



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 12/05/2016 TO 12/05/2016

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
2016/05/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	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
2016/05/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2025	04/08/2016			Bond Future	127.5631	127.5631	127.3944	127.3944	(0.132)	0.0000	0.0000	2,704
2016/05/12	2025	04/08/2016	123.86	Call	Bond Future	3,703.1100	3.7031	3,534.4200	3.5344	(4.555)	0	0	0
2016/05/12	2025	04/08/2016	123.87	Call	Bond Future	3,693.1100	3.6931	3,524.4200	3.5244	(4.568)	0	0	0
2016/05/12	2025	04/08/2016	123.85	Call	Bond Future	3,713.1100	3.7131	3,544.4200	3.5444	(4.543)	0	0	0
2016/05/12	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2025	03/11/2016			Bond Future	130.0152	130.0152	129.8402	129.8402	(0.135)	0.0000	0.0000	0
2016/05/12	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2025	03/11/2016	129.21	Call	Bond Future	805.2100	0.8052	630.2100	0.6302	(21.733)	0	0	0
2016/05/12	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2025	03/11/2016	129.22	Call	Bond Future	795.2100	0.7952	620.2100	0.6202	(22.007)	0	0	0
2016/05/12	2025	03/11/2016	129.23	Call	Bond Future	785.2100	0.7852	610.2100	0.6102	(22.287)	0	0	0
2016/05/12	2030	04/08/2016	10.17	Call	Bond Future	3,539.1100	3.5391	3,860.9400	3.8609	9.094	0	0	0
2016/05/12	2030	04/08/2016			Bond Future	9.6348	88.0209	9.5876	88.3427	(0.489)	0.0000	0.0000	25,310
2016/05/12	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2030	03/11/2016	9.35	Put	Bond Future	2,317.0800	2.3171	1,991.2500	1.9913	(14.062)	0	0	0
2016/05/12	2030	03/11/2016			Bond Future	9.6888	89.7063	9.6404	90.0322	(0.499)	0.0000	0.0000	0
2016/05/12	2030	03/11/2016	9.34	Put	Bond Future	2,386.7800	2.3868	2,060.9500	2.0609	(13.651)	0	0	0
2016/05/12	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2030	03/11/2016	9.33	Put	Bond Future	2,456.5500	2.4566	2,130.7200	2.1307	(13.264)	0	0	0
2016/05/12	2032	04/08/2016	9.01	Call	Bond Future	611.1800	0.6112	668.2500	0.6683	9.338	0	0	0
2016/05/12	2032	04/08/2016			Bond Future	9.7634	90.9457	9.7163	91.2869	(0.482)	0.0000	0.0000	7,553
2016/05/12	2032	04/08/2016	8.99	Call	Bond Future	583.4800	0.5835	638.4100	0.6384	9.414	0	0	0
2016/05/12	2032	04/08/2016	9.00	Call	Bond Future	597.2100	0.5972	653.2100	0.6532	9.377	0	0	0
2016/05/12	2032	04/08/2016	8.99	Put	Bond Future	6,444.1100	6.4441	6,157.9100	6.1579	(4.441)	0	0	0
2016/05/12	2032	04/08/2016	9.01	Put	Bond Future	6,313.1800	6.3132	6,029.1200	6.0291	(4.499)	0	0	0
2016/05/12	2032	04/08/2016	9.00	Put	Bond Future	6,378.4700	6.3785	6,093.3400	6.0933	(4.470)	0	0	0
2016/05/12	2032	03/11/2016			Bond Future	9.8210	88.5278	9.7727	88.8732	(0.491)	0.0000	0.0000	0
2016/05/12	2032	03/11/2016	10.28	Put	Bond Future	2,195.9700	2.1960	2,070.9500	2.0709	(5.693)	0	0	0
2016/05/12	2032	03/11/2016	10.30	Put	Bond Future	2,148.4200	2.1484	2,025.3300	2.0253	(5.729)	0	0	0
2016/05/12	2032	03/11/2016	10.29	Put	Bond Future	2,171.9800	2.1720	2,047.9200	2.0479	(5.712)	0	0	0
2016/05/12	2032	03/11/2016	10.30	Call	Bond Future	5,471.1900	5.4712	5,693.5600	5.6936	4.064	0	0	0
2016/05/12	2032	03/11/2016	10.28	Call	Bond Future	5,383.7500	5.3838	5,604.1900	5.6042	4.095	0	0	0
2016/05/12	2032	03/11/2016	10.29	Call	Bond Future	5,427.2900	5.4273	5,648.6900	5.6487	4.079	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
2016/05/12	2032	02/02/2017	9.53	Call	Bond Future	3,256.7500	3.2568	3,405.1000	3.4051	4.555	0	0	0
2016/05/12	2032	02/02/2017			Bond Future	9.8718	90.3158	9.8217	90.6702	(0.508)	0.0000	0.0000	0
2016/05/12	2032	02/02/2017	9.51	Call	Bond Future	3,197.6300	3.1976	3,344.1300	3.3441	4.582	0	0	0
2016/05/12	2032	02/02/2017	9.52	Call	Bond Future	3,227.1200	3.2271	3,374.5300	3.3745	4.568	0	0	0
2016/05/12	2032	02/02/2017	9.51	Put	Bond Future	5,804.2500	5.8042	5,596.3100	5.5963	(3.583)	0	0	0
2016/05/12	2032	02/02/2017	9.53	Put	Bond Future	5,716.3600	5.7164	5,510.2700	5.5103	(3.605)	0	0	0
2016/05/12	2032	02/02/2017	9.52	Put	Bond Future	5,760.1900	5.7602	5,553.1600	5.5532	(3.594)	0	0	0
2016/05/12	2033	04/08/2016	104.99	Call	Bond Future	3,395.8400	3.3958	3,426.0300	3.4260	0.889	0	0	0
2016/05/12	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2033	04/08/2016			Bond Future	108.3858	108.3858	108.4160	108.4160	0.028	0.0000	0.0000	3,924
2016/05/12	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2033	04/08/2016	105.00	Call	Bond Future	3,385.8400	3.3858	3,416.0300	3.4160	0.892	0	0	0
2016/05/12	2033	04/08/2016	105.01	Call	Bond Future	3,375.8400	3.3758	3,406.0300	3.4060	0.894	0	0	0
2016/05/12	2033	03/11/2016			Bond Future	109.4465	109.4465	109.4747	109.4747	0.026	0.0000	0.0000	0
2016/05/12	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2033	03/11/2016	109.16	Call	Bond Future	286.5100	0.2865	314.7300	0.3147	9.850	0	0	0
2016/05/12	2033	03/11/2016	109.17	Call	Bond Future	276.5100	0.2765	304.7300	0.3047	10.206	0	0	0
2016/05/12	2033	03/11/2016	109.18	Call	Bond Future	266.5100	0.2665	294.7300	0.2947	10.589	0	0	0
2016/05/12	2037	04/08/2016			Bond Future	9.8937	88.0899	9.8415	88.5015	(0.527)	0.0000	0.0000	41,343
2016/05/12	2037	04/08/2016	9.24	Put	Bond Future	6,276.1400	6.2761	5,951.2200	5.9512	(5.177)	0	0	0
2016/05/12	2037	04/08/2016	9.26	Put	Bond Future	6,141.7500	6.1417	5,819.7700	5.8198	(5.242)	0	0	0
2016/05/12	2037	04/08/2016	9.24	Call	Bond Future	888.4200	0.8884	975.1900	0.9752	9.767	0	0	0
2016/05/12	2037	04/08/2016	9.25	Put	Bond Future	6,208.7400	6.2087	5,885.2800	5.8853	(5.210)	0	0	0
2016/05/12	2037	04/08/2016	9.25	Call	Bond Future	907.3200	0.9073	995.5500	0.9956	9.724	0	0	0
2016/05/12	2037	04/08/2016	9.26	Call	Bond Future	926.5000	0.9265	1,016.2100	1.0162	9.683	0	0	0
2016/05/12	2037	03/11/2016	10.35	Call	Bond Future	5,660.5500	5.6605	5,921.0900	5.9211	4.603	0	0	0
2016/05/12	2037	03/11/2016	10.36	Put	Bond Future	2,586.4800	2.5865	2,430.8100	2.4308	(6.019)	0	0	0
2016/05/12	2037	03/11/2016			Bond Future	9.9473	89.7766	9.8938	90.1940	(0.537)	0.0000	0.0000	0
2016/05/12	2037	03/11/2016	10.36	Call	Bond Future	5,706.5500	5.7065	5,968.2600	5.9683	4.586	0	0	0
2016/05/12	2037	03/11/2016	10.37	Call	Bond Future	5,752.9200	5.7529	6,015.7900	6.0158	4.569	0	0	0
2016/05/12	2037	03/11/2016	10.35	Put	Bond Future	2,613.9700	2.6140	2,457.1300	2.4571	(6.000)	0	0	0
