



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 19/05/2016 TO 19/05/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2025	04/08/2016			Bond Future	127.4009	127.4009	127.4360	127.4360	0.027	0.0000	0.0000	3,004
2016/05/19	2025	04/08/2016	123.86	Call	Bond Future	3,540.9500	3.5410	3,575.9800	3.5760	0.989	0	0	0
2016/05/19	2025	04/08/2016	123.87	Call	Bond Future	3,530.9500	3.5310	3,565.9800	3.5660	0.992	0	0	0
2016/05/19	2025	04/08/2016	123.85	Call	Bond Future	3,550.9500	3.5510	3,585.9800	3.5860	0.986	0	0	0
2016/05/19	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2025	03/11/2016			Bond Future	129.8456	129.8456	129.8789	129.8789	0.026	0.0000	0.0000	0
2016/05/19	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2025	03/11/2016	129.21	Call	Bond Future	635.5800	0.6356	668.8600	0.6689	5.236	0	0	0
2016/05/19	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2025	03/11/2016	129.22	Call	Bond Future	625.5800	0.6256	658.8600	0.6589	5.320	0	0	0
2016/05/19	2025	03/11/2016	129.23	Call	Bond Future	615.5800	0.6156	648.8600	0.6489	5.406	0	0	0
2016/05/19	2030	04/08/2016	10.17	Call	Bond Future	1,603.9000	1.6039	1,711.1100	1.7111	6.684	0	0	0
2016/05/19	2030	04/08/2016			Bond Future	9.9236	86.0857	9.9073	86.1929	(0.164)	0.0000	0.0000	25,310
2016/05/19	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2030	03/11/2016	9.35	Put	Bond Future	4,292.4800	4.2925	4,185.0100	4.1850	(2.504)	0	0	0
2016/05/19	2030	03/11/2016			Bond Future	9.9876	87.7309	9.9711	87.8384	(0.165)	0.0000	0.0000	0
2016/05/19	2030	03/11/2016	9.34	Put	Bond Future	4,362.1800	4.3622	4,254.7100	4.2547	(2.464)	0	0	0
2016/05/19	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2030	03/11/2016	9.33	Put	Bond Future	4,431.9500	4.4319	4,324.4800	4.3245	(2.425)	0	0	0
2016/05/19	2032	04/08/2016	9.01	Call	Bond Future	266.3400	0.2663	271.3800	0.2714	1.892	0	0	0
2016/05/19	2032	04/08/2016			Bond Future	10.0519	88.8961	10.0357	89.0093	(0.161)	0.0000	0.0000	7,753
2016/05/19	2032	04/08/2016	8.99	Call	Bond Future	252.0500	0.2520	256.7900	0.2568	1.881	0	0	0
2016/05/19	2032	04/08/2016	9.00	Call	Bond Future	258.9700	0.2590	263.8600	0.2639	1.888	0	0	0
2016/05/19	2032	04/08/2016	8.99	Put	Bond Future	8,162.2900	8.1623	8,053.8800	8.0539	(1.328)	0	0	0
2016/05/19	2032	04/08/2016	9.01	Put	Bond Future	8,017.9500	8.0179	7,909.8400	7.9098	(1.348)	0	0	0
2016/05/19	2032	04/08/2016	9.00	Put	Bond Future	8,089.8400	8.0898	7,981.5800	7.9816	(1.338)	0	0	0
2016/05/19	2032	03/11/2016			Bond Future	10.1194	86.4357	10.1029	86.5492	(0.163)	0.0000	0.0000	0
2016/05/19	2032	03/11/2016	10.28	Put	Bond Future	2,924.7700	2.9248	2,866.1900	2.8662	(2.003)	0	0	0
2016/05/19	2032	03/11/2016	10.30	Put	Bond Future	2,865.0400	2.8650	2,807.1800	2.8072	(2.020)	0	0	0
2016/05/19	2032	03/11/2016	10.29	Put	Bond Future	2,894.7800	2.8948	2,836.5700	2.8366	(2.011)	0	0	0
2016/05/19	2032	03/11/2016	10.30	Call	Bond Future	4,095.7800	4.0958	4,151.3900	4.1514	1.358	0	0	0
2016/05/19	2032	03/11/2016	10.28	Call	Bond Future	4,020.5200	4.0205	4,075.4100	4.0754	1.365	0	0	0
2016/05/19	2032	03/11/2016	10.29	Call	Bond Future	4,058.0600	4.0581	4,113.3200	4.1133	1.362	0	0	0

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2016/05/19	2032	02/02/2017	9.53	Call	Bond Future	2,374.3700	2.3744	2,408.6500	2.4087	1.444	0	0	0
2016/05/19	2032	02/02/2017			Bond Future	10.1805	88.1781	10.1634	88.2949	(0.168)	0.0000	0.0000	0
2016/05/19	2032	02/02/2017	9.51	Call	Bond Future	2,326.4800	2.3265	2,360.2100	2.3602	1.450	0	0	0
2016/05/19	2032	02/02/2017	9.52	Call	Bond Future	2,350.3500	2.3503	2,384.3600	2.3844	1.447	0	0	0
2016/05/19	2032	02/02/2017	9.51	Put	Bond Future	7,070.7100	7.0707	6,987.7000	6.9877	(1.174)	0	0	0
2016/05/19	2032	02/02/2017	9.53	Put	Bond Future	6,971.5900	6.9716	6,889.1300	6.8891	(1.183)	0	0	0
2016/05/19	2032	02/02/2017	9.52	Put	Bond Future	7,021.0300	7.0210	6,938.3000	6.9383	(1.178)	0	0	0
2016/05/19	2033	04/08/2016	104.99	Call	Bond Future	2,985.1200	2.9851	3,014.7200	3.0147	0.992	0	0	0
2016/05/19	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2033	04/08/2016			Bond Future	107.9751	107.9751	108.0047	108.0047	0.027	0.0000	0.0000	3,924
2016/05/19	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2033	04/08/2016	105.00	Call	Bond Future	2,975.1200	2.9751	3,004.7200	3.0047	0.995	0	0	0
2016/05/19	2033	04/08/2016	105.01	Call	Bond Future	2,965.1200	2.9651	2,994.7200	2.9947	0.998	0	0	0
2016/05/19	2033	03/11/2016			Bond Future	109.0242	109.0242	109.0523	109.0523	0.026	0.0000	0.0000	0
2016/05/19	2033	03/11/2016	109.16	Put	Bond Future	135.8000	0.1358	107.7100	0.1077	(20.685)	0	0	0
2016/05/19	2033	03/11/2016	109.17	Put	Bond Future	145.8000	0.1458	117.7100	0.1177	(19.266)	0	0	0
2016/05/19	2033	03/11/2016	109.18	Put	Bond Future	155.8000	0.1558	127.7100	0.1277	(18.030)	0	0	0
2016/05/19	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2037	04/08/2016			Bond Future	10.1408	86.1811	10.1349	86.2258	(0.058)	0.0000	0.0000	41,343
2016/05/19	2037	04/08/2016	9.24	Put	Bond Future	7,751.6300	7.7516	7,704.0500	7.7040	(0.614)	0	0	0
2016/05/19	2037	04/08/2016	9.26	Put	Bond Future	7,602.4100	7.6024	7,554.8300	7.5548	(0.626)	0	0	0
2016/05/19	2037	04/08/2016	9.24	Call	Bond Future	455.1600	0.4552	452.3100	0.4523	(0.626)	0	0	0
2016/05/19	2037	04/08/2016	9.25	Put	Bond Future	7,676.8500	7.6768	7,629.2700	7.6293	(0.620)	0	0	0
2016/05/19	2037	04/08/2016	9.25	Call	Bond Future	466.6800	0.4667	463.8300	0.4638	(0.611)	0	0	0
2016/05/19	2037	04/08/2016	9.26	Call	Bond Future	478.4100	0.4784	475.5600	0.4756	(0.596)	0	0	0
2016/05/19	2037	03/11/2016	10.35	Call	Bond Future	4,426.7400	4.4267	4,440.3300	4.4403	0.307	0	0	0
2016/05/19	2037	03/11/2016	10.36	Put	Bond Future	3,295.5700	3.2956	3,265.4400	3.2654	(0.914)	0	0	0
2016/05/19	2037	03/11/2016			Bond Future	10.2022	87.8282	10.1964	87.8720	(0.057)	0.0000	0.0000	0
2016/05/19	2037	03/11/2016	10.36	Call	Bond Future	4,467.1800	4.4672	4,480.9100	4.4809	0.307	0	0	0
2016/05/19	2037	03/11/2016	10.37	Call	Bond Future	4,507.7900	4.5078	4,521.6500	4.5217	0.307	0	0	0
2016/05/19	2037	03/11/2016	10.35	Put	Bond Future	3,328.6200	3.3286	3,298.3500	3.2983	(0.909)	0	0	0
2016/05/19	2037	03/11/2016	10.37	Put	Bond Future	3,262.8000	3.2628	3,232.8000	3.2328	(0.919)	0	0	0
2016/05/19	2037	02/02/2017	9.68	Put	Bond Future	7,364.7800	7.3648	7,327.9100	7.3279	(0.501)	0	0	0
