



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 18/04/2016 TO 18/04/2016

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
2016/04/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/18	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	2025	05/05/2016			Bond Future	125.3856		125.3856	125.3978	125.3978	0.010	0.0000	0.0000	4,532
2016/04/18	2025	05/05/2016	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2025	05/05/2016	125.99	Put	Bond Future	604.4000		0.6044	592.2400	0.5922	(2.012)	0	0	0
2016/04/18	2025	05/05/2016	126.01	Put	Bond Future	624.4000		0.6244	612.2400	0.6122	(1.947)	0	0	0
2016/04/18	2025	05/05/2016	126.00	Put	Bond Future	614.4000		0.6144	602.2400	0.6022	(1.979)	0	0	0
2016/04/18	2025	05/05/2016	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2025	05/05/2016	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2025	04/08/2016	123.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2025	04/08/2016			Bond Future	126.5153		126.5153	126.5267	126.5267	0.009	0.0000	0.0000	0
2016/04/18	2025	04/08/2016	123.86	Call	Bond Future	2,655.3400		2.6553	2,666.7200	2.6667	0.429	0	0	0
2016/04/18	2025	04/08/2016	123.87	Call	Bond Future	2,645.3400		2.6453	2,656.7200	2.6567	0.430	0	0	0
2016/04/18	2025	04/08/2016	123.85	Call	Bond Future	2,665.3400		2.6653	2,676.7200	2.6767	0.427	0	0	0
2016/04/18	2025	04/08/2016	123.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2025	04/08/2016	123.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2030	05/05/2016	8.99	Put	Bond Future	3,016.0100		3.0160	2,727.4800	2.7275	(9.567)	0	0	0
2016/04/18	2030	05/05/2016	9.01	Put	Bond Future	2,868.7200		2.8687	2,580.1900	2.5802	(10.058)	0	0	0
2016/04/18	2030	05/05/2016			Bond Future	9.4087		91.4415	9.3678	91.7301	(0.435)	0.0000	0.0000	17,714
2016/04/18	2030	05/05/2016	9.00	Put	Bond Future	2,942.3200		2.9423	2,653.7900	2.6538	(9.806)	0	0	0
2016/04/18	2030	05/05/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2030	05/05/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2030	05/05/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2030	04/08/2016	10.17	Call	Bond Future	4,692.1700		4.6922	4,985.5600	4.9856	6.253	0	0	0
2016/04/18	2030	04/08/2016			Bond Future	9.4669		89.1740	9.4247	89.4674	(0.446)	0.0000	0.0000	40
2016/04/18	2030	04/08/2016	10.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2032	05/05/2016			Bond Future	9.5433		90.4141	9.4974	90.7579	(0.481)	0.0000	0.0000	9,421
2016/04/18	2032	05/05/2016	8.99	Put	Bond Future	4,379.4800		4.3795	4,029.1000	4.0291	(8.000)	0	0	0
2016/04/18	2032	05/05/2016	9.01	Put	Bond Future	4,232.5500		4.2325	3,882.3900	3.8824	(8.273)	0	0	0
2016/04/18	2032	05/05/2016	9.00	Put	Bond Future	4,305.8100		4.3058	3,955.5300	3.9555	(8.135)	0	0	0
2016/04/18	2032	05/05/2016	9.01	Call	Bond Future	116.3400		0.1163	110.0100	0.1100	(5.441)	0	0	0
2016/04/18	2032	05/05/2016	8.99	Call	Bond Future	103.5700		0.1036	97.0200	0.0970	(6.324)	0	0	0
2016/04/18	2032	05/05/2016	9.00	Call	Bond Future	109.8000		0.1098	103.3500	0.1034	(5.874)	0	0	0
2016/04/18	2032	04/08/2016	9.01	Call	Bond Future	1,268.3900		1.2684	1,336.8500	1.3369	5.397	0	0	0
2016/04/18	2032	04/08/2016			Bond Future	9.6004		92.1352	9.5531	92.4849	(0.493)	0.0000	0.0000	136
2016/04/18	2032	04/08/2016	8.99	Call	Bond Future	1,226.1200		1.2261	1,292.4700	1.2925	5.411	0	0	0
2016/04/18	2032	04/08/2016	9.00	Call	Bond Future	1,247.1300		1.2471	1,314.5400	1.3145	5.405	0	0	0
2016/04/18	2032	04/08/2016	8.99	Put	Bond Future	5,897.3000		5.8973	5,613.9400	5.6139	(4.805)	0	0	0
2016/04/18	2032	04/08/2016	9.01	Put	Bond Future	5,780.9400		5.7809	5,499.6900	5.4997	(4.865)	0	0	0
2016/04/18	2032	04/08/2016	9.00	Put	Bond Future	5,838.9400		5.8389	5,556.6400	5.5566	(4.835)	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
2016/04/18	2032	03/11/2016			Bond Future	9.6541	89.7308	9.6054	90.0866	(0.505)	0.0000	0.0000	0
2016/04/18	2032	03/11/2016	10.28	Put	Bond Future	2,173.7100	2.1737	2,039.0100	2.0390	(6.197)	0	0	0
2016/04/18	2032	03/11/2016	10.30	Put	Bond Future	2,130.1300	2.1301	1,997.2600	1.9973	(6.238)	0	0	0
2016/04/18	2032	03/11/2016	10.29	Put	Bond Future	2,151.7100	2.1517	2,017.9300	2.0179	(6.217)	0	0	0
2016/04/18	2032	03/11/2016	10.30	Call	Bond Future	6,655.9700	6.6560	6,878.8200	6.8788	3.348	0	0	0
2016/04/18	2032	03/11/2016	10.28	Call	Bond Future	6,564.5600	6.5646	6,785.5800	6.7856	3.367	0	0	0
2016/04/18	2032	03/11/2016	10.29	Call	Bond Future	6,610.0900	6.6101	6,832.0300	6.8320	3.358	0	0	0
2016/04/18	2033	05/05/2016			Bond Future	105.7849	105.7849	105.7954	105.7954	0.010	0.0000	0.0000	1,032
2016/04/18	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2033	05/05/2016	102.40	Call	Bond Future	3,384.9000	3.3849	3,395.3600	3.3954	0.309	0	0	0
2016/04/18	2033	05/05/2016	102.41	Call	Bond Future	3,374.9000	3.3749	3,385.3600	3.3854	0.310	0	0	0
2016/04/18	2033	05/05/2016	102.39	Call	Bond Future	3,394.9000	3.3949	3,405.3600	3.4054	0.308	0	0	0
2016/04/18	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2033	04/08/2016	104.99	Call	Bond Future	2,817.5200	2.8175	2,827.2100	2.8272	0.344	0	0	0
2016/04/18	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2033	04/08/2016			Bond Future	107.8075	107.8075	107.8172	107.8172	0.009	0.0000	0.0000	2,313
2016/04/18	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2033	04/08/2016	105.00	Call	Bond Future	2,807.5200	2.8075	2,817.2100	2.8172	0.345	0	0	0
2016/04/18	2033	04/08/2016	105.01	Call	Bond Future	2,797.5200	2.7975	2,807.2100	2.8072	0.346	0	0	0
2016/04/18	2037	05/05/2016	8.99	Call	Bond Future	46.1500	0.0462	38.2900	0.0383	(17.031)	0	0	0
2016/04/18	2037	05/05/2016	9.00	Put	Bond Future	6,014.4100	6.0144	5,673.5800	5.6736	(5.667)	0	0	0
2016/04/18	2037	05/05/2016	9.67	Call	Bond Future	1,204.6800	1.2047	1,267.7900	1.2678	5.239	0	0	500
2016/04/18	2037	05/05/2016			Bond Future	9.6986	91.6874	9.6577	92.0201	(0.422)	0.0000	0.0000	41,608
2016/04/18	2037	05/05/2016	9.00	Call	Bond Future	49.2500	0.0492	41.1400	0.0411	(16.467)	0	0	0
2016/04/18	2037	05/05/2016	9.67	Put	Bond Future	1,437.4300	1.4374	1,167.8200	1.1678	(18.756)	0	0	0
2016/04/18	2037	05/05/2016	9.01	Call	Bond Future	52.6200	0.0526	44.2300	0.0442	(15.945)	0	0	0
2016/04/18	2037	05/05/2016	8.99	Put	Bond Future	6,101.1900	6.1012	5,760.6100	5.7606	(5.582)	0	0	0
2016/04/18	2037	05/05/2016	9.01	Put	Bond Future	5,928.0300	5.9280	5,586.9200	5.5869	(5.754)	0	0	0
2016/04/18	2037	04/08/2016			Bond Future	9.7571	89.1739	9.7150	89.5124	(0.431)	0.0000	0.0000	221
2016/04/18	2037	04/08/2016	9.24	Put	Bond Future	5,922.4700	5.9225	5,654.1700	5.6542	(4.530)	0	0	0
2016/04/18	2037	04/08/2016	9.26	Put	Bond Future	5,801.6400	5.8016	5,535.4800	5.5355	(4.588)	0	0	0
