/08	2040	04/08/2016	9.51	Put	Bond Future	7,019.8900	7.0199	6,534.7600	6.5348	(6.911)	0	0	0
2016/04/08	2040	04/08/2016	9.50	Put	Bond Future	7,084.7500	7.0848	6,597.3700	6.5974	(6.879)	0	0	0
2016/04/08	2044	05/05/2016	8.99	Put	Bond Future	10,017.0000	10.0170	9,348.4300	9.3484	(6.674)	0	0	0
2016/04/08	2044	05/05/2016			Bond Future	10.0913	89.9528	10.0098	90.6308	(0.808)	0.0000	0.0000	20,223
2016/04/08	2044	05/05/2016	9.01	Put	Bond Future	9,821.6100	9.8216	9,154.1000	9.1541	(6.796)	0	0	0
2016/04/08	2044	05/05/2016	9.00	Put	Bond Future	9,919.1400	9.9191	9,251.0900	9.2511	(6.735)	0	0	0
2016/04/08	2044	05/05/2016	9.01	Call	Bond Future	29.4500	0.0294	39.9300	0.0399	35.586	0	0	0
2016/04/08	2044	05/05/2016	8.99	Call	Bond Future	26.2800	0.0263	35.7000	0.0357	35.845	0	0	0
2016/04/08	2044	05/05/2016	9.00	Call	Bond Future	27.7900	0.0278	37.7300	0.0377	35.768	0	0	0
2016/04/08	2044	04/08/2016	9.50	Call	Bond Future	1,609.6600	1.6097	1,807.0700	1.8071	12.264	0	0	0
2016/04/08	2044	04/08/2016			Bond Future	10.1577	87.2849	10.0737	87.9751	(0.827)	0.0000	0.0000	0
2016/04/08	2044	04/08/2016	9.51	Call	Bond Future	1,634.1200	1.6341	1,833.7500	1.8338	12.216	0	0	0
2016/04/08	2044	04/08/2016	9.49	Put	Bond Future	7,345.9900	7.3460	6,851.0400	6.8510	(6.738)	0	0	0
2016/04/08	2044	04/08/2016	9.51	Put	Bond Future	7,212.6600	7.2127	6,722.1500	6.7222	(6.801)	0	0	0
2016/04/08	2044	04/08/2016	9.49	Call	Bond Future	1,585.4400	1.5854	1,780.6300	1.7806	12.311	0	0	0
2016/04/08	2044	04/08/2016	9.50	Put	Bond Future	7,279.1300	7.2791	6,786.4000	6.7864	(6.769)	0	0	0
2016/04/08	2044	03/11/2016			Bond Future	10.2163	88.9503	10.1300	89.6524	(0.845)	0.0000	0.0000	0
2016/04/08	2044	03/11/2016	10.42	Call	Bond Future	5,763.0800	5.7631	6,166.2700	6.1663	6.996	0	0	0
2016/04/08	2044	03/11/2016	10.41	Put	Bond Future	4,179.5100	4.1795	3,878.8800	3.8789	(7.193)	0	0	0
2016/04/08	2044	03/11/2016	10.43	Put	Bond Future	4,109.6700	4.1097	3,812.5400	3.8125	(7.230)	0	0	0
2016/04/08	2044	03/11/2016	10.42	Put	Bond Future	4,144.6000	4.1446	3,845.7200	3.8457	(7.211)	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
2016/04/08	2044	03/11/2016	10.43	Call	Bond Future	5,806.2400	5.8062	6,211.1800	6.2112	6.974	0	0	0
2016/04/08	2044	03/11/2016	10.41	Call	Bond Future	5,719.7800	5.7198	6,121.2200	6.1212	7.018	0	0	0
2016/04/08	2046	05/05/2016			Bond Future	130.3067	130.3067	131.5983	131.5983	0.991	0.0000	0.0000	12,687
2016/04/08	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2046	05/05/2016	130.01	Call	Bond Future	296.6800	0.2967	1,588.3000	1.5883	435.358	0	0	0
2016/04/08	2046	05/05/2016	129.99	Call	Bond Future	316.6800	0.3167	1,608.3000	1.6083	407.863	0	0	0
2016/04/08	2046	05/05/2016	130.00	Call	Bond Future	306.6800	0.3067	1,598.3000	1.5983	421.162	0	0	0
2016/04/08	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2046	04/08/2016			Bond Future	132.8033	132.8033	134.1187	134.1187	0.991	0.0000	0.0000	3,590
2016/04/08	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2046	04/08/2016	129.00	Call	Bond Future	3,803.3100	3.8033	5,118.7400	5.1187	34.586	0	0	0
2016/04/08	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2046	04/08/2016	129.01	Call	Bond Future	3,793.3100	3.7933	5,108.7400	5.1087	34.678	0	0	0
2016/04/08	2046	04/08/2016	129.02	Call	Bond Future	3,783.3100	3.7833	5,098.7400	5.0987	34.769	0	0	0
2016/04/08	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2050	05/05/2016			Bond Future	138.5747	138.5747	141.2597	141.2597	1.938	0.0000	0.0000	14,861
2016/04/08	2050	05/05/2016	138.00	Call	Bond Future	574.6700	0.5747	3,259.6500	3.2596	467.221	0	0	0
2016/04/08	2050	05/05/2016	137.99	Call	Bond Future	584.6700	0.5847	3,269.6500	3.2696	459.230	0	0	0
2016/04/08	2050	05/05/2016	138.01	Call	Bond Future	564.6700	0.5647	3,249.6500	3.2496	475.495	0	0	0
2016/04/08	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2050	04/08/2016	139.14	Call	Bond Future	512.0600	0.5121	3,247.5200	3.2475	534.207	0	0	0
2016/04/08	2050	04/08/2016			Bond Future	139.6521	139.6521	142.3875	142.3875	1.959	0.0000	0.0000	4,100
2016/04/08	2050	04/08/2016	139.12	Call	Bond Future	532.0600	0.5321	3,267.5200	3.2675	514.126	0	0	0
2016/04/08	2050	04/08/2016	139.13	Call	Bond Future	522.0600	0.5221	3,257.5200	3.2575	523.974	0	0	0
2016/04/08	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	AL37	05/05/2016			Index Future	472.3310	472.3310	473.8090	473.8090	0.313	0.0000	0.0000	9
2016/04/08	AL37	04/08/2016			Index Future	481.2460	481.2460	482.7470	482.7470	0.312	0.0000	0.0000	0
2016/04/08	AL7T	05/05/2016			Index Future	541.8080	541.8080	544.4320	544.4320	0.484	0.0000	0.0000	0
2016/04/08	AL7T	04/08/2016			Index Future	552.0340	552.0340	554.7020	554.7020	0.483	0.0000	0.0000	0
2016/04/08	ALBI	05/05/2016			Index Future	490.5450	490.5450	493.1500	493.1500	0.531	0.0000	0.0000	499
2016/04/08	ALBI	04/08/2016			Index Future	499.8030	499.8030	502.4530	502.4530	0.530	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
2016/04/08	ALBI	03/11/2016			Index Future	509.4400	509.4400	512.1340	512.1340	0.529	0.0000	0.0000	0
2016/04/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/08	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
2016/04/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/08	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	EL28	05/05/2016			Bond Future	127.3831	127.3831	127.3982	127.3982	0.012	0.0000	0.0000	0
