



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 16/03/2016 TO 16/03/2016

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
2016/03/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/16	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	2025	05/05/2016			Bond Future	123.7059		123.7059	123.1746	123.1746	(0.429)	0.0000	0.0000	4,606
2016/03/16	2025	05/05/2016	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2025	05/05/2016	125.99	Put	Bond Future	2,284.1300		2.2841	2,815.4100	2.8154	23.260	0	0	0
2016/03/16	2025	05/05/2016	126.01	Put	Bond Future	2,304.1300		2.3041	2,835.4100	2.8354	23.058	0	0	0
2016/03/16	2025	05/05/2016	126.00	Put	Bond Future	2,294.1300		2.2941	2,825.4100	2.8254	23.158	0	0	0
2016/03/16	2025	05/05/2016	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2025	05/05/2016	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2025	04/08/2016	123.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2025	04/08/2016			Bond Future	124.8016		124.8016	124.2600	124.2600	(0.434)	0.0000	0.0000	0
2016/03/16	2025	04/08/2016	123.86	Call	Bond Future	941.5600		0.9416	399.9800	0.4000	(57.519)	0	0	0
2016/03/16	2025	04/08/2016	123.87	Call	Bond Future	931.5600		0.9316	389.9800	0.3900	(58.137)	0	0	0
2016/03/16	2025	04/08/2016	123.85	Call	Bond Future	951.5600		0.9516	409.9800	0.4100	(56.915)	0	0	0
2016/03/16	2025	04/08/2016	123.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2025	04/08/2016	123.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2030	05/05/2016	8.99	Put	Bond Future	5,907.4700		5.9075	6,260.0600	6.2601	5.969	0	0	0
2016/03/16	2030	05/05/2016	9.01	Put	Bond Future	5,760.1800		5.7602	6,112.7700	6.1128	6.121	0	0	0
2016/03/16	2030	05/05/2016			Bond Future	9.8293		88.5501	9.8819	88.1975	0.536	0.0000	0.0000	17,364
2016/03/16	2030	05/05/2016	9.00	Put	Bond Future	5,833.7800		5.8338	6,186.3700	6.1864	6.044	0	0	0
2016/03/16	2030	05/05/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2030	05/05/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2030	05/05/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2030	04/08/2016	10.17	Call	Bond Future	1,733.3100		1.7333	1,373.9400	1.3739	(20.733)	0	0	0
2016/03/16	2030	04/08/2016			Bond Future	9.9040		86.2151	9.9585	85.8557	0.551	0.0000	0.0000	0
2016/03/16	2030	04/08/2016	10.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2032	05/05/2016			Bond Future	9.9734		87.2848	10.0205	86.9520	0.472	0.0000	0.0000	9,231
2016/03/16	2032	05/05/2016	8.99	Put	Bond Future	7,613.7500		7.6138	7,913.9100	7.9139	3.942	0	0	0
2016/03/16	2032	05/05/2016	9.01	Put	Bond Future	7,467.6200		7.4676	7,766.0500	7.7661	3.996	0	0	0
2016/03/16	2032	05/05/2016	9.00	Put	Bond Future	7,540.5500		7.5405	7,839.8500	7.8399	3.969	0	0	0
2016/03/16	2032	05/05/2016	9.01	Call	Bond Future	222.1900		0.2222	187.8100	0.1878	(15.473)	0	0	0
2016/03/16	2032	05/05/2016	8.99	Call	Bond Future	208.6200		0.2086	175.9700	0.1760	(15.650)	0	0	0
2016/03/16	2032	05/05/2016	9.00	Call	Bond Future	215.3200		0.2153	181.8100	0.1818	(15.563)	0	0	0
2016/03/16	2032	04/08/2016	9.01	Call	Bond Future	896.6100		0.8966	829.9100	0.8299	(7.439)	0	0	0
2016/03/16	2032	04/08/2016			Bond Future	10.0464		88.9342	10.0951	88.5949	0.485	0.0000	0.0000	0
2016/03/16	2032	04/08/2016	8.99	Call	Bond Future	868.5200		0.8685	803.4800	0.8035	(7.489)	0	0	0
2016/03/16	2032	04/08/2016	9.00	Call	Bond Future	882.1800		0.8822	816.3200	0.8163	(7.466)	0	0	0
2016/03/16	2032	04/08/2016	8.99	Put	Bond Future	8,740.6900		8.7407	9,014.9600	9.0150	3.138	0	0	0
2016/03/16	2032	04/08/2016	9.01	Put	Bond Future	8,610.1500		8.6101	8,882.7600	8.8828	3.166	0	0	0
2016/03/16	2032	04/08/2016	9.00	Put	Bond Future	8,674.9800		8.6750	8,948.4300	8.9484	3.152	0	0	0

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2016/03/16	2032	03/11/2016			Bond Future	10.1140	86.4725	10.1646	86.1255	0.499	0.0000	0.0000	0
2016/03/16	2032	03/11/2016	10.28	Put	Bond Future	3,778.8400	3.7788	3,938.5300	3.9385	4.226	0	0	0
2016/03/16	2032	03/11/2016	10.30	Put	Bond Future	3,717.9800	3.7180	3,875.9300	3.8759	4.248	0	0	0
2016/03/16	2032	03/11/2016	10.29	Put	Bond Future	3,748.1800	3.7482	3,906.9900	3.9070	4.237	0	0	0
2016/03/16	2032	03/11/2016	10.30	Call	Bond Future	4,985.5100	4.9855	4,796.3900	4.7964	(3.793)	0	0	0
2016/03/16	2032	03/11/2016	10.28	Call	Bond Future	4,911.3800	4.9114	4,724.0000	4.7240	(3.815)	0	0	0
2016/03/16	2032	03/11/2016	10.29	Call	Bond Future	4,948.2500	4.9482	4,759.9900	4.7600	(3.805)	0	0	0
2016/03/16	2033	05/05/2016			Bond Future	102.9659	102.9659	102.9390	102.9390	(0.026)	0.0000	0.0000	1,032
2016/03/16	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2033	05/05/2016	102.40	Call	Bond Future	565.9100	0.5659	539.0100	0.5390	(4.753)	0	0	0
2016/03/16	2033	05/05/2016	102.41	Call	Bond Future	555.9100	0.5559	529.0100	0.5290	(4.839)	0	0	0
2016/03/16	2033	05/05/2016	102.39	Call	Bond Future	575.9100	0.5759	549.0100	0.5490	(4.671)	0	0	0
2016/03/16	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2037	05/05/2016	8.99	Call	Bond Future	144.0000	0.1440	125.7100	0.1257	(12.701)	0	0	0
2016/03/16	2037	05/05/2016	9.00	Put	Bond Future	9,419.6000	9.4196	9,646.9700	9.6470	2.414	0	0	0
2016/03/16	2037	05/05/2016			Bond Future	10.1185	88.3818	10.1508	88.1356	0.319	0.0000	0.0000	39,888
2016/03/16	2037	05/05/2016	9.00	Call	Bond Future	148.8800	0.1489	130.0700	0.1301	(12.634)	0	0	0
2016/03/16	2037	05/05/2016	9.01	Call	Bond Future	154.1000	0.1541	134.7100	0.1347	(12.583)	0	0	0
2016/03/16	2037	05/05/2016	8.99	Put	Bond Future	9,504.6000	9.5046	9,732.4900	9.7325	2.398	0	0	0
2016/03/16	2037	05/05/2016	9.01	Put	Bond Future	9,335.0700	9.3351	9,561.8600	9.5619	2.429	0	0	0
2016/03/16	2037	04/08/2016			Bond Future	10.1920	85.7931	10.2254	85.5422	0.327	0.0000	0.0000	0
2016/03/16	2037	04/08/2016	9.24	Put	Bond Future	8,838.5000	8.8385	9,033.1400	9.0331	2.202	0	0	0
2016/03/16	2037	04/08/2016	9.26	Put	Bond Future	8,701.8400	8.7018	8,894.9900	8.8950	2.220	0	0	0
2016/03/16	2037	04/08/2016	9.24	Call	Bond Future	1,154.0700	1.1541	1,097.8000	1.0978	(4.876)	0	0	0
2016/03/16	2037	04/08/2016	9.25	Put	Bond Future	8,769.9300	8.7699	8,963.9100	8.9639	2.212	0	0	0
2016/03/16	2037	04/08/2016	9.25	Call	Bond Future	1,171.8000	1.1718	1,114.8700	1.1149	(4.858)	0	0	0
2016/03/16	2037	04/08/2016	9.26	Call	Bond Future	1,189.8800	1.1899	1,132.1200	1.1321	(4.854)	0	0	0
2016/03/16	2037	03/11/2016	10.35	Call	Bond Future	5,134.5000	5.1345	4,998.7600	4.9988	(2.644)	0	0	0
