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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/04/2016 TO 15/04/2016

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	2025	05/05/2016			Bond Future	124.9719	124.9719	125.3856	125.3856	0.331	0.0000	0.0000	4,532
2016/04/15	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2025	05/05/2016	125.99	Put	Bond Future	1,018.0800	1.0181	604.4000	0.6044	(40.633)	0	0	0
2016/04/15	2025	05/05/2016	126.01	Put	Bond Future	1,038.0800	1.0381	624.4000	0.6244	(39.850)	0	0	0
2016/04/15	2025	05/05/2016	126.00	Put	Bond Future	1,028.0800	1.0281	614.4000	0.6144	(40.238)	0	0	0
2016/04/15	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2025	04/08/2016			Bond Future	126.0954	126.0954	126.5153	126.5153	0.333	0.0000	0.0000	0
2016/04/15	2025	04/08/2016	123.86	Call	Bond Future	2,235.4400	2.2354	2,655.3400	2.6553	18.784	0	0	0
2016/04/15	2025	04/08/2016	123.87	Call	Bond Future	2,225.4400	2.2254	2,645.3400	2.6453	18.868	0	0	0
2016/04/15	2025	04/08/2016	123.85	Call	Bond Future	2,245.4400	2.2454	2,665.3400	2.6653	18.700	0	0	0
2016/04/15	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2030	05/05/2016	8.99	Put	Bond Future	2,629.7200	2.6297	3,016.0100	3.0160	14.689	0	0	0
2016/04/15	2030	05/05/2016	9.01	Put	Bond Future	2,482.4300	2.4824	2,868.7200	2.8687	15.561	0	0	0
2016/04/15	2030	05/05/2016			Bond Future	9.3540	91.8278	9.4087	91.4415	0.585	0.0000	0.0000	17,714
2016/04/15	2030	05/05/2016	9.00	Put	Bond Future	2,556.0300	2.5560	2,942.3200	2.9423	15.113	0	0	0
2016/04/15	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2030	04/08/2016	10.17	Call	Bond Future	5,087.0500	5.0870	4,692.1700	4.6922	(7.762)	0	0	0
2016/04/15	2030	04/08/2016			Bond Future	9.4101	89.5689	9.4669	89.1740	0.603	0.0000	0.0000	40
2016/04/15	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2032	05/05/2016			Bond Future	9.4886	90.8242	9.5433	90.4141	0.577	0.0000	0.0000	9,421
2016/04/15	2032	05/05/2016	8.99	Put	Bond Future	4,019.5400	4.0195	4,379.4800	4.3795	8.955	0	0	0
2016/04/15	2032	05/05/2016	9.01	Put	Bond Future	3,877.1500	3.8771	4,232.5500	4.2325	9.167	0	0	0
2016/04/15	2032	05/05/2016	9.00	Put	Bond Future	3,948.1100	3.9481	4,305.8100	4.3058	9.060	0	0	0
2016/04/15	2032	05/05/2016	9.01	Call	Bond Future	171.0500	0.1711	116.3400	0.1163	(31.985)	0	0	0
2016/04/15	2032	05/05/2016	8.99	Call	Bond Future	153.7400	0.1537	103.5700	0.1036	(32.633)	0	0	0
2016/04/15	2032	05/05/2016	9.00	Call	Bond Future	162.2100	0.1622	109.8000	0.1098	(32.310)	0	0	0
2016/04/15	2032	04/08/2016	9.01	Call	Bond Future	1,404.7400	1.4047	1,268.3900	1.2684	(9.706)	0	0	0
2016/04/15	2032	04/08/2016			Bond Future	9.5438	92.5542	9.6004	92.1352	0.594	0.0000	0.0000	136
2016/04/15	2032	04/08/2016	8.99	Call	Bond Future	1,359.3200	1.3593	1,226.1200	1.2261	(9.799)	0	0	0
2016/04/15	2032	04/08/2016	9.00	Call	Bond Future	1,381.9100	1.3819	1,247.1300	1.2471	(9.753)	0	0	0
2016/04/15	2032	04/08/2016	8.99	Put	Bond Future	5,611.4300	5.6114	5,897.3000	5.8973	5.094	0	0	0
2016/04/15	2032	04/08/2016	9.01	Put	Bond Future	5,498.2200	5.4982	5,780.9400	5.7809	5.142	0	0	0
2016/04/15	2032	04/08/2016	9.00	Put	Bond Future	5,554.6500	5.5547	5,838.9400	5.8389	5.118	0	0	0

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2016/04/15	2032	03/11/2016			Bond Future	9.5956	90.1580	9.6541	89.7308	0.609	0.0000	0.0000	0
2016/04/15	2032	03/11/2016	10.28	Put	Bond Future	2,053.2100	2.0532	2,173.7100	2.1737	5.869	0	0	0
2016/04/15	2032	03/11/2016	10.30	Put	Bond Future	2,011.5700	2.0116	2,130.1300	2.1301	5.894	0	0	0
2016/04/15	2032	03/11/2016	10.29	Put	Bond Future	2,032.1900	2.0322	2,151.7100	2.1517	5.881	0	0	0
2016/04/15	2032	03/11/2016	10.30	Call	Bond Future	6,964.5700	6.9646	6,655.9700	6.6560	(4.431)	0	0	0
2016/04/15	2032	03/11/2016	10.28	Call	Bond Future	6,871.2200	6.8712	6,564.5600	6.5646	(4.463)	0	0	0
2016/04/15	2032	03/11/2016	10.29	Call	Bond Future	6,917.7300	6.9177	6,610.0900	6.6101	(4.447)	0	0	0
2016/04/15	2033	05/05/2016			Bond Future	105.7740	105.7740	105.7849	105.7849	0.010	0.0000	0.0000	1,032
2016/04/15	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2033	05/05/2016	102.40	Call	Bond Future	3,373.9800	3.3740	3,384.9000	3.3849	0.324	0	0	0
2016/04/15	2033	05/05/2016	102.41	Call	Bond Future	3,363.9800	3.3640	3,374.9000	3.3749	0.325	0	0	0
2016/04/15	2033	05/05/2016	102.39	Call	Bond Future	3,383.9800	3.3840	3,394.9000	3.3949	0.323	0	0	0
2016/04/15	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2033	04/08/2016	104.99	Call	Bond Future	2,807.8300	2.8078	2,817.5200	2.8175	0.345	0	0	0
2016/04/15	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2033	04/08/2016			Bond Future	107.7978	107.7978	107.8075	107.8075	0.009	0.0000	0.0000	2,313
2016/04/15	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2033	04/08/2016	105.00	Call	Bond Future	2,797.8300	2.7978	2,807.5200	2.8075	0.346	0	0	0
2016/04/15	2033	04/08/2016	105.01	Call	Bond Future	2,787.8300	2.7878	2,797.5200	2.7975	0.348	0	0	0
2016/04/15	2037	05/05/2016	8.99	Call	Bond Future	77.8300	0.0778	46.1500	0.0462	(40.704)	0	0	0
2016/04/15	2037	05/05/2016	9.00	Put	Bond Future	5,519.8300	5.5198	6,014.4100	6.0144	8.960	0	0	0
2016/04/15	2037	05/05/2016	9.67	Call	Bond Future	1,506.9200	1.5069	1,204.6800	1.2047	(20.057)	0	0	500
2016/04/15	2037	05/05/2016			Bond Future	9.6339	92.2153	9.6986	91.6874	0.672	0.0000	0.0000	41,608
2016/04/15	2037	05/05/2016	9.00	Call	Bond Future	82.6000	0.0826	49.2500	0.0492	(40.375)	0	0	0
2016/04/15	2037	05/05/2016	9.67	Put	Bond Future	1,211.7400	1.2117	1,437.4300	1.4374	18.625	0	0	0
2016/04/15	2037	05/05/2016	9.01	Call	Bond Future	87.7200	0.0877	52.6200	0.0526	(40.014)	0	0	0
2016/04/15	2037	05/05/2016	8.99	Put	Bond Future	5,604.9400	5.6049	6,101.1900	6.1012	8.854	0	0	0
2016/04/15	2037	05/05/2016	9.01	Put	Bond Future	5,435.2000	5.4352	5,928.0300	5.9280	9.067	0	0	0
2016/04/15	2037	04/08/2016			Bond Future	9.6902	89.7132	9.7571	89.1739	0.691	0.0000	0.0000	221
2016/04/15	2037	04/08/2016	9.24	Put	Bond Future	5,575.7100	5.5757	5,922.4700	5.9225	6.219	0	0	0
2016/04/15	2037	04/08/2016	9.26	Put	Bond Future	5,459.0100	5.4590	5,801.6400	5.8016	6.276	0	0	0
2016/04/15	2037	04/08/2016	9.24	Call	Bond Future	1,811.3000	1.8113	1,618.8400	1.6188	(10.626)	0	0	0
2016/04/15	2037	04/08/2016	9.25	Put	Bond Future	5,517.1600	5.5172	5,861.8600	5.8619	6.248	0	0	0
2016/04/15	2037	04/08/2016	9.25	Call	Bond Future	1,839.0500	1.8391	1,644.5300	1.6445	(10.577)	0	0	0
2016/04/15	2037	04/08/2016	9.26	Call	Bond Future	1,867.0700	1.8671	1,670.4800	1.6705	(10.529)	0	0	0
2016/04/15	2037	03/11/2016	10.35	Call	Bond Future	7,226.9700	7.2270	6,845.3900	6.8454	(5.280)	0	0	0
