



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 11/02/2016 TO 11/02/2016

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
2016/02/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	2025	05/05/2016			Bond Future	123.3686	123.3686	123.3543	123.3543	(0.012)	0.0000	0.0000	4,467
2016/02/11	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2025	05/05/2016	125.99	Put	Bond Future	2,621.4100	2.6214	2,635.7000	2.6357	0.545	0	0	0
2016/02/11	2025	05/05/2016	126.01	Put	Bond Future	2,641.4100	2.6414	2,655.7000	2.6557	0.541	0	0	0
2016/02/11	2025	05/05/2016	126.00	Put	Bond Future	2,631.4100	2.6314	2,645.7000	2.6457	0.543	0	0	0
2016/02/11	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2025	04/08/2016			Bond Future	124.5114	124.5114	124.4956	124.4956	(0.013)	0.0000	0.0000	0
2016/02/11	2025	04/08/2016	123.86	Call	Bond Future	651.4100	0.6514	635.5900	0.6356	(2.429)	0	0	0
2016/02/11	2025	04/08/2016	123.87	Call	Bond Future	641.4100	0.6414	625.5900	0.6256	(2.466)	0	0	0
2016/02/11	2025	04/08/2016	123.85	Call	Bond Future	661.4100	0.6614	645.5900	0.6456	(2.392)	0	0	0
2016/02/11	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2030	05/05/2016	8.99	Put	Bond Future	4,966.6800	4.9667	4,643.9900	4.6440	(6.497)	0	0	0
2016/02/11	2030	05/05/2016	9.01	Put	Bond Future	4,819.3900	4.8194	4,496.7000	4.4967	(6.696)	0	0	0
2016/02/11	2030	05/05/2016			Bond Future	9.6903	89.4909	9.6431	89.8136	(0.487)	0.0000	0.0000	17,216
2016/02/11	2030	05/05/2016	9.00	Put	Bond Future	4,892.9900	4.8930	4,570.3000	4.5703	(6.595)	0	0	0
2016/02/11	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2030	04/08/2016	10.17	Call	Bond Future	2,730.3800	2.7304	3,058.2400	3.0582	12.008	0	0	0
2016/02/11	2030	04/08/2016			Bond Future	9.7543	87.2122	9.7057	87.5400	(0.499)	0.0000	0.0000	0
2016/02/11	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2032	05/05/2016			Bond Future	9.8041	88.4971	9.7569	88.8392	(0.481)	0.0000	0.0000	9,165
2016/02/11	2032	05/05/2016	8.99	Put	Bond Future	6,919.2600	6.9193	6,636.1100	6.6361	(4.092)	0	0	0
2016/02/11	2032	05/05/2016	9.01	Put	Bond Future	6,789.5000	6.7895	6,508.3500	6.5084	(4.141)	0	0	0
2016/02/11	2032	05/05/2016	9.00	Put	Bond Future	6,854.2200	6.8542	6,572.0700	6.5721	(4.116)	0	0	0
2016/02/11	2032	05/05/2016	9.01	Call	Bond Future	756.3800	0.7564	817.2900	0.8173	8.053	0	0	0
2016/02/11	2032	05/05/2016	8.99	Call	Bond Future	726.4400	0.7264	785.3500	0.7853	8.109	0	0	0
2016/02/11	2032	05/05/2016	9.00	Call	Bond Future	741.3000	0.7413	801.2100	0.8012	8.082	0	0	0
2016/02/11	2032	04/08/2016	9.01	Call	Bond Future	1,499.6500	1.4997	1,587.3100	1.5873	5.845	0	0	0
2016/02/11	2032	04/08/2016			Bond Future	9.8660	90.2080	9.8175	90.5556	(0.492)	0.0000	0.0000	0
2016/02/11	2032	04/08/2016	8.99	Call	Bond Future	1,461.3300	1.4613	1,547.2400	1.5472	5.879	0	0	0
2016/02/11	2032	04/08/2016	9.00	Call	Bond Future	1,479.9900	1.4800	1,566.7600	1.5668	5.863	0	0	0
2016/02/11	2032	04/08/2016	8.99	Put	Bond Future	8,059.6500	8.0597	7,798.0100	7.7980	(3.246)	0	0	0
2016/02/11	2032	04/08/2016	9.01	Put	Bond Future	7,939.3400	7.9393	7,679.4500	7.6795	(3.273)	0	0	0
2016/02/11	2032	04/08/2016	9.00	Put	Bond Future	7,998.9400	7.9989	7,738.1600	7.7382	(3.260)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/11	2032	03/11/2016			Bond Future	9.9204	87.8224	9.8705	88.1752	(0.503)	0.0000	0.0000	0
2016/02/11	2032	03/11/2016	10.28	Put	Bond Future	3,539.4500	3.5394	3,395.3400	3.3953	(4.072)	0	0	0
2016/02/11	2032	03/11/2016	10.30	Put	Bond Future	3,484.0100	3.4840	3,341.4800	3.3415	(4.091)	0	0	0
2016/02/11	2032	03/11/2016	10.29	Put	Bond Future	3,511.6400	3.5116	3,368.3200	3.3683	(4.081)	0	0	0
