



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/04/2016 TO 25/04/2016

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
2016/04/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	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
2016/04/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	2025	05/05/2016			Bond Future	126.0385	126.0385	126.0507	126.0507	0.010	0.0000	0.0000	4,528
2016/04/25	2025	05/05/2016	126.00	Call	Bond Future	38.5100	0.0385	50.7400	0.0507	31.758	0	0	0
2016/04/25	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2025	05/05/2016	126.01	Call	Bond Future	28.5100	0.0285	40.7400	0.0407	42.897	0	0	0
2016/04/25	2025	05/05/2016	125.99	Call	Bond Future	48.5100	0.0485	60.7400	0.0607	25.211	0	0	0
2016/04/25	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2025	04/08/2016			Bond Future	127.1762	127.1762	127.1875	127.1875	0.009	0.0000	0.0000	1,521
2016/04/25	2025	04/08/2016	123.86	Call	Bond Future	3,316.1800	3.3162	3,327.5300	3.3275	0.342	0	0	0
2016/04/25	2025	04/08/2016	123.87	Call	Bond Future	3,306.1800	3.3062	3,317.5300	3.3175	0.343	0	0	0
2016/04/25	2025	04/08/2016	123.85	Call	Bond Future	3,326.1800	3.3262	3,337.5300	3.3375	0.341	0	0	0
2016/04/25	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2025	03/11/2016			Bond Future	129.6041	129.6041	129.6157	129.6157	0.009	0.0000	0.0000	0
2016/04/25	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2025	03/11/2016	129.21	Call	Bond Future	394.0800	0.3941	405.6600	0.4057	2.938	0	0	0
2016/04/25	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2025	03/11/2016	129.22	Call	Bond Future	384.0800	0.3841	395.6600	0.3957	3.015	0	0	0
2016/04/25	2025	03/11/2016	129.23	Call	Bond Future	374.0800	0.3741	385.6600	0.3857	3.096	0	0	0
2016/04/25	2030	05/05/2016	8.99	Put	Bond Future	3,119.2900	3.1193	3,431.2800	3.4313	10.002	0	0	0
2016/04/25	2030	05/05/2016	9.01	Put	Bond Future	2,972.0000	2.9720	3,283.9900	3.2840	10.498	0	0	0
2016/04/25	2030	05/05/2016			Bond Future	9.4234	91.3383	9.4679	91.0263	0.472	0.0000	0.0000	8,918
2016/04/25	2030	05/05/2016	9.00	Put	Bond Future	3,045.6000	3.0456	3,357.5900	3.3576	10.244	0	0	0
2016/04/25	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2030	04/08/2016	10.17	Call	Bond Future	4,583.6900	4.5837	4,264.8900	4.2649	(6.955)	0	0	0
2016/04/25	2030	04/08/2016			Bond Future	9.4826	89.0655	9.5287	88.7467	0.487	0.0000	0.0000	18,080
2016/04/25	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2030	03/11/2016	9.35	Put	Bond Future	1,264.5800	1.2646	1,589.2300	1.5892	25.673	0	0	0
2016/04/25	2030	03/11/2016			Bond Future	9.5333	90.7588	9.5810	90.4342	0.500	0.0000	0.0000	0
2016/04/25	2030	03/11/2016	9.34	Put	Bond Future	1,334.2800	1.3343	1,658.9300	1.6589	24.331	0	0	0
2016/04/25	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2030	03/11/2016	9.33	Put	Bond Future	1,404.0500	1.4041	1,728.7000	1.7287	23.122	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
2016/04/25	2032	05/05/2016			Bond Future	9.5632	90.2658	9.6077	89.9351	0.466	0.0000	0.0000	9,421
2016/04/25	2032	05/05/2016	8.99	Put	Bond Future	4,454.0900	4.4541	4,763.2000	4.7632	6.940	0	0	0
2016/04/25	2032	05/05/2016	9.01	Put	Bond Future	4,299.8600	4.2999	4,605.5100	4.6055	7.108	0	0	0
2016/04/25	2032	05/05/2016	9.00	Put	Bond Future	4,376.8200	4.3768	4,684.2500	4.6843	7.024	0	0	0
2016/04/25	2032	05/05/2016	9.01	Call	Bond Future	35.4300	0.0354	10.3100	0.0103	(70.900)	0	0	0
2016/04/25	2032	05/05/2016	8.99	Call	Bond Future	29.9600	0.0300	8.3000	0.0083	(72.296)	0	0	0
2016/04/25	2032	05/05/2016	9.00	Call	Bond Future	32.5900	0.0326	9.2500	0.0093	(71.617)	0	0	0
2016/04/25	2032	04/08/2016	9.01	Call	Bond Future	1,119.8400	1.1198	998.4700	0.9985	(10.838)	0	0	0
2016/04/25	2032	04/08/2016			Bond Future	9.6213	91.9810	9.6675	91.6430	0.479	0.0000	0.0000	6,093
2016/04/25	2032	04/08/2016	8.99	Call	Bond Future	1,080.0500	1.0800	961.5700	0.9616	(10.970)	0	0	0
2016/04/25	2032	04/08/2016	9.00	Call	Bond Future	1,099.8200	1.0998	979.9000	0.9799	(10.904)	0	0	0
2016/04/25	2032	04/08/2016	8.99	Put	Bond Future	5,905.4000	5.9054	6,124.9700	6.1250	3.718	0	0	0
2016/04/25	2032	04/08/2016	9.01	Put	Bond Future	5,786.5600	5.7866	6,003.2400	6.0032	3.745	0	0	0
2016/04/25	2032	04/08/2016	9.00	Put	Bond Future	5,845.8000	5.8458	6,063.9300	6.0639	3.731	0	0	0
2016/04/25	2032	03/11/2016			Bond Future	9.6761	89.5707	9.7237	89.2264	0.491	0.0000	0.0000	0
2016/04/25	2032	03/11/2016	10.28	Put	Bond Future	2,162.3400	2.1623	2,244.4100	2.2444	3.795	0	0	0
2016/04/25	2032	03/11/2016	10.30	Put	Bond Future	2,118.1200	2.1181	2,198.6500	2.1987	3.802	0	0	0
2016/04/25	2032	03/11/2016	10.29	Put	Bond Future	2,140.1300	2.1401	2,221.4400	2.2214	3.799	0	0	0
2016/04/25	2032	03/11/2016	10.30	Call	Bond Future	6,483.7900	6.4838	6,220.0500	6.2200	(4.068)	0	0	0
2016/04/25	2032	03/11/2016	10.28	Call	Bond Future	6,393.0200	6.3930	6,130.8200	6.1308	(4.101)	0	0	0
2016/04/25	2032	03/11/2016	10.29	Call	Bond Future	6,438.3400	6.4383	6,175.3800	6.1754	(4.084)	0	0	0
2016/04/25	2032	02/02/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2032	02/02/2017			Bond Future	9.7219	91.3825	9.7715	91.0274	0.510	0.0000	0.0000	0
2016/04/25	2032	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2032	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2032	02/02/2017	9.51	Put	Bond Future	1,539.8500	1.5399	1,894.9900	1.8950	23.063	0	0	0
2016/04/25	2032	02/02/2017	9.53	Put	Bond Future	1,392.8400	1.3928	1,747.9800	1.7480	25.498	0	0	0
2016/04/25	2032	02/02/2017	9.52	Put	Bond Future	1,466.3000	1.4663	1,821.4400	1.8214	24.220	0	0	0
2016/04/25	2033	05/05/2016			Bond Future	106.4814	106.4814	106.4919	106.4919	0.010	0.0000	0.0000	714
2016/04/25	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2033	05/05/2016	102.40	Call	Bond Future	4,081.4000	4.0814	4,091.9400	4.0919	0.258	0	0	0
2016/04/25	2033	05/05/2016	102.41	Call	Bond Future	4,071.4000	4.0714	4,081.9400	4.0819	0.259	0	0	0
2016/04/25	2033	05/05/2016	102.39	Call	Bond Future	4,091.4000	4.0914	4,101.9400	4.1019	0.258	0	0	0
2016/04/25	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2033	04/08/2016	104.99	Call	Bond Future	3,523.3900	3.5234	3,533.3100	3.5333	0.282	0	0	0
2016/04/25	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2033	04/08/2016			Bond Future	108.5134	108.5134	108.5233	108.5233	0.009	0.0000	0.0000	3,310
2016/04/25	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2033	04/08/2016	105.00	Call	Bond Future	3,513.3900	3.5134	3,523.3100	3.5233	0.282	0	0	0
2016/04/25	2033	04/08/2016	105.01	Call	Bond Future	3,503.3900	3.5034	3,513.3100	3.5133	0.283	0	0	0
2016/04/25	2033	03/11/2016			Bond Future	109.5556	109.5556	109.5655	109.5655	0.009	0.0000	0.0000	0
2016/04/25	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2033	03/11/2016	109.16	Call	Bond Future	395.5500	0.3955	405.4800	0.4055	2.510	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
2016/04/25	2033	03/11/2016	109.17	Call	Bond Future	385.5500	0.3855	395.4800	0.3955	2.576	0	0	0
2016/04/25	2033	03/11/2016	109.18	Call	Bond Future	375.5500	0.3755	385.4800	0.3855	2.644	0	0	0
2016/04/25	2037	05/05/2016	8.99	Call	Bond Future	10.5700	0.0106	2.1000	0.0021	(80.132)	0	0	0
2016/04/25	2037	05/05/2016	9.00	Put	Bond Future	6,055.2700	6.0553	6,405.3800	6.4054	5.782	0	0	0
2016/04/25	2037	05/05/2016	9.67	Call	Bond Future	915.0100	0.9150	633.7100	0.6337	(30.743)	0	0	500
2016/04/25	2037	05/05/2016			Bond Future	9.7083	91.6089	9.7528	91.2495	0.458	0.0000	0.0000	20,708
2016/04/25	2037	05/05/2016	9.00	Call	Bond Future	11.6300	0.0116	2.3800	0.0024	(79.536)	0	0	0
2016/04/25	2037	05/05/2016	9.67	Put	Bond Future	1,226.2400	1.2262	1,304.3000	1.3043	6.366	0	0	0
2016/04/25	2037	05/05/2016	9.01	Call	Bond Future	12.7700	0.0128	2.6900	0.0027	(78.935)	0	0	0
2016/04/25	2037	05/05/2016	8.99	Put	Bond Future	6,144.0900	6.1441	6,494.9800	6.4950	5.711	0	0	0
2016/04/25	2037	05/05/2016	9.01	Put	Bond Future	5,966.6600	5.9667	6,315.9400	6.3159	5.854	0	0	0
2016/04/25	2037	04/08/2016			Bond Future	9.7675	89.0908	9.8135	88.7236	0.471	0.0000	0.0000	27,852
2016/04/25	2037	04/08/2016	9.24	Put	Bond Future	5,884.7900	5.8848	6,102.1100	6.1021	3.693	0	0	0
2016/04/25	2037	04/08/2016	9.26	Put	Bond Future	5,762.5400	5.7625	5,976.6800	5.9767	3.716	0	0	0
2016/04/25	2037	04/08/2016	9.24	Call	Bond Future	1,498.0100	1.4980	1,348.1500	1.3481	(10.004)	0	0	0
2016/04/25	2037	04/08/2016	9.25	Put	Bond Future	5,823.3800	5.8234	6,039.1100	6.0391	3.705	0	0	0
2016/04/25	2037	04/08/2016	9.25	Call	Bond Future	1,522.9000	1.5229	1,371.4500	1.3715	(9.945)	0	0	0
2016/04/25	2037	04/08/2016	9.26	Call	Bond Future	1,548.2300	1.5482	1,395.1900	1.3952	(9.885)	0	0	0
2016/04/25	2037	03/11/2016	10.35	Call	Bond Future	6,686.4300	6.6864	6,407.4700	6.4075	(4.172)	0	0	0