2016/04/08	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	EL28	05/05/2016	128.99	Put	Bond Future	1,606.9200	1.6069	1,591.8300	1.5918	(0.939)	0	0	0
2016/04/08	EL28	05/05/2016	129.01	Put	Bond Future	1,626.9200	1.6269	1,611.8300	1.6118	(0.928)	0	0	0
2016/04/08	EL28	05/05/2016	129.00	Put	Bond Future	1,616.9200	1.6169	1,601.8300	1.6018	(0.933)	0	0	0
2016/04/08	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	EL28	04/08/2016			Bond Future	129.8239	129.8239	129.8383	129.8383	0.011	0.0000	0.0000	0
2016/04/08	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	EL28	04/08/2016	126.86	Call	Bond Future	2,963.8500	2.9638	2,978.2800	2.9783	0.487	0	0	0
2016/04/08	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	EL28	04/08/2016	126.87	Call	Bond Future	2,953.8500	2.9538	2,968.2800	2.9683	0.489	0	0	0
2016/04/08	EL28	04/08/2016	126.88	Call	Bond Future	2,943.8500	2.9438	2,958.2800	2.9583	0.490	0	0	0
2016/04/08	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	ES33	05/05/2016			Bond Future	10.8293	75.3111	10.7525	75.7882	(0.709)	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
2016/04/08	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	ES33	05/05/2016	9.99	Put	Bond Future	5,479.8000	5.4798	5,002.6800	5.0027	(8.707)	0	0	0
2016/04/08	ES33	05/05/2016	10.01	Put	Bond Future	5,342.1600	5.3422	4,865.0400	4.8650	(8.931)	0	0	0
2016/04/08	ES33	05/05/2016	10.00	Put	Bond Future	5,410.9300	5.4109	4,933.8100	4.9338	(8.818)	0	0	0
2016/04/08	ES33	04/08/2016			Bond Future	10.9231	76.7479	10.8438	77.2334	(0.726)	0.0000	0.0000	0
2016/04/08	ES33	04/08/2016	10.24	Put	Bond Future	4,347.6000	4.3476	3,862.1000	3.8621	(11.167)	0	0	0
2016/04/08	ES33	04/08/2016	10.26	Put	Bond Future	4,214.8500	4.2149	3,729.3500	3.7294	(11.519)	0	0	0
2016/04/08	ES33	04/08/2016	10.25	Put	Bond Future	4,281.1800	4.2812	3,795.6800	3.7957	(11.340)	0	0	0
2016/04/08	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	ES33	03/11/2016			Bond Future	11.0161	74.4193	10.9343	74.9130	(0.743)	0.0000	0.0000	0
2016/04/08	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	ES33	03/11/2016	11.31	Call	Bond Future	1,732.7000	1.7327	2,226.4400	2.2264	28.495	0	0	0
2016/04/08	ES33	03/11/2016	11.29	Call	Bond Future	1,616.7900	1.6168	2,110.5300	2.1105	30.538	0	0	0
2016/04/08	ES33	03/11/2016	11.30	Call	Bond Future	1,674.7800	1.6748	2,168.5200	2.1685	29.481	0	0	0
2016/04/08	ES42	05/05/2016			Bond Future	11.0202	78.8830	10.9383	79.4531	(0.743)	0.0000	0.0000	7,270
2016/04/08	GOVI	05/05/2016	518.01	Put	GOVI	281,260.0000	28.1260	256,800.0000	25.6800	(8.697)	0	0	0
2016/04/08	GOVI	05/05/2016			GOVI	489.8840	489.8840	492.3300	492.3300	0.499	0.0000	0.0000	476
2016/04/08	GOVI	05/05/2016	518.00	Put	GOVI	281,160.0000	28.1160	256,700.0000	25.6700	(8.700)	0	0	0
2016/04/08	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	GOVI	05/05/2016	517.99	Put	GOVI	281,060.0000	28.1060	256,600.0000	25.6600	(8.703)	0	0	0
2016/04/08	GOVI	04/08/2016	520.99	Put	GOVI	218,610.0000	21.8610	193,730.0000	19.3730	(11.381)	0	0	0
2016/04/08	GOVI	04/08/2016			GOVI	499.1290	499.1290	501.6170	501.6170	0.498	0.0000	0.0000	26
2016/04/08	GOVI	04/08/2016	521.01	Put	GOVI	218,810.0000	21.8810	193,930.0000	19.3930	(11.371)	0	0	0
2016/04/08	GOVI	04/08/2016	521.00	Put	GOVI	218,710.0000	21.8710	193,830.0000	19.3830	(11.376)	0	0	0
2016/04/08	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	GOVI	03/11/2016	476.11	Call	GOVI	326,430.0000	32.6430	351,720.0000	35.1720	7.747	0	0	0
2016/04/08	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	GOVI	03/11/2016			GOVI	508.7530	508.7530	511.2820	511.2820	0.497	0.0000	0.0000	0
2016/04/08	GOVI	03/11/2016	476.12	Call	GOVI	326,330.0000	32.6330	351,620.0000	35.1620	7.750	0	0	0
2016/04/08	GOVI	03/11/2016	476.13	Call	GOVI	326,230.0000	32.6230	351,520.0000	35.1520	7.752	0	0	0
2016/04/08	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/08	IGOV	05/05/2016			Index Future	239.1230	239.1230	240.5540	240.5540	0.598	0.0000	0.0000	977
2016/04/08	IGOV	04/08/2016			Index Future	243.6550	243.6550	245.1120	245.1120	0.598	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
2016/04/08	IGOV	03/11/2016			Index Future	248.3730	248.3730	249.8540	249.8540	0.596	0.0000	0.0000	0
2016/04/08	ILBI	05/05/2016			Index Future	648.3620	648.3620	651.5770	651.5770	0.496	0.0000	0.0000	0
2016/04/08	ILBI	04/08/2016			Index Future	660.3090	660.3090	663.5810	663.5810	0.496	0.0000	0.0000	157
2016/04/08	IS01	19/12/2016			Interest Rate Swap	100.1633	100.1633	100.1508	100.1508	(0.013)	0.0000	0.0000	0
2016/04/08	IS01	16/03/2017			Interest Rate Swap	100.2178	100.2178	100.1947	100.1947	(0.023)	0.0000	0.0000	0
2016/04/08	IS01	15/06/2017			Interest Rate Swap	99.9772	99.9772	99.9409	99.9409	(0.036)	0.0000	0.0000	0
2016/04/08	IS02	18/12/2017			Interest Rate Swap	100.6426	100.6426	100.5827	100.5827	(0.060)	0.0000	0.0000	0
2016/04/08	IS02	16/03/2018			Interest Rate Swap	100.1184	100.1184	100.0458	100.0458	(0.073)	0.0000	0.0000	0
2016/04/08	IS02	15/06/2018			Interest Rate Swap	99.9996	99.9996	99.9126	99.9126	(0.087)	0.0000	0.0000	0
2016/04/08	IS05	17/12/2020			Interest Rate Swap	101.0509	101.0509	100.8797	100.8797	(0.169)	0.0000	0.0000	0
2016/04/08	IS05	16/03/2021			Interest Rate Swap	100.5723	100.5723	100.3954	100.3954	(0.176)	0.0000	0.0000	0