2016/03/16	2037	03/11/2016	10.36	Put	Bond Future	4,398.8400	4.3988	4,519.4300	4.5194	2.741	0	0	0
2016/03/16	2037	03/11/2016			Bond Future	10.2553	87.4310	10.2899	87.1740	0.337	0.0000	0.0000	0
2016/03/16	2037	03/11/2016	10.36	Call	Bond Future	5,173.2400	5.1732	5,036.8600	5.0369	(2.636)	0	0	0
2016/03/16	2037	03/11/2016	10.37	Call	Bond Future	5,212.1000	5.2121	5,075.3700	5.0754	(2.623)	0	0	0
2016/03/16	2037	03/11/2016	10.35	Put	Bond Future	4,433.5900	4.4336	4,554.8200	4.5548	2.734	0	0	0
2016/03/16	2037	03/11/2016	10.37	Put	Bond Future	4,364.3200	4.3643	4,484.5600	4.4846	2.755	0	0	0
2016/03/16	2038	05/05/2016	131.01	Put	Bond Future	2,372.4400	2.3724	2,405.5300	2.4055	1.395	0	0	0
2016/03/16	2038	05/05/2016			Bond Future	128.6376	128.6376	128.6045	128.6045	(0.026)	0.0000	0.0000	17,007
2016/03/16	2038	05/05/2016	131.00	Put	Bond Future	2,362.4400	2.3624	2,395.5300	2.3955	1.401	0	0	0
2016/03/16	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2038	05/05/2016	130.99	Put	Bond Future	2,352.4400	2.3524	2,385.5300	2.3855	1.407	0	0	0
2016/03/16	2038	04/08/2016			Bond Future	129.6703	129.6703	129.6364	129.6364	(0.026)	0.0000	0.0000	0
2016/03/16	2038	04/08/2016	129.31	Call	Bond Future	360.2600	0.3603	326.4300	0.3264	(9.390)	0	0	0
2016/03/16	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/03/16	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2038	04/08/2016	129.32	Call	Bond Future	350.2600	0.3503	316.4300	0.3164	(9.659)	0	0	0
2016/03/16	2038	04/08/2016	129.30	Call	Bond Future	370.2600	0.3703	336.4300	0.3364	(9.137)	0	0	0
2016/03/16	2040	05/05/2016	9.50	Call	Bond Future	577.2700	0.5773	521.0500	0.5210	(9.739)	0	0	0
2016/03/16	2040	05/05/2016			Bond Future	10.1989	91.7995	10.2312	91.5391	0.316	0.0000	0.0000	1,812
2016/03/16	2040	05/05/2016	9.51	Call	Bond Future	592.4700	0.5925	535.2300	0.5352	(9.661)	0	0	0
2016/03/16	2040	05/05/2016	9.49	Call	Bond Future	562.3700	0.5624	507.2400	0.5072	(9.803)	0	0	0
2016/03/16	2040	05/05/2016	9.50	Put	Bond Future	6,543.2800	6.5433	6,747.4400	6.7474	3.120	0	0	0
2016/03/16	2040	05/05/2016	9.49	Put	Bond Future	6,618.4900	6.6185	6,823.7400	6.8237	3.101	0	0	0
2016/03/16	2040	05/05/2016	9.51	Put	Bond Future	6,468.5100	6.4685	6,671.6500	6.6716	3.140	0	0	0
2016/03/16	2040	04/08/2016			Bond Future	10.2733	89.0248	10.3066	88.7595	0.325	0.0000	0.0000	0
2016/03/16	2040	04/08/2016	9.49	Put	Bond Future	8,238.5400	8.2385	8,428.9600	8.4290	2.311	0	0	0
2016/03/16	2040	04/08/2016	9.50	Call	Bond Future	1,624.1900	1.6242	1,548.6500	1.5487	(4.651)	0	0	0
2016/03/16	2040	04/08/2016	9.51	Call	Bond Future	1,647.1300	1.6471	1,570.8000	1.5708	(4.634)	0	0	0
2016/03/16	2040	04/08/2016	9.49	Call	Bond Future	1,601.6500	1.6016	1,526.7000	1.5267	(4.680)	0	0	0
2016/03/16	2040	04/08/2016	9.51	Put	Bond Future	8,104.4700	8.1045	8,293.5100	8.2935	2.333	0	0	0
2016/03/16	2040	04/08/2016	9.50	Put	Bond Future	8,171.2400	8.1712	8,361.0700	8.3611	2.323	0	0	0
2016/03/16	2044	05/05/2016	8.99	Put	Bond Future	10,939.4200	10.9394	11,145.8800	11.1459	1.887	0	0	0
2016/03/16	2044	05/05/2016			Bond Future	10.1923	89.1248	10.2196	88.9034	0.268	0.0000	0.0000	20,223
2016/03/16	2044	05/05/2016	9.01	Put	Bond Future	10,749.7500	10.7497	10,955.3300	10.9553	1.912	0	0	0
2016/03/16	2044	05/05/2016	9.00	Put	Bond Future	10,844.3400	10.8443	11,050.3700	11.0504	1.900	0	0	0
2016/03/16	2044	05/05/2016	9.01	Call	Bond Future	129.5500	0.1296	113.8300	0.1138	(12.134)	0	0	0
2016/03/16	2044	05/05/2016	8.99	Call	Bond Future	120.6600	0.1207	105.8200	0.1058	(12.299)	0	0	0
2016/03/16	2044	05/05/2016	9.00	Call	Bond Future	124.9500	0.1249	109.6800	0.1097	(12.221)	0	0	0
2016/03/16	2044	04/08/2016	9.50	Call	Bond Future	1,652.5300	1.6525	1,585.0200	1.5850	(4.085)	0	0	0
2016/03/16	2044	04/08/2016			Bond Future	10.2640	86.4249	10.2922	86.1993	0.275	0.0000	0.0000	0
2016/03/16	2044	04/08/2016	9.51	Call	Bond Future	1,675.8700	1.6759	1,607.6800	1.6077	(4.069)	0	0	0
2016/03/16	2044	04/08/2016	9.49	Put	Bond Future	8,250.0000	8.2500	8,408.7800	8.4088	1.925	0	0	0
2016/03/16	2044	04/08/2016	9.51	Put	Bond Future	8,114.4500	8.1145	8,271.8700	8.2719	1.940	0	0	0
2016/03/16	2044	04/08/2016	9.49	Call	Bond Future	1,629.4100	1.6294	1,562.5800	1.5626	(4.101)	0	0	0
2016/03/16	2044	04/08/2016	9.50	Put	Bond Future	8,182.0400	8.1820	8,340.1400	8.3401	1.932	0	0	0
2016/03/16	2044	03/11/2016			Bond Future	10.3257	88.0748	10.3549	87.8436	0.283	0.0000	0.0000	0
2016/03/16	2044	03/11/2016	10.42	Call	Bond Future	5,469.8300	5.4698	5,343.2000	5.3432	(2.315)	0	0	0
2016/03/16	2044	03/11/2016	10.41	Put	Bond Future	4,763.9800	4.7640	4,869.1600	4.8692	2.208	0	0	0
2016/03/16	2044	03/11/2016	10.43	Put	Bond Future	4,689.6500	4.6896	4,793.6900	4.7937	2.219	0	0	0
2016/03/16	2044	03/11/2016	10.42	Put	Bond Future	4,726.8300	4.7268	4,831.4400	4.8314	2.213	0	0	0
2016/03/16	2044	03/11/2016	10.43	Call	Bond Future	5,510.7400	5.5107	5,383.5400	5.3835	(2.308)	0	0	0
2016/03/16	2044	03/11/2016	10.41	Call	Bond Future	5,428.7700	5.4288	5,302.7100	5.3027	(2.322)	0	0	0
2016/03/16	2046	05/05/2016			Bond Future	127.3397	127.3397	126.4849	126.4849	(0.671)	0.0000	0.0000	12,766
2016/03/16	2046	05/05/2016	129.99	Put	Bond Future	2,650.2600	2.6503	3,505.1300	3.5051	32.256	0	0	0
2016/03/16	2046	05/05/2016	130.01	Put	Bond Future	2,670.2600	2.6703	3,525.1300	3.5251	32.014	0	0	0
2016/03/16	2046	05/05/2016	130.00	Put	Bond Future	2,660.2600	2.6603	3,515.1300	3.5151	32.135	0	0	0
2016/03/16	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2046	05/05/2016	129.99	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/16	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	114.7300	0.1147	100.000	0	0	0
2016/03/16	2046	04/08/2016			Bond Future	129.7565	129.7565	128.8853	128.8853	(0.671)	0.0000	0.0000	0
2016/03/16	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	134.7300	0.1347	100.000	0	0	0
2016/03/16	2046	04/08/2016	129.00	Call	Bond Future	756.4900	0.7565	0.0000	0.0000	(100.000)	0	0	0
2016/03/16	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	124.7300	0.1247	100.000	0	0	0
2016/03/16	2046	04/08/2016	129.01	Call	Bond Future	746.4900	0.7465	0.0000	0.0000	(100.000)	0	0	0
2016/03/16	2046	04/08/2016	129.02	Call	Bond Future	736.4900	0.7365	0.0000	0.0000	(100.000)	0	0	0
2016/03/16	2050	05/05/2016	138.00	Put	Bond Future	787.0500	0.7870	1,795.9100	1.7959	128.182	0	0	0
2016/03/16	2050	05/05/2016			Bond Future	137.2130	137.2130	136.2041	136.2041	(0.735)	0.0000	0.0000	14,916