2016/04/25	2037	03/11/2016	10.36	Put	Bond Future	2,606.0200	2.6060	2,700.2100	2.7002	3.614	0	0	0
2016/04/25	2037	03/11/2016			Bond Future	9.8189	90.7847	9.8662	90.4107	0.482	0.0000	0.0000	0
2016/04/25	2037	03/11/2016	10.36	Call	Bond Future	6,734.1100	6.7341	6,454.3000	6.4543	(4.155)	0	0	0
2016/04/25	2037	03/11/2016	10.37	Call	Bond Future	6,781.9000	6.7819	6,501.2500	6.5013	(4.138)	0	0	0
2016/04/25	2037	03/11/2016	10.35	Put	Bond Future	2,631.8300	2.6318	2,726.8700	2.7269	3.611	0	0	0
2016/04/25	2037	03/11/2016	10.37	Put	Bond Future	2,580.4300	2.5804	2,673.7800	2.6738	3.618	0	0	0
2016/04/25	2037	02/02/2017	9.68	Put	Bond Future	1,450.4100	1.4504	1,835.9200	1.8359	26.579	0	0	0
2016/04/25	2037	02/02/2017			Bond Future	9.8625	88.3640	9.9118	87.9785	0.500	0.0000	0.0000	0
2016/04/25	2037	02/02/2017	9.67	Put	Bond Future	1,530.9700	1.5310	1,916.4800	1.9165	25.181	0	0	0
2016/04/25	2037	02/02/2017	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2037	02/02/2017	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2037	02/02/2017	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2037	02/02/2017	9.66	Put	Bond Future	1,611.6500	1.6116	1,997.1600	1.9972	23.920	0	0	0
2016/04/25	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2038	05/05/2016			Bond Future	134.1222	134.1222	134.1357	134.1357	0.010	0.0000	0.0000	11,188
2016/04/25	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2038	05/05/2016	131.01	Call	Bond Future	3,112.2300	3.1122	3,125.6800	3.1257	0.432	0	0	0
2016/04/25	2038	05/05/2016	130.99	Call	Bond Future	3,132.2300	3.1322	3,145.6800	3.1457	0.429	0	0	0
2016/04/25	2038	05/05/2016	131.00	Call	Bond Future	3,122.2300	3.1222	3,135.6800	3.1357	0.431	0	0	0
2016/04/25	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2038	04/08/2016			Bond Future	135.2558	135.2558	135.2681	135.2681	0.009	0.0000	0.0000	9,053
2016/04/25	2038	04/08/2016	129.31	Call	Bond Future	5,945.8100	5.9458	5,958.0900	5.9581	0.207	0	0	0
2016/04/25	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2038	04/08/2016	129.32	Call	Bond Future	5,935.8100	5.9358	5,948.0900	5.9481	0.207	0	0	0
2016/04/25	2038	04/08/2016	129.30	Call	Bond Future	5,955.8100	5.9558	5,968.0900	5.9681	0.206	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
2016/04/25	2038	03/11/2016	136.32	Call	Bond Future	1,517.8200	1.5178	1,530.6300	1.5306	0.844	0	0	0
2016/04/25	2038	03/11/2016			Bond Future	137.8378	137.8378	137.8506	137.8506	0.009	0.0000	0.0000	0
2016/04/25	2038	03/11/2016	136.33	Call	Bond Future	1,507.8200	1.5078	1,520.6300	1.5206	0.850	0	0	0
2016/04/25	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2038	03/11/2016	136.31	Call	Bond Future	1,527.8200	1.5278	1,540.6300	1.5406	0.838	0	0	0
2016/04/25	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2040	05/05/2016	9.50	Call	Bond Future	326.6200	0.3266	171.8700	0.1719	(47.379)	0	0	0
2016/04/25	2040	05/05/2016			Bond Future	9.7733	95.3557	9.8178	94.9729	0.455	0.0000	0.0000	1,600
2016/04/25	2040	05/05/2016	9.51	Call	Bond Future	345.0200	0.3450	184.2200	0.1842	(46.606)	0	0	0
2016/04/25	2040	05/05/2016	9.49	Call	Bond Future	308.9700	0.3090	160.2000	0.1602	(48.150)	0	0	0
2016/04/25	2040	05/05/2016	9.50	Put	Bond Future	2,736.4400	2.7364	2,964.4800	2.9645	8.333	0	0	0
2016/04/25	2040	05/05/2016	9.49	Put	Bond Future	2,808.9000	2.8089	3,042.9200	3.0429	8.331	0	0	0
2016/04/25	2040	05/05/2016	9.51	Put	Bond Future	2,664.8700	2.6649	2,886.8600	2.8869	8.330	0	0	0
2016/04/25	2040	04/08/2016			Bond Future	9.8329	92.6582	9.8789	92.2672	0.468	0.0000	0.0000	74
2016/04/25	2040	04/08/2016	9.49	Put	Bond Future	5,180.7600	5.1808	5,378.9500	5.3789	3.826	0	0	0
2016/04/25	2040	04/08/2016	9.50	Call	Bond Future	2,209.5900	2.2096	2,015.0700	2.0151	(8.803)	0	0	0
2016/04/25	2040	04/08/2016	9.51	Call	Bond Future	2,242.0700	2.2421	2,045.8500	2.0459	(8.752)	0	0	0
2016/04/25	2040	04/08/2016	9.49	Call	Bond Future	2,177.2200	2.1772	1,984.4000	1.9844	(8.856)	0	0	0
2016/04/25	2040	04/08/2016	9.51	Put	Bond Future	5,066.0600	5.0661	5,260.8500	5.2609	3.845	0	0	0
2016/04/25	2040	04/08/2016	9.50	Put	Bond Future	5,123.2900	5.1233	5,319.7800	5.3198	3.835	0	0	0
2016/04/25	2040	03/11/2016			Bond Future	9.8848	94.4199	9.9321	94.0216	0.479	0.0000	0.0000	0
2016/04/25	2040	03/11/2016	9.69	Put	Bond Future	1,669.2100	1.6692	2,067.4800	2.0675	23.860	0	0	0
2016/04/25	2040	03/11/2016	9.71	Put	Bond Future	1,495.5000	1.4955	1,893.7700	1.8938	26.631	0	0	0
2016/04/25	2040	03/11/2016	9.70	Put	Bond Future	1,582.2900	1.5823	1,980.5600	1.9806	25.170	0	0	0
2016/04/25	2040	03/11/2016	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2040	03/11/2016	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2040	03/11/2016	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2044	05/05/2016	8.99	Put	Bond Future	7,557.0900	7.5571	7,937.2500	7.9373	5.031	0	0	0
2016/04/25	2044	05/05/2016			Bond Future	9.8032	92.3913	9.8477	92.0070	0.454	0.0000	0.0000	5,352
2016/04/25	2044	05/05/2016	9.01	Put	Bond Future	7,359.6400	7.3596	7,738.9200	7.7389	5.154	0	0	0
2016/04/25	2044	05/05/2016	9.00	Put	Bond Future	7,458.2400	7.4582	7,837.9900	7.8380	5.092	0	0	0
2016/04/25	2044	05/05/2016	9.01	Call	Bond Future	6.0300	0.0060	0.9900	0.0010	(83.582)	0	0	0
2016/04/25	2044	05/05/2016	8.99	Call	Bond Future	4.9200	0.0049	0.7600	0.0008	(84.553)	0	0	0
2016/04/25	2044	05/05/2016	9.00	Call	Bond Future	5.4400	0.0054	0.8700	0.0009	(84.007)	0	0	0
2016/04/25	2044	04/08/2016	9.50	Call	Bond Future	2,146.2000	2.1462	1,954.8700	1.9549	(8.915)	0	0	0
2016/04/25	2044	04/08/2016			Bond Future	9.8614	89.7628	9.9074	89.3702	0.466	0.0000	0.0000	15,153
2016/04/25	2044	04/08/2016	9.51	Call	Bond Future	2,178.2600	2.1783	1,985.2300	1.9852	(8.862)	0	0	0
2016/04/25	2044	04/08/2016	9.49	Put	Bond Future	5,397.0800	5.3971	5,600.0500	5.6000	3.761	0	0	0
2016/04/25	2044	04/08/2016	9.51	Put	Bond Future	5,278.9100	5.2789	5,478.4600	5.4785	3.780	0	0	0
2016/04/25	2044	04/08/2016	9.49	Call	Bond Future	2,114.4200	2.1144	1,924.8100	1.9248	(8.967)	0	0	0
2016/04/25	2044	04/08/2016	9.50	Put	Bond Future	5,337.7800	5.3378	5,539.0300	5.5390	3.770	0	0	0
2016/04/25	2044	03/11/2016			Bond Future	9.9120	91.4695	9.9593	91.0695	0.477	0.0000	0.0000	0
2016/04/25	2044	03/11/2016	10.42	Call	Bond Future	7,137.6300	7.1376	6,841.1300	6.8411	(4.154)	0	0	0
2016/04/25	2044	03/11/2016	10.41	Put	Bond Future	3,028.4400	3.0284	3,132.7400	3.1327	3.444	0	0	0
2016/04/25	2044	03/11/2016	10.43	Put	Bond Future	2,971.5300	2.9715	3,074.0500	3.0740	3.450	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
2016/04/25	2044	03/11/2016	10.42	Put	Bond Future	2,999.9900	3.0000	3,103.4000	3.1034	3.447	0	0	0
2016/04/25	2044	03/11/2016	10.43	Call	Bond Future	7,187.2600	7.1873	6,889.8700	6.8899	(4.138)	0	0	0
2016/04/25	2044	03/11/2016	10.41	Call	Bond Future	7,087.8700	7.0879	6,792.2600	6.7923	(4.171)	0	0	0
2016/04/25	2044	02/02/2017			Bond Future	9.9554	88.9375	10.0046	88.5256	0.494	0.0000	0.0000	0
2016/04/25	2044	02/02/2017	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2044	02/02/2017	9.76	Put	Bond Future	1,670.6300	1.6706	2,082.5800	2.0826	24.658	0	0	0
2016/04/25	2044	02/02/2017	9.78	Put	Bond Future	1,497.1700	1.4972	1,909.1200	1.9091	27.515	0	0	0
2016/04/25	2044	02/02/2017	9.77	Put	Bond Future	1,583.8300	1.5838	1,995.7800	1.9958	26.010	0	0	0
2016/04/25	2044	02/02/2017	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2044	02/02/2017	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2046	05/05/2016			Bond Future	134.1135	134.1135	134.1269	134.1269	0.010	0.0000	0.0000	12,460
2016/04/25	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2046	05/05/2016	130.01	Call	Bond Future	4,103.4800	4.1035	4,116.8800	4.1169	0.327	0	0	0
2016/04/25	2046	05/05/2016	129.99	Call	Bond Future	4,123.4800	4.1235	4,136.8800	4.1369	0.325	0	0	0
2016/04/25	2046	05/05/2016	130.00	Call	Bond Future	4,113.4800	4.1135	4,126.8800	4.1269	0.326	0	0	0
2016/04/25	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2046	04/08/2016			Bond Future	136.6726	136.6726	136.6855	136.6855	0.009	0.0000	0.0000	3,817
2016/04/25	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2046	04/08/2016	129.00	Call	Bond Future	7,672.6300	7.6726	7,685.4700	7.6855	0.167	0	0	0
2016/04/25	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2046	04/08/2016	129.01	Call	Bond Future	7,662.6300	7.6626	7,675.4700	7.6755	0.168	0	0	0
2016/04/25	2046	04/08/2016	129.02	Call	Bond Future	7,652.6300	7.6526	7,665.4700	7.6655	0.168	0	0	0
2016/04/25	2046	03/11/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2046	03/11/2016			Bond Future	137.7660	137.7660	137.7790	137.7790	0.009	0.0000	0.0000	0
2016/04/25	2046	03/11/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2046	03/11/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2046	03/11/2016	137.09	Call	Bond Future	676.0400	0.6760	688.9600	0.6890	1.911	0	0	0
