



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 06/04/2016 TO 06/04/2016

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
2016/04/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	2025	05/05/2016			Bond Future	124.3823	124.3823	124.4211	124.4211	0.031	0.0000	0.0000	4,532
2016/04/06	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2025	05/05/2016	125.99	Put	Bond Future	1,607.7400	1.6077	1,568.9200	1.5689	(2.415)	0	0	0
2016/04/06	2025	05/05/2016	126.01	Put	Bond Future	1,627.7400	1.6277	1,588.9200	1.5889	(2.385)	0	0	0
2016/04/06	2025	05/05/2016	126.00	Put	Bond Future	1,617.7400	1.6177	1,578.9200	1.5789	(2.400)	0	0	0
2016/04/06	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2025	04/08/2016			Bond Future	125.5000	125.5000	125.5375	125.5375	0.030	0.0000	0.0000	0
2016/04/06	2025	04/08/2016	123.86	Call	Bond Future	1,640.0500	1.6400	1,677.4800	1.6775	2.282	0	0	0
2016/04/06	2025	04/08/2016	123.87	Call	Bond Future	1,630.0500	1.6300	1,667.4800	1.6675	2.296	0	0	0
2016/04/06	2025	04/08/2016	123.85	Call	Bond Future	1,650.0500	1.6500	1,687.4800	1.6875	2.268	0	0	0
2016/04/06	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2030	05/05/2016	8.99	Put	Bond Future	4,964.0900	4.9641	5,085.9200	5.0859	2.454	0	0	0
2016/04/06	2030	05/05/2016	9.01	Put	Bond Future	4,816.8000	4.8168	4,938.6300	4.9386	2.529	0	0	0
2016/04/06	2030	05/05/2016			Bond Future	9.6899	89.4935	9.7078	89.3716	0.185	0.0000	0.0000	17,364
2016/04/06	2030	05/05/2016	9.00	Put	Bond Future	4,890.4000	4.8904	5,012.2300	5.0122	2.491	0	0	0
2016/04/06	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2030	04/08/2016	10.17	Call	Bond Future	2,712.1700	2.7122	2,586.7000	2.5867	(4.626)	0	0	0
2016/04/06	2030	04/08/2016			Bond Future	9.7571	87.1940	9.7758	87.0685	0.192	0.0000	0.0000	0
2016/04/06	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2032	05/05/2016			Bond Future	9.8342	88.2799	9.8521	88.1508	0.182	0.0000	0.0000	9,481
2016/04/06	2032	05/05/2016	8.99	Put	Bond Future	6,506.2400	6.5062	6,620.9300	6.6209	1.763	0	0	0
2016/04/06	2032	05/05/2016	9.01	Put	Bond Future	6,355.6900	6.3557	6,469.3200	6.4693	1.788	0	0	0
2016/04/06	2032	05/05/2016	9.00	Put	Bond Future	6,430.8300	6.4308	6,545.0000	6.5450	1.775	0	0	0
2016/04/06	2032	05/05/2016	9.01	Call	Bond Future	105.3000	0.1053	89.8400	0.0898	(14.682)	0	0	0
2016/04/06	2032	05/05/2016	8.99	Call	Bond Future	96.1500	0.0962	81.7500	0.0818	(14.977)	0	0	0
2016/04/06	2032	05/05/2016	9.00	Call	Bond Future	100.6400	0.1006	85.7200	0.0857	(14.825)	0	0	0
2016/04/06	2032	04/08/2016	9.01	Call	Bond Future	914.1600	0.9142	889.9900	0.8900	(2.644)	0	0	0
2016/04/06	2032	04/08/2016			Bond Future	9.9001	89.9655	9.9188	89.8326	0.189	0.0000	0.0000	76
2016/04/06	2032	04/08/2016	8.99	Call	Bond Future	883.6600	0.8837	859.5900	0.8596	(2.724)	0	0	0
2016/04/06	2032	04/08/2016	9.00	Call	Bond Future	898.5200	0.8985	874.7000	0.8747	(2.651)	0	0	0
2016/04/06	2032	04/08/2016	8.99	Put	Bond Future	7,724.5100	7.7245	7,833.3200	7.8333	1.409	0	0	0
2016/04/06	2032	04/08/2016	9.01	Put	Bond Future	7,596.3800	7.5964	7,705.0900	7.7051	1.431	0	0	0
2016/04/06	2032	04/08/2016	9.00	Put	Bond Future	7,660.0000	7.6600	7,769.0600	7.7691	1.424	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
2016/04/06	2032	03/11/2016			Bond Future	9.9629	87.5236	9.9823	87.3874	0.195	0.0000	0.0000	0
2016/04/06	2032	03/11/2016	10.28	Put	Bond Future	3,126.0300	3.1260	3,219.3900	3.2194	2.987	0	0	0
2016/04/06	2032	03/11/2016	10.30	Put	Bond Future	3,070.5700	3.0706	3,163.3600	3.1634	3.022	0	0	0
2016/04/06	2032	03/11/2016	10.29	Put	Bond Future	3,098.2000	3.0982	3,191.1500	3.1912	3.000	0	0	0
2016/04/06	2032	03/11/2016	10.30	Call	Bond Future	5,389.2100	5.3892	5,345.7500	5.3458	(0.806)	0	0	0
2016/04/06	2032	03/11/2016	10.28	Call	Bond Future	5,309.6800	5.3097	5,266.7900	5.2668	(0.808)	0	0	0
2016/04/06	2032	03/11/2016	10.29	Call	Bond Future	5,349.3800	5.3494	5,306.0800	5.3061	(0.809)	0	0	0
2016/04/06	2033	05/05/2016			Bond Future	104.2944	104.2944	104.3274	104.3274	0.032	0.0000	0.0000	1,032
2016/04/06	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2033	05/05/2016	102.40	Call	Bond Future	1,894.3800	1.8944	1,927.3500	1.9274	1.740	0	0	0
2016/04/06	2033	05/05/2016	102.41	Call	Bond Future	1,884.3800	1.8844	1,917.3500	1.9174	1.750	0	0	0
2016/04/06	2033	05/05/2016	102.39	Call	Bond Future	1,904.3800	1.9044	1,937.3500	1.9374	1.731	0	0	0
2016/04/06	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2033	04/08/2016	104.99	Call	Bond Future	1,304.6100	1.3046	1,336.3400	1.3363	2.432	0	0	0
2016/04/06	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2033	04/08/2016			Bond Future	106.2946	106.2946	106.3263	106.3263	0.030	0.0000	0.0000	1,564
2016/04/06	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2033	04/08/2016	105.00	Call	Bond Future	1,294.6100	1.2946	1,326.3400	1.3263	2.451	0	0	0
2016/04/06	2033	04/08/2016	105.01	Call	Bond Future	1,284.6100	1.2846	1,316.3400	1.3163	2.470	0	0	0
2016/04/06	2037	05/05/2016	8.99	Call	Bond Future	52.5900	0.0526	46.4400	0.0464	(11.694)	0	0	0
2016/04/06	2037	05/05/2016	9.00	Put	Bond Future	8,293.4800	8.2935	8,387.0300	8.3870	1.128	0	0	0
2016/04/06	2037	05/05/2016	9.67	Call	Bond Future	774.8000	0.7748	731.6500	0.7317	(5.569)	0	0	500
2016/04/06	2037	05/05/2016			Bond Future	9.9846	89.4143	9.9975	89.3144	0.129	0.0000	0.0000	39,888
2016/04/06	2037	05/05/2016	9.00	Call	Bond Future	55.2500	0.0553	48.9100	0.0489	(11.475)	0	0	0
2016/04/06	2037	05/05/2016	9.67	Put	Bond Future	3,280.6200	3.2806	3,337.3600	3.3374	1.730	0	0	0
2016/04/06	2037	05/05/2016	9.01	Call	Bond Future	58.1000	0.0581	51.5000	0.0515	(11.360)	0	0	0
2016/04/06	2037	05/05/2016	8.99	Put	Bond Future	8,380.7000	8.3807	8,474.4400	8.4744	1.119	0	0	0
2016/04/06	2037	05/05/2016	9.01	Put	Bond Future	8,206.5800	8.2066	8,299.8700	8.2999	1.137	0	0	0
2016/04/06	2037	04/08/2016			Bond Future	10.0515	86.8628	10.0650	86.7596	0.134	0.0000	0.0000	221
2016/04/06	2037	04/08/2016	9.24	Put	Bond Future	7,795.5100	7.7955	7,862.6700	7.8627	0.862	0	0	0
2016/04/06	2037	04/08/2016	9.26	Put	Bond Future	7,661.8600	7.6619	7,728.2400	7.7282	0.866	0	0	0
2016/04/06	2037	04/08/2016	9.24	Call	Bond Future	1,180.7100	1.1807	1,144.7200	1.1447	(3.048)	0	0	0
2016/04/06	2037	04/08/2016	9.25	Put	Bond Future	7,728.5900	7.7286	7,795.3600	7.7954	0.864	0	0	0
2016/04/06	2037	04/08/2016	9.25	Call	Bond Future	1,200.0900	1.2001	1,163.7100	1.1637	(3.031)	0	0	0
2016/04/06	2037	04/08/2016	9.26	Call	Bond Future	1,219.5300	1.2195	1,182.7600	1.1828	(3.015)	0	0	0
2016/04/06	2037	03/11/2016	10.35	Call	Bond Future	5,522.1000	5.5221	5,449.4100	5.4494	(1.316)	0	0	0
