



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/03/2016 TO 31/03/2016

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
2016/03/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/31	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	2025	05/05/2016			Bond Future	123.6330		123.6330	124.0442	124.0442	0.333	0.0000	0.0000	4,532
2016/03/31	2025	05/05/2016	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2025	05/05/2016	125.99	Put	Bond Future	2,357.0400		2.3570	1,945.7700	1.9458	(17.449)	0	0	0
2016/03/31	2025	05/05/2016	126.01	Put	Bond Future	2,377.0400		2.3770	1,965.7700	1.9658	(17.302)	0	0	0
2016/03/31	2025	05/05/2016	126.00	Put	Bond Future	2,367.0400		2.3670	1,955.7700	1.9558	(17.375)	0	0	0
2016/03/31	2025	05/05/2016	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2025	05/05/2016	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2025	04/08/2016	123.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2025	04/08/2016			Bond Future	124.7397		124.7397	125.1579	125.1579	0.335	0.0000	0.0000	0
2016/03/31	2025	04/08/2016	123.86	Call	Bond Future	879.6600		0.8797	1,297.9200	1.2979	47.548	0	0	0
2016/03/31	2025	04/08/2016	123.87	Call	Bond Future	869.6600		0.8697	1,287.9200	1.2879	48.095	0	0	0
2016/03/31	2025	04/08/2016	123.85	Call	Bond Future	889.6600		0.8897	1,307.9200	1.3079	47.013	0	0	0
2016/03/31	2025	04/08/2016	123.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2025	04/08/2016	123.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2030	05/05/2016	8.99	Put	Bond Future	4,220.4200		4.2204	3,864.6600	3.8647	(8.429)	0	0	0
2016/03/31	2030	05/05/2016	9.01	Put	Bond Future	4,073.1300		4.0731	3,717.3700	3.7174	(8.734)	0	0	0
2016/03/31	2030	05/05/2016			Bond Future	9.5815		90.2371	9.5301	90.5929	(0.536)	0.0000	0.0000	17,364
2016/03/31	2030	05/05/2016	9.00	Put	Bond Future	4,146.7300		4.1467	3,790.9700	3.7910	(8.579)	0	0	0
2016/03/31	2030	05/05/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2030	05/05/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2030	05/05/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2030	04/08/2016	10.17	Call	Bond Future	3,472.6400		3.4726	3,834.3300	3.8343	10.415	0	0	0
2016/03/31	2030	04/08/2016			Bond Future	9.6445		87.9544	9.5915	88.3161	(0.550)	0.0000	0.0000	0
2016/03/31	2030	04/08/2016	10.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2032	05/05/2016			Bond Future	9.7207		89.1032	9.6694	89.4795	(0.528)	0.0000	0.0000	9,481
2016/03/31	2032	05/05/2016	8.99	Put	Bond Future	5,808.4900		5.8085	5,462.6400	5.4626	(5.954)	0	0	0
2016/03/31	2032	05/05/2016	9.01	Put	Bond Future	5,665.4900		5.6655	5,321.9700	5.3220	(6.063)	0	0	0
2016/03/31	2032	05/05/2016	9.00	Put	Bond Future	5,736.7100		5.7367	5,392.1200	5.3921	(6.007)	0	0	0
2016/03/31	2032	05/05/2016	9.01	Call	Bond Future	238.4700		0.2385	271.1700	0.2712	13.712	0	0	0
2016/03/31	2032	05/05/2016	8.99	Call	Bond Future	221.7700		0.2218	252.1400	0.2521	13.694	0	0	0
2016/03/31	2032	05/05/2016	9.00	Call	Bond Future	229.8900		0.2299	261.5200	0.2615	13.759	0	0	0
2016/03/31	2032	04/08/2016	9.01	Call	Bond Future	1,190.8400		1.1908	1,259.9000	1.2599	5.799	0	0	0
2016/03/31	2032	04/08/2016			Bond Future	9.7825		90.8071	9.7297	91.1898	(0.541)	0.0000	0.0000	76
2016/03/31	2032	04/08/2016	8.99	Call	Bond Future	1,154.3900		1.1544	1,221.5100	1.2215	5.814	0	0	0
2016/03/31	2032	04/08/2016	9.00	Call	Bond Future	1,172.1700		1.1722	1,240.2500	1.2403	5.808	0	0	0
2016/03/31	2032	04/08/2016	8.99	Put	Bond Future	7,153.6400		7.1536	6,838.1200	6.8381	(4.411)	0	0	0
2016/03/31	2032	04/08/2016	9.01	Put	Bond Future	7,031.4600		7.0315	6,717.8800	6.7179	(4.460)	0	0	0
2016/03/31	2032	04/08/2016	9.00	Put	Bond Future	7,092.0500		7.0921	6,777.4900	6.7775	(4.435)	0	0	0

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2016/03/31	2032	03/11/2016			Bond Future	9.8411		88.3845	9.7865	88.7743	(0.555)	0.0000	0.0000	0
2016/03/31	2032	03/11/2016	10.28	Put	Bond Future	2,890.3300		2.8903	2,708.5700	2.7086	(6.289)	0	0	0
2016/03/31	2032	03/11/2016	10.30	Put	Bond Future	2,839.0200		2.8390	2,659.0600	2.6591	(6.339)	0	0	0
2016/03/31	2032	03/11/2016	10.29	Put	Bond Future	2,864.4500		2.8644	2,683.7200	2.6837	(6.309)	0	0	0
2016/03/31	2032	03/11/2016	10.30	Call	Bond Future	6,018.5200		6.0185	6,228.3200	6.2283	3.486	0	0	0
2016/03/31	2032	03/11/2016	10.28	Call	Bond Future	5,934.8400		5.9348	6,142.8400	6.1428	3.505	0	0	0
2016/03/31	2032	03/11/2016	10.29	Call	Bond Future	5,976.4900		5.9765	6,185.5200	6.1855	3.498	0	0	0
2016/03/31	2033	05/05/2016			Bond Future	103.5025		103.5025	103.5138	103.5138	0.011	0.0000	0.0000	1,032
2016/03/31	2033	05/05/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2033	05/05/2016	102.40	Call	Bond Future	1,102.5400		1.1025	1,113.7800	1.1138	1.019	0	0	0
2016/03/31	2033	05/05/2016	102.41	Call	Bond Future	1,092.5400		1.0925	1,103.7800	1.1038	1.029	0	0	0
2016/03/31	2033	05/05/2016	102.39	Call	Bond Future	1,112.5400		1.1125	1,123.7800	1.1238	1.010	0	0	0
2016/03/31	2033	05/05/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2033	05/05/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2037	05/05/2016	8.99	Call	Bond Future	140.2400		0.1402	160.3200	0.1603	14.318	0	0	0
2016/03/31	2037	05/05/2016	9.00	Put	Bond Future	7,494.3500		7.4943	7,067.1300	7.0671	(5.701)	0	0	0
2016/03/31	2037	05/05/2016	9.67	Call	Bond Future	1,234.6800		1.2347	1,376.5900	1.3766	11.494	0	0	500
2016/03/31	2037	05/05/2016			Bond Future	9.8713		90.3041	9.8149	90.7522	(0.571)	0.0000	0.0000	39,888
2016/03/31	2037	05/05/2016	9.00	Call	Bond Future	145.9200		0.1459	166.7800	0.1668	14.296	0	0	0
2016/03/31	2037	05/05/2016	9.67	Put	Bond Future	2,850.7000		2.8507	2,544.5300	2.5445	(10.740)	0	0	0
2016/03/31	2037	05/05/2016	9.01	Call	Bond Future	151.9400		0.1519	173.6300	0.1736	14.275	0	0	0
2016/03/31	2037	05/05/2016	8.99	Put	Bond Future	7,578.5500		7.5786	7,150.5500	7.1505	(5.648)	0	0	0
2016/03/31	2037	05/05/2016	9.01	Put	Bond Future	7,410.6200		7.4106	6,984.2300	6.9842	(5.754)	0	0	0
2016/03/31	2037	04/08/2016			Bond Future	9.9342		87.7722	9.8761	88.2280	(0.585)	0.0000	0.0000	221
2016/03/31	2037	04/08/2016	9.24	Put	Bond Future	7,194.0900		7.1941	6,860.2300	6.8602	(4.641)	0	0	0
2016/03/31	2037	04/08/2016	9.26	Put	Bond Future	7,066.2100		7.0662	6,735.8600	6.7359	(4.675)	0	0	0
2016/03/31	2037	04/08/2016	9.24	Call	Bond Future	1,488.7100		1.4887	1,610.6600	1.6107	8.192	0	0	0
2016/03/31	2037	04/08/2016	9.25	Put	Bond Future	7,129.5300		7.1295	6,797.9500	6.7979	(4.651)	0	0	0
2016/03/31	2037	04/08/2016	9.25	Call	Bond Future	1,510.4500		1.5104	1,634.6800	1.6347	8.225	0	0	0