2016/02/11	2032	03/11/2016	10.30	Call	Bond Future	6,101.4000	6.1014	6,311.6800	6.3117	3.446	0	0	0
2016/02/11	2032	03/11/2016	10.28	Call	Bond Future	6,021.8500	6.0218	6,230.5500	6.2305	3.466	0	0	0
2016/02/11	2032	03/11/2016	10.29	Call	Bond Future	6,061.5700	6.0616	6,271.0600	6.2711	3.456	0	0	0
2016/02/11	2033	05/05/2016			Bond Future	102.8191	102.8191	102.8074	102.8074	(0.011)	0.0000	0.0000	2,032
2016/02/11	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2033	05/05/2016	102.40	Call	Bond Future	419.0900	0.4191	407.3500	0.4073	(2.801)	0	0	0
2016/02/11	2033	05/05/2016	102.41	Call	Bond Future	409.0900	0.4091	397.3500	0.3973	(2.870)	0	0	0
2016/02/11	2033	05/05/2016	102.39	Call	Bond Future	429.0900	0.4291	417.3500	0.4173	(2.736)	0	0	0
2016/02/11	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2037	05/05/2016	8.99	Call	Bond Future	568.4000	0.5684	629.6400	0.6296	10.774	0	0	0
2016/02/11	2037	05/05/2016	9.00	Put	Bond Future	8,698.5600	8.6986	8,311.4600	8.3115	(4.450)	0	0	0
2016/02/11	2037	05/05/2016			Bond Future	9.9692	89.5346	9.9118	89.9840	(0.575)	0.0000	0.0000	40,950
2016/02/11	2037	05/05/2016	9.00	Call	Bond Future	580.6100	0.5806	642.9700	0.6430	10.740	0	0	0
2016/02/11	2037	05/05/2016	9.01	Call	Bond Future	593.5500	0.5935	657.0500	0.6570	10.698	0	0	0
2016/02/11	2037	05/05/2016	8.99	Put	Bond Future	8,776.2300	8.7762	8,388.0100	8.3880	(4.424)	0	0	0
2016/02/11	2037	05/05/2016	9.01	Put	Bond Future	8,621.7500	8.6217	8,235.7900	8.2358	(4.477)	0	0	0
2016/02/11	2037	04/08/2016			Bond Future	10.0329	87.0063	9.9738	87.4633	(0.588)	0.0000	0.0000	0
2016/02/11	2037	04/08/2016	9.24	Put	Bond Future	8,298.1800	8.2982	7,969.0100	7.9690	(3.967)	0	0	0
2016/02/11	2037	04/08/2016	9.26	Put	Bond Future	8,172.0400	8.1720	7,845.3000	7.8453	(3.998)	0	0	0
2016/02/11	2037	04/08/2016	9.24	Call	Bond Future	1,826.8700	1.8269	1,954.7100	1.9547	6.998	0	0	0
2016/02/11	2037	04/08/2016	9.25	Put	Bond Future	8,234.8500	8.2349	7,906.8800	7.9069	(3.983)	0	0	0
2016/02/11	2037	04/08/2016	9.25	Call	Bond Future	1,849.8400	1.8498	1,978.8800	1.9789	6.976	0	0	0
2016/02/11	2037	04/08/2016	9.26	Call	Bond Future	1,873.2000	1.8732	2,003.4700	2.0035	6.954	0	0	0
2016/02/11	2037	03/11/2016	10.35	Call	Bond Future	6,163.1900	6.1632	6,431.1500	6.4312	4.348	0	0	0
2016/02/11	2037	03/11/2016	10.36	Put	Bond Future	4,143.1200	4.1431	3,947.6700	3.9477	(4.717)	0	0	0
2016/02/11	2037	03/11/2016			Bond Future	10.0846	88.7182	10.0240	89.1827	(0.601)	0.0000	0.0000	0
2016/02/11	2037	03/11/2016	10.36	Call	Bond Future	6,204.7800	6.2048	6,473.7900	6.4738	4.336	0	0	0
2016/02/11	2037	03/11/2016	10.37	Call	Bond Future	6,246.4800	6.2465	6,516.5200	6.5165	4.323	0	0	0
2016/02/11	2037	03/11/2016	10.35	Put	Bond Future	4,175.0200	4.1750	3,978.5200	3.9785	(4.707)	0	0	0
2016/02/11	2037	03/11/2016	10.37	Put	Bond Future	4,111.4400	4.1114	3,917.0200	3.9170	(4.729)	0	0	0
2016/02/11	2038	05/05/2016	131.01	Put	Bond Future	2,112.2000	2.1122	2,127.0200	2.1270	0.702	0	0	0
2016/02/11	2038	05/05/2016			Bond Future	128.8978	128.8978	128.8830	128.8830	(0.011)	0.0000	0.0000	19,557
2016/02/11	2038	05/05/2016	131.00	Put	Bond Future	2,102.2000	2.1022	2,117.0200	2.1170	0.705	0	0	0
2016/02/11	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2038	05/05/2016	130.99	Put	Bond Future	2,092.2000	2.0922	2,107.0200	2.1070	0.708	0	0	0
2016/02/11	2038	04/08/2016			Bond Future	129.9915	129.9915	129.9751	129.9751	(0.013)	0.0000	0.0000	0
2016/02/11	2038	04/08/2016	129.31	Call	Bond Future	681.5200	0.6815	665.1100	0.6651	(2.408)	0	0	0
2016/02/11	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
