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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/03/2016 TO 29/03/2016

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
2016/03/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	2025	05/05/2016			Bond Future	123.6031	123.6031	123.5938	123.5938	(0.007)	0.0000	0.0000	4,532
2016/03/29	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2025	05/05/2016	125.99	Put	Bond Future	2,386.9400	2.3869	2,396.1800	2.3962	0.387	0	0	0
2016/03/29	2025	05/05/2016	126.01	Put	Bond Future	2,406.9400	2.4069	2,416.1800	2.4162	0.384	0	0	0
2016/03/29	2025	05/05/2016	126.00	Put	Bond Future	2,396.9400	2.3969	2,406.1800	2.4062	0.385	0	0	0
2016/03/29	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2025	04/08/2016			Bond Future	124.7266	124.7266	124.7001	124.7001	(0.021)	0.0000	0.0000	0
2016/03/29	2025	04/08/2016	123.86	Call	Bond Future	866.6100	0.8666	840.0800	0.8401	(3.061)	0	0	0
2016/03/29	2025	04/08/2016	123.87	Call	Bond Future	856.6100	0.8566	830.0800	0.8301	(3.097)	0	0	0
2016/03/29	2025	04/08/2016	123.85	Call	Bond Future	876.6100	0.8766	850.0800	0.8501	(3.026)	0	0	0
2016/03/29	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2030	05/05/2016	8.99	Put	Bond Future	5,693.5100	5.6935	5,551.7400	5.5517	(2.490)	0	0	0
2016/03/29	2030	05/05/2016	9.01	Put	Bond Future	5,546.2200	5.5462	5,404.4500	5.4045	(2.556)	0	0	0
2016/03/29	2030	05/05/2016			Bond Future	9.7975	88.7640	9.7765	88.9058	(0.214)	0.0000	0.0000	17,364
2016/03/29	2030	05/05/2016	9.00	Put	Bond Future	5,619.8200	5.6198	5,478.0500	5.4780	(2.523)	0	0	0
2016/03/29	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2030	04/08/2016	10.17	Call	Bond Future	1,972.8000	1.9728	2,116.2300	2.1162	7.270	0	0	0
2016/03/29	2030	04/08/2016			Bond Future	9.8678	86.4546	9.8462	86.5980	(0.219)	0.0000	0.0000	0
2016/03/29	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2032	05/05/2016			Bond Future	9.9212	87.6558	9.9104	87.7332	(0.109)	0.0000	0.0000	9,481
2016/03/29	2032	05/05/2016	8.99	Put	Bond Future	7,181.2500	7.1813	7,072.1400	7.0721	(1.519)	0	0	0
2016/03/29	2032	05/05/2016	9.01	Put	Bond Future	7,032.6800	7.0327	6,922.0200	6.9220	(1.574)	0	0	0
2016/03/29	2032	05/05/2016	9.00	Put	Bond Future	7,106.7500	7.1067	6,996.8800	6.9969	(1.546)	0	0	0
2016/03/29	2032	05/05/2016	9.01	Call	Bond Future	158.2600	0.1583	124.9600	0.1250	(21.041)	0	0	0
2016/03/29	2032	05/05/2016	8.99	Call	Bond Future	147.1300	0.1471	115.3800	0.1154	(21.580)	0	0	0
2016/03/29	2032	05/05/2016	9.00	Call	Bond Future	152.5300	0.1525	120.0200	0.1200	(21.314)	0	0	0
2016/03/29	2032	04/08/2016	9.01	Call	Bond Future	907.7300	0.9077	879.7300	0.8797	(3.085)	0	0	0
2016/03/29	2032	04/08/2016			Bond Future	9.9895	89.3335	9.9784	89.4112	(0.111)	0.0000	0.0000	76
2016/03/29	2032	04/08/2016	8.99	Call	Bond Future	878.6900	0.8787	850.9700	0.8510	(3.155)	0	0	0
2016/03/29	2032	04/08/2016	9.00	Call	Bond Future	892.8200	0.8928	864.9600	0.8650	(3.120)	0	0	0
2016/03/29	2032	04/08/2016	8.99	Put	Bond Future	8,351.5700	8.3516	8,246.1400	8.2461	(1.262)	0	0	0
2016/03/29	2032	04/08/2016	9.01	Put	Bond Future	8,221.9800	8.2220	8,116.2700	8.1163	(1.286)	0	0	0
2016/03/29	2032	04/08/2016	9.00	Put	Bond Future	8,286.3300	8.2863	8,180.7600	8.1808	(1.274)	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
2016/03/29	2032	03/11/2016			Bond Future	10.0542	86.8865	10.0432	86.9631	(0.110)	0.0000	0.0000	0
2016/03/29	2032	03/11/2016	10.28	Put	Bond Future	3,532.2400	3.5322	3,453.1200	3.4531	(2.240)	0	0	0
2016/03/29	2032	03/11/2016	10.30	Put	Bond Future	3,473.5100	3.4735	3,394.8500	3.3949	(2.265)	0	0	0
2016/03/29	2032	03/11/2016	10.29	Put	Bond Future	3,502.6500	3.5026	3,423.7500	3.4238	(2.253)	0	0	0
2016/03/29	2032	03/11/2016	10.30	Call	Bond Future	5,155.0500	5.1550	5,152.9300	5.1529	(0.041)	0	0	0
2016/03/29	2032	03/11/2016	10.28	Call	Bond Future	5,078.7900	5.0788	5,076.2100	5.0762	(0.051)	0	0	0
2016/03/29	2032	03/11/2016	10.29	Call	Bond Future	5,116.7300	5.1167	5,114.3700	5.1144	(0.046)	0	0	0
2016/03/29	2033	05/05/2016			Bond Future	103.4772	103.4772	103.4696	103.4696	(0.007)	0.0000	0.0000	1,032
2016/03/29	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2033	05/05/2016	102.40	Call	Bond Future	1,077.1800	1.0772	1,069.5700	1.0696	(0.706)	0	0	0
2016/03/29	2033	05/05/2016	102.41	Call	Bond Future	1,067.1800	1.0672	1,059.5700	1.0596	(0.713)	0	0	0
2016/03/29	2033	05/05/2016	102.39	Call	Bond Future	1,087.1800	1.0872	1,079.5700	1.0796	(0.700)	0	0	0
2016/03/29	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2037	05/05/2016	8.99	Call	Bond Future	96.0700	0.0961	73.0900	0.0731	(23.920)	0	0	0
2016/03/29	2037	05/05/2016	9.00	Put	Bond Future	8,973.5200	8.9735	8,827.2500	8.8273	(1.630)	0	0	0
2016/03/29	2037	05/05/2016	9.67	Call	Bond Future	870.7000	0.8707	799.3700	0.7994	(8.192)	0	0	500
2016/03/29	2037	05/05/2016			Bond Future	10.0667	88.7789	10.0508	88.9016	(0.158)	0.0000	0.0000	39,888
2016/03/29	2037	05/05/2016	9.00	Call	Bond Future	99.9000	0.0999	76.2900	0.0763	(23.634)	0	0	0
2016/03/29	2037	05/05/2016	9.67	Put	Bond Future	4,011.9100	4.0119	3,817.9200	3.8179	(4.835)	0	0	0
2016/03/29	2037	05/05/2016	9.01	Call	Bond Future	103.9900	0.1040	79.7100	0.0797	(23.348)	0	0	0
2016/03/29	2037	05/05/2016	8.99	Put	Bond Future	9,059.5700	9.0596	8,913.9300	8.9139	(1.608)	0	0	0
2016/03/29	2037	05/05/2016	9.01	Put	Bond Future	8,887.8600	8.8879	8,740.9200	8.7409	(1.653)	0	0	0
2016/03/29	2037	04/08/2016			Bond Future	10.1357	86.2192	10.1194	86.3431	(0.161)	0.0000	0.0000	221
2016/03/29	2037	04/08/2016	9.24	Put	Bond Future	8,413.0100	8.4130	8,266.1500	8.2662	(1.746)	0	0	0
2016/03/29	2037	04/08/2016	9.26	Put	Bond Future	8,276.7200	8.2767	8,129.8500	8.1299	(1.774)	0	0	0
2016/03/29	2037	04/08/2016	9.24	Call	Bond Future	1,154.6600	1.1547	1,131.6900	1.1317	(1.989)	0	0	0
2016/03/29	2037	04/08/2016	9.25	Put	Bond Future	8,344.3000	8.3443	8,197.4400	8.1974	(1.760)	0	0	0
2016/03/29	2037	04/08/2016	9.25	Call	Bond Future	1,172.2500	1.1722	1,149.2800	1.1493	(1.959)	0	0	0
2016/03/29	2037	04/08/2016	9.26	Call	Bond Future	1,190.8400	1.1908	1,167.8600	1.1679	(1.930)	0	0	0
2016/03/29	2037	03/11/2016	10.35	Call	Bond Future	5,246.0200	5.2460	5,264.3100	5.2643	0.349	0	0	0
2016/03/29	2037	03/11/2016	10.36	Put	Bond Future	4,070.4600	4.0705	3,965.4500	3.9655	(2.580)	0	0	0
2016/03/29	2037	03/11/2016			Bond Future	10.1964	87.8720	10.1799	87.9957	(0.161)	0.0000	0.0000	0
