



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 20/04/2016 TO 20/04/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	2025	05/05/2016			Bond Future	125.6614	125.6614	125.6992	125.6992	0.030	0.0000	0.0000	4,532
2016/04/20	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2025	05/05/2016	125.99	Put	Bond Future	328.6300	0.3286	290.7600	0.2908	(11.524)	0	0	0
2016/04/20	2025	05/05/2016	126.01	Put	Bond Future	348.6300	0.3486	310.7600	0.3108	(10.863)	0	0	0
2016/04/20	2025	05/05/2016	126.00	Put	Bond Future	338.6300	0.3386	300.7600	0.3008	(11.183)	0	0	0
2016/04/20	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2025	04/08/2016			Bond Future	126.7952	126.7952	126.8324	126.8324	0.029	0.0000	0.0000	1,061
2016/04/20	2025	04/08/2016	123.86	Call	Bond Future	2,935.2300	2.9352	2,972.4000	2.9724	1.266	0	0	0
2016/04/20	2025	04/08/2016	123.87	Call	Bond Future	2,925.2300	2.9252	2,962.4000	2.9624	1.271	0	0	0
2016/04/20	2025	04/08/2016	123.85	Call	Bond Future	2,945.2300	2.9452	2,982.4000	2.9824	1.262	0	0	0
2016/04/20	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2025	03/11/2016			Bond Future	129.2200	129.2200	129.2549	129.2549	0.027	0.0000	0.0000	0
2016/04/20	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	44.9300	0.0449	100.000	0	0	0
2016/04/20	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	34.9300	0.0349	100.000	0	0	0
2016/04/20	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	24.9300	0.0249	100.000	0	0	0
2016/04/20	2030	05/05/2016	8.99	Put	Bond Future	1,863.3000	1.8633	2,530.6700	2.5307	35.817	0	0	0
2016/04/20	2030	05/05/2016	9.01	Put	Bond Future	1,716.0100	1.7160	2,383.3800	2.3834	38.891	0	0	0
2016/04/20	2030	05/05/2016			Bond Future	9.2464	92.5942	9.3400	91.9269	1.013	0.0000	0.0000	10,828
2016/04/20	2030	05/05/2016	9.00	Put	Bond Future	1,789.6100	1.7896	2,456.9800	2.4570	37.291	0	0	0
2016/04/20	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2030	04/08/2016	10.17	Call	Bond Future	5,866.1400	5.8661	5,184.8600	5.1849	(11.614)	0	0	0
2016/04/20	2030	04/08/2016			Bond Future	9.2991	90.3479	9.3961	89.6667	1.043	0.0000	0.0000	17,926
2016/04/20	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	650.9400	0.6509	100.000	0	0	0
2016/04/20	2030	03/11/2016			Bond Future	9.3400	9.3400	9.4439	91.3725	1.113	0.0000	0.0000	0
2016/04/20	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	720.6400	0.7206	100.000	0	0	0
2016/04/20	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	790.4100	0.7904	100.000	0	0	0

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2016/04/20	2032	05/05/2016			Bond Future	9.3810	91.6378	9.4797	90.8907	1.052	0.0000	0.0000	9,421
2016/04/20	2032	05/05/2016	8.99	Put	Bond Future	3,226.1900	3.2262	3,879.2000	3.8792	20.241	0	0	0
2016/04/20	2032	05/05/2016	9.01	Put	Bond Future	3,087.9500	3.0880	3,731.2900	3.7313	20.834	0	0	0
2016/04/20	2032	05/05/2016	9.00	Put	Bond Future	3,156.7700	3.1568	3,805.0300	3.8050	20.536	0	0	0
2016/04/20	2032	05/05/2016	9.01	Call	Bond Future	195.5400	0.1955	91.6900	0.0917	(53.109)	0	0	0
2016/04/20	2032	05/05/2016	8.99	Call	Bond Future	174.0800	0.1741	79.9000	0.0799	(54.102)	0	0	0
2016/04/20	2032	05/05/2016	9.00	Call	Bond Future	184.5600	0.1846	85.6300	0.0856	(53.603)	0	0	0
2016/04/20	2032	04/08/2016	9.01	Call	Bond Future	1,614.0700	1.6141	1,325.9300	1.3259	(17.852)	0	0	0
2016/04/20	2032	04/08/2016			Bond Future	9.4330	93.3816	9.5350	92.6189	1.081	0.0000	0.0000	136
2016/04/20	2032	04/08/2016	8.99	Call	Bond Future	1,563.0200	1.5630	1,281.1400	1.2811	(18.034)	0	0	0
2016/04/20	2032	04/08/2016	9.00	Call	Bond Future	1,588.4100	1.5884	1,303.4000	1.3034	(17.943)	0	0	0
2016/04/20	2032	04/08/2016	8.99	Put	Bond Future	4,987.8000	4.9878	5,468.5600	5.4686	9.639	0	0	0
2016/04/20	2032	04/08/2016	9.01	Put	Bond Future	4,880.2200	4.8802	5,354.7200	5.3547	9.723	0	0	0
2016/04/20	2032	04/08/2016	9.00	Put	Bond Future	4,933.8200	4.9338	5,411.4500	5.4114	9.681	0	0	0
2016/04/20	2032	03/11/2016			Bond Future	9.4816	90.9993	9.5869	90.2218	1.110	0.0000	0.0000	0
2016/04/20	2032	03/11/2016	10.28	Put	Bond Future	1,773.3900	1.7734	1,983.5100	1.9835	11.848	0	0	0
2016/04/20	2032	03/11/2016	10.30	Put	Bond Future	1,735.8400	1.7358	1,942.2600	1.9423	11.892	0	0	0
2016/04/20	2032	03/11/2016	10.29	Put	Bond Future	1,754.4200	1.7544	1,962.8000	1.9628	11.877	0	0	0
2016/04/20	2032	03/11/2016	10.30	Call	Bond Future	7,530.1100	7.5301	6,959.0700	6.9591	(7.583)	0	0	0
2016/04/20	2032	03/11/2016	10.28	Call	Bond Future	7,432.6700	7.4327	6,865.3300	6.8653	(7.633)	0	0	0
2016/04/20	2032	03/11/2016	10.29	Call	Bond Future	7,481.2300	7.4812	6,912.1500	6.9122	(7.607)	0	0	0
2016/04/20	2032	02/02/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2032	02/02/2017			Bond Future	9.5200	9.5200	9.6290	92.0527	1.145	0.0000	0.0000	0
2016/04/20	2032	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2032	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2032	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	869.6600	0.8697	100.000	0	0	0
2016/04/20	2032	02/02/2017	9.53	Put	Bond Future	0.0000	0.0000	722.6500	0.7227	100.000	0	0	0
2016/04/20	2032	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	796.1100	0.7961	100.000	0	0	0
2016/04/20	2033	05/05/2016			Bond Future	106.1110	106.1110	106.1434	106.1434	0.031	0.0000	0.0000	1,032
2016/04/20	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2033	05/05/2016	102.40	Call	Bond Future	3,710.9700	3.7110	3,743.3800	3.7434	0.873	0	0	0
2016/04/20	2033	05/05/2016	102.41	Call	Bond Future	3,700.9700	3.7010	3,733.3800	3.7334	0.876	0	0	0
2016/04/20	2033	05/05/2016	102.39	Call	Bond Future	3,720.9700	3.7210	3,753.3800	3.7534	0.871	0	0	0
2016/04/20	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2033	04/08/2016	104.99	Call	Bond Future	3,148.8300	3.1488	3,180.7400	3.1807	1.013	0	0	0
2016/04/20	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2033	04/08/2016			Bond Future	108.1388	108.1388	108.1707	108.1707	0.030	0.0000	0.0000	2,313
2016/04/20	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2033	04/08/2016	105.00	Call	Bond Future	3,138.8300	3.1388	3,170.7400	3.1707	1.017	0	0	0
2016/04/20	2033	04/08/2016	105.01	Call	Bond Future	3,128.8300	3.1288	3,160.7400	3.1607	1.020	0	0	0
2016/04/20	2033	03/11/2016			Bond Future	109.1700	109.1700	109.2073	109.2073	0.034	0.0000	0.0000	0
2016/04/20	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	47.2700	0.0473	100.000	0	0	0

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2016/04/20	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	37.2700	0.0373	100.000	0	0	0
2016/04/20	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	27.2700	0.0273	100.000	0	0	0
2016/04/20	2037	05/05/2016	8.99	Call	Bond Future	75.0600	0.0751	31.5500	0.0315	(57.967)	0	0	0
2016/04/20	2037	05/05/2016	9.00	Put	Bond Future	4,713.5900	4.7136	5,480.5400	5.4805	16.271	0	0	0
2016/04/20	2037	05/05/2016	9.67	Call	Bond Future	1,816.8300	1.8168	1,294.6500	1.2947	(28.741)	0	0	500
2016/04/20	2037	05/05/2016			Bond Future	9.5364	93.0192	9.6350	92.2061	1.034	0.0000	0.0000	39,944
2016/04/20	2037	05/05/2016	9.00	Call	Bond Future	80.2800	0.0803	34.1400	0.0341	(57.474)	0	0	0
2016/04/20	2037	05/05/2016	9.67	Put	Bond Future	717.7300	0.7177	1,008.6400	1.0086	40.532	0	0	0
2016/04/20	2037	05/05/2016	9.01	Call	Bond Future	85.9100	0.0859	36.9200	0.0369	(57.025)	0	0	0
2016/04/20	2037	05/05/2016	8.99	Put	Bond Future	4,798.2500	4.7982	5,567.8300	5.5678	16.039	0	0	0
2016/04/20	2037	05/05/2016	9.01	Put	Bond Future	4,629.4700	4.6295	5,393.5700	5.3936	16.505	0	0	0
2016/04/20	2037	04/08/2016			Bond Future	9.5899	90.5305	9.6917	89.7007	1.062	0.0000	0.0000	9,070
2016/04/20	2037	04/08/2016	9.24	Put	Bond Future	4,983.2900	4.9833	5,499.7900	5.4998	10.365	0	0	0
2016/04/20	2037	04/08/2016	9.26	Put	Bond Future	4,872.3500	4.8724	5,382.4400	5.3824	10.469	0	0	0
2016/04/20	2037	04/08/2016	9.24	Call	Bond Future	2,036.2400	2.0362	1,722.9200	1.7229	(15.387)	0	0	0
2016/04/20	2037	04/08/2016	9.25	Put	Bond Future	4,927.6100	4.9276	5,440.8200	5.4408	10.415	0	0	0
2016/04/20	2037	04/08/2016	9.25	Call	Bond Future	2,066.8600	2.0669	1,750.2500	1.7503	(15.318)	0	0	0
2016/04/20	2037	04/08/2016	9.26	Call	Bond Future	2,097.7700	2.0978	1,778.0400	1.7780	(15.241)	0	0	0
2016/04/20	2037	03/11/2016	10.35	Call	Bond Future	7,756.4700	7.7565	7,128.4000	7.1284	(8.097)	0	0	0
2016/04/20	2037	03/11/2016	10.36	Put	Bond Future	2,210.8700	2.2109	2,426.9500	2.4269	9.774	0	0	0
2016/04/20	2037	03/11/2016			Bond Future	9.6359	92.2531	9.7408	91.4071	1.088	0.0000	0.0000	0
