



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/05/2016 TO 03/05/2016

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	2025	05/05/2016			Bond Future	126.1683	126.1683	126.2038	126.2038	0.028	0.0000	0.0000	2,141
2016/05/03	2025	05/05/2016	126.00	Call	Bond Future	168.2900	0.1683	203.8100	0.2038	21.106	0	0	0
2016/05/03	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2025	05/05/2016	126.01	Call	Bond Future	158.2900	0.1583	193.8100	0.1938	22.440	0	0	0
2016/05/03	2025	05/05/2016	125.99	Call	Bond Future	178.2900	0.1783	213.8100	0.2138	19.923	0	0	0
2016/05/03	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2025	04/08/2016			Bond Future	127.3035	127.3035	127.3464	127.3464	0.034	0.0000	0.0000	2,704
2016/05/03	2025	04/08/2016	123.86	Call	Bond Future	3,443.5200	3.4435	3,486.3500	3.4863	1.244	0	0	0
2016/05/03	2025	04/08/2016	123.87	Call	Bond Future	3,433.5200	3.4335	3,476.3500	3.4763	1.247	0	0	0
2016/05/03	2025	04/08/2016	123.85	Call	Bond Future	3,453.5200	3.4535	3,496.3500	3.4963	1.240	0	0	0
2016/05/03	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2025	03/11/2016			Bond Future	129.7306	129.7306	129.7734	129.7734	0.033	0.0000	0.0000	0
2016/05/03	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2025	03/11/2016	129.21	Call	Bond Future	520.6000	0.5206	563.3900	0.5634	8.219	0	0	0
2016/05/03	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2025	03/11/2016	129.22	Call	Bond Future	510.6000	0.5106	553.3900	0.5534	8.380	0	0	0
2016/05/03	2025	03/11/2016	129.23	Call	Bond Future	500.6000	0.5006	543.3900	0.5434	8.548	0	0	0
2016/05/03	2030	05/05/2016	8.99	Put	Bond Future	2,554.7700	2.5548	3,536.2600	3.5363	38.418	0	0	0
2016/05/03	2030	05/05/2016	9.01	Put	Bond Future	2,407.4800	2.4075	3,388.9700	3.3890	40.768	0	0	0
2016/05/03	2030	05/05/2016			Bond Future	9.3434	91.9028	9.4829	90.9213	1.494	0.0000	0.0000	7,730
2016/05/03	2030	05/05/2016	9.00	Put	Bond Future	2,481.0800	2.4811	3,462.5700	3.4626	39.559	0	0	0
2016/05/03	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2030	04/08/2016	10.17	Call	Bond Future	5,155.1700	5.1552	4,153.4300	4.1534	(19.432)	0	0	0
2016/05/03	2030	04/08/2016			Bond Future	9.4004	89.6370	9.5449	88.6352	1.538	0.0000	0.0000	25,310
2016/05/03	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2030	03/11/2016	9.35	Put	Bond Future	684.1700	0.6842	1,705.7100	1.7057	149.311	0	0	0
2016/05/03	2030	03/11/2016			Bond Future	9.4487	91.3392	9.5982	90.3177	1.581	0.0000	0.0000	0
2016/05/03	2030	03/11/2016	9.34	Put	Bond Future	753.8700	0.7539	1,775.4100	1.7754	135.506	0	0	0
2016/05/03	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2030	03/11/2016	9.33	Put	Bond Future	823.6400	0.8236	1,845.1800	1.8452	124.027	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	2032	05/05/2016			Bond Future	9.4833	90.8636	9.6228	89.8227	1.472	0.0000	0.0000	9,032
2016/05/03	2032	05/05/2016	8.99	Put	Bond Future	3,831.6500	3.8317	4,867.2800	4.8673	27.028	0	0	0
2016/05/03	2032	05/05/2016	9.01	Put	Bond Future	3,673.7000	3.6737	4,707.5800	4.7076	28.143	0	0	0
2016/05/03	2032	05/05/2016	9.00	Put	Bond Future	3,752.5700	3.7526	4,787.3800	4.7874	27.576	0	0	0
2016/05/03	2032	05/05/2016	9.01	Call	Bond Future	7.0900	0.0071	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	2032	05/05/2016	8.99	Call	Bond Future	5.3400	0.0053	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	2032	05/05/2016	9.00	Call	Bond Future	6.1600	0.0062	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	2032	04/08/2016	9.01	Call	Bond Future	1,218.7600	1.2188	890.7300	0.8907	(26.915)	0	0	0
2016/05/03	2032	04/08/2016			Bond Future	9.5394	92.5864	9.6837	91.5240	1.513	0.0000	0.0000	7,553
2016/05/03	2032	04/08/2016	8.99	Call	Bond Future	1,175.4300	1.1754	855.9700	0.8560	(27.178)	0	0	0
2016/05/03	2032	04/08/2016	9.00	Call	Bond Future	1,196.9600	1.1970	873.2200	0.8732	(27.047)	0	0	0
2016/05/03	2032	04/08/2016	8.99	Put	Bond Future	5,395.3900	5.3954	6,138.3000	6.1383	13.769	0	0	0
2016/05/03	2032	04/08/2016	9.01	Put	Bond Future	5,280.0900	5.2801	6,014.4300	6.0144	13.908	0	0	0
2016/05/03	2032	04/08/2016	9.00	Put	Bond Future	5,337.5500	5.3375	6,076.1800	6.0762	13.838	0	0	0
2016/05/03	2032	03/11/2016			Bond Future	9.5918	90.1856	9.7409	89.1023	1.554	0.0000	0.0000	0
2016/05/03	2032	03/11/2016	10.28	Put	Bond Future	1,931.2600	1.9313	2,227.8500	2.2278	15.357	0	0	0
2016/05/03	2032	03/11/2016	10.30	Put	Bond Future	1,890.4700	1.8905	2,181.9900	2.1820	15.421	0	0	0
2016/05/03	2032	03/11/2016	10.29	Put	Bond Future	1,910.6600	1.9107	2,204.7100	2.2047	15.390	0	0	0
2016/05/03	2032	03/11/2016	10.30	Call	Bond Future	6,871.1100	6.8711	6,079.3300	6.0793	(11.523)	0	0	0
2016/05/03	2032	03/11/2016	10.28	Call	Bond Future	6,776.9100	6.7769	5,990.2000	5.9902	(11.609)	0	0	0
2016/05/03	2032	03/11/2016	10.29	Call	Bond Future	6,823.8400	6.8238	6,034.5900	6.0346	(11.566)	0	0	0
2016/05/03	2032	02/02/2017	9.53	Call	Bond Future	4,331.0700	4.3311	3,763.6700	3.7637	(13.101)	0	0	0
2016/05/03	2032	02/02/2017			Bond Future	9.6363	92.0000	9.7911	90.8881	1.606	0.0000	0.0000	0
2016/05/03	2032	02/02/2017	9.51	Call	Bond Future	4,262.9300	4.2629	3,701.1300	3.7011	(13.179)	0	0	0
2016/05/03	2032	02/02/2017	9.52	Call	Bond Future	4,296.9300	4.2969	3,732.3300	3.7323	(13.140)	0	0	0
2016/05/03	2032	02/02/2017	9.51	Put	Bond Future	5,185.2500	5.1852	5,735.4500	5.7354	10.611	0	0	0
2016/05/03	2032	02/02/2017	9.53	Put	Bond Future	5,106.3800	5.1064	5,650.9800	5.6510	10.665	0	0	0
2016/05/03	2032	02/02/2017	9.52	Put	Bond Future	5,145.7000	5.1457	5,693.1000	5.6931	10.638	0	0	0
2016/05/03	2033	05/05/2016			Bond Future	106.7114	106.7114	106.7417	106.7417	0.028	0.0000	0.0000	181
2016/05/03	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2033	05/05/2016	102.40	Call	Bond Future	4,311.4000	4.3114	4,341.7200	4.3417	0.703	0	0	0
2016/05/03	2033	05/05/2016	102.41	Call	Bond Future	4,301.4000	4.3014	4,331.7200	4.3317	0.705	0	0	0
2016/05/03	2033	05/05/2016	102.39	Call	Bond Future	4,321.4000	4.3214	4,351.7200	4.3517	0.702	0	0	0
2016/05/03	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2033	04/08/2016	104.99	Call	Bond Future	3,753.6400	3.7536	3,782.3200	3.7823	0.764	0	0	0
2016/05/03	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2033	04/08/2016			Bond Future	108.7436	108.7436	108.7723	108.7723	0.026	0.0000	0.0000	3,573
2016/05/03	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2033	04/08/2016	105.00	Call	Bond Future	3,743.6400	3.7436	3,772.3200	3.7723	0.766	0	0	0
2016/05/03	2033	04/08/2016	105.01	Call	Bond Future	3,733.6400	3.7336	3,762.3200	3.7623	0.768	0	0	0
2016/05/03	2033	03/11/2016			Bond Future	109.7874	109.7874	109.8227	109.8227	0.032	0.0000	0.0000	0
2016/05/03	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2033	03/11/2016	109.16	Call	Bond Future	627.3800	0.6274	662.7500	0.6628	5.638	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	2033	03/11/2016	109.17	Call	Bond Future	617.3800	0.6174	652.7500	0.6528	5.729	0	0	0
2016/05/03	2033	03/11/2016	109.18	Call	Bond Future	607.3800	0.6074	642.7500	0.6428	5.823	0	0	0
2016/05/03	2037	05/05/2016	8.99	Call	Bond Future	0.8900	0.0009	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	2037	05/05/2016	9.00	Put	Bond Future	5,311.1200	5.3111	6,443.8000	6.4438	21.327	0	0	0
2016/05/03	2037	05/05/2016	9.67	Call	Bond Future	957.4900	0.9575	154.3900	0.1544	(83.876)	0	0	500
2016/05/03	2037	05/05/2016			Bond Future	9.6184	92.3425	9.7579	91.2087	1.451	0.0000	0.0000	19,037
2016/05/03	2037	05/05/2016	9.00	Call	Bond Future	1.0500	0.0011	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	2037	05/05/2016	9.67	Put	Bond Future	535.1500	0.5352	865.7800	0.8658	61.783	0	0	0
2016/05/03	2037	05/05/2016	9.01	Call	Bond Future	1.2400	0.0012	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	2037	05/05/2016	8.99	Put	Bond Future	5,400.8400	5.4008	6,533.6800	6.5337	20.975	0	0	0
2016/05/03	2037	05/05/2016	9.01	Put	Bond Future	5,221.5600	5.2216	6,354.0500	6.3540	21.689	0	0	0
2016/05/03	2037	04/08/2016			Bond Future	9.6752	89.8345	9.8193	88.6775	1.489	0.0000	0.0000	40,163
2016/05/03	2037	04/08/2016	9.24	Put	Bond Future	5,292.0100	5.2920	6,036.1900	6.0362	14.062	0	0	0
2016/05/03	2037	04/08/2016	9.26	Put	Bond Future	5,174.6000	5.1746	5,909.1300	5.9091	14.195	0	0	0
2016/05/03	2037	04/08/2016	9.24	Call	Bond Future	1,648.9000	1.6489	1,236.1300	1.2361	(25.033)	0	0	0
2016/05/03	2037	04/08/2016	9.25	Put	Bond Future	5,233.1800	5.2332	5,972.5300	5.9725	14.128	0	0	0
2016/05/03	2037	04/08/2016	9.25	Call	Bond Future	1,676.3700	1.6764	1,258.7700	1.2588	(24.911)	0	0	0
2016/05/03	2037	04/08/2016	9.26	Call	Bond Future	1,703.9600	1.7040	1,281.5400	1.2815	(24.790)	0	0	0
2016/05/03	2037	03/11/2016	10.35	Call	Bond Future	7,137.2500	7.1373	6,298.5600	6.2986	(11.751)	0	0	0