2016/05/19	2037	02/02/2017			Bond Future	10.2584	85.3417	10.2523	85.3873	(0.060)	0.0000	0.0000	0
2016/05/19	2037	02/02/2017	9.67	Put	Bond Future	7,417.7600	7.4178	7,380.8000	7.3808	(0.498)	0	0	0
2016/05/19	2037	02/02/2017	9.68	Call	Bond Future	2,892.0300	2.8920	2,900.8400	2.9008	0.305	0	0	0
2016/05/19	2037	02/02/2017	9.66	Call	Bond Future	2,836.7500	2.8368	2,845.3800	2.8454	0.304	0	0	0
2016/05/19	2037	02/02/2017	9.67	Call	Bond Future	2,864.4500	2.8644	2,873.1700	2.8732	0.304	0	0	0
2016/05/19	2037	02/02/2017	9.66	Put	Bond Future	7,470.7400	7.4707	7,433.6900	7.4337	(0.496)	0	0	0
2016/05/19	2038	04/08/2016			Bond Future	134.2719	134.2719	134.3092	134.3092	0.028	0.0000	0.0000	22,289
2016/05/19	2038	04/08/2016	129.31	Call	Bond Future	4,961.9000	4.9619	4,999.1900	4.9992	0.752	0	0	0
2016/05/19	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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2016/05/19	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2038	04/08/2016	129.32	Call	Bond Future	4,951.9000	4.9519	4,989.1900	4.9892	0.753	0	0	0
2016/05/19	2038	04/08/2016	129.30	Call	Bond Future	4,971.9000	4.9719	5,009.1900	5.0092	0.750	0	0	0
2016/05/19	2038	03/11/2016	136.32	Call	Bond Future	528.3700	0.5284	563.9400	0.5639	6.732	0	0	0
2016/05/19	2038	03/11/2016			Bond Future	136.8484	136.8484	136.8839	136.8839	0.026	0.0000	0.0000	0
2016/05/19	2038	03/11/2016	136.33	Call	Bond Future	518.3700	0.5184	553.9400	0.5539	6.862	0	0	0
2016/05/19	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2038	03/11/2016	136.31	Call	Bond Future	538.3700	0.5384	573.9400	0.5739	6.607	0	0	0
2016/05/19	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2040	04/08/2016			Bond Future	10.1958	89.6470	10.1899	89.6947	(0.058)	0.0000	0.0000	812
2016/05/19	2040	04/08/2016	9.49	Put	Bond Future	6,814.8900	6.8149	6,764.4300	6.7644	(0.740)	0	0	0
2016/05/19	2040	04/08/2016	9.50	Call	Bond Future	818.0000	0.8180	815.2200	0.8152	(0.340)	0	0	0
2016/05/19	2040	04/08/2016	9.51	Call	Bond Future	835.9600	0.8360	833.2200	0.8332	(0.328)	0	0	0
2016/05/19	2040	04/08/2016	9.49	Call	Bond Future	800.2000	0.8002	797.3900	0.7974	(0.351)	0	0	0
2016/05/19	2040	04/08/2016	9.51	Put	Bond Future	6,671.1000	6.6711	6,620.7100	6.6207	(0.755)	0	0	0
2016/05/19	2040	04/08/2016	9.50	Put	Bond Future	6,742.8500	6.7428	6,692.4200	6.6924	(0.748)	0	0	0
2016/05/19	2040	03/11/2016			Bond Future	10.2573	91.3603	10.2515	91.4070	(0.057)	0.0000	0.0000	0
2016/05/19	2040	03/11/2016	9.69	Put	Bond Future	6,965.9300	6.9659	6,924.2200	6.9242	(0.599)	0	0	0
2016/05/19	2040	03/11/2016	9.71	Put	Bond Future	6,847.7500	6.8477	6,806.2500	6.8063	(0.606)	0	0	0
2016/05/19	2040	03/11/2016	9.70	Put	Bond Future	6,906.6700	6.9067	6,865.0600	6.8651	(0.602)	0	0	0
2016/05/19	2040	03/11/2016	9.71	Call	Bond Future	2,292.7200	2.2927	2,297.9500	2.2979	0.228	0	0	0
2016/05/19	2040	03/11/2016	9.69	Call	Bond Future	2,237.1900	2.2372	2,242.2100	2.2422	0.224	0	0	0
2016/05/19	2040	03/11/2016	9.70	Call	Bond Future	2,264.8500	2.2649	2,269.9700	2.2700	0.226	0	0	0
2016/05/19	2044	04/08/2016	9.50	Call	Bond Future	782.8000	0.7828	779.8500	0.7798	(0.377)	0	0	0
2016/05/19	2044	04/08/2016			Bond Future	10.2193	86.7842	10.2135	86.8317	(0.058)	0.0000	0.0000	20,486
2016/05/19	2044	04/08/2016	9.51	Call	Bond Future	800.3500	0.8003	797.4400	0.7974	(0.364)	0	0	0
2016/05/19	2044	04/08/2016	9.49	Put	Bond Future	7,026.8100	7.0268	6,976.2900	6.9763	(0.719)	0	0	0
2016/05/19	2044	04/08/2016	9.51	Put	Bond Future	6,879.6200	6.8796	6,829.1800	6.8292	(0.733)	0	0	0
2016/05/19	2044	04/08/2016	9.49	Call	Bond Future	765.5300	0.7655	762.5400	0.7625	(0.391)	0	0	0
2016/05/19	2044	04/08/2016	9.50	Put	Bond Future	6,953.0000	6.9530	6,902.5200	6.9025	(0.726)	0	0	0
2016/05/19	2044	03/11/2016			Bond Future	10.2794	88.4428	10.2736	88.4894	(0.057)	0.0000	0.0000	0
2016/05/19	2044	03/11/2016	10.42	Call	Bond Future	4,721.5400	4.7215	4,735.7800	4.7358	0.302	0	0	0
2016/05/19	2044	03/11/2016	10.41	Put	Bond Future	3,646.1800	3.6462	3,613.6400	3.6136	(0.892)	0	0	0
2016/05/19	2044	03/11/2016	10.43	Put	Bond Future	3,575.0300	3.5750	3,542.7900	3.5428	(0.902)	0	0	0
2016/05/19	2044	03/11/2016	10.42	Put	Bond Future	3,610.5800	3.6106	3,578.1900	3.5782	(0.897)	0	0	0
2016/05/19	2044	03/11/2016	10.43	Call	Bond Future	4,764.0800	4.7641	4,778.4700	4.7785	0.302	0	0	0
2016/05/19	2044	03/11/2016	10.41	Call	Bond Future	4,678.9300	4.6789	4,693.0200	4.6930	0.301	0	0	0
2016/05/19	2044	02/02/2017			Bond Future	10.3346	85.8435	10.3285	85.8921	(0.059)	0.0000	0.0000	0
2016/05/19	2044	02/02/2017	9.77	Call	Bond Future	3,191.1300	3.1911	3,200.6500	3.2006	0.298	0	0	0
2016/05/19	2044	02/02/2017	9.76	Put	Bond Future	7,925.6700	7.9257	7,886.4700	7.8865	(0.495)	0	0	0
2016/05/19	2044	02/02/2017	9.78	Put	Bond Future	7,812.4000	7.8124	7,773.4100	7.7734	(0.499)	0	0	0
2016/05/19	2044	02/02/2017	9.77	Put	Bond Future	7,869.0200	7.8690	7,829.9300	7.8299	(0.497)	0	0	0
2016/05/19	2044	02/02/2017	9.78	Call	Bond Future	3,221.1700	3.2212	3,230.7900	3.2308	0.299	0	0	0
2016/05/19	2044	02/02/2017	9.76	Call	Bond Future	3,160.9800	3.1610	3,170.3900	3.1704	0.298	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/19	2046	04/08/2016	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2046	04/08/2016			Bond Future	133.4681		133.4681	133.5053	133.5053	0.028	0.0000	0.0000	16,290
2016/05/19	2046	04/08/2016	129.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2046	04/08/2016	129.00	Call	Bond Future	4,468.1300		4.4681	4,505.3000	4.5053	0.832	0	0	0
2016/05/19	2046	04/08/2016	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2046	04/08/2016	129.01	Call	Bond Future	4,458.1300		4.4581	4,495.3000	4.4953	0.834	0	0	0
2016/05/19	2046	04/08/2016	129.02	Call	Bond Future	4,448.1300		4.4481	4,485.3000	4.4853	0.836	0	0	0
2016/05/19	2046	03/11/2016	137.07	Put	Bond Future	2,551.7300		2.5517	2,516.3600	2.5164	(1.386)	0	0	0
2016/05/19	2046	03/11/2016			Bond Future	134.5183		134.5183	134.5536	134.5536	0.026	0.0000	0.0000	0
2016/05/19	2046	03/11/2016	137.09	Put	Bond Future	2,571.7300		2.5717	2,536.3600	2.5364	(1.375)	0	0	0
2016/05/19	2046	03/11/2016	137.08	Put	Bond Future	2,561.7300		2.5617	2,526.3600	2.5264	(1.381)	0	0	0
