



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 09/05/2016 TO 09/05/2016

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
2016/05/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	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
2016/05/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	2025	05/05/2016			Bond Future	126.3467	126.3467	126.3467	126.3467	0.000	0.0000	0.0000	0
2016/05/09	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2025	04/08/2016			Bond Future	127.3866	127.3866	127.4214	127.4214	0.027	0.0000	0.0000	2,704
2016/05/09	2025	04/08/2016	123.86	Call	Bond Future	3,526.6100	3.5266	3,561.4300	3.5614	0.987	0	0	0
2016/05/09	2025	04/08/2016	123.87	Call	Bond Future	3,516.6100	3.5166	3,551.4300	3.5514	0.990	0	0	0
2016/05/09	2025	04/08/2016	123.85	Call	Bond Future	3,536.6100	3.5366	3,571.4300	3.5714	0.985	0	0	0
2016/05/09	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2025	03/11/2016			Bond Future	129.8383	129.8383	129.8723	129.8723	0.026	0.0000	0.0000	0
2016/05/09	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2025	03/11/2016	129.21	Call	Bond Future	628.2600	0.6283	662.3200	0.6623	5.421	0	0	0
2016/05/09	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2025	03/11/2016	129.22	Call	Bond Future	618.2600	0.6183	652.3200	0.6523	5.509	0	0	0
2016/05/09	2025	03/11/2016	129.23	Call	Bond Future	608.2600	0.6083	642.3200	0.6423	5.600	0	0	0
2016/05/09	2030	05/05/2016			Bond Future	9.5900	90.1785	9.5900	90.1785	0.000	0.0000	0.0000	0
2016/05/09	2030	04/08/2016	10.17	Call	Bond Future	3,974.9000	3.9749	3,837.4100	3.8374	(3.459)	0	0	0
2016/05/09	2030	04/08/2016			Bond Future	9.5710	88.4567	9.5910	88.3192	0.210	0.0000	0.0000	25,310
2016/05/09	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2030	03/11/2016	9.35	Put	Bond Future	1,871.1700	1.8712	2,012.1100	2.0121	7.532	0	0	0
2016/05/09	2030	03/11/2016			Bond Future	9.6226	90.1522	9.6435	90.0113	0.217	0.0000	0.0000	0
2016/05/09	2030	03/11/2016	9.34	Put	Bond Future	1,940.8700	1.9409	2,081.8100	2.0818	7.262	0	0	0
2016/05/09	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2030	03/11/2016	9.33	Put	Bond Future	2,010.6400	2.0106	2,151.5800	2.1516	7.010	0	0	0
2016/05/09	2032	05/05/2016			Bond Future	9.7200	89.1084	9.7200	89.1084	0.000	0.0000	0.0000	0
2016/05/09	2032	04/08/2016	9.01	Call	Bond Future	757.8600	0.7579	688.4900	0.6885	(9.153)	0	0	0
2016/05/09	2032	04/08/2016			Bond Future	9.6996	91.4087	9.7248	91.2252	0.260	0.0000	0.0000	7,553
2016/05/09	2032	04/08/2016	8.99	Call	Bond Future	725.7000	0.7257	658.2600	0.6583	(9.293)	0	0	0
2016/05/09	2032	04/08/2016	9.00	Call	Bond Future	741.7200	0.7417	673.3200	0.6733	(9.222)	0	0	0
2016/05/09	2032	04/08/2016	8.99	Put	Bond Future	6,123.3800	6.1234	6,239.4400	6.2394	1.895	0	0	0
2016/05/09	2032	04/08/2016	9.01	Put	Bond Future	5,996.9100	5.9969	6,111.0400	6.1110	1.903	0	0	0
2016/05/09	2032	04/08/2016	9.00	Put	Bond Future	6,060.0300	6.0600	6,175.1300	6.1751	1.899	0	0	0
2016/05/09	2032	03/11/2016			Bond Future	9.7549	89.0013	9.7811	88.8135	0.268	0.0000	0.0000	0
2016/05/09	2032	03/11/2016	10.28	Put	Bond Future	2,064.7800	2.0648	2,098.5100	2.0985	1.634	0	0	0
2016/05/09	2032	03/11/2016	10.30	Put	Bond Future	2,019.6600	2.0197	2,052.5400	2.0525	1.628	0	0	0
2016/05/09	2032	03/11/2016	10.29	Put	Bond Future	2,042.0100	2.0420	2,075.3100	2.0753	1.631	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
2016/05/09	2032	03/11/2016	10.30	Call	Bond Future	5,816.0000	5.8160	5,661.0800	5.6611	(2.664)	0	0	0
2016/05/09	2032	03/11/2016	10.28	Call	Bond Future	5,726.1300	5.7261	5,572.0600	5.5721	(2.691)	0	0	0
2016/05/09	2032	03/11/2016	10.29	Call	Bond Future	5,770.8900	5.7709	5,616.3900	5.6164	(2.677)	0	0	0
2016/05/09	2032	02/02/2017	9.53	Call	Bond Future	3,489.4800	3.4895	3,378.2400	3.3782	(3.188)	0	0	0
2016/05/09	2032	02/02/2017			Bond Future	9.8026	90.8056	9.8300	90.6111	0.280	0.0000	0.0000	0
2016/05/09	2032	02/02/2017	9.51	Call	Bond Future	3,427.7300	3.4277	3,317.5700	3.3176	(3.214)	0	0	0
2016/05/09	2032	02/02/2017	9.52	Call	Bond Future	3,458.5300	3.4585	3,347.8300	3.3478	(3.201)	0	0	0
2016/05/09	2032	02/02/2017	9.51	Put	Bond Future	5,544.5000	5.5445	5,628.8000	5.6288	1.520	0	0	0
2016/05/09	2032	02/02/2017	9.53	Put	Bond Future	5,459.2400	5.4592	5,542.4600	5.5425	1.524	0	0	0
2016/05/09	2032	02/02/2017	9.52	Put	Bond Future	5,501.7500	5.5017	5,585.5100	5.5855	1.522	0	0	0
2016/05/09	2033	05/05/2016			Bond Future	106.8631	106.8631	106.8631	106.8631	0.000	0.0000	0.0000	0
2016/05/09	2033	04/08/2016	104.99	Call	Bond Future	3,246.1000	3.2461	3,275.6300	3.2756	0.910	0	0	0
2016/05/09	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2033	04/08/2016			Bond Future	108.2361	108.2361	108.2656	108.2656	0.027	0.0000	0.0000	3,915
2016/05/09	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2033	04/08/2016	105.00	Call	Bond Future	3,236.1000	3.2361	3,265.6300	3.2656	0.913	0	0	0
2016/05/09	2033	04/08/2016	105.01	Call	Bond Future	3,226.1000	3.2261	3,255.6300	3.2556	0.915	0	0	0
2016/05/09	2033	03/11/2016			Bond Future	109.2964	109.2964	109.3253	109.3253	0.026	0.0000	0.0000	0
2016/05/09	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2033	03/11/2016	109.16	Call	Bond Future	136.4000	0.1364	165.3400	0.1653	21.217	0	0	0
2016/05/09	2033	03/11/2016	109.17	Call	Bond Future	126.4000	0.1264	155.3400	0.1553	22.896	0	0	0
2016/05/09	2033	03/11/2016	109.18	Call	Bond Future	116.4000	0.1164	145.3400	0.1453	24.863	0	0	0
2016/05/09	2037	05/05/2016			Bond Future	9.8600	90.3933	9.8600	90.3933	0.000	0.0000	0.0000	0
2016/05/09	2037	04/08/2016			Bond Future	9.8455	88.4700	9.8604	88.3525	0.151	0.0000	0.0000	41,343
2016/05/09	2037	04/08/2016	9.24	Put	Bond Future	6,041.2600	6.0413	6,091.8600	6.0919	0.838	0	0	0
2016/05/09	2037	04/08/2016	9.26	Put	Bond Future	5,910.5300	5.9105	5,959.6100	5.9596	0.830	0	0	0
2016/05/09	2037	04/08/2016	9.24	Call	Bond Future	1,033.7200	1.0337	966.8000	0.9668	(6.474)	0	0	0
2016/05/09	2037	04/08/2016	9.25	Put	Bond Future	5,975.6100	5.9756	6,025.4600	6.0255	0.834	0	0	0
2016/05/09	2037	04/08/2016	9.25	Call	Bond Future	1,054.3700	1.0544	986.7000	0.9867	(6.418)	0	0	0
2016/05/09	2037	04/08/2016	9.26	Call	Bond Future	1,075.4600	1.0755	1,007.0200	1.0070	(6.364)	0	0	0
2016/05/09	2037	03/11/2016	10.35	Call	Bond Future	6,000.9200	6.0009	5,890.4200	5.8904	(1.841)	0	0	0
2016/05/09	2037	03/11/2016	10.36	Put	Bond Future	2,538.4500	2.5384	2,548.3100	2.5483	0.388	0	0	0
2016/05/09	2037	03/11/2016			Bond Future	9.8974	90.1659	9.9128	90.0453	0.156	0.0000	0.0000	0
2016/05/09	2037	03/11/2016	10.36	Call	Bond Future	6,047.7600	6.0478	5,937.0100	5.9370	(1.831)	0	0	0
2016/05/09	2037	03/11/2016	10.37	Call	Bond Future	6,094.9500	6.0950	5,983.9600	5.9840	(1.821)	0	0	0
