



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 26/02/2016 TO 26/02/2016

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
2016/02/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	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
2016/02/26	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	2025	05/05/2016			Bond Future	123.3492		123.3492	123.3407	123.3407	(0.007)	0.0000	0.0000	4,606
2016/02/26	2025	05/05/2016	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2025	05/05/2016	125.99	Put	Bond Future	2,640.7800		2.6408	2,649.2900	2.6493	0.322	0	0	0
2016/02/26	2025	05/05/2016	126.01	Put	Bond Future	2,660.7800		2.6608	2,669.2900	2.6693	0.320	0	0	0
2016/02/26	2025	05/05/2016	126.00	Put	Bond Future	2,650.7800		2.6508	2,659.2900	2.6593	0.321	0	0	0
2016/02/26	2025	05/05/2016	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2025	05/05/2016	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2025	04/08/2016	123.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2025	04/08/2016			Bond Future	124.4472		124.4472	124.4389	124.4389	(0.007)	0.0000	0.0000	0
2016/02/26	2025	04/08/2016	123.86	Call	Bond Future	587.1700		0.5872	578.8700	0.5789	(1.414)	0	0	0
2016/02/26	2025	04/08/2016	123.87	Call	Bond Future	577.1700		0.5772	568.8700	0.5689	(1.438)	0	0	0
2016/02/26	2025	04/08/2016	123.85	Call	Bond Future	597.1700		0.5972	588.8700	0.5889	(1.390)	0	0	0
2016/02/26	2025	04/08/2016	123.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2025	04/08/2016	123.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2030	05/05/2016	8.99	Put	Bond Future	4,819.4600		4.8195	5,372.7900	5.3728	11.481	0	0	0
2016/02/26	2030	05/05/2016	9.01	Put	Bond Future	4,672.1700		4.6722	5,225.5000	5.2255	11.843	0	0	0
2016/02/26	2030	05/05/2016			Bond Future	9.6687		89.6381	9.7500	89.0848	0.841	0.0000	0.0000	17,216
2016/02/26	2030	05/05/2016	9.00	Put	Bond Future	4,745.7700		4.7458	5,299.1000	5.2991	11.659	0	0	0
2016/02/26	2030	05/05/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2030	05/05/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2030	05/05/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2030	04/08/2016	10.17	Call	Bond Future	2,847.9300		2.8479	2,284.2800	2.2843	(19.792)	0	0	0
2016/02/26	2030	04/08/2016			Bond Future	9.7369		87.3297	9.8210	86.7661	0.864	0.0000	0.0000	0
2016/02/26	2030	04/08/2016	10.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2032	05/05/2016			Bond Future	9.8132		88.4310	9.8842	87.9204	0.723	0.0000	0.0000	9,231
2016/02/26	2032	05/05/2016	8.99	Put	Bond Future	6,796.6800		6.7967	7,215.7200	7.2157	6.165	0	0	0
2016/02/26	2032	05/05/2016	9.01	Put	Bond Future	6,662.6800		6.6627	7,078.3100	7.0783	6.238	0	0	0
2016/02/26	2032	05/05/2016	9.00	Put	Bond Future	6,729.5200		6.7295	7,146.8600	7.1469	6.202	0	0	0
2016/02/26	2032	05/05/2016	9.01	Call	Bond Future	563.4700		0.5635	468.4900	0.4685	(16.856)	0	0	0
2016/02/26	2032	05/05/2016	8.99	Call	Bond Future	537.7700		0.5378	446.2000	0.4462	(17.028)	0	0	0
2016/02/26	2032	05/05/2016	9.00	Call	Bond Future	550.5100		0.5505	457.2400	0.4572	(16.942)	0	0	0
2016/02/26	2032	04/08/2016	9.01	Call	Bond Future	1,320.8100		1.3208	1,183.4600	1.1835	(10.399)	0	0	0
2016/02/26	2032	04/08/2016			Bond Future	9.8800		90.1081	9.9533	89.5880	0.742	0.0000	0.0000	0
2016/02/26	2032	04/08/2016	8.99	Call	Bond Future	1,284.6200		1.2846	1,150.1100	1.1501	(10.471)	0	0	0
2016/02/26	2032	04/08/2016	9.00	Call	Bond Future	1,302.2400		1.3022	1,166.3400	1.1663	(10.436)	0	0	0
2016/02/26	2032	04/08/2016	8.99	Put	Bond Future	7,982.8800		7.9829	8,368.4400	8.3684	4.830	0	0	0
2016/02/26	2032	04/08/2016	9.01	Put	Bond Future	7,860.4400		7.8604	8,243.1600	8.2432	4.869	0	0	0
2016/02/26	2032	04/08/2016	9.00	Put	Bond Future	7,921.1300		7.9211	8,305.3000	8.3053	4.850	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
2016/02/26	2032	03/11/2016			Bond Future	9.9400	87.6845	10.0161	87.1514	0.766	0.0000	0.0000	0
2016/02/26	2032	03/11/2016	10.28	Put	Bond Future	3,435.2700	3.4353	3,640.5600	3.6406	5.976	0	0	0
2016/02/26	2032	03/11/2016	10.30	Put	Bond Future	3,379.6100	3.3796	3,582.4600	3.5825	6.002	0	0	0
2016/02/26	2032	03/11/2016	10.29	Put	Bond Future	3,407.3500	3.4074	3,611.4100	3.6114	5.989	0	0	0
2016/02/26	2032	03/11/2016	10.30	Call	Bond Future	5,859.1500	5.8591	5,528.8400	5.5288	(5.638)	0	0	0
2016/02/26	2032	03/11/2016	10.28	Call	Bond Future	5,779.8200	5.7798	5,451.9500	5.4520	(5.673)	0	0	0
2016/02/26	2032	03/11/2016	10.29	Call	Bond Future	5,819.4300	5.8194	5,490.3300	5.4903	(5.655)	0	0	0
2016/02/26	2033	05/05/2016			Bond Future	102.7859	102.7859	103.0768	103.0768	0.283	0.0000	0.0000	1,032
2016/02/26	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2033	05/05/2016	102.40	Call	Bond Future	385.9200	0.3859	676.7700	0.6768	75.365	0	0	0
2016/02/26	2033	05/05/2016	102.41	Call	Bond Future	375.9200	0.3759	666.7700	0.6668	77.370	0	0	0
2016/02/26	2033	05/05/2016	102.39	Call	Bond Future	395.9200	0.3959	686.7700	0.6868	73.462	0	0	0
2016/02/26	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2037	05/05/2016	8.99	Call	Bond Future	437.0500	0.4370	372.4900	0.3725	(14.772)	0	0	0
2016/02/26	2037	05/05/2016	9.00	Put	Bond Future	8,358.4900	8.3585	8,726.1600	8.7262	4.399	0	0	0
2016/02/26	2037	05/05/2016			Bond Future	9.9427	89.7418	9.9982	89.3083	0.559	0.0000	0.0000	41,155
2016/02/26	2037	05/05/2016	9.00	Call	Bond Future	447.8100	0.4478	381.9800	0.3820	(14.700)	0	0	0
2016/02/26	2037	05/05/2016	9.01	Call	Bond Future	459.1100	0.4591	391.9800	0.3920	(14.622)	0	0	0
2016/02/26	2037	05/05/2016	8.99	Put	Bond Future	8,437.6100	8.4376	8,806.5500	8.8065	4.373	0	0	0
2016/02/26	2037	05/05/2016	9.01	Put	Bond Future	8,280.0400	8.2800	8,646.4100	8.6464	4.425	0	0	0
2016/02/26	2037	04/08/2016			Bond Future	10.0097	87.1849	10.0671	86.7434	0.573	0.0000	0.0000	0
2016/02/26	2037	04/08/2016	9.24	Put	Bond Future	7,999.5300	7.9995	8,306.1200	8.3061	3.833	0	0	0
2016/02/26	2037	04/08/2016	9.26	Put	Bond Future	7,872.8000	7.8728	8,176.8100	8.1768	3.862	0	0	0
2016/02/26	2037	04/08/2016	9.24	Call	Bond Future	1,706.8900	1.7069	1,571.9100	1.5719	(7.908)	0	0	0
2016/02/26	2037	04/08/2016	9.25	Put	Bond Future	7,935.9000	7.9359	8,241.2000	8.2412	3.847	0	0	0
2016/02/26	2037	04/08/2016	9.25	Call	Bond Future	1,729.5600	1.7296	1,593.2900	1.5933	(7.879)	0	0	0
2016/02/26	2037	04/08/2016	9.26	Call	Bond Future	1,752.6300	1.7526	1,615.0700	1.6151	(7.849)	0	0	0
