



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 04/05/2016 TO 04/05/2016

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
2016/05/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	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
2016/05/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	2025	05/05/2016			Bond Future	126.2038	126.2038	126.3111	126.3111	0.085	0.0000	0.0000	2,141
2016/05/04	2025	05/05/2016	126.00	Call	Bond Future	203.8100	0.2038	311.0700	0.3111	52.627	0	0	0
2016/05/04	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2025	05/05/2016	126.01	Call	Bond Future	193.8100	0.1938	301.0700	0.3011	55.343	0	0	0
2016/05/04	2025	05/05/2016	125.99	Call	Bond Future	213.8100	0.2138	321.0700	0.3211	50.166	0	0	0
2016/05/04	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2025	04/08/2016			Bond Future	127.3464	127.3464	127.4542	127.4542	0.085	0.0000	0.0000	2,704
2016/05/04	2025	04/08/2016	123.86	Call	Bond Future	3,486.3500	3.4863	3,594.1900	3.5942	3.093	0	0	0
2016/05/04	2025	04/08/2016	123.87	Call	Bond Future	3,476.3500	3.4763	3,584.1900	3.5842	3.102	0	0	0
2016/05/04	2025	04/08/2016	123.85	Call	Bond Future	3,496.3500	3.4963	3,604.1900	3.6042	3.084	0	0	0
2016/05/04	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2025	03/11/2016			Bond Future	129.7734	129.7734	129.8822	129.8822	0.084	0.0000	0.0000	0
2016/05/04	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2025	03/11/2016	129.21	Call	Bond Future	563.3900	0.5634	672.1800	0.6722	19.310	0	0	0
2016/05/04	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2025	03/11/2016	129.22	Call	Bond Future	553.3900	0.5534	662.1800	0.6622	19.659	0	0	0
2016/05/04	2025	03/11/2016	129.23	Call	Bond Future	543.3900	0.5434	652.1800	0.6522	20.021	0	0	0
2016/05/04	2030	05/05/2016	8.99	Put	Bond Future	3,536.2600	3.5363	4,007.7900	4.0078	13.334	0	0	0
2016/05/04	2030	05/05/2016	9.01	Put	Bond Future	3,388.9700	3.3890	3,860.5000	3.8605	13.914	0	0	0
2016/05/04	2030	05/05/2016			Bond Future	9.4829	90.9213	9.5508	90.4498	0.715	0.0000	0.0000	7,730
2016/05/04	2030	05/05/2016	9.00	Put	Bond Future	3,462.5700	3.4626	3,934.1000	3.9341	13.618	0	0	0
2016/05/04	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2030	04/08/2016	10.17	Call	Bond Future	4,153.4300	4.1534	3,671.9100	3.6719	(11.593)	0	0	0
2016/05/04	2030	04/08/2016			Bond Future	9.5449	88.6352	9.6153	88.1537	0.737	0.0000	0.0000	25,310
2016/05/04	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2030	03/11/2016	9.35	Put	Bond Future	1,705.7100	1.7057	2,197.4200	2.1974	28.827	0	0	0
2016/05/04	2030	03/11/2016			Bond Future	9.5982	90.3177	9.6710	89.8260	0.758	0.0000	0.0000	0
2016/05/04	2030	03/11/2016	9.34	Put	Bond Future	1,775.4100	1.7754	2,267.1200	2.2671	27.696	0	0	0
2016/05/04	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2030	03/11/2016	9.33	Put	Bond Future	1,845.1800	1.8452	2,336.8900	2.3369	26.648	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
2016/05/04	2032	05/05/2016			Bond Future	9.6228	89.8227	9.6807	89.3961	0.601	0.0000	0.0000	9,032
2016/05/04	2032	05/05/2016	8.99	Put	Bond Future	4,867.2800	4.8673	5,293.8400	5.2938	8.764	0	0	0
2016/05/04	2032	05/05/2016	9.01	Put	Bond Future	4,707.5800	4.7076	5,134.1400	5.1341	9.061	0	0	0
2016/05/04	2032	05/05/2016	9.00	Put	Bond Future	4,787.3800	4.7874	5,213.9400	5.2139	8.910	0	0	0
2016/05/04	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2032	04/08/2016	9.01	Call	Bond Future	890.7300	0.8907	709.9300	0.7099	(20.298)	0	0	0
2016/05/04	2032	04/08/2016			Bond Future	9.6837	91.5240	9.7437	91.0883	0.619	0.0000	0.0000	7,553
2016/05/04	2032	04/08/2016	8.99	Call	Bond Future	855.9700	0.8560	679.6100	0.6796	(20.604)	0	0	0
2016/05/04	2032	04/08/2016	9.00	Call	Bond Future	873.2200	0.8732	694.7100	0.6947	(20.443)	0	0	0
2016/05/04	2032	04/08/2016	8.99	Put	Bond Future	6,138.3000	6.1383	6,397.6700	6.3977	4.225	0	0	0
2016/05/04	2032	04/08/2016	9.01	Put	Bond Future	6,014.4300	6.0144	6,269.3600	6.2694	4.239	0	0	0
2016/05/04	2032	04/08/2016	9.00	Put	Bond Future	6,076.1800	6.0762	6,333.4000	6.3334	4.233	0	0	0
2016/05/04	2032	03/11/2016			Bond Future	9.7409	89.1023	9.8029	88.6573	0.636	0.0000	0.0000	0
2016/05/04	2032	03/11/2016	10.28	Put	Bond Future	2,227.8500	2.2278	2,197.0200	2.1970	(1.384)	0	0	0
2016/05/04	2032	03/11/2016	10.30	Put	Bond Future	2,181.9900	2.1820	2,149.9500	2.1500	(1.468)	0	0	0
2016/05/04	2032	03/11/2016	10.29	Put	Bond Future	2,204.7100	2.2047	2,173.2700	2.1733	(1.426)	0	0	0
2016/05/04	2032	03/11/2016	10.30	Call	Bond Future	6,079.3300	6.0793	5,602.2400	5.6022	(7.848)	0	0	0
2016/05/04	2032	03/11/2016	10.28	Call	Bond Future	5,990.2000	5.9902	5,514.3200	5.5143	(7.944)	0	0	0
2016/05/04	2032	03/11/2016	10.29	Call	Bond Future	6,034.5900	6.0346	5,558.1000	5.5581	(7.896)	0	0	0
2016/05/04	2032	02/02/2017	9.53	Call	Bond Future	3,763.6700	3.7637	3,337.7800	3.3378	(11.316)	0	0	0
2016/05/04	2032	02/02/2017			Bond Future	9.7911	90.8881	9.8556	90.4303	0.659	0.0000	0.0000	0
2016/05/04	2032	02/02/2017	9.51	Call	Bond Future	3,701.1300	3.7011	3,277.9600	3.2780	(11.434)	0	0	0
2016/05/04	2032	02/02/2017	9.52	Call	Bond Future	3,732.3300	3.7323	3,307.7900	3.3078	(11.375)	0	0	0
2016/05/04	2032	02/02/2017	9.51	Put	Bond Future	5,735.4500	5.7354	5,770.0300	5.7700	0.603	0	0	0
2016/05/04	2032	02/02/2017	9.53	Put	Bond Future	5,650.9800	5.6510	5,682.8400	5.6828	0.564	0	0	0
2016/05/04	2032	02/02/2017	9.52	Put	Bond Future	5,693.1000	5.6931	5,726.3100	5.7263	0.583	0	0	0
2016/05/04	2033	05/05/2016			Bond Future	106.7417	106.7417	106.8327	106.8327	0.085	0.0000	0.0000	181
2016/05/04	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2033	05/05/2016	102.40	Call	Bond Future	4,341.7200	4.3417	4,432.7500	4.4327	2.097	0	0	0
2016/05/04	2033	05/05/2016	102.41	Call	Bond Future	4,331.7200	4.3317	4,422.7500	4.4227	2.101	0	0	0
2016/05/04	2033	05/05/2016	102.39	Call	Bond Future	4,351.7200	4.3517	4,442.7500	4.4427	2.092	0	0	0
2016/05/04	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2033	04/08/2016	104.99	Call	Bond Future	3,782.3200	3.7823	3,873.9000	3.8739	2.421	0	0	0
2016/05/04	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2033	04/08/2016			Bond Future	108.7723	108.7723	108.8639	108.8639	0.084	0.0000	0.0000	3,915
2016/05/04	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2033	04/08/2016	105.00	Call	Bond Future	3,772.3200	3.7723	3,863.9000	3.8639	2.428	0	0	0
2016/05/04	2033	04/08/2016	105.01	Call	Bond Future	3,762.3200	3.7623	3,853.9000	3.8539	2.434	0	0	0
2016/05/04	2033	03/11/2016			Bond Future	109.8227	109.8227	109.9151	109.9151	0.084	0.0000	0.0000	0
2016/05/04	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2033	03/11/2016	109.16	Call	Bond Future	662.7500	0.6628	755.1200	0.7551	13.937	0	0	0

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2016/05/04	2033	03/11/2016	109.17	Call	Bond Future	652.7500	0.6528	745.1200	0.7451	14.151	0	0	0
2016/05/04	2033	03/11/2016	109.18	Call	Bond Future	642.7500	0.6428	735.1200	0.7351	14.371	0	0	0
2016/05/04	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2037	05/05/2016	9.00	Put	Bond Future	6,443.8000	6.4438	6,947.1600	6.9472	7.812	0	0	0
2016/05/04	2037	05/05/2016	9.67	Call	Bond Future	154.3900	0.1544	15.1900	0.0152	(90.161)	0	0	500
2016/05/04	2037	05/05/2016			Bond Future	9.7579	91.2087	9.8207	90.7054	0.644	0.0000	0.0000	19,037
2016/05/04	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2037	05/05/2016	9.67	Put	Bond Future	865.7800	0.8658	1,229.9400	1.2299	42.061	0	0	0
2016/05/04	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2037	05/05/2016	8.99	Put	Bond Future	6,533.6800	6.5337	7,037.0400	7.0370	7.704	0	0	0
2016/05/04	2037	05/05/2016	9.01	Put	Bond Future	6,354.0500	6.3540	6,857.4100	6.8574	7.922	0	0	0
2016/05/04	2037	04/08/2016			Bond Future	9.8193	88.6775	9.8843	88.1636	0.662	0.0000	0.0000	40,163
2016/05/04	2037	04/08/2016	9.24	Put	Bond Future	6,036.1900	6.0362	6,295.6200	6.2956	4.298	0	0	0
2016/05/04	2037	04/08/2016	9.26	Put	Bond Future	5,909.1300	5.9091	6,162.9700	6.1630	4.296	0	0	0
2016/05/04	2037	04/08/2016	9.24	Call	Bond Future	1,236.1300	1.2361	981.6100	0.9816	(20.590)	0	0	0
2016/05/04	2037	04/08/2016	9.25	Put	Bond Future	5,972.5300	5.9725	6,229.0200	6.2290	4.294	0	0	0
2016/05/04	2037	04/08/2016	9.25	Call	Bond Future	1,258.7700	1.2588	1,001.3100	1.0013	(20.453)	0	0	0
2016/05/04	2037	04/08/2016	9.26	Call	Bond Future	1,281.5400	1.2815	1,021.4300	1.0214	(20.297)	0	0	0
2016/05/04	2037	03/11/2016	10.35	Call	Bond Future	6,298.5600	6.2986	5,808.5400	5.8085	(7.780)	0	0	0
2016/05/04	2037	03/11/2016	10.36	Put	Bond Future	2,641.1300	2.6411	2,674.8900	2.6749	1.278	0	0	0
