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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/04/2016 TO 19/04/2016

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
2016/04/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	2025	05/05/2016			Bond Future	125.3978	125.3978	125.6614	125.6614	0.210	0.0000	0.0000	4,532
2016/04/19	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2025	05/05/2016	125.99	Put	Bond Future	592.2400	0.5922	328.6300	0.3286	(44.511)	0	0	0
2016/04/19	2025	05/05/2016	126.01	Put	Bond Future	612.2400	0.6122	348.6300	0.3486	(43.057)	0	0	0
2016/04/19	2025	05/05/2016	126.00	Put	Bond Future	602.2400	0.6022	338.6300	0.3386	(43.772)	0	0	0
2016/04/19	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2025	04/08/2016			Bond Future	126.5267	126.5267	126.7952	126.7952	0.212	0.0000	0.0000	0
2016/04/19	2025	04/08/2016	123.86	Call	Bond Future	2,666.7200	2.6667	2,935.2300	2.9352	10.069	0	0	0
2016/04/19	2025	04/08/2016	123.87	Call	Bond Future	2,656.7200	2.6567	2,925.2300	2.9252	10.107	0	0	0
2016/04/19	2025	04/08/2016	123.85	Call	Bond Future	2,676.7200	2.6767	2,945.2300	2.9452	10.031	0	0	0
2016/04/19	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2030	05/05/2016	8.99	Put	Bond Future	2,727.4800	2.7275	1,863.3000	1.8633	(31.684)	0	0	0
2016/04/19	2030	05/05/2016	9.01	Put	Bond Future	2,580.1900	2.5802	1,716.0100	1.7160	(33.493)	0	0	0
2016/04/19	2030	05/05/2016			Bond Future	9.3678	91.7301	9.2464	92.5942	(1.296)	0.0000	0.0000	17,714
2016/04/19	2030	05/05/2016	9.00	Put	Bond Future	2,653.7900	2.6538	1,789.6100	1.7896	(32.564)	0	0	0
2016/04/19	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2030	04/08/2016	10.17	Call	Bond Future	4,985.5600	4.9856	5,866.1400	5.8661	17.663	0	0	0
2016/04/19	2030	04/08/2016			Bond Future	9.4247	89.4674	9.2991	90.3479	(1.332)	0.0000	0.0000	40
2016/04/19	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2032	05/05/2016			Bond Future	9.4974	90.7579	9.3810	91.6378	(1.225)	0.0000	0.0000	9,421
2016/04/19	2032	05/05/2016	8.99	Put	Bond Future	4,029.1000	4.0291	3,226.1900	3.2262	(19.928)	0	0	0
2016/04/19	2032	05/05/2016	9.01	Put	Bond Future	3,882.3900	3.8824	3,087.9500	3.0880	(20.463)	0	0	0
2016/04/19	2032	05/05/2016	9.00	Put	Bond Future	3,955.5300	3.9555	3,156.7700	3.1568	(20.194)	0	0	0
2016/04/19	2032	05/05/2016	9.01	Call	Bond Future	110.0100	0.1100	195.5400	0.1955	77.747	0	0	0
2016/04/19	2032	05/05/2016	8.99	Call	Bond Future	97.0200	0.0970	174.0800	0.1741	79.427	0	0	0
2016/04/19	2032	05/05/2016	9.00	Call	Bond Future	103.3500	0.1034	184.5600	0.1846	78.578	0	0	0
2016/04/19	2032	04/08/2016	9.01	Call	Bond Future	1,336.8500	1.3369	1,614.0700	1.6141	20.737	0	0	0
2016/04/19	2032	04/08/2016			Bond Future	9.5531	92.4849	9.4330	93.3816	(1.257)	0.0000	0.0000	136
2016/04/19	2032	04/08/2016	8.99	Call	Bond Future	1,292.4700	1.2925	1,563.0200	1.5630	20.933	0	0	0
2016/04/19	2032	04/08/2016	9.00	Call	Bond Future	1,314.5400	1.3145	1,588.4100	1.5884	20.834	0	0	0
2016/04/19	2032	04/08/2016	8.99	Put	Bond Future	5,613.9400	5.6139	4,987.8000	4.9878	(11.153)	0	0	0
2016/04/19	2032	04/08/2016	9.01	Put	Bond Future	5,499.6900	5.4997	4,880.2200	4.8802	(11.264)	0	0	0
2016/04/19	2032	04/08/2016	9.00	Put	Bond Future	5,556.6400	5.5566	4,933.8200	4.9338	(11.209)	0	0	0

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2016/04/19	2032	03/11/2016			Bond Future	9.6054	90.0866	9.4816	90.9993	(1.288)	0.0000	0.0000	0
2016/04/19	2032	03/11/2016	10.28	Put	Bond Future	2,039.0100	2.0390	1,773.3900	1.7734	(13.027)	0	0	0
2016/04/19	2032	03/11/2016	10.30	Put	Bond Future	1,997.2600	1.9973	1,735.8400	1.7358	(13.089)	0	0	0
2016/04/19	2032	03/11/2016	10.29	Put	Bond Future	2,017.9300	2.0179	1,754.4200	1.7544	(13.058)	0	0	0
2016/04/19	2032	03/11/2016	10.30	Call	Bond Future	6,878.8200	6.8788	7,530.1100	7.5301	9.468	0	0	0
2016/04/19	2032	03/11/2016	10.28	Call	Bond Future	6,785.5800	6.7856	7,432.6700	7.4327	9.536	0	0	0
2016/04/19	2032	03/11/2016	10.29	Call	Bond Future	6,832.0300	6.8320	7,481.2300	7.4812	9.502	0	0	0
2016/04/19	2033	05/05/2016			Bond Future	105.7954	105.7954	106.1110	106.1110	0.298	0.0000	0.0000	1,032
2016/04/19	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2033	05/05/2016	102.40	Call	Bond Future	3,395.3600	3.3954	3,710.9700	3.7110	9.295	0	0	0
2016/04/19	2033	05/05/2016	102.41	Call	Bond Future	3,385.3600	3.3854	3,700.9700	3.7010	9.323	0	0	0
2016/04/19	2033	05/05/2016	102.39	Call	Bond Future	3,405.3600	3.4054	3,720.9700	3.7210	9.268	0	0	0
2016/04/19	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2033	04/08/2016	104.99	Call	Bond Future	2,827.2100	2.8272	3,148.8300	3.1488	11.376	0	0	0
2016/04/19	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2033	04/08/2016			Bond Future	107.8172	107.8172	108.1388	108.1388	0.298	0.0000	0.0000	2,313
2016/04/19	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2033	04/08/2016	105.00	Call	Bond Future	2,817.2100	2.8172	3,138.8300	3.1388	11.416	0	0	0
2016/04/19	2033	04/08/2016	105.01	Call	Bond Future	2,807.2100	2.8072	3,128.8300	3.1288	11.457	0	0	0
2016/04/19	2037	05/05/2016	8.99	Call	Bond Future	38.2900	0.0383	75.0600	0.0751	96.030	0	0	0
2016/04/19	2037	05/05/2016	9.00	Put	Bond Future	5,673.5800	5.6736	4,713.5900	4.7136	(16.920)	0	0	0
2016/04/19	2037	05/05/2016	9.67	Call	Bond Future	1,267.7900	1.2678	1,816.8300	1.8168	43.307	0	0	500
2016/04/19	2037	05/05/2016			Bond Future	9.6577	92.0201	9.5364	93.0192	(1.257)	0.0000	0.0000	41,608
2016/04/19	2037	05/05/2016	9.00	Call	Bond Future	41.1400	0.0411	80.2800	0.0803	95.139	0	0	0
2016/04/19	2037	05/05/2016	9.67	Put	Bond Future	1,167.8200	1.1678	717.7300	0.7177	(38.541)	0	0	0
2016/04/19	2037	05/05/2016	9.01	Call	Bond Future	44.2300	0.0442	85.9100	0.0859	94.235	0	0	0
2016/04/19	2037	05/05/2016	8.99	Put	Bond Future	5,760.6100	5.7606	4,798.2500	4.7982	(16.706)	0	0	0
2016/04/19	2037	05/05/2016	9.01	Put	Bond Future	5,586.9200	5.5869	4,629.4700	4.6295	(17.137)	0	0	0
2016/04/19	2037	04/08/2016			Bond Future	9.7150	89.5124	9.5899	90.5305	(1.288)	0.0000	0.0000	221
2016/04/19	2037	04/08/2016	9.24	Put	Bond Future	5,654.1700	5.6542	4,983.2900	4.9833	(11.865)	0	0	0
2016/04/19	2037	04/08/2016	9.26	Put	Bond Future	5,535.4800	5.5355	4,872.3500	4.8724	(11.980)	0	0	0
2016/04/19	2037	04/08/2016	9.24	Call	Bond Future	1,688.9900	1.6890	2,036.2400	2.0362	20.560	0	0	0
2016/04/19	2037	04/08/2016	9.25	Put	Bond Future	5,594.6200	5.5946	4,927.6100	4.9276	(11.922)	0	0	0
2016/04/19	2037	04/08/2016	9.25	Call	Bond Future	1,715.7400	1.7157	2,066.8600	2.0669	20.465	0	0	0
2016/04/19	2037	04/08/2016	9.26	Call	Bond Future	1,742.7700	1.7428	2,097.7700	2.0978	20.370	0	0	0
2016/04/19	2037	03/11/2016	10.35	Call	Bond Future	7,046.1500	7.0462	7,756.4700	7.7565	10.081	0	0	0
