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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/04/2016 TO 13/04/2016

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
2016/04/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/04/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	2025	05/05/2016			Bond Future	124.6715	124.6715	124.9597	124.9597	0.231	0.0000	0.0000	4,532
2016/04/13	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2025	05/05/2016	125.99	Put	Bond Future	1,318.5000	1.3185	1,030.2900	1.0303	(21.859)	0	0	0
2016/04/13	2025	05/05/2016	126.01	Put	Bond Future	1,338.5000	1.3385	1,050.2900	1.0503	(21.532)	0	0	0
2016/04/13	2025	05/05/2016	126.00	Put	Bond Future	1,328.5000	1.3285	1,040.2900	1.0403	(21.694)	0	0	0
2016/04/13	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2025	04/08/2016			Bond Future	125.7900	125.7900	126.0826	126.0826	0.233	0.0000	0.0000	0
2016/04/13	2025	04/08/2016	123.86	Call	Bond Future	1,929.9900	1.9300	2,222.6400	2.2226	15.163	0	0	0
2016/04/13	2025	04/08/2016	123.87	Call	Bond Future	1,919.9900	1.9200	2,212.6400	2.2126	15.242	0	0	0
2016/04/13	2025	04/08/2016	123.85	Call	Bond Future	1,939.9900	1.9400	2,232.6400	2.2326	15.085	0	0	0
2016/04/13	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2030	05/05/2016	8.99	Put	Bond Future	3,955.6100	3.9556	2,847.6800	2.8477	(28.009)	0	0	0
2016/04/13	2030	05/05/2016	9.01	Put	Bond Future	3,808.3200	3.8083	2,700.3900	2.7004	(29.092)	0	0	0
2016/04/13	2030	05/05/2016			Bond Future	9.5432	90.5019	9.3848	91.6099	(1.660)	0.0000	0.0000	17,754
2016/04/13	2030	05/05/2016	9.00	Put	Bond Future	3,881.9200	3.8819	2,773.9900	2.7740	(28.541)	0	0	0
2016/04/13	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2030	04/08/2016	10.17	Call	Bond Future	3,736.4700	3.7365	4,864.6900	4.8647	30.195	0	0	0
2016/04/13	2030	04/08/2016			Bond Future	9.6058	88.2183	9.4421	89.3465	(1.705)	0.0000	0.0000	0
2016/04/13	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2032	05/05/2016			Bond Future	9.6827	89.3818	9.5244	90.5551	(1.635)	0.0000	0.0000	9,481
2016/04/13	2032	05/05/2016	8.99	Put	Bond Future	5,413.7800	5.4138	4,273.6800	4.2737	(21.059)	0	0	0
2016/04/13	2032	05/05/2016	9.01	Put	Bond Future	5,265.2000	5.2652	4,129.5800	4.1296	(21.568)	0	0	0
2016/04/13	2032	05/05/2016	9.00	Put	Bond Future	5,339.3200	5.3393	4,201.4100	4.2014	(21.312)	0	0	0
2016/04/13	2032	05/05/2016	9.01	Call	Bond Future	116.7400	0.1167	154.4600	0.1545	32.311	0	0	0
2016/04/13	2032	05/05/2016	8.99	Call	Bond Future	105.6200	0.1056	138.8600	0.1389	31.471	0	0	0
2016/04/13	2032	05/05/2016	9.00	Call	Bond Future	111.0600	0.1111	146.4900	0.1465	31.902	0	0	0
2016/04/13	2032	04/08/2016	9.01	Call	Bond Future	1,120.1500	1.1202	1,333.3200	1.3333	19.030	0	0	0
2016/04/13	2032	04/08/2016			Bond Future	9.7441	91.0850	9.5808	92.2800	(1.676)	0.0000	0.0000	76
2016/04/13	2032	04/08/2016	8.99	Call	Bond Future	1,083.1900	1.0832	1,289.7500	1.2897	19.070	0	0	0
2016/04/13	2032	04/08/2016	9.00	Call	Bond Future	1,101.5600	1.1016	1,311.4100	1.3114	19.050	0	0	0
2016/04/13	2032	04/08/2016	8.99	Put	Bond Future	6,804.5100	6.8045	5,816.1100	5.8161	(14.526)	0	0	0
2016/04/13	2032	04/08/2016	9.01	Put	Bond Future	6,682.8400	6.6828	5,701.0500	5.7011	(14.691)	0	0	0
2016/04/13	2032	04/08/2016	9.00	Put	Bond Future	6,743.5100	6.7435	5,758.4000	5.7584	(14.608)	0	0	0

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2016/04/13	2032	03/11/2016			Bond Future	9.8022	88.6621	9.6338	89.8785	(1.718)	0.0000	0.0000	0
2016/04/13	2032	03/11/2016	10.28	Put	Bond Future	2,683.2700	2.6833	2,146.1000	2.1461	(20.019)	0	0	0
2016/04/13	2032	03/11/2016	10.30	Put	Bond Future	2,633.6900	2.6337	2,103.1100	2.1031	(20.146)	0	0	0
2016/04/13	2032	03/11/2016	10.29	Put	Bond Future	2,658.2600	2.6583	2,124.3900	2.1244	(20.083)	0	0	0
2016/04/13	2032	03/11/2016	10.30	Call	Bond Future	6,090.7700	6.0908	6,776.6200	6.7766	11.260	0	0	0
2016/04/13	2032	03/11/2016	10.28	Call	Bond Future	6,005.3600	6.0054	6,684.6200	6.6846	11.311	0	0	0
2016/04/13	2032	03/11/2016	10.29	Call	Bond Future	6,047.8800	6.0479	6,730.4400	6.7304	11.286	0	0	0
2016/04/13	2033	05/05/2016			Bond Future	105.7314	105.7314	105.7637	105.7637	0.031	0.0000	0.0000	1,032
2016/04/13	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2033	05/05/2016	102.40	Call	Bond Future	3,331.4000	3.3314	3,363.6700	3.3637	0.969	0	0	0
2016/04/13	2033	05/05/2016	102.41	Call	Bond Future	3,321.4000	3.3214	3,353.6700	3.3537	0.972	0	0	0
2016/04/13	2033	05/05/2016	102.39	Call	Bond Future	3,341.4000	3.3414	3,373.6700	3.3737	0.966	0	0	0
2016/04/13	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2033	04/08/2016	104.99	Call	Bond Future	2,765.0100	2.7650	2,796.9300	2.7969	1.154	0	0	0
2016/04/13	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2033	04/08/2016			Bond Future	107.7550	107.7550	107.7869	107.7869	0.030	0.0000	0.0000	2,313
2016/04/13	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2033	04/08/2016	105.00	Call	Bond Future	2,755.0100	2.7550	2,786.9300	2.7869	1.159	0	0	0
2016/04/13	2033	04/08/2016	105.01	Call	Bond Future	2,745.0100	2.7450	2,776.9300	2.7769	1.163	0	0	0
2016/04/13	2037	05/05/2016	8.99	Call	Bond Future	56.4000	0.0564	70.7700	0.0708	25.479	0	0	0
2016/04/13	2037	05/05/2016	9.00	Put	Bond Future	7,064.7200	7.0647	5,805.2000	5.8052	(17.828)	0	0	0
2016/04/13	2037	05/05/2016	9.67	Call	Bond Future	999.3700	0.9994	1,385.0200	1.3850	38.589	0	0	500
2016/04/13	2037	05/05/2016			Bond Future	9.8280	90.6474	9.6697	91.9224	(1.611)	0.0000	0.0000	40,208
2016/04/13	2037	05/05/2016	9.00	Call	Bond Future	59.6400	0.0596	75.0700	0.0751	25.872	0	0	0
2016/04/13	2037	05/05/2016	9.67	Put	Bond Future	2,272.0400	2.2720	1,382.7400	1.3827	(39.141)	0	0	0
2016/04/13	2037	05/05/2016	9.01	Call	Bond Future	63.0500	0.0630	79.7000	0.0797	26.408	0	0	0
2016/04/13	2037	05/05/2016	8.99	Put	Bond Future	7,151.3600	7.1514	5,890.7800	5.8908	(17.627)	0	0	0
2016/04/13	2037	05/05/2016	9.01	Put	Bond Future	6,978.3800	6.9784	5,720.0800	5.7201	(18.031)	0	0	0
2016/04/13	2037	04/08/2016			Bond Future	9.8904	88.1160	9.7272	89.4144	(1.650)	0.0000	0.0000	221
2016/04/13	2037	04/08/2016	9.24	Put	Bond Future	6,790.2700	6.7903	5,786.8500	5.7868	(14.777)	0	0	0
2016/04/13	2037	04/08/2016	9.26	Put	Bond Future	6,663.5400	6.6635	5,668.0400	5.6680	(14.940)	0	0	0
2016/04/13	2037	04/08/2016	9.24	Call	Bond Future	1,428.7300	1.4287	1,723.6800	1.7237	20.644	0	0	0
2016/04/13	2037	04/08/2016	9.25	Put	Bond Future	6,726.8000	6.7268	5,727.2500	5.7273	(14.859)	0	0	0
2016/04/13	2037	04/08/2016	9.25	Call	Bond Future	1,451.5600	1.4516	1,750.3800	1.7504	20.586	0	0	0