2016/05/09	2037	03/11/2016	10.35	Put	Bond Future	2,565.1000	2.5651	2,575.2100	2.5752	0.394	0	0	0
2016/05/09	2037	03/11/2016	10.37	Put	Bond Future	2,512.2600	2.5123	2,521.8800	2.5219	0.383	0	0	0
2016/05/09	2037	02/02/2017	9.68	Put	Bond Future	6,067.5100	6.0675	6,108.6600	6.1087	0.678	0	0	0
2016/05/09	2037	02/02/2017			Bond Future	9.9429	87.7367	9.9591	87.6108	0.163	0.0000	0.0000	0
2016/05/09	2037	02/02/2017	9.67	Put	Bond Future	6,114.2400	6.1142	6,155.7400	6.1557	0.679	0	0	0
2016/05/09	2037	02/02/2017	9.68	Call	Bond Future	3,989.8400	3.9898	3,905.0600	3.9051	(2.125)	0	0	0
2016/05/09	2037	02/02/2017	9.66	Call	Bond Future	3,922.0300	3.9220	3,837.9500	3.8380	(2.144)	0	0	0
2016/05/09	2037	02/02/2017	9.67	Call	Bond Future	3,956.0100	3.9560	3,871.5800	3.8716	(2.134)	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
2016/05/09	2037	02/02/2017	9.66	Put	Bond Future	6,160.9400	6.1609	6,202.7900	6.2028	0.679	0	0	0
2016/05/09	2038	05/05/2016			Bond Future	134.5077	134.5077	134.5077	134.5077	0.000	0.0000	0.0000	0
2016/05/09	2038	04/08/2016			Bond Future	135.9398	135.9398	135.5030	135.5030	(0.321)	0.0000	0.0000	22,243
2016/05/09	2038	04/08/2016	129.31	Call	Bond Future	6,629.7800	6.6298	6,192.9800	6.1930	(6.588)	0	0	0
2016/05/09	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2038	04/08/2016	129.32	Call	Bond Future	6,619.7800	6.6198	6,182.9800	6.1830	(6.598)	0	0	0
2016/05/09	2038	04/08/2016	129.30	Call	Bond Future	6,639.7800	6.6398	6,202.9800	6.2030	(6.579)	0	0	0
2016/05/09	2038	03/11/2016	136.32	Call	Bond Future	2,236.0500	2.2360	1,789.3400	1.7893	(19.978)	0	0	0
2016/05/09	2038	03/11/2016			Bond Future	138.5560	138.5560	138.1093	138.1093	(0.322)	0.0000	0.0000	0
2016/05/09	2038	03/11/2016	136.33	Call	Bond Future	2,226.0500	2.2260	1,779.3400	1.7793	(20.067)	0	0	0
2016/05/09	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2038	03/11/2016	136.31	Call	Bond Future	2,246.0500	2.2460	1,799.3400	1.7993	(19.889)	0	0	0
2016/05/09	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2040	05/05/2016			Bond Future	9.9300	94.0196	9.9300	94.0196	0.000	0.0000	0.0000	0
2016/05/09	2040	04/08/2016			Bond Future	9.9109	91.9974	9.9257	91.8723	0.150	0.0000	0.0000	812
2016/05/09	2040	04/08/2016	9.49	Put	Bond Future	5,274.0000	5.2740	5,311.5000	5.3115	0.711	0	0	0
2016/05/09	2040	04/08/2016	9.50	Call	Bond Future	1,637.9900	1.6380	1,549.6800	1.5497	(5.391)	0	0	0
2016/05/09	2040	04/08/2016	9.51	Call	Bond Future	1,666.6600	1.6667	1,577.5800	1.5776	(5.345)	0	0	0
2016/05/09	2040	04/08/2016	9.49	Call	Bond Future	1,609.6500	1.6097	1,522.1100	1.5221	(5.438)	0	0	0
2016/05/09	2040	04/08/2016	9.51	Put	Bond Future	5,151.4600	5.1515	5,187.4200	5.1874	0.698	0	0	0
2016/05/09	2040	04/08/2016	9.50	Put	Bond Future	5,212.5000	5.2125	5,249.2300	5.2492	0.705	0	0	0
2016/05/09	2040	03/11/2016			Bond Future	9.9633	93.7608	9.9787	93.6325	0.155	0.0000	0.0000	0
2016/05/09	2040	03/11/2016	9.69	Put	Bond Future	5,646.5200	5.6465	5,683.3400	5.6833	0.652	0	0	0
2016/05/09	2040	03/11/2016	9.71	Put	Bond Future	5,544.3400	5.5443	5,580.2400	5.5802	0.648	0	0	0
2016/05/09	2040	03/11/2016	9.70	Put	Bond Future	5,595.2600	5.5953	5,631.6200	5.6316	0.650	0	0	0
2016/05/09	2040	03/11/2016	9.71	Call	Bond Future	3,389.8400	3.3898	3,297.3700	3.2974	(2.728)	0	0	0
2016/05/09	2040	03/11/2016	9.69	Call	Bond Future	3,318.3100	3.3183	3,226.7600	3.2268	(2.759)	0	0	0
2016/05/09	2040	03/11/2016	9.70	Call	Bond Future	3,353.9700	3.3540	3,261.9600	3.2620	(2.743)	0	0	0
2016/05/09	2044	05/05/2016			Bond Future	9.9700	90.9652	9.9700	90.9652	0.000	0.0000	0.0000	0
2016/05/09	2044	04/08/2016	9.50	Call	Bond Future	1,547.9300	1.5479	1,475.5900	1.4756	(4.673)	0	0	0
2016/05/09	2044	04/08/2016			Bond Future	9.9498	89.0106	9.9595	88.9287	0.098	0.0000	0.0000	20,486
2016/05/09	2044	04/08/2016	9.51	Call	Bond Future	1,575.5300	1.5755	1,502.5900	1.5026	(4.630)	0	0	0
2016/05/09	2044	04/08/2016	9.49	Put	Bond Future	5,555.5300	5.5555	5,565.7300	5.5657	0.184	0	0	0
2016/05/09	2044	04/08/2016	9.51	Put	Bond Future	5,428.4000	5.4284	5,437.3900	5.4374	0.166	0	0	0
2016/05/09	2044	04/08/2016	9.49	Call	Bond Future	1,520.6500	1.5206	1,448.9200	1.4489	(4.717)	0	0	0
2016/05/09	2044	04/08/2016	9.50	Put	Bond Future	5,491.7300	5.4917	5,501.3200	5.5013	0.175	0	0	0
2016/05/09	2044	03/11/2016			Bond Future	10.0014	90.7168	10.0115	90.6325	0.101	0.0000	0.0000	0
2016/05/09	2044	03/11/2016	10.42	Call	Bond Future	6,332.2900	6.3323	6,242.9300	6.2429	(1.411)	0	0	0
2016/05/09	2044	03/11/2016	10.41	Put	Bond Future	2,976.9200	2.9769	2,972.0400	2.9720	(0.164)	0	0	0
2016/05/09	2044	03/11/2016	10.43	Put	Bond Future	2,917.7500	2.9177	2,912.5700	2.9126	(0.178)	0	0	0
2016/05/09	2044	03/11/2016	10.42	Put	Bond Future	2,947.3200	2.9473	2,942.2900	2.9423	(0.171)	0	0	0
2016/05/09	2044	03/11/2016	10.43	Call	Bond Future	6,380.8100	6.3808	6,291.3000	6.2913	(1.403)	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
2016/05/09	2044	03/11/2016	10.41	Call	Bond Future	6,283.6800	6.2837	6,194.4700	6.1945	(1.420)	0	0	0
2016/05/09	2044	02/02/2017			Bond Future	10.0469	88.1737	10.0576	88.0847	0.107	0.0000	0.0000	0
2016/05/09	2044	02/02/2017	9.77	Call	Bond Future	4,304.9700	4.3050	4,234.7800	4.2348	(1.630)	0	0	0
2016/05/09	2044	02/02/2017	9.76	Put	Bond Future	6,703.1900	6.7032	6,722.2000	6.7222	0.284	0	0	0
2016/05/09	2044	02/02/2017	9.78	Put	Bond Future	6,602.1200	6.6021	6,620.6200	6.6206	0.280	0	0	0
2016/05/09	2044	02/02/2017	9.77	Put	Bond Future	6,652.6600	6.6527	6,671.4100	6.6714	0.282	0	0	0
2016/05/09	2044	02/02/2017	9.78	Call	Bond Future	4,341.0900	4.3411	4,270.6500	4.2706	(1.623)	0	0	0
2016/05/09	2044	02/02/2017	9.76	Call	Bond Future	4,268.7000	4.2687	4,198.7700	4.1988	(1.638)	0	0	0
2016/05/09	2046	05/05/2016			Bond Future	134.5010	134.5010	134.5010	134.5010	0.000	0.0000	0.0000	0
2016/05/09	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2046	04/08/2016			Bond Future	137.1116	137.1116	136.5551	136.5551	(0.406)	0.0000	0.0000	16,234
2016/05/09	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2046	04/08/2016	129.00	Call	Bond Future	8,111.6300	8.1116	7,555.1400	7.5551	(6.860)	0	0	0
2016/05/09	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2046	04/08/2016	129.01	Call	Bond Future	8,101.6300	8.1016	7,545.1400	7.5451	(6.869)	0	0	0
2016/05/09	2046	04/08/2016	129.02	Call	Bond Future	8,091.6300	8.0916	7,535.1400	7.5351	(6.877)	0	0	0
2016/05/09	2046	03/11/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2046	03/11/2016			Bond Future	138.2394	138.2394	137.6707	137.6707	(0.411)	0.0000	0.0000	0
2016/05/09	2046	03/11/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2046	03/11/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2046	03/11/2016	137.09	Call	Bond Future	1,149.4500	1.1494	580.6900	0.5807	(49.481)	0	0	0
