



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/04/2016 TO 29/04/2016

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
2016/04/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	2025	05/05/2016			Bond Future	126.1829	126.1829	126.1683	126.1683	(0.012)	0.0000	0.0000	4,068
2016/04/29	2025	05/05/2016	126.00	Call	Bond Future	182.9400	0.1829	168.2900	0.1683	(8.008)	0	0	0
2016/04/29	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2025	05/05/2016	126.01	Call	Bond Future	172.9400	0.1729	158.2900	0.1583	(8.471)	0	0	0
2016/04/29	2025	05/05/2016	125.99	Call	Bond Future	192.9400	0.1929	178.2900	0.1783	(7.593)	0	0	0
2016/04/29	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2025	04/08/2016			Bond Future	127.3192	127.3192	127.3035	127.3035	(0.012)	0.0000	0.0000	2,204
2016/04/29	2025	04/08/2016	123.86	Call	Bond Future	3,459.2300	3.4592	3,443.5200	3.4435	(0.454)	0	0	0
2016/04/29	2025	04/08/2016	123.87	Call	Bond Future	3,449.2300	3.4492	3,433.5200	3.4335	(0.455)	0	0	0
2016/04/29	2025	04/08/2016	123.85	Call	Bond Future	3,469.2300	3.4692	3,453.5200	3.4535	(0.453)	0	0	0
2016/04/29	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2025	03/11/2016			Bond Future	129.7485	129.7485	129.7306	129.7306	(0.014)	0.0000	0.0000	0
2016/04/29	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2025	03/11/2016	129.21	Call	Bond Future	538.5300	0.5385	520.6000	0.5206	(3.329)	0	0	0
2016/04/29	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2025	03/11/2016	129.22	Call	Bond Future	528.5300	0.5285	510.6000	0.5106	(3.392)	0	0	0
2016/04/29	2025	03/11/2016	129.23	Call	Bond Future	518.5300	0.5185	500.6000	0.5006	(3.458)	0	0	0
2016/04/29	2030	05/05/2016	8.99	Put	Bond Future	3,125.2600	3.1253	2,554.7700	2.5548	(18.254)	0	0	0
2016/04/29	2030	05/05/2016	9.01	Put	Bond Future	2,977.9700	2.9780	2,407.4800	2.4075	(19.157)	0	0	0
2016/04/29	2030	05/05/2016			Bond Future	9.4242	91.3323	9.3434	91.9028	(0.858)	0.0000	0.0000	8,120
2016/04/29	2030	05/05/2016	9.00	Put	Bond Future	3,051.5700	3.0516	2,481.0800	2.4811	(18.695)	0	0	0
2016/04/29	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2030	04/08/2016	10.17	Call	Bond Future	4,574.5600	4.5746	5,155.1700	5.1552	12.692	0	0	0
2016/04/29	2030	04/08/2016			Bond Future	9.4839	89.0564	9.4004	89.6370	(0.881)	0.0000	0.0000	23,052
2016/04/29	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2030	03/11/2016	9.35	Put	Bond Future	1,274.7500	1.2747	684.1700	0.6842	(46.329)	0	0	0
2016/04/29	2030	03/11/2016			Bond Future	9.5348	90.7487	9.4487	91.3392	(0.903)	0.0000	0.0000	0
2016/04/29	2030	03/11/2016	9.34	Put	Bond Future	1,344.4500	1.3444	753.8700	0.7539	(43.927)	0	0	0
2016/04/29	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2030	03/11/2016	9.33	Put	Bond Future	1,414.2200	1.4142	823.6400	0.8236	(41.760)	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
2016/04/29	2032	05/05/2016			Bond Future	9.5641	90.2586	9.4833	90.8636	(0.845)	0.0000	0.0000	9,032
2016/04/29	2032	05/05/2016	8.99	Put	Bond Future	4,434.5800	4.4346	3,831.6500	3.8317	(13.596)	0	0	0
2016/04/29	2032	05/05/2016	9.01	Put	Bond Future	4,275.9200	4.2759	3,673.7000	3.6737	(14.084)	0	0	0
2016/04/29	2032	05/05/2016	9.00	Put	Bond Future	4,355.1700	4.3552	3,752.5700	3.7526	(13.836)	0	0	0
2016/04/29	2032	05/05/2016	9.01	Call	Bond Future	4.2700	0.0043	7.0900	0.0071	66.042	0	0	0
2016/04/29	2032	05/05/2016	8.99	Call	Bond Future	3.2300	0.0032	5.3400	0.0053	65.325	0	0	0
2016/04/29	2032	05/05/2016	9.00	Call	Bond Future	3.7200	0.0037	6.1600	0.0062	65.591	0	0	0
2016/04/29	2032	04/08/2016	9.01	Call	Bond Future	1,049.4800	1.0495	1,218.7600	1.2188	16.130	0	0	0
2016/04/29	2032	04/08/2016			Bond Future	9.6228	91.9706	9.5394	92.5864	(0.866)	0.0000	0.0000	7,093
2016/04/29	2032	04/08/2016	8.99	Call	Bond Future	1,010.7500	1.0108	1,175.4300	1.1754	16.293	0	0	0
2016/04/29	2032	04/08/2016	9.00	Call	Bond Future	1,029.9900	1.0300	1,196.9600	1.1970	16.211	0	0	0
2016/04/29	2032	04/08/2016	8.99	Put	Bond Future	5,846.5400	5.8465	5,395.3900	5.3954	(7.717)	0	0	0
2016/04/29	2032	04/08/2016	9.01	Put	Bond Future	5,726.6400	5.7266	5,280.0900	5.2801	(7.798)	0	0	0
2016/04/29	2032	04/08/2016	9.00	Put	Bond Future	5,786.4100	5.7864	5,337.5500	5.3375	(7.757)	0	0	0
2016/04/29	2032	03/11/2016			Bond Future	9.6777	89.5592	9.5918	90.1856	(0.887)	0.0000	0.0000	0
2016/04/29	2032	03/11/2016	10.28	Put	Bond Future	2,110.6600	2.1107	1,931.2600	1.9313	(8.500)	0	0	0
2016/04/29	2032	03/11/2016	10.30	Put	Bond Future	2,066.7000	2.0667	1,890.4700	1.8905	(8.527)	0	0	0
2016/04/29	2032	03/11/2016	10.29	Put	Bond Future	2,088.5800	2.0886	1,910.6600	1.9107	(8.519)	0	0	0
2016/04/29	2032	03/11/2016	10.30	Call	Bond Future	6,420.9000	6.4209	6,871.1100	6.8711	7.012	0	0	0
2016/04/29	2032	03/11/2016	10.28	Call	Bond Future	6,329.8700	6.3299	6,776.9100	6.7769	7.062	0	0	0
2016/04/29	2032	03/11/2016	10.29	Call	Bond Future	6,375.3200	6.3753	6,823.8400	6.8238	7.035	0	0	0
2016/04/29	2032	02/02/2017	9.53	Call	Bond Future	0.0000	0.0000	4,331.0700	4.3311	100.000	0	0	0
2016/04/29	2032	02/02/2017			Bond Future	9.7250	91.3598	9.6363	92.0000	(0.913)	0.0000	0.0000	0
2016/04/29	2032	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	4,262.9300	4.2629	100.000	0	0	0
2016/04/29	2032	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	4,296.9300	4.2969	100.000	0	0	0
2016/04/29	2032	02/02/2017	9.51	Put	Bond Future	1,562.6000	1.5626	5,185.2500	5.1852	231.835	0	0	0
2016/04/29	2032	02/02/2017	9.53	Put	Bond Future	1,415.5900	1.4156	5,106.3800	5.1064	260.725	0	0	0
2016/04/29	2032	02/02/2017	9.52	Put	Bond Future	1,489.0500	1.4891	5,145.7000	5.1457	245.569	0	0	0
2016/04/29	2033	05/05/2016			Bond Future	106.6044	106.6044	106.7114	106.7114	0.100	0.0000	0.0000	181
2016/04/29	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2033	05/05/2016	102.40	Call	Bond Future	4,204.4300	4.2044	4,311.4000	4.3114	2.544	0	0	0
2016/04/29	2033	05/05/2016	102.41	Call	Bond Future	4,194.4300	4.1944	4,301.4000	4.3014	2.550	0	0	0
2016/04/29	2033	05/05/2016	102.39	Call	Bond Future	4,214.4300	4.2144	4,321.4000	4.3214	2.538	0	0	0
2016/04/29	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2033	04/08/2016	104.99	Call	Bond Future	3,645.4700	3.6455	3,753.6400	3.7536	2.967	0	0	0
2016/04/29	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2033	04/08/2016			Bond Future	108.6355	108.6355	108.7436	108.7436	0.100	0.0000	0.0000	3,573
2016/04/29	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2033	04/08/2016	105.00	Call	Bond Future	3,635.4700	3.6355	3,743.6400	3.7436	2.975	0	0	0
2016/04/29	2033	04/08/2016	105.01	Call	Bond Future	3,625.4700	3.6255	3,733.6400	3.7336	2.984	0	0	0
2016/04/29	2033	03/11/2016			Bond Future	109.6786	109.6786	109.7874	109.7874	0.099	0.0000	0.0000	0
2016/04/29	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2033	03/11/2016	109.16	Call	Bond Future	518.6500	0.5187	627.3800	0.6274	20.964	0	0	0

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2016/04/29	2033	03/11/2016	109.17	Call	Bond Future	508.6500	0.5087	617.3800	0.6174	21.376	0	0	0
2016/04/29	2033	03/11/2016	109.18	Call	Bond Future	498.6500	0.4987	607.3800	0.6074	21.805	0	0	0
2016/04/29	2037	05/05/2016	8.99	Call	Bond Future	0.6000	0.0006	0.8900	0.0009	48.333	0	0	0
2016/04/29	2037	05/05/2016	9.00	Put	Bond Future	5,970.3300	5.9703	5,311.1200	5.3111	(11.041)	0	0	0
2016/04/29	2037	05/05/2016	9.67	Call	Bond Future	667.7600	0.6678	957.4900	0.9575	43.388	0	0	500
2016/04/29	2037	05/05/2016			Bond Future	9.6992	91.6829	9.6184	92.3425	(0.833)	0.0000	0.0000	19,357
2016/04/29	2037	05/05/2016	9.00	Call	Bond Future	0.7100	0.0007	1.0500	0.0011	47.887	0	0	0
2016/04/29	2037	05/05/2016	9.67	Put	Bond Future	904.9700	0.9050	535.1500	0.5352	(40.865)	0	0	0
2016/04/29	2037	05/05/2016	9.01	Call	Bond Future	0.8300	0.0008	1.2400	0.0012	49.398	0	0	0
2016/04/29	2037	05/05/2016	8.99	Put	Bond Future	6,060.1000	6.0601	5,400.8400	5.4008	(10.879)	0	0	0
2016/04/29	2037	05/05/2016	9.01	Put	Bond Future	5,880.7000	5.8807	5,221.5600	5.2216	(11.209)	0	0	0
2016/04/29	2037	04/08/2016			Bond Future	9.7585	89.1631	9.6752	89.8345	(0.853)	0.0000	0.0000	39,843
2016/04/29	2037	04/08/2016	9.24	Put	Bond Future	5,753.3200	5.7533	5,292.0100	5.2920	(8.018)	0	0	0
2016/04/29	2037	04/08/2016	9.26	Put	Bond Future	5,630.7200	5.6307	5,174.6000	5.1746	(8.101)	0	0	0
2016/04/29	2037	04/08/2016	9.24	Call	Bond Future	1,438.8700	1.4389	1,648.9000	1.6489	14.597	0	0	0
2016/04/29	2037	04/08/2016	9.25	Put	Bond Future	5,691.7300	5.6917	5,233.1800	5.2332	(8.056)	0	0	0
2016/04/29	2037	04/08/2016	9.25	Call	Bond Future	1,463.5800	1.4636	1,676.3700	1.6764	14.539	0	0	0
2016/04/29	2037	04/08/2016	9.26	Call	Bond Future	1,488.7400	1.4887	1,703.9600	1.7040	14.457	0	0	0
2016/04/29	2037	03/11/2016	10.35	Call	Bond Future	6,672.2600	6.6723	7,137.2500	7.1373	6.969	0	0	0
