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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/04/2016 TO 01/04/2016

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	2025	05/05/2016			Bond Future	124.0442	124.0442	124.3568	124.3568	0.252	0.0000	0.0000	4,532
2016/04/01	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2025	05/05/2016	125.99	Put	Bond Future	1,945.7700	1.9458	1,633.2200	1.6332	(16.063)	0	0	0
2016/04/01	2025	05/05/2016	126.01	Put	Bond Future	1,965.7700	1.9658	1,653.2200	1.6532	(15.900)	0	0	0
2016/04/01	2025	05/05/2016	126.00	Put	Bond Future	1,955.7700	1.9558	1,643.2200	1.6432	(15.981)	0	0	0
2016/04/01	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2025	04/08/2016			Bond Future	125.1579	125.1579	125.4756	125.4756	0.254	0.0000	0.0000	0
2016/04/01	2025	04/08/2016	123.86	Call	Bond Future	1,297.9200	1.2979	1,615.5500	1.6156	24.472	0	0	0
2016/04/01	2025	04/08/2016	123.87	Call	Bond Future	1,287.9200	1.2879	1,605.5500	1.6056	24.662	0	0	0
2016/04/01	2025	04/08/2016	123.85	Call	Bond Future	1,307.9200	1.3079	1,625.5500	1.6256	24.285	0	0	0
2016/04/01	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2030	05/05/2016	8.99	Put	Bond Future	3,864.6600	3.8647	4,175.1900	4.1752	8.035	0	0	0
2016/04/01	2030	05/05/2016	9.01	Put	Bond Future	3,717.3700	3.7174	4,027.9000	4.0279	8.353	0	0	0
2016/04/01	2030	05/05/2016			Bond Future	9.5301	90.5929	9.5750	90.2824	0.471	0.0000	0.0000	17,364
2016/04/01	2030	05/05/2016	9.00	Put	Bond Future	3,790.9700	3.7910	4,101.5000	4.1015	8.191	0	0	0
2016/04/01	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2030	04/08/2016	10.17	Call	Bond Future	3,834.3300	3.8343	3,517.2600	3.5173	(8.269)	0	0	0
2016/04/01	2030	04/08/2016			Bond Future	9.5915	88.3161	9.6380	87.9991	0.485	0.0000	0.0000	0
2016/04/01	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2032	05/05/2016			Bond Future	9.6694	89.4795	9.7193	89.1138	0.516	0.0000	0.0000	9,481
2016/04/01	2032	05/05/2016	8.99	Put	Bond Future	5,462.6400	5.4626	5,775.7100	5.7757	5.731	0	0	0
2016/04/01	2032	05/05/2016	9.01	Put	Bond Future	5,321.9700	5.3220	5,631.9300	5.6319	5.824	0	0	0
2016/04/01	2032	05/05/2016	9.00	Put	Bond Future	5,392.1200	5.3921	5,703.6500	5.7037	5.778	0	0	0
2016/04/01	2032	05/05/2016	9.01	Call	Bond Future	271.1700	0.2712	215.4300	0.2154	(20.555)	0	0	0
2016/04/01	2032	05/05/2016	8.99	Call	Bond Future	252.1400	0.2521	199.5100	0.1995	(20.873)	0	0	0
2016/04/01	2032	05/05/2016	9.00	Call	Bond Future	261.5200	0.2615	207.3500	0.2073	(20.714)	0	0	0
2016/04/01	2032	04/08/2016	9.01	Call	Bond Future	1,259.9000	1.2599	1,152.2600	1.1523	(8.544)	0	0	0
2016/04/01	2032	04/08/2016			Bond Future	9.7297	91.1898	9.7813	90.8164	0.530	0.0000	0.0000	76
2016/04/01	2032	04/08/2016	8.99	Call	Bond Future	1,221.5100	1.2215	1,116.2700	1.1163	(8.616)	0	0	0
2016/04/01	2032	04/08/2016	9.00	Call	Bond Future	1,240.2500	1.2403	1,133.8300	1.1338	(8.581)	0	0	0
2016/04/01	2032	04/08/2016	8.99	Put	Bond Future	6,838.1200	6.8381	7,106.2200	7.1062	3.921	0	0	0
2016/04/01	2032	04/08/2016	9.01	Put	Bond Future	6,717.8800	6.7179	6,983.5800	6.9836	3.955	0	0	0
2016/04/01	2032	04/08/2016	9.00	Put	Bond Future	6,777.4900	6.7775	7,044.4100	7.0444	3.938	0	0	0

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2016/04/01	2032	03/11/2016			Bond Future	9.7865	88.7743	9.8399	88.3934	0.545	0.0000	0.0000	0
2016/04/01	2032	03/11/2016	10.28	Put	Bond Future	2,708.5700	2.7086	2,834.9900	2.8350	4.667	0	0	0
2016/04/01	2032	03/11/2016	10.30	Put	Bond Future	2,659.0600	2.6591	2,783.6900	2.7837	4.687	0	0	0
2016/04/01	2032	03/11/2016	10.29	Put	Bond Future	2,683.7200	2.6837	2,809.2400	2.8092	4.677	0	0	0
2016/04/01	2032	03/11/2016	10.30	Call	Bond Future	6,228.3200	6.2283	5,972.0900	5.9721	(4.114)	0	0	0
2016/04/01	2032	03/11/2016	10.28	Call	Bond Future	6,142.8400	6.1428	5,888.4000	5.8884	(4.142)	0	0	0
2016/04/01	2032	03/11/2016	10.29	Call	Bond Future	6,185.5200	6.1855	5,930.1800	5.9302	(4.128)	0	0	0
2016/04/01	2033	05/05/2016			Bond Future	103.5138	103.5138	103.9729	103.9729	0.443	0.0000	0.0000	1,032
2016/04/01	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2033	05/05/2016	102.40	Call	Bond Future	1,113.7800	1.1138	1,572.8600	1.5729	41.218	0	0	0
2016/04/01	2033	05/05/2016	102.41	Call	Bond Future	1,103.7800	1.1038	1,562.8600	1.5629	41.592	0	0	0
2016/04/01	2033	05/05/2016	102.39	Call	Bond Future	1,123.7800	1.1238	1,582.8600	1.5829	40.851	0	0	0
2016/04/01	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2033	04/08/2016	104.99	Call	Bond Future	0.0000	0.0000	978.1100	0.9781	100.000	0	0	0
2016/04/01	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2033	04/08/2016			Bond Future	105.0000	105.0000	105.9681	105.9681	0.922	0.0000	0.0000	1,564
2016/04/01	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2033	04/08/2016	105.00	Call	Bond Future	0.0000	0.0000	968.1100	0.9681	100.000	0	0	0
2016/04/01	2033	04/08/2016	105.01	Call	Bond Future	0.0000	0.0000	958.1100	0.9581	100.000	0	0	0
2016/04/01	2037	05/05/2016	8.99	Call	Bond Future	160.3200	0.1603	123.3900	0.1234	(23.035)	0	0	0
2016/04/01	2037	05/05/2016	9.00	Put	Bond Future	7,067.1300	7.0671	7,425.2800	7.4253	5.068	0	0	0
2016/04/01	2037	05/05/2016	9.67	Call	Bond Future	1,376.5900	1.3766	1,193.2800	1.1933	(13.316)	0	0	500
2016/04/01	2037	05/05/2016			Bond Future	9.8149	90.7522	9.8647	90.3559	0.508	0.0000	0.0000	39,888
2016/04/01	2037	05/05/2016	9.00	Call	Bond Future	166.7800	0.1668	128.6300	0.1286	(22.874)	0	0	0
2016/04/01	2037	05/05/2016	9.67	Put	Bond Future	2,544.5300	2.5445	2,757.5200	2.7575	8.371	0	0	0
2016/04/01	2037	05/05/2016	9.01	Call	Bond Future	173.6300	0.1736	134.2000	0.1342	(22.709)	0	0	0
2016/04/01	2037	05/05/2016	8.99	Put	Bond Future	7,150.5500	7.1505	7,509.9200	7.5099	5.026	0	0	0
2016/04/01	2037	05/05/2016	9.01	Put	Bond Future	6,984.2300	6.9842	7,341.1000	7.3411	5.110	0	0	0
2016/04/01	2037	04/08/2016			Bond Future	9.8761	88.2280	9.9277	87.8234	0.522	0.0000	0.0000	221
2016/04/01	2037	04/08/2016	9.24	Put	Bond Future	6,860.2300	6.8602	7,134.4900	7.1345	3.998	0	0	0
2016/04/01	2037	04/08/2016	9.26	Put	Bond Future	6,735.8600	6.7359	7,007.3800	7.0074	4.031	0	0	0
2016/04/01	2037	04/08/2016	9.24	Call	Bond Future	1,610.6600	1.6107	1,480.3300	1.4803	(8.092)	0	0	0
2016/04/01	2037	04/08/2016	9.25	Put	Bond Future	6,797.9500	6.7979	7,070.8400	7.0708	4.014	0	0	0
2016/04/01	2037	04/08/2016	9.25	Call	Bond Future	1,634.6800	1.6347	1,502.9800	1.5030	(8.057)	0	0	0
2016/04/01	2037	04/08/2016	9.26	Call	Bond Future	1,658.7600	1.6588	1,525.6900	1.5257	(8.022)	0	0	0