2016/04/18	2037	04/08/2016	9.24	Call	Bond Future	1,618.8400	1.6188	1,688.9900	1.6890	4.333	0	0	0
2016/04/18	2037	04/08/2016	9.25	Put	Bond Future	5,861.8600	5.8619	5,594.6200	5.5946	(4.559)	0	0	0
2016/04/18	2037	04/08/2016	9.25	Call	Bond Future	1,644.5300	1.6445	1,715.7400	1.7157	4.330	0	0	0
2016/04/18	2037	04/08/2016	9.26	Call	Bond Future	1,670.4800	1.6705	1,742.7700	1.7428	4.327	0	0	0
2016/04/18	2037	03/11/2016	10.35	Call	Bond Future	6,845.3900	6.8454	7,046.1500	7.0462	2.933	0	0	0
2016/04/18	2037	03/11/2016	10.36	Put	Bond Future	2,677.1500	2.6771	2,534.6200	2.5346	(5.324)	0	0	0
2016/04/18	2037	03/11/2016			Bond Future	9.8078	90.8724	9.7646	91.2166	(0.441)	0.0000	0.0000	0
2016/04/18	2037	03/11/2016	10.36	Call	Bond Future	6,893.0200	6.8930	7,094.6800	7.0947	2.926	0	0	0
2016/04/18	2037	03/11/2016	10.37	Call	Bond Future	6,941.0100	6.9410	7,143.5500	7.1436	2.918	0	0	0
2016/04/18	2037	03/11/2016	10.35	Put	Bond Future	2,703.0100	2.7030	2,559.5800	2.5596	(5.306)	0	0	0
2016/04/18	2037	03/11/2016	10.37	Put	Bond Future	2,651.7600	2.6518	2,510.1100	2.5101	(5.342)	0	0	0
2016/04/18	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/18	2038	05/05/2016			Bond Future	132.6274	132.6274	132.6407	132.6407	0.010	0.0000	0.0000	16,932
2016/04/18	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2038	05/05/2016	131.01	Call	Bond Future	1,617.3800	1.6174	1,630.6500	1.6306	0.820	0	0	0
2016/04/18	2038	05/05/2016	130.99	Call	Bond Future	1,637.3800	1.6374	1,650.6500	1.6506	0.810	0	0	0
2016/04/18	2038	05/05/2016	131.00	Call	Bond Future	1,627.3800	1.6274	1,640.6500	1.6406	0.815	0	0	0
2016/04/18	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2038	04/08/2016			Bond Future	133.7372	133.7372	133.7494	133.7494	0.009	0.0000	0.0000	1,180
2016/04/18	2038	04/08/2016	129.31	Call	Bond Future	4,427.2300	4.4272	4,439.3600	4.4394	0.274	0	0	0
2016/04/18	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2038	04/08/2016	129.32	Call	Bond Future	4,417.2300	4.4172	4,429.3600	4.4294	0.275	0	0	0
2016/04/18	2038	04/08/2016	129.30	Call	Bond Future	4,437.2300	4.4372	4,449.3600	4.4494	0.273	0	0	0
2016/04/18	2040	05/05/2016	9.50	Call	Bond Future	559.7800	0.5598	564.3500	0.5644	0.816	0	0	0
2016/04/18	2040	05/05/2016			Bond Future	9.7637	95.4390	9.7228	95.7936	(0.419)	0.0000	0.0000	1,812
2016/04/18	2040	05/05/2016	9.51	Call	Bond Future	583.1600	0.5832	589.3600	0.5894	1.063	0	0	0
2016/04/18	2040	05/05/2016	9.49	Call	Bond Future	537.0200	0.5370	540.0400	0.5400	0.562	0	0	0
2016/04/18	2040	05/05/2016	9.50	Put	Bond Future	2,886.2400	2.8862	2,536.2300	2.5362	(12.127)	0	0	0
2016/04/18	2040	05/05/2016	9.49	Put	Bond Future	2,953.5900	2.9536	2,602.0300	2.6020	(11.903)	0	0	0
2016/04/18	2040	05/05/2016	9.51	Put	Bond Future	2,819.6500	2.8196	2,471.2700	2.4713	(12.355)	0	0	0
2016/04/18	2040	04/08/2016			Bond Future	9.8226	92.7465	9.7805	93.1072	(0.428)	0.0000	0.0000	0
2016/04/18	2040	04/08/2016	9.49	Put	Bond Future	5,245.3400	5.2453	4,981.6500	4.9817	(5.027)	0	0	0
2016/04/18	2040	04/08/2016	9.50	Call	Bond Future	2,363.0300	2.3630	2,461.2700	2.4613	4.157	0	0	0
2016/04/18	2040	04/08/2016	9.51	Call	Bond Future	2,396.4000	2.3964	2,495.9000	2.4959	4.152	0	0	0
2016/04/18	2040	04/08/2016	9.49	Call	Bond Future	2,330.1500	2.3301	2,427.1300	2.4271	4.162	0	0	0
2016/04/18	2040	04/08/2016	9.51	Put	Bond Future	5,132.0400	5.1320	4,870.8700	4.8709	(5.089)	0	0	0
2016/04/18	2040	04/08/2016	9.50	Put	Bond Future	5,188.3800	5.1884	4,925.9500	4.9260	(5.058)	0	0	0
2016/04/18	2044	05/05/2016	8.99	Put	Bond Future	7,537.9100	7.5379	7,176.0800	7.1761	(4.800)	0	0	0
2016/04/18	2044	05/05/2016			Bond Future	9.7984	92.4324	9.7575	92.7882	(0.417)	0.0000	0.0000	20,427
2016/04/18	2044	05/05/2016	9.01	Put	Bond Future	7,343.4400	7.3434	6,981.0400	6.9810	(4.935)	0	0	0
2016/04/18	2044	05/05/2016	9.00	Put	Bond Future	7,440.5000	7.4405	7,078.3900	7.0784	(4.867)	0	0	0
2016/04/18	2044	05/05/2016	9.01	Call	Bond Future	30.9200	0.0309	24.2900	0.0243	(21.442)	0	0	0
2016/04/18	2044	05/05/2016	8.99	Call	Bond Future	26.8300	0.0268	20.7700	0.0208	(22.587)	0	0	0
2016/04/18	2044	05/05/2016	9.00	Call	Bond Future	28.7900	0.0288	22.4500	0.0225	(22.022)	0	0	0
2016/04/18	2044	04/08/2016	9.50	Call	Bond Future	2,272.5600	2.2726	2,367.0100	2.3670	4.156	0	0	0
2016/04/18	2044	04/08/2016			Bond Future	9.8561	89.8080	9.8141	90.1698	(0.427)	0.0000	0.0000	100
2016/04/18	2044	04/08/2016	9.51	Call	Bond Future	2,305.1600	2.3052	2,400.8600	2.4009	4.152	0	0	0
2016/04/18	2044	04/08/2016	9.49	Put	Bond Future	5,477.7300	5.4777	5,209.1400	5.2091	(4.903)	0	0	0
2016/04/18	2044	04/08/2016	9.51	Put	Bond Future	5,360.6400	5.3606	5,094.5400	5.0945	(4.964)	0	0	0
2016/04/18	2044	04/08/2016	9.49	Call	Bond Future	2,240.2400	2.2402	2,333.4500	2.3334	4.161	0	0	0
2016/04/18	2044	04/08/2016	9.50	Put	Bond Future	5,418.9700	5.4190	5,151.6200	5.1516	(4.934)	0	0	0
2016/04/18	2044	03/11/2016			Bond Future	9.9063	91.5185	9.8631	91.8866	(0.436)	0.0000	0.0000	0
2016/04/18	2044	03/11/2016	10.42	Call	Bond Future	7,198.5200	7.1985	7,410.1800	7.4102	2.940	0	0	0
2016/04/18	2044	03/11/2016	10.41	Put	Bond Future	3,040.1700	3.0402	2,882.8200	2.8828	(5.176)	0	0	0
2016/04/18	2044	03/11/2016	10.43	Put	Bond Future	2,983.4200	2.9834	2,827.9700	2.8280	(5.210)	0	0	0
2016/04/18	2044	03/11/2016	10.42	Put	Bond Future	3,011.8000	3.0118	2,855.4000	2.8554	(5.193)	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
2016/04/18	2044	03/11/2016	10.43	Call	Bond Future	7,248.2300		7.2482	7,460.8400	7.4608	2.933	0	0	0
2016/04/18	2044	03/11/2016	10.41	Call	Bond Future	7,148.6800		7.1487	7,359.3900	7.3594	2.948	0	0	0
2016/04/18	2046	05/05/2016			Bond Future	133.4214		133.4214	133.4348	133.4348	0.010	0.0000	0.0000	12,687
2016/04/18	2046	05/05/2016	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2046	05/05/2016	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2046	05/05/2016	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2046	05/05/2016	130.01	Call	Bond Future	3,411.4400		3.4114	3,424.7500	3.4248	0.390	0	0	0
2016/04/18	2046	05/05/2016	129.99	Call	Bond Future	3,431.4400		3.4314	3,444.7500	3.4448	0.388	0	0	0
2016/04/18	2046	05/05/2016	130.00	Call	Bond Future	3,421.4400		3.4214	3,434.7500	3.4348	0.389	0	0	0
2016/04/18	2046	04/08/2016	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2046	04/08/2016			Bond Future	135.9726		135.9726	135.9850	135.9850	0.009	0.0000	0.0000	3,590
2016/04/18	2046	04/08/2016	129.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2046	04/08/2016	129.00	Call	Bond Future	6,972.5800		6.9726	6,985.0400	6.9850	0.179	0	0	0
2016/04/18	2046	04/08/2016	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2046	04/08/2016	129.01	Call	Bond Future	6,962.5800		6.9626	6,975.0400	6.9750	0.179	0	0	0