2016/02/11	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2038	04/08/2016	129.32	Call	Bond Future	671.5200	0.6715	655.1100	0.6551	(2.444)	0	0	0
2016/02/11	2038	04/08/2016	129.30	Call	Bond Future	691.5200	0.6915	675.1100	0.6751	(2.373)	0	0	0
2016/02/11	2040	05/05/2016	9.50	Call	Bond Future	1,429.3300	1.4293	1,558.4800	1.5585	9.036	0	0	0
2016/02/11	2040	05/05/2016			Bond Future	10.0499	93.0187	9.9925	93.4953	(0.571)	0.0000	0.0000	1,820
2016/02/11	2040	05/05/2016	9.51	Call	Bond Future	1,454.1300	1.4541	1,585.0100	1.5850	9.001	0	0	0
2016/02/11	2040	05/05/2016	9.49	Call	Bond Future	1,404.6600	1.4047	1,532.0900	1.5321	9.072	0	0	0
2016/02/11	2040	05/05/2016	9.50	Put	Bond Future	6,176.1500	6.1762	5,828.6300	5.8286	(5.627)	0	0	0
2016/02/11	2040	05/05/2016	9.49	Put	Bond Future	6,241.5900	6.2416	5,892.3500	5.8924	(5.595)	0	0	0
2016/02/11	2040	05/05/2016	9.51	Put	Bond Future	6,110.9800	6.1110	5,765.1900	5.7652	(5.659)	0	0	0
2016/02/11	2040	04/08/2016			Bond Future	10.1145	90.3072	10.0554	90.7920	(0.584)	0.0000	0.0000	0
2016/02/11	2040	04/08/2016	9.49	Put	Bond Future	7,743.9800	7.7440	7,417.3800	7.4174	(4.217)	0	0	0
2016/02/11	2040	04/08/2016	9.50	Call	Bond Future	2,417.5500	2.4175	2,577.0800	2.5771	6.599	0	0	0
2016/02/11	2040	04/08/2016	9.51	Call	Bond Future	2,445.8600	2.4459	2,606.7600	2.6068	6.578	0	0	0
2016/02/11	2040	04/08/2016	9.49	Call	Bond Future	2,389.4400	2.3894	2,547.6100	2.5476	6.620	0	0	0
2016/02/11	2040	04/08/2016	9.51	Put	Bond Future	7,620.8500	7.6209	7,296.9800	7.2970	(4.250)	0	0	0
2016/02/11	2040	04/08/2016	9.50	Put	Bond Future	7,682.2500	7.6823	7,357.0100	7.3570	(4.234)	0	0	0
2016/02/11	2044	05/05/2016	8.99	Put	Bond Future	10,293.9000	10.2939	9,870.5700	9.8706	(4.112)	0	0	0
2016/02/11	2044	05/05/2016			Bond Future	10.0682	90.1443	10.0109	90.6220	(0.569)	0.0000	0.0000	20,898
2016/02/11	2044	05/05/2016	9.01	Put	Bond Future	10,117.9700	10.1180	9,696.7700	9.6968	(4.163)	0	0	0
2016/02/11	2044	05/05/2016	9.00	Put	Bond Future	10,205.7500	10.2058	9,783.4800	9.7835	(4.138)	0	0	0
2016/02/11	2044	05/05/2016	9.01	Call	Bond Future	517.3000	0.5173	573.8000	0.5738	10.922	0	0	0
2016/02/11	2044	05/05/2016	8.99	Call	Bond Future	494.6700	0.4947	549.0400	0.5490	10.991	0	0	0
2016/02/11	2044	05/05/2016	9.00	Call	Bond Future	505.8900	0.5059	561.3200	0.5613	10.957	0	0	0
2016/02/11	2044	04/08/2016	9.50	Call	Bond Future	2,383.0000	2.3830	2,540.9200	2.5409	6.627	0	0	0
2016/02/11	2044	04/08/2016			Bond Future	10.1311	87.5024	10.0721	87.9883	(0.582)	0.0000	0.0000	0
2016/02/11	2044	04/08/2016	9.51	Call	Bond Future	2,411.1500	2.4112	2,570.4300	2.5704	6.606	0	0	0
2016/02/11	2044	04/08/2016	9.49	Put	Bond Future	7,898.1200	7.8981	7,568.7800	7.5688	(4.170)	0	0	0
2016/02/11	2044	04/08/2016	9.51	Put	Bond Future	7,772.2000	7.7722	7,445.5900	7.4456	(4.202)	0	0	0
2016/02/11	2044	04/08/2016	9.49	Call	Bond Future	2,355.0600	2.3551	2,511.6100	2.5116	6.647	0	0	0
2016/02/11	2044	04/08/2016	9.50	Put	Bond Future	7,834.9800	7.8350	7,507.0100	7.5070	(4.186)	0	0	0
2016/02/11	2044	03/11/2016			Bond Future	10.1825	89.2242	10.1220	89.7181	(0.594)	0.0000	0.0000	0
2016/02/11	2044	03/11/2016	10.42	Call	Bond Future	6,499.1300	6.4991	6,781.4100	6.7814	4.343	0	0	0
2016/02/11	2044	03/11/2016	10.41	Put	Bond Future	4,641.4400	4.6414	4,428.7000	4.4287	(4.583)	0	0	0
2016/02/11	2044	03/11/2016	10.43	Put	Bond Future	4,572.0200	4.5720	4,361.4800	4.3615	(4.605)	0	0	0
2016/02/11	2044	03/11/2016	10.42	Put	Bond Future	4,606.7600	4.6068	4,395.1300	4.3951	(4.594)	0	0	0
2016/02/11	2044	03/11/2016	10.43	Call	Bond Future	6,542.4800	6.5425	6,825.8500	6.8259	4.331	0	0	0