2016/05/09	2046	03/11/2016	137.07	Call	Bond Future	1,169.4500	1.1694	600.6900	0.6007	(48.635)	0	0	0
2016/05/09	2046	03/11/2016	137.08	Call	Bond Future	1,159.4500	1.1594	590.6900	0.5907	(49.054)	0	0	0
2016/05/09	2050	05/05/2016			Bond Future	145.5070	145.5070	145.5070	145.5070	0.000	0.0000	0.0000	0
2016/05/09	2050	04/08/2016	139.14	Call	Bond Future	5,336.4800	5.3365	5,726.2200	5.7262	7.303	0	0	0
2016/05/09	2050	04/08/2016			Bond Future	144.4765	144.4765	144.8662	144.8662	0.270	0.0000	0.0000	20,717
2016/05/09	2050	04/08/2016	139.12	Call	Bond Future	5,356.4800	5.3565	5,746.2200	5.7462	7.276	0	0	0
2016/05/09	2050	04/08/2016	139.13	Call	Bond Future	5,346.4800	5.3465	5,736.2200	5.7362	7.290	0	0	0
2016/05/09	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2050	03/11/2016	149.52	Put	Bond Future	2,263.0800	2.2631	1,866.9600	1.8670	(17.504)	0	0	0
2016/05/09	2050	03/11/2016			Bond Future	147.2569	147.2569	147.6530	147.6530	0.269	0.0000	0.0000	0
2016/05/09	2050	03/11/2016	149.54	Put	Bond Future	2,283.0800	2.2831	1,886.9600	1.8870	(17.350)	0	0	0
2016/05/09	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2050	03/11/2016	149.53	Put	Bond Future	2,273.0800	2.2731	1,876.9600	1.8770	(17.427)	0	0	0
2016/05/09	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	AL37	04/08/2016			Index Future	484.9370	484.9370	485.0060	485.0060	0.014	0.0000	0.0000	16

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
2016/05/09	AL37	03/11/2016			Index Future	494.3310	494.3310	494.3960	494.3960	0.013	0.0000	0.0000	0
2016/05/09	AL7T	04/08/2016			Index Future	557.5240	557.5240	557.4140	557.4140	(0.020)	0.0000	0.0000	9
2016/05/09	AL7T	03/11/2016			Index Future	568.3240	568.3240	568.2050	568.2050	(0.021)	0.0000	0.0000	0
2016/05/09	ALBI	04/08/2016			Index Future	506.1890	506.1890	505.8940	505.8940	(0.058)	0.0000	0.0000	627
2016/05/09	ALBI	03/11/2016			Index Future	515.9950	515.9950	515.6880	515.6880	(0.059)	0.0000	0.0000	0
2016/05/09	ALBI	02/02/2017			Index Future	526.4480	526.4480	526.1170	526.1170	(0.063)	0.0000	0.0000	0
2016/05/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C204	21/12/2018			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
2016/05/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/09	EL28	05/05/2016			Bond Future	128.7390	128.7390	128.7390	128.7390	0.000	0.0000	0.0000	0
2016/05/09	EL28	04/08/2016			Bond Future	131.2392	131.2392	131.2766	131.2766	0.029	0.0000	0.0000	0
2016/05/09	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	EL28	04/08/2016	126.86	Call	Bond Future	4,379.1500	4.3792	4,416.5900	4.4166	0.855	0	0	0
2016/05/09	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	EL28	04/08/2016	126.87	Call	Bond Future	4,369.1500	4.3692	4,406.5900	4.4066	0.857	0	0	0
2016/05/09	EL28	04/08/2016	126.88	Call	Bond Future	4,359.1500	4.3592	4,396.5900	4.3966	0.859	0	0	0
2016/05/09	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	EL28	03/11/2016			Bond Future	132.0949	132.0949	132.1316	132.1316	0.028	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
2016/05/09	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	EL28	03/11/2016	132.15	Put	Bond Future	55.0700	0.0551	18.4100	0.0184	(66.570)	0	0	0
2016/05/09	EL28	03/11/2016	132.17	Put	Bond Future	75.0700	0.0751	38.4100	0.0384	(48.834)	0	0	0
2016/05/09	EL28	03/11/2016	132.16	Put	Bond Future	65.0700	0.0651	28.4100	0.0284	(56.339)	0	0	0
2016/05/09	ES33	05/05/2016			Bond Future	10.7050	76.0855	10.7050	76.0855	0.000	0.0000	0.0000	0
2016/05/09	ES33	04/08/2016			Bond Future	10.7166	78.0227	10.7261	77.9636	0.088	0.0000	0.0000	8,905
2016/05/09	ES33	04/08/2016	10.24	Put	Bond Future	3,072.8000	3.0728	3,131.9300	3.1319	1.924	0	0	0
2016/05/09	ES33	04/08/2016	10.26	Put	Bond Future	2,940.0500	2.9400	2,999.1800	2.9992	2.011	0	0	0
2016/05/09	ES33	04/08/2016	10.25	Put	Bond Future	3,006.3800	3.0064	3,065.5100	3.0655	1.967	0	0	0
2016/05/09	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	ES33	03/11/2016			Bond Future	10.8015	75.7250	10.8114	75.6641	0.092	0.0000	0.0000	0
2016/05/09	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	ES33	03/11/2016	11.31	Call	Bond Future	3,038.4800	3.0385	2,977.5200	2.9775	(2.006)	0	0	0
2016/05/09	ES33	03/11/2016	11.29	Call	Bond Future	2,922.5700	2.9226	2,861.6100	2.8616	(2.086)	0	0	0
2016/05/09	ES33	03/11/2016	11.30	Call	Bond Future	2,980.5600	2.9806	2,919.6000	2.9196	(2.045)	0	0	0
2016/05/09	ES33	02/02/2017			Bond Future	10.8823	77.2601	10.8930	77.1955	0.098	0.0000	0.0000	0
2016/05/09	ES33	02/02/2017	10.59	Put	Bond Future	1,812.0800	1.8121	1,876.6700	1.8767	3.564	0	0	0
2016/05/09	ES33	02/02/2017	10.61	Put	Bond Future	1,685.9800	1.6860	1,750.5700	1.7506	3.831	0	0	0
2016/05/09	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	ES33	02/02/2017	10.60	Put	Bond Future	1,748.9900	1.7490	1,813.5800	1.8136	3.693	0	0	0
2016/05/09	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	ES42	05/05/2016			Bond Future	10.8800	79.8631	10.8800	79.8631	0.000	0.0000	0.0000	0
2016/05/09	ES42	04/08/2016			Bond Future	10.8868	81.9702	10.8963	81.9036	0.087	0.0000	0.0000	7,270
2016/05/09	ES42	03/11/2016			Bond Future	10.9713	79.2785	10.9812	79.2099	0.090	0.0000	0.0000	0
2016/05/09	GOVI	04/08/2016	520.99	Put	GOVI	159,400.0000	15.9400	162,160.0000	16.2160	1.731	0	0	0
2016/05/09	GOVI	04/08/2016			GOVI	505.0500	505.0500	504.7740	504.7740	(0.055)	0.0000	0.0000	469
2016/05/09	GOVI	04/08/2016	521.01	Put	GOVI	159,600.0000	15.9600	162,360.0000	16.2360	1.729	0	0	0
2016/05/09	GOVI	04/08/2016	521.00	Put	GOVI	159,500.0000	15.9500	162,260.0000	16.2260	1.730	0	0	0
2016/05/09	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	GOVI	03/11/2016	476.11	Call	GOVI	387,230.0000	38.7230	384,370.0000	38.4370	(0.739)	0	0	0
2016/05/09	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	GOVI	03/11/2016			GOVI	514.8330	514.8330	514.5470	514.5470	(0.056)	0.0000	0.0000	146
2016/05/09	GOVI	03/11/2016	476.12	Call	GOVI	387,130.0000	38.7130	384,270.0000	38.4270	(0.739)	0	0	0
2016/05/09	GOVI	03/11/2016	476.13	Call	GOVI	387,030.0000	38.7030	384,170.0000	38.4170	(0.739)	0	0	0
2016/05/09	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	GOVI	02/02/2017	533.34	Call	GOVI	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
2016/05/09	GOVI	02/02/2017			GOVI	525.2630	525.2630	524.9520	524.9520	(0.059)	0.0000	0.0000	0
2016/05/09	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	GOVI	02/02/2017	533.32	Put	GOVI	80,570.0000	8.0570	83,680.0000	8.3680	3.860	0	0	0
2016/05/09	GOVI	02/02/2017	533.34	Put	GOVI	80,770.0000	8.0770	83,880.0000	8.3880	3.850	0	0	0
2016/05/09	GOVI	02/02/2017	533.33	Put	GOVI	80,670.0000	8.0670	83,780.0000	8.3780	3.855	0	0	0