2016/05/12	2037	03/11/2016	10.37	Put	Bond Future	2,559.4700	2.5595	2,404.9600	2.4050	(6.037)	0	0	0
2016/05/12	2037	02/02/2017	9.68	Put	Bond Future	6,231.1800	6.2312	5,988.5800	5.9886	(3.893)	0	0	0
2016/05/12	2037	02/02/2017			Bond Future	9.9951	87.3328	9.9398	87.7606	(0.554)	0.0000	0.0000	0
2016/05/12	2037	02/02/2017	9.67	Put	Bond Future	6,279.0000	6.2790	6,035.3000	6.0353	(3.881)	0	0	0
2016/05/12	2037	02/02/2017	9.68	Call	Bond Future	3,749.6000	3.7496	3,934.8100	3.9348	4.939	0	0	0
2016/05/12	2037	02/02/2017	9.66	Call	Bond Future	3,683.9800	3.6840	3,866.9900	3.8670	4.968	0	0	0
2016/05/12	2037	02/02/2017	9.67	Call	Bond Future	3,716.8600	3.7169	3,900.9700	3.9010	4.953	0	0	0
2016/05/12	2037	02/02/2017	9.66	Put	Bond Future	6,326.8000	6.3268	6,082.0000	6.0820	(3.869)	0	0	0
2016/05/12	2038	04/08/2016			Bond Future	135.1824	135.1824	135.2207	135.2207	0.028	0.0000	0.0000	22,289
2016/05/12	2038	04/08/2016	129.31	Call	Bond Future	5,872.3700	5.8724	5,910.6500	5.9107	0.652	0	0	0
2016/05/12	2038	04/08/2016	129.30	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/12	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2038	04/08/2016	129.32	Call	Bond Future	5,862.3700	5.8624	5,900.6500	5.9007	0.653	0	0	0
2016/05/12	2038	04/08/2016	129.30	Call	Bond Future	5,882.3700	5.8824	5,920.6500	5.9207	0.651	0	0	0
2016/05/12	2038	03/11/2016	136.32	Call	Bond Future	1,461.1200	1.4611	1,496.5100	1.4965	2.422	0	0	0
2016/05/12	2038	03/11/2016			Bond Future	137.7811	137.7811	137.8165	137.8165	0.026	0.0000	0.0000	0
2016/05/12	2038	03/11/2016	136.33	Call	Bond Future	1,451.1200	1.4511	1,486.5100	1.4865	2.439	0	0	0
2016/05/12	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2038	03/11/2016	136.31	Call	Bond Future	1,471.1200	1.4711	1,506.5100	1.5065	2.406	0	0	0
2016/05/12	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2040	04/08/2016			Bond Future	9.9590	91.5929	9.9069	92.0312	(0.524)	0.0000	0.0000	812
2016/05/12	2040	04/08/2016	9.49	Put	Bond Future	5,460.8800	5.4609	5,146.4900	5.1465	(5.757)	0	0	0
2016/05/12	2040	04/08/2016	9.50	Call	Bond Future	1,418.0500	1.4181	1,543.7200	1.5437	8.862	0	0	0
2016/05/12	2040	04/08/2016	9.51	Call	Bond Future	1,444.5300	1.4445	1,571.9900	1.5720	8.824	0	0	0
2016/05/12	2040	04/08/2016	9.49	Call	Bond Future	1,392.0500	1.3921	1,515.9500	1.5159	8.901	0	0	0
2016/05/12	2040	04/08/2016	9.51	Put	Bond Future	5,333.8100	5.3338	5,022.9800	5.0230	(5.828)	0	0	0
2016/05/12	2040	04/08/2016	9.50	Put	Bond Future	5,397.0400	5.3970	5,084.4200	5.0844	(5.792)	0	0	0
2016/05/12	2040	03/11/2016			Bond Future	10.0131	93.3467	9.9596	93.7911	(0.534)	0.0000	0.0000	0
2016/05/12	2040	03/11/2016	9.69	Put	Bond Future	5,806.1300	5.8061	5,540.7900	5.5408	(4.570)	0	0	0
2016/05/12	2040	03/11/2016	9.71	Put	Bond Future	5,700.6000	5.7006	5,438.0200	5.4380	(4.606)	0	0	0
2016/05/12	2040	03/11/2016	9.70	Put	Bond Future	5,753.1900	5.7532	5,489.2300	5.4892	(4.588)	0	0	0
2016/05/12	2040	03/11/2016	9.71	Call	Bond Future	3,131.9800	3.1320	3,313.8200	3.3138	5.806	0	0	0
2016/05/12	2040	03/11/2016	9.69	Call	Bond Future	3,063.8000	3.0638	3,242.8800	3.2429	5.845	0	0	0
2016/05/12	2040	03/11/2016	9.70	Call	Bond Future	3,097.7800	3.0978	3,278.2400	3.2782	5.825	0	0	0
2016/05/12	2044	04/08/2016	9.50	Call	Bond Future	1,346.6400	1.3466	1,466.9500	1.4669	8.934	0	0	0
2016/05/12	2044	04/08/2016			Bond Future	9.9929	88.6483	9.9408	89.0873	(0.522)	0.0000	0.0000	20,486
2016/05/12	2044	04/08/2016	9.51	Call	Bond Future	1,372.2100	1.3722	1,494.2700	1.4943	8.895	0	0	0
2016/05/12	2044	04/08/2016	9.49	Put	Bond Future	5,718.5300	5.7185	5,398.1000	5.3981	(5.603)	0	0	0
2016/05/12	2044	04/08/2016	9.51	Put	Bond Future	5,587.3400	5.5873	5,270.4100	5.2704	(5.672)	0	0	0
2016/05/12	2044	04/08/2016	9.49	Call	Bond Future	1,321.3900	1.3214	1,439.9500	1.4400	8.972	0	0	0
2016/05/12	2044	04/08/2016	9.50	Put	Bond Future	5,652.7000	5.6527	5,334.0200	5.3340	(5.638)	0	0	0
2016/05/12	2044	03/11/2016			Bond Future	10.0459	90.3458	9.9925	90.7910	(0.531)	0.0000	0.0000	0
2016/05/12	2044	03/11/2016	10.42	Call	Bond Future	5,990.2200	5.9902	6,263.6200	6.2636	4.564	0	0	0
2016/05/12	2044	03/11/2016	10.41	Put	Bond Future	3,006.5400	3.0065	2,833.5300	2.8335	(5.754)	0	0	0
2016/05/12	2044	03/11/2016	10.43	Put	Bond Future	2,945.8600	2.9459	2,775.3100	2.7753	(5.789)	0	0	0
2016/05/12	2044	03/11/2016	10.42	Put	Bond Future	2,976.1900	2.9762	2,804.4100	2.8044	(5.772)	0	0	0
2016/05/12	2044	03/11/2016	10.43	Call	Bond Future	6,037.9800	6.0380	6,312.6100	6.3126	4.548	0	0	0
2016/05/12	2044	03/11/2016	10.41	Call	Bond Future	5,942.3600	5.9424	6,214.5300	6.2145	4.580	0	0	0
2016/05/12	2044	02/02/2017			Bond Future	10.0935	87.7884	10.0383	88.2445	(0.547)	0.0000	0.0000	0
2016/05/12	2044	02/02/2017	9.77	Call	Bond Future	4,092.7600	4.0928	4,290.7500	4.2907	4.838	0	0	0
2016/05/12	2044	02/02/2017	9.76	Put	Bond Future	6,877.3000	6.8773	6,618.0000	6.6180	(3.770)	0	0	0
2016/05/12	2044	02/02/2017	9.78	Put	Bond Future	6,774.1900	6.7742	6,517.2000	6.5172	(3.794)	0	0	0
2016/05/12	2044	02/02/2017	9.77	Put	Bond Future	6,825.7400	6.8257	6,567.6000	6.5676	(3.782)	0	0	0
2016/05/12	2044	02/02/2017	9.78	Call	Bond Future	4,127.8700	4.1279	4,327.0100	4.3270	4.824	0	0	0
2016/05/12	2044	02/02/2017	9.76	Call	Bond Future	4,057.5200	4.0575	4,254.3500	4.2544	4.851	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
2016/05/12	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2046	04/08/2016			Bond Future	136.1162	136.1162	135.4197	135.4197	(0.512)	0.0000	0.0000	16,290
2016/05/12	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2046	04/08/2016	129.00	Call	Bond Future	7,116.2200	7.1162	6,419.6600	6.4197	(9.788)	0	0	0
2016/05/12	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2046	04/08/2016	129.01	Call	Bond Future	7,106.2200	7.1062	6,409.6600	6.4097	(9.802)	0	0	0
2016/05/12	2046	04/08/2016	129.02	Call	Bond Future	7,096.2200	7.0962	6,399.6600	6.3997	(9.816)	0	0	0
2016/05/12	2046	03/11/2016	137.07	Put	Bond Future	0.0000	0.0000	561.2900	0.5613	100.000	0	0	0
2016/05/12	2046	03/11/2016			Bond Future	137.2220	137.2220	136.5087	136.5087	(0.520)	0.0000	0.0000	0
2016/05/12	2046	03/11/2016	137.09	Put	Bond Future	0.0000	0.0000	581.2900	0.5813	100.000	0	0	0
2016/05/12	2046	03/11/2016	137.08	Put	Bond Future	0.0000	0.0000	571.2900	0.5713	100.000	0	0	0