2016/02/26	2037	03/11/2016	10.35	Call	Bond Future	6,083.8800	6.0839	5,807.2700	5.8073	(4.547)	0	0	0
2016/02/26	2037	03/11/2016	10.36	Put	Bond Future	3,917.5900	3.9176	4,093.2000	4.0932	4.483	0	0	0
2016/02/26	2037	03/11/2016			Bond Future	10.0654	88.8649	10.1249	88.4117	0.591	0.0000	0.0000	0
2016/02/26	2037	03/11/2016	10.36	Call	Bond Future	6,125.9700	6.1260	5,848.3200	5.8483	(4.532)	0	0	0
2016/02/26	2037	03/11/2016	10.37	Call	Bond Future	6,168.1600	6.1682	5,889.4800	5.8895	(4.518)	0	0	0
2016/02/26	2037	03/11/2016	10.35	Put	Bond Future	3,948.9900	3.9490	4,125.6400	4.1256	4.473	0	0	0
2016/02/26	2037	03/11/2016	10.37	Put	Bond Future	3,886.4000	3.8864	4,060.9800	4.0610	4.492	0	0	0
2016/02/26	2038	05/05/2016	131.01	Put	Bond Future	2,227.6100	2.2276	2,236.2200	2.2362	0.387	0	0	0
2016/02/26	2038	05/05/2016			Bond Future	128.7824	128.7824	128.7738	128.7738	(0.007)	0.0000	0.0000	19,067
2016/02/26	2038	05/05/2016	131.00	Put	Bond Future	2,217.6100	2.2176	2,226.2200	2.2262	0.388	0	0	0
2016/02/26	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2038	05/05/2016	130.99	Put	Bond Future	2,207.6100	2.2076	2,216.2200	2.2162	0.390	0	0	0
2016/02/26	2038	04/08/2016			Bond Future	129.8273	129.8273	129.8189	129.8189	(0.006)	0.0000	0.0000	0
2016/02/26	2038	04/08/2016	129.31	Call	Bond Future	517.3000	0.5173	508.8800	0.5089	(1.628)	0	0	0
2016/02/26	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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2016/02/26	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2038	04/08/2016	129.32	Call	Bond Future	507.3000	0.5073	498.8800	0.4989	(1.660)	0	0	0
2016/02/26	2038	04/08/2016	129.30	Call	Bond Future	527.3000	0.5273	518.8800	0.5189	(1.597)	0	0	0
2016/02/26	2040	05/05/2016	9.50	Call	Bond Future	1,231.5100	1.2315	1,100.0800	1.1001	(10.672)	0	0	0
2016/02/26	2040	05/05/2016			Bond Future	10.0232	93.2395	10.0737	92.8221	0.503	0.0000	0.0000	1,812
2016/02/26	2040	05/05/2016	9.51	Call	Bond Future	1,255.4800	1.2555	1,122.2400	1.1222	(10.613)	0	0	0
2016/02/26	2040	05/05/2016	9.49	Call	Bond Future	1,207.7200	1.2077	1,078.1000	1.0781	(10.733)	0	0	0
2016/02/26	2040	05/05/2016	9.50	Put	Bond Future	5,757.4700	5.7575	6,043.4600	6.0435	4.967	0	0	0
2016/02/26	2040	05/05/2016	9.49	Put	Bond Future	5,823.7900	5.8238	6,111.5900	6.1116	4.942	0	0	0
2016/02/26	2040	05/05/2016	9.51	Put	Bond Future	5,691.4700	5.6915	5,975.6500	5.9757	4.993	0	0	0
2016/02/26	2040	04/08/2016			Bond Future	10.0911	90.4984	10.1432	90.0733	0.516	0.0000	0.0000	0
2016/02/26	2040	04/08/2016	9.49	Put	Bond Future	7,424.3200	7.4243	7,696.2000	7.6962	3.662	0	0	0
2016/02/26	2040	04/08/2016	9.50	Call	Bond Future	2,288.8200	2.2888	2,134.2400	2.1342	(6.754)	0	0	0
2016/02/26	2040	04/08/2016	9.51	Call	Bond Future	2,317.0300	2.3170	2,161.1400	2.1611	(6.728)	0	0	0
2016/02/26	2040	04/08/2016	9.49	Call	Bond Future	2,261.0400	2.2610	2,107.7700	2.1078	(6.779)	0	0	0
2016/02/26	2040	04/08/2016	9.51	Put	Bond Future	7,300.7600	7.3008	7,570.0200	7.5700	3.688	0	0	0
2016/02/26	2040	04/08/2016	9.50	Put	Bond Future	7,362.2600	7.3623	7,632.8300	7.6328	3.675	0	0	0
2016/02/26	2044	05/05/2016	8.99	Put	Bond Future	9,798.8200	9.7988	10,125.6300	10.1256	3.335	0	0	0
2016/02/26	2044	05/05/2016			Bond Future	10.0214	90.5341	10.0667	90.1566	0.452	0.0000	0.0000	20,918
2016/02/26	2044	05/05/2016	9.01	Put	Bond Future	9,620.5500	9.6205	9,945.2700	9.9453	3.375	0	0	0
2016/02/26	2044	05/05/2016	9.00	Put	Bond Future	9,709.4900	9.7095	10,035.2600	10.0353	3.355	0	0	0
2016/02/26	2044	05/05/2016	9.01	Call	Bond Future	409.6600	0.4097	356.8800	0.3569	(12.884)	0	0	0
2016/02/26	2044	05/05/2016	8.99	Call	Bond Future	389.3700	0.3894	338.6800	0.3387	(13.018)	0	0	0
2016/02/26	2044	05/05/2016	9.00	Call	Bond Future	399.4100	0.3994	347.6800	0.3477	(12.952)	0	0	0
2016/02/26	2044	04/08/2016	9.50	Call	Bond Future	2,317.5400	2.3175	2,175.4800	2.1755	(6.130)	0	0	0
2016/02/26	2044	04/08/2016			Bond Future	10.0868	87.8669	10.1335	87.4824	0.463	0.0000	0.0000	0
2016/02/26	2044	04/08/2016	9.51	Call	Bond Future	2,346.1000	2.3461	2,202.8500	2.2028	(6.106)	0	0	0
2016/02/26	2044	04/08/2016	9.49	Put	Bond Future	7,467.7200	7.4677	7,711.3800	7.7114	3.263	0	0	0
2016/02/26	2044	04/08/2016	9.51	Put	Bond Future	7,342.6200	7.3426	7,583.9000	7.5839	3.286	0	0	0
2016/02/26	2044	04/08/2016	9.49	Call	Bond Future	2,289.1900	2.2892	2,148.3200	2.1483	(6.154)	0	0	0
2016/02/26	2044	04/08/2016	9.50	Put	Bond Future	7,404.9900	7.4050	7,647.4600	7.6475	3.274	0	0	0
2016/02/26	2044	03/11/2016			Bond Future	10.1413	89.5601	10.1898	89.1650	0.478	0.0000	0.0000	0
2016/02/26	2044	03/11/2016	10.42	Call	Bond Future	6,528.1800	6.5282	6,284.6600	6.2847	(3.730)	0	0	0
2016/02/26	2044	03/11/2016	10.41	Put	Bond Future	4,333.7200	4.3337	4,486.1200	4.4861	3.517	0	0	0
2016/02/26	2044	03/11/2016	10.43	Put	Bond Future	4,266.1100	4.2661	4,416.7300	4.4167	3.531	0	0	0
2016/02/26	2044	03/11/2016	10.42	Put	Bond Future	4,299.9400	4.2999	4,451.4500	4.4514	3.524	0	0	0
2016/02/26	2044	03/11/2016	10.43	Call	Bond Future	6,572.4400	6.5724	6,328.0300	6.3280	(3.719)	0	0	0
2016/02/26	2044	03/11/2016	10.41	Call	Bond Future	6,483.7500	6.4838	6,241.1200	6.2411	(3.742)	0	0	0
2016/02/26	2046	05/05/2016			Bond Future	127.4817	127.4817	127.7494	127.7494	0.210	0.0000	0.0000	12,920
2016/02/26	2046	05/05/2016	129.99	Put	Bond Future	2,508.2800	2.5083	2,240.5600	2.2406	(10.673)	0	0	0
2016/02/26	2046	05/05/2016	130.01	Put	Bond Future	2,528.2800	2.5283	2,260.5600	2.2606	(10.589)	0	0	0
2016/02/26	2046	05/05/2016	130.00	Put	Bond Future	2,518.2800	2.5183	2,250.5600	2.2506	(10.631)	0	0	0
2016/02/26	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	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
2016/02/26	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2046	04/08/2016			Bond Future	129.9097	129.9097	130.1830	130.1830	0.210	0.0000	0.0000	0
2016/02/26	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2046	04/08/2016	129.00	Call	Bond Future	909.6900	0.9097	1,183.0300	1.1830	30.048	0	0	0
2016/02/26	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2046	04/08/2016	129.01	Call	Bond Future	899.6900	0.8997	1,173.0300	1.1730	30.382	0	0	0
2016/02/26	2046	04/08/2016	129.02	Call	Bond Future	889.6900	0.8897	1,163.0300	1.1630	30.723	0	0	0
2016/02/26	2050	05/05/2016	138.00	Put	Bond Future	1,289.2000	1.2892	1,298.2300	1.2982	0.700	0	0	0
2016/02/26	2050	05/05/2016			Bond Future	136.7108	136.7108	136.7018	136.7018	(0.007)	0.0000	0.0000	16,502