2016/04/13	2037	04/08/2016	9.26	Call	Bond Future	1,474.4700	1.4745	1,777.3400	1.7773	20.541	0	0	0
2016/04/13	2037	03/11/2016	10.35	Call	Bond Future	6,224.3300	6.2243	7,030.3600	7.0304	12.950	0	0	0
2016/04/13	2037	03/11/2016	10.36	Put	Bond Future	3,130.1300	3.1301	2,617.5500	2.6175	(16.376)	0	0	0
2016/04/13	2037	03/11/2016			Bond Future	9.9448	89.7956	9.7770	91.1175	(1.688)	0.0000	0.0000	0
2016/04/13	2037	03/11/2016	10.36	Call	Bond Future	6,269.1900	6.2692	7,078.5300	7.0785	12.910	0	0	0
2016/04/13	2037	03/11/2016	10.37	Call	Bond Future	6,314.1500	6.3141	7,127.0400	7.1270	12.874	0	0	0
2016/04/13	2037	03/11/2016	10.35	Put	Bond Future	3,158.7600	3.1588	2,642.8700	2.6429	(16.332)	0	0	0
2016/04/13	2037	03/11/2016	10.37	Put	Bond Future	3,101.7100	3.1017	2,592.6800	2.5927	(16.411)	0	0	0
2016/04/13	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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2016/04/13	2038	05/05/2016			Bond Future	132.1008	132.1008	132.1420	132.1420	0.031	0.0000	0.0000	16,932
2016/04/13	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2038	05/05/2016	131.01	Call	Bond Future	1,090.8200	1.0908	1,132.0500	1.1320	3.780	0	0	0
2016/04/13	2038	05/05/2016	130.99	Call	Bond Future	1,110.8200	1.1108	1,152.0500	1.1520	3.712	0	0	0
2016/04/13	2038	05/05/2016	131.00	Call	Bond Future	1,100.8200	1.1008	1,142.0500	1.1420	3.745	0	0	0
2016/04/13	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2038	04/08/2016			Bond Future	133.2031	133.2031	133.2439	133.2439	0.031	0.0000	0.0000	1,180
2016/04/13	2038	04/08/2016	129.31	Call	Bond Future	3,893.0800	3.8931	3,933.8500	3.9338	1.047	0	0	0
2016/04/13	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2038	04/08/2016	129.32	Call	Bond Future	3,883.0800	3.8831	3,923.8500	3.9238	1.050	0	0	0
2016/04/13	2038	04/08/2016	129.30	Call	Bond Future	3,903.0800	3.9031	3,943.8500	3.9438	1.045	0	0	0
2016/04/13	2040	05/05/2016	9.50	Call	Bond Future	471.9700	0.4720	675.7300	0.6757	43.172	0	0	0
2016/04/13	2040	05/05/2016			Bond Future	9.8981	94.2888	9.7398	95.6457	(1.599)	0.0000	0.0000	1,812
2016/04/13	2040	05/05/2016	9.51	Call	Bond Future	490.2300	0.4902	701.6400	0.7016	43.125	0	0	0
2016/04/13	2040	05/05/2016	9.49	Call	Bond Future	454.3000	0.4543	650.4300	0.6504	43.172	0	0	0
2016/04/13	2040	05/05/2016	9.50	Put	Bond Future	3,948.6700	3.9487	2,795.5600	2.7956	(29.202)	0	0	0
2016/04/13	2040	05/05/2016	9.49	Put	Bond Future	4,021.1100	4.0211	2,860.3700	2.8604	(28.866)	0	0	0
2016/04/13	2040	05/05/2016	9.51	Put	Bond Future	3,876.9600	3.8770	2,731.5000	2.7315	(29.545)	0	0	0
2016/04/13	2040	04/08/2016			Bond Future	9.9610	91.5763	9.7979	92.9581	(1.638)	0.0000	0.0000	0
2016/04/13	2040	04/08/2016	9.49	Put	Bond Future	6,107.1000	6.1071	5,148.5000	5.1485	(15.696)	0	0	0
2016/04/13	2040	04/08/2016	9.50	Call	Bond Future	2,050.8000	2.0508	2,478.6900	2.4787	20.865	0	0	0
2016/04/13	2040	04/08/2016	9.51	Call	Bond Future	2,080.2500	2.0803	2,512.9400	2.5129	20.800	0	0	0
2016/04/13	2040	04/08/2016	9.49	Call	Bond Future	2,021.6200	2.0216	2,444.9100	2.4449	20.938	0	0	0
2016/04/13	2040	04/08/2016	9.51	Put	Bond Future	5,986.1800	5.9862	5,036.9800	5.0370	(15.857)	0	0	0
2016/04/13	2040	04/08/2016	9.50	Put	Bond Future	6,046.4400	6.0464	5,092.4400	5.0924	(15.778)	0	0	0
2016/04/13	2044	05/05/2016	8.99	Put	Bond Future	8,612.0400	8.6120	7,260.6000	7.2606	(15.692)	0	0	0
2016/04/13	2044	05/05/2016			Bond Future	9.9227	91.3657	9.7645	92.7278	(1.595)	0.0000	0.0000	20,527
2016/04/13	2044	05/05/2016	9.01	Put	Bond Future	8,417.8600	8.4179	7,068.1700	7.0682	(16.034)	0	0	0
2016/04/13	2044	05/05/2016	9.00	Put	Bond Future	8,514.7700	8.5148	7,164.1700	7.1642	(15.862)	0	0	0
2016/04/13	2044	05/05/2016	9.01	Call	Bond Future	38.5700	0.0386	51.0300	0.0510	32.305	0	0	0
2016/04/13	2044	05/05/2016	8.99	Call	Bond Future	34.1900	0.0342	44.9000	0.0449	31.325	0	0	0
2016/04/13	2044	05/05/2016	9.00	Call	Bond Future	36.2900	0.0363	47.8400	0.0478	31.827	0	0	0
2016/04/13	2044	04/08/2016	9.50	Call	Bond Future	1,997.3600	1.9974	2,421.4100	2.4214	21.231	0	0	0
2016/04/13	2044	04/08/2016			Bond Future	9.9840	88.7227	9.8210	90.1099	(1.633)	0.0000	0.0000	0
2016/04/13	2044	04/08/2016	9.51	Call	Bond Future	2,026.3800	2.0264	2,455.2500	2.4553	21.164	0	0	0
2016/04/13	2044	04/08/2016	9.49	Put	Bond Future	6,291.3800	6.2914	5,323.4400	5.3234	(15.385)	0	0	0
2016/04/13	2044	04/08/2016	9.51	Put	Bond Future	6,167.1600	6.1672	5,208.8300	5.2088	(15.539)	0	0	0
2016/04/13	2044	04/08/2016	9.49	Call	Bond Future	1,968.5900	1.9686	2,387.8500	2.3878	21.297	0	0	0
2016/04/13	2044	04/08/2016	9.50	Put	Bond Future	6,229.0700	6.2291	5,265.9200	5.2659	(15.462)	0	0	0
2016/04/13	2044	03/11/2016			Bond Future	10.0377	90.4138	9.8701	91.8263	(1.669)	0.0000	0.0000	0
2016/04/13	2044	03/11/2016	10.42	Call	Bond Future	6,587.3500	6.5874	7,425.4400	7.4254	12.723	0	0	0
2016/04/13	2044	03/11/2016	10.41	Put	Bond Future	3,536.5900	3.5366	2,958.6400	2.9586	(16.342)	0	0	0
2016/04/13	2044	03/11/2016	10.43	Put	Bond Future	3,474.1000	3.4741	2,903.2300	2.9032	(16.432)	0	0	0
2016/04/13	2044	03/11/2016	10.42	Put	Bond Future	3,505.3500	3.5054	2,930.9400	2.9309	(16.387)	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
2016/04/13	2044	03/11/2016	10.43	Call	Bond Future	6,634.1900		6.6342	7,475.8200	7.4758	12.686	0	0	0
2016/04/13	2044	03/11/2016	10.41	Call	Bond Future	6,540.3800		6.5404	7,374.9300	7.3749	12.760	0	0	0
2016/04/13	2046	05/05/2016			Bond Future	130.9135		130.9135	131.6668	131.6668	0.575	0.0000	0.0000	12,687
2016/04/13	2046	05/05/2016	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2046	05/05/2016	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2046	05/05/2016	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2046	05/05/2016	130.01	Call	Bond Future	903.5000		0.9035	1,656.8500	1.6569	83.381	0	0	0
2016/04/13	2046	05/05/2016	129.99	Call	Bond Future	923.5000		0.9235	1,676.8500	1.6769	81.576	0	0	0
2016/04/13	2046	05/05/2016	130.00	Call	Bond Future	913.5000		0.9135	1,666.8500	1.6669	82.469	0	0	0
2016/04/13	2046	04/08/2016	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2046	04/08/2016			Bond Future	133.4191		133.4191	134.1857	134.1857	0.575	0.0000	0.0000	3,590
2016/04/13	2046	04/08/2016	129.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2046	04/08/2016	129.00	Call	Bond Future	4,419.0900		4.4191	5,185.7100	5.1857	17.348	0	0	0
2016/04/13	2046	04/08/2016	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2046	04/08/2016	129.01	Call	Bond Future	4,409.0900		4.4091	5,175.7100	5.1757	17.387	0	0	0
2016/04/13	2046	04/08/2016	129.02	Call	Bond Future	4,399.0900		4.3991	5,165.7100	5.1657	17.427	0	0	0
