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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/04/2016 TO 12/04/2016

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
2016/04/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	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
2016/04/12	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	2025	05/05/2016			Bond Future	124.7589		124.7589	124.6715	124.6715	(0.070)	0.0000	0.0000	4,532
2016/04/12	2025	05/05/2016	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2025	05/05/2016	125.99	Put	Bond Future	1,231.1300		1.2311	1,318.5000	1.3185	7.097	0	0	0
2016/04/12	2025	05/05/2016	126.01	Put	Bond Future	1,251.1300		1.2511	1,338.5000	1.3385	6.983	0	0	0
2016/04/12	2025	05/05/2016	126.00	Put	Bond Future	1,241.1300		1.2411	1,328.5000	1.3285	7.040	0	0	0
2016/04/12	2025	05/05/2016	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2025	05/05/2016	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2025	04/08/2016	123.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2025	04/08/2016			Bond Future	125.8797		125.8797	125.7900	125.7900	(0.071)	0.0000	0.0000	0
2016/04/12	2025	04/08/2016	123.86	Call	Bond Future	2,019.6900		2.0197	1,929.9900	1.9300	(4.441)	0	0	0
2016/04/12	2025	04/08/2016	123.87	Call	Bond Future	2,009.6900		2.0097	1,919.9900	1.9200	(4.463)	0	0	0
2016/04/12	2025	04/08/2016	123.85	Call	Bond Future	2,029.6900		2.0297	1,939.9900	1.9400	(4.419)	0	0	0
2016/04/12	2025	04/08/2016	123.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2025	04/08/2016	123.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2030	05/05/2016	8.99	Put	Bond Future	4,030.4300		4.0304	3,955.6100	3.9556	(1.856)	0	0	0
2016/04/12	2030	05/05/2016	9.01	Put	Bond Future	3,883.1400		3.8831	3,808.3200	3.8083	(1.927)	0	0	0
2016/04/12	2030	05/05/2016			Bond Future	9.5540		90.4271	9.5432	90.5019	(0.113)	0.0000	0.0000	17,754
2016/04/12	2030	05/05/2016	9.00	Put	Bond Future	3,956.7400		3.9567	3,881.9200	3.8819	(1.891)	0	0	0
2016/04/12	2030	05/05/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2030	05/05/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2030	05/05/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2030	04/08/2016	10.17	Call	Bond Future	3,660.7900		3.6608	3,736.4700	3.7365	2.067	0	0	0
2016/04/12	2030	04/08/2016			Bond Future	9.6169		88.1426	9.6058	88.2183	(0.115)	0.0000	0.0000	0
2016/04/12	2030	04/08/2016	10.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2032	05/05/2016			Bond Future	9.6884		89.3398	9.6827	89.3818	(0.059)	0.0000	0.0000	9,481
2016/04/12	2032	05/05/2016	8.99	Put	Bond Future	5,462.9600		5.4630	5,413.7800	5.4138	(0.900)	0	0	0
2016/04/12	2032	05/05/2016	9.01	Put	Bond Future	5,314.7800		5.3148	5,265.2000	5.2652	(0.933)	0	0	0
2016/04/12	2032	05/05/2016	9.00	Put	Bond Future	5,388.7100		5.3887	5,339.3200	5.3393	(0.917)	0	0	0
2016/04/12	2032	05/05/2016	9.01	Call	Bond Future	124.2700		0.1243	116.7400	0.1167	(6.059)	0	0	0
2016/04/12	2032	05/05/2016	8.99	Call	Bond Future	112.7500		0.1128	105.6200	0.1056	(6.324)	0	0	0
2016/04/12	2032	05/05/2016	9.00	Call	Bond Future	118.4000		0.1184	111.0600	0.1111	(6.199)	0	0	0
2016/04/12	2032	04/08/2016	9.01	Call	Bond Future	1,120.1600		1.1202	1,120.1500	1.1202	(0.001)	0	0	0
2016/04/12	2032	04/08/2016			Bond Future	9.7499		91.0427	9.7441	91.0850	(0.060)	0.0000	0.0000	76
2016/04/12	2032	04/08/2016	8.99	Call	Bond Future	1,083.3200		1.0833	1,083.1900	1.0832	(0.012)	0	0	0
2016/04/12	2032	04/08/2016	9.00	Call	Bond Future	1,101.6400		1.1016	1,101.5600	1.1016	(0.007)	0	0	0
2016/04/12	2032	04/08/2016	8.99	Put	Bond Future	6,846.9400		6.8469	6,804.5100	6.8045	(0.620)	0	0	0
2016/04/12	2032	04/08/2016	9.01	Put	Bond Future	6,725.1500		6.7251	6,682.8400	6.6828	(0.629)	0	0	0
2016/04/12	2032	04/08/2016	9.00	Put	Bond Future	6,785.8900		6.7859	6,743.5100	6.7435	(0.625)	0	0	0

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2016/04/12	2032	03/11/2016			Bond Future	9.8083	88.6184	9.8022	88.6621	(0.062)	0.0000	0.0000	0
2016/04/12	2032	03/11/2016	10.28	Put	Bond Future	2,708.2400	2.7082	2,683.2700	2.6833	(0.922)	0	0	0
2016/04/12	2032	03/11/2016	10.30	Put	Bond Future	2,658.4100	2.6584	2,633.6900	2.6337	(0.930)	0	0	0
2016/04/12	2032	03/11/2016	10.29	Put	Bond Future	2,683.1100	2.6831	2,658.2600	2.6583	(0.926)	0	0	0
2016/04/12	2032	03/11/2016	10.30	Call	Bond Future	6,071.8100	6.0718	6,090.7700	6.0908	0.312	0	0	0
2016/04/12	2032	03/11/2016	10.28	Call	Bond Future	5,986.6500	5.9866	6,005.3600	6.0054	0.313	0	0	0
2016/04/12	2032	03/11/2016	10.29	Call	Bond Future	6,029.0500	6.0290	6,047.8800	6.0479	0.312	0	0	0
2016/04/12	2033	05/05/2016			Bond Future	105.5685	105.5685	105.7314	105.7314	0.154	0.0000	0.0000	1,032
2016/04/12	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2033	05/05/2016	102.40	Call	Bond Future	3,168.5000	3.1685	3,331.4000	3.3314	5.141	0	0	0
2016/04/12	2033	05/05/2016	102.41	Call	Bond Future	3,158.5000	3.1585	3,321.4000	3.3214	5.158	0	0	0
2016/04/12	2033	05/05/2016	102.39	Call	Bond Future	3,178.5000	3.1785	3,341.4000	3.3414	5.125	0	0	0
2016/04/12	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2033	04/08/2016	104.99	Call	Bond Future	2,599.5000	2.5995	2,765.0100	2.7650	6.367	0	0	0
2016/04/12	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2033	04/08/2016			Bond Future	107.5895	107.5895	107.7550	107.7550	0.154	0.0000	0.0000	2,064
2016/04/12	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2033	04/08/2016	105.00	Call	Bond Future	2,589.5000	2.5895	2,755.0100	2.7550	6.392	0	0	0
2016/04/12	2033	04/08/2016	105.01	Call	Bond Future	2,579.5000	2.5795	2,745.0100	2.7450	6.416	0	0	0
2016/04/12	2037	05/05/2016	8.99	Call	Bond Future	59.9100	0.0599	56.4000	0.0564	(5.859)	0	0	0
2016/04/12	2037	05/05/2016	9.00	Put	Bond Future	7,154.2000	7.1542	7,064.7200	7.0647	(1.251)	0	0	0
2016/04/12	2037	05/05/2016	9.67	Call	Bond Future	998.5700	0.9986	999.3700	0.9994	0.080	0	0	500
2016/04/12	2037	05/05/2016			Bond Future	9.8388	90.5616	9.8280	90.6474	(0.110)	0.0000	0.0000	40,208
2016/04/12	2037	05/05/2016	9.00	Call	Bond Future	63.2600	0.0633	59.6400	0.0596	(5.722)	0	0	0
2016/04/12	2037	05/05/2016	9.67	Put	Bond Future	2,357.1000	2.3571	2,272.0400	2.2720	(3.609)	0	0	0
2016/04/12	2037	05/05/2016	9.01	Call	Bond Future	66.7700	0.0668	63.0500	0.0630	(5.571)	0	0	0
2016/04/12	2037	05/05/2016	8.99	Put	Bond Future	7,240.7300	7.2407	7,151.3600	7.1514	(1.234)	0	0	0
2016/04/12	2037	05/05/2016	9.01	Put	Bond Future	7,067.9600	7.0680	6,978.3800	6.9784	(1.267)	0	0	0
2016/04/12	2037	04/08/2016			Bond Future	9.9014	88.0291	9.8904	88.1160	(0.112)	0.0000	0.0000	221
