



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/01/2016 TO 14/01/2016

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
2016/01/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	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
2016/01/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	2025	04/02/2016	126.01	Put	Bond Future	4,484.8100	4.4848	4,491.7700	4.4918	0.155	0	0	0
2016/01/14	2025	04/02/2016			Bond Future	121.5252	121.5252	121.5182	121.5182	(0.006)	0.0000	0.0000	2,111
2016/01/14	2025	04/02/2016	126.00	Put	Bond Future	4,474.8100	4.4748	4,481.7700	4.4818	0.156	0	0	0
2016/01/14	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2025	04/02/2016	125.99	Put	Bond Future	4,464.8100	4.4648	4,471.7700	4.4718	0.156	0	0	0
2016/01/14	2025	05/05/2016			Bond Future	123.6914	123.6914	123.6837	123.6837	(0.006)	0.0000	0.0000	0
2016/01/14	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2025	05/05/2016	125.99	Put	Bond Future	2,298.6100	2.2986	2,306.2700	2.3063	0.333	0	0	0
2016/01/14	2025	05/05/2016	126.01	Put	Bond Future	2,318.6100	2.3186	2,326.2700	2.3263	0.330	0	0	0
2016/01/14	2025	05/05/2016	126.00	Put	Bond Future	2,308.6100	2.3086	2,316.2700	2.3163	0.332	0	0	0
2016/01/14	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2030	04/02/2016			Bond Future	9.9310	85.7669	10.0309	85.1029	1.005	0.0000	0.0000	18,752
2016/01/14	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2030	04/02/2016	8.74	Put	Bond Future	8,521.7800	8.5218	9,185.7400	9.1857	7.791	0	0	0
2016/01/14	2030	04/02/2016	8.76	Put	Bond Future	8,369.0000	8.3690	9,032.9600	9.0330	7.934	0	0	0
2016/01/14	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2030	04/02/2016	8.75	Put	Bond Future	8,445.3400	8.4453	9,109.3000	9.1093	7.862	0	0	0
2016/01/14	2030	05/05/2016	8.99	Put	Bond Future	7,148.6000	7.1486	7,824.9500	7.8250	9.461	0	0	0
2016/01/14	2030	05/05/2016	9.01	Put	Bond Future	7,001.3100	7.0013	7,677.6600	7.6777	9.660	0	0	0
2016/01/14	2030	05/05/2016			Bond Future	10.0160	87.3090	10.1193	86.6326	1.032	0.0000	0.0000	0
2016/01/14	2030	05/05/2016	9.00	Put	Bond Future	7,074.9100	7.0749	7,751.2600	7.7513	9.560	0	0	0
2016/01/14	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2032	04/02/2016			Bond Future	10.0308	88.8596	10.1357	88.1224	1.046	0.0000	0.0000	8,437
2016/01/14	2032	04/02/2016	8.69	Put	Bond Future	10,318.6800	10.3187	11,055.2000	11.0552	7.138	0	0	0
2016/01/14	2032	04/02/2016	8.71	Put	Bond Future	10,151.9100	10.1519	10,888.3200	10.8883	7.254	0	0	0
2016/01/14	2032	04/02/2016	9.20	Call	Bond Future	36.9700	0.0370	16.6700	0.0167	(54.909)	0	0	0
2016/01/14	2032	04/02/2016	8.70	Put	Bond Future	10,235.2400	10.2352	10,971.7100	10.9717	7.195	0	0	0
2016/01/14	2032	04/02/2016	9.30	Call	Bond Future	66.0500	0.0661	31.9300	0.0319	(51.658)	0	0	0
2016/01/14	2032	04/02/2016	8.71	Call	Bond Future	1.1100	0.0011	0.3400	0.0003	(69.369)	0	0	0
2016/01/14	2032	04/02/2016	9.20	Put	Bond Future	6,226.1200	6.2261	6,943.0000	6.9430	11.514	0	0	22
2016/01/14	2032	04/02/2016	8.69	Call	Bond Future	0.9400	0.0009	0.2800	0.0003	(70.213)	0	0	0
2016/01/14	2032	04/02/2016	8.70	Call	Bond Future	1.0200	0.0010	0.3100	0.0003	(69.608)	0	0	0

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2016/01/14	2032	04/02/2016	9.30	Put	Bond Future	5,476.0900	5.4761	6,179.1500	6.1791	12.839	0	0	22
2016/01/14	2032	05/05/2016			Bond Future	10.1136	86.2997	10.2221	85.5488	1.073	0.0000	0.0000	0
2016/01/14	2032	05/05/2016	8.99	Put	Bond Future	8,895.8700	8.8959	9,542.0800	9.5421	7.264	0	0	0
2016/01/14	2032	05/05/2016	9.01	Put	Bond Future	8,756.3700	8.7564	9,399.1600	9.3992	7.341	0	0	0
2016/01/14	2032	05/05/2016	9.00	Put	Bond Future	8,825.9900	8.8260	9,470.5000	9.4705	7.302	0	0	0
2016/01/14	2032	05/05/2016	9.01	Call	Bond Future	525.7700	0.5258	417.6800	0.4177	(20.558)	0	0	0
2016/01/14	2032	05/05/2016	8.99	Call	Bond Future	505.5700	0.5056	400.9000	0.4009	(20.703)	0	0	0
2016/01/14	2032	05/05/2016	9.00	Call	Bond Future	515.5900	0.5156	409.2200	0.4092	(20.631)	0	0	0
2016/01/14	2032	04/08/2016	9.01	Call	Bond Future	1,010.2900	1.0103	857.5900	0.8576	(15.114)	0	0	0
2016/01/14	2032	04/08/2016			Bond Future	10.1861	87.9662	10.2985	87.1992	1.103	0.0000	0.0000	0
2016/01/14	2032	04/08/2016	8.99	Call	Bond Future	983.0000	0.9830	833.5900	0.8336	(15.199)	0	0	0
2016/01/14	2032	04/08/2016	9.00	Call	Bond Future	996.5800	0.9966	845.5300	0.8455	(15.157)	0	0	0
2016/01/14	2032	04/08/2016	8.99	Put	Bond Future	9,823.1400	9.8231	10,440.7000	10.4407	6.287	0	0	0
2016/01/14	2032	04/08/2016	9.01	Put	Bond Future	9,691.8000	9.6918	10,306.0700	10.3061	6.338	0	0	0
2016/01/14	2032	04/08/2016	9.00	Put	Bond Future	9,757.3500	9.7574	10,373.2700	10.3733	6.312	0	0	0
2016/01/14	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2033	04/02/2016			Bond Future	101.4179	101.4179	101.4125	101.4125	(0.005)	0.0000	0.0000	185
2016/01/14	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2033	04/02/2016	102.40	Put	Bond Future	982.0900	0.9821	987.4900	0.9875	0.550	0	0	0
2016/01/14	2033	04/02/2016	102.39	Put	Bond Future	972.0900	0.9721	977.4900	0.9775	0.556	0	0	0
2016/01/14	2033	04/02/2016	102.41	Put	Bond Future	992.0900	0.9921	997.4900	0.9975	0.544	0	0	0
2016/01/14	2033	05/05/2016			Bond Future	102.2502	102.2502	102.2444	102.2444	(0.006)	0.0000	0.0000	0
2016/01/14	2033	05/05/2016	102.39	Put	Bond Future	139.7500	0.1397	145.5800	0.1456	4.172	0	0	0
2016/01/14	2033	05/05/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2033	05/05/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2033	05/05/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2033	05/05/2016	102.41	Put	Bond Future	159.7500	0.1597	165.5800	0.1656	3.649	0	0	0
2016/01/14	2033	05/05/2016	102.40	Put	Bond Future	149.7500	0.1497	155.5800	0.1556	3.893	0	0	0
2016/01/14	2037	04/02/2016	8.74	Call	Bond Future	0.5800	0.0006	0.1700	0.0002	(70.690)	0	0	0
2016/01/14	2037	04/02/2016	8.75	Put	Bond Future	11,836.6400	11.8366	12,591.9400	12.5919	6.381	0	0	0
2016/01/14	2037	04/02/2016	9.43	Call	Bond Future	77.9900	0.0780	39.4100	0.0394	(49.468)	0	0	0
2016/01/14	2037	04/02/2016			Bond Future	10.1500	85.9868	10.2498	85.2310	0.984	0.0000	0.0000	50,569
2016/01/14	2037	04/02/2016	8.75	Call	Bond Future	0.6300	0.0006	0.1900	0.0002	(69.841)	0	0	0
2016/01/14	2037	04/02/2016	8.76	Call	Bond Future	0.6900	0.0007	0.2100	0.0002	(69.565)	0	0	0
2016/01/14	2037	04/02/2016	9.30	Call	Bond Future	37.0700	0.0371	17.2200	0.0172	(53.547)	0	0	0
2016/01/14	2037	04/02/2016	8.74	Put	Bond Future	11,930.2100	11.9302	12,685.5400	12.6855	6.331	0	0	0
2016/01/14	2037	04/02/2016	9.43	Put	Bond Future	5,862.1900	5.8622	6,579.3500	6.5793	12.234	0	0	16
2016/01/14	2037	04/02/2016	8.76	Put	Bond Future	11,743.2100	11.7432	12,498.4700	12.4985	6.431	0	0	0
2016/01/14	2037	04/02/2016	9.30	Put	Bond Future	6,931.8000	6.9318	7,667.6900	7.6677	10.616	0	0	16