2016/04/19	2037	03/11/2016	10.36	Put	Bond Future	2,534.6200	2.5346	2,210.8700	2.2109	(12.773)	0	0	0
2016/04/19	2037	03/11/2016			Bond Future	9.7646	91.2166	9.6359	92.2531	(1.317)	0.0000	0.0000	0
2016/04/19	2037	03/11/2016	10.36	Call	Bond Future	7,094.6800	7.0947	7,807.4100	7.8074	10.046	0	0	0
2016/04/19	2037	03/11/2016	10.37	Call	Bond Future	7,143.5500	7.1436	7,858.6800	7.8587	10.011	0	0	0
2016/04/19	2037	03/11/2016	10.35	Put	Bond Future	2,559.5800	2.5596	2,233.4200	2.2334	(12.743)	0	0	0
2016/04/19	2037	03/11/2016	10.37	Put	Bond Future	2,510.1100	2.5101	2,188.7600	2.1888	(12.802)	0	0	0
2016/04/19	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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2016/04/19	2038	05/05/2016			Bond Future	132.6407	132.6407	132.6542	132.6542	0.010	0.0000	0.0000	16,187
2016/04/19	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2038	05/05/2016	131.01	Call	Bond Future	1,630.6500	1.6306	1,644.1500	1.6441	0.828	0	0	0
2016/04/19	2038	05/05/2016	130.99	Call	Bond Future	1,650.6500	1.6506	1,664.1500	1.6641	0.818	0	0	0
2016/04/19	2038	05/05/2016	131.00	Call	Bond Future	1,640.6500	1.6406	1,654.1500	1.6541	0.823	0	0	0
2016/04/19	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2038	04/08/2016			Bond Future	133.7494	133.7494	133.7633	133.7633	0.010	0.0000	0.0000	1,959
2016/04/19	2038	04/08/2016	129.31	Call	Bond Future	4,439.3600	4.4394	4,453.3200	4.4533	0.314	0	0	0
2016/04/19	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2038	04/08/2016	129.32	Call	Bond Future	4,429.3600	4.4294	4,443.3200	4.4433	0.315	0	0	0
2016/04/19	2038	04/08/2016	129.30	Call	Bond Future	4,449.3600	4.4494	4,463.3200	4.4633	0.314	0	0	0
2016/04/19	2040	05/05/2016	9.50	Call	Bond Future	564.3500	0.5644	887.9100	0.8879	57.333	0	0	0
2016/04/19	2040	05/05/2016			Bond Future	9.7228	95.7936	9.6014	96.8594	(1.248)	0.0000	0.0000	1,812
2016/04/19	2040	05/05/2016	9.51	Call	Bond Future	589.3600	0.5894	923.1900	0.9232	56.643	0	0	0
2016/04/19	2040	05/05/2016	9.49	Call	Bond Future	540.0400	0.5400	853.4600	0.8535	58.036	0	0	0
2016/04/19	2040	05/05/2016	9.50	Put	Bond Future	2,536.2300	2.5362	1,794.0400	1.7940	(29.264)	0	0	0
2016/04/19	2040	05/05/2016	9.49	Put	Bond Future	2,602.0300	2.6020	1,849.7000	1.8497	(28.913)	0	0	0
2016/04/19	2040	05/05/2016	9.51	Put	Bond Future	2,471.2700	2.4713	1,739.3500	1.7394	(29.617)	0	0	0
2016/04/19	2040	04/08/2016			Bond Future	9.7805	93.1072	9.6554	94.1931	(1.279)	0.0000	0.0000	0
2016/04/19	2040	04/08/2016	9.49	Put	Bond Future	4,981.6500	4.9817	4,345.8700	4.3459	(12.762)	0	0	0
2016/04/19	2040	04/08/2016	9.50	Call	Bond Future	2,461.2700	2.4613	2,915.6300	2.9156	18.460	0	0	0
2016/04/19	2040	04/08/2016	9.51	Call	Bond Future	2,495.9000	2.4959	2,954.5100	2.9545	18.375	0	0	0
2016/04/19	2040	04/08/2016	9.49	Call	Bond Future	2,427.1300	2.4271	2,877.2400	2.8772	18.545	0	0	0
2016/04/19	2040	04/08/2016	9.51	Put	Bond Future	4,870.8700	4.8709	4,243.5900	4.2436	(12.878)	0	0	0
2016/04/19	2040	04/08/2016	9.50	Put	Bond Future	4,925.9500	4.9260	4,294.4200	4.2944	(12.820)	0	0	0
2016/04/19	2044	05/05/2016	8.99	Put	Bond Future	7,176.0800	7.1761	6,126.7400	6.1267	(14.623)	0	0	0
2016/04/19	2044	05/05/2016			Bond Future	9.7575	92.7882	9.6362	93.8586	(1.244)	0.0000	0.0000	20,427
2016/04/19	2044	05/05/2016	9.01	Put	Bond Future	6,981.0400	6.9810	5,934.8600	5.9349	(14.986)	0	0	0
2016/04/19	2044	05/05/2016	9.00	Put	Bond Future	7,078.3900	7.0784	6,030.5700	6.0306	(14.803)	0	0	0
2016/04/19	2044	05/05/2016	9.01	Call	Bond Future	24.2900	0.0243	48.5100	0.0485	99.712	0	0	0
2016/04/19	2044	05/05/2016	8.99	Call	Bond Future	20.7700	0.0208	41.8300	0.0418	101.396	0	0	0
2016/04/19	2044	05/05/2016	9.00	Call	Bond Future	22.4500	0.0225	45.0300	0.0450	100.579	0	0	0
2016/04/19	2044	04/08/2016	9.50	Call	Bond Future	2,367.0100	2.3670	2,809.9700	2.8100	18.714	0	0	0
2016/04/19	2044	04/08/2016			Bond Future	9.8141	90.1698	9.6891	91.2606	(1.274)	0.0000	0.0000	100
2016/04/19	2044	04/08/2016	9.51	Call	Bond Future	2,400.8600	2.4009	2,848.0700	2.8481	18.627	0	0	0
2016/04/19	2044	04/08/2016	9.49	Put	Bond Future	5,209.1400	5.2091	4,557.0800	4.5571	(12.518)	0	0	0
2016/04/19	2044	04/08/2016	9.51	Put	Bond Future	5,094.5400	5.0945	4,450.9800	4.4510	(12.632)	0	0	0
2016/04/19	2044	04/08/2016	9.49	Call	Bond Future	2,333.4500	2.3334	2,772.1600	2.7722	18.801	0	0	0
2016/04/19	2044	04/08/2016	9.50	Put	Bond Future	5,151.6200	5.1516	4,503.8100	4.5038	(12.575)	0	0	0
2016/04/19	2044	03/11/2016			Bond Future	9.8631	91.8866	9.7347	92.9970	(1.302)	0.0000	0.0000	0
2016/04/19	2044	03/11/2016	10.42	Call	Bond Future	7,410.1800	7.4102	8,163.4900	8.1635	10.166	0	0	0
2016/04/19	2044	03/11/2016	10.41	Put	Bond Future	2,882.8200	2.8828	2,523.1200	2.5231	(12.477)	0	0	0
2016/04/19	2044	03/11/2016	10.43	Put	Bond Future	2,827.9700	2.8280	2,473.4400	2.4734	(12.537)	0	0	0
2016/04/19	2044	03/11/2016	10.42	Put	Bond Future	2,855.4000	2.8554	2,498.2900	2.4983	(12.506)	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
2016/04/19	2044	03/11/2016	10.43	Call	Bond Future	7,460.8400		7.4608	8,216.7300	8.2167	10.131	0	0	0
2016/04/19	2044	03/11/2016	10.41	Call	Bond Future	7,359.3900		7.3594	8,110.1100	8.1101	10.201	0	0	0
2016/04/19	2046	05/05/2016			Bond Future	133.4348		133.4348	133.4483	133.4483	0.010	0.0000	0.0000	12,687
2016/04/19	2046	05/05/2016	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2046	05/05/2016	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2046	05/05/2016	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2046	05/05/2016	130.01	Call	Bond Future	3,424.7500		3.4248	3,438.3400	3.4383	0.397	0	0	0
2016/04/19	2046	05/05/2016	129.99	Call	Bond Future	3,444.7500		3.4448	3,458.3400	3.4583	0.395	0	0	0
2016/04/19	2046	05/05/2016	130.00	Call	Bond Future	3,434.7500		3.4348	3,448.3400	3.4483	0.396	0	0	0
2016/04/19	2046	04/08/2016	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2046	04/08/2016			Bond Future	135.9850		135.9850	135.9987	135.9987	0.010	0.0000	0.0000	3,590
2016/04/19	2046	04/08/2016	129.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2046	04/08/2016	129.00	Call	Bond Future	6,985.0400		6.9850	6,998.6600	6.9987	0.195	0	0	0
2016/04/19	2046	04/08/2016	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2046	04/08/2016	129.01	Call	Bond Future	6,975.0400		6.9750	6,988.6600	6.9887	0.195	0	0	0
2016/04/19	2046	04/08/2016	129.02	Call	Bond Future	6,965.0400		6.9650	6,978.6600	6.9787	0.196	0	0	0
2016/04/19	2050	05/05/2016	138.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2050	05/05/2016			Bond Future	143.7678		143.7678	145.5210	145.5210	1.219	0.0000	0.0000	14,861
2016/04/19	2050	05/05/2016	138.00	Call	Bond Future	5,767.8000		5.7678	7,520.9800	7.5210	30.396	0	0	0