2016/04/29	2037	03/11/2016	10.36	Put	Bond Future	2,519.3200	2.5193	2,302.9600	2.3030	(8.588)	0	0	0
2016/04/29	2037	03/11/2016			Bond Future	9.8097	90.8575	9.7241	91.5405	(0.872)	0.0000	0.0000	0
2016/04/29	2037	03/11/2016	10.36	Call	Bond Future	6,720.2700	6.7203	7,186.9200	7.1869	6.944	0	0	0
2016/04/29	2037	03/11/2016	10.37	Call	Bond Future	6,768.4000	6.7684	7,236.7000	7.2367	6.919	0	0	0
2016/04/29	2037	03/11/2016	10.35	Put	Bond Future	2,544.8000	2.5448	2,326.7800	2.3268	(8.567)	0	0	0
2016/04/29	2037	03/11/2016	10.37	Put	Bond Future	2,494.0700	2.4941	2,279.3600	2.2794	(8.609)	0	0	0
2016/04/29	2037	02/02/2017	9.68	Put	Bond Future	1,387.2100	1.3872	5,623.6000	5.6236	305.389	0	0	0
2016/04/29	2037	02/02/2017			Bond Future	9.8544	88.4272	9.7661	89.1252	(0.896)	0.0000	0.0000	0
2016/04/29	2037	02/02/2017	9.67	Put	Bond Future	1,467.7700	1.4678	5,666.7700	5.6668	286.080	0	0	0
2016/04/29	2037	02/02/2017	9.68	Call	Bond Future	0.0000	0.0000	4,934.4400	4.9344	100.000	0	0	0
2016/04/29	2037	02/02/2017	9.66	Call	Bond Future	0.0000	0.0000	4,859.4900	4.8595	100.000	0	0	0
2016/04/29	2037	02/02/2017	9.67	Call	Bond Future	0.0000	0.0000	4,897.0500	4.8970	100.000	0	0	0
2016/04/29	2037	02/02/2017	9.66	Put	Bond Future	1,548.4500	1.5484	5,709.8900	5.7099	268.749	0	0	0
2016/04/29	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2038	05/05/2016			Bond Future	134.2779	134.2779	134.3162	134.3162	0.029	0.0000	0.0000	4,697
2016/04/29	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2038	05/05/2016	131.01	Call	Bond Future	3,267.8900	3.2679	3,306.2000	3.3062	1.172	0	0	0
2016/04/29	2038	05/05/2016	130.99	Call	Bond Future	3,287.8900	3.2879	3,326.2000	3.3262	1.165	0	0	0
2016/04/29	2038	05/05/2016	131.00	Call	Bond Future	3,277.8900	3.2779	3,316.2000	3.3162	1.169	0	0	0
2016/04/29	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2038	04/08/2016			Bond Future	135.4101	135.4101	135.4482	135.4482	0.028	0.0000	0.0000	21,428
2016/04/29	2038	04/08/2016	129.31	Call	Bond Future	6,100.1000	6.1001	6,138.1800	6.1382	0.624	0	0	0
2016/04/29	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2038	04/08/2016	129.32	Call	Bond Future	6,090.1000	6.0901	6,128.1800	6.1282	0.625	0	0	0
2016/04/29	2038	04/08/2016	129.30	Call	Bond Future	6,110.1000	6.1101	6,148.1800	6.1482	0.623	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
2016/04/29	2038	03/11/2016	136.32	Call	Bond Future	1,673.6500	1.6737	1,710.4900	1.7105	2.201	0	0	0
2016/04/29	2038	03/11/2016			Bond Future	137.9936	137.9936	138.0305	138.0305	0.027	0.0000	0.0000	0
2016/04/29	2038	03/11/2016	136.33	Call	Bond Future	1,663.6500	1.6637	1,700.4900	1.7005	2.214	0	0	0
2016/04/29	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2038	03/11/2016	136.31	Call	Bond Future	1,683.6500	1.6837	1,720.4900	1.7205	2.188	0	0	0
2016/04/29	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2040	05/05/2016	9.50	Call	Bond Future	139.8000	0.1398	217.1400	0.2171	55.322	0	0	0
2016/04/29	2040	05/05/2016			Bond Future	9.7692	95.3914	9.6884	96.0939	(0.827)	0.0000	0.0000	1,600
2016/04/29	2040	05/05/2016	9.51	Call	Bond Future	151.9300	0.1519	235.4500	0.2355	54.973	0	0	0
2016/04/29	2040	05/05/2016	9.49	Call	Bond Future	128.4500	0.1285	199.9700	0.2000	55.679	0	0	0
2016/04/29	2040	05/05/2016	9.50	Put	Bond Future	2,513.8700	2.5139	1,888.7100	1.8887	(24.868)	0	0	0
2016/04/29	2040	05/05/2016	9.49	Put	Bond Future	2,592.6300	2.5926	1,961.6500	1.9616	(24.337)	0	0	0
2016/04/29	2040	05/05/2016	9.51	Put	Bond Future	2,436.0300	2.4360	1,817.0500	1.8171	(25.409)	0	0	0
2016/04/29	2040	04/08/2016			Bond Future	9.8290	92.6915	9.7458	93.4066	(0.847)	0.0000	0.0000	812
2016/04/29	2040	04/08/2016	9.49	Put	Bond Future	5,064.5000	5.0645	4,617.8500	4.6179	(8.819)	0	0	0
2016/04/29	2040	04/08/2016	9.50	Call	Bond Future	2,126.4000	2.1264	2,397.7200	2.3977	12.760	0	0	0
2016/04/29	2040	04/08/2016	9.51	Call	Bond Future	2,158.7100	2.1587	2,433.0900	2.4331	12.710	0	0	0
2016/04/29	2040	04/08/2016	9.49	Call	Bond Future	2,094.2300	2.0942	2,362.6700	2.3627	12.818	0	0	0
2016/04/29	2040	04/08/2016	9.51	Put	Bond Future	4,949.4300	4.9494	4,508.7200	4.5087	(8.904)	0	0	0
2016/04/29	2040	04/08/2016	9.50	Put	Bond Future	5,006.8300	5.0068	4,563.0600	4.5631	(8.863)	0	0	0
2016/04/29	2040	03/11/2016			Bond Future	9.8809	94.4528	9.7953	95.1805	(0.866)	0.0000	0.0000	0
2016/04/29	2040	03/11/2016	9.69	Put	Bond Future	1,636.2600	1.6363	5,164.2200	5.1642	215.611	0	0	0
2016/04/29	2040	03/11/2016	9.71	Put	Bond Future	1,462.5500	1.4625	5,071.0200	5.0710	246.725	0	0	0
2016/04/29	2040	03/11/2016	9.70	Put	Bond Future	1,549.3400	1.5493	5,117.4600	5.1175	230.299	0	0	0
2016/04/29	2040	03/11/2016	9.71	Call	Bond Future	0.0000	0.0000	4,336.1500	4.3362	100.000	0	0	0
2016/04/29	2040	03/11/2016	9.69	Call	Bond Future	0.0000	0.0000	4,255.6400	4.2556	100.000	0	0	0
2016/04/29	2040	03/11/2016	9.70	Call	Bond Future	0.0000	0.0000	4,295.8000	4.2958	100.000	0	0	0
2016/04/29	2044	05/05/2016	8.99	Put	Bond Future	7,560.7100	7.5607	6,899.6700	6.8997	(8.743)	0	0	0
2016/04/29	2044	05/05/2016			Bond Future	9.8041	92.3829	9.7283	93.0440	(0.773)	0.0000	0.0000	3,911
2016/04/29	2044	05/05/2016	9.01	Put	Bond Future	7,362.2100	7.3622	6,701.1800	6.7012	(8.979)	0	0	0
2016/04/29	2044	05/05/2016	9.00	Put	Bond Future	7,461.3700	7.4614	6,800.3300	6.8003	(8.859)	0	0	0
2016/04/29	2044	05/05/2016	9.01	Call	Bond Future	0.1900	0.0002	0.2200	0.0002	15.789	0	0	0
2016/04/29	2044	05/05/2016	8.99	Call	Bond Future	0.1300	0.0001	0.1500	0.0002	15.385	0	0	0
2016/04/29	2044	05/05/2016	9.00	Call	Bond Future	0.1600	0.0002	0.1800	0.0002	12.500	0	0	0
2016/04/29	2044	04/08/2016	9.50	Call	Bond Future	2,045.8000	2.0458	2,287.5400	2.2875	11.816	0	0	0
2016/04/29	2044	04/08/2016			Bond Future	9.8628	89.7512	9.7847	90.4241	(0.791)	0.0000	0.0000	20,366
2016/04/29	2044	04/08/2016	9.51	Call	Bond Future	2,077.4700	2.0775	2,321.8800	2.3219	11.765	0	0	0
2016/04/29	2044	04/08/2016	9.49	Put	Bond Future	5,308.7300	5.3087	4,874.8400	4.8748	(8.173)	0	0	0
2016/04/29	2044	04/08/2016	9.51	Put	Bond Future	5,189.7700	5.1898	4,761.2100	4.7612	(8.258)	0	0	0
2016/04/29	2044	04/08/2016	9.49	Call	Bond Future	2,014.4200	2.0144	2,253.5000	2.2535	11.868	0	0	0
2016/04/29	2044	04/08/2016	9.50	Put	Bond Future	5,249.0300	5.2490	4,817.8000	4.8178	(8.215)	0	0	0
2016/04/29	2044	03/11/2016			Bond Future	9.9135	91.4567	9.8334	92.1413	(0.808)	0.0000	0.0000	0
2016/04/29	2044	03/11/2016	10.42	Call	Bond Future	7,059.4400	7.0594	7,505.7900	7.5058	6.323	0	0	0
2016/04/29	2044	03/11/2016	10.41	Put	Bond Future	2,962.8600	2.9629	2,722.9100	2.7229	(8.099)	0	0	0
2016/04/29	2044	03/11/2016	10.43	Put	Bond Future	2,906.2100	2.9062	2,669.6100	2.6696	(8.141)	0	0	0

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2016/04/29	2044	03/11/2016	10.42	Put	Bond Future	2,934.5300	2.9345	2,696.2700	2.6963	(8.119)	0	0	0
2016/04/29	2044	03/11/2016	10.43	Call	Bond Future	7,109.2100	7.1092	7,557.2200	7.5572	6.302	0	0	0
2016/04/29	2044	03/11/2016	10.41	Call	Bond Future	7,009.5600	7.0096	7,454.2200	7.4542	6.344	0	0	0
2016/04/29	2044	02/02/2017			Bond Future	9.9583	88.9133	9.8757	89.6130	(0.830)	0.0000	0.0000	0
2016/04/29	2044	02/02/2017	9.77	Call	Bond Future	0.0000	0.0000	5,331.2000	5.3312	100.000	0	0	0
2016/04/29	2044	02/02/2017	9.76	Put	Bond Future	1,694.8600	1.6949	6,286.4700	6.2865	270.914	0	0	0
2016/04/29	2044	02/02/2017	9.78	Put	Bond Future	1,521.4000	1.5214	6,192.6800	6.1927	307.038	0	0	0
2016/04/29	2044	02/02/2017	9.77	Put	Bond Future	1,608.0600	1.6081	6,239.5900	6.2396	288.020	0	0	0
2016/04/29	2044	02/02/2017	9.78	Call	Bond Future	0.0000	0.0000	5,370.9500	5.3710	100.000	0	0	0
2016/04/29	2044	02/02/2017	9.76	Call	Bond Future	0.0000	0.0000	5,291.2800	5.2913	100.000	0	0	0
2016/04/29	2046	05/05/2016			Bond Future	134.2702	134.2702	134.4546	134.4546	0.137	0.0000	0.0000	4,718
2016/04/29	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2046	05/05/2016	130.01	Call	Bond Future	4,260.2100	4.2602	4,444.6000	4.4446	4.328	0	0	0
2016/04/29	2046	05/05/2016	129.99	Call	Bond Future	4,280.2100	4.2802	4,464.6000	4.4646	4.308	0	0	0
2016/04/29	2046	05/05/2016	130.00	Call	Bond Future	4,270.2100	4.2702	4,454.6000	4.4546	4.318	0	0	0
2016/04/29	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2046	04/08/2016			Bond Future	136.8282	136.8282	137.0153	137.0153	0.137	0.0000	0.0000	16,134
2016/04/29	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2046	04/08/2016	129.00	Call	Bond Future	7,828.1900	7.8282	8,015.2700	8.0153	2.390	0	0	0
2016/04/29	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2046	04/08/2016	129.01	Call	Bond Future	7,818.1900	7.8182	8,005.2700	8.0053	2.393	0	0	0
2016/04/29	2046	04/08/2016	129.02	Call	Bond Future	7,808.1900	7.8082	7,995.2700	7.9953	2.396	0	0	0