2016/05/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/09	IGOV	04/08/2016			Index Future	248.2890	248.2890	248.4560	248.4560	0.067	0.0000	0.0000	1,031
2016/05/09	IGOV	03/11/2016			Index Future	253.1190	253.1190	253.2860	253.2860	0.066	0.0000	0.0000	23
2016/05/09	IGOV	02/02/2017			Index Future	258.2670	258.2670	258.4270	258.4270	0.062	0.0000	0.0000	0
2016/05/09	ILBI	04/08/2016			Index Future	672.5910	672.5910	672.7210	672.7210	0.019	0.0000	0.0000	157
2016/05/09	ILBI	03/11/2016			Index Future	685.4340	685.4340	685.5660	685.5660	0.019	0.0000	0.0000	0
2016/05/09	IS01	19/12/2016			Interest Rate Swap	100.1514	100.1514	100.1450	100.1450	(0.006)	0.0000	0.0000	0
2016/05/09	IS01	16/03/2017			Interest Rate Swap	100.1815	100.1815	100.1755	100.1755	(0.006)	0.0000	0.0000	0
2016/05/09	IS01	15/06/2017			Interest Rate Swap	99.9350	99.9350	99.9330	99.9330	(0.002)	0.0000	0.0000	0
2016/05/09	IS02	18/12/2017			Interest Rate Swap	100.5482	100.5482	100.5444	100.5444	(0.004)	0.0000	0.0000	0
2016/05/09	IS02	16/03/2018			Interest Rate Swap	99.9930	99.9930	99.9922	99.9922	(0.001)	0.0000	0.0000	0
2016/05/09	IS02	15/06/2018			Interest Rate Swap	99.8332	99.8332	99.8388	99.8388	0.006	0.0000	0.0000	0
2016/05/09	IS05	17/12/2020			Interest Rate Swap	100.3838	100.3838	100.4557	100.4557	0.072	0.0000	0.0000	0
2016/05/09	IS05	16/03/2021			Interest Rate Swap	99.8650	99.8650	99.9409	99.9409	0.076	0.0000	0.0000	0
2016/05/09	IS05	15/06/2021			Interest Rate Swap	99.3121	99.3121	99.3917	99.3917	0.080	0.0000	0.0000	0
2016/05/09	IS10	17/12/2025			Interest Rate Swap	102.1170	102.1170	102.2158	102.2158	0.097	0.0000	0.0000	0
2016/05/09	IS10	16/03/2026			Interest Rate Swap	99.3472	99.3472	99.4488	99.4488	0.102	0.0000	0.0000	0
2016/05/09	IS10	15/06/2026			Interest Rate Swap	98.2232	98.2232	98.3262	98.3262	0.105	0.0000	0.0000	0
2016/05/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/09	JBAF	18/05/2016			Jibar Tradeable Future	7.3400	92.6600	7.3300	92.6700	(0.136)	0.0000	0.0000	0
2016/05/09	JBAF	15/06/2016			Jibar Tradeable Future	7.4200	92.5800	7.4100	92.5900	(0.135)	0.0000	0.0000	0
2016/05/09	JBAF	20/07/2016			Jibar Tradeable Future	7.4800	92.5200	7.4700	92.5300	(0.134)	0.0000	0.0000	0
2016/05/09	JBAF	17/08/2016			Jibar Tradeable Future	7.5500	92.4500	7.5400	92.4600	(0.132)	0.0000	0.0000	0
2016/05/09	JBAF	21/09/2016			Jibar Tradeable Future	7.6300	92.3700	7.5900	92.4100	(0.524)	0.0000	0.0000	0
2016/05/09	JBAF	19/10/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/05/09	JBAF	21/12/2016			Jibar Tradeable Future	7.8200	92.1800	7.7800	92.2200	(0.512)	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
2016/05/09	JBAF	15/03/2017			Jibar Tradeable Future	7.9400	92.0600	7.9300	92.0700	(0.126)	0.0000	0.0000	0
2016/05/09	JBAF	21/06/2017			Jibar Tradeable Future	8.0700	91.9300	8.0300	91.9700	(0.496)	0.0000	0.0000	0
2016/05/09	JBAF	20/09/2017			Jibar Tradeable Future	8.1700	91.8300	8.1100	91.8900	(0.734)	0.0000	0.0000	0
2016/05/09	JBAF	20/12/2017			Jibar Tradeable Future	8.2300	91.7700	8.1900	91.8100	(0.486)	0.0000	0.0000	0
2016/05/09	JBAF	20/03/2018			Jibar Tradeable Future	8.2900	91.7100	8.2400	91.7600	(0.603)	0.0000	0.0000	0
2016/05/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/09	R023	05/05/2016			Bond Future	9.0050	95.2041	9.0050	95.2041	0.000	0.0000	0.0000	0
2016/05/09	R023	04/08/2016	8.24	Call	Bond Future	369.7700	0.3698	358.1300	0.3581	(3.148)	0	0	0
2016/05/09	R023	04/08/2016	8.25	Put	Bond Future	3,776.3100	3.7763	3,737.5800	3.7376	(1.026)	0	0	0
2016/05/09	R023	04/08/2016			Bond Future	8.9573	97.5362	8.9515	97.5632	(0.064)	0.0000	0.0000	6,100
2016/05/09	R023	04/08/2016	8.25	Call	Bond Future	378.8700	0.3789	367.1200	0.3671	(3.101)	0	0	0
2016/05/09	R023	04/08/2016	8.26	Call	Bond Future	388.1300	0.3881	376.2800	0.3763	(3.053)	0	0	0
2016/05/09	R023	04/08/2016	8.24	Put	Bond Future	3,816.3300	3.8163	3,777.7100	3.7777	(1.012)	0	0	0
2016/05/09	R023	04/08/2016	8.26	Put	Bond Future	3,736.4800	3.7365	3,697.6500	3.6976	(1.039)	0	0	0
2016/05/09	R023	03/11/2016	9.73	Put	Bond Future	908.5700	0.9086	886.7000	0.8867	(2.407)	0	0	0
2016/05/09	R023	03/11/2016			Bond Future	9.0141	95.4738	9.0082	95.5004	(0.065)	0.0000	0.0000	0
2016/05/09	R023	03/11/2016	9.75	Put	Bond Future	885.6900	0.8857	864.0900	0.8641	(2.439)	0	0	0
2016/05/09	R023	03/11/2016	9.73	Call	Bond Future	4,101.9500	4.1019	4,106.7000	4.1067	0.116	0	0	0
2016/05/09	R023	03/11/2016	9.74	Put	Bond Future	897.0700	0.8971	875.3300	0.8753	(2.423)	0	0	0
2016/05/09	R023	03/11/2016	9.74	Call	Bond Future	4,134.0900	4.1341	4,138.9700	4.1390	0.118	0	0	0
2016/05/09	R023	03/11/2016	9.75	Call	Bond Future	4,166.3200	4.1663	4,171.3400	4.1713	0.120	0	0	0
2016/05/09	R023	02/02/2017	8.85	Call	Bond Future	2,085.9900	2.0860	2,083.1300	2.0831	(0.137)	0	0	0
2016/05/09	R023	02/02/2017			Bond Future	9.0604	97.4089	9.0549	97.4330	(0.060)	0.0000	0.0000	0
2016/05/09	R023	02/02/2017	8.86	Call	Bond Future	2,105.8500	2.1059	2,103.0500	2.1031	(0.133)	0	0	0
2016/05/09	R023	02/02/2017	8.84	Put	Bond Future	3,044.9300	3.0449	3,017.9300	3.0179	(0.887)	0	0	0
2016/05/09	R023	02/02/2017	8.86	Put	Bond Future	2,995.2200	2.9952	2,968.3300	2.9683	(0.898)	0	0	0
2016/05/09	R023	02/02/2017	8.84	Call	Bond Future	2,066.2300	2.0662	2,063.3200	2.0633	(0.141)	0	0	0
2016/05/09	R023	02/02/2017	8.85	Put	Bond Future	3,020.0100	3.0200	2,993.0600	2.9931	(0.892)	0	0	0
2016/05/09	R035	05/05/2016			Bond Future	9.8000	93.8245	9.8000	93.8245	0.000	0.0000	0.0000	0
2016/05/09	R035	04/08/2016			Bond Future	9.7764	96.2713	9.7913	96.1522	0.153	0.0000	0.0000	5,341
2016/05/09	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R035	04/08/2016	10.35	Call	Bond Future	4,409.2700	4.4093	4,290.1800	4.2902	(2.701)	0	0	0
2016/05/09	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R035	04/08/2016	10.36	Call	Bond Future	4,483.2100	4.4832	4,364.1200	4.3641	(2.656)	0	0	0
2016/05/09	R035	04/08/2016	10.37	Call	Bond Future	4,557.0600	4.5571	4,437.9700	4.4380	(2.613)	0	0	0
2016/05/09	R035	03/11/2016	9.58	Put	Bond Future	2,020.8400	2.0208	2,143.0500	2.1431	6.047	0	0	0
2016/05/09	R035	03/11/2016			Bond Future	9.8318	93.6139	9.8473	93.4917	0.158	0.0000	0.0000	0
2016/05/09	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R035	03/11/2016	9.57	Put	Bond Future	2,102.5100	2.1025	2,224.7200	2.2247	5.813	0	0	0
2016/05/09	R035	03/11/2016	9.59	Put	Bond Future	1,939.2800	1.9393	2,061.4900	2.0615	6.302	0	0	0
2016/05/09	R186	05/05/2016			Bond Future	9.2100	112.6449	9.2100	112.6449	0.000	0.0000	0.0000	0
2016/05/09	R186	04/08/2016	8.51	Put	Bond Future	5,450.5800	5.4506	5,449.3700	5.4494	(0.022)	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
2016/05/09	R186	04/08/2016	9.60	Call	Bond Future	4,067.4200		4.0674	4,009.9400	4.0099	(1.413)	0	0	0