2016/02/26	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2050	05/05/2016	137.99	Put	Bond Future	1,279.2000	1.2792	1,288.2300	1.2882	0.706	0	0	0
2016/02/26	2050	05/05/2016	138.01	Put	Bond Future	1,299.2000	1.2992	1,308.2300	1.3082	0.695	0	0	0
2016/02/26	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2050	04/08/2016			Bond Future	137.7466	137.7466	137.7381	137.7381	(0.006)	0.0000	0.0000	0
2016/02/26	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	2050	04/08/2016	139.12	Put	Bond Future	1,373.4500	1.3734	1,381.8800	1.3819	0.614	0	0	0
2016/02/26	2050	04/08/2016	139.14	Put	Bond Future	1,393.4500	1.3934	1,401.8800	1.4019	0.605	0	0	0
2016/02/26	2050	04/08/2016	139.13	Put	Bond Future	1,383.4500	1.3834	1,391.8800	1.3919	0.609	0	0	0
2016/02/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	AL37	05/05/2016			Index Future	469.9770	469.9770	468.4040	468.4040	(0.335)	0.0000	0.0000	2
2016/02/26	AL37	04/08/2016			Index Future	478.7940	478.7940	477.1920	477.1920	(0.335)	0.0000	0.0000	0
2016/02/26	AL7T	05/05/2016			Index Future	541.4500	541.4500	538.8250	538.8250	(0.485)	0.0000	0.0000	0
2016/02/26	AL7T	04/08/2016			Index Future	551.6080	551.6080	548.9350	548.9350	(0.485)	0.0000	0.0000	0
2016/02/26	ALBI	05/05/2016			Index Future	491.0620	491.0620	488.8450	488.8450	(0.451)	0.0000	0.0000	510
2016/02/26	ALBI	04/08/2016			Index Future	500.2750	500.2750	498.0170	498.0170	(0.451)	0.0000	0.0000	139
2016/02/26	ALBI	03/11/2016			Index Future	510.0100	510.0100	507.6910	507.6910	(0.455)	0.0000	0.0000	0
2016/02/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C023	28/02/2023			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
2016/02/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C213	28/02/2031			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
2016/02/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/26	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	EL28	05/05/2016			Bond Future	126.0460	126.0460	126.0387	126.0387	(0.006)	0.0000	0.0000	0
2016/02/26	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	EL28	05/05/2016	128.99	Put	Bond Future	2,944.0400	2.9440	2,951.3000	2.9513	0.247	0	0	0
2016/02/26	EL28	05/05/2016	129.01	Put	Bond Future	2,964.0400	2.9640	2,971.3000	2.9713	0.245	0	0	0
2016/02/26	EL28	05/05/2016	129.00	Put	Bond Future	2,954.0400	2.9540	2,961.3000	2.9613	0.246	0	0	0
2016/02/26	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	EL28	04/08/2016			Bond Future	128.4467	128.4467	128.4398	128.4398	(0.005)	0.0000	0.0000	0
2016/02/26	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	EL28	04/08/2016	126.86	Call	Bond Future	1,586.7000	1.5867	1,579.7500	1.5797	(0.438)	0	0	0
2016/02/26	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	EL28	04/08/2016	126.87	Call	Bond Future	1,576.7000	1.5767	1,569.7500	1.5697	(0.441)	0	0	0
2016/02/26	EL28	04/08/2016	126.88	Call	Bond Future	1,566.7000	1.5667	1,559.7500	1.5597	(0.444)	0	0	0
2016/02/26	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	ES33	05/05/2016			Bond Future	10.7622	75.7276	10.8226	75.3522	0.562	0.0000	0.0000	8,776
2016/02/26	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	ES33	05/05/2016	9.99	Put	Bond Future	5,063.3400	5.0633	5,438.7300	5.4387	7.414	0	0	0
2016/02/26	ES33	05/05/2016	10.01	Put	Bond Future	4,925.7000	4.9257	5,301.0900	5.3011	7.621	0	0	0
2016/02/26	ES33	05/05/2016	10.00	Put	Bond Future	4,994.4700	4.9945	5,369.8600	5.3699	7.516	0	0	0
2016/02/26	ES33	04/08/2016			Bond Future	10.8552	77.1637	10.9176	76.7814	0.575	0.0000	0.0000	0
2016/02/26	ES33	04/08/2016	10.24	Put	Bond Future	3,931.8200	3.9318	4,314.1500	4.3142	9.724	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
2016/02/26	ES33	04/08/2016	10.26	Put	Bond Future	3,799.0700	3.7991	4,181.4000	4.1814	10.064	0	0	0
2016/02/26	ES33	04/08/2016	10.25	Put	Bond Future	3,865.4000	3.8654	4,247.7300	4.2477	9.891	0	0	0
2016/02/26	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	ES33	03/11/2016			Bond Future	10.9435	74.8570	11.0086	74.4646	0.594	0.0000	0.0000	0
2016/02/26	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	ES33	03/11/2016	11.31	Call	Bond Future	2,170.4200	2.1704	1,778.0600	1.7781	(18.078)	0	0	0
2016/02/26	ES33	03/11/2016	11.29	Call	Bond Future	2,054.5100	2.0545	1,662.1500	1.6622	(19.097)	0	0	0
2016/02/26	ES33	03/11/2016	11.30	Call	Bond Future	2,112.5000	2.1125	1,720.1400	1.7201	(18.573)	0	0	0
2016/02/26	ES42	05/05/2016			Bond Future	10.8826	79.8450	10.9482	79.3835	0.603	0.0000	0.0000	7,250
2016/02/26	GOVI	05/05/2016	518.01	Put	GOVI	278,860.0000	27.8860	300,720.0000	30.0720	7.839	0	0	0
2016/02/26	GOVI	05/05/2016			GOVI	490.1240	490.1240	487.9380	487.9380	(0.446)	0.0000	0.0000	487
2016/02/26	GOVI	05/05/2016	518.00	Put	GOVI	278,760.0000	27.8760	300,620.0000	30.0620	7.842	0	0	0
2016/02/26	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	GOVI	05/05/2016	517.99	Put	GOVI	278,660.0000	27.8660	300,520.0000	30.0520	7.845	0	0	0
2016/02/26	GOVI	04/08/2016	520.99	Put	GOVI	216,700.0000	21.6700	238,960.0000	23.8960	10.272	0	0	0
2016/02/26	GOVI	04/08/2016			GOVI	499.3200	499.3200	497.0940	497.0940	(0.446)	0.0000	0.0000	26
2016/02/26	GOVI	04/08/2016	521.01	Put	GOVI	216,900.0000	21.6900	239,160.0000	23.9160	10.263	0	0	0
2016/02/26	GOVI	04/08/2016	521.00	Put	GOVI	216,800.0000	21.6800	239,060.0000	23.9060	10.268	0	0	0
2016/02/26	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	GOVI	03/11/2016	476.11	Call	GOVI	329,260.0000	32.9260	306,400.0000	30.6400	(6.943)	0	0	0
2016/02/26	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	GOVI	03/11/2016			GOVI	509.0360	509.0360	506.7500	506.7500	(0.449)	0.0000	0.0000	0
2016/02/26	GOVI	03/11/2016	476.12	Call	GOVI	329,160.0000	32.9160	306,300.0000	30.6300	(6.945)	0	0	0
2016/02/26	GOVI	03/11/2016	476.13	Call	GOVI	329,060.0000	32.9060	306,200.0000	30.6200	(6.947)	0	0	0
2016/02/26	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/26	IGOV	05/05/2016			Index Future	237.0950	237.0950	237.1050	237.1050	0.004	0.0000	0.0000	975
2016/02/26	IGOV	04/08/2016			Index Future	241.5620	241.5620	241.5730	241.5730	0.005	0.0000	0.0000	81
2016/02/26	IGOV	03/11/2016			Index Future	246.2810	246.2810	246.2840	246.2840	0.001	0.0000	0.0000	0
2016/02/26	ILBI	05/05/2016			Index Future	642.6750	642.6750	642.6930	642.6930	0.003	0.0000	0.0000	0
2016/02/26	ILBI	04/08/2016			Index Future	654.6150	654.6150	654.6310	654.6310	0.002	0.0000	0.0000	157