2016/01/14	2037	05/05/2016	9.00	Put	Bond Future	10,567.0600	10.5671	11,245.5500	11.2456	6.421	0	0	0
2016/01/14	2037	05/05/2016	8.99	Call	Bond Future	438.1900	0.4382	348.4200	0.3484	(20.487)	0	0	0
2016/01/14	2037	05/05/2016			Bond Future	10.2305	87.5328	10.3336	86.7630	1.008	0.0000	0.0000	14
2016/01/14	2037	05/05/2016	9.00	Call	Bond Future	447.3800	0.4474	356.0400	0.3560	(20.417)	0	0	0
2016/01/14	2037	05/05/2016	9.01	Call	Bond Future	456.7200	0.4567	363.8100	0.3638	(20.343)	0	0	0
2016/01/14	2037	05/05/2016	8.99	Put	Bond Future	10,647.7500	10.6478	11,327.8100	11.3278	6.387	0	0	0

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2016/01/14	2037	05/05/2016	9.01	Put	Bond Future	10,486.6500	10.4866	11,163.5700	11.1636	6.455	0	0	0
2016/01/14	2037	04/08/2016			Bond Future	10.3030	84.9635	10.4097	84.1772	1.036	0.0000	0.0000	0
2016/01/14	2037	04/08/2016	9.24	Put	Bond Future	9,809.3400	9.8093	10,415.9200	10.4159	6.184	0	0	0
2016/01/14	2037	04/08/2016	9.26	Put	Bond Future	9,672.0500	9.6721	10,274.8700	10.2749	6.233	0	0	0
2016/01/14	2037	04/08/2016	9.25	Put	Bond Future	9,740.0600	9.7401	10,344.8000	10.3448	6.209	0	0	0
2016/01/14	2037	04/08/2016	9.24	Call	Bond Future	1,295.3000	1.2953	1,115.5900	1.1156	(13.874)	0	0	0
2016/01/14	2037	04/08/2016	9.25	Call	Bond Future	1,312.3200	1.3123	1,130.7700	1.1308	(13.834)	0	0	0
2016/01/14	2037	04/08/2016	9.26	Call	Bond Future	1,330.4800	1.3305	1,147.0100	1.1470	(13.790)	0	0	0
2016/01/14	2038	04/02/2016			Bond Future	125.8700	125.8700	125.8630	125.8630	(0.006)	0.0000	0.0000	17,818
2016/01/14	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2038	04/02/2016	130.99	Put	Bond Future	5,119.9800	5.1200	5,126.9900	5.1270	0.137	0	0	0
2016/01/14	2038	04/02/2016	131.01	Put	Bond Future	5,139.9800	5.1400	5,146.9900	5.1470	0.136	0	0	0
2016/01/14	2038	04/02/2016	131.00	Put	Bond Future	5,129.9800	5.1300	5,136.9900	5.1370	0.137	0	0	0
2016/01/14	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2038	05/05/2016	131.01	Put	Bond Future	2,896.4100	2.8964	2,904.1000	2.9041	0.266	0	0	0
2016/01/14	2038	05/05/2016			Bond Future	128.1136	128.1136	128.1059	128.1059	(0.006)	0.0000	0.0000	142
2016/01/14	2038	05/05/2016	131.00	Put	Bond Future	2,886.4100	2.8864	2,894.1000	2.8941	0.266	0	0	0
2016/01/14	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2038	05/05/2016	130.99	Put	Bond Future	2,876.4100	2.8764	2,884.1000	2.8841	0.267	0	0	0
2016/01/14	2040	04/02/2016	9.51	Put	Bond Future	6,225.6100	6.2256	6,982.9800	6.9830	12.165	0	0	0
2016/01/14	2040	04/02/2016			Bond Future	10.2301	89.2921	10.3300	88.4931	0.976	0.0000	0.0000	1,820
2016/01/14	2040	04/02/2016	9.50	Put	Bond Future	6,311.2300	6.3112	7,070.5800	7.0706	12.032	0	0	0
2016/01/14	2040	04/02/2016	9.49	Put	Bond Future	6,397.2900	6.3973	7,158.5100	7.1585	11.899	0	0	0
2016/01/14	2040	04/02/2016	9.50	Call	Bond Future	80.2000	0.0802	40.5500	0.0405	(49.439)	0	0	0
2016/01/14	2040	04/02/2016	9.51	Call	Bond Future	84.7600	0.0848	43.1300	0.0431	(49.115)	0	0	0
2016/01/14	2040	04/02/2016	9.49	Call	Bond Future	75.9300	0.0759	38.1500	0.0382	(49.756)	0	0	0
2016/01/14	2040	05/05/2016	9.50	Call	Bond Future	1,076.3700	1.0764	890.6000	0.8906	(17.259)	0	0	0
2016/01/14	2040	05/05/2016			Bond Future	10.3113	90.8976	10.4145	90.0838	1.000	0.0000	0.0000	0
2016/01/14	2040	05/05/2016	9.51	Call	Bond Future	1,095.5100	1.0955	907.2100	0.9072	(17.188)	0	0	0
2016/01/14	2040	05/05/2016	9.49	Call	Bond Future	1,057.6300	1.0576	874.3500	0.8744	(17.329)	0	0	0
2016/01/14	2040	05/05/2016	9.50	Put	Bond Future	7,944.2500	7.9442	8,572.3400	8.5723	7.906	0	0	0
2016/01/14	2040	05/05/2016	9.49	Put	Bond Future	8,015.6200	8.0156	8,646.2000	8.6462	7.867	0	0	0
2016/01/14	2040	05/05/2016	9.51	Put	Bond Future	7,873.4200	7.8734	8,498.9800	8.4990	7.945	0	0	0
2016/01/14	2040	04/08/2016			Bond Future	10.3848	88.1428	10.4915	87.3115	1.028	0.0000	0.0000	0
2016/01/14	2040	04/08/2016	9.49	Put	Bond Future	9,239.8000	9.2398	9,845.5700	9.8456	6.556	0	0	0
2016/01/14	2040	04/08/2016	9.50	Call	Bond Future	1,741.9800	1.7420	1,514.3700	1.5144	(13.066)	0	0	0
2016/01/14	2040	04/08/2016	9.51	Call	Bond Future	1,764.2000	1.7642	1,534.4200	1.5344	(13.025)	0	0	0
2016/01/14	2040	04/08/2016	9.49	Call	Bond Future	1,720.8300	1.7208	1,495.3300	1.4953	(13.104)	0	0	0
2016/01/14	2040	04/08/2016	9.51	Put	Bond Future	9,103.6200	9.1036	9,705.1100	9.7051	6.607	0	0	0
2016/01/14	2040	04/08/2016	9.50	Put	Bond Future	9,171.1100	9.1711	9,774.7700	9.7748	6.582	0	0	0
2016/01/14	2044	04/02/2016	8.99	Put	Bond Future	11,137.1200	11.1371	11,936.2500	11.9363	7.175	0	0	0
2016/01/14	2044	04/02/2016			Bond Future	10.2295	86.6357	10.3293	85.8349	0.976	0.0000	0.0000	19,969

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
2016/01/14	2044	04/02/2016	9.01	Put	Bond Future	10,938.6400	10.9386	11,737.5000	11.7375	7.303	0	0	0
2016/01/14	2044	04/02/2016	9.58	Put	Bond Future	5,666.6100	5.6666	6,409.9400	6.4099	13.118	0	0	0
2016/01/14	2044	04/02/2016	9.00	Put	Bond Future	11,037.7900	11.0378	11,836.7800	11.8368	7.239	0	0	0
2016/01/14	2044	04/02/2016	9.01	Call	Bond Future	2.9600	0.0030	1.0500	0.0011	(64.527)	0	0	0
2016/01/14	2044	04/02/2016	8.99	Call	Bond Future	2.5200	0.0025	0.8800	0.0009	(65.079)	0	0	0
2016/01/14	2044	04/02/2016	9.58	Call	Bond Future	122.4800	0.1225	65.0400	0.0650	(46.897)	0	0	0
2016/01/14	2044	04/02/2016	9.00	Call	Bond Future	2.7400	0.0027	0.9600	0.0010	(64.964)	0	0	0
2016/01/14	2044	05/05/2016	8.99	Put	Bond Future	12,144.0100	12.1440	12,877.1300	12.8771	6.037	0	0	0
2016/01/14	2044	05/05/2016			Bond Future	10.3080	88.1935	10.4112	87.3777	1.001	0.0000	0.0000	0
2016/01/14	2044	05/05/2016	9.01	Put	Bond Future	11,962.9700	11.9630	12,693.0200	12.6930	6.103	0	0	0
2016/01/14	2044	05/05/2016	9.00	Put	Bond Future	12,053.3300	12.0533	12,784.9200	12.7849	6.070	0	0	0
2016/01/14	2044	05/05/2016	9.01	Call	Bond Future	411.4900	0.4115	325.7900	0.3258	(20.827)	0	0	0
2016/01/14	2044	05/05/2016	8.99	Call	Bond Future	393.9700	0.3940	311.3400	0.3113	(20.974)	0	0	0
2016/01/14	2044	05/05/2016	9.00	Call	Bond Future	402.6600	0.4027	318.5000	0.3185	(20.901)	0	0	0
2016/01/14	2044	04/08/2016	9.50	Call	Bond Future	1,752.0300	1.7520	1,523.0100	1.5230	(13.072)	0	0	0
2016/01/14	2044	04/08/2016			Bond Future	10.3789	85.5117	10.4856	84.6786	1.028	0.0000	0.0000	0
2016/01/14	2044	04/08/2016	9.51	Call	Bond Future	1,774.7100	1.7747	1,543.4800	1.5435	(13.029)	0	0	0
2016/01/14	2044	04/08/2016	9.49	Put	Bond Future	9,264.4300	9.2644	9,870.6200	9.8706	6.543	0	0	0
2016/01/14	2044	04/08/2016	9.51	Put	Bond Future	9,126.5200	9.1265	9,728.3700	9.7284	6.595	0	0	0
2016/01/14	2044	04/08/2016	9.49	Call	Bond Future	1,730.6100	1.7306	1,503.7200	1.5037	(13.110)	0	0	0
2016/01/14	2044	04/08/2016	9.50	Put	Bond Future	9,194.7700	9.1948	9,798.8300	9.7988	6.570	0	0	0
2016/01/14	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2046	04/02/2016			Bond Future	127.6436	127.6436	127.6368	127.6368	(0.005)	0.0000	0.0000	12,126
