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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/04/2016 TO 05/04/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	2025	05/05/2016			Bond Future	124.3694	124.3694	124.3823	124.3823	0.010	0.0000	0.0000	4,532
2016/04/05	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2025	05/05/2016	125.99	Put	Bond Future	1,620.5800	1.6206	1,607.7400	1.6077	(0.792)	0	0	0
2016/04/05	2025	05/05/2016	126.01	Put	Bond Future	1,640.5800	1.6406	1,627.7400	1.6277	(0.783)	0	0	0
2016/04/05	2025	05/05/2016	126.00	Put	Bond Future	1,630.5800	1.6306	1,617.7400	1.6177	(0.787)	0	0	0
2016/04/05	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2025	04/08/2016			Bond Future	125.4870	125.4870	125.5000	125.5000	0.010	0.0000	0.0000	0
2016/04/05	2025	04/08/2016	123.86	Call	Bond Future	1,627.0200	1.6270	1,640.0500	1.6400	0.801	0	0	0
2016/04/05	2025	04/08/2016	123.87	Call	Bond Future	1,617.0200	1.6170	1,630.0500	1.6300	0.806	0	0	0
2016/04/05	2025	04/08/2016	123.85	Call	Bond Future	1,637.0200	1.6370	1,650.0500	1.6500	0.796	0	0	0
2016/04/05	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2030	05/05/2016	8.99	Put	Bond Future	4,135.3800	4.1354	4,964.0900	4.9641	20.040	0	0	0
2016/04/05	2030	05/05/2016	9.01	Put	Bond Future	3,988.0900	3.9881	4,816.8000	4.8168	20.780	0	0	0
2016/04/05	2030	05/05/2016			Bond Future	9.5692	90.3222	9.6899	89.4935	1.261	0.0000	0.0000	17,364
2016/04/05	2030	05/05/2016	9.00	Put	Bond Future	4,061.6900	4.0617	4,890.4000	4.8904	20.403	0	0	0
2016/04/05	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2030	04/08/2016	10.17	Call	Bond Future	3,556.8100	3.5568	2,712.1700	2.7122	(23.747)	0	0	0
2016/04/05	2030	04/08/2016			Bond Future	9.6322	88.0386	9.7571	87.1940	1.297	0.0000	0.0000	0
2016/04/05	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2032	05/05/2016			Bond Future	9.7135	89.1557	9.8342	88.2799	1.242	0.0000	0.0000	9,481
2016/04/05	2032	05/05/2016	8.99	Put	Bond Future	5,705.2300	5.7052	6,506.2400	6.5062	14.040	0	0	0
2016/04/05	2032	05/05/2016	9.01	Put	Bond Future	5,560.1200	5.5601	6,355.6900	6.3557	14.309	0	0	0
2016/04/05	2032	05/05/2016	9.00	Put	Bond Future	5,632.5000	5.6325	6,430.8300	6.4308	14.174	0	0	0
2016/04/05	2032	05/05/2016	9.01	Call	Bond Future	185.5900	0.1856	105.3000	0.1053	(43.262)	0	0	0
2016/04/05	2032	05/05/2016	8.99	Call	Bond Future	171.0000	0.1710	96.1500	0.0962	(43.772)	0	0	0
2016/04/05	2032	05/05/2016	9.00	Call	Bond Future	178.1700	0.1782	100.6400	0.1006	(43.515)	0	0	0
2016/04/05	2032	04/08/2016	9.01	Call	Bond Future	1,132.1200	1.1321	914.1600	0.9142	(19.252)	0	0	0
2016/04/05	2032	04/08/2016			Bond Future	9.7755	90.8582	9.9001	89.9655	1.275	0.0000	0.0000	76
2016/04/05	2032	04/08/2016	8.99	Call	Bond Future	1,096.2800	1.0963	883.6600	0.8837	(19.395)	0	0	0
2016/04/05	2032	04/08/2016	9.00	Call	Bond Future	1,113.7700	1.1138	898.5200	0.8985	(19.326)	0	0	0
2016/04/05	2032	04/08/2016	8.99	Put	Bond Future	7,044.4500	7.0445	7,724.5100	7.7245	9.654	0	0	0
2016/04/05	2032	04/08/2016	9.01	Put	Bond Future	6,921.6600	6.9217	7,596.3800	7.5964	9.748	0	0	0
2016/04/05	2032	04/08/2016	9.00	Put	Bond Future	6,982.5700	6.9826	7,660.0000	7.6600	9.702	0	0	0

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2016/04/05	2032	03/11/2016			Bond Future	9.8341	88.4344	9.9629	87.5236	1.310	0.0000	0.0000	0
2016/04/05	2032	03/11/2016	10.28	Put	Bond Future	2,792.2500	2.7923	3,126.0300	3.1260	11.954	0	0	0
2016/04/05	2032	03/11/2016	10.30	Put	Bond Future	2,741.2500	2.7413	3,070.5700	3.0706	12.013	0	0	0
2016/04/05	2032	03/11/2016	10.29	Put	Bond Future	2,766.6500	2.7667	3,098.2000	3.0982	11.984	0	0	0
2016/04/05	2032	03/11/2016	10.30	Call	Bond Future	5,970.6700	5.9707	5,389.2100	5.3892	(9.739)	0	0	0
2016/04/05	2032	03/11/2016	10.28	Call	Bond Future	5,886.6800	5.8867	5,309.6800	5.3097	(9.802)	0	0	0
2016/04/05	2032	03/11/2016	10.29	Call	Bond Future	5,928.6100	5.9286	5,349.3800	5.3494	(9.770)	0	0	0
2016/04/05	2033	05/05/2016			Bond Future	103.9836	103.9836	104.2944	104.2944	0.299	0.0000	0.0000	1,032
2016/04/05	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2033	05/05/2016	102.40	Call	Bond Future	1,583.5700	1.5836	1,894.3800	1.8944	19.627	0	0	0
2016/04/05	2033	05/05/2016	102.41	Call	Bond Future	1,573.5700	1.5736	1,884.3800	1.8844	19.752	0	0	0
2016/04/05	2033	05/05/2016	102.39	Call	Bond Future	1,593.5700	1.5936	1,904.3800	1.9044	19.504	0	0	0
2016/04/05	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2033	04/08/2016	104.99	Call	Bond Future	987.9100	0.9879	1,304.6100	1.3046	32.058	0	0	0
2016/04/05	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2033	04/08/2016			Bond Future	105.9779	105.9779	106.2946	106.2946	0.299	0.0000	0.0000	1,564
2016/04/05	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2033	04/08/2016	105.00	Call	Bond Future	977.9100	0.9779	1,294.6100	1.2946	32.385	0	0	0
2016/04/05	2033	04/08/2016	105.01	Call	Bond Future	967.9100	0.9679	1,284.6100	1.2846	32.720	0	0	0
2016/04/05	2037	05/05/2016	8.99	Call	Bond Future	99.4600	0.0995	52.5900	0.0526	(47.124)	0	0	0
2016/04/05	2037	05/05/2016	9.00	Put	Bond Future	7,395.1000	7.3951	8,293.4800	8.2935	12.148	0	0	0
2016/04/05	2037	05/05/2016	9.67	Call	Bond Future	1,115.6300	1.1156	774.8000	0.7748	(30.550)	0	0	500
2016/04/05	2037	05/05/2016			Bond Future	9.8640	90.3614	9.9846	89.4143	1.223	0.0000	0.0000	39,888
2016/04/05	2037	05/05/2016	9.00	Call	Bond Future	104.0000	0.1040	55.2500	0.0553	(46.875)	0	0	0
2016/04/05	2037	05/05/2016	9.67	Put	Bond Future	2,674.3200	2.6743	3,280.6200	3.2806	22.671	0	0	0
2016/04/05	2037	05/05/2016	9.01	Call	Bond Future	108.8400	0.1088	58.1000	0.0581	(46.619)	0	0	0
2016/04/05	2037	05/05/2016	8.99	Put	Bond Future	7,480.4400	7.4804	8,380.7000	8.3807	12.035	0	0	0
2016/04/05	2037	05/05/2016	9.01	Put	Bond Future	7,310.1900	7.3102	8,206.5800	8.2066	12.262	0	0	0
2016/04/05	2037	04/08/2016			Bond Future	9.9271	87.8280	10.0515	86.8628	1.254	0.0000	0.0000	221
2016/04/05	2037	04/08/2016	9.24	Put	Bond Future	7,095.1800	7.0952	7,795.5100	7.7955	9.871	0	0	0
2016/04/05	2037	04/08/2016	9.26	Put	Bond Future	6,967.7000	6.9677	7,661.8600	7.6619	9.963	0	0	0
2016/04/05	2037	04/08/2016	9.24	Call	Bond Future	1,445.6400	1.4456	1,180.7100	1.1807	(18.326)	0	0	0
2016/04/05	2037	04/08/2016	9.25	Put	Bond Future	7,031.3500	7.0313	7,728.5900	7.7286	9.916	0	0	0
2016/04/05	2037	04/08/2016	9.25	Call	Bond Future	1,468.1100	1.4681	1,200.0900	1.2001	(18.256)	0	0	0
2016/04/05	2037	04/08/2016	9.26	Call	Bond Future	1,490.6300	1.4906	1,219.5300	1.2195	(18.187)	0	0	0
2016/04/05	2037	03/11/2016	10.35	Call	Bond Future	6,127.4700	6.1275	5,522.1000	5.5221	(9.880)	0	0	0