2016/04/06	2037	03/11/2016	10.36	Put	Bond Future	3,699.3500	3.6994	3,732.2800	3.7323	0.890	0	0	0
2016/04/06	2037	03/11/2016			Bond Future	10.1105	88.5209	10.1245	88.4150	0.138	0.0000	0.0000	0
2016/04/06	2037	03/11/2016	10.36	Call	Bond Future	5,563.7000	5.5637	5,490.7400	5.4907	(1.311)	0	0	0
2016/04/06	2037	03/11/2016	10.37	Call	Bond Future	5,605.4200	5.6054	5,532.2100	5.5322	(1.306)	0	0	0
2016/04/06	2037	03/11/2016	10.35	Put	Bond Future	3,731.2400	3.7312	3,764.4400	3.7644	0.890	0	0	0
2016/04/06	2037	03/11/2016	10.37	Put	Bond Future	3,667.6900	3.6677	3,700.3700	3.7004	0.891	0	0	0
2016/04/06	2038	05/05/2016	131.01	Put	Bond Future	1,941.1500	1.9412	1,228.5800	1.2286	(36.709)	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
2016/04/06	2038	05/05/2016			Bond Future	129.0689		129.0689	129.7814	0.552	0.0000	0.0000	16,932
2016/04/06	2038	05/05/2016	131.00	Put	Bond Future	1,931.1500	1.9312	1,218.5800	1.2186	(36.899)	0	0	0
2016/04/06	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2038	05/05/2016	130.99	Put	Bond Future	1,921.1500	1.9212	1,208.5800	1.2086	(37.091)	0	0	0
2016/04/06	2038	04/08/2016			Bond Future	130.1180	130.1180	130.8421	130.8421	0.557	0.0000	0.0000	1,180
2016/04/06	2038	04/08/2016	129.31	Call	Bond Future	807.9500	0.8080	1,532.0700	1.5321	89.624	0	0	0
2016/04/06	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2038	04/08/2016	129.32	Call	Bond Future	797.9500	0.7980	1,522.0700	1.5221	90.748	0	0	0
2016/04/06	2038	04/08/2016	129.30	Call	Bond Future	817.9500	0.8180	1,542.0700	1.5421	88.529	0	0	0
2016/04/06	2040	05/05/2016	9.50	Call	Bond Future	378.0600	0.3781	337.1000	0.3371	(10.834)	0	0	0
2016/04/06	2040	05/05/2016			Bond Future	10.0598	92.9364	10.0777	92.7890	0.178	0.0000	0.0000	1,812
2016/04/06	2040	05/05/2016	9.51	Call	Bond Future	391.8100	0.3918	349.8900	0.3499	(10.699)	0	0	0
2016/04/06	2040	05/05/2016	9.49	Call	Bond Future	364.6200	0.3646	324.7400	0.3247	(10.937)	0	0	0
2016/04/06	2040	05/05/2016	9.50	Put	Bond Future	5,207.1400	5.2071	5,313.6100	5.3136	2.045	0	0	0
2016/04/06	2040	05/05/2016	9.49	Put	Bond Future	5,283.8100	5.2838	5,391.3600	5.3914	2.035	0	0	0
2016/04/06	2040	05/05/2016	9.51	Put	Bond Future	5,130.9200	5.1309	5,236.4300	5.2364	2.056	0	0	0
2016/04/06	2040	04/08/2016			Bond Future	10.1274	90.2017	10.1460	90.0500	0.184	0.0000	0.0000	0
2016/04/06	2040	04/08/2016	9.49	Put	Bond Future	7,134.3900	7.1344	7,227.5300	7.2275	1.306	0	0	0
2016/04/06	2040	04/08/2016	9.50	Call	Bond Future	1,699.1300	1.6991	1,640.2200	1.6402	(3.467)	0	0	0
2016/04/06	2040	04/08/2016	9.51	Call	Bond Future	1,724.3200	1.7243	1,664.8400	1.6648	(3.449)	0	0	0
2016/04/06	2040	04/08/2016	9.49	Call	Bond Future	1,674.3600	1.6744	1,615.8300	1.6158	(3.496)	0	0	0
2016/04/06	2040	04/08/2016	9.51	Put	Bond Future	7,004.8000	7.0048	7,096.9900	7.0970	1.316	0	0	0
2016/04/06	2040	04/08/2016	9.50	Put	Bond Future	7,069.3200	7.0693	7,162.0800	7.1621	1.312	0	0	0
2016/04/06	2044	05/05/2016	8.99	Put	Bond Future	9,925.6200	9.9256	10,108.3600	10.1084	1.841	0	0	0
2016/04/06	2044	05/05/2016			Bond Future	10.0792	90.0531	10.1022	89.8632	0.228	0.0000	0.0000	20,223
2016/04/06	2044	05/05/2016	9.01	Put	Bond Future	9,731.0400	9.7310	9,913.1000	9.9131	1.871	0	0	0
2016/04/06	2044	05/05/2016	9.00	Put	Bond Future	9,828.1600	9.8282	10,010.5700	10.0106	1.856	0	0	0
2016/04/06	2044	05/05/2016	9.01	Call	Bond Future	39.2100	0.0392	31.3600	0.0314	(20.020)	0	0	0
2016/04/06	2044	05/05/2016	8.99	Call	Bond Future	35.2300	0.0352	28.0600	0.0281	(20.352)	0	0	0
2016/04/06	2044	05/05/2016	9.00	Call	Bond Future	37.1400	0.0371	29.6400	0.0296	(20.194)	0	0	0
2016/04/06	2044	04/08/2016	9.50	Call	Bond Future	1,647.7700	1.6478	1,596.2600	1.5963	(3.126)	0	0	0
2016/04/06	2044	04/08/2016			Bond Future	10.1450	87.3885	10.1689	87.1937	0.235	0.0000	0.0000	0
2016/04/06	2044	04/08/2016	9.51	Call	Bond Future	1,672.6200	1.6726	1,620.4900	1.6205	(3.117)	0	0	0
2016/04/06	2044	04/08/2016	9.49	Put	Bond Future	7,280.1300	7.2801	7,424.0600	7.4241	1.977	0	0	0
2016/04/06	2044	04/08/2016	9.51	Put	Bond Future	7,147.5700	7.1476	7,290.2800	7.2903	1.997	0	0	0
2016/04/06	2044	04/08/2016	9.49	Call	Bond Future	1,623.1700	1.6232	1,572.2600	1.5723	(3.136)	0	0	0
2016/04/06	2044	04/08/2016	9.50	Put	Bond Future	7,213.6500	7.2137	7,356.9800	7.3570	1.987	0	0	0
2016/04/06	2044	03/11/2016			Bond Future	10.2031	89.0567	10.2278	88.8573	0.242	0.0000	0.0000	0
2016/04/06	2044	03/11/2016	10.42	Call	Bond Future	5,787.9000	5.7879	5,720.8900	5.7209	(1.158)	0	0	0
2016/04/06	2044	03/11/2016	10.41	Put	Bond Future	4,097.6000	4.0976	4,230.5200	4.2305	3.244	0	0	0
2016/04/06	2044	03/11/2016	10.43	Put	Bond Future	4,028.4200	4.0284	4,160.2000	4.1602	3.271	0	0	0
2016/04/06	2044	03/11/2016	10.42	Put	Bond Future	4,063.0200	4.0630	4,195.3700	4.1954	3.257	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
2016/04/06	2044	03/11/2016	10.43	Call	Bond Future	5,831.3900		5.8314	5,763.8100	5.7638	(1.159)	0	0	0
2016/04/06	2044	03/11/2016	10.41	Call	Bond Future	5,744.2700		5.7443	5,677.8300	5.6778	(1.157)	0	0	0
2016/04/06	2046	05/05/2016			Bond Future	130.1097		130.1097	130.2926	130.2926	0.141	0.0000	0.0000	12,687
2016/04/06	2046	05/05/2016	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2046	05/05/2016	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2046	05/05/2016	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2046	05/05/2016	130.01	Call	Bond Future	99.6700		0.0997	282.6400	0.2826	183.576	0	0	0
2016/04/06	2046	05/05/2016	129.99	Call	Bond Future	119.6700		0.1197	302.6400	0.3026	152.895	0	0	0
2016/04/06	2046	05/05/2016	130.00	Call	Bond Future	109.6700		0.1097	292.6400	0.2926	166.837	0	0	0
2016/04/06	2046	04/08/2016	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2046	04/08/2016			Bond Future	132.6048		132.6048	132.7892	132.7892	0.139	0.0000	0.0000	590
2016/04/06	2046	04/08/2016	129.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2046	04/08/2016	129.00	Call	Bond Future	3,604.8300		3.6048	3,789.2400	3.7892	5.116	0	0	0
2016/04/06	2046	04/08/2016	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	2046	04/08/2016	129.01	Call	Bond Future	3,594.8300		3.5948	3,779.2400	3.7792	5.130	0	0	0
2016/04/06	2046	04/08/2016	129.02	Call	Bond Future	3,584.8300		3.5848	3,769.2400	3.7692	5.144	0	0	0
2016/04/06	2050	05/05/2016	138.00	Put	Bond Future	143.3700		0.1434	0.0000	0.0000	(100.000)	0	0	0
2016/04/06	2050	05/05/2016			Bond Future	137.8566		137.8566	138.2303	138.2303	0.271	0.0000	0.0000	14,861
2016/04/06	2050	05/05/2016	138.00	Call	Bond Future	0.0000		0.0000	230.2700	0.2303	100.000	0	0	0
2016/04/06	2050	05/05/2016	137.99	Call	Bond Future	0.0000		0.0000	240.2700	0.2403	100.000	0	0	0