2016/01/14	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2046	04/02/2016	127.99	Put	Bond Future	346.3800	0.3464	353.2400	0.3532	1.980	0	0	0
2016/01/14	2046	04/02/2016	128.01	Put	Bond Future	366.3800	0.3664	373.2400	0.3732	1.872	0	0	0
2016/01/14	2046	04/02/2016	128.00	Put	Bond Future	356.3800	0.3564	363.2400	0.3632	1.925	0	0	0
2016/01/14	2046	05/05/2016			Bond Future	128.4891	128.4891	128.4817	128.4817	(0.006)	0.0000	0.0000	115
2016/01/14	2046	05/05/2016	129.99	Put	Bond Future	1,500.8600	1.5009	1,508.3200	1.5083	0.497	0	0	0
2016/01/14	2046	05/05/2016	130.01	Put	Bond Future	1,520.8600	1.5209	1,528.3200	1.5283	0.491	0	0	0
2016/01/14	2046	05/05/2016	130.00	Put	Bond Future	1,510.8600	1.5109	1,518.3200	1.5183	0.494	0	0	0
2016/01/14	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2050	04/02/2016			Bond Future	136.0740	136.0740	136.0668	136.0668	(0.005)	0.0000	0.0000	13,364
2016/01/14	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2050	04/02/2016	137.99	Put	Bond Future	1,916.0100	1.9160	1,923.1800	1.9232	0.374	0	0	0
2016/01/14	2050	04/02/2016	138.01	Put	Bond Future	1,936.0100	1.9360	1,943.1800	1.9432	0.370	0	0	0
2016/01/14	2050	04/02/2016	138.00	Put	Bond Future	1,926.0100	1.9260	1,933.1800	1.9332	0.372	0	0	0
2016/01/14	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2050	05/05/2016			Bond Future	138.4994	138.4994	138.4916	138.4916	(0.006)	0.0000	0.0000	618
2016/01/14	2050	05/05/2016	138.00	Call	Bond Future	499.4500	0.4995	491.5700	0.4916	(1.578)	0	0	0
2016/01/14	2050	05/05/2016	137.99	Call	Bond Future	509.4500	0.5095	501.5700	0.5016	(1.547)	0	0	0

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2016/01/14	2050	05/05/2016	138.01	Call	Bond Future	489.4500	0.4895	481.5700	0.4816	(1.610)	0	0	0
2016/01/14	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	AL37	04/02/2016			Index Future	455.5230	455.5230	453.6370	453.6370	(0.414)	0.0000	0.0000	2
2016/01/14	AL37	05/05/2016			Index Future	463.7130	463.7130	461.7900	461.7900	(0.415)	0.0000	0.0000	0
2016/01/14	AL7T	04/02/2016			Index Future	520.2750	520.2750	517.0900	517.0900	(0.612)	0.0000	0.0000	0
2016/01/14	AL7T	05/05/2016			Index Future	529.6290	529.6290	526.3840	526.3840	(0.613)	0.0000	0.0000	0
2016/01/14	ALBI	04/02/2016			Index Future	472.5770	472.5770	469.4340	469.4340	(0.665)	0.0000	0.0000	660
2016/01/14	ALBI	05/05/2016			Index Future	481.0730	481.0730	477.8710	477.8710	(0.666)	0.0000	0.0000	0
2016/01/14	ALBI	04/08/2016			Index Future	490.2610	490.2610	486.9890	486.9890	(0.667)	0.0000	0.0000	0
2016/01/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/01/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/01/14	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/14	EL28	04/02/2016	128.99	Put	Bond Future	2,758.2300		2.7582	2,763.8800	2.7639	0.205	0	0	0
2016/01/14	EL28	04/02/2016			Bond Future	126.2318		126.2318	126.2261	126.2261	(0.004)	0.0000	0.0000	0
2016/01/14	EL28	04/02/2016	129.01	Put	Bond Future	2,778.2300		2.7782	2,783.8800	2.7839	0.203	0	0	0
2016/01/14	EL28	04/02/2016	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	EL28	04/02/2016	129.00	Put	Bond Future	2,768.2300		2.7682	2,773.8800	2.7739	0.204	0	0	0
2016/01/14	EL28	04/02/2016	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	EL28	04/02/2016	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	EL28	05/05/2016	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	EL28	05/05/2016			Bond Future	126.9065		126.9065	126.9003	126.9003	(0.005)	0.0000	0.0000	0
2016/01/14	EL28	05/05/2016	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	EL28	05/05/2016	128.99	Put	Bond Future	2,083.4600		2.0835	2,089.7300	2.0897	0.301	0	0	0
2016/01/14	EL28	05/05/2016	129.01	Put	Bond Future	2,103.4600		2.1035	2,109.7300	2.1097	0.298	0	0	0
2016/01/14	EL28	05/05/2016	129.00	Put	Bond Future	2,093.4600		2.0935	2,099.7300	2.0997	0.300	0	0	0
2016/01/14	EL28	05/05/2016	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	ES33	04/02/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	ES33	04/02/2016			Bond Future	10.9679		76.2250	11.0624	75.6530	0.862	0.0000	0.0000	8,710
2016/01/14	ES33	04/02/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	ES33	04/02/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	ES33	04/02/2016	9.99	Put	Bond Future	6,348.5700		6.3486	6,920.6600	6.9207	9.011	0	0	0
2016/01/14	ES33	04/02/2016	10.01	Put	Bond Future	6,210.4400		6.2104	6,782.5300	6.7825	9.212	0	0	0
2016/01/14	ES33	04/02/2016	10.00	Put	Bond Future	6,279.4600		6.2795	6,851.5500	6.8515	9.110	0	0	0
2016/01/14	ES33	05/05/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	ES33	05/05/2016			Bond Future	11.0769		73.8041	11.1748	73.2213	0.884	0.0000	0.0000	0
2016/01/14	ES33	05/05/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	ES33	05/05/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	ES33	05/05/2016	9.99	Put	Bond Future	6,986.8300		6.9868	7,569.6000	7.5696	8.341	0	0	0
2016/01/14	ES33	05/05/2016	10.01	Put	Bond Future	6,849.1900		6.8492	7,431.9600	7.4320	8.509	0	0	0
2016/01/14	ES33	05/05/2016	10.00	Put	Bond Future	6,917.9600		6.9180	7,500.7300	7.5007	8.424	0	0	0
2016/01/14	ES33	04/08/2016			Bond Future	11.1764		75.2292	11.2780	74.6338	0.909	0.0000	0.0000	0
2016/01/14	ES33	04/08/2016	10.24	Put	Bond Future	5,866.3300		5.8663	6,461.7300	6.4617	10.149	0	0	0
2016/01/14	ES33	04/08/2016	10.26	Put	Bond Future	5,733.5800		5.7336	6,328.9800	6.3290	10.384	0	0	0
2016/01/14	ES33	04/08/2016	10.25	Put	Bond Future	5,799.9100		5.7999	6,395.3100	6.3953	10.266	0	0	0
2016/01/14	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	ES42	04/02/2016			Bond Future	11.0916		80.4719	11.1912	79.7952	0.898	0.0000	0.0000	2,750
2016/01/14	ES42	05/05/2016			Bond Future	11.2001		77.6562	11.3034	76.9668	0.922	0.0000	0.0000	4,500
2016/01/14	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	GOVI	04/02/2016			GOVI	472.3640		472.3640	469.4550	469.4550	(0.616)	0.0000	0.0000	490
2016/01/14	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	GOVI	04/02/2016	511.99	Put	GOVI	396,260.0000		39.6260	425,350.0000	42.5350	7.341	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
2016/01/14	GOVI	04/02/2016	512.01	Put	GOVI	396,460.0000		39.6460	425,550.0000	42.5550	7.337	0	0	0
2016/01/14	GOVI	04/02/2016	512.00	Put	GOVI	396,360.0000		39.6360	425,450.0000	42.5450	7.339	0	0	0
2016/01/14	GOVI	05/05/2016	518.01	Put	GOVI	371,530.0000		37.1530	401,170.0000	40.1170	7.978	0	0	0
2016/01/14	GOVI	05/05/2016			GOVI	480.8570		480.8570	477.8930	477.8930	(0.616)	0.0000	0.0000	146
2016/01/14	GOVI	05/05/2016	518.00	Put	GOVI	371,430.0000		37.1430	401,070.0000	40.1070	7.980	0	0	0
2016/01/14	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	GOVI	05/05/2016	517.99	Put	GOVI	371,330.0000		37.1330	400,970.0000	40.0970	7.982	0	0	0
2016/01/14	GOVI	04/08/2016	520.99	Put	GOVI	309,500.0000		30.9500	339,790.0000	33.9790	9.787	0	0	0