2016/05/19	2046	03/11/2016	137.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2046	03/11/2016	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2046	03/11/2016	137.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2050	04/08/2016	139.14	Call	Bond Future	3,061.4900		3.0615	3,101.6200	3.1016	1.311	0	0	0
2016/05/19	2050	04/08/2016			Bond Future	142.2015		142.2015	142.2416	142.2416	0.028	0.0000	0.0000	20,765
2016/05/19	2050	04/08/2016	139.12	Call	Bond Future	3,081.4900		3.0815	3,121.6200	3.1216	1.302	0	0	0
2016/05/19	2050	04/08/2016	139.13	Call	Bond Future	3,071.4900		3.0715	3,111.6200	3.1116	1.307	0	0	0
2016/05/19	2050	04/08/2016	139.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2050	04/08/2016	139.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2050	04/08/2016	139.13	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2050	03/11/2016	149.52	Put	Bond Future	4,589.8800		4.5899	4,551.5300	4.5515	(0.836)	0	0	0
2016/05/19	2050	03/11/2016			Bond Future	144.9301		144.9301	144.9685	144.9685	0.026	0.0000	0.0000	0
2016/05/19	2050	03/11/2016	149.54	Put	Bond Future	4,609.8800		4.6099	4,571.5300	4.5715	(0.832)	0	0	0
2016/05/19	2050	03/11/2016	149.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2050	03/11/2016	149.53	Put	Bond Future	4,599.8800		4.5999	4,561.5300	4.5615	(0.834)	0	0	0
2016/05/19	2050	03/11/2016	149.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	2050	03/11/2016	149.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	AL37	04/08/2016			Index Future	478.6130		478.6130	479.7360	479.7360	0.235	0.0000	0.0000	22
2016/05/19	AL37	03/11/2016			Index Future	487.8570		487.8570	488.9920	488.9920	0.233	0.0000	0.0000	0
2016/05/19	AL7T	04/08/2016			Index Future	545.3600		545.3600	546.5770	546.5770	0.223	0.0000	0.0000	10
2016/05/19	AL7T	03/11/2016			Index Future	555.8940		555.8940	557.1230	557.1230	0.221	0.0000	0.0000	0
2016/05/19	ALBI	04/08/2016			Index Future	495.9180		495.9180	496.5780	496.5780	0.133	0.0000	0.0000	617
2016/05/19	ALBI	03/11/2016			Index Future	505.4970		505.4970	506.1600	506.1600	0.131	0.0000	0.0000	0
2016/05/19	ALBI	02/02/2017			Index Future	515.6800		515.6800	516.3620	516.3620	0.132	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/19	EL28	04/08/2016			Bond Future	131.4898	131.4898	131.5275	131.5275	0.029	0.0000	0.0000	0
2016/05/19	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	EL28	04/08/2016	126.86	Call	Bond Future	4,629.8200	4.6298	4,667.4700	4.6675	0.813	0	0	0
2016/05/19	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	EL28	04/08/2016	126.87	Call	Bond Future	4,619.8200	4.6198	4,657.4700	4.6575	0.815	0	0	0
2016/05/19	EL28	04/08/2016	126.88	Call	Bond Future	4,609.8200	4.6098	4,647.4700	4.6475	0.817	0	0	0
2016/05/19	EL28	03/11/2016	132.17	Call	Bond Future	172.8600	0.1729	208.6800	0.2087	20.722	0	0	0
2016/05/19	EL28	03/11/2016			Bond Future	132.3429	132.3429	132.3787	132.3787	0.027	0.0000	0.0000	0
2016/05/19	EL28	03/11/2016	132.15	Call	Bond Future	192.8600	0.1929	228.6800	0.2287	18.573	0	0	0
2016/05/19	EL28	03/11/2016	132.16	Call	Bond Future	182.8600	0.1829	218.6800	0.2187	19.589	0	0	0
2016/05/19	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	ES33	04/08/2016			Bond Future	11.0091	76.2273	11.0029	76.2647	(0.056)	0.0000	0.0000	8,932
2016/05/19	ES33	04/08/2016	10.24	Put	Bond Future	4,868.2300	4.8682	4,830.8500	4.8308	(0.768)	0	0	0
2016/05/19	ES33	04/08/2016	10.26	Put	Bond Future	4,735.4800	4.7355	4,698.1000	4.6981	(0.789)	0	0	0
2016/05/19	ES33	04/08/2016	10.25	Put	Bond Future	4,801.8100	4.8018	4,764.4300	4.7644	(0.778)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/19	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	ES33	03/11/2016			Bond Future	11.1045	73.8911	11.0984	73.9276	(0.055)	0.0000	0.0000	0
2016/05/19	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	ES33	03/11/2016	11.31	Call	Bond Future	1,204.5400	1.2045	1,241.0700	1.2411	3.033	0	0	0
2016/05/19	ES33	03/11/2016	11.29	Call	Bond Future	1,088.6300	1.0886	1,125.1600	1.1252	3.356	0	0	0
2016/05/19	ES33	03/11/2016	11.30	Call	Bond Future	1,146.6200	1.1466	1,183.1500	1.1831	3.186	0	0	0
2016/05/19	ES33	02/02/2017			Bond Future	11.1972	75.3806	11.1907	75.4186	(0.058)	0.0000	0.0000	0
2016/05/19	ES33	02/02/2017	10.59	Put	Bond Future	3,691.6000	3.6916	3,653.5300	3.6535	(1.031)	0	0	0
2016/05/19	ES33	02/02/2017	10.61	Put	Bond Future	3,565.5000	3.5655	3,527.4300	3.5274	(1.068)	0	0	0
2016/05/19	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	ES33	02/02/2017	10.60	Put	Bond Future	3,628.5100	3.6285	3,590.4400	3.5904	(1.049)	0	0	0
2016/05/19	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	ES42	04/08/2016			Bond Future	11.1638	80.0573	11.1576	80.0991	(0.055)	0.0000	0.0000	7,270
2016/05/19	ES42	03/11/2016			Bond Future	11.2584	77.3244	11.2523	77.3654	(0.055)	0.0000	0.0000	0
2016/05/19	GOVI	04/08/2016	520.99	Put	GOVI	257,870.0000	25.7870	250,950.0000	25.0950	(2.684)	0	0	0
2016/05/19	GOVI	04/08/2016			GOVI	495.2030	495.2030	495.8950	495.8950	0.140	0.0000	0.0000	463
2016/05/19	GOVI	04/08/2016	521.01	Put	GOVI	258,070.0000	25.8070	251,150.0000	25.1150	(2.681)	0	0	0
2016/05/19	GOVI	04/08/2016	521.00	Put	GOVI	257,970.0000	25.7970	251,050.0000	25.1050	(2.682)	0	0	0
2016/05/19	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	GOVI	03/11/2016	476.11	Call	GOVI	286,580.0000	28.6580	293,530.0000	29.3530	2.425	0	0	0
2016/05/19	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	GOVI	03/11/2016			GOVI	504.7680	504.7680	505.4630	505.4630	0.138	0.0000	0.0000	146
2016/05/19	GOVI	03/11/2016	476.12	Call	GOVI	286,480.0000	28.6480	293,430.0000	29.3430	2.426	0	0	0
2016/05/19	GOVI	03/11/2016	476.13	Call	GOVI	286,380.0000	28.6380	293,330.0000	29.3330	2.427	0	0	0
2016/05/19	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	GOVI	02/02/2017			GOVI	514.9380	514.9380	515.6510	515.6510	0.138	0.0000	0.0000	0
2016/05/19	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	GOVI	02/02/2017	533.32	Put	GOVI	183,820.0000	18.3820	176,690.0000	17.6690	(3.879)	0	0	0
2016/05/19	GOVI	02/02/2017	533.34	Put	GOVI	184,020.0000	18.4020	176,890.0000	17.6890	(3.875)	0	0	0
2016/05/19	GOVI	02/02/2017	533.33	Put	GOVI	183,920.0000	18.3920	176,790.0000	17.6790	(3.877)	0	0	0
2016/05/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/19	IGOV	04/08/2016			Index Future	247.0520	247.0520	246.9830	246.9830	(0.028)	0.0000	0.0000	1,033