2016/04/06	2050	05/05/2016	138.01	Call	Bond Future	0.0000		0.0000	220.2700	0.2203	100.000	0	0	0
2016/04/06	2050	05/05/2016	137.99	Put	Bond Future	133.3700		0.1334	0.0000	0.0000	(100.000)	0	0	0
2016/04/06	2050	05/05/2016	138.01	Put	Bond Future	153.3700		0.1534	0.0000	0.0000	(100.000)	0	0	0
2016/04/06	2050	04/08/2016	139.14	Call	Bond Future	0.0000		0.0000	161.4100	0.1614	100.000	0	0	0
2016/04/06	2050	04/08/2016			Bond Future	138.9231		138.9231	139.3014	139.3014	0.272	0.0000	0.0000	1,600
2016/04/06	2050	04/08/2016	139.12	Call	Bond Future	0.0000		0.0000	181.4100	0.1814	100.000	0	0	0
2016/04/06	2050	04/08/2016	139.13	Call	Bond Future	0.0000		0.0000	171.4100	0.1714	100.000	0	0	0
2016/04/06	2050	04/08/2016	139.12	Put	Bond Future	196.8800		0.1969	0.0000	0.0000	(100.000)	0	0	0
2016/04/06	2050	04/08/2016	139.14	Put	Bond Future	216.8800		0.2169	0.0000	0.0000	(100.000)	0	0	0
2016/04/06	2050	04/08/2016	139.13	Put	Bond Future	206.8800		0.2069	0.0000	0.0000	(100.000)	0	0	0
2016/04/06	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	AL37	05/05/2016			Index Future	471.6940		471.6940	471.6510	471.6510	(0.009)	0.0000	0.0000	9
2016/04/06	AL37	04/08/2016			Index Future	480.6020		480.6020	480.5530	480.5530	(0.010)	0.0000	0.0000	0
2016/04/06	AL7T	05/05/2016			Index Future	541.7560		541.7560	541.0920	541.0920	(0.123)	0.0000	0.0000	0
2016/04/06	AL7T	04/08/2016			Index Future	551.9870		551.9870	551.3050	551.3050	(0.124)	0.0000	0.0000	0
2016/04/06	ALBI	05/05/2016			Index Future	490.5180		490.5180	489.9540	489.9540	(0.115)	0.0000	0.0000	499
2016/04/06	ALBI	04/08/2016			Index Future	499.7810		499.7810	499.2010	499.2010	(0.116)	0.0000	0.0000	133

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
2016/04/06	ALBI	03/11/2016			Index Future	509.4220	509.4220	508.8270	508.8270	(0.117)	0.0000	0.0000	0
2016/04/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/06	C210	31/03/2028			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
2016/04/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/06	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	EL28	05/05/2016			Bond Future	127.3228	127.3228	127.3680	127.3680	0.036	0.0000	0.0000	0
2016/04/06	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	EL28	05/05/2016	128.99	Put	Bond Future	1,667.2400	1.6672	1,622.0000	1.6220	(2.713)	0	0	0
2016/04/06	EL28	05/05/2016	129.01	Put	Bond Future	1,687.2400	1.6872	1,642.0000	1.6420	(2.681)	0	0	0
2016/04/06	EL28	05/05/2016	129.00	Put	Bond Future	1,677.2400	1.6772	1,632.0000	1.6320	(2.697)	0	0	0
2016/04/06	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	EL28	04/08/2016			Bond Future	129.7646	129.7646	129.8086	129.8086	0.034	0.0000	0.0000	0
2016/04/06	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	EL28	04/08/2016	126.86	Call	Bond Future	2,904.5700	2.9046	2,948.6400	2.9486	1.517	0	0	0
2016/04/06	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	EL28	04/08/2016	126.87	Call	Bond Future	2,894.5700	2.8946	2,938.6400	2.9386	1.523	0	0	0
2016/04/06	EL28	04/08/2016	126.88	Call	Bond Future	2,884.5700	2.8846	2,928.6400	2.9286	1.528	0	0	0
2016/04/06	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	ES33	05/05/2016			Bond Future	10.8284	75.3166	10.8455	75.2111	0.158	0.0000	0.0000	8,776

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
2016/04/06	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	ES33	05/05/2016	9.99	Put	Bond Future	5,474.3600	5.4744	5,579.8600	5.5799	1.927	0	0	0
2016/04/06	ES33	05/05/2016	10.01	Put	Bond Future	5,336.7200	5.3367	5,442.2200	5.4422	1.977	0	0	0
2016/04/06	ES33	05/05/2016	10.00	Put	Bond Future	5,405.4900	5.4055	5,510.9900	5.5110	1.952	0	0	0
2016/04/06	ES33	04/08/2016			Bond Future	10.9220	76.7547	10.9399	76.6460	0.163	0.0000	0.0000	0
2016/04/06	ES33	04/08/2016	10.24	Put	Bond Future	4,340.8400	4.3408	4,449.4700	4.4495	2.503	0	0	0
2016/04/06	ES33	04/08/2016	10.26	Put	Bond Future	4,208.0900	4.2081	4,316.7200	4.3167	2.581	0	0	0
2016/04/06	ES33	04/08/2016	10.25	Put	Bond Future	4,274.4200	4.2744	4,383.0500	4.3831	2.541	0	0	0
2016/04/06	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	ES33	03/11/2016			Bond Future	11.0148	74.4269	11.0334	74.3155	0.169	0.0000	0.0000	0
2016/04/06	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	ES33	03/11/2016	11.31	Call	Bond Future	1,740.3300	1.7403	1,628.9400	1.6289	(6.401)	0	0	0
2016/04/06	ES33	03/11/2016	11.29	Call	Bond Future	1,624.4200	1.6244	1,513.0300	1.5130	(6.857)	0	0	0
2016/04/06	ES33	03/11/2016	11.30	Call	Bond Future	1,682.4100	1.6824	1,571.0200	1.5710	(6.621)	0	0	0
2016/04/06	ES42	05/05/2016			Bond Future	11.0145	78.9223	11.0314	78.8056	0.153	0.0000	0.0000	7,270
2016/04/06	GOVI	05/05/2016	518.01	Put	GOVI	281,600.0000	28.1600	286,980.0000	28.6980	1.911	0	0	0
2016/04/06	GOVI	05/05/2016			GOVI	489.8500	489.8500	489.3120	489.3120	(0.110)	0.0000	0.0000	476
2016/04/06	GOVI	05/05/2016	518.00	Put	GOVI	281,500.0000	28.1500	286,880.0000	28.6880	1.911	0	0	0
2016/04/06	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	GOVI	05/05/2016	517.99	Put	GOVI	281,400.0000	28.1400	286,780.0000	28.6780	1.912	0	0	0
2016/04/06	GOVI	04/08/2016	520.99	Put	GOVI	218,900.0000	21.8900	224,430.0000	22.4430	2.526	0	0	0
2016/04/06	GOVI	04/08/2016			GOVI	499.1000	499.1000	498.5470	498.5470	(0.111)	0.0000	0.0000	26
2016/04/06	GOVI	04/08/2016	521.01	Put	GOVI	219,100.0000	21.9100	224,630.0000	22.4630	2.524	0	0	0
2016/04/06	GOVI	04/08/2016	521.00	Put	GOVI	219,000.0000	21.9000	224,530.0000	22.4530	2.525	0	0	0
2016/04/06	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	GOVI	03/11/2016	476.11	Call	GOVI	326,180.0000	32.6180	320,500.0000	32.0500	(1.741)	0	0	0
2016/04/06	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	GOVI	03/11/2016			GOVI	508.7280	508.7280	508.1600	508.1600	(0.112)	0.0000	0.0000	0
2016/04/06	GOVI	03/11/2016	476.12	Call	GOVI	326,080.0000	32.6080	320,400.0000	32.0400	(1.742)	0	0	0
2016/04/06	GOVI	03/11/2016	476.13	Call	GOVI	325,980.0000	32.5980	320,300.0000	32.0300	(1.742)	0	0	0
2016/04/06	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/06	IGOV	05/05/2016			Index Future	238.7460	238.7460	238.9320	238.9320	0.078	0.0000	0.0000	977
2016/04/06	IGOV	04/08/2016			Index Future	243.2750	243.2750	243.4610	243.4610	0.076	0.0000	0.0000	81



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
2016/04/06	IGOV	03/11/2016			Index Future	247.9870	247.9870	248.1750	248.1750	0.076	0.0000	0.0000	0
2016/04/06	ILBI	05/05/2016			Index Future	647.2910	647.2910	647.8670	647.8670	0.089	0.0000	0.0000	0
2016/04/06	ILBI	04/08/2016			Index Future	659.2210	659.2210	659.8070	659.8070	0.089	0.0000	0.0000	157