2016/04/18	2046	04/08/2016	129.02	Call	Bond Future	6,952.5800		6.9526	6,965.0400	6.9650	0.179	0	0	0
2016/04/18	2050	05/05/2016	138.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2050	05/05/2016			Bond Future	143.7534		143.7534	143.7678	143.7678	0.010	0.0000	0.0000	14,861
2016/04/18	2050	05/05/2016	138.00	Call	Bond Future	5,753.3600		5.7534	5,767.8000	5.7678	0.251	0	0	0
2016/04/18	2050	05/05/2016	137.99	Call	Bond Future	5,763.3600		5.7634	5,777.8000	5.7778	0.251	0	0	0
2016/04/18	2050	05/05/2016	138.01	Call	Bond Future	5,743.3600		5.7434	5,757.8000	5.7578	0.251	0	0	0
2016/04/18	2050	05/05/2016	137.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2050	05/05/2016	138.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2050	04/08/2016	139.14	Call	Bond Future	5,784.2800		5.7843	5,798.0700	5.7981	0.238	0	0	0
2016/04/18	2050	04/08/2016			Bond Future	144.9243		144.9243	144.9381	144.9381	0.010	0.0000	0.0000	6,610
2016/04/18	2050	04/08/2016	139.12	Call	Bond Future	5,804.2800		5.8043	5,818.0700	5.8181	0.238	0	0	0
2016/04/18	2050	04/08/2016	139.13	Call	Bond Future	5,794.2800		5.7943	5,808.0700	5.8081	0.238	0	0	0
2016/04/18	2050	04/08/2016	139.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2050	04/08/2016	139.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	2050	04/08/2016	139.13	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	AL37	05/05/2016			Index Future	476.2420		476.2420	476.8130	476.8130	0.120	0.0000	0.0000	13
2016/04/18	AL37	04/08/2016			Index Future	485.2100		485.2100	485.7860	485.7860	0.119	0.0000	0.0000	0
2016/04/18	AL7T	05/05/2016			Index Future	550.5420		550.5420	551.8440	551.8440	0.236	0.0000	0.0000	0
2016/04/18	AL7T	04/08/2016			Index Future	560.9090		560.9090	562.2280	562.2280	0.235	0.0000	0.0000	9
2016/04/18	ALBI	05/05/2016			Index Future	499.5880		499.5880	500.9640	500.9640	0.275	0.0000	0.0000	507
2016/04/18	ALBI	04/08/2016			Index Future	508.9960		508.9960	510.3910	510.3910	0.274	0.0000	0.0000	147

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
2016/04/18	ALBI	03/11/2016			Index Future	518.7940	518.7940	520.2110	520.2110	0.273	0.0000	0.0000	0
2016/04/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/18	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
2016/04/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/18	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	EL28	05/05/2016			Bond Future	127.7666	127.7666	128.8452	128.8452	0.844	0.0000	0.0000	0
2016/04/18	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	EL28	05/05/2016	128.99	Put	Bond Future	1,223.3700	1.2234	144.8300	0.1448	(88.161)	0	0	0
2016/04/18	EL28	05/05/2016	129.01	Put	Bond Future	1,243.3700	1.2434	164.8300	0.1648	(86.743)	0	0	0
2016/04/18	EL28	05/05/2016	129.00	Put	Bond Future	1,233.3700	1.2334	154.8300	0.1548	(87.447)	0	0	0
2016/04/18	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	EL28	04/08/2016			Bond Future	130.2095	130.2095	131.3075	131.3075	0.843	0.0000	0.0000	0
2016/04/18	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	EL28	04/08/2016	126.86	Call	Bond Future	3,349.4900	3.3495	4,447.5500	4.4475	32.783	0	0	0
2016/04/18	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	EL28	04/08/2016	126.87	Call	Bond Future	3,339.4900	3.3395	4,437.5500	4.4375	32.881	0	0	0
2016/04/18	EL28	04/08/2016	126.88	Call	Bond Future	3,329.4900	3.3295	4,427.5500	4.4275	32.980	0	0	0
2016/04/18	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	ES33	05/05/2016			Bond Future	10.5289	77.2042	10.4878	77.4694	(0.391)	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
2016/04/18	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	ES33	05/05/2016	9.99	Put	Bond Future	3,586.7600	3.5868	3,321.5000	3.3215	(7.396)	0	0	0
2016/04/18	ES33	05/05/2016	10.01	Put	Bond Future	3,449.1200	3.4491	3,183.8600	3.1839	(7.691)	0	0	0
2016/04/18	ES33	05/05/2016	10.00	Put	Bond Future	3,517.8900	3.5179	3,252.6300	3.2526	(7.540)	0	0	0
2016/04/18	ES33	04/08/2016			Bond Future	10.6132	78.6739	10.5707	78.9435	(0.400)	0.0000	0.0000	0
2016/04/18	ES33	04/08/2016	10.24	Put	Bond Future	2,421.6700	2.4217	2,151.9700	2.1520	(11.137)	0	0	0
2016/04/18	ES33	04/08/2016	10.26	Put	Bond Future	2,288.9200	2.2889	2,019.2200	2.0192	(11.783)	0	0	0
2016/04/18	ES33	04/08/2016	10.25	Put	Bond Future	2,355.2500	2.3553	2,085.5500	2.0856	(11.451)	0	0	0
2016/04/18	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	ES33	03/11/2016			Bond Future	10.6962	76.3794	10.6524	76.6537	(0.409)	0.0000	0.0000	0
2016/04/18	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	ES33	03/11/2016	11.31	Call	Bond Future	3,692.8700	3.6929	3,967.1500	3.9671	7.427	0	0	0
2016/04/18	ES33	03/11/2016	11.29	Call	Bond Future	3,576.9600	3.5770	3,851.2400	3.8512	7.668	0	0	0
2016/04/18	ES33	03/11/2016	11.30	Call	Bond Future	3,634.9500	3.6350	3,909.2300	3.9092	7.546	0	0	0
2016/04/18	ES42	05/05/2016			Bond Future	10.7241	80.9782	10.6829	81.2774	(0.384)	0.0000	0.0000	7,250
2016/04/18	ES42	04/08/2016			Bond Future	10.8094	82.3775	10.7669	82.6817	(0.393)	0.0000	0.0000	180
2016/04/18	GOVI	05/05/2016	518.01	Put	GOVI	197,140.0000	19.7140	184,350.0000	18.4350	(6.488)	0	0	0
2016/04/18	GOVI	05/05/2016			GOVI	498.2960	498.2960	499.5750	499.5750	0.257	0.0000	0.0000	476
2016/04/18	GOVI	05/05/2016	518.00	Put	GOVI	197,040.0000	19.7040	184,250.0000	18.4250	(6.491)	0	0	0
2016/04/18	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	GOVI	05/05/2016	517.99	Put	GOVI	196,940.0000	19.6940	184,150.0000	18.4150	(6.494)	0	0	0
2016/04/18	GOVI	04/08/2016	520.99	Put	GOVI	133,100.0000	13.3100	120,140.0000	12.0140	(9.737)	0	0	0
2016/04/18	GOVI	04/08/2016			GOVI	507.6800	507.6800	508.9760	508.9760	0.255	0.0000	0.0000	26
2016/04/18	GOVI	04/08/2016	521.01	Put	GOVI	133,300.0000	13.3300	120,340.0000	12.0340	(9.722)	0	0	0
2016/04/18	GOVI	04/08/2016	521.00	Put	GOVI	133,200.0000	13.3200	120,240.0000	12.0240	(9.730)	0	0	0
2016/04/18	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	GOVI	03/11/2016	476.11	Call	GOVI	413,420.0000	41.3420	426,590.0000	42.6590	3.186	0	0	0
2016/04/18	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	GOVI	03/11/2016			GOVI	517.4520	517.4520	518.7690	518.7690	0.255	0.0000	0.0000	0
2016/04/18	GOVI	03/11/2016	476.12	Call	GOVI	413,320.0000	41.3320	426,490.0000	42.6490	3.186	0	0	0
2016/04/18	GOVI	03/11/2016	476.13	Call	GOVI	413,220.0000	41.3220	426,390.0000	42.6390	3.187	0	0	0
2016/04/18	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/18	IGOV	05/05/2016			Index Future	241.9140	241.9140	242.8430	242.8430	0.384	0.0000	0.0000	979



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
2016/04/18	IGOV	04/08/2016			Index Future	246.4900	246.4900	247.4330	247.4330	0.383	0.0000	0.0000	111