2016/05/04	2037	03/11/2016			Bond Future	9.8726	90.3609	9.9396	89.8361	0.679	0.0000	0.0000	0
2016/05/04	2037	03/11/2016	10.36	Call	Bond Future	6,345.4300	6.3454	5,854.4400	5.8544	(7.738)	0	0	0
2016/05/04	2037	03/11/2016	10.37	Call	Bond Future	6,392.4300	6.3924	5,900.7100	5.9007	(7.692)	0	0	0
2016/05/04	2037	03/11/2016	10.35	Put	Bond Future	2,667.7500	2.6677	2,702.4800	2.7025	1.302	0	0	0
2016/05/04	2037	03/11/2016	10.37	Put	Bond Future	2,614.7500	2.6148	2,647.7800	2.6478	1.263	0	0	0
2016/05/04	2037	02/02/2017	9.68	Put	Bond Future	6,203.2700	6.2033	6,281.8000	6.2818	1.266	0	0	0
2016/05/04	2037	02/02/2017			Bond Future	9.9199	87.9149	9.9895	87.3758	0.702	0.0000	0.0000	0
2016/05/04	2037	02/02/2017	9.67	Put	Bond Future	6,249.4200	6.2494	6,329.4300	6.3294	1.280	0	0	0
2016/05/04	2037	02/02/2017	9.68	Call	Bond Future	4,303.8000	4.3038	3,843.2100	3.8432	(10.702)	0	0	0
2016/05/04	2037	02/02/2017	9.66	Call	Bond Future	4,234.8100	4.2348	3,777.2000	3.7772	(10.806)	0	0	0
2016/05/04	2037	02/02/2017	9.67	Call	Bond Future	4,269.3900	4.2694	3,810.2800	3.8103	(10.754)	0	0	0
2016/05/04	2037	02/02/2017	9.66	Put	Bond Future	6,295.5200	6.2955	6,377.0300	6.3770	1.295	0	0	0
2016/05/04	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2038	05/05/2016			Bond Future	134.3543	134.3543	134.4693	134.4693	0.086	0.0000	0.0000	3,697
2016/05/04	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2038	05/05/2016	131.01	Call	Bond Future	3,344.2900	3.3443	3,459.3400	3.4593	3.440	0	0	0
2016/05/04	2038	05/05/2016	130.99	Call	Bond Future	3,364.2900	3.3643	3,479.3400	3.4793	3.420	0	0	0
2016/05/04	2038	05/05/2016	131.00	Call	Bond Future	3,354.2900	3.3543	3,469.3400	3.4693	3.430	0	0	0
2016/05/04	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2038	04/08/2016			Bond Future	135.4946	135.4946	135.6103	135.6103	0.085	0.0000	0.0000	22,243
2016/05/04	2038	04/08/2016	129.31	Call	Bond Future	6,184.6000	6.1846	6,300.2800	6.3003	1.870	0	0	0
2016/05/04	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2038	04/08/2016	129.32	Call	Bond Future	6,174.6000	6.1746	6,290.2800	6.2903	1.873	0	0	0
2016/05/04	2038	04/08/2016	129.30	Call	Bond Future	6,194.6000	6.1946	6,310.2800	6.3103	1.867	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
2016/05/04	2038	03/11/2016	136.32	Call	Bond Future	1,756.8900	1.7569	1,873.6400	1.8736	6.645	0	0	0
2016/05/04	2038	03/11/2016			Bond Future	138.0769	138.0769	138.1936	138.1936	0.085	0.0000	0.0000	0
2016/05/04	2038	03/11/2016	136.33	Call	Bond Future	1,746.8900	1.7469	1,863.6400	1.8636	6.683	0	0	0
2016/05/04	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2038	03/11/2016	136.31	Call	Bond Future	1,766.8900	1.7669	1,883.6400	1.8836	6.608	0	0	0
2016/05/04	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2040	05/05/2016	9.50	Call	Bond Future	1.9500	0.0020	0.0000	0.0000	(100.000)	0	0	0
2016/05/04	2040	05/05/2016			Bond Future	9.8279	94.8867	9.8908	94.3513	0.640	0.0000	0.0000	1,600
2016/05/04	2040	05/05/2016	9.51	Call	Bond Future	2.5000	0.0025	0.0000	0.0000	(100.000)	0	0	0
2016/05/04	2040	05/05/2016	9.49	Call	Bond Future	1.5200	0.0015	0.0000	0.0000	(100.000)	0	0	0
2016/05/04	2040	05/05/2016	9.50	Put	Bond Future	2,880.7400	2.8807	3,414.1700	3.4142	18.517	0	0	0
2016/05/04	2040	05/05/2016	9.49	Put	Bond Future	2,970.4200	2.9704	3,504.2800	3.5043	17.973	0	0	0
2016/05/04	2040	05/05/2016	9.51	Put	Bond Future	2,791.3200	2.7913	3,324.2000	3.3242	19.091	0	0	0
2016/05/04	2040	04/08/2016			Bond Future	9.8899	92.1747	9.9548	91.6281	0.657	0.0000	0.0000	812
2016/05/04	2040	04/08/2016	9.49	Put	Bond Future	5,313.2800	5.3133	5,553.1500	5.5532	4.515	0	0	0
2016/05/04	2040	04/08/2016	9.50	Call	Bond Future	1,856.0000	1.8560	1,546.5400	1.5465	(16.673)	0	0	0
2016/05/04	2040	04/08/2016	9.51	Call	Bond Future	1,886.0900	1.8861	1,573.8400	1.5738	(16.555)	0	0	0
2016/05/04	2040	04/08/2016	9.49	Call	Bond Future	1,826.2200	1.8262	1,519.5600	1.5196	(16.792)	0	0	0
2016/05/04	2040	04/08/2016	9.51	Put	Bond Future	5,193.6000	5.1936	5,427.8800	5.4279	4.511	0	0	0
2016/05/04	2040	04/08/2016	9.50	Put	Bond Future	5,253.2200	5.2532	5,490.2900	5.4903	4.513	0	0	0
2016/05/04	2040	03/11/2016			Bond Future	9.9437	93.9244	10.0107	93.3664	0.674	0.0000	0.0000	0
2016/05/04	2040	03/11/2016	9.69	Put	Bond Future	5,777.9900	5.7780	5,894.0500	5.8940	2.009	0	0	0
2016/05/04	2040	03/11/2016	9.71	Put	Bond Future	5,677.2700	5.6773	5,789.4900	5.7895	1.977	0	0	0
2016/05/04	2040	03/11/2016	9.70	Put	Bond Future	5,727.4600	5.7275	5,841.6000	5.8416	1.993	0	0	0
2016/05/04	2040	03/11/2016	9.71	Call	Bond Future	3,686.3300	3.6863	3,240.5100	3.2405	(12.094)	0	0	0
2016/05/04	2040	03/11/2016	9.69	Call	Bond Future	3,613.3400	3.6133	3,171.3600	3.1714	(12.232)	0	0	0
2016/05/04	2040	03/11/2016	9.70	Call	Bond Future	3,649.7300	3.6497	3,205.8300	3.2058	(12.163)	0	0	0
2016/05/04	2044	05/05/2016	8.99	Put	Bond Future	8,109.8800	8.1099	8,646.2000	8.6462	6.613	0	0	0
2016/05/04	2044	05/05/2016			Bond Future	9.8678	91.8336	9.9307	91.2973	0.637	0.0000	0.0000	3,791
2016/05/04	2044	05/05/2016	9.01	Put	Bond Future	7,911.3200	7.9113	8,447.6400	8.4476	6.779	0	0	0
2016/05/04	2044	05/05/2016	9.00	Put	Bond Future	8,010.5100	8.0105	8,546.8300	8.5468	6.695	0	0	0
2016/05/04	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2044	04/08/2016	9.50	Call	Bond Future	1,762.9200	1.7629	1,461.5300	1.4615	(17.096)	0	0	0
2016/05/04	2044	04/08/2016			Bond Future	9.9287	89.1891	9.9937	88.6415	0.654	0.0000	0.0000	20,486
2016/05/04	2044	04/08/2016	9.51	Call	Bond Future	1,792.0100	1.7920	1,487.7900	1.4878	(16.976)	0	0	0
2016/05/04	2044	04/08/2016	9.49	Put	Bond Future	5,590.5400	5.5905	5,839.5800	5.8396	4.455	0	0	0
2016/05/04	2044	04/08/2016	9.51	Put	Bond Future	5,466.3900	5.4664	5,709.7900	5.7098	4.453	0	0	0
2016/05/04	2044	04/08/2016	9.49	Call	Bond Future	1,734.1500	1.7341	1,435.5700	1.4356	(17.218)	0	0	0
2016/05/04	2044	04/08/2016	9.50	Put	Bond Future	5,528.2300	5.5282	5,774.4600	5.7745	4.454	0	0	0
2016/05/04	2044	03/11/2016			Bond Future	9.9816	90.8821	10.0486	90.3231	0.671	0.0000	0.0000	0
2016/05/04	2044	03/11/2016	10.42	Call	Bond Future	6,623.3300	6.6233	6,105.1700	6.1052	(7.823)	0	0	0
2016/05/04	2044	03/11/2016	10.41	Put	Bond Future	3,102.6800	3.1027	3,144.5700	3.1446	1.350	0	0	0
2016/05/04	2044	03/11/2016	10.43	Put	Bond Future	3,043.4600	3.0435	3,083.2200	3.0832	1.306	0	0	0

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2016/05/04	2044	03/11/2016	10.42	Put	Bond Future	3,073.0700	3.0731	3,113.8900	3.1139	1.328	0	0	0
2016/05/04	2044	03/11/2016	10.43	Call	Bond Future	6,671.8100	6.6718	6,152.5900	6.1526	(7.782)	0	0	0
2016/05/04	2044	03/11/2016	10.41	Call	Bond Future	6,574.7300	6.5747	6,057.6400	6.0576	(7.865)	0	0	0
2016/05/04	2044	02/02/2017			Bond Future	10.0291	88.3214	10.0985	87.7474	0.692	0.0000	0.0000	0
2016/05/04	2044	02/02/2017	9.77	Call	Bond Future	4,658.7900	4.6588	4,130.3900	4.1304	(11.342)	0	0	0
2016/05/04	2044	02/02/2017	9.76	Put	Bond Future	6,908.7200	6.9087	6,955.9900	6.9560	0.684	0	0	0
2016/05/04	2044	02/02/2017	9.78	Put	Bond Future	6,808.7000	6.8087	6,852.8000	6.8528	0.648	0	0	0
2016/05/04	2044	02/02/2017	9.77	Put	Bond Future	6,858.7200	6.8587	6,904.4000	6.9044	0.666	0	0	0
2016/05/04	2044	02/02/2017	9.78	Call	Bond Future	4,695.4300	4.6954	4,165.4500	4.1655	(11.287)	0	0	0
2016/05/04	2044	02/02/2017	9.76	Call	Bond Future	4,621.9900	4.6220	4,095.1800	4.0952	(11.398)	0	0	0
2016/05/04	2046	05/05/2016			Bond Future	134.4929	134.4929	134.4625	134.4625	(0.023)	0.0000	0.0000	4,718
2016/05/04	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2046	05/05/2016	130.01	Call	Bond Future	4,482.8600	4.4829	4,452.4800	4.4525	(0.678)	0	0	0
2016/05/04	2046	05/05/2016	129.99	Call	Bond Future	4,502.8600	4.5029	4,472.4800	4.4725	(0.675)	0	0	0
2016/05/04	2046	05/05/2016	130.00	Call	Bond Future	4,492.8600	4.4929	4,462.4800	4.4625	(0.676)	0	0	0
2016/05/04	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2046	04/08/2016			Bond Future	137.0515	137.0515	137.0190	137.0190	(0.024)	0.0000	0.0000	16,234
2016/05/04	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2046	04/08/2016	129.00	Call	Bond Future	8,051.5200	8.0515	8,018.9800	8.0190	(0.404)	0	0	0
2016/05/04	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2046	04/08/2016	129.01	Call	Bond Future	8,041.5200	8.0415	8,008.9800	8.0090	(0.405)	0	0	0
2016/05/04	2046	04/08/2016	129.02	Call	Bond Future	8,031.5200	8.0315	7,998.9800	7.9990	(0.405)	0	0	0
2016/05/04	2046	03/11/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2046	03/11/2016			Bond Future	138.1528	138.1528	138.1186	138.1186	(0.025)	0.0000	0.0000	0