2016/01/14	GOVI	04/08/2016			GOVI	490.0400		490.0400	487.0110	487.0110	(0.618)	0.0000	0.0000	0
2016/01/14	GOVI	04/08/2016	521.01	Put	GOVI	309,700.0000		30.9700	339,990.0000	33.9990	9.780	0	0	0
2016/01/14	GOVI	04/08/2016	521.00	Put	GOVI	309,600.0000		30.9600	339,890.0000	33.9890	9.784	0	0	0
2016/01/14	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/14	IGOV	04/02/2016			Index Future	233.4680		233.4680	233.4540	233.4540	(0.006)	0.0000	0.0000	1,039
2016/01/14	IGOV	05/05/2016			Index Future	237.6290		237.6290	237.6150	237.6150	(0.006)	0.0000	0.0000	21
2016/01/14	IGOV	04/08/2016			Index Future	242.1600		242.1600	242.1410	242.1410	(0.008)	0.0000	0.0000	0
2016/01/14	ILBI	04/02/2016			Index Future	632.5360		632.5360	632.5510	632.5510	0.002	0.0000	0.0000	157
2016/01/14	ILBI	05/05/2016			Index Future	643.3010		643.3010	643.3140	643.3140	0.002	0.0000	0.0000	0
2016/01/14	IS01	19/12/2016			Interest Rate Swap	100.2840		100.2840	100.3188	100.3188	0.035	0.0000	0.0000	0
2016/01/14	IS01	16/03/2017			Interest Rate Swap	100.4242		100.4242	100.4699	100.4699	0.046	0.0000	0.0000	0
2016/01/14	IS02	18/12/2017			Interest Rate Swap	101.1444		101.1444	101.2448	101.2448	0.099	0.0000	0.0000	0
2016/01/14	IS02	16/03/2018			Interest Rate Swap	100.7253		100.7253	100.8605	100.8605	0.134	0.0000	0.0000	0
2016/01/14	IS05	17/12/2020			Interest Rate Swap	102.6968		102.6968	103.1055	103.1055	0.398	0.0000	0.0000	0
2016/01/14	IS05	16/03/2021			Interest Rate Swap	102.3101		102.3101	102.7352	102.7352	0.415	0.0000	0.0000	0
2016/01/14	IS10	17/12/2025			Interest Rate Swap	105.9876		105.9876	106.5937	106.5937	0.572	0.0000	0.0000	0
2016/01/14	IS10	16/03/2026			Interest Rate Swap	103.3609		103.3609	103.9839	103.9839	0.603	0.0000	0.0000	0
2016/01/14	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/14	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/14	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/14	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/14	JBAF	20/01/2016			Jibar Tradeable Future	6.7300		93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0

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2016/01/14	JBAF	17/02/2016			Jibar Tradeable Future	7.0000	93.0000	7.0300	92.9700	0.429	0.0000	0.0000	2,000
2016/01/14	JBAF	16/03/2016			Jibar Tradeable Future	7.0800	92.9200	7.1200	92.8800	0.565	0.0000	0.0000	0
2016/01/14	JBAF	20/04/2016			Jibar Tradeable Future	7.3300	92.6700	7.3700	92.6300	0.546	0.0000	0.0000	0
2016/01/14	JBAF	18/05/2016			Jibar Tradeable Future	7.4100	92.5900	7.4500	92.5500	0.540	0.0000	0.0000	0
2016/01/14	JBAF	15/06/2016			Jibar Tradeable Future	7.5900	92.4100	7.6400	92.3600	0.659	0.0000	0.0000	0
2016/01/14	JBAF	21/09/2016			Jibar Tradeable Future	7.9500	92.0500	8.0000	92.0000	0.629	0.0000	0.0000	0
2016/01/14	JBAF	21/12/2016			Jibar Tradeable Future	8.1900	91.8100	8.2800	91.7200	1.099	0.0000	0.0000	0
2016/01/14	JBAF	15/03/2017			Jibar Tradeable Future	8.4100	91.5900	8.4900	91.5100	0.951	0.0000	0.0000	0
2016/01/14	JBAF	21/06/2017			Jibar Tradeable Future	8.5900	91.4100	8.6700	91.3300	0.931	0.0000	0.0000	500
2016/01/14	JBAF	20/09/2017			Jibar Tradeable Future	8.7400	91.2600	8.8300	91.1700	1.030	0.0000	0.0000	0
2016/01/14	JBAF	20/12/2017			Jibar Tradeable Future	8.8900	91.1100	8.9800	91.0200	1.012	0.0000	0.0000	0
2016/01/14	R023	04/02/2016	8.01	Put	Bond Future	7,217.8400	7.2178	7,718.4000	7.7184	6.935	0	0	0
2016/01/14	R023	04/02/2016			Bond Future	9.4474	94.8629	9.5524	94.3622	1.111	0.0000	0.0000	14,810
2016/01/14	R023	04/02/2016	8.00	Put	Bond Future	7,270.4900	7.2705	7,771.0500	7.7711	6.885	0	0	0
2016/01/14	R023	04/02/2016	8.01	Call	Bond Future	0.1500	0.0002	0.0400	0.0000	(73.333)	0	0	0
2016/01/14	R023	04/02/2016	7.99	Call	Bond Future	0.1300	0.0001	0.0300	0.0000	(76.923)	0	0	0
2016/01/14	R023	04/02/2016	8.00	Call	Bond Future	0.1400	0.0001	0.0300	0.0000	(78.571)	0	0	0
2016/01/14	R023	04/02/2016	7.99	Put	Bond Future	7,323.1800	7.3232	7,823.7500	7.8238	6.835	0	0	0
2016/01/14	R023	05/05/2016			Bond Future	9.5478	92.6384	9.6580	92.1283	1.154	0.0000	0.0000	0
2016/01/14	R023	05/05/2016	8.24	Put	Bond Future	6,527.3100	6.5273	6,992.2700	6.9923	7.123	0	0	0
2016/01/14	R023	05/05/2016	8.26	Put	Bond Future	6,435.0100	6.4350	6,898.2300	6.8982	7.198	0	0	0
2016/01/14	R023	05/05/2016	8.24	Call	Bond Future	190.2900	0.1903	145.0600	0.1451	(23.769)	0	0	0
2016/01/14	R023	05/05/2016	8.25	Put	Bond Future	6,481.1100	6.4811	6,945.2000	6.9452	7.161	0	0	0
2016/01/14	R023	05/05/2016	8.25	Call	Bond Future	194.5900	0.1946	148.4900	0.1485	(23.691)	0	0	0
2016/01/14	R023	05/05/2016	8.26	Call	Bond Future	198.9600	0.1990	151.9900	0.1520	(23.608)	0	0	0
2016/01/14	R023	04/08/2016	8.24	Call	Bond Future	421.1500	0.4212	347.8400	0.3478	(17.407)	0	0	0
2016/01/14	R023	04/08/2016	8.25	Put	Bond Future	6,934.5200	6.9345	7,382.0100	7.3820	6.453	0	0	0
2016/01/14	R023	04/08/2016			Bond Future	9.6330	94.4268	9.7492	93.9050	1.206	0.0000	0.0000	0
2016/01/14	R023	04/08/2016	8.25	Call	Bond Future	427.6400	0.4276	353.4000	0.3534	(17.360)	0	0	0
2016/01/14	R023	04/08/2016	8.26	Call	Bond Future	434.2100	0.4342	359.0400	0.3590	(17.312)	0	0	0
2016/01/14	R023	04/08/2016	8.24	Put	Bond Future	6,977.1500	6.9772	7,425.5700	7.4256	6.427	0	0	0
2016/01/14	R023	04/08/2016	8.26	Put	Bond Future	6,892.0000	6.8920	7,338.5600	7.3386	6.479	0	0	0
2016/01/14	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R186	04/02/2016	8.40	Put	Bond Future	8,522.0900	8.5221	9,212.2000	9.2122	8.098	0	0	0
2016/01/14	R186	04/02/2016	8.83	Put	Bond Future	5,311.9100	5.3119	5,976.5100	5.9765	12.512	0	0	33
2016/01/14	R186	04/02/2016	9.20	Call	Bond Future	335.2100	0.3352	200.8000	0.2008	(40.097)	0	0	0
2016/01/14	R186	04/02/2016			Bond Future	9.5615	107.6670	9.6614	106.9751	1.045	0.0000	0.0000	69,743
2016/01/14	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R186	04/02/2016	8.02	Put	Bond Future	11,508.7000	11.5087	12,200.5200	12.2005	6.011	0	0	0
2016/01/14	R186	04/02/2016	7.90	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	680
2016/01/14	R186	04/02/2016	8.45	Call	Bond Future	3.9800	0.0040	1.4100	0.0014	(64.573)	0	0	350
2016/01/14	R186	04/02/2016	8.75	Call	Bond Future	32.0500	0.0321	14.3600	0.0144	(55.195)	0	0	0
2016/01/14	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R186	04/02/2016	7.50	Put	Bond Future	15,772.3900	15.7724	16,464.2800	16.4643	4.387	0	0	0
2016/01/14	R186	04/02/2016	8.83	Call	Bond Future	51.8900	0.0519	24.6000	0.0246	(52.592)	0	0	0
2016/01/14	R186	04/02/2016	8.65	Put	Bond Future	6,625.6600	6.6257	7,307.7300	7.3077	10.294	0	0	340

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2016/01/14	R186	04/02/2016	8.70	Put	Bond Future	6,255.3000	6.2553	6,933.9300	6.9339	10.849	0	0	5,000
2016/01/14	R186	04/02/2016	8.80	Put	Bond Future	5,526.7600	5.5268	6,195.3600	6.1954	12.098	0	0	5,000
2016/01/14	R186	04/02/2016	7.49	Put	Bond Future	15,856.4100	15.8564	16,548.3000	16.5483	4.363	0	0	0