2016/03/29	2037	03/11/2016	10.36	Call	Bond Future	5,285.9300	5.2859	5,304.5700	5.3046	0.353	0	0	0
2016/03/29	2037	03/11/2016	10.37	Call	Bond Future	5,325.6900	5.3257	5,344.6800	5.3447	0.357	0	0	0
2016/03/29	2037	03/11/2016	10.35	Put	Bond Future	4,104.0400	4.1040	3,998.6800	3.9987	(2.567)	0	0	0
2016/03/29	2037	03/11/2016	10.37	Put	Bond Future	4,036.8400	4.0368	3,932.1800	3.9322	(2.593)	0	0	0
2016/03/29	2038	05/05/2016	131.01	Put	Bond Future	2,474.3300	2.4743	2,483.6800	2.4837	0.378	0	0	0
2016/03/29	2038	05/05/2016			Bond Future	128.5357	128.5357	128.5263	128.5263	(0.007)	0.0000	0.0000	16,932
2016/03/29	2038	05/05/2016	131.00	Put	Bond Future	2,464.3300	2.4643	2,473.6800	2.4737	0.379	0	0	0
2016/03/29	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2038	05/05/2016	130.99	Put	Bond Future	2,454.3300	2.4543	2,463.6800	2.4637	0.381	0	0	0
2016/03/29	2038	04/08/2016			Bond Future	129.5973	129.5973	129.5688	129.5688	(0.022)	0.0000	0.0000	0

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2016/03/29	2038	04/08/2016	129.31	Call	Bond Future	287.3100	0.2873	258.8100	0.2588	(9.920)	0	0	0
2016/03/29	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2038	04/08/2016	129.32	Call	Bond Future	277.3100	0.2773	248.8100	0.2488	(10.277)	0	0	0
2016/03/29	2038	04/08/2016	129.30	Call	Bond Future	297.3100	0.2973	268.8100	0.2688	(9.586)	0	0	0
2016/03/29	2040	05/05/2016	9.50	Call	Bond Future	465.5100	0.4655	411.8100	0.4118	(11.536)	0	0	0
2016/03/29	2040	05/05/2016			Bond Future	10.1470	92.2208	10.1260	92.3923	(0.207)	0.0000	0.0000	1,812
2016/03/29	2040	05/05/2016	9.51	Call	Bond Future	479.7800	0.4798	425.4300	0.4254	(11.328)	0	0	0
2016/03/29	2040	05/05/2016	9.49	Call	Bond Future	451.6400	0.4516	398.5900	0.3986	(11.746)	0	0	0
2016/03/29	2040	05/05/2016	9.50	Put	Bond Future	6,010.2200	6.0102	5,785.0500	5.7850	(3.746)	0	0	0
2016/03/29	2040	05/05/2016	9.49	Put	Bond Future	6,086.4600	6.0865	5,861.9400	5.8619	(3.689)	0	0	0
2016/03/29	2040	05/05/2016	9.51	Put	Bond Future	5,934.5200	5.9345	5,708.7000	5.7087	(3.805)	0	0	0
2016/03/29	2040	04/08/2016			Bond Future	10.2169	89.4765	10.1954	89.6500	(0.211)	0.0000	0.0000	0
2016/03/29	2040	04/08/2016	9.49	Put	Bond Future	7,796.7300	7.7967	7,610.7600	7.6108	(2.385)	0	0	0
2016/03/29	2040	04/08/2016	9.50	Call	Bond Future	1,634.9200	1.6349	1,622.7100	1.6227	(0.747)	0	0	0
2016/03/29	2040	04/08/2016	9.51	Call	Bond Future	1,658.6000	1.6586	1,646.5900	1.6466	(0.724)	0	0	0
2016/03/29	2040	04/08/2016	9.49	Call	Bond Future	1,611.4800	1.6115	1,599.0600	1.5991	(0.771)	0	0	0
2016/03/29	2040	04/08/2016	9.51	Put	Bond Future	7,664.3000	7.6643	7,478.7400	7.4787	(2.421)	0	0	0
2016/03/29	2040	04/08/2016	9.50	Put	Bond Future	7,730.3300	7.7303	7,544.5700	7.5446	(2.403)	0	0	0
2016/03/29	2044	05/05/2016	8.99	Put	Bond Future	10,595.3000	10.5953	10,405.5100	10.4055	(1.791)	0	0	0
2016/03/29	2044	05/05/2016			Bond Future	10.1561	89.4204	10.1351	89.5922	(0.206)	0.0000	0.0000	20,223
2016/03/29	2044	05/05/2016	9.01	Put	Bond Future	10,402.9700	10.4030	10,212.1000	10.2121	(1.835)	0	0	0
2016/03/29	2044	05/05/2016	9.00	Put	Bond Future	10,498.9900	10.4990	10,308.6700	10.3087	(1.813)	0	0	0
2016/03/29	2044	05/05/2016	9.01	Call	Bond Future	78.4300	0.0784	59.3100	0.0593	(24.378)	0	0	0
2016/03/29	2044	05/05/2016	8.99	Call	Bond Future	72.2000	0.0722	54.1600	0.0542	(24.986)	0	0	0
2016/03/29	2044	05/05/2016	9.00	Call	Bond Future	75.2600	0.0753	56.6900	0.0567	(24.674)	0	0	0
2016/03/29	2044	04/08/2016	9.50	Call	Bond Future	1,624.6900	1.6247	1,612.1600	1.6122	(0.771)	0	0	0
2016/03/29	2044	04/08/2016			Bond Future	10.2239	86.7478	10.2024	86.9217	(0.210)	0.0000	0.0000	0
2016/03/29	2044	04/08/2016	9.51	Call	Bond Future	1,648.3600	1.6484	1,636.0400	1.6360	(0.747)	0	0	0
2016/03/29	2044	04/08/2016	9.49	Put	Bond Future	7,898.9400	7.8989	7,712.3100	7.7123	(2.363)	0	0	0
2016/03/29	2044	04/08/2016	9.51	Put	Bond Future	7,764.0600	7.7641	7,577.8400	7.5778	(2.398)	0	0	0
2016/03/29	2044	04/08/2016	9.49	Call	Bond Future	1,601.2300	1.6012	1,588.5000	1.5885	(0.795)	0	0	0
2016/03/29	2044	04/08/2016	9.50	Put	Bond Future	7,831.3200	7.8313	7,644.8900	7.6449	(2.381)	0	0	0
2016/03/29	2044	03/11/2016			Bond Future	10.2835	88.4107	10.2616	88.5854	(0.212)	0.0000	0.0000	0
2016/03/29	2044	03/11/2016	10.42	Call	Bond Future	5,571.7400	5.5717	5,614.4900	5.6145	0.767	0	0	0
2016/03/29	2044	03/11/2016	10.41	Put	Bond Future	4,529.1200	4.5291	4,396.7800	4.3968	(2.922)	0	0	0
2016/03/29	2044	03/11/2016	10.43	Put	Bond Future	4,456.4900	4.4565	4,325.0800	4.3251	(2.949)	0	0	0
2016/03/29	2044	03/11/2016	10.42	Put	Bond Future	4,492.8200	4.4928	4,360.9400	4.3609	(2.935)	0	0	0
2016/03/29	2044	03/11/2016	10.43	Call	Bond Future	5,613.5000	5.6135	5,656.7200	5.6567	0.770	0	0	0
2016/03/29	2044	03/11/2016	10.41	Call	Bond Future	5,529.8300	5.5298	5,572.1200	5.5721	0.765	0	0	0
2016/03/29	2046	05/05/2016			Bond Future	128.6213	128.6213	128.6123	128.6123	(0.007)	0.0000	0.0000	12,687
2016/03/29	2046	05/05/2016	129.99	Put	Bond Future	1,368.6600	1.3687	1,377.7300	1.3777	0.663	0	0	0
2016/03/29	2046	05/05/2016	130.01	Put	Bond Future	1,388.6600	1.3887	1,397.7300	1.3977	0.653	0	0	0
2016/03/29	2046	05/05/2016	130.00	Put	Bond Future	1,378.6600	1.3787	1,387.7300	1.3877	0.658	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
2016/03/29	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2046	04/08/2016			Bond Future	131.0937	131.0937	131.0826	131.0826	(0.008)	0.0000	0.0000	0
2016/03/29	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2046	04/08/2016	129.00	Call	Bond Future	2,093.7100	2.0937	2,082.5800	2.0826	(0.532)	0	0	0
2016/03/29	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2046	04/08/2016	129.01	Call	Bond Future	2,083.7100	2.0837	2,072.5800	2.0726	(0.534)	0	0	0
2016/03/29	2046	04/08/2016	129.02	Call	Bond Future	2,073.7100	2.0737	2,062.5800	2.0626	(0.537)	0	0	0
2016/03/29	2050	05/05/2016	138.00	Put	Bond Future	566.4700	0.5665	576.1200	0.5761	1.704	0	0	0
2016/03/29	2050	05/05/2016			Bond Future	137.4335	137.4335	137.4239	137.4239	(0.007)	0.0000	0.0000	14,861
2016/03/29	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2050	05/05/2016	137.99	Put	Bond Future	556.4700	0.5565	566.1200	0.5661	1.734	0	0	0
2016/03/29	2050	05/05/2016	138.01	Put	Bond Future	576.4700	0.5765	586.1200	0.5861	1.674	0	0	0
2016/03/29	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2050	04/08/2016			Bond Future	138.5062	138.5062	138.4859	138.4859	(0.015)	0.0000	0.0000	0