2016/04/20	2037	03/11/2016	10.36	Call	Bond Future	7,807.4100	7.8074	7,177.5200	7.1775	(8.068)	0	0	0
2016/04/20	2037	03/11/2016	10.37	Call	Bond Future	7,858.6800	7.8587	7,226.7500	7.2267	(8.041)	0	0	0
2016/04/20	2037	03/11/2016	10.35	Put	Bond Future	2,233.4200	2.2334	2,451.3200	2.4513	9.756	0	0	0
2016/04/20	2037	03/11/2016	10.37	Put	Bond Future	2,188.7600	2.1888	2,402.8000	2.4028	9.779	0	0	0
2016/04/20	2037	02/02/2017	9.68	Put	Bond Future	0.0000	0.0000	809.3700	0.8094	100.000	0	0	0
2016/04/20	2037	02/02/2017			Bond Future	9.6700	9.6700	9.7813	89.0050	1.150	0.0000	0.0000	0
2016/04/20	2037	02/02/2017	9.67	Put	Bond Future	0.0000	0.0000	889.9300	0.8899	100.000	0	0	0
2016/04/20	2037	02/02/2017	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2037	02/02/2017	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2037	02/02/2017	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2037	02/02/2017	9.66	Put	Bond Future	0.0000	0.0000	970.6100	0.9706	100.000	0	0	0
2016/04/20	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2038	05/05/2016			Bond Future	132.6542	132.6542	133.1555	133.1555	0.378	0.0000	0.0000	15,432
2016/04/20	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2038	05/05/2016	131.01	Call	Bond Future	1,644.1500	1.6441	2,145.4900	2.1455	30.492	0	0	0
2016/04/20	2038	05/05/2016	130.99	Call	Bond Future	1,664.1500	1.6641	2,165.4900	2.1655	30.126	0	0	0
2016/04/20	2038	05/05/2016	131.00	Call	Bond Future	1,654.1500	1.6541	2,155.4900	2.1555	30.308	0	0	0
2016/04/20	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2038	04/08/2016			Bond Future	133.7633	133.7633	134.2727	134.2727	0.381	0.0000	0.0000	2,714
2016/04/20	2038	04/08/2016	129.31	Call	Bond Future	4,453.3200	4.4533	4,962.7500	4.9627	11.439	0	0	0
2016/04/20	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2038	04/08/2016	129.32	Call	Bond Future	4,443.3200	4.4433	4,952.7500	4.9527	11.465	0	0	0
2016/04/20	2038	04/08/2016	129.30	Call	Bond Future	4,463.3200	4.4633	4,972.7500	4.9727	11.414	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/20	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	517.4700	0.5175	100.000	0	0	0
2016/04/20	2038	03/11/2016			Bond Future	136.3200	136.3200	136.8375	136.8375	0.380	0.0000	0.0000	0
2016/04/20	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	507.4700	0.5075	100.000	0	0	0
2016/04/20	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	527.4700	0.5275	100.000	0	0	0
2016/04/20	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2040	05/05/2016	9.50	Call	Bond Future	887.9100	0.8879	551.3100	0.5513	(37.909)	0	0	0
2016/04/20	2040	05/05/2016			Bond Future	9.6014	96.8594	9.7000	95.9920	1.027	0.0000	0.0000	1,677
2016/04/20	2040	05/05/2016	9.51	Call	Bond Future	923.1900	0.9232	577.1100	0.5771	(37.487)	0	0	0
2016/04/20	2040	05/05/2016	9.49	Call	Bond Future	853.4600	0.8535	526.3300	0.5263	(38.330)	0	0	0
2016/04/20	2040	05/05/2016	9.50	Put	Bond Future	1,794.0400	1.7940	2,324.7600	2.3248	29.582	0	0	0
2016/04/20	2040	05/05/2016	9.49	Put	Bond Future	1,849.7000	1.8497	2,389.8900	2.3899	29.204	0	0	0
2016/04/20	2040	05/05/2016	9.51	Put	Bond Future	1,739.3500	1.7394	2,260.5900	2.2606	29.968	0	0	0
2016/04/20	2040	04/08/2016			Bond Future	9.6554	94.1931	9.7572	93.3081	1.054	0.0000	0.0000	0
2016/04/20	2040	04/08/2016	9.49	Put	Bond Future	4,345.8700	4.3459	4,821.1600	4.8212	10.937	0	0	0
2016/04/20	2040	04/08/2016	9.50	Call	Bond Future	2,915.6300	2.9156	2,502.5400	2.5025	(14.168)	0	0	0
2016/04/20	2040	04/08/2016	9.51	Call	Bond Future	2,954.5100	2.9545	2,537.6600	2.5377	(14.109)	0	0	0
2016/04/20	2040	04/08/2016	9.49	Call	Bond Future	2,877.2400	2.8772	2,467.5200	2.4675	(14.240)	0	0	0
2016/04/20	2040	04/08/2016	9.51	Put	Bond Future	4,243.5900	4.2436	4,711.7500	4.7118	11.032	0	0	0
2016/04/20	2040	04/08/2016	9.50	Put	Bond Future	4,294.4200	4.2944	4,766.3400	4.7663	10.989	0	0	0
2016/04/20	2040	03/11/2016			Bond Future	9.7000	9.7000	9.8067	95.0832	1.100	0.0000	0.0000	0
2016/04/20	2040	03/11/2016	9.69	Put	Bond Future	0.0000	0.0000	1,005.8200	1.0058	100.000	0	0	0
2016/04/20	2040	03/11/2016	9.71	Put	Bond Future	0.0000	0.0000	832.1100	0.8321	100.000	0	0	0
2016/04/20	2040	03/11/2016	9.70	Put	Bond Future	0.0000	0.0000	918.9000	0.9189	100.000	0	0	0
2016/04/20	2040	03/11/2016	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2040	03/11/2016	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2040	03/11/2016	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2044	05/05/2016	8.99	Put	Bond Future	6,126.7400	6.1267	6,972.7200	6.9727	13.808	0	0	0
2016/04/20	2044	05/05/2016			Bond Future	9.6362	93.8586	9.7348	92.9869	1.024	0.0000	0.0000	20,427
2016/04/20	2044	05/05/2016	9.01	Put	Bond Future	5,934.8600	5.9349	6,777.1500	6.7772	14.192	0	0	0
2016/04/20	2044	05/05/2016	9.00	Put	Bond Future	6,030.5700	6.0306	6,874.7700	6.8748	13.999	0	0	0
2016/04/20	2044	05/05/2016	9.01	Call	Bond Future	48.5100	0.0485	19.0900	0.0191	(60.647)	0	0	0
2016/04/20	2044	05/05/2016	8.99	Call	Bond Future	41.8300	0.0418	16.1000	0.0161	(61.511)	0	0	0
2016/04/20	2044	05/05/2016	9.00	Call	Bond Future	45.0300	0.0450	17.5200	0.0175	(61.093)	0	0	0
2016/04/20	2044	04/08/2016	9.50	Call	Bond Future	2,809.9700	2.8100	2,415.8200	2.4158	(14.027)	0	0	0
2016/04/20	2044	04/08/2016			Bond Future	9.6891	91.2606	9.7908	90.3710	1.050	0.0000	0.0000	100
2016/04/20	2044	04/08/2016	9.51	Call	Bond Future	2,848.0700	2.8481	2,450.3600	2.4504	(13.964)	0	0	0
2016/04/20	2044	04/08/2016	9.49	Put	Bond Future	4,557.0800	4.5571	5,056.0000	5.0560	10.948	0	0	0
2016/04/20	2044	04/08/2016	9.51	Put	Bond Future	4,450.9800	4.4510	4,942.7800	4.9428	11.049	0	0	0
2016/04/20	2044	04/08/2016	9.49	Call	Bond Future	2,772.1600	2.7722	2,381.5700	2.3816	(14.090)	0	0	0
2016/04/20	2044	04/08/2016	9.50	Put	Bond Future	4,503.8100	4.5038	4,999.1700	4.9992	10.999	0	0	0
2016/04/20	2044	03/11/2016			Bond Future	9.7347	92.9970	9.8393	92.0903	1.075	0.0000	0.0000	0
2016/04/20	2044	03/11/2016	10.42	Call	Bond Future	8,163.4900	8.1635	7,575.6100	7.5756	(7.201)	0	0	0
2016/04/20	2044	03/11/2016	10.41	Put	Bond Future	2,523.1200	2.5231	2,844.1700	2.8442	12.724	0	0	0
2016/04/20	2044	03/11/2016	10.43	Put	Bond Future	2,473.4400	2.4734	2,790.0800	2.7901	12.802	0	0	0

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2016/04/20	2044	03/11/2016	10.42	Put	Bond Future	2,498.2900	2.4983	2,817.1300	2.8171	12.762	0	0	0
2016/04/20	2044	03/11/2016	10.43	Call	Bond Future	8,216.7300	8.2167	7,626.6500	7.6266	(7.181)	0	0	0
2016/04/20	2044	03/11/2016	10.41	Call	Bond Future	8,110.1100	8.1101	7,524.4400	7.5244	(7.221)	0	0	0
2016/04/20	2044	02/02/2017			Bond Future	9.7700	9.7700	9.8799	89.5768	1.125	0.0000	0.0000	0
2016/04/20	2044	02/02/2017	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2044	02/02/2017	9.76	Put	Bond Future	0.0000	0.0000	1,031.3200	1.0313	100.000	0	0	0
2016/04/20	2044	02/02/2017	9.78	Put	Bond Future	0.0000	0.0000	857.8600	0.8579	100.000	0	0	0
2016/04/20	2044	02/02/2017	9.77	Put	Bond Future	0.0000	0.0000	944.5200	0.9445	100.000	0	0	0
2016/04/20	2044	02/02/2017	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2044	02/02/2017	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2046	05/05/2016			Bond Future	133.4483	133.4483	134.0722	134.0722	0.467	0.0000	0.0000	12,687
2016/04/20	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2046	05/05/2016	130.01	Call	Bond Future	3,438.3400	3.4383	4,062.1600	4.0622	18.143	0	0	0
2016/04/20	2046	05/05/2016	129.99	Call	Bond Future	3,458.3400	3.4583	4,082.1600	4.0822	18.038	0	0	0
2016/04/20	2046	05/05/2016	130.00	Call	Bond Future	3,448.3400	3.4483	4,072.1600	4.0722	18.090	0	0	0
2016/04/20	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2046	04/08/2016			Bond Future	135.9987	135.9987	136.6327	136.6327	0.466	0.0000	0.0000	3,590
2016/04/20	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2046	04/08/2016	129.00	Call	Bond Future	6,998.6600	6.9987	7,632.6800	7.6327	9.059	0	0	0
2016/04/20	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2046	04/08/2016	129.01	Call	Bond Future	6,988.6600	6.9887	7,622.6800	7.6227	9.072	0	0	0
2016/04/20	2046	04/08/2016	129.02	Call	Bond Future	6,978.6600	6.9787	7,612.6800	7.6127	9.085	0	0	0
2016/04/20	2046	03/11/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2046	03/11/2016			Bond Future	137.0800	137.0800	137.7264	137.7264	0.472	0.0000	0.0000	0
2016/04/20	2046	03/11/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2046	03/11/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	636.4200	0.6364	100.000	0	0	0
