



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/01/2016 TO 19/01/2016

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
2016/01/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	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
2016/01/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	2025	04/02/2016	126.01	Put	Bond Future	4,506.8900	4.5069	4,313.7100	4.3137	(4.286)	0	0	0
2016/01/19	2025	04/02/2016			Bond Future	121.5031	121.5031	121.6963	121.6963	0.159	0.0000	0.0000	2,111
2016/01/19	2025	04/02/2016	126.00	Put	Bond Future	4,496.8900	4.4969	4,303.7100	4.3037	(4.296)	0	0	0
2016/01/19	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2025	04/02/2016	125.99	Put	Bond Future	4,486.8900	4.4869	4,293.7100	4.2937	(4.305)	0	0	0
2016/01/19	2025	05/05/2016			Bond Future	123.6663	123.6663	123.8624	123.8624	0.159	0.0000	0.0000	2,308
2016/01/19	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2025	05/05/2016	125.99	Put	Bond Future	2,323.7400	2.3237	2,127.5700	2.1276	(8.442)	0	0	0
2016/01/19	2025	05/05/2016	126.01	Put	Bond Future	2,343.7400	2.3437	2,147.5700	2.1476	(8.370)	0	0	0
2016/01/19	2025	05/05/2016	126.00	Put	Bond Future	2,333.7400	2.3337	2,137.5700	2.1376	(8.406)	0	0	0
2016/01/19	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2030	04/02/2016			Bond Future	10.2198	83.8666	10.0879	84.7268	(1.290)	0.0000	0.0000	14,792
2016/01/19	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2030	04/02/2016	8.74	Put	Bond Future	10,422.0800	10.4221	9,561.8600	9.5619	(8.254)	0	0	0
2016/01/19	2030	04/02/2016	8.76	Put	Bond Future	10,269.3000	10.2693	9,409.0800	9.4091	(8.377)	0	0	0
2016/01/19	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2030	04/02/2016	8.75	Put	Bond Future	10,345.6400	10.3456	9,485.4200	9.4854	(8.315)	0	0	0
2016/01/19	2030	05/05/2016	8.99	Put	Bond Future	9,085.2700	9.0853	8,210.0400	8.2100	(9.634)	0	0	0
2016/01/19	2030	05/05/2016	9.01	Put	Bond Future	8,937.9800	8.9380	8,062.7500	8.0627	(9.792)	0	0	0
2016/01/19	2030	05/05/2016			Bond Future	10.3152	85.3723	10.1787	86.2475	(1.323)	0.0000	0.0000	0
2016/01/19	2030	05/05/2016	9.00	Put	Bond Future	9,011.5800	9.0116	8,136.3500	8.1363	(9.712)	0	0	0
2016/01/19	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2032	04/02/2016			Bond Future	10.3352	86.7461	10.2033	87.6525	(1.277)	0.0000	0.0000	8,437
2016/01/19	2032	04/02/2016	8.69	Put	Bond Future	12,431.2600	12.4313	11,524.8000	11.5248	(7.292)	0	0	0
2016/01/19	2032	04/02/2016	8.71	Put	Bond Future	12,264.3200	12.2643	11,357.8700	11.3579	(7.391)	0	0	0
2016/01/19	2032	04/02/2016	9.20	Call	Bond Future	1.4300	0.0014	3.2500	0.0033	127.273	0	0	0
2016/01/19	2032	04/02/2016	8.70	Put	Bond Future	12,347.7400	12.3477	11,441.2900	11.4413	(7.341)	0	0	0
2016/01/19	2032	04/02/2016	9.30	Call	Bond Future	3.4800	0.0035	7.6500	0.0077	119.828	0	0	0
2016/01/19	2032	04/02/2016	8.71	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2016/01/19	2032	04/02/2016	9.20	Put	Bond Future	8,304.0900	8.3041	7,399.4500	7.3995	(10.894)	0	0	22
2016/01/19	2032	04/02/2016	8.69	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/01/19	2032	04/02/2016	8.70	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/19	2032	04/02/2016	9.30	Put	Bond Future	7,527.0300		7.5270	6,624.7400	6.6247	(11.987)	0	0	22
2016/01/19	2032	05/05/2016			Bond Future	10.4287		84.1460	10.2923	85.0683	(1.308)	0.0000	0.0000	0
2016/01/19	2032	05/05/2016	8.99	Put	Bond Future	10,784.4900		10.7845	9,939.9200	9.9399	(7.831)	0	0	0
2016/01/19	2032	05/05/2016	9.01	Put	Bond Future	10,635.9400		10.6359	9,794.3700	9.7944	(7.913)	0	0	0
2016/01/19	2032	05/05/2016	9.00	Put	Bond Future	10,710.1100		10.7101	9,867.0300	9.8670	(7.872)	0	0	0
2016/01/19	2032	05/05/2016	9.01	Call	Bond Future	251.6800		0.2517	332.3800	0.3324	32.065	0	0	0
2016/01/19	2032	05/05/2016	8.99	Call	Bond Future	240.5300		0.2405	318.2300	0.3182	32.304	0	0	0
2016/01/19	2032	05/05/2016	9.00	Call	Bond Future	246.0500		0.2461	325.2400	0.3252	32.185	0	0	0
2016/01/19	2032	04/08/2016	9.01	Call	Bond Future	607.8000		0.6078	743.7300	0.7437	22.364	0	0	0
2016/01/19	2032	04/08/2016			Bond Future	10.5129		85.7643	10.3721	86.7030	(1.340)	0.0000	0.0000	0
2016/01/19	2032	04/08/2016	8.99	Call	Bond Future	589.4900		0.5895	722.1100	0.7221	22.497	0	0	0
2016/01/19	2032	04/08/2016	9.00	Call	Bond Future	598.5900		0.5986	732.8600	0.7329	22.431	0	0	0
2016/01/19	2032	04/08/2016	8.99	Put	Bond Future	11,631.5800		11.6316	10,825.5100	10.8255	(6.930)	0	0	0
2016/01/19	2032	04/08/2016	9.01	Put	Bond Future	11,491.2600		11.4913	10,688.5000	10.6885	(6.986)	0	0	0
2016/01/19	2032	04/08/2016	9.00	Put	Bond Future	11,561.3100		11.5613	10,756.8900	10.7569	(6.958)	0	0	0
2016/01/19	2033	04/02/2016	102.40	Call	Bond Future	179.3400		0.1793	173.7300	0.1737	(3.128)	0	0	0
2016/01/19	2033	04/02/2016			Bond Future	102.5793		102.5793	102.5737	102.5737	(0.005)	0.0000	0.0000	185
2016/01/19	2033	04/02/2016	102.41	Call	Bond Future	169.3400		0.1693	163.7300	0.1637	(3.313)	0	0	0
2016/01/19	2033	04/02/2016	102.39	Call	Bond Future	189.3400		0.1893	183.7300	0.1837	(2.963)	0	0	0
2016/01/19	2033	04/02/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2033	04/02/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2033	04/02/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2033	05/05/2016			Bond Future	103.4303		103.4303	103.4241	103.4241	(0.006)	0.0000	0.0000	160
2016/01/19	2033	05/05/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2033	05/05/2016	102.40	Call	Bond Future	1,030.2700		1.0303	1,024.0600	1.0241	(0.603)	0	0	0
2016/01/19	2033	05/05/2016	102.41	Call	Bond Future	1,020.2700		1.0203	1,014.0600	1.0141	(0.609)	0	0	0
2016/01/19	2033	05/05/2016	102.39	Call	Bond Future	1,040.2700		1.0403	1,034.0600	1.0341	(0.597)	0	0	0
2016/01/19	2033	05/05/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2033	05/05/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2037	04/02/2016	8.74	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/19	2037	04/02/2016	8.75	Put	Bond Future	13,808.4000		13.8084	12,831.8600	12.8319	(7.072)	0	0	0
2016/01/19	2037	04/02/2016	9.43	Call	Bond Future	6.0600		0.0061	12.9200	0.0129	113.201	0	0	0
2016/01/19	2037	04/02/2016			Bond Future	10.4136		84.0144	10.2818	84.9909	(1.265)	0.0000	0.0000	51,134
2016/01/19	2037	04/02/2016	8.75	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2016/01/19	2037	04/02/2016	8.76	Call	Bond Future	0.0100		0.0000	0.0200	0.0000	100.000	0	0	0
2016/01/19	2037	04/02/2016	9.30	Call	Bond Future	2.0100		0.0020	4.4700	0.0045	122.388	0	0	0
2016/01/19	2037	04/02/2016	8.74	Put	Bond Future	13,902.0100		13.9020	12,925.4800	12.9255	(7.024)	0	0	0
2016/01/19	2037	04/02/2016	9.43	Put	Bond Future	7,762.6400		7.7626	6,792.9600	6.7930	(12.492)	0	0	16
2016/01/19	2037	04/02/2016	8.76	Put	Bond Future	13,714.9100		13.7149	12,738.3800	12.7384	(7.120)	0	0	0
2016/01/19	2037	04/02/2016	9.30	Put	Bond Future	8,869.1200		8.8691	7,895.0400	7.8950	(10.983)	0	0	16
2016/01/19	2037	05/05/2016	9.00	Put	Bond Future	12,358.4300		12.3584	11,439.1500	11.4391	(7.438)	0	0	0