2016/04/08	IS05	15/06/2021			Interest Rate Swap	100.0583	100.0583	99.8746	99.8746	(0.184)	0.0000	0.0000	0
2016/04/08	IS10	17/12/2025			Interest Rate Swap	102.9998	102.9998	102.6841	102.6841	(0.306)	0.0000	0.0000	0
2016/04/08	IS10	16/03/2026			Interest Rate Swap	100.2354	100.2354	99.8990	99.8990	(0.336)	0.0000	0.0000	0
2016/04/08	IS10	15/06/2026			Interest Rate Swap	99.1081	99.1081	98.7582	98.7582	(0.353)	0.0000	0.0000	0
2016/04/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/08	JBAF	20/04/2016			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2016/04/08	JBAF	18/05/2016			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2016/04/08	JBAF	15/06/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/04/08	JBAF	20/07/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/04/08	JBAF	17/08/2016			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2016/04/08	JBAF	21/09/2016			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/04/08	JBAF	21/12/2016			Jibar Tradeable Future	7.8600	92.1400	7.8600	92.1400	0.000	0.0000	0.0000	0
2016/04/08	JBAF	15/03/2017			Jibar Tradeable Future	8.0100	91.9900	8.0100	91.9900	0.000	0.0000	0.0000	0
2016/04/08	JBAF	21/06/2017			Jibar Tradeable Future	8.1300	91.8700	8.1300	91.8700	0.000	0.0000	0.0000	0
2016/04/08	JBAF	20/09/2017			Jibar Tradeable Future	8.2700	91.7300	8.2700	91.7300	0.000	0.0000	0.0000	0
2016/04/08	JBAF	20/12/2017			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000	0
2016/04/08	JBAF	20/03/2018			Jibar Tradeable Future	8.4100	91.5900	8.4100	91.5900	0.000	0.0000	0.0000	0
2016/04/08	R023	05/05/2016			Bond Future	9.0819	94.8351	9.0051	95.2039	(0.846)	0.0000	0.0000	8,194
2016/04/08	R023	05/05/2016	8.24	Put	Bond Future	4,175.9000	4.1759	3,819.8600	3.8199	(8.526)	0	0	0
2016/04/08	R023	05/05/2016	8.26	Put	Bond Future	4,078.9900	4.0790	3,724.2500	3.7243	(8.697)	0	0	0
2016/04/08	R023	05/05/2016	8.24	Call	Bond Future	35.5600	0.0356	48.2400	0.0482	35.658	0	0	0
2016/04/08	R023	05/05/2016	8.25	Put	Bond Future	4,127.3800	4.1274	3,771.9800	3.7720	(8.611)	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
2016/04/08	R023	05/05/2016	8.25	Call	Bond Future	37.5400	0.0375	50.8600	0.0509	35.482	0	0	0
2016/04/08	R023	05/05/2016	8.26	Call	Bond Future	39.6200	0.0396	53.6000	0.0536	35.285	0	0	0
2016/04/08	R023	04/08/2016	8.24	Call	Bond Future	450.1600	0.4502	517.7200	0.5177	15.008	0	0	0
2016/04/08	R023	04/08/2016	8.25	Put	Bond Future	4,748.3300	4.7483	4,442.0300	4.4420	(6.451)	0	0	0
2016/04/08	R023	04/08/2016			Bond Future	9.1482	96.6444	9.0676	97.0193	(0.880)	0.0000	0.0000	0
2016/04/08	R023	04/08/2016	8.25	Call	Bond Future	459.0900	0.4591	527.6900	0.5277	14.943	0	0	0
2016/04/08	R023	04/08/2016	8.26	Call	Bond Future	468.0100	0.4680	537.6500	0.5377	14.880	0	0	0
2016/04/08	R023	04/08/2016	8.24	Put	Bond Future	4,788.5200	4.7885	4,481.1800	4.4812	(6.418)	0	0	0
2016/04/08	R023	04/08/2016	8.26	Put	Bond Future	4,708.1600	4.7082	4,402.9000	4.4029	(6.484)	0	0	0
2016/04/08	R023	03/11/2016	9.73	Put	Bond Future	1,526.6700	1.5267	1,393.6700	1.3937	(8.712)	0	0	0
2016/04/08	R023	03/11/2016			Bond Future	9.2166	94.5566	9.1322	94.9374	(0.915)	0.0000	0.0000	0
2016/04/08	R023	03/11/2016	9.75	Put	Bond Future	1,496.6400	1.4966	1,365.5800	1.3656	(8.757)	0	0	0
2016/04/08	R023	03/11/2016	9.73	Call	Bond Future	3,802.8700	3.8029	4,050.6700	4.0507	6.516	0	0	0
2016/04/08	R023	03/11/2016	9.74	Put	Bond Future	1,511.6000	1.5116	1,379.5700	1.3796	(8.734)	0	0	0
2016/04/08	R023	03/11/2016	9.74	Call	Bond Future	3,831.4400	3.8314	4,080.2100	4.0802	6.493	0	0	0
2016/04/08	R023	03/11/2016	9.75	Call	Bond Future	3,860.0900	3.8601	4,109.8300	4.1098	6.470	0	0	0
2016/04/08	R035	05/05/2016	10.37	Call	Bond Future	3,314.8400	3.3148	3,957.8500	3.9579	19.398	0	0	0
2016/04/08	R035	05/05/2016			Bond Future	9.9353	92.7523	9.8539	93.3953	(0.820)	0.0000	0.0000	5,096
2016/04/08	R035	05/05/2016	10.35	Call	Bond Future	3,166.4900	3.1665	3,809.5000	3.8095	20.307	0	0	0
2016/04/08	R035	05/05/2016	10.36	Call	Bond Future	3,240.7200	3.2407	3,883.7300	3.8837	19.842	0	0	0
2016/04/08	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R035	04/08/2016			Bond Future	9.9988	94.5217	9.9148	95.1762	(0.840)	0.0000	0.0000	155
2016/04/08	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R035	04/08/2016	10.35	Call	Bond Future	2,659.7000	2.6597	3,314.2100	3.3142	24.608	0	0	0
2016/04/08	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R035	04/08/2016	10.36	Call	Bond Future	2,733.6400	2.7336	3,388.1500	3.3881	23.943	0	0	0
2016/04/08	R035	04/08/2016	10.37	Call	Bond Future	2,807.4900	2.8075	3,462.0000	3.4620	23.313	0	0	0
2016/04/08	R186	05/05/2016	9.25	Call	Bond Future	1,321.7600	1.3218	1,575.5200	1.5755	19.199	0	0	180
2016/04/08	R186	05/05/2016			Bond Future	9.2761	112.1788	9.1994	112.7197	(0.826)	0.0000	0.0000	54,740
2016/04/08	R186	05/05/2016	8.34	Call	Bond Future	35.7200	0.0357	48.4100	0.0484	35.526	0	0	0
2016/04/08	R186	05/05/2016	9.89	Call	Bond Future	4,414.6100	4.4146	4,888.9200	4.8889	10.744	0	0	0
2016/04/08	R186	05/05/2016	8.35	Call	Bond Future	37.8000	0.0378	51.1600	0.0512	35.344	0	0	0
2016/04/08	R186	05/05/2016	8.75	Put	Bond Future	4,046.7800	4.0468	3,578.3400	3.5783	(11.576)	0	0	1,900
2016/04/08	R186	05/05/2016	9.25	Put	Bond Future	1,505.3900	1.5054	1,218.2300	1.2182	(19.075)	0	0	0
2016/04/08	R186	05/05/2016	8.33	Call	Bond Future	33.7600	0.0338	45.8100	0.0458	35.693	0	0	0
