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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/04/2016 TO 11/04/2016

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
2016/04/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	2025	05/05/2016			Bond Future	124.5466	124.5466	124.7589	124.7589	0.170	0.0000	0.0000	4,532
2016/04/11	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2025	05/05/2016	125.99	Put	Bond Future	1,443.3900	1.4434	1,231.1300	1.2311	(14.706)	0	0	0
2016/04/11	2025	05/05/2016	126.01	Put	Bond Future	1,463.3900	1.4634	1,251.1300	1.2511	(14.505)	0	0	0
2016/04/11	2025	05/05/2016	126.00	Put	Bond Future	1,453.3900	1.4534	1,241.1300	1.2411	(14.604)	0	0	0
2016/04/11	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2025	04/08/2016			Bond Future	125.6644	125.6644	125.8797	125.8797	0.171	0.0000	0.0000	0
2016/04/11	2025	04/08/2016	123.86	Call	Bond Future	1,804.4400	1.8044	2,019.6900	2.0197	11.929	0	0	0
2016/04/11	2025	04/08/2016	123.87	Call	Bond Future	1,794.4400	1.7944	2,009.6900	2.0097	11.995	0	0	0
2016/04/11	2025	04/08/2016	123.85	Call	Bond Future	1,814.4400	1.8144	2,029.6900	2.0297	11.863	0	0	0
2016/04/11	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2030	05/05/2016	8.99	Put	Bond Future	4,418.4900	4.4185	4,030.4300	4.0304	(8.783)	0	0	0
2016/04/11	2030	05/05/2016	9.01	Put	Bond Future	4,271.2000	4.2712	3,883.1400	3.8831	(9.086)	0	0	0
2016/04/11	2030	05/05/2016			Bond Future	9.6102	90.0391	9.5540	90.4271	(0.585)	0.0000	0.0000	17,754
2016/04/11	2030	05/05/2016	9.00	Put	Bond Future	4,344.8000	4.3448	3,956.7400	3.9567	(8.932)	0	0	0
2016/04/11	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2030	04/08/2016	10.17	Call	Bond Future	3,266.0100	3.2660	3,660.7900	3.6608	12.088	0	0	0
2016/04/11	2030	04/08/2016			Bond Future	9.6750	87.7478	9.6169	88.1426	(0.600)	0.0000	0.0000	0
2016/04/11	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2032	05/05/2016			Bond Future	9.7496	88.8923	9.6884	89.3398	(0.628)	0.0000	0.0000	9,481
2016/04/11	2032	05/05/2016	8.99	Put	Bond Future	5,907.6900	5.9077	5,462.9600	5.4630	(7.528)	0	0	0
2016/04/11	2032	05/05/2016	9.01	Put	Bond Future	5,758.7200	5.7587	5,314.7800	5.3148	(7.709)	0	0	0
2016/04/11	2032	05/05/2016	9.00	Put	Bond Future	5,833.0500	5.8330	5,388.7100	5.3887	(7.618)	0	0	0
2016/04/11	2032	05/05/2016	9.01	Call	Bond Future	120.7200	0.1207	124.2700	0.1243	2.941	0	0	0
2016/04/11	2032	05/05/2016	8.99	Call	Bond Future	109.9900	0.1100	112.7500	0.1128	2.509	0	0	0
2016/04/11	2032	05/05/2016	9.00	Call	Bond Future	115.2500	0.1153	118.4000	0.1184	2.733	0	0	0
2016/04/11	2032	04/08/2016	9.01	Call	Bond Future	1,039.7000	1.0397	1,120.1600	1.1202	7.739	0	0	0
2016/04/11	2032	04/08/2016			Bond Future	9.8131	90.5874	9.7499	91.0427	(0.643)	0.0000	0.0000	76
2016/04/11	2032	04/08/2016	8.99	Call	Bond Future	1,005.2200	1.0052	1,083.3200	1.0833	7.769	0	0	0
2016/04/11	2032	04/08/2016	9.00	Call	Bond Future	1,022.3600	1.0224	1,101.6400	1.1016	7.755	0	0	0
2016/04/11	2032	04/08/2016	8.99	Put	Bond Future	7,224.1600	7.2242	6,846.9400	6.8469	(5.222)	0	0	0
2016/04/11	2032	04/08/2016	9.01	Put	Bond Future	7,100.0100	7.1000	6,725.1500	6.7251	(5.280)	0	0	0
2016/04/11	2032	04/08/2016	9.00	Put	Bond Future	7,161.9300	7.1619	6,785.8900	6.7859	(5.251)	0	0	0

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2016/04/11	2032	03/11/2016			Bond Future	9.8734	88.1553	9.8083	88.6184	(0.659)	0.0000	0.0000	0
2016/04/11	2032	03/11/2016	10.28	Put	Bond Future	2,904.6900	2.9047	2,708.2400	2.7082	(6.763)	0	0	0
2016/04/11	2032	03/11/2016	10.30	Put	Bond Future	2,852.5100	2.8525	2,658.4100	2.6584	(6.805)	0	0	0
2016/04/11	2032	03/11/2016	10.29	Put	Bond Future	2,878.3800	2.8784	2,683.1100	2.6831	(6.784)	0	0	0
2016/04/11	2032	03/11/2016	10.30	Call	Bond Future	5,802.8500	5.8028	6,071.8100	6.0718	4.635	0	0	0
2016/04/11	2032	03/11/2016	10.28	Call	Bond Future	5,720.0400	5.7200	5,986.6500	5.9866	4.661	0	0	0
2016/04/11	2032	03/11/2016	10.29	Call	Bond Future	5,761.2600	5.7613	6,029.0500	6.0290	4.648	0	0	0
2016/04/11	2033	05/05/2016			Bond Future	105.5581	105.5581	105.5685	105.5685	0.010	0.0000	0.0000	1,032
2016/04/11	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2033	05/05/2016	102.40	Call	Bond Future	3,158.0700	3.1581	3,168.5000	3.1685	0.330	0	0	0
2016/04/11	2033	05/05/2016	102.41	Call	Bond Future	3,148.0700	3.1481	3,158.5000	3.1585	0.331	0	0	0
2016/04/11	2033	05/05/2016	102.39	Call	Bond Future	3,168.0700	3.1681	3,178.5000	3.1785	0.329	0	0	0
2016/04/11	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2033	04/08/2016	104.99	Call	Bond Future	2,589.8300	2.5898	2,599.5000	2.5995	0.373	0	0	0
2016/04/11	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2033	04/08/2016			Bond Future	107.5798	107.5798	107.5895	107.5895	0.009	0.0000	0.0000	2,064
2016/04/11	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2033	04/08/2016	105.00	Call	Bond Future	2,579.8300	2.5798	2,589.5000	2.5895	0.375	0	0	0
2016/04/11	2033	04/08/2016	105.01	Call	Bond Future	2,569.8300	2.5698	2,579.5000	2.5795	0.376	0	0	0
2016/04/11	2037	05/05/2016	8.99	Call	Bond Future	59.3500	0.0593	59.9100	0.0599	0.944	0	0	0
2016/04/11	2037	05/05/2016	9.00	Put	Bond Future	7,677.8600	7.6779	7,154.2000	7.1542	(6.820)	0	0	0
2016/04/11	2037	05/05/2016	9.67	Call	Bond Future	901.4300	0.9014	998.5700	0.9986	10.776	0	0	500
2016/04/11	2037	05/05/2016			Bond Future	9.9051	90.0372	9.8388	90.5616	(0.669)	0.0000	0.0000	40,208
2016/04/11	2037	05/05/2016	9.00	Call	Bond Future	62.5100	0.0625	63.2600	0.0633	1.200	0	0	0
2016/04/11	2037	05/05/2016	9.67	Put	Bond Future	2,784.3700	2.7844	2,357.1000	2.3571	(15.345)	0	0	0
2016/04/11	2037	05/05/2016	9.01	Call	Bond Future	65.8100	0.0658	66.7700	0.0668	1.459	0	0	0
2016/04/11	2037	05/05/2016	8.99	Put	Bond Future	7,764.5800	7.7646	7,240.7300	7.2407	(6.747)	0	0	0
2016/04/11	2037	05/05/2016	9.01	Put	Bond Future	7,591.4100	7.5914	7,067.9600	7.0680	(6.895)	0	0	0
2016/04/11	2037	04/08/2016			Bond Future	9.9697	87.4953	9.9014	88.0291	(0.685)	0.0000	0.0000	221
2016/04/11	2037	04/08/2016	9.24	Put	Bond Future	7,289.3200	7.2893	6,865.0500	6.8650	(5.820)	0	0	0
2016/04/11	2037	04/08/2016	9.26	Put	Bond Future	7,159.1400	7.1591	6,737.8900	6.7379	(5.884)	0	0	0
2016/04/11	2037	04/08/2016	9.24	Call	Bond Future	1,307.0500	1.3071	1,416.5800	1.4166	8.380	0	0	0
2016/04/11	2037	04/08/2016	9.25	Put	Bond Future	7,224.1300	7.2241	6,801.3700	6.8014	(5.852)	0	0	0
2016/04/11	2037	04/08/2016	9.25	Call	Bond Future	1,328.1600	1.3282	1,439.2000	1.4392	8.360	0	0	0