2016/04/01	2037	03/11/2016	10.35	Call	Bond Future	6,425.6600	6.4257	6,156.8800	6.1569	(4.183)	0	0	0
2016/04/01	2037	03/11/2016	10.36	Put	Bond Future	3,211.9100	3.2119	3,354.8900	3.3549	4.452	0	0	0
2016/04/01	2037	03/11/2016			Bond Future	9.9295	89.9152	9.9826	89.5025	0.535	0.0000	0.0000	0
2016/04/01	2037	03/11/2016	10.36	Call	Bond Future	6,470.5800	6.4706	6,200.8300	6.2008	(4.169)	0	0	0
2016/04/01	2037	03/11/2016	10.37	Call	Bond Future	6,515.6200	6.5156	6,244.9000	6.2449	(4.155)	0	0	0
2016/04/01	2037	03/11/2016	10.35	Put	Bond Future	3,240.4800	3.2405	3,384.4300	3.3844	4.442	0	0	0
2016/04/01	2037	03/11/2016	10.37	Put	Bond Future	3,183.5700	3.1836	3,325.5800	3.3256	4.461	0	0	0
2016/04/01	2038	05/05/2016	131.01	Put	Bond Future	2,427.6700	2.4277	1,745.5800	1.7456	(28.096)	0	0	0

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2016/04/01	2038	05/05/2016			Bond Future	128.5823		128.5823	129.2644	0.530	0.0000	0.0000	16,932
2016/04/01	2038	05/05/2016	131.00	Put	Bond Future	2,417.6700	2.4177	1,735.5800	1.7356	(28.213)	0	0	0
2016/04/01	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2038	05/05/2016	130.99	Put	Bond Future	2,407.6700	2.4077	1,725.5800	1.7256	(28.330)	0	0	0
2016/04/01	2038	04/08/2016			Bond Future	129.6246	129.6246	130.3188	130.3188	0.536	0.0000	0.0000	680
2016/04/01	2038	04/08/2016	129.31	Call	Bond Future	314.5900	0.3146	1,008.8400	1.0088	220.684	0	0	0
2016/04/01	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2038	04/08/2016	129.32	Call	Bond Future	304.5900	0.3046	998.8400	0.9988	227.929	0	0	0
2016/04/01	2038	04/08/2016	129.30	Call	Bond Future	324.5900	0.3246	1,018.8400	1.0188	213.885	0	0	0
2016/04/01	2040	05/05/2016	9.50	Call	Bond Future	771.7300	0.7717	655.8100	0.6558	(15.021)	0	0	0
2016/04/01	2040	05/05/2016			Bond Future	9.8951	94.3140	9.9399	93.9359	0.453	0.0000	0.0000	1,812
2016/04/01	2040	05/05/2016	9.51	Call	Bond Future	794.1900	0.7942	675.9000	0.6759	(14.894)	0	0	0
2016/04/01	2040	05/05/2016	9.49	Call	Bond Future	749.6400	0.7496	636.0800	0.6361	(15.149)	0	0	0
2016/04/01	2040	05/05/2016	9.50	Put	Bond Future	4,223.1900	4.2232	4,485.4200	4.4854	6.209	0	0	0
2016/04/01	2040	05/05/2016	9.49	Put	Bond Future	4,291.2100	4.2912	4,555.8000	4.5558	6.166	0	0	0
2016/04/01	2040	05/05/2016	9.51	Put	Bond Future	4,155.6800	4.1557	4,415.5400	4.4155	6.253	0	0	0
2016/04/01	2040	04/08/2016			Bond Future	9.9573	91.6074	10.0036	91.2213	0.465	0.0000	0.0000	0
2016/04/01	2040	04/08/2016	9.49	Put	Bond Future	6,260.9700	6.2610	6,497.5000	6.4975	3.778	0	0	0
2016/04/01	2040	04/08/2016	9.50	Call	Bond Future	2,236.3600	2.2364	2,085.4600	2.0855	(6.748)	0	0	0
2016/04/01	2040	04/08/2016	9.51	Call	Bond Future	2,266.5500	2.2666	2,114.2900	2.1143	(6.718)	0	0	0
2016/04/01	2040	04/08/2016	9.49	Call	Bond Future	2,206.6200	2.2066	2,057.0700	2.0571	(6.777)	0	0	0
2016/04/01	2040	04/08/2016	9.51	Put	Bond Future	6,141.3500	6.1413	6,375.1700	6.3752	3.807	0	0	0
2016/04/01	2040	04/08/2016	9.50	Put	Bond Future	6,200.8700	6.2009	6,436.0500	6.4361	3.793	0	0	0
2016/04/01	2044	05/05/2016	8.99	Put	Bond Future	8,582.2800	8.5823	8,976.4500	8.9764	4.593	0	0	0
2016/04/01	2044	05/05/2016			Bond Future	9.9094	91.4785	9.9593	91.0556	0.503	0.0000	0.0000	20,223
2016/04/01	2044	05/05/2016	9.01	Put	Bond Future	8,394.2400	8.3942	8,786.2700	8.7863	4.670	0	0	0
2016/04/01	2044	05/05/2016	9.00	Put	Bond Future	8,487.9900	8.4880	8,881.1200	8.8811	4.632	0	0	0
2016/04/01	2044	05/05/2016	9.01	Call	Bond Future	127.8200	0.1278	96.9600	0.0970	(24.143)	0	0	0
2016/04/01	2044	05/05/2016	8.99	Call	Bond Future	117.3000	0.1173	88.5800	0.0886	(24.484)	0	0	0
2016/04/01	2044	05/05/2016	9.00	Call	Bond Future	122.3800	0.1224	92.6200	0.0926	(24.318)	0	0	0
2016/04/01	2044	04/08/2016	9.50	Call	Bond Future	2,192.6700	2.1927	2,028.1400	2.0281	(7.504)	0	0	0
2016/04/01	2044	04/08/2016			Bond Future	9.9697	88.8429	10.0212	88.4114	0.516	0.0000	0.0000	0
2016/04/01	2044	04/08/2016	9.51	Call	Bond Future	2,222.7000	2.2227	2,056.6500	2.0566	(7.471)	0	0	0
2016/04/01	2044	04/08/2016	9.49	Put	Bond Future	6,365.4500	6.3654	6,634.0100	6.6340	4.219	0	0	0
2016/04/01	2044	04/08/2016	9.51	Put	Bond Future	6,243.2600	6.2433	6,508.7700	6.5088	4.253	0	0	0
2016/04/01	2044	04/08/2016	9.49	Call	Bond Future	2,162.8800	2.1629	1,999.8800	1.9999	(7.536)	0	0	0
2016/04/01	2044	04/08/2016	9.50	Put	Bond Future	6,304.1600	6.3042	6,571.1900	6.5712	4.236	0	0	0
2016/04/01	2044	03/11/2016			Bond Future	10.0223	90.5419	10.0754	90.1017	0.529	0.0000	0.0000	0
2016/04/01	2044	03/11/2016	10.42	Call	Bond Future	6,744.1700	6.7442	6,459.3300	6.4593	(4.223)	0	0	0
2016/04/01	2044	03/11/2016	10.41	Put	Bond Future	3,565.1500	3.5651	3,721.5600	3.7216	4.387	0	0	0
2016/04/01	2044	03/11/2016	10.43	Put	Bond Future	3,503.0900	3.5031	3,657.4200	3.6574	4.406	0	0	0
2016/04/01	2044	03/11/2016	10.42	Put	Bond Future	3,534.1300	3.5341	3,689.5000	3.6895	4.396	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
2016/04/01	2044	03/11/2016	10.43	Call	Bond Future	6,791.2200	6.7912	6,505.3400	6.5053	(4.210)	0	0	0
2016/04/01	2044	03/11/2016	10.41	Call	Bond Future	6,696.9800	6.6970	6,413.1800	6.4132	(4.238)	0	0	0
2016/04/01	2046	05/05/2016			Bond Future	128.9467	128.9467	129.2399	129.2399	0.227	0.0000	0.0000	12,687
2016/04/01	2046	05/05/2016	129.99	Put	Bond Future	1,043.3200	1.0433	750.1000	0.7501	(28.105)	0	0	0
2016/04/01	2046	05/05/2016	130.01	Put	Bond Future	1,063.3200	1.0633	770.1000	0.7701	(27.576)	0	0	0
2016/04/01	2046	05/05/2016	130.00	Put	Bond Future	1,053.3200	1.0533	760.1000	0.7601	(27.838)	0	0	0
2016/04/01	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2046	04/08/2016			Bond Future	131.4220	131.4220	131.7201	131.7201	0.227	0.0000	0.0000	590
2016/04/01	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2046	04/08/2016	129.00	Call	Bond Future	2,421.9800	2.4220	2,720.1400	2.7201	12.311	0	0	0
2016/04/01	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2046	04/08/2016	129.01	Call	Bond Future	2,411.9800	2.4120	2,710.1400	2.7101	12.362	0	0	0
2016/04/01	2046	04/08/2016	129.02	Call	Bond Future	2,401.9800	2.4020	2,700.1400	2.7001	12.413	0	0	0
2016/04/01	2050	05/05/2016	138.00	Put	Bond Future	515.7100	0.5157	500.4400	0.5004	(2.961)	0	0	0
2016/04/01	2050	05/05/2016			Bond Future	137.4843	137.4843	137.4996	137.4996	0.011	0.0000	0.0000	14,861
2016/04/01	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2050	05/05/2016	137.99	Put	Bond Future	505.7100	0.5057	490.4400	0.4904	(3.020)	0	0	0
2016/04/01	2050	05/05/2016	138.01	Put	Bond Future	525.7100	0.5257	510.4400	0.5104	(2.905)	0	0	0