2016/04/06	IS01	19/12/2016			Interest Rate Swap	100.1658	100.1658	100.1686	100.1686	0.003	0.0000	0.0000	0
2016/04/06	IS01	16/03/2017			Interest Rate Swap	100.2207	100.2207	100.2233	100.2233	0.003	0.0000	0.0000	0
2016/04/06	IS01	15/06/2017			Interest Rate Swap	99.9838	99.9838	99.9844	99.9844	0.001	0.0000	0.0000	0
2016/04/06	IS02	18/12/2017			Interest Rate Swap	100.6565	100.6565	100.6539	100.6539	(0.003)	0.0000	0.0000	0
2016/04/06	IS02	16/03/2018			Interest Rate Swap	100.1434	100.1434	100.1270	100.1270	(0.016)	0.0000	0.0000	0
2016/04/06	IS02	15/06/2018			Interest Rate Swap	100.0316	100.0316	100.0080	100.0080	(0.024)	0.0000	0.0000	0
2016/04/06	IS05	17/12/2020			Interest Rate Swap	101.0763	101.0763	101.0949	101.0949	0.018	0.0000	0.0000	0
2016/04/06	IS05	16/03/2021			Interest Rate Swap	100.6001	100.6001	100.6173	100.6173	0.017	0.0000	0.0000	0
2016/04/06	IS05	15/06/2021			Interest Rate Swap	100.0880	100.0880	100.1068	100.1068	0.019	0.0000	0.0000	0
2016/04/06	IS10	17/12/2025			Interest Rate Swap	102.9808	102.9808	103.0363	103.0363	0.054	0.0000	0.0000	0
2016/04/06	IS10	16/03/2026			Interest Rate Swap	100.2116	100.2116	100.2731	100.2731	0.061	0.0000	0.0000	0
2016/04/06	IS10	15/06/2026			Interest Rate Swap	99.0801	99.0801	99.1458	99.1458	0.066	0.0000	0.0000	0
2016/04/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/06	JBAF	20/04/2016			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2016/04/06	JBAF	18/05/2016			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2016/04/06	JBAF	15/06/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/04/06	JBAF	20/07/2016			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/04/06	JBAF	17/08/2016			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/04/06	JBAF	21/09/2016			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2016/04/06	JBAF	21/12/2016			Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2016/04/06	JBAF	15/03/2017			Jibar Tradeable Future	7.9400	92.0600	7.9400	92.0600	0.000	0.0000	0.0000	0
2016/04/06	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2016/04/06	JBAF	20/09/2017			Jibar Tradeable Future	8.1800	91.8200	8.1800	91.8200	0.000	0.0000	0.0000	0
2016/04/06	JBAF	20/12/2017			Jibar Tradeable Future	8.2600	91.7400	8.2600	91.7400	0.000	0.0000	0.0000	0
2016/04/06	JBAF	20/03/2018			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000	0
2016/04/06	R023	05/05/2016			Bond Future	9.1155	94.6744	9.1131	94.6858	(0.026)	0.0000	0.0000	8,731
2016/04/06	R023	05/05/2016	8.24	Put	Bond Future	4,336.0700	4.3361	4,322.9100	4.3229	(0.304)	0	0	0
2016/04/06	R023	05/05/2016	8.26	Put	Bond Future	4,238.9400	4.2389	4,225.7200	4.2257	(0.312)	0	0	0
2016/04/06	R023	05/05/2016	8.24	Call	Bond Future	35.0000	0.0350	33.2500	0.0333	(5.000)	0	0	0
2016/04/06	R023	05/05/2016	8.25	Put	Bond Future	4,287.4100	4.2874	4,274.2500	4.2743	(0.307)	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
2016/04/06	R023	05/05/2016	8.25	Call	Bond Future	36.8400	0.0368	35.0900	0.0351	(4.750)	0	0	0
2016/04/06	R023	05/05/2016	8.26	Call	Bond Future	38.8400	0.0388	37.0300	0.0370	(4.660)	0	0	0
2016/04/06	R023	04/08/2016	8.24	Call	Bond Future	425.6700	0.4257	427.8400	0.4278	0.510	0	0	0
2016/04/06	R023	04/08/2016	8.25	Put	Bond Future	4,885.3000	4.8853	4,877.6900	4.8777	(0.156)	0	0	0
2016/04/06	R023	04/08/2016			Bond Future	9.1832	96.4821	9.1810	96.4924	(0.024)	0.0000	0.0000	0
2016/04/06	R023	04/08/2016	8.25	Call	Bond Future	433.7700	0.4338	436.4000	0.4364	0.606	0	0	0
2016/04/06	R023	04/08/2016	8.26	Call	Bond Future	442.4200	0.4424	444.9400	0.4449	0.570	0	0	0
2016/04/06	R023	04/08/2016	8.24	Put	Bond Future	4,926.3200	4.9263	4,918.2500	4.9182	(0.164)	0	0	0
2016/04/06	R023	04/08/2016	8.26	Put	Bond Future	4,844.8600	4.8449	4,837.1400	4.8371	(0.159)	0	0	0
2016/04/06	R023	03/11/2016	9.73	Put	Bond Future	1,574.4100	1.5744	1,586.5600	1.5866	0.772	0	0	0
2016/04/06	R023	03/11/2016			Bond Future	9.2532	94.3921	9.2510	94.4017	(0.023)	0.0000	0.0000	0
2016/04/06	R023	03/11/2016	9.75	Put	Bond Future	1,543.3300	1.5433	1,555.7100	1.5557	0.802	0	0	0
2016/04/06	R023	03/11/2016	9.73	Call	Bond Future	3,686.1100	3.6861	3,707.8700	3.7079	0.590	0	0	0
2016/04/06	R023	03/11/2016	9.74	Put	Bond Future	1,558.6800	1.5587	1,571.0700	1.5711	0.795	0	0	0
2016/04/06	R023	03/11/2016	9.74	Call	Bond Future	3,714.0200	3.7140	3,736.0200	3.7360	0.592	0	0	0
2016/04/06	R023	03/11/2016	9.75	Call	Bond Future	3,742.2800	3.7423	3,764.2700	3.7643	0.588	0	0	0
2016/04/06	R035	05/05/2016	10.37	Call	Bond Future	3,292.0000	3.2920	3,190.3900	3.1904	(3.087)	0	0	0
2016/04/06	R035	05/05/2016			Bond Future	9.9383	92.7294	9.9512	92.6278	0.130	0.0000	0.0000	5,096
2016/04/06	R035	05/05/2016	10.35	Call	Bond Future	3,143.6500	3.1437	3,042.0400	3.0420	(3.232)	0	0	0
2016/04/06	R035	05/05/2016	10.36	Call	Bond Future	3,217.8800	3.2179	3,116.2700	3.1163	(3.158)	0	0	0
2016/04/06	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R035	04/08/2016			Bond Future	10.0016	94.5000	10.0152	94.3951	0.136	0.0000	0.0000	155
2016/04/06	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R035	04/08/2016	10.35	Call	Bond Future	2,638.0000	2.6380	2,533.0300	2.5330	(3.979)	0	0	0
2016/04/06	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R035	04/08/2016	10.36	Call	Bond Future	2,711.9400	2.7119	2,606.9700	2.6070	(3.871)	0	0	0
2016/04/06	R035	04/08/2016	10.37	Call	Bond Future	2,785.7900	2.7858	2,680.8200	2.6808	(3.768)	0	0	0
2016/04/06	R186	05/05/2016	9.25	Call	Bond Future	1,360.9900	1.3610	1,276.2200	1.2762	(6.229)	0	0	180
2016/04/06	R186	05/05/2016			Bond Future	9.2791	112.1577	9.2971	112.0313	0.194	9.2950	9.2950	54,740
2016/04/06	R186	05/05/2016	8.34	Call	Bond Future	43.3500	0.0434	35.5300	0.0355	(18.039)	0	0	0
2016/04/06	R186	05/05/2016	9.89	Call	Bond Future	4,422.2400	4.4222	4,298.4700	4.2985	(2.799)	0	0	0
2016/04/06	R186	05/05/2016	8.35	Call	Bond Future	45.7100	0.0457	37.5700	0.0376	(17.808)	0	0	0
2016/04/06	R186	05/05/2016	8.75	Put	Bond Future	4,093.2200	4.0932	4,187.0600	4.1871	2.293	0	0	1,900
2016/04/06	R186	05/05/2016	9.25	Put	Bond Future	1,565.7200	1.5657	1,607.3400	1.6073	2.658	0	0	0
2016/04/06	R186	05/05/2016	8.33	Call	Bond Future	41.0900	0.0411	33.6100	0.0336	(18.204)	0	0	0
2016/04/06	R186	05/05/2016	8.85	Put	Bond Future	3,487.0200	3.4870	3,571.4000	3.5714	2.420	0	0	5,350
2016/04/06	R186	05/05/2016	9.96	Call	Bond Future	4,833.3300	4.8333	4,708.5000	4.7085	(2.583)	0	0	0
2016/04/06	R186	05/05/2016	9.86	Call	Bond Future	4,248.8800	4.2489	4,125.6900	4.1257	(2.899)	0	0	0
2016/04/06	R186	05/05/2016	7.56	Put	Bond Future	13,068.7100	13.0687	13,195.0200	13.1950	0.967	0	0	0