2016/03/31	2037	04/08/2016	9.26	Call	Bond Future	1,533.3000		1.5333	1,658.7600	1.6588	8.182	0	0	0
2016/03/31	2037	03/11/2016	10.35	Call	Bond Future	6,118.3300		6.1183	6,425.6600	6.4257	5.023	0	0	0
2016/03/31	2037	03/11/2016	10.36	Put	Bond Future	3,367.8700		3.3679	3,211.9100	3.2119	(4.631)	0	0	0
2016/03/31	2037	03/11/2016			Bond Future	9.9892		89.4509	9.9295	89.9152	(0.598)	0.0000	0.0000	0
2016/03/31	2037	03/11/2016	10.36	Call	Bond Future	6,162.1900		6.1622	6,470.5800	6.4706	5.005	0	0	0
2016/03/31	2037	03/11/2016	10.37	Call	Bond Future	6,205.8900		6.2059	6,515.6200	6.5156	4.991	0	0	0
2016/03/31	2037	03/11/2016	10.35	Put	Bond Future	3,397.5000		3.3975	3,240.4800	3.2405	(4.622)	0	0	0
2016/03/31	2037	03/11/2016	10.37	Put	Bond Future	3,338.1900		3.3382	3,183.5700	3.1836	(4.632)	0	0	0
2016/03/31	2038	05/05/2016	131.01	Put	Bond Future	2,441.7900		2.4418	2,427.6700	2.4277	(0.578)	0	0	0
2016/03/31	2038	05/05/2016			Bond Future	128.5682		128.5682	128.5823	128.5823	0.011	0.0000	0.0000	16,932
2016/03/31	2038	05/05/2016	131.00	Put	Bond Future	2,431.7900		2.4318	2,417.6700	2.4177	(0.581)	0	0	0
2016/03/31	2038	05/05/2016	131.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2038	05/05/2016	130.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2038	05/05/2016	131.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2038	05/05/2016	130.99	Put	Bond Future	2,421.7900		2.4218	2,407.6700	2.4077	(0.583)	0	0	0
2016/03/31	2038	04/08/2016			Bond Future	129.6111		129.6111	129.6246	129.6246	0.010	0.0000	0.0000	680

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2016/03/31	2038	04/08/2016	129.31	Call	Bond Future	301.1400	0.3011	314.5900	0.3146	4.466	0	0	0
2016/03/31	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2038	04/08/2016	129.32	Call	Bond Future	291.1400	0.2911	304.5900	0.3046	4.620	0	0	0
2016/03/31	2038	04/08/2016	129.30	Call	Bond Future	311.1400	0.3111	324.5900	0.3246	4.323	0	0	0
2016/03/31	2040	05/05/2016	9.50	Call	Bond Future	653.8500	0.6539	771.7300	0.7717	18.029	0	0	0
2016/03/31	2040	05/05/2016			Bond Future	9.9617	93.7534	9.8951	94.3140	(0.668)	0.0000	0.0000	1,812
2016/03/31	2040	05/05/2016	9.51	Call	Bond Future	673.5800	0.6736	794.1900	0.7942	17.906	0	0	0
2016/03/31	2040	05/05/2016	9.49	Call	Bond Future	634.6400	0.6346	749.6400	0.7496	18.121	0	0	0
2016/03/31	2040	05/05/2016	9.50	Put	Bond Future	4,665.9900	4.6660	4,223.1900	4.2232	(9.490)	0	0	0
2016/03/31	2040	05/05/2016	9.49	Put	Bond Future	4,736.8900	4.7369	4,291.2100	4.2912	(9.409)	0	0	0
2016/03/31	2040	05/05/2016	9.51	Put	Bond Future	4,595.7500	4.5957	4,155.6800	4.1557	(9.576)	0	0	0
2016/03/31	2040	04/08/2016			Bond Future	10.0258	91.0368	9.9573	91.6074	(0.683)	0.0000	0.0000	0
2016/03/31	2040	04/08/2016	9.49	Put	Bond Future	6,642.8000	6.6428	6,260.9700	6.2610	(5.748)	0	0	0
2016/03/31	2040	04/08/2016	9.50	Call	Bond Future	2,045.9800	2.0460	2,236.3600	2.2364	9.305	0	0	0
2016/03/31	2040	04/08/2016	9.51	Call	Bond Future	2,074.2800	2.0743	2,266.5500	2.2666	9.269	0	0	0
2016/03/31	2040	04/08/2016	9.49	Call	Bond Future	2,017.9200	2.0179	2,206.6200	2.2066	9.351	0	0	0
2016/03/31	2040	04/08/2016	9.51	Put	Bond Future	6,519.6100	6.5196	6,141.3500	6.1413	(5.802)	0	0	0
2016/03/31	2040	04/08/2016	9.50	Put	Bond Future	6,581.0200	6.5810	6,200.8700	6.2009	(5.776)	0	0	0
2016/03/31	2044	05/05/2016	8.99	Put	Bond Future	9,004.0900	9.0041	8,582.2800	8.5823	(4.685)	0	0	0
2016/03/31	2044	05/05/2016			Bond Future	9.9607	91.0435	9.9094	91.4785	(0.515)	0.0000	0.0000	20,223
2016/03/31	2044	05/05/2016	9.01	Put	Bond Future	8,814.7200	8.8147	8,394.2400	8.3942	(4.770)	0	0	0
2016/03/31	2044	05/05/2016	9.00	Put	Bond Future	8,909.2300	8.9092	8,487.9900	8.4880	(4.728)	0	0	0
2016/03/31	2044	05/05/2016	9.01	Call	Bond Future	113.2500	0.1132	127.8200	0.1278	12.865	0	0	0
2016/03/31	2044	05/05/2016	8.99	Call	Bond Future	104.0600	0.1041	117.3000	0.1173	12.723	0	0	0
2016/03/31	2044	05/05/2016	9.00	Call	Bond Future	108.5700	0.1086	122.3800	0.1224	12.720	0	0	0
2016/03/31	2044	04/08/2016	9.50	Call	Bond Future	2,063.6500	2.0637	2,192.6700	2.1927	6.252	0	0	0
2016/03/31	2044	04/08/2016			Bond Future	10.0225	88.4004	9.9697	88.8429	(0.527)	0.0000	0.0000	0
2016/03/31	2044	04/08/2016	9.51	Call	Bond Future	2,092.2800	2.0923	2,222.7000	2.2227	6.233	0	0	0
2016/03/31	2044	04/08/2016	9.49	Put	Bond Future	6,680.3300	6.6803	6,365.4500	6.3654	(4.714)	0	0	0
2016/03/31	2044	04/08/2016	9.51	Put	Bond Future	6,555.3300	6.5553	6,243.2600	6.2433	(4.761)	0	0	0
2016/03/31	2044	04/08/2016	9.49	Call	Bond Future	2,035.2700	2.0353	2,162.8800	2.1629	6.270	0	0	0
2016/03/31	2044	04/08/2016	9.50	Put	Bond Future	6,617.6300	6.6176	6,304.1600	6.3042	(4.737)	0	0	0
2016/03/31	2044	03/11/2016			Bond Future	10.0766	90.0911	10.0223	90.5419	(0.539)	0.0000	0.0000	0
2016/03/31	2044	03/11/2016	10.42	Call	Bond Future	6,493.7900	6.4938	6,744.1700	6.7442	3.856	0	0	0
2016/03/31	2044	03/11/2016	10.41	Put	Bond Future	3,766.6100	3.7666	3,565.1500	3.5651	(5.349)	0	0	0
2016/03/31	2044	03/11/2016	10.43	Put	Bond Future	3,702.2800	3.7023	3,503.0900	3.5031	(5.380)	0	0	0
2016/03/31	2044	03/11/2016	10.42	Put	Bond Future	3,734.4600	3.7345	3,534.1300	3.5341	(5.364)	0	0	0
2016/03/31	2044	03/11/2016	10.43	Call	Bond Future	6,539.7000	6.5397	6,791.2200	6.7912	3.846	0	0	0
2016/03/31	2044	03/11/2016	10.41	Call	Bond Future	6,447.7300	6.4477	6,696.9800	6.6970	3.866	0	0	0
2016/03/31	2046	05/05/2016			Bond Future	128.6540	128.6540	128.9467	128.9467	0.227	0.0000	0.0000	12,687
2016/03/31	2046	05/05/2016	129.99	Put	Bond Future	1,335.9900	1.3360	1,043.3200	1.0433	(21.907)	0	0	0
2016/03/31	2046	05/05/2016	130.01	Put	Bond Future	1,355.9900	1.3560	1,063.3200	1.0633	(21.583)	0	0	0
2016/03/31	2046	05/05/2016	130.00	Put	Bond Future	1,345.9900	1.3460	1,053.3200	1.0533	(21.744)	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
2016/03/31	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2046	04/08/2016			Bond Future	131.1249	131.1249	131.4220	131.4220	0.227	0.0000	0.0000	0
2016/03/31	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2046	04/08/2016	129.00	Call	Bond Future	2,124.9400	2.1249	2,421.9800	2.4220	13.979	0	0	0
2016/03/31	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2046	04/08/2016	129.01	Call	Bond Future	2,114.9400	2.1149	2,411.9800	2.4120	14.045	0	0	0
2016/03/31	2046	04/08/2016	129.02	Call	Bond Future	2,104.9400	2.1049	2,401.9800	2.4020	14.112	0	0	0
2016/03/31	2050	05/05/2016	138.00	Put	Bond Future	530.9800	0.5310	515.7100	0.5157	(2.876)	0	0	0
2016/03/31	2050	05/05/2016			Bond Future	137.4690	137.4690	137.4843	137.4843	0.011	0.0000	0.0000	14,861
2016/03/31	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2050	05/05/2016	137.99	Put	Bond Future	520.9800	0.5210	505.7100	0.5057	(2.931)	0	0	0