2016/05/09	R186	04/08/2016	10.00	Put	Bond Future	550.7700		0.5508	530.8500	0.5309	(3.617)	0	0	6,500
2016/05/09	R186	04/08/2016			Bond Future	9.1766		110.1414	9.1813	110.1088	0.051	0.0000	0.0000	89,471
2016/05/09	R186	04/08/2016	8.50	Put	Bond Future	5,509.7200		5.5097	5,508.9300	5.5089	(0.014)	0	0	0
2016/05/09	R186	04/08/2016	9.25	Put	Bond Future	2,067.1800		2.0672	2,043.3100	2.0433	(1.155)	0	0	1,000
2016/05/09	R186	04/08/2016	9.40	Put	Bond Future	1,630.8800		1.6309	1,605.7800	1.6058	(1.539)	0	0	5,000
2016/05/09	R186	04/08/2016	8.51	Call	Bond Future	653.9600		0.6540	620.1200	0.6201	(5.175)	0	0	0
2016/05/09	R186	04/08/2016	8.49	Call	Bond Future	624.4100		0.6244	591.4000	0.5914	(5.287)	0	0	0
2016/05/09	R186	04/08/2016	8.50	Call	Bond Future	638.9800		0.6390	605.5600	0.6056	(5.230)	0	0	0
2016/05/09	R186	04/08/2016	9.25	Call	Bond Future	2,578.1800		2.5782	2,521.6800	2.5217	(2.191)	0	0	0
2016/05/09	R186	04/08/2016	9.40	Call	Bond Future	3,176.4200		3.1764	3,118.6900	3.1187	(1.817)	0	0	0
2016/05/09	R186	04/08/2016	9.60	Put	Bond Future	1,163.3900		1.1634	1,138.5400	1.1385	(2.136)	0	0	5,635
2016/05/09	R186	04/08/2016	10.00	Call	Bond Future	6,101.8700		6.1019	6,049.3200	6.0493	(0.861)	0	0	0
2016/05/09	R186	04/08/2016	8.49	Put	Bond Future	5,569.3300		5.5693	5,568.9500	5.5689	(0.007)	0	0	0
2016/05/09	R186	03/11/2016			Bond Future	9.2271		112.2524	9.2321	112.2181	0.054	0.0000	0.0000	0
2016/05/09	R186	03/11/2016	8.95	Put	Bond Future	4,279.2600		4.2793	4,273.0600	4.2731	(0.145)	0	0	0
2016/05/09	R186	03/11/2016	8.97	Put	Bond Future	4,196.4400		4.1964	4,189.9000	4.1899	(0.156)	0	0	0
2016/05/09	R186	03/11/2016	8.96	Put	Bond Future	4,237.7100		4.2377	4,231.3400	4.2313	(0.150)	0	0	0
2016/05/09	R186	03/11/2016	8.97	Call	Bond Future	2,416.4100		2.4164	2,375.6400	2.3756	(1.687)	0	0	0
2016/05/09	R186	03/11/2016	8.95	Call	Bond Future	2,359.0800		2.3591	2,318.6500	2.3187	(1.714)	0	0	0
2016/05/09	R186	03/11/2016	8.96	Call	Bond Future	2,387.6400		2.3876	2,347.0400	2.3470	(1.700)	0	0	0
2016/05/09	R197	05/05/2016			Bond Future	299.5036		299.5036	299.5036	299.5036	0.000	0.0000	0.0000	0
2016/05/09	R197	04/08/2016	293.98	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R197	04/08/2016			Bond Future	298.5419		298.5419	298.9123	298.9123	0.124	0.0000	0.0000	1,889
2016/05/09	R197	04/08/2016	293.97	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R197	04/08/2016	293.98	Call	Bond Future	4,561.8500		4.5619	4,932.3100	4.9323	8.121	0	0	0
2016/05/09	R197	04/08/2016	293.96	Call	Bond Future	4,581.8500		4.5819	4,952.3100	4.9523	8.085	0	0	0
2016/05/09	R197	04/08/2016	293.97	Call	Bond Future	4,571.8500		4.5719	4,942.3100	4.9423	8.103	0	0	0
2016/05/09	R197	04/08/2016	293.96	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R197	03/11/2016	303.56	Call	Bond Future	727.4400		0.7274	1,101.7900	1.1018	51.461	0	0	0
2016/05/09	R197	03/11/2016	303.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R197	03/11/2016			Bond Future	304.2874		304.2874	304.6618	304.6618	0.123	0.0000	0.0000	0
2016/05/09	R197	03/11/2016	303.57	Call	Bond Future	717.4400		0.7174	1,091.7900	1.0918	52.179	0	0	0
2016/05/09	R197	03/11/2016	303.58	Call	Bond Future	707.4400		0.7074	1,081.7900	1.0818	52.916	0	0	0
2016/05/09	R197	03/11/2016	303.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R197	03/11/2016	303.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R202	05/05/2016			Bond Future	249.6977		249.6977	249.6977	249.6977	0.000	0.0000	0.0000	0
2016/05/09	R202	04/08/2016	243.25	Call	Bond Future	9,099.7400		9.0997	9,094.9300	9.0949	(0.053)	0	0	0
2016/05/09	R202	04/08/2016			Bond Future	250.7530		250.7530	250.8221	250.8221	0.028	0.0000	0.0000	36,980
2016/05/09	R202	04/08/2016	243.26	Call	Bond Future	9,092.2700		9.0923	9,087.4100	9.0874	(0.053)	0	0	0
2016/05/09	R202	04/08/2016	243.24	Put	Bond Future	1,594.1700		1.5942	1,520.3900	1.5204	(4.628)	0	0	0
2016/05/09	R202	04/08/2016	243.26	Put	Bond Future	1,599.2400		1.5992	1,525.3400	1.5253	(4.621)	0	0	0
2016/05/09	R202	04/08/2016	243.24	Call	Bond Future	9,107.2000		9.1072	9,102.4600	9.1025	(0.052)	0	0	0
2016/05/09	R202	04/08/2016	243.25	Put	Bond Future	1,596.7100		1.5967	1,522.8600	1.5229	(4.625)	0	0	0
2016/05/09	R202	03/11/2016	253.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R202	03/11/2016			Bond Future	255.5789		255.5789	255.6465	255.6465	0.026	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
2016/05/09	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R202	03/11/2016	253.85	Call	Bond Future	1,728.9200	1.7289	1,796.5500	1.7966	3.912	0	0	0
2016/05/09	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R202	03/11/2016	253.86	Call	Bond Future	1,718.9200	1.7189	1,786.5500	1.7866	3.934	0	0	0
2016/05/09	R202	03/11/2016	253.87	Call	Bond Future	1,708.9200	1.7089	1,776.5500	1.7766	3.957	0	0	0
2016/05/09	R203	05/05/2016			Bond Future	7.9800	101.5771	7.9800	101.5771	0.000	0.0000	0.0000	0
2016/05/09	R203	04/08/2016	7.26	Call	Bond Future	49.3200	0.0493	50.6600	0.0507	2.717	0	0	0
2016/05/09	R203	04/08/2016			Bond Future	7.9007	103.6658	7.8762	103.6912	(0.310)	0.0000	0.0000	58,097
2016/05/09	R203	04/08/2016	7.24	Call	Bond Future	46.1800	0.0462	47.4100	0.0474	2.663	0	0	0
2016/05/09	R203	04/08/2016	7.25	Call	Bond Future	47.6700	0.0477	48.9600	0.0490	2.706	0	0	0
2016/05/09	R203	04/08/2016	7.24	Put	Bond Future	734.4800	0.7345	710.3200	0.7103	(3.289)	0	0	0
2016/05/09	R203	04/08/2016	7.26	Put	Bond Future	716.6800	0.7167	692.6300	0.6926	(3.356)	0	0	0
2016/05/09	R203	04/08/2016	7.25	Put	Bond Future	725.5000	0.7255	701.4000	0.7014	(3.322)	0	0	0
2016/05/09	R203	03/11/2016	8.86	Call	Bond Future	839.8300	0.8398	858.6000	0.8586	2.235	0	0	0
2016/05/09	R203	03/11/2016			Bond Future	7.9201	101.4803	7.8894	101.5052	(0.388)	0.0000	0.0000	0
2016/05/09	R203	03/11/2016	8.84	Call	Bond Future	826.3700	0.8264	845.0000	0.8450	2.254	0	0	0
2016/05/09	R203	03/11/2016	8.85	Call	Bond Future	833.0900	0.8331	851.7900	0.8518	2.245	0	0	0
2016/05/09	R203	03/11/2016	8.84	Put	Bond Future	84.5600	0.0846	78.2500	0.0783	(7.462)	0	0	0
2016/05/09	R203	03/11/2016	8.86	Put	Bond Future	81.9800	0.0820	75.8100	0.0758	(7.526)	0	0	0
2016/05/09	R203	03/11/2016	8.85	Put	Bond Future	83.2600	0.0833	77.0200	0.0770	(7.495)	0	0	0
2016/05/09	R203	02/02/2017	7.70	Call	Bond Future	243.4000	0.2434	252.2300	0.2522	3.628	0	0	0
2016/05/09	R203	02/02/2017	7.71	Put	Bond Future	311.3900	0.3114	298.1100	0.2981	(4.265)	0	0	0
2016/05/09	R203	02/02/2017			Bond Future	7.8230	103.5373	7.7847	103.5595	(0.491)	0.0000	0.0000	0
2016/05/09	R203	02/02/2017	7.71	Call	Bond Future	246.0600	0.2461	254.9600	0.2550	3.617	0	0	0
2016/05/09	R203	02/02/2017	7.72	Call	Bond Future	249.0900	0.2491	258.0600	0.2581	3.601	0	0	0