2016/05/12	2046	03/11/2016	137.09	Call	Bond Future	131.9800	0.1320	0.0000	0.0000	(100.000)	0	0	0
2016/05/12	2046	03/11/2016	137.07	Call	Bond Future	151.9800	0.1520	0.0000	0.0000	(100.000)	0	0	0
2016/05/12	2046	03/11/2016	137.08	Call	Bond Future	141.9800	0.1420	0.0000	0.0000	(100.000)	0	0	0
2016/05/12	2050	04/08/2016	139.14	Call	Bond Future	4,844.2400	4.8442	4,885.3500	4.8854	0.849	0	0	0
2016/05/12	2050	04/08/2016			Bond Future	143.9842	143.9842	144.0253	144.0253	0.029	0.0000	0.0000	20,765
2016/05/12	2050	04/08/2016	139.12	Call	Bond Future	4,864.2400	4.8642	4,905.3500	4.9054	0.845	0	0	0
2016/05/12	2050	04/08/2016	139.13	Call	Bond Future	4,854.2400	4.8542	4,895.3500	4.8954	0.847	0	0	0
2016/05/12	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2050	03/11/2016	149.52	Put	Bond Future	2,767.8800	2.7679	2,729.6000	2.7296	(1.383)	0	0	0
2016/05/12	2050	03/11/2016			Bond Future	146.7521	146.7521	146.7904	146.7904	0.026	0.0000	0.0000	0
2016/05/12	2050	03/11/2016	149.54	Put	Bond Future	2,787.8800	2.7879	2,749.6000	2.7496	(1.373)	0	0	0
2016/05/12	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2050	03/11/2016	149.53	Put	Bond Future	2,777.8800	2.7779	2,739.6000	2.7396	(1.378)	0	0	0
2016/05/12	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	AL37	04/08/2016			Index Future	484.2660	484.2660	484.7910	484.7910	0.108	0.0000	0.0000	22
2016/05/12	AL37	03/11/2016			Index Future	493.6370	493.6370	494.1610	494.1610	0.106	0.0000	0.0000	0
2016/05/12	AL7T	04/08/2016			Index Future	555.8780	555.8780	557.1300	557.1300	0.225	0.0000	0.0000	9
2016/05/12	AL7T	03/11/2016			Index Future	566.6360	566.6360	567.8980	567.8980	0.223	0.0000	0.0000	0
2016/05/12	ALBI	04/08/2016			Index Future	504.6260	504.6260	506.1190	506.1190	0.296	0.0000	0.0000	627
2016/05/12	ALBI	03/11/2016			Index Future	514.3920	514.3920	515.9010	515.9010	0.293	0.0000	0.0000	0
2016/05/12	ALBI	02/02/2017			Index Future	524.7740	524.7740	526.3250	526.3250	0.296	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
2016/05/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C211	31/01/2017			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
2016/05/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/12	EL28	04/08/2016			Bond Future	131.4286	131.4286	131.4668	131.4668	0.029	0.0000	0.0000	0
2016/05/12	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	EL28	04/08/2016	126.86	Call	Bond Future	4,568.5600	4.5686	4,606.8400	4.6068	0.838	0	0	0
2016/05/12	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	EL28	04/08/2016	126.87	Call	Bond Future	4,558.5600	4.5586	4,596.8400	4.5968	0.840	0	0	0
2016/05/12	EL28	04/08/2016	126.88	Call	Bond Future	4,548.5600	4.5486	4,586.8400	4.5868	0.842	0	0	0
2016/05/12	EL28	03/11/2016	132.17	Call	Bond Future	115.0200	0.1150	150.6900	0.1507	31.012	0	0	0
2016/05/12	EL28	03/11/2016			Bond Future	132.2850	132.2850	132.3207	132.3207	0.027	0.0000	0.0000	0
2016/05/12	EL28	03/11/2016	132.15	Call	Bond Future	135.0200	0.1350	170.6900	0.1707	26.418	0	0	0
2016/05/12	EL28	03/11/2016	132.16	Call	Bond Future	125.0200	0.1250	160.6900	0.1607	28.531	0	0	0
2016/05/12	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	ES33	04/08/2016			Bond Future	10.7635	77.7302	10.7109	78.0581	(0.488)	0.0000	0.0000	8,932
2016/05/12	ES33	04/08/2016	10.24	Put	Bond Future	3,365.2800	3.3653	3,037.4600	3.0375	(9.741)	0	0	0
2016/05/12	ES33	04/08/2016	10.26	Put	Bond Future	3,232.5300	3.2325	2,904.7100	2.9047	(10.141)	0	0	0
2016/05/12	ES33	04/08/2016	10.25	Put	Bond Future	3,298.8600	3.2989	2,971.0400	2.9710	(9.937)	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
2016/05/12	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	ES33	03/11/2016			Bond Future	10.8503	75.4255	10.7962	75.7577	(0.498)	0.0000	0.0000	0
2016/05/12	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	ES33	03/11/2016	11.31	Call	Bond Future	2,738.9500	2.7389	3,071.1800	3.0712	12.130	0	0	0
2016/05/12	ES33	03/11/2016	11.29	Call	Bond Future	2,623.0400	2.6230	2,955.2700	2.9553	12.666	0	0	0
2016/05/12	ES33	03/11/2016	11.30	Call	Bond Future	2,681.0300	2.6810	3,013.2600	3.0133	12.392	0	0	0
2016/05/12	ES33	02/02/2017			Bond Future	10.9336	76.9488	10.8775	77.2894	(0.513)	0.0000	0.0000	0
2016/05/12	ES33	02/02/2017	10.59	Put	Bond Future	2,123.3800	2.1234	1,782.7900	1.7828	(16.040)	0	0	0
2016/05/12	ES33	02/02/2017	10.61	Put	Bond Future	1,997.2800	1.9973	1,656.6900	1.6567	(17.053)	0	0	0
2016/05/12	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	ES33	02/02/2017	10.60	Put	Bond Future	2,060.2900	2.0603	1,719.7000	1.7197	(16.531)	0	0	0
2016/05/12	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	ES42	04/08/2016			Bond Future	10.9286	81.6768	10.8760	82.0467	(0.481)	0.0000	0.0000	7,270
2016/05/12	ES42	03/11/2016			Bond Future	11.0146	78.9780	10.9606	79.3529	(0.491)	0.0000	0.0000	0
2016/05/12	GOVI	04/08/2016	520.99	Put	GOVI	174,370.0000	17.4370	160,570.0000	16.0570	(7.914)	0	0	0
2016/05/12	GOVI	04/08/2016			GOVI	503.5530	503.5530	504.9330	504.9330	0.274	0.0000	0.0000	463
2016/05/12	GOVI	04/08/2016	521.01	Put	GOVI	174,570.0000	17.4570	160,770.0000	16.0770	(7.905)	0	0	0
2016/05/12	GOVI	04/08/2016	521.00	Put	GOVI	174,470.0000	17.4470	160,670.0000	16.0670	(7.910)	0	0	0
2016/05/12	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	GOVI	03/11/2016	476.11	Call	GOVI	371,870.0000	37.1870	385,820.0000	38.5820	3.751	0	0	0
2016/05/12	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	GOVI	03/11/2016			GOVI	513.2970	513.2970	514.6920	514.6920	0.272	0.0000	0.0000	146
2016/05/12	GOVI	03/11/2016	476.12	Call	GOVI	371,770.0000	37.1770	385,720.0000	38.5720	3.752	0	0	0
2016/05/12	GOVI	03/11/2016	476.13	Call	GOVI	371,670.0000	37.1670	385,620.0000	38.5620	3.753	0	0	0
2016/05/12	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	GOVI	02/02/2017			GOVI	523.6580	523.6580	525.0910	525.0910	0.274	0.0000	0.0000	0
2016/05/12	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	GOVI	02/02/2017	533.32	Put	GOVI	96,620.0000	9.6620	82,290.0000	8.2290	(14.831)	0	0	0
2016/05/12	GOVI	02/02/2017	533.34	Put	GOVI	96,820.0000	9.6820	82,490.0000	8.2490	(14.801)	0	0	0
2016/05/12	GOVI	02/02/2017	533.33	Put	GOVI	96,720.0000	9.6720	82,390.0000	8.2390	(14.816)	0	0	0