2016/04/01	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2050	04/08/2016			Bond Future	138.5461	138.5461	138.5608	138.5608	0.011	0.0000	0.0000	1,600
2016/04/01	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	2050	04/08/2016	139.12	Put	Bond Future	573.8500	0.5738	559.2000	0.5592	(2.553)	0	0	0
2016/04/01	2050	04/08/2016	139.14	Put	Bond Future	593.8500	0.5938	579.2000	0.5792	(2.467)	0	0	0
2016/04/01	2050	04/08/2016	139.13	Put	Bond Future	583.8500	0.5838	569.2000	0.5692	(2.509)	0	0	0
2016/04/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	AL37	05/05/2016			Index Future	474.5210	474.5210	473.6010	473.6010	(0.194)	0.0000	0.0000	5
2016/04/01	AL37	04/08/2016			Index Future	483.4940	483.4940	482.5520	482.5520	(0.195)	0.0000	0.0000	0
2016/04/01	AL7T	05/05/2016			Index Future	547.0260	547.0260	545.3010	545.3010	(0.315)	0.0000	0.0000	0
2016/04/01	AL7T	04/08/2016			Index Future	557.3690	557.3690	555.6080	555.6080	(0.316)	0.0000	0.0000	0
2016/04/01	ALBI	05/05/2016			Index Future	495.8010	495.8010	494.1700	494.1700	(0.329)	0.0000	0.0000	499
2016/04/01	ALBI	04/08/2016			Index Future	505.1750	505.1750	503.5100	503.5100	(0.330)	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
2016/04/01	ALBI	03/11/2016			Index Future	514.9380	514.9380	513.2380	513.2380	(0.330)	0.0000	0.0000	0
2016/04/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/01	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
2016/04/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/01	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	EL28	05/05/2016			Bond Future	126.8813	126.8813	127.2930	127.2930	0.324	0.0000	0.0000	0
2016/04/01	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	EL28	05/05/2016	128.99	Put	Bond Future	2,108.7000	2.1087	1,697.0000	1.6970	(19.524)	0	0	0
2016/04/01	EL28	05/05/2016	129.01	Put	Bond Future	2,128.7000	2.1287	1,717.0000	1.7170	(19.340)	0	0	0
2016/04/01	EL28	05/05/2016	129.00	Put	Bond Future	2,118.7000	2.1187	1,707.0000	1.7070	(19.432)	0	0	0
2016/04/01	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	EL28	04/08/2016			Bond Future	129.3173	129.3173	129.7357	129.7357	0.324	0.0000	0.0000	0
2016/04/01	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	EL28	04/08/2016	126.86	Call	Bond Future	2,457.2500	2.4572	2,875.7300	2.8757	17.030	0	0	0
2016/04/01	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	EL28	04/08/2016	126.87	Call	Bond Future	2,447.2500	2.4472	2,865.7300	2.8657	17.100	0	0	0
2016/04/01	EL28	04/08/2016	126.88	Call	Bond Future	2,437.2500	2.4372	2,855.7300	2.8557	17.170	0	0	0
2016/04/01	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	ES33	05/05/2016			Bond Future	10.6644	76.3413	10.7140	76.0289	0.465	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
2016/04/01	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	ES33	05/05/2016	9.99	Put	Bond Future	4,449.6600	4.4497	4,762.0100	4.7620	7.020	0	0	0
2016/04/01	ES33	05/05/2016	10.01	Put	Bond Future	4,312.0200	4.3120	4,624.3700	4.6244	7.244	0	0	0
2016/04/01	ES33	05/05/2016	10.00	Put	Bond Future	4,380.7900	4.3808	4,693.1400	4.6931	7.130	0	0	0
2016/04/01	ES33	04/08/2016			Bond Future	10.7522	77.8004	10.8036	77.4815	0.478	0.0000	0.0000	0
2016/04/01	ES33	04/08/2016	10.24	Put	Bond Future	3,295.1100	3.2951	3,613.9800	3.6140	9.677	0	0	0
2016/04/01	ES33	04/08/2016	10.26	Put	Bond Future	3,162.3600	3.1624	3,481.2300	3.4812	10.083	0	0	0
2016/04/01	ES33	04/08/2016	10.25	Put	Bond Future	3,228.6900	3.2287	3,547.5600	3.5476	9.876	0	0	0
2016/04/01	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	ES33	03/11/2016			Bond Future	10.8389	75.4951	10.8921	75.1698	0.490	0.0000	0.0000	0
2016/04/01	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	ES33	03/11/2016	11.31	Call	Bond Future	2,808.5200	2.8085	2,483.3000	2.4833	(11.580)	0	0	0
2016/04/01	ES33	03/11/2016	11.29	Call	Bond Future	2,692.6100	2.6926	2,367.3900	2.3674	(12.078)	0	0	0
2016/04/01	ES33	03/11/2016	11.30	Call	Bond Future	2,750.6000	2.7506	2,425.3800	2.4254	(11.824)	0	0	0
2016/04/01	ES42	05/05/2016			Bond Future	10.8506	80.0711	10.9002	79.7204	0.457	0.0000	0.0000	7,270
2016/04/01	GOVI	05/05/2016	518.01	Put	GOVI	231,690.0000	23.1690	247,160.0000	24.7160	6.677	0	0	0
2016/04/01	GOVI	05/05/2016			GOVI	494.8410	494.8410	493.2940	493.2940	(0.313)	0.0000	0.0000	474
2016/04/01	GOVI	05/05/2016	518.00	Put	GOVI	231,590.0000	23.1590	247,060.0000	24.7060	6.680	0	0	0
2016/04/01	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	GOVI	05/05/2016	517.99	Put	GOVI	231,490.0000	23.1490	246,960.0000	24.6960	6.683	0	0	0
2016/04/01	GOVI	04/08/2016	520.99	Put	GOVI	167,920.0000	16.7920	183,730.0000	18.3730	9.415	0	0	0
2016/04/01	GOVI	04/08/2016			GOVI	504.1980	504.1980	502.6170	502.6170	(0.314)	0.0000	0.0000	26
2016/04/01	GOVI	04/08/2016	521.01	Put	GOVI	168,120.0000	16.8120	183,930.0000	18.3930	9.404	0	0	0
2016/04/01	GOVI	04/08/2016	521.00	Put	GOVI	168,020.0000	16.8020	183,830.0000	18.3830	9.410	0	0	0
2016/04/01	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	GOVI	03/11/2016	476.11	Call	GOVI	378,310.0000	37.8310	362,180.0000	36.2180	(4.264)	0	0	0
2016/04/01	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	GOVI	03/11/2016			GOVI	513.9410	513.9410	512.3280	512.3280	(0.314)	0.0000	0.0000	0
2016/04/01	GOVI	03/11/2016	476.12	Call	GOVI	378,210.0000	37.8210	362,080.0000	36.2080	(4.265)	0	0	0
2016/04/01	GOVI	03/11/2016	476.13	Call	GOVI	378,110.0000	37.8110	361,980.0000	36.1980	(4.266)	0	0	0
2016/04/01	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/01	IGOV	05/05/2016			Index Future	237.7810	237.7810	238.3670	238.3670	0.246	0.0000	0.0000	977
2016/04/01	IGOV	04/08/2016			Index Future	242.2960	242.2960	242.8920	242.8920	0.246	0.0000	0.0000	81

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
2016/04/01	IGOV	03/11/2016			Index Future	246.9980		246.9980	247.6040	247.6040	0.245	0.0000	0.0000	0
2016/04/01	ILBI	05/05/2016			Index Future	644.9160		644.9160	646.5330	646.5330	0.251	0.0000	0.0000	0
2016/04/01	ILBI	04/08/2016			Index Future	656.8130		656.8130	658.4580	658.4580	0.250	0.0000	0.0000	157
2016/04/01	IS01	19/12/2016			Interest Rate Swap	100.1456		100.1456	100.1515	100.1515	0.006	0.0000	0.0000	0
2016/04/01	IS01	16/03/2017			Interest Rate Swap	100.1775		100.1775	100.1908	100.1908	0.013	0.0000	0.0000	0
2016/04/01	IS01	15/06/2017			Interest Rate Swap	99.9193		99.9193	99.9387	99.9387	0.019	0.0000	0.0000	0
2016/04/01	IS02	18/12/2017			Interest Rate Swap	100.5423		100.5423	100.5777	100.5777	0.035	0.0000	0.0000	0
2016/04/01	IS02	16/03/2018			Interest Rate Swap	99.9961		99.9961	100.0524	100.0524	0.056	0.0000	0.0000	0