2016/04/13	2050	05/05/2016	138.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2050	05/05/2016			Bond Future	142.6483		142.6483	142.6933	142.6933	0.032	0.0000	0.0000	14,861
2016/04/13	2050	05/05/2016	138.00	Call	Bond Future	4,648.2900		4.6483	4,693.2500	4.6932	0.967	0	0	0
2016/04/13	2050	05/05/2016	137.99	Call	Bond Future	4,658.2900		4.6583	4,703.2500	4.7032	0.965	0	0	0
2016/04/13	2050	05/05/2016	138.01	Call	Bond Future	4,638.2900		4.6383	4,683.2500	4.6832	0.969	0	0	0
2016/04/13	2050	05/05/2016	137.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2050	05/05/2016	138.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2050	04/08/2016	139.14	Call	Bond Future	4,660.9300		4.6609	4,705.6500	4.7056	0.959	0	0	0
2016/04/13	2050	04/08/2016			Bond Future	143.8009		143.8009	143.8457	143.8457	0.031	0.0000	0.0000	5,775
2016/04/13	2050	04/08/2016	139.12	Call	Bond Future	4,680.9300		4.6809	4,725.6500	4.7256	0.955	0	0	0
2016/04/13	2050	04/08/2016	139.13	Call	Bond Future	4,670.9300		4.6709	4,715.6500	4.7156	0.957	0	0	0
2016/04/13	2050	04/08/2016	139.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2050	04/08/2016	139.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	2050	04/08/2016	139.13	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	AL37	05/05/2016			Index Future	475.4450		475.4450	477.4870	477.4870	0.429	0.0000	0.0000	12
2016/04/13	AL37	04/08/2016			Index Future	484.4050		484.4050	486.4840	486.4840	0.429	0.0000	0.0000	0
2016/04/13	AL7T	05/05/2016			Index Future	546.9690		546.9690	551.5550	551.5550	0.838	0.0000	0.0000	0
2016/04/13	AL7T	04/08/2016			Index Future	557.2770		557.2770	561.9470	561.9470	0.838	0.0000	0.0000	9
2016/04/13	ALBI	05/05/2016			Index Future	495.8400		495.8400	500.7180	500.7180	0.984	0.0000	0.0000	499
2016/04/13	ALBI	04/08/2016			Index Future	505.1840		505.1840	510.1520	510.1520	0.983	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
2016/04/13	ALBI	03/11/2016			Index Future	514.9150	514.9150	519.9730	519.9730	0.982	0.0000	0.0000	0
2016/04/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/04/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/13	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	EL28	05/05/2016			Bond Future	127.6922	127.6922	127.7372	127.7372	0.035	0.0000	0.0000	0
2016/04/13	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	EL28	05/05/2016	128.99	Put	Bond Future	1,297.8400	1.2978	1,252.8500	1.2528	(3.467)	0	0	0
2016/04/13	EL28	05/05/2016	129.01	Put	Bond Future	1,317.8400	1.3178	1,272.8500	1.2728	(3.414)	0	0	0
2016/04/13	EL28	05/05/2016	129.00	Put	Bond Future	1,307.8400	1.3078	1,262.8500	1.2628	(3.440)	0	0	0
2016/04/13	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	EL28	04/08/2016			Bond Future	130.1362	130.1362	130.1808	130.1808	0.034	0.0000	0.0000	0
2016/04/13	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	EL28	04/08/2016	126.86	Call	Bond Future	3,276.2000	3.2762	3,320.8000	3.3208	1.361	0	0	0
2016/04/13	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	EL28	04/08/2016	126.87	Call	Bond Future	3,266.2000	3.2662	3,310.8000	3.3108	1.366	0	0	0
2016/04/13	EL28	04/08/2016	126.88	Call	Bond Future	3,256.2000	3.2562	3,300.8000	3.3008	1.370	0	0	0
2016/04/13	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	ES33	05/05/2016			Bond Future	10.6647	76.3390	10.5056	77.3544	(1.492)	0.0000	0.0000	8,776

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2016/04/13	ES33	05/05/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	ES33	05/05/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	ES33	05/05/2016	9.99	Put	Bond Future	4,451.8700		4.4519	3,436.4900	3.4365	(22.808)	0	0	0
2016/04/13	ES33	05/05/2016	10.01	Put	Bond Future	4,314.2300		4.3142	3,298.8500	3.2988	(23.536)	0	0	0
2016/04/13	ES33	05/05/2016	10.00	Put	Bond Future	4,383.0000		4.3830	3,367.6200	3.3676	(23.166)	0	0	0
2016/04/13	ES33	04/08/2016			Bond Future	10.7533		77.7938	10.5889	78.8279	(1.529)	0.0000	0.0000	0
2016/04/13	ES33	04/08/2016	10.24	Put	Bond Future	3,301.7700		3.3018	2,267.6500	2.2676	(31.320)	0	0	0
2016/04/13	ES33	04/08/2016	10.26	Put	Bond Future	3,169.0200		3.1690	2,134.9000	2.1349	(32.632)	0	0	0
2016/04/13	ES33	04/08/2016	10.25	Put	Bond Future	3,235.3500		3.2354	2,201.2300	2.2012	(31.963)	0	0	0
2016/04/13	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	ES33	03/11/2016			Bond Future	10.8408		75.4837	10.6711	76.5364	(1.565)	0.0000	0.0000	0
2016/04/13	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	ES33	03/11/2016	11.31	Call	Bond Future	2,797.1600		2.7972	3,849.8900	3.8499	37.636	0	0	0
2016/04/13	ES33	03/11/2016	11.29	Call	Bond Future	2,681.2500		2.6813	3,733.9800	3.7340	39.263	0	0	0
2016/04/13	ES33	03/11/2016	11.30	Call	Bond Future	2,739.2400		2.7392	3,791.9700	3.7920	38.431	0	0	0
2016/04/13	ES42	05/05/2016			Bond Future	10.8499		80.0765	10.6907	81.2208	(1.467)	0.0000	0.0000	7,270
2016/04/13	GOVI	05/05/2016	518.01	Put	GOVI	231,870.0000		23.1870	186,540.0000	18.6540	(19.550)	0	0	0
2016/04/13	GOVI	05/05/2016			GOVI	494.8230		494.8230	499.3560	499.3560	0.916	0.0000	0.0000	477
2016/04/13	GOVI	05/05/2016	518.00	Put	GOVI	231,770.0000		23.1770	186,440.0000	18.6440	(19.558)	0	0	0
2016/04/13	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	GOVI	05/05/2016	517.99	Put	GOVI	231,670.0000		23.1670	186,340.0000	18.6340	(19.567)	0	0	0
2016/04/13	GOVI	04/08/2016	520.99	Put	GOVI	168,420.0000		16.8420	122,250.0000	12.2250	(27.414)	0	0	0
2016/04/13	GOVI	04/08/2016			GOVI	504.1480		504.1480	508.7650	508.7650	0.916	0.0000	0.0000	26
2016/04/13	GOVI	04/08/2016	521.01	Put	GOVI	168,620.0000		16.8620	122,450.0000	12.2450	(27.381)	0	0	0
2016/04/13	GOVI	04/08/2016	521.00	Put	GOVI	168,520.0000		16.8520	122,350.0000	12.2350	(27.397)	0	0	0
2016/04/13	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	GOVI	03/11/2016	476.11	Call	GOVI	377,490.0000		37.7490	424,490.0000	42.4490	12.451	0	0	0
2016/04/13	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	GOVI	03/11/2016			GOVI	513.8590		513.8590	518.5590	518.5590	0.915	0.0000	0.0000	0
2016/04/13	GOVI	03/11/2016	476.12	Call	GOVI	377,390.0000		37.7390	424,390.0000	42.4390	12.454	0	0	0
2016/04/13	GOVI	03/11/2016	476.13	Call	GOVI	377,290.0000		37.7290	424,290.0000	42.4290	12.457	0	0	0
2016/04/13	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/13	IGOV	05/05/2016			Index Future	240.9490		240.9490	241.0990	241.0990	0.062	0.0000	0.0000	979
2016/04/13	IGOV	04/08/2016			Index Future	245.5100		245.5100	245.6620	245.6620	0.062	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
2016/04/13	IGOV	03/11/2016			Index Future	250.2580	250.2580	250.4100	250.4100	0.061	0.0000	0.0000	0
2016/04/13	ILBI	05/05/2016			Index Future	652.4660	652.4660	652.9180	652.9180	0.069	0.0000	0.0000	0