2016/02/26	IS01	19/12/2016			Interest Rate Swap	100.2180	100.2180	100.2163	100.2163	(0.002)	0.0000	0.0000	0
2016/02/26	IS01	16/03/2017			Interest Rate Swap	100.2804	100.2804	100.2784	100.2784	(0.002)	0.0000	0.0000	0

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2016/02/26	IS02	18/12/2017			Interest Rate Swap	100.7538	100.7538	100.7512	100.7512	(0.003)	0.0000	0.0000	0
2016/02/26	IS02	16/03/2018			Interest Rate Swap	100.2977	100.2977	100.2948	100.2948	(0.003)	0.0000	0.0000	0
2016/02/26	IS05	17/12/2020			Interest Rate Swap	101.2656	101.2656	101.2616	101.2616	(0.004)	0.0000	0.0000	0
2016/02/26	IS05	16/03/2021			Interest Rate Swap	100.8128	100.8128	100.8087	100.8087	(0.004)	0.0000	0.0000	0
2016/02/26	IS10	17/12/2025			Interest Rate Swap	103.6787	103.6787	103.6741	103.6741	(0.005)	0.0000	0.0000	0
2016/02/26	IS10	16/03/2026			Interest Rate Swap	100.9458	100.9458	100.9409	100.9409	(0.005)	0.0000	0.0000	0
2016/02/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/26	JBAF	16/03/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2016/02/26	JBAF	20/04/2016			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2016/02/26	JBAF	18/05/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/02/26	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/02/26	JBAF	20/07/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/02/26	JBAF	17/08/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/02/26	JBAF	21/09/2016			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/02/26	JBAF	21/12/2016			Jibar Tradeable Future	7.9000	92.1000	7.9000	92.1000	0.000	0.0000	0.0000	0
2016/02/26	JBAF	15/03/2017			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2016/02/26	JBAF	21/06/2017			Jibar Tradeable Future	8.2000	91.8000	8.2000	91.8000	0.000	0.0000	0.0000	0
2016/02/26	JBAF	20/09/2017			Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000	0
2016/02/26	JBAF	20/12/2017			Jibar Tradeable Future	8.4100	91.5900	8.4100	91.5900	0.000	0.0000	0.0000	0
2016/02/26	R023	05/05/2016			Bond Future	9.1674	94.4271	9.2443	94.0618	0.839	0.0000	0.0000	9,781
2016/02/26	R023	05/05/2016	8.24	Put	Bond Future	4,755.0600	4.7551	5,076.5200	5.0765	6.760	0	0	0
2016/02/26	R023	05/05/2016	8.26	Put	Bond Future	4,665.6500	4.6656	4,985.1200	4.9851	6.847	0	0	0
2016/02/26	R023	05/05/2016	8.24	Call	Bond Future	206.7200	0.2067	162.9000	0.1629	(21.198)	0	0	0
2016/02/26	R023	05/05/2016	8.25	Put	Bond Future	4,710.1500	4.7101	5,030.6400	5.0306	6.804	0	0	0
2016/02/26	R023	05/05/2016	8.25	Call	Bond Future	212.3100	0.2123	167.5200	0.1675	(21.097)	0	0	0
2016/02/26	R023	05/05/2016	8.26	Call	Bond Future	218.2800	0.2183	172.4700	0.1725	(20.987)	0	0	0
2016/02/26	R023	04/08/2016	8.24	Call	Bond Future	569.1200	0.5691	494.8000	0.4948	(13.059)	0	0	0
2016/02/26	R023	04/08/2016	8.25	Put	Bond Future	5,294.0500	5.2940	5,590.7600	5.5908	5.605	0	0	0
2016/02/26	R023	04/08/2016			Bond Future	9.2403	96.2178	9.3211	95.8458	0.874	0.0000	0.0000	0
2016/02/26	R023	04/08/2016	8.25	Call	Bond Future	578.1600	0.5782	502.9100	0.5029	(13.015)	0	0	0
2016/02/26	R023	04/08/2016	8.26	Call	Bond Future	587.8600	0.5879	511.6400	0.5116	(12.966)	0	0	0
2016/02/26	R023	04/08/2016	8.24	Put	Bond Future	5,334.1300	5.3341	5,631.7700	5.6318	5.580	0	0	0
2016/02/26	R023	04/08/2016	8.26	Put	Bond Future	5,254.6600	5.2547	5,550.4000	5.5504	5.628	0	0	0
2016/02/26	R023	03/11/2016	9.73	Put	Bond Future	1,889.9900	1.8900	2,033.5800	2.0336	7.597	0	0	0
2016/02/26	R023	03/11/2016			Bond Future	9.3095	94.1392	9.3952	93.7568	0.920	0.0000	0.0000	0

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2016/02/26	R023	03/11/2016	9.75	Put	Bond Future	1,857.1000	1.8571	1,998.8400	1.9988	7.632	0	0	0
2016/02/26	R023	03/11/2016	9.73	Call	Bond Future	3,748.8500	3.7488	3,509.9800	3.5100	(6.372)	0	0	0
2016/02/26	R023	03/11/2016	9.74	Put	Bond Future	1,873.4900	1.8735	2,016.1500	2.0162	7.615	0	0	0
2016/02/26	R023	03/11/2016	9.74	Call	Bond Future	3,775.9900	3.7760	3,536.1900	3.5362	(6.351)	0	0	0
2016/02/26	R023	03/11/2016	9.75	Call	Bond Future	3,803.2100	3.8032	3,562.4900	3.5625	(6.329)	0	0	0
2016/02/26	R035	05/05/2016	10.37	Call	Bond Future	3,715.4800	3.7155	3,237.5700	3.2376	(12.863)	0	0	0
2016/02/26	R035	05/05/2016			Bond Future	9.8845	93.1529	9.9452	92.6750	0.614	0.0000	0.0000	4,019
2016/02/26	R035	05/05/2016	10.35	Call	Bond Future	3,567.1300	3.5671	3,089.2200	3.0892	(13.398)	0	0	0
2016/02/26	R035	05/05/2016	10.36	Call	Bond Future	3,641.3600	3.6414	3,163.4500	3.1635	(13.124)	0	0	0
2016/02/26	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R035	04/08/2016			Bond Future	9.9477	94.9194	10.0103	94.4326	0.630	0.0000	0.0000	0
2016/02/26	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R035	04/08/2016	10.35	Call	Bond Future	3,057.3600	3.0574	2,570.5500	2.5706	(15.923)	0	0	0
2016/02/26	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R035	04/08/2016	10.36	Call	Bond Future	3,131.3000	3.1313	2,644.4900	2.6445	(15.547)	0	0	0
2016/02/26	R035	04/08/2016	10.37	Call	Bond Future	3,205.1500	3.2051	2,718.3400	2.7183	(15.188)	0	0	0
2016/02/26	R186	05/05/2016	9.25	Call	Bond Future	2,159.8000	2.1598	1,872.5500	1.8725	(13.300)	0	0	180
2016/02/26	R186	05/05/2016			Bond Future	9.2826	112.1331	9.3643	111.5611	0.880	0.0000	0.0000	55,559
2016/02/26	R186	05/05/2016	8.34	Call	Bond Future	314.8400	0.3148	246.0000	0.2460	(21.865)	0	0	0
2016/02/26	R186	05/05/2016	9.89	Call	Bond Future	4,951.2000	4.9512	4,504.4000	4.5044	(9.024)	0	0	0
2016/02/26	R186	05/05/2016	8.35	Call	Bond Future	323.5300	0.3235	253.1500	0.2532	(21.754)	0	0	0
2016/02/26	R186	05/05/2016	8.75	Put	Bond Future	4,689.1700	4.6892	5,110.2800	5.1103	8.980	0	0	1,900
2016/02/26	R186	05/05/2016	9.25	Put	Bond Future	2,389.1400	2.3891	2,673.9300	2.6739	11.920	0	0	0
2016/02/26	R186	05/05/2016	8.33	Call	Bond Future	306.3300	0.3063	239.0200	0.2390	(21.973)	0	0	0
2016/02/26	R186	05/05/2016	8.85	Put	Bond Future	4,154.1000	4.1541	4,550.0700	4.5501	9.532	0	0	5,350
2016/02/26	R186	05/05/2016	9.96	Call	Bond Future	5,314.4600	5.3145	4,854.4900	4.8545	(8.655)	0	0	0
2016/02/26	R186	05/05/2016	9.86	Call	Bond Future	4,798.2500	4.7982	4,357.4000	4.3574	(9.188)	0	0	0
2016/02/26	R186	05/05/2016	7.56	Put	Bond Future	13,118.7400	13.1187	13,682.9800	13.6830	4.301	0	0	0
2016/02/26	R186	05/05/2016	8.35	Put	Bond Future	7,159.5400	7.1595	7,661.2000	7.6612	7.007	0	0	0
2016/02/26	R186	05/05/2016	8.75	Call	Bond Future	855.3000	0.8553	704.3700	0.7044	(17.646)	0	0	180