2016/04/20	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	656.4200	0.6564	100.000	0	0	0
2016/04/20	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	646.4200	0.6464	100.000	0	0	0
2016/04/20	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2050	05/05/2016			Bond Future	145.5210	145.5210	145.9171	145.9171	0.272	0.0000	0.0000	14,861
2016/04/20	2050	05/05/2016	138.00	Call	Bond Future	7,520.9800	7.5210	7,917.0600	7.9171	5.266	0	0	0
2016/04/20	2050	05/05/2016	137.99	Call	Bond Future	7,530.9800	7.5310	7,927.0600	7.9271	5.259	0	0	0
2016/04/20	2050	05/05/2016	138.01	Call	Bond Future	7,510.9800	7.5110	7,907.0600	7.9071	5.273	0	0	0
2016/04/20	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2050	04/08/2016	139.14	Call	Bond Future	7,584.5600	7.5846	7,986.5000	7.9865	5.299	0	0	0
2016/04/20	2050	04/08/2016			Bond Future	146.7246	146.7246	147.1265	147.1265	0.274	0.0000	0.0000	6,610
2016/04/20	2050	04/08/2016	139.12	Call	Bond Future	7,604.5600	7.6046	8,006.5000	8.0065	5.286	0	0	0
2016/04/20	2050	04/08/2016	139.13	Call	Bond Future	7,594.5600	7.5946	7,996.5000	7.9965	5.292	0	0	0
2016/04/20	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2050	03/11/2016	149.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/04/20	2050	03/11/2016			Bond Future	149.5300	149.5300	149.9369	149.9369	0.272	0.0000	0.0000	0
2016/04/20	2050	03/11/2016	149.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	416.9300	0.4169	100.000	0	0	0
2016/04/20	2050	03/11/2016	149.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	406.9300	0.4069	100.000	0	0	0
2016/04/20	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	396.9300	0.3969	100.000	0	0	0
2016/04/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	AL37	05/05/2016			Index Future	478.9810	478.9810	477.8170	477.8170	(0.243)	0.0000	0.0000	13
2016/04/20	AL37	04/08/2016			Index Future	487.9940	487.9940	486.8050	486.8050	(0.244)	0.0000	0.0000	0
2016/04/20	AL37	03/11/2016			Index Future	497.3800	497.3800	496.1650	496.1650	(0.244)	0.0000	0.0000	0
2016/04/20	AL7T	05/05/2016			Index Future	555.9400	555.9400	553.1240	553.1240	(0.507)	0.0000	0.0000	0
2016/04/20	AL7T	04/08/2016			Index Future	566.4010	566.4010	563.5280	563.5280	(0.507)	0.0000	0.0000	9
2016/04/20	AL7T	03/11/2016			Index Future	577.2900	577.2900	574.3630	574.3630	(0.507)	0.0000	0.0000	0
2016/04/20	ALBI	05/05/2016			Index Future	505.0150	505.0150	501.8980	501.8980	(0.617)	0.0000	0.0000	501
2016/04/20	ALBI	04/08/2016			Index Future	514.5180	514.5180	511.3390	511.3390	(0.618)	0.0000	0.0000	147
2016/04/20	ALBI	03/11/2016			Index Future	524.4120	524.4120	521.1700	521.1700	(0.618)	0.0000	0.0000	0
2016/04/20	ALBI	02/02/2017			Index Future	535.0500	535.0500	531.7370	531.7370	(0.619)	0.0000	0.0000	0
2016/04/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/20	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	EL28	05/05/2016			Bond Future	128.8619	128.8619	128.9059	128.9059	0.034	0.0000	0.0000	0
2016/04/20	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	EL28	05/05/2016	128.99	Put	Bond Future	128.0800	0.1281	84.0800	0.0841	(34.354)	0	0	0
2016/04/20	EL28	05/05/2016	129.01	Put	Bond Future	148.0800	0.1481	104.0800	0.1041	(29.714)	0	0	0
2016/04/20	EL28	05/05/2016	129.00	Put	Bond Future	138.0800	0.1381	94.0800	0.0941	(31.866)	0	0	0
2016/04/20	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	EL28	04/08/2016			Bond Future	131.3245	131.3245	131.3680	131.3680	0.033	0.0000	0.0000	0
2016/04/20	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	EL28	04/08/2016	126.86	Call	Bond Future	4,464.5400	4.4645	4,508.0300	4.5080	0.974	0	0	0
2016/04/20	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	EL28	04/08/2016	126.87	Call	Bond Future	4,454.5400	4.4545	4,498.0300	4.4980	0.976	0	0	0
2016/04/20	EL28	04/08/2016	126.88	Call	Bond Future	4,444.5400	4.4445	4,488.0300	4.4880	0.979	0	0	0
2016/04/20	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	32.3200	0.0323	100.000	0	0	0
2016/04/20	EL28	03/11/2016			Bond Future	132.1600	132.1600	132.2023	132.2023	0.032	0.0000	0.0000	0
2016/04/20	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	52.3200	0.0523	100.000	0	0	0
2016/04/20	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	42.3200	0.0423	100.000	0	0	0
2016/04/20	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	ES33	05/05/2016			Bond Future	10.3711	78.2286	10.4690	77.5910	0.943	0.0000	0.0000	8,776
2016/04/20	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	ES33	05/05/2016	9.99	Put	Bond Future	2,562.2900	2.5623	3,199.9000	3.1999	24.884	0	0	0
2016/04/20	ES33	05/05/2016	10.01	Put	Bond Future	2,424.6500	2.4247	3,062.2600	3.0623	26.297	0	0	0
2016/04/20	ES33	05/05/2016	10.00	Put	Bond Future	2,493.4200	2.4934	3,131.0300	3.1310	25.572	0	0	0
2016/04/20	ES33	04/08/2016			Bond Future	10.4502	79.7172	10.5514	79.0664	0.969	0.0000	0.0000	0
2016/04/20	ES33	04/08/2016	10.24	Put	Bond Future	1,378.3600	1.3784	2,029.1200	2.0291	47.213	0	0	0
2016/04/20	ES33	04/08/2016	10.26	Put	Bond Future	1,245.6100	1.2456	1,896.3700	1.8964	52.244	0	0	0
2016/04/20	ES33	04/08/2016	10.25	Put	Bond Future	1,311.9400	1.3119	1,962.7000	1.9627	49.603	0	0	0
2016/04/20	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	ES33	03/11/2016			Bond Future	10.5281	77.4411	10.6327	76.7777	0.994	0.0000	0.0000	0
2016/04/20	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	ES33	03/11/2016	11.31	Call	Bond Future	4,754.5600	4.7546	4,091.1300	4.0911	(13.954)	0	0	0

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2016/04/20	ES33	03/11/2016	11.29	Call	Bond Future	4,638.6500	4.6387	3,975.2200	3.9752	(14.302)	0	0	0
2016/04/20	ES33	03/11/2016	11.30	Call	Bond Future	4,696.6400	4.6966	4,033.2100	4.0332	(14.126)	0	0	0
2016/04/20	ES33	02/02/2017			Bond Future	10.6000	10.6000	10.7075	78.3357	1.014	0.0000	0.0000	0
2016/04/20	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	736.4300	0.7364	100.000	0	0	0
2016/04/20	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	610.3300	0.6103	100.000	0	0	0
2016/04/20	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	673.3400	0.6733	100.000	0	0	0
2016/04/20	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	ES42	05/05/2016			Bond Future	10.5612	82.1725	10.6490	81.5251	0.831	0.0000	0.0000	7,250
2016/04/20	ES42	04/08/2016			Bond Future	10.6412	83.7361	10.7320	83.0753	0.853	0.0000	0.0000	4,500
2016/04/20	ES42	03/11/2016			Bond Future	10.7200	10.7200	10.8130	80.3930	0.867	0.0000	0.0000	0
2016/04/20	GOVI	05/05/2016	518.01	Put	GOVI	146,150.0000	14.6150	175,060.0000	17.5060	19.781	0	0	0
2016/04/20	GOVI	05/05/2016			GOVI	503.3950	503.3950	500.5040	500.5040	(0.574)	0.0000	0.0000	476
2016/04/20	GOVI	05/05/2016	518.00	Put	GOVI	146,050.0000	14.6050	174,960.0000	17.4960	19.795	0	0	0
2016/04/20	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	GOVI	05/05/2016	517.99	Put	GOVI	145,950.0000	14.5950	174,860.0000	17.4860	19.808	0	0	0
2016/04/20	GOVI	04/08/2016	520.99	Put	GOVI	81,230.0000	8.1230	110,720.0000	11.0720	36.304	0	0	0
2016/04/20	GOVI	04/08/2016			GOVI	512.8670	512.8670	509.9180	509.9180	(0.575)	0.0000	0.0000	27
2016/04/20	GOVI	04/08/2016	521.01	Put	GOVI	81,430.0000	8.1430	110,920.0000	11.0920	36.215	0	0	0
2016/04/20	GOVI	04/08/2016	521.00	Put	GOVI	81,330.0000	8.1330	110,820.0000	11.0820	36.260	0	0	0
2016/04/20	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	GOVI	03/11/2016	476.11	Call	GOVI	466,200.0000	46.6200	436,120.0000	43.6120	(6.452)	0	0	0
2016/04/20	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	GOVI	03/11/2016			GOVI	522.7300	522.7300	519.7220	519.7220	(0.575)	0.0000	0.0000	0
2016/04/20	GOVI	03/11/2016	476.12	Call	GOVI	466,100.0000	46.6100	436,020.0000	43.6020	(6.454)	0	0	0
2016/04/20	GOVI	03/11/2016	476.13	Call	GOVI	466,000.0000	46.6000	435,920.0000	43.5920	(6.455)	0	0	0
2016/04/20	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	GOVI	02/02/2017			GOVI	533.3300	533.3300	530.2600	530.2600	(0.576)	0.0000	0.0000	0
2016/04/20	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	30,600.0000	3.0600	100.000	0	0	0
2016/04/20	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	30,800.0000	3.0800	100.000	0	0	0
2016/04/20	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	30,700.0000	3.0700	100.000	0	0	0
2016/04/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/20	IGOV	05/05/2016			Index Future	243.2790	243.2790	243.5300	243.5300	0.103	0.0000	0.0000	920
2016/04/20	IGOV	04/08/2016			Index Future	247.8770	247.8770	248.1310	248.1310	0.102	0.0000	0.0000	170
2016/04/20	IGOV	03/11/2016			Index Future	252.6630	252.6630	252.9220	252.9220	0.103	0.0000	0.0000	0