2016/04/13	ILBI	04/08/2016			Index Future	664.4780	664.4780	664.9350	664.9350	0.069	0.0000	0.0000	157
2016/04/13	IS01	19/12/2016			Interest Rate Swap	100.1456	100.1456	100.1481	100.1481	0.003	0.0000	0.0000	0
2016/04/13	IS01	16/03/2017			Interest Rate Swap	100.1829	100.1829	100.1775	100.1775	(0.005)	0.0000	0.0000	0
2016/04/13	IS01	15/06/2017			Interest Rate Swap	99.9233	99.9233	99.9050	99.9050	(0.018)	0.0000	0.0000	0
2016/04/13	IS02	18/12/2017			Interest Rate Swap	100.5515	100.5515	100.5064	100.5064	(0.045)	0.0000	0.0000	0
2016/04/13	IS02	16/03/2018			Interest Rate Swap	100.0167	100.0167	99.9529	99.9529	(0.064)	0.0000	0.0000	0
2016/04/13	IS02	15/06/2018			Interest Rate Swap	99.8757	99.8757	99.7910	99.7910	(0.085)	0.0000	0.0000	0
2016/04/13	IS05	17/12/2020			Interest Rate Swap	100.6461	100.6461	100.4109	100.4109	(0.234)	0.0000	0.0000	0
2016/04/13	IS05	16/03/2021			Interest Rate Swap	100.1470	100.1470	99.9012	99.9012	(0.245)	0.0000	0.0000	0
2016/04/13	IS05	15/06/2021			Interest Rate Swap	99.6092	99.6092	99.3536	99.3536	(0.257)	0.0000	0.0000	0
2016/04/13	IS10	17/12/2025			Interest Rate Swap	102.2953	102.2953	101.8217	101.8217	(0.463)	0.0000	0.0000	0
2016/04/13	IS10	16/03/2026			Interest Rate Swap	99.4827	99.4827	99.0074	99.0074	(0.478)	0.0000	0.0000	0
2016/04/13	IS10	15/06/2026			Interest Rate Swap	98.3234	98.3234	97.8441	97.8441	(0.488)	0.0000	0.0000	0
2016/04/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/13	JBAF	20/04/2016			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2016/04/13	JBAF	18/05/2016			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2016/04/13	JBAF	15/06/2016			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/04/13	JBAF	20/07/2016			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/04/13	JBAF	17/08/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/04/13	JBAF	21/09/2016			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/04/13	JBAF	21/12/2016			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2016/04/13	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2016/04/13	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2016/04/13	JBAF	20/09/2017			Jibar Tradeable Future	8.1700	91.8300	8.1700	91.8300	0.000	0.0000	0.0000	0
2016/04/13	JBAF	20/12/2017			Jibar Tradeable Future	8.2600	91.7400	8.2600	91.7400	0.000	0.0000	0.0000	0
2016/04/13	JBAF	20/03/2018			Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000	0
2016/04/13	R023	05/05/2016			Bond Future	8.9176	95.6258	8.7992	96.2006	(1.328)	0.0000	0.0000	7,633
2016/04/13	R023	05/05/2016	8.24	Put	Bond Future	3,401.7900	3.4018	2,831.1300	2.8311	(16.775)	0	0	0
2016/04/13	R023	05/05/2016	8.26	Put	Bond Future	3,306.9400	3.3069	2,737.5100	2.7375	(17.219)	0	0	0
2016/04/13	R023	05/05/2016	8.24	Call	Bond Future	52.1000	0.0521	56.2500	0.0563	7.965	0	0	0
2016/04/13	R023	05/05/2016	8.25	Put	Bond Future	3,354.2800	3.3543	2,784.2100	2.7842	(16.995)	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
2016/04/13	R023	05/05/2016	8.25	Call	Bond Future	55.0900	0.0551	59.8300	0.0598	8.604	0	0	0
2016/04/13	R023	05/05/2016	8.26	Call	Bond Future	58.2200	0.0582	63.6000	0.0636	9.241	0	0	0
2016/04/13	R023	04/08/2016	8.24	Call	Bond Future	587.5700	0.5876	662.8500	0.6628	12.812	0	0	0
2016/04/13	R023	04/08/2016	8.25	Put	Bond Future	4,084.3300	4.0843	3,575.6700	3.5757	(12.454)	0	0	0
2016/04/13	R023	04/08/2016			Bond Future	8.9760	97.4480	8.8519	98.0329	(1.383)	0.0000	0.0000	0
2016/04/13	R023	04/08/2016	8.25	Call	Bond Future	598.7000	0.5987	674.9500	0.6750	12.736	0	0	0
2016/04/13	R023	04/08/2016	8.26	Call	Bond Future	609.8100	0.6098	687.7500	0.6878	12.781	0	0	0
2016/04/13	R023	04/08/2016	8.24	Put	Bond Future	4,122.3200	4.1223	3,612.6900	3.6127	(12.363)	0	0	0
2016/04/13	R023	04/08/2016	8.26	Put	Bond Future	4,046.3500	4.0463	3,539.3800	3.5394	(12.529)	0	0	0
2016/04/13	R023	03/11/2016	9.73	Put	Bond Future	1,236.3900	1.2364	977.3400	0.9773	(20.952)	0	0	0
2016/04/13	R023	03/11/2016			Bond Future	9.0360	95.3738	8.9059	95.9686	(1.441)	0.0000	0.0000	0
2016/04/13	R023	03/11/2016	9.75	Put	Bond Future	1,210.5300	1.2105	954.8300	0.9548	(21.123)	0	0	0
2016/04/13	R023	03/11/2016	9.73	Call	Bond Future	4,329.8100	4.3298	4,665.5500	4.6656	7.754	0	0	0
2016/04/13	R023	03/11/2016	9.74	Put	Bond Future	1,223.4000	1.2234	965.9200	0.9659	(21.046)	0	0	0
2016/04/13	R023	03/11/2016	9.74	Call	Bond Future	4,360.4600	4.3605	4,697.7700	4.6978	7.736	0	0	0
2016/04/13	R023	03/11/2016	9.75	Call	Bond Future	4,391.2000	4.3912	4,730.2900	4.7303	7.722	0	0	0
2016/04/13	R035	05/05/2016	10.37	Call	Bond Future	4,652.8100	4.6528	5,936.4100	5.9364	27.588	0	0	0
2016/04/13	R035	05/05/2016			Bond Future	9.7668	94.0902	9.6087	95.3738	(1.619)	0.0000	0.0000	5,151
2016/04/13	R035	05/05/2016	10.35	Call	Bond Future	4,504.4600	4.5045	5,788.0600	5.7881	28.496	0	0	0
2016/04/13	R035	05/05/2016	10.36	Call	Bond Future	4,578.6900	4.5787	5,862.2900	5.8623	28.034	0	0	0
2016/04/13	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R035	04/08/2016			Bond Future	9.8252	95.8832	9.6622	97.1904	(1.659)	0.0000	0.0000	155
2016/04/13	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R035	04/08/2016	10.35	Call	Bond Future	4,021.1300	4.0211	5,328.3400	5.3283	32.509	0	0	0
2016/04/13	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R035	04/08/2016	10.36	Call	Bond Future	4,095.0700	4.0951	5,402.2800	5.4023	31.922	0	0	0
2016/04/13	R035	04/08/2016	10.37	Call	Bond Future	4,168.9200	4.1689	5,476.1300	5.4761	31.356	0	0	0
2016/04/13	R186	05/05/2016	9.25	Call	Bond Future	1,766.7500	1.7668	2,270.6300	2.2706	28.520	0	0	180
2016/04/13	R186	05/05/2016			Bond Future	9.1273	113.2320	8.9940	114.1875	(1.460)	0.0000	0.0000	59,339
2016/04/13	R186	05/05/2016	8.34	Call	Bond Future	46.1300	0.0461	50.2900	0.0503	9.018	0	0	0
2016/04/13	R186	05/05/2016	9.89	Call	Bond Future	5,329.2600	5.3293	6,226.8900	6.2269	16.843	0	0	0
2016/04/13	R186	05/05/2016	8.35	Call	Bond Future	48.9600	0.0490	53.7000	0.0537	9.681	0	0	0
2016/04/13	R186	05/05/2016	8.75	Put	Bond Future	3,091.5400	3.0915	2,236.9200	2.2369	(27.644)	0	0	1,900
2016/04/13	R186	05/05/2016	9.25	Put	Bond Future	897.1800	0.8972	445.5200	0.4455	(50.342)	0	0	0
2016/04/13	R186	05/05/2016	8.33	Call	Bond Future	43.4600	0.0435	47.0700	0.0471	8.306	0	0	0
2016/04/13	R186	05/05/2016	8.85	Put	Bond Future	2,527.6200	2.5276	1,730.3700	1.7304	(31.542)	0	0	5,350
2016/04/13	R186	05/05/2016	9.96	Call	Bond Future	5,772.8600	5.7729	6,685.8700	6.6859	15.816	0	0	0
2016/04/13	R186	05/05/2016	9.86	Call	Bond Future	5,140.3600	5.1404	6,030.1200	6.0301	17.309	0	0	0