2016/03/29	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	2050	04/08/2016	139.12	Put	Bond Future	613.7700	0.6138	634.0600	0.6341	3.306	0	0	0
2016/03/29	2050	04/08/2016	139.14	Put	Bond Future	633.7700	0.6338	654.0600	0.6541	3.201	0	0	0
2016/03/29	2050	04/08/2016	139.13	Put	Bond Future	623.7700	0.6238	644.0600	0.6441	3.253	0	0	0
2016/03/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	AL37	05/05/2016			Index Future	468.7500	468.7500	469.4980	469.4980	0.160	0.0000	0.0000	5
2016/03/29	AL37	04/08/2016			Index Future	477.6270	477.6270	478.3790	478.3790	0.157	0.0000	0.0000	0
2016/03/29	AL7T	05/05/2016			Index Future	537.5020	537.5020	538.3220	538.3220	0.153	0.0000	0.0000	0
2016/03/29	AL7T	04/08/2016			Index Future	547.6810	547.6810	548.5050	548.5050	0.150	0.0000	0.0000	0
2016/03/29	ALBI	05/05/2016			Index Future	487.1190	487.1190	487.9110	487.9110	0.163	0.0000	0.0000	510
2016/03/29	ALBI	04/08/2016			Index Future	496.3440	496.3440	497.1410	497.1410	0.161	0.0000	0.0000	133
2016/03/29	ALBI	03/11/2016			Index Future	505.9590	505.9590	506.7560	506.7560	0.158	0.0000	0.0000	0
2016/03/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C023	28/02/2023			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
2016/03/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C213	28/02/2031			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
2016/03/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/29	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	EL28	05/05/2016			Bond Future	126.8287	126.8287	126.8207	126.8207	(0.006)	0.0000	0.0000	0
2016/03/29	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	EL28	05/05/2016	128.99	Put	Bond Future	2,161.2700	2.1613	2,169.2700	2.1693	0.370	0	0	0
2016/03/29	EL28	05/05/2016	129.01	Put	Bond Future	2,181.2700	2.1813	2,189.2700	2.1893	0.367	0	0	0
2016/03/29	EL28	05/05/2016	129.00	Put	Bond Future	2,171.2700	2.1713	2,179.2700	2.1793	0.368	0	0	0
2016/03/29	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	EL28	04/08/2016			Bond Future	129.2666	129.2666	129.2568	129.2568	(0.008)	0.0000	0.0000	0
2016/03/29	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	EL28	04/08/2016	126.86	Call	Bond Future	2,406.5600	2.4066	2,396.8200	2.3968	(0.405)	0	0	0
2016/03/29	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	EL28	04/08/2016	126.87	Call	Bond Future	2,396.5600	2.3966	2,386.8200	2.3868	(0.406)	0	0	0
2016/03/29	EL28	04/08/2016	126.88	Call	Bond Future	2,386.5600	2.3866	2,376.8200	2.3768	(0.408)	0	0	0
2016/03/29	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	ES33	05/05/2016			Bond Future	10.9228	74.7360	10.9066	74.8351	(0.148)	0.0000	0.0000	8,776
2016/03/29	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	ES33	05/05/2016	9.99	Put	Bond Future	6,054.9400	6.0549	5,955.8700	5.9559	(1.636)	0	0	0
2016/03/29	ES33	05/05/2016	10.01	Put	Bond Future	5,917.3000	5.9173	5,818.2300	5.8182	(1.674)	0	0	0
2016/03/29	ES33	05/05/2016	10.00	Put	Bond Future	5,986.0700	5.9861	5,887.0000	5.8870	(1.655)	0	0	0
2016/03/29	ES33	04/08/2016			Bond Future	11.0192	76.1664	11.0026	76.2664	(0.151)	0.0000	0.0000	0
2016/03/29	ES33	04/08/2016	10.24	Put	Bond Future	4,929.1700	4.9292	4,829.1100	4.8291	(2.030)	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
2016/03/29	ES33	04/08/2016	10.26	Put	Bond Future	4,796.4200	4.7964	4,696.3600	4.6964	(2.086)	0	0	0
2016/03/29	ES33	04/08/2016	10.25	Put	Bond Future	4,862.7500	4.8627	4,762.6900	4.7627	(2.058)	0	0	0
2016/03/29	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	ES33	03/11/2016			Bond Future	11.1143	73.8332	11.0975	73.9330	(0.151)	0.0000	0.0000	0
2016/03/29	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	ES33	03/11/2016	11.31	Call	Bond Future	1,146.6800	1.1467	1,246.4200	1.2464	8.698	0	0	0
2016/03/29	ES33	03/11/2016	11.29	Call	Bond Future	1,030.7700	1.0308	1,130.5100	1.1305	9.676	0	0	0
2016/03/29	ES33	03/11/2016	11.30	Call	Bond Future	1,088.7600	1.0888	1,188.5000	1.1885	9.161	0	0	0
2016/03/29	ES42	05/05/2016			Bond Future	11.0943	78.3733	11.0730	78.5196	(0.193)	0.0000	0.0000	7,270
2016/03/29	GOVI	05/05/2016	518.01	Put	GOVI	314,550.0000	31.4550	306,980.0000	30.6980	(2.407)	0	0	0
2016/03/29	GOVI	05/05/2016			GOVI	486.5550	486.5550	487.3120	487.3120	0.156	0.0000	0.0000	480
2016/03/29	GOVI	05/05/2016	518.00	Put	GOVI	314,450.0000	31.4450	306,880.0000	30.6880	(2.407)	0	0	0
2016/03/29	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	GOVI	05/05/2016	517.99	Put	GOVI	314,350.0000	31.4350	306,780.0000	30.6780	(2.408)	0	0	0
2016/03/29	GOVI	04/08/2016	520.99	Put	GOVI	252,210.0000	25.2210	244,600.0000	24.4600	(3.017)	0	0	0
2016/03/29	GOVI	04/08/2016			GOVI	495.7690	495.7690	496.5300	496.5300	0.153	0.0000	0.0000	26
2016/03/29	GOVI	04/08/2016	521.01	Put	GOVI	252,410.0000	25.2410	244,800.0000	24.4800	(3.015)	0	0	0
2016/03/29	GOVI	04/08/2016	521.00	Put	GOVI	252,310.0000	25.2310	244,700.0000	24.4700	(3.016)	0	0	0
2016/03/29	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	GOVI	03/11/2016	476.11	Call	GOVI	292,640.0000	29.2640	300,230.0000	30.0230	2.594	0	0	0
2016/03/29	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	GOVI	03/11/2016			GOVI	505.3740	505.3740	506.1330	506.1330	0.150	0.0000	0.0000	0
2016/03/29	GOVI	03/11/2016	476.12	Call	GOVI	292,540.0000	29.2540	300,130.0000	30.0130	2.595	0	0	0
2016/03/29	GOVI	03/11/2016	476.13	Call	GOVI	292,440.0000	29.2440	300,030.0000	30.0030	2.595	0	0	0
2016/03/29	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/29	IGOV	05/05/2016			Index Future	237.7630	237.7630	237.6810	237.6810	(0.034)	0.0000	0.0000	977
2016/03/29	IGOV	04/08/2016			Index Future	242.2850	242.2850	242.1970	242.1970	(0.036)	0.0000	0.0000	81
2016/03/29	IGOV	03/11/2016			Index Future	246.9980	246.9980	246.8990	246.8990	(0.040)	0.0000	0.0000	0
2016/03/29	ILBI	05/05/2016			Index Future	644.5570	644.5570	644.2840	644.2840	(0.042)	0.0000	0.0000	0
2016/03/29	ILBI	04/08/2016			Index Future	656.4620	656.4620	656.1740	656.1740	(0.044)	0.0000	0.0000	157
2016/03/29	IS01	19/12/2016			Interest Rate Swap	100.1967	100.1967	100.1903	100.1903	(0.006)	0.0000	0.0000	0
2016/03/29	IS01	16/03/2017			Interest Rate Swap	100.2600	100.2600	100.2573	100.2573	(0.003)	0.0000	0.0000	0



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2016/03/29	IS01	15/06/2017			Interest Rate Swap	100.0481	100.0481	100.0399	100.0399	(0.008)	0.0000	0.0000	0
2016/03/29	IS02	18/12/2017			Interest Rate Swap	100.7615	100.7615	100.7493	100.7493	(0.012)	0.0000	0.0000	0