2016/02/26	R186	05/05/2016	8.34	Put	Bond Future	7,227.3000	7.2273	7,730.5000	7.7305	6.962	0	0	0
2016/02/26	R186	05/05/2016	7.56	Call	Bond Future	25.6600	0.0257	17.8600	0.0179	(30.398)	0	0	0
2016/02/26	R186	05/05/2016	8.85	Call	Bond Future	1,054.0800	1.0541	878.0100	0.8780	(16.704)	0	0	0
2016/02/26	R186	05/05/2016	8.33	Put	Bond Future	7,295.3000	7.2953	7,800.0300	7.8000	6.919	0	0	0
2016/02/26	R186	05/05/2016	9.89	Put	Bond Future	794.7900	0.7948	920.0300	0.9200	15.758	0	0	180
2016/02/26	R186	05/05/2016	9.96	Put	Bond Future	693.2700	0.6933	805.3400	0.8053	16.165	0	0	5,000
2016/02/26	R186	05/05/2016	9.86	Put	Bond Future	841.9100	0.8419	973.1000	0.9731	15.582	0	0	5,000
2016/02/26	R186	04/08/2016	8.51	Put	Bond Future	7,155.6000	7.1556	7,591.6300	7.5916	6.094	0	0	0
2016/02/26	R186	04/08/2016			Bond Future	9.3476	108.9557	9.4326	108.3730	0.909	0.0000	0.0000	0
2016/02/26	R186	04/08/2016	8.50	Put	Bond Future	7,212.3400	7.2123	7,650.0100	7.6500	6.068	0	0	0
2016/02/26	R186	04/08/2016	8.51	Call	Bond Future	1,173.2400	1.1732	1,026.5600	1.0266	(12.502)	0	0	0
2016/02/26	R186	04/08/2016	8.49	Call	Bond Future	1,138.6600	1.1387	995.2500	0.9953	(12.595)	0	0	0
2016/02/26	R186	04/08/2016	8.50	Call	Bond Future	1,155.8600	1.1559	1,010.8200	1.0108	(12.548)	0	0	0

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2016/02/26	R186	04/08/2016	8.49	Put	Bond Future	7,269.3200		7.2693	7,708.6200	7.7086	6.043	0	0	0
2016/02/26	R197	05/05/2016			Bond Future	294.1373		294.1373	294.1164	294.1164	(0.007)	0.0000	0.0000	1,428
2016/02/26	R197	05/05/2016	300.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R197	05/05/2016	299.99	Put	Bond Future	5,852.6700		5.8527	5,873.5600	5.8736	0.357	0	0	0
2016/02/26	R197	05/05/2016	300.01	Put	Bond Future	5,872.6700		5.8727	5,893.5600	5.8936	0.356	0	0	0
2016/02/26	R197	05/05/2016	300.00	Put	Bond Future	5,862.6700		5.8627	5,883.5600	5.8836	0.356	0	0	0
2016/02/26	R197	05/05/2016	300.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R197	05/05/2016	299.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R197	04/08/2016	293.98	Put	Bond Future	732.6100		0.7326	753.0100	0.7530	2.785	0	0	0
2016/02/26	R197	04/08/2016			Bond Future	293.2474		293.2474	293.2270	293.2270	(0.007)	0.0000	0.0000	0
2016/02/26	R197	04/08/2016	293.97	Put	Bond Future	722.6100		0.7226	743.0100	0.7430	2.823	0	0	0
2016/02/26	R197	04/08/2016	293.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R197	04/08/2016	293.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R197	04/08/2016	293.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R197	04/08/2016	293.96	Put	Bond Future	712.6100		0.7126	733.0100	0.7330	2.863	0	0	0
2016/02/26	R202	05/05/2016	246.99	Put	Bond Future	7,424.0400		7.4240	7,410.6000	7.4106	(0.181)	0	0	0
2016/02/26	R202	05/05/2016			Bond Future	241.4472		241.4472	241.4306	241.4306	(0.007)	0.0000	0.0000	43,481
2016/02/26	R202	05/05/2016	247.01	Put	Bond Future	7,438.3300		7.4383	7,424.9200	7.4249	(0.180)	0	0	0
2016/02/26	R202	05/05/2016	246.99	Call	Bond Future	1,881.2200		1.8812	1,851.1500	1.8512	(1.598)	0	0	0
2016/02/26	R202	05/05/2016	247.00	Put	Bond Future	7,431.1800		7.4312	7,417.7600	7.4178	(0.181)	0	0	0
2016/02/26	R202	05/05/2016	247.00	Call	Bond Future	1,878.3600		1.8784	1,848.3100	1.8483	(1.600)	0	0	0
2016/02/26	R202	05/05/2016	247.01	Call	Bond Future	1,875.5100		1.8755	1,845.4700	1.8455	(1.602)	0	0	0
2016/02/26	R202	04/08/2016	243.25	Call	Bond Future	5,413.6000		5.4136	5,387.9200	5.3879	(0.474)	0	0	0
2016/02/26	R202	04/08/2016			Bond Future	242.5973		242.5973	242.5813	242.5813	(0.007)	0.0000	0.0000	0
2016/02/26	R202	04/08/2016	243.26	Call	Bond Future	5,408.9000		5.4089	5,383.2200	5.3832	(0.475)	0	0	0
2016/02/26	R202	04/08/2016	243.24	Put	Bond Future	6,061.0100		6.0610	6,051.2800	6.0513	(0.161)	0	0	0
2016/02/26	R202	04/08/2016	243.26	Put	Bond Future	6,071.6100		6.0716	6,061.8800	6.0619	(0.160)	0	0	0
2016/02/26	R202	04/08/2016	243.24	Call	Bond Future	5,418.3000		5.4183	5,392.6200	5.3926	(0.474)	0	0	0
2016/02/26	R202	04/08/2016	243.25	Put	Bond Future	6,066.3100		6.0663	6,056.5800	6.0566	(0.160)	0	0	0
2016/02/26	R203	05/05/2016	7.25	Put	Bond Future	1,276.6000		1.2766	1,407.7000	1.4077	10.269	0	0	0
2016/02/26	R203	05/05/2016			Bond Future	8.2535		101.2335	8.3609	101.0990	1.302	0.0000	0.0000	54,114
2016/02/26	R203	05/05/2016	7.26	Call	Bond Future	8.1500		0.0082	4.5600	0.0046	(44.049)	0	0	0
2016/02/26	R203	05/05/2016	7.24	Call	Bond Future	7.4000		0.0074	4.1000	0.0041	(44.595)	0	0	0
2016/02/26	R203	05/05/2016	7.25	Call	Bond Future	7.7700		0.0078	4.3300	0.0043	(44.273)	0	0	0
2016/02/26	R203	05/05/2016	7.24	Put	Bond Future	1,288.9900		1.2890	1,420.2300	1.4202	10.182	0	0	0
2016/02/26	R203	05/05/2016	7.26	Put	Bond Future	1,264.2300		1.2642	1,395.1800	1.3952	10.358	0	0	0
2016/02/26	R203	04/08/2016	7.26	Call	Bond Future	21.1600		0.0212	13.6300	0.0136	(35.586)	0	0	0
2016/02/26	R203	04/08/2016			Bond Future	8.3971		103.1533	8.5303	103.0164	1.586	0.0000	0.0000	0
2016/02/26	R203	04/08/2016	7.24	Call	Bond Future	19.8900		0.0199	12.7500	0.0127	(35.897)	0	0	0
2016/02/26	R203	04/08/2016	7.25	Call	Bond Future	20.5200		0.0205	13.1800	0.0132	(35.770)	0	0	0
2016/02/26	R203	04/08/2016	7.24	Put	Bond Future	1,220.7000		1.2207	1,350.4600	1.3505	10.630	0	0	0
2016/02/26	R203	04/08/2016	7.26	Put	Bond Future	1,201.0300		1.2010	1,330.4000	1.3304	10.772	0	0	0
2016/02/26	R203	04/08/2016	7.25	Put	Bond Future	1,210.8600		1.2109	1,340.4200	1.3404	10.700	0	0	0
2016/02/26	R203	03/11/2016	8.86	Call	Bond Future	426.6900		0.4267	340.7500	0.3408	(20.141)	0	0	0
2016/02/26	R203	03/11/2016			Bond Future	8.5544		100.9678	8.7325	100.8247	2.081	0.0000	0.0000	0

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2016/02/26	R203	03/11/2016	8.84	Call	Bond Future	416.6200		0.4166	331.9200	0.3319	(20.330)	0	0	0
2016/02/26	R203	03/11/2016	8.85	Call	Bond Future	421.6400		0.4216	336.3100	0.3363	(20.238)	0	0	0
2016/02/26	R203	03/11/2016	8.84	Put	Bond Future	187.2700		0.1873	245.6800	0.2457	31.190	0	0	0
2016/02/26	R203	03/11/2016	8.86	Put	Bond Future	181.3000		0.1813	238.4700	0.2385	31.533	0	0	0
2016/02/26	R203	03/11/2016	8.85	Put	Bond Future	184.2700		0.1843	242.0500	0.2420	31.356	0	0	0
2016/02/26	R204	05/05/2016	7.75	Call	Bond Future	55.6600		0.0557	37.5500	0.0375	(32.537)	0	0	0
2016/02/26	R204	05/05/2016			Bond Future	8.6253		101.6306	8.7268	101.3997	1.177	0.0000	0.0000	33,079