2016/04/13	R186	05/05/2016	7.56	Put	Bond Future	11,994.2800	11.9943	11,038.6800	11.0387	(7.967)	0	0	0
2016/04/13	R186	05/05/2016	8.35	Put	Bond Future	5,786.0600	5.7861	4,835.2600	4.8353	(16.433)	0	0	0
2016/04/13	R186	05/05/2016	8.75	Call	Bond Future	356.5800	0.3566	457.5000	0.4575	28.302	0	0	180
2016/04/13	R186	05/05/2016	8.34	Put	Bond Future	5,859.6800	5.8597	4,908.3000	4.9083	(16.236)	0	0	0
2016/04/13	R186	05/05/2016	7.56	Call	Bond Future	0.1100	0.0001	0.0500	0.0001	(54.545)	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
2016/04/13	R186	05/05/2016	8.85	Call	Bond Future	526.5100	0.5265	684.8000	0.6848	30.064	0	0	0
2016/04/13	R186	05/05/2016	8.33	Put	Bond Future	5,933.5200	5.9335	4,981.5900	4.9816	(16.043)	0	0	0
2016/04/13	R186	05/05/2016	9.89	Put	Bond Future	73.9400	0.0739	16.0300	0.0160	(78.320)	0	0	180
2016/04/13	R186	05/05/2016	9.96	Put	Bond Future	52.7600	0.0528	10.2300	0.0102	(80.610)	0	0	5,000
2016/04/13	R186	05/05/2016	9.86	Put	Bond Future	85.1100	0.0851	19.3300	0.0193	(77.288)	0	0	5,000
2016/04/13	R186	04/08/2016	8.51	Put	Bond Future	5,903.1900	5.9032	5,079.3500	5.0794	(13.956)	0	0	0
2016/04/13	R186	04/08/2016	10.00	Put	Bond Future	925.2600	0.9253	644.2000	0.6442	(30.376)	0	0	6,500
2016/04/13	R186	04/08/2016			Bond Future	9.1846	110.0855	9.0461	111.0583	(1.508)	0.0000	0.0000	665
2016/04/13	R186	04/08/2016	8.50	Put	Bond Future	5,959.1900	5.9592	5,132.6700	5.1327	(13.870)	0	0	0
2016/04/13	R186	04/08/2016	8.51	Call	Bond Future	1,050.6900	1.0507	1,199.6800	1.1997	14.180	0	0	0
2016/04/13	R186	04/08/2016	8.49	Call	Bond Future	1,014.6800	1.0147	1,158.3400	1.1583	14.158	0	0	0
2016/04/13	R186	04/08/2016	8.50	Call	Bond Future	1,032.5700	1.0326	1,178.8800	1.1789	14.169	0	0	0
2016/04/13	R186	04/08/2016	10.00	Call	Bond Future	6,420.4800	6.4205	7,112.2500	7.1123	10.774	0	0	0
2016/04/13	R186	04/08/2016	8.49	Put	Bond Future	6,015.4800	6.0155	5,186.3100	5.1863	(13.784)	0	0	0
2016/04/13	R197	05/05/2016			Bond Future	297.1431	297.1431	297.2317	297.2317	0.030	0.0000	0.0000	1,931
2016/04/13	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R197	05/05/2016	299.99	Put	Bond Future	2,846.9400	2.8469	2,758.2500	2.7582	(3.115)	0	0	0
2016/04/13	R197	05/05/2016	300.01	Put	Bond Future	2,866.9400	2.8669	2,778.2500	2.7782	(3.094)	0	0	0
2016/04/13	R197	05/05/2016	300.00	Put	Bond Future	2,856.9400	2.8569	2,768.2500	2.7682	(3.104)	0	0	0
2016/04/13	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R197	04/08/2016			Bond Future	296.3337	296.3337	296.4214	296.4214	0.030	0.0000	0.0000	0
2016/04/13	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R197	04/08/2016	293.98	Call	Bond Future	2,353.6800	2.3537	2,441.4300	2.4414	3.728	0	0	0
2016/04/13	R197	04/08/2016	293.96	Call	Bond Future	2,373.6800	2.3737	2,461.4300	2.4614	3.697	0	0	0
2016/04/13	R197	04/08/2016	293.97	Call	Bond Future	2,363.6800	2.3637	2,451.4300	2.4514	3.712	0	0	0
2016/04/13	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R202	05/05/2016	246.99	Put	Bond Future	3,716.9800	3.7170	3,619.7500	3.6198	(2.616)	0	0	0
2016/04/13	R202	05/05/2016			Bond Future	244.6229	244.6229	244.6991	244.6991	0.031	0.0000	0.0000	39,554
2016/04/13	R202	05/05/2016	247.01	Put	Bond Future	3,730.2000	3.7302	3,632.9400	3.6329	(2.607)	0	0	0
2016/04/13	R202	05/05/2016	246.99	Call	Bond Future	1,349.8400	1.3498	1,328.8300	1.3288	(1.556)	0	0	0
2016/04/13	R202	05/05/2016	247.00	Put	Bond Future	3,723.5900	3.7236	3,626.3400	3.6263	(2.612)	0	0	0
2016/04/13	R202	05/05/2016	247.00	Call	Bond Future	1,346.4500	1.3465	1,325.4200	1.3254	(1.562)	0	0	0
2016/04/13	R202	05/05/2016	247.01	Call	Bond Future	1,343.0600	1.3431	1,322.0200	1.3220	(1.567)	0	0	0
2016/04/13	R202	04/08/2016	243.25	Call	Bond Future	6,270.2300	6.2702	6,294.3900	6.2944	0.385	0	0	0
2016/04/13	R202	04/08/2016			Bond Future	245.8541	245.8541	245.9296	245.9296	0.031	0.0000	0.0000	299
2016/04/13	R202	04/08/2016	243.26	Call	Bond Future	6,264.4800	6.2645	6,288.6200	6.2886	0.385	0	0	0
2016/04/13	R202	04/08/2016	243.24	Put	Bond Future	3,661.9200	3.6619	3,610.5400	3.6105	(1.403)	0	0	0
2016/04/13	R202	04/08/2016	243.26	Put	Bond Future	3,670.4200	3.6704	3,618.9900	3.6190	(1.401)	0	0	0
2016/04/13	R202	04/08/2016	243.24	Call	Bond Future	6,275.9800	6.2760	6,300.1700	6.3002	0.385	0	0	0
2016/04/13	R202	04/08/2016	243.25	Put	Bond Future	3,666.1700	3.6662	3,614.7600	3.6148	(1.402)	0	0	0
2016/04/13	R203	05/05/2016	7.25	Put	Bond Future	948.9100	0.9489	824.5100	0.8245	(13.110)	0	0	0
2016/04/13	R203	05/05/2016			Bond Future	7.9954	101.5576	7.8983	101.6800	(1.214)	0.0000	0.0000	53,812
2016/04/13	R203	05/05/2016	7.26	Call	Bond Future	4.5600	0.0046	2.4200	0.0024	(46.930)	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
2016/04/13	R203	05/05/2016	7.24	Call	Bond Future	3.9300	0.0039	2.0000	0.0020	(49.109)	0	0	0
2016/04/13	R203	05/05/2016	7.25	Call	Bond Future	4.2300	0.0042	2.1900	0.0022	(48.227)	0	0	0
2016/04/13	R203	05/05/2016	7.24	Put	Bond Future	961.3700	0.9614	837.0800	0.8371	(12.928)	0	0	0
2016/04/13	R203	05/05/2016	7.26	Put	Bond Future	936.4900	0.9365	811.9900	0.8120	(13.294)	0	0	0
2016/04/13	R203	04/08/2016	7.26	Call	Bond Future	80.6800	0.0807	62.7400	0.0627	(22.236)	0	0	0
2016/04/13	R203	04/08/2016			Bond Future	8.0677	103.4929	7.9481	103.6167	(1.483)	0.0000	0.0000	0
2016/04/13	R203	04/08/2016	7.24	Call	Bond Future	77.0400	0.0770	59.4200	0.0594	(22.871)	0	0	0
2016/04/13	R203	04/08/2016	7.25	Call	Bond Future	78.7700	0.0788	61.0600	0.0611	(22.483)	0	0	0
2016/04/13	R203	04/08/2016	7.24	Put	Bond Future	938.2300	0.9382	796.8200	0.7968	(15.072)	0	0	0
2016/04/13	R203	04/08/2016	7.26	Put	Bond Future	920.9300	0.9209	779.2000	0.7792	(15.390)	0	0	0
2016/04/13	R203	04/08/2016	7.25	Put	Bond Future	929.4900	0.9295	787.9900	0.7880	(15.223)	0	0	0
2016/04/13	R203	03/11/2016	8.86	Call	Bond Future	754.9100	0.7549	804.2100	0.8042	6.531	0	0	0
2016/04/13	R203	03/11/2016			Bond Future	8.1509	101.2934	7.9968	101.4181	(1.891)	0.0000	0.0000	0
2016/04/13	R203	03/11/2016	8.84	Call	Bond Future	743.0400	0.7430	791.2400	0.7912	6.487	0	0	0
2016/04/13	R203	03/11/2016	8.85	Call	Bond Future	748.9600	0.7490	797.7100	0.7977	6.509	0	0	0
2016/04/13	R203	03/11/2016	8.84	Put	Bond Future	188.1600	0.1882	111.5900	0.1116	(40.694)	0	0	0
2016/04/13	R203	03/11/2016	8.86	Put	Bond Future	183.9900	0.1840	108.5200	0.1085	(41.019)	0	0	0
2016/04/13	R203	03/11/2016	8.85	Put	Bond Future	186.0600	0.1861	110.0400	0.1100	(40.858)	0	0	0
2016/04/13	R204	05/05/2016	7.75	Call	Bond Future	24.7000	0.0247	18.8700	0.0189	(23.603)	0	0	0
2016/04/13	R204	05/05/2016			Bond Future	8.3610	102.2350	8.2708	102.4425	(1.079)	0.0000	0.0000	33,621
2016/04/13	R204	05/05/2016	7.76	Call	Bond Future	26.2400	0.0262	20.2800	0.0203	(22.713)	0	0	0