2016/05/09	R203	02/02/2017	7.70	Put	Bond Future	314.5100	0.3145	301.1600	0.3012	(4.245)	0	0	0
2016/05/09	R203	02/02/2017	7.72	Put	Bond Future	308.6300	0.3086	295.4200	0.2954	(4.280)	0	0	0
2016/05/09	R204	05/05/2016			Bond Future	8.3750	102.2029	8.3750	102.2029	0.000	0.0000	0.0000	0
2016/05/09	R204	04/08/2016			Bond Future	8.3260	100.3903	8.2976	100.4498	(0.341)	0.0000	0.0000	34,911
2016/05/09	R204	04/08/2016	7.74	Put	Bond Future	1,414.1800	1.4142	1,359.9200	1.3599	(3.837)	0	0	0
2016/05/09	R204	04/08/2016	7.76	Put	Bond Future	1,380.8500	1.3809	1,326.9200	1.3269	(3.906)	0	0	0
2016/05/09	R204	04/08/2016	7.74	Call	Bond Future	174.7200	0.1747	180.0200	0.1800	3.033	0	0	0
2016/05/09	R204	04/08/2016	7.75	Put	Bond Future	1,397.4000	1.3974	1,343.3000	1.3433	(3.871)	0	0	0
2016/05/09	R204	04/08/2016	7.75	Call	Bond Future	179.2500	0.1793	184.7100	0.1847	3.046	0	0	0
2016/05/09	R204	04/08/2016	7.76	Call	Bond Future	184.0100	0.1840	189.6400	0.1896	3.060	0	0	0
2016/05/09	R204	03/11/2016			Bond Future	8.3839	102.3143	8.3524	102.3741	(0.376)	0.0000	0.0000	0
2016/05/09	R204	03/11/2016	9.21	Put	Bond Future	271.6000	0.2716	253.4300	0.2534	(6.690)	0	0	0
2016/05/09	R204	03/11/2016	9.23	Put	Bond Future	263.8000	0.2638	245.9900	0.2460	(6.751)	0	0	0
2016/05/09	R204	03/11/2016	9.22	Put	Bond Future	267.5700	0.2676	249.5800	0.2496	(6.723)	0	0	0
2016/05/09	R204	03/11/2016	9.22	Call	Bond Future	1,837.2400	1.8372	1,879.0000	1.8790	2.273	0	0	0
2016/05/09	R204	03/11/2016	9.21	Call	Bond Future	1,822.6800	1.8227	1,864.2600	1.8643	2.281	0	0	0
2016/05/09	R204	03/11/2016	9.23	Call	Bond Future	1,852.0500	1.8521	1,893.9900	1.8940	2.265	0	0	0
2016/05/09	R204	02/02/2017	8.28	Call	Bond Future	758.1200	0.7581	780.4600	0.7805	2.947	0	0	0
2016/05/09	R204	02/02/2017			Bond Future	8.4089	100.3455	8.3747	100.4033	(0.406)	0.0000	0.0000	0
2016/05/09	R204	02/02/2017	8.29	Call	Bond Future	766.2100	0.7662	788.7300	0.7887	2.939	0	0	0
2016/05/09	R204	02/02/2017	8.30	Call	Bond Future	774.3500	0.7744	797.0400	0.7970	2.930	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
2016/05/09	R204	02/02/2017	8.28	Put	Bond Future	976.2300	0.9762	940.8500	0.9408	(3.624)	0	0	0
2016/05/09	R204	02/02/2017	8.30	Put	Bond Future	958.5700	0.9586	923.5400	0.9235	(3.654)	0	0	0
2016/05/09	R204	02/02/2017	8.29	Put	Bond Future	967.3700	0.9674	932.1700	0.9322	(3.639)	0	0	0
2016/05/09	R207	05/05/2016			Bond Future	8.6100	98.0786	8.6100	98.0786	0.000	0.0000	0.0000	0
2016/05/09	R207	04/08/2016			Bond Future	8.5783	96.6277	8.5723	96.6449	(0.070)	0.0000	0.0000	76,765
2016/05/09	R207	04/08/2016	7.99	Put	Bond Future	1,951.6300	1.9516	1,927.7700	1.9278	(1.223)	0	0	0
2016/05/09	R207	04/08/2016	8.01	Put	Bond Future	1,906.4700	1.9065	1,882.5200	1.8825	(1.256)	0	0	0
2016/05/09	R207	04/08/2016	8.00	Put	Bond Future	1,928.9900	1.9290	1,905.0800	1.9051	(1.240)	0	0	0
2016/05/09	R207	04/08/2016	8.01	Call	Bond Future	270.8300	0.2708	264.0600	0.2641	(2.500)	0	0	0
2016/05/09	R207	04/08/2016	7.99	Call	Bond Future	257.8100	0.2578	251.1300	0.2511	(2.591)	0	0	0
2016/05/09	R207	04/08/2016	8.00	Call	Bond Future	264.2600	0.2643	257.5300	0.2575	(2.547)	0	0	0
2016/05/09	R207	02/02/2017	9.24	Call	Bond Future	2,199.3700	2.1994	2,201.4500	2.2015	0.095	0	0	0
2016/05/09	R207	02/02/2017			Bond Future	8.6728	96.8322	8.6673	96.8460	(0.064)	0.0000	0.0000	0
2016/05/09	R207	02/02/2017	8.91	Call	Bond Future	1,688.8700	1.6889	1,689.3300	1.6893	0.027	0	0	62
2016/05/09	R207	02/02/2017	9.22	Call	Bond Future	2,166.5400	2.1665	2,168.5200	2.1685	0.091	0	0	0
2016/05/09	R207	02/02/2017	9.23	Call	Bond Future	2,182.9200	2.1829	2,184.9600	2.1850	0.093	0	0	0
2016/05/09	R207	02/02/2017	8.91	Put	Bond Future	1,101.0300	1.1010	1,087.6800	1.0877	(1.213)	0	0	0
2016/05/09	R207	02/02/2017	9.22	Put	Bond Future	817.1100	0.8171	805.2800	0.8053	(1.448)	0	0	0
2016/05/09	R207	02/02/2017	9.24	Put	Bond Future	801.0700	0.8011	789.3400	0.7893	(1.464)	0	0	0
2016/05/09	R207	02/02/2017	9.23	Put	Bond Future	809.0500	0.8091	797.2800	0.7973	(1.455)	0	0	0
2016/05/09	R208	05/05/2016			Bond Future	8.7400	92.9411	8.7400	92.9411	0.000	0.0000	0.0000	0
2016/05/09	R208	04/08/2016	8.01	Put	Bond Future	2,792.9100	2.7929	2,794.9700	2.7950	0.074	0	0	0
2016/05/09	R208	04/08/2016			Bond Future	8.7030	95.0938	8.7078	95.0766	0.055	0.0000	0.0000	48,309
2016/05/09	R208	04/08/2016	8.00	Put	Bond Future	2,823.2300	2.8232	2,825.5000	2.8255	0.080	0	0	0
2016/05/09	R208	04/08/2016	7.99	Call	Bond Future	255.7700	0.2558	241.0600	0.2411	(5.751)	0	0	0
2016/05/09	R208	04/08/2016	8.00	Call	Bond Future	262.3500	0.2623	247.4200	0.2474	(5.691)	0	0	0
2016/05/09	R208	04/08/2016	8.01	Call	Bond Future	269.0600	0.2691	253.9200	0.2539	(5.627)	0	0	0
2016/05/09	R208	04/08/2016	7.99	Put	Bond Future	2,853.6900	2.8537	2,856.1800	2.8562	0.087	0	0	0
2016/05/09	R208	03/11/2016	9.59	Put	Bond Future	540.4600	0.5405	534.7000	0.5347	(1.066)	0	0	0
2016/05/09	R208	03/11/2016			Bond Future	8.7591	93.5133	8.7645	93.4949	0.061	0.0000	0.0000	0
2016/05/09	R208	03/11/2016	9.58	Put	Bond Future	547.9300	0.5479	542.1600	0.5422	(1.053)	0	0	0
2016/05/09	R208	03/11/2016	9.57	Call	Bond Future	3,282.9200	3.2829	3,258.7300	3.2587	(0.737)	0	0	0
2016/05/09	R208	03/11/2016	9.58	Call	Bond Future	3,308.1900	3.3082	3,284.0000	3.2840	(0.731)	0	0	0
2016/05/09	R208	03/11/2016	9.59	Call	Bond Future	3,333.7200	3.3337	3,309.5400	3.3095	(0.725)	0	0	0
2016/05/09	R208	03/11/2016	9.57	Put	Bond Future	555.6800	0.5557	549.9100	0.5499	(1.038)	0	0	0
2016/05/09	R208	02/02/2017			Bond Future	8.7990	95.4088	8.8057	95.3870	0.076	0.0000	0.0000	0
2016/05/09	R208	02/02/2017	8.64	Call	Bond Future	1,552.9500	1.5529	1,533.0000	1.5330	(1.285)	0	0	0
2016/05/09	R208	02/02/2017	8.63	Put	Bond Future	2,091.4000	2.0914	2,093.2900	2.0933	0.090	0	0	0
2016/05/09	R208	02/02/2017	8.65	Put	Bond Future	2,056.2100	2.0562	2,057.9500	2.0579	0.085	0	0	0
2016/05/09	R208	02/02/2017	8.64	Put	Bond Future	2,073.7500	2.0738	2,075.5700	2.0756	0.088	0	0	0
2016/05/09	R208	02/02/2017	8.65	Call	Bond Future	1,568.2700	1.5683	1,548.2400	1.5482	(1.277)	0	0	0
2016/05/09	R208	02/02/2017	8.63	Call	Bond Future	1,537.7300	1.5377	1,517.8500	1.5178	(1.293)	0	0	0
2016/05/09	R209	05/05/2016			Bond Future	9.7450	70.2099	9.7450	70.2099	0.000	0.0000	0.0000	0
2016/05/09	R209	04/08/2016	9.26	Call	Bond Future	1,081.1100	1.0811	1,027.8300	1.0278	(4.928)	0	0	0
2016/05/09	R209	04/08/2016	9.70	Put	Bond Future	2,400.1700	2.4002	2,393.2800	2.3933	(0.287)	0	0	250

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
2016/05/09	R209	04/08/2016			Bond Future	9.7224		72.0590	9.7322	71.9943	0.101	0.0000	0.0000	54,865
2016/05/09	R209	04/08/2016	9.24	Call	Bond Future	1,040.6300		1.0406	988.3500	0.9883	(5.024)	0	0	0
2016/05/09	R209	04/08/2016	9.60	Put	Bond Future	2,755.2200		2.7552	2,751.7700	2.7518	(0.125)	0	0	0