2016/02/11	2044	03/11/2016	10.41	Call	Bond Future	6,455.6000	6.4556	6,736.7700	6.7368	4.355	0	0	0
2016/02/11	2046	05/05/2016			Bond Future	128.2625	128.2625	128.2479	128.2479	(0.011)	0.0000	0.0000	12,807
2016/02/11	2046	05/05/2016	129.99	Put	Bond Future	1,727.5400	1.7275	1,742.1400	1.7421	0.845	0	0	0
2016/02/11	2046	05/05/2016	130.01	Put	Bond Future	1,747.5400	1.7475	1,762.1400	1.7621	0.835	0	0	0
2016/02/11	2046	05/05/2016	130.00	Put	Bond Future	1,737.5400	1.7375	1,752.1400	1.7521	0.840	0	0	0
2016/02/11	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/11	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2046	04/08/2016			Bond Future	130.7518	130.7518	130.7355	130.7355	(0.012)	0.0000	0.0000	0
2016/02/11	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2046	04/08/2016	129.00	Call	Bond Future	1,751.8000	1.7518	1,735.4700	1.7355	(0.932)	0	0	0
2016/02/11	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2046	04/08/2016	129.01	Call	Bond Future	1,741.8000	1.7418	1,725.4700	1.7255	(0.938)	0	0	0
2016/02/11	2046	04/08/2016	129.02	Call	Bond Future	1,731.8000	1.7318	1,715.4700	1.7155	(0.943)	0	0	0
2016/02/11	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2050	05/05/2016			Bond Future	139.7608	139.7608	139.5771	139.5771	(0.131)	0.0000	0.0000	16,456
2016/02/11	2050	05/05/2016	138.00	Call	Bond Future	1,760.8100	1.7608	1,577.1400	1.5771	(10.431)	0	0	0
2016/02/11	2050	05/05/2016	137.99	Call	Bond Future	1,770.8100	1.7708	1,587.1400	1.5871	(10.372)	0	0	0
2016/02/11	2050	05/05/2016	138.01	Call	Bond Future	1,750.8100	1.7508	1,567.1400	1.5671	(10.491)	0	0	0
2016/02/11	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2050	04/08/2016	139.14	Call	Bond Future	1,764.9500	1.7650	1,576.5300	1.5765	(10.676)	0	0	0
2016/02/11	2050	04/08/2016			Bond Future	140.9050	140.9050	140.7165	140.7165	(0.134)	0.0000	0.0000	0
2016/02/11	2050	04/08/2016	139.12	Call	Bond Future	1,784.9500	1.7850	1,596.5300	1.5965	(10.556)	0	0	0
2016/02/11	2050	04/08/2016	139.13	Call	Bond Future	1,774.9500	1.7750	1,586.5300	1.5865	(10.616)	0	0	0
2016/02/11	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	AL37	05/05/2016			Index Future	470.8850	470.8850	471.5300	471.5300	0.137	0.0000	0.0000	2
2016/02/11	AL37	04/08/2016			Index Future	479.8900	479.8900	480.5420	480.5420	0.136	0.0000	0.0000	0
2016/02/11	AL7T	05/05/2016			Index Future	541.9730	541.9730	543.3160	543.3160	0.248	0.0000	0.0000	0
2016/02/11	AL7T	04/08/2016			Index Future	552.3370	552.3370	553.7000	553.7000	0.247	0.0000	0.0000	0
2016/02/11	ALBI	05/05/2016			Index Future	490.9130	490.9130	492.5210	492.5210	0.328	0.0000	0.0000	515
2016/02/11	ALBI	04/08/2016			Index Future	500.3010	500.3010	501.9340	501.9340	0.326	0.0000	0.0000	139
2016/02/11	ALBI	03/11/2016			Index Future	510.2390	510.2390	511.8950	511.8950	0.325	0.0000	0.0000	0
2016/02/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C023	28/02/2023			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
2016/02/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C213	28/02/2031			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
2016/02/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/11	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	EL28	05/05/2016			Bond Future	126.1174	126.1174	126.1042	126.1042	(0.010)	0.0000	0.0000	0
2016/02/11	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	EL28	05/05/2016	128.99	Put	Bond Future	2,872.6000	2.8726	2,885.8300	2.8858	0.461	0	0	0
2016/02/11	EL28	05/05/2016	129.01	Put	Bond Future	2,892.6000	2.8926	2,905.8300	2.9058	0.457	0	0	0