2016/04/06	R186	05/05/2016	8.35	Put	Bond Future	6,857.1100	6.8571	6,975.3600	6.9754	1.724	0	0	0
2016/04/06	R186	05/05/2016	8.75	Call	Bond Future	283.9600	0.2840	251.4100	0.2514	(11.463)	0	0	180
2016/04/06	R186	05/05/2016	8.34	Put	Bond Future	6,931.2000	6.9312	7,049.7700	7.0498	1.711	0	0	0
2016/04/06	R186	05/05/2016	7.56	Call	Bond Future	0.2400	0.0002	0.1600	0.0002	(33.333)	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
2016/04/06	R186	05/05/2016	8.85	Call	Bond Future	411.6100	0.4116	369.6000	0.3696	(10.206)	0	0	0
2016/04/06	R186	05/05/2016	8.33	Put	Bond Future	7,005.4500	7.0054	7,124.3600	7.1244	1.697	0	0	0
2016/04/06	R186	05/05/2016	9.89	Put	Bond Future	241.2200	0.2412	243.8400	0.2438	1.086	0	0	180
2016/04/06	R186	05/05/2016	9.96	Put	Bond Future	187.5300	0.1875	189.0900	0.1891	0.832	0	0	5,000
2016/04/06	R186	05/05/2016	9.86	Put	Bond Future	267.9300	0.2679	271.1300	0.2711	1.194	0	0	5,000
2016/04/06	R186	04/08/2016	8.51	Put	Bond Future	6,803.4300	6.8034	6,893.7400	6.8937	1.327	0	0	0
2016/04/06	R186	04/08/2016	10.00	Put	Bond Future	1,258.0700	1.2581	1,278.5100	1.2785	1.625	0	0	6,500
2016/04/06	R186	04/08/2016			Bond Future	9.3419	108.9950	9.3609	108.8645	0.203	0.0000	0.0000	521
2016/04/06	R186	04/08/2016	8.50	Put	Bond Future	6,862.3500	6.8624	6,953.1400	6.9531	1.323	0	0	0
2016/04/06	R186	04/08/2016	8.51	Call	Bond Future	860.4500	0.8605	820.2200	0.8202	(4.675)	0	0	0
2016/04/06	R186	04/08/2016	8.49	Call	Bond Future	830.2400	0.8302	790.9700	0.7910	(4.730)	0	0	0
2016/04/06	R186	04/08/2016	8.50	Call	Bond Future	845.2500	0.8453	805.5000	0.8055	(4.703)	0	0	0
2016/04/06	R186	04/08/2016	10.00	Call	Bond Future	5,662.8100	5.6628	5,552.7100	5.5527	(1.944)	0	0	0
2016/04/06	R186	04/08/2016	8.49	Put	Bond Future	6,921.5200	6.9215	7,012.7900	7.0128	1.319	0	0	0
2016/04/06	R197	05/05/2016			Bond Future	295.8012	295.8012	295.8918	295.8918	0.031	0.0000	0.0000	1,932
2016/04/06	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R197	05/05/2016	299.99	Put	Bond Future	4,188.8500	4.1888	4,098.2200	4.0982	(2.164)	0	0	0
2016/04/06	R197	05/05/2016	300.01	Put	Bond Future	4,208.8500	4.2088	4,118.2200	4.1182	(2.153)	0	0	0
2016/04/06	R197	05/05/2016	300.00	Put	Bond Future	4,198.8500	4.1988	4,108.2200	4.1082	(2.158)	0	0	0
2016/04/06	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R197	04/08/2016			Bond Future	294.9772	294.9772	295.0647	295.0647	0.030	0.0000	0.0000	0
2016/04/06	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R197	04/08/2016	293.98	Call	Bond Future	997.1900	0.9972	1,084.6500	1.0847	8.771	0	0	0
2016/04/06	R197	04/08/2016	293.96	Call	Bond Future	1,017.1900	1.0172	1,104.6500	1.1047	8.598	0	0	0
2016/04/06	R197	04/08/2016	293.97	Call	Bond Future	1,007.1900	1.0072	1,094.6500	1.0947	8.684	0	0	0
2016/04/06	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R202	05/05/2016	246.99	Put	Bond Future	5,162.1800	5.1622	5,068.9700	5.0690	(1.806)	0	0	0
2016/04/06	R202	05/05/2016			Bond Future	242.9500	242.9500	243.0272	243.0272	0.032	0.0000	0.0000	42,524
2016/04/06	R202	05/05/2016	247.01	Put	Bond Future	5,176.8100	5.1768	5,083.6000	5.0836	(1.801)	0	0	0
2016/04/06	R202	05/05/2016	246.99	Call	Bond Future	1,122.1900	1.1222	1,106.2200	1.1062	(1.423)	0	0	0
2016/04/06	R202	05/05/2016	247.00	Put	Bond Future	5,169.4900	5.1695	5,076.2900	5.0763	(1.803)	0	0	0
2016/04/06	R202	05/05/2016	247.00	Call	Bond Future	1,119.5000	1.1195	1,103.5400	1.1035	(1.426)	0	0	0
2016/04/06	R202	05/05/2016	247.01	Call	Bond Future	1,116.8200	1.1168	1,100.8500	1.1008	(1.430)	0	0	0
2016/04/06	R202	04/08/2016	243.25	Call	Bond Future	5,454.5300	5.4545	5,474.2600	5.4743	0.362	0	0	0
2016/04/06	R202	04/08/2016			Bond Future	244.1585	244.1585	244.2331	244.2331	0.031	0.0000	0.0000	299
2016/04/06	R202	04/08/2016	243.26	Call	Bond Future	5,449.3400	5.4493	5,469.0500	5.4690	0.362	0	0	0
2016/04/06	R202	04/08/2016	243.24	Put	Bond Future	4,541.2100	4.5412	4,486.3500	4.4863	(1.208)	0	0	0
2016/04/06	R202	04/08/2016	243.26	Put	Bond Future	4,550.8300	4.5508	4,495.9200	4.4959	(1.207)	0	0	0
2016/04/06	R202	04/08/2016	243.24	Call	Bond Future	5,459.7200	5.4597	5,479.4800	5.4795	0.362	0	0	0
2016/04/06	R202	04/08/2016	243.25	Put	Bond Future	4,546.0200	4.5460	4,491.1300	4.4911	(1.207)	0	0	0
2016/04/06	R203	05/05/2016	7.25	Put	Bond Future	1,183.7700	1.1838	1,191.6400	1.1916	0.665	0	0	0
2016/04/06	R203	05/05/2016			Bond Future	8.1834	101.3213	8.1900	101.3131	0.080	0.0000	0.0000	53,812
2016/04/06	R203	05/05/2016	7.26	Call	Bond Future	2.9600	0.0030	2.6100	0.0026	(11.824)	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
2016/04/06	R203	05/05/2016	7.24	Call	Bond Future	2.5800	0.0026	2.2600	0.0023	(12.403)	0	0	0
2016/04/06	R203	05/05/2016	7.25	Call	Bond Future	2.7600	0.0028	2.4300	0.0024	(11.957)	0	0	0
2016/04/06	R203	05/05/2016	7.24	Put	Bond Future	1,196.3500	1.1964	1,204.2300	1.2042	0.659	0	0	0
2016/04/06	R203	05/05/2016	7.26	Put	Bond Future	1,171.2200	1.1712	1,179.0700	1.1791	0.670	0	0	0
2016/04/06	R203	04/08/2016	7.26	Call	Bond Future	52.4600	0.0525	50.6800	0.0507	(3.393)	0	0	0
2016/04/06	R203	04/08/2016			Bond Future	8.2973	103.2560	8.3069	103.2461	0.116	0.0000	0.0000	0
2016/04/06	R203	04/08/2016	7.24	Call	Bond Future	50.0500	0.0500	48.2200	0.0482	(3.656)	0	0	0
2016/04/06	R203	04/08/2016	7.25	Call	Bond Future	51.2400	0.0512	49.3800	0.0494	(3.630)	0	0	0
2016/04/06	R203	04/08/2016	7.24	Put	Bond Future	1,148.1900	1.1482	1,156.2400	1.1562	0.701	0	0	0
2016/04/06	R203	04/08/2016	7.26	Put	Bond Future	1,129.6600	1.1297	1,137.7600	1.1378	0.717	0	0	0
2016/04/06	R203	04/08/2016	7.25	Put	Bond Future	1,138.9100	1.1389	1,146.9300	1.1469	0.704	0	0	0
2016/04/06	R203	03/11/2016	8.86	Call	Bond Future	598.0300	0.5980	593.1600	0.5932	(0.814)	0	0	0
2016/04/06	R203	03/11/2016			Bond Future	8.4466	101.0547	8.4602	101.0437	0.161	0.0000	0.0000	0
2016/04/06	R203	03/11/2016	8.84	Call	Bond Future	587.4700	0.5875	582.6800	0.5827	(0.815)	0	0	0
2016/04/06	R203	03/11/2016	8.85	Call	Bond Future	592.7400	0.5927	587.9100	0.5879	(0.815)	0	0	0
2016/04/06	R203	03/11/2016	8.84	Put	Bond Future	271.3000	0.2713	277.4600	0.2775	2.271	0	0	0
2016/04/06	R203	03/11/2016	8.86	Put	Bond Future	265.8200	0.2658	271.9000	0.2719	2.287	0	0	0
2016/04/06	R203	03/11/2016	8.85	Put	Bond Future	268.5500	0.2686	274.6700	0.2747	2.279	0	0	0
2016/04/06	R204	05/05/2016	7.75	Call	Bond Future	15.8100	0.0158	13.6600	0.0137	(13.599)	0	0	0
2016/04/06	R204	05/05/2016			Bond Future	8.5599	101.7798	8.5665	101.7647	0.077	0.0000	0.0000	33,783
2016/04/06	R204	05/05/2016	7.76	Call	Bond Future	16.7300	0.0167	14.5000	0.0145	(13.329)	0	0	0