2016/04/15	2037	03/11/2016	10.36	Put	Bond Future	2,510.4700	2.5105	2,677.1500	2.6771	6.639	0	0	0
2016/04/15	2037	03/11/2016			Bond Future	9.7389	91.4220	9.8078	90.8724	0.708	0.0000	0.0000	0
2016/04/15	2037	03/11/2016	10.36	Call	Bond Future	7,275.8700	7.2759	6,893.0200	6.8930	(5.262)	0	0	0
2016/04/15	2037	03/11/2016	10.37	Call	Bond Future	7,325.1100	7.3251	6,941.0100	6.9410	(5.244)	0	0	0
2016/04/15	2037	03/11/2016	10.35	Put	Bond Future	2,535.0600	2.5351	2,703.0100	2.7030	6.625	0	0	0
2016/04/15	2037	03/11/2016	10.37	Put	Bond Future	2,486.3300	2.4863	2,651.7600	2.6518	6.654	0	0	0
2016/04/15	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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2016/04/15	2038	05/05/2016			Bond Future	132.1550	132.1550	132.6274	132.6274	0.357	0.0000	0.0000	16,932
2016/04/15	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2038	05/05/2016	131.01	Call	Bond Future	1,145.0300	1.1450	1,617.3800	1.6174	41.252	0	0	0
2016/04/15	2038	05/05/2016	130.99	Call	Bond Future	1,165.0300	1.1650	1,637.3800	1.6374	40.544	0	0	0
2016/04/15	2038	05/05/2016	131.00	Call	Bond Future	1,155.0300	1.1550	1,627.3800	1.6274	40.895	0	0	0
2016/04/15	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2038	04/08/2016			Bond Future	133.2577	133.2577	133.7372	133.7372	0.360	0.0000	0.0000	1,180
2016/04/15	2038	04/08/2016	129.31	Call	Bond Future	3,947.7500	3.9477	4,427.2300	4.4272	12.146	0	0	0
2016/04/15	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2038	04/08/2016	129.32	Call	Bond Future	3,937.7500	3.9377	4,417.2300	4.4172	12.176	0	0	0
2016/04/15	2038	04/08/2016	129.30	Call	Bond Future	3,957.7500	3.9577	4,437.2300	4.4372	12.115	0	0	0
2016/04/15	2040	05/05/2016	9.50	Call	Bond Future	755.2200	0.7552	559.7800	0.5598	(25.879)	0	0	0
2016/04/15	2040	05/05/2016			Bond Future	9.6989	96.0017	9.7637	95.4390	0.668	0.0000	0.0000	1,812
2016/04/15	2040	05/05/2016	9.51	Call	Bond Future	783.7900	0.7838	583.1600	0.5832	(25.597)	0	0	0
2016/04/15	2040	05/05/2016	9.49	Call	Bond Future	727.3000	0.7273	537.0200	0.5370	(26.163)	0	0	0
2016/04/15	2040	05/05/2016	9.50	Put	Bond Future	2,519.0700	2.5191	2,886.2400	2.8862	14.576	0	0	0
2016/04/15	2040	05/05/2016	9.49	Put	Bond Future	2,581.2600	2.5813	2,953.5900	2.9536	14.424	0	0	0
2016/04/15	2040	05/05/2016	9.51	Put	Bond Future	2,457.6700	2.4577	2,819.6500	2.8196	14.729	0	0	0
2016/04/15	2040	04/08/2016			Bond Future	9.7557	93.3212	9.8226	92.7465	0.686	0.0000	0.0000	0
2016/04/15	2040	04/08/2016	9.49	Put	Bond Future	4,918.6200	4.9186	5,245.3400	5.2453	6.643	0	0	0
2016/04/15	2040	04/08/2016	9.50	Call	Bond Future	2,613.2200	2.6132	2,363.0300	2.3630	(9.574)	0	0	0
2016/04/15	2040	04/08/2016	9.51	Call	Bond Future	2,648.8300	2.6488	2,396.4000	2.3964	(9.530)	0	0	0
2016/04/15	2040	04/08/2016	9.49	Call	Bond Future	2,578.1000	2.5781	2,330.1500	2.3301	(9.618)	0	0	0
2016/04/15	2040	04/08/2016	9.51	Put	Bond Future	4,809.8000	4.8098	5,132.0400	5.1320	6.700	0	0	0
2016/04/15	2040	04/08/2016	9.50	Put	Bond Future	4,863.9000	4.8639	5,188.3800	5.1884	6.671	0	0	0
2016/04/15	2044	05/05/2016	8.99	Put	Bond Future	6,951.0600	6.9511	7,537.9100	7.5379	8.443	0	0	0
2016/04/15	2044	05/05/2016			Bond Future	9.7286	93.0414	9.7984	92.4324	0.718	0.0000	0.0000	20,427
2016/04/15	2044	05/05/2016	9.01	Put	Bond Future	6,759.2500	6.7592	7,343.4400	7.3434	8.643	0	0	0
2016/04/15	2044	05/05/2016	9.00	Put	Bond Future	6,854.9400	6.8549	7,440.5000	7.4405	8.542	0	0	0
2016/04/15	2044	05/05/2016	9.01	Call	Bond Future	55.7400	0.0557	30.9200	0.0309	(44.528)	0	0	0
2016/04/15	2044	05/05/2016	8.99	Call	Bond Future	48.9900	0.0490	26.8300	0.0268	(45.234)	0	0	0
2016/04/15	2044	05/05/2016	9.00	Call	Bond Future	52.2400	0.0522	28.7900	0.0288	(44.889)	0	0	0
2016/04/15	2044	04/08/2016	9.50	Call	Bond Future	2,535.1800	2.5352	2,272.5600	2.2726	(10.359)	0	0	0
2016/04/15	2044	04/08/2016			Bond Future	9.7841	90.4298	9.8561	89.8080	0.737	0.0000	0.0000	100
2016/04/15	2044	04/08/2016	9.51	Call	Bond Future	2,570.2000	2.5702	2,305.1600	2.3052	(10.312)	0	0	0
2016/04/15	2044	04/08/2016	9.49	Put	Bond Future	5,116.1500	5.1162	5,477.7300	5.4777	7.067	0	0	0
2016/04/15	2044	04/08/2016	9.51	Put	Bond Future	5,003.8900	5.0039	5,360.6400	5.3606	7.129	0	0	0
2016/04/15	2044	04/08/2016	9.49	Call	Bond Future	2,500.4500	2.5004	2,240.2400	2.2402	(10.407)	0	0	0
2016/04/15	2044	04/08/2016	9.50	Put	Bond Future	5,059.8000	5.0598	5,418.9700	5.4190	7.099	0	0	0
2016/04/15	2044	03/11/2016			Bond Future	9.8321	92.1522	9.9063	91.5185	0.754	0.0000	0.0000	0
2016/04/15	2044	03/11/2016	10.42	Call	Bond Future	7,633.9900	7.6340	7,198.5200	7.1985	(5.704)	0	0	0
2016/04/15	2044	03/11/2016	10.41	Put	Bond Future	2,840.5400	2.8405	3,040.1700	3.0402	7.028	0	0	0
2016/04/15	2044	03/11/2016	10.43	Put	Bond Future	2,786.7100	2.7867	2,983.4200	2.9834	7.059	0	0	0
2016/04/15	2044	03/11/2016	10.42	Put	Bond Future	2,813.6300	2.8136	3,011.8000	3.0118	7.043	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
2016/04/15	2044	03/11/2016	10.43	Call	Bond Future	7,685.1600	7.6852	7,248.2300	7.2482	(5.685)	0	0	0
2016/04/15	2044	03/11/2016	10.41	Call	Bond Future	7,582.6900	7.5827	7,148.6800	7.1487	(5.724)	0	0	0
2016/04/15	2046	05/05/2016			Bond Future	132.8287	132.8287	133.4214	133.4214	0.446	0.0000	0.0000	12,687
2016/04/15	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2046	05/05/2016	130.01	Call	Bond Future	2,818.6900	2.8187	3,411.4400	3.4114	21.029	0	0	0
2016/04/15	2046	05/05/2016	129.99	Call	Bond Future	2,838.6900	2.8387	3,431.4400	3.4314	20.881	0	0	0
2016/04/15	2046	05/05/2016	130.00	Call	Bond Future	2,828.6900	2.8287	3,421.4400	3.4214	20.955	0	0	0
2016/04/15	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2046	04/08/2016			Bond Future	135.3700	135.3700	135.9726	135.9726	0.445	0.0000	0.0000	3,590
2016/04/15	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2046	04/08/2016	129.00	Call	Bond Future	6,370.0300	6.3700	6,972.5800	6.9726	9.459	0	0	0
2016/04/15	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2046	04/08/2016	129.01	Call	Bond Future	6,360.0300	6.3600	6,962.5800	6.9626	9.474	0	0	0
2016/04/15	2046	04/08/2016	129.02	Call	Bond Future	6,350.0300	6.3500	6,952.5800	6.9526	9.489	0	0	0
2016/04/15	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2050	05/05/2016			Bond Future	143.0502	143.0502	143.7534	143.7534	0.492	0.0000	0.0000	14,861
2016/04/15	2050	05/05/2016	138.00	Call	Bond Future	5,050.1900	5.0502	5,753.3600	5.7534	13.924	0	0	0
2016/04/15	2050	05/05/2016	137.99	Call	Bond Future	5,060.1900	5.0602	5,763.3600	5.7634	13.896	0	0	0
2016/04/15	2050	05/05/2016	138.01	Call	Bond Future	5,040.1900	5.0402	5,743.3600	5.7434	13.951	0	0	0