2016/02/11	EL28	05/05/2016	129.00	Put	Bond Future	2,882.6000	2.8826	2,895.8300	2.8958	0.459	0	0	0
2016/02/11	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	EL28	04/08/2016			Bond Future	128.5651	128.5651	128.5505	128.5505	(0.011)	0.0000	0.0000	0
2016/02/11	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	EL28	04/08/2016	126.86	Call	Bond Future	1,705.1500	1.7051	1,690.4600	1.6905	(0.862)	0	0	0
2016/02/11	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	EL28	04/08/2016	126.87	Call	Bond Future	1,695.1500	1.6951	1,680.4600	1.6805	(0.867)	0	0	0
2016/02/11	EL28	04/08/2016	126.88	Call	Bond Future	1,685.1500	1.6851	1,670.4600	1.6705	(0.872)	0	0	0
2016/02/11	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	ES33	05/05/2016			Bond Future	10.7785	75.6258	10.7156	76.0193	(0.584)	0.0000	0.0000	8,776
2016/02/11	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	ES33	05/05/2016	9.99	Put	Bond Future	5,165.1300	5.1651	4,771.6100	4.7716	(7.619)	0	0	0
2016/02/11	ES33	05/05/2016	10.01	Put	Bond Future	5,027.4900	5.0275	4,633.9700	4.6340	(7.827)	0	0	0
2016/02/11	ES33	05/05/2016	10.00	Put	Bond Future	5,096.2600	5.0963	4,702.7400	4.7027	(7.722)	0	0	0
2016/02/11	ES33	04/08/2016			Bond Future	10.8676	77.0877	10.8026	77.4879	(0.598)	0.0000	0.0000	0
2016/02/11	ES33	04/08/2016	10.24	Put	Bond Future	4,007.8300	4.0078	3,607.6100	3.6076	(9.986)	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
2016/02/11	ES33	04/08/2016	10.26	Put	Bond Future	3,875.0800	3.8751	3,474.8600	3.4749	(10.328)	0	0	0
2016/02/11	ES33	04/08/2016	10.25	Put	Bond Future	3,941.4100	3.9414	3,541.1900	3.5412	(10.154)	0	0	0
2016/02/11	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	ES33	03/11/2016			Bond Future	10.9513	74.8100	10.8844	75.2168	(0.611)	0.0000	0.0000	0
2016/02/11	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	ES33	03/11/2016	11.31	Call	Bond Future	2,123.4900	2.1235	2,530.2200	2.5302	19.154	0	0	0
2016/02/11	ES33	03/11/2016	11.29	Call	Bond Future	2,007.5800	2.0076	2,414.3100	2.4143	20.260	0	0	0
2016/02/11	ES33	03/11/2016	11.30	Call	Bond Future	2,065.5700	2.0656	2,472.3000	2.4723	19.691	0	0	0
2016/02/11	ES42	05/05/2016			Bond Future	10.9136	79.6265	10.8558	80.0348	(0.530)	0.0000	0.0000	7,250
2016/02/11	GOVI	05/05/2016	518.01	Put	GOVI	279,410.0000	27.9410	264,340.0000	26.4340	(5.394)	0	0	0
2016/02/11	GOVI	05/05/2016			GOVI	490.0690	490.0690	491.5760	491.5760	0.308	0.0000	0.0000	483
2016/02/11	GOVI	05/05/2016	518.00	Put	GOVI	279,310.0000	27.9310	264,240.0000	26.4240	(5.395)	0	0	0
2016/02/11	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	GOVI	05/05/2016	517.99	Put	GOVI	279,210.0000	27.9210	264,140.0000	26.4140	(5.397)	0	0	0
2016/02/11	GOVI	04/08/2016	520.99	Put	GOVI	215,490.0000	21.5490	200,200.0000	20.0200	(7.095)	0	0	0
2016/02/11	GOVI	04/08/2016			GOVI	499.4410	499.4410	500.9700	500.9700	0.306	0.0000	0.0000	26
2016/02/11	GOVI	04/08/2016	521.01	Put	GOVI	215,690.0000	21.5690	200,400.0000	20.0400	(7.089)	0	0	0
2016/02/11	GOVI	04/08/2016	521.00	Put	GOVI	215,590.0000	21.5590	200,300.0000	20.0300	(7.092)	0	0	0
2016/02/11	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	GOVI	03/11/2016	476.11	Call	GOVI	332,510.0000	33.2510	348,020.0000	34.8020	4.665	0	0	0
2016/02/11	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	GOVI	03/11/2016			GOVI	509.3610	509.3610	510.9120	510.9120	0.304	0.0000	0.0000	0
2016/02/11	GOVI	03/11/2016	476.12	Call	GOVI	332,410.0000	33.2410	347,920.0000	34.7920	4.666	0	0	0
2016/02/11	GOVI	03/11/2016	476.13	Call	GOVI	332,310.0000	33.2310	347,820.0000	34.7820	4.667	0	0	0