2016/05/09	R209	04/08/2016	10.60	Call	Bond Future	6,010.9300		6.0109	5,931.5700	5.9316	(1.320)	0	0	5,760
2016/05/09	R209	04/08/2016	9.40	Put	Bond Future	3,580.6600		3.5807	3,585.4900	3.5855	0.135	0	0	0
2016/05/09	R209	04/08/2016	9.70	Call	Bond Future	2,251.6500		2.2516	2,180.0100	2.1800	(3.182)	0	0	0
2016/05/09	R209	04/08/2016	10.29	Call	Bond Future	4,571.7700		4.5718	4,491.1100	4.4911	(1.764)	0	0	0
2016/05/09	R209	04/08/2016	9.25	Call	Bond Future	1,060.7400		1.0607	1,007.9600	1.0080	(4.976)	0	0	0
2016/05/09	R209	04/08/2016	9.24	Put	Bond Future	4,352.0100		4.3520	4,364.4800	4.3645	0.287	0	0	0
2016/05/09	R209	04/08/2016	10.60	Put	Bond Future	549.9300		0.5499	535.3200	0.5353	(2.657)	0	0	0
2016/05/09	R209	04/08/2016	9.40	Call	Bond Future	1,393.6800		1.3937	1,333.7600	1.3338	(4.299)	0	0	250
2016/05/09	R209	04/08/2016	9.26	Put	Bond Future	4,250.4900		4.2505	4,261.9600	4.2620	0.270	0	0	0
2016/05/09	R209	04/08/2016	9.60	Call	Bond Future	1,937.1200		1.9371	1,868.9200	1.8689	(3.521)	0	0	5,760
2016/05/09	R209	04/08/2016	9.25	Put	Bond Future	4,301.0700		4.3011	4,313.0400	4.3130	0.278	0	0	0
2016/05/09	R209	04/08/2016	10.29	Put	Bond Future	961.5200		0.9615	945.6100	0.9456	(1.655)	0	0	250
2016/05/09	R209	03/11/2016	10.26	Call	Bond Future	5,058.2000		5.0582	4,988.2900	4.9883	(1.382)	0	0	0
2016/05/09	R209	03/11/2016			Bond Future	9.7708		70.2891	9.7810	70.2225	0.104	0.0000	0.0000	0
2016/05/09	R209	03/11/2016	10.24	Call	Bond Future	4,978.7200		4.9787	4,909.0400	4.9090	(1.400)	0	0	0
2016/05/09	R209	03/11/2016	10.25	Call	Bond Future	5,018.4000		5.0184	4,948.6100	4.9486	(1.391)	0	0	0
2016/05/09	R209	03/11/2016	10.24	Put	Bond Future	1,999.4200		1.9994	1,996.4000	1.9964	(0.151)	0	0	0
2016/05/09	R209	03/11/2016	10.25	Put	Bond Future	1,977.7500		1.9778	1,974.6200	1.9746	(0.158)	0	0	0
2016/05/09	R209	03/11/2016	10.26	Put	Bond Future	1,956.3000		1.9563	1,953.0500	1.9531	(0.166)	0	0	0
2016/05/09	R209	02/02/2017	9.55	Put	Bond Future	4,976.8700		4.9769	4,992.9500	4.9930	0.323	0	0	0
2016/05/09	R209	02/02/2017			Bond Future	9.8124		71.7140	9.8232	71.6438	0.110	0.0000	0.0000	0
2016/05/09	R209	02/02/2017	9.54	Put	Bond Future	5,016.0300		5.0160	5,032.3200	5.0323	0.325	0	0	0
2016/05/09	R209	02/02/2017	9.55	Call	Bond Future	3,235.2800		3.2353	3,181.1300	3.1811	(1.674)	0	0	0
2016/05/09	R209	02/02/2017	9.53	Call	Bond Future	3,178.6000		3.1786	3,124.8700	3.1249	(1.690)	0	0	0
2016/05/09	R209	02/02/2017	9.54	Call	Bond Future	3,206.7500		3.2068	3,152.8100	3.1528	(1.682)	0	0	0
2016/05/09	R209	02/02/2017	9.53	Put	Bond Future	5,055.6600		5.0557	5,072.1600	5.0722	0.326	0	0	0
2016/05/09	R210	05/05/2016			Bond Future	183.8893		183.8893	183.8893	183.8893	0.000	0.0000	0.0000	0
2016/05/09	R210	04/08/2016			Bond Future	187.4580		187.4580	187.5090	187.5090	0.027	0.0000	0.0000	1,391
2016/05/09	R210	04/08/2016	181.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R210	04/08/2016	181.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R210	04/08/2016	181.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R210	04/08/2016	181.50	Call	Bond Future	5,958.0000		5.9580	6,009.0100	6.0090	0.856	0	0	0
2016/05/09	R210	04/08/2016	181.52	Call	Bond Future	5,938.0000		5.9380	5,989.0100	5.9890	0.859	0	0	0
2016/05/09	R210	04/08/2016	181.51	Call	Bond Future	5,948.0000		5.9480	5,999.0100	5.9990	0.858	0	0	0
2016/05/09	R210	03/11/2016			Bond Future	188.7756		188.7756	188.8255	188.8255	0.026	0.0000	0.0000	0
2016/05/09	R210	03/11/2016	188.90	Put	Bond Future	124.4500		0.1245	74.5300	0.0745	(40.112)	0	0	0
2016/05/09	R210	03/11/2016	188.92	Put	Bond Future	144.4500		0.1445	94.5300	0.0945	(34.559)	0	0	0
2016/05/09	R210	03/11/2016	188.91	Put	Bond Future	134.4500		0.1345	84.5300	0.0845	(37.129)	0	0	0
2016/05/09	R210	03/11/2016	188.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R210	03/11/2016	188.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R210	03/11/2016	188.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R211	04/08/2016	137.08	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R211	04/08/2016			Bond Future	139.5396		139.5396	139.5728	139.5728	0.024	0.0000	0.0000	62

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
2016/05/09	R211	04/08/2016	137.09	Call	Bond Future	2,449.5900	2.4496	2,482.7700	2.4828	1.355	0	0	0
2016/05/09	R211	04/08/2016	137.07	Call	Bond Future	2,469.5900	2.4696	2,502.7700	2.5028	1.344	0	0	0
2016/05/09	R211	04/08/2016	137.08	Call	Bond Future	2,459.5900	2.4596	2,492.7700	2.4928	1.349	0	0	0
2016/05/09	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R211	03/11/2016	141.75	Call	Bond Future	475.1600	0.4752	507.5100	0.5075	6.808	0	0	0
2016/05/09	R211	03/11/2016			Bond Future	142.2252	142.2252	142.2575	142.2575	0.023	0.0000	0.0000	0
2016/05/09	R211	03/11/2016	141.76	Call	Bond Future	465.1600	0.4652	497.5100	0.4975	6.955	0	0	0
2016/05/09	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R211	03/11/2016	141.74	Call	Bond Future	485.1600	0.4852	517.5100	0.5175	6.668	0	0	0
2016/05/09	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R212	05/05/2016			Bond Future	145.0716	145.0716	145.0716	145.0716	0.000	0.0000	0.0000	0
2016/05/09	R212	04/08/2016	142.43	Call	Bond Future	3,383.2800	3.3833	3,422.9600	3.4230	1.173	0	0	0
2016/05/09	R212	04/08/2016			Bond Future	145.8133	145.8133	145.8530	145.8530	0.027	0.0000	0.0000	3,880
2016/05/09	R212	04/08/2016	142.44	Call	Bond Future	3,373.2800	3.3733	3,412.9600	3.4130	1.176	0	0	0
2016/05/09	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R212	04/08/2016	142.42	Call	Bond Future	3,393.2800	3.3933	3,432.9600	3.4330	1.169	0	0	0
2016/05/09	R212	03/11/2016			Bond Future	148.6196	148.6196	148.6585	148.6585	0.026	0.0000	0.0000	0
2016/05/09	R212	03/11/2016	148.11	Call	Bond Future	509.6100	0.5096	548.5100	0.5485	7.633	0	0	0
2016/05/09	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/09	R212	03/11/2016	148.12	Call	Bond Future	499.6100	0.4996	538.5100	0.5385	7.786	0	0	0
2016/05/09	R212	03/11/2016	148.10	Call	Bond Future	519.6100	0.5196	558.5100	0.5585	7.486	0	0	0
2016/05/09	R213	05/05/2016			Bond Future	9.6300	80.8175	9.6300	80.8175	0.000	0.0000	0.0000	0
2016/05/09	R213	04/08/2016			Bond Future	9.5985	82.9378	9.6238	82.7707	0.263	0.0000	0.0000	44,354
2016/05/09	R213	04/08/2016	8.99	Put	Bond Future	4,953.5100	4.9535	5,052.1000	5.0521	1.990	0	0	0
2016/05/09	R213	04/08/2016	9.01	Put	Bond Future	4,844.7900	4.8448	4,941.5600	4.9416	1.997	0	0	0
2016/05/09	R213	04/08/2016	9.00	Put	Bond Future	4,899.0500	4.8990	4,996.7300	4.9967	1.994	0	0	0
2016/05/09	R213	04/08/2016	9.01	Call	Bond Future	811.4600	0.8115	741.1600	0.7412	(8.663)	0	0	0
2016/05/09	R213	04/08/2016	8.99	Call	Bond Future	778.1200	0.7781	709.6400	0.7096	(8.801)	0	0	0