2016/01/19	2037	05/05/2016	8.99	Call	Bond Future	223.3300		0.2233	296.2600	0.2963	32.656	0	0	0
2016/01/19	2037	05/05/2016			Bond Future	10.5030		85.5227	10.3670	86.5164	(1.295)	0.0000	0.0000	14
2016/01/19	2037	05/05/2016	9.00	Call	Bond Future	228.6600		0.2287	303.0500	0.3030	32.533	0	0	0
2016/01/19	2037	05/05/2016	9.01	Call	Bond Future	234.0900		0.2341	309.9700	0.3100	32.415	0	0	0
2016/01/19	2037	05/05/2016	8.99	Put	Bond Future	12,442.9800		12.4430	11,522.2400	11.5222	(7.400)	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
2016/01/19	2037	05/05/2016	9.01	Put	Bond Future	12,274.1100	12.2741	11,356.3200	11.3563	(7.477)	0	0	0
2016/01/19	2037	04/08/2016			Bond Future	10.5856	82.9077	10.4451	83.9192	(1.327)	0.0000	0.0000	0
2016/01/19	2037	04/08/2016	9.24	Put	Bond Future	11,419.1400	11.4191	10,586.6300	10.5866	(7.290)	0	0	0
2016/01/19	2037	04/08/2016	9.26	Put	Bond Future	11,272.2500	11.2722	10,443.9500	10.4439	(7.348)	0	0	0
2016/01/19	2037	04/08/2016	9.25	Put	Bond Future	11,345.1700	11.3452	10,514.7200	10.5147	(7.320)	0	0	0
2016/01/19	2037	04/08/2016	9.24	Call	Bond Future	849.3100	0.8493	1,028.2700	1.0283	21.071	0	0	0
2016/01/19	2037	04/08/2016	9.25	Call	Bond Future	861.6400	0.8616	1,042.6600	1.0427	21.009	0	0	0
2016/01/19	2037	04/08/2016	9.26	Call	Bond Future	874.8900	0.8749	1,058.0600	1.0581	20.936	0	0	0
2016/01/19	2038	04/02/2016			Bond Future	127.0623	127.0623	127.0550	127.0550	(0.006)	0.0000	0.0000	17,818
2016/01/19	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2038	04/02/2016	130.99	Put	Bond Future	3,927.7400	3.9277	3,935.0500	3.9350	0.186	0	0	0
2016/01/19	2038	04/02/2016	131.01	Put	Bond Future	3,947.7400	3.9477	3,955.0500	3.9550	0.185	0	0	0
2016/01/19	2038	04/02/2016	131.00	Put	Bond Future	3,937.7400	3.9377	3,945.0500	3.9450	0.186	0	0	0
2016/01/19	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2038	05/05/2016	131.01	Put	Bond Future	1,685.7800	1.6858	1,693.5500	1.6935	0.461	0	0	0
2016/01/19	2038	05/05/2016			Bond Future	129.3242	129.3242	129.3165	129.3165	(0.006)	0.0000	0.0000	280
2016/01/19	2038	05/05/2016	131.00	Put	Bond Future	1,675.7800	1.6758	1,683.5500	1.6835	0.464	0	0	0
2016/01/19	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2038	05/05/2016	130.99	Put	Bond Future	1,665.7800	1.6658	1,673.5500	1.6735	0.466	0	0	0
2016/01/19	2040	04/02/2016	9.51	Put	Bond Future	8,231.4000	8.2314	7,168.2900	7.1683	(12.915)	0	0	0
2016/01/19	2040	04/02/2016			Bond Future	10.4937	87.2083	10.3569	88.2795	(1.304)	0.0000	0.0000	1,820
2016/01/19	2040	04/02/2016	9.50	Put	Bond Future	8,321.0500	8.3211	7,257.3500	7.2574	(12.783)	0	0	0
2016/01/19	2040	04/02/2016	9.49	Put	Bond Future	8,410.8900	8.4109	7,346.6500	7.3466	(12.653)	0	0	0
2016/01/19	2040	04/02/2016	9.50	Call	Bond Future	6.2300	0.0062	13.6900	0.0137	119.743	0	0	0
2016/01/19	2040	04/02/2016	9.51	Call	Bond Future	6.7600	0.0068	14.8100	0.0148	119.083	0	0	0
2016/01/19	2040	04/02/2016	9.49	Call	Bond Future	5.7400	0.0057	12.6600	0.0127	120.557	0	0	0
2016/01/19	2040	05/05/2016	9.50	Call	Bond Future	620.6200	0.6206	796.5900	0.7966	28.354	0	0	0
2016/01/19	2040	05/05/2016			Bond Future	10.5839	88.7740	10.4426	89.8640	(1.335)	0.0000	0.0000	0
2016/01/19	2040	05/05/2016	9.51	Call	Bond Future	633.3100	0.6333	812.0900	0.8121	28.229	0	0	0
2016/01/19	2040	05/05/2016	9.49	Call	Bond Future	608.2300	0.6082	781.4300	0.7814	28.476	0	0	0
2016/01/19	2040	05/05/2016	9.50	Put	Bond Future	9,612.1600	9.6122	8,698.1200	8.6981	(9.509)	0	0	0
2016/01/19	2040	05/05/2016	9.49	Put	Bond Future	9,689.8800	9.6899	8,773.0700	8.7731	(9.462)	0	0	0
2016/01/19	2040	05/05/2016	9.51	Put	Bond Future	9,534.8800	9.5349	8,623.6500	8.6237	(9.557)	0	0	0
2016/01/19	2040	04/08/2016			Bond Future	10.6674	85.9710	10.5215	87.0806	(1.368)	0.0000	0.0000	0
2016/01/19	2040	04/08/2016	9.49	Put	Bond Future	10,849.0700	10.8491	9,978.6900	9.9787	(8.023)	0	0	0
2016/01/19	2040	04/08/2016	9.50	Call	Bond Future	1,174.1300	1.1741	1,415.7800	1.4158	20.581	0	0	0
2016/01/19	2040	04/08/2016	9.51	Call	Bond Future	1,190.7700	1.1908	1,435.0200	1.4350	20.512	0	0	0
2016/01/19	2040	04/08/2016	9.49	Call	Bond Future	1,158.3700	1.1584	1,397.5100	1.3975	20.645	0	0	0
2016/01/19	2040	04/08/2016	9.51	Put	Bond Future	10,701.9200	10.7019	9,836.6500	9.8366	(8.085)	0	0	0
2016/01/19	2040	04/08/2016	9.50	Put	Bond Future	10,774.9900	10.7750	9,907.1200	9.9071	(8.054)	0	0	0
2016/01/19	2044	04/02/2016	8.99	Put	Bond Future	13,104.2600	13.1043	12,030.5300	12.0305	(8.194)	0	0	0
2016/01/19	2044	04/02/2016			Bond Future	10.4781	84.6661	10.3413	85.7399	(1.305)	0.0000	0.0000	20,089

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
2016/01/19	2044	04/02/2016	9.01	Put	Bond Future	12,905.3500	12.9054	11,831.6400	11.8316	(8.320)	0	0	0
2016/01/19	2044	04/02/2016	9.58	Put	Bond Future	7,526.8000	7.5268	6,467.6000	6.4676	(14.072)	0	0	0
2016/01/19	2044	04/02/2016	9.00	Put	Bond Future	13,004.7100	13.0047	11,930.9900	11.9310	(8.256)	0	0	0
2016/01/19	2044	04/02/2016	9.01	Call	Bond Future	0.0600	0.0001	0.1500	0.0002	150.000	0	0	0
2016/01/19	2044	04/02/2016	8.99	Call	Bond Future	0.0500	0.0001	0.1200	0.0001	140.000	0	0	0
2016/01/19	2044	04/02/2016	9.58	Call	Bond Future	13.0600	0.0131	27.6600	0.0277	111.792	0	0	0
2016/01/19	2044	04/02/2016	9.00	Call	Bond Future	0.0500	0.0001	0.1300	0.0001	160.000	0	0	0
2016/01/19	2044	05/05/2016	8.99	Put	Bond Future	13,961.5900	13.9616	12,939.8100	12.9398	(7.319)	0	0	0
2016/01/19	2044	05/05/2016			Bond Future	10.5650	86.1861	10.4238	87.2788	(1.336)	0.0000	0.0000	400
2016/01/19	2044	05/05/2016	9.01	Put	Bond Future	13,773.3100	13.7733	12,754.5400	12.7545	(7.397)	0	0	0
2016/01/19	2044	05/05/2016	9.00	Put	Bond Future	13,867.3100	13.8673	12,847.0200	12.8470	(7.358)	0	0	0
2016/01/19	2044	05/05/2016	9.01	Call	Bond Future	214.5100	0.2145	288.3500	0.2884	34.423	0	0	0
2016/01/19	2044	05/05/2016	8.99	Call	Bond Future	204.2300	0.2042	275.0600	0.2751	34.681	0	0	0
2016/01/19	2044	05/05/2016	9.00	Call	Bond Future	209.3200	0.2093	281.6400	0.2816	34.550	0	0	0
2016/01/19	2044	04/08/2016	9.50	Call	Bond Future	1,206.8200	1.2068	1,454.0100	1.4540	20.483	0	0	0
2016/01/19	2044	04/08/2016			Bond Future	10.6453	83.4587	10.4995	84.5710	(1.369)	0.0000	0.0000	0
2016/01/19	2044	04/08/2016	9.51	Call	Bond Future	1,224.1100	1.2241	1,473.9700	1.4740	20.412	0	0	0
2016/01/19	2044	04/08/2016	9.49	Put	Bond Future	10,777.3800	10.7774	9,909.7200	9.9097	(8.051)	0	0	0
2016/01/19	2044	04/08/2016	9.51	Put	Bond Future	10,628.8900	10.6289	9,766.4700	9.7665	(8.114)	0	0	0
2016/01/19	2044	04/08/2016	9.49	Call	Bond Future	1,190.5900	1.1906	1,435.2100	1.4352	20.546	0	0	0
2016/01/19	2044	04/08/2016	9.50	Put	Bond Future	10,702.5300	10.7025	9,837.4400	9.8374	(8.083)	0	0	0
2016/01/19	2046	04/02/2016	127.99	Call	Bond Future	183.8700	0.1839	176.7000	0.1767	(3.899)	0	0	0
2016/01/19	2046	04/02/2016			Bond Future	128.1739	128.1739	128.1667	128.1667	(0.006)	0.0000	0.0000	12,126
2016/01/19	2046	04/02/2016	128.00	Call	Bond Future	173.8700	0.1739	166.7000	0.1667	(4.124)	0	0	0
2016/01/19	2046	04/02/2016	128.01	Call	Bond Future	163.8700	0.1639	156.7000	0.1567	(4.375)	0	0	0