2016/04/01	IS02	15/06/2018			Interest Rate Swap	99.8464		99.8464	99.9200	99.9200	0.074	0.0000	0.0000	0
2016/04/01	IS05	17/12/2020			Interest Rate Swap	100.5727		100.5727	100.7515	100.7515	0.178	0.0000	0.0000	0
2016/04/01	IS05	16/03/2021			Interest Rate Swap	100.0669		100.0669	100.2644	100.2644	0.197	0.0000	0.0000	0
2016/04/01	IS05	15/06/2021			Interest Rate Swap	99.5267		99.5267	99.7400	99.7400	0.214	0.0000	0.0000	0
2016/04/01	IS10	17/12/2025			Interest Rate Swap	102.1255		102.1255	102.4146	102.4146	0.283	0.0000	0.0000	0
2016/04/01	IS10	16/03/2026			Interest Rate Swap	99.3310		99.3310	99.5991	99.5991	0.270	0.0000	0.0000	0
2016/04/01	IS10	15/06/2026			Interest Rate Swap	98.1797		98.1797	98.4387	98.4387	0.264	0.0000	0.0000	0
2016/04/01	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/01	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/01	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/01	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/01	JBAF	20/04/2016			Jibar Tradeable Future	7.2400		92.7600	7.2600	92.7400	0.276	0.0000	0.0000	0
2016/04/01	JBAF	18/05/2016			Jibar Tradeable Future	7.3200		92.6800	7.3400	92.6600	0.273	0.0000	0.0000	0
2016/04/01	JBAF	15/06/2016			Jibar Tradeable Future	7.3800		92.6200	7.4000	92.6000	0.271	0.0000	0.0000	0
2016/04/01	JBAF	20/07/2016			Jibar Tradeable Future	7.4700		92.5300	7.4900	92.5100	0.268	0.0000	0.0000	0
2016/04/01	JBAF	17/08/2016			Jibar Tradeable Future	7.5200		92.4800	7.5400	92.4600	0.266	0.0000	0.0000	0
2016/04/01	JBAF	21/09/2016			Jibar Tradeable Future	7.6100		92.3900	7.6300	92.3700	0.263	0.0000	0.0000	0
2016/04/01	JBAF	21/12/2016			Jibar Tradeable Future	7.7800		92.2200	7.8000	92.2000	0.257	0.0000	0.0000	0
2016/04/01	JBAF	15/03/2017			Jibar Tradeable Future	7.9200		92.0800	7.9400	92.0600	0.253	0.0000	0.0000	0
2016/04/01	JBAF	21/06/2017			Jibar Tradeable Future	8.0400		91.9600	8.0600	91.9400	0.249	0.0000	0.0000	0
2016/04/01	JBAF	20/09/2017			Jibar Tradeable Future	8.1600		91.8400	8.1800	91.8200	0.245	0.0000	0.0000	0
2016/04/01	JBAF	20/12/2017			Jibar Tradeable Future	8.2400		91.7600	8.2600	91.7400	0.243	0.0000	0.0000	0
2016/04/01	JBAF	20/03/2018			Jibar Tradeable Future	8.3200		91.6800	8.3400	91.6600	0.240	0.0000	0.0000	0
2016/04/01	R023	05/05/2016			Bond Future	8.9702		95.3716	9.0153	95.1547	0.502	0.0000	0.0000	8,731
2016/04/01	R023	05/05/2016	8.24	Put	Bond Future	3,702.5400		3.7025	3,897.3600	3.8974	5.262	0	0	0
2016/04/01	R023	05/05/2016	8.26	Put	Bond Future	3,610.1900		3.6102	3,803.4600	3.8035	5.353	0	0	0
2016/04/01	R023	05/05/2016	8.24	Call	Bond Future	98.6700		0.0987	76.6000	0.0766	(22.367)	0	0	0
2016/04/01	R023	05/05/2016	8.25	Put	Bond Future	3,656.2100		3.6562	3,850.2700	3.8503	5.308	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
2016/04/01	R023	05/05/2016	8.25	Call	Bond Future	102.8400	0.1028	80.0100	0.0800	(22.200)	0	0	0
2016/04/01	R023	05/05/2016	8.26	Call	Bond Future	107.2900	0.1073	83.6700	0.0837	(22.015)	0	0	0
2016/04/01	R023	04/08/2016	8.24	Call	Bond Future	593.7100	0.5937	540.3800	0.5404	(8.982)	0	0	0
2016/04/01	R023	04/08/2016	8.25	Put	Bond Future	4,343.2400	4.3432	4,510.9600	4.5110	3.862	0	0	0
2016/04/01	R023	04/08/2016			Bond Future	9.0302	97.1945	9.0776	96.9727	0.526	0.0000	0.0000	0
2016/04/01	R023	04/08/2016	8.25	Call	Bond Future	604.0500	0.6041	550.0100	0.5500	(8.946)	0	0	0
2016/04/01	R023	04/08/2016	8.26	Call	Bond Future	615.0300	0.6150	560.2800	0.5603	(8.902)	0	0	0
2016/04/01	R023	04/08/2016	8.24	Put	Bond Future	4,382.0200	4.3820	4,550.4500	4.5505	3.844	0	0	0
2016/04/01	R023	04/08/2016	8.26	Put	Bond Future	4,305.1300	4.3051	4,472.1400	4.4721	3.879	0	0	0
2016/04/01	R023	03/11/2016	9.73	Put	Bond Future	1,357.4100	1.3574	1,424.7700	1.4248	4.962	0	0	0
2016/04/01	R023	03/11/2016			Bond Future	9.0916	95.1212	9.1416	94.8949	0.550	0.0000	0.0000	0
2016/04/01	R023	03/11/2016	9.75	Put	Bond Future	1,329.8400	1.3298	1,396.1200	1.3961	4.984	0	0	0
2016/04/01	R023	03/11/2016	9.73	Call	Bond Future	4,198.2500	4.1982	4,039.2500	4.0393	(3.787)	0	0	0
2016/04/01	R023	03/11/2016	9.74	Put	Bond Future	1,343.4400	1.3434	1,410.2500	1.4103	4.973	0	0	0
2016/04/01	R023	03/11/2016	9.74	Call	Bond Future	4,227.9200	4.2279	4,068.3700	4.0684	(3.774)	0	0	0
2016/04/01	R023	03/11/2016	9.75	Call	Bond Future	4,257.9300	4.2579	4,097.8500	4.0979	(3.760)	0	0	0
2016/04/01	R035	05/05/2016	10.37	Call	Bond Future	4,599.6700	4.5997	4,241.0800	4.2411	(7.796)	0	0	0
2016/04/01	R035	05/05/2016			Bond Future	9.7735	94.0371	9.8183	93.6785	0.459	0.0000	0.0000	5,096
2016/04/01	R035	05/05/2016	10.35	Call	Bond Future	4,451.3200	4.4513	4,092.7300	4.0927	(8.056)	0	0	0
2016/04/01	R035	05/05/2016	10.36	Call	Bond Future	4,525.5500	4.5256	4,166.9600	4.1670	(7.924)	0	0	0
2016/04/01	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R035	04/08/2016			Bond Future	9.8313	95.8345	9.8777	95.4683	0.471	0.0000	0.0000	155
2016/04/01	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R035	04/08/2016	10.35	Call	Bond Future	3,972.4400	3.9724	3,606.2800	3.6063	(9.218)	0	0	0
2016/04/01	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R035	04/08/2016	10.36	Call	Bond Future	4,046.3800	4.0464	3,680.2200	3.6802	(9.049)	0	0	0
2016/04/01	R035	04/08/2016	10.37	Call	Bond Future	4,120.2300	4.1202	3,754.0700	3.7541	(8.887)	0	0	0
2016/04/01	R186	05/05/2016	9.25	Call	Bond Future	2,072.5800	2.0726	1,844.1400	1.8441	(11.022)	0	0	180
2016/04/01	R186	05/05/2016			Bond Future	9.1239	113.2561	9.1740	112.9002	0.548	0.0000	0.0000	55,577
2016/04/01	R186	05/05/2016	8.34	Call	Bond Future	130.2700	0.1303	98.7400	0.0987	(24.204)	0	0	0
2016/04/01	R186	05/05/2016	9.89	Call	Bond Future	5,458.4300	5.4584	5,127.0400	5.1270	(6.071)	0	0	0
2016/04/01	R186	05/05/2016	8.35	Call	Bond Future	135.9500	0.1360	103.2800	0.1033	(24.031)	0	0	0
2016/04/01	R186	05/05/2016	8.75	Put	Bond Future	3,298.4600	3.2985	3,552.3400	3.5523	7.697	0	0	1,900
2016/04/01	R186	05/05/2016	9.25	Put	Bond Future	1,178.9200	1.1789	1,306.4200	1.3064	10.815	0	0	0
2016/04/01	R186	05/05/2016	8.33	Call	Bond Future	124.8000	0.1248	94.3600	0.0944	(24.391)	0	0	0
2016/04/01	R186	05/05/2016	8.85	Put	Bond Future	2,768.3800	2.7684	2,998.3700	2.9984	8.308	0	0	5,350
2016/04/01	R186	05/05/2016	9.96	Call	Bond Future	5,884.0900	5.8841	5,547.6100	5.5476	(5.718)	0	0	0
2016/04/01	R186	05/05/2016	9.86	Call	Bond Future	5,277.8200	5.2778	4,948.9200	4.9489	(6.232)	0	0	0
2016/04/01	R186	05/05/2016	7.56	Put	Bond Future	11,972.0500	11.9720	12,327.2200	12.3272	2.967	0	0	0
2016/04/01	R186	05/05/2016	8.35	Put	Bond Future	5,848.9600	5.8490	6,172.2300	6.1722	5.527	0	0	0