2016/03/29	IS02	16/03/2018			Interest Rate Swap	100.2652	100.2652	100.2409	100.2409	(0.024)	0.0000	0.0000	0
2016/03/29	IS02	15/06/2018			Interest Rate Swap	100.1645	100.1645	100.1358	100.1358	(0.029)	0.0000	0.0000	0
2016/03/29	IS05	17/12/2020			Interest Rate Swap	101.3784	101.3784	101.3079	101.3079	(0.070)	0.0000	0.0000	0
2016/03/29	IS05	16/03/2021			Interest Rate Swap	100.9202	100.9202	100.8431	100.8431	(0.076)	0.0000	0.0000	0
2016/03/29	IS05	15/06/2021			Interest Rate Swap	100.4250	100.4250	100.3480	100.3480	(0.077)	0.0000	0.0000	0
2016/03/29	IS10	17/12/2025			Interest Rate Swap	103.5488	103.5488	103.4032	103.4032	(0.141)	0.0000	0.0000	0
2016/03/29	IS10	16/03/2026			Interest Rate Swap	100.7997	100.7997	100.6409	100.6409	(0.158)	0.0000	0.0000	0
2016/03/29	IS10	15/06/2026			Interest Rate Swap	99.6775	99.6775	99.5151	99.5151	(0.163)	0.0000	0.0000	0
2016/03/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/29	JBAF	20/04/2016			Jibar Tradeable Future	7.2600	92.7400	7.2500	92.7500	(0.138)	0.0000	0.0000	0
2016/03/29	JBAF	18/05/2016			Jibar Tradeable Future	7.4000	92.6000	7.3600	92.6400	(0.541)	0.0000	0.0000	0
2016/03/29	JBAF	15/06/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/03/29	JBAF	20/07/2016			Jibar Tradeable Future	7.5800	92.4200	7.5700	92.4300	(0.132)	0.0000	0.0000	0
2016/03/29	JBAF	17/08/2016			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2016/03/29	JBAF	21/09/2016			Jibar Tradeable Future	7.7600	92.2400	7.7400	92.2600	(0.258)	0.0000	0.0000	0
2016/03/29	JBAF	21/12/2016			Jibar Tradeable Future	7.9400	92.0600	7.9500	92.0500	0.126	0.0000	0.0000	0
2016/03/29	JBAF	15/03/2017			Jibar Tradeable Future	8.1200	91.8800	8.1100	91.8900	(0.123)	0.0000	0.0000	0
2016/03/29	JBAF	21/06/2017			Jibar Tradeable Future	8.2500	91.7500	8.2500	91.7500	0.000	0.0000	0.0000	0
2016/03/29	JBAF	20/09/2017			Jibar Tradeable Future	8.3600	91.6400	8.3700	91.6300	0.120	0.0000	0.0000	0
2016/03/29	JBAF	20/12/2017			Jibar Tradeable Future	8.4400	91.5600	8.4400	91.5600	0.000	0.0000	0.0000	0
2016/03/29	JBAF	20/03/2018			Jibar Tradeable Future	8.5200	91.4800	8.5100	91.4900	(0.117)	0.0000	0.0000	0
2016/03/29	R023	05/05/2016			Bond Future	9.2749	93.9173	9.2384	94.0899	(0.393)	0.0000	0.0000	8,731
2016/03/29	R023	05/05/2016	8.24	Put	Bond Future	5,102.1900	5.1022	4,922.1400	4.9221	(3.529)	0	0	0
2016/03/29	R023	05/05/2016	8.26	Put	Bond Future	5,005.2100	5.0052	4,824.7600	4.8248	(3.605)	0	0	0
2016/03/29	R023	05/05/2016	8.24	Call	Bond Future	44.0600	0.0441	36.5200	0.0365	(17.113)	0	0	0
2016/03/29	R023	05/05/2016	8.25	Put	Bond Future	5,053.6000	5.0536	4,873.3600	4.8734	(3.567)	0	0	0
2016/03/29	R023	05/05/2016	8.25	Call	Bond Future	45.9700	0.0460	38.2400	0.0382	(16.815)	0	0	0
2016/03/29	R023	05/05/2016	8.26	Call	Bond Future	48.0500	0.0480	40.1100	0.0401	(16.524)	0	0	0
2016/03/29	R023	04/08/2016	8.24	Call	Bond Future	368.3100	0.3683	373.2700	0.3733	1.347	0	0	0
2016/03/29	R023	04/08/2016	8.25	Put	Bond Future	5,594.0600	5.5941	5,424.5100	5.4245	(3.031)	0	0	0
2016/03/29	R023	04/08/2016			Bond Future	9.3497	95.7148	9.3116	95.8895	(0.407)	0.0000	0.0000	0
2016/03/29	R023	04/08/2016	8.25	Call	Bond Future	375.1800	0.3752	380.3200	0.3803	1.370	0	0	0
2016/03/29	R023	04/08/2016	8.26	Call	Bond Future	382.4300	0.3824	387.7600	0.3878	1.394	0	0	0

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2016/03/29	R023	04/08/2016	8.24	Put	Bond Future	5,636.3100	5.6363	5,466.5800	5.4666	(3.011)	0	0	0
2016/03/29	R023	04/08/2016	8.26	Put	Bond Future	5,552.2200	5.5522	5,382.8600	5.3829	(3.050)	0	0	0
2016/03/29	R023	03/11/2016	9.73	Put	Bond Future	1,965.9300	1.9659	1,867.7900	1.8678	(4.992)	0	0	0
2016/03/29	R023	03/11/2016			Bond Future	9.4265	93.6176	9.3871	93.7928	(0.418)	0.0000	0.0000	0
2016/03/29	R023	03/11/2016	9.75	Put	Bond Future	1,930.7600	1.9308	1,833.6000	1.8336	(5.032)	0	0	0
2016/03/29	R023	03/11/2016	9.73	Call	Bond Future	3,303.1400	3.3031	3,380.1900	3.3802	2.333	0	0	0
2016/03/29	R023	03/11/2016	9.74	Put	Bond Future	1,948.2800	1.9483	1,850.6300	1.8506	(5.012)	0	0	0
2016/03/29	R023	03/11/2016	9.74	Call	Bond Future	3,329.1300	3.3291	3,406.6700	3.4067	2.329	0	0	0
2016/03/29	R023	03/11/2016	9.75	Call	Bond Future	3,355.2200	3.3552	3,433.2500	3.4332	2.326	0	0	0
2016/03/29	R035	05/05/2016	10.37	Call	Bond Future	2,575.5700	2.5756	2,698.7900	2.6988	4.784	0	0	0
2016/03/29	R035	05/05/2016			Bond Future	10.0301	92.0130	10.0142	92.1362	(0.158)	0.0000	0.0000	5,096
2016/03/29	R035	05/05/2016	10.35	Call	Bond Future	2,427.2200	2.4272	2,550.4400	2.5504	5.077	0	0	0
2016/03/29	R035	05/05/2016	10.36	Call	Bond Future	2,501.4500	2.5015	2,624.6700	2.6247	4.926	0	0	0
2016/03/29	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R035	04/08/2016			Bond Future	10.0959	93.7740	10.0797	93.8984	(0.161)	0.0000	0.0000	155
2016/03/29	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R035	04/08/2016	10.35	Call	Bond Future	1,911.9800	1.9120	2,036.3700	2.0364	6.506	0	0	0
2016/03/29	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R035	04/08/2016	10.36	Call	Bond Future	1,985.9200	1.9859	2,110.3100	2.1103	6.264	0	0	0
2016/03/29	R035	04/08/2016	10.37	Call	Bond Future	2,059.7700	2.0598	2,184.1600	2.1842	6.039	0	0	0
2016/03/29	R186	05/05/2016	9.25	Call	Bond Future	1,246.5600	1.2466	1,204.0500	1.2041	(3.410)	0	0	180
2016/03/29	R186	05/05/2016			Bond Future	9.4020	111.2984	9.3809	111.4449	(0.224)	0.0000	0.0000	55,867
2016/03/29	R186	05/05/2016	8.34	Call	Bond Future	66.4500	0.0664	51.0900	0.0511	(23.115)	0	0	0
2016/03/29	R186	05/05/2016	9.89	Call	Bond Future	3,881.3300	3.8813	3,920.4400	3.9204	1.008	0	0	0
2016/03/29	R186	05/05/2016	8.35	Call	Bond Future	69.2900	0.0693	53.4800	0.0535	(22.817)	0	0	0
2016/03/29	R186	05/05/2016	8.75	Put	Bond Future	4,979.9500	4.9800	4,795.7300	4.7957	(3.699)	0	0	1,900
2016/03/29	R186	05/05/2016	9.25	Put	Bond Future	2,310.5700	2.3106	2,121.6000	2.1216	(8.179)	0	0	0
2016/03/29	R186	05/05/2016	8.33	Call	Bond Future	63.7100	0.0637	48.8000	0.0488	(23.403)	0	0	0
2016/03/29	R186	05/05/2016	8.85	Put	Bond Future	4,363.7300	4.3637	4,174.5900	4.1746	(4.334)	0	0	5,350
2016/03/29	R186	05/05/2016	9.96	Call	Bond Future	4,251.0800	4.2511	4,301.3400	4.3013	1.182	0	0	0
2016/03/29	R186	05/05/2016	9.86	Call	Bond Future	3,726.5400	3.7265	3,760.8100	3.7608	0.920	0	0	0
2016/03/29	R186	05/05/2016	7.56	Put	Bond Future	13,928.9100	13.9289	13,781.8800	13.7819	(1.056)	0	0	0