2016/05/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/12	IGOV	04/08/2016			Index Future	248.0470	248.0470	248.0270	248.0270	(0.008)	0.0000	0.0000	1,033
2016/05/12	IGOV	03/11/2016			Index Future	252.8670	252.8670	252.8410	252.8410	(0.010)	0.0000	0.0000	23
2016/05/12	IGOV	02/02/2017			Index Future	257.9910	257.9910	257.9700	257.9700	(0.008)	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
2016/05/12	ILBI	04/08/2016			Index Future	672.2160	672.2160	672.2720	672.2720	0.008	0.0000	0.0000	157
2016/05/12	ILBI	03/11/2016			Index Future	685.0510	685.0510	685.1080	685.1080	0.008	0.0000	0.0000	0
2016/05/12	IS01	19/12/2016			Interest Rate Swap	100.1439	100.1439	100.1359	100.1359	(0.008)	0.0000	0.0000	0
2016/05/12	IS01	16/03/2017			Interest Rate Swap	100.1749	100.1749	100.1619	100.1619	(0.013)	0.0000	0.0000	0
2016/05/12	IS01	15/06/2017			Interest Rate Swap	99.9298	99.9298	99.9092	99.9092	(0.021)	0.0000	0.0000	0
2016/05/12	IS02	18/12/2017			Interest Rate Swap	100.5471	100.5471	100.5091	100.5091	(0.038)	0.0000	0.0000	0
2016/05/12	IS02	16/03/2018			Interest Rate Swap	99.9950	99.9950	99.9564	99.9564	(0.039)	0.0000	0.0000	0
2016/05/12	IS02	15/06/2018			Interest Rate Swap	99.8410	99.8410	99.8100	99.8100	(0.031)	0.0000	0.0000	0
2016/05/12	IS05	17/12/2020			Interest Rate Swap	100.5120	100.5120	100.3562	100.3562	(0.155)	0.0000	0.0000	0
2016/05/12	IS05	16/03/2021			Interest Rate Swap	100.0093	100.0093	99.8396	99.8396	(0.170)	0.0000	0.0000	0
2016/05/12	IS05	15/06/2021			Interest Rate Swap	99.4703	99.4703	99.2873	99.2873	(0.184)	0.0000	0.0000	0
2016/05/12	IS10	17/12/2025			Interest Rate Swap	102.3999	102.3999	102.1073	102.1073	(0.286)	0.0000	0.0000	0
2016/05/12	IS10	16/03/2026			Interest Rate Swap	99.6403	99.6403	99.3369	99.3369	(0.304)	0.0000	0.0000	0
2016/05/12	IS10	15/06/2026			Interest Rate Swap	98.5224	98.5224	98.2106	98.2106	(0.316)	0.0000	0.0000	0
2016/05/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/12	JBAF	18/05/2016			Jibar Tradeable Future	7.3300	92.6700	7.3100	92.6900	(0.273)	0.0000	0.0000	0
2016/05/12	JBAF	15/06/2016			Jibar Tradeable Future	7.4100	92.5900	7.3900	92.6100	(0.270)	0.0000	0.0000	0
2016/05/12	JBAF	20/07/2016			Jibar Tradeable Future	7.4700	92.5300	7.4500	92.5500	(0.268)	0.0000	0.0000	0
2016/05/12	JBAF	17/08/2016			Jibar Tradeable Future	7.5400	92.4600	7.5200	92.4800	(0.265)	0.0000	0.0000	0
2016/05/12	JBAF	21/09/2016			Jibar Tradeable Future	7.5900	92.4100	7.5700	92.4300	(0.264)	0.0000	0.0000	0
2016/05/12	JBAF	19/10/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/05/12	JBAF	21/12/2016			Jibar Tradeable Future	7.7800	92.2200	7.7600	92.2400	(0.257)	0.0000	0.0000	0
2016/05/12	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9100	92.0900	(0.252)	0.0000	0.0000	0
2016/05/12	JBAF	21/06/2017			Jibar Tradeable Future	8.0300	91.9700	8.0100	91.9900	(0.249)	0.0000	0.0000	0
2016/05/12	JBAF	20/09/2017			Jibar Tradeable Future	8.1100	91.8900	8.0900	91.9100	(0.247)	0.0000	0.0000	0
2016/05/12	JBAF	20/12/2017			Jibar Tradeable Future	8.1900	91.8100	8.1700	91.8300	(0.244)	0.0000	0.0000	0
2016/05/12	JBAF	20/03/2018			Jibar Tradeable Future	8.2400	91.7600	8.2200	91.7800	(0.243)	0.0000	0.0000	0
2016/05/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/12	R023	04/08/2016	8.24	Call	Bond Future	315.5700	0.3156	331.8200	0.3318	5.149	0	0	0
2016/05/12	R023	04/08/2016	8.25	Put	Bond Future	3,854.5000	3.8545	3,745.0800	3.7451	(2.839)	0	0	0
2016/05/12	R023	04/08/2016			Bond Future	8.9857	97.4028	8.9588	97.5289	(0.299)	0.0000	0.0000	6,473
2016/05/12	R023	04/08/2016	8.25	Call	Bond Future	323.6900	0.3237	340.3100	0.3403	5.135	0	0	0
2016/05/12	R023	04/08/2016	8.26	Call	Bond Future	332.1000	0.3321	349.0900	0.3491	5.116	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
2016/05/12	R023	04/08/2016	8.24	Put	Bond Future	3,895.5000	3.8955	3,785.7100	3.7857	(2.818)	0	0	0
2016/05/12	R023	04/08/2016	8.26	Put	Bond Future	3,813.8200	3.8138	3,704.7700	3.7048	(2.859)	0	0	0
2016/05/12	R023	03/11/2016	9.73	Put	Bond Future	927.4400	0.9274	888.5500	0.8886	(4.193)	0	0	0
2016/05/12	R023	03/11/2016			Bond Future	9.0443	95.3360	9.0166	95.4621	(0.306)	0.0000	0.0000	0
2016/05/12	R023	03/11/2016	9.75	Put	Bond Future	903.7700	0.9038	865.6000	0.8656	(4.223)	0	0	0
2016/05/12	R023	03/11/2016	9.73	Call	Bond Future	3,983.0900	3.9831	4,070.2700	4.0703	2.189	0	0	0
2016/05/12	R023	03/11/2016	9.74	Put	Bond Future	915.4400	0.9154	876.9000	0.8769	(4.210)	0	0	0
2016/05/12	R023	03/11/2016	9.74	Call	Bond Future	4,014.7300	4.0147	4,102.2600	4.1023	2.180	0	0	0
2016/05/12	R023	03/11/2016	9.75	Call	Bond Future	4,046.6700	4.0467	4,134.5700	4.1346	2.172	0	0	0
2016/05/12	R023	02/02/2017	8.85	Call	Bond Future	2,006.4500	2.0065	2,060.4400	2.0604	2.691	0	0	0
2016/05/12	R023	02/02/2017			Bond Future	9.0939	97.2611	9.0642	97.3918	(0.326)	0.0000	0.0000	0
2016/05/12	R023	02/02/2017	8.86	Call	Bond Future	2,025.8900	2.0259	2,080.2400	2.0802	2.683	0	0	0
2016/05/12	R023	02/02/2017	8.84	Put	Bond Future	3,113.6400	3.1136	3,036.5300	3.0365	(2.477)	0	0	0
2016/05/12	R023	02/02/2017	8.86	Put	Bond Future	3,063.0700	3.0631	2,986.6900	2.9867	(2.494)	0	0	0
2016/05/12	R023	02/02/2017	8.84	Call	Bond Future	1,987.1300	1.9871	2,040.7500	2.0407	2.698	0	0	0
2016/05/12	R023	02/02/2017	8.85	Put	Bond Future	3,088.2800	3.0883	3,011.5400	3.0115	(2.485)	0	0	0
2016/05/12	R035	04/08/2016			Bond Future	9.8249	95.8856	9.7728	96.3005	(0.530)	0.0000	0.0000	5,341
2016/05/12	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R035	04/08/2016	10.35	Call	Bond Future	4,023.5900	4.0236	4,438.5000	4.4385	10.312	0	0	0
2016/05/12	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R035	04/08/2016	10.36	Call	Bond Future	4,097.5300	4.0975	4,512.4400	4.5124	10.126	0	0	0
2016/05/12	R035	04/08/2016	10.37	Call	Bond Future	4,171.3800	4.1714	4,586.2900	4.5863	9.947	0	0	0
2016/05/12	R035	03/11/2016	9.58	Put	Bond Future	2,415.6700	2.4157	1,995.1800	1.9952	(17.407)	0	0	0
2016/05/12	R035	03/11/2016			Bond Future	9.8820	93.2190	9.8285	93.6395	(0.541)	0.0000	0.0000	0
2016/05/12	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R035	03/11/2016	9.57	Put	Bond Future	2,497.3400	2.4973	2,076.8500	2.0769	(16.838)	0	0	0
2016/05/12	R035	03/11/2016	9.59	Put	Bond Future	2,334.1100	2.3341	1,913.6200	1.9136	(18.015)	0	0	0
2016/05/12	R186	04/08/2016	8.51	Put	Bond Future	5,679.2700	5.6793	5,462.0300	5.4620	(3.825)	0	0	0