2016/03/16	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2050	05/05/2016	137.99	Put	Bond Future	777.0500	0.7770	1,785.9100	1.7859	129.832	0	0	0
2016/03/16	2050	05/05/2016	138.01	Put	Bond Future	797.0500	0.7970	1,805.9100	1.8059	126.574	0	0	0
2016/03/16	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2050	04/08/2016			Bond Future	138.2486	138.2486	137.2203	137.2203	(0.744)	0.0000	0.0000	0
2016/03/16	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	2050	04/08/2016	139.12	Put	Bond Future	871.4000	0.8714	1,899.7100	1.8997	118.007	0	0	0
2016/03/16	2050	04/08/2016	139.14	Put	Bond Future	891.4000	0.8914	1,919.7100	1.9197	115.359	0	0	0
2016/03/16	2050	04/08/2016	139.13	Put	Bond Future	881.4000	0.8814	1,909.7100	1.9097	116.668	0	0	0
2016/03/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	AL37	05/05/2016			Index Future	468.2950	468.2950	467.5530	467.5530	(0.158)	0.0000	0.0000	4
2016/03/16	AL37	04/08/2016			Index Future	477.0480	477.0480	476.2930	476.2930	(0.158)	0.0000	0.0000	0
2016/03/16	AL7T	05/05/2016			Index Future	536.3620	536.3620	534.5120	534.5120	(0.345)	0.0000	0.0000	0
2016/03/16	AL7T	04/08/2016			Index Future	546.3870	546.3870	544.5040	544.5040	(0.345)	0.0000	0.0000	0
2016/03/16	ALBI	05/05/2016			Index Future	485.8670	485.8670	484.5060	484.5060	(0.280)	0.0000	0.0000	510
2016/03/16	ALBI	04/08/2016			Index Future	494.9480	494.9480	493.5630	493.5630	(0.280)	0.0000	0.0000	133
2016/03/16	ALBI	03/11/2016			Index Future	504.4920	504.4920	503.0750	503.0750	(0.281)	0.0000	0.0000	0
2016/03/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C025	31/01/2025			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
2016/03/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C214	28/02/2041			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
2016/03/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/16	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	EL28	05/05/2016			Bond Future	126.9154	126.9154	126.8871	126.8871	(0.022)	0.0000	0.0000	0
2016/03/16	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	EL28	05/05/2016	128.99	Put	Bond Future	2,074.5800	2.0746	2,102.9200	2.1029	1.366	0	0	0
2016/03/16	EL28	05/05/2016	129.01	Put	Bond Future	2,094.5800	2.0946	2,122.9200	2.1229	1.353	0	0	0
2016/03/16	EL28	05/05/2016	129.00	Put	Bond Future	2,084.5800	2.0846	2,112.9200	2.1129	1.360	0	0	0
2016/03/16	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	EL28	04/08/2016			Bond Future	129.3241	129.3241	129.2951	129.2951	(0.022)	0.0000	0.0000	0
2016/03/16	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	EL28	04/08/2016	126.86	Call	Bond Future	2,464.1300	2.4641	2,435.0800	2.4351	(1.179)	0	0	0
2016/03/16	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	EL28	04/08/2016	126.87	Call	Bond Future	2,454.1300	2.4541	2,425.0800	2.4251	(1.184)	0	0	0
2016/03/16	EL28	04/08/2016	126.88	Call	Bond Future	2,444.1300	2.4441	2,415.0800	2.4151	(1.189)	0	0	0
2016/03/16	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	ES33	05/05/2016			Bond Future	10.9784	74.3981	11.0146	74.1784	0.331	0.0000	0.0000	8,776
2016/03/16	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	ES33	05/05/2016	9.99	Put	Bond Future	6,392.8700	6.3929	6,612.5000	6.6125	3.436	0	0	0
2016/03/16	ES33	05/05/2016	10.01	Put	Bond Future	6,255.2300	6.2552	6,474.8600	6.4749	3.511	0	0	0
2016/03/16	ES33	05/05/2016	10.00	Put	Bond Future	6,324.0000	6.3240	6,543.6300	6.5436	3.473	0	0	0
2016/03/16	ES33	04/08/2016			Bond Future	11.0796	75.8039	11.1172	75.5800	0.339	0.0000	0.0000	0
2016/03/16	ES33	04/08/2016	10.24	Put	Bond Future	5,291.6500	5.2916	5,515.5000	5.5155	4.230	0	0	0
2016/03/16	ES33	04/08/2016	10.26	Put	Bond Future	5,158.9000	5.1589	5,382.7500	5.3827	4.339	0	0	0
2016/03/16	ES33	04/08/2016	10.25	Put	Bond Future	5,225.2300	5.2252	5,449.0800	5.4491	4.284	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
2016/03/16	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	ES33	03/11/2016			Bond Future	11.1778	73.4578	11.2169	73.2286	0.349	0.0000	0.0000	0
2016/03/16	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	ES33	03/11/2016	11.31	Call	Bond Future	771.3000	0.7713	542.0800	0.5421	(29.719)	0	0	0
2016/03/16	ES33	03/11/2016	11.29	Call	Bond Future	655.3900	0.6554	426.1700	0.4262	(34.975)	0	0	0
2016/03/16	ES33	03/11/2016	11.30	Call	Bond Future	713.3800	0.7134	484.1600	0.4842	(32.132)	0	0	0
2016/03/16	ES42	05/05/2016			Bond Future	11.1506	77.9901	11.1816	77.7805	0.278	0.0000	0.0000	7,250
2016/03/16	GOVI	05/05/2016	518.01	Put	GOVI	326,960.0000	32.6960	339,910.0000	33.9910	3.961	0	0	0
2016/03/16	GOVI	05/05/2016			GOVI	485.3140	485.3140	484.0190	484.0190	(0.267)	0.0000	0.0000	478
2016/03/16	GOVI	05/05/2016	518.00	Put	GOVI	326,860.0000	32.6860	339,810.0000	33.9810	3.962	0	0	0
2016/03/16	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	GOVI	05/05/2016	517.99	Put	GOVI	326,760.0000	32.6760	339,710.0000	33.9710	3.963	0	0	0
2016/03/16	GOVI	04/08/2016	520.99	Put	GOVI	266,050.0000	26.6050	279,230.0000	27.9230	4.954	0	0	0
2016/03/16	GOVI	04/08/2016			GOVI	494.3850	494.3850	493.0670	493.0670	(0.267)	0.0000	0.0000	26
2016/03/16	GOVI	04/08/2016	521.01	Put	GOVI	266,250.0000	26.6250	279,430.0000	27.9430	4.950	0	0	0
2016/03/16	GOVI	04/08/2016	521.00	Put	GOVI	266,150.0000	26.6150	279,330.0000	27.9330	4.952	0	0	0
2016/03/16	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	GOVI	03/11/2016	476.11	Call	GOVI	278,080.0000	27.8080	264,590.0000	26.4590	(4.851)	0	0	0
2016/03/16	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	GOVI	03/11/2016			GOVI	503.9180	503.9180	502.5690	502.5690	(0.268)	0.0000	0.0000	0
2016/03/16	GOVI	03/11/2016	476.12	Call	GOVI	277,980.0000	27.7980	264,490.0000	26.4490	(4.853)	0	0	0
2016/03/16	GOVI	03/11/2016	476.13	Call	GOVI	277,880.0000	27.7880	264,390.0000	26.4390	(4.855)	0	0	0
2016/03/16	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/16	IGOV	05/05/2016			Index Future	237.2210	237.2210	236.8640	236.8640	(0.150)	0.0000	0.0000	977
2016/03/16	IGOV	04/08/2016			Index Future	241.6750	241.6750	241.3110	241.3110	(0.151)	0.0000	0.0000	81
2016/03/16	IGOV	03/11/2016			Index Future	246.3540	246.3540	245.9800	245.9800	(0.152)	0.0000	0.0000	0
2016/03/16	ILBI	05/05/2016			Index Future	643.2090	643.2090	642.4930	642.4930	(0.111)	0.0000	0.0000	0
2016/03/16	ILBI	04/08/2016			Index Future	655.1370	655.1370	654.4060	654.4060	(0.112)	0.0000	0.0000	157
2016/03/16	IS01	19/12/2016			Interest Rate Swap	100.1787	100.1787	100.1800	100.1800	0.001	0.0000	0.0000	0