2016/03/29	R186	05/05/2016	8.35	Put	Bond Future	7,739.9700	7.7400	7,577.7000	7.5777	(2.097)	0	0	0
2016/03/29	R186	05/05/2016	8.75	Call	Bond Future	311.4100	0.3114	273.6500	0.2736	(12.125)	0	0	180
2016/03/29	R186	05/05/2016	8.34	Put	Bond Future	7,813.5800	7.8136	7,651.7600	7.6518	(2.071)	0	0	0
2016/03/29	R186	05/05/2016	7.56	Call	Bond Future	1.1600	0.0012	0.5900	0.0006	(49.138)	0	0	0
2016/03/29	R186	05/05/2016	8.85	Call	Bond Future	429.0400	0.4290	386.3600	0.3864	(9.948)	0	0	0
2016/03/29	R186	05/05/2016	8.33	Put	Bond Future	7,887.3500	7.8874	7,725.9800	7.7260	(2.046)	0	0	0
2016/03/29	R186	05/05/2016	9.89	Put	Bond Future	559.5900	0.5596	452.2400	0.4522	(19.184)	0	0	180
2016/03/29	R186	05/05/2016	9.96	Put	Bond Future	464.5600	0.4646	368.3600	0.3684	(20.708)	0	0	5,000
2016/03/29	R186	05/05/2016	9.86	Put	Bond Future	604.8700	0.6049	492.6800	0.4927	(18.548)	0	0	5,000
2016/03/29	R186	04/08/2016	8.51	Put	Bond Future	7,599.6900	7.5997	7,441.7700	7.4418	(2.078)	0	0	0
2016/03/29	R186	04/08/2016	10.00	Put	Bond Future	1,623.5100	1.6235	1,526.1900	1.5262	(5.994)	0	0	6,500

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2016/03/29	R186	04/08/2016			Bond Future	9.4690	108.1242	9.4474	108.2721	(0.229)	0.0000	0.0000	521
2016/03/29	R186	04/08/2016	8.50	Put	Bond Future	7,660.1700	7.6602	7,502.1900	7.5022	(2.062)	0	0	0
2016/03/29	R186	04/08/2016	8.51	Call	Bond Future	785.9000	0.7859	775.8500	0.7758	(1.279)	0	0	0
2016/03/29	R186	04/08/2016	8.49	Call	Bond Future	759.3300	0.7593	749.1500	0.7492	(1.341)	0	0	0
2016/03/29	R186	04/08/2016	8.50	Call	Bond Future	772.2600	0.7723	762.1500	0.7622	(1.309)	0	0	0
2016/03/29	R186	04/08/2016	10.00	Call	Bond Future	5,157.4400	5.1574	5,207.9900	5.2080	0.980	0	0	0
2016/03/29	R186	04/08/2016	8.49	Put	Bond Future	7,721.4200	7.7214	7,563.3700	7.5634	(2.047)	0	0	0
2016/03/29	R197	05/05/2016			Bond Future	294.8577	294.8577	294.8348	294.8348	(0.008)	0.0000	0.0000	2,130
2016/03/29	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R197	05/05/2016	299.99	Put	Bond Future	5,132.3300	5.1323	5,155.1600	5.1552	0.445	0	0	0
2016/03/29	R197	05/05/2016	300.01	Put	Bond Future	5,152.3300	5.1523	5,175.1600	5.1752	0.443	0	0	0
2016/03/29	R197	05/05/2016	300.00	Put	Bond Future	5,142.3300	5.1423	5,165.1600	5.1652	0.444	0	0	0
2016/03/29	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R197	04/08/2016			Bond Future	294.0281	294.0281	294.0011	294.0011	(0.009)	0.0000	0.0000	0
2016/03/29	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R197	04/08/2016	293.98	Call	Bond Future	48.1000	0.0481	21.1200	0.0211	(56.091)	0	0	0
2016/03/29	R197	04/08/2016	293.96	Call	Bond Future	68.1000	0.0681	41.1200	0.0411	(39.618)	0	0	0
2016/03/29	R197	04/08/2016	293.97	Call	Bond Future	58.1000	0.0581	31.1200	0.0311	(46.437)	0	0	0
2016/03/29	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R202	05/05/2016	246.99	Put	Bond Future	6,528.0300	6.5280	6,390.0000	6.3900	(2.114)	0	0	0
2016/03/29	R202	05/05/2016			Bond Future	241.6321	241.6321	241.6145	241.6145	(0.007)	0.0000	0.0000	43,242
2016/03/29	R202	05/05/2016	247.01	Put	Bond Future	6,543.1600	6.5432	6,405.4200	6.4054	(2.105)	0	0	0
2016/03/29	R202	05/05/2016	246.99	Call	Bond Future	1,170.1200	1.1701	1,014.5100	1.0145	(13.299)	0	0	0
2016/03/29	R202	05/05/2016	247.00	Put	Bond Future	6,535.5900	6.5356	6,397.7100	6.3977	(2.110)	0	0	0
2016/03/29	R202	05/05/2016	247.00	Call	Bond Future	1,167.6800	1.1677	1,012.2200	1.0122	(13.314)	0	0	0
2016/03/29	R202	05/05/2016	247.01	Call	Bond Future	1,165.2500	1.1653	1,009.9300	1.0099	(13.329)	0	0	0
2016/03/29	R202	04/08/2016	243.25	Call	Bond Future	5,004.7800	5.0048	4,895.3600	4.8954	(2.186)	0	0	0
2016/03/29	R202	04/08/2016			Bond Future	242.8256	242.8256	242.8044	242.8044	(0.009)	0.0000	0.0000	0
2016/03/29	R202	04/08/2016	243.26	Call	Bond Future	5,000.0200	5.0000	4,890.6000	4.8906	(2.188)	0	0	0
2016/03/29	R202	04/08/2016	243.24	Put	Bond Future	5,423.9300	5.4239	5,335.7200	5.3357	(1.626)	0	0	0
2016/03/29	R202	04/08/2016	243.26	Put	Bond Future	5,434.4100	5.4344	5,346.2100	5.3462	(1.623)	0	0	0
2016/03/29	R202	04/08/2016	243.24	Call	Bond Future	5,009.5400	5.0095	4,900.1100	4.9001	(2.184)	0	0	0
2016/03/29	R202	04/08/2016	243.25	Put	Bond Future	5,429.1700	5.4292	5,340.9700	5.3410	(1.625)	0	0	0
2016/03/29	R203	05/05/2016	7.25	Put	Bond Future	1,374.2600	1.3743	1,338.0500	1.3381	(2.635)	0	0	0
2016/03/29	R203	05/05/2016			Bond Future	8.3345	101.1320	8.3063	101.1672	(0.338)	0.0000	0.0000	53,939
2016/03/29	R203	05/05/2016	7.26	Call	Bond Future	4.1700	0.0042	3.1400	0.0031	(24.700)	0	0	0
2016/03/29	R203	05/05/2016	7.24	Call	Bond Future	3.7200	0.0037	2.7800	0.0028	(25.269)	0	0	0
2016/03/29	R203	05/05/2016	7.25	Call	Bond Future	3.9300	0.0039	2.9500	0.0030	(24.936)	0	0	0
2016/03/29	R203	05/05/2016	7.24	Put	Bond Future	1,386.8100	1.3868	1,350.6400	1.3506	(2.608)	0	0	0
2016/03/29	R203	05/05/2016	7.26	Put	Bond Future	1,361.7500	1.3618	1,325.4900	1.3255	(2.663)	0	0	0
2016/03/29	R203	04/08/2016	7.26	Call	Bond Future	42.7000	0.0427	42.9300	0.0429	0.539	0	0	0
2016/03/29	R203	04/08/2016			Bond Future	8.4805	103.0676	8.4468	103.1022	(0.398)	0.0000	0.0000	0
2016/03/29	R203	04/08/2016	7.24	Call	Bond Future	40.7700	0.0408	40.9600	0.0410	0.466	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
2016/03/29	R203	04/08/2016	7.25	Call	Bond Future	41.7300	0.0417	41.9400	0.0419	0.503	0	0	0
2016/03/29	R203	04/08/2016	7.24	Put	Bond Future	1,327.3400	1.3273	1,292.8900	1.2929	(2.595)	0	0	0
2016/03/29	R203	04/08/2016	7.26	Put	Bond Future	1,308.3300	1.3083	1,273.9200	1.2739	(2.630)	0	0	0
2016/03/29	R203	04/08/2016	7.25	Put	Bond Future	1,317.8300	1.3178	1,283.4000	1.2834	(2.613)	0	0	0
2016/03/29	R203	03/11/2016	8.86	Call	Bond Future	506.3300	0.5063	519.7500	0.5198	2.650	0	0	0
2016/03/29	R203	03/11/2016			Bond Future	8.6752	100.8707	8.6350	100.9030	(0.463)	0.0000	0.0000	0
2016/03/29	R203	03/11/2016	8.84	Call	Bond Future	496.8900	0.4969	510.1200	0.5101	2.663	0	0	0
2016/03/29	R203	03/11/2016	8.85	Call	Bond Future	501.6000	0.5016	514.9200	0.5149	2.656	0	0	0
2016/03/29	R203	03/11/2016	8.84	Put	Bond Future	364.6400	0.3646	345.6100	0.3456	(5.219)	0	0	0
2016/03/29	R203	03/11/2016	8.86	Put	Bond Future	358.0400	0.3580	339.2000	0.3392	(5.262)	0	0	0
2016/03/29	R203	03/11/2016	8.85	Put	Bond Future	361.3300	0.3613	342.3900	0.3424	(5.242)	0	0	0
2016/03/29	R204	05/05/2016	7.75	Call	Bond Future	18.7900	0.0188	15.4600	0.0155	(17.722)	0	0	0
2016/03/29	R204	05/05/2016			Bond Future	8.7108	101.4361	8.6783	101.5100	(0.373)	0.0000	0.0000	33,412