2016/04/12	2037	04/08/2016	9.24	Put	Bond Future	6,865.0500	6.8650	6,790.2700	6.7903	(1.089)	0	0	0
2016/04/12	2037	04/08/2016	9.26	Put	Bond Future	6,737.8900	6.7379	6,663.5400	6.6635	(1.103)	0	0	0
2016/04/12	2037	04/08/2016	9.24	Call	Bond Future	1,416.5800	1.4166	1,428.7300	1.4287	0.858	0	0	0
2016/04/12	2037	04/08/2016	9.25	Put	Bond Future	6,801.3700	6.8014	6,726.8000	6.7268	(1.096)	0	0	0
2016/04/12	2037	04/08/2016	9.25	Call	Bond Future	1,439.2000	1.4392	1,451.5600	1.4516	0.859	0	0	0
2016/04/12	2037	04/08/2016	9.26	Call	Bond Future	1,461.8900	1.4619	1,474.4700	1.4745	0.861	0	0	0
2016/04/12	2037	03/11/2016	10.35	Call	Bond Future	6,178.8700	6.1789	6,224.3300	6.2243	0.736	0	0	0
2016/04/12	2037	03/11/2016	10.36	Put	Bond Future	3,173.5500	3.1736	3,130.1300	3.1301	(1.368)	0	0	0
2016/04/12	2037	03/11/2016			Bond Future	9.9563	89.7065	9.9448	89.7956	(0.115)	0.0000	0.0000	0
2016/04/12	2037	03/11/2016	10.36	Call	Bond Future	6,223.4900	6.2235	6,269.1900	6.2692	0.734	0	0	0
2016/04/12	2037	03/11/2016	10.37	Call	Bond Future	6,268.2200	6.2682	6,314.1500	6.3141	0.733	0	0	0
2016/04/12	2037	03/11/2016	10.35	Put	Bond Future	3,202.4200	3.2024	3,158.7600	3.1588	(1.363)	0	0	0
2016/04/12	2037	03/11/2016	10.37	Put	Bond Future	3,144.9000	3.1449	3,101.7100	3.1017	(1.373)	0	0	0
2016/04/12	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/04/12	2038	05/05/2016			Bond Future	132.0872		132.0872	132.1008	0.010	0.0000	0.0000	16,932
2016/04/12	2038	05/05/2016	131.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/04/12	2038	05/05/2016	131.01	Call	Bond Future	1,077.1600		1.0772	1,090.8200	1.268	0	0	0
2016/04/12	2038	05/05/2016	130.99	Call	Bond Future	1,097.1600		1.0972	1,110.8200	1.245	0	0	0
2016/04/12	2038	05/05/2016	131.00	Call	Bond Future	1,087.1600		1.0872	1,100.8200	1.256	0	0	0
2016/04/12	2038	05/05/2016	130.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/04/12	2038	04/08/2016			Bond Future	133.1899		133.1899	133.2031	0.010	0.0000	0.0000	1,180
2016/04/12	2038	04/08/2016	129.31	Call	Bond Future	3,879.8700		3.8799	3,893.0800	0.340	0	0	0
2016/04/12	2038	04/08/2016	129.30	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/04/12	2038	04/08/2016	129.32	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/04/12	2038	04/08/2016	129.31	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/04/12	2038	04/08/2016	129.32	Call	Bond Future	3,869.8700		3.8699	3,883.0800	0.341	0	0	0
2016/04/12	2038	04/08/2016	129.30	Call	Bond Future	3,889.8700		3.8899	3,903.0800	0.340	0	0	0
2016/04/12	2040	05/05/2016	9.50	Call	Bond Future	478.2200		0.4782	471.9700	(1.307)	0	0	0
2016/04/12	2040	05/05/2016			Bond Future	9.9089		94.1975	9.8981	(0.109)	0.0000	0.0000	1,812
2016/04/12	2040	05/05/2016	9.51	Call	Bond Future	496.3500		0.4963	490.2300	(1.233)	0	0	0
2016/04/12	2040	05/05/2016	9.49	Call	Bond Future	460.6400		0.4606	454.3000	(1.376)	0	0	0
2016/04/12	2040	05/05/2016	9.50	Put	Bond Future	4,046.2100		4.0462	3,948.6700	(2.411)	0	0	0
2016/04/12	2040	05/05/2016	9.49	Put	Bond Future	4,118.7400		4.1187	4,021.1100	(2.370)	0	0	0
2016/04/12	2040	05/05/2016	9.51	Put	Bond Future	3,974.3700		3.9744	3,876.9600	(2.451)	0	0	0
2016/04/12	2040	04/08/2016			Bond Future	9.9721		91.4838	9.9610	(0.111)	0.0000	0.0000	0
2016/04/12	2040	04/08/2016	9.49	Put	Bond Future	6,182.1600		6.1822	6,107.1000	(1.214)	0	0	0
2016/04/12	2040	04/08/2016	9.50	Call	Bond Future	2,033.1600		2.0332	2,050.8000	0.868	0	0	0
2016/04/12	2040	04/08/2016	9.51	Call	Bond Future	2,062.3300		2.0623	2,080.2500	0.869	0	0	0
2016/04/12	2040	04/08/2016	9.49	Call	Bond Future	2,004.2400		2.0042	2,021.6200	0.867	0	0	0
2016/04/12	2040	04/08/2016	9.51	Put	Bond Future	6,060.7000		6.0607	5,986.1800	(1.230)	0	0	0
2016/04/12	2040	04/08/2016	9.50	Put	Bond Future	6,121.2400		6.1212	6,046.4400	(1.222)	0	0	0
2016/04/12	2044	05/05/2016	8.99	Put	Bond Future	8,747.9400		8.7479	8,612.0400	(1.554)	0	0	0
2016/04/12	2044	05/05/2016			Bond Future	9.9385		91.2314	9.9227	(0.159)	0.0000	0.0000	20,223
2016/04/12	2044	05/05/2016	9.01	Put	Bond Future	8,553.8700		8.5539	8,417.8600	(1.590)	0	0	0
2016/04/12	2044	05/05/2016	9.00	Put	Bond Future	8,650.7200		8.6507	8,514.7700	(1.572)	0	0	0
2016/04/12	2044	05/05/2016	9.01	Call	Bond Future	40.3500		0.0404	38.5700	(4.411)	0	0	0
2016/04/12	2044	05/05/2016	8.99	Call	Bond Future	35.8600		0.0359	34.1900	(4.657)	0	0	0
2016/04/12	2044	05/05/2016	9.00	Call	Bond Future	38.0100		0.0380	36.2900	(4.525)	0	0	0
2016/04/12	2044	04/08/2016	9.50	Call	Bond Future	1,965.4200		1.9654	1,997.3600	1.625	0	0	0
2016/04/12	2044	04/08/2016			Bond Future	10.0003		88.5864	9.9840	(0.162)	0.0000	0.0000	0
2016/04/12	2044	04/08/2016	9.51	Call	Bond Future	1,994.0300		1.9940	2,026.3800	1.622	0	0	0
2016/04/12	2044	04/08/2016	9.49	Put	Bond Future	6,396.1300		6.3961	6,291.3800	(1.638)	0	0	0
2016/04/12	2044	04/08/2016	9.51	Put	Bond Future	6,271.0800		6.2711	6,167.1600	(1.657)	0	0	0
2016/04/12	2044	04/08/2016	9.49	Call	Bond Future	1,937.0700		1.9371	1,968.5900	1.627	0	0	0
2016/04/12	2044	04/08/2016	9.50	Put	Bond Future	6,333.4000		6.3334	6,229.0700	(1.647)	0	0	0
2016/04/12	2044	03/11/2016			Bond Future	10.0545		90.2745	10.0377	(0.167)	0.0000	0.0000	0
2016/04/12	2044	03/11/2016	10.42	Call	Bond Future	6,512.0400		6.5120	6,587.3500	1.156	0	0	0
2016/04/12	2044	03/11/2016	10.41	Put	Bond Future	3,600.9600		3.6010	3,536.5900	(1.788)	0	0	0
2016/04/12	2044	03/11/2016	10.43	Put	Bond Future	3,537.7600		3.5378	3,474.1000	(1.799)	0	0	0
2016/04/12	2044	03/11/2016	10.42	Put	Bond Future	3,569.3700		3.5694	3,505.3500	(1.794)	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
2016/04/12	2044	03/11/2016	10.43	Call	Bond Future	6,558.5200		6.5585	6,634.1900	6.6342	1.154	0	0	0
2016/04/12	2044	03/11/2016	10.41	Call	Bond Future	6,465.4200		6.4654	6,540.3800	6.5404	1.159	0	0	0
2016/04/12	2046	05/05/2016			Bond Future	132.1843		132.1843	130.9135	130.9135	(0.961)	0.0000	0.0000	12,687
2016/04/12	2046	05/05/2016	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2046	05/05/2016	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2046	05/05/2016	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2046	05/05/2016	130.01	Call	Bond Future	2,174.2700		2.1743	903.5000	0.9035	(58.446)	0	0	0
2016/04/12	2046	05/05/2016	129.99	Call	Bond Future	2,194.2700		2.1943	923.5000	0.9235	(57.913)	0	0	0
2016/04/12	2046	05/05/2016	130.00	Call	Bond Future	2,184.2700		2.1843	913.5000	0.9135	(58.178)	0	0	0
2016/04/12	2046	04/08/2016	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2046	04/08/2016			Bond Future	134.7149		134.7149	133.4191	133.4191	(0.962)	0.0000	0.0000	3,590
2016/04/12	2046	04/08/2016	129.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2046	04/08/2016	129.00	Call	Bond Future	5,714.9300		5.7149	4,419.0900	4.4191	(22.675)	0	0	0