2016/04/15	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2050	04/08/2016	139.14	Call	Bond Future	5,069.8800	5.0699	5,784.2800	5.7843	14.091	0	0	0
2016/04/15	2050	04/08/2016			Bond Future	144.2099	144.2099	144.9243	144.9243	0.495	0.0000	0.0000	6,610
2016/04/15	2050	04/08/2016	139.12	Call	Bond Future	5,089.8800	5.0899	5,804.2800	5.8043	14.036	0	0	0
2016/04/15	2050	04/08/2016	139.13	Call	Bond Future	5,079.8800	5.0799	5,794.2800	5.7943	14.063	0	0	0
2016/04/15	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	AL37	05/05/2016			Index Future	477.6240	477.6240	476.2420	476.2420	(0.289)	0.0000	0.0000	13
2016/04/15	AL37	04/08/2016			Index Future	486.6240	486.6240	485.2100	485.2100	(0.291)	0.0000	0.0000	0
2016/04/15	AL7T	05/05/2016			Index Future	552.6360	552.6360	550.5420	550.5420	(0.379)	0.0000	0.0000	0
2016/04/15	AL7T	04/08/2016			Index Future	563.0500	563.0500	560.9090	560.9090	(0.380)	0.0000	0.0000	9
2016/04/15	ALBI	05/05/2016			Index Future	501.7660	501.7660	499.5880	499.5880	(0.434)	0.0000	0.0000	507
2016/04/15	ALBI	04/08/2016			Index Future	511.2210	511.2210	508.9960	508.9960	(0.435)	0.0000	0.0000	147

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
2016/04/15	ALBI	03/11/2016			Index Future	521.0620	521.0620	518.7940	518.7940	(0.435)	0.0000	0.0000	0
2016/04/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/15	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
2016/04/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/15	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	EL28	05/05/2016			Bond Future	127.7515	127.7515	127.7666	127.7666	0.012	0.0000	0.0000	0
2016/04/15	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	EL28	05/05/2016	128.99	Put	Bond Future	1,238.5000	1.2385	1,223.3700	1.2234	(1.222)	0	0	0
2016/04/15	EL28	05/05/2016	129.01	Put	Bond Future	1,258.5000	1.2585	1,243.3700	1.2434	(1.202)	0	0	0
2016/04/15	EL28	05/05/2016	129.00	Put	Bond Future	1,248.5000	1.2485	1,233.3700	1.2334	(1.212)	0	0	0
2016/04/15	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	EL28	04/08/2016			Bond Future	130.1959	130.1959	130.2095	130.2095	0.010	0.0000	0.0000	0
2016/04/15	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	EL28	04/08/2016	126.86	Call	Bond Future	3,335.9300	3.3359	3,349.4900	3.3495	0.406	0	0	0
2016/04/15	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	EL28	04/08/2016	126.87	Call	Bond Future	3,325.9300	3.3259	3,339.4900	3.3395	0.408	0	0	0
2016/04/15	EL28	04/08/2016	126.88	Call	Bond Future	3,315.9300	3.3159	3,329.4900	3.3295	0.409	0	0	0
2016/04/15	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	ES33	05/05/2016			Bond Future	10.4694	77.5880	10.5289	77.2042	0.568	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
2016/04/15	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	ES33	05/05/2016	9.99	Put	Bond Future	3,202.9500	3.2030	3,586.7600	3.5868	11.983	0	0	0
2016/04/15	ES33	05/05/2016	10.01	Put	Bond Future	3,065.3100	3.0653	3,449.1200	3.4491	12.521	0	0	0
2016/04/15	ES33	05/05/2016	10.00	Put	Bond Future	3,134.0800	3.1341	3,517.8900	3.5179	12.246	0	0	0
2016/04/15	ES33	04/08/2016			Bond Future	10.5515	79.0660	10.6132	78.6739	0.584	0.0000	0.0000	0
2016/04/15	ES33	04/08/2016	10.24	Put	Bond Future	2,029.5600	2.0296	2,421.6700	2.4217	19.320	0	0	0
2016/04/15	ES33	04/08/2016	10.26	Put	Bond Future	1,896.8100	1.8968	2,288.9200	2.2889	20.672	0	0	0
2016/04/15	ES33	04/08/2016	10.25	Put	Bond Future	1,963.1400	1.9631	2,355.2500	2.3553	19.974	0	0	0
2016/04/15	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	ES33	03/11/2016			Bond Future	10.6325	76.7791	10.6962	76.3794	0.599	0.0000	0.0000	0
2016/04/15	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	ES33	03/11/2016	11.31	Call	Bond Future	4,092.5100	4.0925	3,692.8700	3.6929	(9.765)	0	0	0
2016/04/15	ES33	03/11/2016	11.29	Call	Bond Future	3,976.6000	3.9766	3,576.9600	3.5770	(10.050)	0	0	0
2016/04/15	ES33	03/11/2016	11.30	Call	Bond Future	4,034.5900	4.0346	3,634.9500	3.6350	(9.905)	0	0	0
2016/04/15	ES42	05/05/2016			Bond Future	10.6545	81.4846	10.7241	80.9782	0.653	0.0000	0.0000	7,250
2016/04/15	ES42	04/08/2016			Bond Future	10.7400	10.7400	10.8094	82.3775	0.646	0.0000	0.0000	180
2016/04/15	GOVI	05/05/2016	518.01	Put	GOVI	176,740.0000	17.6740	197,140.0000	19.7140	11.542	0	0	0
2016/04/15	GOVI	05/05/2016			GOVI	500.3360	500.3360	498.2960	498.2960	(0.408)	0.0000	0.0000	475
2016/04/15	GOVI	05/05/2016	518.00	Put	GOVI	176,640.0000	17.6640	197,040.0000	19.7040	11.549	0	0	0
2016/04/15	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	GOVI	05/05/2016	517.99	Put	GOVI	176,540.0000	17.6540	196,940.0000	19.6940	11.555	0	0	0
2016/04/15	GOVI	04/08/2016	520.99	Put	GOVI	112,260.0000	11.2260	133,100.0000	13.3100	18.564	0	0	0
2016/04/15	GOVI	04/08/2016			GOVI	509.7640	509.7640	507.6800	507.6800	(0.409)	0.0000	0.0000	26
2016/04/15	GOVI	04/08/2016	521.01	Put	GOVI	112,460.0000	11.2460	133,300.0000	13.3300	18.531	0	0	0
2016/04/15	GOVI	04/08/2016	521.00	Put	GOVI	112,360.0000	11.2360	133,200.0000	13.3200	18.548	0	0	0
2016/04/15	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	GOVI	03/11/2016	476.11	Call	GOVI	434,670.0000	43.4670	413,420.0000	41.3420	(4.889)	0	0	0
2016/04/15	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	GOVI	03/11/2016			GOVI	519.5770	519.5770	517.4520	517.4520	(0.409)	0.0000	0.0000	0
2016/04/15	GOVI	03/11/2016	476.12	Call	GOVI	434,570.0000	43.4570	413,320.0000	41.3320	(4.890)	0	0	0
2016/04/15	GOVI	03/11/2016	476.13	Call	GOVI	434,470.0000	43.4470	413,220.0000	41.3220	(4.891)	0	0	0
2016/04/15	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/15	IGOV	05/05/2016			Index Future	241.6290	241.6290	241.9140	241.9140	0.118	0.0000	0.0000	979



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
2016/04/15	IGOV	04/08/2016			Index Future	246.2020	246.2020	246.4900	246.4900	0.117	0.0000	0.0000	111
2016/04/15	IGOV	03/11/2016			Index Future	250.9600	250.9600	251.2540	251.2540	0.117	0.0000	0.0000	0
2016/04/15	ILBI	05/05/2016			Index Future	654.1860	654.1860	654.7550	654.7550	0.087	0.0000	0.0000	0
2016/04/15	ILBI	04/08/2016			Index Future	666.2250	666.2250	666.8020	666.8020	0.087	0.0000	0.0000	157
2016/04/15	IS01	19/12/2016			Interest Rate Swap	100.1350	100.1350	100.1400	100.1400	0.005	0.0000	0.0000	0
2016/04/15	IS01	16/03/2017			Interest Rate Swap	100.1571	100.1571	100.1651	100.1651	0.008	0.0000	0.0000	0
2016/04/15	IS01	15/06/2017			Interest Rate Swap	99.8764	99.8764	99.8859	99.8859	0.010	0.0000	0.0000	0
2016/04/15	IS02	18/12/2017			Interest Rate Swap	100.4584	100.4584	100.4743	100.4743	0.016	0.0000	0.0000	0
2016/04/15	IS02	16/03/2018			Interest Rate Swap	99.8994	99.8994	99.9163	99.9163	0.017	0.0000	0.0000	0