2016/03/29	R204	05/05/2016	7.76	Call	Bond Future	19.7300	0.0197	16.3000	0.0163	(17.385)	0	0	0
2016/03/29	R204	05/05/2016	7.74	Put	Bond Future	2,255.2400	2.2552	2,178.1600	2.1782	(3.418)	0	0	0
2016/03/29	R204	05/05/2016	7.76	Put	Bond Future	2,210.3000	2.2103	2,133.0300	2.1330	(3.496)	0	0	0
2016/03/29	R204	05/05/2016	7.74	Call	Bond Future	17.9400	0.0179	14.7000	0.0147	(18.060)	0	0	0
2016/03/29	R204	05/05/2016	7.75	Put	Bond Future	2,232.7200	2.2327	2,155.5500	2.1556	(3.456)	0	0	0
2016/03/29	R204	04/08/2016			Bond Future	8.8317	99.3361	8.7960	99.4101	(0.405)	0.0000	0.0000	0
2016/03/29	R204	04/08/2016	7.74	Put	Bond Future	2,424.0300	2.4240	2,351.6700	2.3517	(2.985)	0	0	0
2016/03/29	R204	04/08/2016	7.76	Put	Bond Future	2,387.0400	2.3870	2,314.8200	2.3148	(3.026)	0	0	0
2016/03/29	R204	04/08/2016	7.74	Call	Bond Future	130.3700	0.1304	132.0300	0.1320	1.273	0	0	0
2016/03/29	R204	04/08/2016	7.75	Put	Bond Future	2,405.4500	2.4054	2,333.1600	2.3332	(3.005)	0	0	0
2016/03/29	R204	04/08/2016	7.75	Call	Bond Future	133.1000	0.1331	134.8300	0.1348	1.300	0	0	0
2016/03/29	R204	04/08/2016	7.76	Call	Bond Future	136.0000	0.1360	137.8000	0.1378	1.324	0	0	0
2016/03/29	R204	03/11/2016			Bond Future	8.9542	101.2402	8.9155	101.3126	(0.432)	0.0000	0.0000	0
2016/03/29	R204	03/11/2016	9.21	Put	Bond Future	809.3300	0.8093	767.8800	0.7679	(5.122)	0	0	0
2016/03/29	R204	03/11/2016	9.23	Put	Bond Future	794.3200	0.7943	753.3000	0.7533	(5.164)	0	0	0
2016/03/29	R204	03/11/2016	9.22	Put	Bond Future	801.6400	0.8016	760.4100	0.7604	(5.143)	0	0	0
2016/03/29	R204	03/11/2016	9.22	Call	Bond Future	1,297.1500	1.2972	1,328.3400	1.3283	2.405	0	0	0
2016/03/29	R204	03/11/2016	9.21	Call	Bond Future	1,286.2500	1.2863	1,317.2200	1.3172	2.408	0	0	0
2016/03/29	R204	03/11/2016	9.23	Call	Bond Future	1,308.4100	1.3084	1,339.8100	1.3398	2.400	0	0	0
2016/03/29	R207	05/05/2016	7.86	Put	Bond Future	3,156.5300	3.1565	3,056.6500	3.0567	(3.164)	0	0	0
2016/03/29	R207	05/05/2016			Bond Future	8.8887	97.2415	8.8567	97.3372	(0.360)	0.0000	0.0000	43,093
2016/03/29	R207	05/05/2016	7.85	Put	Bond Future	3,186.6600	3.1867	3,086.9000	3.0869	(3.131)	0	0	0
2016/03/29	R207	05/05/2016	7.56	Put	Bond Future	4,077.9400	4.0779	3,980.8200	3.9808	(2.382)	0	0	0
2016/03/29	R207	05/05/2016	7.84	Put	Bond Future	3,216.8500	3.2169	3,117.2100	3.1172	(3.097)	0	0	0
2016/03/29	R207	05/05/2016	7.56	Call	Bond Future	4.7700	0.0048	3.3500	0.0034	(29.769)	0	0	43
2016/03/29	R207	05/05/2016	7.85	Call	Bond Future	20.4300	0.0204	16.3700	0.0164	(19.873)	0	0	0
2016/03/29	R207	05/05/2016	7.86	Call	Bond Future	21.3900	0.0214	17.2100	0.0172	(19.542)	0	0	0
2016/03/29	R207	05/05/2016	7.84	Call	Bond Future	19.5100	0.0195	15.5700	0.0156	(20.195)	0	0	0
2016/03/29	R207	04/08/2016			Bond Future	8.9920	95.4581	8.9577	95.5544	(0.382)	0.0000	0.0000	0
2016/03/29	R207	04/08/2016	7.99	Put	Bond Future	3,094.1100	3.0941	3,000.3500	3.0004	(3.030)	0	0	0
2016/03/29	R207	04/08/2016	8.01	Put	Bond Future	3,045.2200	3.0452	2,951.6900	2.9517	(3.071)	0	0	0
2016/03/29	R207	04/08/2016	8.00	Put	Bond Future	3,069.4800	3.0695	2,975.8400	2.9758	(3.051)	0	0	0
2016/03/29	R207	04/08/2016	8.01	Call	Bond Future	239.9200	0.2399	242.7300	0.2427	1.171	0	0	0

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2016/03/29	R207	04/08/2016	7.99	Call	Bond Future	230.6300	0.2306	233.2100	0.2332	1.119	0	0	0
2016/03/29	R207	04/08/2016	8.00	Call	Bond Future	235.0900	0.2351	237.7900	0.2378	1.148	0	0	0
2016/03/29	R207	02/02/2017	9.24	Call	Bond Future	1,712.6900	1.7127	1,748.6200	1.7486	2.098	0	0	0
2016/03/29	R207	02/02/2017			Bond Future	9.1469	95.6617	9.1099	95.7524	(0.405)	0.0000	0.0000	0
2016/03/29	R207	02/02/2017	8.91	Call	Bond Future	1,310.1700	1.3102	1,338.8800	1.3389	2.191	0	0	62
2016/03/29	R207	02/02/2017	9.22	Call	Bond Future	1,686.6100	1.6866	1,722.0900	1.7221	2.104	0	0	0
2016/03/29	R207	02/02/2017	9.23	Call	Bond Future	1,699.8000	1.6998	1,735.5000	1.7355	2.100	0	0	0
2016/03/29	R207	02/02/2017	8.91	Put	Bond Future	1,892.8500	1.8928	1,830.7900	1.8308	(3.279)	0	0	0
2016/03/29	R207	02/02/2017	9.22	Put	Bond Future	1,507.7000	1.5077	1,452.4100	1.4524	(3.667)	0	0	0
2016/03/29	R207	02/02/2017	9.24	Put	Bond Future	1,484.9100	1.4849	1,430.0700	1.4301	(3.693)	0	0	0
2016/03/29	R207	02/02/2017	9.23	Put	Bond Future	1,496.4500	1.4965	1,441.3800	1.4414	(3.680)	0	0	0
2016/03/29	R208	05/05/2016	7.99	Call	Bond Future	30.5800	0.0306	25.3700	0.0254	(17.037)	0	0	0
2016/03/29	R208	05/05/2016	8.00	Put	Bond Future	3,836.0600	3.8361	3,695.5800	3.6956	(3.662)	0	0	0
2016/03/29	R208	05/05/2016			Bond Future	9.0095	91.9439	8.9728	92.0791	(0.408)	0.0000	0.0000	46,623
2016/03/29	R208	05/05/2016	8.00	Call	Bond Future	31.9700	0.0320	26.6200	0.0266	(16.734)	0	0	0
2016/03/29	R208	05/05/2016	8.01	Call	Bond Future	33.4600	0.0335	27.9600	0.0280	(16.438)	0	0	0
2016/03/29	R208	05/05/2016	7.99	Put	Bond Future	3,873.3000	3.8733	3,732.9600	3.7330	(3.623)	0	0	0
2016/03/29	R208	05/05/2016	8.01	Put	Bond Future	3,798.9300	3.7989	3,658.3000	3.6583	(3.702)	0	0	0
2016/03/29	R208	04/08/2016	8.01	Put	Bond Future	4,178.4500	4.1785	4,046.4200	4.0464	(3.160)	0	0	0
2016/03/29	R208	04/08/2016			Bond Future	9.0945	93.7036	9.0558	93.8402	(0.426)	0.0000	0.0000	0
2016/03/29	R208	04/08/2016	8.00	Put	Bond Future	4,210.1700	4.2102	4,077.9900	4.0780	(3.140)	0	0	0
2016/03/29	R208	04/08/2016	7.99	Call	Bond Future	254.1600	0.2542	258.3900	0.2584	1.664	0	0	0
2016/03/29	R208	04/08/2016	8.00	Call	Bond Future	259.1400	0.2591	263.5100	0.2635	1.686	0	0	0
2016/03/29	R208	04/08/2016	8.01	Call	Bond Future	264.4500	0.2645	268.9700	0.2690	1.709	0	0	0
2016/03/29	R208	04/08/2016	7.99	Put	Bond Future	4,242.2300	4.2422	4,109.9100	4.1099	(3.119)	0	0	0
2016/03/29	R208	03/11/2016	9.59	Put	Bond Future	1,265.9500	1.2659	1,195.5700	1.1956	(5.559)	0	0	0
2016/03/29	R208	03/11/2016			Bond Future	9.1767	92.0967	9.1361	92.2330	(0.442)	0.0000	0.0000	0
2016/03/29	R208	03/11/2016	9.58	Put	Bond Future	1,278.1900	1.2782	1,207.4200	1.2074	(5.537)	0	0	0
2016/03/29	R208	03/11/2016	9.57	Call	Bond Future	2,601.3900	2.6014	2,666.6000	2.6666	2.507	0	0	0
2016/03/29	R208	03/11/2016	9.58	Call	Bond Future	2,621.7900	2.6218	2,687.4100	2.6874	2.503	0	0	0
2016/03/29	R208	03/11/2016	9.59	Call	Bond Future	2,642.5500	2.6425	2,708.5600	2.7086	2.498	0	0	0
2016/03/29	R208	03/11/2016	9.57	Put	Bond Future	1,290.8100	1.2908	1,219.6300	1.2196	(5.514)	0	0	0