2016/04/12	2046	04/08/2016	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2046	04/08/2016	129.01	Call	Bond Future	5,704.9300		5.7049	4,409.0900	4.4091	(22.714)	0	0	0
2016/04/12	2046	04/08/2016	129.02	Call	Bond Future	5,694.9300		5.6949	4,399.0900	4.3991	(22.754)	0	0	0
2016/04/12	2050	05/05/2016	138.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2050	05/05/2016			Bond Future	141.9516		141.9516	142.6483	142.6483	0.491	0.0000	0.0000	14,861
2016/04/12	2050	05/05/2016	138.00	Call	Bond Future	3,951.6400		3.9516	4,648.2900	4.6483	17.629	0	0	0
2016/04/12	2050	05/05/2016	137.99	Call	Bond Future	3,961.6400		3.9616	4,658.2900	4.6583	17.585	0	0	0
2016/04/12	2050	05/05/2016	138.01	Call	Bond Future	3,941.6400		3.9416	4,638.2900	4.6383	17.674	0	0	0
2016/04/12	2050	05/05/2016	137.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2050	05/05/2016	138.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2050	04/08/2016	139.14	Call	Bond Future	3,951.8400		3.9518	4,660.9300	4.6609	17.943	0	0	0
2016/04/12	2050	04/08/2016			Bond Future	143.0918		143.0918	143.8009	143.8009	0.496	0.0000	0.0000	4,100
2016/04/12	2050	04/08/2016	139.12	Call	Bond Future	3,971.8400		3.9718	4,680.9300	4.6809	17.853	0	0	0
2016/04/12	2050	04/08/2016	139.13	Call	Bond Future	3,961.8400		3.9618	4,670.9300	4.6709	17.898	0	0	0
2016/04/12	2050	04/08/2016	139.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2050	04/08/2016	139.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	2050	04/08/2016	139.13	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	AL37	05/05/2016			Index Future	475.1920		475.1920	475.4450	475.4450	0.053	0.0000	0.0000	12
2016/04/12	AL37	04/08/2016			Index Future	484.1500		484.1500	484.4050	484.4050	0.053	0.0000	0.0000	0
2016/04/12	AL7T	05/05/2016			Index Future	546.5960		546.5960	546.9690	546.9690	0.068	0.0000	0.0000	0
2016/04/12	AL7T	04/08/2016			Index Future	556.9000		556.9000	557.2770	557.2770	0.068	0.0000	0.0000	9
2016/04/12	ALBI	05/05/2016			Index Future	495.4210		495.4210	495.8400	495.8400	0.085	0.0000	0.0000	499
2016/04/12	ALBI	04/08/2016			Index Future	504.7610		504.7610	505.1840	505.1840	0.084	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
2016/04/12	ALBI	03/11/2016			Index Future	514.4810	514.4810	514.9150	514.9150	0.084	0.0000	0.0000	0
2016/04/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/12	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	EL28	05/05/2016			Bond Future	127.6774	127.6774	127.6922	127.6922	0.012	0.0000	0.0000	0
2016/04/12	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	EL28	05/05/2016	128.99	Put	Bond Future	1,312.5700	1.3126	1,297.8400	1.2978	(1.122)	0	0	0
2016/04/12	EL28	05/05/2016	129.01	Put	Bond Future	1,332.5700	1.3326	1,317.8400	1.3178	(1.105)	0	0	0
2016/04/12	EL28	05/05/2016	129.00	Put	Bond Future	1,322.5700	1.3226	1,307.8400	1.3078	(1.114)	0	0	0
2016/04/12	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	EL28	04/08/2016			Bond Future	130.1217	130.1217	130.1362	130.1362	0.011	0.0000	0.0000	0
2016/04/12	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	EL28	04/08/2016	126.86	Call	Bond Future	3,261.7300	3.2617	3,276.2000	3.2762	0.444	0	0	0
2016/04/12	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	EL28	04/08/2016	126.87	Call	Bond Future	3,251.7300	3.2517	3,266.2000	3.2662	0.445	0	0	0
2016/04/12	EL28	04/08/2016	126.88	Call	Bond Future	3,241.7300	3.2417	3,256.2000	3.2562	0.446	0	0	0
2016/04/12	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	ES33	05/05/2016			Bond Future	10.6758	76.2693	10.6647	76.3390	(0.104)	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
2016/04/12	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	ES33	05/05/2016	9.99	Put	Bond Future	4,521.6600	4.5217	4,451.8700	4.4519	(1.543)	0	0	0
2016/04/12	ES33	05/05/2016	10.01	Put	Bond Future	4,384.0200	4.3840	4,314.2300	4.3142	(1.592)	0	0	0
2016/04/12	ES33	05/05/2016	10.00	Put	Bond Future	4,452.7900	4.4528	4,383.0000	4.3830	(1.567)	0	0	0
2016/04/12	ES33	04/08/2016			Bond Future	10.7646	77.7231	10.7533	77.7938	(0.105)	0.0000	0.0000	0
2016/04/12	ES33	04/08/2016	10.24	Put	Bond Future	3,372.3700	3.3724	3,301.7700	3.3018	(2.093)	0	0	0
2016/04/12	ES33	04/08/2016	10.26	Put	Bond Future	3,239.6200	3.2396	3,169.0200	3.1690	(2.179)	0	0	0
2016/04/12	ES33	04/08/2016	10.25	Put	Bond Future	3,305.9500	3.3060	3,235.3500	3.2354	(2.136)	0	0	0
2016/04/12	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	ES33	03/11/2016			Bond Future	10.8526	75.4113	10.8408	75.4837	(0.109)	0.0000	0.0000	0
2016/04/12	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	ES33	03/11/2016	11.31	Call	Bond Future	2,724.7300	2.7247	2,797.1600	2.7972	2.658	0	0	0
2016/04/12	ES33	03/11/2016	11.29	Call	Bond Future	2,608.8200	2.6088	2,681.2500	2.6813	2.776	0	0	0
2016/04/12	ES33	03/11/2016	11.30	Call	Bond Future	2,666.8100	2.6668	2,739.2400	2.7392	2.716	0	0	0
2016/04/12	ES42	05/05/2016			Bond Future	10.8666	79.9581	10.8499	80.0765	(0.154)	0.0000	0.0000	7,270
2016/04/12	GOVI	05/05/2016	518.01	Put	GOVI	235,770.0000	23.5770	231,870.0000	23.1870	(1.654)	0	0	0
2016/04/12	GOVI	05/05/2016			GOVI	494.4330	494.4330	494.8230	494.8230	0.079	0.0000	0.0000	477
2016/04/12	GOVI	05/05/2016	518.00	Put	GOVI	235,670.0000	23.5670	231,770.0000	23.1770	(1.655)	0	0	0
2016/04/12	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	GOVI	05/05/2016	517.99	Put	GOVI	235,570.0000	23.5570	231,670.0000	23.1670	(1.656)	0	0	0
2016/04/12	GOVI	04/08/2016	520.99	Put	GOVI	172,360.0000	17.2360	168,420.0000	16.8420	(2.286)	0	0	0
2016/04/12	GOVI	04/08/2016			GOVI	503.7540	503.7540	504.1480	504.1480	0.078	0.0000	0.0000	26
2016/04/12	GOVI	04/08/2016	521.01	Put	GOVI	172,560.0000	17.2560	168,620.0000	16.8620	(2.283)	0	0	0
2016/04/12	GOVI	04/08/2016	521.00	Put	GOVI	172,460.0000	17.2460	168,520.0000	16.8520	(2.285)	0	0	0
2016/04/12	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	GOVI	03/11/2016	476.11	Call	GOVI	373,450.0000	37.3450	377,490.0000	37.7490	1.082	0	0	0
2016/04/12	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	GOVI	03/11/2016			GOVI	513.4550	513.4550	513.8590	513.8590	0.079	0.0000	0.0000	0
2016/04/12	GOVI	03/11/2016	476.12	Call	GOVI	373,350.0000	37.3350	377,390.0000	37.7390	1.082	0	0	0
2016/04/12	GOVI	03/11/2016	476.13	Call	GOVI	373,250.0000	37.3250	377,290.0000	37.7290	1.082	0	0	0
2016/04/12	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/12	IGOV	05/05/2016			Index Future	240.9070	240.9070	240.9490	240.9490	0.017	0.0000	0.0000	977
2016/04/12	IGOV	04/08/2016			Index Future	245.4680	245.4680	245.5100	245.5100	0.017	0.0000	0.0000	111