2016/02/26	R204	05/05/2016	7.76	Call	Bond Future	57.6200		0.0576	38.9600	0.0390	(32.385)	0	0	0
2016/02/26	R204	05/05/2016	7.74	Put	Bond Future	2,096.6600		2.0967	2,309.9200	2.3099	10.171	0	0	0
2016/02/26	R204	05/05/2016	7.76	Put	Bond Future	2,053.7800		2.0538	2,265.9700	2.2660	10.332	0	0	0
2016/02/26	R204	05/05/2016	7.74	Call	Bond Future	53.7700		0.0538	36.1800	0.0362	(32.713)	0	0	0
2016/02/26	R204	05/05/2016	7.75	Put	Bond Future	2,075.1800		2.0752	2,287.9200	2.2879	10.252	0	0	0
2016/02/26	R204	04/08/2016			Bond Future	8.7445		99.5167	8.8579	99.2817	1.297	0.0000	0.0000	0
2016/02/26	R204	04/08/2016	7.74	Put	Bond Future	2,254.2600		2.2543	2,457.5300	2.4575	9.017	0	0	0
2016/02/26	R204	04/08/2016	7.76	Put	Bond Future	2,217.6600		2.2177	2,419.8200	2.4198	9.116	0	0	0
2016/02/26	R204	04/08/2016	7.74	Call	Bond Future	141.2500		0.1413	109.5000	0.1095	(22.478)	0	0	0
2016/02/26	R204	04/08/2016	7.75	Put	Bond Future	2,235.9400		2.2359	2,438.6500	2.4387	9.066	0	0	0
2016/02/26	R204	04/08/2016	7.75	Call	Bond Future	144.2400		0.1442	111.9300	0.1119	(22.400)	0	0	0
2016/02/26	R204	04/08/2016	7.76	Call	Bond Future	147.2700		0.1473	114.4100	0.1144	(22.313)	0	0	0
2016/02/26	R204	03/11/2016			Bond Future	8.8508		101.4339	8.9806	101.1908	1.467	0.0000	0.0000	0
2016/02/26	R204	03/11/2016	9.21	Put	Bond Future	621.9400		0.6219	717.7100	0.7177	15.399	0	0	0
2016/02/26	R204	03/11/2016	9.23	Put	Bond Future	610.4500		0.6105	704.7700	0.7048	15.451	0	0	0
2016/02/26	R204	03/11/2016	9.22	Put	Bond Future	616.3300		0.6163	711.3800	0.7114	15.422	0	0	0
2016/02/26	R204	03/11/2016	9.22	Call	Bond Future	1,305.5200		1.3055	1,157.4900	1.1575	(11.339)	0	0	0
2016/02/26	R204	03/11/2016	9.21	Call	Bond Future	1,292.5400		1.2925	1,145.2300	1.1452	(11.397)	0	0	0
2016/02/26	R204	03/11/2016	9.23	Call	Bond Future	1,318.2200		1.3182	1,169.4600	1.1695	(11.285)	0	0	0
2016/02/26	R207	05/05/2016	7.86	Put	Bond Future	3,071.3200		3.0713	3,342.8300	3.3428	8.840	0	0	0
2016/02/26	R207	05/05/2016			Bond Future	8.8369		97.3963	8.9365	97.0988	1.127	0.0000	0.0000	42,164
2016/02/26	R207	05/05/2016	7.85	Put	Bond Future	3,099.6000		3.0996	3,371.7800	3.3718	8.781	0	0	0
2016/02/26	R207	05/05/2016	7.56	Put	Bond Future	3,952.5200		3.9525	4,238.8500	4.2388	7.244	0	0	0
2016/02/26	R207	05/05/2016	7.84	Put	Bond Future	3,127.9700		3.1280	3,400.8100	3.4008	8.723	0	0	0
2016/02/26	R207	05/05/2016	7.56	Call	Bond Future	34.1200		0.0341	23.0000	0.0230	(32.591)	0	0	43
2016/02/26	R207	05/05/2016	7.85	Call	Bond Future	88.1400		0.0881	62.8700	0.0629	(28.670)	0	0	0
2016/02/26	R207	05/05/2016	7.86	Call	Bond Future	90.9500		0.0910	65.0100	0.0650	(28.521)	0	0	0
2016/02/26	R207	05/05/2016	7.84	Call	Bond Future	85.4000		0.0854	60.7900	0.0608	(28.817)	0	0	0
2016/02/26	R207	04/08/2016			Bond Future	8.9419		95.5989	9.0498	95.2960	1.207	0.0000	0.0000	0
2016/02/26	R207	04/08/2016	7.99	Put	Bond Future	3,043.7300		3.0437	3,289.7000	3.2897	8.081	0	0	0
2016/02/26	R207	04/08/2016	8.01	Put	Bond Future	2,997.1500		2.9971	3,241.5300	3.2415	8.154	0	0	0
2016/02/26	R207	04/08/2016	8.00	Put	Bond Future	3,020.4000		3.0204	3,265.5800	3.2656	8.117	0	0	0
2016/02/26	R207	04/08/2016	8.01	Call	Bond Future	332.6500		0.3327	274.1200	0.2741	(17.595)	0	0	0
2016/02/26	R207	04/08/2016	7.99	Call	Bond Future	321.0500		0.3210	264.1100	0.2641	(17.736)	0	0	0
2016/02/26	R207	04/08/2016	8.00	Call	Bond Future	326.8100		0.3268	269.0800	0.2691	(17.665)	0	0	0
2016/02/26	R208	05/05/2016	7.99	Call	Bond Future	120.3000		0.1203	88.5800	0.0886	(26.367)	0	0	0
2016/02/26	R208	05/05/2016	8.00	Put	Bond Future	3,815.4700		3.8155	4,125.2900	4.1253	8.120	0	0	0
2016/02/26	R208	05/05/2016			Bond Future	8.9789		92.0565	9.0721	91.7142	1.038	0.0000	0.0000	45,535

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
2016/02/26	R208	05/05/2016	8.00	Call	Bond Future	123.9500	0.1239	91.4200	0.0914	(26.244)	0	0	0
2016/02/26	R208	05/05/2016	8.01	Call	Bond Future	127.6800	0.1277	94.3300	0.0943	(26.120)	0	0	0
2016/02/26	R208	05/05/2016	7.99	Put	Bond Future	3,850.4500	3.8505	4,161.0800	4.1611	8.067	0	0	0
2016/02/26	R208	05/05/2016	8.01	Put	Bond Future	3,780.5800	3.7806	4,089.5800	4.0896	8.173	0	0	0
2016/02/26	R208	04/08/2016	8.01	Put	Bond Future	4,177.0100	4.1770	4,465.7100	4.4657	6.912	0	0	0
2016/02/26	R208	04/08/2016			Bond Future	9.0665	93.8023	9.1657	93.4536	1.094	0.0000	0.0000	0
2016/02/26	R208	04/08/2016	8.00	Put	Bond Future	4,207.6800	4.2077	4,497.2100	4.4972	6.881	0	0	0
2016/02/26	R208	04/08/2016	7.99	Call	Bond Future	349.0400	0.3490	290.7300	0.2907	(16.706)	0	0	0
2016/02/26	R208	04/08/2016	8.00	Call	Bond Future	355.3200	0.3553	296.1800	0.2962	(16.644)	0	0	0
2016/02/26	R208	04/08/2016	8.01	Call	Bond Future	361.6800	0.3617	301.7100	0.3017	(16.581)	0	0	0
2016/02/26	R208	04/08/2016	7.99	Put	Bond Future	4,238.4400	4.2384	4,528.8000	4.5288	6.851	0	0	0
2016/02/26	R208	03/11/2016	9.59	Put	Bond Future	1,325.2200	1.3252	1,459.7200	1.4597	10.149	0	0	0
2016/02/26	R208	03/11/2016			Bond Future	9.1441	92.2060	9.2509	91.8474	1.168	0.0000	0.0000	0
2016/02/26	R208	03/11/2016	9.58	Put	Bond Future	1,337.3500	1.3374	1,472.7500	1.4728	10.124	0	0	0
2016/02/26	R208	03/11/2016	9.57	Call	Bond Future	2,769.8200	2.7698	2,547.4900	2.5475	(8.027)	0	0	0
2016/02/26	R208	03/11/2016	9.58	Call	Bond Future	2,790.3300	2.7903	2,567.0900	2.5671	(8.000)	0	0	0
2016/02/26	R208	03/11/2016	9.59	Call	Bond Future	2,811.2000	2.8112	2,587.0600	2.5871	(7.973)	0	0	0
2016/02/26	R208	03/11/2016	9.57	Put	Bond Future	1,349.8600	1.3499	1,486.1700	1.4862	10.098	0	0	0
2016/02/26	R209	05/05/2016			Bond Future	9.8216	69.7060	9.8822	69.3110	0.618	0.0000	0.0000	31,873
2016/02/26	R209	05/05/2016	9.00	Call	Bond Future	483.3600	0.4834	410.5400	0.4105	(15.065)	0	0	6,700
2016/02/26	R209	05/05/2016	8.25	Put	Bond Future	11,635.9400	11.6359	12,018.7200	12.0187	3.290	0	0	0
2016/02/26	R209	05/05/2016	8.99	Put	Bond Future	6,259.8400	6.2598	6,583.3900	6.5834	5.169	0	0	0
2016/02/26	R209	05/05/2016	9.01	Put	Bond Future	6,135.1100	6.1351	6,455.9600	6.4560	5.230	0	0	0
2016/02/26	R209	05/05/2016	9.00	Put	Bond Future	6,197.3200	6.1973	6,519.5200	6.5195	5.199	0	0	0
2016/02/26	R209	05/05/2016	9.01	Call	Bond Future	494.9700	0.4950	420.8000	0.4208	(14.985)	0	0	0
2016/02/26	R209	05/05/2016	8.25	Call	Bond Future	56.8000	0.0568	44.5600	0.0446	(21.549)	0	0	6,700
2016/02/26	R209	05/05/2016	8.99	Call	Bond Future	471.9500	0.4720	400.4800	0.4005	(15.144)	0	0	0
2016/02/26	R209	04/08/2016	9.26	Call	Bond Future	1,686.2200	1.6862	1,547.6300	1.5476	(8.219)	0	0	0