2016/04/13	R204	05/05/2016	7.74	Put	Bond Future	1,461.6800	1.4617	1,248.5100	1.2485	(14.584)	0	0	0
2016/04/13	R204	05/05/2016	7.76	Put	Bond Future	1,417.9200	1.4179	1,204.5400	1.2045	(15.049)	0	0	0
2016/04/13	R204	05/05/2016	7.74	Call	Bond Future	23.2700	0.0233	17.5200	0.0175	(24.710)	0	0	0
2016/04/13	R204	05/05/2016	7.75	Put	Bond Future	1,439.7400	1.4397	1,226.4900	1.2265	(14.812)	0	0	0
2016/04/13	R204	04/08/2016			Bond Future	8.4445	100.1419	8.3440	100.3524	(1.190)	0.0000	0.0000	0
2016/04/13	R204	04/08/2016	7.74	Put	Bond Future	1,712.8900	1.7129	1,500.3900	1.5004	(12.406)	0	0	0
2016/04/13	R204	04/08/2016	7.76	Put	Bond Future	1,679.8500	1.6799	1,468.0000	1.4680	(12.611)	0	0	0
2016/04/13	R204	04/08/2016	7.74	Call	Bond Future	225.0900	0.2251	223.0600	0.2231	(0.902)	0	0	0
2016/04/13	R204	04/08/2016	7.75	Put	Bond Future	1,696.4200	1.6964	1,484.0700	1.4841	(12.518)	0	0	0
2016/04/13	R204	04/08/2016	7.75	Call	Bond Future	229.9300	0.2299	228.0500	0.2280	(0.818)	0	0	0
2016/04/13	R204	04/08/2016	7.76	Call	Bond Future	234.6700	0.2347	233.2900	0.2333	(0.588)	0	0	0
2016/04/13	R204	03/11/2016			Bond Future	8.5232	102.0506	8.4106	102.2638	(1.321)	0.0000	0.0000	0
2016/04/13	R204	03/11/2016	9.21	Put	Bond Future	470.9400	0.4709	315.6400	0.3156	(32.977)	0	0	0
2016/04/13	R204	03/11/2016	9.23	Put	Bond Future	460.4900	0.4605	307.2100	0.3072	(33.286)	0	0	0
2016/04/13	R204	03/11/2016	9.22	Put	Bond Future	465.5600	0.4656	311.2800	0.3113	(33.139)	0	0	0
2016/04/13	R204	03/11/2016	9.22	Call	Bond Future	1,771.5300	1.7715	1,830.3600	1.8304	3.321	0	0	0
2016/04/13	R204	03/11/2016	9.21	Call	Bond Future	1,758.3200	1.7583	1,816.1300	1.8161	3.288	0	0	0
2016/04/13	R204	03/11/2016	9.23	Call	Bond Future	1,785.0400	1.7850	1,844.8700	1.8449	3.352	0	0	0
2016/04/13	R207	05/05/2016	7.86	Put	Bond Future	2,136.4700	2.1365	1,830.1400	1.8301	(14.338)	0	0	0
2016/04/13	R207	05/05/2016			Bond Future	8.5490	98.2630	8.4494	98.5652	(1.165)	0.0000	0.0000	67,366
2016/04/13	R207	05/05/2016	7.85	Put	Bond Future	2,166.1800	2.1662	1,859.9000	1.8599	(14.139)	0	0	0
2016/04/13	R207	05/05/2016	7.56	Put	Bond Future	3,054.5500	3.0545	2,751.0400	2.7510	(9.936)	0	0	0
2016/04/13	R207	05/05/2016	7.84	Put	Bond Future	2,195.9800	2.1960	1,889.7600	1.8898	(13.945)	0	0	0
2016/04/13	R207	05/05/2016	7.56	Call	Bond Future	2.9000	0.0029	1.5500	0.0016	(46.552)	0	0	43
2016/04/13	R207	05/05/2016	7.85	Call	Bond Future	21.4700	0.0215	17.3500	0.0174	(19.190)	0	0	0

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2016/04/13	R207	05/05/2016	7.86	Call	Bond Future	22.8500	0.0229	18.6800	0.0187	(18.249)	0	0	0
2016/04/13	R207	05/05/2016	7.84	Call	Bond Future	20.1600	0.0202	16.1000	0.0161	(20.139)	0	0	0
2016/04/13	R207	04/08/2016			Bond Future	8.6263	96.4910	8.5186	96.7981	(1.249)	0.0000	0.0000	0
2016/04/13	R207	04/08/2016	7.99	Put	Bond Future	2,201.4200	2.2014	1,917.6800	1.9177	(12.889)	0	0	0
2016/04/13	R207	04/08/2016	8.01	Put	Bond Future	2,157.9200	2.1579	1,875.6800	1.8757	(13.079)	0	0	0
2016/04/13	R207	04/08/2016	8.00	Put	Bond Future	2,179.6200	2.1796	1,896.6200	1.8966	(12.984)	0	0	0
2016/04/13	R207	04/08/2016	8.01	Call	Bond Future	385.5900	0.3856	410.4000	0.4104	6.434	0	0	0
2016/04/13	R207	04/08/2016	7.99	Call	Bond Future	370.9100	0.3709	394.2200	0.3942	6.285	0	0	0
2016/04/13	R207	04/08/2016	8.00	Call	Bond Future	378.2000	0.3782	402.2500	0.4023	6.359	0	0	0
2016/04/13	R207	02/02/2017	9.24	Call	Bond Future	2,267.4200	2.2674	2,366.0400	2.3660	4.349	0	0	0
2016/04/13	R207	02/02/2017			Bond Future	8.7277	96.6958	8.6006	97.0119	(1.455)	0.0000	0.0000	0
2016/04/13	R207	02/02/2017	8.91	Call	Bond Future	1,775.6700	1.7757	1,842.8700	1.8429	3.784	0	0	62
2016/04/13	R207	02/02/2017	9.22	Call	Bond Future	2,235.9600	2.2360	2,332.5500	2.3325	4.320	0	0	0
2016/04/13	R207	02/02/2017	9.23	Call	Bond Future	2,251.6700	2.2517	2,349.2700	2.3493	4.335	0	0	0
2016/04/13	R207	02/02/2017	8.91	Put	Bond Future	1,324.1800	1.3242	1,075.3200	1.0753	(18.794)	0	0	0
2016/04/13	R207	02/02/2017	9.22	Put	Bond Future	1,022.8800	1.0229	803.4100	0.8034	(21.456)	0	0	0
2016/04/13	R207	02/02/2017	9.24	Put	Bond Future	1,005.4700	1.0055	788.0300	0.7880	(21.626)	0	0	0
2016/04/13	R207	02/02/2017	9.23	Put	Bond Future	1,014.1500	1.0142	795.6900	0.7957	(21.541)	0	0	0
2016/04/13	R208	05/05/2016	7.99	Call	Bond Future	33.2300	0.0332	30.5300	0.0305	(8.125)	0	0	0
2016/04/13	R208	05/05/2016	8.00	Put	Bond Future	2,579.7800	2.5798	2,207.4600	2.2075	(14.432)	0	0	0
2016/04/13	R208	05/05/2016			Bond Future	8.6697	93.2035	8.5710	93.5732	(1.138)	0.0000	0.0000	46,641
2016/04/13	R208	05/05/2016	8.00	Call	Bond Future	35.2400	0.0352	32.6600	0.0327	(7.321)	0	0	0
2016/04/13	R208	05/05/2016	8.01	Call	Bond Future	37.3600	0.0374	34.9100	0.0349	(6.558)	0	0	0
2016/04/13	R208	05/05/2016	7.99	Put	Bond Future	2,616.4000	2.6164	2,243.9600	2.2440	(14.235)	0	0	0
2016/04/13	R208	05/05/2016	8.01	Put	Bond Future	2,543.2800	2.5433	2,171.0900	2.1711	(14.634)	0	0	0
2016/04/13	R208	04/08/2016	8.01	Put	Bond Future	3,050.7800	3.0508	2,712.4900	2.7125	(11.089)	0	0	0
2016/04/13	R208	04/08/2016			Bond Future	8.7349	94.9795	8.6301	95.3555	(1.200)	0.0000	0.0000	0
2016/04/13	R208	04/08/2016	8.00	Put	Bond Future	3,079.7600	3.0798	2,740.5700	2.7406	(11.014)	0	0	0
2016/04/13	R208	04/08/2016	7.99	Call	Bond Future	396.6900	0.3967	432.6000	0.4326	9.052	0	0	0
2016/04/13	R208	04/08/2016	8.00	Call	Bond Future	404.6300	0.4046	441.4100	0.4414	9.090	0	0	0
2016/04/13	R208	04/08/2016	8.01	Call	Bond Future	412.6800	0.4127	450.3600	0.4504	9.131	0	0	0
2016/04/13	R208	04/08/2016	7.99	Put	Bond Future	3,108.8600	3.1089	2,768.8000	2.7688	(10.938)	0	0	0
2016/04/13	R208	03/11/2016	9.59	Put	Bond Future	775.3100	0.7753	587.6900	0.5877	(24.199)	0	0	0
2016/04/13	R208	03/11/2016			Bond Future	8.7961	93.3869	8.6846	93.7688	(1.267)	0.0000	0.0000	0
2016/04/13	R208	03/11/2016	9.58	Put	Bond Future	784.1000	0.7841	595.1300	0.5951	(24.100)	0	0	0
2016/04/13	R208	03/11/2016	9.57	Call	Bond Future	3,394.0300	3.3940	3,585.5800	3.5856	5.644	0	0	0
2016/04/13	R208	03/11/2016	9.58	Call	Bond Future	3,417.9600	3.4180	3,610.8800	3.6109	5.644	0	0	0
2016/04/13	R208	03/11/2016	9.59	Call	Bond Future	3,442.1700	3.4422	3,636.4400	3.6364	5.644	0	0	0
2016/04/13	R208	03/11/2016	9.57	Put	Bond Future	793.1900	0.7932	602.8500	0.6028	(23.997)	0	0	0
2016/04/13	R209	05/05/2016			Bond Future	9.7055	70.4716	9.5477	71.5346	(1.627)	0.0000	0.0000	30,575
2016/04/13	R209	05/05/2016	9.00	Call	Bond Future	89.6100	0.0896	112.8600	0.1129	25.946	0	0	6,700
2016/04/13	R209	05/05/2016	8.25	Put	Bond Future	10,814.0600	10.8141	9,750.9100	9.7509	(9.831)	0	0	0