2016/04/15	IS02	15/06/2018			Interest Rate Swap	99.7343	99.7343	99.7529	99.7529	0.019	0.0000	0.0000	0
2016/04/15	IS05	17/12/2020			Interest Rate Swap	100.3529	100.3529	100.4179	100.4179	0.065	0.0000	0.0000	0
2016/04/15	IS05	16/03/2021			Interest Rate Swap	99.8393	99.8393	99.9056	99.9056	0.066	0.0000	0.0000	0
2016/04/15	IS05	15/06/2021			Interest Rate Swap	99.2841	99.2841	99.3553	99.3553	0.072	0.0000	0.0000	0
2016/04/15	IS10	17/12/2025			Interest Rate Swap	101.7131	101.7131	101.8935	101.8935	0.177	0.0000	0.0000	0
2016/04/15	IS10	16/03/2026			Interest Rate Swap	98.9026	98.9026	99.0966	99.0966	0.196	0.0000	0.0000	0
2016/04/15	IS10	15/06/2026			Interest Rate Swap	97.7388	97.7388	97.9492	97.9492	0.215	0.0000	0.0000	0
2016/04/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/15	JBAF	20/04/2016			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2016/04/15	JBAF	18/05/2016			Jibar Tradeable Future	7.2900	92.7100	7.2700	92.7300	(0.274)	0.0000	0.0000	0
2016/04/15	JBAF	15/06/2016			Jibar Tradeable Future	7.3900	92.6100	7.3800	92.6200	(0.135)	0.0000	0.0000	0
2016/04/15	JBAF	20/07/2016			Jibar Tradeable Future	7.4400	92.5600	7.4300	92.5700	(0.134)	0.0000	0.0000	0
2016/04/15	JBAF	17/08/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/04/15	JBAF	21/09/2016			Jibar Tradeable Future	7.5900	92.4100	7.5700	92.4300	(0.264)	0.0000	0.0000	0
2016/04/15	JBAF	21/12/2016			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2016/04/15	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2016/04/15	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2016/04/15	JBAF	20/09/2017			Jibar Tradeable Future	8.1700	91.8300	8.1600	91.8400	(0.122)	0.0000	0.0000	0
2016/04/15	JBAF	20/12/2017			Jibar Tradeable Future	8.2600	91.7400	8.2500	91.7500	(0.121)	0.0000	0.0000	0
2016/04/15	JBAF	20/03/2018			Jibar Tradeable Future	8.3500	91.6500	8.3400	91.6600	(0.120)	0.0000	0.0000	0
2016/04/15	R023	05/05/2016			Bond Future	8.7936	96.2280	8.8637	95.8871	0.797	0.0000	0.0000	7,427
2016/04/15	R023	05/05/2016	8.24	Put	Bond Future	2,800.0400	2.8000	3,117.8900	3.1179	11.352	0	0	0
2016/04/15	R023	05/05/2016	8.26	Put	Bond Future	2,706.1500	2.7062	3,021.3700	3.0214	11.648	0	0	0
2016/04/15	R023	05/05/2016	8.24	Call	Bond Future	52.5500	0.0525	29.5000	0.0295	(43.863)	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
2016/04/15	R023	05/05/2016	8.25	Put	Bond Future	2,752.9900	2.7530	3,069.5500	3.0695	11.499	0	0	0
2016/04/15	R023	05/05/2016	8.25	Call	Bond Future	56.0000	0.0560	31.6600	0.0317	(43.464)	0	0	0
2016/04/15	R023	05/05/2016	8.26	Call	Bond Future	59.6300	0.0596	33.9500	0.0340	(43.066)	0	0	0
2016/04/15	R023	04/08/2016	8.24	Call	Bond Future	663.9100	0.6639	571.8900	0.5719	(13.860)	0	0	0
2016/04/15	R023	04/08/2016	8.25	Put	Bond Future	3,548.6400	3.5486	3,804.0000	3.8040	7.196	0	0	0
2016/04/15	R023	04/08/2016			Bond Future	8.8459	98.0611	8.9198	97.7124	0.835	0.0000	0.0000	253
2016/04/15	R023	04/08/2016	8.25	Call	Bond Future	676.0700	0.6761	582.7800	0.5828	(13.799)	0	0	0
2016/04/15	R023	04/08/2016	8.26	Call	Bond Future	688.9300	0.6889	594.3300	0.5943	(13.731)	0	0	0
2016/04/15	R023	04/08/2016	8.24	Put	Bond Future	3,585.6000	3.5856	3,842.2300	3.8422	7.157	0	0	0
2016/04/15	R023	04/08/2016	8.26	Put	Bond Future	3,512.4100	3.5124	3,766.4600	3.7665	7.233	0	0	0
2016/04/15	R023	03/11/2016	9.73	Put	Bond Future	965.1800	0.9652	1,054.5500	1.0545	9.259	0	0	0
2016/04/15	R023	03/11/2016			Bond Future	8.8996	95.9972	8.9772	95.6418	0.872	0.0000	0.0000	0
2016/04/15	R023	03/11/2016	9.75	Put	Bond Future	942.8500	0.9428	1,030.5800	1.0306	9.305	0	0	0
2016/04/15	R023	03/11/2016	9.73	Call	Bond Future	4,681.9700	4.6820	4,416.0000	4.4160	(5.681)	0	0	0
2016/04/15	R023	03/11/2016	9.74	Put	Bond Future	953.8400	0.9538	1,042.3900	1.0424	9.284	0	0	0
2016/04/15	R023	03/11/2016	9.74	Call	Bond Future	4,714.2700	4.7143	4,447.4800	4.4475	(5.659)	0	0	0
2016/04/15	R023	03/11/2016	9.75	Call	Bond Future	4,746.8900	4.7469	4,479.2800	4.4793	(5.638)	0	0	0
2016/04/15	R035	05/05/2016	10.37	Call	Bond Future	6,230.9000	6.2309	5,740.0800	5.7401	(7.877)	0	0	0
2016/04/15	R035	05/05/2016			Bond Future	9.5729	95.6683	9.6327	95.1775	0.624	0.0000	0.0000	5,151
2016/04/15	R035	05/05/2016	10.35	Call	Bond Future	6,082.5500	6.0825	5,591.7300	5.5917	(8.069)	0	0	0
2016/04/15	R035	05/05/2016	10.36	Call	Bond Future	6,156.7800	6.1568	5,665.9600	5.6660	(7.972)	0	0	0
2016/04/15	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R035	04/08/2016			Bond Future	9.6252	97.4908	9.6870	96.9893	0.642	0.0000	0.0000	155
2016/04/15	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R035	04/08/2016	10.35	Call	Bond Future	5,628.7400	5.6287	5,127.2900	5.1273	(8.909)	0	0	0
2016/04/15	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R035	04/08/2016	10.36	Call	Bond Future	5,702.6800	5.7027	5,201.2300	5.2012	(8.793)	0	0	0
2016/04/15	R035	04/08/2016	10.37	Call	Bond Future	5,776.5300	5.7765	5,275.0800	5.2751	(8.681)	0	0	0
2016/04/15	R186	05/05/2016	9.25	Call	Bond Future	2,419.1500	2.4191	2,073.1400	2.0731	(14.303)	0	0	180
2016/04/15	R186	05/05/2016			Bond Future	8.9632	114.4103	9.0231	113.9784	0.668	0.0000	0.0000	60,630
2016/04/15	R186	05/05/2016	8.34	Call	Bond Future	54.4300	0.0544	31.8400	0.0318	(41.503)	0	0	0
2016/04/15	R186	05/05/2016	9.89	Call	Bond Future	6,444.4700	6.4445	6,015.6700	6.0157	(6.654)	0	0	0
2016/04/15	R186	05/05/2016	8.35	Call	Bond Future	58.1500	0.0582	34.2300	0.0342	(41.135)	0	0	0
2016/04/15	R186	05/05/2016	8.75	Put	Bond Future	2,054.7900	2.0548	2,351.6600	2.3517	14.448	0	0	1,900
2016/04/15	R186	05/05/2016	9.25	Put	Bond Future	371.3100	0.3713	457.2000	0.4572	23.132	0	0	0
2016/04/15	R186	05/05/2016	8.33	Call	Bond Future	50.9100	0.0509	29.5900	0.0296	(41.878)	0	0	0
2016/04/15	R186	05/05/2016	8.85	Put	Bond Future	1,566.3800	1.5664	1,819.4700	1.8195	16.158	0	0	5,350
2016/04/15	R186	05/05/2016	9.96	Call	Bond Future	6,905.1300	6.9051	6,475.1500	6.4751	(6.227)	0	0	0
2016/04/15	R186	05/05/2016	9.86	Call	Bond Future	6,246.8000	6.2468	5,818.6800	5.8187	(6.853)	0	0	0
2016/04/15	R186	05/05/2016	7.56	Put	Bond Future	10,815.9500	10.8160	11,247.8100	11.2478	3.993	0	0	0
2016/04/15	R186	05/05/2016	8.35	Put	Bond Future	4,616.9800	4.6170	5,024.9600	5.0250	8.837	0	0	0
2016/04/15	R186	05/05/2016	8.75	Call	Bond Future	498.1000	0.4981	363.0700	0.3631	(27.109)	0	0	180
2016/04/15	R186	05/05/2016	8.34	Put	Bond Future	4,689.7100	4.6897	5,099.0200	5.0990	8.728	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
2016/04/15	R186	05/05/2016	7.56	Call	Bond Future		0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2016/04/15	R186	05/05/2016	8.85	Call	Bond Future		743.5400	0.7435	564.7300	0.5647	(24.048)	0	0	0