2016/04/19	2050	05/05/2016	137.99	Call	Bond Future	5,777.8000		5.7778	7,530.9800	7.5310	30.343	0	0	0
2016/04/19	2050	05/05/2016	138.01	Call	Bond Future	5,757.8000		5.7578	7,510.9800	7.5110	30.449	0	0	0
2016/04/19	2050	05/05/2016	137.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2050	05/05/2016	138.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2050	04/08/2016	139.14	Call	Bond Future	5,798.0700		5.7981	7,584.5600	7.5846	30.812	0	0	0
2016/04/19	2050	04/08/2016			Bond Future	144.9381		144.9381	146.7246	146.7246	1.233	0.0000	0.0000	6,610
2016/04/19	2050	04/08/2016	139.12	Call	Bond Future	5,818.0700		5.8181	7,604.5600	7.6046	30.706	0	0	0
2016/04/19	2050	04/08/2016	139.13	Call	Bond Future	5,808.0700		5.8081	7,594.5600	7.5946	30.759	0	0	0
2016/04/19	2050	04/08/2016	139.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2050	04/08/2016	139.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	2050	04/08/2016	139.13	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	AL37	05/05/2016			Index Future	476.8130		476.8130	478.9810	478.9810	0.455	0.0000	0.0000	13
2016/04/19	AL37	04/08/2016			Index Future	485.7860		485.7860	487.9940	487.9940	0.455	0.0000	0.0000	0
2016/04/19	AL7T	05/05/2016			Index Future	551.8440		551.8440	555.9400	555.9400	0.742	0.0000	0.0000	0
2016/04/19	AL7T	04/08/2016			Index Future	562.2280		562.2280	566.4010	566.4010	0.742	0.0000	0.0000	9
2016/04/19	ALBI	05/05/2016			Index Future	500.9640		500.9640	505.0150	505.0150	0.809	0.0000	0.0000	507
2016/04/19	ALBI	04/08/2016			Index Future	510.3910		510.3910	514.5180	514.5180	0.809	0.0000	0.0000	147

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
2016/04/19	ALBI	03/11/2016			Index Future	520.2110	520.2110	524.4120	524.4120	0.808	0.0000	0.0000	0
2016/04/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/19	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
2016/04/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/19	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	EL28	05/05/2016			Bond Future	128.8452	128.8452	128.8619	128.8619	0.013	0.0000	0.0000	0
2016/04/19	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	EL28	05/05/2016	128.99	Put	Bond Future	144.8300	0.1448	128.0800	0.1281	(11.565)	0	0	0
2016/04/19	EL28	05/05/2016	129.01	Put	Bond Future	164.8300	0.1648	148.0800	0.1481	(10.162)	0	0	0
2016/04/19	EL28	05/05/2016	129.00	Put	Bond Future	154.8300	0.1548	138.0800	0.1381	(10.818)	0	0	0
2016/04/19	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	EL28	04/08/2016			Bond Future	131.3075	131.3075	131.3245	131.3245	0.013	0.0000	0.0000	0
2016/04/19	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	EL28	04/08/2016	126.86	Call	Bond Future	4,447.5500	4.4475	4,464.5400	4.4645	0.382	0	0	0
2016/04/19	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	EL28	04/08/2016	126.87	Call	Bond Future	4,437.5500	4.4375	4,454.5400	4.4545	0.383	0	0	0
2016/04/19	EL28	04/08/2016	126.88	Call	Bond Future	4,427.5500	4.4275	4,444.5400	4.4445	0.384	0	0	0
2016/04/19	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	ES33	05/05/2016			Bond Future	10.4878	77.4694	10.3711	78.2286	(1.112)	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
2016/04/19	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	ES33	05/05/2016	9.99	Put	Bond Future	3,321.5000	3.3215	2,562.2900	2.5623	(22.857)	0	0	0
2016/04/19	ES33	05/05/2016	10.01	Put	Bond Future	3,183.8600	3.1839	2,424.6500	2.4247	(23.846)	0	0	0
2016/04/19	ES33	05/05/2016	10.00	Put	Bond Future	3,252.6300	3.2526	2,493.4200	2.4934	(23.341)	0	0	0
2016/04/19	ES33	04/08/2016			Bond Future	10.5707	78.9435	10.4502	79.7172	(1.140)	0.0000	0.0000	0
2016/04/19	ES33	04/08/2016	10.24	Put	Bond Future	2,151.9700	2.1520	1,378.3600	1.3784	(35.949)	0	0	0
2016/04/19	ES33	04/08/2016	10.26	Put	Bond Future	2,019.2200	2.0192	1,245.6100	1.2456	(38.312)	0	0	0
2016/04/19	ES33	04/08/2016	10.25	Put	Bond Future	2,085.5500	2.0856	1,311.9400	1.3119	(37.094)	0	0	0
2016/04/19	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	ES33	03/11/2016			Bond Future	10.6524	76.6537	10.5281	77.4411	(1.167)	0.0000	0.0000	0
2016/04/19	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	ES33	03/11/2016	11.31	Call	Bond Future	3,967.1500	3.9671	4,754.5600	4.7546	19.848	0	0	0
2016/04/19	ES33	03/11/2016	11.29	Call	Bond Future	3,851.2400	3.8512	4,638.6500	4.6387	20.446	0	0	0
2016/04/19	ES33	03/11/2016	11.30	Call	Bond Future	3,909.2300	3.9092	4,696.6400	4.6966	20.142	0	0	0
2016/04/19	ES42	05/05/2016			Bond Future	10.6829	81.2774	10.5612	82.1725	(1.139)	0.0000	0.0000	7,250
2016/04/19	ES42	04/08/2016			Bond Future	10.7669	82.6817	10.6412	83.7361	(1.167)	0.0000	0.0000	180
2016/04/19	GOVI	05/05/2016	518.01	Put	GOVI	184,350.0000	18.4350	146,150.0000	14.6150	(20.721)	0	0	0
2016/04/19	GOVI	05/05/2016			GOVI	499.5750	499.5750	503.3950	503.3950	0.765	0.0000	0.0000	476
2016/04/19	GOVI	05/05/2016	518.00	Put	GOVI	184,250.0000	18.4250	146,050.0000	14.6050	(20.733)	0	0	0
2016/04/19	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	GOVI	05/05/2016	517.99	Put	GOVI	184,150.0000	18.4150	145,950.0000	14.5950	(20.744)	0	0	0
2016/04/19	GOVI	04/08/2016	520.99	Put	GOVI	120,140.0000	12.0140	81,230.0000	8.1230	(32.387)	0	0	0
2016/04/19	GOVI	04/08/2016			GOVI	508.9760	508.9760	512.8670	512.8670	0.764	0.0000	0.0000	26
2016/04/19	GOVI	04/08/2016	521.01	Put	GOVI	120,340.0000	12.0340	81,430.0000	8.1430	(32.333)	0	0	0
2016/04/19	GOVI	04/08/2016	521.00	Put	GOVI	120,240.0000	12.0240	81,330.0000	8.1330	(32.360)	0	0	0
2016/04/19	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	GOVI	03/11/2016	476.11	Call	GOVI	426,590.0000	42.6590	466,200.0000	46.6200	9.285	0	0	0
2016/04/19	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	GOVI	03/11/2016			GOVI	518.7690	518.7690	522.7300	522.7300	0.764	0.0000	0.0000	0
2016/04/19	GOVI	03/11/2016	476.12	Call	GOVI	426,490.0000	42.6490	466,100.0000	46.6100	9.287	0	0	0
2016/04/19	GOVI	03/11/2016	476.13	Call	GOVI	426,390.0000	42.6390	466,000.0000	46.6000	9.290	0	0	0
2016/04/19	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/19	IGOV	05/05/2016			Index Future	242.8430	242.8430	243.2790	243.2790	0.180	0.0000	0.0000	920

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
2016/04/19	IGOV	04/08/2016			Index Future	247.4330	247.4330	247.8770	247.8770	0.179	0.0000	0.0000	170
2016/04/19	IGOV	03/11/2016			Index Future	252.2130	252.2130	252.6630	252.6630	0.178	0.0000	0.0000	0
2016/04/19	ILBI	05/05/2016			Index Future	657.1980	657.1980	658.1230	658.1230	0.141	0.0000	0.0000	0
2016/04/19	ILBI	04/08/2016			Index Future	669.2850	669.2850	670.2240	670.2240	0.140	0.0000	0.0000	157