2016/05/03	2037	03/11/2016	10.36	Put	Bond Future	2,302.9600	2.3030	2,641.1300	2.6411	14.684	0	0	0
2016/05/03	2037	03/11/2016			Bond Future	9.7241	91.5405	9.8726	90.3609	1.527	0.0000	0.0000	0
2016/05/03	2037	03/11/2016	10.36	Call	Bond Future	7,186.9200	7.1869	6,345.4300	6.3454	(11.709)	0	0	0
2016/05/03	2037	03/11/2016	10.37	Call	Bond Future	7,236.7000	7.2367	6,392.4300	6.3924	(11.667)	0	0	0
2016/05/03	2037	03/11/2016	10.35	Put	Bond Future	2,326.7800	2.3268	2,667.7500	2.6677	14.654	0	0	0
2016/05/03	2037	03/11/2016	10.37	Put	Bond Future	2,279.3600	2.2794	2,614.7500	2.6148	14.714	0	0	0
2016/05/03	2037	02/02/2017	9.68	Put	Bond Future	5,623.6000	5.6236	6,203.2700	6.2033	10.308	0	0	0
2016/05/03	2037	02/02/2017			Bond Future	9.7661	89.1252	9.9199	87.9149	1.575	0.0000	0.0000	0
2016/05/03	2037	02/02/2017	9.67	Put	Bond Future	5,666.7700	5.6668	6,249.4200	6.2494	10.282	0	0	0
2016/05/03	2037	02/02/2017	9.68	Call	Bond Future	4,934.4400	4.9344	4,303.8000	4.3038	(12.780)	0	0	0
2016/05/03	2037	02/02/2017	9.66	Call	Bond Future	4,859.4900	4.8595	4,234.8100	4.2348	(12.855)	0	0	0
2016/05/03	2037	02/02/2017	9.67	Call	Bond Future	4,897.0500	4.8970	4,269.3900	4.2694	(12.817)	0	0	0
2016/05/03	2037	02/02/2017	9.66	Put	Bond Future	5,709.8900	5.7099	6,295.5200	6.2955	10.256	0	0	0
2016/05/03	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2038	05/05/2016			Bond Future	134.3162	134.3162	134.3543	134.3543	0.028	0.0000	0.0000	3,697
2016/05/03	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2038	05/05/2016	131.01	Call	Bond Future	3,306.2000	3.3062	3,344.2900	3.3443	1.152	0	0	0
2016/05/03	2038	05/05/2016	130.99	Call	Bond Future	3,326.2000	3.3262	3,364.2900	3.3643	1.145	0	0	0
2016/05/03	2038	05/05/2016	131.00	Call	Bond Future	3,316.2000	3.3162	3,354.2900	3.3543	1.149	0	0	0
2016/05/03	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2038	04/08/2016			Bond Future	135.4482	135.4482	135.4946	135.4946	0.034	0.0000	0.0000	22,428
2016/05/03	2038	04/08/2016	129.31	Call	Bond Future	6,138.1800	6.1382	6,184.6000	6.1846	0.756	0	0	0
2016/05/03	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2038	04/08/2016	129.32	Call	Bond Future	6,128.1800	6.1282	6,174.6000	6.1746	0.757	0	0	0
2016/05/03	2038	04/08/2016	129.30	Call	Bond Future	6,148.1800	6.1482	6,194.6000	6.1946	0.755	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	2038	03/11/2016	136.32	Call	Bond Future	1,710.4900	1.7105	1,756.8900	1.7569	2.713	0	0	0
2016/05/03	2038	03/11/2016			Bond Future	138.0305	138.0305	138.0769	138.0769	0.034	0.0000	0.0000	0
2016/05/03	2038	03/11/2016	136.33	Call	Bond Future	1,700.4900	1.7005	1,746.8900	1.7469	2.729	0	0	0
2016/05/03	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2038	03/11/2016	136.31	Call	Bond Future	1,720.4900	1.7205	1,766.8900	1.7669	2.697	0	0	0
2016/05/03	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2040	05/05/2016	9.50	Call	Bond Future	217.1400	0.2171	1.9500	0.0020	(99.102)	0	0	0
2016/05/03	2040	05/05/2016			Bond Future	9.6884	96.0939	9.8279	94.8867	1.440	0.0000	0.0000	1,600
2016/05/03	2040	05/05/2016	9.51	Call	Bond Future	235.4500	0.2355	2.5000	0.0025	(98.938)	0	0	0
2016/05/03	2040	05/05/2016	9.49	Call	Bond Future	199.9700	0.2000	1.5200	0.0015	(99.240)	0	0	0
2016/05/03	2040	05/05/2016	9.50	Put	Bond Future	1,888.7100	1.8887	2,880.7400	2.8807	52.524	0	0	0
2016/05/03	2040	05/05/2016	9.49	Put	Bond Future	1,961.6500	1.9616	2,970.4200	2.9704	51.425	0	0	0
2016/05/03	2040	05/05/2016	9.51	Put	Bond Future	1,817.0500	1.8171	2,791.3200	2.7913	53.618	0	0	0
2016/05/03	2040	04/08/2016			Bond Future	9.7458	93.4066	9.8899	92.1747	1.478	0.0000	0.0000	812
2016/05/03	2040	04/08/2016	9.49	Put	Bond Future	4,617.8500	4.6179	5,313.2800	5.3133	15.060	0	0	0
2016/05/03	2040	04/08/2016	9.50	Call	Bond Future	2,397.7200	2.3977	1,856.0000	1.8560	(22.593)	0	0	0
2016/05/03	2040	04/08/2016	9.51	Call	Bond Future	2,433.0900	2.4331	1,886.0900	1.8861	(22.482)	0	0	0
2016/05/03	2040	04/08/2016	9.49	Call	Bond Future	2,362.6700	2.3627	1,826.2200	1.8262	(22.705)	0	0	0
2016/05/03	2040	04/08/2016	9.51	Put	Bond Future	4,508.7200	4.5087	5,193.6000	5.1936	15.190	0	0	0
2016/05/03	2040	04/08/2016	9.50	Put	Bond Future	4,563.0600	4.5631	5,253.2200	5.2532	15.125	0	0	0
2016/05/03	2040	03/11/2016			Bond Future	9.7953	95.1805	9.9437	93.9244	1.515	0.0000	0.0000	0
2016/05/03	2040	03/11/2016	9.69	Put	Bond Future	5,164.2200	5.1642	5,777.9900	5.7780	11.885	0	0	0
2016/05/03	2040	03/11/2016	9.71	Put	Bond Future	5,071.0200	5.0710	5,677.2700	5.6773	11.955	0	0	0
2016/05/03	2040	03/11/2016	9.70	Put	Bond Future	5,117.4600	5.1175	5,727.4600	5.7275	11.920	0	0	0
2016/05/03	2040	03/11/2016	9.71	Call	Bond Future	4,336.1500	4.3362	3,686.3300	3.6863	(14.986)	0	0	0
2016/05/03	2040	03/11/2016	9.69	Call	Bond Future	4,255.6400	4.2556	3,613.3400	3.6133	(15.093)	0	0	0
2016/05/03	2040	03/11/2016	9.70	Call	Bond Future	4,295.8000	4.2958	3,649.7300	3.6497	(15.040)	0	0	0
2016/05/03	2044	05/05/2016	8.99	Put	Bond Future	6,899.6700	6.8997	8,109.8800	8.1099	17.540	0	0	0
2016/05/03	2044	05/05/2016			Bond Future	9.7283	93.0440	9.8678	91.8336	1.434	0.0000	0.0000	3,791
2016/05/03	2044	05/05/2016	9.01	Put	Bond Future	6,701.1800	6.7012	7,911.3200	7.9113	18.059	0	0	0
2016/05/03	2044	05/05/2016	9.00	Put	Bond Future	6,800.3300	6.8003	8,010.5100	8.0105	17.796	0	0	0
2016/05/03	2044	05/05/2016	9.01	Call	Bond Future	0.2200	0.0002	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	2044	05/05/2016	8.99	Call	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	2044	05/05/2016	9.00	Call	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	2044	04/08/2016	9.50	Call	Bond Future	2,287.5400	2.2875	1,762.9200	1.7629	(22.934)	0	0	0
2016/05/03	2044	04/08/2016			Bond Future	9.7847	90.4241	9.9287	89.1891	1.472	0.0000	0.0000	20,486
2016/05/03	2044	04/08/2016	9.51	Call	Bond Future	2,321.8800	2.3219	1,792.0100	1.7920	(22.821)	0	0	0
2016/05/03	2044	04/08/2016	9.49	Put	Bond Future	4,874.8400	4.8748	5,590.5400	5.5905	14.682	0	0	0
2016/05/03	2044	04/08/2016	9.51	Put	Bond Future	4,761.2100	4.7612	5,466.3900	5.4664	14.811	0	0	0
2016/05/03	2044	04/08/2016	9.49	Call	Bond Future	2,253.5000	2.2535	1,734.1500	1.7341	(23.046)	0	0	0
2016/05/03	2044	04/08/2016	9.50	Put	Bond Future	4,817.8000	4.8178	5,528.2300	5.5282	14.746	0	0	0
2016/05/03	2044	03/11/2016			Bond Future	9.8334	92.1413	9.9816	90.8821	1.508	0.0000	0.0000	0
2016/05/03	2044	03/11/2016	10.42	Call	Bond Future	7,505.7900	7.5058	6,623.3300	6.6233	(11.757)	0	0	0
2016/05/03	2044	03/11/2016	10.41	Put	Bond Future	2,722.9100	2.7229	3,102.6800	3.1027	13.947	0	0	0
2016/05/03	2044	03/11/2016	10.43	Put	Bond Future	2,669.6100	2.6696	3,043.4600	3.0435	14.004	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	2044	03/11/2016	10.42	Put	Bond Future	2,696.2700	2.6963	3,073.0700	3.0731	13.975	0	0	0
2016/05/03	2044	03/11/2016	10.43	Call	Bond Future	7,557.2200	7.5572	6,671.8100	6.6718	(11.716)	0	0	0
2016/05/03	2044	03/11/2016	10.41	Call	Bond Future	7,454.2200	7.4542	6,574.7300	6.5747	(11.799)	0	0	0
2016/05/03	2044	02/02/2017			Bond Future	9.8757	89.6130	10.0291	88.3214	1.554	0.0000	0.0000	0
2016/05/03	2044	02/02/2017	9.77	Call	Bond Future	5,331.2000	5.3312	4,658.7900	4.6588	(12.613)	0	0	0
2016/05/03	2044	02/02/2017	9.76	Put	Bond Future	6,286.4700	6.2865	6,908.7200	6.9087	9.898	0	0	0
2016/05/03	2044	02/02/2017	9.78	Put	Bond Future	6,192.6800	6.1927	6,808.7000	6.8087	9.948	0	0	0
2016/05/03	2044	02/02/2017	9.77	Put	Bond Future	6,239.5900	6.2396	6,858.7200	6.8587	9.923	0	0	0
2016/05/03	2044	02/02/2017	9.78	Call	Bond Future	5,370.9500	5.3710	4,695.4300	4.6954	(12.577)	0	0	0
2016/05/03	2044	02/02/2017	9.76	Call	Bond Future	5,291.2800	5.2913	4,621.9900	4.6220	(12.649)	0	0	0
2016/05/03	2046	05/05/2016			Bond Future	134.4546	134.4546	134.4929	134.4929	0.028	0.0000	0.0000	4,718
2016/05/03	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2046	05/05/2016	130.01	Call	Bond Future	4,444.6000	4.4446	4,482.8600	4.4829	0.861	0	0	0
2016/05/03	2046	05/05/2016	129.99	Call	Bond Future	4,464.6000	4.4646	4,502.8600	4.5029	0.857	0	0	0
2016/05/03	2046	05/05/2016	130.00	Call	Bond Future	4,454.6000	4.4546	4,492.8600	4.4929	0.859	0	0	0
2016/05/03	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2046	04/08/2016			Bond Future	137.0153	137.0153	137.0515	137.0515	0.026	0.0000	0.0000	16,134
2016/05/03	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2046	04/08/2016	129.00	Call	Bond Future	8,015.2700	8.0153	8,051.5200	8.0515	0.452	0	0	0
2016/05/03	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2046	04/08/2016	129.01	Call	Bond Future	8,005.2700	8.0053	8,041.5200	8.0415	0.453	0	0	0
2016/05/03	2046	04/08/2016	129.02	Call	Bond Future	7,995.2700	7.9953	8,031.5200	8.0315	0.453	0	0	0