2016/04/29	2046	03/11/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2046	03/11/2016			Bond Future	137.9229	137.9229	138.1115	138.1115	0.137	0.0000	0.0000	0
2016/04/29	2046	03/11/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2046	03/11/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2046	03/11/2016	137.09	Call	Bond Future	832.9000	0.8329	1,021.4800	1.0215	22.641	0	0	0
2016/04/29	2046	03/11/2016	137.07	Call	Bond Future	852.9000	0.8529	1,041.4800	1.0415	22.110	0	0	0
2016/04/29	2046	03/11/2016	137.08	Call	Bond Future	842.9000	0.8429	1,031.4800	1.0315	22.373	0	0	0
2016/04/29	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2050	05/05/2016			Bond Future	145.2569	145.2569	145.2987	145.2987	0.029	0.0000	0.0000	6,935
2016/04/29	2050	05/05/2016	138.00	Call	Bond Future	7,256.8700	7.2569	7,298.7000	7.2987	0.576	0	0	0
2016/04/29	2050	05/05/2016	137.99	Call	Bond Future	7,266.8700	7.2669	7,308.7000	7.3087	0.576	0	0	0
2016/04/29	2050	05/05/2016	138.01	Call	Bond Future	7,246.8700	7.2469	7,288.7000	7.2887	0.577	0	0	0
2016/04/29	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2050	04/08/2016	139.14	Call	Bond Future	7,306.8900	7.3069	7,348.1100	7.3481	0.564	0	0	0
2016/04/29	2050	04/08/2016			Bond Future	146.4469	146.4469	146.4881	146.4881	0.028	0.0000	0.0000	20,448
2016/04/29	2050	04/08/2016	139.12	Call	Bond Future	7,326.8900	7.3269	7,368.1100	7.3681	0.563	0	0	0
2016/04/29	2050	04/08/2016	139.13	Call	Bond Future	7,316.8900	7.3169	7,358.1100	7.3581	0.563	0	0	0
2016/04/29	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2050	03/11/2016	149.52	Put	Bond Future	279.1400	0.2791	239.0100	0.2390	(14.376)	0	0	0

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2016/04/29	2050	03/11/2016			Bond Future	149.2409	149.2409	149.2810	149.2810	0.027	0.0000	0.0000	0
2016/04/29	2050	03/11/2016	149.54	Put	Bond Future	299.1400	0.2991	259.0100	0.2590	(13.415)	0	0	0
2016/04/29	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2050	03/11/2016	149.53	Put	Bond Future	289.1400	0.2891	249.0100	0.2490	(13.879)	0	0	0
2016/04/29	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	AL37	05/05/2016			Index Future	476.7050	476.7050	478.2750	478.2750	0.329	0.0000	0.0000	1
2016/04/29	AL37	04/08/2016			Index Future	485.6500	485.6500	487.2460	487.2460	0.329	0.0000	0.0000	14
2016/04/29	AL37	03/11/2016			Index Future	494.9780	494.9780	496.5990	496.5990	0.327	0.0000	0.0000	0
2016/04/29	AL7T	05/05/2016			Index Future	549.6240	549.6240	552.6260	552.6260	0.546	0.0000	0.0000	0
2016/04/29	AL7T	04/08/2016			Index Future	559.9380	559.9380	562.9920	562.9920	0.545	0.0000	0.0000	9
2016/04/29	AL7T	03/11/2016			Index Future	570.6920	570.6920	573.7980	573.7980	0.544	0.0000	0.0000	0
2016/04/29	ALBI	05/05/2016			Index Future	499.3220	499.3220	502.0470	502.0470	0.546	0.0000	0.0000	262
2016/04/29	ALBI	04/08/2016			Index Future	508.6920	508.6920	511.4650	511.4650	0.545	0.0000	0.0000	380
2016/04/29	ALBI	03/11/2016			Index Future	518.4620	518.4620	521.2820	521.2820	0.544	0.0000	0.0000	0
2016/04/29	ALBI	02/02/2017			Index Future	528.8800	528.8800	531.7630	531.7630	0.545	0.0000	0.0000	0
2016/04/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/04/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	CES1	20/04/2018			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
2016/04/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/29	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	EL28	05/05/2016			Bond Future	128.7753	128.7753	128.8135	128.8135	0.030	0.0000	0.0000	0
2016/04/29	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	EL28	05/05/2016	128.99	Put	Bond Future	214.7100	0.2147	176.4500	0.1764	(17.819)	0	0	0
2016/04/29	EL28	05/05/2016	129.01	Put	Bond Future	234.7100	0.2347	196.4500	0.1964	(16.301)	0	0	0
2016/04/29	EL28	05/05/2016	129.00	Put	Bond Future	224.7100	0.2247	186.4500	0.1864	(17.026)	0	0	0
2016/04/29	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	EL28	04/08/2016			Bond Future	131.2287	131.2287	131.2667	131.2667	0.029	0.0000	0.0000	0
2016/04/29	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	EL28	04/08/2016	126.86	Call	Bond Future	4,368.6700	4.3687	4,406.7200	4.4067	0.871	0	0	0
2016/04/29	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	EL28	04/08/2016	126.87	Call	Bond Future	4,358.6700	4.3587	4,396.7200	4.3967	0.873	0	0	0
2016/04/29	EL28	04/08/2016	126.88	Call	Bond Future	4,348.6700	4.3487	4,386.7200	4.3867	0.875	0	0	0
2016/04/29	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	EL28	03/11/2016			Bond Future	132.0576	132.0576	132.0945	132.0945	0.028	0.0000	0.0000	0
2016/04/29	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	EL28	03/11/2016	132.15	Put	Bond Future	92.4400	0.0924	55.5400	0.0555	(39.918)	0	0	0
2016/04/29	EL28	03/11/2016	132.17	Put	Bond Future	112.4400	0.1124	75.5400	0.0755	(32.818)	0	0	0
2016/04/29	EL28	03/11/2016	132.16	Put	Bond Future	102.4400	0.1024	65.5400	0.0655	(36.021)	0	0	0
2016/04/29	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	ES33	05/05/2016			Bond Future	10.5358	77.1602	10.4597	77.6511	(0.722)	0.0000	0.0000	1,934
2016/04/29	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	ES33	05/05/2016	9.99	Put	Bond Future	3,630.7500	3.6307	3,139.8400	3.1398	(13.521)	0	0	0
2016/04/29	ES33	05/05/2016	10.01	Put	Bond Future	3,493.1100	3.4931	3,002.2000	3.0022	(14.054)	0	0	0
2016/04/29	ES33	05/05/2016	10.00	Put	Bond Future	3,561.8800	3.5619	3,070.9700	3.0710	(13.782)	0	0	0
2016/04/29	ES33	04/08/2016			Bond Future	10.6211	78.6236	10.5425	79.1233	(0.740)	0.0000	0.0000	8,776
2016/04/29	ES33	04/08/2016	10.24	Put	Bond Future	2,471.8900	2.4719	1,972.1800	1.9722	(20.216)	0	0	0
2016/04/29	ES33	04/08/2016	10.26	Put	Bond Future	2,339.1400	2.3391	1,839.4300	1.8394	(21.363)	0	0	0
2016/04/29	ES33	04/08/2016	10.25	Put	Bond Future	2,405.4700	2.4055	1,905.7600	1.9058	(20.774)	0	0	0
2016/04/29	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	ES33	03/11/2016			Bond Future	10.7049	76.3249	10.6239	76.8332	(0.757)	0.0000	0.0000	0
2016/04/29	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	ES33	03/11/2016	11.31	Call	Bond Future	3,638.3400	3.6383	4,146.6700	4.1467	13.971	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
2016/04/29	ES33	03/11/2016	11.29	Call	Bond Future	3,522.4300	3.5224	4,030.7600	4.0308	14.431	0	0	0
2016/04/29	ES33	03/11/2016	11.30	Call	Bond Future	3,580.4200	3.5804	4,088.7500	4.0888	14.197	0	0	0
2016/04/29	ES33	02/02/2017			Bond Future	10.7845	77.8594	10.7006	78.3789	(0.778)	0.0000	0.0000	0
2016/04/29	ES33	02/02/2017	10.59	Put	Bond Future	1,212.8100	1.2128	693.2400	0.6932	(42.840)	0	0	0
2016/04/29	ES33	02/02/2017	10.61	Put	Bond Future	1,086.7100	1.0867	567.1400	0.5671	(47.811)	0	0	0
2016/04/29	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	ES33	02/02/2017	10.60	Put	Bond Future	1,149.7200	1.1497	630.1500	0.6302	(45.191)	0	0	0
2016/04/29	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	ES42	05/05/2016			Bond Future	10.7158	81.0384	10.6397	81.5933	(0.710)	0.0000	0.0000	7,250
2016/04/29	ES42	04/08/2016			Bond Future	10.8016	82.5754	10.7231	83.1403	(0.727)	0.0000	0.0000	7,270
2016/04/29	ES42	03/11/2016			Bond Future	10.8851	79.8819	10.8041	80.4565	(0.744)	0.0000	0.0000	0
2016/04/29	GOVI	05/05/2016	518.01	Put	GOVI	199,690.0000	19.9690	173,710.0000	17.3710	(13.010)	0	0	0
2016/04/29	GOVI	05/05/2016			GOVI	498.0410	498.0410	500.6390	500.6390	0.522	0.0000	0.0000	61
2016/04/29	GOVI	05/05/2016	518.00	Put	GOVI	199,590.0000	19.9590	173,610.0000	17.3610	(13.017)	0	0	0
2016/04/29	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	GOVI	05/05/2016	517.99	Put	GOVI	199,490.0000	19.9490	173,510.0000	17.3510	(13.023)	0	0	0
2016/04/29	GOVI	04/08/2016	520.99	Put	GOVI	136,040.0000	13.6040	109,600.0000	10.9600	(19.435)	0	0	0
2016/04/29	GOVI	04/08/2016			GOVI	507.3860	507.3860	510.0300	510.0300	0.521	0.0000	0.0000	407
2016/04/29	GOVI	04/08/2016	521.01	Put	GOVI	136,240.0000	13.6240	109,800.0000	10.9800	(19.407)	0	0	0
2016/04/29	GOVI	04/08/2016	521.00	Put	GOVI	136,140.0000	13.6140	109,700.0000	10.9700	(19.421)	0	0	0
2016/04/29	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	GOVI	03/11/2016	476.11	Call	GOVI	410,210.0000	41.0210	437,090.0000	43.7090	6.553	0	0	0
2016/04/29	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	GOVI	03/11/2016			GOVI	517.1310	517.1310	519.8190	519.8190	0.520	0.0000	0.0000	146
2016/04/29	GOVI	03/11/2016	476.12	Call	GOVI	410,110.0000	41.0110	436,990.0000	43.6990	6.554	0	0	0
2016/04/29	GOVI	03/11/2016	476.13	Call	GOVI	410,010.0000	41.0010	436,890.0000	43.6890	6.556	0	0	0
2016/04/29	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	GOVI	02/02/2017			GOVI	527.5220	527.5220	530.2710	530.2710	0.521	0.0000	0.0000	0