2016/02/26	R209	04/08/2016			Bond Future	9.8798	71.0280	9.9422	70.6256	0.632	0.0000	0.0000	0
2016/02/26	R209	04/08/2016	9.60	Put	Bond Future	4,361.9500	4.3619	4,582.7000	4.5827	5.061	0	0	0
2016/02/26	R209	04/08/2016	10.60	Call	Bond Future	6,025.8000	6.0258	5,729.3600	5.7294	(4.920)	0	0	5,760
2016/02/26	R209	04/08/2016	9.24	Call	Bond Future	1,643.9100	1.6439	1,507.7800	1.5078	(8.281)	0	0	0
2016/02/26	R209	04/08/2016	9.25	Call	Bond Future	1,664.8900	1.6649	1,527.5300	1.5275	(8.250)	0	0	0
2016/02/26	R209	04/08/2016	10.60	Put	Bond Future	1,595.8100	1.5958	1,701.7500	1.7018	6.639	0	0	0
2016/02/26	R209	04/08/2016	9.24	Put	Bond Future	5,986.3000	5.9863	6,252.5500	6.2525	4.448	0	0	0
2016/02/26	R209	04/08/2016	9.26	Put	Bond Future	5,886.6100	5.8866	6,150.4000	6.1504	4.481	0	0	0
2016/02/26	R209	04/08/2016	9.60	Call	Bond Future	2,512.8400	2.5128	2,331.2100	2.3312	(7.228)	0	0	5,760
2016/02/26	R209	04/08/2016	9.25	Put	Bond Future	5,936.2300	5.9362	6,201.2500	6.2013	4.464	0	0	0
2016/02/26	R209	03/11/2016	10.26	Call	Bond Future	5,250.4600	5.2505	4,994.6100	4.9946	(4.873)	0	0	0
2016/02/26	R209	03/11/2016			Bond Future	9.9316	69.2452	9.9962	68.8326	0.651	0.0000	0.0000	0
2016/02/26	R209	03/11/2016	10.24	Call	Bond Future	5,179.5100	5.1795	4,925.5400	4.9255	(4.903)	0	0	0
2016/02/26	R209	03/11/2016	10.25	Call	Bond Future	5,214.9400	5.2149	4,960.0300	4.9600	(4.888)	0	0	0
2016/02/26	R209	03/11/2016	10.24	Put	Bond Future	3,244.1600	3.2442	3,402.8000	3.4028	4.890	0	0	0
2016/02/26	R209	03/11/2016	10.25	Put	Bond Future	3,218.2400	3.2182	3,375.9400	3.3759	4.900	0	0	0
2016/02/26	R209	03/11/2016	10.26	Put	Bond Future	3,192.5100	3.1925	3,349.2700	3.3493	4.910	0	0	0
2016/02/26	R210	05/05/2016			Bond Future	180.2268	180.2268	180.2143	180.2143	(0.007)	0.0000	0.0000	1,554

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
2016/02/26	R210	05/05/2016	184.99	Put	Bond Future	4,763.1600		4.7632	4,775.7200	4.7757	0.264	0	0	0
2016/02/26	R210	05/05/2016	185.00	Put	Bond Future	4,773.1600		4.7732	4,785.7200	4.7857	0.263	0	0	0
2016/02/26	R210	05/05/2016	185.01	Put	Bond Future	4,783.1600		4.7832	4,795.7200	4.7957	0.263	0	0	0
2016/02/26	R210	05/05/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R210	05/05/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R210	05/05/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R210	04/08/2016			Bond Future	183.6594		183.6594	183.6472	183.6472	(0.007)	0.0000	0.0000	0
2016/02/26	R210	04/08/2016	181.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R210	04/08/2016	181.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R210	04/08/2016	181.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R210	04/08/2016	181.50	Call	Bond Future	2,159.4400		2.1594	2,147.1600	2.1472	(0.569)	0	0	0
2016/02/26	R210	04/08/2016	181.52	Call	Bond Future	2,139.4400		2.1394	2,127.1600	2.1272	(0.574)	0	0	0
2016/02/26	R210	04/08/2016	181.51	Call	Bond Future	2,149.4400		2.1494	2,137.1600	2.1372	(0.571)	0	0	0
2016/02/26	R211	05/05/2016	139.01	Put	Bond Future	1,397.5100		1.3975	1,410.1600	1.4102	0.905	0	0	0
2016/02/26	R211	05/05/2016			Bond Future	137.6125		137.6125	137.5998	137.5998	(0.009)	0.0000	0.0000	62
2016/02/26	R211	05/05/2016	139.00	Put	Bond Future	1,387.5100		1.3875	1,400.1600	1.4002	0.912	0	0	0
2016/02/26	R211	05/05/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R211	05/05/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R211	05/05/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R211	05/05/2016	138.99	Put	Bond Future	1,377.5100		1.3775	1,390.1600	1.3902	0.918	0	0	0
2016/02/26	R211	04/08/2016	137.08	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R211	04/08/2016			Bond Future	138.4964		138.4964	138.4839	138.4839	(0.009)	0.0000	0.0000	0
2016/02/26	R211	04/08/2016	137.09	Call	Bond Future	1,406.3500		1.4063	1,393.8600	1.3939	(0.888)	0	0	0
2016/02/26	R211	04/08/2016	137.07	Call	Bond Future	1,426.3500		1.4263	1,413.8600	1.4139	(0.876)	0	0	0
2016/02/26	R211	04/08/2016	137.08	Call	Bond Future	1,416.3500		1.4163	1,403.8600	1.4039	(0.882)	0	0	0
2016/02/26	R211	04/08/2016	137.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R211	04/08/2016	137.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R212	05/05/2016	145.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R212	05/05/2016			Bond Future	142.5814		142.5814	142.5713	142.5713	(0.007)	0.0000	0.0000	3,830
2016/02/26	R212	05/05/2016	145.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R212	05/05/2016	144.99	Put	Bond Future	2,408.5600		2.4086	2,418.6800	2.4187	0.420	0	0	0
2016/02/26	R212	05/05/2016	145.01	Put	Bond Future	2,428.5600		2.4286	2,438.6800	2.4387	0.417	0	0	0
2016/02/26	R212	05/05/2016	144.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R212	05/05/2016	145.00	Put	Bond Future	2,418.5600		2.4186	2,428.6800	2.4287	0.418	0	0	0
2016/02/26	R212	04/08/2016	142.43	Call	Bond Future	960.3900		0.9604	950.5000	0.9505	(1.030)	0	0	0
2016/02/26	R212	04/08/2016			Bond Future	143.3904		143.3904	143.3805	143.3805	(0.007)	0.0000	0.0000	0
2016/02/26	R212	04/08/2016	142.44	Call	Bond Future	950.3900		0.9504	940.5000	0.9405	(1.041)	0	0	0
2016/02/26	R212	04/08/2016	142.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R212	04/08/2016	142.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R212	04/08/2016	142.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/26	R212	04/08/2016	142.42	Call	Bond Future	970.3900		0.9704	960.5000	0.9605	(1.019)	0	0	0
2016/02/26	R213	05/05/2016	8.74	Put	Bond Future	7,040.1400		7.0401	7,472.8300	7.4728	6.146	0	0	0
2016/02/26	R213	05/05/2016	8.76	Put	Bond Future	6,910.2900		6.9103	7,340.2100	7.3402	6.221	0	0	0
2016/02/26	R213	05/05/2016			Bond Future	9.7024		80.3397	9.7785	79.8415	0.784	0.0000	0.0000	48,117
2016/02/26	R213	05/05/2016	8.75	Put	Bond Future	6,975.0800		6.9751	7,406.4000	7.4064	6.184	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
2016/02/26	R213	05/05/2016	8.74	Call	Bond Future	333.4400	0.3334	267.9100	0.2679	(19.653)	0	0	0
2016/02/26	R213	05/05/2016	8.75	Call	Bond Future	342.1300	0.3421	275.2300	0.2752	(19.554)	0	0	0
2016/02/26	R213	05/05/2016	8.76	Call	Bond Future	351.0000	0.3510	282.7000	0.2827	(19.459)	0	0	0
2016/02/26	R213	04/08/2016			Bond Future	9.7625	81.8632	9.8410	81.3556	0.805	0.0000	0.0000	0
2016/02/26	R213	04/08/2016	8.99	Put	Bond Future	6,589.0400	6.5890	6,951.2500	6.9513	5.497	0	0	0