2016/05/19	IGOV	03/11/2016			Index Future	251.8440	251.8440	251.7690	251.7690	(0.030)	0.0000	0.0000	23
2016/05/19	IGOV	02/02/2017			Index Future	256.9370	256.9370	256.8620	256.8620	(0.029)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/19	ILBI	04/08/2016			Index Future	670.2410	670.2410	670.0140	670.0140	(0.034)	0.0000	0.0000	157
2016/05/19	ILBI	03/11/2016			Index Future	683.0370	683.0370	682.8050	682.8050	(0.034)	0.0000	0.0000	0
2016/05/19	IS01	19/12/2016			Interest Rate Swap	100.1736	100.1736	100.1220	100.1220	(0.052)	0.0000	0.0000	0
2016/05/19	IS01	16/03/2017			Interest Rate Swap	100.2467	100.2467	100.1742	100.1742	(0.072)	0.0000	0.0000	0
2016/05/19	IS01	15/06/2017			Interest Rate Swap	100.0427	100.0427	99.9718	99.9718	(0.071)	0.0000	0.0000	0
2016/05/19	IS02	18/12/2017			Interest Rate Swap	100.7720	100.7720	100.6860	100.6860	(0.085)	0.0000	0.0000	0
2016/05/19	IS02	16/03/2018			Interest Rate Swap	100.2842	100.2842	100.1797	100.1797	(0.104)	0.0000	0.0000	0
2016/05/19	IS02	15/06/2018			Interest Rate Swap	100.2146	100.2146	100.0742	100.0742	(0.140)	0.0000	0.0000	0
2016/05/19	IS05	17/12/2020			Interest Rate Swap	101.3878	101.3878	101.2834	101.2834	(0.103)	0.0000	0.0000	0
2016/05/19	IS05	16/03/2021			Interest Rate Swap	100.9346	100.9346	100.8192	100.8192	(0.114)	0.0000	0.0000	0
2016/05/19	IS05	15/06/2021			Interest Rate Swap	100.4415	100.4415	100.3228	100.3228	(0.118)	0.0000	0.0000	0
2016/05/19	IS10	17/12/2025			Interest Rate Swap	103.9251	103.9251	103.7782	103.7782	(0.141)	0.0000	0.0000	0
2016/05/19	IS10	16/03/2026			Interest Rate Swap	101.2177	101.2177	101.0736	101.0736	(0.142)	0.0000	0.0000	0
2016/05/19	IS10	15/06/2026			Interest Rate Swap	100.1362	100.1362	99.9978	99.9978	(0.138)	0.0000	0.0000	0
2016/05/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/19	JBAF	15/06/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/05/19	JBAF	20/07/2016			Jibar Tradeable Future	7.4900	92.5100	7.4800	92.5200	(0.134)	0.0000	0.0000	0
2016/05/19	JBAF	17/08/2016			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/05/19	JBAF	21/09/2016			Jibar Tradeable Future	7.6500	92.3500	7.6600	92.3400	0.131	0.0000	0.0000	0
2016/05/19	JBAF	19/10/2016			Jibar Tradeable Future	7.5700	92.4300	7.8000	92.2000	3.038	0.0000	0.0000	0
2016/05/19	JBAF	16/11/2016			Jibar Tradeable Future	7.5700	7.5700	7.8300	92.1700	3.435	0.0000	0.0000	0
2016/05/19	JBAF	21/12/2016			Jibar Tradeable Future	7.9400	92.0600	7.9700	92.0300	0.378	0.0000	0.0000	0
2016/05/19	JBAF	15/03/2017			Jibar Tradeable Future	8.1300	91.8700	8.1600	91.8400	0.369	0.0000	0.0000	0
2016/05/19	JBAF	21/06/2017			Jibar Tradeable Future	8.2700	91.7300	8.3000	91.7000	0.363	0.0000	0.0000	0
2016/05/19	JBAF	20/09/2017			Jibar Tradeable Future	8.3700	91.6300	8.4000	91.6000	0.358	0.0000	0.0000	0
2016/05/19	JBAF	20/12/2017			Jibar Tradeable Future	8.4400	91.5600	8.4700	91.5300	0.355	0.0000	0.0000	0
2016/05/19	JBAF	20/03/2018			Jibar Tradeable Future	8.4900	91.5100	8.5300	91.4700	0.471	0.0000	0.0000	0
2016/05/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/19	R023	04/08/2016	8.24	Call	Bond Future	120.7300	0.1207	139.8600	0.1399	15.845	0	0	0
2016/05/19	R023	04/08/2016	8.25	Put	Bond Future	5,113.4600	5.1135	4,865.1500	4.8651	(4.856)	0	0	0
2016/05/19	R023	04/08/2016			Bond Future	9.2996	95.9446	9.2415	96.2125	(0.625)	0.0000	0.0000	6,473
2016/05/19	R023	04/08/2016	8.25	Call	Bond Future	124.4000	0.1244	144.0400	0.1440	15.788	0	0	0
2016/05/19	R023	04/08/2016	8.26	Call	Bond Future	128.3000	0.1283	148.4600	0.1485	15.713	0	0	0

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2016/05/19	R023	04/08/2016	8.24	Put	Bond Future	5,158.9100	5.1589	4,910.0900	4.9101	(4.823)	0	0	0
2016/05/19	R023	04/08/2016	8.26	Put	Bond Future	5,068.2700	5.0683	4,820.4800	4.8205	(4.889)	0	0	0
2016/05/19	R023	03/11/2016	9.73	Put	Bond Future	1,384.8900	1.3849	1,281.1400	1.2811	(7.492)	0	0	0
2016/05/19	R023	03/11/2016			Bond Future	9.3751	93.8464	9.3144	94.1175	(0.647)	0.0000	0.0000	0
2016/05/19	R023	03/11/2016	9.75	Put	Bond Future	1,352.6200	1.3526	1,250.5900	1.2506	(7.543)	0	0	0
2016/05/19	R023	03/11/2016	9.73	Call	Bond Future	2,950.9100	2.9509	3,118.2900	3.1183	5.672	0	0	0
2016/05/19	R023	03/11/2016	9.74	Put	Bond Future	1,368.5600	1.3686	1,265.6700	1.2657	(7.518)	0	0	0
2016/05/19	R023	03/11/2016	9.74	Call	Bond Future	2,978.2200	2.9782	3,146.4600	3.1465	5.649	0	0	0
2016/05/19	R023	03/11/2016	9.75	Call	Bond Future	3,005.8900	3.0059	3,174.9900	3.1750	5.626	0	0	0
2016/05/19	R023	02/02/2017	8.85	Call	Bond Future	1,404.7000	1.4047	1,499.8000	1.4998	6.770	0	0	0
2016/05/19	R023	02/02/2017			Bond Future	9.4433	95.7378	9.3791	96.0155	(0.680)	0.0000	0.0000	0
2016/05/19	R023	02/02/2017	8.86	Call	Bond Future	1,419.9500	1.4200	1,515.7700	1.5158	6.748	0	0	0
2016/05/19	R023	02/02/2017	8.84	Put	Bond Future	4,039.3100	4.0393	3,856.0600	3.8561	(4.537)	0	0	0
2016/05/19	R023	02/02/2017	8.86	Put	Bond Future	3,980.3700	3.9804	3,798.5700	3.7986	(4.567)	0	0	0
2016/05/19	R023	02/02/2017	8.84	Call	Bond Future	1,389.5600	1.3896	1,483.9300	1.4839	6.791	0	0	0
2016/05/19	R023	02/02/2017	8.85	Put	Bond Future	4,009.7700	4.0098	3,827.2500	3.8273	(4.552)	0	0	0
2016/05/19	R035	04/08/2016			Bond Future	10.0826	93.8760	10.0819	93.8815	(0.007)	0.0000	0.0000	5,341
2016/05/19	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R035	04/08/2016	10.35	Call	Bond Future	2,013.9900	2.0140	2,019.4300	2.0194	0.270	0	0	0
2016/05/19	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R035	04/08/2016	10.36	Call	Bond Future	2,087.9300	2.0879	2,093.3700	2.0934	0.261	0	0	0
2016/05/19	R035	04/08/2016	10.37	Call	Bond Future	2,161.7800	2.1618	2,167.2200	2.1672	0.252	0	0	0
2016/05/19	R035	03/11/2016	9.58	Put	Bond Future	4,467.1400	4.4671	4,463.4300	4.4634	(0.083)	0	0	0
2016/05/19	R035	03/11/2016			Bond Future	10.1482	91.1676	10.1477	91.1713	(0.005)	0.0000	0.0000	0
2016/05/19	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R035	03/11/2016	9.57	Put	Bond Future	4,548.8100	4.5488	4,545.1000	4.5451	(0.082)	0	0	0
2016/05/19	R035	03/11/2016	9.59	Put	Bond Future	4,385.5800	4.3856	4,381.8700	4.3819	(0.085)	0	0	0
2016/05/19	R186	04/08/2016	8.51	Put	Bond Future	7,520.3300	7.5203	7,287.4600	7.2875	(3.097)	0	0	0
2016/05/19	R186	04/08/2016	9.60	Call	Bond Future	2,339.9700	2.3400	2,463.8200	2.4638	5.293	0	0	0