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2016/04/20	IGOV	02/02/2017			Index Future	257.8100	257.8100	258.0690	258.0690	0.100	0.0000	0.0000	0
2016/04/20	ILBI	05/05/2016			Index Future	658.1230	658.1230	658.8080	658.8080	0.104	0.0000	0.0000	0
2016/04/20	ILBI	04/08/2016			Index Future	670.2240	670.2240	670.9190	670.9190	0.104	0.0000	0.0000	157
2016/04/20	ILBI	03/11/2016			Index Future	682.7900	682.7900	683.4940	683.4940	0.103	0.0000	0.0000	0
2016/04/20	IS01	19/12/2016			Interest Rate Swap	100.1389	100.1389	100.1328	100.1328	(0.006)	0.0000	0.0000	0
2016/04/20	IS01	16/03/2017			Interest Rate Swap	100.1619	100.1619	100.1485	100.1485	(0.013)	0.0000	0.0000	0
2016/04/20	IS01	15/06/2017			Interest Rate Swap	99.8803	99.8803	99.8680	99.8680	(0.012)	0.0000	0.0000	0
2016/04/20	IS02	18/12/2017			Interest Rate Swap	100.4508	100.4508	100.4199	100.4199	(0.031)	0.0000	0.0000	0
2016/04/20	IS02	16/03/2018			Interest Rate Swap	99.8743	99.8743	99.8686	99.8686	(0.006)	0.0000	0.0000	0
2016/04/20	IS02	15/06/2018			Interest Rate Swap	99.6780	99.6780	99.7107	99.7107	0.033	0.0000	0.0000	0
2016/04/20	IS05	17/12/2020			Interest Rate Swap	100.0026	100.0026	100.0332	100.0332	0.031	0.0000	0.0000	0
2016/04/20	IS05	16/03/2021			Interest Rate Swap	99.4696	99.4696	99.4939	99.4939	0.024	0.0000	0.0000	0
2016/04/20	IS05	15/06/2021			Interest Rate Swap	98.8930	98.8930	98.9210	98.9210	0.028	0.0000	0.0000	0
2016/04/20	IS10	17/12/2025			Interest Rate Swap	101.1379	101.1379	101.2635	101.2635	0.124	0.0000	0.0000	0
2016/04/20	IS10	16/03/2026			Interest Rate Swap	98.3074	98.3074	98.4625	98.4625	0.158	0.0000	0.0000	0
2016/04/20	IS10	15/06/2026			Interest Rate Swap	97.1352	97.1352	97.3107	97.3107	0.181	0.0000	0.0000	0
2016/04/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/20	JBAF	20/04/2016			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2016/04/20	JBAF	18/05/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2016/04/20	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/04/20	JBAF	20/07/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/04/20	JBAF	17/08/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/04/20	JBAF	21/09/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/04/20	JBAF	21/12/2016			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2016/04/20	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2016/04/20	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2016/04/20	JBAF	20/09/2017			Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000	0
2016/04/20	JBAF	20/12/2017			Jibar Tradeable Future	8.2500	91.7500	8.2500	91.7500	0.000	0.0000	0.0000	0
2016/04/20	JBAF	20/03/2018			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000	0
2016/04/20	R023	05/05/2016			Bond Future	8.7211	96.5822	8.7898	96.2464	0.788	0.0000	0.0000	5,718
2016/04/20	R023	05/05/2016	8.24	Put	Bond Future	2,439.8200	2.4398	2,750.4600	2.7505	12.732	0	0	0
2016/04/20	R023	05/05/2016	8.26	Put	Bond Future	2,346.0600	2.3461	2,653.3800	2.6534	13.099	0	0	0
2016/04/20	R023	05/05/2016	8.24	Call	Bond Future	46.5700	0.0466	21.4000	0.0214	(54.048)	0	0	0

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2016/04/20	R023	05/05/2016	8.25	Put	Bond Future	2,392.8200	2.3928	2,701.8500	2.7019	12.915	0	0	0
2016/04/20	R023	05/05/2016	8.25	Call	Bond Future	50.0700	0.0501	23.2900	0.0233	(53.485)	0	0	0
2016/04/20	R023	05/05/2016	8.26	Call	Bond Future	53.7800	0.0538	25.2900	0.0253	(52.975)	0	0	0
2016/04/20	R023	04/08/2016	8.24	Call	Bond Future	728.8200	0.7288	614.2700	0.6143	(15.717)	0	0	0
2016/04/20	R023	04/08/2016	8.25	Put	Bond Future	3,255.7600	3.2558	3,483.7000	3.4837	7.001	0	0	0
2016/04/20	R023	04/08/2016			Bond Future	8.7703	98.4200	8.8427	98.0766	0.826	0.0000	0.0000	3,125
2016/04/20	R023	04/08/2016	8.25	Call	Bond Future	742.0900	0.7421	626.6000	0.6266	(15.563)	0	0	0
2016/04/20	R023	04/08/2016	8.26	Call	Bond Future	756.0800	0.7561	638.9300	0.6389	(15.494)	0	0	0
2016/04/20	R023	04/08/2016	8.24	Put	Bond Future	3,291.6100	3.2916	3,520.4900	3.5205	6.953	0	0	0
2016/04/20	R023	04/08/2016	8.26	Put	Bond Future	3,220.6600	3.2207	3,446.9400	3.4469	7.026	0	0	0
2016/04/20	R023	03/11/2016	9.73	Put	Bond Future	852.2200	0.8522	916.7700	0.9168	7.574	0	0	0
2016/04/20	R023	03/11/2016			Bond Future	8.8205	96.3611	8.8967	96.0108	0.863	0.0000	0.0000	0
2016/04/20	R023	03/11/2016	9.75	Put	Bond Future	831.7600	0.8318	895.1400	0.8951	7.620	0	0	0
2016/04/20	R023	03/11/2016	9.73	Call	Bond Future	4,932.9400	4.9329	4,647.1500	4.6471	(5.794)	0	0	0
2016/04/20	R023	03/11/2016	9.74	Put	Bond Future	841.8300	0.8418	905.9000	0.9059	7.611	0	0	0
2016/04/20	R023	03/11/2016	9.74	Call	Bond Future	4,966.1900	4.9662	4,679.9200	4.6799	(5.764)	0	0	0
2016/04/20	R023	03/11/2016	9.75	Call	Bond Future	4,999.7300	4.9997	4,712.7700	4.7128	(5.740)	0	0	0
2016/04/20	R023	02/02/2017	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R023	02/02/2017			Bond Future	8.8500	8.8500	8.9362	97.9587	0.974	0.0000	0.0000	0
2016/04/20	R023	02/02/2017	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R023	02/02/2017	8.84	Put	Bond Future	0.0000	0.0000	428.9000	0.4289	100.000	0	0	0
2016/04/20	R023	02/02/2017	8.86	Put	Bond Future	0.0000	0.0000	339.5700	0.3396	100.000	0	0	0
2016/04/20	R023	02/02/2017	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R023	02/02/2017	8.85	Put	Bond Future	0.0000	0.0000	384.2200	0.3842	100.000	0	0	0
2016/04/20	R035	05/05/2016	10.37	Call	Bond Future	7,038.6800	7.0387	6,260.8300	6.2608	(11.051)	0	0	0
2016/04/20	R035	05/05/2016			Bond Future	9.4755	96.4761	9.5693	95.6982	0.989	0.0000	0.0000	5,151
2016/04/20	R035	05/05/2016	10.35	Call	Bond Future	6,890.3300	6.8903	6,112.4800	6.1125	(11.289)	0	0	0
2016/04/20	R035	05/05/2016	10.36	Call	Bond Future	6,964.5600	6.9646	6,186.7100	6.1867	(11.169)	0	0	0
2016/04/20	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R035	04/08/2016			Bond Future	9.5251	98.3119	9.6219	97.5180	1.016	0.0000	0.0000	190
2016/04/20	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R035	04/08/2016	10.35	Call	Bond Future	6,449.8600	6.4499	5,655.9600	5.6560	(12.309)	0	0	0
2016/04/20	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R035	04/08/2016	10.36	Call	Bond Future	6,523.8000	6.5238	5,729.9000	5.7299	(12.169)	0	0	0
2016/04/20	R035	04/08/2016	10.37	Call	Bond Future	6,597.6500	6.5976	5,803.7500	5.8038	(12.033)	0	0	0
2016/04/20	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	763.8400	0.7638	100.000	0	0	0
2016/04/20	R035	03/11/2016			Bond Future	9.5800	9.5800	9.6742	94.8709	0.983	0.0000	0.0000	0
2016/04/20	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	845.5100	0.8455	100.000	0	0	0
2016/04/20	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	682.2800	0.6823	100.000	0	0	0
2016/04/20	R186	05/05/2016	9.25	Call	Bond Future	2,879.7800	2.8798	2,375.7300	2.3757	(17.503)	0	0	180

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/20	R186	05/05/2016			Bond Future	8.8707	115.0820	8.9494	114.5099	0.888	0.0000	0.0000	66,469
2016/04/20	R186	05/05/2016	8.34	Call	Bond Future	52.3000	0.0523	22.7300	0.0227	(56.539)	0	0	0
2016/04/20	R186	05/05/2016	9.89	Call	Bond Future	7,106.7800	7.1068	6,535.3800	6.5354	(8.040)	0	0	0
2016/04/20	R186	05/05/2016	8.35	Call	Bond Future	56.3400	0.0563	24.7700	0.0248	(56.035)	0	0	0
2016/04/20	R186	05/05/2016	8.75	Put	Bond Future	1,474.8700	1.4749	1,833.8400	1.8338	24.339	0	0	1,900
2016/04/20	R186	05/05/2016	9.25	Put	Bond Future	160.1900	0.1602	228.3100	0.2283	42.525	0	0	0
2016/04/20	R186	05/05/2016	8.33	Call	Bond Future	48.5000	0.0485	20.8400	0.0208	(57.031)	0	0	0
2016/04/20	R186	05/05/2016	8.85	Put	Bond Future	1,046.2000	1.0462	1,335.2500	1.3353	27.629	0	0	5,350
2016/04/20	R186	05/05/2016	9.96	Call	Bond Future	7,570.8800	7.5709	6,999.1100	6.9991	(7.552)	0	0	0
2016/04/20	R186	05/05/2016	9.86	Call	Bond Future	6,907.1500	6.9072	6,335.9900	6.3360	(8.269)	0	0	0
2016/04/20	R186	05/05/2016	7.56	Put	Bond Future	10,144.1600	10.1442	10,716.3200	10.7163	5.640	0	0	0
2016/04/20	R186	05/05/2016	8.35	Put	Bond Future	3,943.4200	3.9434	4,484.0200	4.4840	13.709	0	0	0
2016/04/20	R186	05/05/2016	8.75	Call	Bond Future	589.9300	0.5899	376.7300	0.3767	(36.140)	0	0	180
2016/04/20	R186	05/05/2016	8.34	Put	Bond Future	4,015.8300	4.0158	4,558.4300	4.5584	13.512	0	0	0
2016/04/20	R186	05/05/2016	7.56	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/04/20	R186	05/05/2016	8.85	Call	Bond Future	895.1100	0.8951	611.9900	0.6120	(31.630)	0	0	0
2016/04/20	R186	05/05/2016	8.33	Put	Bond Future	4,088.5400	4.0885	4,633.0500	4.6331	13.318	0	0	0