2016/04/11	2037	04/08/2016	9.26	Call	Bond Future	1,349.3400	1.3493	1,461.8900	1.4619	8.341	0	0	0
2016/04/11	2037	03/11/2016	10.35	Call	Bond Future	5,874.8400	5.8748	6,178.8700	6.1789	5.175	0	0	0
2016/04/11	2037	03/11/2016	10.36	Put	Bond Future	3,411.1300	3.4111	3,173.5500	3.1736	(6.965)	0	0	0
2016/04/11	2037	03/11/2016			Bond Future	10.0265	89.1635	9.9563	89.7065	(0.700)	0.0000	0.0000	0
2016/04/11	2037	03/11/2016	10.36	Call	Bond Future	5,918.0800	5.9181	6,223.4900	6.2235	5.161	0	0	0
2016/04/11	2037	03/11/2016	10.37	Call	Bond Future	5,961.4300	5.9614	6,268.2200	6.2682	5.146	0	0	0
2016/04/11	2037	03/11/2016	10.35	Put	Bond Future	3,441.3800	3.4414	3,202.4200	3.2024	(6.944)	0	0	0
2016/04/11	2037	03/11/2016	10.37	Put	Bond Future	3,381.1000	3.3811	3,144.9000	3.1449	(6.986)	0	0	0
2016/04/11	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/04/11	2038	05/05/2016			Bond Future	132.0740	132.0740	132.0872	132.0872	0.010	0.0000	0.0000	16,932
2016/04/11	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2038	05/05/2016	131.01	Call	Bond Future	1,063.9600	1.0640	1,077.1600	1.0772	1.241	0	0	0
2016/04/11	2038	05/05/2016	130.99	Call	Bond Future	1,083.9600	1.0840	1,097.1600	1.0972	1.218	0	0	0
2016/04/11	2038	05/05/2016	131.00	Call	Bond Future	1,073.9600	1.0740	1,087.1600	1.0872	1.229	0	0	0
2016/04/11	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2038	04/08/2016			Bond Future	133.1776	133.1776	133.1899	133.1899	0.009	0.0000	0.0000	1,180
2016/04/11	2038	04/08/2016	129.31	Call	Bond Future	3,867.5800	3.8676	3,879.8700	3.8799	0.318	0	0	0
2016/04/11	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2038	04/08/2016	129.32	Call	Bond Future	3,857.5800	3.8576	3,869.8700	3.8699	0.319	0	0	0
2016/04/11	2038	04/08/2016	129.30	Call	Bond Future	3,877.5800	3.8776	3,889.8700	3.8899	0.317	0	0	0
2016/04/11	2040	05/05/2016	9.50	Call	Bond Future	423.2400	0.4232	478.2200	0.4782	12.990	0	0	0
2016/04/11	2040	05/05/2016			Bond Future	9.9853	93.5557	9.9089	94.1975	(0.765)	0.0000	0.0000	1,812
2016/04/11	2040	05/05/2016	9.51	Call	Bond Future	438.9900	0.4390	496.3500	0.4963	13.066	0	0	0
2016/04/11	2040	05/05/2016	9.49	Call	Bond Future	407.9900	0.4080	460.6400	0.4606	12.905	0	0	0
2016/04/11	2040	05/05/2016	9.50	Put	Bond Future	4,633.0900	4.6331	4,046.2100	4.0462	(12.667)	0	0	0
2016/04/11	2040	05/05/2016	9.49	Put	Bond Future	4,707.9500	4.7080	4,118.7400	4.1187	(12.515)	0	0	0
2016/04/11	2040	05/05/2016	9.51	Put	Bond Future	4,558.8700	4.5589	3,974.3700	3.9744	(12.821)	0	0	0
2016/04/11	2040	04/08/2016			Bond Future	10.0508	90.8304	9.9721	91.4838	(0.783)	0.0000	0.0000	0
2016/04/11	2040	04/08/2016	9.49	Put	Bond Future	6,660.3800	6.6604	6,182.1600	6.1822	(7.180)	0	0	0
2016/04/11	2040	04/08/2016	9.50	Call	Bond Future	1,855.8800	1.8559	2,033.1600	2.0332	9.552	0	0	0
2016/04/11	2040	04/08/2016	9.51	Call	Bond Future	1,882.9800	1.8830	2,062.3300	2.0623	9.525	0	0	0
2016/04/11	2040	04/08/2016	9.49	Call	Bond Future	1,829.0500	1.8291	2,004.2400	2.0042	9.578	0	0	0
2016/04/11	2040	04/08/2016	9.51	Put	Bond Future	6,534.7600	6.5348	6,060.7000	6.0607	(7.254)	0	0	0
2016/04/11	2040	04/08/2016	9.50	Put	Bond Future	6,597.3700	6.5974	6,121.2400	6.1212	(7.217)	0	0	0
2016/04/11	2044	05/05/2016	8.99	Put	Bond Future	9,348.4300	9.3484	8,747.9400	8.7479	(6.423)	0	0	0
2016/04/11	2044	05/05/2016			Bond Future	10.0098	90.6308	9.9385	91.2314	(0.712)	0.0000	0.0000	20,223
2016/04/11	2044	05/05/2016	9.01	Put	Bond Future	9,154.1000	9.1541	8,553.8700	8.5539	(6.557)	0	0	0
2016/04/11	2044	05/05/2016	9.00	Put	Bond Future	9,251.0900	9.2511	8,650.7200	8.6507	(6.490)	0	0	0
2016/04/11	2044	05/05/2016	9.01	Call	Bond Future	39.9300	0.0399	40.3500	0.0404	1.052	0	0	0
2016/04/11	2044	05/05/2016	8.99	Call	Bond Future	35.7000	0.0357	35.8600	0.0359	0.448	0	0	0
2016/04/11	2044	05/05/2016	9.00	Call	Bond Future	37.7300	0.0377	38.0100	0.0380	0.742	0	0	0
2016/04/11	2044	04/08/2016	9.50	Call	Bond Future	1,807.0700	1.8071	1,965.4200	1.9654	8.763	0	0	0
2016/04/11	2044	04/08/2016			Bond Future	10.0737	87.9751	10.0003	88.5864	(0.729)	0.0000	0.0000	0
2016/04/11	2044	04/08/2016	9.51	Call	Bond Future	1,833.7500	1.8338	1,994.0300	1.9940	8.741	0	0	0
2016/04/11	2044	04/08/2016	9.49	Put	Bond Future	6,851.0400	6.8510	6,396.1300	6.3961	(6.640)	0	0	0
2016/04/11	2044	04/08/2016	9.51	Put	Bond Future	6,722.1500	6.7222	6,271.0800	6.2711	(6.710)	0	0	0
2016/04/11	2044	04/08/2016	9.49	Call	Bond Future	1,780.6300	1.7806	1,937.0700	1.9371	8.786	0	0	0
2016/04/11	2044	04/08/2016	9.50	Put	Bond Future	6,786.4000	6.7864	6,333.4000	6.3334	(6.675)	0	0	0
2016/04/11	2044	03/11/2016			Bond Future	10.1300	89.6524	10.0545	90.2745	(0.745)	0.0000	0.0000	0
2016/04/11	2044	03/11/2016	10.42	Call	Bond Future	6,166.2700	6.1663	6,512.0400	6.5120	5.607	0	0	0
2016/04/11	2044	03/11/2016	10.41	Put	Bond Future	3,878.8800	3.8789	3,600.9600	3.6010	(7.165)	0	0	0
2016/04/11	2044	03/11/2016	10.43	Put	Bond Future	3,812.5400	3.8125	3,537.7600	3.5378	(7.207)	0	0	0
2016/04/11	2044	03/11/2016	10.42	Put	Bond Future	3,845.7200	3.8457	3,569.3700	3.5694	(7.186)	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
2016/04/11	2044	03/11/2016	10.43	Call	Bond Future	6,211.1800	6.2112	6,558.5200	6.5585	5.592	0	0	0
2016/04/11	2044	03/11/2016	10.41	Call	Bond Future	6,121.2200	6.1212	6,465.4200	6.4654	5.623	0	0	0
2016/04/11	2046	05/05/2016			Bond Future	131.5983	131.5983	132.1843	132.1843	0.445	0.0000	0.0000	12,687
2016/04/11	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2046	05/05/2016	130.01	Call	Bond Future	1,588.3000	1.5883	2,174.2700	2.1743	36.893	0	0	0
2016/04/11	2046	05/05/2016	129.99	Call	Bond Future	1,608.3000	1.6083	2,194.2700	2.1943	36.434	0	0	0
2016/04/11	2046	05/05/2016	130.00	Call	Bond Future	1,598.3000	1.5983	2,184.2700	2.1843	36.662	0	0	0
2016/04/11	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2046	04/08/2016			Bond Future	134.1187	134.1187	134.7149	134.7149	0.445	0.0000	0.0000	3,590
2016/04/11	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2046	04/08/2016	129.00	Call	Bond Future	5,118.7400	5.1187	5,714.9300	5.7149	11.647	0	0	0
2016/04/11	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2046	04/08/2016	129.01	Call	Bond Future	5,108.7400	5.1087	5,704.9300	5.7049	11.670	0	0	0
2016/04/11	2046	04/08/2016	129.02	Call	Bond Future	5,098.7400	5.0987	5,694.9300	5.6949	11.693	0	0	0
2016/04/11	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2050	05/05/2016			Bond Future	141.2597	141.2597	141.9516	141.9516	0.490	0.0000	0.0000	14,861
2016/04/11	2050	05/05/2016	138.00	Call	Bond Future	3,259.6500	3.2596	3,951.6400	3.9516	21.229	0	0	0