2016/03/31	2050	05/05/2016	138.01	Put	Bond Future	540.9800	0.5410	525.7100	0.5257	(2.823)	0	0	0
2016/03/31	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2050	04/08/2016			Bond Future	138.5315	138.5315	138.5461	138.5461	0.011	0.0000	0.0000	0
2016/03/31	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	2050	04/08/2016	139.12	Put	Bond Future	588.5000	0.5885	573.8500	0.5738	(2.489)	0	0	0
2016/03/31	2050	04/08/2016	139.14	Put	Bond Future	608.5000	0.6085	593.8500	0.5938	(2.408)	0	0	0
2016/03/31	2050	04/08/2016	139.13	Put	Bond Future	598.5000	0.5985	583.8500	0.5838	(2.448)	0	0	0
2016/03/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	AL37	05/05/2016			Index Future	473.3720	473.3720	474.5210	474.5210	0.243	0.0000	0.0000	5
2016/03/31	AL37	04/08/2016			Index Future	482.3270	482.3270	483.4940	483.4940	0.242	0.0000	0.0000	0
2016/03/31	AL7T	05/05/2016			Index Future	544.5540	544.5540	547.0260	547.0260	0.454	0.0000	0.0000	0
2016/03/31	AL7T	04/08/2016			Index Future	554.8550	554.8550	557.3690	557.3690	0.453	0.0000	0.0000	0
2016/03/31	ALBI	05/05/2016			Index Future	493.8990	493.8990	495.8010	495.8010	0.385	0.0000	0.0000	499
2016/03/31	ALBI	04/08/2016			Index Future	503.2430	503.2430	505.1750	505.1750	0.384	0.0000	0.0000	133
2016/03/31	ALBI	03/11/2016			Index Future	512.9690	512.9690	514.9380	514.9380	0.384	0.0000	0.0000	0
2016/03/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	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
2016/03/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	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
2016/03/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/31	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	EL28	05/05/2016			Bond Future	126.8660	126.8660	126.8813	126.8813	0.012	0.0000	0.0000	0
2016/03/31	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	EL28	05/05/2016	128.99	Put	Bond Future	2,123.9800	2.1240	2,108.7000	2.1087	(0.719)	0	0	0
2016/03/31	EL28	05/05/2016	129.01	Put	Bond Future	2,143.9800	2.1440	2,128.7000	2.1287	(0.713)	0	0	0
2016/03/31	EL28	05/05/2016	129.00	Put	Bond Future	2,133.9800	2.1340	2,118.7000	2.1187	(0.716)	0	0	0
2016/03/31	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	EL28	04/08/2016			Bond Future	129.3026	129.3026	129.3173	129.3173	0.011	0.0000	0.0000	0
2016/03/31	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	EL28	04/08/2016	126.86	Call	Bond Future	2,442.6300	2.4426	2,457.2500	2.4572	0.599	0	0	0
2016/03/31	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	EL28	04/08/2016	126.87	Call	Bond Future	2,432.6300	2.4326	2,447.2500	2.4472	0.601	0	0	0
2016/03/31	EL28	04/08/2016	126.88	Call	Bond Future	2,422.6300	2.4226	2,437.2500	2.4372	0.603	0	0	0
2016/03/31	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	ES33	05/05/2016			Bond Future	10.7312	75.9210	10.6644	76.3413	(0.623)	0.0000	0.0000	8,776
2016/03/31	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	ES33	05/05/2016	9.99	Put	Bond Future	4,869.8800	4.8699	4,449.6600	4.4497	(8.629)	0	0	0
2016/03/31	ES33	05/05/2016	10.01	Put	Bond Future	4,732.2400	4.7322	4,312.0200	4.3120	(8.880)	0	0	0
2016/03/31	ES33	05/05/2016	10.00	Put	Bond Future	4,801.0100	4.8010	4,380.7900	4.3808	(8.753)	0	0	0
2016/03/31	ES33	04/08/2016			Bond Future	10.8212	77.3729	10.7522	77.8004	(0.637)	0.0000	0.0000	0
2016/03/31	ES33	04/08/2016	10.24	Put	Bond Future	3,722.6500	3.7226	3,295.1100	3.2951	(11.485)	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
2016/03/31	ES33	04/08/2016	10.26	Put	Bond Future	3,589.9000	3.5899	3,162.3600	3.1624	(11.910)	0	0	0
2016/03/31	ES33	04/08/2016	10.25	Put	Bond Future	3,656.2300	3.6562	3,228.6900	3.2287	(11.693)	0	0	0
2016/03/31	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	ES33	03/11/2016			Bond Future	10.9102	75.0595	10.8389	75.4951	(0.653)	0.0000	0.0000	0
2016/03/31	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	ES33	03/11/2016	11.31	Call	Bond Future	2,372.9800	2.3730	2,808.5200	2.8085	18.354	0	0	0
2016/03/31	ES33	03/11/2016	11.29	Call	Bond Future	2,257.0700	2.2571	2,692.6100	2.6926	19.297	0	0	0
2016/03/31	ES33	03/11/2016	11.30	Call	Bond Future	2,315.0600	2.3151	2,750.6000	2.7506	18.813	0	0	0
2016/03/31	ES42	05/05/2016			Bond Future	10.8973	79.7411	10.8506	80.0711	(0.428)	0.0000	0.0000	7,270
2016/03/31	GOVI	05/05/2016	518.01	Put	GOVI	249,990.0000	24.9990	231,690.0000	23.1690	(7.320)	0	0	0
2016/03/31	GOVI	05/05/2016			GOVI	493.0110	493.0110	494.8410	494.8410	0.371	0.0000	0.0000	480
2016/03/31	GOVI	05/05/2016	518.00	Put	GOVI	249,890.0000	24.9890	231,590.0000	23.1590	(7.323)	0	0	0
2016/03/31	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	GOVI	05/05/2016	517.99	Put	GOVI	249,790.0000	24.9790	231,490.0000	23.1490	(7.326)	0	0	0
2016/03/31	GOVI	04/08/2016	520.99	Put	GOVI	186,530.0000	18.6530	167,920.0000	16.7920	(9.977)	0	0	0
2016/03/31	GOVI	04/08/2016			GOVI	502.3370	502.3370	504.1980	504.1980	0.370	0.0000	0.0000	26
2016/03/31	GOVI	04/08/2016	521.01	Put	GOVI	186,730.0000	18.6730	168,120.0000	16.8120	(9.966)	0	0	0
2016/03/31	GOVI	04/08/2016	521.00	Put	GOVI	186,630.0000	18.6630	168,020.0000	16.8020	(9.972)	0	0	0
2016/03/31	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	GOVI	03/11/2016	476.11	Call	GOVI	359,360.0000	35.9360	378,310.0000	37.8310	5.273	0	0	0
2016/03/31	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	GOVI	03/11/2016			GOVI	512.0460	512.0460	513.9410	513.9410	0.370	0.0000	0.0000	0
2016/03/31	GOVI	03/11/2016	476.12	Call	GOVI	359,260.0000	35.9260	378,210.0000	37.8210	5.275	0	0	0
2016/03/31	GOVI	03/11/2016	476.13	Call	GOVI	359,160.0000	35.9160	378,110.0000	37.8110	5.276	0	0	0
2016/03/31	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/31	IGOV	05/05/2016			Index Future	237.6650	237.6650	237.7810	237.7810	0.049	0.0000	0.0000	977
2016/03/31	IGOV	04/08/2016			Index Future	242.1800	242.1800	242.2960	242.2960	0.048	0.0000	0.0000	81
2016/03/31	IGOV	03/11/2016			Index Future	246.8800	246.8800	246.9980	246.9980	0.048	0.0000	0.0000	0
2016/03/31	ILBI	05/05/2016			Index Future	644.5000	644.5000	644.9160	644.9160	0.065	0.0000	0.0000	0
2016/03/31	ILBI	04/08/2016			Index Future	656.3920	656.3920	656.8130	656.8130	0.064	0.0000	0.0000	157
2016/03/31	IS01	19/12/2016			Interest Rate Swap	100.1514	100.1514	100.1456	100.1456	(0.006)	0.0000	0.0000	0
2016/03/31	IS01	16/03/2017			Interest Rate Swap	100.1875	100.1875	100.1775	100.1775	(0.010)	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
2016/03/31	IS01	15/06/2017			Interest Rate Swap	99.9333	99.9333	99.9193	99.9193	(0.014)	0.0000	0.0000	0