2016/03/29	R209	05/05/2016			Bond Future	9.9577	68.8244	9.9419	68.9259	(0.159)	0.0000	0.0000	29,682
2016/03/29	R209	05/05/2016	9.00	Call	Bond Future	119.9100	0.1199	94.9100	0.0949	(20.849)	0	0	6,700
2016/03/29	R209	05/05/2016	8.25	Put	Bond Future	12,464.4800	12.4645	12,361.2900	12.3613	(0.828)	0	0	0
2016/03/29	R209	05/05/2016	8.99	Put	Bond Future	6,785.0100	6.7850	6,659.1000	6.6591	(1.856)	0	0	0
2016/03/29	R209	05/05/2016	9.01	Put	Bond Future	6,646.3000	6.6463	6,519.1600	6.5192	(1.913)	0	0	0
2016/03/29	R209	05/05/2016	9.00	Put	Bond Future	6,715.4500	6.7154	6,588.9400	6.5889	(1.884)	0	0	0
2016/03/29	R209	05/05/2016	9.01	Call	Bond Future	124.5800	0.1246	98.9500	0.0989	(20.573)	0	0	0
2016/03/29	R209	05/05/2016	8.25	Call	Bond Future	3.7600	0.0038	2.0800	0.0021	(44.681)	0	0	6,700
2016/03/29	R209	05/05/2016	8.99	Call	Bond Future	115.5400	0.1155	91.1400	0.0911	(21.118)	0	0	0
2016/03/29	R209	04/08/2016	9.26	Call	Bond Future	1,169.7000	1.1697	1,150.8200	1.1508	(1.614)	0	0	0
2016/03/29	R209	04/08/2016			Bond Future	10.0180	70.1417	10.0019	70.2443	(0.161)	0.0000	0.0000	190
2016/03/29	R209	04/08/2016	9.60	Put	Bond Future	4,603.8100	4.6038	4,486.1700	4.4862	(2.555)	0	0	0
2016/03/29	R209	04/08/2016	10.60	Call	Bond Future	5,119.5300	5.1195	5,140.5300	5.1405	0.410	0	0	5,760
2016/03/29	R209	04/08/2016	9.24	Call	Bond Future	1,135.1300	1.1351	1,116.1800	1.1162	(1.669)	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
2016/03/29	R209	04/08/2016	9.25	Call	Bond Future	1,152.3900	1.1524	1,133.4800	1.1335	(1.641)	0	0	0
2016/03/29	R209	04/08/2016	10.60	Put	Bond Future	1,575.8300	1.5758	1,494.2600	1.4943	(5.176)	0	0	0
2016/03/29	R209	04/08/2016	9.24	Put	Bond Future	6,363.8100	6.3638	6,242.2900	6.2423	(1.910)	0	0	0
2016/03/29	R209	04/08/2016	9.26	Put	Bond Future	6,256.3800	6.2564	6,134.9300	6.1349	(1.941)	0	0	0
2016/03/29	R209	04/08/2016	9.60	Call	Bond Future	1,868.4100	1.8684	1,853.3400	1.8533	(0.807)	0	0	5,760
2016/03/29	R209	04/08/2016	9.25	Put	Bond Future	6,310.0200	6.3100	6,188.5400	6.1885	(1.925)	0	0	0
2016/03/29	R209	03/11/2016	10.26	Call	Bond Future	4,474.9400	4.4749	4,491.0000	4.4910	0.359	0	0	0
2016/03/29	R209	03/11/2016			Bond Future	10.0749	68.3352	10.0587	68.4377	(0.162)	0.0000	0.0000	0
2016/03/29	R209	03/11/2016	10.24	Call	Bond Future	4,407.9000	4.4079	4,423.3900	4.4234	0.351	0	0	0
2016/03/29	R209	03/11/2016	10.25	Call	Bond Future	4,441.3700	4.4414	4,457.1400	4.4571	0.355	0	0	0
2016/03/29	R209	03/11/2016	10.24	Put	Bond Future	3,382.5400	3.3825	3,295.5900	3.2956	(2.571)	0	0	0
2016/03/29	R209	03/11/2016	10.25	Put	Bond Future	3,354.6600	3.3547	3,267.9900	3.2680	(2.584)	0	0	0
2016/03/29	R209	03/11/2016	10.26	Put	Bond Future	3,326.9800	3.3270	3,240.6000	3.2406	(2.596)	0	0	0
2016/03/29	R210	05/05/2016			Bond Future	181.2696	181.2696	181.2559	181.2559	(0.008)	0.0000	0.0000	1,441
2016/03/29	R210	05/05/2016	184.99	Put	Bond Future	3,720.3800	3.7204	3,734.1000	3.7341	0.369	0	0	0
2016/03/29	R210	05/05/2016	185.00	Put	Bond Future	3,730.3800	3.7304	3,744.1000	3.7441	0.368	0	0	0
2016/03/29	R210	05/05/2016	185.01	Put	Bond Future	3,740.3800	3.7404	3,754.1000	3.7541	0.367	0	0	0
2016/03/29	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R210	04/08/2016			Bond Future	184.7538	184.7538	184.7374	184.7374	(0.009)	0.0000	0.0000	0
2016/03/29	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R210	04/08/2016	181.50	Call	Bond Future	3,253.8300	3.2538	3,237.4400	3.2374	(0.504)	0	0	0
2016/03/29	R210	04/08/2016	181.52	Call	Bond Future	3,233.8300	3.2338	3,217.4400	3.2174	(0.507)	0	0	0
2016/03/29	R210	04/08/2016	181.51	Call	Bond Future	3,243.8300	3.2438	3,227.4400	3.2274	(0.505)	0	0	0
2016/03/29	R211	05/05/2016	139.01	Put	Bond Future	1,422.0900	1.4221	1,379.8500	1.3799	(2.970)	0	0	0
2016/03/29	R211	05/05/2016			Bond Future	137.5879	137.5879	137.6301	137.6301	0.031	0.0000	0.0000	62
2016/03/29	R211	05/05/2016	139.00	Put	Bond Future	1,412.0900	1.4121	1,369.8500	1.3699	(2.991)	0	0	0
2016/03/29	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R211	05/05/2016	138.99	Put	Bond Future	1,402.0900	1.4021	1,359.8500	1.3599	(3.013)	0	0	0
2016/03/29	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R211	04/08/2016			Bond Future	138.4942	138.4942	138.5140	138.5140	0.014	0.0000	0.0000	0
2016/03/29	R211	04/08/2016	137.09	Call	Bond Future	1,404.2000	1.4042	1,424.0300	1.4240	1.412	0	0	0
2016/03/29	R211	04/08/2016	137.07	Call	Bond Future	1,424.2000	1.4242	1,444.0300	1.4440	1.392	0	0	0
2016/03/29	R211	04/08/2016	137.08	Call	Bond Future	1,414.2000	1.4142	1,434.0300	1.4340	1.402	0	0	0
2016/03/29	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R212	05/05/2016			Bond Future	143.0598	143.0598	143.0486	143.0486	(0.008)	0.0000	0.0000	3,488
2016/03/29	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R212	05/05/2016	144.99	Put	Bond Future	1,930.1900	1.9302	1,941.4100	1.9414	0.581	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
2016/03/29	R212	05/05/2016	145.01	Put	Bond Future	1,950.1900	1.9502	1,961.4100	1.9614	0.575	0	0	0
2016/03/29	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R212	05/05/2016	145.00	Put	Bond Future	1,940.1900	1.9402	1,951.4100	1.9514	0.578	0	0	0
2016/03/29	R212	04/08/2016	142.43	Call	Bond Future	1,471.5400	1.4715	1,434.7400	1.4347	(2.501)	0	0	0
2016/03/29	R212	04/08/2016			Bond Future	143.9015	143.9015	143.8647	143.8647	(0.026)	0.0000	0.0000	0
2016/03/29	R212	04/08/2016	142.44	Call	Bond Future	1,461.5400	1.4615	1,424.7400	1.4247	(2.518)	0	0	0
2016/03/29	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/29	R212	04/08/2016	142.42	Call	Bond Future	1,481.5400	1.4815	1,444.7400	1.4447	(2.484)	0	0	0
2016/03/29	R213	05/05/2016	8.74	Put	Bond Future	7,569.2000	7.5692	7,417.2700	7.4173	(2.007)	0	0	0
2016/03/29	R213	05/05/2016	8.76	Put	Bond Future	7,427.7900	7.4278	7,274.9400	7.2749	(2.058)	0	0	0
2016/03/29	R213	05/05/2016			Bond Future	9.8236	79.5483	9.8026	79.6840	(0.213)	0.0000	0.0000	47,458
2016/03/29	R213	05/05/2016	8.75	Put	Bond Future	7,498.3500	7.4984	7,345.9700	7.3460	(2.032)	0	0	0
2016/03/29	R213	05/05/2016	8.74	Call	Bond Future	71.1300	0.0711	54.8600	0.0549	(22.874)	0	0	0
2016/03/29	R213	05/05/2016	8.75	Call	Bond Future	74.0300	0.0740	57.3100	0.0573	(22.585)	0	0	0
2016/03/29	R213	05/05/2016	8.76	Call	Bond Future	77.1300	0.0771	59.9400	0.0599	(22.287)	0	0	0
2016/03/29	R213	04/08/2016			Bond Future	9.8854	81.0708	9.8640	81.2080	(0.217)	0.0000	0.0000	232
2016/03/29	R213	04/08/2016	8.99	Put	Bond Future	6,971.7300	6.9717	6,823.5500	6.8236	(2.125)	0	0	0