2016/04/19	IS01	19/12/2016			Interest Rate Swap	100.1400	100.1400	100.1389	100.1389	(0.001)	0.0000	0.0000	0
2016/04/19	IS01	16/03/2017			Interest Rate Swap	100.1653	100.1653	100.1619	100.1619	(0.003)	0.0000	0.0000	0
2016/04/19	IS01	15/06/2017			Interest Rate Swap	99.8895	99.8895	99.8803	99.8803	(0.009)	0.0000	0.0000	0
2016/04/19	IS02	18/12/2017			Interest Rate Swap	100.4785	100.4785	100.4508	100.4508	(0.028)	0.0000	0.0000	0
2016/04/19	IS02	16/03/2018			Interest Rate Swap	99.9113	99.9113	99.8743	99.8743	(0.037)	0.0000	0.0000	0
2016/04/19	IS02	15/06/2018			Interest Rate Swap	99.7327	99.7327	99.6780	99.6780	(0.055)	0.0000	0.0000	0
2016/04/19	IS05	17/12/2020			Interest Rate Swap	100.3306	100.3306	100.0026	100.0026	(0.327)	0.0000	0.0000	0
2016/04/19	IS05	16/03/2021			Interest Rate Swap	99.8144	99.8144	99.4696	99.4696	(0.345)	0.0000	0.0000	0
2016/04/19	IS05	15/06/2021			Interest Rate Swap	99.2576	99.2576	98.8930	98.8930	(0.367)	0.0000	0.0000	0
2016/04/19	IS10	17/12/2025			Interest Rate Swap	101.8073	101.8073	101.1379	101.1379	(0.658)	0.0000	0.0000	0
2016/04/19	IS10	16/03/2026			Interest Rate Swap	99.0150	99.0150	98.3074	98.3074	(0.715)	0.0000	0.0000	0
2016/04/19	IS10	15/06/2026			Interest Rate Swap	97.8696	97.8696	97.1352	97.1352	(0.750)	0.0000	0.0000	0
2016/04/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/19	JBAF	20/04/2016			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2016/04/19	JBAF	18/05/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2016/04/19	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/04/19	JBAF	20/07/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/04/19	JBAF	17/08/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/04/19	JBAF	21/09/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/04/19	JBAF	21/12/2016			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2016/04/19	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2016/04/19	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2016/04/19	JBAF	20/09/2017			Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000	0
2016/04/19	JBAF	20/12/2017			Jibar Tradeable Future	8.2500	91.7500	8.2500	91.7500	0.000	0.0000	0.0000	0
2016/04/19	JBAF	20/03/2018			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000	0
2016/04/19	R023	05/05/2016			Bond Future	8.8327	96.0373	8.7211	96.5822	(1.264)	0.0000	0.0000	7,427
2016/04/19	R023	05/05/2016	8.24	Put	Bond Future	2,962.0100	2.9620	2,439.8200	2.4398	(17.630)	0	0	0
2016/04/19	R023	05/05/2016	8.26	Put	Bond Future	2,865.0200	2.8650	2,346.0600	2.3461	(18.114)	0	0	0
2016/04/19	R023	05/05/2016	8.24	Call	Bond Future	23.7900	0.0238	46.5700	0.0466	95.755	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
2016/04/19	R023	05/05/2016	8.25	Put	Bond Future	2,913.4300		2.9134	2,392.8200	2.3928	(17.869)	0	0	0
2016/04/19	R023	05/05/2016	8.25	Call	Bond Future	25.7100		0.0257	50.0700	0.0501	94.749	0	0	0
2016/04/19	R023	05/05/2016	8.26	Call	Bond Future	27.7700		0.0278	53.7800	0.0538	93.662	0	0	0
2016/04/19	R023	04/08/2016	8.24	Call	Bond Future	589.9600		0.5900	728.8200	0.7288	23.537	0	0	0
2016/04/19	R023	04/08/2016	8.25	Put	Bond Future	3,670.1900		3.6702	3,255.7600	3.2558	(11.292)	0	0	0
2016/04/19	R023	04/08/2016			Bond Future	8.8875		97.8647	8.7703	98.4200	(1.319)	0.0000	0.0000	253
2016/04/19	R023	04/08/2016	8.25	Call	Bond Future	601.2400		0.6012	742.0900	0.7421	23.427	0	0	0
2016/04/19	R023	04/08/2016	8.26	Call	Bond Future	613.1800		0.6132	756.0800	0.7561	23.305	0	0	0
2016/04/19	R023	04/08/2016	8.24	Put	Bond Future	3,708.0300		3.7080	3,291.6100	3.2916	(11.230)	0	0	0
2016/04/19	R023	04/08/2016	8.26	Put	Bond Future	3,633.0400		3.6330	3,220.6600	3.2207	(11.351)	0	0	0
2016/04/19	R023	03/11/2016	9.73	Put	Bond Future	997.9800		0.9980	852.2200	0.8522	(14.606)	0	0	0
2016/04/19	R023	03/11/2016			Bond Future	8.9435		95.7963	8.8205	96.3611	(1.375)	0.0000	0.0000	0
2016/04/19	R023	03/11/2016	9.75	Put	Bond Future	974.8800		0.9749	831.7600	0.8318	(14.681)	0	0	0
2016/04/19	R023	03/11/2016	9.73	Call	Bond Future	4,513.9200		4.5139	4,932.9400	4.9329	9.283	0	0	0
2016/04/19	R023	03/11/2016	9.74	Put	Bond Future	986.2600		0.9863	841.8300	0.8418	(14.644)	0	0	0
2016/04/19	R023	03/11/2016	9.74	Call	Bond Future	4,545.8400		4.5458	4,966.1900	4.9662	9.247	0	0	0
2016/04/19	R023	03/11/2016	9.75	Call	Bond Future	4,578.0700		4.5781	4,999.7300	4.9997	9.210	0	0	0
2016/04/19	R035	05/05/2016	10.37	Call	Bond Future	6,074.9600		6.0750	7,038.6800	7.0387	15.864	0	0	0
2016/04/19	R035	05/05/2016			Bond Future	9.5918		95.5124	9.4755	96.4761	(1.212)	0.0000	0.0000	5,151
2016/04/19	R035	05/05/2016	10.35	Call	Bond Future	5,926.6100		5.9266	6,890.3300	6.8903	16.261	0	0	0
2016/04/19	R035	05/05/2016	10.36	Call	Bond Future	6,000.8400		6.0008	6,964.5600	6.9646	16.060	0	0	0
2016/04/19	R035	05/05/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R035	05/05/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R035	05/05/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R035	04/08/2016			Bond Future	9.6450		97.3299	9.5251	98.3119	(1.243)	0.0000	0.0000	190
2016/04/19	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R035	04/08/2016	10.35	Call	Bond Future	5,467.8700		5.4679	6,449.8600	6.4499	17.959	0	0	0
2016/04/19	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R035	04/08/2016	10.36	Call	Bond Future	5,541.8100		5.5418	6,523.8000	6.5238	17.720	0	0	0
2016/04/19	R035	04/08/2016	10.37	Call	Bond Future	5,615.6600		5.6157	6,597.6500	6.5976	17.487	0	0	0
2016/04/19	R186	05/05/2016	9.25	Call	Bond Future	2,200.6800		2.2007	2,879.7800	2.8798	30.859	0	0	180
2016/04/19	R186	05/05/2016			Bond Future	8.9872		114.2369	8.8707	115.0820	(1.296)	0.0000	0.0000	65,665
2016/04/19	R186	05/05/2016	8.34	Call	Bond Future	25.6200		0.0256	52.3000	0.0523	104.137	0	0	0
2016/04/19	R186	05/05/2016	9.89	Call	Bond Future	6,265.7900		6.2658	7,106.7800	7.1068	13.422	0	0	0
2016/04/19	R186	05/05/2016	8.35	Call	Bond Future	27.7500		0.0277	56.3400	0.0563	103.027	0	0	0
2016/04/19	R186	05/05/2016	8.75	Put	Bond Future	2,090.2000		2.0902	1,474.8700	1.4749	(29.439)	0	0	1,900
2016/04/19	R186	05/05/2016	9.25	Put	Bond Future	326.2200		0.3262	160.1900	0.1602	(50.895)	0	0	0
2016/04/19	R186	05/05/2016	8.33	Call	Bond Future	23.6300		0.0236	48.5000	0.0485	105.248	0	0	0
2016/04/19	R186	05/05/2016	8.85	Put	Bond Future	1,571.3700		1.5714	1,046.2000	1.0462	(33.421)	0	0	5,350
2016/04/19	R186	05/05/2016	9.96	Call	Bond Future	6,728.1700		6.7282	7,570.8800	7.5709	12.525	0	0	0
2016/04/19	R186	05/05/2016	9.86	Call	Bond Future	6,067.1800		6.0672	6,907.1500	6.9072	13.844	0	0	0
2016/04/19	R186	05/05/2016	7.56	Put	Bond Future	10,989.2800		10.9893	10,144.1600	10.1442	(7.690)	0	0	0
2016/04/19	R186	05/05/2016	8.35	Put	Bond Future	4,759.9600		4.7600	3,943.4200	3.9434	(17.154)	0	0	0