2016/04/25	2046	03/11/2016	137.07	Call	Bond Future	696.0400	0.6960	708.9600	0.7090	1.856	0	0	0
2016/04/25	2046	03/11/2016	137.08	Call	Bond Future	686.0400	0.6860	698.9600	0.6990	1.883	0	0	0
2016/04/25	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2050	05/05/2016			Bond Future	146.3141	146.3141	145.2760	145.2760	(0.710)	0.0000	0.0000	12,522
2016/04/25	2050	05/05/2016	138.00	Call	Bond Future	8,314.1400	8.3141	7,276.0400	7.2760	(12.486)	0	0	0
2016/04/25	2050	05/05/2016	137.99	Call	Bond Future	8,324.1400	8.3241	7,286.0400	7.2860	(12.471)	0	0	0
2016/04/25	2050	05/05/2016	138.01	Call	Bond Future	8,304.1400	8.3041	7,266.0400	7.2660	(12.501)	0	0	0
2016/04/25	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2050	04/08/2016	139.14	Call	Bond Future	8,388.7800	8.3888	7,329.9400	7.3299	(12.622)	0	0	0
2016/04/25	2050	04/08/2016			Bond Future	147.5288	147.5288	146.4699	146.4699	(0.718)	0.0000	0.0000	8,789
2016/04/25	2050	04/08/2016	139.12	Call	Bond Future	8,408.7800	8.4088	7,349.9400	7.3499	(12.592)	0	0	0
2016/04/25	2050	04/08/2016	139.13	Call	Bond Future	8,398.7800	8.3988	7,339.9400	7.3399	(12.607)	0	0	0
2016/04/25	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	2050	03/11/2016	149.52	Put	Bond Future	0.0000	0.0000	253.8000	0.2538	100.000	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
2016/04/25	2050	03/11/2016			Bond Future	150.3451	150.3451	149.2662	149.2662	(0.718)	0.0000	0.0000	0
2016/04/25	2050	03/11/2016	149.54	Put	Bond Future	0.0000	0.0000	273.8000	0.2738	100.000	0	0	0
2016/04/25	2050	03/11/2016	149.52	Call	Bond Future	825.1200	0.8251	0.0000	0.0000	(100.000)	0	0	0
2016/04/25	2050	03/11/2016	149.53	Put	Bond Future	0.0000	0.0000	263.8000	0.2638	100.000	0	0	0
2016/04/25	2050	03/11/2016	149.53	Call	Bond Future	815.1200	0.8151	0.0000	0.0000	(100.000)	0	0	0
2016/04/25	2050	03/11/2016	149.54	Call	Bond Future	805.1200	0.8051	0.0000	0.0000	(100.000)	0	0	0
2016/04/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	AL37	05/05/2016			Index Future	476.0500	476.0500	475.3640	475.3640	(0.144)	0.0000	0.0000	13
2016/04/25	AL37	04/08/2016			Index Future	484.9990	484.9990	484.2920	484.2920	(0.146)	0.0000	0.0000	0
2016/04/25	AL37	03/11/2016			Index Future	494.3180	494.3180	493.5990	493.5990	(0.145)	0.0000	0.0000	0
2016/04/25	AL7T	05/05/2016			Index Future	549.8280	549.8280	548.3300	548.3300	(0.272)	0.0000	0.0000	0
2016/04/25	AL7T	04/08/2016			Index Future	560.1640	560.1640	558.6280	558.6280	(0.274)	0.0000	0.0000	9
2016/04/25	AL7T	03/11/2016			Index Future	570.9280	570.9280	569.3630	569.3630	(0.274)	0.0000	0.0000	0
2016/04/25	ALBI	05/05/2016			Index Future	499.1380	499.1380	497.7170	497.7170	(0.285)	0.0000	0.0000	501
2016/04/25	ALBI	04/08/2016			Index Future	508.5210	508.5210	507.0650	507.0650	(0.286)	0.0000	0.0000	147
2016/04/25	ALBI	03/11/2016			Index Future	518.2930	518.2930	516.8090	516.8090	(0.286)	0.0000	0.0000	0
2016/04/25	ALBI	02/02/2017			Index Future	528.7700	528.7700	527.2320	527.2320	(0.291)	0.0000	0.0000	0
2016/04/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C048	28/02/2048			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
2016/04/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/25	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	EL28	05/05/2016			Bond Future	128.9498	128.9498	128.6975	128.6975	(0.196)	0.0000	0.0000	0
2016/04/25	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	EL28	05/05/2016	128.99	Put	Bond Future	40.1900	0.0402	292.5100	0.2925	627.818	0	0	0
2016/04/25	EL28	05/05/2016	129.01	Put	Bond Future	60.1900	0.0602	312.5100	0.3125	419.206	0	0	0
2016/04/25	EL28	05/05/2016	129.00	Put	Bond Future	50.1900	0.0502	302.5100	0.3025	502.730	0	0	0
2016/04/25	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	EL28	04/08/2016			Bond Future	131.4106	131.4106	131.1525	131.1525	(0.196)	0.0000	0.0000	0
2016/04/25	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	EL28	04/08/2016	126.86	Call	Bond Future	4,550.6100	4.5506	4,292.4800	4.2925	(5.672)	0	0	0
2016/04/25	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	EL28	04/08/2016	126.87	Call	Bond Future	4,540.6100	4.5406	4,282.4800	4.2825	(5.685)	0	0	0
2016/04/25	EL28	04/08/2016	126.88	Call	Bond Future	4,530.6100	4.5306	4,272.4800	4.2725	(5.697)	0	0	0
2016/04/25	EL28	03/11/2016	132.17	Call	Bond Future	74.3700	0.0744	0.0000	0.0000	(100.000)	0	0	0
2016/04/25	EL28	03/11/2016			Bond Future	132.2444	132.2444	131.9813	131.9813	(0.199)	0.0000	0.0000	0
2016/04/25	EL28	03/11/2016	132.15	Call	Bond Future	94.3700	0.0944	0.0000	0.0000	(100.000)	0	0	0
2016/04/25	EL28	03/11/2016	132.16	Call	Bond Future	84.3700	0.0844	0.0000	0.0000	(100.000)	0	0	0
2016/04/25	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	168.6700	0.1687	100.000	0	0	0
2016/04/25	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	188.6700	0.1887	100.000	0	0	0
2016/04/25	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	178.6700	0.1787	100.000	0	0	0
2016/04/25	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	ES33	05/05/2016			Bond Future	10.5415	77.1234	10.5858	76.8403	0.420	0.0000	0.0000	8,710
2016/04/25	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	ES33	05/05/2016	9.99	Put	Bond Future	3,667.5300	3.6675	3,950.6100	3.9506	7.719	0	0	0
2016/04/25	ES33	05/05/2016	10.01	Put	Bond Future	3,529.8900	3.5299	3,812.9700	3.8130	8.020	0	0	0
2016/04/25	ES33	05/05/2016	10.00	Put	Bond Future	3,598.6600	3.5987	3,881.7400	3.8817	7.866	0	0	0
2016/04/25	ES33	04/08/2016			Bond Future	10.6266	78.5888	10.6724	78.2996	0.432	0.0000	0.0000	350
2016/04/25	ES33	04/08/2016	10.24	Put	Bond Future	2,506.7000	2.5067	2,795.9400	2.7959	11.539	0	0	0
2016/04/25	ES33	04/08/2016	10.26	Put	Bond Future	2,373.9500	2.3740	2,663.1900	2.6632	12.184	0	0	0
2016/04/25	ES33	04/08/2016	10.25	Put	Bond Future	2,440.2800	2.4403	2,729.5200	2.7295	11.853	0	0	0
2016/04/25	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	ES33	03/11/2016			Bond Future	10.7105	76.2901	10.7578	75.9956	0.442	0.0000	0.0000	0
2016/04/25	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	ES33	03/11/2016	11.31	Call	Bond Future	3,603.5700	3.6036	3,309.0200	3.3090	(8.174)	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
2016/04/25	ES33	03/11/2016	11.29	Call	Bond Future	3,487.6600		3.4877	3,193.1100	3.1931	(8.445)	0	0	0
2016/04/25	ES33	03/11/2016	11.30	Call	Bond Future	3,545.6500		3.5456	3,251.1000	3.2511	(8.307)	0	0	0
2016/04/25	ES33	02/02/2017			Bond Future	10.7887		77.8333	10.8382	77.5294	0.459	0.0000	0.0000	0
2016/04/25	ES33	02/02/2017	10.59	Put	Bond Future	1,238.8600		1.2389	1,542.7400	1.5427	24.529	0	0	0
2016/04/25	ES33	02/02/2017	10.61	Put	Bond Future	1,112.7600		1.1128	1,416.6400	1.4166	27.309	0	0	0
2016/04/25	ES33	02/02/2017	10.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	ES33	02/02/2017	10.60	Put	Bond Future	1,175.7700		1.1758	1,479.6500	1.4797	25.845	0	0	0
2016/04/25	ES33	02/02/2017	10.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	ES33	02/02/2017	10.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	ES42	05/05/2016			Bond Future	10.7215		80.9967	10.7658	80.6774	0.413	0.0000	0.0000	7,250
2016/04/25	ES42	04/08/2016			Bond Future	10.8072		82.5358	10.8530	82.2095	0.424	0.0000	0.0000	4,900
2016/04/25	ES42	03/11/2016			Bond Future	10.8907		79.8422	10.9381	79.5099	0.435	0.0000	0.0000	0
2016/04/25	GOVI	05/05/2016	518.01	Put	GOVI	201,430.0000		20.1430	214,900.0000	21.4900	6.687	0	0	0
2016/04/25	GOVI	05/05/2016			GOVI	497.8670		497.8670	496.5200	496.5200	(0.271)	0.0000	0.0000	226
2016/04/25	GOVI	05/05/2016	518.00	Put	GOVI	201,330.0000		20.1330	214,800.0000	21.4800	6.691	0	0	0
2016/04/25	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	GOVI	05/05/2016	517.99	Put	GOVI	201,230.0000		20.1230	214,700.0000	21.4700	6.694	0	0	0
2016/04/25	GOVI	04/08/2016	520.99	Put	GOVI	137,640.0000		13.7640	151,450.0000	15.1450	10.033	0	0	0
2016/04/25	GOVI	04/08/2016			GOVI	507.2260		507.2260	505.8450	505.8450	(0.272)	0.0000	0.0000	245
2016/04/25	GOVI	04/08/2016	521.01	Put	GOVI	137,840.0000		13.7840	151,650.0000	15.1650	10.019	0	0	0
2016/04/25	GOVI	04/08/2016	521.00	Put	GOVI	137,740.0000		13.7740	151,550.0000	15.1550	10.026	0	0	0
2016/04/25	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	GOVI	03/11/2016	476.11	Call	GOVI	408,630.0000		40.8630	394,560.0000	39.4560	(3.443)	0	0	0
2016/04/25	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	GOVI	03/11/2016			GOVI	516.9730		516.9730	515.5660	515.5660	(0.272)	0.0000	0.0000	146
2016/04/25	GOVI	03/11/2016	476.12	Call	GOVI	408,530.0000		40.8530	394,460.0000	39.4460	(3.444)	0	0	0
2016/04/25	GOVI	03/11/2016	476.13	Call	GOVI	408,430.0000		40.8430	394,360.0000	39.4360	(3.445)	0	0	0