2016/03/31	IS02	18/12/2017			Interest Rate Swap	100.5593	100.5593	100.5423	100.5423	(0.017)	0.0000	0.0000	0
2016/03/31	IS02	16/03/2018			Interest Rate Swap	100.0435	100.0435	99.9961	99.9961	(0.047)	0.0000	0.0000	0
2016/03/31	IS02	15/06/2018			Interest Rate Swap	99.9114	99.9114	99.8464	99.8464	(0.065)	0.0000	0.0000	0
2016/03/31	IS05	17/12/2020			Interest Rate Swap	100.6520	100.6520	100.5727	100.5727	(0.079)	0.0000	0.0000	0
2016/03/31	IS05	16/03/2021			Interest Rate Swap	100.1530	100.1530	100.0669	100.0669	(0.086)	0.0000	0.0000	0
2016/03/31	IS05	15/06/2021			Interest Rate Swap	99.6148	99.6148	99.5267	99.5267	(0.089)	0.0000	0.0000	0
2016/03/31	IS10	17/12/2025			Interest Rate Swap	102.2143	102.2143	102.1255	102.1255	(0.087)	0.0000	0.0000	0
2016/03/31	IS10	16/03/2026			Interest Rate Swap	99.4055	99.4055	99.3310	99.3310	(0.075)	0.0000	0.0000	0
2016/03/31	IS10	15/06/2026			Interest Rate Swap	98.2445	98.2445	98.1797	98.1797	(0.066)	0.0000	0.0000	0
2016/03/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/31	JBAF	20/04/2016			Jibar Tradeable Future	7.2500	92.7500	7.2400	92.7600	(0.138)	0.0000	0.0000	0
2016/03/31	JBAF	18/05/2016			Jibar Tradeable Future	7.3600	92.6400	7.3200	92.6800	(0.543)	0.0000	0.0000	0
2016/03/31	JBAF	15/06/2016			Jibar Tradeable Future	7.4500	92.5500	7.3800	92.6200	(0.940)	0.0000	0.0000	0
2016/03/31	JBAF	20/07/2016			Jibar Tradeable Future	7.5700	92.4300	7.4700	92.5300	(1.321)	0.0000	0.0000	0
2016/03/31	JBAF	17/08/2016			Jibar Tradeable Future	7.6300	92.3700	7.5200	92.4800	(1.442)	0.0000	0.0000	0
2016/03/31	JBAF	21/09/2016			Jibar Tradeable Future	7.7400	92.2600	7.6100	92.3900	(1.680)	0.0000	0.0000	0
2016/03/31	JBAF	21/12/2016			Jibar Tradeable Future	7.9500	92.0500	7.7800	92.2200	(2.138)	0.0000	0.0000	0
2016/03/31	JBAF	15/03/2017			Jibar Tradeable Future	8.1100	91.8900	7.9200	92.0800	(2.343)	0.0000	0.0000	0
2016/03/31	JBAF	21/06/2017			Jibar Tradeable Future	8.2500	91.7500	8.0400	91.9600	(2.545)	0.0000	0.0000	0
2016/03/31	JBAF	20/09/2017			Jibar Tradeable Future	8.3700	91.6300	8.1600	91.8400	(2.509)	0.0000	0.0000	0
2016/03/31	JBAF	20/12/2017			Jibar Tradeable Future	8.4400	91.5600	8.2400	91.7600	(2.370)	0.0000	0.0000	0
2016/03/31	JBAF	20/03/2018			Jibar Tradeable Future	8.5100	91.4900	8.3200	91.6800	(2.233)	0.0000	0.0000	0
2016/03/31	R023	05/05/2016			Bond Future	9.0372	95.0495	8.9702	95.3716	(0.741)	0.0000	0.0000	8,731
2016/03/31	R023	05/05/2016	8.24	Put	Bond Future	4,008.6100	4.0086	3,702.5400	3.7025	(7.635)	0	0	0
2016/03/31	R023	05/05/2016	8.26	Put	Bond Future	3,914.9200	3.9149	3,610.1900	3.6102	(7.784)	0	0	0
2016/03/31	R023	05/05/2016	8.24	Call	Bond Future	82.6600	0.0827	98.6700	0.0987	19.368	0	0	0
2016/03/31	R023	05/05/2016	8.25	Put	Bond Future	3,961.6200	3.9616	3,656.2100	3.6562	(7.709)	0	0	0
2016/03/31	R023	05/05/2016	8.25	Call	Bond Future	86.1700	0.0862	102.8400	0.1028	19.345	0	0	0
2016/03/31	R023	05/05/2016	8.26	Call	Bond Future	89.9400	0.0899	107.2900	0.1073	19.291	0	0	0
2016/03/31	R023	04/08/2016	8.24	Call	Bond Future	543.9000	0.5439	593.7100	0.5937	9.158	0	0	0
2016/03/31	R023	04/08/2016	8.25	Put	Bond Future	4,619.9900	4.6200	4,343.2400	4.3432	(5.990)	0	0	0
2016/03/31	R023	04/08/2016			Bond Future	9.1003	96.8671	9.0302	97.1945	(0.771)	0.0000	0.0000	0
2016/03/31	R023	04/08/2016	8.25	Call	Bond Future	553.4400	0.5534	604.0500	0.6041	9.145	0	0	0
2016/03/31	R023	04/08/2016	8.26	Call	Bond Future	563.4400	0.5634	615.0300	0.6150	9.156	0	0	0

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2016/03/31	R023	04/08/2016	8.24	Put	Bond Future	4,659.5700		4.6596	4,382.0200	4.3820	(5.957)	0	0	0
2016/03/31	R023	04/08/2016	8.26	Put	Bond Future	4,580.9000		4.5809	4,305.1300	4.3051	(6.020)	0	0	0
2016/03/31	R023	03/11/2016	9.73	Put	Bond Future	1,499.9300		1.4999	1,357.4100	1.3574	(9.502)	0	0	0
2016/03/31	R023	03/11/2016			Bond Future	9.1653		94.7878	9.0916	95.1212	(0.804)	0.0000	0.0000	0
2016/03/31	R023	03/11/2016	9.75	Put	Bond Future	1,470.8000		1.4708	1,329.8400	1.3298	(9.584)	0	0	0
2016/03/31	R023	03/11/2016	9.73	Call	Bond Future	4,007.3900		4.0074	4,198.2500	4.1982	4.763	0	0	0
2016/03/31	R023	03/11/2016	9.74	Put	Bond Future	1,485.3000		1.4853	1,343.4400	1.3434	(9.551)	0	0	0
2016/03/31	R023	03/11/2016	9.74	Call	Bond Future	4,036.4000		4.0364	4,227.9200	4.2279	4.745	0	0	0
2016/03/31	R023	03/11/2016	9.75	Call	Bond Future	4,065.5100		4.0655	4,257.9300	4.2579	4.733	0	0	0
2016/03/31	R035	05/05/2016	10.37	Call	Bond Future	4,109.0800		4.1091	4,599.6700	4.5997	11.939	0	0	0
2016/03/31	R035	05/05/2016			Bond Future	9.8349		93.5465	9.7735	94.0371	(0.624)	0.0000	0.0000	5,096
2016/03/31	R035	05/05/2016	10.35	Call	Bond Future	3,960.7300		3.9607	4,451.3200	4.4513	12.386	0	0	0
2016/03/31	R035	05/05/2016	10.36	Call	Bond Future	4,034.9600		4.0350	4,525.5500	4.5256	12.158	0	0	0
2016/03/31	R035	05/05/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R035	05/05/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R035	05/05/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R035	04/08/2016			Bond Future	9.8946		95.3353	9.8313	95.8345	(0.639)	0.0000	0.0000	155
2016/03/31	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R035	04/08/2016	10.35	Call	Bond Future	3,473.3100		3.4733	3,972.4400	3.9724	14.370	0	0	0
2016/03/31	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R035	04/08/2016	10.36	Call	Bond Future	3,547.2500		3.5473	4,046.3800	4.0464	14.071	0	0	0
2016/03/31	R035	04/08/2016	10.37	Call	Bond Future	3,621.1000		3.6211	4,120.2300	4.1202	13.784	0	0	0
2016/03/31	R186	05/05/2016	9.25	Call	Bond Future	1,807.9500		1.8079	2,072.5800	2.0726	14.637	0	0	180
2016/03/31	R186	05/05/2016			Bond Future	9.1957		112.7459	9.1239	113.2561	(0.781)	0.0000	0.0000	55,887
2016/03/31	R186	05/05/2016	8.34	Call	Bond Future	106.6300		0.1066	130.2700	0.1303	22.170	0	0	0
2016/03/31	R186	05/05/2016	9.89	Call	Bond Future	5,009.2800		5.0093	5,458.4300	5.4584	8.966	0	0	0
2016/03/31	R186	05/05/2016	8.35	Call	Bond Future	111.2000		0.1112	135.9500	0.1360	22.257	0	0	0
2016/03/31	R186	05/05/2016	8.75	Put	Bond Future	3,708.9600		3.7090	3,298.4600	3.2985	(11.068)	0	0	1,900
2016/03/31	R186	05/05/2016	9.25	Put	Bond Future	1,424.4500		1.4244	1,178.9200	1.1789	(17.237)	0	0	0
2016/03/31	R186	05/05/2016	8.33	Call	Bond Future	102.2200		0.1022	124.8000	0.1248	22.090	0	0	0
2016/03/31	R186	05/05/2016	8.85	Put	Bond Future	3,150.9500		3.1510	2,768.3800	2.7684	(12.141)	0	0	5,350
2016/03/31	R186	05/05/2016	9.96	Call	Bond Future	5,424.1600		5.4242	5,884.0900	5.8841	8.479	0	0	0
2016/03/31	R186	05/05/2016	9.86	Call	Bond Future	4,833.7900		4.8338	5,277.8200	5.2778	9.186	0	0	0