2016/05/03	2046	03/11/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2046	03/11/2016			Bond Future	138.1115	138.1115	138.1528	138.1528	0.030	0.0000	0.0000	0
2016/05/03	2046	03/11/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2046	03/11/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2046	03/11/2016	137.09	Call	Bond Future	1,021.4800	1.0215	1,062.7600	1.0628	4.041	0	0	0
2016/05/03	2046	03/11/2016	137.07	Call	Bond Future	1,041.4800	1.0415	1,082.7600	1.0828	3.964	0	0	0
2016/05/03	2046	03/11/2016	137.08	Call	Bond Future	1,031.4800	1.0315	1,072.7600	1.0728	4.002	0	0	0
2016/05/03	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2050	05/05/2016			Bond Future	145.2987	145.2987	145.3402	145.3402	0.029	0.0000	0.0000	6,935
2016/05/03	2050	05/05/2016	138.00	Call	Bond Future	7,298.7000	7.2987	7,340.1900	7.3402	0.568	0	0	0
2016/05/03	2050	05/05/2016	137.99	Call	Bond Future	7,308.7000	7.3087	7,350.1900	7.3502	0.568	0	0	0
2016/05/03	2050	05/05/2016	138.01	Call	Bond Future	7,288.7000	7.2887	7,330.1900	7.3302	0.569	0	0	0
2016/05/03	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2050	04/08/2016	139.14	Call	Bond Future	7,348.1100	7.3481	7,401.4300	7.4014	0.726	0	0	0
2016/05/03	2050	04/08/2016			Bond Future	146.4881	146.4881	146.5414	146.5414	0.036	0.0000	0.0000	20,448
2016/05/03	2050	04/08/2016	139.12	Call	Bond Future	7,368.1100	7.3681	7,421.4300	7.4214	0.724	0	0	0
2016/05/03	2050	04/08/2016	139.13	Call	Bond Future	7,358.1100	7.3581	7,411.4300	7.4114	0.725	0	0	0
2016/05/03	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2050	03/11/2016	149.52	Put	Bond Future	239.0100	0.2390	185.7100	0.1857	(22.300)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	2050	03/11/2016			Bond Future	149.2810	149.2810	149.3343	149.3343	0.036	0.0000	0.0000	0
2016/05/03	2050	03/11/2016	149.54	Put	Bond Future	259.0100	0.2590	205.7100	0.2057	(20.578)	0	0	0
2016/05/03	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2050	03/11/2016	149.53	Put	Bond Future	249.0100	0.2490	195.7100	0.1957	(21.405)	0	0	0
2016/05/03	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	AL37	05/05/2016			Index Future	478.2750	478.2750	476.0670	476.0670	(0.462)	0.0000	0.0000	1
2016/05/03	AL37	04/08/2016			Index Future	487.2460	487.2460	484.9820	484.9820	(0.465)	0.0000	0.0000	16
2016/05/03	AL37	03/11/2016			Index Future	496.5990	496.5990	494.2860	494.2860	(0.466)	0.0000	0.0000	0
2016/05/03	AL7T	05/05/2016			Index Future	552.6260	552.6260	547.8360	547.8360	(0.867)	0.0000	0.0000	0
2016/05/03	AL7T	04/08/2016			Index Future	562.9920	562.9920	558.0960	558.0960	(0.870)	0.0000	0.0000	9
2016/05/03	AL7T	03/11/2016			Index Future	573.7980	573.7980	568.8020	568.8020	(0.871)	0.0000	0.0000	0
2016/05/03	ALBI	05/05/2016			Index Future	502.0470	502.0470	497.5110	497.5110	(0.904)	0.0000	0.0000	8
2016/05/03	ALBI	04/08/2016			Index Future	511.4650	511.4650	506.8280	506.8280	(0.907)	0.0000	0.0000	619
2016/05/03	ALBI	03/11/2016			Index Future	521.2820	521.2820	516.5520	516.5520	(0.907)	0.0000	0.0000	0
2016/05/03	ALBI	02/02/2017			Index Future	531.7630	531.7630	526.8960	526.8960	(0.915)	0.0000	0.0000	0
2016/05/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/03	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	EL28	05/05/2016			Bond Future	128.8135	128.8135	128.7851	128.7851	(0.022)	0.0000	0.0000	0
2016/05/03	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	EL28	05/05/2016	128.99	Put	Bond Future	176.4500	0.1764	204.8800	0.2049	16.112	0	0	0
2016/05/03	EL28	05/05/2016	129.01	Put	Bond Future	196.4500	0.1964	224.8800	0.2249	14.472	0	0	0
2016/05/03	EL28	05/05/2016	129.00	Put	Bond Future	186.4500	0.1864	214.8800	0.2149	15.248	0	0	0
2016/05/03	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	EL28	04/08/2016			Bond Future	131.2667	131.2667	131.2352	131.2352	(0.024)	0.0000	0.0000	0
2016/05/03	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	EL28	04/08/2016	126.86	Call	Bond Future	4,406.7200	4.4067	4,375.2000	4.3752	(0.715)	0	0	0
2016/05/03	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	EL28	04/08/2016	126.87	Call	Bond Future	4,396.7200	4.3967	4,365.2000	4.3652	(0.717)	0	0	0
2016/05/03	EL28	04/08/2016	126.88	Call	Bond Future	4,386.7200	4.3867	4,355.2000	4.3552	(0.719)	0	0	0
2016/05/03	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	EL28	03/11/2016			Bond Future	132.0945	132.0945	132.0663	132.0663	(0.021)	0.0000	0.0000	0
2016/05/03	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	EL28	03/11/2016	132.15	Put	Bond Future	55.5400	0.0555	83.7300	0.0837	50.756	0	0	0
2016/05/03	EL28	03/11/2016	132.17	Put	Bond Future	75.5400	0.0755	103.7300	0.1037	37.318	0	0	0
2016/05/03	EL28	03/11/2016	132.16	Put	Bond Future	65.5400	0.0655	93.7300	0.0937	43.012	0	0	0
2016/05/03	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	ES33	05/05/2016			Bond Future	10.4597	77.6511	10.6040	76.7243	1.379	0.0000	0.0000	1,934
2016/05/03	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	ES33	05/05/2016	9.99	Put	Bond Future	3,139.8400	3.1398	4,066.6300	4.0666	29.517	0	0	0
2016/05/03	ES33	05/05/2016	10.01	Put	Bond Future	3,002.2000	3.0022	3,928.9900	3.9290	30.870	0	0	0
2016/05/03	ES33	05/05/2016	10.00	Put	Bond Future	3,070.9700	3.0710	3,997.7600	3.9978	30.179	0	0	0
2016/05/03	ES33	04/08/2016			Bond Future	10.5425	79.1233	10.6919	78.1775	1.417	0.0000	0.0000	8,824
2016/05/03	ES33	04/08/2016	10.24	Put	Bond Future	1,972.1800	1.9722	2,918.0400	2.9180	47.960	0	0	0
2016/05/03	ES33	04/08/2016	10.26	Put	Bond Future	1,839.4300	1.8394	2,785.2900	2.7853	51.421	0	0	0
2016/05/03	ES33	04/08/2016	10.25	Put	Bond Future	1,905.7600	1.9058	2,851.6200	2.8516	49.632	0	0	0
2016/05/03	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	ES33	03/11/2016			Bond Future	10.6239	76.8332	10.7783	75.8687	1.453	0.0000	0.0000	0
2016/05/03	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	ES33	03/11/2016	11.31	Call	Bond Future	4,146.6700	4.1467	3,182.1600	3.1822	(23.260)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	ES33	03/11/2016	11.29	Call	Bond Future	4,030.7600	4.0308	3,066.2500	3.0663	(23.929)	0	0	0
2016/05/03	ES33	03/11/2016	11.30	Call	Bond Future	4,088.7500	4.0888	3,124.2400	3.1242	(23.589)	0	0	0
2016/05/03	ES33	02/02/2017			Bond Future	10.7006	78.3789	10.8611	77.3892	1.500	0.0000	0.0000	0
2016/05/03	ES33	02/02/2017	10.59	Put	Bond Future	693.2400	0.6932	1,682.9300	1.6829	142.763	0	0	0
2016/05/03	ES33	02/02/2017	10.61	Put	Bond Future	567.1400	0.5671	1,556.8300	1.5568	174.505	0	0	0
2016/05/03	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	ES33	02/02/2017	10.60	Put	Bond Future	630.1500	0.6302	1,619.8400	1.6198	157.056	0	0	0
2016/05/03	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	ES42	05/05/2016			Bond Future	10.6397	81.5933	10.7790	80.5826	1.309	0.0000	0.0000	7,250
2016/05/03	ES42	04/08/2016			Bond Future	10.7231	83.1403	10.8672	82.1089	1.344	0.0000	0.0000	7,270
2016/05/03	ES42	03/11/2016			Bond Future	10.8041	80.4565	10.9531	79.4048	1.380	0.0000	0.0000	0
2016/05/03	GOVI	05/05/2016	518.01	Put	GOVI	173,710.0000	17.3710	216,360.0000	21.6360	24.552	0	0	0
2016/05/03	GOVI	05/05/2016			GOVI	500.6390	500.6390	496.3740	496.3740	(0.852)	0.0000	0.0000	60
2016/05/03	GOVI	05/05/2016	518.00	Put	GOVI	173,610.0000	17.3610	216,260.0000	21.6260	24.567	0	0	0
2016/05/03	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	GOVI	05/05/2016	517.99	Put	GOVI	173,510.0000	17.3510	216,160.0000	21.6160	24.581	0	0	0
2016/05/03	GOVI	04/08/2016	520.99	Put	GOVI	109,600.0000	10.9600	153,210.0000	15.3210	39.790	0	0	0
2016/05/03	GOVI	04/08/2016			GOVI	510.0300	510.0300	505.6690	505.6690	(0.855)	0.0000	0.0000	468
2016/05/03	GOVI	04/08/2016	521.01	Put	GOVI	109,800.0000	10.9800	153,410.0000	15.3410	39.718	0	0	0
2016/05/03	GOVI	04/08/2016	521.00	Put	GOVI	109,700.0000	10.9700	153,310.0000	15.3310	39.754	0	0	0
2016/05/03	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	GOVI	03/11/2016	476.11	Call	GOVI	437,090.0000	43.7090	392,610.0000	39.2610	(10.176)	0	0	0
2016/05/03	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	GOVI	03/11/2016			GOVI	519.8190	519.8190	515.3710	515.3710	(0.856)	0.0000	0.0000	146
2016/05/03	GOVI	03/11/2016	476.12	Call	GOVI	436,990.0000	43.6990	392,510.0000	39.2510	(10.179)	0	0	0
2016/05/03	GOVI	03/11/2016	476.13	Call	GOVI	436,890.0000	43.6890	392,410.0000	39.2410	(10.181)	0	0	0
2016/05/03	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	GOVI	02/02/2017			GOVI	530.2710	530.2710	525.6910	525.6910	(0.864)	0.0000	0.0000	0
2016/05/03	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	GOVI	02/02/2017	533.32	Put	GOVI	30,490.0000	3.0490	76,290.0000	7.6290	150.213	0	0	0