2016/01/14	R186	04/02/2016	8.85	Put	Bond Future	5,169.7700	5.1698	5,831.4000	5.8314	12.798	0	0	0
2016/01/14	R186	04/02/2016	7.51	Put	Bond Future	15,688.4500	15.6885	16,380.3400	16.3803	4.410	0	0	0
2016/01/14	R186	04/02/2016	8.02	Call	Bond Future	0.0900	0.0001	0.0200	0.0000	(77.778)	0	0	700
2016/01/14	R186	04/02/2016	8.40	Call	Bond Future	2.6900	0.0027	0.9100	0.0009	(66.171)	0	0	680
2016/01/14	R186	04/02/2016	7.90	Put	Bond Future	12,474.5100	12.4745	13,166.3800	13.1664	5.546	0	0	0
2016/01/14	R186	04/02/2016	8.45	Put	Bond Future	8,137.7700	8.1378	8,827.0900	8.8271	8.471	0	0	0
2016/01/14	R186	04/02/2016	9.20	Put	Bond Future	2,891.1100	2.8911	3,448.5900	3.4486	19.283	0	0	700
2016/01/14	R186	04/02/2016	8.75	Put	Bond Future	5,888.8200	5.8888	6,563.0200	6.5630	11.449	0	0	11,695
2016/01/14	R186	04/02/2016	8.65	Call	Bond Future	16.8100	0.0168	6.9900	0.0070	(58.418)	0	0	0
2016/01/14	R186	04/02/2016	8.85	Call	Bond Future	58.2600	0.0583	28.0000	0.0280	(51.940)	0	0	0
2016/01/14	R186	04/02/2016	8.70	Call	Bond Future	23.3500	0.0234	10.0900	0.0101	(56.788)	0	0	0
2016/01/14	R186	04/02/2016	8.80	Call	Bond Future	43.4700	0.0435	20.1800	0.0202	(53.577)	0	0	0
2016/01/14	R186	05/05/2016			Bond Future	9.6485	109.6027	9.7525	108.8978	1.079	0.0000	0.0000	10
2016/01/14	R186	05/05/2016	8.34	Call	Bond Future	285.6500	0.2857	221.4300	0.2214	(22.482)	0	0	0
2016/01/14	R186	05/05/2016	8.75	Put	Bond Future	7,029.3000	7.0293	7,605.3800	7.6054	8.195	0	0	1,900
2016/01/14	R186	05/05/2016	8.35	Call	Bond Future	292.1100	0.2921	226.6600	0.2267	(22.406)	0	0	0
2016/01/14	R186	05/05/2016	8.85	Put	Bond Future	6,436.1200	6.4361	6,991.3200	6.9913	8.626	0	0	5,350
2016/01/14	R186	05/05/2016	8.33	Call	Bond Future	279.3100	0.2793	216.3000	0.2163	(22.559)	0	0	0
2016/01/14	R186	05/05/2016	8.75	Call	Bond Future	665.0500	0.6650	536.2000	0.5362	(19.374)	0	0	0
2016/01/14	R186	05/05/2016	8.35	Put	Bond Future	9,658.5000	9.6585	10,297.9800	10.2980	6.621	0	0	0
2016/01/14	R186	05/05/2016	7.56	Put	Bond Future	15,660.8200	15.6608	16,354.9800	16.3550	4.432	0	0	0
2016/01/14	R186	05/05/2016	8.34	Put	Bond Future	9,728.4900	9.7285	10,369.2000	10.3692	6.586	0	0	0
2016/01/14	R186	05/05/2016	8.85	Call	Bond Future	805.7200	0.8057	655.9900	0.6560	(18.583)	0	0	0
2016/01/14	R186	05/05/2016	7.56	Call	Bond Future	37.3600	0.0374	26.5900	0.0266	(28.828)	0	0	0
2016/01/14	R186	05/05/2016	8.33	Put	Bond Future	9,798.6600	9.7987	10,440.5800	10.4406	6.551	0	0	0
2016/01/14	R186	04/08/2016	8.51	Put	Bond Future	9,353.3400	9.3533	9,944.9400	9.9449	6.325	0	0	0
2016/01/14	R186	04/08/2016			Bond Future	9.7229	106.4141	9.8316	105.6935	1.118	0.0000	0.0000	0
2016/01/14	R186	04/08/2016	8.50	Put	Bond Future	9,415.5400	9.4155	10,008.6300	10.0086	6.299	0	0	0
2016/01/14	R186	04/08/2016	8.51	Call	Bond Future	829.3700	0.8294	700.4400	0.7004	(15.546)	0	0	0
2016/01/14	R186	04/08/2016	8.49	Call	Bond Future	805.6700	0.8057	679.7100	0.6797	(15.634)	0	0	0
2016/01/14	R186	04/08/2016	8.50	Call	Bond Future	817.4500	0.8175	690.0100	0.6900	(15.590)	0	0	0
2016/01/14	R186	04/08/2016	8.49	Put	Bond Future	9,477.9400	9.4779	10,072.5100	10.0725	6.273	0	0	0
2016/01/14	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R197	04/02/2016			Bond Future	289.4768	289.4768	289.4598	289.4598	(0.006)	0.0000	0.0000	714
2016/01/14	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R197	04/02/2016	296.99	Put	Bond Future	7,513.2100	7.5132	7,530.2300	7.5302	0.227	0	0	0
2016/01/14	R197	04/02/2016	297.01	Put	Bond Future	7,533.2100	7.5332	7,550.2300	7.5502	0.226	0	0	0
2016/01/14	R197	04/02/2016	297.00	Put	Bond Future	7,523.2100	7.5232	7,540.2300	7.5402	0.226	0	0	0
2016/01/14	R197	05/05/2016			Bond Future	294.6367	294.6367	294.6181	294.6181	(0.006)	0.0000	0.0000	66
2016/01/14	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R197	05/05/2016	299.99	Put	Bond Future	5,353.3500	5.3534	5,371.8800	5.3719	0.346	0	0	0
2016/01/14	R197	05/05/2016	300.01	Put	Bond Future	5,373.3500	5.3734	5,391.8800	5.3919	0.345	0	0	0
2016/01/14	R197	05/05/2016	300.00	Put	Bond Future	5,363.3500	5.3634	5,381.8800	5.3819	0.345	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
2016/01/14	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R202	04/02/2016			Bond Future	236.9184	236.9184	236.9050	236.9050	(0.006)	0.0000	0.0000	42,944
2016/01/14	R202	04/02/2016	239.99	Put	Bond Future	3,071.6100	3.0716	3,084.9700	3.0850	0.435	0	0	0
2016/01/14	R202	04/02/2016	240.01	Put	Bond Future	3,091.6100	3.0916	3,104.9700	3.1050	0.432	0	0	0
2016/01/14	R202	04/02/2016	240.00	Put	Bond Future	3,081.6100	3.0816	3,094.9700	3.0950	0.434	0	0	0
2016/01/14	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R202	05/05/2016	246.99	Put	Bond Future	5,848.6600	5.8487	5,863.0000	5.8630	0.245	0	0	0
2016/01/14	R202	05/05/2016			Bond Future	241.1413	241.1413	241.1270	241.1270	(0.006)	0.0000	0.0000	0
2016/01/14	R202	05/05/2016	247.01	Put	Bond Future	5,868.6600	5.8687	5,883.0000	5.8830	0.244	0	0	0
2016/01/14	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R202	05/05/2016	247.00	Put	Bond Future	5,858.6600	5.8587	5,873.0000	5.8730	0.245	0	0	0
2016/01/14	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R203	04/02/2016	7.25	Put	Bond Future	1,629.7700	1.6298	1,824.2600	1.8243	11.934	0	0	0
2016/01/14	R203	04/02/2016	7.26	Put	Bond Future	1,614.8000	1.6148	1,809.2800	1.8093	12.044	0	0	0
2016/01/14	R203	04/02/2016			Bond Future	8.3495	103.1726	8.4824	102.9781	1.591	0.0000	0.0000	17,894
2016/01/14	R203	04/02/2016	7.26	Call	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	0
2016/01/14	R203	04/02/2016	7.24	Call	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	0
2016/01/14	R203	04/02/2016	7.25	Call	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	0
2016/01/14	R203	04/02/2016	7.24	Put	Bond Future	1,644.7600	1.6448	1,839.2500	1.8393	11.825	0	0	0
2016/01/14	R203	05/05/2016	7.25	Put	Bond Future	1,672.5800	1.6726	1,860.8100	1.8608	11.254	0	0	0
2016/01/14	R203	05/05/2016			Bond Future	8.5546	100.8571	8.7141	100.6584	1.865	0.0000	0.0000	0
2016/01/14	R203	05/05/2016	7.26	Call	Bond Future	28.0700	0.0281	17.4300	0.0174	(37.905)	0	0	0
2016/01/14	R203	05/05/2016	7.24	Call	Bond Future	26.5600	0.0266	16.4200	0.0164	(38.178)	0	0	0
2016/01/14	R203	05/05/2016	7.25	Call	Bond Future	27.3100	0.0273	16.9200	0.0169	(38.045)	0	0	0
2016/01/14	R203	05/05/2016	7.26	Put	Bond Future	1,660.5900	1.6606	1,848.5700	1.8486	11.320	0	0	0
2016/01/14	R203	05/05/2016	7.24	Put	Bond Future	1,684.5900	1.6846	1,873.0700	1.8731	11.188	0	0	0
2016/01/14	R203	04/08/2016	7.26	Call	Bond Future	53.6800	0.0537	36.1500	0.0362	(32.656)	0	0	0
2016/01/14	R203	04/08/2016			Bond Future	8.7372	102.8043	8.9372	102.6000	2.289	0.0000	0.0000	0
2016/01/14	R203	04/08/2016	7.24	Call	Bond Future	51.7100	0.0517	34.7300	0.0347	(32.837)	0	0	0