2016/05/04	2046	03/11/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2046	03/11/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2046	03/11/2016	137.09	Call	Bond Future	1,062.7600	1.0628	1,028.5800	1.0286	(3.216)	0	0	0
2016/05/04	2046	03/11/2016	137.07	Call	Bond Future	1,082.7600	1.0828	1,048.5800	1.0486	(3.157)	0	0	0
2016/05/04	2046	03/11/2016	137.08	Call	Bond Future	1,072.7600	1.0728	1,038.5800	1.0386	(3.186)	0	0	0
2016/05/04	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2050	05/05/2016			Bond Future	145.3402	145.3402	145.4655	145.4655	0.086	0.0000	0.0000	6,935
2016/05/04	2050	05/05/2016	138.00	Call	Bond Future	7,340.1900	7.3402	7,465.4600	7.4655	1.707	0	0	0
2016/05/04	2050	05/05/2016	137.99	Call	Bond Future	7,350.1900	7.3502	7,475.4600	7.4755	1.704	0	0	0
2016/05/04	2050	05/05/2016	138.01	Call	Bond Future	7,330.1900	7.3302	7,455.4600	7.4555	1.709	0	0	0
2016/05/04	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2050	04/08/2016	139.14	Call	Bond Future	7,401.4300	7.4014	7,527.5800	7.5276	1.704	0	0	0
2016/05/04	2050	04/08/2016			Bond Future	146.5414	146.5414	146.6676	146.6676	0.086	0.0000	0.0000	20,717
2016/05/04	2050	04/08/2016	139.12	Call	Bond Future	7,421.4300	7.4214	7,547.5800	7.5476	1.700	0	0	0
2016/05/04	2050	04/08/2016	139.13	Call	Bond Future	7,411.4300	7.4114	7,537.5800	7.5376	1.702	0	0	0
2016/05/04	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2050	03/11/2016	149.52	Put	Bond Future	185.7100	0.1857	58.3900	0.0584	(68.559)	0	0	0

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2016/05/04	2050	03/11/2016			Bond Future	149.3343	149.3343	149.4616	149.4616	0.085	0.0000	0.0000	0
2016/05/04	2050	03/11/2016	149.54	Put	Bond Future	205.7100	0.2057	78.3900	0.0784	(61.893)	0	0	0
2016/05/04	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2050	03/11/2016	149.53	Put	Bond Future	195.7100	0.1957	68.3900	0.0684	(65.055)	0	0	0
2016/05/04	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	AL37	05/05/2016			Index Future	476.0670	476.0670	474.7360	474.7360	(0.280)	0.0000	0.0000	1
2016/05/04	AL37	04/08/2016			Index Future	484.9820	484.9820	483.6250	483.6250	(0.280)	0.0000	0.0000	16
2016/05/04	AL37	03/11/2016			Index Future	494.2860	494.2860	492.8980	492.8980	(0.281)	0.0000	0.0000	0
2016/05/04	AL7T	05/05/2016			Index Future	547.8360	547.8360	545.4430	545.4430	(0.437)	0.0000	0.0000	0
2016/05/04	AL7T	04/08/2016			Index Future	558.0960	558.0960	555.6560	555.6560	(0.437)	0.0000	0.0000	9
2016/05/04	AL7T	03/11/2016			Index Future	568.8020	568.8020	566.3100	566.3100	(0.438)	0.0000	0.0000	0
2016/05/04	ALBI	05/05/2016			Index Future	497.5110	497.5110	495.3100	495.3100	(0.442)	0.0000	0.0000	7
2016/05/04	ALBI	04/08/2016			Index Future	506.8280	506.8280	504.5840	504.5840	(0.443)	0.0000	0.0000	621
2016/05/04	ALBI	03/11/2016			Index Future	516.5520	516.5520	514.2590	514.2590	(0.444)	0.0000	0.0000	0
2016/05/04	ALBI	02/02/2017			Index Future	526.8960	526.8960	524.5370	524.5370	(0.448)	0.0000	0.0000	0
2016/05/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/05/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/04	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	EL28	05/05/2016			Bond Future	128.7851	128.7851	128.7008	128.7008	(0.065)	0.0000	0.0000	0
2016/05/04	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	EL28	05/05/2016	128.99	Put	Bond Future	204.8800	0.2049	289.1900	0.2892	41.151	0	0	0
2016/05/04	EL28	05/05/2016	129.01	Put	Bond Future	224.8800	0.2249	309.1900	0.3092	37.491	0	0	0
2016/05/04	EL28	05/05/2016	129.00	Put	Bond Future	214.8800	0.2149	299.1900	0.2992	39.236	0	0	0
2016/05/04	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	EL28	04/08/2016			Bond Future	131.2352	131.2352	131.1477	131.1477	(0.067)	0.0000	0.0000	0
2016/05/04	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	EL28	04/08/2016	126.86	Call	Bond Future	4,375.2000	4.3752	4,287.7300	4.2877	(1.999)	0	0	0
2016/05/04	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	EL28	04/08/2016	126.87	Call	Bond Future	4,365.2000	4.3652	4,277.7300	4.2777	(2.004)	0	0	0
2016/05/04	EL28	04/08/2016	126.88	Call	Bond Future	4,355.2000	4.3552	4,267.7300	4.2677	(2.008)	0	0	0
2016/05/04	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	EL28	03/11/2016			Bond Future	132.0663	132.0663	131.9760	131.9760	(0.068)	0.0000	0.0000	0
2016/05/04	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	EL28	03/11/2016	132.15	Put	Bond Future	83.7300	0.0837	173.9900	0.1740	107.799	0	0	0
2016/05/04	EL28	03/11/2016	132.17	Put	Bond Future	103.7300	0.1037	193.9900	0.1940	87.014	0	0	0
2016/05/04	EL28	03/11/2016	132.16	Put	Bond Future	93.7300	0.0937	183.9900	0.1840	96.298	0	0	0
2016/05/04	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	ES33	05/05/2016			Bond Future	10.6040	76.7243	10.6660	76.3310	0.585	0.0000	0.0000	1,934
2016/05/04	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	ES33	05/05/2016	9.99	Put	Bond Future	4,066.6300	4.0666	4,459.8900	4.4599	9.670	0	0	0
2016/05/04	ES33	05/05/2016	10.01	Put	Bond Future	3,928.9900	3.9290	4,322.2500	4.3223	10.009	0	0	0
2016/05/04	ES33	05/05/2016	10.00	Put	Bond Future	3,997.7600	3.9978	4,391.0200	4.3910	9.837	0	0	0
2016/05/04	ES33	04/08/2016			Bond Future	10.6919	78.1775	10.7562	77.7760	0.601	0.0000	0.0000	8,842
2016/05/04	ES33	04/08/2016	10.24	Put	Bond Future	2,918.0400	2.9180	3,319.5700	3.3196	13.760	0	0	0
2016/05/04	ES33	04/08/2016	10.26	Put	Bond Future	2,785.2900	2.7853	3,186.8200	3.1868	14.416	0	0	0
2016/05/04	ES33	04/08/2016	10.25	Put	Bond Future	2,851.6200	2.8516	3,253.1500	3.2531	14.081	0	0	0
2016/05/04	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	ES33	03/11/2016			Bond Future	10.7783	75.8687	10.8448	75.4587	0.618	0.0000	0.0000	0
2016/05/04	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	ES33	03/11/2016	11.31	Call	Bond Future	3,182.1600	3.1822	2,772.1200	2.7721	(12.886)	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
2016/05/04	ES33	03/11/2016	11.29	Call	Bond Future	3,066.2500	3.0663	2,656.2100	2.6562	(13.373)	0	0	0
2016/05/04	ES33	03/11/2016	11.30	Call	Bond Future	3,124.2400	3.1242	2,714.2000	2.7142	(13.124)	0	0	0
2016/05/04	ES33	02/02/2017			Bond Future	10.8611	77.3892	10.9305	76.9677	0.639	0.0000	0.0000	0
2016/05/04	ES33	02/02/2017	10.59	Put	Bond Future	1,682.9300	1.6829	2,104.5100	2.1045	25.050	0	0	0
2016/05/04	ES33	02/02/2017	10.61	Put	Bond Future	1,556.8300	1.5568	1,978.4100	1.9784	27.079	0	0	0
2016/05/04	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	ES33	02/02/2017	10.60	Put	Bond Future	1,619.8400	1.6198	2,041.4200	2.0414	26.026	0	0	0
2016/05/04	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	ES42	05/05/2016			Bond Future	10.7790	80.5826	10.8410	80.1394	0.576	0.0000	0.0000	7,250
2016/05/04	ES42	04/08/2016			Bond Future	10.8672	82.1089	10.9315	81.6564	0.591	0.0000	0.0000	7,270
2016/05/04	ES42	03/11/2016			Bond Future	10.9531	79.4048	11.0197	78.9428	0.608	0.0000	0.0000	0
2016/05/04	GOVI	05/05/2016	518.01	Put	GOVI	216,360.0000	21.6360	237,340.0000	23.7340	9.697	0	0	0
2016/05/04	GOVI	05/05/2016			GOVI	496.3740	496.3740	494.2760	494.2760	(0.423)	0.0000	0.0000	60
2016/05/04	GOVI	05/05/2016	518.00	Put	GOVI	216,260.0000	21.6260	237,240.0000	23.7240	9.701	0	0	0
2016/05/04	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	GOVI	05/05/2016	517.99	Put	GOVI	216,160.0000	21.6160	237,140.0000	23.7140	9.706	0	0	0
2016/05/04	GOVI	04/08/2016	520.99	Put	GOVI	153,210.0000	15.3210	174,590.0000	17.4590	13.955	0	0	0
2016/05/04	GOVI	04/08/2016			GOVI	505.6690	505.6690	503.5310	503.5310	(0.423)	0.0000	0.0000	468
2016/05/04	GOVI	04/08/2016	521.01	Put	GOVI	153,410.0000	15.3410	174,790.0000	17.4790	13.937	0	0	0
2016/05/04	GOVI	04/08/2016	521.00	Put	GOVI	153,310.0000	15.3310	174,690.0000	17.4690	13.946	0	0	0
2016/05/04	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	GOVI	03/11/2016	476.11	Call	GOVI	392,610.0000	39.2610	370,750.0000	37.0750	(5.568)	0	0	0
2016/05/04	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	GOVI	03/11/2016			GOVI	515.3710	515.3710	513.1850	513.1850	(0.424)	0.0000	0.0000	146
2016/05/04	GOVI	03/11/2016	476.12	Call	GOVI	392,510.0000	39.2510	370,650.0000	37.0650	(5.569)	0	0	0
2016/05/04	GOVI	03/11/2016	476.13	Call	GOVI	392,410.0000	39.2410	370,550.0000	37.0550	(5.571)	0	0	0
2016/05/04	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	GOVI	02/02/2017			GOVI	525.6910	525.6910	523.4420	523.4420	(0.428)	0.0000	0.0000	0
2016/05/04	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	GOVI	02/02/2017	533.32	Put	GOVI	76,290.0000	7.6290	98,780.0000	9.8780	29.480	0	0	0