2016/04/06	R204	05/05/2016	7.74	Put	Bond Future	1,908.6000	1.9086	1,921.6000	1.9216	0.681	0	0	0
2016/04/06	R204	05/05/2016	7.76	Put	Bond Future	1,863.6800	1.8637	1,876.4900	1.8765	0.687	0	0	0
2016/04/06	R204	05/05/2016	7.74	Call	Bond Future	14.9200	0.0149	12.8800	0.0129	(13.673)	0	0	0
2016/04/06	R204	05/05/2016	7.75	Put	Bond Future	1,886.1200	1.8861	1,899.0100	1.8990	0.683	0	0	0
2016/04/06	R204	04/08/2016			Bond Future	8.6651	99.6818	8.6732	99.6650	0.093	0.0000	0.0000	0
2016/04/06	R204	04/08/2016	7.74	Put	Bond Future	2,100.3300	2.1003	2,115.1500	2.1151	0.706	0	0	0
2016/04/06	R204	04/08/2016	7.76	Put	Bond Future	2,064.4100	2.0644	2,079.4300	2.0794	0.728	0	0	0
2016/04/06	R204	04/08/2016	7.74	Call	Bond Future	152.4000	0.1524	150.3800	0.1504	(1.325)	0	0	0
2016/04/06	R204	04/08/2016	7.75	Put	Bond Future	2,082.2700	2.0823	2,097.3300	2.0973	0.723	0	0	0
2016/04/06	R204	04/08/2016	7.75	Call	Bond Future	155.6500	0.1556	153.8700	0.1539	(1.144)	0	0	0
2016/04/06	R204	04/08/2016	7.76	Call	Bond Future	159.1000	0.1591	157.2800	0.1573	(1.144)	0	0	0
2016/04/06	R204	03/11/2016			Bond Future	8.7705	101.5845	8.7801	101.5665	0.110	0.0000	0.0000	0
2016/04/06	R204	03/11/2016	9.21	Put	Bond Future	631.8000	0.6318	644.9500	0.6450	2.081	0	0	0
2016/04/06	R204	03/11/2016	9.23	Put	Bond Future	618.8500	0.6188	631.8600	0.6319	2.102	0	0	0
2016/04/06	R204	03/11/2016	9.22	Put	Bond Future	625.1500	0.6252	638.2300	0.6382	2.092	0	0	0
2016/04/06	R204	03/11/2016	9.22	Call	Bond Future	1,464.9800	1.4650	1,460.0100	1.4600	(0.339)	0	0	0
2016/04/06	R204	03/11/2016	9.21	Call	Bond Future	1,453.0400	1.4530	1,448.1400	1.4481	(0.337)	0	0	0
2016/04/06	R204	03/11/2016	9.23	Call	Bond Future	1,477.2600	1.4773	1,472.2200	1.4722	(0.341)	0	0	0
2016/04/06	R207	05/05/2016	7.86	Put	Bond Future	2,751.9300	2.7519	2,740.4700	2.7405	(0.416)	0	0	0
2016/04/06	R207	05/05/2016			Bond Future	8.7559	97.6393	8.7525	97.6494	(0.038)	0.0000	0.0000	67,366
2016/04/06	R207	05/05/2016	7.85	Put	Bond Future	2,782.1900	2.7822	2,770.7800	2.7708	(0.410)	0	0	0
2016/04/06	R207	05/05/2016	7.56	Put	Bond Future	3,677.5400	3.6775	3,667.1100	3.6671	(0.284)	0	0	0
2016/04/06	R207	05/05/2016	7.84	Put	Bond Future	2,812.5000	2.8125	2,801.1500	2.8012	(0.404)	0	0	0
2016/04/06	R207	05/05/2016	7.56	Call	Bond Future	2.1600	0.0022	1.8500	0.0019	(14.352)	0	0	43
2016/04/06	R207	05/05/2016	7.85	Call	Bond Future	13.7500	0.0138	12.4600	0.0125	(9.382)	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
2016/04/06	R207	05/05/2016	7.86	Call	Bond Future	14.5800		0.0146	13.2400	0.0132	(9.191)	0	0	0
2016/04/06	R207	05/05/2016	7.84	Call	Bond Future	12.9500		0.0129	11.7200	0.0117	(9.498)	0	0	0
2016/04/06	R207	04/08/2016			Bond Future	8.8494		95.8592	8.8463	95.8680	(0.035)	0.0000	0.0000	0
2016/04/06	R207	04/08/2016	7.99	Put	Bond Future	2,724.3800		2.7244	2,711.3400	2.7113	(0.479)	0	0	0
2016/04/06	R207	04/08/2016	8.01	Put	Bond Future	2,677.2100		2.6772	2,664.1000	2.6641	(0.490)	0	0	0
2016/04/06	R207	04/08/2016	8.00	Put	Bond Future	2,700.7500		2.7007	2,687.6700	2.6877	(0.484)	0	0	0
2016/04/06	R207	04/08/2016	8.01	Call	Bond Future	272.9800		0.2730	268.7000	0.2687	(1.568)	0	0	0
2016/04/06	R207	04/08/2016	7.99	Call	Bond Future	261.9700		0.2620	257.7600	0.2578	(1.607)	0	0	0
2016/04/06	R207	04/08/2016	8.00	Call	Bond Future	267.4300		0.2674	263.1800	0.2632	(1.589)	0	0	0
2016/04/06	R207	02/02/2017	9.24	Call	Bond Future	1,884.1500		1.8841	1,899.9000	1.8999	0.836	0	0	0
2016/04/06	R207	02/02/2017			Bond Future	8.9874		96.0534	8.9842	96.0614	(0.036)	0.0000	0.0000	0
2016/04/06	R207	02/02/2017	8.91	Call	Bond Future	1,446.1300		1.4461	1,460.0400	1.4600	0.962	0	0	62
2016/04/06	R207	02/02/2017	9.22	Call	Bond Future	1,855.7700		1.8558	1,871.5000	1.8715	0.848	0	0	0
2016/04/06	R207	02/02/2017	9.23	Call	Bond Future	1,869.9400		1.8699	1,885.6700	1.8857	0.841	0	0	0
2016/04/06	R207	02/02/2017	8.91	Put	Bond Future	1,637.0900		1.6371	1,643.0200	1.6430	0.362	0	0	0
2016/04/06	R207	02/02/2017	9.22	Put	Bond Future	1,285.1400		1.2851	1,292.8900	1.2929	0.603	0	0	0
2016/04/06	R207	02/02/2017	9.24	Put	Bond Future	1,264.6500		1.2647	1,272.4200	1.2724	0.614	0	0	0
2016/04/06	R207	02/02/2017	9.23	Put	Bond Future	1,274.8700		1.2749	1,282.6200	1.2826	0.608	0	0	0
2016/04/06	R208	05/05/2016	7.99	Call	Bond Future	23.5000		0.0235	20.9700	0.0210	(10.766)	0	0	0
2016/04/06	R208	05/05/2016	8.00	Put	Bond Future	3,254.0900		3.2541	3,279.2600	3.2793	0.773	0	0	0
2016/04/06	R208	05/05/2016			Bond Future	8.8537		92.5187	8.8612	92.4910	0.085	0.0000	0.0000	46,641
2016/04/06	R208	05/05/2016	8.00	Call	Bond Future	24.8000		0.0248	22.2000	0.0222	(10.484)	0	0	0
2016/04/06	R208	05/05/2016	8.01	Call	Bond Future	26.2000		0.0262	23.4900	0.0235	(10.344)	0	0	0
2016/04/06	R208	05/05/2016	7.99	Put	Bond Future	3,291.4200		3.2914	3,316.6600	3.3167	0.767	0	0	0
2016/04/06	R208	05/05/2016	8.01	Put	Bond Future	3,216.8700		3.2169	3,241.9300	3.2419	0.779	0	0	0
2016/04/06	R208	04/08/2016	8.01	Put	Bond Future	3,634.2900		3.6343	3,658.1500	3.6581	0.657	0	0	0
2016/04/06	R208	04/08/2016			Bond Future	8.9298		94.2853	8.9382	94.2556	0.094	0.0000	0.0000	0
2016/04/06	R208	04/08/2016	8.00	Put	Bond Future	3,665.1200		3.6651	3,689.0800	3.6891	0.654	0	0	0
2016/04/06	R208	04/08/2016	7.99	Call	Bond Future	289.9000		0.2899	284.0100	0.2840	(2.032)	0	0	0
2016/04/06	R208	04/08/2016	8.00	Call	Bond Future	295.7300		0.2957	290.0200	0.2900	(1.931)	0	0	0
2016/04/06	R208	04/08/2016	8.01	Call	Bond Future	301.9300		0.3019	296.1200	0.2961	(1.924)	0	0	0
2016/04/06	R208	04/08/2016	7.99	Put	Bond Future	3,696.3300		3.6963	3,720.1100	3.7201	0.643	0	0	0
2016/04/06	R208	03/11/2016	9.59	Put	Bond Future	1,001.3100		1.0013	1,017.6600	1.0177	1.633	0	0	0
2016/04/06	R208	03/11/2016			Bond Future	9.0032		92.6820	9.0124	92.6509	0.102	0.0000	0.0000	0
2016/04/06	R208	03/11/2016	9.58	Put	Bond Future	1,011.8800		1.0119	1,028.3400	1.0283	1.627	0	0	0
2016/04/06	R208	03/11/2016	9.57	Call	Bond Future	2,918.7300		2.9187	2,904.2300	2.9042	(0.497)	0	0	0
2016/04/06	R208	03/11/2016	9.58	Call	Bond Future	2,940.8200		2.9408	2,926.2200	2.9262	(0.496)	0	0	0
2016/04/06	R208	03/11/2016	9.59	Call	Bond Future	2,963.2500		2.9632	2,948.5400	2.9485	(0.496)	0	0	0
2016/04/06	R208	03/11/2016	9.57	Put	Bond Future	1,022.8100		1.0228	1,039.3700	1.0394	1.619	0	0	0
2016/04/06	R209	05/05/2016			Bond Future	9.8664		69.4140	9.8846	69.2960	0.184	0.0000	0.0000	29,682
2016/04/06	R209	05/05/2016	9.00	Call	Bond Future	76.5200		0.0765	66.7500	0.0667	(12.768)	0	0	6,700
2016/04/06	R209	05/05/2016	8.25	Put	Bond Future	11,872.0600		11.8721	11,989.7800	11.9898	0.992	0	0	0