2016/04/25	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	GOVI	02/02/2017	533.34	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	GOVI	02/02/2017			GOVI	527.4230		527.4230	525.9630	525.9630	(0.277)	0.0000	0.0000	0
2016/04/25	GOVI	02/02/2017	533.32	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	GOVI	02/02/2017	533.33	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	GOVI	02/02/2017	533.32	Put	GOVI	58,970.0000		5.8970	73,570.0000	7.3570	24.758	0	0	0
2016/04/25	GOVI	02/02/2017	533.34	Put	GOVI	59,170.0000		5.9170	73,770.0000	7.3770	24.675	0	0	0
2016/04/25	GOVI	02/02/2017	533.33	Put	GOVI	59,070.0000		5.9070	73,670.0000	7.3670	24.716	0	0	0
2016/04/25	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/25	IGOV	05/05/2016			Index Future	243.9190		243.9190	243.6980	243.6980	(0.091)	0.0000	0.0000	897
2016/04/25	IGOV	04/08/2016			Index Future	248.5240		248.5240	248.2960	248.2960	(0.092)	0.0000	0.0000	170
2016/04/25	IGOV	03/11/2016			Index Future	253.3200		253.3200	253.0870	253.0870	(0.092)	0.0000	0.0000	23

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
2016/04/25	IGOV	02/02/2017			Index Future	258.4600	258.4600	258.2100	258.2100	(0.097)	0.0000	0.0000	0
2016/04/25	ILBI	05/05/2016			Index Future	659.9460	659.9460	659.3470	659.3470	(0.091)	0.0000	0.0000	0
2016/04/25	ILBI	04/08/2016			Index Future	672.0750	672.0750	671.4580	671.4580	(0.092)	0.0000	0.0000	157
2016/04/25	ILBI	03/11/2016			Index Future	684.6700	684.6700	684.0420	684.0420	(0.092)	0.0000	0.0000	0
2016/04/25	IS01	19/12/2016			Interest Rate Swap	100.1442	100.1442	100.1564	100.1564	0.012	0.0000	0.0000	0
2016/04/25	IS01	16/03/2017			Interest Rate Swap	100.1716	100.1716	100.1892	100.1892	0.018	0.0000	0.0000	0
2016/04/25	IS01	15/06/2017			Interest Rate Swap	99.9211	99.9211	99.9341	99.9341	0.013	0.0000	0.0000	0
2016/04/25	IS02	18/12/2017			Interest Rate Swap	100.5066	100.5066	100.5415	100.5415	0.035	0.0000	0.0000	0
2016/04/25	IS02	16/03/2018			Interest Rate Swap	99.9401	99.9401	99.9818	99.9818	0.042	0.0000	0.0000	0
2016/04/25	IS02	15/06/2018			Interest Rate Swap	99.7682	99.7682	99.8193	99.8193	0.051	0.0000	0.0000	0
2016/04/25	IS05	17/12/2020			Interest Rate Swap	100.3202	100.3202	100.4383	100.4383	0.118	0.0000	0.0000	0
2016/04/25	IS05	16/03/2021			Interest Rate Swap	99.7984	99.7984	99.9243	99.9243	0.126	0.0000	0.0000	0
2016/04/25	IS05	15/06/2021			Interest Rate Swap	99.2413	99.2413	99.3744	99.3744	0.134	0.0000	0.0000	0
2016/04/25	IS10	17/12/2025			Interest Rate Swap	101.8820	101.8820	102.0905	102.0905	0.205	0.0000	0.0000	0
2016/04/25	IS10	16/03/2026			Interest Rate Swap	99.0961	99.0961	99.3129	99.3129	0.219	0.0000	0.0000	0
2016/04/25	IS10	15/06/2026			Interest Rate Swap	97.9547	97.9547	98.1816	98.1816	0.232	0.0000	0.0000	0
2016/04/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/25	JBAF	18/05/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2016/04/25	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/04/25	JBAF	20/07/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/04/25	JBAF	17/08/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/04/25	JBAF	21/09/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/04/25	JBAF	19/10/2016			Jibar Tradeable Future	7.8000	7.8000	7.5700	92.4300	(2.949)	0.0000	0.0000	0
2016/04/25	JBAF	21/12/2016			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2016/04/25	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2016/04/25	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2016/04/25	JBAF	20/09/2017			Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000	0
2016/04/25	JBAF	20/12/2017			Jibar Tradeable Future	8.2500	91.7500	8.2500	91.7500	0.000	0.0000	0.0000	0
2016/04/25	JBAF	20/03/2018			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000	0
2016/04/25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	8.3000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/04/25	R023	05/05/2016			Bond Future	8.8835	95.7909	8.9180	95.6236	0.389	0.0000	0.0000	5,718
2016/04/25	R023	05/05/2016	8.24	Put	Bond Future	3,190.2100	3.1902	3,353.0300	3.3530	5.104	0	0	0
2016/04/25	R023	05/05/2016	8.26	Put	Bond Future	3,090.5500	3.0906	3,252.4400	3.2524	5.238	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
2016/04/25	R023	05/05/2016	8.24	Call	Bond Future	5.6800	0.0057	1.2100	0.0012	(78.697)	0	0	0
2016/04/25	R023	05/05/2016	8.25	Put	Bond Future	3,140.3400	3.1403	3,302.7100	3.3027	5.170	0	0	0
2016/04/25	R023	05/05/2016	8.25	Call	Bond Future	6.3100	0.0063	1.3900	0.0014	(77.971)	0	0	0
2016/04/25	R023	05/05/2016	8.26	Call	Bond Future	6.9900	0.0070	1.5900	0.0016	(77.253)	0	0	0
2016/04/25	R023	04/08/2016	8.24	Call	Bond Future	493.4800	0.4935	440.8600	0.4409	(10.663)	0	0	0
2016/04/25	R023	04/08/2016	8.25	Put	Bond Future	3,826.6100	3.8266	3,944.6600	3.9447	3.085	0	0	0
2016/04/25	R023	04/08/2016			Bond Future	8.9413	97.6110	8.9778	97.4396	0.408	0.0000	0.0000	3,988
2016/04/25	R023	04/08/2016	8.25	Call	Bond Future	504.0100	0.5040	450.6300	0.4506	(10.591)	0	0	0
2016/04/25	R023	04/08/2016	8.26	Call	Bond Future	514.5500	0.5145	460.4100	0.4604	(10.522)	0	0	0
2016/04/25	R023	04/08/2016	8.24	Put	Bond Future	3,865.2000	3.8652	3,984.0100	3.9840	3.074	0	0	0
2016/04/25	R023	04/08/2016	8.26	Put	Bond Future	3,788.0600	3.7881	3,905.3500	3.9054	3.096	0	0	0
2016/04/25	R023	03/11/2016	9.73	Put	Bond Future	1,032.1100	1.0321	1,065.7700	1.0658	3.261	0	0	0
2016/04/25	R023	03/11/2016			Bond Future	9.0006	95.5353	9.0389	95.3608	0.426	0.0000	0.0000	0
2016/04/25	R023	03/11/2016	9.75	Put	Bond Future	1,008.2800	1.0083	1,041.1900	1.0412	3.264	0	0	0
2016/04/25	R023	03/11/2016	9.73	Call	Bond Future	4,287.0400	4.2870	4,146.2200	4.1462	(3.285)	0	0	0
2016/04/25	R023	03/11/2016	9.74	Put	Bond Future	1,020.1400	1.0201	1,053.4200	1.0534	3.262	0	0	0
2016/04/25	R023	03/11/2016	9.74	Call	Bond Future	4,318.7100	4.3187	4,177.5100	4.1775	(3.269)	0	0	0
2016/04/25	R023	03/11/2016	9.75	Call	Bond Future	4,350.4600	4.3505	4,208.8900	4.2089	(3.254)	0	0	0
2016/04/25	R023	02/02/2017	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R023	02/02/2017			Bond Future	9.0471	97.4674	9.0884	97.2852	0.457	0.0000	0.0000	0
2016/04/25	R023	02/02/2017	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R023	02/02/2017	8.84	Put	Bond Future	920.2100	0.9202	1,102.4200	1.1024	19.801	0	0	0
2016/04/25	R023	02/02/2017	8.86	Put	Bond Future	830.8800	0.8309	1,013.0900	1.0131	21.930	0	0	0
2016/04/25	R023	02/02/2017	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R023	02/02/2017	8.85	Put	Bond Future	875.5300	0.8755	1,057.7400	1.0577	20.811	0	0	0
2016/04/25	R035	05/05/2016	10.37	Call	Bond Future	5,657.8700	5.6579	5,295.0800	5.2951	(6.412)	0	0	0
2016/04/25	R035	05/05/2016			Bond Future	9.6427	95.0953	9.6873	94.7325	0.462	0.0000	0.0000	4,528
2016/04/25	R035	05/05/2016	10.35	Call	Bond Future	5,509.5200	5.5095	5,146.7300	5.1467	(6.585)	0	0	0
2016/04/25	R035	05/05/2016	10.36	Call	Bond Future	5,583.7500	5.5838	5,220.9600	5.2210	(6.497)	0	0	0
2016/04/25	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R035	04/08/2016			Bond Future	9.6978	96.9021	9.7439	96.5316	0.475	0.0000	0.0000	813
2016/04/25	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R035	04/08/2016	10.35	Call	Bond Future	5,040.0800	5.0401	4,669.5700	4.6696	(7.351)	0	0	0
2016/04/25	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R035	04/08/2016	10.36	Call	Bond Future	5,114.0200	5.1140	4,743.5100	4.7435	(7.245)	0	0	0
2016/04/25	R035	04/08/2016	10.37	Call	Bond Future	5,187.8700	5.1879	4,817.3600	4.8174	(7.142)	0	0	0
2016/04/25	R035	03/11/2016	9.58	Put	Bond Future	1,392.4300	1.3924	1,769.8700	1.7699	27.107	0	0	0
2016/04/25	R035	03/11/2016			Bond Future	9.7526	94.2423	9.8000	93.8648	0.487	0.0000	0.0000	0
2016/04/25	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R035	03/11/2016	9.57	Put	Bond Future	1,474.1000	1.4741	1,851.5400	1.8515	25.605	0	0	0
2016/04/25	R035	03/11/2016	9.59	Put	Bond Future	1,310.8700	1.3109	1,688.3100	1.6883	28.793	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
2016/04/25	R186	05/05/2016	9.25	Call	Bond Future	1,795.2900	1.7953	1,471.3400	1.4713	(18.044)	0	0	180
2016/04/25	R186	05/05/2016			Bond Future	9.0431	113.8346	9.0877	113.5152	0.493	0.0000	0.0000	53,067
2016/04/25	R186	05/05/2016	8.34	Call	Bond Future	5.7000	0.0057	0.9500	0.0010	(83.333)	0	0	0
2016/04/25	R186	05/05/2016	9.89	Call	Bond Future	5,860.7300	5.8607	5,539.6800	5.5397	(5.478)	0	0	0
2016/04/25	R186	05/05/2016	8.35	Call	Bond Future	6.3300	0.0063	1.1000	0.0011	(82.622)	0	0	0
2016/04/25	R186	05/05/2016	8.75	Put	Bond Future	2,317.1800	2.3172	2,538.9500	2.5390	9.571	0	0	1,900
2016/04/25	R186	05/05/2016	9.25	Put	Bond Future	323.0900	0.3231	318.6200	0.3186	(1.384)	0	0	0