2016/04/19	R186	05/05/2016	8.75	Call	Bond Future	360.1300		0.3601	589.9300	0.5899	63.810	0	0	180
2016/04/19	R186	05/05/2016	8.34	Put	Bond Future	4,834.2800		4.8343	4,015.8300	4.0158	(16.930)	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
2016/04/19	R186	05/05/2016	7.56	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/04/19	R186	05/05/2016	8.85	Call	Bond Future	575.1500	0.5752	895.1100	0.8951	55.631	0	0	0
2016/04/19	R186	05/05/2016	8.33	Put	Bond Future	4,908.8000	4.9088	4,088.5400	4.0885	(16.710)	0	0	0
2016/04/19	R186	05/05/2016	9.89	Put	Bond Future	5.5800	0.0056	1.4400	0.0014	(74.194)	0	0	180
2016/04/19	R186	05/05/2016	9.96	Put	Bond Future	3.1800	0.0032	0.7600	0.0008	(76.101)	0	0	5,000
2016/04/19	R186	05/05/2016	9.86	Put	Bond Future	7.0400	0.0070	1.8800	0.0019	(73.295)	0	0	5,000
2016/04/19	R186	04/08/2016	10.00	Put	Bond Future	597.3200	0.5973	465.8200	0.4658	(22.015)	0	0	6,500
2016/04/19	R186	04/08/2016	8.51	Put	Bond Future	4,993.8800	4.9939	4,392.9200	4.3929	(12.034)	0	0	0
2016/04/19	R186	04/08/2016	9.60	Call	Bond Future	5,034.1600	5.0342	5,669.8100	5.6698	12.627	0	0	0
2016/04/19	R186	04/08/2016			Bond Future	9.0393	111.1066	8.9182	111.9677	(1.340)	0.0000	0.0000	2,672
2016/04/19	R186	04/08/2016	9.25	Put	Bond Future	0.0000	0.0000	1,635.9100	1.6359	100.000	0	0	1,000
2016/04/19	R186	04/08/2016	8.50	Put	Bond Future	5,047.3400	5.0473	4,443.0500	4.4431	(11.972)	0	0	0
2016/04/19	R186	04/08/2016	8.51	Call	Bond Future	1,162.4200	1.1624	1,422.6000	1.4226	22.383	0	0	0
2016/04/19	R186	04/08/2016	8.49	Call	Bond Future	1,121.3700	1.1214	1,374.9000	1.3749	22.609	0	0	0
2016/04/19	R186	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	3,973.2100	3.9732	100.000	0	0	0
2016/04/19	R186	04/08/2016	8.50	Call	Bond Future	1,141.7600	1.1418	1,398.6100	1.3986	22.496	0	0	0
2016/04/19	R186	04/08/2016	10.00	Call	Bond Future	7,113.5800	7.1136	7,843.2200	7.8432	10.257	0	0	0
2016/04/19	R186	04/08/2016	9.60	Put	Bond Future	1,164.9700	1.1650	939.4800	0.9395	(19.356)	0	0	5,635
2016/04/19	R186	04/08/2016	8.49	Put	Bond Future	5,101.1300	5.1011	4,493.5200	4.4935	(11.911)	0	0	0
2016/04/19	R197	05/05/2016			Bond Future	298.6443	298.6443	298.6729	298.6729	0.010	0.0000	0.0000	1,944
2016/04/19	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R197	05/05/2016	299.99	Put	Bond Future	1,345.7000	1.3457	1,317.0900	1.3171	(2.126)	0	0	0
2016/04/19	R197	05/05/2016	300.01	Put	Bond Future	1,365.7000	1.3657	1,337.0900	1.3371	(2.095)	0	0	0
2016/04/19	R197	05/05/2016	300.00	Put	Bond Future	1,355.7000	1.3557	1,327.0900	1.3271	(2.110)	0	0	0
2016/04/19	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R197	04/08/2016			Bond Future	297.8552	297.8552	297.8844	297.8844	0.010	0.0000	0.0000	0
2016/04/19	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R197	04/08/2016	293.98	Call	Bond Future	3,875.1800	3.8752	3,904.3600	3.9044	0.753	0	0	0
2016/04/19	R197	04/08/2016	293.96	Call	Bond Future	3,895.1800	3.8952	3,924.3600	3.9244	0.749	0	0	0
2016/04/19	R197	04/08/2016	293.97	Call	Bond Future	3,885.1800	3.8852	3,914.3600	3.9144	0.751	0	0	0
2016/04/19	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R202	05/05/2016	246.99	Put	Bond Future	1,653.2500	1.6532	1,582.8500	1.5828	(4.258)	0	0	0
2016/04/19	R202	05/05/2016			Bond Future	247.7937	247.7937	247.8182	247.8182	0.010	0.0000	0.0000	37,049
2016/04/19	R202	05/05/2016	247.01	Put	Bond Future	1,662.0900	1.6621	1,591.6100	1.5916	(4.240)	0	0	0
2016/04/19	R202	05/05/2016	246.99	Call	Bond Future	2,456.9200	2.4569	2,411.0900	2.4111	(1.865)	0	0	0
2016/04/19	R202	05/05/2016	247.00	Put	Bond Future	1,657.6700	1.6577	1,587.2300	1.5872	(4.249)	0	0	0
2016/04/19	R202	05/05/2016	247.00	Call	Bond Future	2,451.3400	2.4513	2,405.4700	2.4055	(1.871)	0	0	0
2016/04/19	R202	05/05/2016	247.01	Call	Bond Future	2,445.7600	2.4458	2,399.8500	2.3999	(1.877)	0	0	0
2016/04/19	R202	04/08/2016	243.25	Call	Bond Future	8,230.3000	8.2303	8,228.2400	8.2282	(0.025)	0	0	0
2016/04/19	R202	04/08/2016			Bond Future	249.0785	249.0785	249.1037	249.1037	0.010	0.0000	0.0000	2,199
2016/04/19	R202	04/08/2016	243.26	Call	Bond Future	8,223.5200	8.2235	8,221.4400	8.2214	(0.025)	0	0	0
2016/04/19	R202	04/08/2016	243.24	Put	Bond Future	2,398.5400	2.3985	2,371.3600	2.3714	(1.133)	0	0	0
2016/04/19	R202	04/08/2016	243.26	Put	Bond Future	2,404.9700	2.4050	2,377.7500	2.3778	(1.132)	0	0	0
2016/04/19	R202	04/08/2016	243.24	Call	Bond Future	8,237.0900	8.2371	8,235.0500	8.2350	(0.025)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/19	R202	04/08/2016	243.25	Put	Bond Future	2,401.7500	2.4018	2,374.5500	2.3746	(1.133)	0	0	0
2016/04/19	R203	05/05/2016	7.25	Put	Bond Future	853.3300	0.8533	703.0100	0.7030	(17.616)	0	0	0
2016/04/19	R203	05/05/2016			Bond Future	7.9224	101.6496	7.8023	101.8012	(1.516)	0.0000	0.0000	52,684
2016/04/19	R203	05/05/2016	7.26	Call	Bond Future	0.7000	0.0007	2.1000	0.0021	200.000	0	0	0
2016/04/19	R203	05/05/2016	7.24	Call	Bond Future	0.5500	0.0006	1.6900	0.0017	207.273	0	0	0
2016/04/19	R203	05/05/2016	7.25	Call	Bond Future	0.6200	0.0006	1.8800	0.0019	203.226	0	0	0
2016/04/19	R203	05/05/2016	7.24	Put	Bond Future	866.0200	0.8660	715.5800	0.7156	(17.371)	0	0	0
2016/04/19	R203	05/05/2016	7.26	Put	Bond Future	840.6600	0.8407	690.4800	0.6905	(17.865)	0	0	0
2016/04/19	R203	04/08/2016	7.26	Call	Bond Future	53.7500	0.0538	79.7300	0.0797	48.335	0	0	0
2016/04/19	R203	04/08/2016			Bond Future	7.9798	103.5839	7.8308	103.7383	(1.867)	0.0000	0.0000	1,128
2016/04/19	R203	04/08/2016	7.24	Call	Bond Future	50.7700	0.0508	75.6300	0.0756	48.966	0	0	0
2016/04/19	R203	04/08/2016	7.25	Call	Bond Future	52.2400	0.0522	77.6600	0.0777	48.660	0	0	0
2016/04/19	R203	04/08/2016	7.24	Put	Bond Future	821.0100	0.8210	691.4300	0.6914	(15.783)	0	0	0
2016/04/19	R203	04/08/2016	7.26	Put	Bond Future	803.0500	0.8031	674.5900	0.6746	(15.997)	0	0	0
2016/04/19	R203	04/08/2016	7.25	Put	Bond Future	812.0100	0.8120	682.9900	0.6830	(15.889)	0	0	0
2016/04/19	R203	03/11/2016	8.86	Call	Bond Future	774.1400	0.7741	898.9400	0.8989	16.121	0	0	0
2016/04/19	R203	03/11/2016			Bond Future	8.0392	101.3838	7.8466	101.5400	(2.396)	0.0000	0.0000	0
2016/04/19	R203	03/11/2016	8.84	Call	Bond Future	761.3100	0.7613	885.3600	0.8854	16.294	0	0	0
2016/04/19	R203	03/11/2016	8.85	Call	Bond Future	767.7100	0.7677	892.1400	0.8921	16.208	0	0	0
2016/04/19	R203	03/11/2016	8.84	Put	Bond Future	116.0100	0.1160	83.8400	0.0838	(27.730)	0	0	0
2016/04/19	R203	03/11/2016	8.86	Put	Bond Future	112.8000	0.1128	81.3800	0.0814	(27.855)	0	0	0
2016/04/19	R203	03/11/2016	8.85	Put	Bond Future	114.3900	0.1144	82.6000	0.0826	(27.791)	0	0	0
2016/04/19	R204	05/05/2016	7.75	Call	Bond Future	8.0200	0.0080	19.5400	0.0195	143.641	0	0	0