2016/04/01	R186	05/05/2016	8.75	Call	Bond Future	587.5900	0.5876	485.5300	0.4855	(17.369)	0	0	180
2016/04/01	R186	05/05/2016	8.34	Put	Bond Future	5,919.7300	5.9197	6,244.1400	6.2441	5.480	0	0	0
2016/04/01	R186	05/05/2016	7.56	Call	Bond Future	1.9700	0.0020	1.2000	0.0012	(39.086)	0	0	0

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2016/04/01	R186	05/05/2016	8.85	Call	Bond Future	791.3600	0.7914	665.4100	0.6654	(15.916)	0	0	0
2016/04/01	R186	05/05/2016	8.33	Put	Bond Future	5,990.7700	5.9908	6,316.2700	6.3163	5.433	0	0	0
2016/04/01	R186	05/05/2016	9.89	Put	Bond Future	179.0200	0.1790	203.5700	0.2036	13.714	0	0	180
2016/04/01	R186	05/05/2016	9.96	Put	Bond Future	139.9000	0.1399	159.3600	0.1594	13.910	0	0	5,000
2016/04/01	R186	05/05/2016	9.86	Put	Bond Future	198.4800	0.1985	225.5200	0.2255	13.624	0	0	5,000
2016/04/01	R186	04/08/2016	8.51	Put	Bond Future	6,001.7600	6.0018	6,260.3300	6.2603	4.308	0	0	0
2016/04/01	R186	04/08/2016	10.00	Put	Bond Future	1,034.0700	1.0341	1,108.0700	1.1081	7.156	0	0	6,500
2016/04/01	R186	04/08/2016			Bond Future	9.1802	110.1165	9.2324	109.7530	0.568	0.0000	0.0000	521
2016/04/01	R186	04/08/2016	8.50	Put	Bond Future	6,056.8500	6.0568	6,316.6600	6.3167	4.290	0	0	0
2016/04/01	R186	04/08/2016	8.51	Call	Bond Future	1,180.2700	1.1803	1,075.2700	1.0753	(8.896)	0	0	0
2016/04/01	R186	04/08/2016	8.49	Call	Bond Future	1,142.4400	1.1424	1,039.8900	1.0399	(8.976)	0	0	0
2016/04/01	R186	04/08/2016	8.50	Call	Bond Future	1,161.2400	1.1612	1,057.4800	1.0575	(8.935)	0	0	0
2016/04/01	R186	04/08/2016	10.00	Call	Bond Future	6,560.3000	6.5603	6,270.7300	6.2707	(4.414)	0	0	0
2016/04/01	R186	04/08/2016	8.49	Put	Bond Future	6,112.2300	6.1122	6,373.2500	6.3733	4.270	0	0	0
2016/04/01	R197	05/05/2016			Bond Future	294.9564	294.9564	295.3641	295.3641	0.138	0.0000	0.0000	2,130
2016/04/01	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R197	05/05/2016	299.99	Put	Bond Future	5,033.5600	5.0336	4,625.8700	4.6259	(8.099)	0	0	0
2016/04/01	R197	05/05/2016	300.01	Put	Bond Future	5,053.5600	5.0536	4,645.8700	4.6459	(8.067)	0	0	0
2016/04/01	R197	05/05/2016	300.00	Put	Bond Future	5,043.5600	5.0436	4,635.8700	4.6359	(8.083)	0	0	0
2016/04/01	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R197	04/08/2016			Bond Future	294.1220	294.1220	294.5353	294.5353	0.141	0.0000	0.0000	0
2016/04/01	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R197	04/08/2016	293.98	Call	Bond Future	142.0400	0.1420	555.3000	0.5553	290.946	0	0	0
2016/04/01	R197	04/08/2016	293.96	Call	Bond Future	162.0400	0.1620	575.3000	0.5753	255.036	0	0	0
2016/04/01	R197	04/08/2016	293.97	Call	Bond Future	152.0400	0.1520	565.3000	0.5653	271.810	0	0	0
2016/04/01	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R202	05/05/2016	246.99	Put	Bond Future	6,249.2100	6.2492	5,461.9600	5.4620	(12.598)	0	0	0
2016/04/01	R202	05/05/2016			Bond Future	241.7177	241.7177	242.7339	242.7339	0.420	0.0000	0.0000	42,524
2016/04/01	R202	05/05/2016	247.01	Put	Bond Future	6,264.6600	6.2647	5,476.5600	5.4766	(12.580)	0	0	0
2016/04/01	R202	05/05/2016	246.99	Call	Bond Future	976.8900	0.9769	1,205.8800	1.2059	23.441	0	0	0
2016/04/01	R202	05/05/2016	247.00	Put	Bond Future	6,256.9400	6.2569	5,469.2600	5.4693	(12.589)	0	0	0
2016/04/01	R202	05/05/2016	247.00	Call	Bond Future	974.6200	0.9746	1,203.1800	1.2032	23.451	0	0	0
2016/04/01	R202	05/05/2016	247.01	Call	Bond Future	972.3400	0.9723	1,200.4800	1.2005	23.463	0	0	0
2016/04/01	R202	04/08/2016	243.25	Call	Bond Future	4,906.4500	4.9064	5,419.6100	5.4196	10.459	0	0	0
2016/04/01	R202	04/08/2016			Bond Future	242.9071	242.9071	243.9410	243.9410	0.426	0.0000	0.0000	0
2016/04/01	R202	04/08/2016	243.26	Call	Bond Future	4,901.6600	4.9017	5,414.5000	5.4145	10.463	0	0	0
2016/04/01	R202	04/08/2016	243.24	Put	Bond Future	5,244.1100	5.2441	4,723.7000	4.7237	(9.924)	0	0	0
2016/04/01	R202	04/08/2016	243.26	Put	Bond Future	5,254.5300	5.2545	4,733.4800	4.7335	(9.916)	0	0	0
2016/04/01	R202	04/08/2016	243.24	Call	Bond Future	4,911.2400	4.9112	5,424.7200	5.4247	10.455	0	0	0
2016/04/01	R202	04/08/2016	243.25	Put	Bond Future	5,249.3200	5.2493	4,728.5900	4.7286	(9.920)	0	0	0
2016/04/01	R203	05/05/2016	7.25	Put	Bond Future	1,007.4500	1.0075	1,063.7200	1.0637	5.585	0	0	0
2016/04/01	R203	05/05/2016			Bond Future	8.0369	101.5054	8.0840	101.4461	0.586	0.0000	0.0000	53,812
2016/04/01	R203	05/05/2016	7.26	Call	Bond Future	11.1300	0.0111	7.9900	0.0080	(28.212)	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
2016/04/01	R203	05/05/2016	7.24	Call	Bond Future	9.9900	0.0100	7.1200	0.0071	(28.729)	0	0	0
2016/04/01	R203	05/05/2016	7.25	Call	Bond Future	10.5300	0.0105	7.5300	0.0075	(28.490)	0	0	0
2016/04/01	R203	05/05/2016	7.24	Put	Bond Future	1,019.6700	1.0197	1,076.0700	1.0761	5.531	0	0	0
2016/04/01	R203	05/05/2016	7.26	Put	Bond Future	995.3000	0.9953	1,051.4300	1.0514	5.640	0	0	0
2016/04/01	R203	04/08/2016	7.26	Call	Bond Future	83.8800	0.0839	73.0900	0.0731	(12.864)	0	0	0
2016/04/01	R203	04/08/2016			Bond Future	8.1136	103.4455	8.1728	103.3844	0.730	0.0000	0.0000	0
2016/04/01	R203	04/08/2016	7.24	Call	Bond Future	80.4200	0.0804	69.9800	0.0700	(12.982)	0	0	0
2016/04/01	R203	04/08/2016	7.25	Call	Bond Future	82.1300	0.0821	71.5200	0.0715	(12.919)	0	0	0
2016/04/01	R203	04/08/2016	7.24	Put	Bond Future	989.0100	0.9890	1,039.7300	1.0397	5.128	0	0	0
2016/04/01	R203	04/08/2016	7.26	Put	Bond Future	971.5300	0.9715	1,021.9000	1.0219	5.185	0	0	0
2016/04/01	R203	04/08/2016	7.25	Put	Bond Future	980.2500	0.9803	1,030.8000	1.0308	5.157	0	0	0
2016/04/01	R203	03/11/2016	8.86	Call	Bond Future	732.7300	0.7327	688.8800	0.6889	(5.984)	0	0	0
2016/04/01	R203	03/11/2016			Bond Future	8.2030	101.2513	8.2806	101.1885	0.947	0.0000	0.0000	0
2016/04/01	R203	03/11/2016	8.84	Call	Bond Future	721.1200	0.7211	677.6000	0.6776	(6.035)	0	0	0
2016/04/01	R203	03/11/2016	8.85	Call	Bond Future	726.9200	0.7269	683.2300	0.6832	(6.010)	0	0	0
2016/04/01	R203	03/11/2016	8.84	Put	Bond Future	208.3500	0.2084	227.5600	0.2276	9.220	0	0	0
2016/04/01	R203	03/11/2016	8.86	Put	Bond Future	203.9200	0.2039	222.8000	0.2228	9.259	0	0	0
2016/04/01	R203	03/11/2016	8.85	Put	Bond Future	206.1300	0.2061	225.1700	0.2252	9.237	0	0	0
2016/04/01	R204	05/05/2016	7.75	Call	Bond Future	44.6000	0.0446	34.1000	0.0341	(23.543)	0	0	0
2016/04/01	R204	05/05/2016			Bond Future	8.4230	102.0929	8.4687	101.9883	0.542	0.0000	0.0000	33,783
2016/04/01	R204	05/05/2016	7.76	Call	Bond Future	46.6700	0.0467	35.7700	0.0358	(23.355)	0	0	0
2016/04/01	R204	05/05/2016	7.74	Put	Bond Future	1,623.0900	1.6231	1,717.6000	1.7176	5.823	0	0	0