2016/01/19	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2046	05/05/2016			Bond Future	129.0261	129.0261	129.0183	129.0183	(0.006)	0.0000	0.0000	513
2016/01/19	2046	05/05/2016	129.99	Put	Bond Future	963.9100	0.9639	971.6800	0.9717	0.806	0	0	0
2016/01/19	2046	05/05/2016	130.01	Put	Bond Future	983.9100	0.9839	991.6800	0.9917	0.790	0	0	0
2016/01/19	2046	05/05/2016	130.00	Put	Bond Future	973.9100	0.9739	981.6800	0.9817	0.798	0	0	0
2016/01/19	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2050	04/02/2016			Bond Future	136.7063	136.7063	136.6987	136.6987	(0.006)	0.0000	0.0000	13,364
2016/01/19	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2050	04/02/2016	137.99	Put	Bond Future	1,283.7400	1.2837	1,291.2800	1.2913	0.587	0	0	0
2016/01/19	2050	04/02/2016	138.01	Put	Bond Future	1,303.7400	1.3037	1,311.2800	1.3113	0.578	0	0	0
2016/01/19	2050	04/02/2016	138.00	Put	Bond Future	1,293.7400	1.2937	1,301.2800	1.3013	0.583	0	0	0
2016/01/19	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2050	05/05/2016			Bond Future	139.1400	139.1400	139.1317	139.1317	(0.006)	0.0000	0.0000	1,937
2016/01/19	2050	05/05/2016	138.00	Call	Bond Future	1,139.9900	1.1400	1,131.7400	1.1317	(0.724)	0	0	0
2016/01/19	2050	05/05/2016	137.99	Call	Bond Future	1,149.9900	1.1500	1,141.7400	1.1417	(0.717)	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
2016/01/19	2050	05/05/2016	138.01	Call	Bond Future	1,129.9900	1.1300	1,121.7400	1.1217	(0.730)	0	0	0
2016/01/19	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	AL37	04/02/2016			Index Future	450.2750	450.2750	452.0620	452.0620	0.397	0.0000	0.0000	2
2016/01/19	AL37	05/05/2016			Index Future	458.3580	458.3580	460.1740	460.1740	0.396	0.0000	0.0000	0
2016/01/19	AL7T	04/02/2016			Index Future	510.9470	510.9470	514.4250	514.4250	0.681	0.0000	0.0000	0
2016/01/19	AL7T	05/05/2016			Index Future	520.1190	520.1190	523.6560	523.6560	0.680	0.0000	0.0000	0
2016/01/19	ALBI	04/02/2016			Index Future	464.0050	464.0050	467.8130	467.8130	0.821	0.0000	0.0000	660
2016/01/19	ALBI	05/05/2016			Index Future	472.3340	472.3340	476.2070	476.2070	0.820	0.0000	0.0000	0
2016/01/19	ALBI	04/08/2016			Index Future	481.3140	481.3140	485.2540	485.2540	0.819	0.0000	0.0000	0
2016/01/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C070	01/08/2021			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
2016/01/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	CS26	02/04/2026			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
2016/01/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/19	EL28	04/02/2016	128.99	Put	Bond Future	2,775.7100	2.7757	2,781.3700	2.7814	0.204	0	0	0
2016/01/19	EL28	04/02/2016			Bond Future	126.2143	126.2143	126.2086	126.2086	(0.004)	0.0000	0.0000	0
2016/01/19	EL28	04/02/2016	129.01	Put	Bond Future	2,795.7100	2.7957	2,801.3700	2.8014	0.202	0	0	0
2016/01/19	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	EL28	04/02/2016	129.00	Put	Bond Future	2,785.7100	2.7857	2,791.3700	2.7914	0.203	0	0	0
2016/01/19	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	EL28	05/05/2016			Bond Future	126.8862	126.8862	126.8798	126.8798	(0.005)	0.0000	0.0000	0
2016/01/19	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	EL28	05/05/2016	128.99	Put	Bond Future	2,103.8400	2.1038	2,110.2400	2.1102	0.304	0	0	0
2016/01/19	EL28	05/05/2016	129.01	Put	Bond Future	2,123.8400	2.1238	2,130.2400	2.1302	0.301	0	0	0
2016/01/19	EL28	05/05/2016	129.00	Put	Bond Future	2,113.8400	2.1138	2,120.2400	2.1202	0.303	0	0	0
2016/01/19	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	ES33	04/02/2016			Bond Future	11.2311	74.6489	11.0988	75.4344	(1.178)	0.0000	0.0000	8,710
2016/01/19	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	ES33	04/02/2016	9.99	Put	Bond Future	7,924.7000	7.9247	7,139.2500	7.1392	(9.911)	0	0	0
2016/01/19	ES33	04/02/2016	10.01	Put	Bond Future	7,786.5700	7.7866	7,001.1200	7.0011	(10.087)	0	0	0
2016/01/19	ES33	04/02/2016	10.00	Put	Bond Future	7,855.5900	7.8556	7,070.1400	7.0701	(9.999)	0	0	0
2016/01/19	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	ES33	05/05/2016			Bond Future	11.3497	72.1978	11.2128	72.9969	(1.206)	0.0000	0.0000	0
2016/01/19	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	ES33	05/05/2016	9.99	Put	Bond Future	8,593.1600	8.5932	7,794.0000	7.7940	(9.300)	0	0	0
2016/01/19	ES33	05/05/2016	10.01	Put	Bond Future	8,455.5200	8.4555	7,656.3600	7.6564	(9.451)	0	0	0
2016/01/19	ES33	05/05/2016	10.00	Put	Bond Future	8,524.2900	8.5243	7,725.1300	7.7251	(9.375)	0	0	0
2016/01/19	ES33	04/08/2016			Bond Future	11.4599	73.5861	11.3183	74.3995	(1.236)	0.0000	0.0000	0
2016/01/19	ES33	04/08/2016	10.24	Put	Bond Future	7,509.4000	7.5094	6,696.0100	6.6960	(10.832)	0	0	0
2016/01/19	ES33	04/08/2016	10.26	Put	Bond Future	7,376.6500	7.3766	6,563.2600	6.5633	(11.027)	0	0	0
2016/01/19	ES33	04/08/2016	10.25	Put	Bond Future	7,442.9800	7.4430	6,629.5900	6.6296	(10.928)	0	0	0
2016/01/19	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	ES42	04/02/2016			Bond Future	11.3499	78.7377	11.2127	79.6506	(1.209)	0.0000	0.0000	2,750
2016/01/19	ES42	05/05/2016			Bond Future	11.4682	75.8888	11.3260	76.8176	(1.241)	0.0000	0.0000	4,500
2016/01/19	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	GOVI	04/02/2016			GOVI	464.3050	464.3050	467.7280	467.7280	0.737	0.0000	0.0000	483
2016/01/19	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	GOVI	04/02/2016	511.99	Put	GOVI	476,850.0000	47.6850	442,620.0000	44.2620	(7.178)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/19	GOVI	04/02/2016	512.01	Put	GOVI	477,050.0000		47.7050	442,820.0000	44.2820	(7.175)	0	0	0
2016/01/19	GOVI	04/02/2016	512.00	Put	GOVI	476,950.0000		47.6950	442,720.0000	44.2720	(7.177)	0	0	0
2016/01/19	GOVI	05/05/2016	518.01	Put	GOVI	453,710.0000		45.3710	418,880.0000	41.8880	(7.677)	0	0	0
2016/01/19	GOVI	05/05/2016			GOVI	472.6390		472.6390	476.1220	476.1220	0.737	0.0000	0.0000	146
2016/01/19	GOVI	05/05/2016	518.00	Put	GOVI	453,610.0000		45.3610	418,780.0000	41.8780	(7.678)	0	0	0
2016/01/19	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	GOVI	05/05/2016	517.99	Put	GOVI	453,510.0000		45.3510	418,680.0000	41.8680	(7.680)	0	0	0
2016/01/19	GOVI	04/08/2016	520.99	Put	GOVI	393,650.0000		39.3650	358,240.0000	35.8240	(8.995)	0	0	0
2016/01/19	GOVI	04/08/2016			GOVI	481.6250		481.6250	485.1660	485.1660	0.735	0.0000	0.0000	0
2016/01/19	GOVI	04/08/2016	521.01	Put	GOVI	393,850.0000		39.3850	358,440.0000	35.8440	(8.991)	0	0	0
2016/01/19	GOVI	04/08/2016	521.00	Put	GOVI	393,750.0000		39.3750	358,340.0000	35.8340	(8.993)	0	0	0
2016/01/19	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/19	IGOV	04/02/2016			Index Future	234.1520		234.1520	234.1350	234.1350	(0.007)	0.0000	0.0000	1,039
2016/01/19	IGOV	05/05/2016			Index Future	238.3210		238.3210	238.3020	238.3020	(0.008)	0.0000	0.0000	21
2016/01/19	IGOV	04/08/2016			Index Future	242.8450		242.8450	242.8220	242.8220	(0.009)	0.0000	0.0000	0
2016/01/19	ILBI	04/02/2016			Index Future	634.3340		634.3340	634.2830	634.2830	(0.008)	0.0000	0.0000	157