2016/04/19	R204	05/05/2016			Bond Future	8.2938	102.3894	8.1704	102.6738	(1.488)	0.0000	0.0000	26,042
2016/04/19	R204	05/05/2016	7.76	Call	Bond Future	8.7700	0.0088	21.2000	0.0212	141.733	0	0	0
2016/04/19	R204	05/05/2016	7.74	Put	Bond Future	1,291.3600	1.2914	1,017.6000	1.0176	(21.199)	0	0	0
2016/04/19	R204	05/05/2016	7.76	Put	Bond Future	1,246.0900	1.2461	974.1000	0.9741	(21.827)	0	0	0
2016/04/19	R204	05/05/2016	7.74	Call	Bond Future	7.3100	0.0073	17.9700	0.0180	145.828	0	0	0
2016/04/19	R204	05/05/2016	7.75	Put	Bond Future	1,268.7000	1.2687	995.8000	0.9958	(21.510)	0	0	0
2016/04/19	R204	04/08/2016			Bond Future	8.3707	100.2965	8.2327	100.5863	(1.648)	0.0000	0.0000	740
2016/04/19	R204	04/08/2016	7.74	Put	Bond Future	1,532.7000	1.5327	1,310.0600	1.3101	(14.526)	0	0	0
2016/04/19	R204	04/08/2016	7.76	Put	Bond Future	1,499.6300	1.4996	1,279.3300	1.2793	(14.690)	0	0	0
2016/04/19	R204	04/08/2016	7.74	Call	Bond Future	199.4400	0.1994	266.5900	0.2666	33.669	0	0	0
2016/04/19	R204	04/08/2016	7.75	Put	Bond Future	1,516.0400	1.5160	1,294.5600	1.2946	(14.609)	0	0	0
2016/04/19	R204	04/08/2016	7.75	Call	Bond Future	204.0900	0.2041	272.4000	0.2724	33.471	0	0	0
2016/04/19	R204	04/08/2016	7.76	Call	Bond Future	208.9900	0.2090	278.4800	0.2785	33.250	0	0	0
2016/04/19	R204	03/11/2016			Bond Future	8.4411	102.2059	8.2861	102.5000	(1.836)	0.0000	0.0000	0
2016/04/19	R204	03/11/2016	9.21	Put	Bond Future	321.3000	0.3213	253.1100	0.2531	(21.223)	0	0	0
2016/04/19	R204	03/11/2016	9.23	Put	Bond Future	312.6700	0.3127	245.9600	0.2460	(21.336)	0	0	0
2016/04/19	R204	03/11/2016	9.22	Put	Bond Future	316.8400	0.3168	249.4000	0.2494	(21.285)	0	0	0
2016/04/19	R204	03/11/2016	9.22	Call	Bond Future	1,778.0800	1.7781	2,004.7700	2.0048	12.749	0	0	0
2016/04/19	R204	03/11/2016	9.21	Call	Bond Future	1,763.9500	1.7640	1,989.8900	1.9899	12.809	0	0	0
2016/04/19	R204	03/11/2016	9.23	Call	Bond Future	1,792.4900	1.7925	2,019.9100	2.0199	12.687	0	0	0
2016/04/19	R207	05/05/2016	7.86	Put	Bond Future	1,918.9100	1.9189	1,584.8200	1.5848	(17.410)	0	0	0
2016/04/19	R207	05/05/2016			Bond Future	8.4825	98.4644	8.3700	98.8068	(1.327)	0.0000	0.0000	59,443

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2016/04/19	R207	05/05/2016	7.85	Put	Bond Future	1,949.4000		1.9494	1,614.6600	1.6147	(17.171)	0	0	0
2016/04/19	R207	05/05/2016	7.56	Put	Bond Future	2,850.5000		2.8505	2,508.6100	2.5086	(11.994)	0	0	0
2016/04/19	R207	05/05/2016	7.84	Put	Bond Future	1,979.9500		1.9800	1,644.6100	1.6446	(16.937)	0	0	0
2016/04/19	R207	05/05/2016	7.56	Call	Bond Future	0.2800		0.0003	0.7400	0.0007	164.286	0	0	43
2016/04/19	R207	05/05/2016	7.85	Call	Bond Future	6.1200		0.0061	13.7300	0.0137	124.346	0	0	0
2016/04/19	R207	05/05/2016	7.86	Call	Bond Future	6.7200		0.0067	14.9800	0.0150	122.917	0	0	0
2016/04/19	R207	05/05/2016	7.84	Call	Bond Future	5.5600		0.0056	12.5700	0.0126	126.079	0	0	0
2016/04/19	R207	04/08/2016			Bond Future	8.5552		96.6937	8.4331	97.0425	(1.427)	0.0000	0.0000	21
2016/04/19	R207	04/08/2016	7.99	Put	Bond Future	1,977.3700		1.9774	1,720.7100	1.7207	(12.980)	0	0	0
2016/04/19	R207	04/08/2016	8.01	Put	Bond Future	1,934.2400		1.9342	1,680.4300	1.6804	(13.122)	0	0	0
2016/04/19	R207	04/08/2016	8.00	Put	Bond Future	1,955.7500		1.9557	1,700.5100	1.7005	(13.051)	0	0	0
2016/04/19	R207	04/08/2016	8.01	Call	Bond Future	364.5200		0.3645	459.5200	0.4595	26.062	0	0	0
2016/04/19	R207	04/08/2016	7.99	Call	Bond Future	349.4700		0.3495	441.6200	0.4416	26.369	0	0	0
2016/04/19	R207	04/08/2016	8.00	Call	Bond Future	356.9400		0.3569	450.5100	0.4505	26.214	0	0	0
2016/04/19	R207	02/02/2017	9.24	Call	Bond Future	2,275.0700		2.2751	2,518.7700	2.5188	10.712	0	0	0
2016/04/19	R207	02/02/2017			Bond Future	8.6484		96.8929	8.5041	97.2530	(1.669)	0.0000	0.0000	0
2016/04/19	R207	02/02/2017	8.91	Call	Bond Future	1,761.2400		1.7612	1,974.7400	1.9747	12.122	0	0	62
2016/04/19	R207	02/02/2017	9.22	Call	Bond Future	2,242.1000		2.2421	2,484.0800	2.4841	10.793	0	0	0
2016/04/19	R207	02/02/2017	9.23	Call	Bond Future	2,258.5500		2.2585	2,501.4000	2.5014	10.752	0	0	0
2016/04/19	R207	02/02/2017	8.91	Put	Bond Future	1,112.6800		1.1127	966.1000	0.9661	(13.174)	0	0	0
2016/04/19	R207	02/02/2017	9.22	Put	Bond Future	831.9500		0.8319	713.8500	0.7139	(14.196)	0	0	0
2016/04/19	R207	02/02/2017	9.24	Put	Bond Future	816.0500		0.8161	699.6700	0.6997	(14.261)	0	0	0
2016/04/19	R207	02/02/2017	9.23	Put	Bond Future	823.9600		0.8240	706.7300	0.7067	(14.228)	0	0	0
2016/04/19	R208	05/05/2016	7.99	Call	Bond Future	10.8400		0.0108	22.7900	0.0228	110.240	0	0	0
2016/04/19	R208	05/05/2016	8.00	Put	Bond Future	2,350.0300		2.3500	1,941.9500	1.9419	(17.365)	0	0	0
2016/04/19	R208	05/05/2016			Bond Future	8.6146		93.4098	8.5025	93.8308	(1.300)	0.0000	0.0000	46,423
2016/04/19	R208	05/05/2016	8.00	Call	Bond Future	11.8100		0.0118	24.6900	0.0247	109.060	0	0	0
2016/04/19	R208	05/05/2016	8.01	Call	Bond Future	12.8600		0.0129	26.7300	0.0267	107.854	0	0	0
2016/04/19	R208	05/05/2016	7.99	Put	Bond Future	2,387.6900		2.3877	1,978.6800	1.9787	(17.130)	0	0	0
2016/04/19	R208	05/05/2016	8.01	Put	Bond Future	2,312.4600		2.3125	1,905.3700	1.9054	(17.604)	0	0	0
2016/04/19	R208	04/08/2016	8.01	Put	Bond Future	2,819.7800		2.8198	2,490.9400	2.4909	(11.662)	0	0	0
2016/04/19	R208	04/08/2016			Bond Future	8.6769		95.1873	8.5577	95.6162	(1.374)	0.0000	0.0000	243
2016/04/19	R208	04/08/2016	8.00	Put	Bond Future	2,848.6700		2.8487	2,518.2600	2.5183	(11.599)	0	0	0
2016/04/19	R208	04/08/2016	7.99	Call	Bond Future	373.2500		0.3733	470.2100	0.4702	25.977	0	0	0
2016/04/19	R208	04/08/2016	8.00	Call	Bond Future	381.2600		0.3813	479.7700	0.4798	25.838	0	0	0
2016/04/19	R208	04/08/2016	8.01	Call	Bond Future	389.4000		0.3894	489.4800	0.4895	25.701	0	0	0
2016/04/19	R208	04/08/2016	7.99	Put	Bond Future	2,877.7000		2.8777	2,545.7400	2.5457	(11.536)	0	0	0
2016/04/19	R208	03/11/2016	9.59	Put	Bond Future	611.7300		0.6117	511.1800	0.5112	(16.437)	0	0	0
2016/04/19	R208	03/11/2016			Bond Future	8.7348		93.5965	8.6080	94.0325	(1.452)	0.0000	0.0000	0
2016/04/19	R208	03/11/2016	9.58	Put	Bond Future	619.4800		0.6195	517.9200	0.5179	(16.394)	0	0	0
2016/04/19	R208	03/11/2016	9.57	Call	Bond Future	3,437.9700		3.4380	3,771.4100	3.7714	9.699	0	0	0
2016/04/19	R208	03/11/2016	9.58	Call	Bond Future	3,462.9300		3.4629	3,797.4200	3.7974	9.659	0	0	0
2016/04/19	R208	03/11/2016	9.59	Call	Bond Future	3,488.1800		3.4882	3,823.6800	3.8237	9.618	0	0	0
2016/04/19	R208	03/11/2016	9.57	Put	Bond Future	627.5400		0.6275	524.9300	0.5249	(16.351)	0	0	0
2016/04/19	R209	05/05/2016			Bond Future	9.5309		71.6487	9.4148	72.4487	(1.219)	0.0000	0.0000	30,175