2016/04/25	R186	05/05/2016	8.33	Call	Bond Future	5.1200	0.0051	0.8300	0.0008	(83.789)	0	0	0
2016/04/25	R186	05/05/2016	8.85	Put	Bond Future	1,736.1200	1.7361	1,905.5900	1.9056	9.761	0	0	5,350
2016/04/25	R186	05/05/2016	9.96	Call	Bond Future	6,324.1400	6.3241	6,003.7800	6.0038	(5.066)	0	0	0
2016/04/25	R186	05/05/2016	9.86	Call	Bond Future	5,661.5600	5.6616	5,340.1000	5.3401	(5.678)	0	0	0
2016/04/25	R186	05/05/2016	7.56	Put	Bond Future	11,391.5400	11.3915	11,711.0200	11.7110	2.805	0	0	0
2016/04/25	R186	05/05/2016	8.35	Put	Bond Future	5,140.8000	5.1408	5,455.0500	5.4550	6.113	0	0	0
2016/04/25	R186	05/05/2016	8.75	Call	Bond Future	184.8500	0.1848	87.1400	0.0871	(52.859)	0	0	180
2016/04/25	R186	05/05/2016	8.34	Put	Bond Future	5,216.6200	5.2166	5,531.3500	5.5313	6.033	0	0	0
2016/04/25	R186	05/05/2016	7.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R186	05/05/2016	8.85	Call	Bond Future	337.6400	0.3376	187.6300	0.1876	(44.429)	0	0	0
2016/04/25	R186	05/05/2016	8.33	Put	Bond Future	5,292.5500	5.2925	5,607.7400	5.6077	5.955	0	0	0
2016/04/25	R186	05/05/2016	9.89	Put	Bond Future	2.7800	0.0028	1.2100	0.0012	(56.475)	0	0	180
2016/04/25	R186	05/05/2016	9.96	Put	Bond Future	1.4100	0.0014	0.5300	0.0005	(62.411)	0	0	5,000
2016/04/25	R186	05/05/2016	9.86	Put	Bond Future	3.6800	0.0037	1.7000	0.0017	(53.804)	0	0	5,000
2016/04/25	R186	04/08/2016	10.00	Put	Bond Future	604.9400	0.6049	636.0700	0.6361	5.146	0	0	6,500
2016/04/25	R186	04/08/2016	8.51	Put	Bond Future	5,217.7800	5.2178	5,432.7600	5.4328	4.120	0	0	0
2016/04/25	R186	04/08/2016	9.60	Call	Bond Future	4,657.7000	4.6577	4,394.0800	4.3941	(5.660)	0	0	0
2016/04/25	R186	04/08/2016			Bond Future	9.0979	110.6935	9.1444	110.3668	0.511	0.0000	0.0000	50,885
2016/04/25	R186	04/08/2016	9.25	Put	Bond Future	2,053.2600	2.0533	2,157.8400	2.1578	5.093	0	0	1,000
2016/04/25	R186	04/08/2016	8.50	Put	Bond Future	5,273.3200	5.2733	5,489.7500	5.4898	4.104	0	0	0
2016/04/25	R186	04/08/2016	8.51	Call	Bond Future	973.2800	0.9733	861.5700	0.8616	(11.478)	0	0	0
2016/04/25	R186	04/08/2016	8.49	Call	Bond Future	936.3800	0.9364	827.5600	0.8276	(11.621)	0	0	0
2016/04/25	R186	04/08/2016	9.25	Call	Bond Future	3,116.3800	3.1164	2,894.2700	2.8943	(7.127)	0	0	0
2016/04/25	R186	04/08/2016	8.50	Call	Bond Future	954.7000	0.9547	844.4400	0.8444	(11.549)	0	0	0
2016/04/25	R186	04/08/2016	10.00	Call	Bond Future	6,708.1600	6.7082	6,412.6000	6.4126	(4.406)	0	0	0
2016/04/25	R186	04/08/2016	9.60	Put	Bond Future	1,201.5500	1.2016	1,264.6200	1.2646	5.249	0	0	5,635
2016/04/25	R186	04/08/2016	8.49	Put	Bond Future	5,329.1800	5.3292	5,547.0500	5.5471	4.088	0	0	0
2016/04/25	R186	03/11/2016			Bond Future	9.1477	112.7979	9.1960	112.4652	0.529	0.0000	0.0000	0
2016/04/25	R186	03/11/2016	8.95	Put	Bond Future	1,374.6300	1.3746	1,707.3200	1.7073	24.202	0	0	0
2016/04/25	R186	03/11/2016	8.97	Put	Bond Future	1,234.4800	1.2345	1,567.1700	1.5672	26.950	0	0	0
2016/04/25	R186	03/11/2016	8.96	Put	Bond Future	1,304.5200	1.3045	1,637.2100	1.6372	25.503	0	0	0
2016/04/25	R186	03/11/2016	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R186	03/11/2016	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R186	03/11/2016	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R197	05/05/2016			Bond Future	298.9430	298.9430	298.6874	298.6874	(0.085)	0.0000	0.0000	1,246
2016/04/25	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R197	05/05/2016	299.99	Put	Bond Future	1,047.0300	1.0470	1,302.6000	1.3026	24.409	0	0	0
2016/04/25	R197	05/05/2016	300.01	Put	Bond Future	1,067.0300	1.0670	1,322.6000	1.3226	23.952	0	0	0
2016/04/25	R197	05/05/2016	300.00	Put	Bond Future	1,057.0300	1.0570	1,312.6000	1.3126	24.178	0	0	0
2016/04/25	R197	05/05/2016	300.01	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
2016/04/25	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R197	04/08/2016			Bond Future	298.1514	298.1514	297.8884	297.8884	(0.088)	0.0000	0.0000	995
2016/04/25	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R197	04/08/2016	293.98	Call	Bond Future	4,171.3700	4.1714	3,908.4000	3.9084	(6.304)	0	0	0
2016/04/25	R197	04/08/2016	293.96	Call	Bond Future	4,191.3700	4.1914	3,928.4000	3.9284	(6.274)	0	0	0
2016/04/25	R197	04/08/2016	293.97	Call	Bond Future	4,181.3700	4.1814	3,918.4000	3.9184	(6.289)	0	0	0
2016/04/25	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R197	03/11/2016	303.56	Call	Bond Future	283.2700	0.2833	15.5100	0.0155	(94.525)	0	0	0
2016/04/25	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R197	03/11/2016			Bond Future	303.8433	303.8433	303.5755	303.5755	(0.088)	0.0000	0.0000	0
2016/04/25	R197	03/11/2016	303.57	Call	Bond Future	273.2700	0.2733	5.5100	0.0055	(97.984)	0	0	0
2016/04/25	R197	03/11/2016	303.58	Call	Bond Future	263.2700	0.2633	0.0000	0.0000	(100.000)	0	0	0
2016/04/25	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	4.4900	0.0045	100.000	0	0	0
2016/04/25	R202	05/05/2016	246.99	Put	Bond Future	1,195.3000	1.1953	978.5200	0.9785	(18.136)	0	0	0
2016/04/25	R202	05/05/2016			Bond Future	248.3075	248.3075	248.3321	248.3321	0.010	0.0000	0.0000	34,459
2016/04/25	R202	05/05/2016	247.01	Put	Bond Future	1,203.0600	1.2031	985.9100	0.9859	(18.050)	0	0	0
2016/04/25	R202	05/05/2016	246.99	Call	Bond Future	2,512.8000	2.5128	2,320.6500	2.3206	(7.647)	0	0	0
2016/04/25	R202	05/05/2016	247.00	Put	Bond Future	1,199.1800	1.1992	982.2100	0.9822	(18.093)	0	0	0
2016/04/25	R202	05/05/2016	247.00	Call	Bond Future	2,506.6800	2.5067	2,314.3400	2.3143	(7.673)	0	0	0
2016/04/25	R202	05/05/2016	247.01	Call	Bond Future	2,500.5600	2.5006	2,308.0400	2.3080	(7.699)	0	0	0
2016/04/25	R202	04/08/2016	243.25	Call	Bond Future	8,516.7100	8.5167	8,474.8100	8.4748	(0.492)	0	0	0
2016/04/25	R202	04/08/2016			Bond Future	249.5954	249.5954	249.6185	249.6185	0.009	0.0000	0.0000	3,224
2016/04/25	R202	04/08/2016	243.26	Call	Bond Future	8,509.7300	8.5097	8,467.8000	8.4678	(0.493)	0	0	0
2016/04/25	R202	04/08/2016	243.24	Put	Bond Future	2,168.3300	2.1683	2,103.2800	2.1033	(3.000)	0	0	0
2016/04/25	R202	04/08/2016	243.26	Put	Bond Future	2,174.3700	2.1744	2,109.2600	2.1093	(2.994)	0	0	0
2016/04/25	R202	04/08/2016	243.24	Call	Bond Future	8,523.6900	8.5237	8,481.8200	8.4818	(0.491)	0	0	0
2016/04/25	R202	04/08/2016	243.25	Put	Bond Future	2,171.3500	2.1713	2,106.2700	2.1063	(2.997)	0	0	0
2016/04/25	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R202	03/11/2016			Bond Future	254.3604	254.3604	254.3839	254.3839	0.009	0.0000	0.0000	0
2016/04/25	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R202	03/11/2016	253.85	Call	Bond Future	510.3600	0.5104	533.8700	0.5339	4.607	0	0	0
2016/04/25	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R202	03/11/2016	253.86	Call	Bond Future	500.3600	0.5004	523.8700	0.5239	4.699	0	0	0
2016/04/25	R202	03/11/2016	253.87	Call	Bond Future	490.3600	0.4904	513.8700	0.5139	4.794	0	0	0
2016/04/25	R203	05/05/2016	7.25	Put	Bond Future	883.8900	0.8839	927.9400	0.9279	4.984	0	0	0
2016/04/25	R203	05/05/2016			Bond Future	7.9471	101.6185	7.9821	101.5744	0.441	0.0000	0.0000	49,496
2016/04/25	R203	05/05/2016	7.26	Call	Bond Future	0.1100	0.0001	0.0100	0.0000	(90.909)	0	0	0
2016/04/25	R203	05/05/2016	7.24	Call	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	0
2016/04/25	R203	05/05/2016	7.25	Call	Bond Future	0.1000	0.0001	0.0100	0.0000	(90.000)	0	0	0
2016/04/25	R203	05/05/2016	7.24	Put	Bond Future	896.6300	0.8966	940.7000	0.9407	4.915	0	0	0
2016/04/25	R203	05/05/2016	7.26	Put	Bond Future	871.1500	0.8711	915.1900	0.9152	5.055	0	0	0
2016/04/25	R203	04/08/2016	7.26	Call	Bond Future	43.7700	0.0438	36.2800	0.0363	(17.112)	0	0	0
2016/04/25	R203	04/08/2016			Bond Future	8.0132	103.5494	8.0576	103.5034	0.555	0.0000	0.0000	4,071
2016/04/25	R203	04/08/2016	7.24	Call	Bond Future	41.0700	0.0411	33.9400	0.0339	(17.361)	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
2016/04/25	R203	04/08/2016	7.25	Call	Bond Future	42.3500	0.0424	35.0500	0.0350	(17.237)	0	0	0
2016/04/25	R203	04/08/2016	7.24	Put	Bond Future	845.8200	0.8458	884.6700	0.8847	4.593	0	0	0
2016/04/25	R203	04/08/2016	7.26	Put	Bond Future	827.5800	0.8276	866.0700	0.8661	4.651	0	0	0
2016/04/25	R203	04/08/2016	7.25	Put	Bond Future	836.6300	0.8366	875.3100	0.8753	4.623	0	0	0
2016/04/25	R203	03/11/2016	8.86	Call	Bond Future	740.0000	0.7400	702.4400	0.7024	(5.076)	0	0	0
2016/04/25	R203	03/11/2016			Bond Future	8.0859	101.3459	8.1436	101.2993	0.713	0.0000	0.0000	0
2016/04/25	R203	03/11/2016	8.84	Call	Bond Future	727.3100	0.7273	689.9800	0.6900	(5.133)	0	0	0
2016/04/25	R203	03/11/2016	8.85	Call	Bond Future	733.6400	0.7336	696.2000	0.6962	(5.103)	0	0	0
2016/04/25	R203	03/11/2016	8.84	Put	Bond Future	119.8500	0.1198	129.2000	0.1292	7.801	0	0	0
2016/04/25	R203	03/11/2016	8.86	Put	Bond Future	116.5000	0.1165	125.6200	0.1256	7.828	0	0	0