2016/04/11	2050	05/05/2016	137.99	Call	Bond Future	3,269.6500	3.2696	3,961.6400	3.9616	21.164	0	0	0
2016/04/11	2050	05/05/2016	138.01	Call	Bond Future	3,249.6500	3.2496	3,941.6400	3.9416	21.294	0	0	0
2016/04/11	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2050	04/08/2016	139.14	Call	Bond Future	3,247.5200	3.2475	3,951.8400	3.9518	21.688	0	0	0
2016/04/11	2050	04/08/2016			Bond Future	142.3875	142.3875	143.0918	143.0918	0.495	0.0000	0.0000	4,100
2016/04/11	2050	04/08/2016	139.12	Call	Bond Future	3,267.5200	3.2675	3,971.8400	3.9718	21.555	0	0	0
2016/04/11	2050	04/08/2016	139.13	Call	Bond Future	3,257.5200	3.2575	3,961.8400	3.9618	21.621	0	0	0
2016/04/11	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	AL37	05/05/2016			Index Future	473.8090	473.8090	475.1920	475.1920	0.292	0.0000	0.0000	12
2016/04/11	AL37	04/08/2016			Index Future	482.7470	482.7470	484.1500	484.1500	0.291	0.0000	0.0000	0
2016/04/11	AL7T	05/05/2016			Index Future	544.4320	544.4320	546.5960	546.5960	0.397	0.0000	0.0000	0
2016/04/11	AL7T	04/08/2016			Index Future	554.7020	554.7020	556.9000	556.9000	0.396	0.0000	0.0000	0
2016/04/11	ALBI	05/05/2016			Index Future	493.1500	493.1500	495.4210	495.4210	0.461	0.0000	0.0000	499
2016/04/11	ALBI	04/08/2016			Index Future	502.4530	502.4530	504.7610	504.7610	0.459	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
2016/04/11	ALBI	03/11/2016			Index Future	512.1340	512.1340	514.4810	514.4810	0.458	0.0000	0.0000	0
2016/04/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/11	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
2016/04/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/11	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	EL28	05/05/2016			Bond Future	127.3982	127.3982	127.6774	127.6774	0.219	0.0000	0.0000	0
2016/04/11	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	EL28	05/05/2016	128.99	Put	Bond Future	1,591.8300	1.5918	1,312.5700	1.3126	(17.543)	0	0	0
2016/04/11	EL28	05/05/2016	129.01	Put	Bond Future	1,611.8300	1.6118	1,332.5700	1.3326	(17.326)	0	0	0
2016/04/11	EL28	05/05/2016	129.00	Put	Bond Future	1,601.8300	1.6018	1,322.5700	1.3226	(17.434)	0	0	0
2016/04/11	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	EL28	04/08/2016			Bond Future	129.8383	129.8383	130.1217	130.1217	0.218	0.0000	0.0000	0
2016/04/11	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	EL28	04/08/2016	126.86	Call	Bond Future	2,978.2800	2.9783	3,261.7300	3.2617	9.517	0	0	0
2016/04/11	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	EL28	04/08/2016	126.87	Call	Bond Future	2,968.2800	2.9683	3,251.7300	3.2517	9.549	0	0	0
2016/04/11	EL28	04/08/2016	126.88	Call	Bond Future	2,958.2800	2.9583	3,241.7300	3.2417	9.582	0	0	0
2016/04/11	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	ES33	05/05/2016			Bond Future	10.7525	75.7882	10.6758	76.2693	(0.713)	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
2016/04/11	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	ES33	05/05/2016	9.99	Put	Bond Future	5,002.6800	5.0027	4,521.6600	4.5217	(9.615)	0	0	0
2016/04/11	ES33	05/05/2016	10.01	Put	Bond Future	4,865.0400	4.8650	4,384.0200	4.3840	(9.887)	0	0	0
2016/04/11	ES33	05/05/2016	10.00	Put	Bond Future	4,933.8100	4.9338	4,452.7900	4.4528	(9.749)	0	0	0
2016/04/11	ES33	04/08/2016			Bond Future	10.8438	77.2334	10.7646	77.7231	(0.730)	0.0000	0.0000	0
2016/04/11	ES33	04/08/2016	10.24	Put	Bond Future	3,862.1000	3.8621	3,372.3700	3.3724	(12.680)	0	0	0
2016/04/11	ES33	04/08/2016	10.26	Put	Bond Future	3,729.3500	3.7294	3,239.6200	3.2396	(13.132)	0	0	0
2016/04/11	ES33	04/08/2016	10.25	Put	Bond Future	3,795.6800	3.7957	3,305.9500	3.3060	(12.902)	0	0	0
2016/04/11	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	ES33	03/11/2016			Bond Future	10.9343	74.9130	10.8526	75.4113	(0.747)	0.0000	0.0000	0
2016/04/11	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	ES33	03/11/2016	11.31	Call	Bond Future	2,226.4400	2.2264	2,724.7300	2.7247	22.381	0	0	0
2016/04/11	ES33	03/11/2016	11.29	Call	Bond Future	2,110.5300	2.1105	2,608.8200	2.6088	23.610	0	0	0
2016/04/11	ES33	03/11/2016	11.30	Call	Bond Future	2,168.5200	2.1685	2,666.8100	2.6668	22.978	0	0	0
2016/04/11	ES42	05/05/2016			Bond Future	10.9383	79.4531	10.8666	79.9581	(0.656)	0.0000	0.0000	7,270
2016/04/11	GOVI	05/05/2016	518.01	Put	GOVI	256,800.0000	25.6800	235,770.0000	23.5770	(8.189)	0	0	0
2016/04/11	GOVI	05/05/2016			GOVI	492.3300	492.3300	494.4330	494.4330	0.427	0.0000	0.0000	477
2016/04/11	GOVI	05/05/2016	518.00	Put	GOVI	256,700.0000	25.6700	235,670.0000	23.5670	(8.192)	0	0	0
2016/04/11	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	GOVI	05/05/2016	517.99	Put	GOVI	256,600.0000	25.6600	235,570.0000	23.5570	(8.196)	0	0	0
2016/04/11	GOVI	04/08/2016	520.99	Put	GOVI	193,730.0000	19.3730	172,360.0000	17.2360	(11.031)	0	0	0
2016/04/11	GOVI	04/08/2016			GOVI	501.6170	501.6170	503.7540	503.7540	0.426	0.0000	0.0000	26
2016/04/11	GOVI	04/08/2016	521.01	Put	GOVI	193,930.0000	19.3930	172,560.0000	17.2560	(11.019)	0	0	0
2016/04/11	GOVI	04/08/2016	521.00	Put	GOVI	193,830.0000	19.3830	172,460.0000	17.2460	(11.025)	0	0	0
2016/04/11	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	GOVI	03/11/2016	476.11	Call	GOVI	351,720.0000	35.1720	373,450.0000	37.3450	6.178	0	0	0
2016/04/11	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	GOVI	03/11/2016			GOVI	511.2820	511.2820	513.4550	513.4550	0.425	0.0000	0.0000	0
2016/04/11	GOVI	03/11/2016	476.12	Call	GOVI	351,620.0000	35.1620	373,350.0000	37.3350	6.180	0	0	0
2016/04/11	GOVI	03/11/2016	476.13	Call	GOVI	351,520.0000	35.1520	373,250.0000	37.3250	6.182	0	0	0
2016/04/11	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/11	IGOV	05/05/2016			Index Future	240.5540	240.5540	240.9070	240.9070	0.147	0.0000	0.0000	977
2016/04/11	IGOV	04/08/2016			Index Future	245.1120	245.1120	245.4680	245.4680	0.145	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
2016/04/11	IGOV	03/11/2016			Index Future	249.8540	249.8540	250.2150	250.2150	0.144	0.0000	0.0000	0
2016/04/11	ILBI	05/05/2016			Index Future	651.5770	651.5770	652.2760	652.2760	0.107	0.0000	0.0000	0
2016/04/11	ILBI	04/08/2016			Index Future	663.5810	663.5810	664.2870	664.2870	0.106	0.0000	0.0000	157
2016/04/11	IS01	19/12/2016			Interest Rate Swap	100.1508	100.1508	100.1420	100.1420	(0.009)	0.0000	0.0000	0
2016/04/11	IS01	16/03/2017			Interest Rate Swap	100.1947	100.1947	100.1795	100.1795	(0.015)	0.0000	0.0000	0
2016/04/11	IS01	15/06/2017			Interest Rate Swap	99.9409	99.9409	99.9206	99.9206	(0.020)	0.0000	0.0000	0