2016/01/14	R203	04/08/2016	7.25	Call	Bond Future	52.6900	0.0527	35.4300	0.0354	(32.758)	0	0	0
2016/01/14	R203	04/08/2016	7.24	Put	Bond Future	1,601.5200	1.6015	1,788.8800	1.7889	11.699	0	0	0
2016/01/14	R203	04/08/2016	7.26	Put	Bond Future	1,582.5500	1.5825	1,769.3600	1.7694	11.804	0	0	0
2016/01/14	R203	04/08/2016	7.25	Put	Bond Future	1,592.0300	1.5920	1,779.1100	1.7791	11.751	0	0	0
2016/01/14	R204	04/02/2016	7.50	Call	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	0
2016/01/14	R204	04/02/2016			Bond Future	8.7878	99.1191	8.9139	98.8100	1.435	0.0000	0.0000	38,159
2016/01/14	R204	04/02/2016	7.51	Call	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	0
2016/01/14	R204	04/02/2016	7.49	Put	Bond Future	3,252.1000	3.2521	3,561.0800	3.5611	9.501	0	0	0
2016/01/14	R204	04/02/2016	7.51	Put	Bond Future	3,201.0000	3.2010	3,509.9600	3.5100	9.652	0	0	0
2016/01/14	R204	04/02/2016	7.49	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2016/01/14	R204	04/02/2016	7.50	Put	Bond Future	3,226.5500	3.2265	3,535.5200	3.5355	9.576	0	0	0
2016/01/14	R204	05/05/2016	7.75	Call	Bond Future	85.2500	0.0853	59.0300	0.0590	(30.757)	0	0	0

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2016/01/14	R204	05/05/2016			Bond Future	8.9471	100.9011	9.0870	100.5860	1.564	0.0000	0.0000	0
2016/01/14	R204	05/05/2016	7.76	Call	Bond Future	87.3300	0.0873	60.5600	0.0606	(30.654)	0	0	0
2016/01/14	R204	05/05/2016	7.74	Put	Bond Future	2,855.5500	2.8556	3,145.0000	3.1450	10.136	0	0	0
2016/01/14	R204	05/05/2016	7.76	Put	Bond Future	2,812.9400	2.8129	3,101.3000	3.1013	10.251	0	0	0
2016/01/14	R204	05/05/2016	7.74	Call	Bond Future	83.2100	0.0832	57.5300	0.0575	(30.862)	0	0	0
2016/01/14	R204	05/05/2016	7.75	Put	Bond Future	2,834.2200	2.8342	3,123.1300	3.1231	10.194	0	0	0
2016/01/14	R204	04/08/2016			Bond Future	9.0879	98.8073	9.2454	98.4843	1.732	0.0000	0.0000	0
2016/01/14	R204	04/08/2016	7.74	Put	Bond Future	2,980.1400	2.9801	3,264.3600	3.2644	9.537	0	0	0
2016/01/14	R204	04/08/2016	7.76	Put	Bond Future	2,942.9200	2.9429	3,226.0300	3.2260	9.620	0	0	0
2016/01/14	R204	04/08/2016	7.75	Put	Bond Future	2,961.5100	2.9615	3,245.1800	3.2452	9.579	0	0	0
2016/01/14	R204	04/08/2016	7.74	Call	Bond Future	157.6900	0.1577	118.8800	0.1189	(24.612)	0	0	0
2016/01/14	R204	04/08/2016	7.75	Call	Bond Future	160.3700	0.1604	121.0100	0.1210	(24.543)	0	0	0
2016/01/14	R204	04/08/2016	7.76	Call	Bond Future	163.0900	0.1631	123.1700	0.1232	(24.477)	0	0	0
2016/01/14	R207	04/02/2016	7.27	Put	Bond Future	5,855.4500	5.8554	6,199.7400	6.1997	5.880	0	0	0
2016/01/14	R207	04/02/2016	7.49	Put	Bond Future	5,118.1600	5.1182	5,462.4400	5.4624	6.727	0	0	0
2016/01/14	R207	04/02/2016			Bond Future	9.0742	94.5675	9.1846	94.2232	1.216	0.0000	0.0000	46,608
2016/01/14	R207	04/02/2016	7.51	Put	Bond Future	5,051.4600	5.0515	5,395.7400	5.3957	6.815	0	0	0
2016/01/14	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/01/14	R207	04/02/2016	7.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	19
2016/01/14	R207	04/02/2016	7.51	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/14	R207	04/02/2016	7.49	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/14	R207	04/02/2016	7.50	Put	Bond Future	5,084.8000	5.0848	5,429.0800	5.4291	6.771	0	0	0
2016/01/14	R207	05/05/2016	7.86	Put	Bond Future	4,197.3200	4.1973	4,524.2000	4.5242	7.788	0	0	0
2016/01/14	R207	05/05/2016			Bond Future	9.2166	96.2677	9.3359	95.9167	1.294	0.0000	0.0000	0
2016/01/14	R207	05/05/2016	7.85	Put	Bond Future	4,226.2800	4.2263	4,553.6600	4.5537	7.746	0	0	0
2016/01/14	R207	05/05/2016	7.56	Put	Bond Future	5,087.7500	5.0877	5,426.4700	5.4265	6.658	0	0	0
2016/01/14	R207	05/05/2016	7.84	Put	Bond Future	4,255.3000	4.2553	4,583.1800	4.5832	7.705	0	0	0
2016/01/14	R207	05/05/2016	7.56	Call	Bond Future	40.8100	0.0408	28.5400	0.0285	(30.066)	0	0	43
2016/01/14	R207	05/05/2016	7.85	Call	Bond Future	86.2800	0.0863	62.6700	0.0627	(27.364)	0	0	0
2016/01/14	R207	05/05/2016	7.86	Call	Bond Future	88.4100	0.0884	64.3000	0.0643	(27.271)	0	0	0
2016/01/14	R207	05/05/2016	7.84	Call	Bond Future	84.1900	0.0842	61.0800	0.0611	(27.450)	0	0	0
2016/01/14	R207	04/08/2016			Bond Future	9.3424	94.4812	9.4724	94.1217	1.392	0.0000	0.0000	0
2016/01/14	R207	04/08/2016	7.99	Put	Bond Future	4,074.4500	4.0744	4,386.8100	4.3868	7.666	0	0	0
2016/01/14	R207	04/08/2016	8.01	Put	Bond Future	4,023.9400	4.0239	4,335.0300	4.3350	7.731	0	0	0
2016/01/14	R207	04/08/2016	8.00	Put	Bond Future	4,049.1700	4.0492	4,360.9000	4.3609	7.699	0	0	0
2016/01/14	R207	04/08/2016	8.01	Call	Bond Future	241.7400	0.2417	193.3200	0.1933	(20.030)	0	0	0
2016/01/14	R207	04/08/2016	7.99	Call	Bond Future	234.0700	0.2341	186.9200	0.1869	(20.144)	0	0	0
2016/01/14	R207	04/08/2016	8.00	Call	Bond Future	237.8800	0.2379	190.1000	0.1901	(20.086)	0	0	0
2016/01/14	R208	04/02/2016			Bond Future	9.2394	92.4131	9.3547	91.9799	1.247	0.0000	0.0000	43,779
2016/01/14	R208	04/02/2016	7.74	Put	Bond Future	5,875.3200	5.8753	6,308.5100	6.3085	7.373	0	0	0
2016/01/14	R208	04/02/2016	7.76	Put	Bond Future	5,793.9600	5.7940	6,227.1400	6.2271	7.476	0	0	0
2016/01/14	R208	04/02/2016	7.75	Put	Bond Future	5,834.6300	5.8346	6,267.8100	6.2678	7.424	0	0	0
2016/01/14	R208	04/02/2016	7.76	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2016/01/14	R208	04/02/2016	7.74	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2016/01/14	R208	04/02/2016	7.75	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2016/01/14	R208	05/05/2016	7.99	Call	Bond Future	115.6800	0.1157	84.0900	0.0841	(27.308)	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
2016/01/14	R208	05/05/2016	8.00	Put	Bond Future	5,193.4300	5.1934	5,602.7200	5.6027	7.881	0	0	0
2016/01/14	R208	05/05/2016			Bond Future	9.3582	90.6730	9.4808	90.2315	1.310	0.0000	0.0000	0
2016/01/14	R208	05/05/2016	8.00	Call	Bond Future	118.4400	0.1184	86.2100	0.0862	(27.212)	0	0	0
2016/01/14	R208	05/05/2016	8.01	Call	Bond Future	121.2700	0.1213	88.3700	0.0884	(27.130)	0	0	0
2016/01/14	R208	05/05/2016	7.99	Put	Bond Future	5,229.3000	5.2293	5,639.2300	5.6392	7.839	0	0	0
2016/01/14	R208	05/05/2016	8.01	Put	Bond Future	5,157.6400	5.1576	5,566.2600	5.5663	7.923	0	0	0
2016/01/14	R208	04/08/2016	8.01	Put	Bond Future	5,461.3200	5.4613	5,858.6700	5.8587	7.276	0	0	0
2016/01/14	R208	04/08/2016			Bond Future	9.4615	92.4238	9.5925	91.9720	1.385	0.0000	0.0000	0
2016/01/14	R208	04/08/2016	8.00	Put	Bond Future	5,494.0500	5.4940	5,892.1300	5.8921	7.246	0	0	0
2016/01/14	R208	04/08/2016	7.99	Call	Bond Future	258.9000	0.2589	205.9600	0.2060	(20.448)	0	0	0
2016/01/14	R208	04/08/2016	8.00	Call	Bond Future	263.1500	0.2632	209.4900	0.2095	(20.391)	0	0	0
2016/01/14	R208	04/08/2016	8.01	Call	Bond Future	267.4500	0.2675	213.0600	0.2131	(20.337)	0	0	0
2016/01/14	R208	04/08/2016	7.99	Put	Bond Future	5,526.8400	5.5268	5,925.6400	5.9256	7.216	0	0	0
2016/01/14	R209	04/02/2016	8.74	Call	Bond Future	1.0600	0.0011	0.3600	0.0004	(66.038)	0	0	0