2016/04/08	R186	05/05/2016	8.85	Put	Bond Future	3,435.6300	3.4356	2,994.5400	2.9945	(12.839)	0	0	5,350
2016/04/08	R186	05/05/2016	9.96	Call	Bond Future	4,830.0300	4.8300	5,317.5100	5.3175	10.093	0	0	0
2016/04/08	R186	05/05/2016	9.86	Call	Bond Future	4,239.3100	4.2393	4,707.2900	4.7073	11.039	0	0	0
2016/04/08	R186	05/05/2016	7.56	Put	Bond Future	13,047.5100	13.0475	12,506.6600	12.5067	(4.145)	0	0	0
2016/04/08	R186	05/05/2016	8.35	Put	Bond Future	6,828.1000	6.8281	6,300.5400	6.3005	(7.726)	0	0	0
2016/04/08	R186	05/05/2016	8.75	Call	Bond Future	258.6200	0.2586	331.1000	0.3311	28.026	0	0	180
2016/04/08	R186	05/05/2016	8.34	Put	Bond Future	6,902.4700	6.9025	6,374.2400	6.3742	(7.653)	0	0	0
2016/04/08	R186	05/05/2016	7.56	Call	Bond Future	0.1400	0.0001	0.2100	0.0002	50.000	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
2016/04/08	R186	05/05/2016	8.85	Call	Bond Future	381.3200	0.3813	481.1500	0.4812	26.180	0	0	0
2016/04/08	R186	05/05/2016	8.33	Put	Bond Future	6,977.0200	6.9770	6,448.1500	6.4482	(7.580)	0	0	0
2016/04/08	R186	05/05/2016	9.89	Put	Bond Future	212.4900	0.2125	145.8800	0.1459	(31.347)	0	0	180
2016/04/08	R186	05/05/2016	9.96	Put	Bond Future	163.1300	0.1631	109.6900	0.1097	(32.759)	0	0	5,000
2016/04/08	R186	05/05/2016	9.86	Put	Bond Future	237.2600	0.2373	164.3200	0.1643	(30.743)	0	0	5,000
2016/04/08	R186	04/08/2016	8.51	Put	Bond Future	6,766.9800	6.7670	6,332.8200	6.3328	(6.416)	0	0	0
2016/04/08	R186	04/08/2016	10.00	Put	Bond Future	1,228.3600	1.2284	1,081.0200	1.0810	(11.995)	0	0	6,500
2016/04/08	R186	04/08/2016			Bond Future	9.3390	109.0147	9.2594	109.5650	(0.852)	0.0000	0.0000	521
2016/04/08	R186	04/08/2016	8.50	Put	Bond Future	6,826.0100	6.8260	6,390.2400	6.3902	(6.384)	0	0	0
2016/04/08	R186	04/08/2016	8.51	Call	Bond Future	843.7000	0.8437	959.7700	0.9598	13.757	0	0	0
2016/04/08	R186	04/08/2016	8.49	Call	Bond Future	813.7200	0.8137	926.5700	0.9266	13.868	0	0	0
2016/04/08	R186	04/08/2016	8.50	Call	Bond Future	828.6100	0.8286	943.0700	0.9431	13.813	0	0	0
2016/04/08	R186	04/08/2016	10.00	Call	Bond Future	5,652.8000	5.6528	6,055.6900	6.0557	7.127	0	0	0
2016/04/08	R186	04/08/2016	8.49	Put	Bond Future	6,885.3000	6.8853	6,447.9200	6.4479	(6.352)	0	0	0
2016/04/08	R197	05/05/2016			Bond Future	296.2990	296.2990	296.3292	296.3292	0.010	0.0000	0.0000	1,932
2016/04/08	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R197	05/05/2016	299.99	Put	Bond Future	3,691.0300	3.6910	3,660.8300	3.6608	(0.818)	0	0	0
2016/04/08	R197	05/05/2016	300.01	Put	Bond Future	3,711.0300	3.7110	3,680.8300	3.6808	(0.814)	0	0	0
2016/04/08	R197	05/05/2016	300.00	Put	Bond Future	3,701.0300	3.7010	3,670.8300	3.6708	(0.816)	0	0	0
2016/04/08	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R197	04/08/2016			Bond Future	295.4793	295.4793	295.5080	295.5080	0.010	0.0000	0.0000	0
2016/04/08	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R197	04/08/2016	293.98	Call	Bond Future	1,499.3000	1.4993	1,528.0200	1.5280	1.916	0	0	0
2016/04/08	R197	04/08/2016	293.96	Call	Bond Future	1,519.3000	1.5193	1,548.0200	1.5480	1.890	0	0	0
2016/04/08	R197	04/08/2016	293.97	Call	Bond Future	1,509.3000	1.5093	1,538.0200	1.5380	1.903	0	0	0
2016/04/08	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R202	05/05/2016	246.99	Put	Bond Future	5,012.4200	5.0124	3,719.4100	3.7194	(25.796)	0	0	0
2016/04/08	R202	05/05/2016			Bond Future	243.0529	243.0529	244.9067	244.9067	0.763	0.0000	0.0000	41,024
2016/04/08	R202	05/05/2016	247.01	Put	Bond Future	5,027.0900	5.0271	3,732.0800	3.7321	(25.761)	0	0	0
2016/04/08	R202	05/05/2016	246.99	Call	Bond Future	1,075.3100	1.0753	1,636.0800	1.6361	52.150	0	0	0
2016/04/08	R202	05/05/2016	247.00	Put	Bond Future	5,019.7500	5.0198	3,725.7400	3.7257	(25.778)	0	0	0
2016/04/08	R202	05/05/2016	247.00	Call	Bond Future	1,072.6400	1.0726	1,632.4100	1.6324	52.186	0	0	0
2016/04/08	R202	05/05/2016	247.01	Call	Bond Future	1,069.9800	1.0700	1,628.7500	1.6288	52.222	0	0	0
2016/04/08	R202	04/08/2016	243.25	Call	Bond Future	5,467.6100	5.4676	6,527.6600	6.5277	19.388	0	0	0
2016/04/08	R202	04/08/2016			Bond Future	244.2590	244.2590	246.1466	246.1466	0.773	0.0000	0.0000	299
2016/04/08	R202	04/08/2016	243.26	Call	Bond Future	5,462.3900	5.4624	6,521.8400	6.5218	19.395	0	0	0
2016/04/08	R202	04/08/2016	243.24	Put	Bond Future	4,453.8400	4.4538	3,626.8700	3.6269	(18.568)	0	0	0
2016/04/08	R202	04/08/2016	243.26	Put	Bond Future	4,463.4000	4.4634	3,635.2200	3.6352	(18.555)	0	0	0
2016/04/08	R202	04/08/2016	243.24	Call	Bond Future	5,472.8300	5.4728	6,533.4900	6.5335	19.380	0	0	0
2016/04/08	R202	04/08/2016	243.25	Put	Bond Future	4,458.6200	4.4586	3,631.0400	3.6310	(18.561)	0	0	0
2016/04/08	R203	05/05/2016	7.25	Put	Bond Future	1,156.8800	1.1569	1,056.9100	1.0569	(8.641)	0	0	0
2016/04/08	R203	05/05/2016			Bond Future	8.1622	101.3480	8.0815	101.4493	(0.988)	0.0000	0.0000	53,812
2016/04/08	R203	05/05/2016	7.26	Call	Bond Future	2.7700	0.0028	4.2000	0.0042	51.625	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
2016/04/08	R203	05/05/2016	7.24	Call	Bond Future	2.4000	0.0024	3.6500	0.0037	52.083	0	0	0
2016/04/08	R203	05/05/2016	7.25	Call	Bond Future	2.5800	0.0026	3.9200	0.0039	51.938	0	0	0
2016/04/08	R203	05/05/2016	7.24	Put	Bond Future	1,169.4600	1.1695	1,069.4000	1.0694	(8.556)	0	0	0
2016/04/08	R203	05/05/2016	7.26	Put	Bond Future	1,144.3200	1.1443	1,044.4400	1.0444	(8.728)	0	0	0