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
2016/04/12	IGOV	03/11/2016			Index Future	250.2150	250.2150	250.2580	250.2580	0.017	0.0000	0.0000	0
2016/04/12	ILBI	05/05/2016			Index Future	652.2760	652.2760	652.4660	652.4660	0.029	0.0000	0.0000	0
2016/04/12	ILBI	04/08/2016			Index Future	664.2870	664.2870	664.4780	664.4780	0.029	0.0000	0.0000	157
2016/04/12	IS01	19/12/2016			Interest Rate Swap	100.1420	100.1420	100.1456	100.1456	0.004	0.0000	0.0000	0
2016/04/12	IS01	16/03/2017			Interest Rate Swap	100.1795	100.1795	100.1829	100.1829	0.003	0.0000	0.0000	0
2016/04/12	IS01	15/06/2017			Interest Rate Swap	99.9206	99.9206	99.9233	99.9233	0.003	0.0000	0.0000	0
2016/04/12	IS02	18/12/2017			Interest Rate Swap	100.5486	100.5486	100.5515	100.5515	0.003	0.0000	0.0000	0
2016/04/12	IS02	16/03/2018			Interest Rate Swap	100.0048	100.0048	100.0167	100.0167	0.012	0.0000	0.0000	0
2016/04/12	IS02	15/06/2018			Interest Rate Swap	99.8593	99.8593	99.8757	99.8757	0.016	0.0000	0.0000	0
2016/04/12	IS05	17/12/2020			Interest Rate Swap	100.7146	100.7146	100.6461	100.6461	(0.068)	0.0000	0.0000	0
2016/04/12	IS05	16/03/2021			Interest Rate Swap	100.2289	100.2289	100.1470	100.1470	(0.082)	0.0000	0.0000	0
2016/04/12	IS05	15/06/2021			Interest Rate Swap	99.7005	99.7005	99.6092	99.6092	(0.092)	0.0000	0.0000	0
2016/04/12	IS10	17/12/2025			Interest Rate Swap	102.3956	102.3956	102.2953	102.2953	(0.098)	0.0000	0.0000	0
2016/04/12	IS10	16/03/2026			Interest Rate Swap	99.5873	99.5873	99.4827	99.4827	(0.105)	0.0000	0.0000	0
2016/04/12	IS10	15/06/2026			Interest Rate Swap	98.4313	98.4313	98.3234	98.3234	(0.110)	0.0000	0.0000	0
2016/04/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/12	JBAF	20/04/2016			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2016/04/12	JBAF	18/05/2016			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2016/04/12	JBAF	15/06/2016			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/04/12	JBAF	20/07/2016			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/04/12	JBAF	17/08/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/04/12	JBAF	21/09/2016			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/04/12	JBAF	21/12/2016			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2016/04/12	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2016/04/12	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2016/04/12	JBAF	20/09/2017			Jibar Tradeable Future	8.1700	91.8300	8.1700	91.8300	0.000	0.0000	0.0000	0
2016/04/12	JBAF	20/12/2017			Jibar Tradeable Future	8.2600	91.7400	8.2600	91.7400	0.000	0.0000	0.0000	0
2016/04/12	JBAF	20/03/2018			Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000	0
2016/04/12	R023	05/05/2016			Bond Future	8.9335	95.5491	8.9176	95.6258	(0.178)	0.0000	0.0000	8,194
2016/04/12	R023	05/05/2016	8.24	Put	Bond Future	3,479.2600	3.4793	3,401.7900	3.4018	(2.227)	0	0	0
2016/04/12	R023	05/05/2016	8.26	Put	Bond Future	3,384.3800	3.3844	3,306.9400	3.3069	(2.288)	0	0	0
2016/04/12	R023	05/05/2016	8.24	Call	Bond Future	52.8500	0.0529	52.1000	0.0521	(1.419)	0	0	0
2016/04/12	R023	05/05/2016	8.25	Put	Bond Future	3,431.7300	3.4317	3,354.2800	3.3543	(2.257)	0	0	0

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2016/04/12	R023	05/05/2016	8.25	Call	Bond Future	55.8200	0.0558	55.0900	0.0551	(1.308)	0	0	0
2016/04/12	R023	05/05/2016	8.26	Call	Bond Future	58.9400	0.0589	58.2200	0.0582	(1.222)	0	0	0
2016/04/12	R023	04/08/2016	8.24	Call	Bond Future	575.9600	0.5760	587.5700	0.5876	2.016	0	0	0
2016/04/12	R023	04/08/2016	8.25	Put	Bond Future	4,150.1000	4.1501	4,084.3300	4.0843	(1.585)	0	0	0
2016/04/12	R023	04/08/2016			Bond Future	8.9926	97.3704	8.9760	97.4480	(0.184)	0.0000	0.0000	0
2016/04/12	R023	04/08/2016	8.25	Call	Bond Future	586.8900	0.5869	598.7000	0.5987	2.012	0	0	0
2016/04/12	R023	04/08/2016	8.26	Call	Bond Future	597.7900	0.5978	609.8100	0.6098	2.011	0	0	0
2016/04/12	R023	04/08/2016	8.24	Put	Bond Future	4,188.2900	4.1883	4,122.3200	4.1223	(1.575)	0	0	0
2016/04/12	R023	04/08/2016	8.26	Put	Bond Future	4,111.9100	4.1119	4,046.3500	4.0463	(1.594)	0	0	0
2016/04/12	R023	03/11/2016	9.73	Put	Bond Future	1,265.6600	1.2657	1,236.3900	1.2364	(2.313)	0	0	0
2016/04/12	R023	03/11/2016			Bond Future	9.0535	95.2942	9.0360	95.3738	(0.193)	0.0000	0.0000	0
2016/04/12	R023	03/11/2016	9.75	Put	Bond Future	1,239.3900	1.2394	1,210.5300	1.2105	(2.329)	0	0	0
2016/04/12	R023	03/11/2016	9.73	Call	Bond Future	4,279.4700	4.2795	4,329.8100	4.3298	1.176	0	0	0
2016/04/12	R023	03/11/2016	9.74	Put	Bond Future	1,252.4700	1.2525	1,223.4000	1.2234	(2.321)	0	0	0
2016/04/12	R023	03/11/2016	9.74	Call	Bond Future	4,309.9200	4.3099	4,360.4600	4.3605	1.173	0	0	0
2016/04/12	R023	03/11/2016	9.75	Call	Bond Future	4,340.4500	4.3405	4,391.2000	4.3912	1.169	0	0	0
2016/04/12	R035	05/05/2016	10.37	Call	Bond Future	4,566.6300	4.5666	4,652.8100	4.6528	1.887	0	0	0
2016/04/12	R035	05/05/2016			Bond Future	9.7776	94.0040	9.7668	94.0902	(0.110)	0.0000	0.0000	5,096
2016/04/12	R035	05/05/2016	10.35	Call	Bond Future	4,418.2800	4.4183	4,504.4600	4.5045	1.951	0	0	0
2016/04/12	R035	05/05/2016	10.36	Call	Bond Future	4,492.5100	4.4925	4,578.6900	4.5787	1.918	0	0	0
2016/04/12	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R035	04/08/2016			Bond Future	9.8362	95.7960	9.8252	95.8832	(0.112)	0.0000	0.0000	155
2016/04/12	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R035	04/08/2016	10.35	Call	Bond Future	3,933.9400	3.9339	4,021.1300	4.0211	2.216	0	0	0
2016/04/12	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R035	04/08/2016	10.36	Call	Bond Future	4,007.8800	4.0079	4,095.0700	4.0951	2.175	0	0	0
2016/04/12	R035	04/08/2016	10.37	Call	Bond Future	4,081.7300	4.0817	4,168.9200	4.1689	2.136	0	0	0
2016/04/12	R186	05/05/2016	9.25	Call	Bond Future	1,746.9400	1.7469	1,766.7500	1.7668	1.134	0	0	180
2016/04/12	R186	05/05/2016			Bond Future	9.1381	113.1552	9.1273	113.2320	(0.118)	9.1319	9.1319	54,760
2016/04/12	R186	05/05/2016	8.34	Call	Bond Future	48.7900	0.0488	46.1300	0.0461	(5.452)	0	0	0
2016/04/12	R186	05/05/2016	9.89	Call	Bond Future	5,264.7000	5.2647	5,329.2600	5.3293	1.226	0	0	0
2016/04/12	R186	05/05/2016	8.35	Call	Bond Future	51.7100	0.0517	48.9600	0.0490	(5.318)	0	0	0
2016/04/12	R186	05/05/2016	8.75	Put	Bond Future	3,172.1500	3.1721	3,091.5400	3.0915	(2.541)	0	0	1,900
2016/04/12	R186	05/05/2016	9.25	Put	Bond Future	954.1700	0.9542	897.1800	0.8972	(5.973)	0	0	0
2016/04/12	R186	05/05/2016	8.33	Call	Bond Future	46.0400	0.0460	43.4600	0.0435	(5.604)	0	0	0
2016/04/12	R186	05/05/2016	8.85	Put	Bond Future	2,606.4000	2.6064	2,527.6200	2.5276	(3.023)	0	0	5,350