2016/05/03	GOVI	02/02/2017	533.34	Put	GOVI	30,690.0000	3.0690	76,490.0000	7.6490	149.234	0	0	0
2016/05/03	GOVI	02/02/2017	533.33	Put	GOVI	30,590.0000	3.0590	76,390.0000	7.6390	149.722	0	0	0
2016/05/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/03	IGOV	05/05/2016			Index Future	243.8450	243.8450	244.0180	244.0180	0.071	0.0000	0.0000	453
2016/05/03	IGOV	04/08/2016			Index Future	248.4390	248.4390	248.6080	248.6080	0.068	0.0000	0.0000	1,066
2016/05/03	IGOV	03/11/2016			Index Future	253.2270	253.2270	253.3970	253.3970	0.067	0.0000	0.0000	23

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	IGOV	02/02/2017			Index Future	258.3380	258.3380	258.4910	258.4910	0.059	0.0000	0.0000	0
2016/05/03	ILBI	05/05/2016			Index Future	660.3770	660.3770	660.3950	660.3950	0.003	0.0000	0.0000	0
2016/05/03	ILBI	04/08/2016			Index Future	672.4980	672.4980	672.5090	672.5090	0.002	0.0000	0.0000	157
2016/05/03	ILBI	03/11/2016			Index Future	685.1000	685.1000	685.1090	685.1090	0.001	0.0000	0.0000	0
2016/05/03	IS01	19/12/2016			Interest Rate Swap	100.1375	100.1375	100.1453	100.1453	0.008	0.0000	0.0000	0
2016/05/03	IS01	16/03/2017			Interest Rate Swap	100.1537	100.1537	100.1724	100.1724	0.019	0.0000	0.0000	0
2016/05/03	IS01	15/06/2017			Interest Rate Swap	99.8971	99.8971	99.9279	99.9279	0.031	0.0000	0.0000	0
2016/05/03	IS02	18/12/2017			Interest Rate Swap	100.4653	100.4653	100.5238	100.5238	0.058	0.0000	0.0000	0
2016/05/03	IS02	16/03/2018			Interest Rate Swap	99.8857	99.8857	99.9736	99.9736	0.088	0.0000	0.0000	0
2016/05/03	IS02	15/06/2018			Interest Rate Swap	99.6965	99.6965	99.8272	99.8272	0.131	0.0000	0.0000	0
2016/05/03	IS05	17/12/2020			Interest Rate Swap	100.0020	100.0020	100.3324	100.3324	0.330	0.0000	0.0000	0
2016/05/03	IS05	16/03/2021			Interest Rate Swap	99.4617	99.4617	99.8160	99.8160	0.356	0.0000	0.0000	0
2016/05/03	IS05	15/06/2021			Interest Rate Swap	98.8857	98.8857	99.2618	99.2618	0.380	0.0000	0.0000	0
2016/05/03	IS10	17/12/2025			Interest Rate Swap	101.3416	101.3416	102.0151	102.0151	0.665	0.0000	0.0000	0
2016/05/03	IS10	16/03/2026			Interest Rate Swap	98.5420	98.5420	99.2443	99.2443	0.713	0.0000	0.0000	0
2016/05/03	IS10	15/06/2026			Interest Rate Swap	97.3922	97.3922	98.1154	98.1154	0.743	0.0000	0.0000	0
2016/05/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/03	JBAF	18/05/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2016/05/03	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/05/03	JBAF	20/07/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/05/03	JBAF	17/08/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/05/03	JBAF	21/09/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/05/03	JBAF	19/10/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/05/03	JBAF	21/12/2016			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2016/05/03	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2016/05/03	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2016/05/03	JBAF	20/09/2017			Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000	0
2016/05/03	JBAF	20/12/2017			Jibar Tradeable Future	8.2500	91.7500	8.2500	91.7500	0.000	0.0000	0.0000	0
2016/05/03	JBAF	20/03/2018			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000	0
2016/05/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/03	R023	05/05/2016			Bond Future	8.7783	96.3024	8.8979	95.7209	1.363	0.0000	0.0000	2,802
2016/05/03	R023	05/05/2016	8.24	Put	Bond Future	2,673.9100	2.6739	3,254.5900	3.2546	21.717	0	0	0
2016/05/03	R023	05/05/2016	8.26	Put	Bond Future	2,573.2700	2.5733	3,153.6200	3.1536	22.553	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	R023	05/05/2016	8.24	Call	Bond Future	0.8100	0.0008	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R023	05/05/2016	8.25	Put	Bond Future	2,623.5600	2.6236	3,204.0900	3.2041	22.128	0	0	0
2016/05/03	R023	05/05/2016	8.25	Call	Bond Future	0.9600	0.0010	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R023	05/05/2016	8.26	Call	Bond Future	1.1400	0.0011	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R023	04/08/2016	8.24	Call	Bond Future	579.4800	0.5795	422.3400	0.4223	(27.117)	0	0	0
2016/05/03	R023	04/08/2016	8.25	Put	Bond Future	3,397.0100	3.3970	3,831.8200	3.8318	12.800	0	0	0
2016/05/03	R023	04/08/2016			Bond Future	8.8317	98.1282	8.9578	97.5339	1.427	0.0000	0.0000	6,100
2016/05/03	R023	04/08/2016	8.25	Call	Bond Future	591.6000	0.5916	432.0300	0.4320	(26.973)	0	0	0
2016/05/03	R023	04/08/2016	8.26	Call	Bond Future	603.7400	0.6037	441.7400	0.4417	(26.833)	0	0	0
2016/05/03	R023	04/08/2016	8.24	Put	Bond Future	3,434.0100	3.4340	3,871.2500	3.8713	12.733	0	0	0
2016/05/03	R023	04/08/2016	8.26	Put	Bond Future	3,360.0600	3.3601	3,792.4400	3.7924	12.868	0	0	0
2016/05/03	R023	03/11/2016	9.73	Put	Bond Future	876.3600	0.8764	1,014.3000	1.0143	15.740	0	0	0
2016/05/03	R023	03/11/2016			Bond Future	8.8859	96.0603	9.0184	95.4539	1.492	0.0000	0.0000	0
2016/05/03	R023	03/11/2016	9.75	Put	Bond Future	855.2000	0.8552	990.3700	0.9904	15.806	0	0	0
2016/05/03	R023	03/11/2016	9.73	Call	Bond Future	4,656.2700	4.6563	4,187.8100	4.1878	(10.061)	0	0	0
2016/05/03	R023	03/11/2016	9.74	Put	Bond Future	865.7300	0.8657	1,002.2700	1.0023	15.772	0	0	0
2016/05/03	R023	03/11/2016	9.74	Call	Bond Future	4,689.2800	4.6893	4,219.4200	4.2194	(10.020)	0	0	0
2016/05/03	R023	03/11/2016	9.75	Call	Bond Future	4,722.3600	4.7224	4,251.1300	4.2511	(9.979)	0	0	0
2016/05/03	R023	02/02/2017	8.85	Call	Bond Future	2,503.4300	2.5034	2,187.7000	2.1877	(12.612)	0	0	0
2016/05/03	R023	02/02/2017			Bond Future	8.9286	97.9925	9.0700	97.3666	1.583	0.0000	0.0000	0
2016/05/03	R023	02/02/2017	8.86	Call	Bond Future	2,524.9700	2.5250	2,207.5500	2.2075	(12.571)	0	0	0
2016/05/03	R023	02/02/2017	8.84	Put	Bond Future	2,877.1200	2.8771	3,188.9700	3.1890	10.839	0	0	0
2016/05/03	R023	02/02/2017	8.86	Put	Bond Future	2,830.7500	2.8307	3,139.2300	3.1392	10.897	0	0	0
2016/05/03	R023	02/02/2017	8.84	Call	Bond Future	2,482.0100	2.4820	2,167.9600	2.1680	(12.653)	0	0	0
2016/05/03	R023	02/02/2017	8.85	Put	Bond Future	2,853.8600	2.8539	3,164.0300	3.1640	10.868	0	0	0
2016/05/03	R035	05/05/2016	10.37	Call	Bond Future	6,352.7900	6.3528	5,210.6400	5.2106	(17.979)	0	0	0
2016/05/03	R035	05/05/2016			Bond Future	9.5581	95.7902	9.6977	94.6481	1.460	0.0000	0.0000	3,926
2016/05/03	R035	05/05/2016	10.35	Call	Bond Future	6,204.4400	6.2044	5,062.2900	5.0623	(18.409)	0	0	0
2016/05/03	R035	05/05/2016	10.36	Call	Bond Future	6,278.6700	6.2787	5,136.5200	5.1365	(18.191)	0	0	0
2016/05/03	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R035	04/08/2016			Bond Future	9.6111	97.6063	9.7552	96.4407	1.500	0.0000	0.0000	5,341
2016/05/03	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R035	04/08/2016	10.35	Call	Bond Future	5,744.3100	5.7443	4,578.7000	4.5787	(20.292)	0	0	0
2016/05/03	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R035	04/08/2016	10.36	Call	Bond Future	5,818.2500	5.8183	4,652.6400	4.6526	(20.034)	0	0	0
2016/05/03	R035	04/08/2016	10.37	Call	Bond Future	5,892.1000	5.8921	4,726.4900	4.7265	(19.783)	0	0	0
2016/05/03	R035	03/11/2016	9.58	Put	Bond Future	676.8900	0.6769	1,865.3900	1.8654	175.582	0	0	0
2016/05/03	R035	03/11/2016			Bond Future	9.6634	94.9578	9.8121	93.7693	1.539	0.0000	0.0000	0
2016/05/03	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R035	03/11/2016	9.57	Put	Bond Future	758.5600	0.7586	1,947.0600	1.9471	156.678	0	0	0
2016/05/03	R035	03/11/2016	9.59	Put	Bond Future	595.3300	0.5953	1,783.8300	1.7838	199.637	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	R186	05/05/2016	9.25	Call	Bond Future	2,105.7600	2.1058	1,090.6000	1.0906	(48.209)	0	0	180
2016/05/03	R186	05/05/2016			Bond Future	8.9633	114.4099	9.1029	113.4065	1.558	0.0000	0.0000	33,652
2016/05/03	R186	05/05/2016	8.34	Call	Bond Future	0.3600	0.0004	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R186	05/05/2016	9.89	Call	Bond Future	6,433.2300	6.4332	5,429.8300	5.4298	(15.597)	0	0	0
2016/05/03	R186	05/05/2016	8.35	Call	Bond Future	0.4300	0.0004	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R186	05/05/2016	8.75	Put	Bond Future	1,669.2400	1.6692	2,560.7700	2.5608	53.409	0	0	1,900
2016/05/03	R186	05/05/2016	9.25	Put	Bond Future	58.2800	0.0583	46.5200	0.0465	(20.178)	0	0	0
2016/05/03	R186	05/05/2016	8.33	Call	Bond Future	0.3000	0.0003	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R186	05/05/2016	8.85	Put	Bond Future	1,092.0200	1.0920	1,831.4900	1.8315	67.716	0	0	5,350
2016/05/03	R186	05/05/2016	9.96	Call	Bond Future	6,898.0100	6.8980	5,894.6100	5.8946	(14.546)	0	0	0
2016/05/03	R186	05/05/2016	9.86	Call	Bond Future	6,233.1700	6.2332	5,229.7600	5.2298	(16.098)	0	0	0
2016/05/03	R186	05/05/2016	7.56	Put	Bond Future	10,816.2600	10.8163	11,819.6600	11.8197	9.277	0	0	0