2016/04/08	R203	04/08/2016	7.26	Call	Bond Future	54.1500	0.0542	67.0700	0.0671	23.860	0	0	0
2016/04/08	R203	04/08/2016			Bond Future	8.2725	103.2816	8.1733	103.3839	(1.200)	0.0000	0.0000	0
2016/04/08	R203	04/08/2016	7.24	Call	Bond Future	51.5600	0.0516	63.9700	0.0640	24.069	0	0	0
2016/04/08	R203	04/08/2016	7.25	Call	Bond Future	52.7800	0.0528	65.4400	0.0654	23.986	0	0	0
2016/04/08	R203	04/08/2016	7.24	Put	Bond Future	1,124.1200	1.1241	1,034.1700	1.0342	(8.002)	0	0	0
2016/04/08	R203	04/08/2016	7.26	Put	Bond Future	1,105.7700	1.1058	1,016.3300	1.0163	(8.088)	0	0	0
2016/04/08	R203	04/08/2016	7.25	Put	Bond Future	1,114.8700	1.1149	1,025.1700	1.0252	(8.046)	0	0	0
2016/04/08	R203	03/11/2016	8.86	Call	Bond Future	614.9900	0.6150	681.6000	0.6816	10.831	0	0	0
2016/04/08	R203	03/11/2016			Bond Future	8.4154	101.0798	8.2878	101.1827	(1.516)	0.0000	0.0000	0
2016/04/08	R203	03/11/2016	8.84	Call	Bond Future	604.3000	0.6043	670.3300	0.6703	10.927	0	0	0
2016/04/08	R203	03/11/2016	8.85	Call	Bond Future	609.6300	0.6096	675.9500	0.6759	10.879	0	0	0
2016/04/08	R203	03/11/2016	8.84	Put	Bond Future	262.9900	0.2630	226.0900	0.2261	(14.031)	0	0	0
2016/04/08	R203	03/11/2016	8.86	Put	Bond Future	257.6400	0.2576	221.3200	0.2213	(14.097)	0	0	0
2016/04/08	R203	03/11/2016	8.85	Put	Bond Future	260.3000	0.2603	223.6900	0.2237	(14.065)	0	0	0
2016/04/08	R204	05/05/2016	7.75	Call	Bond Future	15.7900	0.0158	22.3300	0.0223	41.419	0	0	0
2016/04/08	R204	05/05/2016			Bond Future	8.5239	101.8619	8.4453	102.0417	(0.922)	0.0000	0.0000	33,783
2016/04/08	R204	05/05/2016	7.76	Call	Bond Future	16.7600	0.0168	23.6500	0.0237	41.110	0	0	0
2016/04/08	R204	05/05/2016	7.74	Put	Bond Future	1,826.4600	1.8265	1,652.8700	1.6529	(9.504)	0	0	0
2016/04/08	R204	05/05/2016	7.76	Put	Bond Future	1,781.6000	1.7816	1,608.6900	1.6087	(9.705)	0	0	0
2016/04/08	R204	05/05/2016	7.74	Call	Bond Future	14.8900	0.0149	21.1000	0.0211	41.706	0	0	0
2016/04/08	R204	05/05/2016	7.75	Put	Bond Future	1,803.9900	1.8040	1,630.7300	1.6307	(9.604)	0	0	0
2016/04/08	R204	04/08/2016			Bond Future	8.6256	99.7639	8.5382	99.9462	(1.014)	0.0000	0.0000	0
2016/04/08	R204	04/08/2016	7.74	Put	Bond Future	2,030.1400	2.0301	1,878.0800	1.8781	(7.490)	0	0	0
2016/04/08	R204	04/08/2016	7.76	Put	Bond Future	1,994.9300	1.9949	1,843.9400	1.8439	(7.569)	0	0	0
2016/04/08	R204	04/08/2016	7.74	Call	Bond Future	164.2600	0.1643	194.5600	0.1946	18.446	0	0	0
2016/04/08	R204	04/08/2016	7.75	Put	Bond Future	2,012.5700	2.0126	1,861.0500	1.8610	(7.529)	0	0	0
2016/04/08	R204	04/08/2016	7.75	Call	Bond Future	168.0000	0.1680	198.8400	0.1988	18.357	0	0	0
2016/04/08	R204	04/08/2016	7.76	Call	Bond Future	171.6700	0.1717	203.0400	0.2030	18.273	0	0	0
2016/04/08	R204	03/11/2016			Bond Future	8.7265	101.6672	8.6286	101.8517	(1.123)	0.0000	0.0000	0
2016/04/08	R204	03/11/2016	9.21	Put	Bond Future	606.3200	0.6063	541.4100	0.5414	(10.706)	0	0	0
2016/04/08	R204	03/11/2016	9.23	Put	Bond Future	593.7900	0.5938	529.8800	0.5299	(10.763)	0	0	0
2016/04/08	R204	03/11/2016	9.22	Put	Bond Future	599.8800	0.5999	535.4800	0.5355	(10.735)	0	0	0
2016/04/08	R204	03/11/2016	9.22	Call	Bond Future	1,522.3900	1.5224	1,642.4600	1.6425	7.887	0	0	0
2016/04/08	R204	03/11/2016	9.21	Call	Bond Future	1,510.2400	1.5102	1,629.8000	1.6298	7.917	0	0	0
2016/04/08	R204	03/11/2016	9.23	Call	Bond Future	1,534.8800	1.5349	1,655.4400	1.6554	7.855	0	0	0
2016/04/08	R207	05/05/2016	7.86	Put	Bond Future	2,615.9600	2.6160	2,387.6200	2.3876	(8.729)	0	0	0
2016/04/08	R207	05/05/2016			Bond Future	8.7104	97.7759	8.6326	98.0104	(0.894)	0.0000	0.0000	67,366
2016/04/08	R207	05/05/2016	7.85	Put	Bond Future	2,646.1600	2.6462	2,417.4900	2.4175	(8.642)	0	0	0
2016/04/08	R207	05/05/2016	7.56	Put	Bond Future	3,540.9200	3.5409	3,307.3700	3.3074	(6.596)	0	0	0
2016/04/08	R207	05/05/2016	7.84	Put	Bond Future	2,676.4200	2.6764	2,447.4400	2.4474	(8.555)	0	0	0
2016/04/08	R207	05/05/2016	7.56	Call	Bond Future	2.1200	0.0021	3.1200	0.0031	47.170	0	0	43
2016/04/08	R207	05/05/2016	7.85	Call	Bond Future	14.3000	0.0143	20.1800	0.0202	41.119	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
2016/04/08	R207	05/05/2016	7.86	Call	Bond Future	15.1900		0.0152	21.4000	0.0214	40.882	0	0	0
2016/04/08	R207	05/05/2016	7.84	Call	Bond Future	13.4500		0.0135	19.0200	0.0190	41.413	0	0	0
2016/04/08	R207	04/08/2016			Bond Future	8.8007		95.9968	8.7165	96.2350	(0.956)	0.0000	0.0000	0
2016/04/08	R207	04/08/2016	7.99	Put	Bond Future	2,603.8200		2.6038	2,411.7400	2.4117	(7.377)	0	0	0
2016/04/08	R207	04/08/2016	8.01	Put	Bond Future	2,557.3100		2.5573	2,366.7000	2.3667	(7.454)	0	0	0
2016/04/08	R207	04/08/2016	8.00	Put	Bond Future	2,580.5200		2.5805	2,389.1700	2.3892	(7.415)	0	0	0
2016/04/08	R207	04/08/2016	8.01	Call	Bond Future	290.7100		0.2907	338.2700	0.3383	16.360	0	0	0
2016/04/08	R207	04/08/2016	7.99	Call	Bond Future	279.0400		0.2790	325.1300	0.3251	16.517	0	0	0
2016/04/08	R207	04/08/2016	8.00	Call	Bond Future	284.8300		0.2848	331.6500	0.3316	16.438	0	0	0
2016/04/08	R207	02/02/2017	9.24	Call	Bond Future	1,971.3900		1.9714	2,115.4000	2.1154	7.305	0	0	0
2016/04/08	R207	02/02/2017			Bond Future	8.9322		96.1895	8.8328	96.4351	(1.113)	0.0000	0.0000	0
2016/04/08	R207	02/02/2017	8.91	Call	Bond Future	1,521.0000		1.5210	1,644.9400	1.6449	8.149	0	0	62
2016/04/08	R207	02/02/2017	9.22	Call	Bond Future	1,942.3700		1.9424	2,085.2000	2.0852	7.353	0	0	0