2016/03/29	R213	04/08/2016	9.01	Put	Bond Future	6,859.8100	6.8598	6,711.8000	6.7118	(2.158)	0	0	0
2016/03/29	R213	04/08/2016	9.00	Put	Bond Future	6,915.6400	6.9156	6,767.5400	6.7675	(2.142)	0	0	0
2016/03/29	R213	04/08/2016	9.01	Call	Bond Future	959.4400	0.9594	948.6800	0.9487	(1.121)	0	0	0
2016/03/29	R213	04/08/2016	8.99	Call	Bond Future	929.3000	0.9293	918.3700	0.9184	(1.176)	0	0	0
2016/03/29	R213	04/08/2016	9.00	Call	Bond Future	944.2800	0.9443	933.4300	0.9334	(1.149)	0	0	0
2016/03/29	R213	03/11/2016			Bond Future	9.9470	79.0734	9.9253	79.2109	(0.218)	0.0000	0.0000	0
2016/03/29	R213	03/11/2016	10.18	Put	Bond Future	3,139.5100	3.1395	3,040.4300	3.0404	(3.156)	0	0	0
2016/03/29	R213	03/11/2016	10.20	Put	Bond Future	3,086.1700	3.0862	2,987.8700	2.9879	(3.185)	0	0	0
2016/03/29	R213	03/11/2016	10.18	Call	Bond Future	4,592.5100	4.5925	4,630.9300	4.6309	0.837	0	0	0
2016/03/29	R213	03/11/2016	10.19	Put	Bond Future	3,112.7400	3.1127	3,014.0600	3.0141	(3.170)	0	0	0
2016/03/29	R213	03/11/2016	10.19	Call	Bond Future	4,627.2300	4.6272	4,666.0500	4.6661	0.839	0	0	0
2016/03/29	R213	03/11/2016	10.20	Call	Bond Future	4,662.0700	4.6621	4,701.2700	4.7013	0.841	0	0	0
2016/03/29	R214	05/05/2016	9.01	Call	Bond Future	87.3900	0.0874	68.2000	0.0682	(21.959)	0	0	0
2016/03/29	R214	05/05/2016	9.30	Put	Bond Future	5,638.5700	5.6386	5,464.7000	5.4647	(3.084)	0	0	0
2016/03/29	R214	05/05/2016			Bond Future	10.0670	68.9132	10.0461	69.0507	(0.207)	0.0000	0.0000	32,449
2016/03/29	R214	05/05/2016	8.99	Call	Bond Future	80.6300	0.0806	62.4600	0.0625	(22.535)	0	0	0
2016/03/29	R214	05/05/2016	9.00	Call	Bond Future	83.9000	0.0839	65.2300	0.0652	(22.253)	0	0	0
2016/03/29	R214	05/05/2016	8.99	Put	Bond Future	7,844.6900	7.8447	7,688.9600	7.6890	(1.985)	0	0	0
2016/03/29	R214	05/05/2016	9.01	Put	Bond Future	7,694.1500	7.6941	7,537.4000	7.5374	(2.037)	0	0	0
2016/03/29	R214	05/05/2016	9.30	Call	Bond Future	254.0500	0.2541	217.7400	0.2177	(14.292)	0	0	0
2016/03/29	R214	05/05/2016	9.00	Put	Bond Future	7,769.2400	7.7692	7,613.0100	7.6130	(2.011)	0	0	0
2016/03/29	R214	04/08/2016	9.25	Put	Bond Future	7,154.6600	7.1547	7,003.4100	7.0034	(2.114)	0	0	0
2016/03/29	R214	04/08/2016	11.30	Call	Bond Future	7,774.0500	7.7740	7,851.2300	7.8512	0.993	0	0	5,800
2016/03/29	R214	04/08/2016	9.24	Call	Bond Future	1,000.2400	1.0002	988.2600	0.9883	(1.198)	0	0	0
2016/03/29	R214	04/08/2016			Bond Future	10.1257	70.2321	10.1044	70.3714	(0.211)	0.0000	0.0000	0
2016/03/29	R214	04/08/2016	9.30	Call	Bond Future	1,098.3300	1.0983	1,086.9700	1.0870	(1.034)	0	0	1,300
2016/03/29	R214	04/08/2016	8.55	Put	Bond Future	12,026.8300	12.0268	11,876.6000	11.8766	(1.249)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/29	R214	04/08/2016	9.25	Call	Bond Future	1,015.6300	1.0156	1,003.7500	1.0038	(1.170)	0	0	0
2016/03/29	R214	04/08/2016	11.30	Put	Bond Future	792.7200	0.7927	730.5300	0.7305	(7.845)	0	0	0
2016/03/29	R214	04/08/2016	10.30	Put	Bond Future	2,589.7800	2.5898	2,473.1900	2.4732	(4.502)	0	0	0
2016/03/29	R214	04/08/2016	9.26	Call	Bond Future	1,031.8400	1.0318	1,020.0500	1.0200	(1.143)	0	0	0
2016/03/29	R214	04/08/2016	9.30	Put	Bond Future	6,862.4100	6.8624	6,711.6800	6.7117	(2.196)	0	0	0
2016/03/29	R214	04/08/2016	8.55	Call	Bond Future	293.0300	0.2930	282.1700	0.2822	(3.706)	0	0	1,300
2016/03/29	R214	04/08/2016	9.24	Put	Bond Future	7,214.6400	7.2146	7,063.2900	7.0633	(2.098)	0	0	0
2016/03/29	R214	04/08/2016	10.30	Call	Bond Future	3,710.2800	3.7103	3,733.0600	3.7331	0.614	0	0	5,800
2016/03/29	R214	04/08/2016	9.26	Put	Bond Future	7,095.6300	7.0956	6,944.4700	6.9445	(2.130)	0	0	0
2016/03/29	R214	03/11/2016	10.35	Put	Bond Future	3,488.4800	3.4885	3,384.3600	3.3844	(2.985)	0	0	0
2016/03/29	R214	03/11/2016			Bond Future	10.1838	68.2806	10.1622	68.4205	(0.212)	0.0000	0.0000	0
2016/03/29	R214	03/11/2016	10.34	Put	Bond Future	3,517.3400	3.5173	3,412.8400	3.4128	(2.971)	0	0	0
2016/03/29	R214	03/11/2016	10.35	Call	Bond Future	4,547.3900	4.5474	4,583.2400	4.5832	0.788	0	0	0
2016/03/29	R214	03/11/2016	10.33	Call	Bond Future	4,479.3600	4.4794	4,514.4500	4.5144	0.783	0	0	0
2016/03/29	R214	03/11/2016	10.34	Call	Bond Future	4,513.3300	4.5133	4,548.8000	4.5488	0.786	0	0	0
2016/03/29	R214	03/11/2016	10.33	Put	Bond Future	3,546.4000	3.5464	3,441.5200	3.4415	(2.957)	0	0	0
2016/03/29	R248	05/05/2016			Bond Future	10.1382	88.5739	10.1173	88.7482	(0.206)	0.0000	0.0000	62,502
2016/03/29	R248	05/05/2016	8.99	Put	Bond Future	10,676.5400	10.6765	10,483.2100	10.4832	(1.811)	0	0	0
2016/03/29	R248	05/05/2016	9.01	Put	Bond Future	10,479.2400	10.4792	10,284.7600	10.2848	(1.856)	0	0	0
2016/03/29	R248	05/05/2016	8.99	Call	Bond Future	77.3400	0.0773	58.2900	0.0583	(24.631)	0	0	0
2016/03/29	R248	05/05/2016	9.00	Put	Bond Future	10,577.7300	10.5777	10,383.8400	10.3838	(1.833)	0	0	0
2016/03/29	R248	05/05/2016	9.00	Call	Bond Future	80.6200	0.0806	61.0100	0.0610	(24.324)	0	0	0
2016/03/29	R248	05/05/2016	9.01	Call	Bond Future	84.0300	0.0840	63.8300	0.0638	(24.039)	0	0	0
2016/03/29	R248	04/08/2016			Bond Future	10.1998	90.2691	10.1784	90.4457	(0.210)	0.0000	0.0000	0
2016/03/29	R248	04/08/2016	9.25	Call	Bond Future	1,156.6000	1.1566	1,140.5000	1.1405	(1.392)	0	0	0
2016/03/29	R248	04/08/2016	9.24	Put	Bond Future	9,741.3300	9.7413	9,548.5600	9.5486	(1.979)	0	0	0
2016/03/29	R248	04/08/2016	9.26	Put	Bond Future	9,584.0100	9.5840	9,391.4000	9.3914	(2.010)	0	0	0
2016/03/29	R248	04/08/2016	9.25	Put	Bond Future	9,662.0700	9.6621	9,469.3900	9.4694	(1.994)	0	0	0
2016/03/29	R248	04/08/2016	9.26	Call	Bond Future	1,175.7700	1.1758	1,159.7400	1.1597	(1.363)	0	0	0
2016/03/29	R248	04/08/2016	9.24	Call	Bond Future	1,138.4500	1.1384	1,122.2600	1.1223	(1.422)	0	0	0
2016/03/29	R248	03/11/2016	10.38	Call	Bond Future	5,588.7500	5.5888	5,631.4300	5.6314	0.764	0	0	0
2016/03/29	R248	03/11/2016			Bond Future	10.2608	87.5602	10.2390	87.7375	(0.212)	0.0000	0.0000	0
2016/03/29	R248	03/11/2016	10.39	Call	Bond Future	5,631.2000	5.6312	5,674.3500	5.6743	0.766	0	0	0
2016/03/29	R248	03/11/2016	10.37	Put	Bond Future	4,665.4800	4.6655	4,530.4300	4.5304	(2.895)	0	0	0
2016/03/29	R248	03/11/2016	10.39	Put	Bond Future	4,590.4100	4.5904	4,456.3000	4.4563	(2.922)	0	0	0
2016/03/29	R248	03/11/2016	10.37	Call	Bond Future	5,546.7000	5.5467	5,588.9100	5.5889	0.761	0	0	0
2016/03/29	R248	03/11/2016	10.38	Put	Bond Future	4,627.6700	4.6277	4,493.0900	4.4931	(2.908)	0	0	0

**Total**

**691852**