2016/02/11	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/11	IGOV	05/05/2016			Index Future	237.6660	237.6660	237.6770	237.6770	0.005	0.0000	0.0000	975
2016/02/11	IGOV	04/08/2016			Index Future	242.2290	242.2290	242.2390	242.2390	0.004	0.0000	0.0000	81
2016/02/11	IGOV	03/11/2016			Index Future	247.0590	247.0590	247.0650	247.0650	0.002	0.0000	0.0000	0
2016/02/11	ILBI	05/05/2016			Index Future	643.5520	643.5520	643.6090	643.6090	0.009	0.0000	0.0000	0
2016/02/11	ILBI	04/08/2016			Index Future	655.5250	655.5250	655.5810	655.5810	0.009	0.0000	0.0000	157
2016/02/11	IS01	19/12/2016			Interest Rate Swap	100.1993	100.1993	100.1352	100.1352	(0.064)	0.0000	0.0000	0
2016/02/11	IS01	16/03/2017			Interest Rate Swap	100.2631	100.2631	100.1728	100.1728	(0.090)	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
2016/02/11	IS02	18/12/2017			Interest Rate Swap	100.7415	100.7415	100.5286	100.5286	(0.211)	0.0000	0.0000	0
2016/02/11	IS02	16/03/2018			Interest Rate Swap	100.2409	100.2409	99.9876	99.9876	(0.253)	0.0000	0.0000	0
2016/02/11	IS05	17/12/2020			Interest Rate Swap	101.3318	101.3318	100.7472	100.7472	(0.577)	0.0000	0.0000	0
2016/02/11	IS05	16/03/2021			Interest Rate Swap	100.8836	100.8836	100.2759	100.2759	(0.602)	0.0000	0.0000	0
2016/02/11	IS10	17/12/2025			Interest Rate Swap	103.9662	103.9662	102.9487	102.9487	(0.979)	0.0000	0.0000	0
2016/02/11	IS10	16/03/2026			Interest Rate Swap	101.2602	101.2602	100.1936	100.1936	(1.053)	0.0000	0.0000	0
2016/02/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/11	JBAF	17/02/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,000
2016/02/11	JBAF	16/03/2016			Jibar Tradeable Future	7.0900	92.9100	7.0800	92.9200	(0.141)	0.0000	0.0000	0
2016/02/11	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2016/02/11	JBAF	18/05/2016			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2016/02/11	JBAF	15/06/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/02/11	JBAF	20/07/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/02/11	JBAF	21/09/2016			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/02/11	JBAF	21/12/2016			Jibar Tradeable Future	7.8200	92.1800	7.8200	92.1800	0.000	0.0000	0.0000	0
2016/02/11	JBAF	15/03/2017			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/02/11	JBAF	21/06/2017			Jibar Tradeable Future	8.1200	91.8800	8.1200	91.8800	0.000	0.0000	0.0000	0
2016/02/11	JBAF	20/09/2017			Jibar Tradeable Future	8.2300	91.7700	8.2300	91.7700	0.000	0.0000	0.0000	0
2016/02/11	JBAF	20/12/2017			Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000	0
2016/02/11	R023	05/05/2016			Bond Future	9.1394	94.5606	9.1018	94.7398	(0.411)	0.0000	0.0000	9,781
2016/02/11	R023	05/05/2016	8.24	Put	Bond Future	4,728.1500	4.7281	4,571.0000	4.5710	(3.324)	0	0	0
2016/02/11	R023	05/05/2016	8.26	Put	Bond Future	4,641.9800	4.6420	4,485.7300	4.4857	(3.366)	0	0	0
2016/02/11	R023	05/05/2016	8.24	Call	Bond Future	313.2600	0.3133	335.2900	0.3353	7.032	0	0	0
2016/02/11	R023	05/05/2016	8.25	Put	Bond Future	4,684.8200	4.6848	4,528.1100	4.5281	(3.345)	0	0	0
2016/02/11	R023	05/05/2016	8.25	Call	Bond Future	320.4300	0.3204	342.9000	0.3429	7.012	0	0	0
2016/02/11	R023	05/05/2016	8.26	Call	Bond Future	328.0600	0.3281	350.9900	0.3510	6.990	0	0	0
2016/02/11	R023	04/08/2016	8.24	Call	Bond Future	689.6800	0.6897	725.6900	0.7257	5.221	0	0	0
2016/02/11	R023	04/08/2016	8.25	Put	Bond Future	5,245.0700	5.2451	5,100.0400	5.1000	(2.765)	0	0	0
2016/02/11	R023	04/08/2016			Bond Future	9.2034	96.3883	9.1643	96.5698	(0.426)	0.0000	0.0000	0
2016/02/11	R023	04/08/2016	8.25	Call	Bond Future	699.7300	0.6997	736.1700	0.7362	5.208	0	0	0