2016/01/19	ILBI	05/05/2016			Index Future	645.1210		645.1210	645.0690	645.0690	(0.008)	0.0000	0.0000	0
2016/01/19	IS01	19/12/2016			Interest Rate Swap	100.4082		100.4082	100.3813	100.3813	(0.027)	0.0000	0.0000	0
2016/01/19	IS01	16/03/2017			Interest Rate Swap	100.5427		100.5427	100.5091	100.5091	(0.033)	0.0000	0.0000	0
2016/01/19	IS02	18/12/2017			Interest Rate Swap	101.4199		101.4199	101.3540	101.3540	(0.065)	0.0000	0.0000	0
2016/01/19	IS02	16/03/2018			Interest Rate Swap	101.0569		101.0569	100.9799	100.9799	(0.076)	0.0000	0.0000	0
2016/01/19	IS05	17/12/2020			Interest Rate Swap	103.5425		103.5425	103.3283	103.3283	(0.207)	0.0000	0.0000	0
2016/01/19	IS05	16/03/2021			Interest Rate Swap	103.1951		103.1951	102.9710	102.9710	(0.217)	0.0000	0.0000	0
2016/01/19	IS10	17/12/2025			Interest Rate Swap	107.3778		107.3778	106.9976	106.9976	(0.354)	0.0000	0.0000	0
2016/01/19	IS10	16/03/2026			Interest Rate Swap	104.7990		104.7990	104.4051	104.4051	(0.376)	0.0000	0.0000	0
2016/01/19	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/19	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/19	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/19	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/19	JBAF	20/01/2016			Jibar Tradeable Future	6.7300		93.2700	6.6800	93.3200	(0.743)	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
2016/01/19	JBAF	17/02/2016			Jibar Tradeable Future	7.0300	92.9700	7.0200	92.9800	(0.142)	0.0000	0.0000	2,000
2016/01/19	JBAF	16/03/2016			Jibar Tradeable Future	7.3000	92.7000	7.2700	92.7300	(0.411)	0.0000	0.0000	0
2016/01/19	JBAF	20/04/2016			Jibar Tradeable Future	7.3900	92.6100	7.4000	92.6000	0.135	0.0000	0.0000	0
2016/01/19	JBAF	18/05/2016			Jibar Tradeable Future	7.4600	92.5400	7.4800	92.5200	0.268	0.0000	0.0000	0
2016/01/19	JBAF	15/06/2016			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/01/19	JBAF	21/09/2016			Jibar Tradeable Future	8.0300	91.9700	8.0400	91.9600	0.125	0.0000	0.0000	0
2016/01/19	JBAF	21/12/2016			Jibar Tradeable Future	8.3300	91.6700	8.3400	91.6600	0.120	0.0000	0.0000	0
2016/01/19	JBAF	15/03/2017			Jibar Tradeable Future	8.5400	91.4600	8.5600	91.4400	0.234	0.0000	0.0000	0
2016/01/19	JBAF	21/06/2017			Jibar Tradeable Future	8.7400	91.2600	8.7600	91.2400	0.229	0.0000	0.0000	500
2016/01/19	JBAF	20/09/2017			Jibar Tradeable Future	8.8900	91.1100	8.9100	91.0900	0.225	0.0000	0.0000	0
2016/01/19	JBAF	20/12/2017			Jibar Tradeable Future	9.0500	90.9500	9.0600	90.9400	0.110	0.0000	0.0000	0
2016/01/19	R023	04/02/2016	8.01	Put	Bond Future	8,660.7200	8.6607	8,131.0900	8.1311	(6.115)	0	0	0
2016/01/19	R023	04/02/2016			Bond Future	9.7519	93.4199	9.6394	93.9495	(1.153)	0.0000	0.0000	12,596
2016/01/19	R023	04/02/2016	8.00	Put	Bond Future	8,713.3800	8.7134	8,183.7500	8.1838	(6.078)	0	0	0
2016/01/19	R023	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R023	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R023	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R023	04/02/2016	7.99	Put	Bond Future	8,766.0800	8.7661	8,236.4500	8.2364	(6.042)	0	0	0
2016/01/19	R023	05/05/2016			Bond Future	9.8677	91.1671	9.7498	91.7058	(1.195)	0.0000	0.0000	0
2016/01/19	R023	05/05/2016	8.24	Put	Bond Future	7,887.6800	7.8877	7,374.2700	7.3743	(6.509)	0	0	0
2016/01/19	R023	05/05/2016	8.26	Put	Bond Future	7,790.9100	7.7909	7,278.6600	7.2787	(6.575)	0	0	0
2016/01/19	R023	05/05/2016	8.24	Call	Bond Future	79.3400	0.0793	104.6400	0.1046	31.888	0	0	0
2016/01/19	R023	05/05/2016	8.25	Put	Bond Future	7,839.2500	7.8392	7,326.4200	7.3264	(6.542)	0	0	0
2016/01/19	R023	05/05/2016	8.25	Call	Bond Future	81.4100	0.0814	107.2900	0.1073	31.790	0	0	0
2016/01/19	R023	05/05/2016	8.26	Call	Bond Future	83.5400	0.0835	110.0000	0.1100	31.673	0	0	0
2016/01/19	R023	04/08/2016	8.24	Call	Bond Future	231.8900	0.2319	283.3600	0.2834	22.196	0	0	0
2016/01/19	R023	04/08/2016	8.25	Put	Bond Future	8,249.7200	8.2497	7,754.2800	7.7543	(6.006)	0	0	0
2016/01/19	R023	04/08/2016			Bond Future	9.9710	92.9198	9.8473	93.4675	(1.240)	0.0000	0.0000	0
2016/01/19	R023	04/08/2016	8.25	Call	Bond Future	235.9000	0.2359	288.1100	0.2881	22.132	0	0	0
2016/01/19	R023	04/08/2016	8.26	Call	Bond Future	239.9700	0.2400	292.9200	0.2929	22.065	0	0	0
2016/01/19	R023	04/08/2016	8.24	Put	Bond Future	8,294.8300	8.2948	7,798.6500	7.7987	(5.982)	0	0	0
2016/01/19	R023	04/08/2016	8.26	Put	Bond Future	8,204.7000	8.2047	7,710.0000	7.7100	(6.029)	0	0	0
2016/01/19	R035	04/02/2016	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R035	04/02/2016			Bond Future	10.3550	10.3550	10.3550	91.7565	0.000	0.0000	0.0000	3,249
2016/01/19	R035	04/02/2016	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R035	04/02/2016	103.99	Call	Bond Future	0.0000	0.0000	79,342.3200	79.3423	100.000	0	0	0
2016/01/19	R035	04/02/2016	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R035	04/02/2016	104.00	Call	Bond Future	0.0000	0.0000	79,343.1500	79.3431	100.000	0	0	0
2016/01/19	R035	04/02/2016	104.01	Call	Bond Future	0.0000	0.0000	79,343.9800	79.3440	100.000	0	0	0
2016/01/19	R035	05/05/2016	10.37	Call	Bond Future	0.0000	0.0000	111.2200	0.1112	100.000	0	0	0
2016/01/19	R035	05/05/2016			Bond Future	10.3550	10.3550	10.3550	89.5486	0.000	0.0000	0.0000	0
2016/01/19	R035	05/05/2016	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R035	05/05/2016	10.36	Call	Bond Future	0.0000	0.0000	37.1000	0.0371	100.000	0	0	0
2016/01/19	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	37.1300	0.0371	100.000	0	0	0
2016/01/19	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R035	05/05/2016	10.36	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
2016/01/19	R035	04/08/2016			Bond Future	10.3550	10.3550	10.3550	91.8250	0.000	0.0000	0.0000	0
2016/01/19	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	36.9800	0.0370	100.000	0	0	0
2016/01/19	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R035	04/08/2016	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R035	04/08/2016	10.36	Call	Bond Future	0.0000	0.0000	36.9600	0.0370	100.000	0	0	0
2016/01/19	R035	04/08/2016	10.37	Call	Bond Future	0.0000	0.0000	110.8100	0.1108	100.000	0	0	0
2016/01/19	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R186	04/02/2016	8.40	Put	Bond Future	10,575.1700	10.5752	9,813.4900	9.8135	(7.203)	0	0	0
2016/01/19	R186	04/02/2016	8.83	Put	Bond Future	7,318.0600	7.3181	6,558.6100	6.5586	(10.378)	0	0	33
2016/01/19	R186	04/02/2016	9.20	Call	Bond Future	42.3600	0.0424	74.7200	0.0747	76.393	0	0	0
2016/01/19	R186	04/02/2016			Bond Future	9.8611	105.6113	9.7492	106.3730	(1.135)	0.0000	0.0000	63,411
2016/01/19	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R186	04/02/2016	8.02	Put	Bond Future	13,564.3500	13.5643	12,802.6500	12.8027	(5.615)	0	0	0
2016/01/19	R186	04/02/2016	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	680
2016/01/19	R186	04/02/2016	8.45	Call	Bond Future	0.0500	0.0001	0.1000	0.0001	100.000	0	0	350
2016/01/19	R186	04/02/2016	8.75	Call	Bond Future	1.0900	0.0011	2.2100	0.0022	102.752	0	0	0
2016/01/19	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R186	04/02/2016	7.50	Put	Bond Future	17,828.1300	17.8281	17,066.4300	17.0664	(4.272)	0	0	0