2016/05/04	GOVI	02/02/2017	533.34	Put	GOVI	76,490.0000	7.6490	98,980.0000	9.8980	29.403	0	0	0
2016/05/04	GOVI	02/02/2017	533.33	Put	GOVI	76,390.0000	7.6390	98,880.0000	9.8880	29.441	0	0	0
2016/05/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/04	IGOV	05/05/2016			Index Future	244.0180	244.0180	244.0920	244.0920	0.030	0.0000	0.0000	453
2016/05/04	IGOV	04/08/2016			Index Future	248.6080	248.6080	248.6830	248.6830	0.030	0.0000	0.0000	1,066
2016/05/04	IGOV	03/11/2016			Index Future	253.3970	253.3970	253.4710	253.4710	0.029	0.0000	0.0000	23

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2016/05/04	IGOV	02/02/2017			Index Future	258.4910	258.4910	258.5560	258.5560	0.025	0.0000	0.0000	0
2016/05/04	ILBI	05/05/2016			Index Future	660.3950	660.3950	660.9960	660.9960	0.091	0.0000	0.0000	0
2016/05/04	ILBI	04/08/2016			Index Future	672.5090	672.5090	673.1180	673.1180	0.091	0.0000	0.0000	157
2016/05/04	ILBI	03/11/2016			Index Future	685.1090	685.1090	685.7300	685.7300	0.091	0.0000	0.0000	0
2016/05/04	IS01	19/12/2016			Interest Rate Swap	100.1453	100.1453	100.1550	100.1550	0.010	0.0000	0.0000	0
2016/05/04	IS01	16/03/2017			Interest Rate Swap	100.1724	100.1724	100.1901	100.1901	0.018	0.0000	0.0000	0
2016/05/04	IS01	15/06/2017			Interest Rate Swap	99.9279	99.9279	99.9471	99.9471	0.019	0.0000	0.0000	0
2016/05/04	IS02	18/12/2017			Interest Rate Swap	100.5238	100.5238	100.5663	100.5663	0.042	0.0000	0.0000	0
2016/05/04	IS02	16/03/2018			Interest Rate Swap	99.9736	99.9736	100.0203	100.0203	0.047	0.0000	0.0000	0
2016/05/04	IS02	15/06/2018			Interest Rate Swap	99.8272	99.8272	99.8730	99.8730	0.046	0.0000	0.0000	0
2016/05/04	IS05	17/12/2020			Interest Rate Swap	100.3324	100.3324	100.4843	100.4843	0.151	0.0000	0.0000	0
2016/05/04	IS05	16/03/2021			Interest Rate Swap	99.8160	99.8160	99.9718	99.9718	0.156	0.0000	0.0000	0
2016/05/04	IS05	15/06/2021			Interest Rate Swap	99.2618	99.2618	99.4276	99.4276	0.167	0.0000	0.0000	0
2016/05/04	IS10	17/12/2025			Interest Rate Swap	102.0151	102.0151	102.4132	102.4132	0.390	0.0000	0.0000	0
2016/05/04	IS10	16/03/2026			Interest Rate Swap	99.2443	99.2443	99.6565	99.6565	0.415	0.0000	0.0000	0
2016/05/04	IS10	15/06/2026			Interest Rate Swap	98.1154	98.1154	98.5397	98.5397	0.432	0.0000	0.0000	0
2016/05/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/04	JBAF	18/05/2016			Jibar Tradeable Future	7.2700	92.7300	7.3400	92.6600	0.963	0.0000	0.0000	0
2016/05/04	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.4200	92.5800	0.542	0.0000	0.0000	0
2016/05/04	JBAF	20/07/2016			Jibar Tradeable Future	7.4300	92.5700	7.4800	92.5200	0.673	0.0000	0.0000	0
2016/05/04	JBAF	17/08/2016			Jibar Tradeable Future	7.5300	92.4700	7.5500	92.4500	0.266	0.0000	0.0000	0
2016/05/04	JBAF	21/09/2016			Jibar Tradeable Future	7.5700	92.4300	7.6300	92.3700	0.793	0.0000	0.0000	0
2016/05/04	JBAF	19/10/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/05/04	JBAF	21/12/2016			Jibar Tradeable Future	7.8100	92.1900	7.8200	92.1800	0.128	0.0000	0.0000	0
2016/05/04	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9400	92.0600	0.126	0.0000	0.0000	0
2016/05/04	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.0700	91.9300	0.124	0.0000	0.0000	0
2016/05/04	JBAF	20/09/2017			Jibar Tradeable Future	8.1600	91.8400	8.1700	91.8300	0.123	0.0000	0.0000	0
2016/05/04	JBAF	20/12/2017			Jibar Tradeable Future	8.2500	91.7500	8.2300	91.7700	(0.242)	0.0000	0.0000	0
2016/05/04	JBAF	20/03/2018			Jibar Tradeable Future	8.3400	91.6600	8.2900	91.7100	(0.600)	0.0000	0.0000	0
2016/05/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/04	R023	05/05/2016			Bond Future	8.8979	95.7209	8.9658	95.3931	0.762	0.0000	0.0000	2,802
2016/05/04	R023	05/05/2016	8.24	Put	Bond Future	3,254.5900	3.2546	3,582.4100	3.5824	10.073	0	0	0
2016/05/04	R023	05/05/2016	8.26	Put	Bond Future	3,153.6200	3.1536	3,481.4400	3.4814	10.395	0	0	0

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2016/05/04	R023	05/05/2016	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R023	05/05/2016	8.25	Put	Bond Future	3,204.0900	3.2041	3,531.9100	3.5319	10.231	0	0	0
2016/05/04	R023	05/05/2016	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R023	05/05/2016	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R023	04/08/2016	8.24	Call	Bond Future	422.3400	0.4223	321.2200	0.3212	(23.943)	0	0	0
2016/05/04	R023	04/08/2016	8.25	Put	Bond Future	3,831.8200	3.8318	4,064.2000	4.0642	6.064	0	0	0
2016/05/04	R023	04/08/2016			Bond Future	8.9578	97.5339	9.0292	97.1988	0.798	0.0000	0.0000	6,100
2016/05/04	R023	04/08/2016	8.25	Call	Bond Future	432.0300	0.4320	329.3100	0.3293	(23.776)	0	0	0
2016/05/04	R023	04/08/2016	8.26	Call	Bond Future	441.7400	0.4417	337.5500	0.3376	(23.586)	0	0	0
2016/05/04	R023	04/08/2016	8.24	Put	Bond Future	3,871.2500	3.8713	4,105.2300	4.1052	6.044	0	0	0
2016/05/04	R023	04/08/2016	8.26	Put	Bond Future	3,792.4400	3.7924	4,023.3500	4.0233	6.089	0	0	0
2016/05/04	R023	03/11/2016	9.73	Put	Bond Future	1,014.3000	1.0143	1,019.2400	1.0192	0.487	0	0	0
2016/05/04	R023	03/11/2016			Bond Future	9.0184	95.4539	9.0938	95.1113	0.836	0.0000	0.0000	0
2016/05/04	R023	03/11/2016	9.75	Put	Bond Future	990.3700	0.9904	994.3400	0.9943	0.401	0	0	0
2016/05/04	R023	03/11/2016	9.73	Call	Bond Future	4,187.8100	4.1878	3,850.1500	3.8501	(8.063)	0	0	0
2016/05/04	R023	03/11/2016	9.74	Put	Bond Future	1,002.2700	1.0023	1,006.7300	1.0067	0.445	0	0	0
2016/05/04	R023	03/11/2016	9.74	Call	Bond Future	4,219.4200	4.2194	3,881.2800	3.8813	(8.014)	0	0	0
2016/05/04	R023	03/11/2016	9.75	Call	Bond Future	4,251.1300	4.2511	3,912.5000	3.9125	(7.966)	0	0	0
2016/05/04	R023	02/02/2017	8.85	Call	Bond Future	2,187.7000	2.1877	1,920.1600	1.9202	(12.229)	0	0	0
2016/05/04	R023	02/02/2017			Bond Future	9.0700	97.3666	9.1503	97.0130	0.886	0.0000	0.0000	0
2016/05/04	R023	02/02/2017	8.86	Call	Bond Future	2,207.5500	2.2075	1,938.9400	1.9389	(12.168)	0	0	0
2016/05/04	R023	02/02/2017	8.84	Put	Bond Future	3,188.9700	3.1890	3,276.0800	3.2761	2.732	0	0	0
2016/05/04	R023	02/02/2017	8.86	Put	Bond Future	3,139.2300	3.1392	3,224.1900	3.2242	2.706	0	0	0
2016/05/04	R023	02/02/2017	8.84	Call	Bond Future	2,167.9600	2.1680	1,901.5000	1.9015	(12.291)	0	0	0
2016/05/04	R023	02/02/2017	8.85	Put	Bond Future	3,164.0300	3.1640	3,250.0600	3.2501	2.719	0	0	0
2016/05/04	R035	05/05/2016	10.37	Call	Bond Future	5,210.6400	5.2106	4,702.2200	4.7022	(9.757)	0	0	0
2016/05/04	R035	05/05/2016			Bond Future	9.6977	94.6481	9.7607	94.1396	0.650	0.0000	0.0000	3,926
2016/05/04	R035	05/05/2016	10.35	Call	Bond Future	5,062.2900	5.0623	4,553.8700	4.5539	(10.043)	0	0	0
2016/05/04	R035	05/05/2016	10.36	Call	Bond Future	5,136.5200	5.1365	4,628.1000	4.6281	(9.898)	0	0	0
2016/05/04	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R035	04/08/2016			Bond Future	9.7552	96.4407	9.8203	95.9216	0.668	0.0000	0.0000	5,341
2016/05/04	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R035	04/08/2016	10.35	Call	Bond Future	4,578.7000	4.5787	4,059.5400	4.0595	(11.339)	0	0	0
2016/05/04	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R035	04/08/2016	10.36	Call	Bond Future	4,652.6400	4.6526	4,133.4800	4.1335	(11.158)	0	0	0
2016/05/04	R035	04/08/2016	10.37	Call	Bond Future	4,726.4900	4.7265	4,207.3300	4.2073	(10.984)	0	0	0
2016/05/04	R035	03/11/2016	9.58	Put	Bond Future	1,865.3900	1.8654	2,395.5200	2.3955	28.419	0	0	0
2016/05/04	R035	03/11/2016			Bond Future	9.8121	93.7693	9.8794	93.2392	0.686	0.0000	0.0000	0
2016/05/04	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R035	03/11/2016	9.57	Put	Bond Future	1,947.0600	1.9471	2,477.1900	2.4772	27.227	0	0	0
2016/05/04	R035	03/11/2016	9.59	Put	Bond Future	1,783.8300	1.7838	2,313.9600	2.3140	29.719	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
2016/05/04	R186	05/05/2016	9.25	Call	Bond Future	1,090.6000	1.0906	618.6800	0.6187	(43.272)	0	0	180
2016/05/04	R186	05/05/2016			Bond Future	9.1029	113.4065	9.1707	112.9232	0.746	0.0000	0.0000	32,369
2016/05/04	R186	05/05/2016	8.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R186	05/05/2016	9.89	Call	Bond Future	5,429.8300	5.4298	4,946.4600	4.9465	(8.902)	0	0	0
2016/05/04	R186	05/05/2016	8.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R186	05/05/2016	8.75	Put	Bond Future	2,560.7700	2.5608	3,043.8200	3.0438	18.863	0	0	1,900
2016/05/04	R186	05/05/2016	9.25	Put	Bond Future	46.5200	0.0465	57.9700	0.0580	24.613	0	0	0
2016/05/04	R186	05/05/2016	8.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R186	05/05/2016	8.85	Put	Bond Future	1,831.4900	1.8315	2,309.9800	2.3100	26.126	0	0	5,350