2016/01/14	R209	04/02/2016	8.75	Put	Bond Future	9,044.5800	9.0446	9,641.2400	9.6412	6.597	0	0	0
2016/01/14	R209	04/02/2016			Bond Future	10.0433	69.7178	10.1382	69.1203	0.944	0.0000	0.0000	40,116
2016/01/14	R209	04/02/2016	8.75	Call	Bond Future	1.1600	0.0012	0.3900	0.0004	(66.379)	0	0	0
2016/01/14	R209	04/02/2016	8.76	Call	Bond Future	1.2600	0.0013	0.4300	0.0004	(65.873)	0	0	0
2016/01/14	R209	04/02/2016	9.52	Put	Bond Future	3,622.5100	3.6225	4,147.9800	4.1480	14.506	0	0	2,200
2016/01/14	R209	04/02/2016	8.74	Put	Bond Future	9,121.4600	9.1215	9,718.1900	9.7182	6.542	0	0	0
2016/01/14	R209	04/02/2016	8.76	Put	Bond Future	8,967.8100	8.9678	9,564.4100	9.5644	6.653	0	0	0
2016/01/14	R209	04/02/2016	9.52	Call	Bond Future	171.6600	0.1717	99.7000	0.0997	(41.920)	0	0	0
2016/01/14	R209	05/05/2016			Bond Future	10.1159	67.8216	10.2137	67.2130	0.967	0.0000	0.0000	165
2016/01/14	R209	05/05/2016	9.00	Call	Bond Future	457.9000	0.4579	370.9400	0.3709	(18.991)	0	0	6,700
2016/01/14	R209	05/05/2016	8.25	Put	Bond Future	13,542.8400	13.5428	14,131.9700	14.1320	4.350	0	0	0
2016/01/14	R209	05/05/2016	8.99	Put	Bond Future	8,121.2000	8.1212	8,644.1800	8.6442	6.440	0	0	0
2016/01/14	R209	05/05/2016	9.01	Put	Bond Future	7,991.6400	7.9916	8,511.8100	8.5118	6.509	0	0	0
2016/01/14	R209	05/05/2016	9.00	Put	Bond Future	8,056.2900	8.0563	8,577.8800	8.5779	6.474	0	0	0
2016/01/14	R209	05/05/2016	9.01	Call	Bond Future	467.0700	0.4671	378.6900	0.3787	(18.922)	0	0	0
2016/01/14	R209	05/05/2016	8.25	Call	Bond Future	79.2700	0.0793	59.8500	0.0599	(24.499)	0	0	6,700
2016/01/14	R209	05/05/2016	8.99	Call	Bond Future	448.8800	0.4489	363.3100	0.3633	(19.063)	0	0	0
2016/01/14	R209	04/08/2016	9.26	Call	Bond Future	1,273.8600	1.2739	1,110.7600	1.1108	(12.804)	0	0	0
2016/01/14	R209	04/08/2016			Bond Future	10.1791	69.1313	10.2800	68.5097	0.992	0.0000	0.0000	0
2016/01/14	R209	04/08/2016	10.60	Call	Bond Future	4,854.2400	4.8542	4,456.8500	4.4569	(8.186)	0	0	6,000
2016/01/14	R209	04/08/2016	9.60	Put	Bond Future	5,676.7800	5.6768	6,077.3600	6.0774	7.056	0	0	0
2016/01/14	R209	04/08/2016	9.24	Call	Bond Future	1,241.3100	1.2413	1,081.3700	1.0814	(12.885)	0	0	0
2016/01/14	R209	04/08/2016	9.25	Call	Bond Future	1,257.0900	1.2571	1,095.6000	1.0956	(12.846)	0	0	0
2016/01/14	R209	04/08/2016	10.60	Put	Bond Future	2,320.9400	2.3209	2,545.1400	2.5451	9.660	0	0	0
2016/01/14	R209	04/08/2016	9.24	Put	Bond Future	7,480.3900	7.4804	7,942.0400	7.9420	6.171	0	0	0
2016/01/14	R209	04/08/2016	9.26	Put	Bond Future	7,370.9400	7.3709	7,829.4300	7.8294	6.220	0	0	0
2016/01/14	R209	04/08/2016	9.60	Call	Bond Future	1,930.9800	1.9310	1,709.9700	1.7100	(11.445)	0	0	6,000
2016/01/14	R209	04/08/2016	9.25	Put	Bond Future	7,425.1200	7.4251	7,885.2200	7.8852	6.197	0	0	0
2016/01/14	R210	04/02/2016	184.99	Put	Bond Future	4,481.2900	4.4813	4,491.7900	4.4918	0.234	0	0	0
2016/01/14	R210	04/02/2016			Bond Future	180.5087	180.5087	180.4982	180.4982	(0.006)	0.0000	0.0000	3,861
2016/01/14	R210	04/02/2016	185.01	Put	Bond Future	4,501.2900	4.5013	4,511.7900	4.5118	0.233	0	0	0
2016/01/14	R210	04/02/2016	184.99	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/14	R210	04/02/2016	185.00	Put	Bond Future	4,491.2900	4.4913	4,501.7900	4.5018	0.234	0	0	0
2016/01/14	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R210	05/05/2016			Bond Future	181.5590	181.5590	181.5475	181.5475	(0.006)	0.0000	0.0000	6
2016/01/14	R210	05/05/2016	184.99	Put	Bond Future	3,430.9600	3.4310	3,442.5100	3.4425	0.337	0	0	0
2016/01/14	R210	05/05/2016	185.00	Put	Bond Future	3,440.9600	3.4410	3,452.5100	3.4525	0.336	0	0	0
2016/01/14	R210	05/05/2016	185.01	Put	Bond Future	3,450.9600	3.4510	3,462.5100	3.4625	0.335	0	0	0
2016/01/14	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R211	04/02/2016			Bond Future	134.5799	134.5799	134.7092	134.7092	0.096	0.0000	0.0000	720
2016/01/14	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R211	04/02/2016	138.99	Put	Bond Future	4,410.1000	4.4101	4,280.7600	4.2808	(2.933)	0	0	0
2016/01/14	R211	04/02/2016	139.01	Put	Bond Future	4,430.1000	4.4301	4,300.7600	4.3008	(2.920)	0	0	0
2016/01/14	R211	04/02/2016	139.00	Put	Bond Future	4,420.1000	4.4201	4,290.7600	4.2908	(2.926)	0	0	0
2016/01/14	R211	05/05/2016	139.01	Put	Bond Future	2,031.2100	2.0312	1,900.1400	1.9001	(6.453)	0	0	0
2016/01/14	R211	05/05/2016			Bond Future	136.9788	136.9788	137.1099	137.1099	0.096	0.0000	0.0000	2
2016/01/14	R211	05/05/2016	139.00	Put	Bond Future	2,021.2100	2.0212	1,890.1400	1.8901	(6.485)	0	0	0
2016/01/14	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R211	05/05/2016	138.99	Put	Bond Future	2,011.2100	2.0112	1,880.1400	1.8801	(6.517)	0	0	0
2016/01/14	R212	04/02/2016			Bond Future	139.9758	139.9758	139.9676	139.9676	(0.006)	0.0000	0.0000	1,569
2016/01/14	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R212	04/02/2016	145.99	Put	Bond Future	6,014.1800	6.0142	6,022.3500	6.0224	0.136	0	0	0
2016/01/14	R212	04/02/2016	146.01	Put	Bond Future	6,034.1800	6.0342	6,042.3500	6.0424	0.135	0	0	0
2016/01/14	R212	04/02/2016	146.00	Put	Bond Future	6,024.1800	6.0242	6,032.3500	6.0324	0.136	0	0	0
2016/01/14	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R212	05/05/2016			Bond Future	142.4708	142.4708	142.4620	142.4620	(0.006)	0.0000	0.0000	19
2016/01/14	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R212	05/05/2016	144.99	Put	Bond Future	2,519.1800	2.5192	2,528.0200	2.5280	0.351	0	0	0
2016/01/14	R212	05/05/2016	145.01	Put	Bond Future	2,539.1800	2.5392	2,548.0200	2.5480	0.348	0	0	0
2016/01/14	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R212	05/05/2016	145.00	Put	Bond Future	2,529.1800	2.5292	2,538.0200	2.5380	0.350	0	0	0
2016/01/14	R213	04/02/2016			Bond Future	9.9510	80.3438	10.0559	79.6752	1.054	0.0000	0.0000	47,764
2016/01/14	R213	04/02/2016	8.75	Call	Bond Future	2.5100	0.0025	0.8400	0.0008	(66.534)	0	0	0
2016/01/14	R213	04/02/2016	8.74	Put	Bond Future	8,368.6500	8.3687	9,035.7700	9.0358	7.972	0	0	0
2016/01/14	R213	04/02/2016	8.76	Put	Bond Future	8,220.6500	8.2207	8,887.5300	8.8875	8.112	0	0	0
2016/01/14	R213	04/02/2016	8.75	Put	Bond Future	8,294.6000	8.2946	8,961.6000	8.9616	8.041	0	0	0
2016/01/14	R213	04/02/2016	8.76	Call	Bond Future	2.7100	0.0027	0.9200	0.0009	(66.052)	0	0	0
2016/01/14	R213	04/02/2016	8.74	Call	Bond Future	2.3200	0.0023	0.7700	0.0008	(66.810)	0	0	0

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2016/01/14	R213	05/05/2016	8.74	Put	Bond Future	9,127.8700		9.1279	9,738.2600	9.7383	6.687	0	0	0
2016/01/14	R213	05/05/2016	8.76	Put	Bond Future	8,994.2800		8.9943	9,602.1200	9.6021	6.758	0	0	0
2016/01/14	R213	05/05/2016			Bond Future	10.0280		78.2387	10.1364	77.5575	1.080	0.0000	0.0000	0
2016/01/14	R213	05/05/2016	8.75	Put	Bond Future	9,060.9700		9.0610	9,670.0900	9.6701	6.722	0	0	0
2016/01/14	R213	05/05/2016	8.74	Call	Bond Future	320.1900		0.3202	249.3900	0.2494	(22.112)	0	0	0