2016/04/05	2037	03/11/2016	10.36	Put	Bond Future	3,322.3700	3.3224	3,699.3500	3.6994	11.347	0	0	0
2016/04/05	2037	03/11/2016			Bond Future	9.9822	89.5057	10.1105	88.5209	1.286	0.0000	0.0000	0
2016/04/05	2037	03/11/2016	10.36	Call	Bond Future	6,171.4800	6.1715	5,563.7000	5.5637	(9.848)	0	0	0
2016/04/05	2037	03/11/2016	10.37	Call	Bond Future	6,215.6100	6.2156	5,605.4200	5.6054	(9.817)	0	0	0
2016/04/05	2037	03/11/2016	10.35	Put	Bond Future	3,351.8500	3.3519	3,731.2400	3.7312	11.319	0	0	0
2016/04/05	2037	03/11/2016	10.37	Put	Bond Future	3,293.1200	3.2931	3,667.6900	3.6677	11.374	0	0	0
2016/04/05	2038	05/05/2016	131.01	Put	Bond Future	1,955.1100	1.9551	1,941.1500	1.9412	(0.714)	0	0	0

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2016/04/05	2038	05/05/2016			Bond Future	129.0549		129.0549	129.0689	0.011	0.0000	0.0000	16,932
2016/04/05	2038	05/05/2016	131.00	Put	Bond Future	1,945.1100	1.9451	1,931.1500	1.9312	(0.718)	0	0	0
2016/04/05	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2038	05/05/2016	130.99	Put	Bond Future	1,935.1100	1.9351	1,921.1500	1.9212	(0.721)	0	0	0
2016/04/05	2038	04/08/2016			Bond Future	130.1040	130.1040	130.1180	130.1180	0.011	0.0000	0.0000	1,180
2016/04/05	2038	04/08/2016	129.31	Call	Bond Future	793.9900	0.7940	807.9500	0.8080	1.758	0	0	0
2016/04/05	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2038	04/08/2016	129.32	Call	Bond Future	783.9900	0.7840	797.9500	0.7980	1.781	0	0	0
2016/04/05	2038	04/08/2016	129.30	Call	Bond Future	803.9900	0.8040	817.9500	0.8180	1.736	0	0	0
2016/04/05	2040	05/05/2016	9.50	Call	Bond Future	589.6500	0.5897	378.0600	0.3781	(35.884)	0	0	0
2016/04/05	2040	05/05/2016			Bond Future	9.9392	93.9419	10.0598	92.9364	1.213	0.0000	0.0000	1,812
2016/04/05	2040	05/05/2016	9.51	Call	Bond Future	608.8500	0.6088	391.8100	0.3918	(35.648)	0	0	0
2016/04/05	2040	05/05/2016	9.49	Call	Bond Future	570.8200	0.5708	364.6200	0.3646	(36.123)	0	0	0
2016/04/05	2040	05/05/2016	9.50	Put	Bond Future	4,413.2800	4.4133	5,207.1400	5.2071	17.988	0	0	0
2016/04/05	2040	05/05/2016	9.49	Put	Bond Future	4,484.5600	4.4846	5,283.8100	5.2838	17.822	0	0	0
2016/04/05	2040	05/05/2016	9.51	Put	Bond Future	4,342.5100	4.3425	5,130.9200	5.1309	18.156	0	0	0
2016/04/05	2040	04/08/2016			Bond Future	10.0030	91.2264	10.1274	90.2017	1.244	0.0000	0.0000	0
2016/04/05	2040	04/08/2016	9.49	Put	Bond Future	6,452.0500	6.4521	7,134.3900	7.1344	10.576	0	0	0
2016/04/05	2040	04/08/2016	9.50	Call	Bond Future	2,044.9200	2.0449	1,699.1300	1.6991	(16.910)	0	0	0
2016/04/05	2040	04/08/2016	9.51	Call	Bond Future	2,073.6100	2.0736	1,724.3200	1.7243	(16.845)	0	0	0
2016/04/05	2040	04/08/2016	9.49	Call	Bond Future	2,016.6900	2.0167	1,674.3600	1.6744	(16.975)	0	0	0
2016/04/05	2040	04/08/2016	9.51	Put	Bond Future	6,329.4200	6.3294	7,004.8000	7.0048	10.670	0	0	0
2016/04/05	2040	04/08/2016	9.50	Put	Bond Future	6,390.4400	6.3904	7,069.3200	7.0693	10.623	0	0	0
2016/04/05	2044	05/05/2016	8.99	Put	Bond Future	8,951.3000	8.9513	9,925.6200	9.9256	10.885	0	0	0
2016/04/05	2044	05/05/2016			Bond Future	9.9586	91.0615	10.0792	90.0531	1.211	0.0000	0.0000	20,223
2016/04/05	2044	05/05/2016	9.01	Put	Bond Future	8,759.8100	8.7598	9,731.0400	9.7310	11.087	0	0	0
2016/04/05	2044	05/05/2016	9.00	Put	Bond Future	8,855.3400	8.8553	9,828.1600	9.8282	10.986	0	0	0
2016/04/05	2044	05/05/2016	9.01	Call	Bond Future	76.3300	0.0763	39.2100	0.0392	(48.631)	0	0	0
2016/04/05	2044	05/05/2016	8.99	Call	Bond Future	69.2600	0.0693	35.2300	0.0352	(49.134)	0	0	0
2016/04/05	2044	05/05/2016	9.00	Call	Bond Future	72.6700	0.0727	37.1400	0.0371	(48.892)	0	0	0
2016/04/05	2044	04/08/2016	9.50	Call	Bond Future	1,987.8400	1.9878	1,647.7700	1.6478	(17.108)	0	0	0
2016/04/05	2044	04/08/2016			Bond Future	10.0206	88.4163	10.1450	87.3885	1.241	0.0000	0.0000	0
2016/04/05	2044	04/08/2016	9.51	Call	Bond Future	2,016.2000	2.0162	1,672.6200	1.6726	(17.041)	0	0	0
2016/04/05	2044	04/08/2016	9.49	Put	Bond Future	6,588.9500	6.5889	7,280.1300	7.2801	10.490	0	0	0
2016/04/05	2044	04/08/2016	9.51	Put	Bond Future	6,463.4000	6.4634	7,147.5700	7.1476	10.585	0	0	0
2016/04/05	2044	04/08/2016	9.49	Call	Bond Future	1,959.7400	1.9597	1,623.1700	1.6232	(17.174)	0	0	0
2016/04/05	2044	04/08/2016	9.50	Put	Bond Future	6,525.9700	6.5260	7,213.6500	7.2137	10.538	0	0	0
2016/04/05	2044	03/11/2016			Bond Future	10.0749	90.1051	10.2031	89.0567	1.272	0.0000	0.0000	0
2016/04/05	2044	03/11/2016	10.42	Call	Bond Future	6,427.8700	6.4279	5,787.9000	5.7879	(9.956)	0	0	0
2016/04/05	2044	03/11/2016	10.41	Put	Bond Future	3,686.5800	3.6866	4,097.6000	4.0976	11.149	0	0	0
2016/04/05	2044	03/11/2016	10.43	Put	Bond Future	3,622.5500	3.6225	4,028.4200	4.0284	11.204	0	0	0
2016/04/05	2044	03/11/2016	10.42	Put	Bond Future	3,654.5700	3.6546	4,063.0200	4.0630	11.176	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/05	2044	03/11/2016	10.43	Call	Bond Future	6,473.9400		6.4739	5,831.3900	5.8314	(9.925)	0	0	0
2016/04/05	2044	03/11/2016	10.41	Call	Bond Future	6,381.6700		6.3817	5,744.2700	5.7443	(9.988)	0	0	0
2016/04/05	2046	05/05/2016			Bond Future	129.8146		129.8146	130.1097	130.1097	0.227	0.0000	0.0000	12,687
2016/04/05	2046	05/05/2016	129.99	Put	Bond Future	175.4400		0.1754	0.0000	0.0000	(100.000)	0	0	0
2016/04/05	2046	05/05/2016	130.01	Put	Bond Future	195.4400		0.1954	0.0000	0.0000	(100.000)	0	0	0
2016/04/05	2046	05/05/2016	130.00	Put	Bond Future	185.4400		0.1854	0.0000	0.0000	(100.000)	0	0	0
2016/04/05	2046	05/05/2016	130.01	Call	Bond Future	0.0000		0.0000	99.6700	0.0997	100.000	0	0	0
2016/04/05	2046	05/05/2016	129.99	Call	Bond Future	0.0000		0.0000	119.6700	0.1197	100.000	0	0	0
2016/04/05	2046	05/05/2016	130.00	Call	Bond Future	0.0000		0.0000	109.6700	0.1097	100.000	0	0	0
2016/04/05	2046	04/08/2016	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2046	04/08/2016			Bond Future	132.3042		132.3042	132.6048	132.6048	0.227	0.0000	0.0000	590
2016/04/05	2046	04/08/2016	129.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2046	04/08/2016	129.00	Call	Bond Future	3,304.1600		3.3042	3,604.8300	3.6048	9.100	0	0	0
2016/04/05	2046	04/08/2016	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2046	04/08/2016	129.01	Call	Bond Future	3,294.1600		3.2942	3,594.8300	3.5948	9.127	0	0	0
2016/04/05	2046	04/08/2016	129.02	Call	Bond Future	3,284.1600		3.2842	3,584.8300	3.5848	9.155	0	0	0
2016/04/05	2050	05/05/2016	138.00	Put	Bond Future	485.4900		0.4855	143.3700	0.1434	(70.469)	0	0	0
2016/04/05	2050	05/05/2016			Bond Future	137.5145		137.5145	137.8566	137.8566	0.249	0.0000	0.0000	14,861