2016/03/16	IS01	16/03/2017			Interest Rate Swap	100.2510	100.2510	100.2572	100.2572	0.006	0.0000	0.0000	0
2016/03/16	IS01	15/06/2017			Interest Rate Swap	100.0294	100.0294	100.0433	100.0433	0.014	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
2016/03/16	IS02	18/12/2017			Interest Rate Swap	100.7502	100.7502	100.7759	100.7759	0.025	0.0000	0.0000	0
2016/03/16	IS02	16/03/2018			Interest Rate Swap	100.2421	100.2421	100.3193	100.3193	0.077	0.0000	0.0000	0
2016/03/16	IS02	15/06/2018			Interest Rate Swap	100.1413	100.1413	100.2376	100.2376	0.096	0.0000	0.0000	0
2016/03/16	IS05	17/12/2020			Interest Rate Swap	101.4859	101.4859	101.5404	101.5404	0.054	0.0000	0.0000	0
2016/03/16	IS05	16/03/2021			Interest Rate Swap	101.0356	101.0356	101.0990	101.0990	0.063	0.0000	0.0000	0
2016/03/16	IS05	15/06/2021			Interest Rate Swap	100.5481	100.5481	100.6204	100.6204	0.072	0.0000	0.0000	0
2016/03/16	IS10	17/12/2025			Interest Rate Swap	103.9813	103.9813	104.1040	104.1040	0.118	0.0000	0.0000	0
2016/03/16	IS10	16/03/2026			Interest Rate Swap	101.2579	101.2579	101.3828	101.3828	0.123	0.0000	0.0000	0
2016/03/16	IS10	15/06/2026			Interest Rate Swap	100.1557	100.1557	100.2822	100.2822	0.126	0.0000	0.0000	0
2016/03/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/16	JBAF	16/03/2016			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2016/03/16	JBAF	20/04/2016			Jibar Tradeable Future	7.1600	92.8400	7.2200	92.7800	0.838	0.0000	0.0000	0
2016/03/16	JBAF	18/05/2016			Jibar Tradeable Future	7.2200	92.7800	7.2800	92.7200	0.831	0.0000	0.0000	0
2016/03/16	JBAF	15/06/2016			Jibar Tradeable Future	7.3500	92.6500	7.4300	92.5700	1.088	0.0000	0.0000	0
2016/03/16	JBAF	20/07/2016			Jibar Tradeable Future	7.4100	92.5900	7.4900	92.5100	1.080	0.0000	0.0000	0
2016/03/16	JBAF	17/08/2016			Jibar Tradeable Future	7.5000	92.5000	7.5900	92.4100	1.200	0.0000	0.0000	0
2016/03/16	JBAF	21/09/2016			Jibar Tradeable Future	7.5600	92.4400	7.6800	92.3200	1.587	0.0000	0.0000	0
2016/03/16	JBAF	21/12/2016			Jibar Tradeable Future	7.7900	92.2100	7.9300	92.0700	1.797	0.0000	0.0000	0
2016/03/16	JBAF	15/03/2017			Jibar Tradeable Future	7.9200	92.0800	8.1000	91.9000	2.273	0.0000	0.0000	0
2016/03/16	JBAF	21/06/2017			Jibar Tradeable Future	8.0800	91.9200	8.2900	91.7100	2.599	0.0000	0.0000	0
2016/03/16	JBAF	20/09/2017			Jibar Tradeable Future	8.1600	91.8400	8.3800	91.6200	2.696	0.0000	0.0000	0
2016/03/16	JBAF	20/12/2017			Jibar Tradeable Future	8.2400	91.7600	8.4400	91.5600	2.427	0.0000	0.0000	0
2016/03/16	R023	05/05/2016			Bond Future	9.2618	93.9792	9.3198	93.7054	0.626	0.0000	0.0000	8,731
2016/03/16	R023	05/05/2016	8.24	Put	Bond Future	5,081.3200	5.0813	5,336.3600	5.3364	5.019	0	0	0
2016/03/16	R023	05/05/2016	8.26	Put	Bond Future	4,986.6300	4.9866	5,240.5000	5.2405	5.091	0	0	0
2016/03/16	R023	05/05/2016	8.24	Call	Bond Future	85.0500	0.0851	66.2800	0.0663	(22.069)	0	0	0
2016/03/16	R023	05/05/2016	8.25	Put	Bond Future	5,033.8500	5.0338	5,288.3200	5.2883	5.055	0	0	0
2016/03/16	R023	05/05/2016	8.25	Call	Bond Future	88.0800	0.0881	68.7400	0.0687	(21.957)	0	0	0
2016/03/16	R023	05/05/2016	8.26	Call	Bond Future	91.3300	0.0913	71.3900	0.0714	(21.833)	0	0	0
2016/03/16	R023	04/08/2016	8.24	Call	Bond Future	411.5400	0.4115	366.0000	0.3660	(11.066)	0	0	0
2016/03/16	R023	04/08/2016	8.25	Put	Bond Future	5,597.5100	5.5975	5,830.4300	5.8304	4.161	0	0	0
2016/03/16	R023	04/08/2016			Bond Future	9.3409	95.7550	9.4018	95.4759	0.653	0.0000	0.0000	0
2016/03/16	R023	04/08/2016	8.25	Call	Bond Future	418.8600	0.4189	372.6700	0.3727	(11.028)	0	0	0
2016/03/16	R023	04/08/2016	8.26	Call	Bond Future	426.7200	0.4267	379.8600	0.3799	(10.981)	0	0	0
2016/03/16	R023	04/08/2016	8.24	Put	Bond Future	5,639.3100	5.6393	5,872.8800	5.8729	4.142	0	0	0

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2016/03/16	R023	04/08/2016	8.26	Put	Bond Future	5,556.2800	5.5563	5,788.5300	5.7885	4.180	0	0	0
2016/03/16	R023	03/11/2016	9.73	Put	Bond Future	1,999.9900	2.0000	2,117.7600	2.1178	5.889	0	0	0
2016/03/16	R023	03/11/2016			Bond Future	9.4189	93.6511	9.4833	93.3653	0.684	0.0000	0.0000	0
2016/03/16	R023	03/11/2016	9.75	Put	Bond Future	1,964.6000	1.9646	2,081.1800	2.0812	5.934	0	0	0
2016/03/16	R023	03/11/2016	9.73	Call	Bond Future	3,370.6800	3.3707	3,202.6700	3.2027	(4.984)	0	0	0
2016/03/16	R023	03/11/2016	9.74	Put	Bond Future	1,982.0900	1.9821	2,099.4100	2.0994	5.919	0	0	0
2016/03/16	R023	03/11/2016	9.74	Call	Bond Future	3,396.4200	3.3964	3,227.9600	3.2280	(4.960)	0	0	0
2016/03/16	R023	03/11/2016	9.75	Call	Bond Future	3,422.5400	3.4225	3,253.3400	3.2533	(4.944)	0	0	0
2016/03/16	R035	05/05/2016	10.37	Call	Bond Future	2,257.8700	2.2579	1,969.1400	1.9691	(12.788)	0	0	0
2016/03/16	R035	05/05/2016			Bond Future	10.0712	91.6953	10.1088	91.4066	0.373	0.0000	0.0000	3,994
2016/03/16	R035	05/05/2016	10.35	Call	Bond Future	2,109.5200	2.1095	1,820.7900	1.8208	(13.687)	0	0	0
2016/03/16	R035	05/05/2016	10.36	Call	Bond Future	2,183.7500	2.1838	1,895.0200	1.8950	(13.222)	0	0	0
2016/03/16	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R035	04/08/2016			Bond Future	10.1413	93.4279	10.1801	93.1336	0.382	0.0000	0.0000	0
2016/03/16	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R035	04/08/2016	10.35	Call	Bond Future	1,565.8600	1.5659	1,271.5800	1.2716	(18.794)	0	0	0
2016/03/16	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R035	04/08/2016	10.36	Call	Bond Future	1,639.8000	1.6398	1,345.5200	1.3455	(17.946)	0	0	0
2016/03/16	R035	04/08/2016	10.37	Call	Bond Future	1,713.6500	1.7137	1,419.3700	1.4194	(17.173)	0	0	0
2016/03/16	R186	05/05/2016	9.25	Call	Bond Future	1,365.5300	1.3655	1,213.4500	1.2134	(11.137)	0	0	180
2016/03/16	R186	05/05/2016			Bond Future	9.4390	111.0415	9.4918	110.6761	0.560	9.4493	9.4493	56,009
2016/03/16	R186	05/05/2016	8.34	Call	Bond Future	107.4200	0.1074	86.5700	0.0866	(19.410)	0	0	0
2016/03/16	R186	05/05/2016	9.89	Call	Bond Future	3,877.2600	3.8773	3,601.7500	3.6018	(7.106)	0	0	0
2016/03/16	R186	05/05/2016	8.35	Call	Bond Future	111.4200	0.1114	89.9100	0.0899	(19.305)	0	0	0
2016/03/16	R186	05/05/2016	8.75	Put	Bond Future	5,332.5500	5.3325	5,635.5800	5.6356	5.683	0	0	1,900
2016/03/16	R186	05/05/2016	9.25	Put	Bond Future	2,686.4400	2.6864	2,899.7900	2.8998	7.942	0	0	0
2016/03/16	R186	05/05/2016	8.33	Call	Bond Future	103.5500	0.1036	83.3300	0.0833	(19.527)	0	0	0
2016/03/16	R186	05/05/2016	8.85	Put	Bond Future	4,727.9400	4.7279	5,016.0400	5.0160	6.094	0	0	5,350