2016/05/03	R186	05/05/2016	8.35	Put	Bond Future	4,559.6200	4.5596	5,562.5900	5.5626	21.997	0	0	0
2016/05/03	R186	05/05/2016	8.75	Call	Bond Future	112.1900	0.1122	0.3200	0.0003	(99.715)	0	0	180
2016/05/03	R186	05/05/2016	8.34	Put	Bond Future	4,636.0000	4.6360	5,639.0400	5.6390	21.636	0	0	0
2016/05/03	R186	05/05/2016	7.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R186	05/05/2016	8.85	Call	Bond Future	268.8200	0.2688	4.8900	0.0049	(98.181)	0	0	0
2016/05/03	R186	05/05/2016	8.33	Put	Bond Future	4,712.4500	4.7125	5,715.5500	5.7155	21.286	0	0	0
2016/05/03	R186	05/05/2016	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2016/05/03	R186	05/05/2016	9.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2016/05/03	R186	05/05/2016	9.86	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	5,000
2016/05/03	R186	04/08/2016	9.60	Call	Bond Future	5,025.5300	5.0255	4,239.0600	4.2391	(15.649)	0	0	0
2016/05/03	R186	04/08/2016	8.51	Put	Bond Future	4,739.5900	4.7396	5,458.5700	5.4586	15.170	0	0	0
2016/05/03	R186	04/08/2016	10.00	Put	Bond Future	474.4900	0.4745	601.1300	0.6011	26.690	0	0	6,500
2016/05/03	R186	04/08/2016			Bond Future	9.0155	111.2751	9.1610	110.2505	1.614	0.0000	0.0000	80,304
2016/05/03	R186	04/08/2016	9.40	Put	Bond Future	0.0000	0.0000	1,694.0000	1.6940	100.000	0	0	5,000
2016/05/03	R186	04/08/2016	9.25	Put	Bond Future	1,750.6900	1.7507	2,126.4700	2.1265	21.465	0	0	1,000
2016/05/03	R186	04/08/2016	8.50	Put	Bond Future	4,793.2800	4.7933	5,516.5500	5.5165	15.089	0	0	0
2016/05/03	R186	04/08/2016	8.51	Call	Bond Future	1,076.6800	1.0767	771.0900	0.7711	(28.383)	0	0	0
2016/05/03	R186	04/08/2016	8.49	Call	Bond Future	1,036.1100	1.0361	739.0700	0.7391	(28.669)	0	0	0
2016/05/03	R186	04/08/2016	9.40	Call	Bond Future	0.0000	0.0000	3,348.6800	3.3487	100.000	0	0	0
2016/05/03	R186	04/08/2016	9.25	Call	Bond Future	3,395.4000	3.3954	2,746.6100	2.7466	(19.108)	0	0	0
2016/05/03	R186	04/08/2016	8.50	Call	Bond Future	1,056.2500	1.0563	754.9500	0.7550	(28.525)	0	0	0
2016/05/03	R186	04/08/2016	9.60	Put	Bond Future	987.7900	0.9878	1,225.8900	1.2259	24.104	0	0	5,635
2016/05/03	R186	04/08/2016	10.00	Call	Bond Future	7,159.3000	7.1593	6,261.3700	6.2614	(12.542)	0	0	0
2016/05/03	R186	04/08/2016	8.49	Put	Bond Future	4,847.3200	4.8473	5,574.8500	5.5749	15.009	0	0	0
2016/05/03	R186	03/11/2016			Bond Future	9.0624	113.3882	9.2138	112.3432	1.671	0.0000	0.0000	0
2016/05/03	R186	03/11/2016	8.95	Put	Bond Future	3,853.4400	3.8534	4,387.3300	4.3873	13.855	0	0	0
2016/05/03	R186	03/11/2016	8.97	Put	Bond Future	3,778.5900	3.7786	4,305.6100	4.3056	13.948	0	0	0
2016/05/03	R186	03/11/2016	8.96	Put	Bond Future	3,815.8800	3.8159	4,346.3400	4.3463	13.901	0	0	0
2016/05/03	R186	03/11/2016	8.97	Call	Bond Future	3,134.4300	3.1344	2,616.4400	2.6164	(16.526)	0	0	0
2016/05/03	R186	03/11/2016	8.95	Call	Bond Future	3,069.1300	3.0691	2,558.0100	2.5580	(16.654)	0	0	0
2016/05/03	R186	03/11/2016	8.96	Call	Bond Future	3,101.6800	3.1017	2,587.1300	2.5871	(16.589)	0	0	0
2016/05/03	R197	05/05/2016			Bond Future	299.0828	299.0828	299.1665	299.1665	0.028	0.0000	0.0000	804
2016/05/03	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R197	05/05/2016	299.99	Put	Bond Future	907.1800	0.9072	823.4600	0.8235	(9.229)	0	0	0
2016/05/03	R197	05/05/2016	300.01	Put	Bond Future	927.1800	0.9272	843.4600	0.8435	(9.030)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	R197	05/05/2016	300.00	Put	Bond Future	917.1800	0.9172	833.4600	0.8335	(9.128)	0	0	0
2016/05/03	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R197	04/08/2016			Bond Future	298.2822	298.2822	298.3737	298.3737	0.031	0.0000	0.0000	1,944
2016/05/03	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R197	04/08/2016	293.98	Call	Bond Future	4,302.2200	4.3022	4,393.6700	4.3937	2.126	0	0	0
2016/05/03	R197	04/08/2016	293.96	Call	Bond Future	4,322.2200	4.3222	4,413.6700	4.4137	2.116	0	0	0
2016/05/03	R197	04/08/2016	293.97	Call	Bond Future	4,312.2200	4.3122	4,403.6700	4.4037	2.121	0	0	0
2016/05/03	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R197	03/11/2016	303.56	Call	Bond Future	409.0800	0.4091	500.2500	0.5002	22.287	0	0	0
2016/05/03	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R197	03/11/2016			Bond Future	303.9691	303.9691	304.0603	304.0603	0.030	0.0000	0.0000	0
2016/05/03	R197	03/11/2016	303.57	Call	Bond Future	399.0800	0.3991	490.2500	0.4902	22.845	0	0	0
2016/05/03	R197	03/11/2016	303.58	Call	Bond Future	389.0800	0.3891	480.2500	0.4802	23.432	0	0	0
2016/05/03	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R202	05/05/2016	246.99	Put	Bond Future	459.3800	0.4594	99.8900	0.0999	(78.255)	0	0	0
2016/05/03	R202	05/05/2016			Bond Future	249.0043	249.0043	249.0747	249.0747	0.028	0.0000	0.0000	8,713
2016/05/03	R202	05/05/2016	247.01	Put	Bond Future	464.5000	0.4645	102.2600	0.1023	(77.985)	0	0	0
2016/05/03	R202	05/05/2016	246.99	Call	Bond Future	2,473.6900	2.4737	2,184.6200	2.1846	(11.686)	0	0	0
2016/05/03	R202	05/05/2016	247.00	Put	Bond Future	461.9300	0.4619	101.0700	0.1011	(78.120)	0	0	0
2016/05/03	R202	05/05/2016	247.00	Call	Bond Future	2,466.2400	2.4662	2,175.8000	2.1758	(11.777)	0	0	0
2016/05/03	R202	05/05/2016	247.01	Call	Bond Future	2,458.8100	2.4588	2,166.9900	2.1670	(11.868)	0	0	0
2016/05/03	R202	04/08/2016	243.25	Call	Bond Future	8,890.7800	8.8908	8,868.0800	8.8681	(0.255)	0	0	0
2016/05/03	R202	04/08/2016			Bond Future	250.2958	250.2958	250.3690	250.3690	0.029	0.0000	0.0000	37,204
2016/05/03	R202	04/08/2016	243.26	Call	Bond Future	8,883.5300	8.8835	8,860.7600	8.8608	(0.256)	0	0	0
2016/05/03	R202	04/08/2016	243.24	Put	Bond Future	1,842.2700	1.8423	1,746.3800	1.7464	(5.205)	0	0	0
2016/05/03	R202	04/08/2016	243.26	Put	Bond Future	1,847.7700	1.8478	1,751.7400	1.7517	(5.197)	0	0	0
2016/05/03	R202	04/08/2016	243.24	Call	Bond Future	8,898.0300	8.8980	8,875.4000	8.8754	(0.254)	0	0	0
2016/05/03	R202	04/08/2016	243.25	Put	Bond Future	1,845.0200	1.8450	1,749.0600	1.7491	(5.201)	0	0	0
2016/05/03	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R202	03/11/2016			Bond Future	255.0680	255.0680	255.1406	255.1406	0.028	0.0000	0.0000	0
2016/05/03	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R202	03/11/2016	253.85	Call	Bond Future	1,217.9900	1.2180	1,290.5600	1.2906	5.958	0	0	0
2016/05/03	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R202	03/11/2016	253.86	Call	Bond Future	1,207.9900	1.2080	1,280.5600	1.2806	6.008	0	0	0
2016/05/03	R202	03/11/2016	253.87	Call	Bond Future	1,197.9900	1.1980	1,270.5600	1.2706	6.058	0	0	0
2016/05/03	R203	05/05/2016	7.25	Put	Bond Future	715.8300	0.7158	823.1600	0.8232	14.994	0	0	0
2016/05/03	R203	05/05/2016			Bond Future	7.8139	101.7865	7.8990	101.6792	1.088	0.0000	0.0000	4,073
2016/05/03	R203	05/05/2016	7.26	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R203	05/05/2016	7.24	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R203	05/05/2016	7.25	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R203	05/05/2016	7.24	Put	Bond Future	728.5900	0.7286	835.9200	0.8359	14.731	0	0	0
2016/05/03	R203	05/05/2016	7.26	Put	Bond Future	703.0800	0.7031	810.4100	0.8104	15.266	0	0	0
2016/05/03	R203	04/08/2016	7.26	Call	Bond Future	65.0100	0.0650	44.2500	0.0442	(31.934)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	R203	04/08/2016			Bond Future	7.8520	103.7164	7.9594	103.6050	1.368	0.0000	0.0000	58,097
2016/05/03	R203	04/08/2016	7.24	Call	Bond Future	61.0900	0.0611	41.3200	0.0413	(32.362)	0	0	0
2016/05/03	R203	04/08/2016	7.25	Call	Bond Future	63.0300	0.0630	42.7600	0.0428	(32.159)	0	0	0
2016/05/03	R203	04/08/2016	7.24	Put	Bond Future	698.8400	0.6988	790.4000	0.7904	13.102	0	0	0
2016/05/03	R203	04/08/2016	7.26	Put	Bond Future	681.8200	0.6818	772.3900	0.7724	13.284	0	0	0
2016/05/03	R203	04/08/2016	7.25	Put	Bond Future	690.3100	0.6903	781.3700	0.7814	13.191	0	0	0
2016/05/03	R203	03/11/2016	8.86	Call	Bond Future	871.6700	0.8717	776.7500	0.7767	(10.889)	0	0	0
2016/05/03	R203	03/11/2016			Bond Future	7.8787	101.5139	8.0196	101.3997	1.789	0.0000	0.0000	0
2016/05/03	R203	03/11/2016	8.84	Call	Bond Future	858.1200	0.8581	763.7200	0.7637	(11.001)	0	0	0
2016/05/03	R203	03/11/2016	8.85	Call	Bond Future	864.8900	0.8649	770.2200	0.7702	(10.946)	0	0	0
2016/05/03	R203	03/11/2016	8.84	Put	Bond Future	82.6600	0.0827	102.5400	0.1025	24.050	0	0	0
2016/05/03	R203	03/11/2016	8.86	Put	Bond Future	80.1700	0.0802	99.5300	0.0995	24.149	0	0	0
2016/05/03	R203	03/11/2016	8.85	Put	Bond Future	81.4100	0.0814	101.0200	0.1010	24.088	0	0	0
2016/05/03	R203	02/02/2017	7.70	Call	Bond Future	255.6500	0.2557	199.3600	0.1994	(22.018)	0	0	0
2016/05/03	R203	02/02/2017	7.71	Put	Bond Future	305.0100	0.3050	372.7000	0.3727	22.193	0	0	0