2016/05/12	R186	04/08/2016	9.60	Call	Bond Future	3,758.3000	3.7583	3,925.1500	3.9251	4.440	0	0	0
2016/05/12	R186	04/08/2016	10.00	Put	Bond Future	553.3500	0.5534	501.8400	0.5018	(9.309)	0	0	6,500
2016/05/12	R186	04/08/2016			Bond Future	9.2254	109.8012	9.1884	110.0589	(0.401)	0.0000	0.0000	89,471
2016/05/12	R186	04/08/2016	8.50	Put	Bond Future	5,740.2900	5.7403	5,522.2300	5.5222	(3.799)	0	0	0
2016/05/12	R186	04/08/2016	9.25	Put	Bond Future	2,143.8300	2.1438	2,009.9500	2.0100	(6.245)	0	0	1,000
2016/05/12	R186	04/08/2016	9.40	Put	Bond Future	1,685.3900	1.6854	1,570.5300	1.5705	(6.815)	0	0	5,000
2016/05/12	R186	04/08/2016	8.51	Call	Bond Future	542.4100	0.5424	582.9300	0.5829	7.470	0	0	0
2016/05/12	R186	04/08/2016	8.49	Call	Bond Future	516.4500	0.5165	555.3500	0.5553	7.532	0	0	0
2016/05/12	R186	04/08/2016	8.50	Call	Bond Future	529.3100	0.5293	569.0100	0.5690	7.500	0	0	0
2016/05/12	R186	04/08/2016	9.25	Call	Bond Future	2,314.5900	2.3146	2,438.4700	2.4385	5.352	0	0	0
2016/05/12	R186	04/08/2016	9.40	Call	Bond Future	2,890.6900	2.8907	3,033.5900	3.0336	4.943	0	0	0
2016/05/12	R186	04/08/2016	9.60	Put	Bond Future	1,194.5100	1.1945	1,103.6000	1.1036	(7.611)	0	0	5,635
2016/05/12	R186	04/08/2016	10.00	Call	Bond Future	5,764.2100	5.7642	5,970.4600	5.9705	3.578	0	0	0
2016/05/12	R186	04/08/2016	8.49	Put	Bond Future	5,801.6100	5.8016	5,582.7500	5.5827	(3.772)	0	0	0
2016/05/12	R186	03/11/2016			Bond Future	9.2781	111.9035	9.2400	112.1634	(0.410)	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
2016/05/12	R186	03/11/2016	8.95	Put	Bond Future	4,438.4200	4.4384	4,275.7300	4.2757	(3.665)	0	0	0
2016/05/12	R186	03/11/2016	8.97	Put	Bond Future	4,353.0200	4.3530	4,192.0700	4.1921	(3.697)	0	0	0
2016/05/12	R186	03/11/2016	8.96	Put	Bond Future	4,395.5800	4.3956	4,233.7600	4.2338	(3.681)	0	0	0
2016/05/12	R186	03/11/2016	8.97	Call	Bond Future	2,224.1500	2.2241	2,323.1300	2.3231	4.450	0	0	0
2016/05/12	R186	03/11/2016	8.95	Call	Bond Future	2,169.4000	2.1694	2,266.6400	2.2666	4.482	0	0	0
2016/05/12	R186	03/11/2016	8.96	Call	Bond Future	2,196.6700	2.1967	2,294.7800	2.2948	4.466	0	0	0
2016/05/12	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R197	04/08/2016			Bond Future	299.2464	299.2464	299.3303	299.3303	0.028	0.0000	0.0000	1,878
2016/05/12	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R197	04/08/2016	293.98	Call	Bond Future	5,266.3600	5.2664	5,350.2700	5.3503	1.593	0	0	0
2016/05/12	R197	04/08/2016	293.96	Call	Bond Future	5,286.3600	5.2864	5,370.2700	5.3703	1.587	0	0	0
2016/05/12	R197	04/08/2016	293.97	Call	Bond Future	5,276.3600	5.2764	5,360.2700	5.3603	1.590	0	0	0
2016/05/12	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R197	03/11/2016	303.56	Call	Bond Future	1,438.5800	1.4386	1,516.7900	1.5168	5.437	0	0	0
2016/05/12	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R197	03/11/2016			Bond Future	304.9986	304.9986	305.0768	305.0768	0.026	0.0000	0.0000	0
2016/05/12	R197	03/11/2016	303.57	Call	Bond Future	1,428.5800	1.4286	1,506.7900	1.5068	5.475	0	0	0
2016/05/12	R197	03/11/2016	303.58	Call	Bond Future	1,418.5800	1.4186	1,496.7900	1.4968	5.513	0	0	0
2016/05/12	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R202	04/08/2016	243.25	Call	Bond Future	8,485.4300	8.4854	8,647.5100	8.6475	1.910	0	0	0
2016/05/12	R202	04/08/2016			Bond Future	250.0687	250.0687	250.3113	250.3113	0.097	0.0000	0.0000	37,085
2016/05/12	R202	04/08/2016	243.26	Call	Bond Future	8,478.1000	8.4781	8,640.1000	8.6401	1.911	0	0	0
2016/05/12	R202	04/08/2016	243.24	Put	Bond Future	1,664.1100	1.6641	1,583.6600	1.5837	(4.834)	0	0	0
2016/05/12	R202	04/08/2016	243.26	Put	Bond Future	1,669.4500	1.6694	1,588.8300	1.5888	(4.829)	0	0	0
2016/05/12	R202	04/08/2016	243.24	Call	Bond Future	8,492.7600	8.4928	8,654.9300	8.6549	1.910	0	0	0
2016/05/12	R202	04/08/2016	243.25	Put	Bond Future	1,666.7800	1.6668	1,586.2400	1.5862	(4.832)	0	0	0
2016/05/12	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R202	03/11/2016			Bond Future	254.8756	254.8756	255.1169	255.1169	0.095	0.0000	0.0000	0
2016/05/12	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R202	03/11/2016	253.85	Call	Bond Future	1,025.5500	1.0256	1,266.9500	1.2669	23.539	0	0	0
2016/05/12	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R202	03/11/2016	253.86	Call	Bond Future	1,015.5500	1.0156	1,256.9500	1.2569	23.770	0	0	0
2016/05/12	R202	03/11/2016	253.87	Call	Bond Future	1,005.5500	1.0056	1,246.9500	1.2469	24.007	0	0	0
2016/05/12	R203	04/08/2016	7.26	Call	Bond Future	41.8000	0.0418	45.4900	0.0455	8.828	0	0	0
2016/05/12	R203	04/08/2016			Bond Future	7.9237	103.6420	7.8925	103.6744	(0.394)	0.0000	0.0000	58,097
2016/05/12	R203	04/08/2016	7.24	Call	Bond Future	38.9900	0.0390	42.4700	0.0425	8.925	0	0	0
2016/05/12	R203	04/08/2016	7.25	Call	Bond Future	40.4300	0.0404	44.0100	0.0440	8.855	0	0	0
2016/05/12	R203	04/08/2016	7.24	Put	Bond Future	751.1100	0.7511	722.2200	0.7222	(3.846)	0	0	0
2016/05/12	R203	04/08/2016	7.26	Put	Bond Future	732.9800	0.7330	704.3000	0.7043	(3.913)	0	0	0
2016/05/12	R203	04/08/2016	7.25	Put	Bond Future	742.0800	0.7421	713.2900	0.7133	(3.880)	0	0	0
2016/05/12	R203	03/11/2016	8.86	Call	Bond Future	813.4300	0.8134	837.8900	0.8379	3.007	0	0	0
2016/05/12	R203	03/11/2016			Bond Future	7.9525	101.4541	7.9149	101.4845	(0.473)	0.0000	0.0000	0
2016/05/12	R203	03/11/2016	8.84	Call	Bond Future	800.0300	0.8000	824.3300	0.8243	3.037	0	0	0
2016/05/12	R203	03/11/2016	8.85	Call	Bond Future	806.7200	0.8067	831.1000	0.8311	3.022	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
2016/05/12	R203	03/11/2016	8.84	Put	Bond Future	84.4500	0.0845	78.2700	0.0783	(7.318)	0	0	0
2016/05/12	R203	03/11/2016	8.86	Put	Bond Future	81.8100	0.0818	75.7900	0.0758	(7.359)	0	0	0
2016/05/12	R203	03/11/2016	8.85	Put	Bond Future	83.1200	0.0831	77.0200	0.0770	(7.339)	0	0	0
2016/05/12	R203	02/02/2017	7.70	Call	Bond Future	222.5300	0.2225	237.0100	0.2370	6.507	0	0	0
2016/05/12	R203	02/02/2017	7.71	Put	Bond Future	324.8800	0.3249	306.1200	0.3061	(5.774)	0	0	0
2016/05/12	R203	02/02/2017			Bond Future	7.8828	103.5028	7.8250	103.5361	(0.733)	0.0000	0.0000	0
2016/05/12	R203	02/02/2017	7.71	Call	Bond Future	225.0600	0.2251	239.6600	0.2397	6.487	0	0	0
2016/05/12	R203	02/02/2017	7.72	Call	Bond Future	227.6200	0.2276	242.3300	0.2423	6.463	0	0	0