2016/03/31	R186	05/05/2016	7.56	Put	Bond Future	12,481.8900		12.4819	11,972.0500	11.9720	(4.085)	0	0	0
2016/03/31	R186	05/05/2016	8.35	Put	Bond Future	6,334.3700		6.3344	5,848.9600	5.8490	(7.663)	0	0	0
2016/03/31	R186	05/05/2016	8.75	Call	Bond Future	487.9300		0.4879	587.5900	0.5876	20.425	0	0	180
2016/03/31	R186	05/05/2016	8.34	Put	Bond Future	6,406.2500		6.4063	5,919.7300	5.9197	(7.594)	0	0	0
2016/03/31	R186	05/05/2016	7.56	Call	Bond Future	1.6500		0.0017	1.9700	0.0020	19.394	0	0	0
2016/03/31	R186	05/05/2016	8.85	Call	Bond Future	663.7700		0.6638	791.3600	0.7914	19.222	0	0	0
2016/03/31	R186	05/05/2016	8.33	Put	Bond Future	6,478.3500		6.4784	5,990.7700	5.9908	(7.526)	0	0	0
2016/03/31	R186	05/05/2016	9.89	Put	Bond Future	240.0300		0.2400	179.0200	0.1790	(25.418)	0	0	180
2016/03/31	R186	05/05/2016	9.96	Put	Bond Future	190.1300		0.1901	139.9000	0.1399	(26.419)	0	0	5,000
2016/03/31	R186	05/05/2016	9.86	Put	Bond Future	264.6100		0.2646	198.4800	0.1985	(24.991)	0	0	5,000
2016/03/31	R186	04/08/2016	8.51	Put	Bond Future	6,403.2900		6.4033	6,001.7600	6.0018	(6.271)	0	0	0
2016/03/31	R186	04/08/2016	10.00	Put	Bond Future	1,156.3800		1.1564	1,034.0700	1.0341	(10.577)	0	0	6,500

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2016/03/31	R186	04/08/2016			Bond Future	9.2547	109.5976	9.1802	110.1165	(0.805)	0.0000	0.0000	521
2016/03/31	R186	04/08/2016	8.50	Put	Bond Future	6,459.9200	6.4599	6,056.8500	6.0568	(6.240)	0	0	0
2016/03/31	R186	04/08/2016	8.51	Call	Bond Future	1,062.9100	1.0629	1,180.2700	1.1803	11.041	0	0	0
2016/03/31	R186	04/08/2016	8.49	Call	Bond Future	1,028.7500	1.0288	1,142.4400	1.1424	11.051	0	0	0
2016/03/31	R186	04/08/2016	8.50	Call	Bond Future	1,045.4200	1.0454	1,161.2400	1.1612	11.079	0	0	0
2016/03/31	R186	04/08/2016	10.00	Call	Bond Future	6,163.7200	6.1637	6,560.3000	6.5603	6.434	0	0	0
2016/03/31	R186	04/08/2016	8.49	Put	Bond Future	6,517.4300	6.5174	6,112.2300	6.1122	(6.217)	0	0	0
2016/03/31	R197	05/05/2016			Bond Future	294.9258	294.9258	294.9564	294.9564	0.010	0.0000	0.0000	2,130
2016/03/31	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R197	05/05/2016	299.99	Put	Bond Future	5,064.1500	5.0642	5,033.5600	5.0336	(0.604)	0	0	0
2016/03/31	R197	05/05/2016	300.01	Put	Bond Future	5,084.1500	5.0842	5,053.5600	5.0536	(0.602)	0	0	0
2016/03/31	R197	05/05/2016	300.00	Put	Bond Future	5,074.1500	5.0742	5,043.5600	5.0436	(0.603)	0	0	0
2016/03/31	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R197	04/08/2016			Bond Future	294.0929	294.0929	294.1220	294.1220	0.010	0.0000	0.0000	0
2016/03/31	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R197	04/08/2016	293.98	Call	Bond Future	112.9300	0.1129	142.0400	0.1420	25.777	0	0	0
2016/03/31	R197	04/08/2016	293.96	Call	Bond Future	132.9300	0.1329	162.0400	0.1620	21.899	0	0	0
2016/03/31	R197	04/08/2016	293.97	Call	Bond Future	122.9300	0.1229	152.0400	0.1520	23.680	0	0	0
2016/03/31	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R202	05/05/2016	246.99	Put	Bond Future	6,300.1700	6.3002	6,249.2100	6.2492	(0.809)	0	0	0
2016/03/31	R202	05/05/2016			Bond Future	241.6919	241.6919	241.7177	241.7177	0.011	0.0000	0.0000	42,524
2016/03/31	R202	05/05/2016	247.01	Put	Bond Future	6,315.5900	6.3156	6,264.6600	6.2647	(0.806)	0	0	0
2016/03/31	R202	05/05/2016	246.99	Call	Bond Future	1,002.0600	1.0021	976.8900	0.9769	(2.512)	0	0	0
2016/03/31	R202	05/05/2016	247.00	Put	Bond Future	6,307.8800	6.3079	6,256.9400	6.2569	(0.808)	0	0	0
2016/03/31	R202	05/05/2016	247.00	Call	Bond Future	999.7700	0.9998	974.6200	0.9746	(2.516)	0	0	0
2016/03/31	R202	05/05/2016	247.01	Call	Bond Future	997.4800	0.9975	972.3400	0.9723	(2.520)	0	0	0
2016/03/31	R202	04/08/2016	243.25	Call	Bond Future	4,914.2000	4.9142	4,906.4500	4.9064	(0.158)	0	0	0
2016/03/31	R202	04/08/2016			Bond Future	242.8824	242.8824	242.9071	242.9071	0.010	0.0000	0.0000	0
2016/03/31	R202	04/08/2016	243.26	Call	Bond Future	4,909.4200	4.9094	4,901.6600	4.9017	(0.158)	0	0	0
2016/03/31	R202	04/08/2016	243.24	Put	Bond Future	5,276.5600	5.2766	5,244.1100	5.2441	(0.615)	0	0	0
2016/03/31	R202	04/08/2016	243.26	Put	Bond Future	5,287.0000	5.2870	5,254.5300	5.2545	(0.614)	0	0	0
2016/03/31	R202	04/08/2016	243.24	Call	Bond Future	4,918.9800	4.9190	4,911.2400	4.9112	(0.157)	0	0	0
2016/03/31	R202	04/08/2016	243.25	Put	Bond Future	5,281.7800	5.2818	5,249.3200	5.2493	(0.615)	0	0	0
2016/03/31	R203	05/05/2016	7.25	Put	Bond Future	1,094.5300	1.0945	1,007.4500	1.0075	(7.956)	0	0	0
2016/03/31	R203	05/05/2016			Bond Future	8.1080	101.4160	8.0369	101.5054	(0.877)	0.0000	0.0000	53,812
2016/03/31	R203	05/05/2016	7.26	Call	Bond Future	8.7300	0.0087	11.1300	0.0111	27.491	0	0	0
2016/03/31	R203	05/05/2016	7.24	Call	Bond Future	7.8200	0.0078	9.9900	0.0100	27.749	0	0	0
2016/03/31	R203	05/05/2016	7.25	Call	Bond Future	8.2500	0.0083	10.5300	0.0105	27.636	0	0	0
2016/03/31	R203	05/05/2016	7.24	Put	Bond Future	1,106.8600	1.1069	1,019.6700	1.0197	(7.877)	0	0	0
2016/03/31	R203	05/05/2016	7.26	Put	Bond Future	1,082.2600	1.0823	995.3000	0.9953	(8.035)	0	0	0
2016/03/31	R203	04/08/2016	7.26	Call	Bond Future	73.2700	0.0733	83.8800	0.0839	14.481	0	0	0
2016/03/31	R203	04/08/2016			Bond Future	8.2009	103.3554	8.1136	103.4455	(1.064)	0.0000	0.0000	0
2016/03/31	R203	04/08/2016	7.24	Call	Bond Future	70.2100	0.0702	80.4200	0.0804	14.542	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
2016/03/31	R203	04/08/2016	7.25	Call	Bond Future	71.7300	0.0717	82.1300	0.0821	14.499	0	0	0
2016/03/31	R203	04/08/2016	7.24	Put	Bond Future	1,068.9200	1.0689	989.0100	0.9890	(7.476)	0	0	0
2016/03/31	R203	04/08/2016	7.26	Put	Bond Future	1,051.0400	1.0510	971.5300	0.9715	(7.565)	0	0	0
2016/03/31	R203	04/08/2016	7.25	Put	Bond Future	1,059.9700	1.0600	980.2500	0.9803	(7.521)	0	0	0
2016/03/31	R203	03/11/2016	8.86	Call	Bond Future	677.0000	0.6770	732.7300	0.7327	8.232	0	0	0
2016/03/31	R203	03/11/2016			Bond Future	8.3164	101.1596	8.2030	101.2513	(1.364)	0.0000	0.0000	0
2016/03/31	R203	03/11/2016	8.84	Call	Bond Future	665.9200	0.6659	721.1200	0.7211	8.289	0	0	0
2016/03/31	R203	03/11/2016	8.85	Call	Bond Future	671.4500	0.6714	726.9200	0.7269	8.261	0	0	0
2016/03/31	R203	03/11/2016	8.84	Put	Bond Future	244.7600	0.2448	208.3500	0.2084	(14.876)	0	0	0
2016/03/31	R203	03/11/2016	8.86	Put	Bond Future	239.8000	0.2398	203.9200	0.2039	(14.962)	0	0	0
2016/03/31	R203	03/11/2016	8.85	Put	Bond Future	242.2700	0.2423	206.1300	0.2061	(14.917)	0	0	0
2016/03/31	R204	05/05/2016	7.75	Call	Bond Future	36.8300	0.0368	44.6000	0.0446	21.097	0	0	0
2016/03/31	R204	05/05/2016			Bond Future	8.4814	101.9591	8.4230	102.0929	(0.689)	0.0000	0.0000	33,783