2016/05/03	R203	02/02/2017			Bond Future	7.7907	103.5560	8.0062	103.4316	2.766	0.0000	0.0000	0
2016/05/03	R203	02/02/2017	7.71	Call	Bond Future	258.3700	0.2584	201.6800	0.2017	(21.941)	0	0	0
2016/05/03	R203	02/02/2017	7.72	Call	Bond Future	261.4700	0.2615	204.3600	0.2044	(21.842)	0	0	0
2016/05/03	R203	02/02/2017	7.70	Put	Bond Future	308.0700	0.3081	376.1600	0.3762	22.102	0	0	0
2016/05/03	R203	02/02/2017	7.72	Put	Bond Future	302.3200	0.3023	369.5900	0.3696	22.251	0	0	0
2016/05/03	R204	05/05/2016	7.75	Call	Bond Future	0.7400	0.0007	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R204	05/05/2016			Bond Future	8.1846	102.6410	8.2792	102.4231	1.156	0.0000	0.0000	10,611
2016/05/03	R204	05/05/2016	7.76	Call	Bond Future	0.8800	0.0009	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R204	05/05/2016	7.74	Put	Bond Future	1,033.0600	1.0331	1,250.3900	1.2504	21.038	0	0	0
2016/05/03	R204	05/05/2016	7.76	Put	Bond Future	986.6000	0.9866	1,203.6600	1.2037	22.001	0	0	0
2016/05/03	R204	05/05/2016	7.74	Call	Bond Future	0.6100	0.0006	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R204	05/05/2016	7.75	Put	Bond Future	1,009.8200	1.0098	1,227.0200	1.2270	21.509	0	0	0
2016/05/03	R204	04/08/2016			Bond Future	8.2519	100.5459	8.3586	100.3219	1.293	0.0000	0.0000	34,905
2016/05/03	R204	04/08/2016	7.74	Put	Bond Future	1,314.3500	1.3144	1,478.3600	1.4784	12.478	0	0	0
2016/05/03	R204	04/08/2016	7.76	Put	Bond Future	1,282.7900	1.2828	1,444.7000	1.4447	12.622	0	0	0
2016/05/03	R204	04/08/2016	7.74	Call	Bond Future	230.5100	0.2305	170.5100	0.1705	(26.029)	0	0	0
2016/05/03	R204	04/08/2016	7.75	Put	Bond Future	1,298.6000	1.2986	1,461.5600	1.4616	12.549	0	0	0
2016/05/03	R204	04/08/2016	7.75	Call	Bond Future	236.0700	0.2361	175.0200	0.1750	(25.861)	0	0	0
2016/05/03	R204	04/08/2016	7.76	Call	Bond Future	241.5700	0.2416	179.4700	0.1795	(25.707)	0	0	0
2016/05/03	R204	03/11/2016			Bond Future	8.3097	102.4552	8.4304	102.2261	1.453	0.0000	0.0000	0
2016/05/03	R204	03/11/2016	9.21	Put	Bond Future	246.5800	0.2466	290.4900	0.2905	17.808	0	0	0
2016/05/03	R204	03/11/2016	9.23	Put	Bond Future	239.4200	0.2394	282.2500	0.2823	17.889	0	0	0
2016/05/03	R204	03/11/2016	9.22	Put	Bond Future	242.8700	0.2429	286.2300	0.2862	17.853	0	0	0
2016/05/03	R204	03/11/2016	9.22	Call	Bond Future	1,953.4300	1.9534	1,767.6800	1.7677	(9.509)	0	0	0
2016/05/03	R204	03/11/2016	9.21	Call	Bond Future	1,938.5500	1.9385	1,753.3500	1.7534	(9.554)	0	0	0
2016/05/03	R204	03/11/2016	9.23	Call	Bond Future	1,968.5600	1.9686	1,782.2800	1.7823	(9.463)	0	0	0
2016/05/03	R204	02/02/2017	8.28	Call	Bond Future	833.7100	0.8337	714.9200	0.7149	(14.248)	0	0	0
2016/05/03	R204	02/02/2017			Bond Future	8.3330	100.4738	8.4758	100.2324	1.714	0.0000	0.0000	0
2016/05/03	R204	02/02/2017	8.29	Call	Bond Future	842.2100	0.8422	722.6700	0.7227	(14.194)	0	0	0
2016/05/03	R204	02/02/2017	8.30	Call	Bond Future	850.7600	0.8508	730.4700	0.7305	(14.139)	0	0	0
2016/05/03	R204	02/02/2017	8.28	Put	Bond Future	923.5300	0.9235	1,046.1400	1.0461	13.276	0	0	0
2016/05/03	R204	02/02/2017	8.30	Put	Bond Future	906.6900	0.9067	1,027.8000	1.0278	13.357	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	R204	02/02/2017	8.29	Put	Bond Future	915.0800	0.9151	1,036.9400	1.0369	13.317	0	0	0
2016/05/03	R207	05/05/2016	7.86	Put	Bond Future	1,629.3300	1.6293	1,977.2000	1.9772	21.350	0	0	0
2016/05/03	R207	05/05/2016			Bond Future	8.3894	98.7476	8.5040	98.3994	1.365	0.0000	0.0000	13,208
2016/05/03	R207	05/05/2016	7.85	Put	Bond Future	1,660.3700	1.6604	2,008.2900	2.0083	20.954	0	0	0
2016/05/03	R207	05/05/2016	7.56	Put	Bond Future	2,567.1100	2.5671	2,915.2300	2.9152	13.561	0	0	0
2016/05/03	R207	05/05/2016	7.84	Put	Bond Future	1,691.4400	1.6914	2,039.4000	2.0394	20.572	0	0	0
2016/05/03	R207	05/05/2016	7.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/05/03	R207	05/05/2016	7.85	Call	Bond Future	0.2000	0.0002	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R207	05/05/2016	7.86	Call	Bond Future	0.2500	0.0003	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R207	05/05/2016	7.84	Call	Bond Future	0.1600	0.0002	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R207	04/08/2016			Bond Future	8.4565	96.9754	8.5814	96.6188	1.477	0.0000	0.0000	76,765
2016/05/03	R207	04/08/2016	7.99	Put	Bond Future	1,726.4100	1.7264	1,979.0200	1.9790	14.632	0	0	0
2016/05/03	R207	04/08/2016	8.01	Put	Bond Future	1,684.9200	1.6849	1,934.2200	1.9342	14.796	0	0	0
2016/05/03	R207	04/08/2016	8.00	Put	Bond Future	1,705.6000	1.7056	1,956.5600	1.9566	14.714	0	0	0
2016/05/03	R207	04/08/2016	8.01	Call	Bond Future	396.9500	0.3970	289.6400	0.2896	(27.034)	0	0	0
2016/05/03	R207	04/08/2016	7.99	Call	Bond Future	380.2600	0.3803	276.2600	0.2763	(27.350)	0	0	0
2016/05/03	R207	04/08/2016	8.00	Call	Bond Future	388.5400	0.3885	282.8900	0.2829	(27.192)	0	0	0
2016/05/03	R207	02/02/2017	9.24	Call	Bond Future	2,426.7400	2.4267	2,161.0800	2.1611	(10.947)	0	0	0
2016/05/03	R207	02/02/2017			Bond Future	8.5408	97.1611	8.6929	96.7821	1.781	0.0000	0.0000	0
2016/05/03	R207	02/02/2017	8.91	Call	Bond Future	1,887.9900	1.8880	1,654.5200	1.6545	(12.366)	0	0	62
2016/05/03	R207	02/02/2017	9.22	Call	Bond Future	2,392.3000	2.3923	2,128.4700	2.1285	(11.028)	0	0	0
2016/05/03	R207	02/02/2017	9.23	Call	Bond Future	2,409.4900	2.4095	2,144.7500	2.1447	(10.987)	0	0	0
2016/05/03	R207	02/02/2017	8.91	Put	Bond Future	971.1900	0.9712	1,116.7200	1.1167	14.985	0	0	0
2016/05/03	R207	02/02/2017	9.22	Put	Bond Future	713.9100	0.7139	829.0800	0.8291	16.132	0	0	0
2016/05/03	R207	02/02/2017	9.24	Put	Bond Future	699.4800	0.6995	812.8200	0.8128	16.203	0	0	0
2016/05/03	R207	02/02/2017	9.23	Put	Bond Future	706.6600	0.7067	820.9200	0.8209	16.169	0	0	0
2016/05/03	R208	05/05/2016	7.99	Call	Bond Future	0.4600	0.0005	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R208	05/05/2016	8.00	Put	Bond Future	1,978.5300	1.9785	2,408.3000	2.4083	21.722	0	0	0
2016/05/03	R208	05/05/2016			Bond Future	8.5187	93.7700	8.6333	93.3397	1.345	0.0000	0.0000	8,507
2016/05/03	R208	05/05/2016	8.00	Call	Bond Future	0.5500	0.0006	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R208	05/05/2016	8.01	Call	Bond Future	0.6600	0.0007	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R208	05/05/2016	7.99	Put	Bond Future	2,017.0700	2.0171	2,446.9300	2.4469	21.311	0	0	0
2016/05/03	R208	05/05/2016	8.01	Put	Bond Future	1,940.0200	1.9400	2,369.6800	2.3697	22.147	0	0	0
2016/05/03	R208	04/08/2016	8.01	Put	Bond Future	2,483.3700	2.4834	2,809.4400	2.8094	13.130	0	0	0
2016/05/03	R208	04/08/2016			Bond Future	8.5766	95.5479	8.6991	95.1076	1.428	0.0000	0.0000	48,309
2016/05/03	R208	04/08/2016	8.00	Put	Bond Future	2,511.4600	2.5115	2,839.3800	2.8394	13.057	0	0	0
2016/05/03	R208	04/08/2016	7.99	Call	Bond Future	395.8800	0.3959	285.3700	0.2854	(27.915)	0	0	0
2016/05/03	R208	04/08/2016	8.00	Call	Bond Future	404.6800	0.4047	292.3300	0.2923	(27.763)	0	0	0
2016/05/03	R208	04/08/2016	8.01	Call	Bond Future	413.6200	0.4136	299.4200	0.2994	(27.610)	0	0	0
2016/05/03	R208	04/08/2016	7.99	Put	Bond Future	2,539.7000	2.5397	2,869.4600	2.8695	12.984	0	0	0
2016/05/03	R208	03/11/2016	9.59	Put	Bond Future	494.5600	0.4946	581.1100	0.5811	17.500	0	0	0
2016/05/03	R208	03/11/2016			Bond Future	8.6292	93.9595	8.7600	93.5101	1.516	0.0000	0.0000	0
2016/05/03	R208	03/11/2016	9.58	Put	Bond Future	501.2800	0.5013	588.8200	0.5888	17.463	0	0	0
2016/05/03	R208	03/11/2016	9.57	Call	Bond Future	3,681.7200	3.6817	3,320.8400	3.3208	(9.802)	0	0	0
2016/05/03	R208	03/11/2016	9.58	Call	Bond Future	3,707.7600	3.7078	3,345.8600	3.3459	(9.761)	0	0	0
2016/05/03	R208	03/11/2016	9.59	Call	Bond Future	3,734.0400	3.7340	3,371.1500	3.3712	(9.718)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	R208	03/11/2016	9.57	Put	Bond Future	508.2600	0.5083	596.8200	0.5968	17.424	0	0	0
2016/05/03	R208	02/02/2017			Bond Future	8.6643	95.8496	8.8066	95.3840	1.642	0.0000	0.0000	0
2016/05/03	R208	02/02/2017	8.64	Call	Bond Future	1,822.3500	1.8224	1,584.1900	1.5842	(13.069)	0	0	0
2016/05/03	R208	02/02/2017	8.63	Put	Bond Future	1,918.6900	1.9187	2,147.4900	2.1475	11.925	0	0	0
2016/05/03	R208	02/02/2017	8.65	Put	Bond Future	1,886.0800	1.8861	2,112.2200	2.1122	11.990	0	0	0
2016/05/03	R208	02/02/2017	8.64	Put	Bond Future	1,902.3400	1.9023	2,129.8000	2.1298	11.957	0	0	0
2016/05/03	R208	02/02/2017	8.65	Call	Bond Future	1,838.9500	1.8390	1,599.4700	1.5995	(13.023)	0	0	0
2016/05/03	R208	02/02/2017	8.63	Call	Bond Future	1,805.8300	1.8058	1,569.0100	1.5690	(13.114)	0	0	0
2016/05/03	R209	05/05/2016			Bond Future	9.5029	71.8405	9.6425	70.8931	1.469	0.0000	0.0000	8,283
2016/05/03	R209	05/05/2016	9.00	Call	Bond Future	3.8300	0.0038	0.0000	0.0000	(100.000)	0	0	6,700