2016/04/01	R204	05/05/2016	7.76	Put	Bond Future	1,580.4700	1.5805	1,674.1900	1.6742	5.930	0	0	0
2016/04/01	R204	05/05/2016	7.74	Call	Bond Future	42.5600	0.0426	32.4500	0.0325	(23.755)	0	0	0
2016/04/01	R204	05/05/2016	7.75	Put	Bond Future	1,601.7600	1.6018	1,695.8800	1.6959	5.876	0	0	0
2016/04/01	R204	04/08/2016			Bond Future	8.5110	100.0029	8.5625	99.8955	0.604	0.0000	0.0000	0
2016/04/01	R204	04/08/2016	7.74	Put	Bond Future	1,847.0700	1.8471	1,931.2100	1.9312	4.555	0	0	0
2016/04/01	R204	04/08/2016	7.76	Put	Bond Future	1,813.2400	1.8132	1,896.6800	1.8967	4.602	0	0	0
2016/04/01	R204	04/08/2016	7.74	Call	Bond Future	220.2100	0.2202	197.0000	0.1970	(10.540)	0	0	0
2016/04/01	R204	04/08/2016	7.75	Put	Bond Future	1,830.0300	1.8300	1,913.8300	1.9138	4.579	0	0	0
2016/04/01	R204	04/08/2016	7.75	Call	Bond Future	224.4800	0.2245	200.9300	0.2009	(10.491)	0	0	0
2016/04/01	R204	04/08/2016	7.76	Call	Bond Future	229.0000	0.2290	205.0900	0.2051	(10.441)	0	0	0
2016/04/01	R204	03/11/2016			Bond Future	8.5950	101.9151	8.6532	101.8053	0.678	0.0000	0.0000	0
2016/04/01	R204	03/11/2016	9.21	Put	Bond Future	529.5000	0.5295	563.2600	0.5633	6.376	0	0	0
2016/04/01	R204	03/11/2016	9.23	Put	Bond Future	518.2600	0.5183	551.4500	0.5515	6.404	0	0	0
2016/04/01	R204	03/11/2016	9.22	Put	Bond Future	523.7100	0.5237	557.1900	0.5572	6.393	0	0	0
2016/04/01	R204	03/11/2016	9.22	Call	Bond Future	1,694.1400	1.6941	1,617.7800	1.6178	(4.507)	0	0	0
2016/04/01	R204	03/11/2016	9.21	Call	Bond Future	1,681.3400	1.6813	1,605.2600	1.6053	(4.525)	0	0	0
2016/04/01	R204	03/11/2016	9.23	Call	Bond Future	1,707.2700	1.7073	1,630.6200	1.6306	(4.490)	0	0	0
2016/04/01	R207	05/05/2016	7.86	Put	Bond Future	2,328.4300	2.3284	2,468.5700	2.4686	6.019	0	0	0
2016/04/01	R207	05/05/2016			Bond Future	8.6046	98.0949	8.6551	97.9426	0.586	0.0000	0.0000	67,356
2016/04/01	R207	05/05/2016	7.85	Put	Bond Future	2,357.3800	2.3574	2,497.9800	2.4980	5.964	0	0	0
2016/04/01	R207	05/05/2016	7.56	Put	Bond Future	3,229.9100	3.2299	3,378.9300	3.3789	4.614	0	0	0
2016/04/01	R207	05/05/2016	7.84	Put	Bond Future	2,386.4200	2.3864	2,527.4800	2.5275	5.911	0	0	0
2016/04/01	R207	05/05/2016	7.56	Call	Bond Future	10.1000	0.0101	6.8500	0.0069	(32.178)	0	0	43
2016/04/01	R207	05/05/2016	7.85	Call	Bond Future	44.5100	0.0445	32.8400	0.0328	(26.219)	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
2016/04/01	R207	05/05/2016	7.86	Call	Bond Future	46.6500	0.0467	34.5200	0.0345	(26.002)	0	0	0
2016/04/01	R207	05/05/2016	7.84	Call	Bond Future	42.4400	0.0424	31.2300	0.0312	(26.414)	0	0	0
2016/04/01	R207	04/08/2016			Bond Future	8.6847	96.3253	8.7397	96.1694	0.633	0.0000	0.0000	0
2016/04/01	R207	04/08/2016	7.99	Put	Bond Future	2,371.9700	2.3720	2,488.8800	2.4889	4.929	0	0	0
2016/04/01	R207	04/08/2016	8.01	Put	Bond Future	2,328.0400	2.3280	2,443.8700	2.4439	4.975	0	0	0
2016/04/01	R207	04/08/2016	8.00	Put	Bond Future	2,349.9600	2.3500	2,466.3300	2.4663	4.952	0	0	0
2016/04/01	R207	04/08/2016	8.01	Call	Bond Future	389.9300	0.3899	349.8800	0.3499	(10.271)	0	0	0
2016/04/01	R207	04/08/2016	7.99	Call	Bond Future	375.6800	0.3757	336.7100	0.3367	(10.373)	0	0	0
2016/04/01	R207	04/08/2016	8.00	Call	Bond Future	382.7600	0.3828	343.2500	0.3433	(10.322)	0	0	0
2016/04/01	R207	02/02/2017	9.24	Call	Bond Future	2,191.2700	2.1913	2,088.0700	2.0881	(4.710)	0	0	0
2016/04/01	R207	02/02/2017			Bond Future	8.7871	96.5483	8.8537	96.3835	0.757	0.0000	0.0000	0
2016/04/01	R207	02/02/2017	8.91	Call	Bond Future	1,713.0500	1.7131	1,623.0800	1.6231	(5.252)	0	0	62
2016/04/01	R207	02/02/2017	9.22	Call	Bond Future	2,160.5400	2.1605	2,058.1100	2.0581	(4.741)	0	0	0
2016/04/01	R207	02/02/2017	9.23	Call	Bond Future	2,175.8800	2.1759	2,073.0700	2.0731	(4.725)	0	0	0
2016/04/01	R207	02/02/2017	8.91	Put	Bond Future	1,409.1300	1.4091	1,483.9400	1.4839	5.309	0	0	0
2016/04/01	R207	02/02/2017	9.22	Put	Bond Future	1,095.0300	1.0950	1,157.3800	1.1574	5.694	0	0	0
2016/04/01	R207	02/02/2017	9.24	Put	Bond Future	1,076.8900	1.0769	1,138.4700	1.1385	5.718	0	0	0
2016/04/01	R207	02/02/2017	9.23	Put	Bond Future	1,085.9300	1.0859	1,147.9000	1.1479	5.707	0	0	0
2016/04/01	R208	05/05/2016	7.99	Call	Bond Future	72.3500	0.0724	54.4100	0.0544	(24.796)	0	0	0
2016/04/01	R208	05/05/2016	8.00	Put	Bond Future	2,724.9400	2.7249	2,893.8900	2.8939	6.200	0	0	0
2016/04/01	R208	05/05/2016			Bond Future	8.6978	93.0986	8.7481	92.9111	0.578	0.0000	0.0000	46,641
2016/04/01	R208	05/05/2016	8.00	Call	Bond Future	75.5200	0.0755	56.9300	0.0569	(24.616)	0	0	0
2016/04/01	R208	05/05/2016	8.01	Call	Bond Future	78.9000	0.0789	59.6400	0.0596	(24.411)	0	0	0
2016/04/01	R208	05/05/2016	7.99	Put	Bond Future	2,760.4000	2.7604	2,930.0000	2.9300	6.144	0	0	0
2016/04/01	R208	05/05/2016	8.01	Put	Bond Future	2,689.7000	2.6897	2,857.9800	2.8580	6.256	0	0	0
2016/04/01	R208	04/08/2016	8.01	Put	Bond Future	3,176.9300	3.1769	3,323.6100	3.3236	4.617	0	0	0
2016/04/01	R208	04/08/2016			Bond Future	8.7633	94.8780	8.8171	94.6862	0.613	0.0000	0.0000	0
2016/04/01	R208	04/08/2016	8.00	Put	Bond Future	3,205.8200	3.2058	3,353.1300	3.3531	4.595	0	0	0
2016/04/01	R208	04/08/2016	7.99	Call	Bond Future	421.4900	0.4215	377.5700	0.3776	(10.420)	0	0	0
2016/04/01	R208	04/08/2016	8.00	Call	Bond Future	429.1900	0.4292	384.6600	0.3847	(10.375)	0	0	0
2016/04/01	R208	04/08/2016	8.01	Call	Bond Future	437.3300	0.4373	392.1700	0.3922	(10.326)	0	0	0
2016/04/01	R208	04/08/2016	7.99	Put	Bond Future	3,235.1600	3.2352	3,383.0800	3.3831	4.572	0	0	0
2016/04/01	R208	03/11/2016	9.59	Put	Bond Future	836.7400	0.8367	889.3700	0.8894	6.290	0	0	0
2016/04/01	R208	03/11/2016			Bond Future	8.8247	93.2892	8.8821	93.0933	0.651	0.0000	0.0000	0
2016/04/01	R208	03/11/2016	9.58	Put	Bond Future	845.8700	0.8459	898.9700	0.8990	6.278	0	0	0
2016/04/01	R208	03/11/2016	9.57	Call	Bond Future	3,358.4600	3.3585	3,216.1400	3.2161	(4.238)	0	0	0
2016/04/01	R208	03/11/2016	9.58	Call	Bond Future	3,382.0100	3.3820	3,239.2300	3.2392	(4.222)	0	0	0
2016/04/01	R208	03/11/2016	9.59	Call	Bond Future	3,405.8800	3.4059	3,262.6300	3.2626	(4.206)	0	0	0
2016/04/01	R208	03/11/2016	9.57	Put	Bond Future	855.3400	0.8553	908.9000	0.9089	6.262	0	0	0
2016/04/01	R209	05/05/2016			Bond Future	9.7016	70.4982	9.7515	70.1672	0.514	0.0000	0.0000	29,682
2016/04/01	R209	05/05/2016	9.00	Call	Bond Future	206.3900	0.2064	162.2400	0.1622	(21.392)	0	0	6,700
2016/04/01	R209	05/05/2016	8.25	Put	Bond Future	10,792.7800	10.7928	11,121.7900	11.1218	3.048	0	0	0
2016/04/01	R209	05/05/2016	8.99	Put	Bond Future	5,194.5900	5.1946	5,482.7600	5.4828	5.548	0	0	0