2016/02/11	R023	04/08/2016	8.26	Call	Bond Future	710.5000	0.7105	747.3800	0.7474	5.191	0	0	0
2016/02/11	R023	04/08/2016	8.24	Put	Bond Future	5,284.1400	5.2841	5,138.6800	5.1387	(2.753)	0	0	0
2016/02/11	R023	04/08/2016	8.26	Put	Bond Future	5,206.7500	5.2067	5,062.1600	5.0622	(2.777)	0	0	0
2016/02/11	R023	03/11/2016	9.73	Put	Bond Future	1,914.7900	1.9148	1,842.6300	1.8426	(3.769)	0	0	0
2016/02/11	R023	03/11/2016			Bond Future	9.2623	94.3510	9.2215	94.5344	(0.440)	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
2016/02/11	R023	03/11/2016	9.75	Put	Bond Future	1,882.5500	1.8825	1,811.2400	1.8112	(3.788)	0	0	0
2016/02/11	R023	03/11/2016	9.73	Call	Bond Future	3,985.4400	3.9854	4,096.6800	4.0967	2.791	0	0	0
2016/02/11	R023	03/11/2016	9.74	Put	Bond Future	1,898.6100	1.8986	1,826.8800	1.8269	(3.778)	0	0	0
2016/02/11	R023	03/11/2016	9.74	Call	Bond Future	4,012.9000	4.0129	4,124.5700	4.1246	2.783	0	0	0
2016/02/11	R023	03/11/2016	9.75	Call	Bond Future	4,040.4500	4.0405	4,152.5400	4.1525	2.774	0	0	0
2016/02/11	R035	05/05/2016	10.37	Call	Bond Future	3,704.0200	3.7040	4,118.4700	4.1185	11.189	0	0	0
2016/02/11	R035	05/05/2016			Bond Future	9.8859	93.1414	9.8337	93.5559	(0.529)	0.0000	0.0000	4,019
2016/02/11	R035	05/05/2016	10.35	Call	Bond Future	3,555.6700	3.5557	3,970.1200	3.9701	11.656	0	0	0
2016/02/11	R035	05/05/2016	10.36	Call	Bond Future	3,629.9000	3.6299	4,044.3500	4.0444	11.418	0	0	0
2016/02/11	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R035	04/08/2016			Bond Future	9.9448	94.9417	9.8910	95.3631	(0.541)	0.0000	0.0000	0
2016/02/11	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R035	04/08/2016	10.35	Call	Bond Future	3,079.6900	3.0797	3,501.0600	3.5011	13.682	0	0	0
2016/02/11	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R035	04/08/2016	10.36	Call	Bond Future	3,153.6300	3.1536	3,575.0000	3.5750	13.361	0	0	0
2016/02/11	R035	04/08/2016	10.37	Call	Bond Future	3,227.4800	3.2275	3,648.8500	3.6488	13.056	0	0	0
2016/02/11	R186	05/05/2016	9.25	Call	Bond Future	2,480.6700	2.4807	2,618.3900	2.6184	5.552	0	0	180
2016/02/11	R186	05/05/2016			Bond Future	9.2676	112.2385	9.2254	112.5363	(0.456)	0.0000	0.0000	57,403
2016/02/11	R186	05/05/2016	8.34	Call	Bond Future	471.1700	0.4712	508.5800	0.5086	7.940	0	0	0
2016/02/11	R186	05/05/2016	9.89	Call	Bond Future	5,245.4800	5.2455	5,460.5700	5.4606	4.100	0	0	0
2016/02/11	R186	05/05/2016	8.35	Call	Bond Future	482.1700	0.4822	520.3200	0.5203	7.912	0	0	0
2016/02/11	R186	05/05/2016	8.75	Put	Bond Future	4,834.1600	4.8342	4,611.9000	4.6119	(4.598)	0	0	1,900
2016/02/11	R186	05/05/2016	9.25	Put	Bond Future	2,604.6400	2.6046	2,444.5700	2.4446	(6.146)	0	0	0
2016/02/11	R186	05/05/2016	8.33	Call	Bond Future	460.3700	0.4604	497.0500	0.4970	7.968	0	0	0
2016/02/11	R186	05/05/2016	8.85	Put	Bond Future	4,319.0400	4.3190	4,108.2100	4.1082	(4.881)	0	0	5,350
2016/02/11	R186	05/05/2016	9.96	Call	Bond Future	5,599.4400	5.5994	5,821.5300	5.8215	3.966	0	0	0
2016/02/11	R186	05/05/2016	9.86	Call	Bond Future	5,096.2800	5.0963	5,308.2600	5.3083	4.160	0	0	0
2016/02/11	R186	05/05/2016	7.56	Put	Bond Future	13,045.7900	13.0458	12,753.6100	12.7536	(2.240)	0	0	0
2016/02/11	R186	05/05/2016	8.35	Put	Bond Future	7,212.8100	7.2128	6,953.1700	6.9532	(3.600)	0	0	0
2016/02/11	R186	05/05/2016	8.75	Call	Bond Future	1,105.6600	1.1057	1,181.1900	1.1812	6.831	0	0	180
2016/02/11	R186	05/05/2016	8.34	Put	Bond Future	7,278.2600	7.2783	7,017.8800	7.0179	(3.578)	0	0	0
2016/02/11	R186	05/05/2016	7.56	Call	Bond Future	58.0800	0.0581	63.6900	0.0637	9.659	0	0	0
2016/02/11	R186	05/05/2016	8.85	Call	Bond Future	1,324.3900	1.3244	1,411.3500	1.4113	6.566	0	0	0