2016/03/31	R204	05/05/2016	7.76	Call	Bond Future	38.6100	0.0386	46.6700	0.0467	20.875	0	0	0
2016/03/31	R204	05/05/2016	7.74	Put	Bond Future	1,749.5600	1.7496	1,623.0900	1.6231	(7.229)	0	0	0
2016/03/31	R204	05/05/2016	7.76	Put	Bond Future	1,706.2300	1.7062	1,580.4700	1.5805	(7.371)	0	0	0
2016/03/31	R204	05/05/2016	7.74	Call	Bond Future	35.2100	0.0352	42.5600	0.0426	20.875	0	0	0
2016/03/31	R204	05/05/2016	7.75	Put	Bond Future	1,727.8100	1.7278	1,601.7600	1.6018	(7.295)	0	0	0
2016/03/31	R204	04/08/2016			Bond Future	8.5759	99.8674	8.5110	100.0029	(0.757)	0.0000	0.0000	0
2016/03/31	R204	04/08/2016	7.74	Put	Bond Future	1,966.1000	1.9661	1,847.0700	1.8471	(6.054)	0	0	0
2016/03/31	R204	04/08/2016	7.76	Put	Bond Future	1,931.6400	1.9316	1,813.2400	1.8132	(6.130)	0	0	0
2016/03/31	R204	04/08/2016	7.74	Call	Bond Future	203.8000	0.2038	220.2100	0.2202	8.052	0	0	0
2016/03/31	R204	04/08/2016	7.75	Put	Bond Future	1,948.7600	1.9488	1,830.0300	1.8300	(6.093)	0	0	0
2016/03/31	R204	04/08/2016	7.75	Call	Bond Future	207.7700	0.2078	224.4800	0.2245	8.043	0	0	0
2016/03/31	R204	04/08/2016	7.76	Call	Bond Future	211.9600	0.2120	229.0000	0.2290	8.039	0	0	0
2016/03/31	R204	03/11/2016			Bond Future	8.6680	101.7773	8.5950	101.9151	(0.843)	0.0000	0.0000	0
2016/03/31	R204	03/11/2016	9.21	Put	Bond Future	591.3200	0.5913	529.5000	0.5295	(10.455)	0	0	0
2016/03/31	R204	03/11/2016	9.23	Put	Bond Future	579.2600	0.5793	518.2600	0.5183	(10.531)	0	0	0
2016/03/31	R204	03/11/2016	9.22	Put	Bond Future	585.1200	0.5851	523.7100	0.5237	(10.495)	0	0	0
2016/03/31	R204	03/11/2016	9.22	Call	Bond Future	1,617.7500	1.6178	1,694.1400	1.6941	4.722	0	0	0
2016/03/31	R204	03/11/2016	9.21	Call	Bond Future	1,605.3600	1.6054	1,681.3400	1.6813	4.733	0	0	0
2016/03/31	R204	03/11/2016	9.23	Call	Bond Future	1,630.4700	1.6305	1,707.2700	1.7073	4.710	0	0	0
2016/03/31	R207	05/05/2016	7.86	Put	Bond Future	2,481.6800	2.4817	2,328.4300	2.3284	(6.175)	0	0	0
2016/03/31	R207	05/05/2016			Bond Future	8.6572	97.9362	8.6046	98.0949	(0.607)	0.0000	0.0000	67,356
2016/03/31	R207	05/05/2016	7.85	Put	Bond Future	2,510.9500	2.5109	2,357.3800	2.3574	(6.116)	0	0	0
2016/03/31	R207	05/05/2016	7.56	Put	Bond Future	3,387.7500	3.3877	3,229.9100	3.2299	(4.659)	0	0	0
2016/03/31	R207	05/05/2016	7.84	Put	Bond Future	2,540.3000	2.5403	2,386.4200	2.3864	(6.058)	0	0	0
2016/03/31	R207	05/05/2016	7.56	Call	Bond Future	9.3100	0.0093	10.1000	0.0101	8.485	0	0	43
2016/03/31	R207	05/05/2016	7.85	Call	Bond Future	39.4500	0.0394	44.5100	0.0445	12.826	0	0	0
2016/03/31	R207	05/05/2016	7.86	Call	Bond Future	41.2700	0.0413	46.6500	0.0467	13.036	0	0	0
2016/03/31	R207	05/05/2016	7.84	Call	Bond Future	37.6900	0.0377	42.4400	0.0424	12.603	0	0	0
2016/03/31	R207	04/08/2016			Bond Future	8.7414	96.1645	8.6847	96.3253	(0.649)	0.0000	0.0000	0
2016/03/31	R207	04/08/2016	7.99	Put	Bond Future	2,504.4700	2.5045	2,371.9700	2.3720	(5.291)	0	0	0
2016/03/31	R207	04/08/2016	8.01	Put	Bond Future	2,459.2800	2.4593	2,328.0400	2.3280	(5.337)	0	0	0
2016/03/31	R207	04/08/2016	8.00	Put	Bond Future	2,481.6600	2.4817	2,349.9600	2.3500	(5.307)	0	0	0
2016/03/31	R207	04/08/2016	8.01	Call	Bond Future	360.4200	0.3604	389.9300	0.3899	8.188	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
2016/03/31	R207	04/08/2016	7.99	Call	Bond Future	347.4300	0.3474	375.6800	0.3757	8.131	0	0	0
2016/03/31	R207	04/08/2016	8.00	Call	Bond Future	353.7100	0.3537	382.7600	0.3828	8.213	0	0	0
2016/03/31	R207	02/02/2017	9.24	Call	Bond Future	2,107.4500	2.1075	2,191.2700	2.1913	3.977	0	0	0
2016/03/31	R207	02/02/2017			Bond Future	8.8532	96.3847	8.7871	96.5483	(0.746)	0.0000	0.0000	0
2016/03/31	R207	02/02/2017	8.91	Call	Bond Future	1,646.4400	1.6464	1,713.0500	1.7131	4.046	0	0	62
2016/03/31	R207	02/02/2017	9.22	Call	Bond Future	2,077.8800	2.0779	2,160.5400	2.1605	3.978	0	0	0
2016/03/31	R207	02/02/2017	9.23	Call	Bond Future	2,092.8100	2.0928	2,175.8800	2.1759	3.969	0	0	0
2016/03/31	R207	02/02/2017	8.91	Put	Bond Future	1,506.0600	1.5061	1,409.1300	1.4091	(6.436)	0	0	0
2016/03/31	R207	02/02/2017	9.22	Put	Bond Future	1,175.9100	1.1759	1,095.0300	1.0950	(6.878)	0	0	0
2016/03/31	R207	02/02/2017	9.24	Put	Bond Future	1,156.6100	1.1566	1,076.8900	1.0769	(6.893)	0	0	0
2016/03/31	R207	02/02/2017	9.23	Put	Bond Future	1,166.4000	1.1664	1,085.9300	1.0859	(6.899)	0	0	0
2016/03/31	R208	05/05/2016	7.99	Call	Bond Future	63.8600	0.0639	72.3500	0.0724	13.295	0	0	0
2016/03/31	R208	05/05/2016	8.00	Put	Bond Future	2,928.9600	2.9290	2,724.9400	2.7249	(6.966)	0	0	0
2016/03/31	R208	05/05/2016			Bond Future	8.7549	92.8857	8.6978	93.0986	(0.652)	0.0000	0.0000	46,771
2016/03/31	R208	05/05/2016	8.00	Call	Bond Future	66.6500	0.0667	75.5200	0.0755	13.308	0	0	0
2016/03/31	R208	05/05/2016	8.01	Call	Bond Future	69.6200	0.0696	78.9000	0.0789	13.330	0	0	0
2016/03/31	R208	05/05/2016	7.99	Put	Bond Future	2,964.8000	2.9648	2,760.4000	2.7604	(6.894)	0	0	0
2016/03/31	R208	05/05/2016	8.01	Put	Bond Future	2,893.3100	2.8933	2,689.7000	2.6897	(7.037)	0	0	0
2016/03/31	R208	04/08/2016	8.01	Put	Bond Future	3,368.3000	3.3683	3,176.9300	3.1769	(5.682)	0	0	0
2016/03/31	R208	04/08/2016			Bond Future	8.8239	94.6619	8.7633	94.8780	(0.686)	0.0000	0.0000	0
2016/03/31	R208	04/08/2016	8.00	Put	Bond Future	3,397.6700	3.3977	3,205.8200	3.2058	(5.647)	0	0	0
2016/03/31	R208	04/08/2016	7.99	Call	Bond Future	397.7000	0.3977	421.4900	0.4215	5.982	0	0	0
2016/03/31	R208	04/08/2016	8.00	Call	Bond Future	404.9300	0.4049	429.1900	0.4292	5.991	0	0	0
2016/03/31	R208	04/08/2016	8.01	Call	Bond Future	412.5900	0.4126	437.3300	0.4373	5.996	0	0	0
2016/03/31	R208	04/08/2016	7.99	Put	Bond Future	3,427.4800	3.4275	3,235.1600	3.2352	(5.611)	0	0	0
2016/03/31	R208	03/11/2016	9.59	Put	Bond Future	915.6700	0.9157	836.7400	0.8367	(8.620)	0	0	0
2016/03/31	R208	03/11/2016			Bond Future	8.8892	93.0692	8.8247	93.2892	(0.726)	0.0000	0.0000	0
2016/03/31	R208	03/11/2016	9.58	Put	Bond Future	925.3900	0.9254	845.8700	0.8459	(8.593)	0	0	0
2016/03/31	R208	03/11/2016	9.57	Call	Bond Future	3,218.5500	3.2186	3,358.4600	3.3585	4.347	0	0	0
2016/03/31	R208	03/11/2016	9.58	Call	Bond Future	3,241.5100	3.2415	3,382.0100	3.3820	4.334	0	0	0
2016/03/31	R208	03/11/2016	9.59	Call	Bond Future	3,264.7900	3.2648	3,405.8800	3.4059	4.322	0	0	0
2016/03/31	R208	03/11/2016	9.57	Put	Bond Future	935.4500	0.9355	855.3400	0.8553	(8.564)	0	0	0
2016/03/31	R209	05/05/2016			Bond Future	9.7679	70.0586	9.7016	70.4982	(0.679)	0.0000	0.0000	29,682
2016/03/31	R209	05/05/2016	9.00	Call	Bond Future	173.7700	0.1738	206.3900	0.2064	18.772	0	0	6,700
2016/03/31	R209	05/05/2016	8.25	Put	Bond Future	11,231.4200	11.2314	10,792.7800	10.7928	(3.905)	0	0	0