2016/04/05	2050	05/05/2016	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2050	05/05/2016	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2050	05/05/2016	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2050	05/05/2016	137.99	Put	Bond Future	475.4900		0.4755	133.3700	0.1334	(71.951)	0	0	0
2016/04/05	2050	05/05/2016	138.01	Put	Bond Future	495.4900		0.4955	153.3700	0.1534	(69.047)	0	0	0
2016/04/05	2050	04/08/2016	139.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2050	04/08/2016			Bond Future	138.5745		138.5745	138.9231	138.9231	0.252	0.0000	0.0000	1,600
2016/04/05	2050	04/08/2016	139.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2050	04/08/2016	139.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	2050	04/08/2016	139.12	Put	Bond Future	545.5200		0.5455	196.8800	0.1969	(63.910)	0	0	0
2016/04/05	2050	04/08/2016	139.14	Put	Bond Future	565.5200		0.5655	216.8800	0.2169	(61.649)	0	0	0
2016/04/05	2050	04/08/2016	139.13	Put	Bond Future	555.5200		0.5555	206.8800	0.2069	(62.759)	0	0	0
2016/04/05	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	AL37	05/05/2016			Index Future	473.7490		473.7490	471.6940	471.6940	(0.434)	0.0000	0.0000	7
2016/04/05	AL37	04/08/2016			Index Future	482.6960		482.6960	480.6020	480.6020	(0.434)	0.0000	0.0000	0
2016/04/05	AL7T	05/05/2016			Index Future	545.5500		545.5500	541.7560	541.7560	(0.695)	0.0000	0.0000	0
2016/04/05	AL7T	04/08/2016			Index Future	555.8530		555.8530	551.9870	551.9870	(0.696)	0.0000	0.0000	0
2016/04/05	ALBI	05/05/2016			Index Future	494.3670		494.3670	490.5180	490.5180	(0.779)	0.0000	0.0000	499
2016/04/05	ALBI	04/08/2016			Index Future	503.7030		503.7030	499.7810	499.7810	(0.779)	0.0000	0.0000	133

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/05	ALBI	03/11/2016			Index Future	513.4250	513.4250	509.4220	509.4220	(0.780)	0.0000	0.0000	0
2016/04/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/04/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/05	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	EL28	05/05/2016			Bond Future	127.3078	127.3078	127.3228	127.3228	0.012	0.0000	0.0000	0
2016/04/05	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	EL28	05/05/2016	128.99	Put	Bond Future	1,682.1800	1.6822	1,667.2400	1.6672	(0.888)	0	0	0
2016/04/05	EL28	05/05/2016	129.01	Put	Bond Future	1,702.1800	1.7022	1,687.2400	1.6872	(0.878)	0	0	0
2016/04/05	EL28	05/05/2016	129.00	Put	Bond Future	1,692.1800	1.6922	1,677.2400	1.6772	(0.883)	0	0	0
2016/04/05	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	EL28	04/08/2016			Bond Future	129.7495	129.7495	129.7646	129.7646	0.012	0.0000	0.0000	0
2016/04/05	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	EL28	04/08/2016	126.86	Call	Bond Future	2,889.5000	2.8895	2,904.5700	2.9046	0.522	0	0	0
2016/04/05	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	EL28	04/08/2016	126.87	Call	Bond Future	2,879.5000	2.8795	2,894.5700	2.8946	0.523	0	0	0
2016/04/05	EL28	04/08/2016	126.88	Call	Bond Future	2,869.5000	2.8695	2,884.5700	2.8846	0.525	0	0	0
2016/04/05	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	ES33	05/05/2016			Bond Future	10.7080	76.0668	10.8284	75.3166	1.124	0.0000	0.0000	8,776

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/05	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	ES33	05/05/2016	9.99	Put	Bond Future	4,724.1600	4.7242	5,474.3600	5.4744	15.880	0	0	0
2016/04/05	ES33	05/05/2016	10.01	Put	Bond Future	4,586.5200	4.5865	5,336.7200	5.3367	16.357	0	0	0
2016/04/05	ES33	05/05/2016	10.00	Put	Bond Future	4,655.2900	4.6553	5,405.4900	5.4055	16.115	0	0	0
2016/04/05	ES33	04/08/2016			Bond Future	10.7975	77.5193	10.9220	76.7547	1.153	0.0000	0.0000	0
2016/04/05	ES33	04/08/2016	10.24	Put	Bond Future	3,576.2400	3.5762	4,340.8400	4.3408	21.380	0	0	0
2016/04/05	ES33	04/08/2016	10.26	Put	Bond Future	3,443.4900	3.4435	4,208.0900	4.2081	22.204	0	0	0
2016/04/05	ES33	04/08/2016	10.25	Put	Bond Future	3,509.8200	3.5098	4,274.4200	4.2744	21.785	0	0	0
2016/04/05	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	ES33	03/11/2016			Bond Future	10.8860	75.2069	11.0148	74.4269	1.184	0.0000	0.0000	0
2016/04/05	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	ES33	03/11/2016	11.31	Call	Bond Future	2,520.3900	2.5204	1,740.3300	1.7403	(30.950)	0	0	0
2016/04/05	ES33	03/11/2016	11.29	Call	Bond Future	2,404.4800	2.4045	1,624.4200	1.6244	(32.442)	0	0	0
2016/04/05	ES33	03/11/2016	11.30	Call	Bond Future	2,462.4700	2.4625	1,682.4100	1.6824	(31.678)	0	0	0
2016/04/05	ES42	05/05/2016			Bond Future	10.8941	79.7634	11.0145	78.9223	1.105	0.0000	0.0000	7,270
2016/04/05	GOVI	05/05/2016	518.01	Put	GOVI	245,320.0000	24.5320	281,600.0000	28.1600	14.789	0	0	0
2016/04/05	GOVI	05/05/2016			GOVI	493.4780	493.4780	489.8500	489.8500	(0.735)	0.0000	0.0000	476
2016/04/05	GOVI	05/05/2016	518.00	Put	GOVI	245,220.0000	24.5220	281,500.0000	28.1500	14.795	0	0	0
2016/04/05	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	GOVI	05/05/2016	517.99	Put	GOVI	245,120.0000	24.5120	281,400.0000	28.1400	14.801	0	0	0
2016/04/05	GOVI	04/08/2016	520.99	Put	GOVI	181,930.0000	18.1930	218,900.0000	21.8900	20.321	0	0	0
2016/04/05	GOVI	04/08/2016			GOVI	502.7970	502.7970	499.1000	499.1000	(0.735)	0.0000	0.0000	26
2016/04/05	GOVI	04/08/2016	521.01	Put	GOVI	182,130.0000	18.2130	219,100.0000	21.9100	20.299	0	0	0
2016/04/05	GOVI	04/08/2016	521.00	Put	GOVI	182,030.0000	18.2030	219,000.0000	21.9000	20.310	0	0	0
2016/04/05	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	GOVI	03/11/2016	476.11	Call	GOVI	363,930.0000	36.3930	326,180.0000	32.6180	(10.373)	0	0	0
2016/04/05	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	GOVI	03/11/2016			GOVI	512.5030	512.5030	508.7280	508.7280	(0.737)	0.0000	0.0000	0
2016/04/05	GOVI	03/11/2016	476.12	Call	GOVI	363,830.0000	36.3830	326,080.0000	32.6080	(10.376)	0	0	0
2016/04/05	GOVI	03/11/2016	476.13	Call	GOVI	363,730.0000	36.3730	325,980.0000	32.5980	(10.379)	0	0	0
2016/04/05	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/05	IGOV	05/05/2016			Index Future	238.5390	238.5390	238.7460	238.7460	0.087	0.0000	0.0000	977
2016/04/05	IGOV	04/08/2016			Index Future	243.0640	243.0640	243.2750	243.2750	0.087	0.0000	0.0000	81

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/05	IGOV	03/11/2016			Index Future	247.7740	247.7740	247.9870	247.9870	0.086	0.0000	0.0000	0
2016/04/05	ILBI	05/05/2016			Index Future	646.8140	646.8140	647.2910	647.2910	0.074	0.0000	0.0000	0
2016/04/05	ILBI	04/08/2016			Index Future	658.7380	658.7380	659.2210	659.2210	0.073	0.0000	0.0000	157