2016/05/19	R186	04/08/2016	10.00	Put	Bond Future	970.0800	0.9701	890.6300	0.8906	(8.190)	0	0	6,500
2016/05/19	R186	04/08/2016			Bond Future	9.5417	107.6306	9.5048	107.8813	(0.388)	0.0000	0.0000	90,973
2016/05/19	R186	04/08/2016	8.50	Put	Bond Future	7,588.1600	7.5882	7,354.8200	7.3548	(3.075)	0	0	0
2016/05/19	R186	04/08/2016	9.25	Put	Bond Future	3,280.6900	3.2807	3,110.3000	3.1103	(5.194)	0	0	1,000
2016/05/19	R186	04/08/2016	9.40	Put	Bond Future	2,650.0800	2.6501	2,497.9100	2.4979	(5.742)	0	0	5,000
2016/05/19	R186	04/08/2016	8.51	Call	Bond Future	212.9000	0.2129	230.7700	0.2308	8.394	0	0	0
2016/05/19	R186	04/08/2016	8.49	Call	Bond Future	200.7000	0.2007	217.6500	0.2177	8.445	0	0	0
2016/05/19	R186	04/08/2016	8.50	Call	Bond Future	206.6100	0.2066	224.0100	0.2240	8.422	0	0	0
2016/05/19	R186	04/08/2016	9.25	Call	Bond Future	1,280.8800	1.2809	1,361.2300	1.3612	6.273	0	0	0
2016/05/19	R186	04/08/2016	9.40	Call	Bond Future	1,684.8100	1.6848	1,783.3800	1.7834	5.851	0	0	0
2016/05/19	R186	04/08/2016	9.60	Put	Bond Future	1,946.7500	1.9468	1,819.8600	1.8199	(6.518)	0	0	5,635
2016/05/19	R186	04/08/2016	10.00	Call	Bond Future	4,010.3700	4.0104	4,181.6600	4.1817	4.271	0	0	0
2016/05/19	R186	04/08/2016	8.49	Put	Bond Future	7,656.4300	7.6564	7,422.6400	7.4226	(3.054)	0	0	0
2016/05/19	R186	03/11/2016			Bond Future	9.6077	109.6874	9.5696	109.9407	(0.397)	0.0000	0.0000	0

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2016/05/19	R186	03/11/2016	8.95	Put	Bond Future	5,860.0200	5.8600	5,674.9100	5.6749	(3.159)	0	0	0
2016/05/19	R186	03/11/2016	8.97	Put	Bond Future	5,759.8700	5.7599	5,576.2700	5.5763	(3.188)	0	0	0
2016/05/19	R186	03/11/2016	8.96	Put	Bond Future	5,809.8100	5.8098	5,625.4500	5.6254	(3.173)	0	0	0
2016/05/19	R186	03/11/2016	8.97	Call	Bond Future	1,414.8900	1.4149	1,484.5900	1.4846	4.926	0	0	0
2016/05/19	R186	03/11/2016	8.95	Call	Bond Future	1,374.8900	1.3749	1,443.0800	1.4431	4.960	0	0	0
2016/05/19	R186	03/11/2016	8.96	Call	Bond Future	1,394.7900	1.3948	1,463.7300	1.4637	4.943	0	0	0
2016/05/19	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R197	04/08/2016			Bond Future	299.2504	299.2504	298.5678	298.5678	(0.228)	0.0000	0.0000	1,878
2016/05/19	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R197	04/08/2016	293.98	Call	Bond Future	5,270.4300	5.2704	4,587.8300	4.5878	(12.952)	0	0	0
2016/05/19	R197	04/08/2016	293.96	Call	Bond Future	5,290.4300	5.2904	4,607.8300	4.6078	(12.903)	0	0	0
2016/05/19	R197	04/08/2016	293.97	Call	Bond Future	5,280.4300	5.2804	4,597.8300	4.5978	(12.927)	0	0	0
2016/05/19	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R197	03/11/2016	303.56	Call	Bond Future	1,432.6200	1.4326	731.0400	0.7310	(48.972)	0	0	0
2016/05/19	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R197	03/11/2016			Bond Future	304.9926	304.9926	304.2910	304.2910	(0.230)	0.0000	0.0000	0
2016/05/19	R197	03/11/2016	303.57	Call	Bond Future	1,422.6200	1.4226	721.0400	0.7210	(49.316)	0	0	0
2016/05/19	R197	03/11/2016	303.58	Call	Bond Future	1,412.6200	1.4126	711.0400	0.7110	(49.665)	0	0	0
2016/05/19	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R202	04/08/2016	243.25	Call	Bond Future	7,936.6800	7.9367	7,966.5700	7.9666	0.377	0	0	0
2016/05/19	R202	04/08/2016			Bond Future	249.5260	249.5260	249.5954	249.5954	0.028	0.0000	0.0000	37,089
2016/05/19	R202	04/08/2016	243.26	Call	Bond Future	7,929.4300	7.9294	7,959.2800	7.9593	0.376	0	0	0
2016/05/19	R202	04/08/2016	243.24	Put	Bond Future	1,657.8900	1.6579	1,618.5000	1.6185	(2.376)	0	0	0
2016/05/19	R202	04/08/2016	243.26	Put	Bond Future	1,663.3800	1.6634	1,623.9200	1.6239	(2.372)	0	0	0
2016/05/19	R202	04/08/2016	243.24	Call	Bond Future	7,943.9400	7.9439	7,973.8600	7.9739	0.377	0	0	0
2016/05/19	R202	04/08/2016	243.25	Put	Bond Future	1,660.6300	1.6606	1,621.2100	1.6212	(2.374)	0	0	0
2016/05/19	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R202	03/11/2016			Bond Future	254.3139	254.3139	254.3798	254.3798	0.026	0.0000	0.0000	0
2016/05/19	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R202	03/11/2016	253.85	Call	Bond Future	463.9300	0.4639	529.8100	0.5298	14.200	0	0	0
2016/05/19	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R202	03/11/2016	253.86	Call	Bond Future	453.9300	0.4539	519.8100	0.5198	14.513	0	0	0
2016/05/19	R202	03/11/2016	253.87	Call	Bond Future	443.9300	0.4439	509.8100	0.5098	14.840	0	0	0
2016/05/19	R203	04/08/2016	7.26	Call	Bond Future	14.3600	0.0144	18.6400	0.0186	29.805	0	0	0
2016/05/19	R203	04/08/2016			Bond Future	8.1870	103.3698	8.1138	103.4454	(0.894)	0.0000	0.0000	58,097
2016/05/19	R203	04/08/2016	7.24	Call	Bond Future	13.1800	0.0132	17.1700	0.0172	30.273	0	0	0
2016/05/19	R203	04/08/2016	7.25	Call	Bond Future	13.7300	0.0137	17.8600	0.0179	30.080	0	0	0
2016/05/19	R203	04/08/2016	7.24	Put	Bond Future	997.5500	0.9975	925.9400	0.9259	(7.179)	0	0	0
2016/05/19	R203	04/08/2016	7.26	Put	Bond Future	977.7900	0.9778	906.4700	0.9065	(7.294)	0	0	0
2016/05/19	R203	04/08/2016	7.25	Put	Bond Future	987.6300	0.9876	916.1600	0.9162	(7.237)	0	0	0
2016/05/19	R203	03/11/2016	8.86	Call	Bond Future	594.6800	0.5947	648.6000	0.6486	9.067	0	0	0
2016/05/19	R203	03/11/2016			Bond Future	8.3000	101.1729	8.2072	101.2478	(1.118)	0.0000	0.0000	0
2016/05/19	R203	03/11/2016	8.84	Call	Bond Future	582.8600	0.5829	636.2900	0.6363	9.167	0	0	0
2016/05/19	R203	03/11/2016	8.85	Call	Bond Future	588.7600	0.5888	642.4300	0.6424	9.116	0	0	0

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2016/05/19	R203	03/11/2016	8.84	Put	Bond Future	148.4600	0.1485	126.9300	0.1269	(14.502)	0	0	0
2016/05/19	R203	03/11/2016	8.86	Put	Bond Future	144.2400	0.1442	123.2000	0.1232	(14.587)	0	0	0
2016/05/19	R203	03/11/2016	8.85	Put	Bond Future	146.3400	0.1463	125.0500	0.1251	(14.548)	0	0	0
2016/05/19	R203	02/02/2017	7.70	Call	Bond Future	120.5500	0.1205	143.5700	0.1436	19.096	0	0	0
2016/05/19	R203	02/02/2017	7.71	Put	Bond Future	512.7100	0.5127	458.3900	0.4584	(10.595)	0	0	0
2016/05/19	R203	02/02/2017			Bond Future	8.3877	103.2121	8.2527	103.2897	(1.609)	0.0000	0.0000	0
2016/05/19	R203	02/02/2017	7.71	Call	Bond Future	122.1900	0.1222	145.4300	0.1454	19.020	0	0	0
2016/05/19	R203	02/02/2017	7.72	Call	Bond Future	124.1400	0.1241	147.6200	0.1476	18.914	0	0	0
2016/05/19	R203	02/02/2017	7.70	Put	Bond Future	516.8500	0.5169	462.3100	0.4623	(10.552)	0	0	0