2016/04/29	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	GOVI	02/02/2017	533.32	Put	GOVI	57,980.0000	5.7980	30,490.0000	3.0490	(47.413)	0	0	0
2016/04/29	GOVI	02/02/2017	533.34	Put	GOVI	58,180.0000	5.8180	30,690.0000	3.0690	(47.250)	0	0	0
2016/04/29	GOVI	02/02/2017	533.33	Put	GOVI	58,080.0000	5.8080	30,590.0000	3.0590	(47.331)	0	0	0
2016/04/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/29	IGOV	05/05/2016			Index Future	243.7610	243.7610	243.8450	243.8450	0.034	0.0000	0.0000	474
2016/04/29	IGOV	04/08/2016			Index Future	248.3550	248.3550	248.4390	248.4390	0.034	0.0000	0.0000	1,023
2016/04/29	IGOV	03/11/2016			Index Future	253.1450	253.1450	253.2270	253.2270	0.032	0.0000	0.0000	23

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
2016/04/29	IGOV	02/02/2017			Index Future	258.2500	258.2500	258.3380	258.3380	0.034	0.0000	0.0000	0
2016/04/29	ILBI	05/05/2016			Index Future	660.0470	660.0470	660.3770	660.3770	0.050	0.0000	0.0000	0
2016/04/29	ILBI	04/08/2016			Index Future	672.1640	672.1640	672.4980	672.4980	0.050	0.0000	0.0000	157
2016/04/29	ILBI	03/11/2016			Index Future	684.7600	684.7600	685.1000	685.1000	0.050	0.0000	0.0000	0
2016/04/29	IS01	19/12/2016			Interest Rate Swap	100.1527	100.1527	100.1375	100.1375	(0.015)	0.0000	0.0000	0
2016/04/29	IS01	16/03/2017			Interest Rate Swap	100.1809	100.1809	100.1537	100.1537	(0.027)	0.0000	0.0000	0
2016/04/29	IS01	15/06/2017			Interest Rate Swap	99.9371	99.9371	99.8971	99.8971	(0.040)	0.0000	0.0000	0
2016/04/29	IS02	18/12/2017			Interest Rate Swap	100.5383	100.5383	100.4653	100.4653	(0.073)	0.0000	0.0000	0
2016/04/29	IS02	16/03/2018			Interest Rate Swap	99.9734	99.9734	99.8857	99.8857	(0.088)	0.0000	0.0000	0
2016/04/29	IS02	15/06/2018			Interest Rate Swap	99.7980	99.7980	99.6965	99.6965	(0.102)	0.0000	0.0000	0
2016/04/29	IS05	17/12/2020			Interest Rate Swap	100.2619	100.2619	100.0020	100.0020	(0.259)	0.0000	0.0000	0
2016/04/29	IS05	16/03/2021			Interest Rate Swap	99.7364	99.7364	99.4617	99.4617	(0.275)	0.0000	0.0000	0
2016/04/29	IS05	15/06/2021			Interest Rate Swap	99.1743	99.1743	98.8857	98.8857	(0.291)	0.0000	0.0000	0
2016/04/29	IS10	17/12/2025			Interest Rate Swap	101.7897	101.7897	101.3416	101.3416	(0.440)	0.0000	0.0000	0
2016/04/29	IS10	16/03/2026			Interest Rate Swap	99.0020	99.0020	98.5420	98.5420	(0.465)	0.0000	0.0000	0
2016/04/29	IS10	15/06/2026			Interest Rate Swap	97.8625	97.8625	97.3922	97.3922	(0.481)	0.0000	0.0000	0
2016/04/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/29	JBAF	18/05/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2016/04/29	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/04/29	JBAF	20/07/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/04/29	JBAF	17/08/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/04/29	JBAF	21/09/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/04/29	JBAF	19/10/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/04/29	JBAF	21/12/2016			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2016/04/29	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2016/04/29	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2016/04/29	JBAF	20/09/2017			Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000	0
2016/04/29	JBAF	20/12/2017			Jibar Tradeable Future	8.2500	91.7500	8.2500	91.7500	0.000	0.0000	0.0000	0
2016/04/29	JBAF	20/03/2018			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000	0
2016/04/29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/04/29	R023	05/05/2016			Bond Future	8.8592	95.9085	8.7783	96.3024	(0.913)	0.0000	0.0000	3,138
2016/04/29	R023	05/05/2016	8.24	Put	Bond Future	3,067.3600	3.0674	2,673.9100	2.6739	(12.827)	0	0	0
2016/04/29	R023	05/05/2016	8.26	Put	Bond Future	2,966.5700	2.9666	2,573.2700	2.5733	(13.258)	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
2016/04/29	R023	05/05/2016	8.24	Call	Bond Future	0.4300	0.0004	0.8100	0.0008	88.372	0	0	0
2016/04/29	R023	05/05/2016	8.25	Put	Bond Future	3,016.9500	3.0169	2,623.5600	2.6236	(13.039)	0	0	0
2016/04/29	R023	05/05/2016	8.25	Call	Bond Future	0.5200	0.0005	0.9600	0.0010	84.615	0	0	0
2016/04/29	R023	05/05/2016	8.26	Call	Bond Future	0.6100	0.0006	1.1400	0.0011	86.885	0	0	0
2016/04/29	R023	04/08/2016	8.24	Call	Bond Future	483.4900	0.4835	579.4800	0.5795	19.854	0	0	0
2016/04/29	R023	04/08/2016	8.25	Put	Bond Future	3,700.1000	3.7001	3,397.0100	3.3970	(8.191)	0	0	0
2016/04/29	R023	04/08/2016			Bond Future	8.9166	97.7276	8.8317	98.1282	(0.951)	0.0000	0.0000	5,600
2016/04/29	R023	04/08/2016	8.25	Call	Bond Future	494.0900	0.4941	591.6000	0.5916	19.735	0	0	0
2016/04/29	R023	04/08/2016	8.26	Call	Bond Future	504.7000	0.5047	603.7400	0.6037	19.624	0	0	0
2016/04/29	R023	04/08/2016	8.24	Put	Bond Future	3,738.6200	3.7386	3,434.0100	3.4340	(8.148)	0	0	0
2016/04/29	R023	04/08/2016	8.26	Put	Bond Future	3,661.6200	3.6616	3,360.0600	3.3601	(8.236)	0	0	0
2016/04/29	R023	03/11/2016	9.73	Put	Bond Future	969.9200	0.9699	876.3600	0.8764	(9.646)	0	0	0
2016/04/29	R023	03/11/2016			Bond Future	8.9748	95.6532	8.8859	96.0603	(0.990)	0.0000	0.0000	0
2016/04/29	R023	03/11/2016	9.75	Put	Bond Future	946.9200	0.9469	855.2000	0.8552	(9.686)	0	0	0
2016/04/29	R023	03/11/2016	9.73	Call	Bond Future	4,342.7500	4.3427	4,656.2700	4.6563	7.219	0	0	0
2016/04/29	R023	03/11/2016	9.74	Put	Bond Future	958.3600	0.9584	865.7300	0.8657	(9.665)	0	0	0
2016/04/29	R023	03/11/2016	9.74	Call	Bond Future	4,374.8300	4.3748	4,689.2800	4.6893	7.188	0	0	0
2016/04/29	R023	03/11/2016	9.75	Call	Bond Future	4,407.0000	4.4070	4,722.3600	4.7224	7.156	0	0	0
2016/04/29	R023	02/02/2017	8.85	Call	Bond Future	0.0000	0.0000	2,503.4300	2.5034	100.000	0	0	0
2016/04/29	R023	02/02/2017			Bond Future	9.0226	97.5759	8.9286	97.9925	(1.041)	0.0000	0.0000	0
2016/04/29	R023	02/02/2017	8.86	Call	Bond Future	0.0000	0.0000	2,524.9700	2.5250	100.000	0	0	0
2016/04/29	R023	02/02/2017	8.84	Put	Bond Future	811.6400	0.8116	2,877.1200	2.8771	254.482	0	0	0
2016/04/29	R023	02/02/2017	8.86	Put	Bond Future	722.3100	0.7223	2,830.7500	2.8307	291.902	0	0	0
2016/04/29	R023	02/02/2017	8.84	Call	Bond Future	0.0000	0.0000	2,482.0100	2.4820	100.000	0	0	0
2016/04/29	R023	02/02/2017	8.85	Put	Bond Future	766.9600	0.7670	2,853.8600	2.8539	272.100	0	0	0
2016/04/29	R035	05/05/2016	10.37	Call	Bond Future	5,730.1000	5.7301	6,352.7900	6.3528	10.867	0	0	0
2016/04/29	R035	05/05/2016			Bond Future	9.6339	95.1675	9.5581	95.7902	(0.786)	0.0000	0.0000	3,926
2016/04/29	R035	05/05/2016	10.35	Call	Bond Future	5,581.7500	5.5817	6,204.4400	6.2044	11.156	0	0	0
2016/04/29	R035	05/05/2016	10.36	Call	Bond Future	5,655.9800	5.6560	6,278.6700	6.2787	11.009	0	0	0
2016/04/29	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R035	04/08/2016			Bond Future	9.6891	96.9725	9.6111	97.6063	(0.806)	0.0000	0.0000	5,341
2016/04/29	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R035	04/08/2016	10.35	Call	Bond Future	5,110.4800	5.1105	5,744.3100	5.7443	12.403	0	0	0
2016/04/29	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R035	04/08/2016	10.36	Call	Bond Future	5,184.4200	5.1844	5,818.2500	5.8183	12.226	0	0	0
2016/04/29	R035	04/08/2016	10.37	Call	Bond Future	5,258.2700	5.2583	5,892.1000	5.8921	12.054	0	0	0
2016/04/29	R035	03/11/2016	9.58	Put	Bond Future	1,321.5600	1.3216	676.8900	0.6769	(48.781)	0	0	0
2016/04/29	R035	03/11/2016			Bond Future	9.7437	94.3132	9.6634	94.9578	(0.824)	0.0000	0.0000	0
2016/04/29	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R035	03/11/2016	9.57	Put	Bond Future	1,403.2300	1.4032	758.5600	0.7586	(45.942)	0	0	0
2016/04/29	R035	03/11/2016	9.59	Put	Bond Future	1,240.0000	1.2400	595.3300	0.5953	(51.990)	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
2016/04/29	R186	05/05/2016	9.25	Call	Bond Future	1,590.4900	1.5905	2,105.7600	2.1058	32.397	0	0	180
2016/04/29	R186	05/05/2016			Bond Future	9.0491	113.7914	8.9633	114.4099	(0.949)	0.0000	0.0000	34,775
2016/04/29	R186	05/05/2016	8.34	Call	Bond Future	0.1900	0.0002	0.3600	0.0004	89.474	0	0	0
2016/04/29	R186	05/05/2016	9.89	Call	Bond Future	5,814.7300	5.8147	6,433.2300	6.4332	10.637	0	0	0
2016/04/29	R186	05/05/2016	8.35	Call	Bond Future	0.2300	0.0002	0.4300	0.0004	86.957	0	0	0
2016/04/29	R186	05/05/2016	8.75	Put	Bond Future	2,237.5000	2.2375	1,669.2400	1.6692	(25.397)	0	0	1,900
2016/04/29	R186	05/05/2016	9.25	Put	Bond Future	161.5800	0.1616	58.2800	0.0583	(63.931)	0	0	0
2016/04/29	R186	05/05/2016	8.33	Call	Bond Future	0.1600	0.0002	0.3000	0.0003	87.500	0	0	0
2016/04/29	R186	05/05/2016	8.85	Put	Bond Future	1,598.4500	1.5984	1,092.0200	1.0920	(31.683)	0	0	5,350
2016/04/29	R186	05/05/2016	9.96	Call	Bond Future	6,279.4600	6.2795	6,898.0100	6.8980	9.850	0	0	0
2016/04/29	R186	05/05/2016	9.86	Call	Bond Future	5,614.7000	5.6147	6,233.1700	6.2332	11.015	0	0	0