2016/04/18	IGOV	03/11/2016			Index Future	251.2540	251.2540	252.2130	252.2130	0.382	0.0000	0.0000	0
2016/04/18	ILBI	05/05/2016			Index Future	654.7550	654.7550	657.1980	657.1980	0.373	0.0000	0.0000	0
2016/04/18	ILBI	04/08/2016			Index Future	666.8020	666.8020	669.2850	669.2850	0.372	0.0000	0.0000	157
2016/04/18	IS01	19/12/2016			Interest Rate Swap	100.1400	100.1400	100.1400	100.1400	0.000	0.0000	0.0000	0
2016/04/18	IS01	16/03/2017			Interest Rate Swap	100.1651	100.1651	100.1653	100.1653	0.000	0.0000	0.0000	0
2016/04/18	IS01	15/06/2017			Interest Rate Swap	99.8859	99.8859	99.8895	99.8895	0.004	0.0000	0.0000	0
2016/04/18	IS02	18/12/2017			Interest Rate Swap	100.4743	100.4743	100.4785	100.4785	0.004	0.0000	0.0000	0
2016/04/18	IS02	16/03/2018			Interest Rate Swap	99.9163	99.9163	99.9113	99.9113	(0.005)	0.0000	0.0000	0
2016/04/18	IS02	15/06/2018			Interest Rate Swap	99.7529	99.7529	99.7327	99.7327	(0.020)	0.0000	0.0000	0
2016/04/18	IS05	17/12/2020			Interest Rate Swap	100.4179	100.4179	100.3306	100.3306	(0.087)	0.0000	0.0000	0
2016/04/18	IS05	16/03/2021			Interest Rate Swap	99.9056	99.9056	99.8144	99.8144	(0.091)	0.0000	0.0000	0
2016/04/18	IS05	15/06/2021			Interest Rate Swap	99.3553	99.3553	99.2576	99.2576	(0.098)	0.0000	0.0000	0
2016/04/18	IS10	17/12/2025			Interest Rate Swap	101.8935	101.8935	101.8073	101.8073	(0.085)	0.0000	0.0000	0
2016/04/18	IS10	16/03/2026			Interest Rate Swap	99.0966	99.0966	99.0150	99.0150	(0.082)	0.0000	0.0000	0
2016/04/18	IS10	15/06/2026			Interest Rate Swap	97.9492	97.9492	97.8696	97.8696	(0.081)	0.0000	0.0000	0
2016/04/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/18	JBAF	20/04/2016			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2016/04/18	JBAF	18/05/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2016/04/18	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/04/18	JBAF	20/07/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/04/18	JBAF	17/08/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/04/18	JBAF	21/09/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/04/18	JBAF	21/12/2016			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2016/04/18	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2016/04/18	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2016/04/18	JBAF	20/09/2017			Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000	0
2016/04/18	JBAF	20/12/2017			Jibar Tradeable Future	8.2500	91.7500	8.2500	91.7500	0.000	0.0000	0.0000	0
2016/04/18	JBAF	20/03/2018			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000	0
2016/04/18	R023	05/05/2016			Bond Future	8.8637	95.8871	8.8327	96.0373	(0.349)	0.0000	0.0000	7,427
2016/04/18	R023	05/05/2016	8.24	Put	Bond Future	3,117.8900	3.1179	2,962.0100	2.9620	(5.000)	0	0	0
2016/04/18	R023	05/05/2016	8.26	Put	Bond Future	3,021.3700	3.0214	2,865.0200	2.8650	(5.175)	0	0	0
2016/04/18	R023	05/05/2016	8.24	Call	Bond Future	29.5000	0.0295	23.7900	0.0238	(19.356)	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
2016/04/18	R023	05/05/2016	8.25	Put	Bond Future	3,069.5500	3.0695	2,913.4300	2.9134	(5.086)	0	0	0
2016/04/18	R023	05/05/2016	8.25	Call	Bond Future	31.6600	0.0317	25.7100	0.0257	(18.793)	0	0	0
2016/04/18	R023	05/05/2016	8.26	Call	Bond Future	33.9500	0.0340	27.7700	0.0278	(18.203)	0	0	0
2016/04/18	R023	04/08/2016	8.24	Call	Bond Future	571.8900	0.5719	589.9600	0.5900	3.160	0	0	0
2016/04/18	R023	04/08/2016	8.25	Put	Bond Future	3,804.0000	3.8040	3,670.1900	3.6702	(3.518)	0	0	0
2016/04/18	R023	04/08/2016			Bond Future	8.9198	97.7124	8.8875	97.8647	(0.362)	0.0000	0.0000	253
2016/04/18	R023	04/08/2016	8.25	Call	Bond Future	582.7800	0.5828	601.2400	0.6012	3.168	0	0	0
2016/04/18	R023	04/08/2016	8.26	Call	Bond Future	594.3300	0.5943	613.1800	0.6132	3.172	0	0	0
2016/04/18	R023	04/08/2016	8.24	Put	Bond Future	3,842.2300	3.8422	3,708.0300	3.7080	(3.493)	0	0	0
2016/04/18	R023	04/08/2016	8.26	Put	Bond Future	3,766.4600	3.7665	3,633.0400	3.6330	(3.542)	0	0	0
2016/04/18	R023	03/11/2016	9.73	Put	Bond Future	1,054.5500	1.0545	997.9800	0.9980	(5.364)	0	0	0
2016/04/18	R023	03/11/2016			Bond Future	8.9772	95.6418	8.9435	95.7963	(0.376)	0.0000	0.0000	0
2016/04/18	R023	03/11/2016	9.75	Put	Bond Future	1,030.5800	1.0306	974.8800	0.9749	(5.405)	0	0	0
2016/04/18	R023	03/11/2016	9.73	Call	Bond Future	4,416.0000	4.4160	4,513.9200	4.5139	2.217	0	0	0
2016/04/18	R023	03/11/2016	9.74	Put	Bond Future	1,042.3900	1.0424	986.2600	0.9863	(5.385)	0	0	0
2016/04/18	R023	03/11/2016	9.74	Call	Bond Future	4,447.4800	4.4475	4,545.8400	4.5458	2.212	0	0	0
2016/04/18	R023	03/11/2016	9.75	Call	Bond Future	4,479.2800	4.4793	4,578.0700	4.5781	2.205	0	0	0
2016/04/18	R035	05/05/2016	10.37	Call	Bond Future	5,740.0800	5.7401	6,074.9600	6.0750	5.834	0	0	0
2016/04/18	R035	05/05/2016			Bond Future	9.6327	95.1775	9.5918	95.5124	(0.424)	0.0000	0.0000	5,151
2016/04/18	R035	05/05/2016	10.35	Call	Bond Future	5,591.7300	5.5917	5,926.6100	5.9266	5.989	0	0	0
2016/04/18	R035	05/05/2016	10.36	Call	Bond Future	5,665.9600	5.6660	6,000.8400	6.0008	5.910	0	0	0
2016/04/18	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R035	04/08/2016			Bond Future	9.6870	96.9893	9.6450	97.3299	(0.434)	0.0000	0.0000	190
2016/04/18	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R035	04/08/2016	10.35	Call	Bond Future	5,127.2900	5.1273	5,467.8700	5.4679	6.642	0	0	0
2016/04/18	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R035	04/08/2016	10.36	Call	Bond Future	5,201.2300	5.2012	5,541.8100	5.5418	6.548	0	0	0
2016/04/18	R035	04/08/2016	10.37	Call	Bond Future	5,275.0800	5.2751	5,615.6600	5.6157	6.456	0	0	0
2016/04/18	R186	05/05/2016	9.25	Call	Bond Future	2,073.1400	2.0731	2,200.6800	2.2007	6.152	0	0	180
2016/04/18	R186	05/05/2016			Bond Future	9.0231	113.9784	8.9872	114.2369	(0.398)	0.0000	0.0000	60,630
2016/04/18	R186	05/05/2016	8.34	Call	Bond Future	31.8400	0.0318	25.6200	0.0256	(19.535)	0	0	0
2016/04/18	R186	05/05/2016	9.89	Call	Bond Future	6,015.6700	6.0157	6,265.7900	6.2658	4.158	0	0	0
2016/04/18	R186	05/05/2016	8.35	Call	Bond Future	34.2300	0.0342	27.7500	0.0277	(18.931)	0	0	0
2016/04/18	R186	05/05/2016	8.75	Put	Bond Future	2,351.6600	2.3517	2,090.2000	2.0902	(11.118)	0	0	1,900
2016/04/18	R186	05/05/2016	9.25	Put	Bond Future	457.2000	0.4572	326.2200	0.3262	(28.648)	0	0	0
2016/04/18	R186	05/05/2016	8.33	Call	Bond Future	29.5900	0.0296	23.6300	0.0236	(20.142)	0	0	0
2016/04/18	R186	05/05/2016	8.85	Put	Bond Future	1,819.4700	1.8195	1,571.3700	1.5714	(13.636)	0	0	5,350
2016/04/18	R186	05/05/2016	9.96	Call	Bond Future	6,475.1500	6.4751	6,728.1700	6.7282	3.908	0	0	0
2016/04/18	R186	05/05/2016	9.86	Call	Bond Future	5,818.6800	5.8187	6,067.1800	6.0672	4.271	0	0	0