2016/03/31	R209	05/05/2016	8.99	Put	Bond Future	5,602.7100	5.6027	5,194.5900	5.1946	(7.284)	0	0	0
2016/03/31	R209	05/05/2016	9.01	Put	Bond Future	5,468.1300	5.4681	5,062.2700	5.0623	(7.422)	0	0	0
2016/03/31	R209	05/05/2016	9.00	Put	Bond Future	5,535.1700	5.5352	5,128.1600	5.1282	(7.353)	0	0	0
2016/03/31	R209	05/05/2016	9.01	Call	Bond Future	180.5500	0.1805	214.3200	0.2143	18.704	0	0	0
2016/03/31	R209	05/05/2016	8.25	Call	Bond Future	4.8400	0.0048	5.8300	0.0058	20.455	0	0	6,700
2016/03/31	R209	05/05/2016	8.99	Call	Bond Future	167.3800	0.1674	198.8900	0.1989	18.825	0	0	0
2016/03/31	R209	04/08/2016	9.70	Put	Bond Future	0.0000	0.0000	3,158.8300	3.1588	100.000	0	0	250
2016/03/31	R209	04/08/2016	9.26	Call	Bond Future	1,484.5900	1.4846	1,608.5200	1.6085	8.348	0	0	0
2016/03/31	R209	04/08/2016			Bond Future	9.8228	71.3983	9.7547	71.8457	(0.694)	0.0000	0.0000	190
2016/03/31	R209	04/08/2016	9.40	Put	Bond Future	0.0000	0.0000	4,344.3600	4.3444	100.000	0	0	0
2016/03/31	R209	04/08/2016	9.60	Put	Bond Future	3,796.7200	3.7967	3,524.1200	3.5241	(7.180)	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
2016/03/31	R209	04/08/2016	10.60	Call	Bond Future	5,975.7300	5.9757	6,296.5000	6.2965	5.368	0	0	5,760
2016/03/31	R209	04/08/2016	9.24	Call	Bond Future	1,442.6800	1.4427	1,563.8000	1.5638	8.395	0	0	0
2016/03/31	R209	04/08/2016	9.70	Call	Bond Future	0.0000	0.0000	2,797.0100	2.7970	100.000	0	0	0
2016/03/31	R209	04/08/2016	10.29	Call	Bond Future	0.0000	0.0000	4,963.3400	4.9633	100.000	0	0	0
2016/03/31	R209	04/08/2016	9.25	Call	Bond Future	1,463.6100	1.4636	1,586.1300	1.5861	8.371	0	0	0
2016/03/31	R209	04/08/2016	9.40	Call	Bond Future	0.0000	0.0000	1,944.0800	1.9441	100.000	0	0	250
2016/03/31	R209	04/08/2016	10.60	Put	Bond Future	1,175.4200	1.1754	1,048.8000	1.0488	(10.772)	0	0	0
2016/03/31	R209	04/08/2016	9.24	Put	Bond Future	5,414.7500	5.4148	5,088.4800	5.0885	(6.026)	0	0	0
2016/03/31	R209	04/08/2016	9.60	Call	Bond Future	2,317.9300	2.3179	2,492.7200	2.4927	7.541	0	0	5,760
2016/03/31	R209	04/08/2016	9.26	Put	Bond Future	5,314.6600	5.3147	4,991.2000	4.9912	(6.086)	0	0	0
2016/03/31	R209	04/08/2016	9.25	Put	Bond Future	5,364.6300	5.3646	5,039.7600	5.0398	(6.056)	0	0	0
2016/03/31	R209	04/08/2016	10.29	Put	Bond Future	0.0000	0.0000	1,566.3900	1.5664	100.000	0	0	250
2016/03/31	R209	03/11/2016	10.26	Call	Bond Future	5,190.9900	5.1910	5,447.6700	5.4477	4.945	0	0	0
2016/03/31	R209	03/11/2016			Bond Future	9.8746	69.6128	9.8045	70.0686	(0.710)	0.0000	0.0000	0
2016/03/31	R209	03/11/2016	10.24	Call	Bond Future	5,117.5700	5.1176	5,371.9200	5.3719	4.970	0	0	0
2016/03/31	R209	03/11/2016	10.25	Call	Bond Future	5,154.2300	5.1542	5,409.7500	5.4098	4.957	0	0	0
2016/03/31	R209	03/11/2016	10.24	Put	Bond Future	2,814.6300	2.8146	2,613.1600	2.6132	(7.158)	0	0	0
2016/03/31	R209	03/11/2016	10.25	Put	Bond Future	2,789.9400	2.7899	2,589.6400	2.5896	(7.179)	0	0	0
2016/03/31	R209	03/11/2016	10.26	Put	Bond Future	2,765.4500	2.7655	2,566.3100	2.5663	(7.201)	0	0	0
2016/03/31	R210	05/05/2016			Bond Future	181.3128	181.3128	181.3319	181.3319	0.011	0.0000	0.0000	1,441
2016/03/31	R210	05/05/2016	184.99	Put	Bond Future	3,677.2200	3.6772	3,658.0700	3.6581	(0.521)	0	0	0
2016/03/31	R210	05/05/2016	185.00	Put	Bond Future	3,687.2200	3.6872	3,668.0700	3.6681	(0.519)	0	0	0
2016/03/31	R210	05/05/2016	185.01	Put	Bond Future	3,697.2200	3.6972	3,678.0700	3.6781	(0.518)	0	0	0
2016/03/31	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R210	04/08/2016			Bond Future	184.7947	184.7947	184.8130	184.8130	0.010	0.0000	0.0000	0
2016/03/31	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R210	04/08/2016	181.50	Call	Bond Future	3,294.7400	3.2947	3,312.9800	3.3130	0.554	0	0	0
2016/03/31	R210	04/08/2016	181.52	Call	Bond Future	3,274.7400	3.2747	3,292.9800	3.2930	0.557	0	0	0
2016/03/31	R210	04/08/2016	181.51	Call	Bond Future	3,284.7400	3.2847	3,302.9800	3.3030	0.555	0	0	0
2016/03/31	R211	05/05/2016	139.01	Put	Bond Future	1,349.0700	1.3491	1,226.7400	1.2267	(9.068)	0	0	0
2016/03/31	R211	05/05/2016			Bond Future	137.6609	137.6609	137.7833	137.7833	0.089	0.0000	0.0000	62
2016/03/31	R211	05/05/2016	139.00	Put	Bond Future	1,339.0700	1.3391	1,216.7400	1.2167	(9.135)	0	0	0
2016/03/31	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R211	05/05/2016	138.99	Put	Bond Future	1,329.0700	1.3291	1,206.7400	1.2067	(9.204)	0	0	0
2016/03/31	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R211	04/08/2016			Bond Future	138.5450	138.5450	138.6686	138.6686	0.089	0.0000	0.0000	0
2016/03/31	R211	04/08/2016	137.09	Call	Bond Future	1,454.9700	1.4550	1,578.6200	1.5786	8.498	0	0	0
2016/03/31	R211	04/08/2016	137.07	Call	Bond Future	1,474.9700	1.4750	1,598.6200	1.5986	8.383	0	0	0
2016/03/31	R211	04/08/2016	137.08	Call	Bond Future	1,464.9700	1.4650	1,588.6200	1.5886	8.440	0	0	0
2016/03/31	R211	04/08/2016	137.07	Put	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
2016/03/31	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R212	05/05/2016			Bond Future	143.0926	143.0926	143.3378	143.3378	0.171	0.0000	0.0000	3,488
2016/03/31	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R212	05/05/2016	144.99	Put	Bond Future	1,897.4400	1.8974	1,652.2300	1.6522	(12.923)	0	0	0
2016/03/31	R212	05/05/2016	145.01	Put	Bond Future	1,917.4400	1.9174	1,672.2300	1.6722	(12.788)	0	0	0
2016/03/31	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R212	05/05/2016	145.00	Put	Bond Future	1,907.4400	1.9074	1,662.2300	1.6622	(12.855)	0	0	0
2016/03/31	R212	04/08/2016	142.43	Call	Bond Future	1,479.1000	1.4791	1,728.0000	1.7280	16.828	0	0	0
2016/03/31	R212	04/08/2016			Bond Future	143.9091	143.9091	144.1580	144.1580	0.173	0.0000	0.0000	0
2016/03/31	R212	04/08/2016	142.44	Call	Bond Future	1,469.1000	1.4691	1,718.0000	1.7180	16.942	0	0	0
2016/03/31	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/31	R212	04/08/2016	142.42	Call	Bond Future	1,489.1000	1.4891	1,738.0000	1.7380	16.715	0	0	0
2016/03/31	R213	05/05/2016	8.74	Put	Bond Future	6,229.8600	6.2299	5,900.9400	5.9009	(5.280)	0	0	0
2016/03/31	R213	05/05/2016	8.76	Put	Bond Future	6,091.9200	6.0919	5,764.1000	5.7641	(5.381)	0	0	0
2016/03/31	R213	05/05/2016			Bond Future	9.6133	80.9286	9.5620	81.2703	(0.533)	0.0000	0.0000	47,458
2016/03/31	R213	05/05/2016	8.75	Put	Bond Future	6,160.7000	6.1607	5,832.3100	5.8323	(5.330)	0	0	0
2016/03/31	R213	05/05/2016	8.74	Call	Bond Future	112.1100	0.1121	124.8600	0.1249	11.373	0	0	0
2016/03/31	R213	05/05/2016	8.75	Call	Bond Future	116.7000	0.1167	129.9800	0.1300	11.380	0	0	0
2016/03/31	R213	05/05/2016	8.76	Call	Bond Future	121.5800	0.1216	135.4300	0.1354	11.392	0	0	0