2016/04/06	R209	05/05/2016	8.99	Put	Bond Future	6,152.9600		6.1530	6,261.4600	6.2615	1.763	0	0	0
2016/04/06	R209	05/05/2016	9.01	Put	Bond Future	6,012.3500		6.0124	6,120.2100	6.1202	1.794	0	0	0
2016/04/06	R209	05/05/2016	9.00	Put	Bond Future	6,082.4800		6.0825	6,190.7100	6.1907	1.779	0	0	0
2016/04/06	R209	05/05/2016	9.01	Call	Bond Future	80.2100		0.0802	70.0700	0.0701	(12.642)	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
2016/04/06	R209	05/05/2016	8.25	Call	Bond Future	0.9200	0.0009	0.6400	0.0006	(30.435)	0	0	6,700
2016/04/06	R209	05/05/2016	8.99	Call	Bond Future	73.0700	0.0731	63.5700	0.0636	(13.001)	0	0	0
2016/04/06	R209	04/08/2016	9.70	Put	Bond Future	3,685.5200	3.6855	3,759.7300	3.7597	2.014	0	0	250
2016/04/06	R209	04/08/2016	9.26	Call	Bond Future	1,207.1400	1.2071	1,176.6200	1.1766	(2.528)	0	0	0
2016/04/06	R209	04/08/2016			Bond Future	9.9245	70.7394	9.9434	70.6181	0.190	0.0000	0.0000	190
2016/04/06	R209	04/08/2016	9.40	Put	Bond Future	4,993.1000	4.9931	5,079.1800	5.0792	1.724	0	0	0
2016/04/06	R209	04/08/2016	9.60	Put	Bond Future	4,091.3300	4.0913	4,169.8200	4.1698	1.918	0	0	0
2016/04/06	R209	04/08/2016	10.60	Call	Bond Future	5,412.1600	5.4122	5,342.7600	5.3428	(1.282)	0	0	5,760
2016/04/06	R209	04/08/2016	9.24	Call	Bond Future	1,170.3300	1.1703	1,140.4200	1.1404	(2.556)	0	0	0
2016/04/06	R209	04/08/2016	9.70	Call	Bond Future	2,217.4000	2.2174	2,170.3100	2.1703	(2.124)	0	0	0
2016/04/06	R209	04/08/2016	10.29	Call	Bond Future	4,167.2900	4.1673	4,110.2100	4.1102	(1.370)	0	0	0
2016/04/06	R209	04/08/2016	9.25	Call	Bond Future	1,188.7100	1.1887	1,158.4200	1.1584	(2.548)	0	0	0
2016/04/06	R209	04/08/2016	9.40	Call	Bond Future	1,486.5200	1.4865	1,451.3000	1.4513	(2.369)	0	0	250
2016/04/06	R209	04/08/2016	10.60	Put	Bond Future	1,270.7600	1.2708	1,322.6600	1.3227	4.084	0	0	0
2016/04/06	R209	04/08/2016	9.24	Put	Bond Future	5,801.3100	5.8013	5,892.7000	5.8927	1.575	0	0	0
2016/04/06	R209	04/08/2016	9.60	Call	Bond Future	1,953.6300	1.9536	1,910.8200	1.9108	(2.191)	0	0	5,760
2016/04/06	R209	04/08/2016	9.26	Put	Bond Future	5,696.1200	5.6961	5,786.9000	5.7869	1.594	0	0	0
2016/04/06	R209	04/08/2016	9.25	Put	Bond Future	5,748.6400	5.7486	5,839.6500	5.8397	1.583	0	0	0
2016/04/06	R209	04/08/2016	10.29	Put	Bond Future	1,876.6400	1.8766	1,940.8600	1.9409	3.422	0	0	250
2016/04/06	R209	03/11/2016	10.26	Call	Bond Future	4,701.3000	4.7013	4,662.8900	4.6629	(0.817)	0	0	0
2016/04/06	R209	03/11/2016			Bond Future	9.9796	68.9388	9.9991	68.8146	0.196	0.0000	0.0000	0
2016/04/06	R209	03/11/2016	10.24	Call	Bond Future	4,630.9800	4.6310	4,593.3200	4.5933	(0.813)	0	0	0
2016/04/06	R209	03/11/2016	10.25	Call	Bond Future	4,666.0900	4.6661	4,628.0500	4.6281	(0.815)	0	0	0
2016/04/06	R209	03/11/2016	10.24	Put	Bond Future	3,002.0200	3.0020	3,088.5600	3.0886	2.883	0	0	0
2016/04/06	R209	03/11/2016	10.25	Put	Bond Future	2,975.7800	2.9758	3,061.9400	3.0619	2.895	0	0	0
2016/04/06	R209	03/11/2016	10.26	Put	Bond Future	2,949.7400	2.9497	3,035.5300	3.0355	2.908	0	0	0
2016/04/06	R210	05/05/2016			Bond Future	181.9525	181.9525	182.0093	182.0093	0.031	0.0000	0.0000	1,441
2016/04/06	R210	05/05/2016	184.99	Put	Bond Future	3,037.4800	3.0375	2,980.7200	2.9807	(1.869)	0	0	0
2016/04/06	R210	05/05/2016	185.00	Put	Bond Future	3,047.4800	3.0475	2,990.7200	2.9907	(1.863)	0	0	0
2016/04/06	R210	05/05/2016	185.01	Put	Bond Future	3,057.4800	3.0575	3,000.7200	3.0007	(1.856)	0	0	0
2016/04/06	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R210	04/08/2016			Bond Future	185.4421	185.4421	185.4969	185.4969	0.030	0.0000	0.0000	0
2016/04/06	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R210	04/08/2016	181.50	Call	Bond Future	3,942.1000	3.9421	3,996.8700	3.9969	1.389	0	0	0
2016/04/06	R210	04/08/2016	181.52	Call	Bond Future	3,922.1000	3.9221	3,976.8700	3.9769	1.396	0	0	0
2016/04/06	R210	04/08/2016	181.51	Call	Bond Future	3,932.1000	3.9321	3,986.8700	3.9869	1.393	0	0	0
2016/04/06	R211	05/05/2016	139.01	Put	Bond Future	1,186.2300	1.1862	1,112.6300	1.1126	(6.205)	0	0	0
2016/04/06	R211	05/05/2016			Bond Future	137.8238	137.8238	137.8974	137.8974	0.053	0.0000	0.0000	62
2016/04/06	R211	05/05/2016	139.00	Put	Bond Future	1,176.2300	1.1762	1,102.6300	1.1026	(6.257)	0	0	0
2016/04/06	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R211	05/05/2016	139.00	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
2016/04/06	R211	05/05/2016	138.99	Put	Bond Future	1,166.2300	1.1662	1,092.6300	1.0926	(6.311)	0	0	0
2016/04/06	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R211	04/08/2016			Bond Future	138.7073	138.7073	138.7799	138.7799	0.052	0.0000	0.0000	0
2016/04/06	R211	04/08/2016	137.09	Call	Bond Future	1,617.2600	1.6173	1,689.9400	1.6899	4.494	0	0	0
2016/04/06	R211	04/08/2016	137.07	Call	Bond Future	1,637.2600	1.6373	1,709.9400	1.7099	4.439	0	0	0
2016/04/06	R211	04/08/2016	137.08	Call	Bond Future	1,627.2600	1.6273	1,699.9400	1.6999	4.466	0	0	0
2016/04/06	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R212	05/05/2016			Bond Future	143.9198	143.9198	143.8090	143.8090	(0.077)	0.0000	0.0000	3,488
2016/04/06	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R212	05/05/2016	144.99	Put	Bond Future	1,070.1800	1.0702	1,180.9600	1.1810	10.352	0	0	0
2016/04/06	R212	05/05/2016	145.01	Put	Bond Future	1,090.1800	1.0902	1,200.9600	1.2010	10.162	0	0	0
2016/04/06	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R212	05/05/2016	145.00	Put	Bond Future	1,080.1800	1.0802	1,190.9600	1.1910	10.256	0	0	0
2016/04/06	R212	04/08/2016	142.43	Call	Bond Future	2,318.4600	2.3185	2,203.0800	2.2031	(4.977)	0	0	0
2016/04/06	R212	04/08/2016			Bond Future	144.7485	144.7485	144.6331	144.6331	(0.080)	0.0000	0.0000	0
2016/04/06	R212	04/08/2016	142.44	Call	Bond Future	2,308.4600	2.3085	2,193.0800	2.1931	(4.998)	0	0	0
2016/04/06	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/06	R212	04/08/2016	142.42	Call	Bond Future	2,328.4600	2.3285	2,213.0800	2.2131	(4.955)	0	0	0
2016/04/06	R213	05/05/2016	8.74	Put	Bond Future	6,908.8300	6.9088	6,989.6700	6.9897	1.170	0	0	0
2016/04/06	R213	05/05/2016	8.76	Put	Bond Future	6,765.7600	6.7658	6,846.2500	6.8463	1.190	0	0	0
2016/04/06	R213	05/05/2016			Bond Future	9.7270	80.1781	9.7400	80.0924	0.135	0.0000	0.0000	47,733
2016/04/06	R213	05/05/2016	8.75	Put	Bond Future	6,837.1700	6.8372	6,917.8800	6.9179	1.180	0	0	0
2016/04/06	R213	05/05/2016	8.74	Call	Bond Future	40.5900	0.0406	35.6600	0.0357	(12.146)	0	0	0
2016/04/06	R213	05/05/2016	8.75	Call	Bond Future	42.6800	0.0427	37.6200	0.0376	(11.856)	0	0	0
2016/04/06	R213	05/05/2016	8.76	Call	Bond Future	44.9300	0.0449	39.6500	0.0396	(11.752)	0	0	0