2016/04/08	R207	02/02/2017	9.23	Call	Bond Future	1,956.8500		1.9569	2,100.2800	2.1003	7.330	0	0	0
2016/04/08	R207	02/02/2017	8.91	Put	Bond Future	1,575.8700		1.5759	1,454.1400	1.4541	(7.725)	0	0	0
2016/04/08	R207	02/02/2017	9.22	Put	Bond Future	1,235.6500		1.2356	1,132.8100	1.1328	(8.323)	0	0	0
2016/04/08	R207	02/02/2017	9.24	Put	Bond Future	1,215.8000		1.2158	1,114.1400	1.1141	(8.362)	0	0	0
2016/04/08	R207	02/02/2017	9.23	Put	Bond Future	1,225.6900		1.2257	1,123.4500	1.1234	(8.341)	0	0	0
2016/04/08	R208	05/05/2016	7.99	Call	Bond Future	23.2200		0.0232	32.1500	0.0321	38.458	0	0	0
2016/04/08	R208	05/05/2016	8.00	Put	Bond Future	3,146.2300		3.1462	2,868.5900	2.8686	(8.825)	0	0	0
2016/04/08	R208	05/05/2016			Bond Future	8.8247		92.6264	8.7475	92.9134	(0.875)	0.0000	0.0000	46,641
2016/04/08	R208	05/05/2016	8.00	Call	Bond Future	24.5800		0.0246	33.9800	0.0340	38.242	0	0	0
2016/04/08	R208	05/05/2016	8.01	Call	Bond Future	26.0100		0.0260	35.9000	0.0359	38.024	0	0	0
2016/04/08	R208	05/05/2016	7.99	Put	Bond Future	3,183.5000		3.1835	2,905.3900	2.9054	(8.736)	0	0	0
2016/04/08	R208	05/05/2016	8.01	Put	Bond Future	3,109.0400		3.1090	2,831.8900	2.8319	(8.914)	0	0	0
2016/04/08	R208	04/08/2016	8.01	Put	Bond Future	3,540.4300		3.5404	3,299.8400	3.2998	(6.796)	0	0	0
2016/04/08	R208	04/08/2016			Bond Future	8.8993		94.3935	8.8173	94.6852	(0.921)	0.0000	0.0000	0
2016/04/08	R208	04/08/2016	8.00	Put	Bond Future	3,571.0100		3.5710	3,329.6000	3.3296	(6.760)	0	0	0
2016/04/08	R208	04/08/2016	7.99	Call	Bond Future	303.5100		0.3035	352.9700	0.3530	16.296	0	0	0
2016/04/08	R208	04/08/2016	8.00	Call	Bond Future	309.8600		0.3099	360.1300	0.3601	16.223	0	0	0
2016/04/08	R208	04/08/2016	8.01	Call	Bond Future	316.3100		0.3163	367.4000	0.3674	16.152	0	0	0
2016/04/08	R208	04/08/2016	7.99	Put	Bond Future	3,601.7000		3.6017	3,359.4800	3.3595	(6.725)	0	0	0
2016/04/08	R208	03/11/2016	9.59	Put	Bond Future	968.5500		0.9686	874.5800	0.8746	(9.702)	0	0	0
2016/04/08	R208	03/11/2016			Bond Future	8.9709		92.7914	8.8838	93.0874	(0.971)	0.0000	0.0000	0
2016/04/08	R208	03/11/2016	9.58	Put	Bond Future	978.8600		0.9789	884.1400	0.8841	(9.677)	0	0	0
2016/04/08	R208	03/11/2016	9.57	Call	Bond Future	2,994.8500		2.9949	3,195.3000	3.1953	6.693	0	0	0
2016/04/08	R208	03/11/2016	9.58	Call	Bond Future	3,017.2200		3.0172	3,218.4400	3.2184	6.669	0	0	0
2016/04/08	R208	03/11/2016	9.59	Call	Bond Future	3,039.9100		3.0399	3,241.8800	3.2419	6.644	0	0	0
2016/04/08	R208	03/11/2016	9.57	Put	Bond Future	989.5100		0.9895	894.0200	0.8940	(9.650)	0	0	0
2016/04/08	R209	05/05/2016			Bond Future	9.8688		69.3985	9.7924	69.8971	(0.773)	0.0000	0.0000	30,575
2016/04/08	R209	05/05/2016	9.00	Call	Bond Future	65.6600		0.0657	85.6400	0.0856	30.429	0	0	6,700
2016/04/08	R209	05/05/2016	8.25	Put	Bond Future	11,887.1700		11.8872	11,388.8200	11.3888	(4.192)	0	0	0
2016/04/08	R209	05/05/2016	8.99	Put	Bond Future	6,157.8300		6.1578	5,678.3600	5.6784	(7.786)	0	0	0
2016/04/08	R209	05/05/2016	9.01	Put	Bond Future	6,016.5800		6.0166	5,538.9000	5.5389	(7.939)	0	0	0
2016/04/08	R209	05/05/2016	9.00	Put	Bond Future	6,087.0800		6.0871	5,608.4900	5.6085	(7.862)	0	0	0
2016/04/08	R209	05/05/2016	9.01	Call	Bond Future	68.9800		0.0690	89.8700	0.0899	30.284	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
2016/04/08	R209	05/05/2016	8.25	Call	Bond Future	0.5700	0.0006	0.7900	0.0008	38.596	0	0	6,700
2016/04/08	R209	05/05/2016	8.99	Call	Bond Future	62.4800	0.0625	81.5800	0.0816	30.570	0	0	0
2016/04/08	R209	04/08/2016	9.70	Put	Bond Future	3,689.0000	3.6890	3,399.1400	3.3991	(7.857)	0	0	250
2016/04/08	R209	04/08/2016	9.26	Call	Bond Future	1,196.1700	1.1962	1,336.5900	1.3366	11.739	0	0	0
2016/04/08	R209	04/08/2016			Bond Future	9.9271	70.7226	9.8487	71.2300	(0.790)	0.0000	0.0000	190
2016/04/08	R209	04/08/2016	9.40	Put	Bond Future	4,998.4200	4.9984	4,654.9500	4.6550	(6.872)	0	0	0
2016/04/08	R209	04/08/2016	9.60	Put	Bond Future	4,095.5900	4.0956	3,787.5500	3.7875	(7.521)	0	0	0
2016/04/08	R209	04/08/2016	10.60	Call	Bond Future	5,408.7000	5.4087	5,776.2400	5.7762	6.795	0	0	5,760
2016/04/08	R209	04/08/2016	9.24	Call	Bond Future	1,159.4100	1.1594	1,296.5800	1.2966	11.831	0	0	0
2016/04/08	R209	04/08/2016	9.70	Call	Bond Future	2,204.0300	2.2040	2,421.5900	2.4216	9.871	0	0	0
2016/04/08	R209	04/08/2016	10.29	Call	Bond Future	4,165.5200	4.1655	4,486.8400	4.4868	7.714	0	0	0
2016/04/08	R209	04/08/2016	9.25	Call	Bond Future	1,177.6900	1.1777	1,316.4900	1.3165	11.786	0	0	0
2016/04/08	R209	04/08/2016	9.40	Call	Bond Future	1,474.9900	1.4750	1,638.9400	1.6389	11.115	0	0	250
2016/04/08	R209	04/08/2016	10.60	Put	Bond Future	1,284.1500	1.2841	1,144.2700	1.1443	(10.893)	0	0	0
2016/04/08	R209	04/08/2016	9.24	Put	Bond Future	5,807.2400	5.8072	5,436.9900	5.4370	(6.376)	0	0	0
2016/04/08	R209	04/08/2016	9.60	Call	Bond Future	1,941.0400	1.9410	2,140.4200	2.1404	10.272	0	0	5,760
2016/04/08	R209	04/08/2016	9.26	Put	Bond Future	5,702.0000	5.7020	5,335.0000	5.3350	(6.436)	0	0	0
2016/04/08	R209	04/08/2016	9.25	Put	Bond Future	5,754.4700	5.7545	5,385.8500	5.3859	(6.406)	0	0	0
2016/04/08	R209	04/08/2016	10.29	Put	Bond Future	1,891.7200	1.8917	1,705.6200	1.7056	(9.838)	0	0	250
2016/04/08	R209	03/11/2016	10.26	Call	Bond Future	4,717.5900	4.7176	5,023.5800	5.0236	6.486	0	0	0