2016/04/18	R186	05/05/2016	7.56	Put	Bond Future	11,247.8100	11.2478	10,989.2800	10.9893	(2.298)	0	0	0
2016/04/18	R186	05/05/2016	8.35	Put	Bond Future	5,024.9600	5.0250	4,759.9600	4.7600	(5.274)	0	0	0
2016/04/18	R186	05/05/2016	8.75	Call	Bond Future	363.0700	0.3631	360.1300	0.3601	(0.810)	0	0	180
2016/04/18	R186	05/05/2016	8.34	Put	Bond Future	5,099.0200	5.0990	4,834.2800	4.8343	(5.192)	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
2016/04/18	R186	05/05/2016	7.56	Call	Bond Future		0.0100	0.0000	0.0000	(100.000)	0	0	0
2016/04/18	R186	05/05/2016	8.85	Call	Bond Future	564.7300		0.5647	575.1500	1.845	0	0	0
2016/04/18	R186	05/05/2016	8.33	Put	Bond Future	5,173.2800		5.1733	4,908.8000	(5.112)	0	0	0
2016/04/18	R186	05/05/2016	9.89	Put	Bond Future	13.9800		0.0140	5.5800	(60.086)	0	0	180
2016/04/18	R186	05/05/2016	9.96	Put	Bond Future	8.6800		0.0087	3.1800	(63.364)	0	0	5,000
2016/04/18	R186	05/05/2016	9.86	Put	Bond Future	17.0600		0.0171	7.0400	(58.734)	0	0	5,000
2016/04/18	R186	04/08/2016	8.51	Put	Bond Future	5,211.8600		5.2119	4,993.8800	(4.182)	0	0	0
2016/04/18	R186	04/08/2016	9.60	Call	Bond Future	4,876.1700		4.8762	5,034.1600	3.240	0	0	0
2016/04/18	R186	04/08/2016	10.00	Put	Bond Future	664.4900		0.6645	597.3200	(10.109)	0	0	6,500
2016/04/18	R186	04/08/2016			Bond Future	9.0765	110.8439		9.0393	(0.410)	0.0000	0.0000	2,672
2016/04/18	R186	04/08/2016	8.50	Put	Bond Future	5,266.1100		5.2661	5,047.3400	(4.154)	0	0	0
2016/04/18	R186	04/08/2016	8.51	Call	Bond Future	1,117.7700		1.1178	1,162.4200	3.995	0	0	0
2016/04/18	R186	04/08/2016	8.49	Call	Bond Future	1,078.2800		1.0783	1,121.3700	3.996	0	0	0
2016/04/18	R186	04/08/2016	8.50	Call	Bond Future	1,097.9000		1.0979	1,141.7600	3.995	0	0	0
2016/04/18	R186	04/08/2016	9.60	Put	Bond Future	1,269.6100		1.2696	1,164.9700	(8.242)	0	0	5,635
2016/04/18	R186	04/08/2016	10.00	Call	Bond Future	6,918.1200		6.9181	7,113.5800	2.825	0	0	0
2016/04/18	R186	04/08/2016	8.49	Put	Bond Future	5,320.6700		5.3207	5,101.1300	(4.126)	0	0	0
2016/04/18	R197	05/05/2016			Bond Future	297.1013	297.1013		298.6443	0.519	0.0000	0.0000	1,944
2016/04/18	R197	05/05/2016	300.00	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/04/18	R197	05/05/2016	299.99	Put	Bond Future	2,888.6500		2.8887	1,345.7000	(53.414)	0	0	0
2016/04/18	R197	05/05/2016	300.01	Put	Bond Future	2,908.6500		2.9087	1,365.7000	(53.047)	0	0	0
2016/04/18	R197	05/05/2016	300.00	Put	Bond Future	2,898.6500		2.8987	1,355.7000	(53.230)	0	0	0
2016/04/18	R197	05/05/2016	300.01	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/04/18	R197	05/05/2016	299.99	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/04/18	R197	04/08/2016	293.98	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/04/18	R197	04/08/2016			Bond Future	296.2852	296.2852		297.8552	0.530	0.0000	0.0000	0
2016/04/18	R197	04/08/2016	293.97	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/04/18	R197	04/08/2016	293.98	Call	Bond Future	2,305.1600		2.3052	3,875.1800	68.109	0	0	0
2016/04/18	R197	04/08/2016	293.96	Call	Bond Future	2,325.1600		2.3252	3,895.1800	67.523	0	0	0
2016/04/18	R197	04/08/2016	293.97	Call	Bond Future	2,315.1600		2.3152	3,885.1800	67.815	0	0	0
2016/04/18	R197	04/08/2016	293.96	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/04/18	R202	05/05/2016	246.99	Put	Bond Future	2,675.6600		2.6757	1,653.2500	(38.212)	0	0	0
2016/04/18	R202	05/05/2016			Bond Future	246.0859	246.0859		247.7937	0.694	0.0000	0.0000	38,949
2016/04/18	R202	05/05/2016	247.01	Put	Bond Future	2,687.0600		2.6871	1,662.0900	(38.145)	0	0	0
2016/04/18	R202	05/05/2016	246.99	Call	Bond Future	1,771.5900		1.7716	2,456.9200	38.684	0	0	0
2016/04/18	R202	05/05/2016	247.00	Put	Bond Future	2,681.3600		2.6814	1,657.6700	(38.178)	0	0	0
2016/04/18	R202	05/05/2016	247.00	Call	Bond Future	1,767.2900		1.7673	2,451.3400	38.706	0	0	0
2016/04/18	R202	05/05/2016	247.01	Call	Bond Future	1,762.9900		1.7630	2,445.7600	38.728	0	0	0
2016/04/18	R202	04/08/2016	243.25	Call	Bond Future	7,127.1600		7.1272	8,230.3000	15.478	0	0	0
2016/04/18	R202	04/08/2016			Bond Future	247.3403	247.3403		249.0785	0.703	0.0000	0.0000	299
2016/04/18	R202	04/08/2016	243.26	Call	Bond Future	7,120.9300		7.1209	8,223.5200	15.484	0	0	0
2016/04/18	R202	04/08/2016	243.24	Put	Bond Future	3,033.0900		3.0331	2,398.5400	(20.921)	0	0	0
2016/04/18	R202	04/08/2016	243.26	Put	Bond Future	3,040.6200		3.0406	2,404.9700	(20.905)	0	0	0
2016/04/18	R202	04/08/2016	243.24	Call	Bond Future	7,133.4000		7.1334	8,237.0900	15.472	0	0	0
2016/04/18	R202	04/08/2016	243.25	Put	Bond Future	3,036.8500		3.0369	2,401.7500	(20.913)	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
2016/04/18	R203	05/05/2016	7.25	Put	Bond Future	893.7400	0.8937	853.3300	0.8533	(4.521)	0	0	0
2016/04/18	R203	05/05/2016			Bond Future	7.9543	101.6095	7.9224	101.6496	(0.401)	0.0000	0.0000	53,304
2016/04/18	R203	05/05/2016	7.26	Call	Bond Future	0.9800	0.0010	0.7000	0.0007	(28.571)	0	0	0
2016/04/18	R203	05/05/2016	7.24	Call	Bond Future	0.7900	0.0008	0.5500	0.0006	(30.380)	0	0	0
2016/04/18	R203	05/05/2016	7.25	Call	Bond Future	0.8700	0.0009	0.6200	0.0006	(28.736)	0	0	0
2016/04/18	R203	05/05/2016	7.24	Put	Bond Future	906.4200	0.9064	866.0200	0.8660	(4.457)	0	0	0
2016/04/18	R203	05/05/2016	7.26	Put	Bond Future	881.1000	0.8811	840.6600	0.8407	(4.590)	0	0	0
2016/04/18	R203	04/08/2016	7.26	Call	Bond Future	50.2300	0.0502	53.7500	0.0538	7.008	0	0	0
2016/04/18	R203	04/08/2016			Bond Future	8.0186	103.5437	7.9798	103.5839	(0.484)	0.0000	0.0000	508
2016/04/18	R203	04/08/2016	7.24	Call	Bond Future	47.4400	0.0474	50.7700	0.0508	7.019	0	0	0
2016/04/18	R203	04/08/2016	7.25	Call	Bond Future	48.8200	0.0488	52.2400	0.0522	7.005	0	0	0
2016/04/18	R203	04/08/2016	7.24	Put	Bond Future	857.8500	0.8578	821.0100	0.8210	(4.294)	0	0	0
2016/04/18	R203	04/08/2016	7.26	Put	Bond Future	839.7000	0.8397	803.0500	0.8031	(4.365)	0	0	0
2016/04/18	R203	04/08/2016	7.25	Put	Bond Future	848.7600	0.8488	812.0100	0.8120	(4.330)	0	0	0
2016/04/18	R203	03/11/2016	8.86	Call	Bond Future	745.2500	0.7453	774.1400	0.7741	3.877	0	0	0
2016/04/18	R203	03/11/2016			Bond Future	8.0888	101.3436	8.0392	101.3838	(0.613)	0.0000	0.0000	0
2016/04/18	R203	03/11/2016	8.84	Call	Bond Future	732.6500	0.7327	761.3100	0.7613	3.912	0	0	0
2016/04/18	R203	03/11/2016	8.85	Call	Bond Future	738.9400	0.7389	767.7100	0.7677	3.893	0	0	0
2016/04/18	R203	03/11/2016	8.84	Put	Bond Future	127.5000	0.1275	116.0100	0.1160	(9.012)	0	0	0
2016/04/18	R203	03/11/2016	8.86	Put	Bond Future	124.0600	0.1241	112.8000	0.1128	(9.076)	0	0	0
2016/04/18	R203	03/11/2016	8.85	Put	Bond Future	125.7700	0.1258	114.3900	0.1144	(9.048)	0	0	0