2016/04/20	R186	05/05/2016	9.89	Put	Bond Future	1.4400	0.0014	2.2100	0.0022	53.472	0	0	180
2016/04/20	R186	05/05/2016	9.96	Put	Bond Future	0.7600	0.0008	1.1600	0.0012	52.632	0	0	5,000
2016/04/20	R186	05/05/2016	9.86	Put	Bond Future	1.8800	0.0019	2.8900	0.0029	53.723	0	0	5,000
2016/04/20	R186	04/08/2016	10.00	Put	Bond Future	465.8200	0.4658	513.5600	0.5136	10.249	0	0	6,500
2016/04/20	R186	04/08/2016	8.51	Put	Bond Future	4,392.9200	4.3929	4,743.0600	4.7431	7.971	0	0	0
2016/04/20	R186	04/08/2016	9.60	Call	Bond Future	5,669.8100	5.6698	5,182.5800	5.1826	(8.593)	0	0	0
2016/04/20	R186	04/08/2016			Bond Future	8.9182	111.9677	9.0003	111.3832	0.920	0.0000	0.0000	2,672
2016/04/20	R186	04/08/2016	9.25	Put	Bond Future	1,635.9100	1.6359	1,799.7600	1.7998	10.016	0	0	1,000
2016/04/20	R186	04/08/2016	8.50	Put	Bond Future	4,443.0500	4.4431	4,795.7900	4.7958	7.939	0	0	0
2016/04/20	R186	04/08/2016	8.51	Call	Bond Future	1,422.6000	1.4226	1,188.2200	1.1882	(16.475)	0	0	0
2016/04/20	R186	04/08/2016	8.49	Call	Bond Future	1,374.9000	1.3749	1,145.7200	1.1457	(16.669)	0	0	0
2016/04/20	R186	04/08/2016	9.25	Call	Bond Future	3,973.2100	3.9732	3,552.5400	3.5525	(10.588)	0	0	0
2016/04/20	R186	04/08/2016	8.50	Call	Bond Future	1,398.6100	1.3986	1,166.8300	1.1668	(16.572)	0	0	0
2016/04/20	R186	04/08/2016	10.00	Call	Bond Future	7,843.2200	7.8432	7,306.4400	7.3064	(6.844)	0	0	0
2016/04/20	R186	04/08/2016	9.60	Put	Bond Future	939.4800	0.9395	1,036.7700	1.0368	10.356	0	0	5,635
2016/04/20	R186	04/08/2016	8.49	Put	Bond Future	4,493.5200	4.4935	4,848.8600	4.8489	7.908	0	0	0
2016/04/20	R186	03/11/2016			Bond Future	8.9600	8.9600	9.0460	113.5020	0.960	0.0000	0.0000	0
2016/04/20	R186	03/11/2016	8.95	Put	Bond Future	0.0000	0.0000	670.5200	0.6705	100.000	0	0	0
2016/04/20	R186	03/11/2016	8.97	Put	Bond Future	0.0000	0.0000	530.3700	0.5304	100.000	0	0	0
2016/04/20	R186	03/11/2016	8.96	Put	Bond Future	0.0000	0.0000	600.4100	0.6004	100.000	0	0	0
2016/04/20	R186	03/11/2016	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R186	03/11/2016	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R186	03/11/2016	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R197	05/05/2016			Bond Future	298.6729	298.6729	298.8557	298.8557	0.061	0.0000	0.0000	1,246
2016/04/20	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R197	05/05/2016	299.99	Put	Bond Future	1,317.0900	1.3171	1,134.2600	1.1343	(13.881)	0	0	0
2016/04/20	R197	05/05/2016	300.01	Put	Bond Future	1,337.0900	1.3371	1,154.2600	1.1543	(13.674)	0	0	0
2016/04/20	R197	05/05/2016	300.00	Put	Bond Future	1,327.0900	1.3271	1,144.2600	1.1443	(13.777)	0	0	0
2016/04/20	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/04/20	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R197	04/08/2016			Bond Future	297.8844	297.8844	298.0672	298.0672	0.061	0.0000	0.0000	858
2016/04/20	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R197	04/08/2016	293.98	Call	Bond Future	3,904.3600	3.9044	4,087.2300	4.0872	4.684	0	0	0
2016/04/20	R197	04/08/2016	293.96	Call	Bond Future	3,924.3600	3.9244	4,107.2300	4.1072	4.660	0	0	0
2016/04/20	R197	04/08/2016	293.97	Call	Bond Future	3,914.3600	3.9144	4,097.2300	4.0972	4.672	0	0	0
2016/04/20	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	200.4500	0.2005	100.000	0	0	0
2016/04/20	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R197	03/11/2016			Bond Future	303.5700	303.5700	303.7604	303.7604	0.063	0.0000	0.0000	0
2016/04/20	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	190.4500	0.1905	100.000	0	0	0
2016/04/20	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	180.4500	0.1805	100.000	0	0	0
2016/04/20	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R202	05/05/2016	246.99	Put	Bond Future	1,582.8500	1.5828	1,488.9400	1.4889	(5.933)	0	0	0
2016/04/20	R202	05/05/2016			Bond Future	247.8182	247.8182	247.8943	247.8943	0.031	0.0000	0.0000	37,049
2016/04/20	R202	05/05/2016	247.01	Put	Bond Future	1,591.6100	1.5916	1,497.5300	1.4975	(5.911)	0	0	0
2016/04/20	R202	05/05/2016	246.99	Call	Bond Future	2,411.0900	2.4111	2,393.2600	2.3933	(0.739)	0	0	0
2016/04/20	R202	05/05/2016	247.00	Put	Bond Future	1,587.2300	1.5872	1,493.2300	1.4932	(5.922)	0	0	0
2016/04/20	R202	05/05/2016	247.00	Call	Bond Future	2,405.4700	2.4055	2,387.5500	2.3875	(0.745)	0	0	0
2016/04/20	R202	05/05/2016	247.01	Call	Bond Future	2,399.8500	2.3999	2,381.8500	2.3819	(0.750)	0	0	0
2016/04/20	R202	04/08/2016	243.25	Call	Bond Future	8,228.2400	8.2282	8,260.6600	8.2607	0.394	0	0	0
2016/04/20	R202	04/08/2016			Bond Future	249.1037	249.1037	249.1781	249.1781	0.030	0.0000	0.0000	2,199
2016/04/20	R202	04/08/2016	243.26	Call	Bond Future	8,221.4400	8.2214	8,253.8200	8.2538	0.394	0	0	0
2016/04/20	R202	04/08/2016	243.24	Put	Bond Future	2,371.3600	2.3714	2,329.3700	2.3294	(1.771)	0	0	0
2016/04/20	R202	04/08/2016	243.26	Put	Bond Future	2,377.7500	2.3778	2,335.7000	2.3357	(1.768)	0	0	0
2016/04/20	R202	04/08/2016	243.24	Call	Bond Future	8,235.0500	8.2350	8,267.4900	8.2675	0.394	0	0	0
2016/04/20	R202	04/08/2016	243.25	Put	Bond Future	2,374.5500	2.3746	2,332.5400	2.3325	(1.769)	0	0	0
2016/04/20	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R202	03/11/2016			Bond Future	253.8600	253.8600	253.9375	253.9375	0.031	0.0000	0.0000	0
2016/04/20	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	87.5200	0.0875	100.000	0	0	0
2016/04/20	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	77.5200	0.0775	100.000	0	0	0
2016/04/20	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	67.5200	0.0675	100.000	0	0	0
2016/04/20	R203	05/05/2016	7.25	Put	Bond Future	703.0100	0.7030	770.9400	0.7709	9.663	0	0	0
2016/04/20	R203	05/05/2016			Bond Future	7.8023	101.8012	7.8570	101.7321	0.701	0.0000	0.0000	50,950
2016/04/20	R203	05/05/2016	7.26	Call	Bond Future	2.1000	0.0021	0.8000	0.0008	(61.905)	0	0	0
2016/04/20	R203	05/05/2016	7.24	Call	Bond Future	1.6900	0.0017	0.6100	0.0006	(63.905)	0	0	0
2016/04/20	R203	05/05/2016	7.25	Call	Bond Future	1.8800	0.0019	0.7000	0.0007	(62.766)	0	0	0
2016/04/20	R203	05/05/2016	7.24	Put	Bond Future	715.5800	0.7156	783.6100	0.7836	9.507	0	0	0
2016/04/20	R203	05/05/2016	7.26	Put	Bond Future	690.4800	0.6905	758.2900	0.7583	9.821	0	0	0
2016/04/20	R203	04/08/2016	7.26	Call	Bond Future	79.7300	0.0797	62.6800	0.0627	(21.385)	0	0	0
2016/04/20	R203	04/08/2016			Bond Future	7.8308	103.7383	7.9000	103.6666	0.884	0.0000	0.0000	2,862
2016/04/20	R203	04/08/2016	7.24	Call	Bond Future	75.6300	0.0756	59.1000	0.0591	(21.856)	0	0	0
2016/04/20	R203	04/08/2016	7.25	Call	Bond Future	77.6600	0.0777	60.8000	0.0608	(21.710)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/20	R203	04/08/2016	7.24	Put	Bond Future	691.4300		0.6914	746.6600	0.7467	7.988	0	0	0
2016/04/20	R203	04/08/2016	7.26	Put	Bond Future	674.5900		0.6746	729.3000	0.7293	8.110	0	0	0
2016/04/20	R203	04/08/2016	7.25	Put	Bond Future	682.9900		0.6830	737.8900	0.7379	8.038	0	0	0
2016/04/20	R203	03/11/2016	8.86	Call	Bond Future	898.9400		0.8989	836.3000	0.8363	(6.968)	0	0	0
2016/04/20	R203	03/11/2016			Bond Future	7.8466		101.5400	7.9371	101.4665	1.154	0.0000	0.0000	0
2016/04/20	R203	03/11/2016	8.84	Call	Bond Future	885.3600		0.8854	823.0100	0.8230	(7.042)	0	0	0
2016/04/20	R203	03/11/2016	8.85	Call	Bond Future	892.1400		0.8921	829.6400	0.8296	(7.006)	0	0	0
2016/04/20	R203	03/11/2016	8.84	Put	Bond Future	83.8400		0.0838	94.9900	0.0950	13.299	0	0	0
2016/04/20	R203	03/11/2016	8.86	Put	Bond Future	81.3800		0.0814	92.2400	0.0922	13.345	0	0	0
2016/04/20	R203	03/11/2016	8.85	Put	Bond Future	82.6000		0.0826	93.6000	0.0936	13.317	0	0	0
2016/04/20	R203	02/02/2017	7.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R203	02/02/2017	7.71	Put	Bond Future	0.0000		0.0000	77.3300	0.0773	100.000	0	0	0
2016/04/20	R203	02/02/2017			Bond Future	7.7100		7.7100	7.8438	103.5253	1.736	0.0000	0.0000	0
2016/04/20	R203	02/02/2017	7.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R203	02/02/2017	7.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R203	02/02/2017	7.70	Put	Bond Future	0.0000		0.0000	83.1100	0.0831	100.000	0	0	0
2016/04/20	R203	02/02/2017	7.72	Put	Bond Future	0.0000		0.0000	71.5400	0.0715	100.000	0	0	0
2016/04/20	R204	05/05/2016	7.75	Call	Bond Future	19.5400		0.0195	9.5900	0.0096	(50.921)	0	0	0
2016/04/20	R204	05/05/2016			Bond Future	8.1704		102.6738	8.2289	102.5388	0.716	0.0000	0.0000	22,259
2016/04/20	R204	05/05/2016	7.76	Call	Bond Future	21.2000		0.0212	10.5300	0.0105	(50.330)	0	0	0