2016/04/08	R209	03/11/2016			Bond Future	9.9824	68.9210	9.9018	69.4371	(0.807)	0.0000	0.0000	0
2016/04/08	R209	03/11/2016	10.24	Call	Bond Future	4,647.4600	4.6475	4,950.8600	4.9509	6.528	0	0	0
2016/04/08	R209	03/11/2016	10.25	Call	Bond Future	4,682.4700	4.6825	4,987.1700	4.9872	6.507	0	0	0
2016/04/08	R209	03/11/2016	10.24	Put	Bond Future	3,036.3300	3.0363	2,823.5800	2.8236	(7.007)	0	0	0
2016/04/08	R209	03/11/2016	10.25	Put	Bond Future	3,009.9900	3.0100	2,798.5400	2.7985	(7.025)	0	0	0
2016/04/08	R209	03/11/2016	10.26	Put	Bond Future	2,983.8600	2.9839	2,773.7000	2.7737	(7.043)	0	0	0
2016/04/08	R210	05/05/2016			Bond Future	182.0281	182.0281	182.0470	182.0470	0.010	0.0000	0.0000	1,441
2016/04/08	R210	05/05/2016	184.99	Put	Bond Future	2,961.8600	2.9619	2,943.0000	2.9430	(0.637)	0	0	0
2016/04/08	R210	05/05/2016	185.00	Put	Bond Future	2,971.8600	2.9719	2,953.0000	2.9530	(0.635)	0	0	0
2016/04/08	R210	05/05/2016	185.01	Put	Bond Future	2,981.8600	2.9819	2,963.0000	2.9630	(0.632)	0	0	0
2016/04/08	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R210	04/08/2016			Bond Future	185.5158	185.5158	185.5337	185.5337	0.010	0.0000	0.0000	0
2016/04/08	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R210	04/08/2016	181.50	Call	Bond Future	4,015.7500	4.0157	4,033.7000	4.0337	0.447	0	0	0
2016/04/08	R210	04/08/2016	181.52	Call	Bond Future	3,995.7500	3.9957	4,013.7000	4.0137	0.449	0	0	0
2016/04/08	R210	04/08/2016	181.51	Call	Bond Future	4,005.7500	4.0057	4,023.7000	4.0237	0.448	0	0	0
2016/04/08	R211	05/05/2016	139.01	Put	Bond Future	1,048.2500	1.0483	1,005.8900	1.0059	(4.041)	0	0	0
2016/04/08	R211	05/05/2016			Bond Future	137.9617	137.9617	138.0041	138.0041	0.031	0.0000	0.0000	62
2016/04/08	R211	05/05/2016	139.00	Put	Bond Future	1,038.2500	1.0383	995.8900	0.9959	(4.080)	0	0	0
2016/04/08	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/04/08	R211	05/05/2016	138.99	Put	Bond Future	1,028.2500	1.0283	985.8900	0.9859	(4.120)	0	0	0
2016/04/08	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R211	04/08/2016			Bond Future	138.8454	138.8454	138.8876	138.8876	0.030	0.0000	0.0000	0
2016/04/08	R211	04/08/2016	137.09	Call	Bond Future	1,755.4200	1.7554	1,797.6000	1.7976	2.403	0	0	0
2016/04/08	R211	04/08/2016	137.07	Call	Bond Future	1,775.4200	1.7754	1,817.6000	1.8176	2.376	0	0	0
2016/04/08	R211	04/08/2016	137.08	Call	Bond Future	1,765.4200	1.7654	1,807.6000	1.8076	2.389	0	0	0
2016/04/08	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R212	05/05/2016			Bond Future	143.9772	143.9772	143.9916	143.9916	0.010	0.0000	0.0000	3,488
2016/04/08	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R212	05/05/2016	144.99	Put	Bond Future	1,012.7800	1.0128	998.3700	0.9984	(1.423)	0	0	0
2016/04/08	R212	05/05/2016	145.01	Put	Bond Future	1,032.7800	1.0328	1,018.3700	1.0184	(1.395)	0	0	0
2016/04/08	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R212	05/05/2016	145.00	Put	Bond Future	1,022.7800	1.0228	1,008.3700	1.0084	(1.409)	0	0	0
2016/04/08	R212	04/08/2016	142.43	Call	Bond Future	2,374.3600	2.3744	2,388.0000	2.3880	0.574	0	0	0
2016/04/08	R212	04/08/2016			Bond Future	144.8044	144.8044	144.8180	144.8180	0.009	0.0000	0.0000	0
2016/04/08	R212	04/08/2016	142.44	Call	Bond Future	2,364.3600	2.3644	2,378.0000	2.3780	0.577	0	0	0
2016/04/08	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/08	R212	04/08/2016	142.42	Call	Bond Future	2,384.3600	2.3844	2,398.0000	2.3980	0.572	0	0	0
2016/04/08	R213	05/05/2016	8.74	Put	Bond Future	6,885.0000	6.8850	6,393.0900	6.3931	(7.145)	0	0	0
2016/04/08	R213	05/05/2016	8.76	Put	Bond Future	6,741.5400	6.7415	6,250.8200	6.2508	(7.279)	0	0	0
2016/04/08	R213	05/05/2016			Bond Future	9.7242	80.1961	9.6478	80.6994	(0.785)	0.0000	0.0000	47,733
2016/04/08	R213	05/05/2016	8.75	Put	Bond Future	6,813.1900	6.8132	6,321.8600	6.3219	(7.211)	0	0	0
2016/04/08	R213	05/05/2016	8.74	Call	Bond Future	34.7300	0.0347	46.1100	0.0461	32.767	0	0	0
2016/04/08	R213	05/05/2016	8.75	Call	Bond Future	36.6700	0.0367	48.6300	0.0486	32.615	0	0	0
2016/04/08	R213	05/05/2016	8.76	Call	Bond Future	38.6800	0.0387	51.2500	0.0513	32.497	0	0	0
2016/04/08	R213	04/08/2016			Bond Future	9.7836	81.7261	9.7049	82.2382	(0.805)	0.0000	0.0000	462
2016/04/08	R213	04/08/2016	8.99	Put	Bond Future	6,343.0800	6.3431	5,950.7200	5.9507	(6.186)	0	0	0
2016/04/08	R213	04/08/2016	9.01	Put	Bond Future	6,233.2000	6.2332	5,843.9100	5.8439	(6.245)	0	0	0
2016/04/08	R213	04/08/2016	9.00	Put	Bond Future	6,288.0100	6.2880	5,897.1700	5.8972	(6.216)	0	0	0
2016/04/08	R213	04/08/2016	9.01	Call	Bond Future	988.1400	0.9881	1,111.0200	1.1110	12.435	0	0	0
2016/04/08	R213	04/08/2016	8.99	Call	Bond Future	955.9600	0.9560	1,075.7700	1.0758	12.533	0	0	0
2016/04/08	R213	04/08/2016	9.00	Call	Bond Future	971.9600	0.9720	1,093.2900	1.0933	12.483	0	0	0
2016/04/08	R213	03/11/2016			Bond Future	9.8431	79.7341	9.7620	80.2550	(0.823)	0.0000	0.0000	0
2016/04/08	R213	03/11/2016	10.18	Put	Bond Future	2,765.6700	2.7657	2,560.6600	2.5607	(7.413)	0	0	0
2016/04/08	R213	03/11/2016	10.20	Put	Bond Future	2,716.1400	2.7161	2,513.7500	2.5138	(7.451)	0	0	0
2016/04/08	R213	03/11/2016	10.18	Call	Bond Future	4,879.4400	4.8794	5,195.2700	5.1953	6.473	0	0	0
2016/04/08	R213	03/11/2016	10.19	Put	Bond Future	2,740.6900	2.7407	2,537.0000	2.5370	(7.432)	0	0	0
2016/04/08	R213	03/11/2016	10.19	Call	Bond Future	4,915.9500	4.9160	5,233.1000	5.2331	6.451	0	0	0