2016/03/16	R186	05/05/2016	9.96	Call	Bond Future	4,226.0100	4.2260	3,940.0100	3.9400	(6.768)	0	0	0
2016/03/16	R186	05/05/2016	9.86	Call	Bond Future	3,731.4000	3.7314	3,460.6300	3.4606	(7.257)	0	0	0
2016/03/16	R186	05/05/2016	7.56	Put	Bond Future	14,188.2800	14.1883	14,552.7000	14.5527	2.568	0	0	0
2016/03/16	R186	05/05/2016	8.35	Put	Bond Future	8,039.0000	8.0390	8,382.9200	8.3829	4.278	0	0	0
2016/03/16	R186	05/05/2016	8.75	Call	Bond Future	407.1100	0.4071	344.7100	0.3447	(15.328)	0	0	180
2016/03/16	R186	05/05/2016	8.34	Put	Bond Future	8,111.4500	8.1114	8,456.0300	8.4560	4.248	0	0	0
2016/03/16	R186	05/05/2016	7.56	Call	Bond Future	3.6300	0.0036	2.6200	0.0026	(27.824)	0	0	0
2016/03/16	R186	05/05/2016	8.85	Call	Bond Future	536.3500	0.5363	459.0200	0.4590	(14.418)	0	0	0
2016/03/16	R186	05/05/2016	8.33	Put	Bond Future	8,184.0900	8.1841	8,529.3000	8.5293	4.218	0	0	0
2016/03/16	R186	05/05/2016	9.89	Put	Bond Future	812.4200	0.8124	902.3400	0.9023	11.068	0	0	180
2016/03/16	R186	05/05/2016	9.96	Put	Bond Future	696.3900	0.6964	775.8200	0.7758	11.406	0	0	5,000
2016/03/16	R186	05/05/2016	9.86	Put	Bond Future	866.6300	0.8666	961.2900	0.9613	10.923	0	0	5,000
2016/03/16	R186	04/08/2016	8.51	Put	Bond Future	7,907.4300	7.9074	8,211.1700	8.2112	3.841	0	0	0
2016/03/16	R186	04/08/2016	10.00	Put	Bond Future	1,840.0900	1.8401	1,965.1500	1.9651	6.796	0	0	6,500
2016/03/16	R186	04/08/2016			Bond Future	9.5114	107.8360	9.5665	107.4635	0.579	0.0000	0.0000	0

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2016/03/16	R186	04/08/2016	8.50	Put	Bond Future	7,967.8400	7.9678	8,272.6900	8.2727	3.826	0	0	0
2016/03/16	R186	04/08/2016	8.51	Call	Bond Future	805.4000	0.8054	736.6300	0.7366	(8.539)	0	0	0
2016/03/16	R186	04/08/2016	8.49	Call	Bond Future	778.3400	0.7783	711.4100	0.7114	(8.599)	0	0	0
2016/03/16	R186	04/08/2016	8.50	Call	Bond Future	791.6900	0.7917	724.0300	0.7240	(8.546)	0	0	0
2016/03/16	R186	04/08/2016	10.00	Call	Bond Future	5,085.7800	5.0858	4,838.3300	4.8383	(4.866)	0	0	0
2016/03/16	R186	04/08/2016	8.49	Put	Bond Future	8,028.6700	8.0287	8,334.2500	8.3342	3.806	0	0	0
2016/03/16	R197	05/05/2016			Bond Future	294.5443	294.5443	294.4629	294.4629	(0.028)	0.0000	0.0000	2,206
2016/03/16	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R197	05/05/2016	299.99	Put	Bond Future	5,445.6900	5.4457	5,527.1200	5.5271	1.495	0	0	0
2016/03/16	R197	05/05/2016	300.01	Put	Bond Future	5,465.6900	5.4657	5,547.1200	5.5471	1.490	0	0	0
2016/03/16	R197	05/05/2016	300.00	Put	Bond Future	5,455.6900	5.4557	5,537.1200	5.5371	1.493	0	0	0
2016/03/16	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R197	04/08/2016	293.98	Put	Bond Future	341.5700	0.3416	424.9200	0.4249	24.402	0	0	0
2016/03/16	R197	04/08/2016			Bond Future	293.6384	293.6384	293.5551	293.5551	(0.028)	0.0000	0.0000	0
2016/03/16	R197	04/08/2016	293.97	Put	Bond Future	331.5700	0.3316	414.9200	0.4149	25.138	0	0	0
2016/03/16	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R197	04/08/2016	293.96	Put	Bond Future	321.5700	0.3216	404.9200	0.4049	25.920	0	0	0
2016/03/16	R202	05/05/2016	246.99	Put	Bond Future	7,877.9200	7.8779	7,901.5600	7.9016	0.300	0	0	0
2016/03/16	R202	05/05/2016			Bond Future	240.1839	240.1839	240.1217	240.1217	(0.026)	0.0000	0.0000	43,260
2016/03/16	R202	05/05/2016	247.01	Put	Bond Future	7,893.7000	7.8937	7,917.4300	7.9174	0.301	0	0	0
2016/03/16	R202	05/05/2016	246.99	Call	Bond Future	1,071.8500	1.0719	1,033.2800	1.0333	(3.598)	0	0	0
2016/03/16	R202	05/05/2016	247.00	Put	Bond Future	7,885.8100	7.8858	7,909.5000	7.9095	0.300	0	0	0
2016/03/16	R202	05/05/2016	247.00	Call	Bond Future	1,069.7400	1.0697	1,031.2200	1.0312	(3.601)	0	0	0
2016/03/16	R202	05/05/2016	247.01	Call	Bond Future	1,067.6300	1.0676	1,029.1500	1.0292	(3.604)	0	0	0
2016/03/16	R202	04/08/2016	243.25	Call	Bond Future	4,448.3600	4.4484	4,400.8300	4.4008	(1.068)	0	0	0
2016/03/16	R202	04/08/2016			Bond Future	241.2920	241.2920	241.2283	241.2283	(0.026)	0.0000	0.0000	0
2016/03/16	R202	04/08/2016	243.26	Call	Bond Future	4,444.0500	4.4440	4,396.5400	4.3965	(1.069)	0	0	0
2016/03/16	R202	04/08/2016	243.24	Put	Bond Future	6,400.6900	6.4007	6,416.8300	6.4168	0.252	0	0	0
2016/03/16	R202	04/08/2016	243.26	Put	Bond Future	6,412.0600	6.4121	6,428.2500	6.4283	0.252	0	0	0
2016/03/16	R202	04/08/2016	243.24	Call	Bond Future	4,452.6800	4.4527	4,405.1200	4.4051	(1.068)	0	0	0
2016/03/16	R202	04/08/2016	243.25	Put	Bond Future	6,406.3700	6.4064	6,422.5400	6.4225	0.252	0	0	0
2016/03/16	R203	05/05/2016	7.25	Put	Bond Future	1,403.9300	1.4039	1,455.6400	1.4556	3.683	0	0	0
2016/03/16	R203	05/05/2016			Bond Future	8.3551	101.1063	8.3978	101.0528	0.512	0.0000	0.0000	54,050
2016/03/16	R203	05/05/2016	7.26	Call	Bond Future	8.2400	0.0082	6.3800	0.0064	(22.573)	0	0	0
2016/03/16	R203	05/05/2016	7.24	Call	Bond Future	7.5100	0.0075	5.7900	0.0058	(22.903)	0	0	0
2016/03/16	R203	05/05/2016	7.25	Call	Bond Future	7.8500	0.0079	6.0700	0.0061	(22.675)	0	0	0
2016/03/16	R203	05/05/2016	7.24	Put	Bond Future	1,416.3500	1.4163	1,468.1200	1.4681	3.655	0	0	0
2016/03/16	R203	05/05/2016	7.26	Put	Bond Future	1,391.5700	1.3916	1,443.2000	1.4432	3.710	0	0	0
2016/03/16	R203	04/08/2016	7.26	Call	Bond Future	43.3700	0.0434	37.9400	0.0379	(12.520)	0	0	0
2016/03/16	R203	04/08/2016			Bond Future	8.5300	103.0167	8.5832	102.9621	0.624	0.0000	0.0000	0
2016/03/16	R203	04/08/2016	7.24	Call	Bond Future	41.3600	0.0414	36.1400	0.0361	(12.621)	0	0	0
2016/03/16	R203	04/08/2016	7.25	Call	Bond Future	42.3000	0.0423	36.9800	0.0370	(12.577)	0	0	0

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2016/03/16	R203	04/08/2016	7.24	Put	Bond Future	1,378.7500	1.3788	1,428.1500	1.4281	3.583	0	0	0
2016/03/16	R203	04/08/2016	7.26	Put	Bond Future	1,359.8200	1.3598	1,409.0100	1.4090	3.617	0	0	0
2016/03/16	R203	04/08/2016	7.25	Put	Bond Future	1,369.2200	1.3692	1,418.5200	1.4185	3.601	0	0	0
2016/03/16	R203	03/11/2016	8.86	Call	Bond Future	485.2600	0.4853	454.4100	0.4544	(6.357)	0	0	0
2016/03/16	R203	03/11/2016			Bond Future	8.7499	100.8107	8.8211	100.7536	0.813	0.0000	0.0000	0
2016/03/16	R203	03/11/2016	8.84	Call	Bond Future	476.1700	0.4762	445.6500	0.4456	(6.409)	0	0	0
2016/03/16	R203	03/11/2016	8.85	Call	Bond Future	480.7000	0.4807	450.0200	0.4500	(6.382)	0	0	0
2016/03/16	R203	03/11/2016	8.84	Put	Bond Future	403.9200	0.4039	430.5000	0.4305	6.581	0	0	0
2016/03/16	R203	03/11/2016	8.86	Put	Bond Future	396.9700	0.3970	423.2200	0.4232	6.613	0	0	0
2016/03/16	R203	03/11/2016	8.85	Put	Bond Future	400.4300	0.4004	426.8500	0.4269	6.598	0	0	0