2016/05/04	R186	05/05/2016	9.96	Call	Bond Future	5,894.6100	5.8946	5,411.2400	5.4112	(8.200)	0	0	0
2016/05/04	R186	05/05/2016	9.86	Call	Bond Future	5,229.7600	5.2298	4,746.3900	4.7464	(9.243)	0	0	0
2016/05/04	R186	05/05/2016	7.56	Put	Bond Future	11,819.6600	11.8197	12,303.0300	12.3030	4.090	0	0	0
2016/05/04	R186	05/05/2016	8.35	Put	Bond Future	5,562.5900	5.5626	6,045.9600	6.0460	8.690	0	0	0
2016/05/04	R186	05/05/2016	8.75	Call	Bond Future	0.3200	0.0003	0.0000	0.0000	(100.000)	0	0	180
2016/05/04	R186	05/05/2016	8.34	Put	Bond Future	5,639.0400	5.6390	6,122.4100	6.1224	8.572	0	0	0
2016/05/04	R186	05/05/2016	7.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R186	05/05/2016	8.85	Call	Bond Future	4.8900	0.0049	0.0100	0.0000	(99.796)	0	0	0
2016/05/04	R186	05/05/2016	8.33	Put	Bond Future	5,715.5500	5.7155	6,198.9200	6.1989	8.457	0	0	0
2016/05/04	R186	05/05/2016	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2016/05/04	R186	05/05/2016	9.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2016/05/04	R186	05/05/2016	9.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2016/05/04	R186	04/08/2016	9.60	Call	Bond Future	4,239.0600	4.2391	3,826.1600	3.8262	(9.740)	0	0	0
2016/05/04	R186	04/08/2016	8.51	Put	Bond Future	5,458.5700	5.4586	5,775.2000	5.7752	5.801	0	0	0
2016/05/04	R186	04/08/2016	10.00	Put	Bond Future	601.1300	0.6011	635.7700	0.6358	5.762	0	0	6,500
2016/05/04	R186	04/08/2016			Bond Future	9.1610	110.2505	9.2318	109.7567	0.773	0.0000	0.0000	84,217
2016/05/04	R186	04/08/2016	9.40	Put	Bond Future	1,694.0000	1.6940	1,808.9900	1.8090	6.788	0	0	5,000
2016/05/04	R186	04/08/2016	9.25	Put	Bond Future	2,126.4700	2.1265	2,272.5700	2.2726	6.871	0	0	1,000
2016/05/04	R186	04/08/2016	8.50	Put	Bond Future	5,516.5500	5.5165	5,835.5300	5.8355	5.782	0	0	0
2016/05/04	R186	04/08/2016	8.51	Call	Bond Future	771.0900	0.7711	593.9000	0.5939	(22.979)	0	0	0
2016/05/04	R186	04/08/2016	8.49	Call	Bond Future	739.0700	0.7391	566.7000	0.5667	(23.323)	0	0	0
2016/05/04	R186	04/08/2016	9.40	Call	Bond Future	3,348.6800	3.3487	2,969.8500	2.9699	(11.313)	0	0	0
2016/05/04	R186	04/08/2016	9.25	Call	Bond Future	2,746.6100	2.7466	2,398.8900	2.3989	(12.660)	0	0	0
2016/05/04	R186	04/08/2016	8.50	Call	Bond Future	754.9500	0.7550	580.1100	0.5801	(23.159)	0	0	0
2016/05/04	R186	04/08/2016	9.60	Put	Bond Future	1,225.8900	1.2259	1,306.8100	1.3068	6.601	0	0	5,635
2016/05/04	R186	04/08/2016	10.00	Call	Bond Future	6,261.3700	6.2614	5,802.1900	5.8022	(7.334)	0	0	0
2016/05/04	R186	04/08/2016	8.49	Put	Bond Future	5,574.8500	5.5749	5,896.3000	5.8963	5.766	0	0	0
2016/05/04	R186	03/11/2016			Bond Future	9.2138	112.3432	9.2876	111.8388	0.801	0.0000	0.0000	0
2016/05/04	R186	03/11/2016	8.95	Put	Bond Future	4,387.3300	4.3873	4,540.2600	4.5403	3.486	0	0	0
2016/05/04	R186	03/11/2016	8.97	Put	Bond Future	4,305.6100	4.3056	4,454.7200	4.4547	3.463	0	0	0
2016/05/04	R186	03/11/2016	8.96	Put	Bond Future	4,346.3400	4.3463	4,497.3500	4.4974	3.474	0	0	0
2016/05/04	R186	03/11/2016	8.97	Call	Bond Future	2,616.4400	2.6164	2,261.1000	2.2611	(13.581)	0	0	0
2016/05/04	R186	03/11/2016	8.95	Call	Bond Future	2,558.0100	2.5580	2,206.4900	2.2065	(13.742)	0	0	0
2016/05/04	R186	03/11/2016	8.96	Call	Bond Future	2,587.1300	2.5871	2,233.6900	2.2337	(13.661)	0	0	0
2016/05/04	R197	05/05/2016			Bond Future	299.1665	299.1665	299.4194	299.4194	0.085	0.0000	0.0000	804
2016/05/04	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R197	05/05/2016	299.99	Put	Bond Future	823.4600	0.8235	570.6200	0.5706	(30.705)	0	0	0
2016/05/04	R197	05/05/2016	300.01	Put	Bond Future	843.4600	0.8435	590.6200	0.5906	(29.977)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/04	R197	05/05/2016	300.00	Put	Bond Future	833.4600	0.8335	580.6200	0.5806	(30.336)	0	0	0
2016/05/04	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R197	04/08/2016			Bond Future	298.3737	298.3737	298.6279	298.6279	0.085	0.0000	0.0000	1,899
2016/05/04	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R197	04/08/2016	293.98	Call	Bond Future	4,393.6700	4.3937	4,647.9200	4.6479	5.787	0	0	0
2016/05/04	R197	04/08/2016	293.96	Call	Bond Future	4,413.6700	4.4137	4,667.9200	4.6679	5.761	0	0	0
2016/05/04	R197	04/08/2016	293.97	Call	Bond Future	4,403.6700	4.4037	4,657.9200	4.6579	5.774	0	0	0
2016/05/04	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R197	03/11/2016	303.56	Call	Bond Future	500.2500	0.5002	756.6100	0.7566	51.246	0	0	0
2016/05/04	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R197	03/11/2016			Bond Future	304.0603	304.0603	304.3166	304.3166	0.084	0.0000	0.0000	0
2016/05/04	R197	03/11/2016	303.57	Call	Bond Future	490.2500	0.4902	746.6100	0.7466	52.292	0	0	0
2016/05/04	R197	03/11/2016	303.58	Call	Bond Future	480.2500	0.4802	736.6100	0.7366	53.381	0	0	0
2016/05/04	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R202	05/05/2016	246.99	Put	Bond Future	99.8900	0.0999	7.4000	0.0074	(92.592)	0	0	0
2016/05/04	R202	05/05/2016			Bond Future	249.0747	249.0747	249.6267	249.6267	0.222	0.0000	0.0000	8,713
2016/05/04	R202	05/05/2016	247.01	Put	Bond Future	102.2600	0.1023	7.7400	0.0077	(92.431)	0	0	0
2016/05/04	R202	05/05/2016	246.99	Call	Bond Future	2,184.6200	2.1846	2,644.1300	2.6441	21.034	0	0	0
2016/05/04	R202	05/05/2016	247.00	Put	Bond Future	101.0700	0.1011	7.5700	0.0076	(92.510)	0	0	0
2016/05/04	R202	05/05/2016	247.00	Call	Bond Future	2,175.8000	2.1758	2,634.3000	2.6343	21.073	0	0	0
2016/05/04	R202	05/05/2016	247.01	Call	Bond Future	2,166.9900	2.1670	2,624.4700	2.6245	21.111	0	0	0
2016/05/04	R202	04/08/2016	243.25	Call	Bond Future	8,868.0800	8.8681	9,271.5600	9.2716	4.550	0	0	0
2016/05/04	R202	04/08/2016			Bond Future	250.3690	250.3690	250.9287	250.9287	0.224	0.0000	0.0000	36,980
2016/05/04	R202	04/08/2016	243.26	Call	Bond Future	8,860.7600	8.8608	9,264.0700	9.2641	4.552	0	0	0
2016/05/04	R202	04/08/2016	243.24	Put	Bond Future	1,746.3800	1.7464	1,590.3400	1.5903	(8.935)	0	0	0
2016/05/04	R202	04/08/2016	243.26	Put	Bond Future	1,751.7400	1.7517	1,595.3600	1.5954	(8.927)	0	0	0
2016/05/04	R202	04/08/2016	243.24	Call	Bond Future	8,875.4000	8.8754	9,279.0500	9.2790	4.548	0	0	0
2016/05/04	R202	04/08/2016	243.25	Put	Bond Future	1,749.0600	1.7491	1,592.8500	1.5928	(8.931)	0	0	0
2016/05/04	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R202	03/11/2016			Bond Future	255.1406	255.1406	255.7088	255.7088	0.223	0.0000	0.0000	0
2016/05/04	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R202	03/11/2016	253.85	Call	Bond Future	1,290.5600	1.2906	1,858.7800	1.8588	44.029	0	0	0
2016/05/04	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R202	03/11/2016	253.86	Call	Bond Future	1,280.5600	1.2806	1,848.7800	1.8488	44.373	0	0	0
2016/05/04	R202	03/11/2016	253.87	Call	Bond Future	1,270.5600	1.2706	1,838.7800	1.8388	44.722	0	0	0
2016/05/04	R203	05/05/2016	7.25	Put	Bond Future	823.1600	0.8232	895.1800	0.8952	8.749	0	0	0
2016/05/04	R203	05/05/2016			Bond Future	7.8990	101.6792	7.9561	101.6072	0.723	0.0000	0.0000	4,073
2016/05/04	R203	05/05/2016	7.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R203	05/05/2016	7.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R203	05/05/2016	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R203	05/05/2016	7.24	Put	Bond Future	835.9200	0.8359	907.9400	0.9079	8.616	0	0	0
2016/05/04	R203	05/05/2016	7.26	Put	Bond Future	810.4100	0.8104	882.4300	0.8824	8.887	0	0	0
2016/05/04	R203	04/08/2016	7.26	Call	Bond Future	44.2500	0.0442	33.4800	0.0335	(24.339)	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
2016/05/04	R203	04/08/2016			Bond Future	7.9594		103.6050	8.0314	103.5305	0.905	0.0000	0.0000	58,097
2016/05/04	R203	04/08/2016	7.24	Call	Bond Future	41.3200		0.0413	31.2000	0.0312	(24.492)	0	0	0
2016/05/04	R203	04/08/2016	7.25	Call	Bond Future	42.7600		0.0428	32.2800	0.0323	(24.509)	0	0	0
2016/05/04	R203	04/08/2016	7.24	Put	Bond Future	790.4000		0.7904	854.8100	0.8548	8.149	0	0	0
2016/05/04	R203	04/08/2016	7.26	Put	Bond Future	772.3900		0.7724	836.1500	0.8361	8.255	0	0	0
2016/05/04	R203	04/08/2016	7.25	Put	Bond Future	781.3700		0.7814	845.4200	0.8454	8.197	0	0	0
2016/05/04	R203	03/11/2016	8.86	Call	Bond Future	776.7500		0.7767	716.0200	0.7160	(7.818)	0	0	0
2016/05/04	R203	03/11/2016			Bond Future	8.0196		101.3997	8.1149	101.3225	1.188	0.0000	0.0000	0
2016/05/04	R203	03/11/2016	8.84	Call	Bond Future	763.7200		0.7637	703.4000	0.7034	(7.898)	0	0	0
2016/05/04	R203	03/11/2016	8.85	Call	Bond Future	770.2200		0.7702	709.7000	0.7097	(7.857)	0	0	0
2016/05/04	R203	03/11/2016	8.84	Put	Bond Future	102.5400		0.1025	119.3700	0.1194	16.413	0	0	0
2016/05/04	R203	03/11/2016	8.86	Put	Bond Future	99.5300		0.0995	115.9500	0.1160	16.498	0	0	0