2016/04/11	IS02	18/12/2017			Interest Rate Swap	100.5827	100.5827	100.5486	100.5486	(0.034)	0.0000	0.0000	0
2016/04/11	IS02	16/03/2018			Interest Rate Swap	100.0458	100.0458	100.0048	100.0048	(0.041)	0.0000	0.0000	0
2016/04/11	IS02	15/06/2018			Interest Rate Swap	99.9126	99.9126	99.8593	99.8593	(0.053)	0.0000	0.0000	0
2016/04/11	IS05	17/12/2020			Interest Rate Swap	100.8797	100.8797	100.7146	100.7146	(0.164)	0.0000	0.0000	0
2016/04/11	IS05	16/03/2021			Interest Rate Swap	100.3954	100.3954	100.2289	100.2289	(0.166)	0.0000	0.0000	0
2016/04/11	IS05	15/06/2021			Interest Rate Swap	99.8746	99.8746	99.7005	99.7005	(0.174)	0.0000	0.0000	0
2016/04/11	IS10	17/12/2025			Interest Rate Swap	102.6841	102.6841	102.3956	102.3956	(0.281)	0.0000	0.0000	0
2016/04/11	IS10	16/03/2026			Interest Rate Swap	99.8990	99.8990	99.5873	99.5873	(0.312)	0.0000	0.0000	0
2016/04/11	IS10	15/06/2026			Interest Rate Swap	98.7582	98.7582	98.4313	98.4313	(0.331)	0.0000	0.0000	0
2016/04/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/11	JBAF	20/04/2016			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2016/04/11	JBAF	18/05/2016			Jibar Tradeable Future	7.3100	92.6900	7.2900	92.7100	(0.274)	0.0000	0.0000	0
2016/04/11	JBAF	15/06/2016			Jibar Tradeable Future	7.4000	92.6000	7.3900	92.6100	(0.135)	0.0000	0.0000	0
2016/04/11	JBAF	20/07/2016			Jibar Tradeable Future	7.5200	92.4800	7.4400	92.5600	(1.064)	0.0000	0.0000	0
2016/04/11	JBAF	17/08/2016			Jibar Tradeable Future	7.5800	92.4200	7.5300	92.4700	(0.660)	0.0000	0.0000	0
2016/04/11	JBAF	21/09/2016			Jibar Tradeable Future	7.6600	92.3400	7.5900	92.4100	(0.914)	0.0000	0.0000	0
2016/04/11	JBAF	21/12/2016			Jibar Tradeable Future	7.8600	92.1400	7.8100	92.1900	(0.636)	0.0000	0.0000	0
2016/04/11	JBAF	15/03/2017			Jibar Tradeable Future	8.0100	91.9900	7.9300	92.0700	(0.999)	0.0000	0.0000	0
2016/04/11	JBAF	21/06/2017			Jibar Tradeable Future	8.1300	91.8700	8.0600	91.9400	(0.861)	0.0000	0.0000	0
2016/04/11	JBAF	20/09/2017			Jibar Tradeable Future	8.2700	91.7300	8.1700	91.8300	(1.209)	0.0000	0.0000	0
2016/04/11	JBAF	20/12/2017			Jibar Tradeable Future	8.3400	91.6600	8.2600	91.7400	(0.959)	0.0000	0.0000	0
2016/04/11	JBAF	20/03/2018			Jibar Tradeable Future	8.4100	91.5900	8.3500	91.6500	(0.713)	0.0000	0.0000	0
2016/04/11	R023	05/05/2016			Bond Future	9.0051	95.2039	8.9335	95.5491	(0.795)	0.0000	0.0000	8,194
2016/04/11	R023	05/05/2016	8.24	Put	Bond Future	3,819.8600	3.8199	3,479.2600	3.4793	(8.917)	0	0	0
2016/04/11	R023	05/05/2016	8.26	Put	Bond Future	3,724.2500	3.7243	3,384.3800	3.3844	(9.126)	0	0	0
2016/04/11	R023	05/05/2016	8.24	Call	Bond Future	48.2400	0.0482	52.8500	0.0529	9.556	0	0	0
2016/04/11	R023	05/05/2016	8.25	Put	Bond Future	3,771.9800	3.7720	3,431.7300	3.4317	(9.020)	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
2016/04/11	R023	05/05/2016	8.25	Call	Bond Future	50.8600	0.0509	55.8200	0.0558	9.752	0	0	0
2016/04/11	R023	05/05/2016	8.26	Call	Bond Future	53.6000	0.0536	58.9400	0.0589	9.963	0	0	0
2016/04/11	R023	04/08/2016	8.24	Call	Bond Future	517.7200	0.5177	575.9600	0.5760	11.249	0	0	0
2016/04/11	R023	04/08/2016	8.25	Put	Bond Future	4,442.0300	4.4420	4,150.1000	4.1501	(6.572)	0	0	0
2016/04/11	R023	04/08/2016			Bond Future	9.0676	97.0193	8.9926	97.3704	(0.828)	0.0000	0.0000	0
2016/04/11	R023	04/08/2016	8.25	Call	Bond Future	527.6900	0.5277	586.8900	0.5869	11.219	0	0	0
2016/04/11	R023	04/08/2016	8.26	Call	Bond Future	537.6500	0.5377	597.7900	0.5978	11.186	0	0	0
2016/04/11	R023	04/08/2016	8.24	Put	Bond Future	4,481.1800	4.4812	4,188.2900	4.1883	(6.536)	0	0	0
2016/04/11	R023	04/08/2016	8.26	Put	Bond Future	4,402.9000	4.4029	4,111.9100	4.1119	(6.609)	0	0	0
2016/04/11	R023	03/11/2016	9.73	Put	Bond Future	1,393.6700	1.3937	1,265.6600	1.2657	(9.185)	0	0	0
2016/04/11	R023	03/11/2016			Bond Future	9.1322	94.9374	9.0535	95.2942	(0.861)	0.0000	0.0000	0
2016/04/11	R023	03/11/2016	9.75	Put	Bond Future	1,365.5800	1.3656	1,239.3900	1.2394	(9.241)	0	0	0
2016/04/11	R023	03/11/2016	9.73	Call	Bond Future	4,050.6700	4.0507	4,279.4700	4.2795	5.648	0	0	0
2016/04/11	R023	03/11/2016	9.74	Put	Bond Future	1,379.5700	1.3796	1,252.4700	1.2525	(9.213)	0	0	0
2016/04/11	R023	03/11/2016	9.74	Call	Bond Future	4,080.2100	4.0802	4,309.9200	4.3099	5.630	0	0	0
2016/04/11	R023	03/11/2016	9.75	Call	Bond Future	4,109.8300	4.1098	4,340.4500	4.3405	5.611	0	0	0
2016/04/11	R035	05/05/2016	10.37	Call	Bond Future	3,957.8500	3.9579	4,566.6300	4.5666	15.382	0	0	0
2016/04/11	R035	05/05/2016			Bond Future	9.8539	93.3953	9.7776	94.0040	(0.774)	0.0000	0.0000	5,096
2016/04/11	R035	05/05/2016	10.35	Call	Bond Future	3,809.5000	3.8095	4,418.2800	4.4183	15.981	0	0	0
2016/04/11	R035	05/05/2016	10.36	Call	Bond Future	3,883.7300	3.8837	4,492.5100	4.4925	15.675	0	0	0
2016/04/11	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R035	04/08/2016			Bond Future	9.9148	95.1762	9.8362	95.7960	(0.793)	0.0000	0.0000	155
2016/04/11	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R035	04/08/2016	10.35	Call	Bond Future	3,314.2100	3.3142	3,933.9400	3.9339	18.699	0	0	0
2016/04/11	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R035	04/08/2016	10.36	Call	Bond Future	3,388.1500	3.3881	4,007.8800	4.0079	18.291	0	0	0
2016/04/11	R035	04/08/2016	10.37	Call	Bond Future	3,462.0000	3.4620	4,081.7300	4.0817	17.901	0	0	0
2016/04/11	R186	05/05/2016	9.25	Call	Bond Future	1,575.5200	1.5755	1,746.9400	1.7469	10.880	0	0	180
2016/04/11	R186	05/05/2016			Bond Future	9.1994	112.7197	9.1381	113.1552	(0.667)	0.0000	0.0000	54,740
2016/04/11	R186	05/05/2016	8.34	Call	Bond Future	48.4100	0.0484	48.7900	0.0488	0.785	0	0	0
2016/04/11	R186	05/05/2016	9.89	Call	Bond Future	4,888.9200	4.8889	5,264.7000	5.2647	7.686	0	0	0
2016/04/11	R186	05/05/2016	8.35	Call	Bond Future	51.1600	0.0512	51.7100	0.0517	1.075	0	0	0
2016/04/11	R186	05/05/2016	8.75	Put	Bond Future	3,578.3400	3.5783	3,172.1500	3.1721	(11.351)	0	0	1,900
2016/04/11	R186	05/05/2016	9.25	Put	Bond Future	1,218.2300	1.2182	954.1700	0.9542	(21.676)	0	0	0
2016/04/11	R186	05/05/2016	8.33	Call	Bond Future	45.8100	0.0458	46.0400	0.0460	0.502	0	0	0
2016/04/11	R186	05/05/2016	8.85	Put	Bond Future	2,994.5400	2.9945	2,606.4000	2.6064	(12.962)	0	0	5,350
2016/04/11	R186	05/05/2016	9.96	Call	Bond Future	5,317.5100	5.3175	5,705.6100	5.7056	7.299	0	0	0
2016/04/11	R186	05/05/2016	9.86	Call	Bond Future	4,707.2900	4.7073	5,077.1100	5.0771	7.856	0	0	0
2016/04/11	R186	05/05/2016	7.56	Put	Bond Future	12,506.6600	12.5067	12,071.1100	12.0711	(3.483)	0	0	0
2016/04/11	R186	05/05/2016	8.35	Put	Bond Future	6,300.5400	6.3005	5,865.6100	5.8656	(6.903)	0	0	0