2016/05/19	R203	02/02/2017	7.72	Put	Bond Future	508.8700	0.5089	454.7900	0.4548	(10.627)	0	0	0
2016/05/19	R204	04/08/2016			Bond Future	8.6036	99.8097	8.5311	99.9610	(0.843)	0.0000	0.0000	34,925
2016/05/19	R204	04/08/2016	7.74	Put	Bond Future	1,887.0700	1.8871	1,750.7300	1.7507	(7.225)	0	0	0
2016/05/19	R204	04/08/2016	7.76	Put	Bond Future	1,849.0200	1.8490	1,713.5100	1.7135	(7.329)	0	0	0
2016/05/19	R204	04/08/2016	7.74	Call	Bond Future	67.0500	0.0671	82.0300	0.0820	22.342	0	0	0
2016/05/19	R204	04/08/2016	7.75	Put	Bond Future	1,868.0500	1.8681	1,732.1300	1.7321	(7.276)	0	0	0
2016/05/19	R204	04/08/2016	7.75	Call	Bond Future	69.3400	0.0693	84.7400	0.0847	22.209	0	0	0
2016/05/19	R204	04/08/2016	7.76	Call	Bond Future	71.6200	0.0716	87.4300	0.0874	22.075	0	0	0
2016/05/19	R204	03/11/2016			Bond Future	8.7001	101.7170	8.6193	101.8692	(0.928)	0.0000	0.0000	0
2016/05/19	R204	03/11/2016	9.21	Put	Bond Future	412.6800	0.4127	364.9000	0.3649	(11.578)	0	0	0
2016/05/19	R204	03/11/2016	9.23	Put	Bond Future	401.6000	0.4016	354.8000	0.3548	(11.653)	0	0	0
2016/05/19	R204	03/11/2016	9.22	Put	Bond Future	406.9900	0.4070	359.7000	0.3597	(11.619)	0	0	0
2016/05/19	R204	03/11/2016	9.22	Call	Bond Future	1,379.3400	1.3793	1,484.1900	1.4842	7.601	0	0	0
2016/05/19	R204	03/11/2016	9.21	Call	Bond Future	1,366.4400	1.3664	1,470.8000	1.4708	7.637	0	0	0
2016/05/19	R204	03/11/2016	9.23	Call	Bond Future	1,392.5300	1.3925	1,497.8700	1.4979	7.565	0	0	0
2016/05/19	R204	02/02/2017	8.28	Call	Bond Future	496.5400	0.4965	551.9900	0.5520	11.167	0	0	0
2016/05/19	R204	02/02/2017			Bond Future	8.7777	99.7247	8.6846	99.8810	(1.061)	0.0000	0.0000	0
2016/05/19	R204	02/02/2017	8.29	Call	Bond Future	502.7000	0.5027	558.6200	0.5586	11.124	0	0	0
2016/05/19	R204	02/02/2017	8.30	Call	Bond Future	508.9000	0.5089	565.2900	0.5653	11.081	0	0	0
2016/05/19	R204	02/02/2017	8.28	Put	Bond Future	1,335.5200	1.3355	1,234.6700	1.2347	(7.551)	0	0	0
2016/05/19	R204	02/02/2017	8.30	Put	Bond Future	1,313.9900	1.3140	1,214.0800	1.2141	(7.604)	0	0	0
2016/05/19	R204	02/02/2017	8.29	Put	Bond Future	1,324.7300	1.3247	1,224.3500	1.2244	(7.577)	0	0	0
2016/05/19	R207	04/08/2016			Bond Future	8.9283	95.6371	8.8682	95.8062	(0.673)	0.0000	0.0000	76,765
2016/05/19	R207	04/08/2016	7.99	Put	Bond Future	2,769.5800	2.7696	2,615.0400	2.6150	(5.580)	0	0	0
2016/05/19	R207	04/08/2016	8.01	Put	Bond Future	2,717.0400	2.7170	2,563.3100	2.5633	(5.658)	0	0	0
2016/05/19	R207	04/08/2016	8.00	Put	Bond Future	2,743.2700	2.7433	2,589.1400	2.5891	(5.618)	0	0	0
2016/05/19	R207	04/08/2016	8.01	Call	Bond Future	90.7500	0.0907	106.1300	0.1061	16.948	0	0	0
2016/05/19	R207	04/08/2016	7.99	Call	Bond Future	85.1100	0.0851	99.6800	0.0997	17.119	0	0	0
2016/05/19	R207	04/08/2016	8.00	Call	Bond Future	87.8900	0.0879	102.8700	0.1029	17.044	0	0	0
2016/05/19	R207	02/02/2017	9.24	Call	Bond Future	1,547.2800	1.5473	1,642.2500	1.6422	6.138	0	0	0
2016/05/19	R207	02/02/2017			Bond Future	9.0964	95.7855	9.0252	95.9604	(0.782)	0.0000	0.0000	0
2016/05/19	R207	02/02/2017	8.91	Call	Bond Future	1,132.9700	1.1330	1,211.3800	1.2114	6.921	0	0	62
2016/05/19	R207	02/02/2017	9.22	Call	Bond Future	1,520.0400	1.5200	1,614.0300	1.6140	6.183	0	0	0
2016/05/19	R207	02/02/2017	9.23	Call	Bond Future	1,533.6300	1.5336	1,628.1100	1.6281	6.161	0	0	0
2016/05/19	R207	02/02/2017	8.91	Put	Bond Future	1,591.7600	1.5918	1,495.3500	1.4953	(6.057)	0	0	0
2016/05/19	R207	02/02/2017	9.22	Put	Bond Future	1,217.2400	1.2172	1,136.4100	1.1364	(6.640)	0	0	0
2016/05/19	R207	02/02/2017	9.24	Put	Bond Future	1,195.6100	1.1956	1,115.7600	1.1158	(6.679)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/19	R207	02/02/2017	9.23	Put	Bond Future	1,206.3900	1.2064	1,126.0500	1.1261	(6.660)	0	0	0
2016/05/19	R208	04/08/2016	8.01	Put	Bond Future	3,871.2800	3.8713	3,643.0900	3.6431	(5.894)	0	0	0
2016/05/19	R208	04/08/2016			Bond Future	9.0594	93.8275	8.9899	94.0727	(0.767)	0.0000	0.0000	48,790
2016/05/19	R208	04/08/2016	8.00	Put	Bond Future	3,905.6700	3.9057	3,677.0100	3.6770	(5.855)	0	0	0
2016/05/19	R208	04/08/2016	7.99	Call	Bond Future	76.0500	0.0761	92.1200	0.0921	21.131	0	0	0
2016/05/19	R208	04/08/2016	8.00	Call	Bond Future	78.5000	0.0785	95.0300	0.0950	21.057	0	0	0
2016/05/19	R208	04/08/2016	8.01	Call	Bond Future	81.1400	0.0811	98.1400	0.0981	20.951	0	0	0
2016/05/19	R208	04/08/2016	7.99	Put	Bond Future	3,940.2600	3.9403	3,711.1400	3.7111	(5.815)	0	0	0
2016/05/19	R208	03/11/2016	9.59	Put	Bond Future	887.1400	0.8871	801.7900	0.8018	(9.621)	0	0	0
2016/05/19	R208	03/11/2016			Bond Future	9.1407	92.2175	9.0672	92.4655	(0.805)	0.0000	0.0000	0
2016/05/19	R208	03/11/2016	9.58	Put	Bond Future	898.2200	0.8982	812.0900	0.8121	(9.589)	0	0	0
2016/05/19	R208	03/11/2016	9.57	Call	Bond Future	2,341.0700	2.3411	2,502.1400	2.5021	6.880	0	0	0
2016/05/19	R208	03/11/2016	9.58	Call	Bond Future	2,362.6800	2.3627	2,524.5400	2.5245	6.851	0	0	0
2016/05/19	R208	03/11/2016	9.59	Call	Bond Future	2,384.6000	2.3846	2,547.2400	2.5472	6.820	0	0	0
2016/05/19	R208	03/11/2016	9.57	Put	Bond Future	909.6300	0.9096	822.7100	0.8227	(9.556)	0	0	0
2016/05/19	R208	02/02/2017			Bond Future	9.2108	94.0763	9.1317	94.3302	(0.858)	0.0000	0.0000	0
2016/05/19	R208	02/02/2017	8.64	Call	Bond Future	1,014.3300	1.0143	1,102.3200	1.1023	8.675	0	0	0
2016/05/19	R208	02/02/2017	8.63	Put	Bond Future	2,889.1000	2.8891	2,722.4000	2.7224	(5.770)	0	0	0
2016/05/19	R208	02/02/2017	8.65	Put	Bond Future	2,846.3200	2.8463	2,681.0100	2.6810	(5.808)	0	0	0
2016/05/19	R208	02/02/2017	8.64	Put	Bond Future	2,867.6600	2.8677	2,701.6600	2.7017	(5.789)	0	0	0
2016/05/19	R208	02/02/2017	8.65	Call	Bond Future	1,025.8500	1.0258	1,114.5300	1.1145	8.645	0	0	0
2016/05/19	R208	02/02/2017	8.63	Call	Bond Future	1,002.9000	1.0029	1,090.1900	1.0902	8.704	0	0	0
2016/05/19	R209	04/08/2016	9.26	Call	Bond Future	502.8000	0.5028	500.7000	0.5007	(0.418)	0	0	0
2016/05/19	R209	04/08/2016	9.70	Put	Bond Future	3,271.3700	3.2714	3,235.4300	3.2354	(1.099)	0	0	250
2016/05/19	R209	04/08/2016			Bond Future	10.0079	70.2062	10.0021	70.2430	(0.058)	0.0000	0.0000	54,894
2016/05/19	R209	04/08/2016	9.24	Call	Bond Future	479.0400	0.4790	476.9100	0.4769	(0.445)	0	0	0
2016/05/19	R209	04/08/2016	9.60	Put	Bond Future	3,722.8500	3.7229	3,685.8700	3.6859	(0.993)	0	0	0