2016/01/19	R186	04/02/2016	8.83	Call	Bond Future	2.3000	0.0023	4.5500	0.0046	97.826	0	0	0
2016/01/19	R186	04/02/2016	8.65	Put	Bond Future	8,665.0000	8.6650	7,903.7300	7.9037	(8.786)	0	0	340
2016/01/19	R186	04/02/2016	8.70	Put	Bond Future	8,288.3600	8.2884	7,527.3700	7.5274	(9.181)	0	0	5,000
2016/01/19	R186	04/02/2016	8.80	Put	Bond Future	7,540.7800	7.5408	6,780.8200	6.7808	(10.078)	0	0	5,000
2016/01/19	R186	04/02/2016	7.49	Put	Bond Future	17,912.1500	17.9121	17,150.4500	17.1505	(4.252)	0	0	0
2016/01/19	R186	04/02/2016	8.85	Put	Bond Future	7,169.9900	7.1700	6,410.9600	6.4110	(10.586)	0	0	0
2016/01/19	R186	04/02/2016	7.51	Put	Bond Future	17,744.1900	17.7442	16,982.4900	16.9825	(4.293)	0	0	0
2016/01/19	R186	04/02/2016	8.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2016/01/19	R186	04/02/2016	8.40	Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	680
2016/01/19	R186	04/02/2016	7.90	Put	Bond Future	14,530.2200	14.5302	13,768.5200	13.7685	(5.242)	0	0	0
2016/01/19	R186	04/02/2016	8.45	Put	Bond Future	10,189.5800	10.1896	9,427.9300	9.4279	(7.475)	0	0	0
2016/01/19	R186	04/02/2016	9.20	Put	Bond Future	4,654.0000	4.6540	3,924.6600	3.9247	(15.671)	0	0	700
2016/01/19	R186	04/02/2016	8.75	Put	Bond Future	7,913.6000	7.9136	7,153.0200	7.1530	(9.611)	0	0	11,695
2016/01/19	R186	04/02/2016	8.65	Call	Bond Future	0.4100	0.0004	0.8400	0.0008	104.878	0	0	0
2016/01/19	R186	04/02/2016	8.85	Call	Bond Future	2.7400	0.0027	5.4100	0.0054	97.445	0	0	0
2016/01/19	R186	04/02/2016	8.70	Call	Bond Future	0.6700	0.0007	1.3800	0.0014	105.970	0	0	0
2016/01/19	R186	04/02/2016	8.80	Call	Bond Future	1.7500	0.0018	3.4900	0.0035	99.429	0	0	0
2016/01/19	R186	05/05/2016			Bond Future	9.9607	107.5073	9.8442	108.2822	(1.169)	0.0000	0.0000	10
2016/01/19	R186	05/05/2016	8.34	Call	Bond Future	122.6100	0.1226	160.4200	0.1604	30.838	0	0	0
2016/01/19	R186	05/05/2016	8.75	Put	Bond Future	8,786.4200	8.7864	8,098.0900	8.0981	(7.834)	0	0	1,900
2016/01/19	R186	05/05/2016	8.35	Call	Bond Future	125.8200	0.1258	164.4800	0.1645	30.726	0	0	0
2016/01/19	R186	05/05/2016	8.85	Put	Bond Future	8,135.1000	8.1351	7,463.9900	7.4640	(8.250)	0	0	5,350
2016/01/19	R186	05/05/2016	8.33	Call	Bond Future	119.4800	0.1195	156.4500	0.1564	30.942	0	0	0
2016/01/19	R186	05/05/2016	8.75	Call	Bond Future	326.7900	0.3268	413.3300	0.4133	26.482	0	0	0
2016/01/19	R186	05/05/2016	8.35	Put	Bond Future	11,587.5900	11.5876	10,851.3800	10.8514	(6.353)	0	0	0
2016/01/19	R186	05/05/2016	7.56	Put	Bond Future	17,730.7500	17.7308	16,960.6200	16.9606	(4.343)	0	0	0
2016/01/19	R186	05/05/2016	8.34	Put	Bond Future	11,660.8300	11.6608	10,923.7700	10.9238	(6.321)	0	0	0
2016/01/19	R186	05/05/2016	8.85	Call	Bond Future	409.3200	0.4093	513.0800	0.5131	25.349	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		
2016/01/19	R186	05/05/2016	7.56	Call	Bond Future		11.9100		0.0119	16.6500	0.0167	39.798	0	0	0
2016/01/19	R186	05/05/2016	8.33	Put	Bond Future		11,734.2100		11.7342	10,996.3100	10.9963	(6.288)	0	0	0
2016/01/19	R186	04/08/2016	8.51	Put	Bond Future		11,150.2400		11.1502	10,460.2300	10.4602	(6.188)	0	0	0
2016/01/19	R186	04/08/2016			Bond Future		10.0494		104.2699	9.9283	105.0581	(1.205)	0.0000	0.0000	0
2016/01/19	R186	04/08/2016	8.50	Put	Bond Future		11,216.6100		11.2166	10,525.3000	10.5253	(6.163)	0	0	0
2016/01/19	R186	04/08/2016	8.51	Call	Bond Future		482.1300		0.4821	580.2600	0.5803	20.353	0	0	0
2016/01/19	R186	04/08/2016	8.49	Call	Bond Future		466.7200		0.4667	562.2800	0.5623	20.475	0	0	0
2016/01/19	R186	04/08/2016	8.50	Call	Bond Future		474.3800		0.4744	571.2100	0.5712	20.412	0	0	0
2016/01/19	R186	04/08/2016	8.49	Put	Bond Future		11,283.1300		11.2831	10,590.5500	10.5906	(6.138)	0	0	0
2016/01/19	R197	04/02/2016	297.00	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R197	04/02/2016			Bond Future		289.0445		289.0445	288.8376	288.8376	(0.072)	0.0000	0.0000	713
2016/01/19	R197	04/02/2016	296.99	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R197	04/02/2016	297.01	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R197	04/02/2016	296.99	Put	Bond Future		7,945.5400		7.9455	8,152.3600	8.1524	2.603	0	0	0
2016/01/19	R197	04/02/2016	297.01	Put	Bond Future		7,965.5400		7.9655	8,172.3600	8.1724	2.596	0	0	0
2016/01/19	R197	04/02/2016	297.00	Put	Bond Future		7,955.5400		7.9555	8,162.3600	8.1624	2.600	0	0	0
2016/01/19	R197	05/05/2016			Bond Future		294.1904		294.1904	293.9788	293.9788	(0.072)	0.0000	0.0000	258
2016/01/19	R197	05/05/2016	300.00	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R197	05/05/2016	299.99	Put	Bond Future		5,799.6000		5.7996	6,011.2400	6.0112	3.649	0	0	0
2016/01/19	R197	05/05/2016	300.01	Put	Bond Future		5,819.6000		5.8196	6,031.2400	6.0312	3.637	0	0	0
2016/01/19	R197	05/05/2016	300.00	Put	Bond Future		5,809.6000		5.8096	6,021.2400	6.0212	3.643	0	0	0
2016/01/19	R197	05/05/2016	300.01	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R197	05/05/2016	299.99	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R202	04/02/2016			Bond Future		239.0145		239.0145	239.0007	239.0007	(0.006)	0.0000	0.0000	42,944
2016/01/19	R202	04/02/2016	239.99	Put	Bond Future		975.5100		0.9755	989.3400	0.9893	1.418	0	0	0
2016/01/19	R202	04/02/2016	240.01	Put	Bond Future		995.5100		0.9955	1,009.3400	1.0093	1.389	0	0	0
2016/01/19	R202	04/02/2016	240.00	Put	Bond Future		985.5100		0.9855	999.3400	0.9993	1.403	0	0	0
2016/01/19	R202	04/02/2016	239.99	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R202	04/02/2016	240.00	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R202	04/02/2016	240.01	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R202	05/05/2016	246.99	Put	Bond Future		3,720.1200		3.7201	3,735.2600	3.7353	0.407	0	0	0
2016/01/19	R202	05/05/2016			Bond Future		243.2699		243.2699	243.2547	243.2547	(0.006)	0.0000	0.0000	336
2016/01/19	R202	05/05/2016	247.01	Put	Bond Future		3,740.1200		3.7401	3,755.2600	3.7553	0.405	0	0	0
2016/01/19	R202	05/05/2016	246.99	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R202	05/05/2016	247.00	Put	Bond Future		3,730.1200		3.7301	3,745.2600	3.7453	0.406	0	0	0
2016/01/19	R202	05/05/2016	247.00	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R202	05/05/2016	247.01	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R203	04/02/2016	7.25	Put	Bond Future		2,149.7400		2.1497	1,994.9600	1.9950	(7.200)	0	0	0
2016/01/19	R203	04/02/2016	7.26	Put	Bond Future		2,134.7600		2.1348	1,979.9800	1.9800	(7.250)	0	0	0
2016/01/19	R203	04/02/2016			Bond Future		8.7055		102.6526	8.5993	102.8074	(1.220)	0.0000	0.0000	19,704
2016/01/19	R203	04/02/2016	7.26	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R203	04/02/2016	7.24	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R203	04/02/2016	7.25	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R203	04/02/2016	7.24	Put	Bond Future		2,164.7300		2.1647	2,009.9500	2.0100	(7.150)	0	0	0
2016/01/19	R203	05/05/2016	7.25	Put	Bond Future		2,183.7400		2.1837	2,029.7500	2.0297	(7.052)	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