2016/04/18	R204	05/05/2016	7.75	Call	Bond Future	9.7800	0.0098	8.0200	0.0080	(17.996)	0	0	0
2016/04/18	R204	05/05/2016			Bond Future	8.3253	102.3169	8.2938	102.3894	(0.379)	0.0000	0.0000	26,042
2016/04/18	R204	05/05/2016	7.76	Call	Bond Future	10.6200	0.0106	8.7700	0.0088	(17.420)	0	0	0
2016/04/18	R204	05/05/2016	7.74	Put	Bond Future	1,365.5000	1.3655	1,291.3600	1.2914	(5.430)	0	0	0
2016/04/18	R204	05/05/2016	7.76	Put	Bond Future	1,320.4000	1.3204	1,246.0900	1.2461	(5.628)	0	0	0
2016/04/18	R204	05/05/2016	7.74	Call	Bond Future	8.9900	0.0090	7.3100	0.0073	(18.687)	0	0	0
2016/04/18	R204	05/05/2016	7.75	Put	Bond Future	1,342.9200	1.3429	1,268.7000	1.2687	(5.527)	0	0	0
2016/04/18	R204	04/08/2016			Bond Future	8.4056	100.2234	8.3707	100.2965	(0.415)	0.0000	0.0000	712
2016/04/18	R204	04/08/2016	7.74	Put	Bond Future	1,597.0500	1.5971	1,532.7000	1.5327	(4.029)	0	0	0
2016/04/18	R204	04/08/2016	7.76	Put	Bond Future	1,563.5700	1.5636	1,499.6300	1.4996	(4.089)	0	0	0
2016/04/18	R204	04/08/2016	7.74	Call	Bond Future	190.7100	0.1907	199.4400	0.1994	4.578	0	0	0
2016/04/18	R204	04/08/2016	7.75	Put	Bond Future	1,580.1900	1.5802	1,516.0400	1.5160	(4.060)	0	0	0
2016/04/18	R204	04/08/2016	7.75	Call	Bond Future	195.1600	0.1952	204.0900	0.2041	4.576	0	0	0
2016/04/18	R204	04/08/2016	7.76	Call	Bond Future	199.8500	0.1998	208.9900	0.2090	4.573	0	0	0
2016/04/18	R204	03/11/2016			Bond Future	8.4801	102.1322	8.4411	102.2059	(0.459)	0.0000	0.0000	0
2016/04/18	R204	03/11/2016	9.21	Put	Bond Future	345.1900	0.3452	321.3000	0.3213	(6.921)	0	0	0
2016/04/18	R204	03/11/2016	9.23	Put	Bond Future	336.1100	0.3361	312.6700	0.3127	(6.974)	0	0	0
2016/04/18	R204	03/11/2016	9.22	Put	Bond Future	340.5000	0.3405	316.8400	0.3168	(6.949)	0	0	0
2016/04/18	R204	03/11/2016	9.22	Call	Bond Future	1,728.0200	1.7280	1,778.0800	1.7781	2.897	0	0	0
2016/04/18	R204	03/11/2016	9.21	Call	Bond Future	1,714.1200	1.7141	1,763.9500	1.7640	2.907	0	0	0
2016/04/18	R204	03/11/2016	9.23	Call	Bond Future	1,742.2100	1.7422	1,792.4900	1.7925	2.886	0	0	0
2016/04/18	R207	05/05/2016	7.86	Put	Bond Future	2,015.8400	2.0158	1,918.9100	1.9189	(4.808)	0	0	0
2016/04/18	R207	05/05/2016			Bond Future	8.5138	98.3695	8.4825	98.4644	(0.368)	0.0000	0.0000	59,443
2016/04/18	R207	05/05/2016	7.85	Put	Bond Future	2,046.2200	2.0462	1,949.4000	1.9494	(4.732)	0	0	0
2016/04/18	R207	05/05/2016	7.56	Put	Bond Future	2,945.6800	2.9457	2,850.5000	2.8505	(3.231)	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
2016/04/18	R207	05/05/2016	7.84	Put	Bond Future	2,076.6800		2.0767	1,979.9500	1.9800	(4.658)	0	0	0
2016/04/18	R207	05/05/2016	7.56	Call	Bond Future	0.5000		0.0005	0.2800	0.0003	(44.000)	0	0	43
2016/04/18	R207	05/05/2016	7.85	Call	Bond Future	7.9800		0.0080	6.1200	0.0061	(23.308)	0	0	0
2016/04/18	R207	05/05/2016	7.86	Call	Bond Future	8.6900		0.0087	6.7200	0.0067	(22.670)	0	0	0
2016/04/18	R207	05/05/2016	7.84	Call	Bond Future	7.3300		0.0073	5.5600	0.0056	(24.147)	0	0	0
2016/04/18	R207	04/08/2016			Bond Future	8.5889		96.5976	8.5552	96.6937	(0.392)	0.0000	0.0000	0
2016/04/18	R207	04/08/2016	7.99	Put	Bond Future	2,060.0400		2.0600	1,977.3700	1.9774	(4.013)	0	0	0
2016/04/18	R207	04/08/2016	8.01	Put	Bond Future	2,016.3400		2.0163	1,934.2400	1.9342	(4.072)	0	0	0
2016/04/18	R207	04/08/2016	8.00	Put	Bond Future	2,038.1400		2.0381	1,955.7500	1.9557	(4.042)	0	0	0
2016/04/18	R207	04/08/2016	8.01	Call	Bond Future	350.5700		0.3506	364.5200	0.3645	3.979	0	0	0
2016/04/18	R207	04/08/2016	7.99	Call	Bond Future	336.0900		0.3361	349.4700	0.3495	3.981	0	0	0
2016/04/18	R207	04/08/2016	8.00	Call	Bond Future	343.2800		0.3433	356.9400	0.3569	3.979	0	0	0
2016/04/18	R207	02/02/2017	9.24	Call	Bond Future	2,219.1100		2.2191	2,275.0700	2.2751	2.522	0	0	0
2016/04/18	R207	02/02/2017			Bond Future	8.6866		96.7977	8.6484	96.8929	(0.440)	0.0000	0.0000	0
2016/04/18	R207	02/02/2017	8.91	Call	Bond Future	1,713.7700		1.7138	1,761.2400	1.7612	2.770	0	0	62
2016/04/18	R207	02/02/2017	9.22	Call	Bond Future	2,186.6400		2.1866	2,242.1000	2.2421	2.536	0	0	0
2016/04/18	R207	02/02/2017	9.23	Call	Bond Future	2,202.8500		2.2028	2,258.5500	2.2585	2.529	0	0	0
2016/04/18	R207	02/02/2017	8.91	Put	Bond Future	1,160.3500		1.1603	1,112.6800	1.1127	(4.108)	0	0	0
2016/04/18	R207	02/02/2017	9.22	Put	Bond Future	871.6300		0.8716	831.9500	0.8319	(4.552)	0	0	0
2016/04/18	R207	02/02/2017	9.24	Put	Bond Future	855.2300		0.8552	816.0500	0.8161	(4.581)	0	0	0
2016/04/18	R207	02/02/2017	9.23	Put	Bond Future	863.4000		0.8634	823.9600	0.8240	(4.568)	0	0	0
2016/04/18	R208	05/05/2016	7.99	Call	Bond Future	15.0200		0.0150	10.8400	0.0108	(27.830)	0	0	0
2016/04/18	R208	05/05/2016	8.00	Put	Bond Future	2,432.8400		2.4328	2,350.0300	2.3500	(3.404)	0	0	0
2016/04/18	R208	05/05/2016			Bond Future	8.6355		93.3314	8.6146	93.4098	(0.242)	0.0000	0.0000	46,398
2016/04/18	R208	05/05/2016	8.00	Call	Bond Future	16.2200		0.0162	11.8100	0.0118	(27.189)	0	0	0
2016/04/18	R208	05/05/2016	8.01	Call	Bond Future	17.5000		0.0175	12.8600	0.0129	(26.514)	0	0	0
2016/04/18	R208	05/05/2016	7.99	Put	Bond Future	2,470.2700		2.4703	2,387.6900	2.3877	(3.343)	0	0	0
2016/04/18	R208	05/05/2016	8.01	Put	Bond Future	2,395.5000		2.3955	2,312.4600	2.3125	(3.466)	0	0	0
2016/04/18	R208	04/08/2016	8.01	Put	Bond Future	2,894.1200		2.8941	2,819.7800	2.8198	(2.569)	0	0	0
2016/04/18	R208	04/08/2016			Bond Future	8.6990		95.1081	8.6769	95.1873	(0.254)	0.0000	0.0000	243
2016/04/18	R208	04/08/2016	8.00	Put	Bond Future	2,923.1600		2.9232	2,848.6700	2.8487	(2.548)	0	0	0
2016/04/18	R208	04/08/2016	7.99	Call	Bond Future	368.6800		0.3687	373.2500	0.3733	1.240	0	0	0
2016/04/18	R208	04/08/2016	8.00	Call	Bond Future	376.5400		0.3765	381.2600	0.3813	1.254	0	0	0
2016/04/18	R208	04/08/2016	8.01	Call	Bond Future	384.5300		0.3845	389.4000	0.3894	1.266	0	0	0
2016/04/18	R208	04/08/2016	7.99	Put	Bond Future	2,952.3400		2.9523	2,877.7000	2.8777	(2.528)	0	0	0
2016/04/18	R208	03/11/2016	9.59	Put	Bond Future	641.1200		0.6411	611.7300	0.6117	(4.584)	0	0	0
2016/04/18	R208	03/11/2016			Bond Future	8.7582		93.5165	8.7348	93.5965	(0.266)	0.0000	0.0000	0
2016/04/18	R208	03/11/2016	9.58	Put	Bond Future	649.1100		0.6491	619.4800	0.6195	(4.565)	0	0	0
2016/04/18	R208	03/11/2016	9.57	Call	Bond Future	3,387.8800		3.3879	3,437.9700	3.4380	1.479	0	0	0
2016/04/18	R208	03/11/2016	9.58	Call	Bond Future	3,412.5900		3.4126	3,462.9300	3.4629	1.475	0	0	0
2016/04/18	R208	03/11/2016	9.59	Call	Bond Future	3,437.6000		3.4376	3,488.1800	3.4882	1.471	0	0	0
2016/04/18	R208	03/11/2016	9.57	Put	Bond Future	657.4200		0.6574	627.5400	0.6275	(4.545)	0	0	0
2016/04/18	R209	05/05/2016			Bond Future	9.5717		71.3711	9.5309	71.6487	(0.426)	0.0000	0.0000	30,175