2016/05/04	R203	03/11/2016	8.85	Put	Bond Future	101.0200		0.1010	117.6500	0.1177	16.462	0	0	0
2016/05/04	R203	02/02/2017	7.70	Call	Bond Future	199.3600		0.1994	167.4200	0.1674	(16.021)	0	0	0
2016/05/04	R203	02/02/2017	7.71	Put	Bond Future	372.7000		0.3727	423.5800	0.4236	13.652	0	0	0
2016/05/04	R203	02/02/2017			Bond Future	8.0062		103.4316	8.1504	103.3485	1.802	0.0000	0.0000	0
2016/05/04	R203	02/02/2017	7.71	Call	Bond Future	201.6800		0.2017	169.4800	0.1695	(15.966)	0	0	0
2016/05/04	R203	02/02/2017	7.72	Call	Bond Future	204.3600		0.2044	171.8900	0.1719	(15.889)	0	0	0
2016/05/04	R203	02/02/2017	7.70	Put	Bond Future	376.1600		0.3762	427.3000	0.4273	13.595	0	0	0
2016/05/04	R203	02/02/2017	7.72	Put	Bond Future	369.5900		0.3696	420.2000	0.4202	13.694	0	0	0
2016/05/04	R204	05/05/2016	7.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R204	05/05/2016			Bond Future	8.2792		102.4231	8.3411	102.2807	0.748	0.0000	0.0000	10,611
2016/05/04	R204	05/05/2016	7.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R204	05/05/2016	7.74	Put	Bond Future	1,250.3900		1.2504	1,392.7800	1.3928	11.388	0	0	0
2016/05/04	R204	05/05/2016	7.76	Put	Bond Future	1,203.6600		1.2037	1,346.0500	1.3460	11.830	0	0	0
2016/05/04	R204	05/05/2016	7.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R204	05/05/2016	7.75	Put	Bond Future	1,227.0200		1.2270	1,369.4100	1.3694	11.605	0	0	0
2016/05/04	R204	04/08/2016			Bond Future	8.3586		100.3219	8.4284	100.1756	0.835	0.0000	0.0000	34,905
2016/05/04	R204	04/08/2016	7.74	Put	Bond Future	1,478.3600		1.4784	1,592.6300	1.5926	7.730	0	0	0
2016/05/04	R204	04/08/2016	7.76	Put	Bond Future	1,444.7000		1.4447	1,557.7200	1.5577	7.823	0	0	0
2016/05/04	R204	04/08/2016	7.74	Call	Bond Future	170.5100		0.1705	138.5200	0.1385	(18.761)	0	0	0
2016/05/04	R204	04/08/2016	7.75	Put	Bond Future	1,461.5600		1.4616	1,575.0700	1.5751	7.766	0	0	0
2016/05/04	R204	04/08/2016	7.75	Call	Bond Future	175.0200		0.1750	142.2700	0.1423	(18.712)	0	0	0
2016/05/04	R204	04/08/2016	7.76	Call	Bond Future	179.4700		0.1795	146.2300	0.1462	(18.521)	0	0	0
2016/05/04	R204	03/11/2016			Bond Future	8.4304		102.2261	8.5098	102.0759	0.941	0.0000	0.0000	0
2016/05/04	R204	03/11/2016	9.21	Put	Bond Future	290.4900		0.2905	332.8500	0.3328	14.582	0	0	0
2016/05/04	R204	03/11/2016	9.23	Put	Bond Future	282.2500		0.2823	323.7300	0.3237	14.696	0	0	0
2016/05/04	R204	03/11/2016	9.22	Put	Bond Future	286.2300		0.2862	328.1500	0.3281	14.646	0	0	0
2016/05/04	R204	03/11/2016	9.22	Call	Bond Future	1,767.6800		1.7677	1,659.3800	1.6594	(6.127)	0	0	0
2016/05/04	R204	03/11/2016	9.21	Call	Bond Future	1,753.3500		1.7534	1,645.4900	1.6455	(6.152)	0	0	0
2016/05/04	R204	03/11/2016	9.23	Call	Bond Future	1,782.2800		1.7823	1,673.5400	1.6735	(6.101)	0	0	0
2016/05/04	R204	02/02/2017	8.28	Call	Bond Future	714.9200		0.7149	642.2800	0.6423	(10.161)	0	0	0
2016/05/04	R204	02/02/2017			Bond Future	8.4758		100.2324	8.5693	100.0748	1.103	0.0000	0.0000	0
2016/05/04	R204	02/02/2017	8.29	Call	Bond Future	722.6700		0.7227	649.5300	0.6495	(10.121)	0	0	0
2016/05/04	R204	02/02/2017	8.30	Call	Bond Future	730.4700		0.7305	656.8400	0.6568	(10.080)	0	0	0
2016/05/04	R204	02/02/2017	8.28	Put	Bond Future	1,046.1400		1.0461	1,131.0900	1.1311	8.120	0	0	0
2016/05/04	R204	02/02/2017	8.30	Put	Bond Future	1,027.8000		1.0278	1,111.7600	1.1118	8.169	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
2016/05/04	R204	02/02/2017	8.29	Put	Bond Future	1,036.9400	1.0369	1,121.3900	1.1214	8.144	0	0	0
2016/05/04	R207	05/05/2016	7.86	Put	Bond Future	1,977.2000	1.9772	2,180.3400	2.1803	10.274	0	0	0
2016/05/04	R207	05/05/2016			Bond Future	8.5040	98.3994	8.5711	98.1963	0.789	0.0000	0.0000	13,208
2016/05/04	R207	05/05/2016	7.85	Put	Bond Future	2,008.2900	2.0083	2,211.4300	2.2114	10.115	0	0	0
2016/05/04	R207	05/05/2016	7.56	Put	Bond Future	2,915.2300	2.9152	3,118.3700	3.1184	6.968	0	0	0
2016/05/04	R207	05/05/2016	7.84	Put	Bond Future	2,039.4000	2.0394	2,242.5400	2.2425	9.961	0	0	0
2016/05/04	R207	05/05/2016	7.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/05/04	R207	05/05/2016	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R207	05/05/2016	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R207	05/05/2016	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R207	04/08/2016			Bond Future	8.5814	96.6188	8.6546	96.4107	0.853	0.0000	0.0000	76,765
2016/05/04	R207	04/08/2016	7.99	Put	Bond Future	1,979.0200	1.9790	2,131.2000	2.1312	7.690	0	0	0
2016/05/04	R207	04/08/2016	8.01	Put	Bond Future	1,934.2200	1.9342	2,084.4800	2.0845	7.769	0	0	0
2016/05/04	R207	04/08/2016	8.00	Put	Bond Future	1,956.5600	1.9566	2,107.7800	2.1078	7.729	0	0	0
2016/05/04	R207	04/08/2016	8.01	Call	Bond Future	289.6400	0.2896	231.8000	0.2318	(19.970)	0	0	0
2016/05/04	R207	04/08/2016	7.99	Call	Bond Future	276.2600	0.2763	220.3400	0.2203	(20.242)	0	0	0
2016/05/04	R207	04/08/2016	8.00	Call	Bond Future	282.8900	0.2829	226.0100	0.2260	(20.107)	0	0	0
2016/05/04	R207	02/02/2017	9.24	Call	Bond Future	2,161.0800	2.1611	2,028.0600	2.0281	(6.155)	0	0	0
2016/05/04	R207	02/02/2017			Bond Future	8.6929	96.7821	8.7822	96.5605	1.027	0.0000	0.0000	0
2016/05/04	R207	02/02/2017	8.91	Call	Bond Future	1,654.5200	1.6545	1,541.9400	1.5419	(6.804)	0	0	62
2016/05/04	R207	02/02/2017	9.22	Call	Bond Future	2,128.4700	2.1285	1,996.6500	1.9966	(6.193)	0	0	0
2016/05/04	R207	02/02/2017	9.23	Call	Bond Future	2,144.7500	2.1447	2,012.3300	2.0123	(6.174)	0	0	0
2016/05/04	R207	02/02/2017	8.91	Put	Bond Future	1,116.7200	1.1167	1,225.8000	1.2258	9.768	0	0	0
2016/05/04	R207	02/02/2017	9.22	Put	Bond Future	829.0800	0.8291	918.9200	0.9189	10.836	0	0	0
2016/05/04	R207	02/02/2017	9.24	Put	Bond Future	812.8200	0.8128	901.4600	0.9015	10.905	0	0	0
2016/05/04	R207	02/02/2017	9.23	Put	Bond Future	820.9200	0.8209	910.1600	0.9102	10.871	0	0	0
2016/05/04	R208	05/05/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R208	05/05/2016	8.00	Put	Bond Future	2,408.3000	2.4083	2,660.9500	2.6610	10.491	0	0	0
2016/05/04	R208	05/05/2016			Bond Future	8.6333	93.3397	8.7009	93.0871	0.783	0.0000	0.0000	8,507
2016/05/04	R208	05/05/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R208	05/05/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R208	05/05/2016	7.99	Put	Bond Future	2,446.9300	2.4469	2,699.5800	2.6996	10.325	0	0	0
2016/05/04	R208	05/05/2016	8.01	Put	Bond Future	2,369.6800	2.3697	2,622.3300	2.6223	10.662	0	0	0
2016/05/04	R208	04/08/2016	8.01	Put	Bond Future	2,809.4400	2.8094	3,002.8100	3.0028	6.883	0	0	0
2016/05/04	R208	04/08/2016			Bond Future	8.6991	95.1076	8.7714	94.8491	0.831	0.0000	0.0000	48,309
2016/05/04	R208	04/08/2016	8.00	Put	Bond Future	2,839.3800	2.8394	3,033.8700	3.0339	6.850	0	0	0
2016/05/04	R208	04/08/2016	7.99	Call	Bond Future	285.3700	0.2854	222.5000	0.2225	(22.031)	0	0	0
2016/05/04	R208	04/08/2016	8.00	Call	Bond Future	292.3300	0.2923	228.3400	0.2283	(21.890)	0	0	0
2016/05/04	R208	04/08/2016	8.01	Call	Bond Future	299.4200	0.2994	234.3100	0.2343	(21.745)	0	0	0
2016/05/04	R208	04/08/2016	7.99	Put	Bond Future	2,869.4600	2.8695	3,065.0700	3.0651	6.817	0	0	0
2016/05/04	R208	03/11/2016	9.59	Put	Bond Future	581.1100	0.5811	611.8100	0.6118	5.283	0	0	0
2016/05/04	R208	03/11/2016			Bond Future	8.7600	93.5101	8.8374	93.2456	0.883	0.0000	0.0000	0
2016/05/04	R208	03/11/2016	9.58	Put	Bond Future	588.8200	0.5888	620.0000	0.6200	5.295	0	0	0
2016/05/04	R208	03/11/2016	9.57	Call	Bond Future	3,320.8400	3.3208	3,088.0300	3.0880	(7.011)	0	0	0
2016/05/04	R208	03/11/2016	9.58	Call	Bond Future	3,345.8600	3.3459	3,112.5500	3.1125	(6.973)	0	0	0
2016/05/04	R208	03/11/2016	9.59	Call	Bond Future	3,371.1500	3.3712	3,137.3600	3.1374	(6.935)	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
2016/05/04	R208	03/11/2016	9.57	Put	Bond Future	596.8200	0.5968	628.5000	0.6285	5.308	0	0	0
2016/05/04	R208	02/02/2017			Bond Future	8.8066	95.3840	8.8907	95.1101	0.955	0.0000	0.0000	0
2016/05/04	R208	02/02/2017	8.64	Call	Bond Future	1,584.1900	1.5842	1,424.9500	1.4250	(10.052)	0	0	0
2016/05/04	R208	02/02/2017	8.63	Put	Bond Future	2,147.4900	2.1475	2,262.9200	2.2629	5.375	0	0	0
2016/05/04	R208	02/02/2017	8.65	Put	Bond Future	2,112.2200	2.1122	2,226.0200	2.2260	5.388	0	0	0
2016/05/04	R208	02/02/2017	8.64	Put	Bond Future	2,129.8000	2.1298	2,244.4200	2.2444	5.382	0	0	0
2016/05/04	R208	02/02/2017	8.65	Call	Bond Future	1,599.4700	1.5995	1,439.4100	1.4394	(10.007)	0	0	0
2016/05/04	R208	02/02/2017	8.63	Call	Bond Future	1,569.0100	1.5690	1,410.5800	1.4106	(10.097)	0	0	0
2016/05/04	R209	05/05/2016			Bond Future	9.6425	70.8931	9.7056	70.4710	0.655	0.0000	0.0000	8,274