2016/04/12	R186	05/05/2016	9.96	Call	Bond Future	5,705.6100	5.7056	5,772.8600	5.7729	1.179	0	0	0
2016/04/12	R186	05/05/2016	9.86	Call	Bond Future	5,077.1100	5.0771	5,140.3600	5.1404	1.246	0	0	0
2016/04/12	R186	05/05/2016	7.56	Put	Bond Future	12,071.1100	12.0711	11,994.2800	11.9943	(0.636)	0	0	0
2016/04/12	R186	05/05/2016	8.35	Put	Bond Future	5,865.6100	5.8656	5,786.0600	5.7861	(1.356)	0	0	0
2016/04/12	R186	05/05/2016	8.75	Call	Bond Future	360.3900	0.3604	356.5800	0.3566	(1.057)	0	0	180
2016/04/12	R186	05/05/2016	8.34	Put	Bond Future	5,939.1400	5.9391	5,859.6800	5.8597	(1.338)	0	0	0
2016/04/12	R186	05/05/2016	7.56	Call	Bond Future	0.1400	0.0001	0.1100	0.0001	(21.429)	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
2016/04/12	R186	05/05/2016	8.85	Call	Bond Future	528.4900	0.5285	526.5100	0.5265	(0.375)	0	0	0
2016/04/12	R186	05/05/2016	8.33	Put	Bond Future	6,012.9000	6.0129	5,933.5200	5.9335	(1.320)	0	0	0
2016/04/12	R186	05/05/2016	9.89	Put	Bond Future	86.1800	0.0862	73.9400	0.0739	(14.203)	0	0	180
2016/04/12	R186	05/05/2016	9.96	Put	Bond Future	62.3100	0.0623	52.7600	0.0528	(15.327)	0	0	5,000
2016/04/12	R186	05/05/2016	9.86	Put	Bond Future	98.6600	0.0987	85.1100	0.0851	(13.734)	0	0	5,000
2016/04/12	R186	04/08/2016	8.51	Put	Bond Future	5,970.6400	5.9706	5,903.1900	5.9032	(1.130)	0	0	0
2016/04/12	R186	04/08/2016	10.00	Put	Bond Future	951.3900	0.9514	925.2600	0.9253	(2.747)	0	0	6,500
2016/04/12	R186	04/08/2016			Bond Future	9.1957	110.0080	9.1846	110.0855	(0.121)	0.0000	0.0000	665
2016/04/12	R186	04/08/2016	8.50	Put	Bond Future	6,026.8300	6.0268	5,959.1900	5.9592	(1.122)	0	0	0
2016/04/12	R186	04/08/2016	8.51	Call	Bond Future	1,040.6100	1.0406	1,050.6900	1.0507	0.969	0	0	0
2016/04/12	R186	04/08/2016	8.49	Call	Bond Future	1,004.9800	1.0050	1,014.6800	1.0147	0.965	0	0	0
2016/04/12	R186	04/08/2016	8.50	Call	Bond Future	1,022.6800	1.0227	1,032.5700	1.0326	0.967	0	0	0
2016/04/12	R186	04/08/2016	10.00	Call	Bond Future	6,369.0800	6.3691	6,420.4800	6.4205	0.807	0	0	0
2016/04/12	R186	04/08/2016	8.49	Put	Bond Future	6,083.3100	6.0833	6,015.4800	6.0155	(1.115)	0	0	0
2016/04/12	R197	05/05/2016			Bond Future	296.3579	296.3579	297.1431	297.1431	0.265	0.0000	0.0000	1,931
2016/04/12	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R197	05/05/2016	299.99	Put	Bond Future	3,632.1100	3.6321	2,846.9400	2.8469	(21.617)	0	0	0
2016/04/12	R197	05/05/2016	300.01	Put	Bond Future	3,652.1100	3.6521	2,866.9400	2.8669	(21.499)	0	0	0
2016/04/12	R197	05/05/2016	300.00	Put	Bond Future	3,642.1100	3.6421	2,856.9400	2.8569	(21.558)	0	0	0
2016/04/12	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R197	04/08/2016			Bond Future	295.5347	295.5347	296.3337	296.3337	0.270	0.0000	0.0000	0
2016/04/12	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R197	04/08/2016	293.98	Call	Bond Future	1,554.7500	1.5547	2,353.6800	2.3537	51.386	0	0	0
2016/04/12	R197	04/08/2016	293.96	Call	Bond Future	1,574.7500	1.5747	2,373.6800	2.3737	50.734	0	0	0
2016/04/12	R197	04/08/2016	293.97	Call	Bond Future	1,564.7500	1.5647	2,363.6800	2.3637	51.058	0	0	0
2016/04/12	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R202	05/05/2016	246.99	Put	Bond Future	3,566.5100	3.5665	3,716.9800	3.7170	4.219	0	0	0
2016/04/12	R202	05/05/2016			Bond Future	244.9312	244.9312	244.6229	244.6229	(0.126)	0.0000	0.0000	40,414
2016/04/12	R202	05/05/2016	247.01	Put	Bond Future	3,579.2900	3.5793	3,730.2000	3.7302	4.216	0	0	0
2016/04/12	R202	05/05/2016	246.99	Call	Bond Future	1,507.7300	1.5077	1,349.8400	1.3498	(10.472)	0	0	0
2016/04/12	R202	05/05/2016	247.00	Put	Bond Future	3,572.9000	3.5729	3,723.5900	3.7236	4.218	0	0	0
2016/04/12	R202	05/05/2016	247.00	Call	Bond Future	1,504.1200	1.5041	1,346.4500	1.3465	(10.483)	0	0	0
2016/04/12	R202	05/05/2016	247.01	Call	Bond Future	1,500.5100	1.5005	1,343.0600	1.3431	(10.493)	0	0	0
2016/04/12	R202	04/08/2016	243.25	Call	Bond Future	6,479.9000	6.4799	6,270.2300	6.2702	(3.236)	0	0	0
2016/04/12	R202	04/08/2016			Bond Future	246.1694	246.1694	245.8541	245.8541	(0.128)	0.0000	0.0000	299
2016/04/12	R202	04/08/2016	243.26	Call	Bond Future	6,474.0600	6.4741	6,264.4800	6.2645	(3.237)	0	0	0
2016/04/12	R202	04/08/2016	243.24	Put	Bond Future	3,556.3300	3.5563	3,661.9200	3.6619	2.969	0	0	0
2016/04/12	R202	04/08/2016	243.26	Put	Bond Future	3,564.6400	3.5646	3,670.4200	3.6704	2.967	0	0	0
2016/04/12	R202	04/08/2016	243.24	Call	Bond Future	6,485.7500	6.4858	6,275.9800	6.2760	(3.234)	0	0	0
2016/04/12	R202	04/08/2016	243.25	Put	Bond Future	3,560.4800	3.5605	3,666.1700	3.6662	2.968	0	0	0
2016/04/12	R203	05/05/2016	7.25	Put	Bond Future	963.4900	0.9635	948.9100	0.9489	(1.513)	0	0	0
2016/04/12	R203	05/05/2016			Bond Future	8.0068	101.5433	7.9954	101.5576	(0.142)	0.0000	0.0000	53,812
2016/04/12	R203	05/05/2016	7.26	Call	Bond Future	4.8000	0.0048	4.5600	0.0046	(5.000)	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
2016/04/12	R203	05/05/2016	7.24	Call	Bond Future	4.1500	0.0042	3.9300	0.0039	(5.301)	0	0	0
2016/04/12	R203	05/05/2016	7.25	Call	Bond Future	4.4600	0.0045	4.2300	0.0042	(5.157)	0	0	0
2016/04/12	R203	05/05/2016	7.24	Put	Bond Future	975.9400	0.9759	961.3700	0.9614	(1.493)	0	0	0
2016/04/12	R203	05/05/2016	7.26	Put	Bond Future	951.0800	0.9511	936.4900	0.9365	(1.534)	0	0	0
2016/04/12	R203	04/08/2016	7.26	Call	Bond Future	79.2700	0.0793	80.6800	0.0807	1.779	0	0	0
2016/04/12	R203	04/08/2016			Bond Future	8.0813	103.4789	8.0677	103.4929	(0.168)	0.0000	0.0000	0
2016/04/12	R203	04/08/2016	7.24	Call	Bond Future	75.6900	0.0757	77.0400	0.0770	1.784	0	0	0
2016/04/12	R203	04/08/2016	7.25	Call	Bond Future	77.3900	0.0774	78.7700	0.0788	1.783	0	0	0
2016/04/12	R203	04/08/2016	7.24	Put	Bond Future	950.8800	0.9509	938.2300	0.9382	(1.330)	0	0	0
2016/04/12	R203	04/08/2016	7.26	Put	Bond Future	933.5200	0.9335	920.9300	0.9209	(1.349)	0	0	0
2016/04/12	R203	04/08/2016	7.25	Put	Bond Future	942.1100	0.9421	929.4900	0.9295	(1.340)	0	0	0
2016/04/12	R203	03/11/2016	8.86	Call	Bond Future	745.1800	0.7452	754.9100	0.7549	1.306	0	0	0
2016/04/12	R203	03/11/2016			Bond Future	8.1693	101.2785	8.1509	101.2934	(0.225)	0.0000	0.0000	0
2016/04/12	R203	03/11/2016	8.84	Call	Bond Future	733.3900	0.7334	743.0400	0.7430	1.316	0	0	0
2016/04/12	R203	03/11/2016	8.85	Call	Bond Future	739.2800	0.7393	748.9600	0.7490	1.309	0	0	0
2016/04/12	R203	03/11/2016	8.84	Put	Bond Future	193.3900	0.1934	188.1600	0.1882	(2.704)	0	0	0
2016/04/12	R203	03/11/2016	8.86	Put	Bond Future	189.1400	0.1891	183.9900	0.1840	(2.723)	0	0	0
2016/04/12	R203	03/11/2016	8.85	Put	Bond Future	191.2600	0.1913	186.0600	0.1861	(2.719)	0	0	0
2016/04/12	R204	05/05/2016	7.75	Call	Bond Future	24.7600	0.0248	24.7000	0.0247	(0.242)	0	0	0