2016/04/15	R186	05/05/2016	8.33	Put	Bond Future		4,762.7000	4.7627	5,173.2800	5.1733	8.621	0	0	0
2016/04/15	R186	05/05/2016	9.89	Put	Bond Future		10.8800	0.0109	13.9800	0.0140	28.493	0	0	180
2016/04/15	R186	05/05/2016	9.96	Put	Bond Future		6.7600	0.0068	8.6800	0.0087	28.402	0	0	5,000
2016/04/15	R186	05/05/2016	9.86	Put	Bond Future		13.2800	0.0133	17.0600	0.0171	28.464	0	0	5,000
2016/04/15	R186	04/08/2016	8.51	Put	Bond Future		4,909.9000	4.9099	5,211.8600	5.2119	6.150	0	0	0
2016/04/15	R186	04/08/2016	9.60	Call	Bond Future		0.0000	0.0000	4,876.1700	4.8762	100.000	0	0	0
2016/04/15	R186	04/08/2016	10.00	Put	Bond Future		599.8000	0.5998	664.4900	0.6645	10.785	0	0	6,500
2016/04/15	R186	04/08/2016			Bond Future		9.0140	111.2856	9.0765	110.8439	0.693	0.0000	0.0000	2,519
2016/04/15	R186	04/08/2016	8.50	Put	Bond Future		4,962.4200	4.9624	5,266.1100	5.2661	6.120	0	0	0
2016/04/15	R186	04/08/2016	8.51	Call	Bond Future		1,257.4800	1.2575	1,117.7700	1.1178	(11.110)	0	0	0
2016/04/15	R186	04/08/2016	8.49	Call	Bond Future		1,214.5500	1.2145	1,078.2800	1.0783	(11.220)	0	0	0
2016/04/15	R186	04/08/2016	8.50	Call	Bond Future		1,235.8800	1.2359	1,097.9000	1.0979	(11.165)	0	0	0
2016/04/15	R186	04/08/2016	9.60	Put	Bond Future		0.0000	0.0000	1,269.6100	1.2696	100.000	0	0	5,635
2016/04/15	R186	04/08/2016	10.00	Call	Bond Future		7,295.1000	7.2951	6,918.1200	6.9181	(5.168)	0	0	0
2016/04/15	R186	04/08/2016	8.49	Put	Bond Future		5,015.2700	5.0153	5,320.6700	5.3207	6.089	0	0	0
2016/04/15	R197	05/05/2016			Bond Future		297.0712	297.0712	297.1013	297.1013	0.010	0.0000	0.0000	1,944
2016/04/15	R197	05/05/2016	300.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R197	05/05/2016	299.99	Put	Bond Future		2,918.7600	2.9188	2,888.6500	2.8887	(1.032)	0	0	0
2016/04/15	R197	05/05/2016	300.01	Put	Bond Future		2,938.7600	2.9388	2,908.6500	2.9087	(1.025)	0	0	0
2016/04/15	R197	05/05/2016	300.00	Put	Bond Future		2,928.7600	2.9288	2,898.6500	2.8987	(1.028)	0	0	0
2016/04/15	R197	05/05/2016	300.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R197	05/05/2016	299.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R197	04/08/2016	293.98	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R197	04/08/2016			Bond Future		296.2587	296.2587	296.2852	296.2852	0.009	0.0000	0.0000	0
2016/04/15	R197	04/08/2016	293.97	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R197	04/08/2016	293.98	Call	Bond Future		2,278.7200	2.2787	2,305.1600	2.3052	1.160	0	0	0
2016/04/15	R197	04/08/2016	293.96	Call	Bond Future		2,298.7200	2.2987	2,325.1600	2.3252	1.150	0	0	0
2016/04/15	R197	04/08/2016	293.97	Call	Bond Future		2,288.7200	2.2887	2,315.1600	2.3152	1.155	0	0	0
2016/04/15	R197	04/08/2016	293.96	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R202	05/05/2016	246.99	Put	Bond Future		2,559.1800	2.5592	2,675.6600	2.6757	4.551	0	0	0
2016/04/15	R202	05/05/2016			Bond Future		246.3959	246.3959	246.0859	246.0859	(0.126)	0.0000	0.0000	39,026
2016/04/15	R202	05/05/2016	247.01	Put	Bond Future		2,570.1300	2.5701	2,687.0600	2.6871	4.550	0	0	0
2016/04/15	R202	05/05/2016	246.99	Call	Bond Future		1,965.0400	1.9650	1,771.5900	1.7716	(9.845)	0	0	0
2016/04/15	R202	05/05/2016	247.00	Put	Bond Future		2,564.6500	2.5646	2,681.3600	2.6814	4.551	0	0	0
2016/04/15	R202	05/05/2016	247.00	Call	Bond Future		1,960.5100	1.9605	1,767.2900	1.7673	(9.856)	0	0	0
2016/04/15	R202	05/05/2016	247.01	Call	Bond Future		1,955.9900	1.9560	1,762.9900	1.7630	(9.867)	0	0	0
2016/04/15	R202	04/08/2016	243.25	Call	Bond Future		7,353.9700	7.3540	7,127.1600	7.1272	(3.084)	0	0	0
2016/04/15	R202	04/08/2016			Bond Future		247.6596	247.6596	247.3403	247.3403	(0.129)	0.0000	0.0000	299
2016/04/15	R202	04/08/2016	243.26	Call	Bond Future		7,347.6400	7.3476	7,120.9300	7.1209	(3.085)	0	0	0
2016/04/15	R202	04/08/2016	243.24	Put	Bond Future		2,940.6700	2.9407	3,033.0900	3.0331	3.143	0	0	0
2016/04/15	R202	04/08/2016	243.26	Put	Bond Future		2,948.0100	2.9480	3,040.6200	3.0406	3.141	0	0	0
2016/04/15	R202	04/08/2016	243.24	Call	Bond Future		7,360.3000	7.3603	7,133.4000	7.1334	(3.083)	0	0	0
2016/04/15	R202	04/08/2016	243.25	Put	Bond Future		2,944.3400	2.9443	3,036.8500	3.0369	3.142	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
2016/04/15	R203	05/05/2016	7.25	Put	Bond Future	797.6500	0.7977	893.7400	0.8937	12.047	0	0	0
2016/04/15	R203	05/05/2016			Bond Future	7.8770	101.7070	7.9543	101.6095	0.982	0.0000	0.0000	53,304
2016/04/15	R203	05/05/2016	7.26	Call	Bond Future	2.5100	0.0025	0.9800	0.0010	(60.956)	0	0	0
2016/04/15	R203	05/05/2016	7.24	Call	Bond Future	2.0700	0.0021	0.7900	0.0008	(61.836)	0	0	0
2016/04/15	R203	05/05/2016	7.25	Call	Bond Future	2.2800	0.0023	0.8700	0.0009	(61.842)	0	0	0
2016/04/15	R203	05/05/2016	7.24	Put	Bond Future	810.2000	0.8102	906.4200	0.9064	11.876	0	0	0
2016/04/15	R203	05/05/2016	7.26	Put	Bond Future	785.1300	0.7851	881.1000	0.8811	12.223	0	0	0
2016/04/15	R203	04/08/2016	7.26	Call	Bond Future	66.5800	0.0666	50.2300	0.0502	(24.557)	0	0	0
2016/04/15	R203	04/08/2016			Bond Future	7.9213	103.6444	8.0186	103.5437	1.228	0.0000	0.0000	508
2016/04/15	R203	04/08/2016	7.24	Call	Bond Future	63.0900	0.0631	47.4400	0.0474	(24.806)	0	0	0
2016/04/15	R203	04/08/2016	7.25	Call	Bond Future	64.8200	0.0648	48.8200	0.0488	(24.684)	0	0	0
2016/04/15	R203	04/08/2016	7.24	Put	Bond Future	772.7700	0.7728	857.8500	0.8578	11.010	0	0	0
2016/04/15	R203	04/08/2016	7.26	Put	Bond Future	755.3200	0.7553	839.7000	0.8397	11.171	0	0	0
2016/04/15	R203	04/08/2016	7.25	Put	Bond Future	764.0300	0.7640	848.7600	0.8488	11.090	0	0	0
2016/04/15	R203	03/11/2016	8.86	Call	Bond Future	825.8800	0.8259	745.2500	0.7453	(9.763)	0	0	0
2016/04/15	R203	03/11/2016			Bond Future	7.9620	101.4463	8.0888	101.3436	1.592	0.0000	0.0000	0
2016/04/15	R203	03/11/2016	8.84	Call	Bond Future	812.7600	0.8128	732.6500	0.7327	(9.857)	0	0	0
2016/04/15	R203	03/11/2016	8.85	Call	Bond Future	819.3100	0.8193	738.9400	0.7389	(9.809)	0	0	0
2016/04/15	R203	03/11/2016	8.84	Put	Bond Future	104.9100	0.1049	127.5000	0.1275	21.533	0	0	0
2016/04/15	R203	03/11/2016	8.86	Put	Bond Future	101.9900	0.1020	124.0600	0.1241	21.639	0	0	0
2016/04/15	R203	03/11/2016	8.85	Put	Bond Future	103.4400	0.1034	125.7700	0.1258	21.587	0	0	0
2016/04/15	R204	05/05/2016	7.75	Call	Bond Future	19.7100	0.0197	9.7800	0.0098	(50.381)	0	0	0
2016/04/15	R204	05/05/2016			Bond Future	8.2495	102.4914	8.3253	102.3169	0.919	0.0000	0.0000	25,812
2016/04/15	R204	05/05/2016	7.76	Call	Bond Future	21.2000	0.0212	10.6200	0.0106	(49.906)	0	0	0
2016/04/15	R204	05/05/2016	7.74	Put	Bond Future	1,200.3800	1.2004	1,365.5000	1.3655	13.756	0	0	0