2016/04/20	R204	05/05/2016	7.74	Put	Bond Future	1,017.6000		1.0176	1,143.3300	1.1433	12.356	0	0	0
2016/04/20	R204	05/05/2016	7.76	Put	Bond Future	974.1000		0.9741	1,098.4200	1.0984	12.763	0	0	0
2016/04/20	R204	05/05/2016	7.74	Call	Bond Future	17.9700		0.0180	8.7100	0.0087	(51.530)	0	0	0
2016/04/20	R204	05/05/2016	7.75	Put	Bond Future	995.8000		0.9958	1,120.8400	1.1208	12.557	0	0	0
2016/04/20	R204	04/08/2016			Bond Future	8.2327		100.5863	8.2988	100.4474	0.802	0.0000	0.0000	6,499
2016/04/20	R204	04/08/2016	7.74	Put	Bond Future	1,310.0600		1.3101	1,406.2800	1.4063	7.345	0	0	0
2016/04/20	R204	04/08/2016	7.76	Put	Bond Future	1,279.3300		1.2793	1,374.2300	1.3742	7.418	0	0	0
2016/04/20	R204	04/08/2016	7.74	Call	Bond Future	266.5900		0.2666	223.9400	0.2239	(15.998)	0	0	0
2016/04/20	R204	04/08/2016	7.75	Put	Bond Future	1,294.5600		1.2946	1,390.1300	1.3901	7.382	0	0	0
2016/04/20	R204	04/08/2016	7.75	Call	Bond Future	272.4000		0.2724	229.1000	0.2291	(15.896)	0	0	0
2016/04/20	R204	04/08/2016	7.76	Call	Bond Future	278.4800		0.2785	234.5100	0.2345	(15.789)	0	0	0
2016/04/20	R204	03/11/2016			Bond Future	8.2861		102.5000	8.3608	102.3582	0.901	0.0000	0.0000	0
2016/04/20	R204	03/11/2016	9.21	Put	Bond Future	253.1100		0.2531	277.5300	0.2775	9.648	0	0	0
2016/04/20	R204	03/11/2016	9.23	Put	Bond Future	245.9600		0.2460	269.7700	0.2698	9.680	0	0	0
2016/04/20	R204	03/11/2016	9.22	Put	Bond Future	249.4000		0.2494	273.5200	0.2735	9.671	0	0	0
2016/04/20	R204	03/11/2016	9.22	Call	Bond Future	2,004.7700		2.0048	1,887.0200	1.8870	(5.873)	0	0	0
2016/04/20	R204	03/11/2016	9.21	Call	Bond Future	1,989.8900		1.9899	1,872.4400	1.8724	(5.902)	0	0	0
2016/04/20	R204	03/11/2016	9.23	Call	Bond Future	2,019.9100		2.0199	1,901.8500	1.9019	(5.845)	0	0	0
2016/04/20	R204	02/02/2017	8.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R204	02/02/2017			Bond Future	8.2900		8.2900	8.3812	100.3924	1.100	0.0000	0.0000	0
2016/04/20	R204	02/02/2017	8.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R204	02/02/2017	8.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R204	02/02/2017	8.28	Put	Bond Future	0.0000		0.0000	171.2800	0.1713	100.000	0	0	0
2016/04/20	R204	02/02/2017	8.30	Put	Bond Future	0.0000		0.0000	137.3900	0.1374	100.000	0	0	0
2016/04/20	R204	02/02/2017	8.29	Put	Bond Future	0.0000		0.0000	154.3300	0.1543	100.000	0	0	0
2016/04/20	R207	05/05/2016	7.86	Put	Bond Future	1,584.8200		1.5848	1,724.1900	1.7242	8.794	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/20	R207	05/05/2016			Bond Future	8.3700	98.8068	8.4182	98.6601	0.576	0.0000	0.0000	59,443
2016/04/20	R207	05/05/2016	7.85	Put	Bond Future	1,614.6600	1.6147	1,754.5600	1.7546	8.664	0	0	0
2016/04/20	R207	05/05/2016	7.56	Put	Bond Future	2,508.6100	2.5086	2,654.7900	2.6548	5.827	0	0	0
2016/04/20	R207	05/05/2016	7.84	Put	Bond Future	1,644.6100	1.6446	1,785.0100	1.7850	8.537	0	0	0
2016/04/20	R207	05/05/2016	7.56	Call	Bond Future	0.7400	0.0007	0.2300	0.0002	(68.919)	0	0	43
2016/04/20	R207	05/05/2016	7.85	Call	Bond Future	13.7300	0.0137	6.9400	0.0069	(49.454)	0	0	0
2016/04/20	R207	05/05/2016	7.86	Call	Bond Future	14.9800	0.0150	7.6600	0.0077	(48.865)	0	0	0
2016/04/20	R207	05/05/2016	7.84	Call	Bond Future	12.5700	0.0126	6.2800	0.0063	(50.040)	0	0	0
2016/04/20	R207	04/08/2016			Bond Future	8.4331	97.0425	8.4858	96.8917	0.625	0.0000	0.0000	21
2016/04/20	R207	04/08/2016	7.99	Put	Bond Future	1,720.7100	1.7207	1,815.6000	1.8156	5.515	0	0	0
2016/04/20	R207	04/08/2016	8.01	Put	Bond Future	1,680.4300	1.6804	1,773.8500	1.7738	5.559	0	0	0
2016/04/20	R207	04/08/2016	8.00	Put	Bond Future	1,700.5100	1.7005	1,794.6600	1.7947	5.537	0	0	0
2016/04/20	R207	04/08/2016	8.01	Call	Bond Future	459.5200	0.4595	402.2000	0.4022	(12.474)	0	0	0
2016/04/20	R207	04/08/2016	7.99	Call	Bond Future	441.6200	0.4416	385.7700	0.3858	(12.647)	0	0	0
2016/04/20	R207	04/08/2016	8.00	Call	Bond Future	450.5100	0.4505	393.9200	0.3939	(12.561)	0	0	0
2016/04/20	R207	02/02/2017	9.24	Call	Bond Future	2,518.7700	2.5188	2,391.3800	2.3914	(5.058)	0	0	0
2016/04/20	R207	02/02/2017			Bond Future	8.5041	97.2530	8.5676	97.0944	0.746	0.0000	0.0000	0
2016/04/20	R207	02/02/2017	8.91	Call	Bond Future	1,974.7400	1.9747	1,857.6000	1.8576	(5.932)	0	0	62
2016/04/20	R207	02/02/2017	9.22	Call	Bond Future	2,484.0800	2.4841	2,357.3100	2.3573	(5.103)	0	0	0
2016/04/20	R207	02/02/2017	9.23	Call	Bond Future	2,501.4000	2.5014	2,374.3200	2.3743	(5.080)	0	0	0
2016/04/20	R207	02/02/2017	8.91	Put	Bond Future	966.1000	0.9661	1,007.5200	1.0075	4.287	0	0	0
2016/04/20	R207	02/02/2017	9.22	Put	Bond Future	713.8500	0.7139	745.6400	0.7456	4.453	0	0	0
2016/04/20	R207	02/02/2017	9.24	Put	Bond Future	699.6700	0.6997	730.8400	0.7308	4.455	0	0	0
2016/04/20	R207	02/02/2017	9.23	Put	Bond Future	706.7300	0.7067	738.2100	0.7382	4.454	0	0	0
2016/04/20	R208	05/05/2016	7.99	Call	Bond Future	22.7900	0.0228	11.1500	0.0112	(51.075)	0	0	0
2016/04/20	R208	05/05/2016	8.00	Put	Bond Future	1,941.9500	1.9419	2,130.6900	2.1307	9.719	0	0	0
2016/04/20	R208	05/05/2016			Bond Future	8.5025	93.8308	8.5560	93.6295	0.629	0.0000	0.0000	46,428
2016/04/20	R208	05/05/2016	8.00	Call	Bond Future	24.6900	0.0247	12.2100	0.0122	(50.547)	0	0	0
2016/04/20	R208	05/05/2016	8.01	Call	Bond Future	26.7300	0.0267	13.3700	0.0134	(49.981)	0	0	0
2016/04/20	R208	05/05/2016	7.99	Put	Bond Future	1,978.6800	1.9787	2,168.2600	2.1683	9.581	0	0	0
2016/04/20	R208	05/05/2016	8.01	Put	Bond Future	1,905.3700	1.9054	2,093.2300	2.0932	9.860	0	0	0
2016/04/20	R208	04/08/2016	8.01	Put	Bond Future	2,490.9400	2.4909	2,622.5600	2.6226	5.284	0	0	0
2016/04/20	R208	04/08/2016			Bond Future	8.5577	95.6162	8.6149	95.4099	0.669	0.0000	0.0000	243
2016/04/20	R208	04/08/2016	8.00	Put	Bond Future	2,518.2600	2.5183	2,650.8600	2.6509	5.266	0	0	0
2016/04/20	R208	04/08/2016	7.99	Call	Bond Future	470.2100	0.4702	397.5300	0.3975	(15.457)	0	0	0
2016/04/20	R208	04/08/2016	8.00	Call	Bond Future	479.7700	0.4798	406.1200	0.4061	(15.351)	0	0	0
2016/04/20	R208	04/08/2016	8.01	Call	Bond Future	489.4800	0.4895	414.8500	0.4148	(15.247)	0	0	0
2016/04/20	R208	04/08/2016	7.99	Put	Bond Future	2,545.7400	2.5457	2,679.3100	2.6793	5.247	0	0	0
2016/04/20	R208	03/11/2016	9.59	Put	Bond Future	511.1800	0.5112	545.0700	0.5451	6.630	0	0	0
2016/04/20	R208	03/11/2016			Bond Future	8.6080	94.0325	8.6691	93.8220	0.710	0.0000	0.0000	0
2016/04/20	R208	03/11/2016	9.58	Put	Bond Future	517.9200	0.5179	552.2200	0.5522	6.623	0	0	0
2016/04/20	R208	03/11/2016	9.57	Call	Bond Future	3,771.4100	3.7714	3,595.5900	3.5956	(4.662)	0	0	0
2016/04/20	R208	03/11/2016	9.58	Call	Bond Future	3,797.4200	3.7974	3,621.1800	3.6212	(4.641)	0	0	0
2016/04/20	R208	03/11/2016	9.59	Call	Bond Future	3,823.6800	3.8237	3,647.0300	3.6470	(4.620)	0	0	0
2016/04/20	R208	03/11/2016	9.57	Put	Bond Future	524.9300	0.5249	559.6500	0.5597	6.614	0	0	0
2016/04/20	R208	02/02/2017			Bond Future	8.6400	8.6400	8.7021	95.7257	0.719	0.0000	0.0000	0
2016/04/20	R208	02/02/2017	8.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/20	R208	02/02/2017	8.63	Put	Bond Future	0.0000	0.0000	236.8000	0.2368	100.000	0	0	0
2016/04/20	R208	02/02/2017	8.65	Put	Bond Future	0.0000	0.0000	171.0700	0.1711	100.000	0	0	0
2016/04/20	R208	02/02/2017	8.64	Put	Bond Future	0.0000	0.0000	203.9300	0.2039	100.000	0	0	0
2016/04/20	R208	02/02/2017	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R208	02/02/2017	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R209	05/05/2016			Bond Future	9.4148	72.4487	9.5136	71.7673	1.050	0.0000	0.0000	29,930
2016/04/20	R209	05/05/2016	9.00	Call	Bond Future	132.7100	0.1327	58.7400	0.0587	(55.738)	0	0	6,700
2016/04/20	R209	05/05/2016	8.25	Put	Bond Future	8,836.5600	8.8366	9,517.8900	9.5179	7.710	0	0	0
2016/04/20	R209	05/05/2016	8.99	Put	Bond Future	3,169.8900	3.1699	3,781.2200	3.7812	19.286	0	0	0
2016/04/20	R209	05/05/2016	9.01	Put	Bond Future	3,038.5300	3.0385	3,642.0300	3.6420	19.862	0	0	0
2016/04/20	R209	05/05/2016	9.00	Put	Bond Future	3,103.9500	3.1039	3,711.4300	3.7114	19.571	0	0	0
2016/04/20	R209	05/05/2016	9.01	Call	Bond Future	141.1100	0.1411	63.1600	0.0632	(55.241)	0	0	0
2016/04/20	R209	05/05/2016	8.25	Call	Bond Future	0.1400	0.0001	0.0200	0.0000	(85.714)	0	0	6,700
2016/04/20	R209	05/05/2016	8.99	Call	Bond Future	124.7200	0.1247	54.6000	0.0546	(56.222)	0	0	0
2016/04/20	R209	04/08/2016	9.70	Put	Bond Future	1,918.4100	1.9184	2,175.9900	2.1760	13.427	0	0	250
2016/04/20	R209	04/08/2016	9.26	Call	Bond Future	2,029.8200	2.0298	1,716.2800	1.7163	(15.447)	0	0	0
2016/04/20	R209	04/08/2016			Bond Future	9.4605	73.8273	9.5623	73.1319	1.076	0.0000	0.0000	190