2016/04/12	R204	05/05/2016			Bond Future	8.3774	102.1974	8.3610	102.2350	(0.196)	0.0000	0.0000	33,783
2016/04/12	R204	05/05/2016	7.76	Call	Bond Future	26.2800	0.0263	26.2400	0.0262	(0.152)	0	0	0
2016/04/12	R204	05/05/2016	7.74	Put	Bond Future	1,499.4200	1.4994	1,461.6800	1.4617	(2.517)	0	0	0
2016/04/12	R204	05/05/2016	7.76	Put	Bond Future	1,455.6200	1.4556	1,417.9200	1.4179	(2.590)	0	0	0
2016/04/12	R204	05/05/2016	7.74	Call	Bond Future	23.3500	0.0234	23.2700	0.0233	(0.343)	0	0	0
2016/04/12	R204	05/05/2016	7.75	Put	Bond Future	1,477.4600	1.4775	1,439.7400	1.4397	(2.553)	0	0	0
2016/04/12	R204	04/08/2016			Bond Future	8.4625	100.1042	8.4445	100.1419	(0.213)	0.0000	0.0000	0
2016/04/12	R204	04/08/2016	7.74	Put	Bond Future	1,744.9700	1.7450	1,712.8900	1.7129	(1.838)	0	0	0
2016/04/12	R204	04/08/2016	7.76	Put	Bond Future	1,711.7200	1.7117	1,679.8500	1.6799	(1.862)	0	0	0
2016/04/12	R204	04/08/2016	7.74	Call	Bond Future	219.4100	0.2194	225.0900	0.2251	2.589	0	0	0
2016/04/12	R204	04/08/2016	7.75	Put	Bond Future	1,728.3900	1.7284	1,696.4200	1.6964	(1.850)	0	0	0
2016/04/12	R204	04/08/2016	7.75	Call	Bond Future	224.1400	0.2241	229.9300	0.2299	2.583	0	0	0
2016/04/12	R204	04/08/2016	7.76	Call	Bond Future	228.7800	0.2288	234.6700	0.2347	2.575	0	0	0
2016/04/12	R204	03/11/2016			Bond Future	8.5438	102.0116	8.5232	102.0506	(0.242)	0.0000	0.0000	0
2016/04/12	R204	03/11/2016	9.21	Put	Bond Future	484.7400	0.4847	470.9400	0.4709	(2.847)	0	0	0
2016/04/12	R204	03/11/2016	9.23	Put	Bond Future	474.0700	0.4741	460.4900	0.4605	(2.865)	0	0	0
2016/04/12	R204	03/11/2016	9.22	Put	Bond Future	479.2500	0.4792	465.5600	0.4656	(2.857)	0	0	0
2016/04/12	R204	03/11/2016	9.22	Call	Bond Future	1,746.1600	1.7462	1,771.5300	1.7715	1.453	0	0	0
2016/04/12	R204	03/11/2016	9.21	Call	Bond Future	1,733.0600	1.7331	1,758.3200	1.7583	1.458	0	0	0
2016/04/12	R204	03/11/2016	9.23	Call	Bond Future	1,759.5600	1.7596	1,785.0400	1.7850	1.448	0	0	0
2016/04/12	R207	05/05/2016	7.86	Put	Bond Future	2,171.1400	2.1711	2,136.4700	2.1365	(1.597)	0	0	0
2016/04/12	R207	05/05/2016			Bond Future	8.5601	98.2294	8.5490	98.2630	(0.130)	0.0000	0.0000	67,366
2016/04/12	R207	05/05/2016	7.85	Put	Bond Future	2,200.8200	2.2008	2,166.1800	2.1662	(1.574)	0	0	0
2016/04/12	R207	05/05/2016	7.56	Put	Bond Future	3,088.5000	3.0885	3,054.5500	3.0545	(1.099)	0	0	0
2016/04/12	R207	05/05/2016	7.84	Put	Bond Future	2,230.5900	2.2306	2,195.9800	2.1960	(1.552)	0	0	0
2016/04/12	R207	05/05/2016	7.56	Call	Bond Future	3.1900	0.0032	2.9000	0.0029	(9.091)	0	0	43
2016/04/12	R207	05/05/2016	7.85	Call	Bond Future	22.4500	0.0225	21.4700	0.0215	(4.365)	0	0	0

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2016/04/12	R207	05/05/2016	7.86	Call	Bond Future	23.8600	0.0239	22.8500	0.0229	(4.233)	0	0	0
2016/04/12	R207	05/05/2016	7.84	Call	Bond Future	21.1100	0.0211	20.1600	0.0202	(4.500)	0	0	0
2016/04/12	R207	04/08/2016			Bond Future	8.6382	96.4574	8.6263	96.4910	(0.137)	0.0000	0.0000	0
2016/04/12	R207	04/08/2016	7.99	Put	Bond Future	2,230.4300	2.2304	2,201.4200	2.2014	(1.301)	0	0	0
2016/04/12	R207	04/08/2016	8.01	Put	Bond Future	2,186.7500	2.1868	2,157.9200	2.1579	(1.318)	0	0	0
2016/04/12	R207	04/08/2016	8.00	Put	Bond Future	2,208.5400	2.2085	2,179.6200	2.1796	(1.309)	0	0	0
2016/04/12	R207	04/08/2016	8.01	Call	Bond Future	380.7300	0.3807	385.5900	0.3856	1.276	0	0	0
2016/04/12	R207	04/08/2016	7.99	Call	Bond Future	366.2300	0.3662	370.9100	0.3709	1.278	0	0	0
2016/04/12	R207	04/08/2016	8.00	Call	Bond Future	373.4300	0.3734	378.2000	0.3782	1.277	0	0	0
2016/04/12	R207	02/02/2017	9.24	Call	Bond Future	2,248.2800	2.2483	2,267.4200	2.2674	0.851	0	0	0
2016/04/12	R207	02/02/2017			Bond Future	8.7414	96.6616	8.7277	96.6958	(0.158)	0.0000	0.0000	0
2016/04/12	R207	02/02/2017	8.91	Call	Bond Future	1,759.3500	1.7594	1,775.6700	1.7757	0.928	0	0	62
2016/04/12	R207	02/02/2017	9.22	Call	Bond Future	2,216.9900	2.2170	2,235.9600	2.2360	0.856	0	0	0
2016/04/12	R207	02/02/2017	9.23	Call	Bond Future	2,232.6100	2.2326	2,251.6700	2.2517	0.854	0	0	0
2016/04/12	R207	02/02/2017	8.91	Put	Bond Future	1,342.0500	1.3421	1,324.1800	1.3242	(1.332)	0	0	0
2016/04/12	R207	02/02/2017	9.22	Put	Bond Future	1,038.1000	1.0381	1,022.8800	1.0229	(1.466)	0	0	0
2016/04/12	R207	02/02/2017	9.24	Put	Bond Future	1,020.5200	1.0205	1,005.4700	1.0055	(1.475)	0	0	0
2016/04/12	R207	02/02/2017	9.23	Put	Bond Future	1,029.2800	1.0293	1,014.1500	1.0142	(1.470)	0	0	0
2016/04/12	R208	05/05/2016	7.99	Call	Bond Future	34.6500	0.0346	33.2300	0.0332	(4.098)	0	0	0
2016/04/12	R208	05/05/2016	8.00	Put	Bond Future	2,622.0600	2.6221	2,579.7800	2.5798	(1.612)	0	0	0
2016/04/12	R208	05/05/2016			Bond Future	8.6806	93.1627	8.6697	93.2035	(0.126)	0.0000	0.0000	46,641
2016/04/12	R208	05/05/2016	8.00	Call	Bond Future	36.7100	0.0367	35.2400	0.0352	(4.004)	0	0	0
2016/04/12	R208	05/05/2016	8.01	Call	Bond Future	38.8600	0.0389	37.3600	0.0374	(3.860)	0	0	0
2016/04/12	R208	05/05/2016	7.99	Put	Bond Future	2,658.6300	2.6586	2,616.4000	2.6164	(1.588)	0	0	0
2016/04/12	R208	05/05/2016	8.01	Put	Bond Future	2,585.5900	2.5856	2,543.2800	2.5433	(1.636)	0	0	0
2016/04/12	R208	04/08/2016	8.01	Put	Bond Future	3,087.0500	3.0870	3,050.7800	3.0508	(1.175)	0	0	0
2016/04/12	R208	04/08/2016			Bond Future	8.7464	94.9385	8.7349	94.9795	(0.131)	0.0000	0.0000	0
2016/04/12	R208	04/08/2016	8.00	Put	Bond Future	3,116.1200	3.1161	3,079.7600	3.0798	(1.167)	0	0	0
2016/04/12	R208	04/08/2016	7.99	Call	Bond Future	392.1600	0.3922	396.6900	0.3967	1.155	0	0	0
2016/04/12	R208	04/08/2016	8.00	Call	Bond Future	400.0000	0.4000	404.6300	0.4046	1.158	0	0	0
2016/04/12	R208	04/08/2016	8.01	Call	Bond Future	407.9600	0.4080	412.6800	0.4127	1.157	0	0	0
2016/04/12	R208	04/08/2016	7.99	Put	Bond Future	3,145.3200	3.1453	3,108.8600	3.1089	(1.159)	0	0	0
2016/04/12	R208	03/11/2016	9.59	Put	Bond Future	790.4900	0.7905	775.3100	0.7753	(1.920)	0	0	0
2016/04/12	R208	03/11/2016			Bond Future	8.8084	93.3446	8.7961	93.3869	(0.141)	0.0000	0.0000	0
2016/04/12	R208	03/11/2016	9.58	Put	Bond Future	799.3900	0.7994	784.1000	0.7841	(1.913)	0	0	0
2016/04/12	R208	03/11/2016	9.57	Call	Bond Future	3,367.1400	3.3671	3,394.0300	3.3940	0.799	0	0	0
2016/04/12	R208	03/11/2016	9.58	Call	Bond Future	3,390.9400	3.3909	3,417.9600	3.4180	0.797	0	0	0
2016/04/12	R208	03/11/2016	9.59	Call	Bond Future	3,415.0400	3.4150	3,442.1700	3.4422	0.794	0	0	0
2016/04/12	R208	03/11/2016	9.57	Put	Bond Future	808.6100	0.8086	793.1900	0.7932	(1.907)	0	0	0
2016/04/12	R209	05/05/2016			Bond Future	9.7162	70.4006	9.7055	70.4716	(0.110)	0.0000	0.0000	30,575
2016/04/12	R209	05/05/2016	9.00	Call	Bond Future	93.6000	0.0936	89.6100	0.0896	(4.263)	0	0	6,700