2016/05/03	R209	05/05/2016	8.25	Put	Bond Future	9,444.6400	9.4446	10,392.0000	10.3920	10.031	0	0	0
2016/05/03	R209	05/05/2016	8.99	Put	Bond Future	3,656.6800	3.6567	4,600.7500	4.6007	25.818	0	0	0
2016/05/03	R209	05/05/2016	9.01	Put	Bond Future	3,510.0800	3.5101	4,453.0000	4.4530	26.863	0	0	0
2016/05/03	R209	05/05/2016	9.00	Put	Bond Future	3,583.2900	3.5833	4,526.8200	4.5268	26.331	0	0	0
2016/05/03	R209	05/05/2016	9.01	Call	Bond Future	4.4400	0.0044	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R209	05/05/2016	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,700
2016/05/03	R209	05/05/2016	8.99	Call	Bond Future	3.2900	0.0033	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R209	04/08/2016	9.70	Put	Bond Future	2,045.8500	2.0459	2,429.3100	2.4293	18.743	0	0	250
2016/05/03	R209	04/08/2016	9.26	Call	Bond Future	1,646.9900	1.6470	1,250.5000	1.2505	(24.074)	0	0	0
2016/05/03	R209	04/08/2016			Bond Future	9.5519	73.2026	9.6957	72.2359	1.506	0.0000	0.0000	54,865
2016/05/03	R209	04/08/2016	9.40	Put	Bond Future	3,081.4000	3.0814	3,591.3500	3.5913	16.549	0	0	0
2016/05/03	R209	04/08/2016	9.60	Put	Bond Future	2,357.1000	2.3571	2,781.7200	2.7817	18.015	0	0	0
2016/05/03	R209	04/08/2016	10.60	Call	Bond Future	7,087.2100	7.0872	6,235.6600	6.2357	(12.015)	0	0	5,760
2016/05/03	R209	04/08/2016	9.24	Call	Bond Future	1,595.2000	1.5952	1,207.2500	1.2072	(24.320)	0	0	0
2016/05/03	R209	04/08/2016	9.70	Call	Bond Future	3,040.9300	3.0409	2,457.7000	2.4577	(19.179)	0	0	0
2016/05/03	R209	04/08/2016	10.29	Call	Bond Future	5,575.6500	5.5757	4,792.8100	4.7928	(14.040)	0	0	0
2016/05/03	R209	04/08/2016	9.25	Call	Bond Future	1,620.9700	1.6210	1,228.7500	1.2288	(24.197)	0	0	0
2016/05/03	R209	04/08/2016	9.40	Call	Bond Future	2,038.0200	2.0380	1,581.2800	1.5813	(22.411)	0	0	250
2016/05/03	R209	04/08/2016	10.60	Put	Bond Future	482.6100	0.4826	597.7500	0.5977	23.858	0	0	0
2016/05/03	R209	04/08/2016	9.24	Put	Bond Future	3,762.9800	3.7630	4,341.7200	4.3417	15.380	0	0	0
2016/05/03	R209	04/08/2016	9.60	Call	Bond Future	2,682.6000	2.6826	2,140.5300	2.1405	(20.207)	0	0	5,760
2016/05/03	R209	04/08/2016	9.26	Put	Bond Future	3,672.7700	3.6728	4,242.9700	4.2430	15.525	0	0	0
2016/05/03	R209	04/08/2016	9.25	Put	Bond Future	3,717.7000	3.7177	4,292.1700	4.2922	15.452	0	0	0
2016/05/03	R209	04/08/2016	10.29	Put	Bond Future	821.8000	0.8218	1,005.6500	1.0056	22.372	0	0	250
2016/05/03	R209	03/11/2016	10.26	Call	Bond Future	6,060.0800	6.0601	5,347.2300	5.3472	(11.763)	0	0	0
2016/05/03	R209	03/11/2016			Bond Future	9.5974	71.4420	9.7454	70.4564	1.542	0.0000	0.0000	0
2016/05/03	R209	03/11/2016	10.24	Call	Bond Future	5,976.3000	5.9763	5,268.1400	5.2681	(11.849)	0	0	0
2016/05/03	R209	03/11/2016	10.25	Call	Bond Future	6,018.2400	6.0182	5,307.7200	5.3077	(11.806)	0	0	0
2016/05/03	R209	03/11/2016	10.24	Put	Bond Future	1,844.1800	1.8442	2,121.6200	2.1216	15.044	0	0	0
2016/05/03	R209	03/11/2016	10.25	Put	Bond Future	1,824.7700	1.8248	2,099.8500	2.0999	15.075	0	0	0
2016/05/03	R209	03/11/2016	10.26	Put	Bond Future	1,805.3600	1.8054	2,078.1100	2.0781	15.108	0	0	0
2016/05/03	R209	02/02/2017	9.55	Put	Bond Future	4,624.6400	4.6246	5,109.8600	5.1099	10.492	0	0	0
2016/05/03	R209	02/02/2017			Bond Future	9.6357	72.8792	9.7887	71.8684	1.587	0.0000	0.0000	0
2016/05/03	R209	02/02/2017	9.54	Put	Bond Future	4,660.7300	4.6607	5,148.4900	5.1485	10.465	0	0	0
2016/05/03	R209	02/02/2017	9.55	Call	Bond Future	4,048.2600	4.0483	3,522.6600	3.5227	(12.983)	0	0	0
2016/05/03	R209	02/02/2017	9.53	Call	Bond Future	3,985.1800	3.9852	3,464.6700	3.4647	(13.061)	0	0	0
2016/05/03	R209	02/02/2017	9.54	Call	Bond Future	4,016.6600	4.0167	3,493.6000	3.4936	(13.022)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	R209	02/02/2017	9.53	Put	Bond Future	4,697.0300	4.6970	5,187.3400	5.1873	10.439	0	0	0
2016/05/03	R210	05/05/2016			Bond Future	184.0059	184.0059	183.9634	183.9634	(0.023)	0.0000	0.0000	20
2016/05/03	R210	05/05/2016	184.99	Put	Bond Future	984.0800	0.9841	1,026.6200	1.0266	4.323	0	0	0
2016/05/03	R210	05/05/2016	185.00	Put	Bond Future	994.0800	0.9941	1,036.6200	1.0366	4.279	0	0	0
2016/05/03	R210	05/05/2016	185.01	Put	Bond Future	1,004.0800	1.0041	1,046.6200	1.0466	4.237	0	0	0
2016/05/03	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R210	04/08/2016			Bond Future	187.5102	187.5102	187.4631	187.4631	(0.025)	0.0000	0.0000	1,391
2016/05/03	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R210	04/08/2016	181.50	Call	Bond Future	6,010.1800	6.0102	5,963.0600	5.9631	(0.784)	0	0	0
2016/05/03	R210	04/08/2016	181.52	Call	Bond Future	5,990.1800	5.9902	5,943.0600	5.9431	(0.787)	0	0	0
2016/05/03	R210	04/08/2016	181.51	Call	Bond Future	6,000.1800	6.0002	5,953.0600	5.9531	(0.785)	0	0	0
2016/05/03	R210	03/11/2016			Bond Future	188.7871	188.7871	188.7458	188.7458	(0.022)	0.0000	0.0000	0
2016/05/03	R210	03/11/2016	188.90	Put	Bond Future	112.9200	0.1129	154.2500	0.1543	36.601	0	0	0
2016/05/03	R210	03/11/2016	188.92	Put	Bond Future	132.9200	0.1329	174.2500	0.1743	31.094	0	0	0
2016/05/03	R210	03/11/2016	188.91	Put	Bond Future	122.9200	0.1229	164.2500	0.1643	33.623	0	0	0
2016/05/03	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R211	05/05/2016	139.01	Put	Bond Future	579.6000	0.5796	545.4700	0.5455	(5.889)	0	0	0
2016/05/03	R211	05/05/2016			Bond Future	138.4304	138.4304	138.4645	138.4645	0.025	0.0000	0.0000	2
2016/05/03	R211	05/05/2016	139.00	Put	Bond Future	569.6000	0.5696	535.4700	0.5355	(5.992)	0	0	0
2016/05/03	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R211	05/05/2016	138.99	Put	Bond Future	559.6000	0.5596	525.4700	0.5255	(6.099)	0	0	0
2016/05/03	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R211	04/08/2016			Bond Future	139.3070	139.3070	139.3518	139.3518	0.032	0.0000	0.0000	62
2016/05/03	R211	04/08/2016	137.09	Call	Bond Future	2,217.0300	2.2170	2,261.8200	2.2618	2.020	0	0	0
2016/05/03	R211	04/08/2016	137.07	Call	Bond Future	2,237.0300	2.2370	2,281.8200	2.2818	2.002	0	0	0
2016/05/03	R211	04/08/2016	137.08	Call	Bond Future	2,227.0300	2.2270	2,271.8200	2.2718	2.011	0	0	0
2016/05/03	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R211	03/11/2016	141.75	Call	Bond Future	213.0400	0.2130	257.7200	0.2577	20.973	0	0	0
2016/05/03	R211	03/11/2016			Bond Future	141.9630	141.9630	142.0077	142.0077	0.031	0.0000	0.0000	0
2016/05/03	R211	03/11/2016	141.76	Call	Bond Future	203.0400	0.2030	247.7200	0.2477	22.006	0	0	0
2016/05/03	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R211	03/11/2016	141.74	Call	Bond Future	223.0400	0.2230	267.7200	0.2677	20.032	0	0	0
2016/05/03	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R212	05/05/2016			Bond Future	144.8682	144.8682	144.9087	144.9087	0.028	0.0000	0.0000	3,238

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R212	05/05/2016	144.99	Put	Bond Future	121.7900	0.1218	81.3000	0.0813	(33.246)	0	0	0
2016/05/03	R212	05/05/2016	145.01	Put	Bond Future	141.7900	0.1418	101.3000	0.1013	(28.556)	0	0	0
2016/05/03	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R212	05/05/2016	145.00	Put	Bond Future	131.7900	0.1318	91.3000	0.0913	(30.723)	0	0	0
2016/05/03	R212	04/08/2016	142.43	Call	Bond Future	3,265.7000	3.2657	3,318.0800	3.3181	1.604	0	0	0
2016/05/03	R212	04/08/2016			Bond Future	145.6957	145.6957	145.7481	145.7481	0.036	0.0000	0.0000	3,880
2016/05/03	R212	04/08/2016	142.44	Call	Bond Future	3,255.7000	3.2557	3,308.0800	3.3081	1.609	0	0	0
2016/05/03	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R212	04/08/2016	142.42	Call	Bond Future	3,275.7000	3.2757	3,328.0800	3.3281	1.599	0	0	0
2016/05/03	R212	03/11/2016			Bond Future	148.4735	148.4735	148.5259	148.5259	0.035	0.0000	0.0000	0
2016/05/03	R212	03/11/2016	148.11	Call	Bond Future	363.5300	0.3635	415.9200	0.4159	14.411	0	0	0
2016/05/03	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/03	R212	03/11/2016	148.12	Call	Bond Future	353.5300	0.3535	405.9200	0.4059	14.819	0	0	0
2016/05/03	R212	03/11/2016	148.10	Call	Bond Future	373.5300	0.3735	425.9200	0.4259	14.026	0	0	0
2016/05/03	R213	05/05/2016	8.74	Put	Bond Future	4,566.3200	4.5663	5,511.7200	5.5117	20.704	0	0	0
2016/05/03	R213	05/05/2016	8.76	Put	Bond Future	4,419.0600	4.4191	5,364.3100	5.3643	21.390	0	0	0
2016/05/03	R213	05/05/2016			Bond Future	9.3830	82.4804	9.5226	81.5347	1.488	0.0000	0.0000	12,766
2016/05/03	R213	05/05/2016	8.75	Put	Bond Future	4,492.6400	4.4926	5,437.9700	5.4380	21.042	0	0	0
2016/05/03	R213	05/05/2016	8.74	Call	Bond Future	0.3600	0.0004	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R213	05/05/2016	8.75	Call	Bond Future	0.4300	0.0004	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R213	05/05/2016	8.76	Call	Bond Future	0.5100	0.0005	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R213	04/08/2016			Bond Future	9.4330	84.0443	9.5772	83.0790	1.529	0.0000	0.0000	44,354