2016/04/01	R209	05/05/2016	9.01	Put	Bond Future	5,062.2700	5.0623	5,347.8100	5.3478	5.641	0	0	0
2016/04/01	R209	05/05/2016	9.00	Put	Bond Future	5,128.1600	5.1282	5,415.0400	5.4150	5.594	0	0	0
2016/04/01	R209	05/05/2016	9.01	Call	Bond Future	214.3200	0.2143	168.8300	0.1688	(21.225)	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
2016/04/01	R209	05/05/2016	8.25	Call	Bond Future	5.8300	0.0058	3.8100	0.0038	(34.648)	0	0	6,700
2016/04/01	R209	05/05/2016	8.99	Call	Bond Future	198.8900	0.1989	156.0300	0.1560	(21.550)	0	0	0
2016/04/01	R209	04/08/2016	9.70	Put	Bond Future	3,158.8300	3.1588	3,318.6500	3.3187	5.059	0	0	250
2016/04/01	R209	04/08/2016	9.26	Call	Bond Future	1,608.5200	1.6085	1,484.2000	1.4842	(7.729)	0	0	0
2016/04/01	R209	04/08/2016			Bond Future	9.7547	71.8457	9.8061	71.5078	0.527	0.0000	0.0000	190
2016/04/01	R209	04/08/2016	9.40	Put	Bond Future	4,344.3600	4.3444	4,540.9500	4.5410	4.525	0	0	0
2016/04/01	R209	04/08/2016	9.60	Put	Bond Future	3,524.1200	3.5241	3,696.1300	3.6961	4.881	0	0	0
2016/04/01	R209	04/08/2016	10.60	Call	Bond Future	6,296.5000	6.2965	6,026.9900	6.0270	(4.280)	0	0	5,760
2016/04/01	R209	04/08/2016	9.24	Call	Bond Future	1,563.8000	1.5638	1,441.8800	1.4419	(7.796)	0	0	0
2016/04/01	R209	04/08/2016	9.70	Call	Bond Future	2,797.0100	2.7970	2,618.9400	2.6189	(6.366)	0	0	0
2016/04/01	R209	04/08/2016	10.29	Call	Bond Future	4,963.3400	4.9633	4,720.3300	4.7203	(4.896)	0	0	0
2016/04/01	R209	04/08/2016	9.25	Call	Bond Future	1,586.1300	1.5861	1,463.0100	1.4630	(7.762)	0	0	0
2016/04/01	R209	04/08/2016	9.40	Call	Bond Future	1,944.0800	1.9441	1,802.7800	1.8028	(7.268)	0	0	250
2016/04/01	R209	04/08/2016	10.60	Put	Bond Future	1,048.8000	1.0488	1,117.1800	1.1172	6.520	0	0	0
2016/04/01	R209	04/08/2016	9.24	Put	Bond Future	5,088.4800	5.0885	5,304.4500	5.3045	4.244	0	0	0
2016/04/01	R209	04/08/2016	9.60	Call	Bond Future	2,492.7200	2.4927	2,326.8400	2.3268	(6.655)	0	0	5,760
2016/04/01	R209	04/08/2016	9.26	Put	Bond Future	4,991.2000	4.9912	5,204.7700	5.2048	4.279	0	0	0
2016/04/01	R209	04/08/2016	9.25	Put	Bond Future	5,039.7600	5.0398	5,254.5300	5.2545	4.262	0	0	0
2016/04/01	R209	04/08/2016	10.29	Put	Bond Future	1,566.3900	1.5664	1,661.2700	1.6613	6.057	0	0	250
2016/04/01	R209	03/11/2016	10.26	Call	Bond Future	5,447.6700	5.4477	5,219.4100	5.2194	(4.190)	0	0	0
2016/04/01	R209	03/11/2016			Bond Future	9.8045	70.0686	9.8574	69.7239	0.540	0.0000	0.0000	0
2016/04/01	R209	03/11/2016	10.24	Call	Bond Future	5,371.9200	5.3719	5,145.2900	5.1453	(4.219)	0	0	0
2016/04/01	R209	03/11/2016	10.25	Call	Bond Future	5,409.7500	5.4098	5,182.3000	5.1823	(4.204)	0	0	0
2016/04/01	R209	03/11/2016	10.24	Put	Bond Future	2,613.1600	2.6132	2,731.2100	2.7312	4.518	0	0	0
2016/04/01	R209	03/11/2016	10.25	Put	Bond Future	2,589.6400	2.5896	2,706.8700	2.7069	4.527	0	0	0
2016/04/01	R209	03/11/2016	10.26	Put	Bond Future	2,566.3100	2.5663	2,682.7300	2.6827	4.536	0	0	0
2016/04/01	R210	05/05/2016			Bond Future	181.3319	181.3319	181.9154	181.9154	0.322	0.0000	0.0000	1,441
2016/04/01	R210	05/05/2016	184.99	Put	Bond Future	3,658.0700	3.6581	3,074.6200	3.0746	(15.950)	0	0	0
2016/04/01	R210	05/05/2016	185.00	Put	Bond Future	3,668.0700	3.6681	3,084.6200	3.0846	(15.906)	0	0	0
2016/04/01	R210	05/05/2016	185.01	Put	Bond Future	3,678.0700	3.6781	3,094.6200	3.0946	(15.863)	0	0	0
2016/04/01	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R210	04/08/2016			Bond Future	184.8130	184.8130	185.4062	185.4062	0.321	0.0000	0.0000	0
2016/04/01	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R210	04/08/2016	181.50	Call	Bond Future	3,312.9800	3.3130	3,906.2100	3.9062	17.906	0	0	0
2016/04/01	R210	04/08/2016	181.52	Call	Bond Future	3,292.9800	3.2930	3,886.2100	3.8862	18.015	0	0	0
2016/04/01	R210	04/08/2016	181.51	Call	Bond Future	3,302.9800	3.3030	3,896.2100	3.8962	17.960	0	0	0
2016/04/01	R211	05/05/2016	139.01	Put	Bond Future	1,226.7400	1.2267	1,216.7200	1.2167	(0.817)	0	0	0
2016/04/01	R211	05/05/2016			Bond Future	137.7833	137.7833	137.7933	137.7933	0.007	0.0000	0.0000	62
2016/04/01	R211	05/05/2016	139.00	Put	Bond Future	1,216.7400	1.2167	1,206.7200	1.2067	(0.824)	0	0	0
2016/04/01	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/01	R211	05/05/2016	138.99	Put	Bond Future	1,206.7400	1.2067	1,196.7200	1.1967	(0.830)	0	0	0
2016/04/01	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R211	04/08/2016			Bond Future	138.6686	138.6686	138.6778	138.6778	0.007	0.0000	0.0000	0
2016/04/01	R211	04/08/2016	137.09	Call	Bond Future	1,578.6200	1.5786	1,587.8300	1.5878	0.583	0	0	0
2016/04/01	R211	04/08/2016	137.07	Call	Bond Future	1,598.6200	1.5986	1,607.8300	1.6078	0.576	0	0	0
2016/04/01	R211	04/08/2016	137.08	Call	Bond Future	1,588.6200	1.5886	1,597.8300	1.5978	0.580	0	0	0
2016/04/01	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R212	05/05/2016			Bond Future	143.3378	143.3378	143.5832	143.5832	0.171	0.0000	0.0000	3,488
2016/04/01	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R212	05/05/2016	144.99	Put	Bond Future	1,652.2300	1.6522	1,406.8300	1.4068	(14.853)	0	0	0
2016/04/01	R212	05/05/2016	145.01	Put	Bond Future	1,672.2300	1.6722	1,426.8300	1.4268	(14.675)	0	0	0
2016/04/01	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R212	05/05/2016	145.00	Put	Bond Future	1,662.2300	1.6622	1,416.8300	1.4168	(14.763)	0	0	0
2016/04/01	R212	04/08/2016	142.43	Call	Bond Future	1,728.0000	1.7280	1,977.0900	1.9771	14.415	0	0	0
2016/04/01	R212	04/08/2016			Bond Future	144.1580	144.1580	144.4071	144.4071	0.173	0.0000	0.0000	0
2016/04/01	R212	04/08/2016	142.44	Call	Bond Future	1,718.0000	1.7180	1,967.0900	1.9671	14.499	0	0	0
2016/04/01	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/01	R212	04/08/2016	142.42	Call	Bond Future	1,738.0000	1.7380	1,987.0900	1.9871	14.332	0	0	0
2016/04/01	R213	05/05/2016	8.74	Put	Bond Future	5,900.9400	5.9009	6,204.3800	6.2044	5.142	0	0	0
2016/04/01	R213	05/05/2016	8.76	Put	Bond Future	5,764.1000	5.7641	6,065.5000	6.0655	5.229	0	0	0
2016/04/01	R213	05/05/2016			Bond Future	9.5620	81.2703	9.6120	80.9373	0.522	0.0000	0.0000	47,433
2016/04/01	R213	05/05/2016	8.75	Put	Bond Future	5,832.3100	5.8323	6,134.7600	6.1348	5.186	0	0	0
2016/04/01	R213	05/05/2016	8.74	Call	Bond Future	124.8600	0.1249	95.3400	0.0953	(23.642)	0	0	0
2016/04/01	R213	05/05/2016	8.75	Call	Bond Future	129.9800	0.1300	99.4700	0.0995	(23.473)	0	0	0
2016/04/01	R213	05/05/2016	8.76	Call	Bond Future	135.4300	0.1354	103.8700	0.1039	(23.304)	0	0	0
2016/04/01	R213	04/08/2016			Bond Future	9.6158	82.8236	9.6674	82.4838	0.537	0.0000	0.0000	462