2016/05/04	R209	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,700
2016/05/04	R209	05/05/2016	8.25	Put	Bond Future	10,392.0000	10.3920	10,814.1000	10.8141	4.062	0	0	0
2016/05/04	R209	05/05/2016	8.99	Put	Bond Future	4,600.7500	4.6007	5,022.8500	5.0229	9.175	0	0	0
2016/05/04	R209	05/05/2016	9.01	Put	Bond Future	4,453.0000	4.4530	4,875.1000	4.8751	9.479	0	0	0
2016/05/04	R209	05/05/2016	9.00	Put	Bond Future	4,526.8200	4.5268	4,948.9200	4.9489	9.324	0	0	0
2016/05/04	R209	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R209	05/05/2016	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,700
2016/05/04	R209	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R209	04/08/2016	9.70	Put	Bond Future	2,429.3100	2.4293	2,553.4500	2.5534	5.110	0	0	250
2016/05/04	R209	04/08/2016	9.26	Call	Bond Future	1,250.5000	1.2505	1,026.6100	1.0266	(17.904)	0	0	0
2016/05/04	R209	04/08/2016			Bond Future	9.6957	72.2359	9.7608	71.8050	0.671	0.0000	0.0000	54,865
2016/05/04	R209	04/08/2016	9.40	Put	Bond Future	3,591.3500	3.5913	3,766.6500	3.7667	4.881	0	0	0
2016/05/04	R209	04/08/2016	9.60	Put	Bond Future	2,781.7200	2.7817	2,919.7800	2.9198	4.963	0	0	0
2016/05/04	R209	04/08/2016	10.60	Call	Bond Future	6,235.6600	6.2357	5,817.2800	5.8173	(6.709)	0	0	5,760
2016/05/04	R209	04/08/2016	9.24	Call	Bond Future	1,207.2500	1.2072	987.9500	0.9880	(18.165)	0	0	0
2016/05/04	R209	04/08/2016	9.70	Call	Bond Future	2,457.7000	2.4577	2,150.8900	2.1509	(12.484)	0	0	0
2016/05/04	R209	04/08/2016	10.29	Call	Bond Future	4,792.8100	4.7928	4,406.2000	4.4062	(8.066)	0	0	0
2016/05/04	R209	04/08/2016	9.25	Call	Bond Future	1,228.7500	1.2288	1,007.1500	1.0072	(18.035)	0	0	0
2016/05/04	R209	04/08/2016	9.40	Call	Bond Future	1,581.2800	1.5813	1,325.6300	1.3256	(16.167)	0	0	250
2016/05/04	R209	04/08/2016	10.60	Put	Bond Future	597.7500	0.5977	610.3200	0.6103	2.103	0	0	0
2016/05/04	R209	04/08/2016	9.24	Put	Bond Future	4,341.7200	4.3417	4,553.3700	4.5534	4.875	0	0	0
2016/05/04	R209	04/08/2016	9.60	Call	Bond Future	2,140.5300	2.1405	1,847.6400	1.8476	(13.683)	0	0	5,760
2016/05/04	R209	04/08/2016	9.26	Put	Bond Future	4,242.9700	4.2430	4,450.0300	4.4500	4.880	0	0	0
2016/05/04	R209	04/08/2016	9.25	Put	Bond Future	4,292.1700	4.2922	4,501.5200	4.5015	4.877	0	0	0
2016/05/04	R209	04/08/2016	10.29	Put	Bond Future	1,005.6500	1.0056	1,049.9900	1.0500	4.409	0	0	250
2016/05/04	R209	03/11/2016	10.26	Call	Bond Future	5,347.2300	5.3472	4,894.3100	4.8943	(8.470)	0	0	0
2016/05/04	R209	03/11/2016			Bond Future	9.7454	70.4564	9.8125	70.0164	0.688	0.0000	0.0000	0
2016/05/04	R209	03/11/2016	10.24	Call	Bond Future	5,268.1400	5.2681	4,816.4000	4.8164	(8.575)	0	0	0
2016/05/04	R209	03/11/2016	10.25	Call	Bond Future	5,307.7200	5.3077	4,855.3000	4.8553	(8.524)	0	0	0
2016/05/04	R209	03/11/2016	10.24	Put	Bond Future	2,121.6200	2.1216	2,109.8200	2.1098	(0.556)	0	0	0
2016/05/04	R209	03/11/2016	10.25	Put	Bond Future	2,099.8500	2.0999	2,087.3700	2.0874	(0.594)	0	0	0
2016/05/04	R209	03/11/2016	10.26	Put	Bond Future	2,078.1100	2.0781	2,065.1300	2.0651	(0.625)	0	0	0
2016/05/04	R209	02/02/2017	9.55	Put	Bond Future	5,109.8600	5.1099	5,153.8800	5.1539	0.861	0	0	0
2016/05/04	R209	02/02/2017			Bond Future	9.7887	71.8684	9.8582	71.4166	0.710	0.0000	0.0000	0
2016/05/04	R209	02/02/2017	9.54	Put	Bond Future	5,148.4900	5.1485	5,193.8100	5.1938	0.880	0	0	0
2016/05/04	R209	02/02/2017	9.55	Call	Bond Future	3,522.6600	3.5227	3,114.8500	3.1149	(11.577)	0	0	0
2016/05/04	R209	02/02/2017	9.53	Call	Bond Future	3,464.6700	3.4647	3,059.7100	3.0597	(11.688)	0	0	0
2016/05/04	R209	02/02/2017	9.54	Call	Bond Future	3,493.6000	3.4936	3,087.0900	3.0871	(11.636)	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
2016/05/04	R209	02/02/2017	9.53	Put	Bond Future	5,187.3400	5.1873	5,234.2100	5.2342	0.904	0	0	0
2016/05/04	R210	05/05/2016			Bond Future	183.9634	183.9634	183.8370	183.8370	(0.069)	0.0000	0.0000	20
2016/05/04	R210	05/05/2016	184.99	Put	Bond Future	1,026.6200	1.0266	1,153.0200	1.1530	12.312	0	0	0
2016/05/04	R210	05/05/2016	185.00	Put	Bond Future	1,036.6200	1.0366	1,163.0200	1.1630	12.193	0	0	0
2016/05/04	R210	05/05/2016	185.01	Put	Bond Future	1,046.6200	1.0466	1,173.0200	1.1730	12.077	0	0	0
2016/05/04	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R210	04/08/2016			Bond Future	187.4631	187.4631	187.3322	187.3322	(0.070)	0.0000	0.0000	1,391
2016/05/04	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R210	04/08/2016	181.50	Call	Bond Future	5,963.0600	5.9631	5,832.2200	5.8322	(2.194)	0	0	0
2016/05/04	R210	04/08/2016	181.52	Call	Bond Future	5,943.0600	5.9431	5,812.2200	5.8122	(2.202)	0	0	0
2016/05/04	R210	04/08/2016	181.51	Call	Bond Future	5,953.0600	5.9531	5,822.2200	5.8222	(2.198)	0	0	0
2016/05/04	R210	03/11/2016			Bond Future	188.7458	188.7458	188.6106	188.6106	(0.072)	0.0000	0.0000	0
2016/05/04	R210	03/11/2016	188.90	Put	Bond Future	154.2500	0.1543	289.4000	0.2894	87.618	0	0	0
2016/05/04	R210	03/11/2016	188.92	Put	Bond Future	174.2500	0.1743	309.4000	0.3094	77.561	0	0	0
2016/05/04	R210	03/11/2016	188.91	Put	Bond Future	164.2500	0.1643	299.4000	0.2994	82.283	0	0	0
2016/05/04	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R211	05/05/2016	139.01	Put	Bond Future	545.4700	0.5455	442.4500	0.4424	(18.886)	0	0	0
2016/05/04	R211	05/05/2016			Bond Future	138.4645	138.4645	138.5675	138.5675	0.074	0.0000	0.0000	2
2016/05/04	R211	05/05/2016	139.00	Put	Bond Future	535.4700	0.5355	432.4500	0.4324	(19.239)	0	0	0
2016/05/04	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R211	05/05/2016	138.99	Put	Bond Future	525.4700	0.5255	422.4500	0.4224	(19.605)	0	0	0
2016/05/04	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R211	04/08/2016			Bond Future	139.3518	139.3518	139.4552	139.4552	0.074	0.0000	0.0000	62
2016/05/04	R211	04/08/2016	137.09	Call	Bond Future	2,261.8200	2.2618	2,365.2500	2.3653	4.573	0	0	0
2016/05/04	R211	04/08/2016	137.07	Call	Bond Future	2,281.8200	2.2818	2,385.2500	2.3853	4.533	0	0	0
2016/05/04	R211	04/08/2016	137.08	Call	Bond Future	2,271.8200	2.2718	2,375.2500	2.3753	4.553	0	0	0
2016/05/04	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R211	03/11/2016	141.75	Call	Bond Future	257.7200	0.2577	361.8200	0.3618	40.393	0	0	0
2016/05/04	R211	03/11/2016			Bond Future	142.0077	142.0077	142.1118	142.1118	0.073	0.0000	0.0000	0
2016/05/04	R211	03/11/2016	141.76	Call	Bond Future	247.7200	0.2477	351.8200	0.3518	42.023	0	0	0
2016/05/04	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R211	03/11/2016	141.74	Call	Bond Future	267.7200	0.2677	371.8200	0.3718	38.884	0	0	0
2016/05/04	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	30.9200	0.0309	100.000	0	0	0
2016/05/04	R212	05/05/2016			Bond Future	144.9087	144.9087	145.0309	145.0309	0.084	0.0000	0.0000	3,238

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
2016/05/04	R212	05/05/2016	145.01	Call	Bond Future		0.0000	20.9200	0.0209	100.000	0	0	0
2016/05/04	R212	05/05/2016	144.99	Put	Bond Future		81.3000	0.0000	0.0000	(100.000)	0	0	0
2016/05/04	R212	05/05/2016	145.01	Put	Bond Future		101.3000	0.0000	0.0000	(100.000)	0	0	0
2016/05/04	R212	05/05/2016	144.99	Call	Bond Future		0.0000	40.9200	0.0409	100.000	0	0	0
2016/05/04	R212	05/05/2016	145.00	Put	Bond Future		91.3000	0.0000	0.0000	(100.000)	0	0	0
2016/05/04	R212	04/08/2016	142.43	Call	Bond Future	3,318.0800	3.3181	3,441.0300	3.4410	3.705	0	0	0
2016/05/04	R212	04/08/2016			Bond Future	145.7481	145.7481	145.8710	145.8710	0.084	0.0000	0.0000	3,880
2016/05/04	R212	04/08/2016	142.44	Call	Bond Future	3,308.0800	3.3081	3,431.0300	3.4310	3.717	0	0	0
2016/05/04	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R212	04/08/2016	142.42	Call	Bond Future	3,328.0800	3.3281	3,451.0300	3.4510	3.694	0	0	0
2016/05/04	R212	03/11/2016			Bond Future	148.5259	148.5259	148.6498	148.6498	0.083	0.0000	0.0000	0
2016/05/04	R212	03/11/2016	148.11	Call	Bond Future	415.9200	0.4159	539.8200	0.5398	29.789	0	0	0
2016/05/04	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R212	03/11/2016	148.12	Call	Bond Future	405.9200	0.4059	529.8200	0.5298	30.523	0	0	0
2016/05/04	R212	03/11/2016	148.10	Call	Bond Future	425.9200	0.4259	549.8200	0.5498	29.090	0	0	0
2016/05/04	R213	05/05/2016	8.74	Put	Bond Future	5,511.7200	5.5117	5,934.0100	5.9340	7.662	0	0	0
2016/05/04	R213	05/05/2016	8.76	Put	Bond Future	5,364.3100	5.3643	5,786.6000	5.7866	7.872	0	0	0
2016/05/04	R213	05/05/2016			Bond Future	9.5226	81.5347	9.5857	81.1124	0.663	0.0000	0.0000	12,766
2016/05/04	R213	05/05/2016	8.75	Put	Bond Future	5,437.9700	5.4380	5,860.2600	5.8603	7.766	0	0	0