2016/01/19	R203	05/05/2016			Bond Future	8.9829	100.3251	8.8561	100.4821	(1.411)	0.0000	0.0000	0
2016/01/19	R203	05/05/2016	7.26	Call	Bond Future	6.7000	0.0067	9.8700	0.0099	47.313	0	0	0
2016/01/19	R203	05/05/2016	7.24	Call	Bond Future	6.2600	0.0063	9.2500	0.0093	47.764	0	0	0
2016/01/19	R203	05/05/2016	7.25	Call	Bond Future	6.4800	0.0065	9.5500	0.0096	47.377	0	0	0
2016/01/19	R203	05/05/2016	7.26	Put	Bond Future	2,171.2100	2.1712	2,017.3200	2.0173	(7.088)	0	0	0
2016/01/19	R203	05/05/2016	7.24	Put	Bond Future	2,196.2800	2.1963	2,042.2100	2.0422	(7.015)	0	0	0
2016/01/19	R203	04/08/2016	7.26	Call	Bond Future	16.8200	0.0168	23.3400	0.0233	38.763	0	0	0
2016/01/19	R203	04/08/2016			Bond Future	9.2770	102.2541	9.1210	102.4126	(1.681)	0.0000	0.0000	0
2016/01/19	R203	04/08/2016	7.24	Call	Bond Future	16.0900	0.0161	22.3500	0.0223	38.906	0	0	0
2016/01/19	R203	04/08/2016	7.25	Call	Bond Future	16.4500	0.0165	22.8400	0.0228	38.845	0	0	0
2016/01/19	R203	04/08/2016	7.24	Put	Bond Future	2,116.1000	2.1161	1,963.8500	1.9638	(7.195)	0	0	0
2016/01/19	R203	04/08/2016	7.26	Put	Bond Future	2,095.8900	2.0959	1,943.9000	1.9439	(7.252)	0	0	0
2016/01/19	R203	04/08/2016	7.25	Put	Bond Future	2,105.9900	2.1060	1,953.8700	1.9539	(7.223)	0	0	0
2016/01/19	R204	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R204	04/02/2016			Bond Future	9.1348	98.2716	9.0360	98.5121	(1.082)	0.0000	0.0000	31,191
2016/01/19	R204	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R204	04/02/2016	7.49	Put	Bond Future	4,099.5200	4.0995	3,858.9800	3.8590	(5.868)	0	0	0
2016/01/19	R204	04/02/2016	7.51	Put	Bond Future	4,048.4000	4.0484	3,807.8600	3.8079	(5.942)	0	0	0
2016/01/19	R204	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R204	04/02/2016	7.50	Put	Bond Future	4,073.9600	4.0740	3,833.4200	3.8334	(5.904)	0	0	0
2016/01/19	R204	05/05/2016	7.75	Call	Bond Future	27.5900	0.0276	36.7300	0.0367	33.128	0	0	0
2016/01/19	R204	05/05/2016			Bond Future	9.3326	100.0359	9.2233	100.2803	(1.171)	0.0000	0.0000	0
2016/01/19	R204	05/05/2016	7.76	Call	Bond Future	28.4000	0.0284	37.7700	0.0378	32.993	0	0	0
2016/01/19	R204	05/05/2016	7.74	Put	Bond Future	3,664.3600	3.6644	3,428.8800	3.4289	(6.426)	0	0	0
2016/01/19	R204	05/05/2016	7.76	Put	Bond Future	3,619.2300	3.6192	3,384.2100	3.3842	(6.494)	0	0	0
2016/01/19	R204	05/05/2016	7.74	Call	Bond Future	26.8000	0.0268	35.7100	0.0357	33.246	0	0	0
2016/01/19	R204	05/05/2016	7.75	Put	Bond Future	3,641.7800	3.6418	3,406.5300	3.4065	(6.460)	0	0	0
2016/01/19	R204	04/08/2016			Bond Future	9.5231	97.9176	9.4015	98.1652	(1.277)	0.0000	0.0000	0
2016/01/19	R204	04/08/2016	7.74	Put	Bond Future	3,779.9600	3.7800	3,549.4600	3.5495	(6.098)	0	0	0
2016/01/19	R204	04/08/2016	7.76	Put	Bond Future	3,740.0500	3.7400	3,510.1100	3.5101	(6.148)	0	0	0
2016/01/19	R204	04/08/2016	7.75	Put	Bond Future	3,759.9900	3.7600	3,529.7700	3.5298	(6.123)	0	0	0
2016/01/19	R204	04/08/2016	7.74	Call	Bond Future	67.8700	0.0679	84.9100	0.0849	25.107	0	0	0
2016/01/19	R204	04/08/2016	7.75	Call	Bond Future	69.2100	0.0692	86.5300	0.0865	25.025	0	0	0
2016/01/19	R204	04/08/2016	7.76	Call	Bond Future	70.5800	0.0706	88.1800	0.0882	24.936	0	0	0
2016/01/19	R207	04/02/2016	7.27	Put	Bond Future	6,835.3000	6.8353	6,500.0900	6.5001	(4.904)	0	0	0
2016/01/19	R207	04/02/2016	7.49	Put	Bond Future	6,098.0000	6.0980	5,762.7900	5.7628	(5.497)	0	0	0
2016/01/19	R207	04/02/2016			Bond Future	9.3895	93.5877	9.2812	93.9229	(1.154)	0.0000	0.0000	46,608
2016/01/19	R207	04/02/2016	7.51	Put	Bond Future	6,031.3000	6.0313	5,696.0900	5.6961	(5.558)	0	0	0
2016/01/19	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/01/19	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	19
2016/01/19	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R207	04/02/2016	7.50	Put	Bond Future	6,064.6400	6.0646	5,729.4300	5.7294	(5.527)	0	0	0
2016/01/19	R207	05/05/2016	7.86	Put	Bond Future	5,140.8100	5.1408	4,811.3200	4.8113	(6.409)	0	0	0
2016/01/19	R207	05/05/2016			Bond Future	9.5578	95.2679	9.4410	95.6086	(1.222)	0.0000	0.0000	0
2016/01/19	R207	05/05/2016	7.85	Put	Bond Future	5,170.9900	5.1710	4,841.2300	4.8412	(6.377)	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
2016/01/19	R207	05/05/2016	7.56	Put	Bond Future	6,059.7800	6.0598	5,724.1200	5.7241	(5.539)	0	0	0
2016/01/19	R207	05/05/2016	7.84	Put	Bond Future	5,201.2200	5.2012	4,871.1900	4.8712	(6.345)	0	0	0
2016/01/19	R207	05/05/2016	7.56	Call	Bond Future	13.0100	0.0130	18.0900	0.0181	39.047	0	0	43
2016/01/19	R207	05/05/2016	7.85	Call	Bond Future	31.1600	0.0312	42.1400	0.0421	35.237	0	0	0
2016/01/19	R207	05/05/2016	7.86	Call	Bond Future	32.0700	0.0321	43.3200	0.0433	35.080	0	0	0
2016/01/19	R207	05/05/2016	7.84	Call	Bond Future	30.2800	0.0303	40.9900	0.0410	35.370	0	0	0
2016/01/19	R207	04/08/2016			Bond Future	9.7154	93.4546	9.5891	93.8005	(1.299)	0.0000	0.0000	0
2016/01/19	R207	04/08/2016	7.99	Put	Bond Future	4,983.9000	4.9839	4,666.7400	4.6667	(6.364)	0	0	0
2016/01/19	R207	04/08/2016	8.01	Put	Bond Future	4,930.0900	4.9301	4,613.8200	4.6138	(6.415)	0	0	0
2016/01/19	R207	04/08/2016	8.00	Put	Bond Future	4,956.9800	4.9570	4,640.2600	4.6403	(6.389)	0	0	0
2016/01/19	R207	04/08/2016	8.01	Call	Bond Future	121.3200	0.1213	150.9100	0.1509	24.390	0	0	0
2016/01/19	R207	04/08/2016	7.99	Call	Bond Future	116.9500	0.1170	145.6500	0.1456	24.540	0	0	0
2016/01/19	R207	04/08/2016	8.00	Call	Bond Future	119.1200	0.1191	148.2600	0.1483	24.463	0	0	0
2016/01/19	R208	04/02/2016			Bond Future	9.5595	91.2162	9.4517	91.6171	(1.127)	0.0000	0.0000	42,559
2016/01/19	R208	04/02/2016	7.74	Put	Bond Future	7,072.1800	7.0722	6,671.3500	6.6713	(5.668)	0	0	0
2016/01/19	R208	04/02/2016	7.76	Put	Bond Future	6,990.8100	6.9908	6,589.9800	6.5900	(5.734)	0	0	0
2016/01/19	R208	04/02/2016	7.75	Put	Bond Future	7,031.4800	7.0315	6,630.6500	6.6307	(5.701)	0	0	0
2016/01/19	R208	04/02/2016	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R208	04/02/2016	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R208	04/02/2016	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R208	05/05/2016	7.99	Call	Bond Future	43.0900	0.0431	57.3500	0.0574	33.094	0	0	0
2016/01/19	R208	05/05/2016	8.00	Put	Bond Future	6,340.0400	6.3400	5,947.0800	5.9471	(6.198)	0	0	0
2016/01/19	R208	05/05/2016			Bond Future	9.6989	89.4523	9.5845	89.8598	(1.179)	0.0000	0.0000	0
2016/01/19	R208	05/05/2016	8.00	Call	Bond Future	44.2900	0.0443	58.9000	0.0589	32.987	0	0	0
2016/01/19	R208	05/05/2016	8.01	Call	Bond Future	45.5300	0.0455	60.5000	0.0605	32.879	0	0	0
2016/01/19	R208	05/05/2016	7.99	Put	Bond Future	6,377.4700	6.3775	5,984.1600	5.9842	(6.167)	0	0	0
2016/01/19	R208	05/05/2016	8.01	Put	Bond Future	6,302.6600	6.3027	5,910.0600	5.9101	(6.229)	0	0	0
2016/01/19	R208	04/08/2016	8.01	Put	Bond Future	6,580.5700	6.5806	6,198.1200	6.1981	(5.812)	0	0	0
2016/01/19	R208	04/08/2016			Bond Future	9.8264	91.1724	9.7050	91.5864	(1.236)	0.0000	0.0000	0
2016/01/19	R208	04/08/2016	8.00	Put	Bond Future	6,615.1300	6.6151	6,232.2100	6.2322	(5.789)	0	0	0