2016/02/26	R213	04/08/2016	9.01	Put	Bond Future	6,484.1500	6.4841	6,843.4200	6.8434	5.541	0	0	0
2016/02/26	R213	04/08/2016	9.00	Put	Bond Future	6,536.4600	6.5365	6,897.2100	6.8972	5.519	0	0	0
2016/02/26	R213	04/08/2016	9.01	Call	Bond Future	1,376.2300	1.3762	1,227.9300	1.2279	(10.776)	0	0	0
2016/02/26	R213	04/08/2016	8.99	Call	Bond Future	1,339.0600	1.3391	1,193.7000	1.1937	(10.855)	0	0	0
2016/02/26	R213	04/08/2016	9.00	Call	Bond Future	1,357.5500	1.3575	1,210.7300	1.2107	(10.815)	0	0	0
2016/02/26	R213	03/11/2016			Bond Future	9.8189	79.8887	9.9004	79.3686	0.830	0.0000	0.0000	0
2016/02/26	R213	03/11/2016	10.18	Put	Bond Future	3,037.2100	3.0372	3,235.6300	3.2356	6.533	0	0	0
2016/02/26	R213	03/11/2016	10.20	Put	Bond Future	2,987.5300	2.9875	3,183.5500	3.1836	6.561	0	0	0
2016/02/26	R213	03/11/2016	10.18	Call	Bond Future	5,305.5400	5.3055	4,983.8600	4.9839	(6.063)	0	0	0
2016/02/26	R213	03/11/2016	10.19	Put	Bond Future	3,012.1600	3.0122	3,209.3700	3.2094	6.547	0	0	0
2016/02/26	R213	03/11/2016	10.19	Call	Bond Future	5,341.9800	5.3420	5,019.0900	5.0191	(6.044)	0	0	0
2016/02/26	R213	03/11/2016	10.20	Call	Bond Future	5,378.7600	5.3788	5,054.6800	5.0547	(6.025)	0	0	0
2016/02/26	R214	05/05/2016	9.01	Call	Bond Future	417.2900	0.4173	356.8700	0.3569	(14.479)	0	0	0
2016/02/26	R214	05/05/2016	9.30	Put	Bond Future	5,207.8100	5.2078	5,481.1100	5.4811	5.248	0	0	0
2016/02/26	R214	05/05/2016			Bond Future	9.9192	69.8981	9.9748	69.5249	0.560	0.0000	0.0000	31,399
2016/02/26	R214	05/05/2016	8.99	Call	Bond Future	396.9300	0.3969	338.8400	0.3388	(14.635)	0	0	0
2016/02/26	R214	05/05/2016	9.00	Call	Bond Future	407.0100	0.4070	347.7700	0.3478	(14.555)	0	0	0
2016/02/26	R214	05/05/2016	8.99	Put	Bond Future	7,176.0500	7.1761	7,491.1600	7.4912	4.391	0	0	0
2016/02/26	R214	05/05/2016	9.01	Put	Bond Future	7,039.1100	7.0391	7,351.8900	7.3519	4.443	0	0	0
2016/02/26	R214	05/05/2016	9.30	Call	Bond Future	808.2300	0.8082	708.3300	0.7083	(12.360)	0	0	0
2016/02/26	R214	05/05/2016	9.00	Put	Bond Future	7,107.4100	7.1074	7,421.3700	7.4214	4.417	0	0	0
2016/02/26	R214	04/08/2016	9.25	Put	Bond Future	6,684.5000	6.6845	6,944.1800	6.9442	3.885	0	0	0
2016/02/26	R214	04/08/2016	11.30	Call	Bond Future	8,796.3900	8.7964	8,472.2500	8.4723	(3.685)	0	0	5,800
2016/02/26	R214	04/08/2016	9.24	Call	Bond Future	1,516.6900	1.5167	1,397.3300	1.3973	(7.870)	0	0	0
2016/02/26	R214	04/08/2016			Bond Future	9.9755	71.2236	10.0326	70.8435	0.573	0.0000	0.0000	0
2016/02/26	R214	04/08/2016	9.30	Call	Bond Future	1,641.3200	1.6413	1,515.0600	1.5151	(7.693)	0	0	1,300
2016/02/26	R214	04/08/2016	8.55	Put	Bond Future	11,275.7100	11.2757	11,602.3200	11.6023	2.897	0	0	0
2016/02/26	R214	04/08/2016	9.25	Call	Bond Future	1,537.0500	1.5371	1,416.5500	1.4166	(7.840)	0	0	0
2016/02/26	R214	04/08/2016	11.30	Put	Bond Future	823.4800	0.8235	879.5200	0.8795	6.805	0	0	0
2016/02/26	R214	04/08/2016	10.30	Put	Bond Future	2,518.6600	2.5187	2,655.8500	2.6558	5.447	0	0	0
2016/02/26	R214	04/08/2016	9.26	Call	Bond Future	1,557.5900	1.5576	1,435.9400	1.4359	(7.810)	0	0	0
2016/02/26	R214	04/08/2016	9.30	Put	Bond Future	6,413.8200	6.4138	6,667.7400	6.6677	3.959	0	0	0
2016/02/26	R214	04/08/2016	8.55	Call	Bond Future	533.4900	0.5335	479.9200	0.4799	(10.041)	0	0	1,300
2016/02/26	R214	04/08/2016	9.24	Put	Bond Future	6,739.5100	6.7395	7,000.3300	7.0003	3.870	0	0	0
2016/02/26	R214	04/08/2016	10.30	Call	Bond Future	4,630.7400	4.6307	4,387.7500	4.3877	(5.247)	0	0	5,800
2016/02/26	R214	04/08/2016	9.26	Put	Bond Future	6,629.8000	6.6298	6,888.3300	6.8883	3.900	0	0	0
2016/02/26	R214	03/11/2016	10.35	Put	Bond Future	3,328.8000	3.3288	3,476.3100	3.4763	4.431	0	0	0
2016/02/26	R214	03/11/2016			Bond Future	10.0282	69.2978	10.0874	68.9080	0.590	0.0000	0.0000	0
2016/02/26	R214	03/11/2016	10.34	Put	Bond Future	3,355.4800	3.3555	3,503.8600	3.5039	4.422	0	0	0
2016/02/26	R214	03/11/2016	10.35	Call	Bond Future	5,404.9900	5.4050	5,162.6000	5.1626	(4.485)	0	0	0
2016/02/26	R214	03/11/2016	10.33	Call	Bond Future	5,332.5900	5.3326	5,091.9600	5.0920	(4.512)	0	0	0
2016/02/26	R214	03/11/2016	10.34	Call	Bond Future	5,368.7500	5.3688	5,127.2300	5.1272	(4.499)	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
2016/02/26	R214	03/11/2016	10.33	Put	Bond Future	3,382.3500	3.3824	3,531.6200	3.5316	4.413	0	0	0
2016/02/26	R248	05/05/2016			Bond Future	10.0168	89.5957	10.0621	89.2115	0.453	0.0000	0.0000	63,832
2016/02/26	R248	05/05/2016	8.99	Put	Bond Future	9,973.4500	9.9735	10,306.0600	10.3061	3.335	0	0	0
2016/02/26	R248	05/05/2016	9.01	Put	Bond Future	9,790.6500	9.7907	10,121.0800	10.1211	3.375	0	0	0
2016/02/26	R248	05/05/2016	8.99	Call	Bond Future	396.0900	0.3961	344.4400	0.3444	(13.040)	0	0	0
2016/02/26	R248	05/05/2016	9.00	Put	Bond Future	9,881.6500	9.8816	10,213.1900	10.2132	3.355	0	0	0
2016/02/26	R248	05/05/2016	9.00	Call	Bond Future	406.3800	0.4064	353.6600	0.3537	(12.973)	0	0	0
2016/02/26	R248	05/05/2016	9.01	Call	Bond Future	417.2800	0.4173	363.4500	0.3634	(12.900)	0	0	0
2016/02/26	R248	04/08/2016			Bond Future	10.0765	91.2947	10.1232	90.9034	0.464	0.0000	0.0000	0
2016/02/26	R248	04/08/2016	9.25	Call	Bond Future	1,714.5500	1.7146	1,599.0900	1.5991	(6.734)	0	0	0
2016/02/26	R248	04/08/2016	9.24	Put	Bond Future	9,269.0100	9.2690	9,545.9600	9.5460	2.988	0	0	0
2016/02/26	R248	04/08/2016	9.26	Put	Bond Future	9,121.1400	9.1211	9,395.8200	9.3958	3.011	0	0	0
2016/02/26	R248	04/08/2016	9.25	Put	Bond Future	9,194.3800	9.1944	9,470.2100	9.4702	3.000	0	0	0
2016/02/26	R248	04/08/2016	9.26	Call	Bond Future	1,738.5400	1.7385	1,621.9300	1.6219	(6.707)	0	0	0
2016/02/26	R248	04/08/2016	9.24	Call	Bond Future	1,691.7700	1.6918	1,577.4300	1.5774	(6.759)	0	0	0
2016/02/26	R248	03/11/2016	10.38	Call	Bond Future	6,492.9000	6.4929	6,247.6500	6.2476	(3.777)	0	0	0
2016/02/26	R248	03/11/2016			Bond Future	10.1327	88.6141	10.1812	88.2121	0.479	0.0000	0.0000	0
2016/02/26	R248	03/11/2016	10.39	Call	Bond Future	6,537.6600	6.5377	6,291.4900	6.2915	(3.765)	0	0	0
2016/02/26	R248	03/11/2016	10.37	Put	Bond Future	4,513.4300	4.5134	4,671.0900	4.6711	3.493	0	0	0
2016/02/26	R248	03/11/2016	10.39	Put	Bond Future	4,442.9900	4.4430	4,598.8100	4.5988	3.507	0	0	0
2016/02/26	R248	03/11/2016	10.37	Call	Bond Future	6,448.5300	6.4485	6,204.2000	6.2042	(3.789)	0	0	0
2016/02/26	R248	03/11/2016	10.38	Put	Bond Future	4,477.9400	4.4779	4,634.6800	4.6347	3.500	0	0	0

Total

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