2016/05/03	R213	04/08/2016	8.99	Put	Bond Future	4,324.6300	4.3246	4,961.2700	4.9613	14.721	0	0	0
2016/05/03	R213	04/08/2016	9.01	Put	Bond Future	4,227.0300	4.2270	4,855.4400	4.8554	14.866	0	0	0
2016/05/03	R213	04/08/2016	9.00	Put	Bond Future	4,275.7400	4.2757	4,908.2600	4.9083	14.793	0	0	0
2016/05/03	R213	04/08/2016	9.01	Call	Bond Future	1,300.1800	1.3002	963.2600	0.9633	(25.913)	0	0	0
2016/05/03	R213	04/08/2016	8.99	Call	Bond Future	1,255.7200	1.2557	927.0300	0.9270	(26.175)	0	0	0
2016/05/03	R213	04/08/2016	9.00	Call	Bond Future	1,277.9000	1.2779	945.0900	0.9451	(26.044)	0	0	0
2016/05/03	R213	03/11/2016			Bond Future	9.4825	82.0893	9.6313	81.1051	1.570	0.0000	0.0000	0
2016/05/03	R213	03/11/2016	10.18	Put	Bond Future	1,671.4300	1.6714	1,936.4300	1.9364	15.855	0	0	0
2016/05/03	R213	03/11/2016	10.20	Put	Bond Future	1,635.1100	1.6351	1,895.4500	1.8954	15.922	0	0	0
2016/05/03	R213	03/11/2016	10.18	Call	Bond Future	6,140.4000	6.1404	5,421.1100	5.4211	(11.714)	0	0	0
2016/05/03	R213	03/11/2016	10.19	Put	Bond Future	1,653.0800	1.6531	1,915.7400	1.9157	15.889	0	0	0
2016/05/03	R213	03/11/2016	10.19	Call	Bond Future	6,183.5400	6.1835	5,461.9100	5.4619	(11.670)	0	0	0
2016/05/03	R213	03/11/2016	10.20	Call	Bond Future	6,226.9800	6.2270	5,503.0300	5.5030	(11.626)	0	0	0
2016/05/03	R213	02/02/2017	9.40	Call	Bond Future	3,814.0600	3.8141	3,304.9900	3.3050	(13.347)	0	0	0
2016/05/03	R213	02/02/2017	9.42	Call	Bond Future	3,876.3100	3.8763	3,362.0700	3.3621	(13.266)	0	0	0
2016/05/03	R213	02/02/2017			Bond Future	9.5253	83.7405	9.6799	82.7302	1.623	0.0000	0.0000	0
2016/05/03	R213	02/02/2017	9.41	Call	Bond Future	3,844.9700	3.8450	3,333.3200	3.3333	(13.307)	0	0	0
2016/05/03	R213	02/02/2017	9.40	Put	Bond Future	4,646.0200	4.6460	5,147.3100	5.1473	10.790	0	0	0
2016/05/03	R213	02/02/2017	9.42	Put	Bond Future	4,574.6700	4.5747	5,070.7900	5.0708	10.845	0	0	0
2016/05/03	R213	02/02/2017	9.41	Put	Bond Future	4,610.0900	4.6101	5,108.8000	5.1088	10.818	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	R214	05/05/2016	9.01	Call	Bond Future	0.6100	0.0006	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R214	05/05/2016	9.30	Put	Bond Future	2,493.8600	2.4939	3,431.7500	3.4318	37.608	0	0	0
2016/05/03	R214	05/05/2016			Bond Future	9.6378	71.8415	9.7775	70.8660	1.449	0.0000	0.0000	7,608
2016/05/03	R214	05/05/2016	8.99	Call	Bond Future	0.4200	0.0004	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R214	05/05/2016	9.00	Call	Bond Future	0.5100	0.0005	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R214	05/05/2016	8.99	Put	Bond Future	4,836.1800	4.8362	5,811.2800	5.8113	20.163	0	0	0
2016/05/03	R214	05/05/2016	9.01	Put	Bond Future	4,679.0700	4.6791	5,653.9800	5.6540	20.836	0	0	0
2016/05/03	R214	05/05/2016	9.30	Call	Bond Future	37.6400	0.0376	0.0100	0.0000	(99.973)	0	0	0
2016/05/03	R214	05/05/2016	9.00	Put	Bond Future	4,757.5500	4.7575	5,732.5600	5.7326	20.494	0	0	0
2016/05/03	R214	04/08/2016	9.25	Put	Bond Future	4,544.9200	4.5449	5,189.6700	5.1897	14.186	0	0	0
2016/05/03	R214	04/08/2016	11.30	Call	Bond Future	10,128.8400	10.1288	9,179.0600	9.1791	(9.377)	0	0	5,800
2016/05/03	R214	04/08/2016	9.24	Call	Bond Future	1,354.0600	1.3541	1,007.7100	1.0077	(25.579)	0	0	0
2016/05/03	R214	04/08/2016			Bond Future	9.6861	73.2035	9.8298	72.2082	1.484	0.0000	0.0000	30,123
2016/05/03	R214	04/08/2016	9.30	Call	Bond Future	1,497.6400	1.4976	1,125.8200	1.1258	(24.827)	0	0	1,300
2016/05/03	R214	04/08/2016	8.55	Put	Bond Future	9,084.7100	9.0847	9,966.5500	9.9665	9.707	0	0	0
2016/05/03	R214	04/08/2016	9.25	Call	Bond Future	1,377.3700	1.3774	1,026.8100	1.0268	(25.451)	0	0	0
2016/05/03	R214	04/08/2016	11.30	Put	Bond Future	176.0300	0.1760	221.5600	0.2216	25.865	0	0	0
2016/05/03	R214	04/08/2016	10.30	Put	Bond Future	1,087.1900	1.0872	1,314.6900	1.3147	20.926	0	0	0
2016/05/03	R214	04/08/2016	9.26	Call	Bond Future	1,400.9300	1.4009	1,046.1400	1.0461	(25.325)	0	0	0
2016/05/03	R214	04/08/2016	9.30	Put	Bond Future	4,290.2400	4.2902	4,913.7300	4.9137	14.533	0	0	0
2016/05/03	R214	04/08/2016	8.55	Call	Bond Future	322.3900	0.3224	208.9200	0.2089	(35.197)	0	0	1,300
2016/05/03	R214	04/08/2016	9.24	Put	Bond Future	4,596.9800	4.5970	5,245.9400	5.2459	14.117	0	0	0
2016/05/03	R214	04/08/2016	10.30	Call	Bond Future	5,179.1700	5.1792	4,411.3600	4.4114	(14.825)	0	0	5,800
2016/05/03	R214	04/08/2016	9.26	Put	Bond Future	4,493.2400	4.4932	5,133.7600	5.1338	14.255	0	0	0
2016/05/03	R214	03/11/2016	10.35	Put	Bond Future	1,978.1900	1.9782	2,270.5500	2.2706	14.779	0	0	0
2016/05/03	R214	03/11/2016			Bond Future	9.7335	71.2964	9.8814	70.2816	1.519	0.0000	0.0000	0
2016/05/03	R214	03/11/2016	10.34	Put	Bond Future	1,998.8600	1.9989	2,293.6500	2.2937	14.748	0	0	0
2016/05/03	R214	03/11/2016	10.35	Call	Bond Future	6,052.9400	6.0529	5,330.4900	5.3305	(11.936)	0	0	0
2016/05/03	R214	03/11/2016	10.33	Call	Bond Future	5,968.5200	5.9685	5,250.9500	5.2510	(12.023)	0	0	0
2016/05/03	R214	03/11/2016	10.34	Call	Bond Future	6,010.6900	6.0107	5,290.6700	5.2907	(11.979)	0	0	0
2016/05/03	R214	03/11/2016	10.33	Put	Bond Future	2,019.7200	2.0197	2,316.9600	2.3170	14.717	0	0	0
2016/05/03	R214	02/02/2017			Bond Future	9.7754	72.7306	9.9283	71.6899	1.564	0.0000	0.0000	0
2016/05/03	R214	02/02/2017	9.67	Call	Bond Future	4,151.7400	4.1517	3,613.7000	3.6137	(12.959)	0	0	0
2016/05/03	R214	02/02/2017	9.66	Put	Bond Future	4,922.4700	4.9225	5,427.7100	5.4277	10.264	0	0	0
2016/05/03	R214	02/02/2017	9.68	Put	Bond Future	4,846.7200	4.8467	5,346.7500	5.3467	10.317	0	0	0
2016/05/03	R214	02/02/2017	9.67	Put	Bond Future	4,884.6100	4.8846	5,387.2400	5.3872	10.290	0	0	0
2016/05/03	R214	02/02/2017	9.68	Call	Bond Future	4,183.9100	4.1839	3,643.2700	3.6433	(12.922)	0	0	0
2016/05/03	R214	02/02/2017	9.66	Call	Bond Future	4,119.4400	4.1194	3,584.0100	3.5840	(12.998)	0	0	0
2016/05/03	R248	05/05/2016			Bond Future	9.7230	92.1595	9.8626	90.9248	1.436	0.0000	0.0000	11,645
2016/05/03	R248	05/05/2016	8.99	Put	Bond Future	7,013.7600	7.0138	8,248.2900	8.2483	17.602	0	0	0
2016/05/03	R248	05/05/2016	9.01	Put	Bond Future	6,809.8500	6.8099	8,044.3000	8.0443	18.127	0	0	0
2016/05/03	R248	05/05/2016	8.99	Call	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R248	05/05/2016	9.00	Put	Bond Future	6,911.7000	6.9117	8,146.2000	8.1462	17.861	0	0	0
2016/05/03	R248	05/05/2016	9.00	Call	Bond Future	0.2000	0.0002	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R248	05/05/2016	9.01	Call	Bond Future	0.2500	0.0003	0.0000	0.0000	(100.000)	0	0	0
2016/05/03	R248	04/08/2016			Bond Future	9.7740	93.9068	9.9179	92.6470	1.472	0.0000	0.0000	59,063

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/03	R248	04/08/2016	9.25	Call	Bond Future	1,590.6800	1.5907	1,181.6400	1.1816	(25.715)	0	0	0
2016/05/03	R248	04/08/2016	9.24	Put	Bond Future	6,528.4200	6.5284	7,384.3000	7.3843	13.110	0	0	0
2016/05/03	R248	04/08/2016	9.26	Put	Bond Future	6,388.8400	6.3888	7,234.5300	7.2345	13.237	0	0	0
2016/05/03	R248	04/08/2016	9.25	Put	Bond Future	6,458.3800	6.4584	7,309.1800	7.3092	13.174	0	0	0
2016/05/03	R248	04/08/2016	9.26	Call	Bond Future	1,618.3700	1.6184	1,204.2200	1.2042	(25.591)	0	0	0
2016/05/03	R248	04/08/2016	9.24	Call	Bond Future	1,563.3100	1.5633	1,159.3500	1.1594	(25.840)	0	0	0
2016/05/03	R248	03/11/2016	10.38	Call	Bond Future	7,496.8100	7.4968	6,605.4300	6.6054	(11.890)	0	0	0
2016/05/03	R248	03/11/2016			Bond Future	9.8242	91.2515	9.9724	89.9670	1.509	0.0000	0.0000	0
2016/05/03	R248	03/11/2016	10.39	Call	Bond Future	7,548.7900	7.5488	6,654.3800	6.6544	(11.848)	0	0	0
2016/05/03	R248	03/11/2016	10.37	Put	Bond Future	2,872.1500	2.8721	3,268.4000	3.2684	13.796	0	0	0
2016/05/03	R248	03/11/2016	10.39	Put	Bond Future	2,816.6900	2.8167	3,206.8500	3.2069	13.852	0	0	0
2016/05/03	R248	03/11/2016	10.37	Call	Bond Future	7,444.6800	7.4447	6,556.3600	6.5564	(11.932)	0	0	0
2016/05/03	R248	03/11/2016	10.38	Put	Bond Future	2,844.4200	2.8444	3,237.6100	3.2376	13.823	0	0	0
2016/05/03	R248	02/02/2017	9.76	Put	Bond Future	6,390.2800	6.3903	7,023.3900	7.0234	9.907	0	0	0
2016/05/03	R248	02/02/2017	9.78	Put	Bond Future	6,294.9600	6.2950	6,921.7100	6.9217	9.956	0	0	0
2016/05/03	R248	02/02/2017			Bond Future	9.8690	93.0871	10.0224	91.7698	1.554	0.0000	0.0000	0
2016/05/03	R248	02/02/2017	9.77	Put	Bond Future	6,342.6400	6.3426	6,972.5600	6.9726	9.932	0	0	0
2016/05/03	R248	02/02/2017	9.76	Call	Bond Future	5,432.6500	5.4326	4,748.4900	4.7485	(12.593)	0	0	0
2016/05/03	R248	02/02/2017	9.77	Call	Bond Future	5,473.6300	5.4736	4,786.2800	4.7863	(12.557)	0	0	0
2016/05/03	R248	02/02/2017	9.78	Call	Bond Future	5,514.4100	5.5144	4,823.8900	4.8239	(12.522)	0	0	0

Total

995742