2016/04/15	R204	05/05/2016	7.76	Put	Bond Future	1,156.5600	1.1566	1,320.4000	1.3204	14.166	0	0	0
2016/04/15	R204	05/05/2016	7.74	Call	Bond Future	18.2900	0.0183	8.9900	0.0090	(50.847)	0	0	0
2016/04/15	R204	05/05/2016	7.75	Put	Bond Future	1,178.4300	1.1784	1,342.9200	1.3429	13.958	0	0	0
2016/04/15	R204	04/08/2016			Bond Future	8.3201	100.4025	8.4056	100.2234	1.027	0.0000	0.0000	712
2016/04/15	R204	04/08/2016	7.74	Put	Bond Future	1,459.6900	1.4597	1,597.0500	1.5971	9.410	0	0	0
2016/04/15	R204	04/08/2016	7.76	Put	Bond Future	1,427.6400	1.4276	1,563.5700	1.5636	9.521	0	0	0
2016/04/15	R204	04/08/2016	7.74	Call	Bond Future	232.4400	0.2324	190.7100	0.1907	(17.953)	0	0	0
2016/04/15	R204	04/08/2016	7.75	Put	Bond Future	1,443.5400	1.4435	1,580.1900	1.5802	9.466	0	0	0
2016/04/15	R204	04/08/2016	7.75	Call	Bond Future	237.6000	0.2376	195.1600	0.1952	(17.862)	0	0	0
2016/04/15	R204	04/08/2016	7.76	Call	Bond Future	243.0100	0.2430	199.8500	0.1998	(17.761)	0	0	0
2016/04/15	R204	03/11/2016			Bond Future	8.3837	102.3147	8.4801	102.1322	1.149	0.0000	0.0000	0
2016/04/15	R204	03/11/2016	9.21	Put	Bond Future	301.8500	0.3018	345.1900	0.3452	14.358	0	0	0
2016/04/15	R204	03/11/2016	9.23	Put	Bond Future	293.7000	0.2937	336.1100	0.3361	14.440	0	0	0
2016/04/15	R204	03/11/2016	9.22	Put	Bond Future	297.6400	0.2976	340.5000	0.3405	14.400	0	0	0
2016/04/15	R204	03/11/2016	9.22	Call	Bond Future	1,867.7100	1.8677	1,728.0200	1.7280	(7.479)	0	0	0
2016/04/15	R204	03/11/2016	9.21	Call	Bond Future	1,853.3300	1.8533	1,714.1200	1.7141	(7.511)	0	0	0
2016/04/15	R204	03/11/2016	9.23	Call	Bond Future	1,882.3500	1.8824	1,742.2100	1.7422	(7.445)	0	0	0
2016/04/15	R207	05/05/2016	7.86	Put	Bond Future	1,796.1800	1.7962	2,015.8400	2.0158	12.229	0	0	0
2016/04/15	R207	05/05/2016			Bond Future	8.4385	98.5984	8.5138	98.3695	0.894	0.0000	0.0000	59,443
2016/04/15	R207	05/05/2016	7.85	Put	Bond Future	1,825.9600	1.8260	2,046.2200	2.0462	12.063	0	0	0
2016/04/15	R207	05/05/2016	7.56	Put	Bond Future	2,717.6800	2.7177	2,945.6800	2.9457	8.390	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
2016/04/15	R207	05/05/2016	7.84	Put	Bond Future	1,855.8400	1.8558	2,076.6800	2.0767	11.900	0	0	0
2016/04/15	R207	05/05/2016	7.56	Call	Bond Future	1.3800	0.0014	0.5000	0.0005	(63.768)	0	0	43
2016/04/15	R207	05/05/2016	7.85	Call	Bond Future	16.6000	0.0166	7.9800	0.0080	(51.928)	0	0	0
2016/04/15	R207	05/05/2016	7.86	Call	Bond Future	17.9100	0.0179	8.6900	0.0087	(51.480)	0	0	0
2016/04/15	R207	05/05/2016	7.84	Call	Bond Future	15.3700	0.0154	7.3300	0.0073	(52.310)	0	0	0
2016/04/15	R207	04/08/2016			Bond Future	8.5066	96.8322	8.5889	96.5976	0.967	0.0000	0.0000	0
2016/04/15	R207	04/08/2016	7.99	Put	Bond Future	1,889.3200	1.8893	2,060.0400	2.0600	9.036	0	0	0
2016/04/15	R207	04/08/2016	8.01	Put	Bond Future	1,847.5400	1.8475	2,016.3400	2.0163	9.136	0	0	0
2016/04/15	R207	04/08/2016	8.00	Put	Bond Future	1,868.3700	1.8684	2,038.1400	2.0381	9.087	0	0	0
2016/04/15	R207	04/08/2016	8.01	Call	Bond Future	416.3200	0.4163	350.5700	0.3506	(15.793)	0	0	0
2016/04/15	R207	04/08/2016	7.99	Call	Bond Future	399.9200	0.3999	336.0900	0.3361	(15.961)	0	0	0
2016/04/15	R207	04/08/2016	8.00	Call	Bond Future	408.0600	0.4081	343.2800	0.3433	(15.875)	0	0	0
2016/04/15	R207	02/02/2017	9.24	Call	Bond Future	2,384.2300	2.3842	2,219.1100	2.2191	(6.926)	0	0	0
2016/04/15	R207	02/02/2017			Bond Future	8.5886	97.0420	8.6866	96.7977	1.142	0.0000	0.0000	0
2016/04/15	R207	02/02/2017	8.91	Call	Bond Future	1,858.4000	1.8584	1,713.7700	1.7138	(7.783)	0	0	62
2016/04/15	R207	02/02/2017	9.22	Call	Bond Future	2,350.5800	2.3506	2,186.6400	2.1866	(6.974)	0	0	0
2016/04/15	R207	02/02/2017	9.23	Call	Bond Future	2,367.3800	2.3674	2,202.8500	2.2028	(6.950)	0	0	0
2016/04/15	R207	02/02/2017	8.91	Put	Bond Future	1,060.7200	1.0607	1,160.3500	1.1603	9.393	0	0	0
2016/04/15	R207	02/02/2017	9.22	Put	Bond Future	791.3100	0.7913	871.6300	0.8716	10.150	0	0	0
2016/04/15	R207	02/02/2017	9.24	Put	Bond Future	776.0900	0.7761	855.2300	0.8552	10.197	0	0	0
2016/04/15	R207	02/02/2017	9.23	Put	Bond Future	783.6700	0.7837	863.4000	0.8634	10.174	0	0	0
2016/04/15	R208	05/05/2016	7.99	Call	Bond Future	28.3200	0.0283	15.0200	0.0150	(46.963)	0	0	0
2016/04/15	R208	05/05/2016	8.00	Put	Bond Future	2,183.7800	2.1838	2,432.8400	2.4328	11.405	0	0	0
2016/04/15	R208	05/05/2016			Bond Future	8.5653	93.5946	8.6355	93.3314	0.819	0.0000	0.0000	46,398
2016/04/15	R208	05/05/2016	8.00	Call	Bond Future	30.3500	0.0304	16.2200	0.0162	(46.557)	0	0	0
2016/04/15	R208	05/05/2016	8.01	Call	Bond Future	32.5100	0.0325	17.5000	0.0175	(46.170)	0	0	0
2016/04/15	R208	05/05/2016	7.99	Put	Bond Future	2,220.3800	2.2204	2,470.2700	2.4703	11.254	0	0	0
2016/04/15	R208	05/05/2016	8.01	Put	Bond Future	2,147.3200	2.1473	2,395.5000	2.3955	11.558	0	0	0
2016/04/15	R208	04/08/2016	8.01	Put	Bond Future	2,691.4700	2.6915	2,894.1200	2.8941	7.529	0	0	0
2016/04/15	R208	04/08/2016			Bond Future	8.6239	95.3775	8.6990	95.1081	0.870	0.0000	0.0000	243
2016/04/15	R208	04/08/2016	8.00	Put	Bond Future	2,719.5100	2.7195	2,923.1600	2.9232	7.488	0	0	0
2016/04/15	R208	04/08/2016	7.99	Call	Bond Future	433.5100	0.4335	368.6800	0.3687	(14.955)	0	0	0
2016/04/15	R208	04/08/2016	8.00	Call	Bond Future	442.3600	0.4424	376.5400	0.3765	(14.879)	0	0	0
2016/04/15	R208	04/08/2016	8.01	Call	Bond Future	451.3500	0.4513	384.5300	0.3845	(14.804)	0	0	0
2016/04/15	R208	04/08/2016	7.99	Put	Bond Future	2,747.7000	2.7477	2,952.3400	2.9523	7.448	0	0	0
2016/04/15	R208	03/11/2016	9.59	Put	Bond Future	579.3900	0.5794	641.1200	0.6411	10.654	0	0	0
2016/04/15	R208	03/11/2016			Bond Future	8.6781	93.7912	8.7582	93.5165	0.922	0.0000	0.0000	0
2016/04/15	R208	03/11/2016	9.58	Put	Bond Future	586.7500	0.5867	649.1100	0.6491	10.628	0	0	0
2016/04/15	R208	03/11/2016	9.57	Call	Bond Future	3,599.5100	3.5995	3,387.8800	3.3879	(5.879)	0	0	0
2016/04/15	R208	03/11/2016	9.58	Call	Bond Future	3,624.8700	3.6249	3,412.5900	3.4126	(5.856)	0	0	0
2016/04/15	R208	03/11/2016	9.59	Call	Bond Future	3,650.5100	3.6505	3,437.6000	3.4376	(5.832)	0	0	0
2016/04/15	R208	03/11/2016	9.57	Put	Bond Future	594.4100	0.5944	657.4200	0.6574	10.600	0	0	0
2016/04/15	R209	05/05/2016			Bond Future	9.5119	71.7787	9.5717	71.3711	0.629	0.0000	0.0000	30,575
2016/04/15	R209	05/05/2016	9.00	Call	Bond Future	125.1000	0.1251	80.7700	0.0808	(35.436)	0	0	6,700
2016/04/15	R209	05/05/2016	8.25	Put	Bond Future	9,506.7900	9.5068	9,914.1400	9.9141	4.285	0	0	0
2016/04/15	R209	05/05/2016	8.99	Put	Bond Future	3,833.4700	3.8335	4,198.7000	4.1987	9.527	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
2016/04/15	R209	05/05/2016	9.01	Put	Bond Future	3,699.6900		3.6997	4,060.8300	4.0608	9.761	0	0	0