2016/04/05	IS01	19/12/2016			Interest Rate Swap	100.1458	100.1458	100.1658	100.1658	0.020	0.0000	0.0000	0
2016/04/05	IS01	16/03/2017			Interest Rate Swap	100.1828	100.1828	100.2207	100.2207	0.038	0.0000	0.0000	0
2016/04/05	IS01	15/06/2017			Interest Rate Swap	99.9282	99.9282	99.9838	99.9838	0.056	0.0000	0.0000	0
2016/04/05	IS02	18/12/2017			Interest Rate Swap	100.5613	100.5613	100.6565	100.6565	0.095	0.0000	0.0000	0
2016/04/05	IS02	16/03/2018			Interest Rate Swap	100.0307	100.0307	100.1434	100.1434	0.113	0.0000	0.0000	0
2016/04/05	IS02	15/06/2018			Interest Rate Swap	99.8952	99.8952	100.0316	100.0316	0.137	0.0000	0.0000	0
2016/04/05	IS05	17/12/2020			Interest Rate Swap	100.7289	100.7289	101.0763	101.0763	0.345	0.0000	0.0000	0
2016/04/05	IS05	16/03/2021			Interest Rate Swap	100.2306	100.2306	100.6001	100.6001	0.369	0.0000	0.0000	0
2016/04/05	IS05	15/06/2021			Interest Rate Swap	99.6987	99.6987	100.0880	100.0880	0.391	0.0000	0.0000	0
2016/04/05	IS10	17/12/2025			Interest Rate Swap	102.4027	102.4027	102.9808	102.9808	0.564	0.0000	0.0000	0
2016/04/05	IS10	16/03/2026			Interest Rate Swap	99.6153	99.6153	100.2116	100.2116	0.599	0.0000	0.0000	0
2016/04/05	IS10	15/06/2026			Interest Rate Swap	98.4694	98.4694	99.0801	99.0801	0.620	0.0000	0.0000	0
2016/04/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/05	JBAF	20/04/2016			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2016/04/05	JBAF	18/05/2016			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2016/04/05	JBAF	15/06/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/04/05	JBAF	20/07/2016			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/04/05	JBAF	17/08/2016			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/04/05	JBAF	21/09/2016			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2016/04/05	JBAF	21/12/2016			Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2016/04/05	JBAF	15/03/2017			Jibar Tradeable Future	7.9400	92.0600	7.9400	92.0600	0.000	0.0000	0.0000	0
2016/04/05	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2016/04/05	JBAF	20/09/2017			Jibar Tradeable Future	8.1800	91.8200	8.1800	91.8200	0.000	0.0000	0.0000	0
2016/04/05	JBAF	20/12/2017			Jibar Tradeable Future	8.2600	91.7400	8.2600	91.7400	0.000	0.0000	0.0000	0
2016/04/05	JBAF	20/03/2018			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000	0
2016/04/05	R023	05/05/2016			Bond Future	9.0095	95.1825	9.1155	94.6744	1.177	0.0000	0.0000	8,731
2016/04/05	R023	05/05/2016	8.24	Put	Bond Future	3,856.8800	3.8569	4,336.0700	4.3361	12.424	0	0	0
2016/04/05	R023	05/05/2016	8.26	Put	Bond Future	3,762.2300	3.7622	4,238.9400	4.2389	12.671	0	0	0
2016/04/05	R023	05/05/2016	8.24	Call	Bond Future	63.9000	0.0639	35.0000	0.0350	(45.227)	0	0	0
2016/04/05	R023	05/05/2016	8.25	Put	Bond Future	3,809.4300	3.8094	4,287.4100	4.2874	12.547	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/05	R023	05/05/2016	8.25	Call	Bond Future	66.9500	0.0670	36.8400	0.0368	(44.974)	0	0	0
2016/04/05	R023	05/05/2016	8.26	Call	Bond Future	70.2200	0.0702	38.8400	0.0388	(44.688)	0	0	0
2016/04/05	R023	04/08/2016	8.24	Call	Bond Future	529.8000	0.5298	425.6700	0.4257	(19.655)	0	0	0
2016/04/05	R023	04/08/2016	8.25	Put	Bond Future	4,473.0400	4.4730	4,885.3000	4.8853	9.217	0	0	0
2016/04/05	R023	04/08/2016			Bond Future	9.0718	97.0000	9.1832	96.4821	1.228	0.0000	0.0000	0
2016/04/05	R023	04/08/2016	8.25	Call	Bond Future	539.3800	0.5394	433.7700	0.4338	(19.580)	0	0	0
2016/04/05	R023	04/08/2016	8.26	Call	Bond Future	549.5800	0.5496	442.4200	0.4424	(19.499)	0	0	0
2016/04/05	R023	04/08/2016	8.24	Put	Bond Future	4,512.5800	4.5126	4,926.3200	4.9263	9.169	0	0	0
2016/04/05	R023	04/08/2016	8.26	Put	Bond Future	4,434.1500	4.4342	4,844.8600	4.8449	9.262	0	0	0
2016/04/05	R023	03/11/2016	9.73	Put	Bond Future	1,400.1600	1.4002	1,574.4100	1.5744	12.445	0	0	0
2016/04/05	R023	03/11/2016			Bond Future	9.1358	94.9210	9.2532	94.3921	1.284	0.0000	0.0000	0
2016/04/05	R023	03/11/2016	9.75	Put	Bond Future	1,371.7400	1.3717	1,543.3300	1.5433	12.509	0	0	0
2016/04/05	R023	03/11/2016	9.73	Call	Bond Future	4,040.7800	4.0408	3,686.1100	3.6861	(8.777)	0	0	0
2016/04/05	R023	03/11/2016	9.74	Put	Bond Future	1,385.7600	1.3858	1,558.6800	1.5587	12.478	0	0	0
2016/04/05	R023	03/11/2016	9.74	Call	Bond Future	4,070.0200	4.0700	3,714.0200	3.7140	(8.747)	0	0	0
2016/04/05	R023	03/11/2016	9.75	Call	Bond Future	4,099.6100	4.0996	3,742.2800	3.7423	(8.716)	0	0	0
2016/04/05	R035	05/05/2016	10.37	Call	Bond Future	4,246.3400	4.2463	3,292.0000	3.2920	(22.474)	0	0	0
2016/04/05	R035	05/05/2016			Bond Future	9.8176	93.6838	9.9383	92.7294	1.229	0.0000	0.0000	5,096
2016/04/05	R035	05/05/2016	10.35	Call	Bond Future	4,097.9900	4.0980	3,143.6500	3.1437	(23.288)	0	0	0
2016/04/05	R035	05/05/2016	10.36	Call	Bond Future	4,172.2200	4.1722	3,217.8800	3.2179	(22.874)	0	0	0
2016/04/05	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R035	04/08/2016			Bond Future	9.8771	95.4726	10.0016	94.5000	1.260	0.0000	0.0000	155
2016/04/05	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R035	04/08/2016	10.35	Call	Bond Future	3,610.6200	3.6106	2,638.0000	2.6380	(26.938)	0	0	0
2016/04/05	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R035	04/08/2016	10.36	Call	Bond Future	3,684.5600	3.6846	2,711.9400	2.7119	(26.397)	0	0	0
2016/04/05	R035	04/08/2016	10.37	Call	Bond Future	3,758.4100	3.7584	2,785.7900	2.7858	(25.878)	0	0	0
2016/04/05	R186	05/05/2016	9.25	Call	Bond Future	1,797.4600	1.7975	1,360.9900	1.3610	(24.283)	0	0	180
2016/04/05	R186	05/05/2016			Bond Future	9.1682	112.9409	9.2791	112.1577	1.209	0.0000	0.0000	54,897
2016/04/05	R186	05/05/2016	8.34	Call	Bond Future	81.3200	0.0813	43.3500	0.0434	(46.692)	0	0	0
2016/04/05	R186	05/05/2016	9.89	Call	Bond Future	5,132.2100	5.1322	4,422.2400	4.4222	(13.834)	0	0	0
2016/04/05	R186	05/05/2016	8.35	Call	Bond Future	85.3300	0.0853	45.7100	0.0457	(46.432)	0	0	0
2016/04/05	R186	05/05/2016	8.75	Put	Bond Future	3,469.0700	3.4691	4,093.2200	4.0932	17.992	0	0	1,900
2016/04/05	R186	05/05/2016	9.25	Put	Bond Future	1,219.0000	1.2190	1,565.7200	1.5657	28.443	0	0	0
2016/04/05	R186	05/05/2016	8.33	Call	Bond Future	77.4700	0.0775	41.0900	0.0411	(46.960)	0	0	0
2016/04/05	R186	05/05/2016	8.85	Put	Bond Future	2,910.2100	2.9102	3,487.0200	3.4870	19.820	0	0	5,350
2016/04/05	R186	05/05/2016	9.96	Call	Bond Future	5,558.1300	5.5581	4,833.3300	4.8333	(13.040)	0	0	0
2016/04/05	R186	05/05/2016	9.86	Call	Bond Future	4,951.6600	4.9517	4,248.8800	4.2489	(14.193)	0	0	0
2016/04/05	R186	05/05/2016	7.56	Put	Bond Future	12,285.9800	12.2860	13,068.7100	13.0687	6.371	0	0	0