2016/05/09	R213	04/08/2016	9.00	Call	Bond Future	794.7300	0.7947	725.3400	0.7253	(8.731)	0	0	0
2016/05/09	R213	03/11/2016			Bond Future	9.6511	80.9760	9.6772	80.8051	0.271	0.0000	0.0000	0
2016/05/09	R213	03/11/2016	10.18	Put	Bond Future	1,848.0900	1.8481	1,878.7100	1.8787	1.657	0	0	0
2016/05/09	R213	03/11/2016	10.20	Put	Bond Future	1,807.3000	1.8073	1,837.1400	1.8371	1.651	0	0	0
2016/05/09	R213	03/11/2016	10.18	Call	Bond Future	5,203.7200	5.2037	5,063.3900	5.0634	(2.697)	0	0	0
2016/05/09	R213	03/11/2016	10.19	Put	Bond Future	1,827.7000	1.8277	1,857.9300	1.8579	1.654	0	0	0
2016/05/09	R213	03/11/2016	10.19	Call	Bond Future	5,244.8200	5.2448	5,104.1000	5.1041	(2.683)	0	0	0
2016/05/09	R213	03/11/2016	10.20	Call	Bond Future	5,285.8300	5.2858	5,144.7200	5.1447	(2.670)	0	0	0
2016/05/09	R213	02/02/2017	9.40	Call	Bond Future	3,071.9400	3.0719	2,972.2900	2.9723	(3.244)	0	0	0
2016/05/09	R213	02/02/2017	9.42	Call	Bond Future	3,127.8600	3.1279	3,027.2100	3.0272	(3.218)	0	0	0
2016/05/09	R213	02/02/2017			Bond Future	9.6974	82.6173	9.7248	82.4403	0.283	0.0000	0.0000	0
2016/05/09	R213	02/02/2017	9.41	Call	Bond Future	3,099.8300	3.0998	2,999.6800	2.9997	(3.231)	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
2016/05/09	R213	02/02/2017	9.40	Put	Bond Future	5,027.1600	5.0272	5,104.4600	5.1045	1.538	0	0	0
2016/05/09	R213	02/02/2017	9.42	Put	Bond Future	4,949.4800	4.9495	5,025.7800	5.0258	1.542	0	0	0
2016/05/09	R213	02/02/2017	9.41	Put	Bond Future	4,988.2100	4.9882	5,065.0100	5.0650	1.540	0	0	0
2016/05/09	R214	05/05/2016			Bond Future	9.8800	70.1637	9.8800	70.1637	0.000	0.0000	0.0000	0
2016/05/09	R214	04/08/2016	9.24	Call	Bond Future	846.3900	0.8464	798.6600	0.7987	(5.639)	0	0	0
2016/05/09	R214	04/08/2016	9.25	Put	Bond Future	5,174.2200	5.1742	5,192.6500	5.1926	0.356	0	0	0
2016/05/09	R214	04/08/2016	11.30	Call	Bond Future	8,991.3400	8.9913	8,915.7100	8.9157	(0.841)	0	0	5,800
2016/05/09	R214	04/08/2016			Bond Future	9.8514	72.0609	9.8612	71.9942	0.099	0.0000	0.0000	30,123
2016/05/09	R214	04/08/2016	8.55	Put	Bond Future	10,054.2600	10.0543	10,105.5400	10.1055	0.510	0	0	0
2016/05/09	R214	04/08/2016	9.30	Call	Bond Future	955.6000	0.9556	904.6900	0.9047	(5.328)	0	0	1,300
2016/05/09	R214	04/08/2016	9.25	Call	Bond Future	863.9700	0.8640	815.7100	0.8157	(5.586)	0	0	0
2016/05/09	R214	04/08/2016	11.30	Put	Bond Future	181.2300	0.1812	172.2900	0.1723	(4.933)	0	0	0
2016/05/09	R214	04/08/2016	10.30	Put	Bond Future	1,225.8400	1.2258	1,209.6400	1.2096	(1.322)	0	0	0
2016/05/09	R214	04/08/2016	9.26	Call	Bond Future	881.8100	0.8818	833.0200	0.8330	(5.533)	0	0	0
2016/05/09	R214	04/08/2016	8.55	Call	Bond Future	149.2400	0.1492	133.8300	0.1338	(10.326)	0	0	1,300
2016/05/09	R214	04/08/2016	9.30	Put	Bond Future	4,890.9000	4.8909	4,906.6800	4.9067	0.323	0	0	0
2016/05/09	R214	04/08/2016	9.24	Put	Bond Future	5,232.0100	5.2320	5,250.9700	5.2510	0.362	0	0	0
2016/05/09	R214	04/08/2016	10.30	Call	Bond Future	4,175.1200	4.1751	4,092.2300	4.0922	(1.985)	0	0	5,800
2016/05/09	R214	04/08/2016	9.26	Put	Bond Future	5,116.8200	5.1168	5,134.7200	5.1347	0.350	0	0	0
2016/05/09	R214	03/11/2016	10.35	Put	Bond Future	2,176.1200	2.1761	2,172.7600	2.1728	(0.154)	0	0	0
2016/05/09	R214	03/11/2016			Bond Future	9.9017	70.1443	9.9118	70.0757	0.103	0.0000	0.0000	0
2016/05/09	R214	03/11/2016	10.34	Put	Bond Future	2,199.1900	2.1992	2,195.9600	2.1960	(0.147)	0	0	0
2016/05/09	R214	03/11/2016	10.35	Call	Bond Future	5,098.7800	5.0988	5,026.8100	5.0268	(1.412)	0	0	0
2016/05/09	R214	03/11/2016	10.33	Call	Bond Future	5,019.1900	5.0192	4,947.4700	4.9475	(1.429)	0	0	0
2016/05/09	R214	03/11/2016	10.34	Call	Bond Future	5,058.9300	5.0589	4,987.0900	4.9871	(1.420)	0	0	0
2016/05/09	R214	03/11/2016	10.33	Put	Bond Future	2,222.4800	2.2225	2,219.3700	2.2194	(0.140)	0	0	0
2016/05/09	R214	02/02/2017			Bond Future	9.9468	71.5661	9.9575	71.4939	0.108	0.0000	0.0000	0
2016/05/09	R214	02/02/2017	9.67	Call	Bond Future	3,363.0000	3.3630	3,306.9900	3.3070	(1.665)	0	0	0
2016/05/09	R214	02/02/2017	9.66	Put	Bond Future	5,301.3100	5.3013	5,317.7200	5.3177	0.310	0	0	0
2016/05/09	R214	02/02/2017	9.68	Put	Bond Future	5,219.4800	5.2195	5,235.4600	5.2355	0.306	0	0	0
2016/05/09	R214	02/02/2017	9.67	Put	Bond Future	5,260.4000	5.2604	5,276.5900	5.2766	0.308	0	0	0
2016/05/09	R214	02/02/2017	9.68	Call	Bond Future	3,392.1400	3.3921	3,335.9200	3.3359	(1.657)	0	0	0
2016/05/09	R214	02/02/2017	9.66	Call	Bond Future	3,333.7500	3.3338	3,277.9600	3.2780	(1.673)	0	0	0
2016/05/09	R248	05/05/2016			Bond Future	9.9650	90.0379	9.9650	90.0379	0.000	0.0000	0.0000	0
2016/05/09	R248	04/08/2016			Bond Future	9.9445	92.4177	9.9543	92.3338	0.098	0.0000	0.0000	59,523
2016/05/09	R248	04/08/2016	9.25	Call	Bond Future	992.4000	0.9924	934.2700	0.9343	(5.858)	0	0	0
2016/05/09	R248	04/08/2016	9.24	Put	Bond Future	7,426.3300	7.4263	7,452.7700	7.4528	0.356	0	0	0
2016/05/09	R248	04/08/2016	9.26	Put	Bond Future	7,272.6800	7.2727	7,297.7800	7.2978	0.345	0	0	0
2016/05/09	R248	04/08/2016	9.25	Put	Bond Future	7,349.2600	7.3493	7,375.0300	7.3750	0.351	0	0	0
2016/05/09	R248	04/08/2016	9.26	Call	Bond Future	1,013.0500	1.0131	954.2500	0.9542	(5.804)	0	0	0
2016/05/09	R248	04/08/2016	9.24	Call	Bond Future	972.0600	0.9721	914.6000	0.9146	(5.911)	0	0	0
2016/05/09	R248	03/11/2016	10.38	Call	Bond Future	6,278.1500	6.2782	6,187.2500	6.1873	(1.448)	0	0	0
2016/05/09	R248	03/11/2016			Bond Future	9.9979	89.7499	10.0080	89.6634	0.102	0.0000	0.0000	0
2016/05/09	R248	03/11/2016	10.39	Call	Bond Future	6,326.9700	6.3270	6,235.9100	6.2359	(1.439)	0	0	0
2016/05/09	R248	03/11/2016	10.37	Put	Bond Future	3,158.3600	3.1584	3,154.0300	3.1540	(0.137)	0	0	0
2016/05/09	R248	03/11/2016	10.39	Put	Bond Future	3,096.5500	3.0965	3,091.8900	3.0919	(0.150)	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
2016/05/09	R248	03/11/2016	10.37	Call	Bond Future	6,229.2100	6.2292	6,138.4800	6.1385	(1.457)	0	0	0
2016/05/09	R248	03/11/2016	10.38	Put	Bond Future	3,127.4400	3.1274	3,122.9400	3.1229	(0.144)	0	0	0
2016/05/09	R248	02/02/2017	9.76	Put	Bond Future	6,841.8900	6.8419	6,861.4200	6.8614	0.285	0	0	0
2016/05/09	R248	02/02/2017	9.78	Put	Bond Future	6,738.9000	6.7389	6,757.9000	6.7579	0.282	0	0	0
2016/05/09	R248	02/02/2017			Bond Future	10.0461	91.5692	10.0569	91.4781	0.108	0.0000	0.0000	0
2016/05/09	R248	02/02/2017	9.77	Put	Bond Future	6,790.4000	6.7904	6,809.6600	6.8097	0.284	0	0	0
2016/05/09	R248	02/02/2017	9.76	Call	Bond Future	4,366.3000	4.3663	4,294.7700	4.2948	(1.638)	0	0	0
2016/05/09	R248	02/02/2017	9.77	Call	Bond Future	4,403.4300	4.4034	4,331.6300	4.3316	(1.631)	0	0	0
2016/05/09	R248	02/02/2017	9.78	Call	Bond Future	4,440.3900	4.4404	4,368.3300	4.3683	(1.623)	0	0	0

**Total**

**776698**