2016/04/11	R186	05/05/2016	8.75	Call	Bond Future	331.1000	0.3311	360.3900	0.3604	8.846	0	0	180
2016/04/11	R186	05/05/2016	8.34	Put	Bond Future	6,374.2400	6.3742	5,939.1400	5.9391	(6.826)	0	0	0
2016/04/11	R186	05/05/2016	7.56	Call	Bond Future	0.2100	0.0002	0.1400	0.0001	(33.333)	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
2016/04/11	R186	05/05/2016	8.85	Call	Bond Future	481.1500	0.4812	528.4900	0.5285	9.839	0	0	0
2016/04/11	R186	05/05/2016	8.33	Put	Bond Future	6,448.1500	6.4482	6,012.9000	6.0129	(6.750)	0	0	0
2016/04/11	R186	05/05/2016	9.89	Put	Bond Future	145.8800	0.1459	86.1800	0.0862	(40.924)	0	0	180
2016/04/11	R186	05/05/2016	9.96	Put	Bond Future	109.6900	0.1097	62.3100	0.0623	(43.194)	0	0	5,000
2016/04/11	R186	05/05/2016	9.86	Put	Bond Future	164.3200	0.1643	98.6600	0.0987	(39.959)	0	0	5,000
2016/04/11	R186	04/08/2016	8.51	Put	Bond Future	6,332.8200	6.3328	5,970.6400	5.9706	(5.719)	0	0	0
2016/04/11	R186	04/08/2016	10.00	Put	Bond Future	1,081.0200	1.0810	951.3900	0.9514	(11.991)	0	0	6,500
2016/04/11	R186	04/08/2016			Bond Future	9.2594	109.5650	9.1957	110.0080	(0.688)	0.0000	0.0000	521
2016/04/11	R186	04/08/2016	8.50	Put	Bond Future	6,390.2400	6.3902	6,026.8300	6.0268	(5.687)	0	0	0
2016/04/11	R186	04/08/2016	8.51	Call	Bond Future	959.7700	0.9598	1,040.6100	1.0406	8.423	0	0	0
2016/04/11	R186	04/08/2016	8.49	Call	Bond Future	926.5700	0.9266	1,004.9800	1.0050	8.462	0	0	0
2016/04/11	R186	04/08/2016	8.50	Call	Bond Future	943.0700	0.9431	1,022.6800	1.0227	8.442	0	0	0
2016/04/11	R186	04/08/2016	10.00	Call	Bond Future	6,055.6900	6.0557	6,369.0800	6.3691	5.175	0	0	0
2016/04/11	R186	04/08/2016	8.49	Put	Bond Future	6,447.9200	6.4479	6,083.3100	6.0833	(5.655)	0	0	0
2016/04/11	R197	05/05/2016			Bond Future	296.3292	296.3292	296.3579	296.3579	0.010	0.0000	0.0000	1,931
2016/04/11	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R197	05/05/2016	299.99	Put	Bond Future	3,660.8300	3.6608	3,632.1100	3.6321	(0.785)	0	0	0
2016/04/11	R197	05/05/2016	300.01	Put	Bond Future	3,680.8300	3.6808	3,652.1100	3.6521	(0.780)	0	0	0
2016/04/11	R197	05/05/2016	300.00	Put	Bond Future	3,670.8300	3.6708	3,642.1100	3.6421	(0.782)	0	0	0
2016/04/11	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R197	04/08/2016			Bond Future	295.5080	295.5080	295.5347	295.5347	0.009	0.0000	0.0000	0
2016/04/11	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R197	04/08/2016	293.98	Call	Bond Future	1,528.0200	1.5280	1,554.7500	1.5547	1.749	0	0	0
2016/04/11	R197	04/08/2016	293.96	Call	Bond Future	1,548.0200	1.5480	1,574.7500	1.5747	1.727	0	0	0
2016/04/11	R197	04/08/2016	293.97	Call	Bond Future	1,538.0200	1.5380	1,564.7500	1.5647	1.738	0	0	0
2016/04/11	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R202	05/05/2016	246.99	Put	Bond Future	3,719.4100	3.7194	3,566.5100	3.5665	(4.111)	0	0	0
2016/04/11	R202	05/05/2016			Bond Future	244.9067	244.9067	244.9312	244.9312	0.010	0.0000	0.0000	40,414
2016/04/11	R202	05/05/2016	247.01	Put	Bond Future	3,732.0800	3.7321	3,579.2900	3.5793	(4.094)	0	0	0
2016/04/11	R202	05/05/2016	246.99	Call	Bond Future	1,636.0800	1.6361	1,507.7300	1.5077	(7.845)	0	0	0
2016/04/11	R202	05/05/2016	247.00	Put	Bond Future	3,725.7400	3.7257	3,572.9000	3.5729	(4.102)	0	0	0
2016/04/11	R202	05/05/2016	247.00	Call	Bond Future	1,632.4100	1.6324	1,504.1200	1.5041	(7.859)	0	0	0
2016/04/11	R202	05/05/2016	247.01	Call	Bond Future	1,628.7500	1.6288	1,500.5100	1.5005	(7.874)	0	0	0
2016/04/11	R202	04/08/2016	243.25	Call	Bond Future	6,527.6600	6.5277	6,479.9000	6.4799	(0.732)	0	0	0
2016/04/11	R202	04/08/2016			Bond Future	246.1466	246.1466	246.1694	246.1694	0.009	0.0000	0.0000	299
2016/04/11	R202	04/08/2016	243.26	Call	Bond Future	6,521.8400	6.5218	6,474.0600	6.4741	(0.733)	0	0	0
2016/04/11	R202	04/08/2016	243.24	Put	Bond Future	3,626.8700	3.6269	3,556.3300	3.5563	(1.945)	0	0	0
2016/04/11	R202	04/08/2016	243.26	Put	Bond Future	3,635.2200	3.6352	3,564.6400	3.5646	(1.942)	0	0	0
2016/04/11	R202	04/08/2016	243.24	Call	Bond Future	6,533.4900	6.5335	6,485.7500	6.4858	(0.731)	0	0	0
2016/04/11	R202	04/08/2016	243.25	Put	Bond Future	3,631.0400	3.6310	3,560.4800	3.5605	(1.943)	0	0	0
2016/04/11	R203	05/05/2016	7.25	Put	Bond Future	1,056.9100	1.0569	963.4900	0.9635	(8.839)	0	0	0
2016/04/11	R203	05/05/2016			Bond Future	8.0815	101.4493	8.0068	101.5433	(0.924)	0.0000	0.0000	53,812
2016/04/11	R203	05/05/2016	7.26	Call	Bond Future	4.2000	0.0042	4.8000	0.0048	14.286	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
2016/04/11	R203	05/05/2016	7.24	Call	Bond Future	3.6500	0.0037	4.1500	0.0042	13.699	0	0	0
2016/04/11	R203	05/05/2016	7.25	Call	Bond Future	3.9200	0.0039	4.4600	0.0045	13.776	0	0	0
2016/04/11	R203	05/05/2016	7.24	Put	Bond Future	1,069.4000	1.0694	975.9400	0.9759	(8.739)	0	0	0
2016/04/11	R203	05/05/2016	7.26	Put	Bond Future	1,044.4400	1.0444	951.0800	0.9511	(8.939)	0	0	0
2016/04/11	R203	04/08/2016	7.26	Call	Bond Future	67.0700	0.0671	79.2700	0.0793	18.190	0	0	0
2016/04/11	R203	04/08/2016			Bond Future	8.1733	103.3839	8.0813	103.4789	(1.125)	0.0000	0.0000	0
2016/04/11	R203	04/08/2016	7.24	Call	Bond Future	63.9700	0.0640	75.6900	0.0757	18.321	0	0	0
2016/04/11	R203	04/08/2016	7.25	Call	Bond Future	65.4400	0.0654	77.3900	0.0774	18.261	0	0	0
2016/04/11	R203	04/08/2016	7.24	Put	Bond Future	1,034.1700	1.0342	950.8800	0.9509	(8.054)	0	0	0
2016/04/11	R203	04/08/2016	7.26	Put	Bond Future	1,016.3300	1.0163	933.5200	0.9335	(8.148)	0	0	0
2016/04/11	R203	04/08/2016	7.25	Put	Bond Future	1,025.1700	1.0252	942.1100	0.9421	(8.102)	0	0	0
2016/04/11	R203	03/11/2016	8.86	Call	Bond Future	681.6000	0.6816	745.1800	0.7452	9.328	0	0	0
2016/04/11	R203	03/11/2016			Bond Future	8.2878	101.1827	8.1693	101.2785	(1.430)	0.0000	0.0000	0
2016/04/11	R203	03/11/2016	8.84	Call	Bond Future	670.3300	0.6703	733.3900	0.7334	9.407	0	0	0
2016/04/11	R203	03/11/2016	8.85	Call	Bond Future	675.9500	0.6759	739.2800	0.7393	9.369	0	0	0
2016/04/11	R203	03/11/2016	8.84	Put	Bond Future	226.0900	0.2261	193.3900	0.1934	(14.463)	0	0	0
2016/04/11	R203	03/11/2016	8.86	Put	Bond Future	221.3200	0.2213	189.1400	0.1891	(14.540)	0	0	0
2016/04/11	R203	03/11/2016	8.85	Put	Bond Future	223.6900	0.2237	191.2600	0.1913	(14.498)	0	0	0
2016/04/11	R204	05/05/2016	7.75	Call	Bond Future	22.3300	0.0223	24.7600	0.0248	10.882	0	0	0
2016/04/11	R204	05/05/2016			Bond Future	8.4453	102.0417	8.3774	102.1974	(0.804)	0.0000	0.0000	33,783
2016/04/11	R204	05/05/2016	7.76	Call	Bond Future	23.6500	0.0237	26.2800	0.0263	11.121	0	0	0