2016/04/19	R209	05/05/2016	9.00	Call	Bond Future	72.5200		0.0725	132.7100	0.1327	82.998	0	0	6,700

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2016/04/19	R209	05/05/2016	8.25	Put	Bond Future	9,636.4700	9.6365	8,836.5600	8.8366	(8.301)	0	0	0
2016/04/19	R209	05/05/2016	8.99	Put	Bond Future	3,912.9900	3.9130	3,169.8900	3.1699	(18.991)	0	0	0
2016/04/19	R209	05/05/2016	9.01	Put	Bond Future	3,774.8900	3.7749	3,038.5300	3.0385	(19.507)	0	0	0
2016/04/19	R209	05/05/2016	9.00	Put	Bond Future	3,843.7500	3.8438	3,103.9500	3.1039	(19.247)	0	0	0
2016/04/19	R209	05/05/2016	9.01	Call	Bond Future	77.4800	0.0775	141.1100	0.1411	82.124	0	0	0
2016/04/19	R209	05/05/2016	8.25	Call	Bond Future	0.0600	0.0001	0.1400	0.0001	133.333	0	0	6,700
2016/04/19	R209	05/05/2016	8.99	Call	Bond Future	67.8300	0.0678	124.7200	0.1247	83.871	0	0	0
2016/04/19	R209	04/08/2016	9.70	Put	Bond Future	2,264.6300	2.2646	1,918.4100	1.9184	(15.288)	0	0	250
2016/04/19	R209	04/08/2016	9.26	Call	Bond Future	1,706.6800	1.7067	2,029.8200	2.0298	18.934	0	0	0
2016/04/19	R209	04/08/2016			Bond Future	9.5800	73.0121	9.4605	73.8273	(1.247)	0.0000	0.0000	190
2016/04/19	R209	04/08/2016	9.40	Put	Bond Future	3,325.2200	3.3252	2,879.8300	2.8798	(13.394)	0	0	0
2016/04/19	R209	04/08/2016	9.60	Put	Bond Future	2,585.8200	2.5858	2,207.0600	2.2071	(14.648)	0	0	0
2016/04/19	R209	04/08/2016	10.60	Call	Bond Future	6,999.1400	6.9991	7,692.2900	7.6923	9.903	0	0	5,760
2016/04/19	R209	04/08/2016	9.24	Call	Bond Future	1,655.5400	1.6555	1,972.0700	1.9721	19.119	0	0	0
2016/04/19	R209	04/08/2016	9.70	Call	Bond Future	3,069.1700	3.0692	3,538.2100	3.5382	15.282	0	0	0
2016/04/19	R209	04/08/2016	10.29	Call	Bond Future	5,523.4300	5.5234	6,156.1300	6.1561	11.455	0	0	0
2016/04/19	R209	04/08/2016	9.25	Call	Bond Future	1,680.9900	1.6810	2,000.8200	2.0008	19.026	0	0	0
2016/04/19	R209	04/08/2016	9.40	Call	Bond Future	2,091.3000	2.0913	2,461.1700	2.4612	17.686	0	0	250
2016/04/19	R209	04/08/2016	10.60	Put	Bond Future	585.0800	0.5851	462.9700	0.4630	(20.871)	0	0	0
2016/04/19	R209	04/08/2016	9.24	Put	Bond Future	4,013.8600	4.0139	3,515.1300	3.5151	(12.425)	0	0	0
2016/04/19	R209	04/08/2016	9.60	Call	Bond Future	2,720.7800	2.7208	3,157.2800	3.1573	16.043	0	0	5,760
2016/04/19	R209	04/08/2016	9.26	Put	Bond Future	3,923.0000	3.9230	3,430.8800	3.4309	(12.544)	0	0	0
2016/04/19	R209	04/08/2016	9.25	Put	Bond Future	3,968.2600	3.9683	3,472.8300	3.4728	(12.485)	0	0	0
2016/04/19	R209	04/08/2016	10.29	Put	Bond Future	960.1200	0.9601	777.5600	0.7776	(19.014)	0	0	250
2016/04/19	R209	03/11/2016	10.26	Call	Bond Future	6,001.1100	6.0011	6,583.8700	6.5839	9.711	0	0	0
2016/04/19	R209	03/11/2016			Bond Future	9.6258	71.2513	9.5031	72.0812	(1.274)	0.0000	0.0000	0
2016/04/19	R209	03/11/2016	10.24	Call	Bond Future	5,918.6900	5.9187	6,497.5400	6.4975	9.780	0	0	0
2016/04/19	R209	03/11/2016	10.25	Call	Bond Future	5,959.9500	5.9600	6,540.7600	6.5408	9.745	0	0	0
2016/04/19	R209	03/11/2016	10.24	Put	Bond Future	1,977.2600	1.9773	1,726.1500	1.7262	(12.700)	0	0	0
2016/04/19	R209	03/11/2016	10.25	Put	Bond Future	1,957.1700	1.9572	1,708.0200	1.7080	(12.730)	0	0	0
2016/04/19	R209	03/11/2016	10.26	Put	Bond Future	1,937.0800	1.9371	1,689.8800	1.6899	(12.761)	0	0	0
2016/04/19	R210	05/05/2016			Bond Future	184.0861	184.0861	184.1043	184.1043	0.010	0.0000	0.0000	1,441
2016/04/19	R210	05/05/2016	184.99	Put	Bond Future	903.8900	0.9039	885.7300	0.8857	(2.009)	0	0	0
2016/04/19	R210	05/05/2016	185.00	Put	Bond Future	913.8900	0.9139	895.7300	0.8957	(1.987)	0	0	0
2016/04/19	R210	05/05/2016	185.01	Put	Bond Future	923.8900	0.9239	905.7300	0.9057	(1.966)	0	0	0
2016/04/19	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R210	04/08/2016			Bond Future	187.6043	187.6043	187.6226	187.6226	0.010	0.0000	0.0000	0
2016/04/19	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R210	04/08/2016	181.50	Call	Bond Future	6,104.2800	6.1043	6,122.6500	6.1226	0.301	0	0	0
2016/04/19	R210	04/08/2016	181.52	Call	Bond Future	6,084.2800	6.0843	6,102.6500	6.1026	0.302	0	0	0
2016/04/19	R210	04/08/2016	181.51	Call	Bond Future	6,094.2800	6.0943	6,112.6500	6.1126	0.301	0	0	0
2016/04/19	R211	05/05/2016	139.01	Put	Bond Future	805.3200	0.8053	796.6500	0.7967	(1.077)	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
2016/04/19	R211	05/05/2016			Bond Future	138.2047	138.2047	138.2133	138.2133	0.006	0.0000	0.0000	62
2016/04/19	R211	05/05/2016	139.00	Put	Bond Future	795.3200	0.7953	786.6500	0.7867	(1.090)	0	0	0
2016/04/19	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R211	05/05/2016	138.99	Put	Bond Future	785.3200	0.7853	776.6500	0.7767	(1.104)	0	0	0
2016/04/19	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R211	04/08/2016			Bond Future	139.0863	139.0863	139.0951	139.0951	0.006	0.0000	0.0000	0
2016/04/19	R211	04/08/2016	137.09	Call	Bond Future	1,996.2800	1.9963	2,005.0800	2.0051	0.441	0	0	0
2016/04/19	R211	04/08/2016	137.07	Call	Bond Future	2,016.2800	2.0163	2,025.0800	2.0251	0.436	0	0	0
2016/04/19	R211	04/08/2016	137.08	Call	Bond Future	2,006.2800	2.0063	2,015.0800	2.0151	0.439	0	0	0
2016/04/19	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R212	05/05/2016			Bond Future	144.1040	144.1040	144.5020	144.5020	0.276	0.0000	0.0000	3,488
2016/04/19	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R212	05/05/2016	144.99	Put	Bond Future	885.9900	0.8860	488.0200	0.4880	(44.918)	0	0	0
2016/04/19	R212	05/05/2016	145.01	Put	Bond Future	905.9900	0.9060	508.0200	0.5080	(43.927)	0	0	0
2016/04/19	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R212	05/05/2016	145.00	Put	Bond Future	895.9900	0.8960	498.0200	0.4980	(44.417)	0	0	0
2016/04/19	R212	04/08/2016	142.43	Call	Bond Future	2,496.5000	2.4965	2,902.1000	2.9021	16.247	0	0	0
2016/04/19	R212	04/08/2016			Bond Future	144.9265	144.9265	145.3321	145.3321	0.280	0.0000	0.0000	0
2016/04/19	R212	04/08/2016	142.44	Call	Bond Future	2,486.5000	2.4865	2,892.1000	2.8921	16.312	0	0	0
2016/04/19	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/19	R212	04/08/2016	142.42	Call	Bond Future	2,506.5000	2.5065	2,912.1000	2.9121	16.182	0	0	0
2016/04/19	R213	05/05/2016	8.74	Put	Bond Future	4,683.7200	4.6837	3,912.2700	3.9123	(16.471)	0	0	0
2016/04/19	R213	05/05/2016	8.76	Put	Bond Future	4,540.8300	4.5408	3,773.1700	3.7732	(16.906)	0	0	0
2016/04/19	R213	05/05/2016			Bond Future	9.3962	82.3905	9.2799	83.1889	(1.237)	0.0000	0.0000	47,701
2016/04/19	R213	05/05/2016	8.75	Put	Bond Future	4,612.1300	4.6121	3,842.5100	3.8425	(16.687)	0	0	0
2016/04/19	R213	05/05/2016	8.74	Call	Bond Future	27.8600	0.0279	54.8300	0.0548	96.805	0	0	0
2016/04/19	R213	05/05/2016	8.75	Call	Bond Future	30.0200	0.0300	58.8200	0.0588	95.936	0	0	0
2016/04/19	R213	05/05/2016	8.76	Call	Bond Future	32.3800	0.0324	63.1400	0.0631	94.997	0	0	0