2016/04/15	R209	05/05/2016	9.00	Put	Bond Future	3,766.3600		3.7664	4,129.5900	4.1296	9.644	0	0	0
2016/04/15	R209	05/05/2016	9.01	Call	Bond Future	132.2500		0.1322	85.8300	0.0858	(35.100)	0	0	0
2016/04/15	R209	05/05/2016	8.25	Call	Bond Future	0.3500		0.0004	0.1400	0.0001	(60.000)	0	0	6,700
2016/04/15	R209	05/05/2016	8.99	Call	Bond Future	118.2800		0.1183	75.9500	0.0759	(35.788)	0	0	0
2016/04/15	R209	04/08/2016	9.70	Put	Bond Future	2,255.1600		2.2552	2,425.7400	2.4257	7.564	0	0	250
2016/04/15	R209	04/08/2016	9.26	Call	Bond Future	1,805.8500		1.8059	1,633.8900	1.6339	(9.522)	0	0	0
2016/04/15	R209	04/08/2016			Bond Future	9.5602		73.1460	9.6219	72.7298	0.645	0.0000	0.0000	190
2016/04/15	R209	04/08/2016	9.40	Put	Bond Future	3,299.5500		3.2995	3,520.1100	3.5201	6.685	0	0	0
2016/04/15	R209	04/08/2016	9.60	Put	Bond Future	2,571.5300		2.5715	2,758.4300	2.7584	7.268	0	0	0
2016/04/15	R209	04/08/2016	10.60	Call	Bond Future	7,142.7000		7.1427	6,785.6900	6.7857	(4.998)	0	0	5,760
2016/04/15	R209	04/08/2016	9.24	Call	Bond Future	1,753.3400		1.7533	1,584.7500	1.5847	(9.615)	0	0	0
2016/04/15	R209	04/08/2016	9.70	Call	Bond Future	3,193.6900		3.1937	2,947.9800	2.9480	(7.694)	0	0	0
2016/04/15	R209	04/08/2016	10.29	Call	Bond Future	5,664.7100		5.6647	5,337.5100	5.3375	(5.776)	0	0	0
2016/04/15	R209	04/08/2016	9.25	Call	Bond Future	1,779.4700		1.7795	1,609.2000	1.6092	(9.569)	0	0	0
2016/04/15	R209	04/08/2016	9.40	Call	Bond Future	2,199.6200		2.1996	2,003.8900	2.0039	(8.898)	0	0	250
2016/04/15	R209	04/08/2016	10.60	Put	Bond Future	594.6500		0.5947	653.9300	0.6539	9.969	0	0	0
2016/04/15	R209	04/08/2016	9.24	Put	Bond Future	3,977.6700		3.9777	4,225.3700	4.2254	6.227	0	0	0
2016/04/15	R209	04/08/2016	9.60	Call	Bond Future	2,840.4800		2.8405	2,611.0900	2.6111	(8.076)	0	0	5,760
2016/04/15	R209	04/08/2016	9.26	Put	Bond Future	3,888.1800		3.8882	4,132.5100	4.1325	6.284	0	0	0
2016/04/15	R209	04/08/2016	9.25	Put	Bond Future	3,932.7500		3.9327	4,178.7700	4.1788	6.256	0	0	0
2016/04/15	R209	04/08/2016	10.29	Put	Bond Future	967.4100		0.9674	1,056.5000	1.0565	9.209	0	0	250
2016/04/15	R209	03/11/2016	10.26	Call	Bond Future	6,129.4200		6.1294	5,827.4700	5.8275	(4.926)	0	0	0
2016/04/15	R209	03/11/2016			Bond Future	9.6054		71.3884	9.6688	70.9641	0.660	0.0000	0.0000	0
2016/04/15	R209	03/11/2016	10.24	Call	Bond Future	6,046.5400		6.0465	5,746.5600	5.7466	(4.961)	0	0	0
2016/04/15	R209	03/11/2016	10.25	Call	Bond Future	6,088.0300		6.0880	5,787.0600	5.7871	(4.944)	0	0	0
2016/04/15	R209	03/11/2016	10.24	Put	Bond Future	1,967.9800		1.9680	2,092.2900	2.0923	6.317	0	0	0
2016/04/15	R209	03/11/2016	10.25	Put	Bond Future	1,948.1200		1.9481	2,071.4400	2.0714	6.330	0	0	0
2016/04/15	R209	03/11/2016	10.26	Put	Bond Future	1,928.2600		1.9283	2,050.6000	2.0506	6.345	0	0	0
2016/04/15	R210	05/05/2016			Bond Future	182.5345		182.5345	182.5534	182.5534	0.010	0.0000	0.0000	1,441
2016/04/15	R210	05/05/2016	184.99	Put	Bond Future	2,455.5100		2.4555	2,436.5800	2.4366	(0.771)	0	0	0
2016/04/15	R210	05/05/2016	185.00	Put	Bond Future	2,465.5100		2.4655	2,446.5800	2.4466	(0.768)	0	0	0
2016/04/15	R210	05/05/2016	185.01	Put	Bond Future	2,475.5100		2.4755	2,456.5800	2.4566	(0.765)	0	0	0
2016/04/15	R210	05/05/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R210	05/05/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R210	05/05/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R210	04/08/2016			Bond Future	186.0271		186.0271	186.0440	186.0440	0.009	0.0000	0.0000	0
2016/04/15	R210	04/08/2016	181.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R210	04/08/2016	181.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R210	04/08/2016	181.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R210	04/08/2016	181.50	Call	Bond Future	4,527.0600		4.5271	4,543.9600	4.5440	0.373	0	0	0
2016/04/15	R210	04/08/2016	181.52	Call	Bond Future	4,507.0600		4.5071	4,523.9600	4.5240	0.375	0	0	0
2016/04/15	R210	04/08/2016	181.51	Call	Bond Future	4,517.0600		4.5171	4,533.9600	4.5340	0.374	0	0	0
2016/04/15	R211	05/05/2016	139.01	Put	Bond Future	812.0200		0.8120	813.7100	0.8137	0.208	0	0	0
2016/04/15	R211	05/05/2016			Bond Future	138.1980		138.1980	138.1963	138.1963	(0.001)	0.0000	0.0000	62
2016/04/15	R211	05/05/2016	139.00	Put	Bond Future	802.0200		0.8020	803.7100	0.8037	0.211	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
2016/04/15	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R211	05/05/2016	138.99	Put	Bond Future	792.0200	0.7920	793.7100	0.7937	0.213	0	0	0
2016/04/15	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R211	04/08/2016			Bond Future	139.0825	139.0825	139.0789	139.0789	(0.003)	0.0000	0.0000	0
2016/04/15	R211	04/08/2016	137.09	Call	Bond Future	1,992.4900	1.9925	1,988.9300	1.9889	(0.179)	0	0	0
2016/04/15	R211	04/08/2016	137.07	Call	Bond Future	2,012.4900	2.0125	2,008.9300	2.0089	(0.177)	0	0	0
2016/04/15	R211	04/08/2016	137.08	Call	Bond Future	2,002.4900	2.0025	1,998.9300	1.9989	(0.178)	0	0	0
2016/04/15	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R212	05/05/2016			Bond Future	144.0758	144.0758	144.0902	144.0902	0.010	0.0000	0.0000	3,488
2016/04/15	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R212	05/05/2016	144.99	Put	Bond Future	914.1500	0.9142	899.8100	0.8998	(1.569)	0	0	0
2016/04/15	R212	05/05/2016	145.01	Put	Bond Future	934.1500	0.9342	919.8100	0.9198	(1.535)	0	0	0
2016/04/15	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R212	05/05/2016	145.00	Put	Bond Future	924.1500	0.9242	909.8100	0.9098	(1.552)	0	0	0
2016/04/15	R212	04/08/2016	142.43	Call	Bond Future	2,471.0200	2.4710	2,483.8000	2.4838	0.517	0	0	0
2016/04/15	R212	04/08/2016			Bond Future	144.9010	144.9010	144.9138	144.9138	0.009	0.0000	0.0000	0
2016/04/15	R212	04/08/2016	142.44	Call	Bond Future	2,461.0200	2.4610	2,473.8000	2.4738	0.519	0	0	0
2016/04/15	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/15	R212	04/08/2016	142.42	Call	Bond Future	2,481.0200	2.4810	2,493.8000	2.4938	0.515	0	0	0
2016/04/15	R213	05/05/2016	8.74	Put	Bond Future	4,647.5200	4.6475	4,999.9500	5.0000	7.583	0	0	0
2016/04/15	R213	05/05/2016	8.76	Put	Bond Future	4,507.2200	4.5072	4,857.3200	4.8573	7.768	0	0	0
2016/04/15	R213	05/05/2016			Bond Future	9.3872	82.4516	9.4420	82.0788	0.584	0.0000	0.0000	47,701
2016/04/15	R213	05/05/2016	8.75	Put	Bond Future	4,577.1900	4.5772	4,928.4900	4.9285	7.675	0	0	0
2016/04/15	R213	05/05/2016	8.74	Call	Bond Future	52.7400	0.0527	32.3600	0.0324	(38.642)	0	0	0
2016/04/15	R213	05/05/2016	8.75	Call	Bond Future	56.1600	0.0562	34.6500	0.0346	(38.301)	0	0	0
2016/04/15	R213	05/05/2016	8.76	Call	Bond Future	59.8500	0.0599	37.1400	0.0371	(37.945)	0	0	0