2016/01/14	R213	05/05/2016	8.75	Call	Bond Future	327.0400		0.3270	254.9700	0.2550	(22.037)	0	0	0
2016/01/14	R213	05/05/2016	8.76	Call	Bond Future	334.0100		0.3340	260.6600	0.2607	(21.960)	0	0	0
2016/01/14	R213	04/08/2016			Bond Future	10.0945		79.7491	10.2066	79.0533	1.111	0.0000	0.0000	0
2016/01/14	R213	04/08/2016	8.99	Put	Bond Future	8,359.4700		8.3595	8,906.8100	8.9068	6.548	0	0	0
2016/01/14	R213	04/08/2016	9.01	Put	Bond Future	8,244.3200		8.2443	8,788.5100	8.7885	6.601	0	0	0
2016/01/14	R213	04/08/2016	9.00	Put	Bond Future	8,301.7900		8.3018	8,847.5600	8.8476	6.574	0	0	0
2016/01/14	R213	04/08/2016	9.01	Call	Bond Future	1,022.2600		1.0223	870.7100	0.8707	(14.825)	0	0	0
2016/01/14	R213	04/08/2016	8.99	Call	Bond Future	995.3500		0.9953	846.9500	0.8469	(14.909)	0	0	0
2016/01/14	R213	04/08/2016	9.00	Call	Bond Future	1,008.7400		1.0087	858.7700	0.8588	(14.867)	0	0	0
2016/01/14	R214	04/02/2016			Bond Future	10.1443		69.9882	10.2441	69.3438	0.984	0.0000	0.0000	29,967
2016/01/14	R214	04/02/2016	7.99	Put	Bond Future	16,885.8900		16.8859	17,530.2900	17.5303	3.816	0	0	0
2016/01/14	R214	04/02/2016	9.45	Call	Bond Future	74.3700		0.0744	38.0400	0.0380	(48.850)	0	0	0
2016/01/14	R214	04/02/2016	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R214	04/02/2016	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R214	04/02/2016	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/14	R214	04/02/2016	9.35	Call	Bond Future	42.3400		0.0423	20.3000	0.0203	(52.055)	0	0	0
2016/01/14	R214	04/02/2016	9.45	Put	Bond Future	4,859.6200		4.8596	5,467.6900	5.4677	12.513	0	0	25
2016/01/14	R214	04/02/2016	8.01	Put	Bond Future	16,698.5600		16.6986	17,342.9600	17.3430	3.859	0	0	0
2016/01/14	R214	04/02/2016	9.35	Put	Bond Future	5,563.5600		5.5636	6,185.9200	6.1859	11.186	0	0	25
2016/01/14	R214	04/02/2016	8.00	Put	Bond Future	16,792.1400		16.7921	17,436.5400	17.4365	3.838	0	0	0
2016/01/14	R214	05/05/2016	9.01	Call	Bond Future	396.2900		0.3963	315.7500	0.3157	(20.324)	0	0	0
2016/01/14	R214	05/05/2016	9.30	Put	Bond Future	7,047.7900		7.0478	7,576.3400	7.5763	7.500	0	0	0
2016/01/14	R214	05/05/2016			Bond Future	10.2149		67.9504	10.3178	67.2940	1.008	0.0000	0.0000	4,680
2016/01/14	R214	05/05/2016	8.99	Call	Bond Future	380.0400		0.3800	302.2500	0.3023	(20.469)	0	0	0
2016/01/14	R214	05/05/2016	9.00	Call	Bond Future	388.1000		0.3881	308.9400	0.3089	(20.397)	0	0	0
2016/01/14	R214	05/05/2016	8.99	Put	Bond Future	9,106.8800		9.1069	9,685.4500	9.6854	6.353	0	0	0
2016/01/14	R214	05/05/2016	9.01	Put	Bond Future	8,965.8300		8.9658	9,541.6500	9.5416	6.422	0	0	0
2016/01/14	R214	05/05/2016	9.30	Call	Bond Future	700.4900		0.7005	572.6800	0.5727	(18.246)	0	0	0
2016/01/14	R214	05/05/2016	9.00	Put	Bond Future	9,036.2200		9.0362	9,613.4200	9.6134	6.388	0	0	0
2016/01/14	R214	04/08/2016	11.30	Call	Bond Future	7,334.6900		7.3347	6,818.0500	6.8180	(7.044)	0	0	6,300
2016/01/14	R214	04/08/2016	9.24	Call	Bond Future	1,134.6400		1.1346	978.2500	0.9783	(13.783)	0	0	0
2016/01/14	R214	04/08/2016	9.25	Put	Bond Future	8,258.5900		8.2586	8,770.8600	8.7709	6.203	0	0	0
2016/01/14	R214	04/08/2016			Bond Future	10.2763		69.2622	10.3825	68.5919	1.034	0.0000	0.0000	0
2016/01/14	R214	04/08/2016	9.30	Call	Bond Future	1,231.0900		1.2311	1,064.6400	1.0646	(13.521)	0	0	1,300
2016/01/14	R214	04/08/2016	8.55	Put	Bond Future	13,103.3700		13.1034	13,706.6600	13.7067	4.604	0	0	0
2016/01/14	R214	04/08/2016	11.30	Put	Bond Future	1,323.2100		1.3232	1,476.8500	1.4769	11.611	0	0	0
2016/01/14	R214	04/08/2016	9.25	Call	Bond Future	1,149.7100		1.1497	991.7000	0.9917	(13.743)	0	0	0
2016/01/14	R214	04/08/2016	10.30	Put	Bond Future	3,507.3700		3.5074	3,821.9300	3.8219	8.969	0	0	0
2016/01/14	R214	04/08/2016	9.26	Call	Bond Future	1,165.7200		1.1657	1,006.0400	1.0060	(13.698)	0	0	0
2016/01/14	R214	04/08/2016	9.30	Put	Bond Future	7,965.0200		7.9650	8,468.8500	8.4688	6.326	0	0	0
2016/01/14	R214	04/08/2016	8.55	Call	Bond Future	399.7200		0.3997	332.7300	0.3327	(16.759)	0	0	1,300
2016/01/14	R214	04/08/2016	9.24	Put	Bond Future	8,318.8900		8.3189	8,832.7800	8.8328	6.177	0	0	0

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2016/01/14	R214	04/08/2016	10.30	Call	Bond Future	3,658.0200	3.6580	3,302.3000	3.3023	(9.724)	0	0	6,300
2016/01/14	R214	04/08/2016	9.26	Put	Bond Future	8,199.3600	8.1994	8,709.9600	8.7100	6.227	0	0	0
2016/01/14	R248	04/02/2016	8.99	Put	Bond Future	11,081.6300	11.0816	11,896.5000	11.8965	7.353	0	0	0
2016/01/14	R248	04/02/2016	9.55	Put	Bond Future	5,756.1700	5.7562	6,514.8200	6.5148	13.180	0	0	75
2016/01/14	R248	04/02/2016			Bond Future	10.1949	90.3178	10.2948	89.5009	0.980	0.0000	0.0000	60,433
2016/01/14	R248	04/02/2016	9.00	Put	Bond Future	10,979.6800	10.9797	11,794.3900	11.7944	7.420	0	0	0
2016/01/14	R248	04/02/2016	9.01	Put	Bond Future	10,877.9400	10.8779	11,692.4800	11.6925	7.488	0	0	0
2016/01/14	R248	04/02/2016	8.99	Call	Bond Future	3.0400	0.0030	1.0800	0.0011	(64.474)	0	0	0
2016/01/14	R248	04/02/2016	9.00	Call	Bond Future	3.3000	0.0033	1.1800	0.0012	(64.242)	0	0	0
2016/01/14	R248	04/02/2016	9.45	Put	Bond Future	6,636.4400	6.6364	7,417.3100	7.4173	11.766	0	0	75
2016/01/14	R248	04/02/2016	9.01	Call	Bond Future	3.5800	0.0036	1.2900	0.0013	(63.966)	0	0	0
2016/01/14	R248	04/02/2016	9.45	Call	Bond Future	71.4200	0.0714	35.4600	0.0355	(50.350)	0	0	0
2016/01/14	R248	04/02/2016	9.55	Call	Bond Future	123.6300	0.1236	65.4500	0.0654	(47.060)	0	0	0
2016/01/14	R248	05/05/2016			Bond Future	10.2680	87.5045	10.3711	86.6725	1.004	0.0000	0.0000	0
2016/01/14	R248	05/05/2016	8.99	Put	Bond Future	12,096.7700	12.0968	12,839.6700	12.8397	6.141	0	0	0
2016/01/14	R248	05/05/2016	9.01	Put	Bond Future	11,911.7900	11.9118	12,651.3900	12.6514	6.209	0	0	0
2016/01/14	R248	05/05/2016	9.00	Put	Bond Future	12,004.1000	12.0041	12,745.3700	12.7454	6.175	0	0	0
2016/01/14	R248	05/05/2016	8.99	Call	Bond Future	428.1800	0.4282	339.0600	0.3391	(20.814)	0	0	0
2016/01/14	R248	05/05/2016	9.00	Call	Bond Future	437.6000	0.4376	346.8500	0.3469	(20.738)	0	0	0
2016/01/14	R248	05/05/2016	9.01	Call	Bond Future	447.1900	0.4472	354.7700	0.3548	(20.667)	0	0	0
2016/01/14	R248	04/08/2016			Bond Future	10.3319	89.1939	10.4384	88.3441	1.031	0.0000	0.0000	0
2016/01/14	R248	04/08/2016	9.25	Call	Bond Future	1,352.8700	1.3529	1,164.3100	1.1643	(13.938)	0	0	0
2016/01/14	R248	04/08/2016	9.24	Put	Bond Future	11,012.6400	11.0126	11,675.8500	11.6759	6.022	0	0	0
2016/01/14	R248	04/08/2016	9.26	Put	Bond Future	10,854.7400	10.8547	11,513.9400	11.5139	6.073	0	0	0
2016/01/14	R248	04/08/2016	9.25	Put	Bond Future	10,933.5100	10.9335	11,594.7200	11.5947	6.048	0	0	0
2016/01/14	R248	04/08/2016	9.26	Call	Bond Future	1,371.3300	1.3713	1,180.7600	1.1808	(13.897)	0	0	0
2016/01/14	R248	04/08/2016	9.24	Call	Bond Future	1,334.5900	1.3346	1,148.0300	1.1480	(13.979)	0	0	0

Total

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