2016/04/11	R204	05/05/2016	7.74	Put	Bond Future	1,652.8700	1.6529	1,499.4200	1.4994	(9.284)	0	0	0
2016/04/11	R204	05/05/2016	7.76	Put	Bond Future	1,608.6900	1.6087	1,455.6200	1.4556	(9.515)	0	0	0
2016/04/11	R204	05/05/2016	7.74	Call	Bond Future	21.1000	0.0211	23.3500	0.0234	10.664	0	0	0
2016/04/11	R204	05/05/2016	7.75	Put	Bond Future	1,630.7300	1.6307	1,477.4600	1.4775	(9.399)	0	0	0
2016/04/11	R204	04/08/2016			Bond Future	8.5382	99.9462	8.4625	100.1042	(0.886)	0.0000	0.0000	0
2016/04/11	R204	04/08/2016	7.74	Put	Bond Future	1,878.0800	1.8781	1,744.9700	1.7450	(7.088)	0	0	0
2016/04/11	R204	04/08/2016	7.76	Put	Bond Future	1,843.9400	1.8439	1,711.7200	1.7117	(7.171)	0	0	0
2016/04/11	R204	04/08/2016	7.74	Call	Bond Future	194.5600	0.1946	219.4100	0.2194	12.772	0	0	0
2016/04/11	R204	04/08/2016	7.75	Put	Bond Future	1,861.0500	1.8610	1,728.3900	1.7284	(7.128)	0	0	0
2016/04/11	R204	04/08/2016	7.75	Call	Bond Future	198.8400	0.1988	224.1400	0.2241	12.724	0	0	0
2016/04/11	R204	04/08/2016	7.76	Call	Bond Future	203.0400	0.2030	228.7800	0.2288	12.677	0	0	0
2016/04/11	R204	03/11/2016			Bond Future	8.6286	101.8517	8.5438	102.0116	(0.982)	0.0000	0.0000	0
2016/04/11	R204	03/11/2016	9.21	Put	Bond Future	541.4100	0.5414	484.7400	0.4847	(10.467)	0	0	0
2016/04/11	R204	03/11/2016	9.23	Put	Bond Future	529.8800	0.5299	474.0700	0.4741	(10.533)	0	0	0
2016/04/11	R204	03/11/2016	9.22	Put	Bond Future	535.4800	0.5355	479.2500	0.4792	(10.501)	0	0	0
2016/04/11	R204	03/11/2016	9.22	Call	Bond Future	1,642.4600	1.6425	1,746.1600	1.7462	6.314	0	0	0
2016/04/11	R204	03/11/2016	9.21	Call	Bond Future	1,629.8000	1.6298	1,733.0600	1.7331	6.336	0	0	0
2016/04/11	R204	03/11/2016	9.23	Call	Bond Future	1,655.4400	1.6554	1,759.5600	1.7596	6.290	0	0	0
2016/04/11	R207	05/05/2016	7.86	Put	Bond Future	2,387.6200	2.3876	2,171.1400	2.1711	(9.067)	0	0	0
2016/04/11	R207	05/05/2016			Bond Future	8.6326	98.0104	8.5601	98.2294	(0.839)	0.0000	0.0000	67,366
2016/04/11	R207	05/05/2016	7.85	Put	Bond Future	2,417.4900	2.4175	2,200.8200	2.2008	(8.963)	0	0	0
2016/04/11	R207	05/05/2016	7.56	Put	Bond Future	3,307.3700	3.3074	3,088.5000	3.0885	(6.618)	0	0	0
2016/04/11	R207	05/05/2016	7.84	Put	Bond Future	2,447.4400	2.4474	2,230.5900	2.2306	(8.860)	0	0	0
2016/04/11	R207	05/05/2016	7.56	Call	Bond Future	3.1200	0.0031	3.1900	0.0032	2.244	0	0	43
2016/04/11	R207	05/05/2016	7.85	Call	Bond Future	20.1800	0.0202	22.4500	0.0225	11.249	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
2016/04/11	R207	05/05/2016	7.86	Call	Bond Future	21.4000	0.0214	23.8600	0.0239	11.495	0	0	0
2016/04/11	R207	05/05/2016	7.84	Call	Bond Future	19.0200	0.0190	21.1100	0.0211	10.988	0	0	0
2016/04/11	R207	04/08/2016			Bond Future	8.7165	96.2350	8.6382	96.4574	(0.899)	0.0000	0.0000	0
2016/04/11	R207	04/08/2016	7.99	Put	Bond Future	2,411.7400	2.4117	2,230.4300	2.2304	(7.518)	0	0	0
2016/04/11	R207	04/08/2016	8.01	Put	Bond Future	2,366.7000	2.3667	2,186.7500	2.1868	(7.603)	0	0	0
2016/04/11	R207	04/08/2016	8.00	Put	Bond Future	2,389.1700	2.3892	2,208.5400	2.2085	(7.560)	0	0	0
2016/04/11	R207	04/08/2016	8.01	Call	Bond Future	338.2700	0.3383	380.7300	0.3807	12.552	0	0	0
2016/04/11	R207	04/08/2016	7.99	Call	Bond Future	325.1300	0.3251	366.2300	0.3662	12.641	0	0	0
2016/04/11	R207	04/08/2016	8.00	Call	Bond Future	331.6500	0.3316	373.4300	0.3734	12.598	0	0	0
2016/04/11	R207	02/02/2017	9.24	Call	Bond Future	2,115.4000	2.1154	2,248.2800	2.2483	6.282	0	0	0
2016/04/11	R207	02/02/2017			Bond Future	8.8328	96.4351	8.7414	96.6616	(1.035)	0.0000	0.0000	0
2016/04/11	R207	02/02/2017	8.91	Call	Bond Future	1,644.9400	1.6449	1,759.3500	1.7594	6.955	0	0	62
2016/04/11	R207	02/02/2017	9.22	Call	Bond Future	2,085.2000	2.0852	2,216.9900	2.2170	6.320	0	0	0
2016/04/11	R207	02/02/2017	9.23	Call	Bond Future	2,100.2800	2.1003	2,232.6100	2.2326	6.301	0	0	0
2016/04/11	R207	02/02/2017	8.91	Put	Bond Future	1,454.1400	1.4541	1,342.0500	1.3421	(7.708)	0	0	0
2016/04/11	R207	02/02/2017	9.22	Put	Bond Future	1,132.8100	1.1328	1,038.1000	1.0381	(8.361)	0	0	0
2016/04/11	R207	02/02/2017	9.24	Put	Bond Future	1,114.1400	1.1141	1,020.5200	1.0205	(8.403)	0	0	0
2016/04/11	R207	02/02/2017	9.23	Put	Bond Future	1,123.4500	1.1234	1,029.2800	1.0293	(8.382)	0	0	0
2016/04/11	R208	05/05/2016	7.99	Call	Bond Future	32.1500	0.0321	34.6500	0.0346	7.776	0	0	0
2016/04/11	R208	05/05/2016	8.00	Put	Bond Future	2,868.5900	2.8686	2,622.0600	2.6221	(8.594)	0	0	0
2016/04/11	R208	05/05/2016			Bond Future	8.7475	92.9134	8.6806	93.1627	(0.764)	0.0000	0.0000	46,641
2016/04/11	R208	05/05/2016	8.00	Call	Bond Future	33.9800	0.0340	36.7100	0.0367	8.034	0	0	0
2016/04/11	R208	05/05/2016	8.01	Call	Bond Future	35.9000	0.0359	38.8600	0.0389	8.245	0	0	0
2016/04/11	R208	05/05/2016	7.99	Put	Bond Future	2,905.3900	2.9054	2,658.6300	2.6586	(8.493)	0	0	0
2016/04/11	R208	05/05/2016	8.01	Put	Bond Future	2,831.8900	2.8319	2,585.5900	2.5856	(8.697)	0	0	0
2016/04/11	R208	04/08/2016	8.01	Put	Bond Future	3,299.8400	3.2998	3,087.0500	3.0870	(6.448)	0	0	0
2016/04/11	R208	04/08/2016			Bond Future	8.8173	94.6852	8.7464	94.9385	(0.805)	0.0000	0.0000	0
2016/04/11	R208	04/08/2016	8.00	Put	Bond Future	3,329.6000	3.3296	3,116.1200	3.1161	(6.412)	0	0	0
2016/04/11	R208	04/08/2016	7.99	Call	Bond Future	352.9700	0.3530	392.1600	0.3922	11.103	0	0	0
2016/04/11	R208	04/08/2016	8.00	Call	Bond Future	360.1300	0.3601	400.0000	0.4000	11.071	0	0	0
2016/04/11	R208	04/08/2016	8.01	Call	Bond Future	367.4000	0.3674	407.9600	0.4080	11.040	0	0	0
2016/04/11	R208	04/08/2016	7.99	Put	Bond Future	3,359.4800	3.3595	3,145.3200	3.1453	(6.375)	0	0	0
2016/04/11	R208	03/11/2016	9.59	Put	Bond Future	874.5800	0.8746	790.4900	0.7905	(9.615)	0	0	0
2016/04/11	R208	03/11/2016			Bond Future	8.8838	93.0874	8.8084	93.3446	(0.849)	0.0000	0.0000	0
2016/04/11	R208	03/11/2016	9.58	Put	Bond Future	884.1400	0.8841	799.3900	0.7994	(9.586)	0	0	0
2016/04/11	R208	03/11/2016	9.57	Call	Bond Future	3,195.3000	3.1953	3,367.1400	3.3671	5.378	0	0	0
2016/04/11	R208	03/11/2016	9.58	Call	Bond Future	3,218.4400	3.2184	3,390.9400	3.3909	5.360	0	0	0
2016/04/11	R208	03/11/2016	9.59	Call	Bond Future	3,241.8800	3.2419	3,415.0400	3.4150	5.341	0	0	0
2016/04/11	R208	03/11/2016	9.57	Put	Bond Future	894.0200	0.8940	808.6100	0.8086	(9.553)	0	0	0
2016/04/11	R209	05/05/2016			Bond Future	9.7924	69.8971	9.7162	70.4006	(0.778)	0.0000	0.0000	30,575
2016/04/11	R209	05/05/2016	9.00	Call	Bond Future	85.6400	0.0856	93.6000	0.0936	9.295	0	0	6,700
2016/04/11	R209	05/05/2016	8.25	Put	Bond Future	11,388.8200	11.3888	10,885.2400	10.8852	(4.422)	0	0	0