2016/04/12	R209	05/05/2016	8.25	Put	Bond Future	10,885.2400	10.8852	10,814.0600	10.8141	(0.654)	0	0	0
2016/04/12	R209	05/05/2016	8.99	Put	Bond Future	5,182.3300	5.1823	5,107.3600	5.1074	(1.447)	0	0	0
2016/04/12	R209	05/05/2016	9.01	Put	Bond Future	5,043.9700	5.0440	4,968.8300	4.9688	(1.490)	0	0	0
2016/04/12	R209	05/05/2016	9.00	Put	Bond Future	5,113.0000	5.1130	5,037.9400	5.0379	(1.468)	0	0	0
2016/04/12	R209	05/05/2016	9.01	Call	Bond Future	98.3900	0.0984	94.3200	0.0943	(4.137)	0	0	0

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2016/04/12	R209	05/05/2016	8.25	Call	Bond Future	0.6600	0.0007	0.5500	0.0006	(16.667)	0	0	6,700
2016/04/12	R209	05/05/2016	8.99	Call	Bond Future	89.0000	0.0890	85.1000	0.0851	(4.382)	0	0	0
2016/04/12	R209	04/08/2016	9.70	Put	Bond Future	3,095.8600	3.0959	3,047.1900	3.0472	(1.572)	0	0	250
2016/04/12	R209	04/08/2016	9.26	Call	Bond Future	1,468.3900	1.4684	1,481.2000	1.4812	0.872	0	0	0
2016/04/12	R209	04/08/2016			Bond Future	9.7703	71.7426	9.7594	71.8145	(0.112)	0.0000	0.0000	190
2016/04/12	R209	04/08/2016	9.40	Put	Bond Future	4,297.5500	4.2975	4,241.4900	4.2415	(1.304)	0	0	0
2016/04/12	R209	04/08/2016	9.60	Put	Bond Future	3,465.8100	3.4658	3,414.5600	3.4146	(1.479)	0	0	0
2016/04/12	R209	04/08/2016	10.60	Call	Bond Future	6,140.2200	6.1402	6,186.7800	6.1868	0.758	0	0	5,760
2016/04/12	R209	04/08/2016	9.24	Call	Bond Future	1,425.1600	1.4252	1,437.5700	1.4376	0.871	0	0	0
2016/04/12	R209	04/08/2016	9.70	Call	Bond Future	2,630.9500	2.6310	2,654.1900	2.6542	0.883	0	0	0
2016/04/12	R209	04/08/2016	10.29	Call	Bond Future	4,802.6400	4.8026	4,841.6100	4.8416	0.811	0	0	0
2016/04/12	R209	04/08/2016	9.25	Call	Bond Future	1,446.6700	1.4467	1,459.2800	1.4593	0.872	0	0	0
2016/04/12	R209	04/08/2016	9.40	Call	Bond Future	1,794.1800	1.7942	1,810.0300	1.8100	0.883	0	0	250
2016/04/12	R209	04/08/2016	10.60	Put	Bond Future	995.6100	0.9956	970.2600	0.9703	(2.546)	0	0	0
2016/04/12	R209	04/08/2016	9.24	Put	Bond Future	5,052.9300	5.0529	4,993.4300	4.9934	(1.178)	0	0	0
2016/04/12	R209	04/08/2016	9.60	Call	Bond Future	2,331.3200	2.3313	2,351.9800	2.3520	0.886	0	0	5,760
2016/04/12	R209	04/08/2016	9.26	Put	Bond Future	4,954.1600	4.9542	4,895.0600	4.8951	(1.193)	0	0	0
2016/04/12	R209	04/08/2016	9.25	Put	Bond Future	5,003.3900	5.0034	4,944.0900	4.9441	(1.185)	0	0	0
2016/04/12	R209	04/08/2016	10.29	Put	Bond Future	1,508.7800	1.5088	1,475.8400	1.4758	(2.183)	0	0	250
2016/04/12	R209	03/11/2016	10.26	Call	Bond Future	5,326.1900	5.3262	5,364.7900	5.3648	0.725	0	0	0
2016/04/12	R209	03/11/2016			Bond Future	9.8213	69.9588	9.8100	70.0325	(0.115)	0.0000	0.0000	0
2016/04/12	R209	03/11/2016	10.24	Call	Bond Future	5,250.8300	5.2508	5,289.0300	5.2890	0.728	0	0	0
2016/04/12	R209	03/11/2016	10.25	Call	Bond Future	5,288.4600	5.2885	5,326.8600	5.3269	0.726	0	0	0
2016/04/12	R209	03/11/2016	10.24	Put	Bond Future	2,601.9100	2.6019	2,566.3900	2.5664	(1.365)	0	0	0
2016/04/12	R209	03/11/2016	10.25	Put	Bond Future	2,578.1900	2.5782	2,542.8700	2.5429	(1.370)	0	0	0
2016/04/12	R209	03/11/2016	10.26	Put	Bond Future	2,554.6700	2.5547	2,519.5500	2.5196	(1.375)	0	0	0
2016/04/12	R210	05/05/2016			Bond Future	182.4420	182.4420	182.4605	182.4605	0.010	0.0000	0.0000	1,441
2016/04/12	R210	05/05/2016	184.99	Put	Bond Future	2,548.0300	2.5480	2,529.4900	2.5295	(0.728)	0	0	0
2016/04/12	R210	05/05/2016	185.00	Put	Bond Future	2,558.0300	2.5580	2,539.4900	2.5395	(0.725)	0	0	0
2016/04/12	R210	05/05/2016	185.01	Put	Bond Future	2,568.0300	2.5680	2,549.4900	2.5495	(0.722)	0	0	0
2016/04/12	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R210	04/08/2016			Bond Future	185.9346	185.9346	185.9526	185.9526	0.010	0.0000	0.0000	0
2016/04/12	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R210	04/08/2016	181.50	Call	Bond Future	4,434.6100	4.4346	4,452.6100	4.4526	0.406	0	0	0
2016/04/12	R210	04/08/2016	181.52	Call	Bond Future	4,414.6100	4.4146	4,432.6100	4.4326	0.408	0	0	0
2016/04/12	R210	04/08/2016	181.51	Call	Bond Future	4,424.6100	4.4246	4,442.6100	4.4426	0.407	0	0	0
2016/04/12	R211	05/05/2016	139.01	Put	Bond Future	866.4000	0.8664	857.6600	0.8577	(1.009)	0	0	0
2016/04/12	R211	05/05/2016			Bond Future	138.1436	138.1436	138.1523	138.1523	0.006	0.0000	0.0000	62
2016/04/12	R211	05/05/2016	139.00	Put	Bond Future	856.4000	0.8564	847.6600	0.8477	(1.021)	0	0	0
2016/04/12	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/04/12	R211	05/05/2016	138.99	Put	Bond Future	846.4000	0.8464	837.6600	0.8377	(1.033)	0	0	0
2016/04/12	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R211	04/08/2016			Bond Future	139.0286	139.0286	139.0368	139.0368	0.006	0.0000	0.0000	0
2016/04/12	R211	04/08/2016	137.09	Call	Bond Future	1,938.6100	1.9386	1,946.8200	1.9468	0.423	0	0	0
2016/04/12	R211	04/08/2016	137.07	Call	Bond Future	1,958.6100	1.9586	1,966.8200	1.9668	0.419	0	0	0
2016/04/12	R211	04/08/2016	137.08	Call	Bond Future	1,948.6100	1.9486	1,956.8200	1.9568	0.421	0	0	0
2016/04/12	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R212	05/05/2016			Bond Future	144.0053	144.0053	144.0194	144.0194	0.010	0.0000	0.0000	3,488
2016/04/12	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R212	05/05/2016	144.99	Put	Bond Future	984.7200	0.9847	970.6100	0.9706	(1.433)	0	0	0
2016/04/12	R212	05/05/2016	145.01	Put	Bond Future	1,004.7200	1.0047	990.6100	0.9906	(1.404)	0	0	0
2016/04/12	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R212	05/05/2016	145.00	Put	Bond Future	994.7200	0.9947	980.6100	0.9806	(1.418)	0	0	0
2016/04/12	R212	04/08/2016	142.43	Call	Bond Future	2,400.7000	2.4007	2,414.4200	2.4144	0.571	0	0	0
2016/04/12	R212	04/08/2016			Bond Future	144.8307	144.8307	144.8444	144.8444	0.009	0.0000	0.0000	0
2016/04/12	R212	04/08/2016	142.44	Call	Bond Future	2,390.7000	2.3907	2,404.4200	2.4044	0.574	0	0	0
2016/04/12	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/12	R212	04/08/2016	142.42	Call	Bond Future	2,410.7000	2.4107	2,424.4200	2.4244	0.569	0	0	0
2016/04/12	R213	05/05/2016	8.74	Put	Bond Future	5,986.4500	5.9864	5,879.8400	5.8798	(1.781)	0	0	0
2016/04/12	R213	05/05/2016	8.76	Put	Bond Future	5,844.4000	5.8444	5,737.7400	5.7377	(1.825)	0	0	0
2016/04/12	R213	05/05/2016			Bond Future	9.5867	81.1055	9.5710	81.2106	(0.164)	0.0000	0.0000	47,801
2016/04/12	R213	05/05/2016	8.75	Put	Bond Future	5,915.3200	5.9153	5,808.6900	5.8087	(1.803)	0	0	0
2016/04/12	R213	05/05/2016	8.74	Call	Bond Future	45.5800	0.0456	44.0800	0.0441	(3.291)	0	0	0
2016/04/12	R213	05/05/2016	8.75	Call	Bond Future	48.2000	0.0482	46.6800	0.0467	(3.154)	0	0	0
2016/04/12	R213	05/05/2016	8.76	Call	Bond Future	50.9400	0.0509	49.3900	0.0494	(3.043)	0	0	0