2016/04/05	R186	05/05/2016	8.35	Put	Bond Future	6,113.5400	6.1135	6,857.1100	6.8571	12.163	0	0	0
2016/04/05	R186	05/05/2016	8.75	Call	Bond Future	443.0000	0.4430	283.9600	0.2840	(35.901)	0	0	180
2016/04/05	R186	05/05/2016	8.34	Put	Bond Future	6,185.9800	6.1860	6,931.2000	6.9312	12.047	0	0	0
2016/04/05	R186	05/05/2016	7.56	Call	Bond Future	0.7000	0.0007	0.2400	0.0002	(65.714)	0	0	0

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2016/04/05	R186	05/05/2016	8.85	Call	Bond Future	617.9900	0.6180	411.6100	0.4116	(33.395)	0	0	0
2016/04/05	R186	05/05/2016	8.33	Put	Bond Future	6,258.6400	6.2586	7,005.4500	7.0054	11.932	0	0	0
2016/04/05	R186	05/05/2016	9.89	Put	Bond Future	168.0000	0.1680	241.2200	0.2412	43.583	0	0	180
2016/04/05	R186	05/05/2016	9.96	Put	Bond Future	129.1400	0.1291	187.5300	0.1875	45.214	0	0	5,000
2016/04/05	R186	05/05/2016	9.86	Put	Bond Future	187.5200	0.1875	267.9300	0.2679	42.881	0	0	5,000
2016/04/05	R186	04/08/2016	8.51	Put	Bond Future	6,202.0800	6.2021	6,803.4300	6.8034	9.696	0	0	0
2016/04/05	R186	04/08/2016	10.00	Put	Bond Future	1,070.0200	1.0700	1,258.0700	1.2581	17.574	0	0	6,500
2016/04/05	R186	04/08/2016			Bond Future	9.2266	109.7932	9.3419	108.9950	1.250	0.0000	0.0000	521
2016/04/05	R186	04/08/2016	8.50	Put	Bond Future	6,258.4700	6.2585	6,862.3500	6.8624	9.649	0	0	0
2016/04/05	R186	04/08/2016	8.51	Call	Bond Future	1,057.2900	1.0573	860.4500	0.8605	(18.617)	0	0	0
2016/04/05	R186	04/08/2016	8.49	Call	Bond Future	1,022.0500	1.0220	830.2400	0.8302	(18.767)	0	0	0
2016/04/05	R186	04/08/2016	8.50	Call	Bond Future	1,039.5600	1.0396	845.2500	0.8453	(18.692)	0	0	0
2016/04/05	R186	04/08/2016	10.00	Call	Bond Future	6,272.9500	6.2729	5,662.8100	5.6628	(9.727)	0	0	0
2016/04/05	R186	04/08/2016	8.49	Put	Bond Future	6,315.1400	6.3151	6,921.5200	6.9215	9.602	0	0	0
2016/04/05	R197	05/05/2016			Bond Future	295.7712	295.7712	295.8012	295.8012	0.010	0.0000	0.0000	2,130
2016/04/05	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R197	05/05/2016	299.99	Put	Bond Future	4,218.8000	4.2188	4,188.8500	4.1888	(0.710)	0	0	0
2016/04/05	R197	05/05/2016	300.01	Put	Bond Future	4,238.8000	4.2388	4,208.8500	4.2088	(0.707)	0	0	0
2016/04/05	R197	05/05/2016	300.00	Put	Bond Future	4,228.8000	4.2288	4,198.8500	4.1988	(0.708)	0	0	0
2016/04/05	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R197	04/08/2016			Bond Future	294.9469	294.9469	294.9772	294.9772	0.010	0.0000	0.0000	0
2016/04/05	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R197	04/08/2016	293.98	Call	Bond Future	966.8900	0.9669	997.1900	0.9972	3.134	0	0	0
2016/04/05	R197	04/08/2016	293.96	Call	Bond Future	986.8900	0.9869	1,017.1900	1.0172	3.070	0	0	0
2016/04/05	R197	04/08/2016	293.97	Call	Bond Future	976.8900	0.9769	1,007.1900	1.0072	3.102	0	0	0
2016/04/05	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R202	05/05/2016	246.99	Put	Bond Future	5,337.1700	5.3372	5,162.1800	5.1622	(3.279)	0	0	0
2016/04/05	R202	05/05/2016			Bond Future	242.7592	242.7592	242.9500	242.9500	0.079	0.0000	0.0000	42,524
2016/04/05	R202	05/05/2016	247.01	Put	Bond Future	5,351.9300	5.3519	5,176.8100	5.1768	(3.272)	0	0	0
2016/04/05	R202	05/05/2016	246.99	Call	Bond Future	1,106.3700	1.1064	1,122.1900	1.1222	1.430	0	0	0
2016/04/05	R202	05/05/2016	247.00	Put	Bond Future	5,344.5500	5.3446	5,169.4900	5.1695	(3.275)	0	0	0
2016/04/05	R202	05/05/2016	247.00	Call	Bond Future	1,103.7500	1.1038	1,119.5000	1.1195	1.427	0	0	0
2016/04/05	R202	05/05/2016	247.01	Call	Bond Future	1,101.1300	1.1011	1,116.8200	1.1168	1.425	0	0	0
2016/04/05	R202	04/08/2016	243.25	Call	Bond Future	5,370.7300	5.3707	5,454.5300	5.4545	1.560	0	0	0
2016/04/05	R202	04/08/2016			Bond Future	243.9639	243.9639	244.1585	244.1585	0.080	0.0000	0.0000	0
2016/04/05	R202	04/08/2016	243.26	Call	Bond Future	5,365.6100	5.3656	5,449.3400	5.4493	1.560	0	0	0
2016/04/05	R202	04/08/2016	243.24	Put	Bond Future	4,651.9500	4.6519	4,541.2100	4.5412	(2.381)	0	0	0
2016/04/05	R202	04/08/2016	243.26	Put	Bond Future	4,661.7100	4.6617	4,550.8300	4.5508	(2.379)	0	0	0
2016/04/05	R202	04/08/2016	243.24	Call	Bond Future	5,375.8500	5.3759	5,459.7200	5.4597	1.560	0	0	0
2016/04/05	R202	04/08/2016	243.25	Put	Bond Future	4,656.8300	4.6568	4,546.0200	4.5460	(2.380)	0	0	0
2016/04/05	R203	05/05/2016	7.25	Put	Bond Future	1,054.2500	1.0542	1,183.7700	1.1838	12.286	0	0	0
2016/04/05	R203	05/05/2016			Bond Future	8.0778	101.4541	8.1834	101.3213	1.308	0.0000	0.0000	53,812
2016/04/05	R203	05/05/2016	7.26	Call	Bond Future	6.3600	0.0064	2.9600	0.0030	(53.459)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/05	R203	05/05/2016	7.24	Call	Bond Future	5.6200		0.0056	2.5800	0.0026	(54.093)	0	0	0
2016/04/05	R203	05/05/2016	7.25	Call	Bond Future	5.9700		0.0060	2.7600	0.0028	(53.769)	0	0	0
2016/04/05	R203	05/05/2016	7.24	Put	Bond Future	1,066.6600		1.0667	1,196.3500	1.1964	12.159	0	0	0
2016/04/05	R203	05/05/2016	7.26	Put	Bond Future	1,041.8900		1.0419	1,171.2200	1.1712	12.413	0	0	0
2016/04/05	R203	04/08/2016	7.26	Call	Bond Future	71.5300		0.0715	52.4600	0.0525	(26.660)	0	0	0
2016/04/05	R203	04/08/2016			Bond Future	8.1661		103.3913	8.2973	103.2560	1.607	0.0000	0.0000	0
2016/04/05	R203	04/08/2016	7.24	Call	Bond Future	68.4400		0.0684	50.0500	0.0500	(26.870)	0	0	0
2016/04/05	R203	04/08/2016	7.25	Call	Bond Future	69.9700		0.0700	51.2400	0.0512	(26.769)	0	0	0
2016/04/05	R203	04/08/2016	7.24	Put	Bond Future	1,031.2300		1.0312	1,148.1900	1.1482	11.342	0	0	0
2016/04/05	R203	04/08/2016	7.26	Put	Bond Future	1,013.3800		1.0134	1,129.6600	1.1297	11.474	0	0	0
2016/04/05	R203	04/08/2016	7.25	Put	Bond Future	1,022.2900		1.0223	1,138.9100	1.1389	11.408	0	0	0
2016/04/05	R203	03/11/2016	8.86	Call	Bond Future	689.8600		0.6899	598.0300	0.5980	(13.311)	0	0	0
2016/04/05	R203	03/11/2016			Bond Future	8.2741		101.1938	8.4466	101.0547	2.085	0.0000	0.0000	0
2016/04/05	R203	03/11/2016	8.84	Call	Bond Future	678.5400		0.6785	587.4700	0.5875	(13.421)	0	0	0
2016/04/05	R203	03/11/2016	8.85	Call	Bond Future	684.1900		0.6842	592.7400	0.5927	(13.366)	0	0	0
2016/04/05	R203	03/11/2016	8.84	Put	Bond Future	223.1900		0.2232	271.3000	0.2713	21.556	0	0	0
2016/04/05	R203	03/11/2016	8.86	Put	Bond Future	218.4700		0.2185	265.8200	0.2658	21.673	0	0	0
2016/04/05	R203	03/11/2016	8.85	Put	Bond Future	220.8200		0.2208	268.5500	0.2686	21.615	0	0	0
2016/04/05	R204	05/05/2016	7.75	Call	Bond Future	29.3500		0.0294	15.8100	0.0158	(46.133)	0	0	0
2016/04/05	R204	05/05/2016			Bond Future	8.4572		102.0144	8.5599	101.7798	1.214	0.0000	0.0000	33,783
2016/04/05	R204	05/05/2016	7.76	Call	Bond Future	30.8800		0.0309	16.7300	0.0167	(45.823)	0	0	0