2016/01/19	R208	04/08/2016	7.99	Call	Bond Future	130.4400	0.1304	161.0500	0.1611	23.467	0	0	0
2016/01/19	R208	04/08/2016	8.00	Call	Bond Future	132.8600	0.1329	163.9500	0.1639	23.401	0	0	0
2016/01/19	R208	04/08/2016	8.01	Call	Bond Future	135.3300	0.1353	166.8900	0.1669	23.321	0	0	0
2016/01/19	R208	04/08/2016	7.99	Put	Bond Future	6,649.7500	6.6498	6,266.3500	6.2663	(5.766)	0	0	0
2016/01/19	R209	04/02/2016	8.74	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2016/01/19	R209	04/02/2016	8.75	Put	Bond Future	10,687.5700	10.6876	9,876.0700	9.8761	(7.593)	0	0	0
2016/01/19	R209	04/02/2016			Bond Future	10.3076	68.0736	10.1759	68.8852	(1.278)	0.0000	0.0000	38,033
2016/01/19	R209	04/02/2016	8.75	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2016/01/19	R209	04/02/2016	8.76	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2016/01/19	R209	04/02/2016	9.52	Put	Bond Future	5,116.4200	5.1164	4,326.1200	4.3261	(15.446)	0	0	2,200
2016/01/19	R209	04/02/2016	8.74	Put	Bond Future	10,764.5500	10.7645	9,953.0500	9.9530	(7.539)	0	0	0
2016/01/19	R209	04/02/2016	8.76	Put	Bond Future	10,610.7000	10.6107	9,799.2100	9.7992	(7.648)	0	0	0
2016/01/19	R209	04/02/2016	9.52	Call	Bond Future	21.4300	0.0214	42.6500	0.0426	99.020	0	0	0
2016/01/19	R209	05/05/2016			Bond Future	10.3885	66.1461	10.2528	66.9719	(1.307)	0.0000	0.0000	165
2016/01/19	R209	05/05/2016	9.00	Call	Bond Future	239.1600	0.2392	314.9800	0.3150	31.703	0	0	6,700
2016/01/19	R209	05/05/2016	8.25	Put	Bond Future	15,171.8500	15.1718	14,359.6200	14.3596	(5.354)	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
2016/01/19	R209	05/05/2016	8.99	Put	Bond Future	9,581.5800	9.5816	8,830.1800	8.8302	(7.842)	0	0	0
2016/01/19	R209	05/05/2016	9.01	Put	Bond Future	9,444.6600	9.4447	8,696.1200	8.6961	(7.926)	0	0	0
2016/01/19	R209	05/05/2016	9.00	Put	Bond Future	9,513.0200	9.5130	8,763.0300	8.7630	(7.884)	0	0	0
2016/01/19	R209	05/05/2016	9.01	Call	Bond Future	244.6200	0.2446	321.8900	0.3219	31.588	0	0	0
2016/01/19	R209	05/05/2016	8.25	Call	Bond Future	32.8100	0.0328	46.3900	0.0464	41.390	0	0	6,700
2016/01/19	R209	05/05/2016	8.99	Call	Bond Future	233.7900	0.2338	308.2000	0.3082	31.828	0	0	0
2016/01/19	R209	04/08/2016	9.26	Call	Bond Future	847.9200	0.8479	1,020.5700	1.0206	20.362	0	0	0
2016/01/19	R209	04/08/2016			Bond Future	10.4609	67.4183	10.3212	68.2589	(1.336)	0.0000	0.0000	0
2016/01/19	R209	04/08/2016	10.60	Call	Bond Future	3,781.3700	3.7814	4,263.1300	4.2631	12.740	0	0	6,000
2016/01/19	R209	04/08/2016	9.60	Put	Bond Future	6,806.5500	6.8065	6,209.8100	6.2098	(8.767)	0	0	0
2016/01/19	R209	04/08/2016	9.24	Call	Bond Future	823.9100	0.8239	992.7700	0.9928	20.495	0	0	0
2016/01/19	R209	04/08/2016	9.25	Call	Bond Future	835.5100	0.8355	1,006.2300	1.0062	20.433	0	0	0
2016/01/19	R209	04/08/2016	10.60	Put	Bond Future	2,961.1100	2.9611	2,602.2700	2.6023	(12.118)	0	0	0
2016/01/19	R209	04/08/2016	9.24	Put	Bond Future	8,776.0300	8.7760	8,104.2900	8.1043	(7.654)	0	0	0
2016/01/19	R209	04/08/2016	9.26	Put	Bond Future	8,658.0400	8.6580	7,990.0900	7.9901	(7.715)	0	0	0
2016/01/19	R209	04/08/2016	9.60	Call	Bond Future	1,347.7100	1.3477	1,591.5700	1.5916	18.094	0	0	6,000
2016/01/19	R209	04/08/2016	9.25	Put	Bond Future	8,716.5800	8.7166	8,046.7000	8.0467	(7.685)	0	0	0
2016/01/19	R210	04/02/2016	184.99	Put	Bond Future	4,513.3300	4.5133	4,524.0100	4.5240	0.237	0	0	0
2016/01/19	R210	04/02/2016			Bond Future	180.4767	180.4767	180.4660	180.4660	(0.006)	0.0000	0.0000	3,861
2016/01/19	R210	04/02/2016	185.01	Put	Bond Future	4,533.3300	4.5333	4,544.0100	4.5440	0.236	0	0	0
2016/01/19	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R210	04/02/2016	185.00	Put	Bond Future	4,523.3300	4.5233	4,534.0100	4.5340	0.236	0	0	0
2016/01/19	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R210	05/05/2016			Bond Future	181.5224	181.5224	181.5110	181.5110	(0.006)	0.0000	0.0000	323
2016/01/19	R210	05/05/2016	184.99	Put	Bond Future	3,467.6500	3.4676	3,479.0100	3.4790	0.328	0	0	0
2016/01/19	R210	05/05/2016	185.00	Put	Bond Future	3,477.6500	3.4776	3,489.0100	3.4890	0.327	0	0	0
2016/01/19	R210	05/05/2016	185.01	Put	Bond Future	3,487.6500	3.4876	3,499.0100	3.4990	0.326	0	0	0
2016/01/19	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R211	04/02/2016			Bond Future	134.6919	134.6919	134.6840	134.6840	(0.006)	0.0000	0.0000	720
2016/01/19	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R211	04/02/2016	138.99	Put	Bond Future	4,298.0800	4.2981	4,306.0400	4.3060	0.185	0	0	0
2016/01/19	R211	04/02/2016	139.01	Put	Bond Future	4,318.0800	4.3181	4,326.0400	4.3260	0.184	0	0	0
2016/01/19	R211	04/02/2016	139.00	Put	Bond Future	4,308.0800	4.3081	4,316.0400	4.3160	0.185	0	0	0
2016/01/19	R211	05/05/2016	139.01	Put	Bond Future	1,920.1500	1.9201	1,928.7100	1.9287	0.446	0	0	0
2016/01/19	R211	05/05/2016			Bond Future	137.0899	137.0899	137.0813	137.0813	(0.006)	0.0000	0.0000	2
2016/01/19	R211	05/05/2016	139.00	Put	Bond Future	1,910.1500	1.9101	1,918.7100	1.9187	0.448	0	0	0
2016/01/19	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R211	05/05/2016	138.99	Put	Bond Future	1,900.1500	1.9001	1,908.7100	1.9087	0.450	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
2016/01/19	R212	04/02/2016			Bond Future	139.9500	139.9500	139.9419	139.9419	(0.006)	0.0000	0.0000	1,569
2016/01/19	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R212	04/02/2016	145.99	Put	Bond Future	6,040.0000	6.0400	6,048.1000	6.0481	0.134	0	0	0
2016/01/19	R212	04/02/2016	146.01	Put	Bond Future	6,060.0000	6.0600	6,068.1000	6.0681	0.134	0	0	0
2016/01/19	R212	04/02/2016	146.00	Put	Bond Future	6,050.0000	6.0500	6,058.1000	6.0581	0.134	0	0	0
2016/01/19	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R212	05/05/2016			Bond Future	142.4415	142.4415	142.4328	142.4328	(0.006)	0.0000	0.0000	19
2016/01/19	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R212	05/05/2016	144.99	Put	Bond Future	2,548.4800	2.5485	2,557.1800	2.5572	0.341	0	0	0
2016/01/19	R212	05/05/2016	145.01	Put	Bond Future	2,568.4800	2.5685	2,577.1800	2.5772	0.339	0	0	0
2016/01/19	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R212	05/05/2016	145.00	Put	Bond Future	2,558.4800	2.5585	2,567.1800	2.5672	0.340	0	0	0
2016/01/19	R213	04/02/2016			Bond Future	10.2453	78.4883	10.1083	79.3438	(1.337)	0.0000	0.0000	39,886
2016/01/19	R213	04/02/2016	8.75	Call	Bond Future	0.0300	0.0000	0.0800	0.0001	166.667	0	0	0
2016/01/19	R213	04/02/2016	8.74	Put	Bond Future	10,221.8700	10.2219	9,366.4100	9.3664	(8.369)	0	0	0
2016/01/19	R213	04/02/2016	8.76	Put	Bond Future	10,073.4800	10.0735	9,218.0400	9.2180	(8.492)	0	0	0
2016/01/19	R213	04/02/2016	8.75	Put	Bond Future	10,147.6300	10.1476	9,292.1800	9.2922	(8.430)	0	0	0
2016/01/19	R213	04/02/2016	8.76	Call	Bond Future	0.0300	0.0000	0.0900	0.0001	200.000	0	0	0
2016/01/19	R213	04/02/2016	8.74	Call	Bond Future	0.0300	0.0000	0.0700	0.0001	133.333	0	0	0
2016/01/19	R213	05/05/2016	8.74	Put	Bond Future	10,845.5800	10.8456	10,028.4500	10.0285	(7.534)	0	0	0
2016/01/19	R213	05/05/2016	8.76	Put	Bond Future	10,705.4900	10.7055	9,890.6000	9.8906	(7.612)	0	0	0