2016/04/29	R186	05/05/2016	7.56	Put	Bond Future	11,434.8300	11.4348	10,816.2600	10.8163	(5.410)	0	0	0
2016/04/29	R186	05/05/2016	8.35	Put	Bond Future	5,177.9900	5.1780	4,559.6200	4.5596	(11.942)	0	0	0
2016/04/29	R186	05/05/2016	8.75	Call	Bond Future	61.8800	0.0619	112.1900	0.1122	81.303	0	0	180
2016/04/29	R186	05/05/2016	8.34	Put	Bond Future	5,254.4000	5.2544	4,636.0000	4.6360	(11.769)	0	0	0
2016/04/29	R186	05/05/2016	7.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R186	05/05/2016	8.85	Call	Bond Future	156.6800	0.1567	268.8200	0.2688	71.573	0	0	0
2016/04/29	R186	05/05/2016	8.33	Put	Bond Future	5,330.8800	5.3309	4,712.4500	4.7125	(11.601)	0	0	0
2016/04/29	R186	05/05/2016	9.89	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	180
2016/04/29	R186	05/05/2016	9.96	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	5,000
2016/04/29	R186	05/05/2016	9.86	Put	Bond Future	0.1100	0.0001	0.0100	0.0000	(90.909)	0	0	5,000
2016/04/29	R186	04/08/2016	10.00	Put	Bond Future	564.5600	0.5646	474.4900	0.4745	(15.954)	0	0	6,500
2016/04/29	R186	04/08/2016	8.51	Put	Bond Future	5,193.9200	5.1939	4,739.5900	4.7396	(8.747)	0	0	0
2016/04/29	R186	04/08/2016	9.60	Call	Bond Future	4,558.4500	4.5585	5,025.5300	5.0255	10.246	0	0	0
2016/04/29	R186	04/08/2016			Bond Future	9.1047	110.6456	9.0155	111.2751	(0.980)	0.0000	0.0000	64,928
2016/04/29	R186	04/08/2016	9.25	Put	Bond Future	1,999.9600	2.0000	1,750.6900	1.7507	(12.464)	0	0	1,000
2016/04/29	R186	04/08/2016	8.50	Put	Bond Future	5,250.1200	5.2501	4,793.2800	4.7933	(8.702)	0	0	0
2016/04/29	R186	04/08/2016	8.51	Call	Bond Future	901.4500	0.9014	1,076.6800	1.0767	19.439	0	0	0
2016/04/29	R186	04/08/2016	8.49	Call	Bond Future	865.8600	0.8659	1,036.1100	1.0361	19.663	0	0	0
2016/04/29	R186	04/08/2016	9.25	Call	Bond Future	3,015.1100	3.0151	3,395.4000	3.3954	12.613	0	0	0
2016/04/29	R186	04/08/2016	8.50	Call	Bond Future	883.5300	0.8835	1,056.2500	1.0563	19.549	0	0	0
2016/04/29	R186	04/08/2016	10.00	Call	Bond Future	6,619.8100	6.6198	7,159.3000	7.1593	8.150	0	0	0
2016/04/29	R186	04/08/2016	9.60	Put	Bond Future	1,150.2700	1.1503	987.7900	0.9878	(14.125)	0	0	5,635
2016/04/29	R186	04/08/2016	8.49	Put	Bond Future	5,306.6300	5.3066	4,847.3200	4.8473	(8.655)	0	0	0
2016/04/29	R186	03/11/2016			Bond Future	9.1549	112.7480	9.0624	113.3882	(1.011)	0.0000	0.0000	0
2016/04/29	R186	03/11/2016	8.95	Put	Bond Future	1,424.5400	1.4245	3,853.4400	3.8534	170.504	0	0	0
2016/04/29	R186	03/11/2016	8.97	Put	Bond Future	1,284.3900	1.2844	3,778.5900	3.7786	194.193	0	0	0
2016/04/29	R186	03/11/2016	8.96	Put	Bond Future	1,354.4300	1.3544	3,815.8800	3.8159	181.733	0	0	0
2016/04/29	R186	03/11/2016	8.97	Call	Bond Future	0.0000	0.0000	3,134.4300	3.1344	100.000	0	0	0
2016/04/29	R186	03/11/2016	8.95	Call	Bond Future	0.0000	0.0000	3,069.1300	3.0691	100.000	0	0	0
2016/04/29	R186	03/11/2016	8.96	Call	Bond Future	0.0000	0.0000	3,101.6800	3.1017	100.000	0	0	0
2016/04/29	R197	05/05/2016			Bond Future	298.9988	298.9988	299.0828	299.0828	0.028	0.0000	0.0000	804
2016/04/29	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R197	05/05/2016	299.99	Put	Bond Future	991.2500	0.9913	907.1800	0.9072	(8.481)	0	0	0
2016/04/29	R197	05/05/2016	300.01	Put	Bond Future	1,011.2500	1.0113	927.1800	0.9272	(8.313)	0	0	0
2016/04/29	R197	05/05/2016	300.00	Put	Bond Future	1,001.2500	1.0013	917.1800	0.9172	(8.397)	0	0	0
2016/04/29	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/29	R197	05/05/2016	299.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R197	04/08/2016	293.98	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R197	04/08/2016			Bond Future	298.1986		298.1986	298.2822	298.2822	0.028	0.0000	0.0000	1,944
2016/04/29	R197	04/08/2016	293.97	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R197	04/08/2016	293.98	Call	Bond Future	4,218.5900		4.2186	4,302.2200	4.3022	1.982	0	0	0
2016/04/29	R197	04/08/2016	293.96	Call	Bond Future	4,238.5900		4.2386	4,322.2200	4.3222	1.973	0	0	0
2016/04/29	R197	04/08/2016	293.97	Call	Bond Future	4,228.5900		4.2286	4,312.2200	4.3122	1.978	0	0	0
2016/04/29	R197	04/08/2016	293.96	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R197	03/11/2016	303.56	Call	Bond Future	328.2000		0.3282	409.0800	0.4091	24.644	0	0	0
2016/04/29	R197	03/11/2016	303.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R197	03/11/2016			Bond Future	303.8882		303.8882	303.9691	303.9691	0.027	0.0000	0.0000	0
2016/04/29	R197	03/11/2016	303.57	Call	Bond Future	318.2000		0.3182	399.0800	0.3991	25.418	0	0	0
2016/04/29	R197	03/11/2016	303.58	Call	Bond Future	308.2000		0.3082	389.0800	0.3891	26.243	0	0	0
2016/04/29	R197	03/11/2016	303.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R197	03/11/2016	303.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R202	05/05/2016	246.99	Put	Bond Future	605.3700		0.6054	459.3800	0.4594	(24.116)	0	0	0
2016/04/29	R202	05/05/2016			Bond Future	248.7641		248.7641	249.0043	249.0043	0.097	0.0000	0.0000	8,713
2016/04/29	R202	05/05/2016	247.01	Put	Bond Future	611.3100		0.6113	464.5000	0.4645	(24.016)	0	0	0
2016/04/29	R202	05/05/2016	246.99	Call	Bond Future	2,379.4900		2.3795	2,473.6900	2.4737	3.959	0	0	0
2016/04/29	R202	05/05/2016	247.00	Put	Bond Future	608.3400		0.6083	461.9300	0.4619	(24.067)	0	0	0
2016/04/29	R202	05/05/2016	247.00	Call	Bond Future	2,372.4600		2.3725	2,466.2400	2.4662	3.953	0	0	0
2016/04/29	R202	05/05/2016	247.01	Call	Bond Future	2,365.4300		2.3654	2,458.8100	2.4588	3.948	0	0	0
2016/04/29	R202	04/08/2016	243.25	Call	Bond Future	8,731.1600		8.7312	8,890.7800	8.8908	1.828	0	0	0
2016/04/29	R202	04/08/2016			Bond Future	250.0528		250.0528	250.2958	250.2958	0.097	0.0000	0.0000	37,204
2016/04/29	R202	04/08/2016	243.26	Call	Bond Future	8,723.9900		8.7240	8,883.5300	8.8835	1.829	0	0	0
2016/04/29	R202	04/08/2016	243.24	Put	Bond Future	1,925.5100		1.9255	1,842.2700	1.8423	(4.323)	0	0	0
2016/04/29	R202	04/08/2016	243.26	Put	Bond Future	1,931.1700		1.9312	1,847.7700	1.8478	(4.319)	0	0	0
2016/04/29	R202	04/08/2016	243.24	Call	Bond Future	8,738.3300		8.7383	8,898.0300	8.8980	1.828	0	0	0
2016/04/29	R202	04/08/2016	243.25	Put	Bond Future	1,928.3400		1.9283	1,845.0200	1.8450	(4.321)	0	0	0
2016/04/29	R202	03/11/2016	253.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R202	03/11/2016			Bond Future	254.8238		254.8238	255.0680	255.0680	0.096	0.0000	0.0000	0
2016/04/29	R202	03/11/2016	253.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R202	03/11/2016	253.85	Call	Bond Future	973.7700		0.9738	1,217.9900	1.2180	25.080	0	0	0
2016/04/29	R202	03/11/2016	253.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R202	03/11/2016	253.86	Call	Bond Future	963.7700		0.9638	1,207.9900	1.2080	25.340	0	0	0
2016/04/29	R202	03/11/2016	253.87	Call	Bond Future	953.7700		0.9538	1,197.9900	1.1980	25.606	0	0	0
2016/04/29	R203	05/05/2016	7.25	Put	Bond Future	825.4000		0.8254	715.8300	0.7158	(13.275)	0	0	0
2016/04/29	R203	05/05/2016			Bond Future	7.9008		101.6769	7.8139	101.7865	(1.099)	0.0000	0.0000	4,183
2016/04/29	R203	05/05/2016	7.26	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2016/04/29	R203	05/05/2016	7.24	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2016/04/29	R203	05/05/2016	7.25	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2016/04/29	R203	05/05/2016	7.24	Put	Bond Future	838.1600		0.8382	728.5900	0.7286	(13.073)	0	0	0
2016/04/29	R203	05/05/2016	7.26	Put	Bond Future	812.6500		0.8127	703.0800	0.7031	(13.483)	0	0	0
2016/04/29	R203	04/08/2016	7.26	Call	Bond Future	46.9200		0.0469	65.0100	0.0650	38.555	0	0	0
2016/04/29	R203	04/08/2016			Bond Future	7.9590		103.6054	7.8520	103.7164	(1.345)	0.0000	0.0000	54,863
2016/04/29	R203	04/08/2016	7.24	Call	Bond Future	44.0000		0.0440	61.0900	0.0611	38.841	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
2016/04/29	R203	04/08/2016	7.25	Call	Bond Future	45.3900	0.0454	63.0300	0.0630	38.863	0	0	0
2016/04/29	R203	04/08/2016	7.24	Put	Bond Future	792.7000	0.7927	698.8400	0.6988	(11.841)	0	0	0
2016/04/29	R203	04/08/2016	7.26	Put	Bond Future	774.6800	0.7747	681.8200	0.6818	(11.987)	0	0	0
2016/04/29	R203	04/08/2016	7.25	Put	Bond Future	783.6200	0.7836	690.3100	0.6903	(11.908)	0	0	0
2016/04/29	R203	03/11/2016	8.86	Call	Bond Future	779.8300	0.7798	871.6700	0.8717	11.777	0	0	0
2016/04/29	R203	03/11/2016			Bond Future	8.0166	101.4021	7.8787	101.5139	(1.721)	0.0000	0.0000	0
2016/04/29	R203	03/11/2016	8.84	Call	Bond Future	766.8000	0.7668	858.1200	0.8581	11.909	0	0	0
2016/04/29	R203	03/11/2016	8.85	Call	Bond Future	773.3000	0.7733	864.8900	0.8649	11.844	0	0	0
2016/04/29	R203	03/11/2016	8.84	Put	Bond Future	103.2000	0.1032	82.6600	0.0827	(19.903)	0	0	0
2016/04/29	R203	03/11/2016	8.86	Put	Bond Future	100.1900	0.1002	80.1700	0.0802	(19.982)	0	0	0
2016/04/29	R203	03/11/2016	8.85	Put	Bond Future	101.6800	0.1017	81.4100	0.0814	(19.935)	0	0	0