2016/03/31	R213	04/08/2016			Bond Future	9.6686	82.4762	9.6158	82.8236	(0.546)	0.0000	0.0000	462
2016/03/31	R213	04/08/2016	8.99	Put	Bond Future	5,870.2600	5.8703	5,593.8600	5.5939	(4.708)	0	0	0
2016/03/31	R213	04/08/2016	9.01	Put	Bond Future	5,766.0800	5.7661	5,491.6200	5.4916	(4.760)	0	0	0
2016/03/31	R213	04/08/2016	9.00	Put	Bond Future	5,818.0300	5.8180	5,542.6000	5.5426	(4.734)	0	0	0
2016/03/31	R213	04/08/2016	9.01	Call	Bond Future	1,271.1600	1.2712	1,344.1000	1.3441	5.738	0	0	0
2016/03/31	R213	04/08/2016	8.99	Call	Bond Future	1,233.2800	1.2333	1,304.2800	1.3043	5.757	0	0	0
2016/03/31	R213	04/08/2016	9.00	Call	Bond Future	1,252.1200	1.2521	1,324.0900	1.3241	5.748	0	0	0
2016/03/31	R213	03/11/2016			Bond Future	9.7238	80.5022	9.6694	80.8561	(0.559)	0.0000	0.0000	0
2016/03/31	R213	03/11/2016	10.18	Put	Bond Future	2,536.2100	2.5362	2,414.2500	2.4143	(4.809)	0	0	0
2016/03/31	R213	03/11/2016	10.20	Put	Bond Future	2,490.0400	2.4900	2,369.9800	2.3700	(4.822)	0	0	0
2016/03/31	R213	03/11/2016	10.18	Call	Bond Future	5,418.0700	5.4181	5,650.0000	5.6500	4.281	0	0	0
2016/03/31	R213	03/11/2016	10.19	Put	Bond Future	2,513.0300	2.5130	2,391.9100	2.3919	(4.820)	0	0	0
2016/03/31	R213	03/11/2016	10.19	Call	Bond Future	5,456.3800	5.4564	5,689.1500	5.6891	4.266	0	0	0
2016/03/31	R213	03/11/2016	10.20	Call	Bond Future	5,494.8000	5.4948	5,728.6300	5.7286	4.255	0	0	0
2016/03/31	R214	05/05/2016	9.01	Call	Bond Future	127.4700	0.1275	141.0500	0.1411	10.653	0	0	0
2016/03/31	R214	05/05/2016	9.30	Put	Bond Future	4,451.3700	4.4514	4,174.6300	4.1746	(6.217)	0	0	0
2016/03/31	R214	05/05/2016			Bond Future	9.8722	70.2165	9.8261	70.5313	(0.467)	0.0000	0.0000	32,449
2016/03/31	R214	05/05/2016	8.99	Call	Bond Future	117.5100	0.1175	130.0300	0.1300	10.654	0	0	0
2016/03/31	R214	05/05/2016	9.00	Call	Bond Future	122.3300	0.1223	135.3700	0.1354	10.660	0	0	0
2016/03/31	R214	05/05/2016	8.99	Put	Bond Future	6,578.2000	6.5782	6,275.9800	6.2760	(4.594)	0	0	0
2016/03/31	R214	05/05/2016	9.01	Put	Bond Future	6,430.8600	6.4309	6,129.7000	6.1297	(4.683)	0	0	0
2016/03/31	R214	05/05/2016	9.30	Call	Bond Future	370.2200	0.3702	408.2200	0.4082	10.264	0	0	0
2016/03/31	R214	05/05/2016	9.00	Put	Bond Future	6,504.3000	6.5043	6,202.6000	6.2026	(4.638)	0	0	0

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2016/03/31	R214	04/08/2016	9.25	Put	Bond Future	6,118.6700		6.1187	5,888.7100	5.8887	(3.758)	0	0	0
2016/03/31	R214	04/08/2016	11.30	Call	Bond Future	8,860.0000		8.8600	9,129.6200	9.1296	3.043	0	0	5,800
2016/03/31	R214	04/08/2016	9.24	Call	Bond Future	1,287.9000		1.2879	1,376.2400	1.3762	6.859	0	0	0
2016/03/31	R214	04/08/2016			Bond Future	9.9254		71.5593	9.8781	71.8794	(0.477)	0.0000	0.0000	0
2016/03/31	R214	04/08/2016	9.30	Call	Bond Future	1,408.2900		1.4083	1,503.4900	1.5035	6.760	0	0	1,300
2016/03/31	R214	04/08/2016	8.55	Put	Bond Future	10,799.7800		10.7998	10,503.9700	10.5040	(2.739)	0	0	0
2016/03/31	R214	04/08/2016	9.25	Call	Bond Future	1,306.9000		1.3069	1,396.9700	1.3970	6.892	0	0	0
2016/03/31	R214	04/08/2016	11.30	Put	Bond Future	551.4100		0.5514	501.0000	0.5010	(9.142)	0	0	0
2016/03/31	R214	04/08/2016	10.30	Put	Bond Future	2,005.6000		2.0056	1,906.2600	1.9063	(4.953)	0	0	0
2016/03/31	R214	04/08/2016	9.26	Call	Bond Future	1,326.8100		1.3268	1,417.8900	1.4179	6.865	0	0	0
2016/03/31	R214	04/08/2016	9.30	Put	Bond Future	5,845.1100		5.8451	5,620.2800	5.6203	(3.846)	0	0	0
2016/03/31	R214	04/08/2016	8.55	Call	Bond Future	393.2400		0.3932	417.4600	0.4175	6.159	0	0	1,300
2016/03/31	R214	04/08/2016	9.24	Put	Bond Future	6,175.0400		6.1750	5,943.3500	5.9434	(3.752)	0	0	0
2016/03/31	R214	04/08/2016	10.30	Call	Bond Future	4,453.3600		4.4534	4,674.0500	4.6740	4.956	0	0	5,800
2016/03/31	R214	04/08/2016	9.26	Put	Bond Future	6,063.3400		6.0633	5,834.3900	5.8344	(3.776)	0	0	0
2016/03/31	R214	03/11/2016	10.35	Put	Bond Future	2,891.9000		2.8919	2,790.6300	2.7906	(3.502)	0	0	0
2016/03/31	R214	03/11/2016			Bond Future	9.9782		69.6302	9.9296	69.9563	(0.488)	0.0000	0.0000	0
2016/03/31	R214	03/11/2016	10.34	Put	Bond Future	2,917.3900		2.9174	2,815.3900	2.8154	(3.496)	0	0	0
2016/03/31	R214	03/11/2016	10.35	Call	Bond Future	5,300.4800		5.3005	5,525.2300	5.5252	4.240	0	0	0
2016/03/31	R214	03/11/2016	10.33	Call	Bond Future	5,225.7200		5.2257	5,449.0000	5.4490	4.273	0	0	0
2016/03/31	R214	03/11/2016	10.34	Call	Bond Future	5,263.0500		5.2630	5,487.0700	5.4871	4.256	0	0	0
2016/03/31	R214	03/11/2016	10.33	Put	Bond Future	2,943.0900		2.9431	2,840.3500	2.8404	(3.491)	0	0	0
2016/03/31	R248	05/05/2016			Bond Future	9.9432		90.2253	9.8971	90.6245	(0.464)	0.0000	0.0000	62,502
2016/03/31	R248	05/05/2016	8.99	Put	Bond Future	9,059.4100		9.0594	8,672.2000	8.6722	(4.274)	0	0	0
2016/03/31	R248	05/05/2016	9.01	Put	Bond Future	8,865.2800		8.8653	8,479.3200	8.4793	(4.354)	0	0	0
2016/03/31	R248	05/05/2016	8.99	Call	Bond Future	111.6100		0.1116	123.6600	0.1237	10.797	0	0	0
2016/03/31	R248	05/05/2016	9.00	Put	Bond Future	8,962.1600		8.9622	8,575.4800	8.5755	(4.315)	0	0	0
2016/03/31	R248	05/05/2016	9.00	Call	Bond Future	116.4500		0.1164	129.0300	0.1290	10.803	0	0	0
2016/03/31	R248	05/05/2016	9.01	Call	Bond Future	121.4700		0.1215	134.7700	0.1348	10.949	0	0	0
2016/03/31	R248	04/08/2016			Bond Future	9.9990		91.9506	9.9516	92.3567	(0.475)	0.0000	0.0000	0
2016/03/31	R248	04/08/2016	9.25	Call	Bond Future	1,492.6700		1.4927	1,603.3500	1.6034	7.415	0	0	0
2016/03/31	R248	04/08/2016	9.24	Put	Bond Future	8,391.4700		8.3915	8,093.9000	8.0939	(3.546)	0	0	0
2016/03/31	R248	04/08/2016	9.26	Put	Bond Future	8,242.9900		8.2430	7,948.6800	7.9487	(3.570)	0	0	0
2016/03/31	R248	04/08/2016	9.25	Put	Bond Future	8,316.5700		8.3166	8,021.1700	8.0212	(3.552)	0	0	0
2016/03/31	R248	04/08/2016	9.26	Call	Bond Future	1,516.3200		1.5163	1,628.0900	1.6281	7.371	0	0	0
2016/03/31	R248	04/08/2016	9.24	Call	Bond Future	1,470.1600		1.4702	1,578.6700	1.5787	7.381	0	0	0
2016/03/31	R248	03/11/2016	10.38	Call	Bond Future	6,521.1300		6.5211	6,751.9400	6.7519	3.539	0	0	0
2016/03/31	R248	03/11/2016			Bond Future	10.0545		89.2700	10.0056	89.6836	(0.486)	0.0000	0.0000	0
2016/03/31	R248	03/11/2016	10.39	Call	Bond Future	6,567.8100		6.5678	6,799.6700	6.7997	3.530	0	0	0
2016/03/31	R248	03/11/2016	10.37	Put	Bond Future	3,883.7800		3.8838	3,699.9800	3.7000	(4.733)	0	0	0
2016/03/31	R248	03/11/2016	10.39	Put	Bond Future	3,817.2100		3.8172	3,635.4900	3.6355	(4.761)	0	0	0
2016/03/31	R248	03/11/2016	10.37	Call	Bond Future	6,474.8100		6.4748	6,704.5900	6.7046	3.549	0	0	0
2016/03/31	R248	03/11/2016	10.38	Put	Bond Future	3,850.2400		3.8502	3,667.4700	3.6675	(4.747)	0	0	0

Total

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