2016/05/19	R209	04/08/2016	10.60	Call	Bond Future	4,394.9000	4.3949	4,412.2400	4.4122	0.395	0	0	5,624
2016/05/19	R209	04/08/2016	9.40	Put	Bond Future	4,734.3900	4.7344	4,696.0200	4.6960	(0.810)	0	0	0
2016/05/19	R209	04/08/2016	9.70	Call	Bond Future	1,270.0900	1.2701	1,270.9000	1.2709	0.064	0	0	0
2016/05/19	R209	04/08/2016	10.29	Call	Bond Future	3,108.6500	3.1087	3,119.5400	3.1195	0.350	0	0	0
2016/05/19	R209	04/08/2016	9.25	Call	Bond Future	490.7700	0.4908	488.6500	0.4887	(0.432)	0	0	0
2016/05/19	R209	04/08/2016	9.24	Put	Bond Future	5,643.1800	5.6432	5,604.3000	5.6043	(0.689)	0	0	0
2016/05/19	R209	04/08/2016	10.60	Put	Bond Future	786.6600	0.7867	767.2500	0.7672	(2.467)	0	0	0
2016/05/19	R209	04/08/2016	9.40	Call	Bond Future	694.6500	0.6947	693.0300	0.6930	(0.233)	0	0	250
2016/05/19	R209	04/08/2016	9.26	Put	Bond Future	5,524.9400	5.5249	5,486.0900	5.4861	(0.703)	0	0	0
2016/05/19	R209	04/08/2016	9.60	Call	Bond Future	1,051.9900	1.0520	1,051.7600	1.0518	(0.022)	0	0	5,624
2016/05/19	R209	04/08/2016	9.25	Put	Bond Future	5,583.8600	5.5839	5,544.9900	5.5450	(0.696)	0	0	0
2016/05/19	R209	04/08/2016	10.29	Put	Bond Future	1,351.1600	1.3512	1,325.3000	1.3253	(1.914)	0	0	250
2016/05/19	R209	03/11/2016	10.26	Call	Bond Future	3,764.9200	3.7649	3,776.8600	3.7769	0.317	0	0	0
2016/05/19	R209	03/11/2016			Bond Future	10.0651	68.3970	10.0594	68.4331	(0.057)	0.0000	0.0000	0
2016/05/19	R209	03/11/2016	10.24	Call	Bond Future	3,696.1900	3.6962	3,707.8800	3.7079	0.316	0	0	0
2016/05/19	R209	03/11/2016	10.25	Call	Bond Future	3,730.4000	3.7304	3,742.2100	3.7422	0.317	0	0	0
2016/05/19	R209	03/11/2016	10.24	Put	Bond Future	2,609.0000	2.6090	2,584.6800	2.5847	(0.932)	0	0	0
2016/05/19	R209	03/11/2016	10.25	Put	Bond Future	2,581.8600	2.5819	2,557.6600	2.5577	(0.937)	0	0	0
2016/05/19	R209	03/11/2016	10.26	Put	Bond Future	2,555.1300	2.5551	2,531.0600	2.5311	(0.942)	0	0	0

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2016/05/19	R209	02/02/2017	9.55	Put	Bond Future	6,036.3800	6.0364	6,006.1200	6.0061	(0.501)	0	0	0
2016/05/19	R209	02/02/2017			Bond Future	10.1164	69.7758	10.1104	69.8133	(0.059)	0.0000	0.0000	0
2016/05/19	R209	02/02/2017	9.54	Put	Bond Future	6,080.7600	6.0808	6,050.4100	6.0504	(0.499)	0	0	0
2016/05/19	R209	02/02/2017	9.55	Call	Bond Future	2,356.5500	2.3566	2,363.7900	2.3638	0.307	0	0	0
2016/05/19	R209	02/02/2017	9.53	Call	Bond Future	2,310.0600	2.3101	2,317.1400	2.3171	0.306	0	0	0
2016/05/19	R209	02/02/2017	9.54	Call	Bond Future	2,333.2400	2.3332	2,340.3900	2.3404	0.306	0	0	0
2016/05/19	R209	02/02/2017	9.53	Put	Bond Future	6,125.3600	6.1254	6,094.9400	6.0949	(0.497)	0	0	0
2016/05/19	R210	04/08/2016			Bond Future	187.7889	187.7889	187.8402	187.8402	0.027	0.0000	0.0000	1,391
2016/05/19	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R210	04/08/2016	181.50	Call	Bond Future	6,288.9300	6.2889	6,340.2400	6.3402	0.816	0	0	0
2016/05/19	R210	04/08/2016	181.52	Call	Bond Future	6,268.9300	6.2689	6,320.2400	6.3202	0.818	0	0	0
2016/05/19	R210	04/08/2016	181.51	Call	Bond Future	6,278.9300	6.2789	6,330.2400	6.3302	0.817	0	0	0
2016/05/19	R210	03/11/2016			Bond Future	189.1022	189.1022	189.1507	189.1507	0.026	0.0000	0.0000	0
2016/05/19	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R210	03/11/2016	188.90	Call	Bond Future	202.2100	0.2022	250.7400	0.2507	24.000	0	0	0
2016/05/19	R210	03/11/2016	188.91	Call	Bond Future	192.2100	0.1922	240.7400	0.2407	25.248	0	0	0
2016/05/19	R210	03/11/2016	188.92	Call	Bond Future	182.2100	0.1822	230.7400	0.2307	26.634	0	0	0
2016/05/19	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R211	04/08/2016			Bond Future	139.7982	139.7982	139.7360	139.7360	(0.044)	0.0000	0.0000	64
2016/05/19	R211	04/08/2016	137.09	Call	Bond Future	2,708.1900	2.7082	2,646.0400	2.6460	(2.295)	0	0	0
2016/05/19	R211	04/08/2016	137.07	Call	Bond Future	2,728.1900	2.7282	2,666.0400	2.6660	(2.278)	0	0	0
2016/05/19	R211	04/08/2016	137.08	Call	Bond Future	2,718.1900	2.7182	2,656.0400	2.6560	(2.286)	0	0	0
2016/05/19	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R211	03/11/2016	141.75	Call	Bond Future	730.7700	0.7308	664.7300	0.6647	(9.037)	0	0	0
2016/05/19	R211	03/11/2016			Bond Future	142.4808	142.4808	142.4147	142.4147	(0.046)	0.0000	0.0000	0
2016/05/19	R211	03/11/2016	141.76	Call	Bond Future	720.7700	0.7208	654.7300	0.6547	(9.162)	0	0	0
2016/05/19	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R211	03/11/2016	141.74	Call	Bond Future	740.7700	0.7408	674.7300	0.6747	(8.915)	0	0	0
2016/05/19	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R212	04/08/2016	142.43	Call	Bond Future	3,206.8400	3.2068	3,246.9200	3.2469	1.250	0	0	0
2016/05/19	R212	04/08/2016			Bond Future	145.6368	145.6368	145.6769	145.6769	0.028	0.0000	0.0000	4,287
2016/05/19	R212	04/08/2016	142.44	Call	Bond Future	3,196.8400	3.1968	3,236.9200	3.2369	1.254	0	0	0
2016/05/19	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R212	04/08/2016	142.42	Call	Bond Future	3,216.8400	3.2168	3,256.9200	3.2569	1.246	0	0	0
2016/05/19	R212	03/11/2016			Bond Future	148.4315	148.4315	148.4695	148.4695	0.026	0.0000	0.0000	0
2016/05/19	R212	03/11/2016	148.11	Call	Bond Future	321.5100	0.3215	359.5000	0.3595	11.816	0	0	0
2016/05/19	R212	03/11/2016	148.10	Put	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
2016/05/19	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/19	R212	03/11/2016	148.12	Call	Bond Future	311.5100	0.3115	349.5000	0.3495	12.195	0	0	0
2016/05/19	R212	03/11/2016	148.10	Call	Bond Future	331.5100	0.3315	369.5000	0.3695	11.460	0	0	0
2016/05/19	R213	04/08/2016			Bond Future	9.9462	80.6827	9.9301	80.7852	(0.162)	0.0000	0.0000	44,354
2016/05/19	R213	04/08/2016	8.99	Put	Bond Future	6,724.3600	6.7244	6,627.6700	6.6277	(1.438)	0	0	0
2016/05/19	R213	04/08/2016	9.01	Put	Bond Future	6,598.5400	6.5985	6,502.1900	6.5022	(1.460)	0	0	0
2016/05/19	R213	04/08/2016	9.00	Put	Bond Future	6,661.3200	6.6613	6,564.8000	6.5648	(1.449)	0	0	0
2016/05/19	R213	04/08/2016	9.01	Call	Bond Future	310.1400	0.3101	316.2500	0.3163	1.970	0	0	0
2016/05/19	R213	04/08/2016	8.99	Call	Bond Future	293.9000	0.2939	299.6700	0.2997	1.963	0	0	0
2016/05/19	R213	04/08/2016	9.00	Call	Bond Future	301.9300	0.3019	307.8700	0.3079	1.967	0	0	0
2016/05/19	R213	03/11/2016			Bond Future	10.0105	78.6734	9.9941	78.7762	(0.164)	0.0000	0.0000	0