2016/04/18	R209	05/05/2016	9.00	Call	Bond Future	80.7700		0.0808	72.5200	0.0725	(10.214)	0	0	6,700
2016/04/18	R209	05/05/2016	8.25	Put	Bond Future	9,914.1400		9.9141	9,636.4700	9.6365	(2.801)	0	0	0
2016/04/18	R209	05/05/2016	8.99	Put	Bond Future	4,198.7000		4.1987	3,912.9900	3.9130	(6.805)	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
2016/04/18	R209	05/05/2016	9.01	Put	Bond Future	4,060.8300	4.0608	3,774.8900	3.7749	(7.041)	0	0	0
2016/04/18	R209	05/05/2016	9.00	Put	Bond Future	4,129.5900	4.1296	3,843.7500	3.8438	(6.922)	0	0	0
2016/04/18	R209	05/05/2016	9.01	Call	Bond Future	85.8300	0.0858	77.4800	0.0775	(9.729)	0	0	0
2016/04/18	R209	05/05/2016	8.25	Call	Bond Future	0.1400	0.0001	0.0600	0.0001	(57.143)	0	0	6,700
2016/04/18	R209	05/05/2016	8.99	Call	Bond Future	75.9500	0.0759	67.8300	0.0678	(10.691)	0	0	0
2016/04/18	R209	04/08/2016	9.70	Put	Bond Future	2,425.7400	2.4257	2,264.6300	2.2646	(6.642)	0	0	250
2016/04/18	R209	04/08/2016	9.26	Call	Bond Future	1,633.8900	1.6339	1,706.6800	1.7067	4.455	0	0	0
2016/04/18	R209	04/08/2016			Bond Future	9.6219	72.7298	9.5800	73.0121	(0.435)	0.0000	0.0000	190
2016/04/18	R209	04/08/2016	9.40	Put	Bond Future	3,520.1100	3.5201	3,325.2200	3.3252	(5.536)	0	0	0
2016/04/18	R209	04/08/2016	9.60	Put	Bond Future	2,758.4300	2.7584	2,585.8200	2.5858	(6.258)	0	0	0
2016/04/18	R209	04/08/2016	10.60	Call	Bond Future	6,785.6900	6.7857	6,999.1400	6.9991	3.146	0	0	5,760
2016/04/18	R209	04/08/2016	9.24	Call	Bond Future	1,584.7500	1.5847	1,655.5400	1.6555	4.467	0	0	0
2016/04/18	R209	04/08/2016	9.70	Call	Bond Future	2,947.9800	2.9480	3,069.1700	3.0692	4.111	0	0	0
2016/04/18	R209	04/08/2016	10.29	Call	Bond Future	5,337.5100	5.3375	5,523.4300	5.5234	3.483	0	0	0
2016/04/18	R209	04/08/2016	9.25	Call	Bond Future	1,609.2000	1.6092	1,680.9900	1.6810	4.461	0	0	0
2016/04/18	R209	04/08/2016	9.40	Call	Bond Future	2,003.8900	2.0039	2,091.3000	2.0913	4.362	0	0	250
2016/04/18	R209	04/08/2016	10.60	Put	Bond Future	653.9300	0.6539	585.0800	0.5851	(10.529)	0	0	0
2016/04/18	R209	04/08/2016	9.24	Put	Bond Future	4,225.3700	4.2254	4,013.8600	4.0139	(5.006)	0	0	0
2016/04/18	R209	04/08/2016	9.60	Call	Bond Future	2,611.0900	2.6111	2,720.7800	2.7208	4.201	0	0	5,760
2016/04/18	R209	04/08/2016	9.26	Put	Bond Future	4,132.5100	4.1325	3,923.0000	3.9230	(5.070)	0	0	0
2016/04/18	R209	04/08/2016	9.25	Put	Bond Future	4,178.7700	4.1788	3,968.2600	3.9683	(5.038)	0	0	0
2016/04/18	R209	04/08/2016	10.29	Put	Bond Future	1,056.5000	1.0565	960.1200	0.9601	(9.123)	0	0	250
2016/04/18	R209	03/11/2016	10.26	Call	Bond Future	5,827.4700	5.8275	6,001.1100	6.0011	2.980	0	0	0
2016/04/18	R209	03/11/2016			Bond Future	9.6688	70.9641	9.6258	71.2513	(0.444)	0.0000	0.0000	0
2016/04/18	R209	03/11/2016	10.24	Call	Bond Future	5,746.5600	5.7466	5,918.6900	5.9187	2.995	0	0	0
2016/04/18	R209	03/11/2016	10.25	Call	Bond Future	5,787.0600	5.7871	5,959.9500	5.9600	2.988	0	0	0
2016/04/18	R209	03/11/2016	10.24	Put	Bond Future	2,092.2900	2.0923	1,977.2600	1.9773	(5.498)	0	0	0
2016/04/18	R209	03/11/2016	10.25	Put	Bond Future	2,071.4400	2.0714	1,957.1700	1.9572	(5.516)	0	0	0
2016/04/18	R209	03/11/2016	10.26	Put	Bond Future	2,050.6000	2.0506	1,937.0800	1.9371	(5.536)	0	0	0
2016/04/18	R210	05/05/2016			Bond Future	182.5534	182.5534	184.0861	184.0861	0.840	0.0000	0.0000	1,441
2016/04/18	R210	05/05/2016	184.99	Put	Bond Future	2,436.5800	2.4366	903.8900	0.9039	(62.903)	0	0	0
2016/04/18	R210	05/05/2016	185.00	Put	Bond Future	2,446.5800	2.4466	913.8900	0.9139	(62.646)	0	0	0
2016/04/18	R210	05/05/2016	185.01	Put	Bond Future	2,456.5800	2.4566	923.8900	0.9239	(62.391)	0	0	0
2016/04/18	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R210	04/08/2016			Bond Future	186.0440	186.0440	187.6043	187.6043	0.839	0.0000	0.0000	0
2016/04/18	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R210	04/08/2016	181.50	Call	Bond Future	4,543.9600	4.5440	6,104.2800	6.1043	34.338	0	0	0
2016/04/18	R210	04/08/2016	181.52	Call	Bond Future	4,523.9600	4.5240	6,084.2800	6.0843	34.490	0	0	0
2016/04/18	R210	04/08/2016	181.51	Call	Bond Future	4,533.9600	4.5340	6,094.2800	6.0943	34.414	0	0	0
2016/04/18	R211	05/05/2016	139.01	Put	Bond Future	813.7100	0.8137	805.3200	0.8053	(1.031)	0	0	0
2016/04/18	R211	05/05/2016			Bond Future	138.1963	138.1963	138.2047	138.2047	0.006	0.0000	0.0000	62
2016/04/18	R211	05/05/2016	139.00	Put	Bond Future	803.7100	0.8037	795.3200	0.7953	(1.044)	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
2016/04/18	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R211	05/05/2016	138.99	Put	Bond Future	793.7100	0.7937	785.3200	0.7853	(1.057)	0	0	0
2016/04/18	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R211	04/08/2016			Bond Future	139.0789	139.0789	139.0863	139.0863	0.005	0.0000	0.0000	0
2016/04/18	R211	04/08/2016	137.09	Call	Bond Future	1,988.9300	1.9889	1,996.2800	1.9963	0.370	0	0	0
2016/04/18	R211	04/08/2016	137.07	Call	Bond Future	2,008.9300	2.0089	2,016.2800	2.0163	0.366	0	0	0
2016/04/18	R211	04/08/2016	137.08	Call	Bond Future	1,998.9300	1.9989	2,006.2800	2.0063	0.368	0	0	0
2016/04/18	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R212	05/05/2016			Bond Future	144.0902	144.0902	144.1040	144.1040	0.010	0.0000	0.0000	3,488
2016/04/18	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R212	05/05/2016	144.99	Put	Bond Future	899.8100	0.8998	885.9900	0.8860	(1.536)	0	0	0
2016/04/18	R212	05/05/2016	145.01	Put	Bond Future	919.8100	0.9198	905.9900	0.9060	(1.502)	0	0	0
2016/04/18	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R212	05/05/2016	145.00	Put	Bond Future	909.8100	0.9098	895.9900	0.8960	(1.519)	0	0	0
2016/04/18	R212	04/08/2016	142.43	Call	Bond Future	2,483.8000	2.4838	2,496.5000	2.4965	0.511	0	0	0
2016/04/18	R212	04/08/2016			Bond Future	144.9138	144.9138	144.9265	144.9265	0.009	0.0000	0.0000	0
2016/04/18	R212	04/08/2016	142.44	Call	Bond Future	2,473.8000	2.4738	2,486.5000	2.4865	0.513	0	0	0
2016/04/18	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/18	R212	04/08/2016	142.42	Call	Bond Future	2,493.8000	2.4938	2,506.5000	2.5065	0.509	0	0	0
2016/04/18	R213	05/05/2016	8.74	Put	Bond Future	4,999.9500	5.0000	4,683.7200	4.6837	(6.325)	0	0	0
2016/04/18	R213	05/05/2016	8.76	Put	Bond Future	4,857.3200	4.8573	4,540.8300	4.5408	(6.516)	0	0	0
2016/04/18	R213	05/05/2016			Bond Future	9.4420	82.0788	9.3962	82.3905	(0.485)	0.0000	0.0000	47,701
2016/04/18	R213	05/05/2016	8.75	Put	Bond Future	4,928.4900	4.9285	4,612.1300	4.6121	(6.419)	0	0	0
2016/04/18	R213	05/05/2016	8.74	Call	Bond Future	32.3600	0.0324	27.8600	0.0279	(13.906)	0	0	0
2016/04/18	R213	05/05/2016	8.75	Call	Bond Future	34.6500	0.0346	30.0200	0.0300	(13.362)	0	0	0