2016/04/13	R209	05/05/2016	8.99	Put	Bond Future	5,107.3600	5.1074	4,066.0300	4.0660	(20.389)	0	0	0
2016/04/13	R209	05/05/2016	9.01	Put	Bond Future	4,968.8300	4.9688	3,930.8600	3.9309	(20.890)	0	0	0
2016/04/13	R209	05/05/2016	9.00	Put	Bond Future	5,037.9400	5.0379	3,998.2500	3.9982	(20.637)	0	0	0
2016/04/13	R209	05/05/2016	9.01	Call	Bond Future	94.3200	0.0943	119.2900	0.1193	26.474	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
2016/04/13	R209	05/05/2016	8.25	Call	Bond Future	0.5500	0.0006	0.3400	0.0003	(38.182)	0	0	6,700
2016/04/13	R209	05/05/2016	8.99	Call	Bond Future	85.1000	0.0851	106.7100	0.1067	25.394	0	0	0
2016/04/13	R209	04/08/2016	9.70	Put	Bond Future	3,047.1900	3.0472	2,375.0400	2.3750	(22.058)	0	0	250
2016/04/13	R209	04/08/2016	9.26	Call	Bond Future	1,481.2000	1.4812	1,720.0300	1.7200	16.124	0	0	0
2016/04/13	R209	04/08/2016			Bond Future	9.7594	71.8145	9.5970	72.8971	(1.664)	0.0000	0.0000	190
2016/04/13	R209	04/08/2016	9.40	Put	Bond Future	4,241.4900	4.2415	3,449.0900	3.4491	(18.682)	0	0	0
2016/04/13	R209	04/08/2016	9.60	Put	Bond Future	3,414.5600	3.4146	2,701.2800	2.7013	(20.889)	0	0	0
2016/04/13	R209	04/08/2016	10.60	Call	Bond Future	6,186.7800	6.1868	6,940.9800	6.9410	12.191	0	0	5,760
2016/04/13	R209	04/08/2016	9.24	Call	Bond Future	1,437.5700	1.4376	1,669.4100	1.6694	16.127	0	0	0
2016/04/13	R209	04/08/2016	9.70	Call	Bond Future	2,654.1900	2.6542	3,064.6600	3.0647	15.465	0	0	0
2016/04/13	R209	04/08/2016	10.29	Call	Bond Future	4,841.6100	4.8416	5,483.5900	5.4836	13.260	0	0	0
2016/04/13	R209	04/08/2016	9.25	Call	Bond Future	1,459.2800	1.4593	1,694.6000	1.6946	16.126	0	0	0
2016/04/13	R209	04/08/2016	9.40	Call	Bond Future	1,810.0300	1.8100	2,100.2500	2.1003	16.034	0	0	250
2016/04/13	R209	04/08/2016	10.60	Put	Bond Future	970.2600	0.9703	641.8400	0.6418	(33.849)	0	0	0
2016/04/13	R209	04/08/2016	9.24	Put	Bond Future	4,993.4300	4.9934	4,142.6500	4.1426	(17.038)	0	0	0
2016/04/13	R209	04/08/2016	9.60	Call	Bond Future	2,351.9800	2.3520	2,721.3200	2.7213	15.703	0	0	5,760
2016/04/13	R209	04/08/2016	9.26	Put	Bond Future	4,895.0600	4.8951	4,051.2700	4.0513	(17.238)	0	0	0
2016/04/13	R209	04/08/2016	9.25	Put	Bond Future	4,944.0900	4.9441	4,096.7900	4.0968	(17.138)	0	0	0
2016/04/13	R209	04/08/2016	10.29	Put	Bond Future	1,475.8400	1.4758	1,035.2000	1.0352	(29.857)	0	0	250
2016/04/13	R209	03/11/2016	10.26	Call	Bond Future	5,364.7900	5.3648	5,961.1700	5.9612	11.117	0	0	0
2016/04/13	R209	03/11/2016			Bond Future	9.8100	70.0325	9.6432	71.1348	(1.700)	0.0000	0.0000	0
2016/04/13	R209	03/11/2016	10.24	Call	Bond Future	5,289.0300	5.2890	5,879.5300	5.8795	11.165	0	0	0
2016/04/13	R209	03/11/2016	10.25	Call	Bond Future	5,326.8600	5.3269	5,920.4000	5.9204	11.142	0	0	0
2016/04/13	R209	03/11/2016	10.24	Put	Bond Future	2,566.3900	2.5664	2,054.6200	2.0546	(19.941)	0	0	0
2016/04/13	R209	03/11/2016	10.25	Put	Bond Future	2,542.8700	2.5429	2,034.1400	2.0341	(20.006)	0	0	0
2016/04/13	R209	03/11/2016	10.26	Put	Bond Future	2,519.5500	2.5196	2,013.6600	2.0137	(20.079)	0	0	0
2016/04/13	R210	05/05/2016			Bond Future	182.4605	182.4605	182.5167	182.5167	0.031	0.0000	0.0000	1,441
2016/04/13	R210	05/05/2016	184.99	Put	Bond Future	2,529.4900	2.5295	2,473.3000	2.4733	(2.221)	0	0	0
2016/04/13	R210	05/05/2016	185.00	Put	Bond Future	2,539.4900	2.5395	2,483.3000	2.4833	(2.213)	0	0	0
2016/04/13	R210	05/05/2016	185.01	Put	Bond Future	2,549.4900	2.5495	2,493.3000	2.4933	(2.204)	0	0	0
2016/04/13	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R210	04/08/2016			Bond Future	185.9526	185.9526	186.0083	186.0083	0.030	0.0000	0.0000	0
2016/04/13	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R210	04/08/2016	181.50	Call	Bond Future	4,452.6100	4.4526	4,508.3000	4.5083	1.251	0	0	0
2016/04/13	R210	04/08/2016	181.52	Call	Bond Future	4,432.6100	4.4326	4,488.3000	4.4883	1.256	0	0	0
2016/04/13	R210	04/08/2016	181.51	Call	Bond Future	4,442.6100	4.4426	4,498.3000	4.4983	1.254	0	0	0
2016/04/13	R211	05/05/2016	139.01	Put	Bond Future	857.6600	0.8577	825.6800	0.8257	(3.729)	0	0	0
2016/04/13	R211	05/05/2016			Bond Future	138.1523	138.1523	138.1843	138.1843	0.023	0.0000	0.0000	62
2016/04/13	R211	05/05/2016	139.00	Put	Bond Future	847.6600	0.8477	815.6800	0.8157	(3.773)	0	0	0
2016/04/13	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	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
2016/04/13	R211	05/05/2016	138.99	Put	Bond Future	837.6600	0.8377	805.6800	0.8057	(3.818)	0	0	0
2016/04/13	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R211	04/08/2016			Bond Future	139.0368	139.0368	139.0682	139.0682	0.023	0.0000	0.0000	0
2016/04/13	R211	04/08/2016	137.09	Call	Bond Future	1,946.8200	1.9468	1,978.2300	1.9782	1.613	0	0	0
2016/04/13	R211	04/08/2016	137.07	Call	Bond Future	1,966.8200	1.9668	1,998.2300	1.9982	1.597	0	0	0
2016/04/13	R211	04/08/2016	137.08	Call	Bond Future	1,956.8200	1.9568	1,988.2300	1.9882	1.605	0	0	0
2016/04/13	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R212	05/05/2016			Bond Future	144.0194	144.0194	144.0621	144.0621	0.030	0.0000	0.0000	3,488
2016/04/13	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R212	05/05/2016	144.99	Put	Bond Future	970.6100	0.9706	927.8900	0.9279	(4.401)	0	0	0
2016/04/13	R212	05/05/2016	145.01	Put	Bond Future	990.6100	0.9906	947.8900	0.9479	(4.312)	0	0	0
2016/04/13	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R212	05/05/2016	145.00	Put	Bond Future	980.6100	0.9806	937.8900	0.9379	(4.356)	0	0	0
2016/04/13	R212	04/08/2016	142.43	Call	Bond Future	2,414.4200	2.4144	2,456.7000	2.4567	1.751	0	0	0
2016/04/13	R212	04/08/2016			Bond Future	144.8444	144.8444	144.8867	144.8867	0.029	0.0000	0.0000	0
2016/04/13	R212	04/08/2016	142.44	Call	Bond Future	2,404.4200	2.4044	2,446.7000	2.4467	1.758	0	0	0
2016/04/13	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/13	R212	04/08/2016	142.42	Call	Bond Future	2,424.4200	2.4244	2,466.7000	2.4667	1.744	0	0	0
2016/04/13	R213	05/05/2016	8.74	Put	Bond Future	5,879.8400	5.8798	4,853.4600	4.8535	(17.456)	0	0	0
2016/04/13	R213	05/05/2016	8.76	Put	Bond Future	5,737.7400	5.7377	4,712.6000	4.7126	(17.867)	0	0	0
2016/04/13	R213	05/05/2016			Bond Future	9.5710	81.2106	9.4179	82.2420	(1.599)	0.0000	0.0000	47,801
2016/04/13	R213	05/05/2016	8.75	Put	Bond Future	5,808.6900	5.8087	4,782.8500	4.7829	(17.660)	0	0	0
2016/04/13	R213	05/05/2016	8.74	Call	Bond Future	44.0800	0.0441	49.1100	0.0491	11.411	0	0	0
2016/04/13	R213	05/05/2016	8.75	Call	Bond Future	46.6800	0.0467	52.2500	0.0522	11.932	0	0	0
2016/04/13	R213	05/05/2016	8.76	Call	Bond Future	49.3900	0.0494	55.6600	0.0557	12.695	0	0	0