2016/05/19	R213	03/11/2016	10.18	Put	Bond Future	2,624.5000	2.6245	2,571.7400	2.5717	(2.010)	0	0	0
2016/05/19	R213	03/11/2016	10.20	Put	Bond Future	2,570.7000	2.5707	2,518.5900	2.5186	(2.027)	0	0	0
2016/05/19	R213	03/11/2016	10.18	Call	Bond Future	3,677.5300	3.6775	3,727.5700	3.7276	1.361	0	0	0
2016/05/19	R213	03/11/2016	10.19	Put	Bond Future	2,597.3800	2.5974	2,544.9500	2.5450	(2.019)	0	0	0
2016/05/19	R213	03/11/2016	10.19	Call	Bond Future	3,711.9000	3.7119	3,762.2700	3.7623	1.357	0	0	0
2016/05/19	R213	03/11/2016	10.20	Call	Bond Future	3,746.6300	3.7466	3,797.3200	3.7973	1.353	0	0	0
2016/05/19	R213	02/02/2017	9.40	Call	Bond Future	2,075.3200	2.0753	2,105.7100	2.1057	1.464	0	0	0
2016/05/19	R213	02/02/2017	9.42	Call	Bond Future	2,118.6500	2.1187	2,149.5400	2.1495	1.458	0	0	0
2016/05/19	R213	02/02/2017			Bond Future	10.0700	80.2591	10.0530	80.3648	(0.169)	0.0000	0.0000	0
2016/05/19	R213	02/02/2017	9.41	Call	Bond Future	2,096.9200	2.0969	2,127.5600	2.1276	1.461	0	0	0
2016/05/19	R213	02/02/2017	9.40	Put	Bond Future	6,388.7600	6.3888	6,313.4300	6.3134	(1.179)	0	0	0
2016/05/19	R213	02/02/2017	9.42	Put	Bond Future	6,298.4900	6.2985	6,223.6600	6.2237	(1.188)	0	0	0
2016/05/19	R213	02/02/2017	9.41	Put	Bond Future	6,343.5200	6.3435	6,268.4400	6.2684	(1.184)	0	0	0
2016/05/19	R214	04/08/2016	9.24	Call	Bond Future	375.1600	0.3752	372.7100	0.3727	(0.653)	0	0	0
2016/05/19	R214	04/08/2016	9.25	Put	Bond Future	6,564.0800	6.5641	6,524.0900	6.5241	(0.609)	0	0	0
2016/05/19	R214	04/08/2016	11.30	Call	Bond Future	7,211.3300	7.2113	7,239.0300	7.2390	0.384	0	0	5,610
2016/05/19	R214	04/08/2016			Bond Future	10.1318	70.1920	10.1261	70.2296	(0.057)	0.0000	0.0000	30,123
2016/05/19	R214	04/08/2016	8.55	Put	Bond Future	11,818.2100	11.8182	11,779.6700	11.7797	(0.326)	0	0	0
2016/05/19	R214	04/08/2016	9.30	Call	Bond Future	437.2800	0.4373	434.8500	0.4348	(0.556)	0	0	1,300
2016/05/19	R214	04/08/2016	9.25	Call	Bond Future	385.0300	0.3850	382.5800	0.3826	(0.636)	0	0	0
2016/05/19	R214	04/08/2016	11.30	Put	Bond Future	270.0200	0.2700	260.1800	0.2602	(3.644)	0	0	0
2016/05/19	R214	04/08/2016	10.30	Put	Bond Future	1,712.2100	1.7122	1,683.0500	1.6831	(1.703)	0	0	0
2016/05/19	R214	04/08/2016	9.26	Call	Bond Future	395.1000	0.3951	392.6500	0.3927	(0.620)	0	0	0
2016/05/19	R214	04/08/2016	8.55	Call	Bond Future	44.3900	0.0444	43.3900	0.0434	(2.253)	0	0	1,300
2016/05/19	R214	04/08/2016	9.30	Put	Bond Future	6,241.3800	6.2414	6,201.4100	6.2014	(0.640)	0	0	0
2016/05/19	R214	04/08/2016	9.24	Put	Bond Future	6,629.5800	6.6296	6,589.5900	6.5896	(0.603)	0	0	0
2016/05/19	R214	04/08/2016	10.30	Call	Bond Future	2,792.6900	2.7927	2,801.0700	2.8011	0.300	0	0	5,610
2016/05/19	R214	04/08/2016	9.26	Put	Bond Future	6,498.9100	6.4989	6,458.9200	6.4589	(0.615)	0	0	0
2016/05/19	R214	03/11/2016	10.35	Put	Bond Future	2,783.3600	2.7834	2,758.0800	2.7581	(0.908)	0	0	0
2016/05/19	R214	03/11/2016			Bond Future	10.1907	68.2359	10.1850	68.2728	(0.056)	0.0000	0.0000	0
2016/05/19	R214	03/11/2016	10.34	Put	Bond Future	2,811.6900	2.8117	2,786.2800	2.7863	(0.904)	0	0	0
2016/05/19	R214	03/11/2016	10.35	Call	Bond Future	3,797.6100	3.7976	3,809.1800	3.8092	0.305	0	0	0
2016/05/19	R214	03/11/2016	10.33	Call	Bond Future	3,728.5600	3.7286	3,739.8800	3.7399	0.304	0	0	0
2016/05/19	R214	03/11/2016	10.34	Call	Bond Future	3,763.0200	3.7630	3,774.4600	3.7745	0.304	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/19	R214	03/11/2016	10.33	Put	Bond Future	2,840.2600	2.8403	2,814.7300	2.8147	(0.899)	0	0	0
2016/05/19	R214	02/02/2017			Bond Future	10.2455	69.6112	10.2394	69.6496	(0.059)	0.0000	0.0000	0
2016/05/19	R214	02/02/2017	9.67	Call	Bond Future	2,458.0200	2.4580	2,465.3400	2.4653	0.298	0	0	0
2016/05/19	R214	02/02/2017	9.66	Put	Bond Future	6,356.4700	6.3565	6,325.2800	6.3253	(0.491)	0	0	0
2016/05/19	R214	02/02/2017	9.68	Put	Bond Future	6,264.6500	6.2647	6,233.6200	6.2336	(0.495)	0	0	0
2016/05/19	R214	02/02/2017	9.67	Put	Bond Future	6,310.3200	6.3103	6,279.2200	6.2792	(0.493)	0	0	0
2016/05/19	R214	02/02/2017	9.68	Call	Bond Future	2,482.4100	2.4824	2,489.8000	2.4898	0.298	0	0	0
2016/05/19	R214	02/02/2017	9.66	Call	Bond Future	2,434.0100	2.4340	2,441.2400	2.4412	0.297	0	0	0
2016/05/19	R248	04/08/2016			Bond Future	10.2146	90.1475	10.2088	90.1951	(0.057)	0.0000	0.0000	59,364
2016/05/19	R248	04/08/2016	9.25	Call	Bond Future	442.2400	0.4422	438.8400	0.4388	(0.769)	0	0	0
2016/05/19	R248	04/08/2016	9.24	Put	Bond Future	9,155.3300	9.1553	9,104.2900	9.1043	(0.557)	0	0	0
2016/05/19	R248	04/08/2016	9.26	Put	Bond Future	8,983.7100	8.9837	8,932.6400	8.9326	(0.568)	0	0	0
2016/05/19	R248	04/08/2016	9.25	Put	Bond Future	9,069.3100	9.0693	9,018.2600	9.0183	(0.563)	0	0	0
2016/05/19	R248	04/08/2016	9.26	Call	Bond Future	453.8700	0.4539	450.4500	0.4505	(0.754)	0	0	0
2016/05/19	R248	04/08/2016	9.24	Call	Bond Future	430.8500	0.4309	427.4600	0.4275	(0.787)	0	0	0
2016/05/19	R248	03/11/2016	10.38	Call	Bond Future	4,648.4900	4.6485	4,662.0700	4.6621	0.292	0	0	0
2016/05/19	R248	03/11/2016			Bond Future	10.2766	87.4312	10.2709	87.4780	(0.056)	0.0000	0.0000	0
2016/05/19	R248	03/11/2016	10.39	Call	Bond Future	4,691.1400	4.6911	4,704.8700	4.7049	0.293	0	0	0
2016/05/19	R248	03/11/2016	10.37	Put	Bond Future	3,854.0500	3.8540	3,820.7000	3.8207	(0.865)	0	0	0
2016/05/19	R248	03/11/2016	10.39	Put	Bond Future	3,779.3900	3.7794	3,746.3300	3.7463	(0.875)	0	0	0
2016/05/19	R248	03/11/2016	10.37	Call	Bond Future	4,606.2300	4.6062	4,619.6700	4.6197	0.292	0	0	0
2016/05/19	R248	03/11/2016	10.38	Put	Bond Future	3,816.4500	3.8164	3,783.2400	3.7832	(0.870)	0	0	0
2016/05/19	R248	02/02/2017	9.76	Put	Bond Future	8,073.4800	8.0735	8,034.0200	8.0340	(0.489)	0	0	0
2016/05/19	R248	02/02/2017	9.78	Put	Bond Future	7,958.0100	7.9580	7,918.7500	7.9188	(0.493)	0	0	0
2016/05/19	R248	02/02/2017			Bond Future	10.3346	89.1935	10.3286	89.2422	(0.059)	0.0000	0.0000	0
2016/05/19	R248	02/02/2017	9.77	Put	Bond Future	8,015.7300	8.0157	7,976.3700	7.9764	(0.491)	0	0	0
2016/05/19	R248	02/02/2017	9.76	Call	Bond Future	3,222.2000	3.2222	3,231.4500	3.2314	0.287	0	0	0
2016/05/19	R248	02/02/2017	9.77	Call	Bond Future	3,253.0700	3.2531	3,262.4200	3.2624	0.287	0	0	0
2016/05/19	R248	02/02/2017	9.78	Call	Bond Future	3,283.8100	3.2838	3,293.2600	3.2933	0.288	0	0	0

Total

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