2016/04/19	R213	04/08/2016			Bond Future	9.4457	83.9584	9.3258	84.7719	(1.269)	0.0000	0.0000	562
2016/04/19	R213	04/08/2016	8.99	Put	Bond Future	4,509.9200	4.5099	3,972.4800	3.9725	(11.917)	0	0	0
2016/04/19	R213	04/08/2016	9.01	Put	Bond Future	4,412.7700	4.4128	3,881.7300	3.8817	(12.034)	0	0	0
2016/04/19	R213	04/08/2016	9.00	Put	Bond Future	4,461.1800	4.4612	3,926.9400	3.9269	(11.975)	0	0	0
2016/04/19	R213	04/08/2016	9.01	Call	Bond Future	1,400.0000	1.4000	1,682.5000	1.6825	20.179	0	0	0
2016/04/19	R213	04/08/2016	8.99	Call	Bond Future	1,355.0900	1.3551	1,631.1900	1.6312	20.375	0	0	0
2016/04/19	R213	04/08/2016	9.00	Call	Bond Future	1,377.4200	1.3774	1,656.7200	1.6567	20.277	0	0	0
2016/04/19	R213	03/11/2016			Bond Future	9.4950	82.0057	9.3716	82.8338	(1.300)	0.0000	0.0000	0
2016/04/19	R213	03/11/2016	10.18	Put	Bond Future	1,812.9600	1.8130	1,574.9300	1.5749	(13.129)	0	0	0
2016/04/19	R213	03/11/2016	10.20	Put	Bond Future	1,775.2100	1.7752	1,541.0100	1.5410	(13.193)	0	0	0
2016/04/19	R213	03/11/2016	10.18	Call	Bond Future	6,198.3000	6.1983	6,788.3600	6.7884	9.520	0	0	0
2016/04/19	R213	03/11/2016	10.19	Put	Bond Future	1,794.0000	1.7940	1,557.8800	1.5579	(13.162)	0	0	0

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2016/04/19	R213	03/11/2016	10.19	Call	Bond Future	6,240.8300	6.2408	6,832.8000	6.8328	9.485	0	0	0
2016/04/19	R213	03/11/2016	10.20	Call	Bond Future	6,283.4500	6.2835	6,877.3400	6.8773	9.452	0	0	0
2016/04/19	R214	05/05/2016	9.01	Call	Bond Future	31.6100	0.0316	63.0700	0.0631	99.525	0	0	0
2016/04/19	R214	05/05/2016	9.30	Put	Bond Future	2,860.6100	2.8606	2,149.6400	2.1496	(24.854)	0	0	0
2016/04/19	R214	05/05/2016			Bond Future	9.6657	71.6447	9.5446	72.5060	(1.254)	0.0000	0.0000	32,450
2016/04/19	R214	05/05/2016	8.99	Call	Bond Future	27.1600	0.0272	54.7200	0.0547	101.473	0	0	0
2016/04/19	R214	05/05/2016	9.00	Call	Bond Future	29.2900	0.0293	58.7300	0.0587	100.512	0	0	0
2016/04/19	R214	05/05/2016	8.99	Put	Bond Future	5,059.6600	5.0597	4,225.9800	4.2260	(16.477)	0	0	0
2016/04/19	R214	05/05/2016	9.01	Put	Bond Future	4,906.8100	4.9068	4,077.0300	4.0770	(16.911)	0	0	0
2016/04/19	R214	05/05/2016	9.30	Call	Bond Future	207.6500	0.2077	357.9200	0.3579	72.367	0	0	0
2016/04/19	R214	05/05/2016	9.00	Put	Bond Future	4,983.0700	4.9831	4,151.2700	4.1513	(16.693)	0	0	0
2016/04/19	R214	04/08/2016	9.25	Put	Bond Future	4,797.7400	4.7977	4,220.7100	4.2207	(12.027)	0	0	0
2016/04/19	R214	04/08/2016	11.30	Call	Bond Future	9,995.1200	9.9951	10,813.8800	10.8139	8.192	0	0	5,800
2016/04/19	R214	04/08/2016	9.24	Call	Bond Future	1,411.5600	1.4116	1,708.6900	1.7087	21.050	0	0	0
2016/04/19	R214	04/08/2016			Bond Future	9.7140	73.0081	9.5895	73.8856	(1.282)	0.0000	0.0000	210
2016/04/19	R214	04/08/2016	9.30	Call	Bond Future	1,553.9800	1.5540	1,871.7900	1.8718	20.451	0	0	1,300
2016/04/19	R214	04/08/2016	8.55	Put	Bond Future	9,331.3800	9.3314	8,560.4300	8.5604	(8.262)	0	0	0
2016/04/19	R214	04/08/2016	9.25	Call	Bond Future	1,434.7100	1.4347	1,735.2600	1.7353	20.948	0	0	0
2016/04/19	R214	04/08/2016	11.30	Put	Bond Future	237.7900	0.2378	178.9700	0.1790	(24.736)	0	0	0
2016/04/19	R214	04/08/2016	10.30	Put	Bond Future	1,237.5300	1.2375	1,007.5400	1.0075	(18.585)	0	0	0
2016/04/19	R214	04/08/2016	9.26	Call	Bond Future	1,458.1100	1.4581	1,762.0900	1.7621	20.848	0	0	0
2016/04/19	R214	04/08/2016	9.30	Put	Bond Future	4,542.0600	4.5421	3,982.2900	3.9823	(12.324)	0	0	0
2016/04/19	R214	04/08/2016	8.55	Call	Bond Future	373.5800	0.3736	480.2100	0.4802	28.543	0	0	1,300
2016/04/19	R214	04/08/2016	9.24	Put	Bond Future	4,849.9600	4.8500	4,269.5100	4.2695	(11.968)	0	0	0
2016/04/19	R214	04/08/2016	10.30	Call	Bond Future	5,134.0300	5.1340	5,781.6200	5.7816	12.614	0	0	5,800
2016/04/19	R214	04/08/2016	9.26	Put	Bond Future	4,745.9000	4.7459	4,172.3000	4.1723	(12.086)	0	0	0
2016/04/19	R214	03/11/2016	10.35	Put	Bond Future	2,153.7900	2.1538	1,876.8800	1.8769	(12.857)	0	0	0
2016/04/19	R214	03/11/2016			Bond Future	9.7618	71.1006	9.6339	71.9940	(1.310)	0.0000	0.0000	0
2016/04/19	R214	03/11/2016	10.34	Put	Bond Future	2,175.2600	2.1753	1,896.2600	1.8963	(12.826)	0	0	0
2016/04/19	R214	03/11/2016	10.35	Call	Bond Future	6,032.7000	6.0327	6,649.2600	6.6493	10.220	0	0	0
2016/04/19	R214	03/11/2016	10.33	Call	Bond Future	5,949.8900	5.9499	6,562.2500	6.5623	10.292	0	0	0
2016/04/19	R214	03/11/2016	10.34	Call	Bond Future	5,991.2500	5.9913	6,605.7200	6.6057	10.256	0	0	0
2016/04/19	R214	03/11/2016	10.33	Put	Bond Future	2,196.9300	2.1969	1,915.8200	1.9158	(12.796)	0	0	0
2016/04/19	R248	05/05/2016			Bond Future	9.7513	91.9066	9.6301	92.9985	(1.243)	0.0000	0.0000	62,509
2016/04/19	R248	05/05/2016	8.99	Put	Bond Future	7,288.6400	7.2886	6,218.9400	6.2189	(14.676)	0	0	0
2016/04/19	R248	05/05/2016	9.01	Put	Bond Future	7,088.4100	7.0884	6,022.0500	6.0221	(15.044)	0	0	0
2016/04/19	R248	05/05/2016	8.99	Call	Bond Future	22.1000	0.0221	44.3700	0.0444	100.769	0	0	0
2016/04/19	R248	05/05/2016	9.00	Put	Bond Future	7,188.3400	7.1883	6,120.2500	6.1202	(14.859)	0	0	0
2016/04/19	R248	05/05/2016	9.00	Call	Bond Future	23.8900	0.0239	47.7700	0.0478	99.958	0	0	0
2016/04/19	R248	05/05/2016	9.01	Call	Bond Future	25.8600	0.0259	51.4700	0.0515	99.033	0	0	0
2016/04/19	R248	04/08/2016			Bond Future	9.8024	93.6555	9.6777	94.7681	(1.273)	0.0000	0.0000	1,241
2016/04/19	R248	04/08/2016	9.25	Call	Bond Future	1,675.5300	1.6755	2,025.2500	2.0253	20.872	0	0	0
2016/04/19	R248	04/08/2016	9.24	Put	Bond Future	6,864.6700	6.8647	6,097.6600	6.0977	(11.173)	0	0	0
2016/04/19	R248	04/08/2016	9.26	Put	Bond Future	6,725.0500	6.7250	5,966.2800	5.9663	(11.283)	0	0	0
2016/04/19	R248	04/08/2016	9.25	Put	Bond Future	6,794.6200	6.7946	6,031.7300	6.0317	(11.228)	0	0	0
2016/04/19	R248	04/08/2016	9.26	Call	Bond Future	1,703.1900	1.7032	2,057.0300	2.0570	20.775	0	0	0

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2016/04/19	R248	04/08/2016	9.24	Call	Bond Future	1,648.1700	1.6482	1,993.7700	1.9938	20.969	0	0	0
2016/04/19	R248	03/11/2016	10.38	Call	Bond Future	7,399.8400	7.3998	8,161.0100	8.1610	10.286	0	0	0
2016/04/19	R248	03/11/2016			Bond Future	9.8530	90.9996	9.7248	92.1325	(1.301)	0.0000	0.0000	0
2016/04/19	R248	03/11/2016	10.39	Call	Bond Future	7,451.0800	7.4511	8,214.9100	8.2149	10.251	0	0	0
2016/04/19	R248	03/11/2016	10.37	Put	Bond Future	3,028.3000	3.0283	2,653.9700	2.6540	(12.361)	0	0	0
2016/04/19	R248	03/11/2016	10.39	Put	Bond Future	2,970.8700	2.9709	2,601.8800	2.6019	(12.420)	0	0	0
2016/04/19	R248	03/11/2016	10.37	Call	Bond Future	7,348.9400	7.3489	8,107.4300	8.1074	10.321	0	0	0
2016/04/19	R248	03/11/2016	10.38	Put	Bond Future	2,999.3400	2.9993	2,627.6900	2.6277	(12.391)	0	0	0
Total												734584	