2016/04/25	R203	03/11/2016	8.85	Put	Bond Future	118.1600	0.1182	127.4000	0.1274	7.820	0	0	0
2016/04/25	R203	02/02/2017	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R203	02/02/2017	7.71	Put	Bond Future	206.9500	0.2070	259.0300	0.2590	25.165	0	0	0
2016/04/25	R203	02/02/2017			Bond Future	8.0686	103.3957	8.1590	103.3436	1.121	0.0000	0.0000	0
2016/04/25	R203	02/02/2017	7.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R203	02/02/2017	7.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R203	02/02/2017	7.70	Put	Bond Future	212.7300	0.2127	264.8100	0.2648	24.482	0	0	0
2016/04/25	R203	02/02/2017	7.72	Put	Bond Future	201.1600	0.2012	253.2400	0.2532	25.890	0	0	0
2016/04/25	R204	05/05/2016	7.75	Call	Bond Future	2.4300	0.0024	0.4900	0.0005	(79.835)	0	0	0
2016/04/25	R204	05/05/2016			Bond Future	8.3175	102.3350	8.3520	102.2557	0.415	0.0000	0.0000	11,106
2016/04/25	R204	05/05/2016	7.76	Call	Bond Future	2.7300	0.0027	0.5800	0.0006	(78.755)	0	0	0
2016/04/25	R204	05/05/2016	7.74	Put	Bond Future	1,340.6000	1.3406	1,418.2100	1.4182	5.789	0	0	0
2016/04/25	R204	05/05/2016	7.76	Put	Bond Future	1,294.4500	1.2944	1,371.6400	1.3716	5.963	0	0	0
2016/04/25	R204	05/05/2016	7.74	Call	Bond Future	2.1500	0.0022	0.4200	0.0004	(80.465)	0	0	0
2016/04/25	R204	05/05/2016	7.75	Put	Bond Future	1,317.5100	1.3175	1,394.9100	1.3949	5.875	0	0	0
2016/04/25	R204	04/08/2016			Bond Future	8.3985	100.2382	8.4376	100.1564	0.466	0.0000	0.0000	18,070
2016/04/25	R204	04/08/2016	7.74	Put	Bond Future	1,565.6400	1.5656	1,625.8300	1.6258	3.844	0	0	0
2016/04/25	R204	04/08/2016	7.76	Put	Bond Future	1,531.8300	1.5318	1,591.2500	1.5913	3.879	0	0	0
2016/04/25	R204	04/08/2016	7.74	Call	Bond Future	174.1300	0.1741	152.4600	0.1525	(12.445)	0	0	0
2016/04/25	R204	04/08/2016	7.75	Put	Bond Future	1,548.6200	1.5486	1,608.4300	1.6084	3.862	0	0	0
2016/04/25	R204	04/08/2016	7.75	Call	Bond Future	178.4200	0.1784	156.3700	0.1564	(12.358)	0	0	0
2016/04/25	R204	04/08/2016	7.76	Call	Bond Future	182.9400	0.1829	160.5000	0.1605	(12.266)	0	0	0
2016/04/25	R204	03/11/2016			Bond Future	8.4739	102.1439	8.5179	102.0606	0.519	0.0000	0.0000	0
2016/04/25	R204	03/11/2016	9.21	Put	Bond Future	325.1400	0.3251	341.3600	0.3414	4.989	0	0	0
2016/04/25	R204	03/11/2016	9.23	Put	Bond Future	316.3000	0.3163	332.1200	0.3321	5.002	0	0	0
2016/04/25	R204	03/11/2016	9.22	Put	Bond Future	320.5700	0.3206	336.5900	0.3366	4.997	0	0	0
2016/04/25	R204	03/11/2016	9.22	Call	Bond Future	1,719.7600	1.7198	1,652.5400	1.6525	(3.909)	0	0	0
2016/04/25	R204	03/11/2016	9.21	Call	Bond Future	1,705.7400	1.7057	1,638.7200	1.6387	(3.929)	0	0	0
2016/04/25	R204	03/11/2016	9.23	Call	Bond Future	1,734.0700	1.7341	1,666.6500	1.6666	(3.888)	0	0	0
2016/04/25	R204	02/02/2017	8.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R204	02/02/2017			Bond Future	8.5145	100.1672	8.5675	100.0779	0.622	0.0000	0.0000	0
2016/04/25	R204	02/02/2017	8.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R204	02/02/2017	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R204	02/02/2017	8.28	Put	Bond Future	396.4700	0.3965	485.7800	0.4858	22.526	0	0	0
2016/04/25	R204	02/02/2017	8.30	Put	Bond Future	362.5800	0.3626	451.8900	0.4519	24.632	0	0	0
2016/04/25	R204	02/02/2017	8.29	Put	Bond Future	379.5200	0.3795	468.8300	0.4688	23.532	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
2016/04/25	R207	05/05/2016	7.86	Put	Bond Future	1,986.7100	1.9867	2,104.9100	2.1049	5.950	0	0	0
2016/04/25	R207	05/05/2016			Bond Future	8.5065	98.3917	8.5460	98.2720	0.464	0.0000	0.0000	23,210
2016/04/25	R207	05/05/2016	7.85	Put	Bond Future	2,017.5900	2.0176	2,135.9600	2.1360	5.867	0	0	0
2016/04/25	R207	05/05/2016	7.56	Put	Bond Future	2,922.9800	2.9230	3,042.6600	3.0427	4.094	0	0	0
2016/04/25	R207	05/05/2016	7.84	Put	Bond Future	2,048.5200	2.0485	2,167.0400	2.1670	5.786	0	0	0
2016/04/25	R207	05/05/2016	7.56	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	43
2016/04/25	R207	05/05/2016	7.85	Call	Bond Future	1.5700	0.0016	0.2400	0.0002	(84.713)	0	0	0
2016/04/25	R207	05/05/2016	7.86	Call	Bond Future	1.7800	0.0018	0.2800	0.0003	(84.270)	0	0	0
2016/04/25	R207	05/05/2016	7.84	Call	Bond Future	1.3900	0.0014	0.2100	0.0002	(84.892)	0	0	0
2016/04/25	R207	04/08/2016			Bond Future	8.5821	96.6168	8.6253	96.4939	0.503	0.0000	0.0000	40,951
2016/04/25	R207	04/08/2016	7.99	Put	Bond Future	2,013.7600	2.0138	2,099.2000	2.0992	4.243	0	0	0
2016/04/25	R207	04/08/2016	8.01	Put	Bond Future	1,969.6200	1.9696	2,053.9100	2.0539	4.280	0	0	0
2016/04/25	R207	04/08/2016	8.00	Put	Bond Future	1,991.6300	1.9916	2,076.5000	2.0765	4.261	0	0	0
2016/04/25	R207	04/08/2016	8.01	Call	Bond Future	323.0400	0.3230	284.4200	0.2844	(11.955)	0	0	0
2016/04/25	R207	04/08/2016	7.99	Call	Bond Future	309.0000	0.3090	271.5300	0.2715	(12.126)	0	0	0
2016/04/25	R207	04/08/2016	8.00	Call	Bond Future	315.9600	0.3160	277.9200	0.2779	(12.039)	0	0	0
2016/04/25	R207	02/02/2017	9.24	Call	Bond Future	2,189.5500	2.1896	2,096.7200	2.0967	(4.240)	0	0	0
2016/04/25	R207	02/02/2017			Bond Future	8.6853	96.8011	8.7384	96.6692	0.611	0.0000	0.0000	0
2016/04/25	R207	02/02/2017	8.91	Call	Bond Future	1,680.6700	1.6807	1,599.1400	1.5991	(4.851)	0	0	62
2016/04/25	R207	02/02/2017	9.22	Call	Bond Future	2,156.9100	2.1569	2,064.7100	2.0647	(4.275)	0	0	0
2016/04/25	R207	02/02/2017	9.23	Call	Bond Future	2,173.2000	2.1732	2,080.6900	2.0807	(4.257)	0	0	0
2016/04/25	R207	02/02/2017	8.91	Put	Bond Future	1,123.8700	1.1239	1,174.2500	1.1742	4.483	0	0	0
2016/04/25	R207	02/02/2017	9.22	Put	Bond Future	838.5200	0.8385	878.2300	0.8782	4.736	0	0	0
2016/04/25	R207	02/02/2017	9.24	Put	Bond Future	822.2900	0.8223	861.3700	0.8614	4.753	0	0	0
2016/04/25	R207	02/02/2017	9.23	Put	Bond Future	830.3700	0.8304	869.7700	0.8698	4.745	0	0	0
2016/04/25	R208	05/05/2016	7.99	Call	Bond Future	2.7600	0.0028	0.4800	0.0005	(82.609)	0	0	0
2016/04/25	R208	05/05/2016	8.00	Put	Bond Future	2,453.6900	2.4537	2,599.0400	2.5990	5.924	0	0	0
2016/04/25	R208	05/05/2016			Bond Future	8.6446	93.2974	8.6841	93.1495	0.458	0.0000	0.0000	23,879
2016/04/25	R208	05/05/2016	8.00	Call	Bond Future	3.0900	0.0031	0.5500	0.0006	(82.201)	0	0	0
2016/04/25	R208	05/05/2016	8.01	Call	Bond Future	3.4600	0.0035	0.6400	0.0006	(81.503)	0	0	0
2016/04/25	R208	05/05/2016	7.99	Put	Bond Future	2,491.9900	2.4920	2,637.6000	2.6376	5.843	0	0	0
2016/04/25	R208	05/05/2016	8.01	Put	Bond Future	2,415.4400	2.4154	2,560.5100	2.5605	6.006	0	0	0
2016/04/25	R208	04/08/2016	8.01	Put	Bond Future	2,879.0500	2.8790	2,989.5100	2.9895	3.837	0	0	0
2016/04/25	R208	04/08/2016			Bond Future	8.7096	95.0701	8.7520	94.9185	0.487	0.0000	0.0000	6,452
2016/04/25	R208	04/08/2016	8.00	Put	Bond Future	2,908.6700	2.9087	3,019.7900	3.0198	3.820	0	0	0
2016/04/25	R208	04/08/2016	7.99	Call	Bond Future	316.8700	0.3169	276.9800	0.2770	(12.589)	0	0	0
2016/04/25	R208	04/08/2016	8.00	Call	Bond Future	324.1400	0.3241	283.6100	0.2836	(12.504)	0	0	0
2016/04/25	R208	04/08/2016	8.01	Call	Bond Future	331.5500	0.3316	290.3600	0.2904	(12.423)	0	0	0
2016/04/25	R208	04/08/2016	7.99	Put	Bond Future	2,938.4400	2.9384	3,050.2000	3.0502	3.803	0	0	0
2016/04/25	R208	03/11/2016	9.59	Put	Bond Future	619.2400	0.6192	647.5500	0.6475	4.572	0	0	0
2016/04/25	R208	03/11/2016			Bond Future	8.7704	93.4747	8.8155	93.3203	0.515	0.0000	0.0000	0
2016/04/25	R208	03/11/2016	9.58	Put	Bond Future	627.1800	0.6272	655.8200	0.6558	4.566	0	0	0
2016/04/25	R208	03/11/2016	9.57	Call	Bond Future	3,324.0400	3.3240	3,198.6500	3.1987	(3.772)	0	0	0
2016/04/25	R208	03/11/2016	9.58	Call	Bond Future	3,348.8200	3.3488	3,223.0800	3.2231	(3.755)	0	0	0
2016/04/25	R208	03/11/2016	9.59	Call	Bond Future	3,373.8800	3.3739	3,247.8100	3.2478	(3.737)	0	0	0
2016/04/25	R208	03/11/2016	9.57	Put	Bond Future	635.4200	0.6354	664.4100	0.6644	4.562	0	0	0
2016/04/25	R208	02/02/2017			Bond Future	8.8124	95.3652	8.8619	95.2036	0.563	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
2016/04/25	R208	02/02/2017	8.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R208	02/02/2017	8.63	Put	Bond Future	597.2400	0.5972	758.8300	0.7588	27.056	0	0	0
2016/04/25	R208	02/02/2017	8.65	Put	Bond Future	531.5100	0.5315	693.1000	0.6931	30.402	0	0	0
2016/04/25	R208	02/02/2017	8.64	Put	Bond Future	564.3700	0.5644	725.9600	0.7260	28.632	0	0	0
2016/04/25	R208	02/02/2017	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R208	02/02/2017	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R209	05/05/2016			Bond Future	9.5872	71.2663	9.6317	70.9655	0.465	0.0000	0.0000	21,078
2016/04/25	R209	05/05/2016	9.00	Call	Bond Future	22.7500	0.0227	5.9500	0.0060	(73.846)	0	0	6,700
2016/04/25	R209	05/05/2016	8.25	Put	Bond Future	10,018.8100	10.0188	10,319.6800	10.3197	3.003	0	0	0