2016/04/05	R204	05/05/2016	7.74	Put	Bond Future	1,686.8800		1.6869	1,908.6000	1.9086	13.144	0	0	0
2016/04/05	R204	05/05/2016	7.76	Put	Bond Future	1,643.1900		1.6432	1,863.6800	1.8637	13.418	0	0	0
2016/04/05	R204	05/05/2016	7.74	Call	Bond Future	27.8400		0.0278	14.9200	0.0149	(46.408)	0	0	0
2016/04/05	R204	05/05/2016	7.75	Put	Bond Future	1,665.0200		1.6650	1,886.1200	1.8861	13.279	0	0	0
2016/04/05	R204	04/08/2016			Bond Future	8.5502		99.9211	8.6651	99.6818	1.343	0.0000	0.0000	0
2016/04/05	R204	04/08/2016	7.74	Put	Bond Future	1,904.2200		1.9042	2,100.3300	2.1003	10.299	0	0	0
2016/04/05	R204	04/08/2016	7.76	Put	Bond Future	1,869.7200		1.8697	2,064.4100	2.0644	10.413	0	0	0
2016/04/05	R204	04/08/2016	7.74	Call	Bond Future	195.5400		0.1955	152.4000	0.1524	(22.062)	0	0	0
2016/04/05	R204	04/08/2016	7.75	Put	Bond Future	1,886.8600		1.8869	2,082.2700	2.0823	10.356	0	0	0
2016/04/05	R204	04/08/2016	7.75	Call	Bond Future	199.4900		0.1995	155.6500	0.1556	(21.976)	0	0	0
2016/04/05	R204	04/08/2016	7.76	Call	Bond Future	203.6600		0.2037	159.1000	0.1591	(21.880)	0	0	0
2016/04/05	R204	03/11/2016			Bond Future	8.6403		101.8295	8.7705	101.5845	1.507	0.0000	0.0000	0
2016/04/05	R204	03/11/2016	9.21	Put	Bond Future	548.8400		0.5488	631.8000	0.6318	15.116	0	0	0
2016/04/05	R204	03/11/2016	9.23	Put	Bond Future	537.2000		0.5372	618.8500	0.6188	15.199	0	0	0
2016/04/05	R204	03/11/2016	9.22	Put	Bond Future	542.8500		0.5428	625.1500	0.6252	15.161	0	0	0
2016/04/05	R204	03/11/2016	9.22	Call	Bond Future	1,627.7000		1.6277	1,464.9800	1.4650	(9.997)	0	0	0
2016/04/05	R204	03/11/2016	9.21	Call	Bond Future	1,615.1000		1.6151	1,453.0400	1.4530	(10.034)	0	0	0
2016/04/05	R204	03/11/2016	9.23	Call	Bond Future	1,640.6300		1.6406	1,477.2600	1.4773	(9.958)	0	0	0
2016/04/05	R207	05/05/2016	7.86	Put	Bond Future	2,444.0400		2.4440	2,751.9300	2.7519	12.598	0	0	0
2016/04/05	R207	05/05/2016			Bond Future	8.6490		97.9609	8.7559	97.6393	1.236	0.0000	0.0000	67,366
2016/04/05	R207	05/05/2016	7.85	Put	Bond Future	2,473.6600		2.4737	2,782.1900	2.7822	12.473	0	0	0
2016/04/05	R207	05/05/2016	7.56	Put	Bond Future	3,358.7200		3.3587	3,677.5400	3.6775	9.492	0	0	0
2016/04/05	R207	05/05/2016	7.84	Put	Bond Future	2,503.3600		2.5034	2,812.5000	2.8125	12.349	0	0	0
2016/04/05	R207	05/05/2016	7.56	Call	Bond Future	5.0000		0.0050	2.1600	0.0022	(56.800)	0	0	43
2016/04/05	R207	05/05/2016	7.85	Call	Bond Future	26.8800		0.0269	13.7500	0.0138	(48.847)	0	0	0

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2016/04/05	R207	05/05/2016	7.86	Call	Bond Future	28.3500	0.0284	14.5800	0.0146	(48.571)	0	0	0
2016/04/05	R207	05/05/2016	7.84	Call	Bond Future	25.4700	0.0255	12.9500	0.0129	(49.156)	0	0	0
2016/04/05	R207	04/08/2016			Bond Future	8.7334	96.1870	8.8494	95.8592	1.328	0.0000	0.0000	0
2016/04/05	R207	04/08/2016	7.99	Put	Bond Future	2,465.4500	2.4654	2,724.3800	2.7244	10.502	0	0	0
2016/04/05	R207	04/08/2016	8.01	Put	Bond Future	2,420.3800	2.4204	2,677.2100	2.6772	10.611	0	0	0
2016/04/05	R207	04/08/2016	8.00	Put	Bond Future	2,442.8700	2.4429	2,700.7500	2.7007	10.556	0	0	0
2016/04/05	R207	04/08/2016	8.01	Call	Bond Future	344.0300	0.3440	272.9800	0.2730	(20.652)	0	0	0
2016/04/05	R207	04/08/2016	7.99	Call	Bond Future	330.9200	0.3309	261.9700	0.2620	(20.836)	0	0	0
2016/04/05	R207	04/08/2016	8.00	Call	Bond Future	337.4300	0.3374	267.4300	0.2674	(20.745)	0	0	0
2016/04/05	R207	02/02/2017	9.24	Call	Bond Future	2,089.1100	2.0891	1,884.1500	1.8841	(9.811)	0	0	0
2016/04/05	R207	02/02/2017			Bond Future	8.8480	96.3975	8.9874	96.0534	1.576	0.0000	0.0000	0
2016/04/05	R207	02/02/2017	8.91	Call	Bond Future	1,622.8300	1.6228	1,446.1300	1.4461	(10.888)	0	0	62
2016/04/05	R207	02/02/2017	9.22	Call	Bond Future	2,059.0700	2.0591	1,855.7700	1.8558	(9.873)	0	0	0
2016/04/05	R207	02/02/2017	9.23	Call	Bond Future	2,074.0600	2.0741	1,869.9400	1.8699	(9.842)	0	0	0
2016/04/05	R207	02/02/2017	8.91	Put	Bond Future	1,469.6400	1.4696	1,637.0900	1.6371	11.394	0	0	0
2016/04/05	R207	02/02/2017	9.22	Put	Bond Future	1,144.2900	1.1443	1,285.1400	1.2851	12.309	0	0	0
2016/04/05	R207	02/02/2017	9.24	Put	Bond Future	1,125.4600	1.1255	1,264.6500	1.2647	12.367	0	0	0
2016/04/05	R207	02/02/2017	9.23	Put	Bond Future	1,134.8400	1.1348	1,274.8700	1.2749	12.339	0	0	0
2016/04/05	R208	05/05/2016	7.99	Call	Bond Future	45.3100	0.0453	23.5000	0.0235	(48.135)	0	0	0
2016/04/05	R208	05/05/2016	8.00	Put	Bond Future	2,862.6600	2.8627	3,254.0900	3.2541	13.674	0	0	0
2016/04/05	R208	05/05/2016			Bond Future	8.7422	92.9329	8.8537	92.5187	1.276	0.0000	0.0000	46,641
2016/04/05	R208	05/05/2016	8.00	Call	Bond Future	47.5600	0.0476	24.8000	0.0248	(47.855)	0	0	0
2016/04/05	R208	05/05/2016	8.01	Call	Bond Future	49.9800	0.0500	26.2000	0.0262	(47.579)	0	0	0
2016/04/05	R208	05/05/2016	7.99	Put	Bond Future	2,899.0400	2.8990	3,291.4200	3.2914	13.535	0	0	0
2016/04/05	R208	05/05/2016	8.01	Put	Bond Future	2,826.4600	2.8265	3,216.8700	3.2169	13.813	0	0	0
2016/04/05	R208	04/08/2016	8.01	Put	Bond Future	3,294.8800	3.2949	3,634.2900	3.6343	10.301	0	0	0
2016/04/05	R208	04/08/2016			Bond Future	8.8111	94.7075	8.9298	94.2853	1.348	0.0000	0.0000	0
2016/04/05	R208	04/08/2016	8.00	Put	Bond Future	3,324.4400	3.3244	3,665.1200	3.6651	10.248	0	0	0
2016/04/05	R208	04/08/2016	7.99	Call	Bond Future	370.2000	0.3702	289.9000	0.2899	(21.691)	0	0	0
2016/04/05	R208	04/08/2016	8.00	Call	Bond Future	377.2500	0.3773	295.7300	0.2957	(21.609)	0	0	0
2016/04/05	R208	04/08/2016	8.01	Call	Bond Future	384.7200	0.3847	301.9300	0.3019	(21.520)	0	0	0
2016/04/05	R208	04/08/2016	7.99	Put	Bond Future	3,354.4300	3.3544	3,696.3300	3.6963	10.192	0	0	0
2016/04/05	R208	03/11/2016	9.59	Put	Bond Future	872.3000	0.8723	1,001.3100	1.0013	14.790	0	0	0
2016/04/05	R208	03/11/2016			Bond Future	8.8762	93.1134	9.0032	92.6820	1.431	0.0000	0.0000	0
2016/04/05	R208	03/11/2016	9.58	Put	Bond Future	881.8100	0.8818	1,011.8800	1.0119	14.750	0	0	0
2016/04/05	R208	03/11/2016	9.57	Call	Bond Future	3,218.9600	3.2190	2,918.7300	2.9187	(9.327)	0	0	0
2016/04/05	R208	03/11/2016	9.58	Call	Bond Future	3,242.1400	3.2421	2,940.8200	2.9408	(9.294)	0	0	0
2016/04/05	R208	03/11/2016	9.59	Call	Bond Future	3,265.6300	3.2656	2,963.2500	2.9632	(9.259)	0	0	0
2016/04/05	R208	03/11/2016	9.57	Put	Bond Future	891.6500	0.8917	1,022.8100	1.0228	14.710	0	0	0
2016/04/05	R209	05/05/2016			Bond Future	9.7458	70.2046	9.8664	69.4140	1.237	0.0000	0.0000	29,682
2016/04/05	R209	05/05/2016	9.00	Call	Bond Future	138.0300	0.1380	76.5200	0.0765	(44.563)	0	0	6,700
2016/04/05	R209	05/05/2016	8.25	Put	Bond Future	11,082.9900	11.0830	11,872.0600	11.8721	7.120	0	0	0