2016/03/16	R204	05/05/2016	7.75	Call	Bond Future	32.7300	0.0327	27.9300	0.0279	(14.665)	0	0	0
2016/03/16	R204	05/05/2016			Bond Future	8.7265	101.4005	8.7683	101.3057	0.479	0.0000	0.0000	33,101
2016/03/16	R204	05/05/2016	7.76	Call	Bond Future	34.1000	0.0341	29.1300	0.0291	(14.575)	0	0	0
2016/03/16	R204	05/05/2016	7.74	Put	Bond Future	2,304.4200	2.3044	2,394.5700	2.3946	3.912	0	0	0
2016/03/16	R204	05/05/2016	7.76	Put	Bond Future	2,260.3100	2.2603	2,350.1600	2.3502	3.975	0	0	0
2016/03/16	R204	05/05/2016	7.74	Call	Bond Future	31.4800	0.0315	26.8100	0.0268	(14.835)	0	0	0
2016/03/16	R204	05/05/2016	7.75	Put	Bond Future	2,282.3000	2.2823	2,372.3200	2.3723	3.944	0	0	0
2016/03/16	R204	04/08/2016			Bond Future	8.8609	99.2756	8.9077	99.1789	0.528	0.0000	0.0000	0
2016/03/16	R204	04/08/2016	7.74	Put	Bond Future	2,492.1100	2.4921	2,574.9400	2.5749	3.324	0	0	0
2016/03/16	R204	04/08/2016	7.76	Put	Bond Future	2,455.2100	2.4552	2,537.5800	2.5376	3.355	0	0	0
2016/03/16	R204	04/08/2016	7.74	Call	Bond Future	137.9600	0.1380	124.0600	0.1241	(10.075)	0	0	0
2016/03/16	R204	04/08/2016	7.75	Put	Bond Future	2,473.5700	2.4736	2,556.1800	2.5562	3.340	0	0	0
2016/03/16	R204	04/08/2016	7.75	Call	Bond Future	140.7300	0.1407	126.6100	0.1266	(10.033)	0	0	0
2016/03/16	R204	04/08/2016	7.76	Call	Bond Future	143.6800	0.1437	129.3200	0.1293	(9.994)	0	0	0
2016/03/16	R204	03/11/2016			Bond Future	8.9915	101.1704	9.0451	101.0704	0.596	0.0000	0.0000	0
2016/03/16	R204	03/11/2016	9.21	Put	Bond Future	862.5300	0.8625	906.9400	0.9069	5.149	0	0	0
2016/03/16	R204	03/11/2016	9.23	Put	Bond Future	847.0900	0.8471	891.2600	0.8913	5.214	0	0	0
2016/03/16	R204	03/11/2016	9.22	Put	Bond Future	854.6300	0.8546	899.0700	0.8991	5.200	0	0	0
2016/03/16	R204	03/11/2016	9.22	Call	Bond Future	1,280.3900	1.2804	1,224.8300	1.2248	(4.339)	0	0	0
2016/03/16	R204	03/11/2016	9.21	Call	Bond Future	1,269.7000	1.2697	1,214.1100	1.2141	(4.378)	0	0	0
2016/03/16	R204	03/11/2016	9.23	Call	Bond Future	1,291.4300	1.2914	1,235.6000	1.2356	(4.323)	0	0	0
2016/03/16	R207	05/05/2016	7.86	Put	Bond Future	3,331.7600	3.3318	3,390.0300	3.3900	1.749	0	0	0
2016/03/16	R207	05/05/2016			Bond Future	8.9432	97.0788	8.9641	97.0166	0.233	0.0000	0.0000	42,093
2016/03/16	R207	05/05/2016	7.85	Put	Bond Future	3,361.4900	3.3615	3,419.8900	3.4199	1.737	0	0	0
2016/03/16	R207	05/05/2016	7.56	Put	Bond Future	4,245.2200	4.2452	4,306.1100	4.3061	1.434	0	0	0
2016/03/16	R207	05/05/2016	7.84	Put	Bond Future	3,391.2900	3.3913	3,449.8200	3.4498	1.726	0	0	0
2016/03/16	R207	05/05/2016	7.56	Call	Bond Future	9.3600	0.0094	8.0200	0.0080	(14.316)	0	0	43
2016/03/16	R207	05/05/2016	7.85	Call	Bond Future	32.5700	0.0326	28.7400	0.0287	(11.759)	0	0	0
2016/03/16	R207	05/05/2016	7.86	Call	Bond Future	33.9300	0.0339	29.9700	0.0300	(11.671)	0	0	0
2016/03/16	R207	05/05/2016	7.84	Call	Bond Future	31.2600	0.0313	27.5600	0.0276	(11.836)	0	0	0
2016/03/16	R207	04/08/2016			Bond Future	9.0595	95.2689	9.0822	95.2054	0.250	0.0000	0.0000	0
2016/03/16	R207	04/08/2016	7.99	Put	Bond Future	3,278.8400	3.2788	3,330.4600	3.3305	1.574	0	0	0
2016/03/16	R207	04/08/2016	8.01	Put	Bond Future	3,229.5500	3.2295	3,280.8200	3.2808	1.588	0	0	0
2016/03/16	R207	04/08/2016	8.00	Put	Bond Future	3,254.0200	3.2540	3,305.4700	3.3055	1.581	0	0	0
2016/03/16	R207	04/08/2016	8.01	Call	Bond Future	235.0400	0.2350	222.8200	0.2228	(5.199)	0	0	0
2016/03/16	R207	04/08/2016	7.99	Call	Bond Future	226.1500	0.2261	214.2800	0.2143	(5.249)	0	0	0

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2016/03/16	R207	04/08/2016	8.00	Call	Bond Future	230.4200	0.2304	218.3800	0.2184	(5.225)	0	0	0
2016/03/16	R207	02/02/2017	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R207	02/02/2017			Bond Future	9.2337	9.2337	9.2627	95.3785	0.314	0.0000	0.0000	0
2016/03/16	R207	02/02/2017	8.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	62
2016/03/16	R207	02/02/2017	9.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R207	02/02/2017	9.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R207	02/02/2017	8.91	Put	Bond Future	0.0000	0.0000	865.8000	0.8658	100.000	0	0	0
2016/03/16	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	104.2100	0.1042	100.000	0	0	0
2016/03/16	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	55.3400	0.0553	100.000	0	0	0
2016/03/16	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	79.7700	0.0798	100.000	0	0	0
2016/03/16	R208	05/05/2016	7.99	Call	Bond Future	46.0900	0.0461	40.7100	0.0407	(11.673)	0	0	0
2016/03/16	R208	05/05/2016	8.00	Put	Bond Future	4,077.8100	4.0778	4,149.4700	4.1495	1.757	0	0	0
2016/03/16	R208	05/05/2016			Bond Future	9.0711	91.7181	9.0921	91.6409	0.232	0.0000	0.0000	45,144
2016/03/16	R208	05/05/2016	8.00	Call	Bond Future	47.8600	0.0479	42.3100	0.0423	(11.596)	0	0	0
2016/03/16	R208	05/05/2016	8.01	Call	Bond Future	49.7500	0.0497	44.0300	0.0440	(11.497)	0	0	0
2016/03/16	R208	05/05/2016	7.99	Put	Bond Future	4,114.6700	4.1147	4,186.5000	4.1865	1.746	0	0	0
2016/03/16	R208	05/05/2016	8.01	Put	Bond Future	4,041.0800	4.0411	4,112.5700	4.1126	1.769	0	0	0
2016/03/16	R208	04/08/2016	8.01	Put	Bond Future	4,424.3000	4.4243	4,489.4900	4.4895	1.473	0	0	0
2016/03/16	R208	04/08/2016			Bond Future	9.1664	93.4512	9.1889	93.3724	0.245	0.0000	0.0000	0
2016/03/16	R208	04/08/2016	8.00	Put	Bond Future	4,456.2700	4.4563	4,521.6600	4.5217	1.467	0	0	0
2016/03/16	R208	04/08/2016	7.99	Call	Bond Future	248.0500	0.2480	234.8300	0.2348	(5.330)	0	0	0
2016/03/16	R208	04/08/2016	8.00	Call	Bond Future	252.7900	0.2528	239.3700	0.2394	(5.309)	0	0	0
2016/03/16	R208	04/08/2016	8.01	Call	Bond Future	257.8500	0.2579	244.2300	0.2442	(5.282)	0	0	0
2016/03/16	R208	04/08/2016	7.99	Put	Bond Future	4,488.5700	4.4886	4,554.1600	4.5542	1.461	0	0	0
2016/03/16	R208	03/11/2016	9.59	Put	Bond Future	1,410.8100	1.4108	1,441.5600	1.4416	2.180	0	0	0
2016/03/16	R208	03/11/2016			Bond Future	9.2556	91.8318	9.2800	91.7502	0.264	0.0000	0.0000	0
2016/03/16	R208	03/11/2016	9.58	Put	Bond Future	1,423.8200	1.4238	1,454.7800	1.4548	2.174	0	0	0
2016/03/16	R208	03/11/2016	9.57	Call	Bond Future	2,482.9500	2.4829	2,432.4800	2.4325	(2.033)	0	0	0
2016/03/16	R208	03/11/2016	9.58	Call	Bond Future	2,502.5800	2.5026	2,451.8900	2.4519	(2.026)	0	0	0
2016/03/16	R208	03/11/2016	9.59	Call	Bond Future	2,522.5700	2.5226	2,471.6700	2.4717	(2.018)	0	0	0
2016/03/16	R208	03/11/2016	9.57	Put	Bond Future	1,437.2100	1.4372	1,468.3900	1.4684	2.169	0	0	0