2016/04/11	R209	05/05/2016	8.99	Put	Bond Future	5,678.3600	5.6784	5,182.3300	5.1823	(8.735)	0	0	0
2016/04/11	R209	05/05/2016	9.01	Put	Bond Future	5,538.9000	5.5389	5,043.9700	5.0440	(8.936)	0	0	0
2016/04/11	R209	05/05/2016	9.00	Put	Bond Future	5,608.4900	5.6085	5,113.0000	5.1130	(8.835)	0	0	0
2016/04/11	R209	05/05/2016	9.01	Call	Bond Future	89.8700	0.0899	98.3900	0.0984	9.480	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
2016/04/11	R209	05/05/2016	8.25	Call	Bond Future	0.7900	0.0008	0.6600	0.0007	(16.456)	0	0	6,700
2016/04/11	R209	05/05/2016	8.99	Call	Bond Future	81.5800	0.0816	89.0000	0.0890	9.095	0	0	0
2016/04/11	R209	04/08/2016	9.70	Put	Bond Future	3,399.1400	3.3991	3,095.8600	3.0959	(8.922)	0	0	250
2016/04/11	R209	04/08/2016	9.26	Call	Bond Future	1,336.5900	1.3366	1,468.3900	1.4684	9.861	0	0	0
2016/04/11	R209	04/08/2016			Bond Future	9.8487	71.2300	9.7703	71.7426	(0.796)	0.0000	0.0000	190
2016/04/11	R209	04/08/2016	9.40	Put	Bond Future	4,654.9500	4.6550	4,297.5500	4.2975	(7.678)	0	0	0
2016/04/11	R209	04/08/2016	9.60	Put	Bond Future	3,787.5500	3.7875	3,465.8100	3.4658	(8.495)	0	0	0
2016/04/11	R209	04/08/2016	10.60	Call	Bond Future	5,776.2400	5.7762	6,140.2200	6.1402	6.301	0	0	5,760
2016/04/11	R209	04/08/2016	9.24	Call	Bond Future	1,296.5800	1.2966	1,425.1600	1.4252	9.917	0	0	0
2016/04/11	R209	04/08/2016	9.70	Call	Bond Future	2,421.5900	2.4216	2,630.9500	2.6310	8.646	0	0	0
2016/04/11	R209	04/08/2016	10.29	Call	Bond Future	4,486.8400	4.4868	4,802.6400	4.8026	7.038	0	0	0
2016/04/11	R209	04/08/2016	9.25	Call	Bond Future	1,316.4900	1.3165	1,446.6700	1.4467	9.888	0	0	0
2016/04/11	R209	04/08/2016	9.40	Call	Bond Future	1,638.9400	1.6389	1,794.1800	1.7942	9.472	0	0	250
2016/04/11	R209	04/08/2016	10.60	Put	Bond Future	1,144.2700	1.1443	995.6100	0.9956	(12.992)	0	0	0
2016/04/11	R209	04/08/2016	9.24	Put	Bond Future	5,436.9900	5.4370	5,052.9300	5.0529	(7.064)	0	0	0
2016/04/11	R209	04/08/2016	9.60	Call	Bond Future	2,140.4200	2.1404	2,331.3200	2.3313	8.919	0	0	5,760
2016/04/11	R209	04/08/2016	9.26	Put	Bond Future	5,335.0000	5.3350	4,954.1600	4.9542	(7.139)	0	0	0
2016/04/11	R209	04/08/2016	9.25	Put	Bond Future	5,385.8500	5.3859	5,003.3900	5.0034	(7.101)	0	0	0
2016/04/11	R209	04/08/2016	10.29	Put	Bond Future	1,705.6200	1.7056	1,508.7800	1.5088	(11.541)	0	0	250
2016/04/11	R209	03/11/2016	10.26	Call	Bond Future	5,023.5800	5.0236	5,326.1900	5.3262	6.024	0	0	0
2016/04/11	R209	03/11/2016			Bond Future	9.9018	69.4371	9.8213	69.9588	(0.813)	0.0000	0.0000	0
2016/04/11	R209	03/11/2016	10.24	Call	Bond Future	4,950.8600	4.9509	5,250.8300	5.2508	6.059	0	0	0
2016/04/11	R209	03/11/2016	10.25	Call	Bond Future	4,987.1700	4.9872	5,288.4600	5.2885	6.041	0	0	0
2016/04/11	R209	03/11/2016	10.24	Put	Bond Future	2,823.5800	2.8236	2,601.9100	2.6019	(7.851)	0	0	0
2016/04/11	R209	03/11/2016	10.25	Put	Bond Future	2,798.5400	2.7985	2,578.1900	2.5782	(7.874)	0	0	0
2016/04/11	R209	03/11/2016	10.26	Put	Bond Future	2,773.7000	2.7737	2,554.6700	2.5547	(7.897)	0	0	0
2016/04/11	R210	05/05/2016			Bond Future	182.0470	182.0470	182.4420	182.4420	0.217	0.0000	0.0000	1,441
2016/04/11	R210	05/05/2016	184.99	Put	Bond Future	2,943.0000	2.9430	2,548.0300	2.5480	(13.421)	0	0	0
2016/04/11	R210	05/05/2016	185.00	Put	Bond Future	2,953.0000	2.9530	2,558.0300	2.5580	(13.375)	0	0	0
2016/04/11	R210	05/05/2016	185.01	Put	Bond Future	2,963.0000	2.9630	2,568.0300	2.5680	(13.330)	0	0	0
2016/04/11	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R210	04/08/2016			Bond Future	185.5337	185.5337	185.9346	185.9346	0.216	0.0000	0.0000	0
2016/04/11	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R210	04/08/2016	181.50	Call	Bond Future	4,033.7000	4.0337	4,434.6100	4.4346	9.939	0	0	0
2016/04/11	R210	04/08/2016	181.52	Call	Bond Future	4,013.7000	4.0137	4,414.6100	4.4146	9.989	0	0	0
2016/04/11	R210	04/08/2016	181.51	Call	Bond Future	4,023.7000	4.0237	4,424.6100	4.4246	9.964	0	0	0
2016/04/11	R211	05/05/2016	139.01	Put	Bond Future	1,005.8900	1.0059	866.4000	0.8664	(13.867)	0	0	0
2016/04/11	R211	05/05/2016			Bond Future	138.0041	138.0041	138.1436	138.1436	0.101	0.0000	0.0000	62
2016/04/11	R211	05/05/2016	139.00	Put	Bond Future	995.8900	0.9959	856.4000	0.8564	(14.007)	0	0	0
2016/04/11	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/11	R211	05/05/2016	138.99	Put	Bond Future	985.8900	0.9859	846.4000	0.8464	(14.149)	0	0	0
2016/04/11	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R211	04/08/2016			Bond Future	138.8876	138.8876	139.0286	139.0286	0.102	0.0000	0.0000	0
2016/04/11	R211	04/08/2016	137.09	Call	Bond Future	1,797.6000	1.7976	1,938.6100	1.9386	7.844	0	0	0
2016/04/11	R211	04/08/2016	137.07	Call	Bond Future	1,817.6000	1.8176	1,958.6100	1.9586	7.758	0	0	0
2016/04/11	R211	04/08/2016	137.08	Call	Bond Future	1,807.6000	1.8076	1,948.6100	1.9486	7.801	0	0	0
2016/04/11	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R212	05/05/2016			Bond Future	143.9916	143.9916	144.0053	144.0053	0.009	0.0000	0.0000	3,488
2016/04/11	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R212	05/05/2016	144.99	Put	Bond Future	998.3700	0.9984	984.7200	0.9847	(1.367)	0	0	0
2016/04/11	R212	05/05/2016	145.01	Put	Bond Future	1,018.3700	1.0184	1,004.7200	1.0047	(1.340)	0	0	0
2016/04/11	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R212	05/05/2016	145.00	Put	Bond Future	1,008.3700	1.0084	994.7200	0.9947	(1.354)	0	0	0
2016/04/11	R212	04/08/2016	142.43	Call	Bond Future	2,388.0000	2.3880	2,400.7000	2.4007	0.532	0	0	0
2016/04/11	R212	04/08/2016			Bond Future	144.8180	144.8180	144.8307	144.8307	0.009	0.0000	0.0000	0
2016/04/11	R212	04/08/2016	142.44	Call	Bond Future	2,378.0000	2.3780	2,390.7000	2.3907	0.534	0	0	0
2016/04/11	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/11	R212	04/08/2016	142.42	Call	Bond Future	2,398.0000	2.3980	2,410.7000	2.4107	0.530	0	0	0
2016/04/11	R213	05/05/2016	8.74	Put	Bond Future	6,393.0900	6.3931	5,986.4500	5.9864	(6.361)	0	0	0
2016/04/11	R213	05/05/2016	8.76	Put	Bond Future	6,250.8200	6.2508	5,844.4000	5.8444	(6.502)	0	0	0
2016/04/11	R213	05/05/2016			Bond Future	9.6478	80.6994	9.5867	81.1055	(0.634)	0.0000	0.0000	47,733
2016/04/11	R213	05/05/2016	8.75	Put	Bond Future	6,321.8600	6.3219	5,915.3200	5.9153	(6.431)	0	0	0
2016/04/11	R213	05/05/2016	8.74	Call	Bond Future	46.1100	0.0461	45.5800	0.0456	(1.149)	0	0	0
2016/04/11	R213	05/05/2016	8.75	Call	Bond Future	48.6300	0.0486	48.2000	0.0482	(0.884)	0	0	0
2016/04/11	R213	05/05/2016	8.76	Call	Bond Future	51.2500	0.0513	50.9400	0.0509	(0.605)	0	0	0
2016/04/11	R213	04/08/2016			Bond Future	9.7049	82.2382	9.6419	82.6516	(0.649)	0.0000	0.0000	462