2016/04/20	R209	04/08/2016	9.40	Put	Bond Future	2,879.8300	2.8798	3,220.5800	3.2206	11.832	0	0	0
2016/04/20	R209	04/08/2016	9.60	Put	Bond Future	2,207.0600	2.2071	2,491.3100	2.4913	12.879	0	0	0
2016/04/20	R209	04/08/2016	10.60	Call	Bond Future	7,692.2900	7.6923	7,086.9500	7.0870	(7.869)	0	0	5,760
2016/04/20	R209	04/08/2016	9.24	Call	Bond Future	1,972.0700	1.9721	1,664.5600	1.6646	(15.593)	0	0	0
2016/04/20	R209	04/08/2016	9.70	Call	Bond Future	3,538.2100	3.5382	3,100.4200	3.1004	(12.373)	0	0	0
2016/04/20	R209	04/08/2016	10.29	Call	Bond Future	6,156.1300	6.1561	5,598.1200	5.5981	(9.064)	0	0	0
2016/04/20	R209	04/08/2016	9.25	Call	Bond Future	2,000.8200	2.0008	1,690.2200	1.6902	(15.524)	0	0	0
2016/04/20	R209	04/08/2016	9.40	Call	Bond Future	2,461.1700	2.4612	2,106.5500	2.1066	(14.409)	0	0	250
2016/04/20	R209	04/08/2016	10.60	Put	Bond Future	462.9700	0.4630	553.0000	0.5530	19.446	0	0	0
2016/04/20	R209	04/08/2016	9.24	Put	Bond Future	3,515.1300	3.5151	3,902.9900	3.9030	11.034	0	0	0
2016/04/20	R209	04/08/2016	9.60	Call	Bond Future	3,157.2800	3.1573	2,746.1600	2.7462	(13.021)	0	0	5,760
2016/04/20	R209	04/08/2016	9.26	Put	Bond Future	3,430.8800	3.4309	3,812.7100	3.8127	11.129	0	0	0
2016/04/20	R209	04/08/2016	9.25	Put	Bond Future	3,472.8300	3.4728	3,857.6000	3.8576	11.079	0	0	0
2016/04/20	R209	04/08/2016	10.29	Put	Bond Future	777.5600	0.7776	914.9200	0.9149	17.666	0	0	250
2016/04/20	R209	03/11/2016	10.26	Call	Bond Future	6,583.8700	6.5839	6,067.7300	6.0677	(7.839)	0	0	0
2016/04/20	R209	03/11/2016			Bond Future	9.5031	72.0812	9.6078	71.3723	1.101	0.0000	0.0000	0
2016/04/20	R209	03/11/2016	10.24	Call	Bond Future	6,497.5400	6.4975	5,984.4300	5.9844	(7.897)	0	0	0
2016/04/20	R209	03/11/2016	10.25	Call	Bond Future	6,540.7600	6.5408	6,026.0400	6.0260	(7.869)	0	0	0
2016/04/20	R209	03/11/2016	10.24	Put	Bond Future	1,726.1500	1.7262	1,921.9400	1.9219	11.343	0	0	0
2016/04/20	R209	03/11/2016	10.25	Put	Bond Future	1,708.0200	1.7080	1,902.2000	1.9022	11.369	0	0	0
2016/04/20	R209	03/11/2016	10.26	Put	Bond Future	1,689.8800	1.6899	1,882.6400	1.8826	11.407	0	0	0
2016/04/20	R209	02/02/2017	9.55	Put	Bond Future	0.0000	0.0000	634.9400	0.6349	100.000	0	0	0
2016/04/20	R209	02/02/2017			Bond Future	9.5400	9.5400	9.6445	72.8207	1.095	0.0000	0.0000	0
2016/04/20	R209	02/02/2017	9.54	Put	Bond Future	0.0000	0.0000	702.6300	0.7026	100.000	0	0	0
2016/04/20	R209	02/02/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R209	02/02/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R209	02/02/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R209	02/02/2017	9.53	Put	Bond Future	0.0000	0.0000	770.4100	0.7704	100.000	0	0	0
2016/04/20	R210	05/05/2016			Bond Future	184.1043	184.1043	184.1601	184.1601	0.030	0.0000	0.0000	1,441

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Price	Today's Closing	Today's Yield	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/20	R210	05/05/2016	184.99	Put	Bond Future	885.7300		0.8857	829.9100		0.8299	(6.302)	0	0	0
2016/04/20	R210	05/05/2016	185.00	Put	Bond Future	895.7300		0.8957	839.9100		0.8399	(6.232)	0	0	0
2016/04/20	R210	05/05/2016	185.01	Put	Bond Future	905.7300		0.9057	849.9100		0.8499	(6.163)	0	0	0
2016/04/20	R210	05/05/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R210	05/05/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R210	05/05/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R210	04/08/2016			Bond Future	187.6226		187.6226	187.6774		187.6774	0.029	0.0000	0.0000	0
2016/04/20	R210	04/08/2016	181.50	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R210	04/08/2016	181.52	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R210	04/08/2016	181.51	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R210	04/08/2016	181.50	Call	Bond Future	6,122.6500		6.1226	6,177.4100		6.1774	0.894	0	0	0
2016/04/20	R210	04/08/2016	181.52	Call	Bond Future	6,102.6500		6.1026	6,157.4100		6.1574	0.897	0	0	0
2016/04/20	R210	04/08/2016	181.51	Call	Bond Future	6,112.6500		6.1126	6,167.4100		6.1674	0.896	0	0	0
2016/04/20	R210	03/11/2016			Bond Future	188.9100		188.9100	188.9639		188.9639	0.029	0.0000	0.0000	0
2016/04/20	R210	03/11/2016	188.90	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R210	03/11/2016	188.92	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R210	03/11/2016	188.91	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R210	03/11/2016	188.90	Call	Bond Future	0.0000		0.0000	63.8800		0.0639	100.000	0	0	0
2016/04/20	R210	03/11/2016	188.91	Call	Bond Future	0.0000		0.0000	53.8800		0.0539	100.000	0	0	0
2016/04/20	R210	03/11/2016	188.92	Call	Bond Future	0.0000		0.0000	43.8800		0.0439	100.000	0	0	0
2016/04/20	R211	05/05/2016	139.01	Put	Bond Future	796.6500		0.7967	769.7800		0.7698	(3.373)	0	0	0
2016/04/20	R211	05/05/2016			Bond Future	138.2133		138.2133	138.2402		138.2402	0.019	0.0000	0.0000	62
2016/04/20	R211	05/05/2016	139.00	Put	Bond Future	786.6500		0.7867	759.7800		0.7598	(3.416)	0	0	0
2016/04/20	R211	05/05/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R211	05/05/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R211	05/05/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R211	05/05/2016	138.99	Put	Bond Future	776.6500		0.7767	749.7800		0.7498	(3.460)	0	0	0
2016/04/20	R211	04/08/2016	137.08	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R211	04/08/2016			Bond Future	139.0951		139.0951	139.1208		139.1208	0.019	0.0000	0.0000	0
2016/04/20	R211	04/08/2016	137.09	Call	Bond Future	2,005.0800		2.0051	2,030.8300		2.0308	1.284	0	0	0
2016/04/20	R211	04/08/2016	137.07	Call	Bond Future	2,025.0800		2.0251	2,050.8300		2.0508	1.272	0	0	0
2016/04/20	R211	04/08/2016	137.08	Call	Bond Future	2,015.0800		2.0151	2,040.8300		2.0408	1.278	0	0	0
2016/04/20	R211	04/08/2016	137.07	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R211	04/08/2016	137.09	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R211	03/11/2016	141.75	Call	Bond Future	0.0000		0.0000	28.1700		0.0282	100.000	0	0	0
2016/04/20	R211	03/11/2016			Bond Future	141.7500		141.7500	141.7782		141.7782	0.020	0.0000	0.0000	0
2016/04/20	R211	03/11/2016	141.76	Call	Bond Future	0.0000		0.0000	18.1700		0.0182	100.000	0	0	0
2016/04/20	R211	03/11/2016	141.74	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R211	03/11/2016	141.76	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R211	03/11/2016	141.74	Call	Bond Future	0.0000		0.0000	38.1700		0.0382	100.000	0	0	0
2016/04/20	R211	03/11/2016	141.75	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R212	05/05/2016	145.00	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R212	05/05/2016			Bond Future	144.5020		144.5020	144.5446		144.5446	0.029	0.0000	0.0000	3,488
2016/04/20	R212	05/05/2016	145.01	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2016/04/20	R212	05/05/2016	144.99	Put	Bond Future	488.0200		0.4880	445.4400		0.4454	(8.725)	0	0	0
2016/04/20	R212	05/05/2016	145.01	Put	Bond Future	508.0200		0.5080	465.4400		0.4654	(8.382)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/20	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R212	05/05/2016	145.00	Put	Bond Future	498.0200	0.4980	455.4400	0.4554	(8.550)	0	0	0
2016/04/20	R212	04/08/2016	142.43	Call	Bond Future	2,902.1000	2.9021	2,943.7400	2.9437	1.435	0	0	0
2016/04/20	R212	04/08/2016			Bond Future	145.3321	145.3321	145.3737	145.3737	0.029	0.0000	0.0000	759
2016/04/20	R212	04/08/2016	142.44	Call	Bond Future	2,892.1000	2.8921	2,933.7400	2.9337	1.440	0	0	0
2016/04/20	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R212	04/08/2016	142.42	Call	Bond Future	2,912.1000	2.9121	2,953.7400	2.9537	1.430	0	0	0
2016/04/20	R212	03/11/2016			Bond Future	148.1100	148.1100	148.1506	148.1506	0.027	0.0000	0.0000	0
2016/04/20	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	40.5800	0.0406	100.000	0	0	0
2016/04/20	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	30.5800	0.0306	100.000	0	0	0
2016/04/20	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	50.5800	0.0506	100.000	0	0	0
2016/04/20	R213	05/05/2016	8.74	Put	Bond Future	3,912.2700	3.9123	4,524.5200	4.5245	15.649	0	0	0
2016/04/20	R213	05/05/2016	8.76	Put	Bond Future	3,773.1700	3.7732	4,381.0500	4.3811	16.111	0	0	0
2016/04/20	R213	05/05/2016			Bond Future	9.2799	83.1889	9.3737	82.5436	1.011	0.0000	0.0000	47,701
2016/04/20	R213	05/05/2016	8.75	Put	Bond Future	3,842.5100	3.8425	4,452.6700	4.4527	15.879	0	0	0
2016/04/20	R213	05/05/2016	8.74	Call	Bond Future	54.8300	0.0548	21.7800	0.0218	(60.277)	0	0	0