2016/04/05	R209	05/05/2016	8.99	Put	Bond Future	5,421.7000	5.4217	6,152.9600	6.1530	13.488	0	0	0
2016/04/05	R209	05/05/2016	9.01	Put	Bond Future	5,285.5700	5.2856	6,012.3500	6.0124	13.750	0	0	0
2016/04/05	R209	05/05/2016	9.00	Put	Bond Future	5,353.4000	5.3534	6,082.4800	6.0825	13.619	0	0	0
2016/04/05	R209	05/05/2016	9.01	Call	Bond Future	144.0200	0.1440	80.2100	0.0802	(44.306)	0	0	0

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2016/04/05	R209	05/05/2016	8.25	Call	Bond Future	2.4400	0.0024	0.9200	0.0009	(62.295)	0	0	6,700
2016/04/05	R209	05/05/2016	8.99	Call	Bond Future	132.4000	0.1324	73.0700	0.0731	(44.811)	0	0	0
2016/04/05	R209	04/08/2016	9.70	Put	Bond Future	3,263.8700	3.2639	3,685.5200	3.6855	12.919	0	0	250
2016/04/05	R209	04/08/2016	9.26	Call	Bond Future	1,464.6300	1.4646	1,207.1400	1.2071	(17.581)	0	0	0
2016/04/05	R209	04/08/2016			Bond Future	9.8004	71.5451	9.9245	70.7394	1.266	0.0000	0.0000	190
2016/04/05	R209	04/08/2016	9.40	Put	Bond Future	4,484.1200	4.4841	4,993.1000	4.9931	11.351	0	0	0
2016/04/05	R209	04/08/2016	9.60	Put	Bond Future	3,640.3800	3.6404	4,091.3300	4.0913	12.387	0	0	0
2016/04/05	R209	04/08/2016	10.60	Call	Bond Future	6,027.2400	6.0272	5,412.1600	5.4122	(10.205)	0	0	5,760
2016/04/05	R209	04/08/2016	9.24	Call	Bond Future	1,422.3500	1.4224	1,170.3300	1.1703	(17.719)	0	0	0
2016/04/05	R209	04/08/2016	9.70	Call	Bond Future	2,601.4900	2.6015	2,217.4000	2.2174	(14.764)	0	0	0
2016/04/05	R209	04/08/2016	10.29	Call	Bond Future	4,713.2900	4.7133	4,167.2900	4.1673	(11.584)	0	0	0
2016/04/05	R209	04/08/2016	9.25	Call	Bond Future	1,443.4600	1.4435	1,188.7100	1.1887	(17.649)	0	0	0
2016/04/05	R209	04/08/2016	9.40	Call	Bond Future	1,783.2800	1.7833	1,486.5200	1.4865	(16.641)	0	0	250
2016/04/05	R209	04/08/2016	10.60	Put	Bond Future	1,080.1000	1.0801	1,270.7600	1.2708	17.652	0	0	0
2016/04/05	R209	04/08/2016	9.24	Put	Bond Future	5,247.5900	5.2476	5,801.3100	5.8013	10.552	0	0	0
2016/04/05	R209	04/08/2016	9.60	Call	Bond Future	2,308.4200	2.3084	1,953.6300	1.9536	(15.369)	0	0	5,760
2016/04/05	R209	04/08/2016	9.26	Put	Bond Future	5,147.8700	5.1479	5,696.1200	5.6961	10.650	0	0	0
2016/04/05	R209	04/08/2016	9.25	Put	Bond Future	5,197.6500	5.1976	5,748.6400	5.7486	10.601	0	0	0
2016/04/05	R209	04/08/2016	10.29	Put	Bond Future	1,616.9000	1.6169	1,876.6400	1.8766	16.064	0	0	250
2016/04/05	R209	03/11/2016	10.26	Call	Bond Future	5,217.0700	5.2171	4,701.3000	4.7013	(9.886)	0	0	0
2016/04/05	R209	03/11/2016			Bond Future	9.8517	69.7608	9.9796	68.9388	1.297	0.0000	0.0000	0
2016/04/05	R209	03/11/2016	10.24	Call	Bond Future	5,142.6900	5.1427	4,630.9800	4.6310	(9.950)	0	0	0
2016/04/05	R209	03/11/2016	10.25	Call	Bond Future	5,179.8300	5.1798	4,666.0900	4.6661	(9.918)	0	0	0
2016/04/05	R209	03/11/2016	10.24	Put	Bond Future	2,691.7600	2.6918	3,002.0200	3.0020	11.526	0	0	0
2016/04/05	R209	03/11/2016	10.25	Put	Bond Future	2,667.5500	2.6675	2,975.7800	2.9758	11.555	0	0	0
2016/04/05	R209	03/11/2016	10.26	Put	Bond Future	2,643.5400	2.6435	2,949.7400	2.9497	11.583	0	0	0
2016/04/05	R210	05/05/2016			Bond Future	181.9338	181.9338	181.9525	181.9525	0.010	0.0000	0.0000	1,441
2016/04/05	R210	05/05/2016	184.99	Put	Bond Future	3,056.1500	3.0562	3,037.4800	3.0375	(0.611)	0	0	0
2016/04/05	R210	05/05/2016	185.00	Put	Bond Future	3,066.1500	3.0662	3,047.4800	3.0475	(0.609)	0	0	0
2016/04/05	R210	05/05/2016	185.01	Put	Bond Future	3,076.1500	3.0762	3,057.4800	3.0575	(0.607)	0	0	0
2016/04/05	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R210	04/08/2016			Bond Future	185.4230	185.4230	185.4421	185.4421	0.010	0.0000	0.0000	0
2016/04/05	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R210	04/08/2016	181.50	Call	Bond Future	3,923.0400	3.9230	3,942.1000	3.9421	0.486	0	0	0
2016/04/05	R210	04/08/2016	181.52	Call	Bond Future	3,903.0400	3.9030	3,922.1000	3.9221	0.488	0	0	0
2016/04/05	R210	04/08/2016	181.51	Call	Bond Future	3,913.0400	3.9130	3,932.1000	3.9321	0.487	0	0	0
2016/04/05	R211	05/05/2016	139.01	Put	Bond Future	1,207.0900	1.2071	1,186.2300	1.1862	(1.728)	0	0	0
2016/04/05	R211	05/05/2016			Bond Future	137.8029	137.8029	137.8238	137.8238	0.015	0.0000	0.0000	62
2016/04/05	R211	05/05/2016	139.00	Put	Bond Future	1,197.0900	1.1971	1,176.2300	1.1762	(1.743)	0	0	0
2016/04/05	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/05	R211	05/05/2016	138.99	Put	Bond Future	1,187.0900	1.1871	1,166.2300	1.1662	(1.757)	0	0	0
2016/04/05	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R211	04/08/2016			Bond Future	138.6861	138.6861	138.7073	138.7073	0.015	0.0000	0.0000	0
2016/04/05	R211	04/08/2016	137.09	Call	Bond Future	1,596.0900	1.5961	1,617.2600	1.6173	1.326	0	0	0
2016/04/05	R211	04/08/2016	137.07	Call	Bond Future	1,616.0900	1.6161	1,637.2600	1.6373	1.310	0	0	0
2016/04/05	R211	04/08/2016	137.08	Call	Bond Future	1,606.0900	1.6061	1,627.2600	1.6273	1.318	0	0	0
2016/04/05	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R212	05/05/2016			Bond Future	143.5974	143.5974	143.9198	143.9198	0.225	0.0000	0.0000	3,488
2016/04/05	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R212	05/05/2016	144.99	Put	Bond Future	1,392.6200	1.3926	1,070.1800	1.0702	(23.153)	0	0	0
2016/04/05	R212	05/05/2016	145.01	Put	Bond Future	1,412.6200	1.4126	1,090.1800	1.0902	(22.826)	0	0	0
2016/04/05	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R212	05/05/2016	145.00	Put	Bond Future	1,402.6200	1.4026	1,080.1800	1.0802	(22.988)	0	0	0
2016/04/05	R212	04/08/2016	142.43	Call	Bond Future	1,989.8900	1.9899	2,318.4600	2.3185	16.512	0	0	0
2016/04/05	R212	04/08/2016			Bond Future	144.4199	144.4199	144.7485	144.7485	0.228	0.0000	0.0000	0
2016/04/05	R212	04/08/2016	142.44	Call	Bond Future	1,979.8900	1.9799	2,308.4600	2.3085	16.595	0	0	0
2016/04/05	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/05	R212	04/08/2016	142.42	Call	Bond Future	1,999.8900	1.9999	2,328.4600	2.3285	16.429	0	0	0
2016/04/05	R213	05/05/2016	8.74	Put	Bond Future	6,149.6300	6.1496	6,908.8300	6.9088	12.345	0	0	0
2016/04/05	R213	05/05/2016	8.76	Put	Bond Future	6,009.7300	6.0097	6,765.7600	6.7658	12.580	0	0	0
2016/04/05	R213	05/05/2016			Bond Future	9.6063	80.9750	9.7270	80.1781	1.256	0.0000	0.0000	47,733
2016/04/05	R213	05/05/2016	8.75	Put	Bond Future	6,079.5100	6.0795	6,837.1700	6.8372	12.463	0	0	0
2016/04/05	R213	05/05/2016	8.74	Call	Bond Future	78.2900	0.0783	40.5900	0.0406	(48.154)	0	0	0
2016/04/05	R213	05/05/2016	8.75	Call	Bond Future	81.9200	0.0819	42.6800	0.0427	(47.900)	0	0	0
2016/04/05	R213	05/05/2016	8.76	Call	Bond Future	85.8000	0.0858	44.9300	0.0449	(47.634)	0	0	0