2016/04/15	R213	04/08/2016			Bond Future	9.4362	84.0222	9.4929	83.6412	0.601	0.0000	0.0000	562
2016/04/15	R213	04/08/2016	8.99	Put	Bond Future	4,510.7700	4.5108	4,756.7000	4.7567	5.452	0	0	0
2016/04/15	R213	04/08/2016	9.01	Put	Bond Future	4,414.5200	4.4145	4,657.4500	4.6575	5.503	0	0	0
2016/04/15	R213	04/08/2016	9.00	Put	Bond Future	4,462.4800	4.4625	4,706.9100	4.7069	5.477	0	0	0
2016/04/15	R213	04/08/2016	9.01	Call	Bond Future	1,465.6000	1.4656	1,327.5100	1.3275	(9.422)	0	0	0
2016/04/15	R213	04/08/2016	8.99	Call	Bond Future	1,419.7900	1.4198	1,284.7000	1.2847	(9.515)	0	0	0
2016/04/15	R213	04/08/2016	9.00	Call	Bond Future	1,442.5700	1.4426	1,305.9800	1.3060	(9.469)	0	0	0
2016/04/15	R213	03/11/2016			Bond Future	9.4851	82.0715	9.5436	81.6832	0.616	0.0000	0.0000	0
2016/04/15	R213	03/11/2016	10.18	Put	Bond Future	1,825.5100	1.8255	1,933.7600	1.9338	5.930	0	0	0
2016/04/15	R213	03/11/2016	10.20	Put	Bond Future	1,787.8600	1.7879	1,894.3400	1.8943	5.956	0	0	0
2016/04/15	R213	03/11/2016	10.18	Call	Bond Future	6,276.6100	6.2766	5,996.5600	5.9966	(4.462)	0	0	0
2016/04/15	R213	03/11/2016	10.19	Put	Bond Future	1,806.6000	1.8066	1,913.9700	1.9140	5.943	0	0	0
2016/04/15	R213	03/11/2016	10.19	Call	Bond Future	6,319.1900	6.3192	6,038.2600	6.0383	(4.446)	0	0	0
2016/04/15	R213	03/11/2016	10.20	Call	Bond Future	6,361.8600	6.3619	6,080.0400	6.0800	(4.430)	0	0	0

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2016/04/15	R214	05/05/2016	9.01	Call	Bond Future	66.7700	0.0668	38.0100	0.0380	(43.073)	0	0	0
2016/04/15	R214	05/05/2016	9.30	Put	Bond Future	2,767.5000	2.7675	3,153.5100	3.1535	13.948	0	0	0
2016/04/15	R214	05/05/2016			Bond Future	9.6366	71.8499	9.7065	71.3589	0.725	0.0000	0.0000	32,450
2016/04/15	R214	05/05/2016	8.99	Call	Bond Future	58.9100	0.0589	33.1100	0.0331	(43.796)	0	0	0
2016/04/15	R214	05/05/2016	9.00	Call	Bond Future	62.6900	0.0627	35.4500	0.0354	(43.452)	0	0	0
2016/04/15	R214	05/05/2016	8.99	Put	Bond Future	4,886.2600	4.8863	5,351.4800	5.3515	9.521	0	0	0
2016/04/15	R214	05/05/2016	9.01	Put	Bond Future	4,736.8200	4.7368	5,199.0800	5.1991	9.759	0	0	0
2016/04/15	R214	05/05/2016	9.30	Call	Bond Future	319.6900	0.3197	214.6800	0.2147	(32.847)	0	0	0
2016/04/15	R214	05/05/2016	9.00	Put	Bond Future	4,811.3200	4.8113	5,275.1000	5.2751	9.639	0	0	0
2016/04/15	R214	04/08/2016	9.25	Put	Bond Future	4,705.0700	4.7051	5,027.6100	5.0276	6.855	0	0	0
2016/04/15	R214	04/08/2016	11.30	Call	Bond Future	10,209.0700	10.2091	9,740.1600	9.7402	(4.593)	0	0	5,800
2016/04/15	R214	04/08/2016	9.24	Call	Bond Future	1,528.4000	1.5284	1,351.6100	1.3516	(11.567)	0	0	0
2016/04/15	R214	04/08/2016			Bond Future	9.6839	73.2186	9.7559	72.7173	0.743	0.0000	0.0000	210
2016/04/15	R214	04/08/2016	9.30	Call	Bond Future	1,676.9600	1.6770	1,488.3300	1.4883	(11.248)	0	0	1,300
2016/04/15	R214	04/08/2016	8.55	Put	Bond Future	9,171.8500	9.1718	9,607.0600	9.6071	4.745	0	0	0
2016/04/15	R214	04/08/2016	9.25	Call	Bond Future	1,552.5800	1.5526	1,373.8300	1.3738	(11.513)	0	0	0
2016/04/15	R214	04/08/2016	11.30	Put	Bond Future	241.2000	0.2412	273.5800	0.2736	13.425	0	0	0
2016/04/15	R214	04/08/2016	10.30	Put	Bond Future	1,224.2800	1.2243	1,351.2900	1.3513	10.374	0	0	0
2016/04/15	R214	04/08/2016	9.26	Call	Bond Future	1,577.0100	1.5770	1,396.2900	1.3963	(11.460)	0	0	0
2016/04/15	R214	04/08/2016	9.30	Put	Bond Future	4,454.5000	4.4545	4,767.1600	4.7672	7.019	0	0	0
2016/04/15	R214	04/08/2016	8.55	Call	Bond Future	424.5900	0.4246	358.5100	0.3585	(15.563)	0	0	1,300
2016/04/15	R214	04/08/2016	9.24	Put	Bond Future	4,756.2600	4.7563	5,080.7600	5.0808	6.823	0	0	0
2016/04/15	R214	04/08/2016	10.30	Call	Bond Future	5,331.3200	5.3313	4,957.0400	4.9570	(7.020)	0	0	5,800
2016/04/15	R214	04/08/2016	9.26	Put	Bond Future	4,654.2600	4.6543	4,974.8300	4.9748	6.888	0	0	0
2016/04/15	R214	03/11/2016	10.35	Put	Bond Future	2,121.0200	2.1210	2,275.3500	2.2753	7.276	0	0	0
2016/04/15	R214	03/11/2016			Bond Future	9.7308	71.3157	9.8047	70.8048	0.760	0.0000	0.0000	0
2016/04/15	R214	03/11/2016	10.34	Put	Bond Future	2,142.0800	2.1421	2,297.5900	2.2976	7.260	0	0	0
2016/04/15	R214	03/11/2016	10.35	Call	Bond Future	6,215.0900	6.2151	5,858.4800	5.8585	(5.738)	0	0	0
2016/04/15	R214	03/11/2016	10.33	Call	Bond Future	6,131.4500	6.1314	5,777.2100	5.7772	(5.777)	0	0	0
2016/04/15	R214	03/11/2016	10.34	Call	Bond Future	6,173.2300	6.1732	5,817.8000	5.8178	(5.758)	0	0	0
2016/04/15	R214	03/11/2016	10.33	Put	Bond Future	2,163.3300	2.1633	2,320.0300	2.3200	7.243	0	0	0
2016/04/15	R248	05/05/2016			Bond Future	9.7172	92.2111	9.7921	91.5443	0.771	0.0000	0.0000	62,509
2016/04/15	R248	05/05/2016	8.99	Put	Bond Future	7,015.4100	7.0154	7,657.2300	7.6572	9.149	0	0	0
2016/04/15	R248	05/05/2016	9.01	Put	Bond Future	6,818.7700	6.8188	7,457.5900	7.4576	9.369	0	0	0
2016/04/15	R248	05/05/2016	8.99	Call	Bond Future	53.4300	0.0534	28.4700	0.0285	(46.715)	0	0	0
2016/04/15	R248	05/05/2016	9.00	Put	Bond Future	6,916.8500	6.9168	7,557.2200	7.5572	9.258	0	0	0
2016/04/15	R248	05/05/2016	9.00	Call	Bond Future	56.9600	0.0570	30.5500	0.0306	(46.366)	0	0	0
2016/04/15	R248	05/05/2016	9.01	Call	Bond Future	60.7800	0.0608	32.8200	0.0328	(46.002)	0	0	0
2016/04/15	R248	04/08/2016			Bond Future	9.7671	93.9677	9.8443	93.2870	0.791	0.0000	0.0000	1,241
2016/04/15	R248	04/08/2016	9.25	Call	Bond Future	1,832.3300	1.8323	1,607.8200	1.6078	(12.253)	0	0	0
2016/04/15	R248	04/08/2016	9.24	Put	Bond Future	6,707.7700	6.7078	7,166.5300	7.1665	6.839	0	0	0
2016/04/15	R248	04/08/2016	9.26	Put	Bond Future	6,571.0600	6.5711	7,024.7400	7.0247	6.904	0	0	0
2016/04/15	R248	04/08/2016	9.25	Put	Bond Future	6,639.1800	6.6392	7,095.4000	7.0954	6.872	0	0	0
2016/04/15	R248	04/08/2016	9.26	Call	Bond Future	1,861.4400	1.8614	1,634.3900	1.6344	(12.198)	0	0	0
2016/04/15	R248	04/08/2016	9.24	Call	Bond Future	1,803.5100	1.8035	1,581.5400	1.5815	(12.308)	0	0	0
2016/04/15	R248	03/11/2016	10.38	Call	Bond Future	7,659.0400	7.6590	7,187.0700	7.1871	(6.162)	0	0	0



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2016/04/15	R248	03/11/2016			Bond Future	9.8166	91.3186	9.8961	90.6249	0.809	0.0000	0.0000	0
2016/04/15	R248	03/11/2016	10.39	Call	Bond Future	7,710.9200	7.7109	7,237.3400	7.2373	(6.142)	0	0	0
2016/04/15	R248	03/11/2016	10.37	Put	Bond Future	2,967.9300	2.9679	3,191.2800	3.1913	7.525	0	0	0
2016/04/15	R248	03/11/2016	10.39	Put	Bond Future	2,911.7800	2.9118	3,131.9000	3.1319	7.560	0	0	0
2016/04/15	R248	03/11/2016	10.37	Call	Bond Future	7,607.5000	7.6075	7,137.1500	7.1372	(6.183)	0	0	0
2016/04/15	R248	03/11/2016	10.38	Put	Bond Future	2,939.6100	2.9396	3,161.3400	3.1613	7.543	0	0	0

**Total** **728499**