2016/04/12	R213	04/08/2016			Bond Future	9.6419	82.6516	9.6257	82.7582	(0.168)	0.0000	0.0000	462
2016/04/12	R213	04/08/2016	8.99	Put	Bond Future	5,619.8600	5.6199	5,533.1200	5.5331	(1.543)	0	0	0
2016/04/12	R213	04/08/2016	9.01	Put	Bond Future	5,515.4000	5.5154	5,429.2500	5.4292	(1.562)	0	0	0
2016/04/12	R213	04/08/2016	9.00	Put	Bond Future	5,567.4900	5.5675	5,481.0400	5.4810	(1.553)	0	0	0
2016/04/12	R213	04/08/2016	9.01	Call	Bond Future	1,195.8900	1.1959	1,216.3200	1.2163	1.708	0	0	0
2016/04/12	R213	04/08/2016	8.99	Call	Bond Future	1,158.2900	1.1583	1,178.1300	1.1781	1.713	0	0	0
2016/04/12	R213	04/08/2016	9.00	Call	Bond Future	1,176.9900	1.1770	1,197.1200	1.1971	1.710	0	0	0
2016/04/12	R213	03/11/2016			Bond Future	9.6972	80.6753	9.6804	80.7844	(0.173)	0.0000	0.0000	0
2016/04/12	R213	03/11/2016	10.18	Put	Bond Future	2,384.5200	2.3845	2,338.1000	2.3381	(1.947)	0	0	0
2016/04/12	R213	03/11/2016	10.20	Put	Bond Future	2,339.7700	2.3398	2,293.9300	2.2939	(1.959)	0	0	0
2016/04/12	R213	03/11/2016	10.18	Call	Bond Future	5,439.4700	5.4395	5,502.1800	5.5022	1.153	0	0	0
2016/04/12	R213	03/11/2016	10.19	Put	Bond Future	2,361.9400	2.3619	2,315.8100	2.3158	(1.953)	0	0	0
2016/04/12	R213	03/11/2016	10.19	Call	Bond Future	5,478.3800	5.4784	5,541.3800	5.5414	1.150	0	0	0
2016/04/12	R213	03/11/2016	10.20	Call	Bond Future	5,517.6200	5.5176	5,580.9100	5.5809	1.147	0	0	0
2016/04/12	R214	05/05/2016	9.01	Call	Bond Future	54.0900	0.0541	52.3400	0.0523	(3.235)	0	0	0
2016/04/12	R214	05/05/2016	9.30	Put	Bond Future	4,123.9600	4.1240	4,015.6800	4.0157	(2.626)	0	0	0

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2016/04/12	R214	05/05/2016			Bond Future	9.8459	70.3956	9.8302	70.5031	(0.160)	0.0000	0.0000	32,450
2016/04/12	R214	05/05/2016	8.99	Call	Bond Future	48.4200	0.0484	46.7300	0.0467	(3.490)	0	0	0
2016/04/12	R214	05/05/2016	9.00	Call	Bond Future	51.1900	0.0512	49.4700	0.0495	(3.360)	0	0	0
2016/04/12	R214	05/05/2016	8.99	Put	Bond Future	6,330.0200	6.3300	6,220.9000	6.2209	(1.724)	0	0	0
2016/04/12	R214	05/05/2016	9.01	Put	Bond Future	6,178.3900	6.1784	6,069.2100	6.0692	(1.767)	0	0	0
2016/04/12	R214	05/05/2016	9.30	Call	Bond Future	221.9000	0.2219	221.0500	0.2211	(0.383)	0	0	0
2016/04/12	R214	05/05/2016	9.00	Put	Bond Future	6,254.0700	6.2541	6,144.9200	6.1449	(1.745)	0	0	0
2016/04/12	R214	04/08/2016	9.25	Put	Bond Future	5,871.0600	5.8711	5,782.5800	5.7826	(1.507)	0	0	0
2016/04/12	R214	04/08/2016	11.30	Call	Bond Future	8,933.1100	8.9331	9,023.6600	9.0237	1.014	0	0	5,800
2016/04/12	R214	04/08/2016	9.24	Call	Bond Future	1,217.8800	1.2179	1,238.1600	1.2382	1.665	0	0	0
2016/04/12	R214	04/08/2016			Bond Future	9.8990	71.7375	9.8829	71.8466	(0.163)	0.0000	0.0000	100
2016/04/12	R214	04/08/2016	9.30	Call	Bond Future	1,338.5200	1.3385	1,360.6500	1.3606	1.653	0	0	1,300
2016/04/12	R214	04/08/2016	8.55	Put	Bond Future	10,566.6000	10.5666	10,463.1100	10.4631	(0.979)	0	0	0
2016/04/12	R214	04/08/2016	9.25	Call	Bond Future	1,237.4900	1.2375	1,258.0700	1.2581	1.663	0	0	0
2016/04/12	R214	04/08/2016	11.30	Put	Bond Future	446.3200	0.4463	427.8100	0.4278	(4.147)	0	0	0
2016/04/12	R214	04/08/2016	10.30	Put	Bond Future	1,825.1000	1.8251	1,776.0700	1.7761	(2.686)	0	0	0
2016/04/12	R214	04/08/2016	9.26	Call	Bond Future	1,257.3000	1.2573	1,278.1900	1.2782	1.661	0	0	0
2016/04/12	R214	04/08/2016	9.30	Put	Bond Future	5,597.1400	5.5971	5,510.2100	5.5102	(1.553)	0	0	0
2016/04/12	R214	04/08/2016	8.55	Call	Bond Future	338.2600	0.3383	343.8300	0.3438	1.647	0	0	1,300
2016/04/12	R214	04/08/2016	9.24	Put	Bond Future	5,926.8200	5.9268	5,838.0400	5.8380	(1.498)	0	0	0
2016/04/12	R214	04/08/2016	10.30	Call	Bond Future	4,451.0600	4.4511	4,511.0900	4.5111	1.349	0	0	5,800
2016/04/12	R214	04/08/2016	9.26	Put	Bond Future	5,815.6300	5.8156	5,727.4600	5.7275	(1.516)	0	0	0
2016/04/12	R214	03/11/2016	10.35	Put	Bond Future	2,747.0500	2.7470	2,697.0500	2.6970	(1.820)	0	0	0
2016/04/12	R214	03/11/2016			Bond Future	9.9518	69.8070	9.9352	69.9185	(0.167)	0.0000	0.0000	0
2016/04/12	R214	03/11/2016	10.34	Put	Bond Future	2,772.0000	2.7720	2,721.7200	2.7217	(1.814)	0	0	0
2016/04/12	R214	03/11/2016	10.35	Call	Bond Future	5,332.4300	5.3324	5,393.9200	5.3939	1.153	0	0	0
2016/04/12	R214	03/11/2016	10.33	Call	Bond Future	5,256.5900	5.2566	5,317.5100	5.3175	1.159	0	0	0
2016/04/12	R214	03/11/2016	10.34	Call	Bond Future	5,294.4600	5.2945	5,355.6700	5.3557	1.156	0	0	0
2016/04/12	R214	03/11/2016	10.33	Put	Bond Future	2,797.1600	2.7972	2,746.5900	2.7466	(1.808)	0	0	0
2016/04/12	R248	05/05/2016			Bond Future	9.9267	90.3675	9.9110	90.5036	(0.159)	0.0000	0.0000	63,750
2016/04/12	R248	05/05/2016	8.99	Put	Bond Future	8,843.7800	8.8438	8,705.8500	8.7059	(1.560)	0	0	0
2016/04/12	R248	05/05/2016	9.01	Put	Bond Future	8,644.5600	8.6446	8,506.5400	8.5065	(1.597)	0	0	0
2016/04/12	R248	05/05/2016	8.99	Call	Bond Future	38.1500	0.0382	36.3900	0.0364	(4.613)	0	0	0
2016/04/12	R248	05/05/2016	9.00	Put	Bond Future	8,743.9800	8.7440	8,606.0100	8.6060	(1.578)	0	0	0
2016/04/12	R248	05/05/2016	9.00	Call	Bond Future	40.4400	0.0404	38.6400	0.0386	(4.451)	0	0	0
2016/04/12	R248	05/05/2016	9.01	Call	Bond Future	42.9200	0.0429	41.0700	0.0411	(4.310)	0	0	0
2016/04/12	R248	04/08/2016			Bond Future	9.9827	92.0900	9.9666	92.2282	(0.162)	0.0000	0.0000	0
2016/04/12	R248	04/08/2016	9.25	Call	Bond Future	1,387.5600	1.3876	1,410.5400	1.4105	1.656	0	0	0
2016/04/12	R248	04/08/2016	9.24	Put	Bond Future	8,146.5800	8.1466	8,030.9700	8.0310	(1.419)	0	0	0
2016/04/12	R248	04/08/2016	9.26	Put	Bond Future	7,997.8600	7.9979	7,882.9800	7.8830	(1.436)	0	0	0
2016/04/12	R248	04/08/2016	9.25	Put	Bond Future	8,072.0900	8.0721	7,956.8400	7.9568	(1.428)	0	0	0
2016/04/12	R248	04/08/2016	9.26	Call	Bond Future	1,410.5600	1.4106	1,433.9100	1.4339	1.655	0	0	0
2016/04/12	R248	04/08/2016	9.24	Call	Bond Future	1,364.6400	1.3646	1,387.2600	1.3873	1.658	0	0	0
2016/04/12	R248	03/11/2016	10.38	Call	Bond Future	6,511.5400	6.5115	6,587.2500	6.5873	1.163	0	0	0
2016/04/12	R248	03/11/2016			Bond Future	10.0384	89.4059	10.0217	89.5473	(0.166)	0.0000	0.0000	0
2016/04/12	R248	03/11/2016	10.39	Call	Bond Future	6,558.6600	6.5587	6,634.7300	6.6347	1.160	0	0	0
2016/04/12	R248	03/11/2016	10.37	Put	Bond Future	3,737.4000	3.7374	3,671.2800	3.6713	(1.769)	0	0	0

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2016/04/12	R248 03/11/2016	10.39	Put	Bond Future	3,672.2200	3.6722	3,606.8200	3.6068	(1.781)	0	0	0
2016/04/12	R248 03/11/2016	10.37	Call	Bond Future	6,464.2700	6.4643	6,539.6200	6.5396	1.166	0	0	0
2016/04/12	R248 03/11/2016	10.38	Put	Bond Future	3,704.8100	3.7048	3,639.0500	3.6390	(1.775)	0	0	0

Total **727400**