2016/04/06	R213	04/08/2016			Bond Future	9.7862	81.7090	9.7999	81.6205	0.140	0.0000	0.0000	462
2016/04/06	R213	04/08/2016	8.99	Put	Bond Future	6,361.0700	6.3611	6,432.5000	6.4325	1.123	0	0	0
2016/04/06	R213	04/08/2016	9.01	Put	Bond Future	6,251.1600	6.2512	6,322.1000	6.3221	1.135	0	0	0
2016/04/06	R213	04/08/2016	9.00	Put	Bond Future	6,305.9800	6.3060	6,377.1700	6.3772	1.129	0	0	0
2016/04/06	R213	04/08/2016	9.01	Call	Bond Future	989.0700	0.9891	971.4500	0.9714	(1.781)	0	0	0
2016/04/06	R213	04/08/2016	8.99	Call	Bond Future	956.9200	0.9569	939.7900	0.9398	(1.790)	0	0	0
2016/04/06	R213	04/08/2016	9.00	Call	Bond Future	972.9000	0.9729	955.5300	0.9555	(1.785)	0	0	0
2016/04/06	R213	03/11/2016			Bond Future	9.8457	79.7175	9.8599	79.6265	0.145	0.0000	0.0000	0
2016/04/06	R213	03/11/2016	10.18	Put	Bond Future	2,789.3700	2.7894	2,816.2600	2.8163	0.964	0	0	0
2016/04/06	R213	03/11/2016	10.20	Put	Bond Future	2,739.7000	2.7397	2,766.1600	2.7662	0.966	0	0	0
2016/04/06	R213	03/11/2016	10.18	Call	Bond Future	4,886.5100	4.8865	4,822.4300	4.8224	(1.311)	0	0	0
2016/04/06	R213	03/11/2016	10.19	Put	Bond Future	2,764.3200	2.7643	2,791.0000	2.7910	0.965	0	0	0
2016/04/06	R213	03/11/2016	10.19	Call	Bond Future	4,922.9500	4.9230	4,858.6600	4.8587	(1.306)	0	0	0
2016/04/06	R213	03/11/2016	10.20	Call	Bond Future	4,959.7400	4.9597	4,895.2300	4.8952	(1.301)	0	0	0
2016/04/06	R214	05/05/2016	9.01	Call	Bond Future	47.6000	0.0476	40.9100	0.0409	(14.055)	0	0	0
2016/04/06	R214	05/05/2016	9.30	Put	Bond Future	5,059.9700	5.0600	5,162.3600	5.1624	2.024	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
2016/04/06	R214	05/05/2016			Bond Future	9.9910		69.4169	10.0092	69.2957	0.182	0.0000	0.0000	32,450
2016/04/06	R214	05/05/2016	8.99	Call	Bond Future	43.0200		0.0430	36.8000	0.0368	(14.458)	0	0	0
2016/04/06	R214	05/05/2016	9.00	Call	Bond Future	45.2200		0.0452	38.8100	0.0388	(14.175)	0	0	0
2016/04/06	R214	05/05/2016	8.99	Put	Bond Future	7,303.3200		7.3033	7,418.3600	7.4184	1.575	0	0	0
2016/04/06	R214	05/05/2016	9.01	Put	Bond Future	7,150.6000		7.1506	7,265.1700	7.2652	1.602	0	0	0
2016/04/06	R214	05/05/2016	9.30	Call	Bond Future	179.2100		0.1792	160.3400	0.1603	(10.530)	0	0	0
2016/04/06	R214	05/05/2016	9.00	Put	Bond Future	7,226.8000		7.2268	7,341.6500	7.3416	1.589	0	0	0
2016/04/06	R214	04/08/2016	9.25	Put	Bond Future	6,662.1100		6.6621	6,746.7000	6.7467	1.270	0	0	0
2016/04/06	R214	04/08/2016	11.30	Call	Bond Future	8,107.3600		8.1074	7,993.4100	7.9934	(1.406)	0	0	5,800
2016/04/06	R214	04/08/2016	9.24	Call	Bond Future	1,016.6600		1.0167	977.0300	0.9770	(3.898)	0	0	0
2016/04/06	R214	04/08/2016			Bond Future	10.0479		70.7425	10.0668	70.6178	0.188	0.0000	0.0000	0
2016/04/06	R214	04/08/2016	9.30	Call	Bond Future	1,120.2500		1.1203	1,077.9200	1.0779	(3.779)	0	0	1,300
2016/04/06	R214	04/08/2016	8.55	Put	Bond Future	11,499.4700		11.4995	11,609.0400	11.6090	0.953	0	0	0
2016/04/06	R214	04/08/2016	9.25	Call	Bond Future	1,033.4700		1.0335	993.3900	0.9934	(3.878)	0	0	0
2016/04/06	R214	04/08/2016	11.30	Put	Bond Future	615.6400		0.6156	626.3600	0.6264	1.741	0	0	0
2016/04/06	R214	04/08/2016	10.30	Put	Bond Future	2,263.6900		2.2637	2,300.9600	2.3010	1.646	0	0	0
2016/04/06	R214	04/08/2016	9.26	Call	Bond Future	1,050.4700		1.0505	1,009.9400	1.0099	(3.858)	0	0	0
2016/04/06	R214	04/08/2016	9.30	Put	Bond Future	6,373.9400		6.3739	6,456.2800	6.4563	1.292	0	0	0
2016/04/06	R214	04/08/2016	8.55	Call	Bond Future	276.0600		0.2761	260.9600	0.2610	(5.470)	0	0	1,300
2016/04/06	R214	04/08/2016	9.24	Put	Bond Future	6,720.6700		6.7207	6,805.7100	6.8057	1.265	0	0	0
2016/04/06	R214	04/08/2016	10.30	Call	Bond Future	3,894.5800		3.8946	3,807.1800	3.8072	(2.244)	0	0	5,800
2016/04/06	R214	04/08/2016	9.26	Put	Bond Future	6,603.8700		6.6039	6,688.0100	6.6880	1.274	0	0	0
2016/04/06	R214	03/11/2016	10.35	Put	Bond Future	3,194.0900		3.1941	3,238.1700	3.2382	1.380	0	0	0
2016/04/06	R214	03/11/2016			Bond Future	10.1046		68.7952	10.1242	68.6676	0.193	0.0000	0.0000	0
2016/04/06	R214	03/11/2016	10.34	Put	Bond Future	3,221.6100		3.2216	3,266.0100	3.2660	1.378	0	0	0
2016/04/06	R214	03/11/2016	10.35	Call	Bond Future	4,767.6700		4.7677	4,684.1000	4.6841	(1.753)	0	0	0
2016/04/06	R214	03/11/2016	10.33	Call	Bond Future	4,696.9700		4.6970	4,614.0300	4.6140	(1.766)	0	0	0
2016/04/06	R214	03/11/2016	10.34	Call	Bond Future	4,732.2700		4.7323	4,649.0200	4.6490	(1.759)	0	0	0
2016/04/06	R214	03/11/2016	10.33	Put	Bond Future	3,249.3400		3.2493	3,294.0500	3.2940	1.376	0	0	0
2016/04/06	R248	05/05/2016			Bond Future	10.0669		89.1708	10.0901	88.9758	0.230	0.0000	0.0000	62,672
2016/04/06	R248	05/05/2016	8.99	Put	Bond Future	10,039.6500		10.0397	10,227.0900	10.2271	1.867	0	0	0
2016/04/06	R248	05/05/2016	9.01	Put	Bond Future	9,839.8900		9.8399	10,026.6200	10.0266	1.898	0	0	0
2016/04/06	R248	05/05/2016	8.99	Call	Bond Future	37.3800		0.0374	29.7800	0.0298	(20.332)	0	0	0
2016/04/06	R248	05/05/2016	9.00	Put	Bond Future	9,939.5900		9.9396	10,126.6900	10.1267	1.882	0	0	0
2016/04/06	R248	05/05/2016	9.00	Call	Bond Future	39.4100		0.0394	31.4700	0.0315	(20.147)	0	0	0
2016/04/06	R248	05/05/2016	9.01	Call	Bond Future	41.6100		0.0416	33.3000	0.0333	(19.971)	0	0	0
2016/04/06	R248	04/08/2016			Bond Future	10.1268		90.8735	10.1509	90.6734	0.237	0.0000	0.0000	0
2016/04/06	R248	04/08/2016	9.25	Call	Bond Future	1,166.9900		1.1670	1,111.0300	1.1110	(4.795)	0	0	0
2016/04/06	R248	04/08/2016	9.24	Put	Bond Future	9,145.7400		9.1457	9,290.5300	9.2905	1.583	0	0	0
2016/04/06	R248	04/08/2016	9.26	Put	Bond Future	8,990.6100		8.9906	9,134.0500	9.1340	1.595	0	0	0
2016/04/06	R248	04/08/2016	9.25	Put	Bond Future	9,068.0500		9.0680	9,212.1600	9.2122	1.589	0	0	0
2016/04/06	R248	04/08/2016	9.26	Call	Bond Future	1,186.7800		1.1868	1,130.1500	1.1302	(4.772)	0	0	0
2016/04/06	R248	04/08/2016	9.24	Call	Bond Future	1,147.2700		1.1473	1,091.9900	1.0920	(4.818)	0	0	0
2016/04/06	R248	03/11/2016	10.38	Call	Bond Future	5,784.1400		5.7841	5,714.1700	5.7142	(1.210)	0	0	0
2016/04/06	R248	03/11/2016			Bond Future	10.1865		88.1691	10.2113	87.9644	0.244	0.0000	0.0000	0
2016/04/06	R248	03/11/2016	10.39	Call	Bond Future	5,828.2100		5.8282	5,757.6600	5.7577	(1.210)	0	0	0
2016/04/06	R248	03/11/2016	10.37	Put	Bond Future	4,250.4100		4.2504	4,385.1500	4.3851	3.170	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
2016/04/06	R248 03/11/2016	10.39	Put	Bond Future	4,178.5900	4.1786	4,312.7000	4.3127	3.209	0	0	0
2016/04/06	R248 03/11/2016	10.37	Call	Bond Future	5,740.4600	5.7405	5,670.5400	5.6705	(1.218)	0	0	0
2016/04/06	R248 03/11/2016	10.38	Put	Bond Future	4,214.2300	4.2142	4,348.9200	4.3489	3.196	0	0	0

**Total** **720992**