2016/04/29	R203	02/02/2017	7.70	Call	Bond Future	0.0000	0.0000	255.6500	0.2557	100.000	0	0	0
2016/04/29	R203	02/02/2017	7.71	Put	Bond Future	162.1300	0.1621	305.0100	0.3050	88.127	0	0	0
2016/04/29	R203	02/02/2017			Bond Future	7.9908	103.4405	7.7907	103.5560	(2.504)	0.0000	0.0000	0
2016/04/29	R203	02/02/2017	7.71	Call	Bond Future	0.0000	0.0000	258.3700	0.2584	100.000	0	0	0
2016/04/29	R203	02/02/2017	7.72	Call	Bond Future	0.0000	0.0000	261.4700	0.2615	100.000	0	0	0
2016/04/29	R203	02/02/2017	7.70	Put	Bond Future	167.9100	0.1679	308.0700	0.3081	83.473	0	0	0
2016/04/29	R203	02/02/2017	7.72	Put	Bond Future	156.3400	0.1563	302.3200	0.3023	93.373	0	0	0
2016/04/29	R204	05/05/2016	7.75	Call	Bond Future	0.3000	0.0003	0.7400	0.0007	146.667	0	0	0
2016/04/29	R204	05/05/2016			Bond Future	8.2711	102.4417	8.1846	102.6410	(1.046)	0.0000	0.0000	10,611
2016/04/29	R204	05/05/2016	7.76	Call	Bond Future	0.3600	0.0004	0.8800	0.0009	144.444	0	0	0
2016/04/29	R204	05/05/2016	7.74	Put	Bond Future	1,232.0000	1.2320	1,033.0600	1.0331	(16.148)	0	0	0
2016/04/29	R204	05/05/2016	7.76	Put	Bond Future	1,185.3800	1.1854	986.6000	0.9866	(16.769)	0	0	0
2016/04/29	R204	05/05/2016	7.74	Call	Bond Future	0.2500	0.0003	0.6100	0.0006	144.000	0	0	0
2016/04/29	R204	05/05/2016	7.75	Put	Bond Future	1,208.6800	1.2087	1,009.8200	1.0098	(16.453)	0	0	0
2016/04/29	R204	04/08/2016			Bond Future	8.3483	100.3435	8.2519	100.5459	(1.154)	0.0000	0.0000	29,010
2016/04/29	R204	04/08/2016	7.74	Put	Bond Future	1,468.4400	1.4684	1,314.3500	1.3144	(10.493)	0	0	0
2016/04/29	R204	04/08/2016	7.76	Put	Bond Future	1,435.1400	1.4351	1,282.7900	1.2828	(10.616)	0	0	0
2016/04/29	R204	04/08/2016	7.74	Call	Bond Future	182.1900	0.1822	230.5100	0.2305	26.522	0	0	0
2016/04/29	R204	04/08/2016	7.75	Put	Bond Future	1,451.6700	1.4517	1,298.6000	1.2986	(10.544)	0	0	0
2016/04/29	R204	04/08/2016	7.75	Call	Bond Future	186.7300	0.1867	236.0700	0.2361	26.423	0	0	0
2016/04/29	R204	04/08/2016	7.76	Call	Bond Future	191.5100	0.1915	241.5700	0.2416	26.140	0	0	0
2016/04/29	R204	03/11/2016			Bond Future	8.4178	102.2502	8.3097	102.4552	(1.284)	0.0000	0.0000	0
2016/04/29	R204	03/11/2016	9.21	Put	Bond Future	288.9400	0.2889	246.5800	0.2466	(14.660)	0	0	0
2016/04/29	R204	03/11/2016	9.23	Put	Bond Future	280.7800	0.2808	239.4200	0.2394	(14.730)	0	0	0
2016/04/29	R204	03/11/2016	9.22	Put	Bond Future	284.7200	0.2847	242.8700	0.2429	(14.699)	0	0	0
2016/04/29	R204	03/11/2016	9.22	Call	Bond Future	1,790.2200	1.7902	1,953.4300	1.9534	9.117	0	0	0
2016/04/29	R204	03/11/2016	9.21	Call	Bond Future	1,775.8500	1.7759	1,938.5500	1.9385	9.162	0	0	0
2016/04/29	R204	03/11/2016	9.23	Call	Bond Future	1,804.8600	1.8049	1,968.5600	1.9686	9.070	0	0	0
2016/04/29	R204	02/02/2017	8.28	Call	Bond Future	0.0000	0.0000	833.7100	0.8337	100.000	0	0	0
2016/04/29	R204	02/02/2017			Bond Future	8.4575	100.2633	8.3330	100.4738	(1.472)	0.0000	0.0000	0
2016/04/29	R204	02/02/2017	8.29	Call	Bond Future	0.0000	0.0000	842.2100	0.8422	100.000	0	0	0
2016/04/29	R204	02/02/2017	8.30	Call	Bond Future	0.0000	0.0000	850.7600	0.8508	100.000	0	0	0
2016/04/29	R204	02/02/2017	8.28	Put	Bond Future	300.3500	0.3004	923.5300	0.9235	207.485	0	0	0
2016/04/29	R204	02/02/2017	8.30	Put	Bond Future	266.4600	0.2665	906.6900	0.9067	240.272	0	0	0
2016/04/29	R204	02/02/2017	8.29	Put	Bond Future	283.4000	0.2834	915.0800	0.9151	222.893	0	0	0

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2016/04/29	R207	05/05/2016	7.86	Put	Bond Future	1,876.3400		1.8763	1,629.3300	1.6293	(13.164)	0	0	0
2016/04/29	R207	05/05/2016			Bond Future	8.4707		98.5004	8.3894	98.7476	(0.959)	0.0000	0.0000	13,843
2016/04/29	R207	05/05/2016	7.85	Put	Bond Future	1,907.4100		1.9074	1,660.3700	1.6604	(12.952)	0	0	0
2016/04/29	R207	05/05/2016	7.56	Put	Bond Future	2,814.2500		2.8143	2,567.1100	2.5671	(8.782)	0	0	0
2016/04/29	R207	05/05/2016	7.84	Put	Bond Future	1,938.5000		1.9385	1,691.4400	1.6914	(12.745)	0	0	0
2016/04/29	R207	05/05/2016	7.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	43
2016/04/29	R207	05/05/2016	7.85	Call	Bond Future	0.1000		0.0001	0.2000	0.0002	100.000	0	0	0
2016/04/29	R207	05/05/2016	7.86	Call	Bond Future	0.1200		0.0001	0.2500	0.0003	108.333	0	0	0
2016/04/29	R207	05/05/2016	7.84	Call	Bond Future	0.0800		0.0001	0.1600	0.0002	100.000	0	0	0
2016/04/29	R207	04/08/2016			Bond Future	8.5444		96.7242	8.4565	96.9754	(1.029)	0.0000	0.0000	76,765
2016/04/29	R207	04/08/2016	7.99	Put	Bond Future	1,911.1200		1.9111	1,726.4100	1.7264	(9.665)	0	0	0
2016/04/29	R207	04/08/2016	8.01	Put	Bond Future	1,867.4500		1.8675	1,684.9200	1.6849	(9.774)	0	0	0
2016/04/29	R207	04/08/2016	8.00	Put	Bond Future	1,889.2200		1.8892	1,705.6000	1.7056	(9.719)	0	0	0
2016/04/29	R207	04/08/2016	8.01	Call	Bond Future	328.3200		0.3283	396.9500	0.3970	20.903	0	0	0
2016/04/29	R207	04/08/2016	7.99	Call	Bond Future	313.8100		0.3138	380.2600	0.3803	21.175	0	0	0
2016/04/29	R207	04/08/2016	8.00	Call	Bond Future	321.0000		0.3210	388.5400	0.3885	21.040	0	0	0
2016/04/29	R207	02/02/2017	9.24	Call	Bond Future	2,241.5400		2.2415	2,426.7400	2.4267	8.262	0	0	0
2016/04/29	R207	02/02/2017			Bond Future	8.6456		96.8999	8.5408	97.1611	(1.211)	0.0000	0.0000	0
2016/04/29	R207	02/02/2017	8.91	Call	Bond Future	1,723.2600		1.7233	1,887.9900	1.8880	9.559	0	0	62
2016/04/29	R207	02/02/2017	9.22	Call	Bond Future	2,208.3300		2.2083	2,392.3000	2.3923	8.331	0	0	0
2016/04/29	R207	02/02/2017	9.23	Call	Bond Future	2,224.9100		2.2249	2,409.4900	2.4095	8.296	0	0	0
2016/04/29	R207	02/02/2017	8.91	Put	Bond Future	1,067.6800		1.0677	971.1900	0.9712	(9.037)	0	0	0
2016/04/29	R207	02/02/2017	9.22	Put	Bond Future	791.1600		0.7912	713.9100	0.7139	(9.764)	0	0	0
2016/04/29	R207	02/02/2017	9.24	Put	Bond Future	775.5000		0.7755	699.4800	0.6995	(9.803)	0	0	0
2016/04/29	R207	02/02/2017	9.23	Put	Bond Future	783.3000		0.7833	706.6600	0.7067	(9.784)	0	0	0
2016/04/29	R208	05/05/2016	7.99	Call	Bond Future	0.2400		0.0002	0.4600	0.0005	91.667	0	0	0
2016/04/29	R208	05/05/2016	8.00	Put	Bond Future	2,282.8000		2.2828	1,978.5300	1.9785	(13.329)	0	0	0
2016/04/29	R208	05/05/2016			Bond Future	8.5997		93.4655	8.5187	93.7700	(0.942)	0.0000	0.0000	12,693
2016/04/29	R208	05/05/2016	8.00	Call	Bond Future	0.2900		0.0003	0.5500	0.0006	89.655	0	0	0
2016/04/29	R208	05/05/2016	8.01	Call	Bond Future	0.3400		0.0003	0.6600	0.0007	94.118	0	0	0
2016/04/29	R208	05/05/2016	7.99	Put	Bond Future	2,321.3800		2.3214	2,017.0700	2.0171	(13.109)	0	0	0
2016/04/29	R208	05/05/2016	8.01	Put	Bond Future	2,244.2300		2.2442	1,940.0200	1.9400	(13.555)	0	0	0
2016/04/29	R208	04/08/2016	8.01	Put	Bond Future	2,720.9300		2.7209	2,483.3700	2.4834	(8.731)	0	0	0
2016/04/29	R208	04/08/2016			Bond Future	8.6627		95.2383	8.5766	95.5479	(0.994)	0.0000	0.0000	48,309
2016/04/29	R208	04/08/2016	8.00	Put	Bond Future	2,750.2200		2.7502	2,511.4600	2.5115	(8.681)	0	0	0
2016/04/29	R208	04/08/2016	7.99	Call	Bond Future	326.1900		0.3262	395.8800	0.3959	21.365	0	0	0
2016/04/29	R208	04/08/2016	8.00	Call	Bond Future	333.8000		0.3338	404.6800	0.4047	21.234	0	0	0
2016/04/29	R208	04/08/2016	8.01	Call	Bond Future	341.5400		0.3415	413.6200	0.4136	21.104	0	0	0
2016/04/29	R208	04/08/2016	7.99	Put	Bond Future	2,779.6500		2.7796	2,539.7000	2.5397	(8.632)	0	0	0
2016/04/29	R208	03/11/2016	9.59	Put	Bond Future	558.9100		0.5589	494.5600	0.4946	(11.513)	0	0	0
2016/04/29	R208	03/11/2016			Bond Future	8.7207		93.6451	8.6292	93.9595	(1.049)	0.0000	0.0000	0
2016/04/29	R208	03/11/2016	9.58	Put	Bond Future	566.3400		0.5663	501.2800	0.5013	(11.488)	0	0	0
2016/04/29	R208	03/11/2016	9.57	Call	Bond Future	3,433.0800		3.4331	3,681.7200	3.6817	7.242	0	0	0
2016/04/29	R208	03/11/2016	9.58	Call	Bond Future	3,458.3900		3.4584	3,707.7600	3.7078	7.211	0	0	0
2016/04/29	R208	03/11/2016	9.59	Call	Bond Future	3,483.9600		3.4840	3,734.0400	3.7340	7.178	0	0	0
2016/04/29	R208	03/11/2016	9.57	Put	Bond Future	574.0500		0.5741	508.2600	0.5083	(11.461)	0	0	0
2016/04/29	R208	02/02/2017			Bond Future	8.7626		95.5276	8.6643	95.8496	(1.122)	0.0000	0.0000	0



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2016/04/29	R208	02/02/2017	8.64	Call	Bond Future	0.0000	0.0000	1,822.3500	1.8224	100.000	0	0	0
2016/04/29	R208	02/02/2017	8.63	Put	Bond Future	434.8900	0.4349	1,918.6900	1.9187	341.190	0	0	0
2016/04/29	R208	02/02/2017	8.65	Put	Bond Future	369.1600	0.3692	1,886.0800	1.8861	410.911	0	0	0
2016/04/29	R208	02/02/2017	8.64	Put	Bond Future	402.0200	0.4020	1,902.3400	1.9023	373.195	0	0	0
2016/04/29	R208	02/02/2017	8.65	Call	Bond Future	0.0000	0.0000	1,838.9500	1.8390	100.000	0	0	0
2016/04/29	R208	02/02/2017	8.63	Call	Bond Future	0.0000	0.0000	1,805.8300	1.8058	100.000	0	0	0
2016/04/29	R209	05/05/2016			Bond Future	9.5786	71.3243	9.5029	71.8405	(0.790)	0.0000	0.0000	8,283