2016/05/12	R203	02/02/2017	7.70	Put	Bond Future	328.1300	0.3281	309.2500	0.3093	(5.754)	0	0	0
2016/05/12	R203	02/02/2017	7.72	Put	Bond Future	321.6500	0.3216	303.0000	0.3030	(5.798)	0	0	0
2016/05/12	R204	04/08/2016			Bond Future	8.3334	100.3746	8.3048	100.4347	(0.343)	0.0000	0.0000	34,911
2016/05/12	R204	04/08/2016	7.74	Put	Bond Future	1,414.5900	1.4146	1,364.2800	1.3643	(3.557)	0	0	0
2016/05/12	R204	04/08/2016	7.76	Put	Bond Future	1,380.8200	1.3808	1,330.9600	1.3310	(3.611)	0	0	0
2016/05/12	R204	04/08/2016	7.74	Call	Bond Future	159.4700	0.1595	169.2400	0.1692	6.127	0	0	0
2016/05/12	R204	04/08/2016	7.75	Put	Bond Future	1,397.7300	1.3977	1,347.6500	1.3476	(3.583)	0	0	0
2016/05/12	R204	04/08/2016	7.75	Call	Bond Future	163.9200	0.1639	173.9200	0.1739	6.101	0	0	0
2016/05/12	R204	04/08/2016	7.76	Call	Bond Future	168.3200	0.1683	178.5400	0.1785	6.072	0	0	0
2016/05/12	R204	03/11/2016			Bond Future	8.3934	102.2964	8.3624	102.3552	(0.369)	0.0000	0.0000	0
2016/05/12	R204	03/11/2016	9.21	Put	Bond Future	264.8200	0.2648	250.3100	0.2503	(5.479)	0	0	0
2016/05/12	R204	03/11/2016	9.23	Put	Bond Future	257.0600	0.2571	242.8700	0.2429	(5.520)	0	0	0
2016/05/12	R204	03/11/2016	9.22	Put	Bond Future	260.8100	0.2608	246.4600	0.2465	(5.502)	0	0	0
2016/05/12	R204	03/11/2016	9.22	Call	Bond Future	1,812.5800	1.8126	1,856.9800	1.8570	2.450	0	0	0
2016/05/12	R204	03/11/2016	9.21	Call	Bond Future	1,798.0000	1.7980	1,842.2400	1.8422	2.461	0	0	0
2016/05/12	R204	03/11/2016	9.23	Call	Bond Future	1,827.4100	1.8274	1,871.9700	1.8720	2.438	0	0	0
2016/05/12	R204	02/02/2017	8.28	Call	Bond Future	734.8300	0.7348	762.1100	0.7621	3.712	0	0	0
2016/05/12	R204	02/02/2017			Bond Future	8.4242	100.3196	8.3874	100.3818	(0.436)	0.0000	0.0000	0
2016/05/12	R204	02/02/2017	8.29	Call	Bond Future	742.8300	0.7428	770.3000	0.7703	3.698	0	0	0
2016/05/12	R204	02/02/2017	8.30	Call	Bond Future	750.8800	0.7509	778.5500	0.7786	3.685	0	0	0
2016/05/12	R204	02/02/2017	8.28	Put	Bond Future	978.8700	0.9789	943.9900	0.9440	(3.563)	0	0	0
2016/05/12	R204	02/02/2017	8.30	Put	Bond Future	961.0300	0.9610	926.5400	0.9265	(3.589)	0	0	0
2016/05/12	R204	02/02/2017	8.29	Put	Bond Future	969.9200	0.9699	935.2300	0.9352	(3.577)	0	0	0
2016/05/12	R207	04/08/2016			Bond Future	8.6175	96.5161	8.5842	96.6108	(0.386)	0.0000	0.0000	76,765
2016/05/12	R207	04/08/2016	7.99	Put	Bond Future	2,026.0400	2.0260	1,946.9200	1.9469	(3.905)	0	0	0
2016/05/12	R207	04/08/2016	8.01	Put	Bond Future	1,979.6200	1.9796	1,901.1900	1.9012	(3.962)	0	0	0
2016/05/12	R207	04/08/2016	8.00	Put	Bond Future	2,002.7700	2.0028	1,924.0000	1.9240	(3.933)	0	0	0
2016/05/12	R207	04/08/2016	8.01	Call	Bond Future	232.3400	0.2323	248.6600	0.2487	7.024	0	0	0
2016/05/12	R207	04/08/2016	7.99	Call	Bond Future	220.5800	0.2206	236.2100	0.2362	7.086	0	0	0
2016/05/12	R207	04/08/2016	8.00	Call	Bond Future	226.4000	0.2264	242.3800	0.2424	7.058	0	0	0
2016/05/12	R207	02/02/2017	9.24	Call	Bond Future	2,095.9300	2.0959	2,158.0600	2.1581	2.964	0	0	0
2016/05/12	R207	02/02/2017			Bond Future	8.7233	96.7068	8.6837	96.8050	(0.453)	0.0000	0.0000	0
2016/05/12	R207	02/02/2017	8.91	Call	Bond Future	1,594.0400	1.5940	1,647.2100	1.6472	3.336	0	0	62
2016/05/12	R207	02/02/2017	9.22	Call	Bond Future	2,063.6400	2.0636	2,125.2500	2.1253	2.986	0	0	0
2016/05/12	R207	02/02/2017	9.23	Call	Bond Future	2,079.7600	2.0798	2,141.6300	2.1416	2.975	0	0	0
2016/05/12	R207	02/02/2017	8.91	Put	Bond Future	1,131.6000	1.1316	1,086.5800	1.0866	(3.978)	0	0	0
2016/05/12	R207	02/02/2017	9.22	Put	Bond Future	839.6100	0.8396	803.0300	0.8030	(4.357)	0	0	0
2016/05/12	R207	02/02/2017	9.24	Put	Bond Future	823.0300	0.8230	786.9700	0.7870	(4.381)	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
2016/05/12	R207	02/02/2017	9.23	Put	Bond Future	831.2900	0.8313	794.9700	0.7950	(4.369)	0	0	0
2016/05/12	R208	04/08/2016	8.01	Put	Bond Future	2,903.8700	2.9039	2,818.5300	2.8185	(2.939)	0	0	0
2016/05/12	R208	04/08/2016			Bond Future	8.7474	94.9347	8.7202	95.0323	(0.312)	0.0000	0.0000	48,590
2016/05/12	R208	04/08/2016	8.00	Put	Bond Future	2,935.0200	2.9350	2,849.4000	2.8494	(2.917)	0	0	0
2016/05/12	R208	04/08/2016	7.99	Call	Bond Future	209.2900	0.2093	220.9500	0.2209	5.571	0	0	0
2016/05/12	R208	04/08/2016	8.00	Call	Bond Future	215.0400	0.2150	226.9900	0.2270	5.557	0	0	0
2016/05/12	R208	04/08/2016	8.01	Call	Bond Future	220.9200	0.2209	233.1500	0.2332	5.536	0	0	0
2016/05/12	R208	04/08/2016	7.99	Put	Bond Future	2,966.3100	2.9663	2,880.4000	2.8804	(2.896)	0	0	0
2016/05/12	R208	03/11/2016	9.59	Put	Bond Future	570.1900	0.5702	543.7000	0.5437	(4.646)	0	0	0
2016/05/12	R208	03/11/2016			Bond Future	8.8070	93.3493	8.7786	93.4465	(0.322)	0.0000	0.0000	0
2016/05/12	R208	03/11/2016	9.58	Put	Bond Future	578.0300	0.5780	551.2700	0.5513	(4.630)	0	0	0
2016/05/12	R208	03/11/2016	9.57	Call	Bond Future	3,149.4500	3.1494	3,219.5200	3.2195	2.225	0	0	0
2016/05/12	R208	03/11/2016	9.58	Call	Bond Future	3,174.3300	3.1743	3,244.6800	3.2447	2.216	0	0	0
2016/05/12	R208	03/11/2016	9.59	Call	Bond Future	3,199.4900	3.1995	3,270.1100	3.2701	2.207	0	0	0
2016/05/12	R208	03/11/2016	9.57	Put	Bond Future	586.1700	0.5862	559.1300	0.5591	(4.613)	0	0	0
2016/05/12	R208	02/02/2017			Bond Future	8.8525	95.2344	8.8214	95.3356	(0.351)	0.0000	0.0000	0
2016/05/12	R208	02/02/2017	8.64	Call	Bond Future	1,468.6700	1.4687	1,511.0900	1.5111	2.888	0	0	0
2016/05/12	R208	02/02/2017	8.63	Put	Bond Future	2,181.6600	2.1817	2,122.6300	2.1226	(2.706)	0	0	0
2016/05/12	R208	02/02/2017	8.65	Put	Bond Future	2,145.7600	2.1458	2,087.3100	2.0873	(2.724)	0	0	0
2016/05/12	R208	02/02/2017	8.64	Put	Bond Future	2,163.8200	2.1638	2,105.0800	2.1051	(2.715)	0	0	0
2016/05/12	R208	02/02/2017	8.65	Call	Bond Future	1,483.4700	1.4835	1,526.1800	1.5262	2.879	0	0	0
2016/05/12	R208	02/02/2017	8.63	Call	Bond Future	1,453.6400	1.4536	1,495.7700	1.4958	2.898	0	0	0
2016/05/12	R209	04/08/2016	9.26	Call	Bond Future	945.6600	0.9457	1,035.9200	1.0359	9.545	0	0	0
2016/05/12	R209	04/08/2016	9.70	Put	Bond Future	2,444.4200	2.4444	2,259.1500	2.2591	(7.579)	0	0	250
2016/05/12	R209	04/08/2016			Bond Future	9.7607	71.8061	9.7087	72.1497	(0.532)	0.0000	0.0000	54,884
2016/05/12	R209	04/08/2016	9.24	Call	Bond Future	908.1500	0.9081	995.6200	0.9956	9.632	0	0	0