2016/03/16	R209	05/05/2016			Bond Future	10.0085	68.4998	10.0458	68.2630	0.373	0.0000	0.0000	29,623
2016/03/16	R209	05/05/2016	9.00	Call	Bond Future	173.9200	0.1739	150.6200	0.1506	(13.397)	0	0	6,700
2016/03/16	R209	05/05/2016	8.25	Put	Bond Future	12,794.4500	12.7944	13,029.4200	13.0294	1.836	0	0	0
2016/03/16	R209	05/05/2016	8.99	Put	Bond Future	7,162.4000	7.1624	7,376.5200	7.3765	2.990	0	0	0
2016/03/16	R209	05/05/2016	9.01	Put	Bond Future	7,025.9500	7.0260	7,238.8400	7.2388	3.030	0	0	0
2016/03/16	R209	05/05/2016	9.00	Put	Bond Future	7,094.0500	7.0940	7,307.5600	7.3076	3.010	0	0	0
2016/03/16	R209	05/05/2016	9.01	Call	Bond Future	179.6400	0.1796	155.7200	0.1557	(13.316)	0	0	0
2016/03/16	R209	05/05/2016	8.25	Call	Bond Future	9.1400	0.0091	7.3000	0.0073	(20.131)	0	0	6,700
2016/03/16	R209	05/05/2016	8.99	Call	Bond Future	168.3400	0.1683	145.6500	0.1456	(13.479)	0	0	0
2016/03/16	R209	04/08/2016	9.26	Call	Bond Future	1,149.2700	1.1493	1,085.5100	1.0855	(5.548)	0	0	0
2016/03/16	R209	04/08/2016			Bond Future	10.0730	69.7942	10.1114	69.5528	0.382	0.0000	0.0000	0
2016/03/16	R209	04/08/2016	9.60	Put	Bond Future	4,905.6100	4.9056	5,059.3400	5.0593	3.134	0	0	0
2016/03/16	R209	04/08/2016	10.60	Call	Bond Future	4,961.8000	4.9618	4,798.2300	4.7982	(3.297)	0	0	5,760
2016/03/16	R209	04/08/2016	9.24	Call	Bond Future	1,115.8900	1.1159	1,053.3900	1.0534	(5.601)	0	0	0
2016/03/16	R209	04/08/2016	9.25	Call	Bond Future	1,132.5700	1.1326	1,069.3600	1.0694	(5.581)	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
2016/03/16	R209	04/08/2016	10.60	Put	Bond Future	1,765.5700	1.7656	1,843.4000	1.8434	4.408	0	0	0
2016/03/16	R209	04/08/2016	9.24	Put	Bond Future	6,692.0400	6.6920	6,870.9400	6.8709	2.673	0	0	0
2016/03/16	R209	04/08/2016	9.26	Put	Bond Future	6,583.4200	6.5834	6,761.0600	6.7611	2.698	0	0	0
2016/03/16	R209	04/08/2016	9.60	Call	Bond Future	1,822.7400	1.8227	1,735.0700	1.7351	(4.810)	0	0	5,760
2016/03/16	R209	04/08/2016	9.25	Put	Bond Future	6,637.6700	6.6377	6,815.8600	6.8159	2.685	0	0	0
2016/03/16	R209	03/11/2016	10.26	Call	Bond Future	4,332.1100	4.3321	4,203.2900	4.2033	(2.974)	0	0	0
2016/03/16	R209	03/11/2016			Bond Future	10.1324	67.9755	10.1721	67.7285	0.392	0.0000	0.0000	0
2016/03/16	R209	03/11/2016	10.24	Call	Bond Future	4,267.1200	4.2671	4,139.5500	4.1395	(2.990)	0	0	0
2016/03/16	R209	03/11/2016	10.25	Call	Bond Future	4,299.4500	4.2994	4,171.4800	4.1715	(2.976)	0	0	0
2016/03/16	R209	03/11/2016	10.24	Put	Bond Future	3,601.4300	3.6014	3,720.8900	3.7209	3.317	0	0	0
2016/03/16	R209	03/11/2016	10.25	Put	Bond Future	3,572.4100	3.5724	3,691.4700	3.6915	3.333	0	0	0
2016/03/16	R209	03/11/2016	10.26	Put	Bond Future	3,543.8200	3.5438	3,662.0300	3.6620	3.336	0	0	0
2016/03/16	R210	05/05/2016			Bond Future	181.4251	181.4251	181.3735	181.3735	(0.028)	0.0000	0.0000	1,554
2016/03/16	R210	05/05/2016	184.99	Put	Bond Future	3,564.9200	3.5649	3,616.4500	3.6164	1.445	0	0	0
2016/03/16	R210	05/05/2016	185.00	Put	Bond Future	3,574.9200	3.5749	3,626.4500	3.6264	1.441	0	0	0
2016/03/16	R210	05/05/2016	185.01	Put	Bond Future	3,584.9200	3.5849	3,636.4500	3.6364	1.437	0	0	0
2016/03/16	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R210	04/08/2016			Bond Future	184.8683	184.8683	184.8155	184.8155	(0.029)	0.0000	0.0000	0
2016/03/16	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R210	04/08/2016	181.50	Call	Bond Future	3,368.3000	3.3683	3,315.4800	3.3155	(1.568)	0	0	0
2016/03/16	R210	04/08/2016	181.52	Call	Bond Future	3,348.3000	3.3483	3,295.4800	3.2955	(1.578)	0	0	0
2016/03/16	R210	04/08/2016	181.51	Call	Bond Future	3,358.3000	3.3583	3,305.4800	3.3055	(1.573)	0	0	0
2016/03/16	R211	05/05/2016	139.01	Put	Bond Future	1,586.0300	1.5860	1,635.0900	1.6351	3.093	0	0	0
2016/03/16	R211	05/05/2016			Bond Future	137.4240	137.4240	137.3749	137.3749	(0.036)	0.0000	0.0000	62
2016/03/16	R211	05/05/2016	139.00	Put	Bond Future	1,576.0300	1.5760	1,625.0900	1.6251	3.113	0	0	0
2016/03/16	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R211	05/05/2016	138.99	Put	Bond Future	1,566.0300	1.5660	1,615.0900	1.6151	3.133	0	0	0
2016/03/16	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R211	04/08/2016			Bond Future	138.2940	138.2940	138.2437	138.2437	(0.036)	0.0000	0.0000	0
2016/03/16	R211	04/08/2016	137.09	Call	Bond Future	1,203.9600	1.2040	1,153.7300	1.1537	(4.172)	0	0	0
2016/03/16	R211	04/08/2016	137.07	Call	Bond Future	1,223.9600	1.2240	1,173.7300	1.1737	(4.104)	0	0	0
2016/03/16	R211	04/08/2016	137.08	Call	Bond Future	1,213.9600	1.2140	1,163.7300	1.1637	(4.138)	0	0	0
2016/03/16	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R212	05/05/2016			Bond Future	143.1849	143.1849	143.1445	143.1445	(0.028)	0.0000	0.0000	3,833
2016/03/16	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R212	05/05/2016	144.99	Put	Bond Future	1,805.0800	1.8051	1,845.4700	1.8455	2.238	0	0	0
2016/03/16	R212	05/05/2016	145.01	Put	Bond Future	1,825.0800	1.8251	1,865.4700	1.8655	2.213	0	0	0

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2016/03/16	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R212	05/05/2016	145.00	Put	Bond Future	1,815.0800	1.8151	1,855.4700	1.8555	2.225	0	0	0
2016/03/16	R212	04/08/2016	142.43	Call	Bond Future	1,564.5400	1.5645	1,523.2100	1.5232	(2.642)	0	0	0
2016/03/16	R212	04/08/2016			Bond Future	143.9945	143.9945	143.9532	143.9532	(0.029)	0.0000	0.0000	0
2016/03/16	R212	04/08/2016	142.44	Call	Bond Future	1,554.5400	1.5545	1,513.2100	1.5132	(2.659)	0	0	0
2016/03/16	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/16	R212	04/08/2016	142.42	Call	Bond Future	1,574.5400	1.5745	1,533.2100	1.5332	(2.625)	0	0	0
2016/03/16	R213	05/05/2016	8.74	Put	Bond Future	7,872.5900	7.8726	8,192.0800	8.1921	4.058	0	0	0
2016/03/16	R213	05/05/2016	8.76	Put	Bond Future	7,733.1700	7.7332	8,051.3500	8.0513	4.114	0	0	0
2016/03/16	R213	05/05/2016			Bond Future	9.8642	79.2856	9.9171	78.9450	0.537	0.0000	0.0000	47,281
2016/03/16	R213	05/05/2016	8.75	Put	Bond Future	7,802.6900	7.8027	8,121.5600	8.1216	4.087	0	0	0
2016/03/16	R213	05/05/2016	8.74	Call	Bond Future	111.8300	0.1118	90.7100	0.0907	(18.886)	0	0	0
2016/03/16	R213	05/05/2016	8.75	Call	Bond Future	115.6800	0.1157	93.9400	0.0939	(18.793)	0	0	0
2016/03/16	R213	05/05/2016	8.76	Call	Bond Future	119.8200	0.1198	97.3900	0.0974	(18.720)	0	0	0
2016/03/16	R213	04/08/2016			Bond Future	9.9303	80.7838	9.9850	80.4367	0.551	0.0000	0.0000	0
2016/03/16	R213	04/08/2016	8.99	Put	Bond Future	7,261.3100	7.2613	7,532.6800	7.5327	3.737	0	0	0