2016/04/25	R209	05/05/2016	8.99	Put	Bond Future	4,248.3900	4.2484	4,533.7400	4.5337	6.717	0	0	0
2016/04/25	R209	05/05/2016	9.01	Put	Bond Future	4,104.6500	4.1046	4,387.3500	4.3874	6.887	0	0	0
2016/04/25	R209	05/05/2016	9.00	Put	Bond Future	4,176.3800	4.1764	4,460.4500	4.4605	6.802	0	0	0
2016/04/25	R209	05/05/2016	9.01	Call	Bond Future	24.8400	0.0248	6.6700	0.0067	(73.148)	0	0	0
2016/04/25	R209	05/05/2016	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,700
2016/04/25	R209	05/05/2016	8.99	Call	Bond Future	20.8300	0.0208	5.3100	0.0053	(74.508)	0	0	0
2016/04/25	R209	04/08/2016	9.70	Put	Bond Future	2,377.2000	2.3772	2,483.1300	2.4831	4.456	0	0	250
2016/04/25	R209	04/08/2016	9.26	Call	Bond Future	1,500.2900	1.5003	1,358.1500	1.3581	(9.474)	0	0	0
2016/04/25	R209	04/08/2016			Bond Future	9.6382	72.6204	9.6841	72.3131	0.477	0.0000	0.0000	12,080
2016/04/25	R209	04/08/2016	9.40	Put	Bond Future	3,485.5600	3.4856	3,631.2400	3.6312	4.180	0	0	0
2016/04/25	R209	04/08/2016	9.60	Put	Bond Future	2,713.2600	2.7133	2,831.9400	2.8319	4.374	0	0	0
2016/04/25	R209	04/08/2016	10.60	Call	Bond Future	6,639.9900	6.6400	6,359.8400	6.3598	(4.219)	0	0	5,760
2016/04/25	R209	04/08/2016	9.24	Call	Bond Future	1,452.9100	1.4529	1,313.5500	1.3135	(9.592)	0	0	0
2016/04/25	R209	04/08/2016	9.70	Call	Bond Future	2,790.1200	2.7901	2,588.7400	2.5887	(7.218)	0	0	0
2016/04/25	R209	04/08/2016	10.29	Call	Bond Future	5,186.7500	5.1867	4,925.8000	4.9258	(5.031)	0	0	0
2016/04/25	R209	04/08/2016	9.25	Call	Bond Future	1,476.4100	1.4764	1,335.6600	1.3357	(9.533)	0	0	0
2016/04/25	R209	04/08/2016	9.40	Call	Bond Future	1,860.0200	1.8600	1,698.3900	1.6984	(8.690)	0	0	250
2016/04/25	R209	04/08/2016	10.60	Put	Bond Future	617.5500	0.6176	644.7100	0.6447	4.398	0	0	0
2016/04/25	R209	04/08/2016	9.24	Put	Bond Future	4,202.8500	4.2029	4,370.8000	4.3708	3.996	0	0	0
2016/04/25	R209	04/08/2016	9.60	Call	Bond Future	2,456.6000	2.4566	2,267.9700	2.2680	(7.678)	0	0	5,760
2016/04/25	R209	04/08/2016	9.26	Put	Bond Future	4,108.2300	4.1082	4,273.4000	4.2734	4.020	0	0	0
2016/04/25	R209	04/08/2016	9.25	Put	Bond Future	4,155.3000	4.1553	4,321.8600	4.3219	4.008	0	0	0
2016/04/25	R209	04/08/2016	10.29	Put	Bond Future	1,015.0600	1.0151	1,061.4200	1.0614	4.567	0	0	250
2016/04/25	R209	03/11/2016	10.26	Call	Bond Future	5,689.8400	5.6898	5,452.6000	5.4526	(4.170)	0	0	0
2016/04/25	R209	03/11/2016			Bond Future	9.6859	70.8503	9.7331	70.5373	0.488	0.0000	0.0000	0
2016/04/25	R209	03/11/2016	10.24	Call	Bond Future	5,608.9700	5.6090	5,373.1500	5.3732	(4.204)	0	0	0
2016/04/25	R209	03/11/2016	10.25	Call	Bond Future	5,649.3600	5.6494	5,412.8300	5.4128	(4.187)	0	0	0
2016/04/25	R209	03/11/2016	10.24	Put	Bond Future	2,068.5000	2.0685	2,145.6900	2.1457	3.732	0	0	0
2016/04/25	R209	03/11/2016	10.25	Put	Bond Future	2,047.5400	2.0475	2,124.0200	2.1240	3.735	0	0	0
2016/04/25	R209	03/11/2016	10.26	Put	Bond Future	2,026.7700	2.0268	2,102.5400	2.1025	3.738	0	0	0
2016/04/25	R209	02/02/2017	9.55	Put	Bond Future	1,172.1700	1.1722	1,494.6200	1.4946	27.509	0	0	0
2016/04/25	R209	02/02/2017			Bond Future	9.7255	72.2835	9.7746	71.9610	0.504	0.0000	0.0000	0
2016/04/25	R209	02/02/2017	9.54	Put	Bond Future	1,239.8600	1.2399	1,562.3100	1.5623	26.007	0	0	0
2016/04/25	R209	02/02/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R209	02/02/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R209	02/02/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R209	02/02/2017	9.53	Put	Bond Future	1,307.6400	1.3076	1,630.0900	1.6301	24.659	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
2016/04/25	R210	05/05/2016			Bond Future	184.2154		184.2154	183.8540	183.8540	0.0000	0.0000	1,110
2016/04/25	R210	05/05/2016	184.99	Put	Bond Future	774.6400	0.7746	1,136.0200	1.1360	46.651	0	0	0
2016/04/25	R210	05/05/2016	185.00	Put	Bond Future	784.6400	0.7846	1,146.0200	1.1460	46.057	0	0	0
2016/04/25	R210	05/05/2016	185.01	Put	Bond Future	794.6400	0.7946	1,156.0200	1.1560	45.477	0	0	0
2016/04/25	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R210	04/08/2016			Bond Future	187.7307		187.7307	187.3609	(0.197)	0.0000	0.0000	331
2016/04/25	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R210	04/08/2016	181.50	Call	Bond Future	6,230.6900	6.2307	5,860.9000	5.8609	(5.935)	0	0	0
2016/04/25	R210	04/08/2016	181.52	Call	Bond Future	6,210.6900	6.2107	5,840.9000	5.8409	(5.954)	0	0	0
2016/04/25	R210	04/08/2016	181.51	Call	Bond Future	6,220.6900	6.2207	5,850.9000	5.8509	(5.945)	0	0	0
2016/04/25	R210	03/11/2016			Bond Future	189.0166		188.6397	188.6397	(0.199)	0.0000	0.0000	0
2016/04/25	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	260.3200	0.2603	100.000	0	0	0
2016/04/25	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	280.3200	0.2803	100.000	0	0	0
2016/04/25	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	270.3200	0.2703	100.000	0	0	0
2016/04/25	R210	03/11/2016	188.90	Call	Bond Future	116.6400	0.1166	0.0000	0.0000	(100.000)	0	0	0
2016/04/25	R210	03/11/2016	188.91	Call	Bond Future	106.6400	0.1066	0.0000	0.0000	(100.000)	0	0	0
2016/04/25	R210	03/11/2016	188.92	Call	Bond Future	96.6400	0.0966	0.0000	0.0000	(100.000)	0	0	0
2016/04/25	R211	05/05/2016	139.01	Put	Bond Future	743.2100	0.7432	734.6500	0.7347	(1.152)	0	0	0
2016/04/25	R211	05/05/2016			Bond Future	138.2668		138.2753	138.2753	0.006	0.0000	0.0000	62
2016/04/25	R211	05/05/2016	139.00	Put	Bond Future	733.2100	0.7332	724.6500	0.7247	(1.167)	0	0	0
2016/04/25	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R211	05/05/2016	138.99	Put	Bond Future	723.2100	0.7232	714.6500	0.7147	(1.184)	0	0	0
2016/04/25	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R211	04/08/2016			Bond Future	139.1457		139.1533	139.1533	0.005	0.0000	0.0000	0
2016/04/25	R211	04/08/2016	137.09	Call	Bond Future	2,055.7100	2.0557	2,063.2800	2.0633	0.368	0	0	0
2016/04/25	R211	04/08/2016	137.07	Call	Bond Future	2,075.7100	2.0757	2,083.2800	2.0833	0.365	0	0	0
2016/04/25	R211	04/08/2016	137.08	Call	Bond Future	2,065.7100	2.0657	2,073.2800	2.0733	0.366	0	0	0
2016/04/25	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R211	03/11/2016	141.75	Call	Bond Future	52.1600	0.0522	59.8800	0.0599	14.801	0	0	0
2016/04/25	R211	03/11/2016			Bond Future	141.8022		141.8099	141.8099	0.005	0.0000	0.0000	0
2016/04/25	R211	03/11/2016	141.76	Call	Bond Future	42.1600	0.0422	49.8800	0.0499	18.311	0	0	0
2016/04/25	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R211	03/11/2016	141.74	Call	Bond Future	62.1600	0.0622	69.8800	0.0699	12.420	0	0	0
2016/04/25	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R212	05/05/2016			Bond Future	144.5868		144.6005	144.6005	0.009	0.0000	0.0000	3,488
2016/04/25	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R212	05/05/2016	144.99	Put	Bond Future	403.2300	0.4032	389.5100	0.3895	(3.403)	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
2016/04/25	R212	05/05/2016	145.01	Put	Bond Future	423.2300		0.4232	409.5100	0.4095	(3.242)	0	0	0
2016/04/25	R212	05/05/2016	144.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R212	05/05/2016	145.00	Put	Bond Future	413.2300		0.4132	399.5100	0.3995	(3.320)	0	0	0
2016/04/25	R212	04/08/2016	142.43	Call	Bond Future	2,984.5000		2.9845	2,997.3300	2.9973	0.430	0	0	0
2016/04/25	R212	04/08/2016			Bond Future	145.4145		145.4145	145.4273	145.4273	0.009	0.0000	0.0000	1,090
2016/04/25	R212	04/08/2016	142.44	Call	Bond Future	2,974.5000		2.9745	2,987.3300	2.9873	0.431	0	0	0
2016/04/25	R212	04/08/2016	142.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R212	04/08/2016	142.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R212	04/08/2016	142.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R212	04/08/2016	142.42	Call	Bond Future	2,994.5000		2.9945	3,007.3300	3.0073	0.428	0	0	0
2016/04/25	R212	03/11/2016			Bond Future	148.1907		148.1907	148.2038	148.2038	0.009	0.0000	0.0000	0
2016/04/25	R212	03/11/2016	148.11	Call	Bond Future	80.6800		0.0807	93.7600	0.0938	16.212	0	0	0
2016/04/25	R212	03/11/2016	148.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R212	03/11/2016	148.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R212	03/11/2016	148.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R212	03/11/2016	148.12	Call	Bond Future	70.6800		0.0707	83.7600	0.0838	18.506	0	0	0
2016/04/25	R212	03/11/2016	148.10	Call	Bond Future	90.6800		0.0907	103.7600	0.1038	14.424	0	0	0
2016/04/25	R213	05/05/2016	8.74	Put	Bond Future	5,077.9600		5.0780	5,373.9000	5.3739	5.828	0	0	0
2016/04/25	R213	05/05/2016	8.76	Put	Bond Future	4,931.9400		4.9319	5,226.8200	5.2268	5.979	0	0	0
2016/04/25	R213	05/05/2016			Bond Future	9.4574		81.9746	9.5019	81.6736	0.471	0.0000	0.0000	30,653
2016/04/25	R213	05/05/2016	8.75	Put	Bond Future	5,004.8700		5.0049	5,300.3100	5.3003	5.903	0	0	0