2016/05/12	R209	04/08/2016	9.60	Put	Bond Future	2,818.3100	2.8183	2,616.8500	2.6169	(7.148)	0	0	0
2016/05/12	R209	04/08/2016	10.60	Call	Bond Future	5,750.8300	5.7508	6,031.1200	6.0311	4.874	0	0	5,760
2016/05/12	R209	04/08/2016	9.40	Put	Bond Future	3,677.5900	3.6776	3,444.7200	3.4447	(6.332)	0	0	0
2016/05/12	R209	04/08/2016	9.70	Call	Bond Future	2,042.9800	2.0430	2,201.2900	2.2013	7.749	0	0	0
2016/05/12	R209	04/08/2016	10.29	Call	Bond Future	4,311.6300	4.3116	4,557.7300	4.5577	5.708	0	0	0
2016/05/12	R209	04/08/2016	9.25	Call	Bond Future	926.7700	0.9268	1,015.6300	1.0156	9.588	0	0	0
2016/05/12	R209	04/08/2016	9.24	Put	Bond Future	4,472.4500	4.4725	4,216.3400	4.2163	(5.726)	0	0	0
2016/05/12	R209	04/08/2016	10.60	Put	Bond Future	542.7500	0.5427	479.4600	0.4795	(11.661)	0	0	0
2016/05/12	R209	04/08/2016	9.40	Call	Bond Future	1,237.6900	1.2377	1,348.4000	1.3484	8.945	0	0	250
2016/05/12	R209	04/08/2016	9.26	Put	Bond Future	4,367.9600	4.3680	4,114.6400	4.1146	(5.800)	0	0	0
2016/05/12	R209	04/08/2016	9.60	Call	Bond Future	1,747.2900	1.7473	1,889.4100	1.8894	8.134	0	0	5,760
2016/05/12	R209	04/08/2016	9.25	Put	Bond Future	4,420.0200	4.4200	4,165.3000	4.1653	(5.763)	0	0	0
2016/05/12	R209	04/08/2016	10.29	Put	Bond Future	954.3000	0.9543	856.8200	0.8568	(10.215)	0	0	250
2016/05/12	R209	03/11/2016	10.26	Call	Bond Future	4,857.8000	4.8578	5,081.4300	5.0814	4.604	0	0	0
2016/05/12	R209	03/11/2016			Bond Future	9.8104	70.0300	9.7572	70.3784	(0.542)	0.0000	0.0000	0
2016/05/12	R209	03/11/2016	10.24	Call	Bond Future	4,779.6200	4.7796	5,001.2800	5.0013	4.638	0	0	0
2016/05/12	R209	03/11/2016	10.25	Call	Bond Future	4,818.6500	4.8187	5,041.3000	5.0413	4.621	0	0	0
2016/05/12	R209	03/11/2016	10.24	Put	Bond Future	2,059.4600	2.0595	1,932.7200	1.9327	(6.154)	0	0	0
2016/05/12	R209	03/11/2016	10.25	Put	Bond Future	2,037.1400	2.0371	1,911.3900	1.9114	(6.173)	0	0	0
2016/05/12	R209	03/11/2016	10.26	Put	Bond Future	2,015.0400	2.0150	1,890.2700	1.8903	(6.192)	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
2016/05/12	R209	02/02/2017	9.55	Put	Bond Future	5,104.9600	5.1050	4,903.1200	4.9031	(3.954)	0	0	0
2016/05/12	R209	02/02/2017			Bond Future	9.8539	71.4444	9.7990	71.8013	(0.557)	0.0000	0.0000	0
2016/05/12	R209	02/02/2017	9.54	Put	Bond Future	5,144.8600	5.1449	4,942.0800	4.9421	(3.941)	0	0	0
2016/05/12	R209	02/02/2017	9.55	Call	Bond Future	3,093.7000	3.0937	3,248.8400	3.2488	5.015	0	0	0
2016/05/12	R209	02/02/2017	9.53	Call	Bond Future	3,038.2600	3.0383	3,191.5200	3.1915	5.044	0	0	0
2016/05/12	R209	02/02/2017	9.54	Call	Bond Future	3,065.9100	3.0659	3,220.1100	3.2201	5.030	0	0	0
2016/05/12	R209	02/02/2017	9.53	Put	Bond Future	5,184.9900	5.1850	4,981.2700	4.9813	(3.929)	0	0	0
2016/05/12	R210	04/08/2016			Bond Future	187.7170	187.7170	187.7692	187.7692	0.028	0.0000	0.0000	1,391
2016/05/12	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R210	04/08/2016	181.50	Call	Bond Future	6,216.9800	6.2170	6,269.2000	6.2692	0.840	0	0	0
2016/05/12	R210	04/08/2016	181.52	Call	Bond Future	6,196.9800	6.1970	6,249.2000	6.2492	0.843	0	0	0
2016/05/12	R210	04/08/2016	181.51	Call	Bond Future	6,206.9800	6.2070	6,259.2000	6.2592	0.841	0	0	0
2016/05/12	R210	03/11/2016			Bond Future	189.0350	189.0350	189.0837	189.0837	0.026	0.0000	0.0000	0
2016/05/12	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R210	03/11/2016	188.90	Call	Bond Future	135.0300	0.1350	183.7300	0.1837	36.066	0	0	0
2016/05/12	R210	03/11/2016	188.91	Call	Bond Future	125.0300	0.1250	173.7300	0.1737	38.951	0	0	0
2016/05/12	R210	03/11/2016	188.92	Call	Bond Future	115.0300	0.1150	163.7300	0.1637	42.337	0	0	0
2016/05/12	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R211	04/08/2016			Bond Future	139.7083	139.7083	139.7424	139.7424	0.024	0.0000	0.0000	64
2016/05/12	R211	04/08/2016	137.09	Call	Bond Future	2,618.2700	2.6183	2,652.3800	2.6524	1.303	0	0	0
2016/05/12	R211	04/08/2016	137.07	Call	Bond Future	2,638.2700	2.6383	2,672.3800	2.6724	1.293	0	0	0
2016/05/12	R211	04/08/2016	137.08	Call	Bond Future	2,628.2700	2.6283	2,662.3800	2.6624	1.298	0	0	0
2016/05/12	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R211	03/11/2016	141.75	Call	Bond Future	643.9200	0.6439	675.2400	0.6752	4.864	0	0	0
2016/05/12	R211	03/11/2016			Bond Future	142.3939	142.3939	142.4252	142.4252	0.022	0.0000	0.0000	0
2016/05/12	R211	03/11/2016	141.76	Call	Bond Future	633.9200	0.6339	665.2400	0.6652	4.941	0	0	0
2016/05/12	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R211	03/11/2016	141.74	Call	Bond Future	653.9200	0.6539	685.2400	0.6852	4.790	0	0	0
2016/05/12	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R212	04/08/2016	142.43	Call	Bond Future	3,584.4900	3.5845	3,625.1300	3.6251	1.134	0	0	0
2016/05/12	R212	04/08/2016			Bond Future	146.0145	146.0145	146.0551	146.0551	0.028	0.0000	0.0000	3,892
2016/05/12	R212	04/08/2016	142.44	Call	Bond Future	3,574.4900	3.5745	3,615.1300	3.6151	1.137	0	0	0
2016/05/12	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R212	04/08/2016	142.42	Call	Bond Future	3,594.4900	3.5945	3,635.1300	3.6351	1.131	0	0	0
2016/05/12	R212	03/11/2016			Bond Future	148.8214	148.8214	148.8592	148.8592	0.025	0.0000	0.0000	0
2016/05/12	R212	03/11/2016	148.11	Call	Bond Future	711.4200	0.7114	749.2300	0.7492	5.315	0	0	0
2016/05/12	R212	03/11/2016	148.10	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/12	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/12	R212	03/11/2016	148.12	Call	Bond Future	701.4200	0.7014	739.2300	0.7392	5.390	0	0	0
2016/05/12	R212	03/11/2016	148.10	Call	Bond Future	721.4200	0.7214	759.2300	0.7592	5.241	0	0	0
2016/05/12	R213	04/08/2016			Bond Future	9.6626	82.5152	9.6157	82.8245	(0.486)	0.0000	0.0000	44,354
2016/05/12	R213	04/08/2016	8.99	Put	Bond Future	5,243.8100	5.2438	4,993.7700	4.9938	(4.768)	0	0	0
2016/05/12	R213	04/08/2016	9.01	Put	Bond Future	5,131.1800	5.1312	4,883.3100	4.8833	(4.831)	0	0	0
2016/05/12	R213	04/08/2016	9.00	Put	Bond Future	5,187.3900	5.1874	4,938.4400	4.9384	(4.799)	0	0	0
2016/05/12	R213	04/08/2016	9.01	Call	Bond Future	675.2700	0.6753	736.7200	0.7367	9.100	0	0	0
2016/05/12	R213	04/08/2016	8.99	Call	Bond Future	645.8400	0.6458	705.1200	0.7051	9.179	0	0	0
2016/05/12	R213	04/08/2016	9.00	Call	Bond Future	660.4900	0.6605	720.8600	0.7209	9.140	0	0	0
2016/05/12	R213	03/11/2016			Bond Future	9.7174	80.5439	9.6692	80.8571	(0.495)	0.0000	0.0000	0