2016/04/29	R209	05/05/2016	9.00	Call	Bond Future	2.4900	0.0025	3.8300	0.0038	53.815	0	0	6,700
2016/04/29	R209	05/05/2016	8.25	Put	Bond Future	9,960.8100	9.9608	9,444.6400	9.4446	(5.182)	0	0	0
2016/04/29	R209	05/05/2016	8.99	Put	Bond Future	4,171.7200	4.1717	3,656.6800	3.6567	(12.346)	0	0	0
2016/04/29	R209	05/05/2016	9.01	Put	Bond Future	4,024.6900	4.0247	3,510.0800	3.5101	(12.786)	0	0	0
2016/04/29	R209	05/05/2016	9.00	Put	Bond Future	4,098.1200	4.0981	3,583.2900	3.5833	(12.563)	0	0	0
2016/04/29	R209	05/05/2016	9.01	Call	Bond Future	2.8800	0.0029	4.4400	0.0044	54.167	0	0	0
2016/04/29	R209	05/05/2016	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,700
2016/04/29	R209	05/05/2016	8.99	Call	Bond Future	2.1600	0.0022	3.2900	0.0033	52.315	0	0	0
2016/04/29	R209	04/08/2016	9.70	Put	Bond Future	2,276.1300	2.2761	2,045.8500	2.0459	(10.117)	0	0	250
2016/04/29	R209	04/08/2016	9.26	Call	Bond Future	1,450.5700	1.4506	1,646.9900	1.6470	13.541	0	0	0
2016/04/29	R209	04/08/2016			Bond Future	9.6297	72.6772	9.5519	73.2026	(0.808)	0.0000	0.0000	54,865
2016/04/29	R209	04/08/2016	9.40	Put	Bond Future	3,379.0600	3.3791	3,081.4000	3.0814	(8.809)	0	0	0
2016/04/29	R209	04/08/2016	9.60	Put	Bond Future	2,609.5500	2.6095	2,357.1000	2.3571	(9.674)	0	0	0
2016/04/29	R209	04/08/2016	10.60	Call	Bond Future	6,639.2500	6.6392	7,087.2100	7.0872	6.747	0	0	5,760
2016/04/29	R209	04/08/2016	9.24	Call	Bond Future	1,403.3200	1.4033	1,595.2000	1.5952	13.673	0	0	0
2016/04/29	R209	04/08/2016	9.70	Call	Bond Future	2,745.7600	2.7458	3,040.9300	3.0409	10.750	0	0	0
2016/04/29	R209	04/08/2016	10.29	Call	Bond Future	5,168.9600	5.1690	5,575.6500	5.5757	7.868	0	0	0
2016/04/29	R209	04/08/2016	9.25	Call	Bond Future	1,426.7500	1.4268	1,620.9700	1.6210	13.613	0	0	0
2016/04/29	R209	04/08/2016	9.40	Call	Bond Future	1,810.2300	1.8102	2,038.0200	2.0380	12.583	0	0	250
2016/04/29	R209	04/08/2016	10.60	Put	Bond Future	560.1000	0.5601	482.6100	0.4826	(13.835)	0	0	0
2016/04/29	R209	04/08/2016	9.24	Put	Bond Future	4,096.5500	4.0965	3,762.9800	3.7630	(8.143)	0	0	0
2016/04/29	R209	04/08/2016	9.60	Call	Bond Future	2,409.6000	2.4096	2,682.6000	2.6826	11.330	0	0	5,760
2016/04/29	R209	04/08/2016	9.26	Put	Bond Future	4,001.8000	4.0018	3,672.7700	3.6728	(8.222)	0	0	0
2016/04/29	R209	04/08/2016	9.25	Put	Bond Future	4,048.9300	4.0489	3,717.7000	3.7177	(8.181)	0	0	0
2016/04/29	R209	04/08/2016	10.29	Put	Bond Future	940.5600	0.9406	821.8000	0.8218	(12.627)	0	0	250
2016/04/29	R209	03/11/2016	10.26	Call	Bond Future	5,678.3100	5.6783	6,060.0800	6.0601	6.723	0	0	0
2016/04/29	R209	03/11/2016			Bond Future	9.6773	70.9074	9.5974	71.4420	(0.825)	0.0000	0.0000	0
2016/04/29	R209	03/11/2016	10.24	Call	Bond Future	5,596.8700	5.5969	5,976.3000	5.9763	6.779	0	0	0
2016/04/29	R209	03/11/2016	10.25	Call	Bond Future	5,637.5500	5.6375	6,018.2400	6.0182	6.753	0	0	0
2016/04/29	R209	03/11/2016	10.24	Put	Bond Future	1,999.3400	1.9993	1,844.1800	1.8442	(7.761)	0	0	0
2016/04/29	R209	03/11/2016	10.25	Put	Bond Future	1,978.6700	1.9787	1,824.7700	1.8248	(7.778)	0	0	0
2016/04/29	R209	03/11/2016	10.26	Put	Bond Future	1,958.1800	1.9582	1,805.3600	1.8054	(7.804)	0	0	0
2016/04/29	R209	02/02/2017	9.55	Put	Bond Future	1,122.6800	1.1227	4,624.6400	4.6246	311.929	0	0	0
2016/04/29	R209	02/02/2017			Bond Future	9.7180	72.3329	9.6357	72.8792	(0.846)	0.0000	0.0000	0
2016/04/29	R209	02/02/2017	9.54	Put	Bond Future	1,190.3700	1.1904	4,660.7300	4.6607	291.536	0	0	0
2016/04/29	R209	02/02/2017	9.55	Call	Bond Future	0.0000	0.0000	4,048.2600	4.0483	100.000	0	0	0
2016/04/29	R209	02/02/2017	9.53	Call	Bond Future	0.0000	0.0000	3,985.1800	3.9852	100.000	0	0	0
2016/04/29	R209	02/02/2017	9.54	Call	Bond Future	0.0000	0.0000	4,016.6600	4.0167	100.000	0	0	0
2016/04/29	R209	02/02/2017	9.53	Put	Bond Future	1,258.1500	1.2581	4,697.0300	4.6970	273.328	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	
2016/04/29	R210	05/05/2016			Bond Future	183.9536		183.9536	184.0059	184.0059	0.028	0.0000	0.0000	20
2016/04/29	R210	05/05/2016	184.99	Put	Bond Future	1,036.4400	1.0364	984.0800	0.9841	(5.052)	0	0	0	
2016/04/29	R210	05/05/2016	185.00	Put	Bond Future	1,046.4400	1.0464	994.0800	0.9941	(5.004)	0	0	0	
2016/04/29	R210	05/05/2016	185.01	Put	Bond Future	1,056.4400	1.0564	1,004.0800	1.0041	(4.956)	0	0	0	
2016/04/29	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R210	04/08/2016			Bond Future	187.4581		187.4581	187.5102	187.5102	0.028	0.0000	0.0000	1,391
2016/04/29	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R210	04/08/2016	181.50	Call	Bond Future	5,958.1000	5.9581	6,010.1800	6.0102	0.874	0	0	0	
2016/04/29	R210	04/08/2016	181.52	Call	Bond Future	5,938.1000	5.9381	5,990.1800	5.9902	0.877	0	0	0	
2016/04/29	R210	04/08/2016	181.51	Call	Bond Future	5,948.1000	5.9481	6,000.1800	6.0002	0.876	0	0	0	
2016/04/29	R210	03/11/2016			Bond Future	188.7366		188.7366	188.7871	188.7871	0.027	0.0000	0.0000	0
2016/04/29	R210	03/11/2016	188.90	Put	Bond Future	163.3700	0.1634	112.9200	0.1129	(30.881)	0	0	0	
2016/04/29	R210	03/11/2016	188.92	Put	Bond Future	183.3700	0.1834	132.9200	0.1329	(27.513)	0	0	0	
2016/04/29	R210	03/11/2016	188.91	Put	Bond Future	173.3700	0.1734	122.9200	0.1229	(29.100)	0	0	0	
2016/04/29	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R211	05/05/2016	139.01	Put	Bond Future	613.8700	0.6139	579.6000	0.5796	(5.583)	0	0	0	
2016/04/29	R211	05/05/2016			Bond Future	138.3961		138.3961	138.4304	138.4304	0.025	0.0000	0.0000	2
2016/04/29	R211	05/05/2016	139.00	Put	Bond Future	603.8700	0.6039	569.6000	0.5696	(5.675)	0	0	0	
2016/04/29	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R211	05/05/2016	138.99	Put	Bond Future	593.8700	0.5939	559.6000	0.5596	(5.771)	0	0	0	
2016/04/29	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R211	04/08/2016			Bond Future	139.2731		139.2731	139.3070	139.3070	0.024	0.0000	0.0000	62
2016/04/29	R211	04/08/2016	137.09	Call	Bond Future	2,183.0800	2.1831	2,217.0300	2.2170	1.555	0	0	0	
2016/04/29	R211	04/08/2016	137.07	Call	Bond Future	2,203.0800	2.2031	2,237.0300	2.2370	1.541	0	0	0	
2016/04/29	R211	04/08/2016	137.08	Call	Bond Future	2,193.0800	2.1931	2,227.0300	2.2270	1.548	0	0	0	
2016/04/29	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R211	03/11/2016	141.75	Call	Bond Future	180.4200	0.1804	213.0400	0.2130	18.080	0	0	0	
2016/04/29	R211	03/11/2016			Bond Future	141.9304		141.9304	141.9630	141.9630	0.023	0.0000	0.0000	0
2016/04/29	R211	03/11/2016	141.76	Call	Bond Future	170.4200	0.1704	203.0400	0.2030	19.141	0	0	0	
2016/04/29	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R211	03/11/2016	141.74	Call	Bond Future	190.4200	0.1904	223.0400	0.2230	17.131	0	0	0	
2016/04/29	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R212	05/05/2016			Bond Future	144.7509		144.7509	144.8682	144.8682	0.081	0.0000	0.0000	3,238
2016/04/29	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/29	R212	05/05/2016	144.99	Put	Bond Future	239.0500	0.2391	121.7900	0.1218	(49.052)	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
2016/04/29	R212	05/05/2016	145.01	Put	Bond Future	259.0500	0.2591	141.7900	0.1418	(45.265)	0	0	0
2016/04/29	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R212	05/05/2016	145.00	Put	Bond Future	249.0500	0.2491	131.7900	0.1318	(47.083)	0	0	0
2016/04/29	R212	04/08/2016	142.43	Call	Bond Future	3,147.2400	3.1472	3,265.7000	3.2657	3.764	0	0	0
2016/04/29	R212	04/08/2016			Bond Future	145.5772	145.5772	145.6957	145.6957	0.081	0.0000	0.0000	1,544
2016/04/29	R212	04/08/2016	142.44	Call	Bond Future	3,137.2400	3.1372	3,255.7000	3.2557	3.776	0	0	0
2016/04/29	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R212	04/08/2016	142.42	Call	Bond Future	3,157.2400	3.1572	3,275.7000	3.2757	3.752	0	0	0
2016/04/29	R212	03/11/2016			Bond Future	148.3549	148.3549	148.4735	148.4735	0.080	0.0000	0.0000	0
2016/04/29	R212	03/11/2016	148.11	Call	Bond Future	244.8600	0.2449	363.5300	0.3635	48.464	0	0	0
2016/04/29	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/29	R212	03/11/2016	148.12	Call	Bond Future	234.8600	0.2349	353.5300	0.3535	50.528	0	0	0
2016/04/29	R212	03/11/2016	148.10	Call	Bond Future	254.8600	0.2549	373.5300	0.3735	46.563	0	0	0
2016/04/29	R213	05/05/2016	8.74	Put	Bond Future	5,081.2700	5.0813	4,566.3200	4.5663	(10.134)	0	0	0
2016/04/29	R213	05/05/2016	8.76	Put	Bond Future	4,933.9600	4.9340	4,419.0600	4.4191	(10.436)	0	0	0
2016/04/29	R213	05/05/2016			Bond Future	9.4587	81.9653	9.3830	82.4804	(0.801)	0.0000	0.0000	13,816
2016/04/29	R213	05/05/2016	8.75	Put	Bond Future	5,007.5700	5.0076	4,492.6400	4.4926	(10.283)	0	0	0
2016/04/29	R213	05/05/2016	8.74	Call	Bond Future	0.2400	0.0002	0.3600	0.0004	50.000	0	0	0
2016/04/29	R213	05/05/2016	8.75	Call	Bond Future	0.2900	0.0003	0.4300	0.0004	48.276	0	0	0