2016/04/18	R213	05/05/2016	8.76	Call	Bond Future	37.1400	0.0371	32.3800	0.0324	(12.816)	0	0	0
2016/04/18	R213	04/08/2016			Bond Future	9.4929	83.6412	9.4457	83.9584	(0.497)	0.0000	0.0000	562
2016/04/18	R213	04/08/2016	8.99	Put	Bond Future	4,756.7000	4.7567	4,509.9200	4.5099	(5.188)	0	0	0
2016/04/18	R213	04/08/2016	9.01	Put	Bond Future	4,657.4500	4.6575	4,412.7700	4.4128	(5.254)	0	0	0
2016/04/18	R213	04/08/2016	9.00	Put	Bond Future	4,706.9100	4.7069	4,461.1800	4.4612	(5.221)	0	0	0
2016/04/18	R213	04/08/2016	9.01	Call	Bond Future	1,327.5100	1.3275	1,400.0000	1.4000	5.461	0	0	0
2016/04/18	R213	04/08/2016	8.99	Call	Bond Future	1,284.7000	1.2847	1,355.0900	1.3551	5.479	0	0	0
2016/04/18	R213	04/08/2016	9.00	Call	Bond Future	1,305.9800	1.3060	1,377.4200	1.3774	5.470	0	0	0
2016/04/18	R213	03/11/2016			Bond Future	9.5436	81.6832	9.4950	82.0057	(0.509)	0.0000	0.0000	0
2016/04/18	R213	03/11/2016	10.18	Put	Bond Future	1,933.7600	1.9338	1,812.9600	1.8130	(6.247)	0	0	0
2016/04/18	R213	03/11/2016	10.20	Put	Bond Future	1,894.3400	1.8943	1,775.2100	1.7752	(6.289)	0	0	0
2016/04/18	R213	03/11/2016	10.18	Call	Bond Future	5,996.5600	5.9966	6,198.3000	6.1983	3.364	0	0	0
2016/04/18	R213	03/11/2016	10.19	Put	Bond Future	1,913.9700	1.9140	1,794.0000	1.7940	(6.268)	0	0	0
2016/04/18	R213	03/11/2016	10.19	Call	Bond Future	6,038.2600	6.0383	6,240.8300	6.2408	3.355	0	0	0
2016/04/18	R213	03/11/2016	10.20	Call	Bond Future	6,080.0400	6.0800	6,283.4500	6.2835	3.346	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
2016/04/18	R214	05/05/2016	9.01	Call	Bond Future	38.0100	0.0380	31.6100	0.0316	(16.838)	0	0	0
2016/04/18	R214	05/05/2016	9.30	Put	Bond Future	3,153.5100	3.1535	2,860.6100	2.8606	(9.288)	0	0	0
2016/04/18	R214	05/05/2016			Bond Future	9.7065	71.3589	9.6657	71.6447	(0.420)	0.0000	0.0000	32,450
2016/04/18	R214	05/05/2016	8.99	Call	Bond Future	33.1100	0.0331	27.1600	0.0272	(17.970)	0	0	0
2016/04/18	R214	05/05/2016	9.00	Call	Bond Future	35.4500	0.0354	29.2900	0.0293	(17.377)	0	0	0
2016/04/18	R214	05/05/2016	8.99	Put	Bond Future	5,351.4800	5.3515	5,059.6600	5.0597	(5.453)	0	0	0
2016/04/18	R214	05/05/2016	9.01	Put	Bond Future	5,199.0800	5.1991	4,906.8100	4.9068	(5.622)	0	0	0
2016/04/18	R214	05/05/2016	9.30	Call	Bond Future	214.6800	0.2147	207.6500	0.2077	(3.275)	0	0	0
2016/04/18	R214	05/05/2016	9.00	Put	Bond Future	5,275.1000	5.2751	4,983.0700	4.9831	(5.536)	0	0	0
2016/04/18	R214	04/08/2016	9.25	Put	Bond Future	5,027.6100	5.0276	4,797.7400	4.7977	(4.572)	0	0	0
2016/04/18	R214	04/08/2016	11.30	Call	Bond Future	9,740.1600	9.7402	9,995.1200	9.9951	2.618	0	0	5,800
2016/04/18	R214	04/08/2016	9.24	Call	Bond Future	1,351.6100	1.3516	1,411.5600	1.4116	4.435	0	0	0
2016/04/18	R214	04/08/2016			Bond Future	9.7559	72.7173	9.7140	73.0081	(0.429)	0.0000	0.0000	210
2016/04/18	R214	04/08/2016	9.30	Call	Bond Future	1,488.3300	1.4883	1,553.9800	1.5540	4.411	0	0	1,300
2016/04/18	R214	04/08/2016	8.55	Put	Bond Future	9,607.0600	9.6071	9,331.3800	9.3314	(2.870)	0	0	0
2016/04/18	R214	04/08/2016	9.25	Call	Bond Future	1,373.8300	1.3738	1,434.7100	1.4347	4.431	0	0	0
2016/04/18	R214	04/08/2016	11.30	Put	Bond Future	273.5800	0.2736	237.7900	0.2378	(13.082)	0	0	0
2016/04/18	R214	04/08/2016	10.30	Put	Bond Future	1,351.2900	1.3513	1,237.5300	1.2375	(8.419)	0	0	0
2016/04/18	R214	04/08/2016	9.26	Call	Bond Future	1,396.2900	1.3963	1,458.1100	1.4581	4.427	0	0	0
2016/04/18	R214	04/08/2016	9.30	Put	Bond Future	4,767.1600	4.7672	4,542.0600	4.5421	(4.722)	0	0	0
2016/04/18	R214	04/08/2016	8.55	Call	Bond Future	358.5100	0.3585	373.5800	0.3736	4.204	0	0	1,300
2016/04/18	R214	04/08/2016	9.24	Put	Bond Future	5,080.7600	5.0808	4,849.9600	4.8500	(4.543)	0	0	0
2016/04/18	R214	04/08/2016	10.30	Call	Bond Future	4,957.0400	4.9570	5,134.0300	5.1340	3.570	0	0	5,800
2016/04/18	R214	04/08/2016	9.26	Put	Bond Future	4,974.8300	4.9748	4,745.9000	4.7459	(4.602)	0	0	0
2016/04/18	R214	03/11/2016	10.35	Put	Bond Future	2,275.3500	2.2753	2,153.7900	2.1538	(5.342)	0	0	0
2016/04/18	R214	03/11/2016			Bond Future	9.8047	70.8048	9.7618	71.1006	(0.438)	0.0000	0.0000	0
2016/04/18	R214	03/11/2016	10.34	Put	Bond Future	2,297.5900	2.2976	2,175.2600	2.1753	(5.324)	0	0	0
2016/04/18	R214	03/11/2016	10.35	Call	Bond Future	5,858.4800	5.8585	6,032.7000	6.0327	2.974	0	0	0
2016/04/18	R214	03/11/2016	10.33	Call	Bond Future	5,777.2100	5.7772	5,949.8900	5.9499	2.989	0	0	0
2016/04/18	R214	03/11/2016	10.34	Call	Bond Future	5,817.8000	5.8178	5,991.2500	5.9913	2.981	0	0	0
2016/04/18	R214	03/11/2016	10.33	Put	Bond Future	2,320.0300	2.3200	2,196.9300	2.1969	(5.306)	0	0	0
2016/04/18	R248	05/05/2016			Bond Future	9.7921	91.5443	9.7513	91.9066	(0.417)	0.0000	0.0000	62,509
2016/04/18	R248	05/05/2016	8.99	Put	Bond Future	7,657.2300	7.6572	7,288.6400	7.2886	(4.814)	0	0	0
2016/04/18	R248	05/05/2016	9.01	Put	Bond Future	7,457.5900	7.4576	7,088.4100	7.0884	(4.950)	0	0	0
2016/04/18	R248	05/05/2016	8.99	Call	Bond Future	28.4700	0.0285	22.1000	0.0221	(22.374)	0	0	0
2016/04/18	R248	05/05/2016	9.00	Put	Bond Future	7,557.2200	7.5572	7,188.3400	7.1883	(4.881)	0	0	0
2016/04/18	R248	05/05/2016	9.00	Call	Bond Future	30.5500	0.0306	23.8900	0.0239	(21.800)	0	0	0
2016/04/18	R248	05/05/2016	9.01	Call	Bond Future	32.8200	0.0328	25.8600	0.0259	(21.207)	0	0	0
2016/04/18	R248	04/08/2016			Bond Future	9.8443	93.2870	9.8024	93.6555	(0.426)	0.0000	0.0000	1,241
2016/04/18	R248	04/08/2016	9.25	Call	Bond Future	1,607.8200	1.6078	1,675.5300	1.6755	4.211	0	0	0
2016/04/18	R248	04/08/2016	9.24	Put	Bond Future	7,166.5300	7.1665	6,864.6700	6.8647	(4.212)	0	0	0
2016/04/18	R248	04/08/2016	9.26	Put	Bond Future	7,024.7400	7.0247	6,725.0500	6.7250	(4.266)	0	0	0
2016/04/18	R248	04/08/2016	9.25	Put	Bond Future	7,095.4000	7.0954	6,794.6200	6.7946	(4.239)	0	0	0
2016/04/18	R248	04/08/2016	9.26	Call	Bond Future	1,634.3900	1.6344	1,703.1900	1.7032	4.210	0	0	0
2016/04/18	R248	04/08/2016	9.24	Call	Bond Future	1,581.5400	1.5815	1,648.1700	1.6482	4.213	0	0	0
2016/04/18	R248	03/11/2016	10.38	Call	Bond Future	7,187.0700	7.1871	7,399.8400	7.3998	2.960	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
2016/04/18	R248	03/11/2016			Bond Future	9.8961	90.6249	9.8530	90.9996	(0.435)	0.0000	0.0000	0
2016/04/18	R248	03/11/2016	10.39	Call	Bond Future	7,237.3400	7.2373	7,451.0800	7.4511	2.953	0	0	0
2016/04/18	R248	03/11/2016	10.37	Put	Bond Future	3,191.2800	3.1913	3,028.3000	3.0283	(5.107)	0	0	0
2016/04/18	R248	03/11/2016	10.39	Put	Bond Future	3,131.9000	3.1319	2,970.8700	2.9709	(5.142)	0	0	0
2016/04/18	R248	03/11/2016	10.37	Call	Bond Future	7,137.1500	7.1372	7,348.9400	7.3489	2.967	0	0	0
2016/04/18	R248	03/11/2016	10.38	Put	Bond Future	3,161.3400	3.1613	2,999.3400	2.9993	(5.124)	0	0	0

**Total** **728441**