2016/04/08	R213	03/11/2016	10.20	Call	Bond Future	4,952.8100	4.9528	5,271.2600	5.2713	6.430	0	0	0
2016/04/08	R214	05/05/2016	9.01	Call	Bond Future	38.8200	0.0388	52.2000	0.0522	34.467	0	0	0
2016/04/08	R214	05/05/2016	9.30	Put	Bond Future	5,086.9800	5.0870	4,588.0500	4.5881	(9.808)	0	0	0

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2016/04/08	R214	05/05/2016			Bond Future	9.9984	69.3672	9.9171	69.9126	(0.814)	0.0000	0.0000	32,450
2016/04/08	R214	05/05/2016	8.99	Call	Bond Future	34.8400	0.0348	46.9500	0.0470	34.759	0	0	0
2016/04/08	R214	05/05/2016	9.00	Call	Bond Future	36.7800	0.0368	49.5200	0.0495	34.638	0	0	0
2016/04/08	R214	05/05/2016	8.99	Put	Bond Future	7,344.9200	7.3449	6,811.6300	6.8116	(7.261)	0	0	0
2016/04/08	R214	05/05/2016	9.01	Put	Bond Future	7,191.6000	7.1916	6,659.5800	6.6596	(7.398)	0	0	0
2016/04/08	R214	05/05/2016	9.30	Call	Bond Future	156.4400	0.1564	202.9100	0.2029	29.705	0	0	0
2016/04/08	R214	05/05/2016	9.00	Put	Bond Future	7,268.1400	7.2681	6,735.4800	6.7355	(7.329)	0	0	0
2016/04/08	R214	04/08/2016	9.25	Put	Bond Future	6,681.9700	6.6820	6,258.4300	6.2584	(6.339)	0	0	0
2016/04/08	R214	04/08/2016	11.30	Call	Bond Future	8,048.1100	8.0481	8,520.5900	8.5206	5.871	0	0	5,800
2016/04/08	R214	04/08/2016	9.24	Call	Bond Future	984.9400	0.9849	1,114.9100	1.1149	13.196	0	0	0
2016/04/08	R214	04/08/2016			Bond Future	10.0558	70.6906	9.9722	71.2458	(0.832)	0.0000	0.0000	0
2016/04/08	R214	04/08/2016	9.30	Call	Bond Future	1,086.7800	1.0868	1,226.8900	1.2269	12.892	0	0	1,300
2016/04/08	R214	04/08/2016	8.55	Put	Bond Future	11,537.6100	11.5376	11,026.3800	11.0264	(4.431)	0	0	0
2016/04/08	R214	04/08/2016	9.25	Call	Bond Future	1,001.4600	1.0015	1,133.1000	1.1331	13.145	0	0	0
2016/04/08	R214	04/08/2016	11.30	Put	Bond Future	608.2600	0.6083	525.5600	0.5256	(13.596)	0	0	0
2016/04/08	R214	04/08/2016	10.30	Put	Bond Future	2,259.7800	2.2598	2,035.8000	2.0358	(9.912)	0	0	0
2016/04/08	R214	04/08/2016	9.26	Call	Bond Future	1,018.1700	1.0182	1,151.4800	1.1515	13.093	0	0	0
2016/04/08	R214	04/08/2016	9.30	Put	Bond Future	6,392.3400	6.3923	5,977.2700	5.9773	(6.493)	0	0	0
2016/04/08	R214	04/08/2016	8.55	Call	Bond Future	262.3300	0.2623	306.2800	0.3063	16.754	0	0	1,300
2016/04/08	R214	04/08/2016	9.24	Put	Bond Future	6,740.8200	6.7408	6,315.6100	6.3156	(6.308)	0	0	0
2016/04/08	R214	04/08/2016	10.30	Call	Bond Future	3,838.8000	3.8388	4,170.0000	4.1700	8.628	0	0	5,800
2016/04/08	R214	04/08/2016	9.26	Put	Bond Future	6,623.4400	6.6234	6,201.5700	6.2016	(6.369)	0	0	0
2016/04/08	R214	03/11/2016	10.35	Put	Bond Future	3,198.4500	3.1985	2,963.8400	2.9638	(7.335)	0	0	0
2016/04/08	R214	03/11/2016			Bond Future	10.1128	68.7418	10.0269	69.3066	(0.849)	0.0000	0.0000	0
2016/04/08	R214	03/11/2016	10.34	Put	Bond Future	3,226.0900	3.2261	2,990.0700	2.9901	(7.316)	0	0	0
2016/04/08	R214	03/11/2016	10.35	Call	Bond Future	4,718.5700	4.7186	5,048.7700	5.0488	6.998	0	0	0
2016/04/08	R214	03/11/2016	10.33	Call	Bond Future	4,648.1100	4.6481	4,975.4800	4.9755	7.043	0	0	0
2016/04/08	R214	03/11/2016	10.34	Call	Bond Future	4,683.2900	4.6833	5,012.0800	5.0121	7.020	0	0	0
2016/04/08	R214	03/11/2016	10.33	Put	Bond Future	3,253.9400	3.2539	3,016.5000	3.0165	(7.297)	0	0	0
2016/04/08	R248	05/05/2016			Bond Future	10.0793	89.0664	9.9979	89.7561	(0.808)	0.0000	0.0000	62,672
2016/04/08	R248	05/05/2016	8.99	Put	Bond Future	10,134.6100	10.1346	9,454.9200	9.4549	(6.707)	0	0	0
2016/04/08	R248	05/05/2016	9.01	Put	Bond Future	9,933.9900	9.9340	9,255.4200	9.2554	(6.831)	0	0	0
2016/04/08	R248	05/05/2016	8.99	Call	Bond Future	27.9100	0.0279	37.8900	0.0379	35.758	0	0	0
2016/04/08	R248	05/05/2016	9.00	Put	Bond Future	10,034.1300	10.0341	9,354.9800	9.3550	(6.768)	0	0	0
2016/04/08	R248	05/05/2016	9.00	Call	Bond Future	29.5200	0.0295	40.0400	0.0400	35.637	0	0	0
2016/04/08	R248	05/05/2016	9.01	Call	Bond Future	31.2800	0.0313	42.3800	0.0424	35.486	0	0	0
2016/04/08	R248	04/08/2016			Bond Future	10.1398	90.7656	10.0560	91.4676	(0.826)	0.0000	0.0000	0
2016/04/08	R248	04/08/2016	9.25	Call	Bond Future	1,119.7000	1.1197	1,269.7200	1.2697	13.398	0	0	0
2016/04/08	R248	04/08/2016	9.24	Put	Bond Future	9,206.7900	9.2068	8,652.7900	8.6528	(6.017)	0	0	0
2016/04/08	R248	04/08/2016	9.26	Put	Bond Future	9,050.6700	9.0507	8,500.6900	8.5007	(6.077)	0	0	0
2016/04/08	R248	04/08/2016	9.25	Put	Bond Future	9,128.6000	9.1286	8,576.6100	8.5766	(6.047)	0	0	0
2016/04/08	R248	04/08/2016	9.26	Call	Bond Future	1,139.0000	1.1390	1,291.0300	1.2910	13.348	0	0	0
2016/04/08	R248	04/08/2016	9.24	Call	Bond Future	1,100.4800	1.1005	1,248.4900	1.2485	13.450	0	0	0
2016/04/08	R248	03/11/2016	10.38	Call	Bond Future	5,756.2400	5.7562	6,162.7800	6.1628	7.063	0	0	0
2016/04/08	R248	03/11/2016			Bond Future	10.1999	88.0583	10.1137	88.7726	(0.845)	0.0000	0.0000	0
2016/04/08	R248	03/11/2016	10.39	Call	Bond Future	5,799.9700	5.8000	6,208.3000	6.2083	7.040	0	0	0
2016/04/08	R248	03/11/2016	10.37	Put	Bond Future	4,333.0300	4.3330	4,023.5400	4.0235	(7.143)	0	0	0

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2016/04/08	R248 03/11/2016	10.39	Put	Bond Future	4,261.0600	4.2611	3,955.1600	3.9552	(7.179)	0	0	0
2016/04/08	R248 03/11/2016	10.37	Call	Bond Future	5,712.3700	5.7124	6,117.1100	6.1171	7.085	0	0	0
2016/04/08	R248 03/11/2016	10.38	Put	Bond Future	4,297.0400	4.2970	3,989.3500	3.9894	(7.161)	0	0	0

Total **725878**