2016/01/19	R213	05/05/2016			Bond Future	10.3322	76.3479	10.1908	77.2184	(1.369)	0.0000	0.0000	0
2016/01/19	R213	05/05/2016	8.75	Put	Bond Future	10,775.4500	10.7755	9,959.4300	9.9594	(7.573)	0	0	0
2016/01/19	R213	05/05/2016	8.74	Call	Bond Future	147.0700	0.1471	200.4300	0.2004	36.282	0	0	0
2016/01/19	R213	05/05/2016	8.75	Call	Bond Future	150.6900	0.1507	205.1600	0.2052	36.147	0	0	0
2016/01/19	R213	05/05/2016	8.76	Call	Bond Future	154.3900	0.1544	209.9900	0.2100	36.013	0	0	0
2016/01/19	R213	04/08/2016			Bond Future	10.4097	77.8157	10.2638	78.7017	(1.402)	0.0000	0.0000	0
2016/01/19	R213	04/08/2016	8.99	Put	Bond Future	9,910.6300	9.9106	9,165.6100	9.1656	(7.517)	0	0	0
2016/01/19	R213	04/08/2016	9.01	Put	Bond Future	9,787.0900	9.7871	9,045.4500	9.0454	(7.578)	0	0	0
2016/01/19	R213	04/08/2016	9.00	Put	Bond Future	9,848.7600	9.8488	9,105.4300	9.1054	(7.547)	0	0	0
2016/01/19	R213	04/08/2016	9.01	Call	Bond Future	631.6800	0.6317	776.0400	0.7760	22.853	0	0	0
2016/01/19	R213	04/08/2016	8.99	Call	Bond Future	613.1600	0.6132	754.1400	0.7541	22.992	0	0	0
2016/01/19	R213	04/08/2016	9.00	Call	Bond Future	622.3600	0.6224	765.0300	0.7650	22.924	0	0	0
2016/01/19	R214	04/02/2016			Bond Future	10.4034	68.3373	10.2666	69.2002	(1.315)	0.0000	0.0000	29,967
2016/01/19	R214	04/02/2016	7.99	Put	Bond Future	18,536.7600	18.5368	17,673.8500	17.6738	(4.655)	0	0	0
2016/01/19	R214	04/02/2016	9.45	Call	Bond Future	6.3100	0.0063	13.8400	0.0138	119.334	0	0	0
2016/01/19	R214	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R214	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R214	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/19	R214	04/02/2016	9.35	Call	Bond Future	2.7400	0.0027	6.2300	0.0062	127.372	0	0	0
2016/01/19	R214	04/02/2016	9.45	Put	Bond Future	6,442.4300	6.4424	5,587.0500	5.5871	(13.277)	0	0	25
2016/01/19	R214	04/02/2016	8.01	Put	Bond Future	18,349.4300	18.3494	17,486.5200	17.4865	(4.703)	0	0	0
2016/01/19	R214	04/02/2016	9.35	Put	Bond Future	7,174.8300	7.1748	6,315.4100	6.3154	(11.978)	0	0	25
2016/01/19	R214	04/02/2016	8.00	Put	Bond Future	18,443.0100	18.4430	17,580.1000	17.5801	(4.679)	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
2016/01/19	R214	05/05/2016	9.01	Call	Bond Future	205.5600	0.2056	275.0000	0.2750	33.781	0	0	0
2016/01/19	R214	05/05/2016	9.30	Put	Bond Future	8,422.7600	8.4228	7,663.1400	7.6631	(9.019)	0	0	0
2016/01/19	R214	05/05/2016			Bond Future	10.4822	66.2681	10.3413	67.1462	(1.345)	0.0000	0.0000	4,680
2016/01/19	R214	05/05/2016	8.99	Call	Bond Future	196.0200	0.1960	262.7500	0.2627	34.042	0	0	0
2016/01/19	R214	05/05/2016	9.00	Call	Bond Future	200.7400	0.2007	268.8200	0.2688	33.915	0	0	0
2016/01/19	R214	05/05/2016	8.99	Put	Bond Future	10,605.1300	10.6051	9,793.7700	9.7938	(7.651)	0	0	0
2016/01/19	R214	05/05/2016	9.01	Put	Bond Future	10,457.3700	10.4574	9,648.7200	9.6487	(7.733)	0	0	0
2016/01/19	R214	05/05/2016	9.30	Call	Bond Future	393.1900	0.3932	511.6600	0.5117	30.130	0	0	0
2016/01/19	R214	05/05/2016	9.00	Put	Bond Future	10,531.1300	10.5311	9,721.1200	9.7211	(7.692)	0	0	0
2016/01/19	R214	04/08/2016	11.30	Call	Bond Future	6,020.8200	6.0208	6,665.2100	6.6652	10.703	0	0	6,300
2016/01/19	R214	04/08/2016	9.24	Call	Bond Future	751.8600	0.7519	915.3100	0.9153	21.739	0	0	0
2016/01/19	R214	04/08/2016	9.25	Put	Bond Future	9,591.6800	9.5917	8,863.2000	8.8632	(7.595)	0	0	0
2016/01/19	R214	04/08/2016			Bond Future	10.5526	67.5423	10.4075	68.4361	(1.375)	0.0000	0.0000	0
2016/01/19	R214	04/08/2016	9.30	Call	Bond Future	822.9800	0.8230	998.2500	0.9983	21.297	0	0	1,300
2016/01/19	R214	04/08/2016	8.55	Put	Bond Future	14,662.5800	14.6626	13,832.6300	13.8326	(5.660)	0	0	0
2016/01/19	R214	04/08/2016	11.30	Put	Bond Future	1,729.2600	1.7293	1,479.8400	1.4798	(14.424)	0	0	0
2016/01/19	R214	04/08/2016	9.25	Call	Bond Future	762.8800	0.7629	928.2100	0.9282	21.672	0	0	0
2016/01/19	R214	04/08/2016	10.30	Put	Bond Future	4,334.5000	4.3345	3,856.1600	3.8562	(11.036)	0	0	0
2016/01/19	R214	04/08/2016	9.26	Call	Bond Future	774.6600	0.7747	941.9600	0.9420	21.597	0	0	0
2016/01/19	R214	04/08/2016	9.30	Put	Bond Future	9,276.8300	9.2768	8,558.2900	8.5583	(7.746)	0	0	0
2016/01/19	R214	04/08/2016	8.55	Call	Bond Future	239.0100	0.2390	302.8700	0.3029	26.719	0	0	1,300
2016/01/19	R214	04/08/2016	9.24	Put	Bond Future	9,656.0300	9.6560	8,925.6700	8.9257	(7.564)	0	0	0
2016/01/19	R214	04/08/2016	10.30	Call	Bond Future	2,765.2300	2.7652	3,180.7000	3.1807	15.025	0	0	6,300
2016/01/19	R214	04/08/2016	9.26	Put	Bond Future	9,528.2200	9.5282	8,801.7100	8.8017	(7.625)	0	0	0
2016/01/19	R248	04/02/2016	8.99	Put	Bond Future	13,129.9900	13.1300	12,036.1300	12.0361	(8.331)	0	0	0
2016/01/19	R248	04/02/2016	9.55	Put	Bond Future	7,696.4400	7.6964	6,616.6900	6.6167	(14.029)	0	0	75
2016/01/19	R248	04/02/2016			Bond Future	10.4490	88.2664	10.3121	89.3604	(1.310)	0.0000	0.0000	60,433
2016/01/19	R248	04/02/2016	9.00	Put	Bond Future	13,027.7800	13.0278	11,933.9400	11.9339	(8.396)	0	0	0
2016/01/19	R248	04/02/2016	9.01	Put	Bond Future	12,925.7700	12.9258	11,831.9400	11.8319	(8.462)	0	0	0
2016/01/19	R248	04/02/2016	8.99	Call	Bond Future	0.0600	0.0001	0.1400	0.0001	133.333	0	0	0
2016/01/19	R248	04/02/2016	9.00	Call	Bond Future	0.0600	0.0001	0.1600	0.0002	166.667	0	0	0
2016/01/19	R248	04/02/2016	9.45	Put	Bond Future	8,621.9200	8.6219	7,534.7600	7.5348	(12.609)	0	0	75
2016/01/19	R248	04/02/2016	9.01	Call	Bond Future	0.0700	0.0001	0.1800	0.0002	157.143	0	0	0
2016/01/19	R248	04/02/2016	9.45	Call	Bond Future	5.5600	0.0056	12.3400	0.0123	121.942	0	0	0
2016/01/19	R248	04/02/2016	9.55	Call	Bond Future	12.5600	0.0126	26.7500	0.0267	112.978	0	0	0
2016/01/19	R248	05/05/2016			Bond Future	10.5306	85.4141	10.3893	86.5273	(1.341)	0.0000	0.0000	1,284
2016/01/19	R248	05/05/2016	8.99	Put	Bond Future	13,979.5700	13.9796	12,942.5000	12.9425	(7.418)	0	0	0
2016/01/19	R248	05/05/2016	9.01	Put	Bond Future	13,786.6800	13.7867	12,752.8400	12.7528	(7.499)	0	0	0
2016/01/19	R248	05/05/2016	9.00	Put	Bond Future	13,882.9800	13.8830	12,847.5100	12.8475	(7.459)	0	0	0
2016/01/19	R248	05/05/2016	8.99	Call	Bond Future	220.5700	0.2206	296.6600	0.2967	34.497	0	0	0
2016/01/19	R248	05/05/2016	9.00	Call	Bond Future	226.0700	0.2261	303.7600	0.3038	34.365	0	0	0
2016/01/19	R248	05/05/2016	9.01	Call	Bond Future	231.6700	0.2317	310.9900	0.3110	34.238	0	0	0
2016/01/19	R248	04/08/2016			Bond Future	10.6037	87.0563	10.4580	88.1895	(1.373)	0.0000	0.0000	0
2016/01/19	R248	04/08/2016	9.25	Call	Bond Future	898.9200	0.8989	1,096.0400	1.0960	21.929	0	0	0
2016/01/19	R248	04/08/2016	9.24	Put	Bond Future	12,701.2300	12.7012	11,762.8200	11.7628	(7.388)	0	0	0
2016/01/19	R248	04/08/2016	9.26	Put	Bond Future	12,533.4500	12.5335	11,599.7200	11.5997	(7.450)	0	0	0
2016/01/19	R248	04/08/2016	9.25	Put	Bond Future	12,617.1700	12.6172	11,681.1000	11.6811	(7.419)	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
2016/01/19	R248	04/08/2016	9.26	Call	Bond Future	912.4300	0.9124	1,111.8900	1.1119	21.860	0	0	0
2016/01/19	R248	04/08/2016	9.24	Call	Bond Future	885.5700	0.8856	1,080.3500	1.0803	21.995	0	0	0

**Total** **688586**