2016/05/12	R213	03/11/2016	10.18	Put	Bond Future	1,931.1500	1.9312	1,819.0100	1.8190	(5.807)	0	0	0
2016/05/12	R213	03/11/2016	10.20	Put	Bond Future	1,888.1500	1.8881	1,777.8100	1.7778	(5.844)	0	0	0
2016/05/12	R213	03/11/2016	10.18	Call	Bond Future	4,854.6600	4.8547	5,055.7400	5.0557	4.142	0	0	0
2016/05/12	R213	03/11/2016	10.19	Put	Bond Future	1,909.5500	1.9096	1,798.3100	1.7983	(5.825)	0	0	0
2016/05/12	R213	03/11/2016	10.19	Call	Bond Future	4,894.5500	4.8945	5,096.5300	5.0965	4.127	0	0	0
2016/05/12	R213	03/11/2016	10.20	Call	Bond Future	4,934.5600	4.9346	5,137.4400	5.1374	4.111	0	0	0
2016/05/12	R213	02/02/2017	9.40	Call	Bond Future	2,842.8900	2.8429	2,974.9100	2.9749	4.644	0	0	0
2016/05/12	R213	02/02/2017	9.42	Call	Bond Future	2,896.6100	2.8966	3,030.3300	3.0303	4.616	0	0	0
2016/05/12	R213	02/02/2017			Bond Future	9.7668	82.1702	9.7168	82.4916	(0.512)	0.0000	0.0000	0
2016/05/12	R213	02/02/2017	9.41	Call	Bond Future	2,869.5400	2.8695	3,002.4100	3.0024	4.630	0	0	0
2016/05/12	R213	02/02/2017	9.40	Put	Bond Future	5,245.1500	5.2451	5,055.7700	5.0558	(3.611)	0	0	0
2016/05/12	R213	02/02/2017	9.42	Put	Bond Future	5,165.2700	5.1653	4,977.5900	4.9776	(3.633)	0	0	0
2016/05/12	R213	02/02/2017	9.41	Put	Bond Future	5,204.9600	5.2050	5,016.4300	5.0164	(3.622)	0	0	0
2016/05/12	R214	04/08/2016	9.24	Call	Bond Future	728.7000	0.7287	801.5000	0.8015	9.990	0	0	0
2016/05/12	R214	04/08/2016	9.25	Put	Bond Future	5,350.2100	5.3502	5,071.2600	5.0713	(5.214)	0	0	0
2016/05/12	R214	04/08/2016	11.30	Call	Bond Future	8,694.4100	8.6944	9,021.6500	9.0216	3.764	0	0	5,800
2016/05/12	R214	04/08/2016			Bond Future	9.8949	71.7656	9.8429	72.1186	(0.525)	0.0000	0.0000	30,123
2016/05/12	R214	04/08/2016	8.55	Put	Bond Future	10,315.8600	10.3159	9,977.9200	9.9779	(3.276)	0	0	0
2016/05/12	R214	04/08/2016	9.30	Call	Bond Future	828.4600	0.8285	909.0800	0.9091	9.731	0	0	1,300
2016/05/12	R214	04/08/2016	9.25	Call	Bond Future	744.7200	0.7447	818.8000	0.8188	9.947	0	0	0
2016/05/12	R214	04/08/2016	11.30	Put	Bond Future	179.5400	0.1795	153.7500	0.1538	(14.364)	0	0	0
2016/05/12	R214	04/08/2016	10.30	Put	Bond Future	1,259.9400	1.2599	1,141.4100	1.1414	(9.408)	0	0	0
2016/05/12	R214	04/08/2016	9.26	Call	Bond Future	760.9900	0.7610	836.3500	0.8364	9.903	0	0	0
2016/05/12	R214	04/08/2016	8.55	Call	Bond Future	115.6000	0.1156	130.6900	0.1307	13.054	0	0	1,300
2016/05/12	R214	04/08/2016	9.30	Put	Bond Future	5,059.0000	5.0590	4,786.5900	4.7866	(5.385)	0	0	0
2016/05/12	R214	04/08/2016	9.24	Put	Bond Future	5,409.5600	5.4096	5,129.3300	5.1293	(5.180)	0	0	0
2016/05/12	R214	04/08/2016	10.30	Call	Bond Future	3,913.9800	3.9140	4,148.4800	4.1485	5.991	0	0	5,800
2016/05/12	R214	04/08/2016	9.26	Put	Bond Future	5,291.2400	5.2912	5,013.5700	5.0136	(5.248)	0	0	0
2016/05/12	R214	03/11/2016	10.35	Put	Bond Future	2,205.1000	2.2051	2,071.9100	2.0719	(6.040)	0	0	0
2016/05/12	R214	03/11/2016			Bond Future	9.9466	69.8420	9.8934	70.2001	(0.534)	0.0000	0.0000	0
2016/05/12	R214	03/11/2016	10.34	Put	Bond Future	2,228.8100	2.2288	2,094.6100	2.0946	(6.021)	0	0	0
2016/05/12	R214	03/11/2016	10.35	Call	Bond Future	4,825.4900	4.8255	5,050.3600	5.0504	4.660	0	0	0
2016/05/12	R214	03/11/2016	10.33	Call	Bond Future	4,747.1800	4.7472	4,970.0200	4.9700	4.694	0	0	0
2016/05/12	R214	03/11/2016	10.34	Call	Bond Future	4,786.2800	4.7863	5,010.1400	5.0101	4.677	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
2016/05/12	R214	03/11/2016	10.33	Put	Bond Future	2,252.7400	2.2527	2,117.5200	2.1175	(6.002)	0	0	0
2016/05/12	R214	02/02/2017			Bond Future	9.9937	71.2525	9.9388	71.6193	(0.549)	0.0000	0.0000	0
2016/05/12	R214	02/02/2017	9.67	Call	Bond Future	3,168.5000	3.1685	3,326.5700	3.3266	4.989	0	0	0
2016/05/12	R214	02/02/2017	9.66	Put	Bond Future	5,421.2900	5.4213	5,211.6100	5.2116	(3.868)	0	0	0
2016/05/12	R214	02/02/2017	9.68	Put	Bond Future	5,337.7100	5.3377	5,129.9500	5.1300	(3.892)	0	0	0
2016/05/12	R214	02/02/2017	9.67	Put	Bond Future	5,379.5000	5.3795	5,170.7800	5.1708	(3.880)	0	0	0
2016/05/12	R214	02/02/2017	9.68	Call	Bond Future	3,196.7700	3.1968	3,355.8000	3.3558	4.975	0	0	0
2016/05/12	R214	02/02/2017	9.66	Call	Bond Future	3,140.1300	3.1401	3,297.2400	3.2972	5.003	0	0	0
2016/05/12	R248	04/08/2016			Bond Future	9.9878	92.0462	9.9358	92.4925	(0.521)	0.0000	0.0000	59,364
2016/05/12	R248	04/08/2016	9.25	Call	Bond Future	834.3800	0.8344	916.5400	0.9165	9.847	0	0	0
2016/05/12	R248	04/08/2016	9.24	Put	Bond Future	7,641.8700	7.6419	7,276.2400	7.2762	(4.785)	0	0	0
2016/05/12	R248	04/08/2016	9.26	Put	Bond Future	7,484.0700	7.4841	7,121.3800	7.1214	(4.846)	0	0	0
2016/05/12	R248	04/08/2016	9.25	Put	Bond Future	7,562.7300	7.5627	7,198.5700	7.1986	(4.815)	0	0	0
2016/05/12	R248	04/08/2016	9.26	Call	Bond Future	852.9500	0.8530	936.5800	0.9366	9.805	0	0	0
2016/05/12	R248	04/08/2016	9.24	Call	Bond Future	816.1100	0.8161	896.8000	0.8968	9.887	0	0	0
2016/05/12	R248	03/11/2016	10.38	Call	Bond Future	5,926.6900	5.9267	6,200.1000	6.2001	4.613	0	0	0
2016/05/12	R248	03/11/2016			Bond Future	10.0427	89.3695	9.9894	89.8221	(0.531)	0.0000	0.0000	0
2016/05/12	R248	03/11/2016	10.39	Call	Bond Future	5,974.7200	5.9747	6,249.3900	6.2494	4.597	0	0	0
2016/05/12	R248	03/11/2016	10.37	Put	Bond Future	3,188.0600	3.1881	3,007.6500	3.0076	(5.659)	0	0	0
2016/05/12	R248	03/11/2016	10.39	Put	Bond Future	3,124.6500	3.1246	2,946.7600	2.9468	(5.693)	0	0	0
2016/05/12	R248	03/11/2016	10.37	Call	Bond Future	5,878.5600	5.8786	6,150.7100	6.1507	4.630	0	0	0
2016/05/12	R248	03/11/2016	10.38	Put	Bond Future	3,156.3300	3.1563	2,977.1800	2.9772	(5.676)	0	0	0
2016/05/12	R248	02/02/2017	9.76	Put	Bond Future	7,014.2300	7.0142	6,750.4200	6.7504	(3.761)	0	0	0
2016/05/12	R248	02/02/2017	9.78	Put	Bond Future	6,909.1400	6.9091	6,647.6800	6.6477	(3.784)	0	0	0
2016/05/12	R248	02/02/2017			Bond Future	10.0931	91.1743	10.0380	91.6380	(0.546)	0.0000	0.0000	0
2016/05/12	R248	02/02/2017	9.77	Put	Bond Future	6,961.6800	6.9617	6,699.0500	6.6990	(3.773)	0	0	0
2016/05/12	R248	02/02/2017	9.76	Call	Bond Future	4,143.7500	4.1438	4,343.6700	4.3437	4.825	0	0	0
2016/05/12	R248	02/02/2017	9.77	Call	Bond Future	4,179.8200	4.1798	4,380.9200	4.3809	4.811	0	0	0
2016/05/12	R248	02/02/2017	9.78	Call	Bond Future	4,215.7400	4.2157	4,418.0100	4.4180	4.798	0	0	0

Total

777508