2016/04/11	R213	04/08/2016	8.99	Put	Bond Future	5,950.7200	5.9507	5,619.8600	5.6199	(5.560)	0	0	0
2016/04/11	R213	04/08/2016	9.01	Put	Bond Future	5,843.9100	5.8439	5,515.4000	5.5154	(5.621)	0	0	0
2016/04/11	R213	04/08/2016	9.00	Put	Bond Future	5,897.1700	5.8972	5,567.4900	5.5675	(5.590)	0	0	0
2016/04/11	R213	04/08/2016	9.01	Call	Bond Future	1,111.0200	1.1110	1,195.8900	1.1959	7.639	0	0	0
2016/04/11	R213	04/08/2016	8.99	Call	Bond Future	1,075.7700	1.0758	1,158.2900	1.1583	7.671	0	0	0
2016/04/11	R213	04/08/2016	9.00	Call	Bond Future	1,093.2900	1.0933	1,176.9900	1.1770	7.656	0	0	0
2016/04/11	R213	03/11/2016			Bond Future	9.7620	80.2550	9.6972	80.6753	(0.664)	0.0000	0.0000	0
2016/04/11	R213	03/11/2016	10.18	Put	Bond Future	2,560.6600	2.5607	2,384.5200	2.3845	(6.879)	0	0	0
2016/04/11	R213	03/11/2016	10.20	Put	Bond Future	2,513.7500	2.5138	2,339.7700	2.3398	(6.921)	0	0	0
2016/04/11	R213	03/11/2016	10.18	Call	Bond Future	5,195.2700	5.1953	5,439.4700	5.4395	4.700	0	0	0
2016/04/11	R213	03/11/2016	10.19	Put	Bond Future	2,537.0000	2.5370	2,361.9400	2.3619	(6.900)	0	0	0
2016/04/11	R213	03/11/2016	10.19	Call	Bond Future	5,233.1000	5.2331	5,478.3800	5.4784	4.687	0	0	0
2016/04/11	R213	03/11/2016	10.20	Call	Bond Future	5,271.2600	5.2713	5,517.6200	5.5176	4.674	0	0	0
2016/04/11	R214	05/05/2016	9.01	Call	Bond Future	52.2000	0.0522	54.0900	0.0541	3.621	0	0	0
2016/04/11	R214	05/05/2016	9.30	Put	Bond Future	4,588.0500	4.5881	4,123.9600	4.1240	(10.115)	0	0	0

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2016/04/11	R214	05/05/2016			Bond Future	9.9171	69.9126	9.8459	70.3956	(0.717)	0.0000	0.0000	32,450
2016/04/11	R214	05/05/2016	8.99	Call	Bond Future	46.9500	0.0470	48.4200	0.0484	3.131	0	0	0
2016/04/11	R214	05/05/2016	9.00	Call	Bond Future	49.5200	0.0495	51.1900	0.0512	3.372	0	0	0
2016/04/11	R214	05/05/2016	8.99	Put	Bond Future	6,811.6300	6.8116	6,330.0200	6.3300	(7.070)	0	0	0
2016/04/11	R214	05/05/2016	9.01	Put	Bond Future	6,659.5800	6.6596	6,178.3900	6.1784	(7.226)	0	0	0
2016/04/11	R214	05/05/2016	9.30	Call	Bond Future	202.9100	0.2029	221.9000	0.2219	9.359	0	0	0
2016/04/11	R214	05/05/2016	9.00	Put	Bond Future	6,735.4800	6.7355	6,254.0700	6.2541	(7.147)	0	0	0
2016/04/11	R214	04/08/2016	9.25	Put	Bond Future	6,258.4300	6.2584	5,871.0600	5.8711	(6.190)	0	0	0
2016/04/11	R214	04/08/2016	11.30	Call	Bond Future	8,520.5900	8.5206	8,933.1100	8.9331	4.841	0	0	5,800
2016/04/11	R214	04/08/2016	9.24	Call	Bond Future	1,114.9100	1.1149	1,217.8800	1.2179	9.236	0	0	0
2016/04/11	R214	04/08/2016			Bond Future	9.9722	71.2458	9.8990	71.7375	(0.733)	0.0000	0.0000	100
2016/04/11	R214	04/08/2016	9.30	Call	Bond Future	1,226.8900	1.2269	1,338.5200	1.3385	9.099	0	0	1,300
2016/04/11	R214	04/08/2016	8.55	Put	Bond Future	11,026.3800	11.0264	10,566.6000	10.5666	(4.170)	0	0	0
2016/04/11	R214	04/08/2016	9.25	Call	Bond Future	1,133.1000	1.1331	1,237.4900	1.2375	9.213	0	0	0
2016/04/11	R214	04/08/2016	11.30	Put	Bond Future	525.5600	0.5256	446.3200	0.4463	(15.077)	0	0	0
2016/04/11	R214	04/08/2016	10.30	Put	Bond Future	2,035.8000	2.0358	1,825.1000	1.8251	(10.350)	0	0	0
2016/04/11	R214	04/08/2016	9.26	Call	Bond Future	1,151.4800	1.1515	1,257.3000	1.2573	9.190	0	0	0
2016/04/11	R214	04/08/2016	9.30	Put	Bond Future	5,977.2700	5.9773	5,597.1400	5.5971	(6.360)	0	0	0
2016/04/11	R214	04/08/2016	8.55	Call	Bond Future	306.2800	0.3063	338.2600	0.3383	10.441	0	0	1,300
2016/04/11	R214	04/08/2016	9.24	Put	Bond Future	6,315.6100	6.3156	5,926.8200	5.9268	(6.156)	0	0	0
2016/04/11	R214	04/08/2016	10.30	Call	Bond Future	4,170.0000	4.1700	4,451.0600	4.4511	6.740	0	0	5,800
2016/04/11	R214	04/08/2016	9.26	Put	Bond Future	6,201.5700	6.2016	5,815.6300	5.8156	(6.223)	0	0	0
2016/04/11	R214	03/11/2016	10.35	Put	Bond Future	2,963.8400	2.9638	2,747.0500	2.7470	(7.314)	0	0	0
2016/04/11	R214	03/11/2016			Bond Future	10.0269	69.3066	9.9518	69.8070	(0.749)	0.0000	0.0000	0
2016/04/11	R214	03/11/2016	10.34	Put	Bond Future	2,990.0700	2.9901	2,772.0000	2.7720	(7.293)	0	0	0
2016/04/11	R214	03/11/2016	10.35	Call	Bond Future	5,048.7700	5.0488	5,332.4300	5.3324	5.618	0	0	0
2016/04/11	R214	03/11/2016	10.33	Call	Bond Future	4,975.4800	4.9755	5,256.5900	5.2566	5.650	0	0	0
2016/04/11	R214	03/11/2016	10.34	Call	Bond Future	5,012.0800	5.0121	5,294.4600	5.2945	5.634	0	0	0
2016/04/11	R214	03/11/2016	10.33	Put	Bond Future	3,016.5000	3.0165	2,797.1600	2.7972	(7.271)	0	0	0
2016/04/11	R248	05/05/2016			Bond Future	9.9979	89.7561	9.9267	90.3675	(0.712)	0.0000	0.0000	63,272
2016/04/11	R248	05/05/2016	8.99	Put	Bond Future	9,454.9200	9.4549	8,843.7800	8.8438	(6.464)	0	0	0
2016/04/11	R248	05/05/2016	9.01	Put	Bond Future	9,255.4200	9.2554	8,644.5600	8.6446	(6.600)	0	0	0
2016/04/11	R248	05/05/2016	8.99	Call	Bond Future	37.8900	0.0379	38.1500	0.0382	0.686	0	0	0
2016/04/11	R248	05/05/2016	9.00	Put	Bond Future	9,354.9800	9.3550	8,743.9800	8.7440	(6.531)	0	0	0
2016/04/11	R248	05/05/2016	9.00	Call	Bond Future	40.0400	0.0400	40.4400	0.0404	0.999	0	0	0
2016/04/11	R248	05/05/2016	9.01	Call	Bond Future	42.3800	0.0424	42.9200	0.0429	1.274	0	0	0
2016/04/11	R248	04/08/2016			Bond Future	10.0560	91.4676	9.9827	92.0900	(0.729)	0.0000	0.0000	0
2016/04/11	R248	04/08/2016	9.25	Call	Bond Future	1,269.7200	1.2697	1,387.5600	1.3876	9.281	0	0	0
2016/04/11	R248	04/08/2016	9.24	Put	Bond Future	8,652.7900	8.6528	8,146.5800	8.1466	(5.850)	0	0	0
2016/04/11	R248	04/08/2016	9.26	Put	Bond Future	8,500.6900	8.5007	7,997.8600	7.9979	(5.915)	0	0	0
2016/04/11	R248	04/08/2016	9.25	Put	Bond Future	8,576.6100	8.5766	8,072.0900	8.0721	(5.883)	0	0	0
2016/04/11	R248	04/08/2016	9.26	Call	Bond Future	1,291.0300	1.2910	1,410.5600	1.4106	9.258	0	0	0
2016/04/11	R248	04/08/2016	9.24	Call	Bond Future	1,248.4900	1.2485	1,364.6400	1.3646	9.303	0	0	0
2016/04/11	R248	03/11/2016	10.38	Call	Bond Future	6,162.7800	6.1628	6,511.5400	6.5115	5.659	0	0	0
2016/04/11	R248	03/11/2016			Bond Future	10.1137	88.7726	10.0384	89.4059	(0.745)	0.0000	0.0000	0
2016/04/11	R248	03/11/2016	10.39	Call	Bond Future	6,208.3000	6.2083	6,558.6600	6.5587	5.643	0	0	0
2016/04/11	R248	03/11/2016	10.37	Put	Bond Future	4,023.5400	4.0235	3,737.4000	3.7374	(7.112)	0	0	0

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2016/04/11	R248	03/11/2016	10.39	Put	Bond Future	3,955.1600	3.9552	3,672.2200	3.6722	(7.154)	0	0	0
2016/04/11	R248	03/11/2016	10.37	Call	Bond Future	6,117.1100	6.1171	6,464.2700	6.4643	5.675	0	0	0
2016/04/11	R248	03/11/2016	10.38	Put	Bond Future	3,989.3500	3.9894	3,704.8100	3.7048	(7.132)	0	0	0

Total **726681**