2016/03/16	R213	04/08/2016	9.01	Put	Bond Future	7,148.7700	7.1488	7,418.2900	7.4183	3.770	0	0	0
2016/03/16	R213	04/08/2016	9.00	Put	Bond Future	7,204.9200	7.2049	7,475.3700	7.4754	3.754	0	0	0
2016/03/16	R213	04/08/2016	9.01	Call	Bond Future	961.4300	0.9614	883.8400	0.8838	(8.070)	0	0	0
2016/03/16	R213	04/08/2016	8.99	Call	Bond Future	931.9100	0.9319	856.1700	0.8562	(8.127)	0	0	0
2016/03/16	R213	04/08/2016	9.00	Call	Bond Future	946.5900	0.9466	869.9300	0.8699	(8.099)	0	0	0
2016/03/16	R213	03/11/2016			Bond Future	9.9944	78.7746	10.0510	78.4197	0.567	0.0000	0.0000	0
2016/03/16	R213	03/11/2016	10.18	Put	Bond Future	3,377.1100	3.3771	3,538.1000	3.5381	4.767	0	0	0
2016/03/16	R213	03/11/2016	10.20	Put	Bond Future	3,322.3200	3.3223	3,481.5400	3.4815	4.792	0	0	0
2016/03/16	R213	03/11/2016	10.18	Call	Bond Future	4,531.3000	4.5313	4,337.4500	4.3375	(4.278)	0	0	0
2016/03/16	R213	03/11/2016	10.19	Put	Bond Future	3,349.5000	3.3495	3,509.6000	3.5096	4.780	0	0	0
2016/03/16	R213	03/11/2016	10.19	Call	Bond Future	4,565.1800	4.5652	4,370.4400	4.3704	(4.266)	0	0	0
2016/03/16	R213	03/11/2016	10.20	Call	Bond Future	4,599.4100	4.5994	4,403.7900	4.4038	(4.253)	0	0	0
2016/03/16	R214	05/05/2016	9.01	Call	Bond Future	130.9800	0.1310	113.5800	0.1136	(13.284)	0	0	0
2016/03/16	R214	05/05/2016	9.30	Put	Bond Future	6,040.6500	6.0407	6,218.3000	6.2183	2.941	0	0	0
2016/03/16	R214	05/05/2016			Bond Future	10.1171	68.5844	10.1498	68.3711	0.324	0.0000	0.0000	32,449
2016/03/16	R214	05/05/2016	8.99	Call	Bond Future	122.3200	0.1223	105.8700	0.1059	(13.448)	0	0	0
2016/03/16	R214	05/05/2016	9.00	Call	Bond Future	126.5100	0.1265	109.5900	0.1096	(13.374)	0	0	0
2016/03/16	R214	05/05/2016	8.99	Put	Bond Future	8,215.1600	8.2152	8,411.9700	8.4120	2.396	0	0	0
2016/03/16	R214	05/05/2016	9.01	Put	Bond Future	8,066.5200	8.0665	8,262.3800	8.2624	2.428	0	0	0
2016/03/16	R214	05/05/2016	9.30	Call	Bond Future	327.3500	0.3273	291.7400	0.2917	(10.878)	0	0	0
2016/03/16	R214	05/05/2016	9.00	Put	Bond Future	8,140.6300	8.1406	8,336.9700	8.3370	2.412	0	0	0
2016/03/16	R214	04/08/2016	9.25	Put	Bond Future	7,509.9000	7.5099	7,674.3700	7.6744	2.190	0	0	0
2016/03/16	R214	04/08/2016	11.30	Call	Bond Future	7,553.4500	7.5535	7,374.2900	7.3743	(2.372)	0	0	5,800
2016/03/16	R214	04/08/2016	9.24	Call	Bond Future	1,003.5100	1.0035	951.2000	0.9512	(5.213)	0	0	0
2016/03/16	R214	04/08/2016			Bond Future	10.1799	69.8804	10.2136	69.6630	0.331	0.0000	0.0000	0
2016/03/16	R214	04/08/2016	9.30	Call	Bond Future	1,099.7600	1.0998	1,043.7400	1.0437	(5.094)	0	0	1,300
2016/03/16	R214	04/08/2016	8.55	Put	Bond Future	12,384.1000	12.3841	12,581.6200	12.5816	1.595	0	0	0
2016/03/16	R214	04/08/2016	9.25	Call	Bond Future	1,019.1600	1.0192	966.2300	0.9662	(5.193)	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
2016/03/16	R214	04/08/2016	11.30	Put	Bond Future	923.8300	0.9238	962.0700	0.9621	4.139	0	0	0
2016/03/16	R214	04/08/2016	10.30	Put	Bond Future	2,873.0500	2.8731	2,965.1400	2.9651	3.205	0	0	0
2016/03/16	R214	04/08/2016	9.26	Call	Bond Future	1,034.9700	1.0350	981.4300	0.9814	(5.173)	0	0	0
2016/03/16	R214	04/08/2016	9.30	Put	Bond Future	7,215.5500	7.2155	7,376.9300	7.3769	2.237	0	0	0
2016/03/16	R214	04/08/2016	8.55	Call	Bond Future	298.5900	0.2986	278.7100	0.2787	(6.658)	0	0	1,300
2016/03/16	R214	04/08/2016	9.24	Put	Bond Future	7,569.6200	7.5696	7,734.7100	7.7347	2.181	0	0	0
2016/03/16	R214	04/08/2016	10.30	Call	Bond Future	3,641.8400	3.6418	3,516.5300	3.5165	(3.441)	0	0	5,800
2016/03/16	R214	04/08/2016	9.26	Put	Bond Future	7,450.4700	7.4505	7,614.3300	7.6143	2.199	0	0	0
2016/03/16	R214	03/11/2016	10.35	Put	Bond Future	3,762.4300	3.7624	3,865.9400	3.8659	2.751	0	0	0
2016/03/16	R214	03/11/2016			Bond Future	10.2404	67.9167	10.2753	67.6943	0.340	0.0000	0.0000	0
2016/03/16	R214	03/11/2016	10.34	Put	Bond Future	3,792.2500	3.7923	3,896.3100	3.8963	2.744	0	0	0
2016/03/16	R214	03/11/2016	10.35	Call	Bond Future	4,457.4700	4.4575	4,338.5400	4.3385	(2.668)	0	0	0
2016/03/16	R214	03/11/2016	10.33	Call	Bond Future	4,391.3700	4.3914	4,273.5400	4.2735	(2.683)	0	0	0
2016/03/16	R214	03/11/2016	10.34	Call	Bond Future	4,424.3700	4.4244	4,305.9900	4.3060	(2.676)	0	0	0
2016/03/16	R214	03/11/2016	10.33	Put	Bond Future	3,822.2800	3.8223	3,926.8900	3.9269	2.737	0	0	0
2016/03/16	R248	05/05/2016			Bond Future	10.1938	88.1128	10.2163	87.9278	0.220	0.0000	0.0000	62,502
2016/03/16	R248	05/05/2016	8.99	Put	Bond Future	11,181.2100	11.1812	11,352.6900	11.3527	1.534	0	0	0
2016/03/16	R248	05/05/2016	9.01	Put	Bond Future	10,986.2100	10.9862	11,156.8800	11.1569	1.553	0	0	0
2016/03/16	R248	05/05/2016	8.99	Call	Bond Future	120.8900	0.1209	107.4000	0.1074	(11.159)	0	0	0
2016/03/16	R248	05/05/2016	9.00	Put	Bond Future	11,083.4600	11.0835	11,254.5500	11.2545	1.544	0	0	0
2016/03/16	R248	05/05/2016	9.00	Call	Bond Future	125.2300	0.1252	111.3500	0.1113	(11.084)	0	0	0
2016/03/16	R248	05/05/2016	9.01	Call	Bond Future	129.8800	0.1299	115.5800	0.1156	(11.010)	0	0	0
2016/03/16	R248	04/08/2016			Bond Future	10.2598	89.7777	10.2830	89.5892	0.226	0.0000	0.0000	0
2016/03/16	R248	04/08/2016	9.25	Call	Bond Future	1,158.5900	1.1586	1,113.5300	1.1135	(3.889)	0	0	0
2016/03/16	R248	04/08/2016	9.24	Put	Bond Future	10,234.4300	10.2344	10,378.3900	10.3784	1.407	0	0	0
2016/03/16	R248	04/08/2016	9.26	Put	Bond Future	10,076.8700	10.0769	10,219.6000	10.2196	1.416	0	0	0
2016/03/16	R248	04/08/2016	9.25	Put	Bond Future	10,155.4600	10.1555	10,298.8900	10.2989	1.412	0	0	0
2016/03/16	R248	04/08/2016	9.26	Call	Bond Future	1,177.2300	1.1772	1,131.4700	1.1315	(3.887)	0	0	0
2016/03/16	R248	04/08/2016	9.24	Call	Bond Future	1,140.1500	1.1402	1,095.6200	1.0956	(3.906)	0	0	0
2016/03/16	R248	03/11/2016	10.38	Call	Bond Future	5,401.3500	5.4013	5,293.9900	5.2940	(1.988)	0	0	0
2016/03/16	R248	03/11/2016			Bond Future	10.3235	87.0524	10.3475	86.8591	0.233	0.0000	0.0000	0
2016/03/16	R248	03/11/2016	10.39	Call	Bond Future	5,442.5200	5.4425	5,334.6800	5.3347	(1.981)	0	0	0
2016/03/16	R248	03/11/2016	10.37	Put	Bond Future	4,987.1600	4.9872	5,073.6100	5.0736	1.733	0	0	0
2016/03/16	R248	03/11/2016	10.39	Put	Bond Future	4,909.5300	4.9095	4,995.0300	4.9950	1.742	0	0	0
2016/03/16	R248	03/11/2016	10.37	Call	Bond Future	5,360.5800	5.3606	5,253.6900	5.2537	(1.994)	0	0	0
2016/03/16	R248	03/11/2016	10.38	Put	Bond Future	4,948.0700	4.9481	5,034.0500	5.0340	1.738	0	0	0

Total

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