2016/04/05	R213	04/08/2016			Bond Future	9.6617	82.5213	9.7862	81.7090	1.289	0.0000	0.0000	462
2016/04/05	R213	04/08/2016	8.99	Put	Bond Future	5,769.4800	5.7695	6,361.0700	6.3611	10.254	0	0	0
2016/04/05	R213	04/08/2016	9.01	Put	Bond Future	5,664.8200	5.6648	6,251.1600	6.2512	10.351	0	0	0
2016/04/05	R213	04/08/2016	9.00	Put	Bond Future	5,717.0100	5.7170	6,305.9800	6.3060	10.302	0	0	0
2016/04/05	R213	04/08/2016	9.01	Call	Bond Future	1,214.9500	1.2150	989.0700	0.9891	(18.592)	0	0	0
2016/04/05	R213	04/08/2016	8.99	Call	Bond Future	1,177.5500	1.1775	956.9200	0.9569	(18.736)	0	0	0
2016/04/05	R213	04/08/2016	9.00	Call	Bond Future	1,196.1500	1.1961	972.9000	0.9729	(18.664)	0	0	0
2016/04/05	R213	03/11/2016			Bond Future	9.7170	80.5462	9.8457	79.7175	1.324	0.0000	0.0000	0
2016/04/05	R213	03/11/2016	10.18	Put	Bond Future	2,489.4400	2.4894	2,789.3700	2.7894	12.048	0	0	0
2016/04/05	R213	03/11/2016	10.20	Put	Bond Future	2,443.8300	2.4438	2,739.7000	2.7397	12.107	0	0	0
2016/04/05	R213	03/11/2016	10.18	Call	Bond Future	5,415.2800	5.4153	4,886.5100	4.8865	(9.764)	0	0	0
2016/04/05	R213	03/11/2016	10.19	Put	Bond Future	2,466.4300	2.4664	2,764.3200	2.7643	12.078	0	0	0
2016/04/05	R213	03/11/2016	10.19	Call	Bond Future	5,453.7600	5.4538	4,922.9500	4.9230	(9.733)	0	0	0
2016/04/05	R213	03/11/2016	10.20	Call	Bond Future	5,492.5700	5.4926	4,959.7400	4.9597	(9.701)	0	0	0
2016/04/05	R214	05/05/2016	9.01	Call	Bond Future	89.6000	0.0896	47.6000	0.0476	(46.875)	0	0	0
2016/04/05	R214	05/05/2016	9.30	Put	Bond Future	4,364.7600	4.3648	5,059.9700	5.0600	15.928	0	0	0

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2016/04/05	R214	05/05/2016			Bond Future	9.8704	70.2291	9.9910	69.4169	1.222	0.0000	0.0000	32,450
2016/04/05	R214	05/05/2016	8.99	Call	Bond Future	81.7500	0.0818	43.0200	0.0430	(47.376)	0	0	0
2016/04/05	R214	05/05/2016	9.00	Call	Bond Future	85.5400	0.0855	45.2200	0.0452	(47.136)	0	0	0
2016/04/05	R214	05/05/2016	8.99	Put	Bond Future	6,529.9200	6.5299	7,303.3200	7.3033	11.844	0	0	0
2016/04/05	R214	05/05/2016	9.01	Put	Bond Future	6,380.4700	6.3805	7,150.6000	7.1506	12.070	0	0	0
2016/04/05	R214	05/05/2016	9.30	Call	Bond Future	296.1300	0.2961	179.2100	0.1792	(39.483)	0	0	0
2016/04/05	R214	05/05/2016	9.00	Put	Bond Future	6,454.9900	6.4550	7,226.8000	7.2268	11.957	0	0	0
2016/04/05	R214	04/08/2016	9.25	Put	Bond Future	6,064.9300	6.0649	6,662.1100	6.6621	9.846	0	0	0
2016/04/05	R214	04/08/2016	11.30	Call	Bond Future	8,831.4900	8.8315	8,107.3600	8.1074	(8.199)	0	0	5,800
2016/04/05	R214	04/08/2016	9.24	Call	Bond Future	1,244.4500	1.2444	1,016.6600	1.0167	(18.304)	0	0	0
2016/04/05	R214	04/08/2016			Bond Future	9.9238	71.5701	10.0479	70.7425	1.250	0.0000	0.0000	0
2016/04/05	R214	04/08/2016	9.30	Call	Bond Future	1,364.2400	1.3642	1,120.2500	1.1203	(17.885)	0	0	1,300
2016/04/05	R214	04/08/2016	8.55	Put	Bond Future	10,755.8000	10.7558	11,499.4700	11.4995	6.914	0	0	0
2016/04/05	R214	04/08/2016	9.25	Call	Bond Future	1,263.9300	1.2639	1,033.4700	1.0335	(18.234)	0	0	0
2016/04/05	R214	04/08/2016	11.30	Put	Bond Future	512.1300	0.5121	615.6400	0.6156	20.212	0	0	0
2016/04/05	R214	04/08/2016	10.30	Put	Bond Future	1,966.8200	1.9668	2,263.6900	2.2637	15.094	0	0	0
2016/04/05	R214	04/08/2016	9.26	Call	Bond Future	1,283.6200	1.2836	1,050.4700	1.0505	(18.163)	0	0	0
2016/04/05	R214	04/08/2016	9.30	Put	Bond Future	5,790.2900	5.7903	6,373.9400	6.3739	10.080	0	0	0
2016/04/05	R214	04/08/2016	8.55	Call	Bond Future	360.0300	0.3600	276.0600	0.2761	(23.323)	0	0	1,300
2016/04/05	R214	04/08/2016	9.24	Put	Bond Future	6,120.8200	6.1208	6,720.6700	6.7207	9.800	0	0	0
2016/04/05	R214	04/08/2016	10.30	Call	Bond Future	4,425.3500	4.4254	3,894.5800	3.8946	(11.994)	0	0	5,800
2016/04/05	R214	04/08/2016	9.26	Put	Bond Future	6,009.3800	6.0094	6,603.8700	6.6039	9.893	0	0	0
2016/04/05	R214	03/11/2016	10.35	Put	Bond Future	2,872.1400	2.8721	3,194.0900	3.1941	11.209	0	0	0
2016/04/05	R214	03/11/2016			Bond Future	9.9768	69.6396	10.1046	68.7952	1.281	0.0000	0.0000	0
2016/04/05	R214	03/11/2016	10.34	Put	Bond Future	2,897.6000	2.8976	3,221.6100	3.2216	11.182	0	0	0
2016/04/05	R214	03/11/2016	10.35	Call	Bond Future	5,290.0700	5.2901	4,767.6700	4.7677	(9.875)	0	0	0
2016/04/05	R214	03/11/2016	10.33	Call	Bond Future	5,215.2400	5.2152	4,696.9700	4.6970	(9.938)	0	0	0
2016/04/05	R214	03/11/2016	10.34	Call	Bond Future	5,252.6100	5.2526	4,732.2700	4.7323	(9.906)	0	0	0
2016/04/05	R214	03/11/2016	10.33	Put	Bond Future	2,923.2600	2.9233	3,249.3400	3.2493	11.155	0	0	0
2016/04/05	R248	05/05/2016			Bond Future	9.9463	90.1983	10.0669	89.1708	1.213	0.0000	0.0000	62,672
2016/04/05	R248	05/05/2016	8.99	Put	Bond Future	9,048.0300	9.0480	10,039.6500	10.0397	10.960	0	0	0
2016/04/05	R248	05/05/2016	9.01	Put	Bond Future	8,851.5400	8.8515	9,839.8900	9.8399	11.166	0	0	0
2016/04/05	R248	05/05/2016	8.99	Call	Bond Future	73.2700	0.0733	37.3800	0.0374	(48.983)	0	0	0
2016/04/05	R248	05/05/2016	9.00	Put	Bond Future	8,949.5600	8.9496	9,939.5900	9.9396	11.062	0	0	0
2016/04/05	R248	05/05/2016	9.00	Call	Bond Future	76.8900	0.0769	39.4100	0.0394	(48.745)	0	0	0
2016/04/05	R248	05/05/2016	9.01	Call	Bond Future	80.7700	0.0808	41.6100	0.0416	(48.483)	0	0	0
2016/04/05	R248	04/08/2016			Bond Future	10.0025	91.9207	10.1268	90.8735	1.242	0.0000	0.0000	0
2016/04/05	R248	04/08/2016	9.25	Call	Bond Future	1,433.8600	1.4339	1,166.9900	1.1670	(18.612)	0	0	0
2016/04/05	R248	04/08/2016	9.24	Put	Bond Future	8,362.1000	8.3621	9,145.7400	9.1457	9.371	0	0	0
2016/04/05	R248	04/08/2016	9.26	Put	Bond Future	8,213.4900	8.2135	8,990.6100	8.9906	9.462	0	0	0
2016/04/05	R248	04/08/2016	9.25	Put	Bond Future	8,287.6700	8.2877	9,068.0500	9.0680	9.416	0	0	0
2016/04/05	R248	04/08/2016	9.26	Call	Bond Future	1,456.9100	1.4569	1,186.7800	1.1868	(18.541)	0	0	0
2016/04/05	R248	04/08/2016	9.24	Call	Bond Future	1,410.8800	1.4109	1,147.2700	1.1473	(18.684)	0	0	0
2016/04/05	R248	03/11/2016	10.38	Call	Bond Future	6,430.9700	6.4310	5,784.1400	5.7841	(10.058)	0	0	0
2016/04/05	R248	03/11/2016			Bond Future	10.0583	89.2374	10.1865	88.1691	1.274	0.0000	0.0000	0
2016/04/05	R248	03/11/2016	10.39	Call	Bond Future	6,477.6700	6.4777	5,828.2100	5.8282	(10.026)	0	0	0
2016/04/05	R248	03/11/2016	10.37	Put	Bond Future	3,826.2400	3.8262	4,250.4100	4.2504	11.086	0	0	0

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2016/04/05	R248 03/11/2016	10.39	Put	Bond Future	3,759.7100	3.7597	4,178.5900	4.1786	11.141	0	0	0
2016/04/05	R248 03/11/2016	10.37	Call	Bond Future	6,384.6300	6.3846	5,740.4600	5.7405	(10.089)	0	0	0
2016/04/05	R248 03/11/2016	10.38	Put	Bond Future	3,792.7200	3.7927	4,214.2300	4.2142	11.114	0	0	0

Total **721046**