2016/04/20	R213	05/05/2016	8.75	Call	Bond Future	58.8200	0.0588	23.6800	0.0237	(59.742)	0	0	0
2016/04/20	R213	05/05/2016	8.76	Call	Bond Future	63.1400	0.0631	25.7200	0.0257	(59.265)	0	0	0
2016/04/20	R213	04/08/2016			Bond Future	9.3258	84.7719	9.4227	84.1133	1.039	0.0000	0.0000	562
2016/04/20	R213	04/08/2016	8.99	Put	Bond Future	3,972.4800	3.9725	4,363.2300	4.3632	9.836	0	0	0
2016/04/20	R213	04/08/2016	9.01	Put	Bond Future	3,881.7300	3.8817	4,266.9000	4.2669	9.923	0	0	0
2016/04/20	R213	04/08/2016	9.00	Put	Bond Future	3,926.9400	3.9269	4,314.9000	4.3149	9.879	0	0	0
2016/04/20	R213	04/08/2016	9.01	Call	Bond Future	1,682.5000	1.6825	1,409.0600	1.4091	(16.252)	0	0	0
2016/04/20	R213	04/08/2016	8.99	Call	Bond Future	1,631.1900	1.6312	1,363.3300	1.3633	(16.421)	0	0	0
2016/04/20	R213	04/08/2016	9.00	Call	Bond Future	1,656.7200	1.6567	1,386.0700	1.3861	(16.336)	0	0	0
2016/04/20	R213	03/11/2016			Bond Future	9.3716	82.8338	9.4715	82.1624	1.067	0.0000	0.0000	0
2016/04/20	R213	03/11/2016	10.18	Put	Bond Future	1,574.9300	1.5749	1,699.6900	1.6997	7.922	0	0	0
2016/04/20	R213	03/11/2016	10.20	Put	Bond Future	1,541.0100	1.5410	1,663.3900	1.6634	7.942	0	0	0
2016/04/20	R213	03/11/2016	10.18	Call	Bond Future	6,788.3600	6.7884	6,241.6700	6.2417	(8.053)	0	0	0
2016/04/20	R213	03/11/2016	10.19	Put	Bond Future	1,557.8800	1.5579	1,681.3500	1.6813	7.926	0	0	0
2016/04/20	R213	03/11/2016	10.19	Call	Bond Future	6,832.8000	6.8328	6,284.8200	6.2848	(8.020)	0	0	0
2016/04/20	R213	03/11/2016	10.20	Call	Bond Future	6,877.3400	6.8773	6,328.2700	6.3283	(7.984)	0	0	0
2016/04/20	R213	02/02/2017	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R213	02/02/2017	9.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R213	02/02/2017			Bond Future	9.4100	9.4100	9.5118	83.8293	1.082	0.0000	0.0000	0
2016/04/20	R213	02/02/2017	9.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R213	02/02/2017	9.40	Put	Bond Future	0.0000	0.0000	743.1600	0.7432	100.000	0	0	0
2016/04/20	R213	02/02/2017	9.42	Put	Bond Future	0.0000	0.0000	609.5600	0.6096	100.000	0	0	0
2016/04/20	R213	02/02/2017	9.41	Put	Bond Future	0.0000	0.0000	676.3200	0.6763	100.000	0	0	0
2016/04/20	R214	05/05/2016	9.01	Call	Bond Future	63.0700	0.0631	26.4000	0.0264	(58.142)	0	0	0
2016/04/20	R214	05/05/2016	9.30	Put	Bond Future	2,149.6400	2.1496	2,692.8900	2.6929	25.272	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/20	R214	05/05/2016			Bond Future	9.5446	72.5060	9.6434	71.8021	1.036	0.0000	0.0000	32,450
2016/04/20	R214	05/05/2016	8.99	Call	Bond Future	54.7200	0.0547	22.3800	0.0224	(59.101)	0	0	0
2016/04/20	R214	05/05/2016	9.00	Call	Bond Future	58.7300	0.0587	24.3200	0.0243	(58.590)	0	0	0
2016/04/20	R214	05/05/2016	8.99	Put	Bond Future	4,225.9800	4.2260	4,897.4900	4.8975	15.890	0	0	0
2016/04/20	R214	05/05/2016	9.01	Put	Bond Future	4,077.0300	4.0770	4,744.2100	4.7442	16.364	0	0	0
2016/04/20	R214	05/05/2016	9.30	Call	Bond Future	357.9200	0.3579	197.3200	0.1973	(44.870)	0	0	0
2016/04/20	R214	05/05/2016	9.00	Put	Bond Future	4,151.2700	4.1513	4,820.7100	4.8207	16.126	0	0	0
2016/04/20	R214	04/08/2016	9.25	Put	Bond Future	4,220.7100	4.2207	4,674.4300	4.6744	10.750	0	0	0
2016/04/20	R214	04/08/2016	11.30	Call	Bond Future	10,813.8800	10.8139	10,132.1600	10.1322	(6.304)	0	0	5,800
2016/04/20	R214	04/08/2016	9.24	Call	Bond Future	1,708.6900	1.7087	1,447.0600	1.4471	(15.312)	0	0	0
2016/04/20	R214	04/08/2016			Bond Future	9.5895	73.8856	9.6912	73.1674	1.061	0.0000	0.0000	210
2016/04/20	R214	04/08/2016	9.30	Call	Bond Future	1,871.7900	1.8718	1,593.0300	1.5930	(14.893)	0	0	1,300
2016/04/20	R214	04/08/2016	8.55	Put	Bond Future	8,560.4300	8.5604	9,172.0100	9.1720	7.144	0	0	0
2016/04/20	R214	04/08/2016	9.25	Call	Bond Future	1,735.2600	1.7353	1,470.7500	1.4707	(15.243)	0	0	0
2016/04/20	R214	04/08/2016	11.30	Put	Bond Future	178.9700	0.1790	215.4800	0.2155	20.400	0	0	0
2016/04/20	R214	04/08/2016	10.30	Put	Bond Future	1,007.5400	1.0075	1,194.0000	1.1940	18.506	0	0	0
2016/04/20	R214	04/08/2016	9.26	Call	Bond Future	1,762.0900	1.7621	1,494.6800	1.4947	(15.176)	0	0	0
2016/04/20	R214	04/08/2016	9.30	Put	Bond Future	3,982.2900	3.9823	4,421.7600	4.4218	11.036	0	0	0
2016/04/20	R214	04/08/2016	8.55	Call	Bond Future	480.2100	0.4802	373.5600	0.3736	(22.209)	0	0	1,300
2016/04/20	R214	04/08/2016	9.24	Put	Bond Future	4,269.5100	4.2695	4,726.1100	4.7261	10.694	0	0	0
2016/04/20	R214	04/08/2016	10.30	Call	Bond Future	5,781.6200	5.7816	5,249.8500	5.2499	(9.198)	0	0	5,800
2016/04/20	R214	04/08/2016	9.26	Put	Bond Future	4,172.3000	4.1723	4,623.1200	4.6231	10.805	0	0	0
2016/04/20	R214	03/11/2016	10.35	Put	Bond Future	1,876.8800	1.8769	2,059.9600	2.0600	9.754	0	0	0
2016/04/20	R214	03/11/2016			Bond Future	9.6339	71.9940	9.7385	71.2620	1.086	0.0000	0.0000	0
2016/04/20	R214	03/11/2016	10.34	Put	Bond Future	1,896.2600	1.8963	2,080.9200	2.0809	9.738	0	0	0
2016/04/20	R214	03/11/2016	10.35	Call	Bond Future	6,649.2600	6.6493	6,100.2700	6.1003	(8.256)	0	0	0
2016/04/20	R214	03/11/2016	10.33	Call	Bond Future	6,562.2500	6.5623	6,016.4300	6.0164	(8.318)	0	0	0
2016/04/20	R214	03/11/2016	10.34	Call	Bond Future	6,605.7200	6.6057	6,058.3100	6.0583	(8.287)	0	0	0
2016/04/20	R214	03/11/2016	10.33	Put	Bond Future	1,915.8200	1.9158	2,102.0700	2.1021	9.722	0	0	0
2016/04/20	R214	02/02/2017			Bond Future	9.6700	9.6700	9.7787	72.7079	1.124	0.0000	0.0000	0
2016/04/20	R214	02/02/2017	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R214	02/02/2017	9.66	Put	Bond Future	0.0000	0.0000	825.7600	0.8258	100.000	0	0	0
2016/04/20	R214	02/02/2017	9.68	Put	Bond Future	0.0000	0.0000	685.5400	0.6855	100.000	0	0	0
2016/04/20	R214	02/02/2017	9.67	Put	Bond Future	0.0000	0.0000	755.6000	0.7556	100.000	0	0	0
2016/04/20	R214	02/02/2017	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R214	02/02/2017	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R248	05/05/2016			Bond Future	9.6301	92.9985	9.7339	92.0621	1.078	0.0000	0.0000	62,509
2016/04/20	R248	05/05/2016	8.99	Put	Bond Future	6,218.9400	6.2189	7,127.6900	7.1277	14.613	0	0	0
2016/04/20	R248	05/05/2016	9.01	Put	Bond Future	6,022.0500	6.0221	6,926.8000	6.9268	15.024	0	0	0
2016/04/20	R248	05/05/2016	8.99	Call	Bond Future	44.3700	0.0444	16.6800	0.0167	(62.407)	0	0	0
2016/04/20	R248	05/05/2016	9.00	Put	Bond Future	6,120.2500	6.1202	7,027.0700	7.0271	14.817	0	0	0
2016/04/20	R248	05/05/2016	9.00	Call	Bond Future	47.7700	0.0478	18.1500	0.0182	(62.005)	0	0	0
2016/04/20	R248	05/05/2016	9.01	Call	Bond Future	51.4700	0.0515	19.7800	0.0198	(61.570)	0	0	0
2016/04/20	R248	04/08/2016			Bond Future	9.6777	94.7681	9.7846	93.8127	1.105	0.0000	0.0000	1,241
2016/04/20	R248	04/08/2016	9.25	Call	Bond Future	2,025.2500	2.0253	1,705.2800	1.7053	(15.799)	0	0	0
2016/04/20	R248	04/08/2016	9.24	Put	Bond Future	6,097.6600	6.0977	6,736.7000	6.7367	10.480	0	0	0
2016/04/20	R248	04/08/2016	9.26	Put	Bond Future	5,966.2800	5.9663	6,598.0200	6.5980	10.589	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/20	R248	04/08/2016	9.25	Put	Bond Future	6,031.7300	6.0317	6,667.1200	6.6671	10.534	0	0	0
2016/04/20	R248	04/08/2016	9.26	Call	Bond Future	2,057.0300	2.0570	1,733.4100	1.7334	(15.732)	0	0	0
2016/04/20	R248	04/08/2016	9.24	Call	Bond Future	1,993.7700	1.9938	1,677.4500	1.6775	(15.865)	0	0	0
2016/04/20	R248	03/11/2016	10.38	Call	Bond Future	8,161.0100	8.1610	7,548.5100	7.5485	(7.505)	0	0	0
2016/04/20	R248	03/11/2016			Bond Future	9.7248	92.1325	9.8348	91.1585	1.132	0.0000	0.0000	0
2016/04/20	R248	03/11/2016	10.39	Call	Bond Future	8,214.9100	8.2149	7,600.0000	7.6000	(7.485)	0	0	0
2016/04/20	R248	03/11/2016	10.37	Put	Bond Future	2,653.9700	2.6540	3,017.8200	3.0178	13.710	0	0	0
2016/04/20	R248	03/11/2016	10.39	Put	Bond Future	2,601.8800	2.6019	2,960.8800	2.9609	13.798	0	0	0
2016/04/20	R248	03/11/2016	10.37	Call	Bond Future	8,107.4300	8.1074	7,497.3700	7.4974	(7.525)	0	0	0
2016/04/20	R248	03/11/2016	10.38	Put	Bond Future	2,627.6900	2.6277	2,989.1000	2.9891	13.754	0	0	0
2016/04/20	R248	02/02/2017	9.76	Put	Bond Future	0.0000	0.0000	1,036.5000	1.0365	100.000	0	0	0
2016/04/20	R248	02/02/2017	9.78	Put	Bond Future	0.0000	0.0000	859.4200	0.8594	100.000	0	0	0
2016/04/20	R248	02/02/2017			Bond Future	9.7700	9.7700	9.8781	93.0082	1.106	0.0000	0.0000	0
2016/04/20	R248	02/02/2017	9.77	Put	Bond Future	0.0000	0.0000	947.8800	0.9479	100.000	0	0	0
2016/04/20	R248	02/02/2017	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R248	02/02/2017	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/20	R248	02/02/2017	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

762632