2016/05/04	R213	05/05/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R213	05/05/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R213	05/05/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R213	04/08/2016			Bond Future	9.5772	83.0790	9.6425	82.6478	0.681	0.0000	0.0000	44,354
2016/05/04	R213	04/08/2016	8.99	Put	Bond Future	4,961.2700	4.9613	5,193.8900	5.1939	4.689	0	0	0
2016/05/04	R213	04/08/2016	9.01	Put	Bond Future	4,855.4400	4.8554	5,083.3000	5.0833	4.693	0	0	0
2016/05/04	R213	04/08/2016	9.00	Put	Bond Future	4,908.2600	4.9083	5,138.4900	5.1385	4.691	0	0	0
2016/05/04	R213	04/08/2016	9.01	Call	Bond Future	963.2600	0.9633	759.9700	0.7600	(21.104)	0	0	0
2016/05/04	R213	04/08/2016	8.99	Call	Bond Future	927.0300	0.9270	728.5000	0.7285	(21.416)	0	0	0
2016/05/04	R213	04/08/2016	9.00	Call	Bond Future	945.0900	0.9451	744.1700	0.7442	(21.259)	0	0	0
2016/05/04	R213	03/11/2016			Bond Future	9.6313	81.1051	9.6988	80.6647	0.700	0.0000	0.0000	0
2016/05/04	R213	03/11/2016	10.18	Put	Bond Future	1,936.4300	1.9364	1,967.0400	1.9670	1.581	0	0	0
2016/05/04	R213	03/11/2016	10.20	Put	Bond Future	1,895.4500	1.8954	1,924.4700	1.9245	1.531	0	0	0
2016/05/04	R213	03/11/2016	10.18	Call	Bond Future	5,421.1100	5.4211	5,011.3900	5.0114	(7.558)	0	0	0
2016/05/04	R213	03/11/2016	10.19	Put	Bond Future	1,915.7400	1.9157	1,945.7600	1.9458	1.567	0	0	0
2016/05/04	R213	03/11/2016	10.19	Call	Bond Future	5,461.9100	5.4619	5,051.6000	5.0516	(7.512)	0	0	0
2016/05/04	R213	03/11/2016	10.20	Call	Bond Future	5,503.0300	5.5030	5,091.7200	5.0917	(7.474)	0	0	0
2016/05/04	R213	02/02/2017	9.40	Call	Bond Future	3,304.9900	3.3050	2,937.0300	2.9370	(11.133)	0	0	0
2016/05/04	R213	02/02/2017	9.42	Call	Bond Future	3,362.0700	3.3621	2,991.1900	2.9912	(11.031)	0	0	0
2016/05/04	R213	02/02/2017			Bond Future	9.6799	82.7302	9.7501	82.2776	0.725	0.0000	0.0000	0
2016/05/04	R213	02/02/2017	9.41	Call	Bond Future	3,333.3200	3.3333	2,964.0400	2.9640	(11.078)	0	0	0
2016/05/04	R213	02/02/2017	9.40	Put	Bond Future	5,147.3100	5.1473	5,231.9100	5.2319	1.644	0	0	0
2016/05/04	R213	02/02/2017	9.42	Put	Bond Future	5,070.7900	5.0708	5,152.4700	5.1525	1.611	0	0	0
2016/05/04	R213	02/02/2017	9.41	Put	Bond Future	5,108.8000	5.1088	5,192.0800	5.1921	1.630	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
2016/05/04	R214	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R214	05/05/2016	9.30	Put	Bond Future	3,431.7500	3.4318	3,865.7800	3.8658	12.647	0	0	0
2016/05/04	R214	05/05/2016			Bond Future	9.7775	70.8660	9.8406	70.4319	0.646	0.0000	0.0000	7,608
2016/05/04	R214	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R214	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R214	05/05/2016	8.99	Put	Bond Future	5,811.2800	5.8113	6,245.3200	6.2453	7.469	0	0	0
2016/05/04	R214	05/05/2016	9.01	Put	Bond Future	5,653.9800	5.6540	6,088.0200	6.0880	7.677	0	0	0
2016/05/04	R214	05/05/2016	9.30	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/05/04	R214	05/05/2016	9.00	Put	Bond Future	5,732.5600	5.7326	6,166.6000	6.1666	7.571	0	0	0
2016/05/04	R214	04/08/2016	9.25	Put	Bond Future	5,189.6700	5.1897	5,417.6400	5.4176	4.393	0	0	0
2016/05/04	R214	04/08/2016	11.30	Call	Bond Future	9,179.0600	9.1791	8,724.7200	8.7247	(4.950)	0	0	5,800
2016/05/04	R214	04/08/2016	9.24	Call	Bond Future	1,007.7100	1.0077	795.0400	0.7950	(21.104)	0	0	0
2016/05/04	R214	04/08/2016			Bond Future	9.8298	72.2082	9.8950	71.7651	0.662	0.0000	0.0000	30,123
2016/05/04	R214	04/08/2016	9.30	Call	Bond Future	1,125.8200	1.1258	898.4100	0.8984	(20.199)	0	0	1,300
2016/05/04	R214	04/08/2016	8.55	Put	Bond Future	9,966.5500	9.9665	10,340.0900	10.3401	3.748	0	0	0
2016/05/04	R214	04/08/2016	9.25	Call	Bond Future	1,026.8100	1.0268	811.6800	0.8117	(20.951)	0	0	0
2016/05/04	R214	04/08/2016	11.30	Put	Bond Future	221.5600	0.2216	210.3200	0.2103	(5.073)	0	0	0
2016/05/04	R214	04/08/2016	10.30	Put	Bond Future	1,314.6900	1.3147	1,340.7900	1.3408	1.985	0	0	0
2016/05/04	R214	04/08/2016	9.26	Call	Bond Future	1,046.1400	1.0461	828.5500	0.8286	(20.799)	0	0	0
2016/05/04	R214	04/08/2016	9.30	Put	Bond Future	4,913.7300	4.9137	5,129.4200	5.1294	4.390	0	0	0
2016/05/04	R214	04/08/2016	8.55	Call	Bond Future	208.9200	0.2089	139.3600	0.1394	(33.295)	0	0	1,300
2016/05/04	R214	04/08/2016	9.24	Put	Bond Future	5,245.9400	5.2459	5,476.3700	5.4764	4.393	0	0	0
2016/05/04	R214	04/08/2016	10.30	Call	Bond Future	4,411.3600	4.4114	3,994.3600	3.9944	(9.453)	0	0	5,800
2016/05/04	R214	04/08/2016	9.26	Put	Bond Future	5,133.7600	5.1338	5,359.2700	5.3593	4.393	0	0	0
2016/05/04	R214	03/11/2016	10.35	Put	Bond Future	2,270.5500	2.2706	2,304.6600	2.3047	1.502	0	0	0
2016/05/04	R214	03/11/2016			Bond Future	9.8814	70.2816	9.9485	69.8292	0.679	0.0000	0.0000	0
2016/05/04	R214	03/11/2016	10.34	Put	Bond Future	2,293.6500	2.2937	2,328.6300	2.3286	1.525	0	0	0
2016/05/04	R214	03/11/2016	10.35	Call	Bond Future	5,330.4900	5.3305	4,912.2300	4.9122	(7.847)	0	0	0
2016/05/04	R214	03/11/2016	10.33	Call	Bond Future	5,250.9500	5.2510	4,834.4400	4.8344	(7.932)	0	0	0
2016/05/04	R214	03/11/2016	10.34	Call	Bond Future	5,290.6700	5.2907	4,873.2800	4.8733	(7.889)	0	0	0
2016/05/04	R214	03/11/2016	10.33	Put	Bond Future	2,316.9600	2.3170	2,352.8200	2.3528	1.548	0	0	0
2016/05/04	R214	02/02/2017			Bond Future	9.9283	71.6899	9.9978	71.2256	0.700	0.0000	0.0000	0
2016/05/04	R214	02/02/2017	9.67	Call	Bond Future	3,613.7000	3.6137	3,224.3000	3.2243	(10.776)	0	0	0
2016/05/04	R214	02/02/2017	9.66	Put	Bond Future	5,427.7100	5.4277	5,504.0200	5.5040	1.406	0	0	0
2016/05/04	R214	02/02/2017	9.68	Put	Bond Future	5,346.7500	5.3467	5,420.4500	5.4204	1.378	0	0	0
2016/05/04	R214	02/02/2017	9.67	Put	Bond Future	5,387.2400	5.3872	5,462.2400	5.4622	1.392	0	0	0
2016/05/04	R214	02/02/2017	9.68	Call	Bond Future	3,643.2700	3.6433	3,252.5700	3.2526	(10.724)	0	0	0
2016/05/04	R214	02/02/2017	9.66	Call	Bond Future	3,584.0100	3.5840	3,195.9200	3.1959	(10.828)	0	0	0
2016/05/04	R248	05/05/2016			Bond Future	9.8626	90.9248	9.9257	90.3766	0.640	0.0000	0.0000	11,645
2016/05/04	R248	05/05/2016	8.99	Put	Bond Future	8,248.2900	8.2483	8,796.4700	8.7965	6.646	0	0	0
2016/05/04	R248	05/05/2016	9.01	Put	Bond Future	8,044.3000	8.0443	8,592.4800	8.5925	6.815	0	0	0
2016/05/04	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R248	05/05/2016	9.00	Put	Bond Future	8,146.2000	8.1462	8,694.3800	8.6944	6.729	0	0	0
2016/05/04	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/04	R248	04/08/2016			Bond Future	9.9179	92.6470	9.9830	92.0875	0.656	0.0000	0.0000	59,293

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
2016/05/04	R248	04/08/2016	9.25	Call	Bond Future	1,181.6400	1.1816	944.4000	0.9444	(20.077)	0	0	0
2016/05/04	R248	04/08/2016	9.24	Put	Bond Future	7,384.3000	7.3843	7,709.4800	7.7095	4.404	0	0	0
2016/05/04	R248	04/08/2016	9.26	Put	Bond Future	7,234.5300	7.2345	7,553.9700	7.5540	4.415	0	0	0
2016/05/04	R248	04/08/2016	9.25	Put	Bond Future	7,309.1800	7.3092	7,631.4900	7.6315	4.410	0	0	0
2016/05/04	R248	04/08/2016	9.26	Call	Bond Future	1,204.2200	1.2042	964.1100	0.9641	(19.939)	0	0	0
2016/05/04	R248	04/08/2016	9.24	Call	Bond Future	1,159.3500	1.1594	924.9800	0.9250	(20.216)	0	0	0
2016/05/04	R248	03/11/2016	10.38	Call	Bond Future	6,605.4300	6.6054	6,079.9000	6.0799	(7.956)	0	0	0
2016/05/04	R248	03/11/2016			Bond Future	9.9724	89.9670	10.0396	89.3957	0.673	0.0000	0.0000	0
2016/05/04	R248	03/11/2016	10.39	Call	Bond Future	6,654.3800	6.6544	6,127.7400	6.1277	(7.914)	0	0	0
2016/05/04	R248	03/11/2016	10.37	Put	Bond Future	3,268.4000	3.2684	3,315.2300	3.3152	1.433	0	0	0
2016/05/04	R248	03/11/2016	10.39	Put	Bond Future	3,206.8500	3.2069	3,251.4500	3.2514	1.391	0	0	0
2016/05/04	R248	03/11/2016	10.37	Call	Bond Future	6,556.3600	6.5564	6,031.9500	6.0320	(7.998)	0	0	0
2016/05/04	R248	03/11/2016	10.38	Put	Bond Future	3,237.6100	3.2376	3,283.3200	3.2833	1.412	0	0	0
2016/05/04	R248	02/02/2017	9.76	Put	Bond Future	7,023.3900	7.0234	7,072.7500	7.0727	0.703	0	0	0
2016/05/04	R248	02/02/2017	9.78	Put	Bond Future	6,921.7100	6.9217	6,967.8400	6.9678	0.666	0	0	0
2016/05/04	R248	02/02/2017			Bond Future	10.0224	91.7698	10.0920	91.1833	0.695	0.0000	0.0000	0
2016/05/04	R248	02/02/2017	9.77	Put	Bond Future	6,972.5600	6.9726	7,020.2900	7.0203	0.685	0	0	0
2016/05/04	R248	02/02/2017	9.76	Call	Bond Future	4,748.4900	4.7485	4,211.3100	4.2113	(11.313)	0	0	0
2016/05/04	R248	02/02/2017	9.77	Call	Bond Future	4,786.2800	4.7863	4,247.4700	4.2475	(11.257)	0	0	0
2016/05/04	R248	02/02/2017	9.78	Call	Bond Future	4,823.8900	4.8239	4,283.4800	4.2835	(11.203)	0	0	0

Total

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