2016/04/25	R213	05/05/2016	8.74	Call	Bond Future	6.2000		0.0062	1.0900	0.0011	(82.419)	0	0	0
2016/04/25	R213	05/05/2016	8.75	Call	Bond Future	6.8600		0.0069	1.2500	0.0013	(81.778)	0	0	0
2016/04/25	R213	05/05/2016	8.76	Call	Bond Future	7.5900		0.0076	1.4200	0.0014	(81.291)	0	0	0
2016/04/25	R213	04/08/2016			Bond Future	9.5092		83.5322	9.5553	83.2246	0.485	0.0000	0.0000	18,698
2016/04/25	R213	04/08/2016	8.99	Put	Bond Future	4,737.7100		4.7377	4,924.5000	4.9245	3.943	0	0	0
2016/04/25	R213	04/08/2016	9.01	Put	Bond Future	4,636.5800		4.6366	4,820.6200	4.8206	3.969	0	0	0
2016/04/25	R213	04/08/2016	9.00	Put	Bond Future	4,686.9800		4.6870	4,872.4000	4.8724	3.956	0	0	0
2016/04/25	R213	04/08/2016	9.01	Call	Bond Future	1,197.6500		1.1977	1,074.0600	1.0741	(10.319)	0	0	0
2016/04/25	R213	04/08/2016	8.99	Call	Bond Future	1,156.7200		1.1567	1,035.8800	1.0359	(10.447)	0	0	0
2016/04/25	R213	04/08/2016	9.00	Call	Bond Future	1,177.0600		1.1771	1,054.8500	1.0548	(10.383)	0	0	0
2016/04/25	R213	03/11/2016			Bond Future	9.5608		81.5693	9.6084	81.2560	0.497	0.0000	0.0000	0
2016/04/25	R213	03/11/2016	10.18	Put	Bond Future	1,858.7800		1.8588	1,932.0700	1.9321	3.943	0	0	0
2016/04/25	R213	03/11/2016	10.20	Put	Bond Future	1,819.7500		1.8197	1,891.6300	1.8916	3.950	0	0	0
2016/04/25	R213	03/11/2016	10.18	Call	Bond Future	5,807.7300		5.8077	5,567.6500	5.5676	(4.134)	0	0	0
2016/04/25	R213	03/11/2016	10.19	Put	Bond Future	1,839.0700		1.8391	1,911.6500	1.9116	3.947	0	0	0
2016/04/25	R213	03/11/2016	10.19	Call	Bond Future	5,849.5100		5.8495	5,608.7200	5.6087	(4.116)	0	0	0
2016/04/25	R213	03/11/2016	10.20	Call	Bond Future	5,891.6000		5.8916	5,650.1100	5.6501	(4.099)	0	0	0
2016/04/25	R213	02/02/2017	9.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R213	02/02/2017	9.42	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R213	02/02/2017			Bond Future	9.6048		83.2190	9.6544	82.8958	0.517	0.0000	0.0000	0
2016/04/25	R213	02/02/2017	9.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R213	02/02/2017	9.40	Put	Bond Future	1,353.5200		1.3535	1,676.7300	1.6767	23.879	0	0	0
2016/04/25	R213	02/02/2017	9.42	Put	Bond Future	1,219.9200		1.2199	1,543.1300	1.5431	26.494	0	0	0
2016/04/25	R213	02/02/2017	9.41	Put	Bond Future	1,286.6800		1.2867	1,609.8900	1.6099	25.120	0	0	0
2016/04/25	R214	05/05/2016	9.01	Call	Bond Future	8.6900		0.0087	1.6900	0.0017	(80.552)	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
2016/04/25	R214	05/05/2016	9.30	Put	Bond Future	3,110.4300	3.1104	3,361.4000	3.3614	8.069	0	0	0
2016/04/25	R214	05/05/2016			Bond Future	9.7170	71.2855	9.7616	70.9755	0.459	0.0000	0.0000	26,577
2016/04/25	R214	05/05/2016	8.99	Call	Bond Future	7.1200	0.0071	1.3100	0.0013	(81.601)	0	0	0
2016/04/25	R214	05/05/2016	9.00	Call	Bond Future	7.8700	0.0079	1.4900	0.0015	(81.067)	0	0	0
2016/04/25	R214	05/05/2016	8.99	Put	Bond Future	5,398.8700	5.3989	5,703.0500	5.7030	5.634	0	0	0
2016/04/25	R214	05/05/2016	9.01	Put	Bond Future	5,243.1400	5.2431	5,546.1300	5.5461	5.779	0	0	0
2016/04/25	R214	05/05/2016	9.30	Call	Bond Future	98.2200	0.0982	39.2000	0.0392	(60.090)	0	0	0
2016/04/25	R214	05/05/2016	9.00	Put	Bond Future	5,320.9000	5.3209	5,624.5100	5.6245	5.706	0	0	0
2016/04/25	R214	04/08/2016	9.25	Put	Bond Future	5,007.1600	5.0072	5,194.7500	5.1948	3.746	0	0	0
2016/04/25	R214	04/08/2016	11.30	Call	Bond Future	9,631.9900	9.6320	9,324.4400	9.3244	(3.193)	0	0	5,800
2016/04/25	R214	04/08/2016	9.24	Call	Bond Future	1,254.5000	1.2545	1,126.9300	1.1269	(10.169)	0	0	0
2016/04/25	R214	04/08/2016			Bond Future	9.7671	72.6400	9.8130	72.3234	0.471	0.0000	0.0000	6,397
2016/04/25	R214	04/08/2016	9.30	Call	Bond Future	1,387.4300	1.3874	1,251.3900	1.2514	(9.805)	0	0	1,300
2016/04/25	R214	04/08/2016	8.55	Put	Bond Future	9,630.1000	9.6301	9,900.5000	9.9005	2.808	0	0	0
2016/04/25	R214	04/08/2016	9.25	Call	Bond Future	1,276.0300	1.2760	1,147.0500	1.1470	(10.108)	0	0	0
2016/04/25	R214	04/08/2016	11.30	Put	Bond Future	242.7600	0.2428	251.7800	0.2518	3.716	0	0	0
2016/04/25	R214	04/08/2016	10.30	Put	Bond Future	1,316.3100	1.3163	1,374.1000	1.3741	4.390	0	0	0
2016/04/25	R214	04/08/2016	9.26	Call	Bond Future	1,297.8000	1.2978	1,167.4100	1.1674	(10.047)	0	0	0
2016/04/25	R214	04/08/2016	9.30	Put	Bond Future	4,743.6100	4.7436	4,924.1400	4.9241	3.806	0	0	0
2016/04/25	R214	04/08/2016	8.55	Call	Bond Future	304.2000	0.3042	258.0300	0.2580	(15.178)	0	0	1,300
2016/04/25	R214	04/08/2016	9.24	Put	Bond Future	5,061.0000	5.0610	5,250.0000	5.2500	3.734	0	0	0
2016/04/25	R214	04/08/2016	10.30	Call	Bond Future	4,844.7100	4.8447	4,585.9300	4.5859	(5.341)	0	0	5,800
2016/04/25	R214	04/08/2016	9.26	Put	Bond Future	4,953.6900	4.9537	5,139.8700	5.1399	3.758	0	0	0
2016/04/25	R214	03/11/2016	10.35	Put	Bond Future	2,214.0600	2.2141	2,295.0700	2.2951	3.659	0	0	0
2016/04/25	R214	03/11/2016			Bond Future	9.8166	70.7236	9.8638	70.4012	0.481	0.0000	0.0000	0
2016/04/25	R214	03/11/2016	10.34	Put	Bond Future	2,236.2700	2.2363	2,318.0200	2.3180	3.656	0	0	0
2016/04/25	R214	03/11/2016	10.35	Call	Bond Future	5,715.9800	5.7160	5,474.5900	5.4746	(4.223)	0	0	0
2016/04/25	R214	03/11/2016	10.33	Call	Bond Future	5,634.6500	5.6347	5,394.7400	5.3947	(4.258)	0	0	0
2016/04/25	R214	03/11/2016	10.34	Call	Bond Future	5,675.2700	5.6753	5,434.6200	5.4346	(4.240)	0	0	0
2016/04/25	R214	03/11/2016	10.33	Put	Bond Future	2,258.6800	2.2587	2,341.1700	2.3412	3.652	0	0	0
2016/04/25	R214	02/02/2017			Bond Future	9.8597	72.1540	9.9087	71.8219	0.497	0.0000	0.0000	0
2016/04/25	R214	02/02/2017	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R214	02/02/2017	9.66	Put	Bond Future	1,379.6400	1.3796	1,711.7100	1.7117	24.069	0	0	0
2016/04/25	R214	02/02/2017	9.68	Put	Bond Future	1,239.4200	1.2394	1,571.4900	1.5715	26.792	0	0	0
2016/04/25	R214	02/02/2017	9.67	Put	Bond Future	1,309.4800	1.3095	1,641.5500	1.6416	25.359	0	0	0
2016/04/25	R214	02/02/2017	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R214	02/02/2017	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R248	05/05/2016			Bond Future	9.8024	91.4535	9.8470	91.0615	0.455	0.0000	0.0000	23,704
2016/04/25	R248	05/05/2016	8.99	Put	Bond Future	7,724.7200	7.7247	8,112.4300	8.1124	5.019	0	0	0
2016/04/25	R248	05/05/2016	9.01	Put	Bond Future	7,521.8800	7.5219	7,908.6800	7.9087	5.142	0	0	0
2016/04/25	R248	05/05/2016	8.99	Call	Bond Future	5.1100	0.0051	0.8000	0.0008	(84.344)	0	0	0
2016/04/25	R248	05/05/2016	9.00	Put	Bond Future	7,623.1700	7.6232	8,010.4500	8.0104	5.080	0	0	0
2016/04/25	R248	05/05/2016	9.00	Call	Bond Future	5.6500	0.0056	0.9100	0.0009	(83.894)	0	0	0
2016/04/25	R248	05/05/2016	9.01	Call	Bond Future	6.2600	0.0063	1.0400	0.0010	(83.387)	0	0	0
2016/04/25	R248	04/08/2016			Bond Future	9.8553	93.1912	9.9013	92.7908	0.467	0.0000	0.0000	37,432
2016/04/25	R248	04/08/2016	9.25	Call	Bond Future	1,490.7100	1.4907	1,337.7100	1.3377	(10.264)	0	0	0
2016/04/25	R248	04/08/2016	9.24	Put	Bond Future	7,146.0900	7.1461	7,395.1900	7.3952	3.486	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
2016/04/25	R248	04/08/2016	9.26	Put	Bond Future	7,002.5300	7.0025	7,248.2000	7.2482	3.508	0	0	0
2016/04/25	R248	04/08/2016	9.25	Put	Bond Future	7,074.0800	7.0741	7,321.4600	7.3215	3.497	0	0	0
2016/04/25	R248	04/08/2016	9.26	Call	Bond Future	1,516.3900	1.5164	1,361.6800	1.3617	(10.203)	0	0	0
2016/04/25	R248	04/08/2016	9.24	Call	Bond Future	1,465.3100	1.4653	1,314.0300	1.3140	(10.324)	0	0	0
2016/04/25	R248	03/11/2016	10.38	Call	Bond Future	7,106.0300	7.1060	6,806.6900	6.8067	(4.212)	0	0	0
2016/04/25	R248	03/11/2016			Bond Future	9.9077	90.5242	9.9550	90.1163	0.478	0.0000	0.0000	0
2016/04/25	R248	03/11/2016	10.39	Call	Bond Future	7,156.0600	7.1561	6,855.8000	6.8558	(4.196)	0	0	0
2016/04/25	R248	03/11/2016	10.37	Put	Bond Future	3,211.1300	3.2111	3,320.6100	3.3206	3.409	0	0	0
2016/04/25	R248	03/11/2016	10.39	Put	Bond Future	3,151.2800	3.1513	3,258.9000	3.2589	3.415	0	0	0
2016/04/25	R248	03/11/2016	10.37	Call	Bond Future	7,056.3400	7.0563	6,757.9400	6.7579	(4.229)	0	0	0
2016/04/25	R248	03/11/2016	10.38	Put	Bond Future	3,180.9600	3.1810	3,289.5000	3.2895	3.412	0	0	0
2016/04/25	R248	02/02/2017	9.76	Put	Bond Future	1,689.6800	1.6897	2,109.7100	2.1097	24.859	0	0	0
2016/04/25	R248	02/02/2017	9.78	Put	Bond Future	1,512.6000	1.5126	1,932.6300	1.9326	27.769	0	0	0
2016/04/25	R248	02/02/2017			Bond Future	9.9537	92.3551	10.0029	91.9350	0.494	0.0000	0.0000	0
2016/04/25	R248	02/02/2017	9.77	Put	Bond Future	1,601.0600	1.6011	2,021.0900	2.0211	26.234	0	0	0
2016/04/25	R248	02/02/2017	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R248	02/02/2017	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/25	R248	02/02/2017	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**795155**