2016/04/29	R213	05/05/2016	8.76	Call	Bond Future	0.3400	0.0003	0.5100	0.0005	50.000	0	0	0
2016/04/29	R213	04/08/2016			Bond Future	9.5110	83.5200	9.4330	84.0443	(0.821)	0.0000	0.0000	40,194
2016/04/29	R213	04/08/2016	8.99	Put	Bond Future	4,682.5800	4.6826	4,324.6300	4.3246	(7.644)	0	0	0
2016/04/29	R213	04/08/2016	9.01	Put	Bond Future	4,580.5800	4.5806	4,227.0300	4.2270	(7.718)	0	0	0
2016/04/29	R213	04/08/2016	9.00	Put	Bond Future	4,631.4100	4.6314	4,275.7400	4.2757	(7.680)	0	0	0
2016/04/29	R213	04/08/2016	9.01	Call	Bond Future	1,129.4100	1.1294	1,300.1800	1.3002	15.120	0	0	0
2016/04/29	R213	04/08/2016	8.99	Call	Bond Future	1,089.3500	1.0894	1,255.7200	1.2557	15.272	0	0	0
2016/04/29	R213	04/08/2016	9.00	Call	Bond Future	1,109.2500	1.1092	1,277.9000	1.2779	15.204	0	0	0
2016/04/29	R213	03/11/2016			Bond Future	9.5628	81.5560	9.4825	82.0893	(0.840)	0.0000	0.0000	0
2016/04/29	R213	03/11/2016	10.18	Put	Bond Future	1,814.2000	1.8142	1,671.4300	1.6714	(7.870)	0	0	0
2016/04/29	R213	03/11/2016	10.20	Put	Bond Future	1,775.4000	1.7754	1,635.1100	1.6351	(7.902)	0	0	0
2016/04/29	R213	03/11/2016	10.18	Call	Bond Future	5,749.8700	5.7499	6,140.4000	6.1404	6.792	0	0	0
2016/04/29	R213	03/11/2016	10.19	Put	Bond Future	1,794.6100	1.7946	1,653.0800	1.6531	(7.886)	0	0	0
2016/04/29	R213	03/11/2016	10.19	Call	Bond Future	5,791.7700	5.7918	6,183.5400	6.1835	6.764	0	0	0
2016/04/29	R213	03/11/2016	10.20	Call	Bond Future	5,833.9700	5.8340	6,226.9800	6.2270	6.737	0	0	0
2016/04/29	R213	02/02/2017	9.40	Call	Bond Future	0.0000	0.0000	3,814.0600	3.8141	100.000	0	0	0
2016/04/29	R213	02/02/2017	9.42	Call	Bond Future	0.0000	0.0000	3,876.3100	3.8763	100.000	0	0	0
2016/04/29	R213	02/02/2017			Bond Future	9.6084	83.1955	9.5253	83.7405	(0.865)	0.0000	0.0000	0
2016/04/29	R213	02/02/2017	9.41	Call	Bond Future	0.0000	0.0000	3,844.9700	3.8450	100.000	0	0	0
2016/04/29	R213	02/02/2017	9.40	Put	Bond Future	1,377.0300	1.3770	4,646.0200	4.6460	237.394	0	0	0
2016/04/29	R213	02/02/2017	9.42	Put	Bond Future	1,243.4300	1.2434	4,574.6700	4.5747	267.907	0	0	0
2016/04/29	R213	02/02/2017	9.41	Put	Bond Future	1,310.1900	1.3102	4,610.0900	4.6101	251.864	0	0	0
2016/04/29	R214	05/05/2016	9.01	Call	Bond Future	0.4500	0.0005	0.6100	0.0006	35.556	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
2016/04/29	R214	05/05/2016	9.30	Put	Bond Future	3,012.3400	3.0123	2,493.8600	2.4939	(17.212)	0	0	0
2016/04/29	R214	05/05/2016			Bond Future	9.7135	71.3098	9.6378	71.8415	(0.779)	0.0000	0.0000	7,608
2016/04/29	R214	05/05/2016	8.99	Call	Bond Future	0.3200	0.0003	0.4200	0.0004	31.250	0	0	0
2016/04/29	R214	05/05/2016	9.00	Call	Bond Future	0.3800	0.0004	0.5100	0.0005	34.211	0	0	0
2016/04/29	R214	05/05/2016	8.99	Put	Bond Future	5,367.7900	5.3678	4,836.1800	4.8362	(9.904)	0	0	0
2016/04/29	R214	05/05/2016	9.01	Put	Bond Future	5,210.6200	5.2106	4,679.0700	4.6791	(10.201)	0	0	0
2016/04/29	R214	05/05/2016	9.30	Call	Bond Future	24.4100	0.0244	37.6400	0.0376	54.199	0	0	0
2016/04/29	R214	05/05/2016	9.00	Put	Bond Future	5,289.1300	5.2891	4,757.5500	4.7575	(10.050)	0	0	0
2016/04/29	R214	04/08/2016	9.25	Put	Bond Future	4,922.5100	4.9225	4,544.9200	4.5449	(7.671)	0	0	0
2016/04/29	R214	04/08/2016	11.30	Call	Bond Future	9,624.5600	9.6246	10,128.8400	10.1288	5.240	0	0	5,800
2016/04/29	R214	04/08/2016	9.24	Call	Bond Future	1,192.5100	1.1925	1,354.0600	1.3541	13.547	0	0	0
2016/04/29	R214	04/08/2016			Bond Future	9.7638	72.6623	9.6861	73.2035	(0.796)	0.0000	0.0000	30,123
2016/04/29	R214	04/08/2016	9.30	Call	Bond Future	1,323.6200	1.3236	1,497.6400	1.4976	13.147	0	0	1,300
2016/04/29	R214	04/08/2016	8.55	Put	Bond Future	9,576.5700	9.5766	9,084.7100	9.0847	(5.136)	0	0	0
2016/04/29	R214	04/08/2016	9.25	Call	Bond Future	1,213.7100	1.2137	1,377.3700	1.3774	13.484	0	0	0
2016/04/29	R214	04/08/2016	11.30	Put	Bond Future	213.0000	0.2130	176.0300	0.1760	(17.357)	0	0	0
2016/04/29	R214	04/08/2016	10.30	Put	Bond Future	1,240.5700	1.2406	1,087.1900	1.0872	(12.364)	0	0	0
2016/04/29	R214	04/08/2016	9.26	Call	Bond Future	1,235.1700	1.2352	1,400.9300	1.4009	13.420	0	0	0
2016/04/29	R214	04/08/2016	9.30	Put	Bond Future	4,657.4700	4.6575	4,290.2400	4.2902	(7.885)	0	0	0
2016/04/29	R214	04/08/2016	8.55	Call	Bond Future	273.0000	0.2730	322.3900	0.3224	18.092	0	0	1,300
2016/04/29	R214	04/08/2016	9.24	Put	Bond Future	4,976.6800	4.9767	4,596.9800	4.5970	(7.630)	0	0	0
2016/04/29	R214	04/08/2016	10.30	Call	Bond Future	4,791.3000	4.7913	5,179.1700	5.1792	8.095	0	0	5,800
2016/04/29	R214	04/08/2016	9.26	Put	Bond Future	4,868.7300	4.8687	4,493.2400	4.4932	(7.712)	0	0	0
2016/04/29	R214	03/11/2016	10.35	Put	Bond Future	2,153.4800	2.1535	1,978.1900	1.9782	(8.140)	0	0	0
2016/04/29	R214	03/11/2016			Bond Future	9.8133	70.7457	9.7335	71.2964	(0.813)	0.0000	0.0000	0
2016/04/29	R214	03/11/2016	10.34	Put	Bond Future	2,175.5000	2.1755	1,998.8600	1.9989	(8.120)	0	0	0
2016/04/29	R214	03/11/2016	10.35	Call	Bond Future	5,677.5400	5.6775	6,052.9400	6.0529	6.612	0	0	0
2016/04/29	R214	03/11/2016	10.33	Call	Bond Future	5,595.8300	5.5958	5,968.5200	5.9685	6.660	0	0	0
2016/04/29	R214	03/11/2016	10.34	Call	Bond Future	5,636.6400	5.6366	6,010.6900	6.0107	6.636	0	0	0
2016/04/29	R214	03/11/2016	10.33	Put	Bond Future	2,197.7200	2.1977	2,019.7200	2.0197	(8.099)	0	0	0
2016/04/29	R214	02/02/2017			Bond Future	9.8576	72.1679	9.7754	72.7306	(0.834)	0.0000	0.0000	0
2016/04/29	R214	02/02/2017	9.67	Call	Bond Future	0.0000	0.0000	4,151.7400	4.1517	100.000	0	0	0
2016/04/29	R214	02/02/2017	9.66	Put	Bond Future	1,365.7700	1.3658	4,922.4700	4.9225	260.417	0	0	0
2016/04/29	R214	02/02/2017	9.68	Put	Bond Future	1,225.5500	1.2256	4,846.7200	4.8467	295.473	0	0	0
2016/04/29	R214	02/02/2017	9.67	Put	Bond Future	1,295.6100	1.2956	4,884.6100	4.8846	277.012	0	0	0
2016/04/29	R214	02/02/2017	9.68	Call	Bond Future	0.0000	0.0000	4,183.9100	4.1839	100.000	0	0	0
2016/04/29	R214	02/02/2017	9.66	Call	Bond Future	0.0000	0.0000	4,119.4400	4.1194	100.000	0	0	0
2016/04/29	R248	05/05/2016			Bond Future	9.8037	91.4417	9.7230	92.1595	(0.824)	0.0000	0.0000	11,645
2016/04/29	R248	05/05/2016	8.99	Put	Bond Future	7,731.5800	7.7316	7,013.7600	7.0138	(9.284)	0	0	0
2016/04/29	R248	05/05/2016	9.01	Put	Bond Future	7,527.6400	7.5276	6,809.8500	6.8099	(9.535)	0	0	0
2016/04/29	R248	05/05/2016	8.99	Call	Bond Future	0.1400	0.0001	0.1700	0.0002	21.429	0	0	0
2016/04/29	R248	05/05/2016	9.00	Put	Bond Future	7,629.5100	7.6295	6,911.7000	6.9117	(9.408)	0	0	0
2016/04/29	R248	05/05/2016	9.00	Call	Bond Future	0.1600	0.0002	0.2000	0.0002	25.000	0	0	0
2016/04/29	R248	05/05/2016	9.01	Call	Bond Future	0.1900	0.0002	0.2500	0.0003	31.579	0	0	0
2016/04/29	R248	04/08/2016			Bond Future	9.8570	93.1760	9.7740	93.9068	(0.843)	0.0000	0.0000	58,163
2016/04/29	R248	04/08/2016	9.25	Call	Bond Future	1,399.4300	1.3994	1,590.6800	1.5907	13.666	0	0	0
2016/04/29	R248	04/08/2016	9.24	Put	Bond Future	7,070.6400	7.0706	6,528.4200	6.5284	(7.669)	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
2016/04/29	R248	04/08/2016	9.26	Put	Bond Future	6,925.8300	6.9258	6,388.8400	6.3888	(7.753)	0	0	0
2016/04/29	R248	04/08/2016	9.25	Put	Bond Future	6,998.0000	6.9980	6,458.3800	6.4584	(7.711)	0	0	0
2016/04/29	R248	04/08/2016	9.26	Call	Bond Future	1,424.4900	1.4245	1,618.3700	1.6184	13.610	0	0	0
2016/04/29	R248	04/08/2016	9.24	Call	Bond Future	1,374.6600	1.3747	1,563.3100	1.5633	13.723	0	0	0
2016/04/29	R248	03/11/2016	10.38	Call	Bond Future	7,023.4200	7.0234	7,496.8100	7.4968	6.740	0	0	0
2016/04/29	R248	03/11/2016			Bond Future	9.9096	90.5079	9.8242	91.2515	(0.861)	0.0000	0.0000	0
2016/04/29	R248	03/11/2016	10.39	Call	Bond Future	7,073.5600	7.0736	7,548.7900	7.5488	6.718	0	0	0
2016/04/29	R248	03/11/2016	10.37	Put	Bond Future	3,144.7600	3.1448	2,872.1500	2.8721	(8.669)	0	0	0
2016/04/29	R248	03/11/2016	10.39	Put	Bond Future	3,085.1300	3.0851	2,816.6900	2.8167	(8.701)	0	0	0
2016/04/29	R248	03/11/2016	10.37	Call	Bond Future	6,973.6200	6.9736	7,444.6800	7.4447	6.755	0	0	0
2016/04/29	R248	03/11/2016	10.38	Put	Bond Future	3,114.7000	3.1147	2,844.4200	2.8444	(8.678)	0	0	0
2016/04/29	R248	02/02/2017	9.76	Put	Bond Future	1,717.4500	1.7175	6,390.2800	6.3903	272.080	0	0	0
2016/04/29	R248	02/02/2017	9.78	Put	Bond Future	1,540.3700	1.5404	6,294.9600	6.2950	308.665	0	0	0
2016/04/29	R248	02/02/2017			Bond Future	9.9570	92.3273	9.8690	93.0871	(0.884)	0.0000	0.0000	0
2016/04/29	R248	02/02/2017	9.77	Put	Bond Future	1,628.8300	1.6288	6,342.6400	6.3426	289.399	0	0	0
2016/04/29	R248	02/02/2017	9.76	Call	Bond Future	0.0000	0.0000	5,432.6500	5.4326	100.000	0	0	0
2016/04/29	R248	02/02/2017	9.77	Call	Bond Future	0.0000	0.0000	5,473.6300	5.4736	100.000	0	0	0
2016/04/29	R248	02/02/2017	9.78	Call	Bond Future	0.0000	0.0000	5,514.4100	5.5144	100.000	0	0	0

**Total**

**964763**