2016/04/01	R213	04/08/2016	8.99	Put	Bond Future	5,593.8600	5.5939	5,825.7400	5.8257	4.145	0	0	0
2016/04/01	R213	04/08/2016	9.01	Put	Bond Future	5,491.6200	5.4916	5,721.1800	5.7212	4.180	0	0	0
2016/04/01	R213	04/08/2016	9.00	Put	Bond Future	5,542.6000	5.5426	5,773.3200	5.7733	4.163	0	0	0
2016/04/01	R213	04/08/2016	9.01	Call	Bond Future	1,344.1000	1.3441	1,233.8100	1.2338	(8.205)	0	0	0
2016/04/01	R213	04/08/2016	8.99	Call	Bond Future	1,304.2800	1.3043	1,196.3100	1.1963	(8.278)	0	0	0
2016/04/01	R213	04/08/2016	9.00	Call	Bond Future	1,324.0900	1.3241	1,214.9600	1.2150	(8.242)	0	0	0
2016/04/01	R213	03/11/2016			Bond Future	9.6694	80.8561	9.7227	80.5094	0.551	0.0000	0.0000	0
2016/04/01	R213	03/11/2016	10.18	Put	Bond Future	2,414.2500	2.4143	2,527.8300	2.5278	4.705	0	0	0
2016/04/01	R213	03/11/2016	10.20	Put	Bond Future	2,369.9800	2.3700	2,481.9400	2.4819	4.724	0	0	0
2016/04/01	R213	03/11/2016	10.18	Call	Bond Future	5,650.0000	5.6500	5,416.8200	5.4168	(4.127)	0	0	0
2016/04/01	R213	03/11/2016	10.19	Put	Bond Future	2,391.9100	2.3919	2,504.6800	2.5047	4.715	0	0	0
2016/04/01	R213	03/11/2016	10.19	Call	Bond Future	5,689.1500	5.6891	5,455.1600	5.4552	(4.113)	0	0	0
2016/04/01	R213	03/11/2016	10.20	Call	Bond Future	5,728.6300	5.7286	5,493.8300	5.4938	(4.099)	0	0	0
2016/04/01	R214	05/05/2016	9.01	Call	Bond Future	141.0500	0.1411	108.6300	0.1086	(22.985)	0	0	0
2016/04/01	R214	05/05/2016	9.30	Put	Bond Future	4,174.6300	4.1746	4,440.2500	4.4402	6.363	0	0	0

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2016/04/01	R214	05/05/2016			Bond Future	9.8261		70.5313	9.8760	70.1907	0.508	0.0000	0.0000	32,450
2016/04/01	R214	05/05/2016	8.99	Call	Bond Future	130.0300		0.1300	99.7100	0.0997	(23.318)	0	0	0
2016/04/01	R214	05/05/2016	9.00	Call	Bond Future	135.3700		0.1354	104.0300	0.1040	(23.151)	0	0	0
2016/04/01	R214	05/05/2016	8.99	Put	Bond Future	6,275.9800		6.2760	6,586.2300	6.5862	4.943	0	0	0
2016/04/01	R214	05/05/2016	9.01	Put	Bond Future	6,129.7000		6.1297	6,437.8500	6.4378	5.027	0	0	0
2016/04/01	R214	05/05/2016	9.30	Call	Bond Future	408.2200		0.4082	333.2700	0.3333	(18.360)	0	0	0
2016/04/01	R214	05/05/2016	9.00	Put	Bond Future	6,202.6000		6.2026	6,511.8300	6.5118	4.985	0	0	0
2016/04/01	R214	04/08/2016	9.25	Put	Bond Future	5,888.7100		5.8887	6,123.4300	6.1234	3.986	0	0	0
2016/04/01	R214	04/08/2016	11.30	Call	Bond Future	9,129.6200		9.1296	8,818.0900	8.8181	(3.412)	0	0	5,800
2016/04/01	R214	04/08/2016	9.24	Call	Bond Future	1,376.2400		1.3762	1,264.5800	1.2646	(8.113)	0	0	0
2016/04/01	R214	04/08/2016			Bond Future	9.8781		71.8794	9.9295	71.5318	0.521	0.0000	0.0000	0
2016/04/01	R214	04/08/2016	9.30	Call	Bond Future	1,503.4900		1.5035	1,384.6600	1.3847	(7.904)	0	0	1,300
2016/04/01	R214	04/08/2016	8.55	Put	Bond Future	10,503.9700		10.5040	10,806.7400	10.8067	2.882	0	0	0
2016/04/01	R214	04/08/2016	9.25	Call	Bond Future	1,396.9700		1.3970	1,284.1200	1.2841	(8.078)	0	0	0
2016/04/01	R214	04/08/2016	11.30	Put	Bond Future	501.0000		0.5010	537.0400	0.5370	7.194	0	0	0
2016/04/01	R214	04/08/2016	10.30	Put	Bond Future	1,906.2600		1.9063	2,015.6800	2.0157	5.740	0	0	0
2016/04/01	R214	04/08/2016	9.26	Call	Bond Future	1,417.8900		1.4179	1,303.8600	1.3039	(8.042)	0	0	0
2016/04/01	R214	04/08/2016	9.30	Put	Bond Future	5,620.2800		5.6203	5,849.0200	5.8490	4.070	0	0	0
2016/04/01	R214	04/08/2016	8.55	Call	Bond Future	417.4600		0.4175	372.6600	0.3727	(10.732)	0	0	1,300
2016/04/01	R214	04/08/2016	9.24	Put	Bond Future	5,943.3500		5.9434	6,179.2600	6.1793	3.969	0	0	0
2016/04/01	R214	04/08/2016	10.30	Call	Bond Future	4,674.0500		4.6740	4,435.9000	4.4359	(5.095)	0	0	5,800
2016/04/01	R214	04/08/2016	9.26	Put	Bond Future	5,834.3900		5.8344	6,067.9300	6.0679	4.003	0	0	0
2016/04/01	R214	03/11/2016	10.35	Put	Bond Future	2,790.6300		2.7906	2,913.4000	2.9134	4.399	0	0	0
2016/04/01	R214	03/11/2016			Bond Future	9.9296		69.9563	9.9825	69.6017	0.533	0.0000	0.0000	0
2016/04/01	R214	03/11/2016	10.34	Put	Bond Future	2,815.3900		2.8154	2,939.0000	2.9390	4.391	0	0	0
2016/04/01	R214	03/11/2016	10.35	Call	Bond Future	5,525.2300		5.5252	5,293.4300	5.2934	(4.195)	0	0	0
2016/04/01	R214	03/11/2016	10.33	Call	Bond Future	5,449.0000		5.4490	5,218.8700	5.2189	(4.223)	0	0	0
2016/04/01	R214	03/11/2016	10.34	Call	Bond Future	5,487.0700		5.4871	5,256.1100	5.2561	(4.209)	0	0	0
2016/04/01	R214	03/11/2016	10.33	Put	Bond Future	2,840.3500		2.8404	2,964.7900	2.9648	4.381	0	0	0
2016/04/01	R248	05/05/2016			Bond Future	9.8971		90.6245	9.9470	90.1930	0.504	0.0000	0.0000	62,502
2016/04/01	R248	05/05/2016	8.99	Put	Bond Future	8,672.2000		8.6722	9,073.5900	9.0736	4.628	0	0	0
2016/04/01	R248	05/05/2016	9.01	Put	Bond Future	8,479.3200		8.4793	8,878.4600	8.8785	4.707	0	0	0
2016/04/01	R248	05/05/2016	8.99	Call	Bond Future	123.6600		0.1237	93.4900	0.0935	(24.398)	0	0	0
2016/04/01	R248	05/05/2016	9.00	Put	Bond Future	8,575.4800		8.5755	8,975.7800	8.9758	4.668	0	0	0
2016/04/01	R248	05/05/2016	9.00	Call	Bond Future	129.0300		0.1290	97.7700	0.0978	(24.227)	0	0	0
2016/04/01	R248	05/05/2016	9.01	Call	Bond Future	134.7700		0.1348	102.3500	0.1023	(24.056)	0	0	0
2016/04/01	R248	04/08/2016			Bond Future	9.9516		92.3567	10.0031	91.9162	0.517	0.0000	0.0000	0
2016/04/01	R248	04/08/2016	9.25	Call	Bond Future	1,603.3500		1.6034	1,470.7400	1.4707	(8.271)	0	0	0
2016/04/01	R248	04/08/2016	9.24	Put	Bond Future	8,093.9000		8.0939	8,403.2600	8.4033	3.822	0	0	0
2016/04/01	R248	04/08/2016	9.26	Put	Bond Future	7,948.6800		7.9487	8,255.1100	8.2551	3.855	0	0	0
2016/04/01	R248	04/08/2016	9.25	Put	Bond Future	8,021.1700		8.0212	8,329.0600	8.3291	3.838	0	0	0
2016/04/01	R248	04/08/2016	9.26	Call	Bond Future	1,628.0900		1.6281	1,494.0200	1.4940	(8.235)	0	0	0
2016/04/01	R248	04/08/2016	9.24	Call	Bond Future	1,578.6700		1.5787	1,447.5300	1.4475	(8.307)	0	0	0
2016/04/01	R248	03/11/2016	10.38	Call	Bond Future	6,751.9400		6.7519	6,463.4400	6.4634	(4.273)	0	0	0
2016/04/01	R248	03/11/2016			Bond Future	10.0056		89.6836	10.0587	89.2344	0.530	0.0000	0.0000	0
2016/04/01	R248	03/11/2016	10.39	Call	Bond Future	6,799.6700		6.7997	6,510.1000	6.5101	(4.259)	0	0	0
2016/04/01	R248	03/11/2016	10.37	Put	Bond Future	3,699.9800		3.7000	3,861.7200	3.8617	4.371	0	0	0

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2016/04/01	R248 03/11/2016	10.39	Put	Bond Future	3,635.4900	3.6355	3,795.0900	3.7951	4.390	0	0	0
2016/04/01	R248 03/11/2016	10.37	Call	Bond Future	6,704.5900	6.7046	6,417.1600	6.4172	(4.287)	0	0	0
2016/04/01	R248 03/11/2016	10.38	Put	Bond Future	3,667.4700	3.6675	3,828.1400	3.8281	4.381	0	0	0

Total **720742**