2016/04/13	R213	04/08/2016			Bond Future	9.6257	82.7582	9.4680	83.8085	(1.639)	0.0000	0.0000	462
2016/04/13	R213	04/08/2016	8.99	Put	Bond Future	5,533.1200	5.5331	4,664.2200	4.6642	(15.704)	0	0	0
2016/04/13	R213	04/08/2016	9.01	Put	Bond Future	5,429.2500	5.4292	4,566.4400	4.5664	(15.892)	0	0	0
2016/04/13	R213	04/08/2016	9.00	Put	Bond Future	5,481.0400	5.4810	4,615.1700	4.6152	(15.798)	0	0	0
2016/04/13	R213	04/08/2016	9.01	Call	Bond Future	1,216.3200	1.2163	1,403.8000	1.4038	15.414	0	0	0
2016/04/13	R213	04/08/2016	8.99	Call	Bond Future	1,178.1300	1.1781	1,359.5200	1.3595	15.396	0	0	0
2016/04/13	R213	04/08/2016	9.00	Call	Bond Future	1,197.1200	1.1971	1,381.5400	1.3815	15.405	0	0	0
2016/04/13	R213	03/11/2016			Bond Future	9.6804	80.7844	9.5179	81.8537	(1.679)	0.0000	0.0000	0
2016/04/13	R213	03/11/2016	10.18	Put	Bond Future	2,338.1000	2.3381	1,898.0300	1.8980	(18.822)	0	0	0
2016/04/13	R213	03/11/2016	10.20	Put	Bond Future	2,293.9300	2.2939	1,859.3200	1.8593	(18.946)	0	0	0
2016/04/13	R213	03/11/2016	10.18	Call	Bond Future	5,502.1800	5.5022	6,131.3400	6.1313	11.435	0	0	0
2016/04/13	R213	03/11/2016	10.19	Put	Bond Future	2,315.8100	2.3158	1,878.5900	1.8786	(18.880)	0	0	0
2016/04/13	R213	03/11/2016	10.19	Call	Bond Future	5,541.3800	5.5414	6,173.3900	6.1734	11.405	0	0	0
2016/04/13	R213	03/11/2016	10.20	Call	Bond Future	5,580.9100	5.5809	6,215.5300	6.2155	11.371	0	0	0
2016/04/13	R214	05/05/2016	9.01	Call	Bond Future	52.3400	0.0523	60.4800	0.0605	15.552	0	0	0
2016/04/13	R214	05/05/2016	9.30	Put	Bond Future	4,015.6800	4.0157	2,988.6900	2.9887	(25.574)	0	0	0

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2016/04/13	R214	05/05/2016			Bond Future	9.8302	70.5031	9.6724	71.5980	(1.606)	0.0000	0.0000	32,450
2016/04/13	R214	05/05/2016	8.99	Call	Bond Future	46.7300	0.0467	53.4100	0.0534	14.295	0	0	0
2016/04/13	R214	05/05/2016	9.00	Call	Bond Future	49.4700	0.0495	56.8100	0.0568	14.837	0	0	0
2016/04/13	R214	05/05/2016	8.99	Put	Bond Future	6,220.9000	6.2209	5,132.6000	5.1326	(17.494)	0	0	0
2016/04/13	R214	05/05/2016	9.01	Put	Bond Future	6,069.2100	6.0692	4,982.3700	4.9824	(17.907)	0	0	0
2016/04/13	R214	05/05/2016	9.30	Call	Bond Future	221.0500	0.2211	289.0400	0.2890	30.758	0	0	0
2016/04/13	R214	05/05/2016	9.00	Put	Bond Future	6,144.9200	6.1449	5,057.2800	5.0573	(17.700)	0	0	0
2016/04/13	R214	04/08/2016	9.25	Put	Bond Future	5,782.5800	5.7826	4,885.7700	4.8858	(15.509)	0	0	0
2016/04/13	R214	04/08/2016	11.30	Call	Bond Future	9,023.6600	9.0237	9,975.4100	9.9754	10.547	0	0	5,800
2016/04/13	R214	04/08/2016	9.24	Call	Bond Future	1,238.1600	1.2382	1,453.1400	1.4531	17.363	0	0	0
2016/04/13	R214	04/08/2016			Bond Future	9.8829	71.8466	9.7207	72.9617	(1.642)	0.0000	0.0000	100
2016/04/13	R214	04/08/2016	9.30	Call	Bond Future	1,360.6500	1.3606	1,596.0700	1.5961	17.302	0	0	1,300
2016/04/13	R214	04/08/2016	8.55	Put	Bond Future	10,463.1100	10.4631	9,403.2000	9.4032	(10.130)	0	0	0
2016/04/13	R214	04/08/2016	9.25	Call	Bond Future	1,258.0700	1.2581	1,476.3900	1.4764	17.354	0	0	0
2016/04/13	R214	04/08/2016	11.30	Put	Bond Future	427.8100	0.4278	264.4300	0.2644	(38.190)	0	0	0
2016/04/13	R214	04/08/2016	10.30	Put	Bond Future	1,776.0700	1.7761	1,304.3200	1.3043	(26.561)	0	0	0
2016/04/13	R214	04/08/2016	9.26	Call	Bond Future	1,278.1900	1.2782	1,499.8800	1.4999	17.344	0	0	0
2016/04/13	R214	04/08/2016	9.30	Put	Bond Future	5,510.2100	5.5102	4,630.5000	4.6305	(15.965)	0	0	0
2016/04/13	R214	04/08/2016	8.55	Call	Bond Future	343.8300	0.3438	399.0500	0.3991	16.060	0	0	1,300
2016/04/13	R214	04/08/2016	9.24	Put	Bond Future	5,838.0400	5.8380	4,937.8900	4.9379	(15.419)	0	0	0
2016/04/13	R214	04/08/2016	10.30	Call	Bond Future	4,511.0900	4.5111	5,154.4700	5.1545	14.262	0	0	5,800
2016/04/13	R214	04/08/2016	9.26	Put	Bond Future	5,727.4600	5.7275	4,834.0200	4.8340	(15.599)	0	0	0
2016/04/13	R214	03/11/2016	10.35	Put	Bond Future	2,697.0500	2.6970	2,212.0200	2.2120	(17.984)	0	0	0
2016/04/13	R214	03/11/2016			Bond Future	9.9352	69.9185	9.7685	71.0540	(1.677)	0.0000	0.0000	0
2016/04/13	R214	03/11/2016	10.34	Put	Bond Future	2,721.7200	2.7217	2,233.7200	2.2337	(17.930)	0	0	0
2016/04/13	R214	03/11/2016	10.35	Call	Bond Future	5,393.9200	5.3939	6,044.3600	6.0444	12.059	0	0	0
2016/04/13	R214	03/11/2016	10.33	Call	Bond Future	5,317.5100	5.3175	5,962.0000	5.9620	12.120	0	0	0
2016/04/13	R214	03/11/2016	10.34	Call	Bond Future	5,355.6700	5.3557	6,003.1400	6.0031	12.089	0	0	0
2016/04/13	R214	03/11/2016	10.33	Put	Bond Future	2,746.5900	2.7466	2,255.6100	2.2556	(17.876)	0	0	0
2016/04/13	R248	05/05/2016			Bond Future	9.9110	90.5036	9.7530	91.8914	(1.594)	0.0000	0.0000	63,750
2016/04/13	R248	05/05/2016	8.99	Put	Bond Future	8,705.8500	8.7059	7,330.6600	7.3307	(15.796)	0	0	0
2016/04/13	R248	05/05/2016	9.01	Put	Bond Future	8,506.5400	8.5065	7,133.3400	7.1333	(16.143)	0	0	0
2016/04/13	R248	05/05/2016	8.99	Call	Bond Future	36.3900	0.0364	48.9700	0.0490	34.570	0	0	0
2016/04/13	R248	05/05/2016	9.00	Put	Bond Future	8,606.0100	8.6060	7,231.7700	7.2318	(15.968)	0	0	0
2016/04/13	R248	05/05/2016	9.00	Call	Bond Future	38.6400	0.0386	52.1700	0.0522	35.016	0	0	0
2016/04/13	R248	05/05/2016	9.01	Call	Bond Future	41.0700	0.0411	55.6400	0.0556	35.476	0	0	0
2016/04/13	R248	04/08/2016			Bond Future	9.9666	92.2282	9.8040	93.6417	(1.631)	0.0000	0.0000	0
2016/04/13	R248	04/08/2016	9.25	Call	Bond Future	1,410.5400	1.4105	1,743.7200	1.7437	23.621	0	0	0
2016/04/13	R248	04/08/2016	9.24	Put	Bond Future	8,030.9700	8.0310	6,946.2700	6.9463	(13.506)	0	0	0
2016/04/13	R248	04/08/2016	9.26	Put	Bond Future	7,882.9800	7.8830	6,807.3400	6.8073	(13.645)	0	0	0
2016/04/13	R248	04/08/2016	9.25	Put	Bond Future	7,956.8400	7.9568	6,876.5700	6.8766	(13.577)	0	0	0
2016/04/13	R248	04/08/2016	9.26	Call	Bond Future	1,433.9100	1.4339	1,771.7200	1.7717	23.559	0	0	0
2016/04/13	R248	04/08/2016	9.24	Call	Bond Future	1,387.2600	1.3873	1,716.0100	1.7160	23.698	0	0	0
2016/04/13	R248	03/11/2016	10.38	Call	Bond Future	6,587.2500	6.5873	7,448.2400	7.4482	13.071	0	0	0
2016/04/13	R248	03/11/2016			Bond Future	10.0217	89.5473	9.8545	90.9865	(1.668)	0.0000	0.0000	0
2016/04/13	R248	03/11/2016	10.39	Call	Bond Future	6,634.7300	6.6347	7,499.3200	7.4993	13.031	0	0	0
2016/04/13	R248	03/11/2016	10.37	Put	Bond Future	3,671.2800	3.6713	3,090.0600	3.0901	(15.832)	0	0	0



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2016/04/13	R248	03/11/2016	10.39	Put	Bond Future	3,606.8200	3.6068	3,032.3000	3.0323	(15.929)	0	0	0
2016/04/13	R248	03/11/2016	10.37	Call	Bond Future	6,539.6200	6.5396	7,397.5100	7.3975	13.118	0	0	0
2016/04/13	R248	03/11/2016	10.38	Put	Bond Future	3,639.0500	3.6390	3,060.9300	3.0609	(15.887)	0	0	0

**Total** **732681**