2016/02/11	R186	05/05/2016	8.33	Put	Bond Future	7,343.9700	7.3440	7,082.8600	7.0829	(3.555)	0	0	0
2016/02/11	R186	05/05/2016	9.89	Put	Bond Future	983.7000	0.9837	901.0000	0.9010	(8.407)	0	0	180
2016/02/11	R186	05/05/2016	9.96	Put	Bond Future	872.8800	0.8729	797.1800	0.7972	(8.672)	0	0	5,000
2016/02/11	R186	05/05/2016	9.86	Put	Bond Future	1,034.5700	1.0346	948.7600	0.9488	(8.294)	0	0	5,000
2016/02/11	R186	04/08/2016	8.51	Put	Bond Future	7,193.8000	7.1938	6,966.0900	6.9661	(3.165)	0	0	0
2016/02/11	R186	04/08/2016			Bond Future	9.3262	109.1032	9.2825	109.4055	(0.469)	0.0000	0.0000	0
2016/02/11	R186	04/08/2016	8.50	Put	Bond Future	7,249.2800	7.2493	7,020.7800	7.0208	(3.152)	0	0	0
2016/02/11	R186	04/08/2016	8.51	Call	Bond Future	1,359.0100	1.3590	1,433.5200	1.4335	5.483	0	0	0
2016/02/11	R186	04/08/2016	8.49	Call	Bond Future	1,322.6500	1.3226	1,395.5900	1.3956	5.515	0	0	0
2016/02/11	R186	04/08/2016	8.50	Call	Bond Future	1,340.3700	1.3404	1,414.0900	1.4141	5.500	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
2016/02/11	R186	04/08/2016	8.49	Put	Bond Future	7,305.7400	7.3057	7,076.4600	7.0765	(3.138)	0	0	0
2016/02/11	R197	05/05/2016			Bond Future	293.7156	293.7156	293.6811	293.6811	(0.012)	0.0000	0.0000	1,383
2016/02/11	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R197	05/05/2016	299.99	Put	Bond Future	6,274.4000	6.2744	6,308.9000	6.3089	0.550	0	0	0
2016/02/11	R197	05/05/2016	300.01	Put	Bond Future	6,294.4000	6.2944	6,328.9000	6.3289	0.548	0	0	0
2016/02/11	R197	05/05/2016	300.00	Put	Bond Future	6,284.4000	6.2844	6,318.9000	6.3189	0.549	0	0	0
2016/02/11	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R197	04/08/2016	293.98	Put	Bond Future	1,057.2600	1.0573	1,095.1300	1.0951	3.582	0	0	0
2016/02/11	R197	04/08/2016			Bond Future	292.9227	292.9227	292.8849	292.8849	(0.013)	0.0000	0.0000	0
2016/02/11	R197	04/08/2016	293.97	Put	Bond Future	1,047.2600	1.0473	1,085.1300	1.0851	3.616	0	0	0
2016/02/11	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R197	04/08/2016	293.96	Put	Bond Future	1,037.2600	1.0373	1,075.1300	1.0751	3.651	0	0	0
2016/02/11	R202	05/05/2016	246.99	Put	Bond Future	5,609.3400	5.6093	5,305.5700	5.3056	(5.415)	0	0	0
2016/02/11	R202	05/05/2016			Bond Future	241.3807	241.3807	241.6844	241.6844	0.126	0.0000	0.0000	43,482
2016/02/11	R202	05/05/2016	247.01	Put	Bond Future	5,629.3400	5.6293	5,325.5700	5.3256	(5.396)	0	0	0
2016/02/11	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R202	05/05/2016	247.00	Put	Bond Future	5,619.3400	5.6193	5,315.5700	5.3156	(5.406)	0	0	0
2016/02/11	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R202	04/08/2016	243.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R202	04/08/2016			Bond Future	242.6162	242.6162	242.9238	242.9238	0.127	0.0000	0.0000	0
2016/02/11	R202	04/08/2016	243.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R202	04/08/2016	243.24	Put	Bond Future	623.8300	0.6238	316.2400	0.3162	(49.307)	0	0	0
2016/02/11	R202	04/08/2016	243.26	Put	Bond Future	643.8300	0.6438	336.2400	0.3362	(47.775)	0	0	0
2016/02/11	R202	04/08/2016	243.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R202	04/08/2016	243.25	Put	Bond Future	633.8300	0.6338	326.2400	0.3262	(48.529)	0	0	0
2016/02/11	R203	05/05/2016	7.25	Put	Bond Future	1,186.1000	1.1861	1,137.5100	1.1375	(4.097)	0	0	0
2016/02/11	R203	05/05/2016			Bond Future	8.1470	101.3671	8.1041	101.4210	(0.526)	0.0000	0.0000	53,959
2016/02/11	R203	05/05/2016	7.26	Call	Bond Future	52.4100	0.0524	57.8200	0.0578	10.322	0	0	0
2016/02/11	R203	05/05/2016	7.24	Call	Bond Future	49.4700	0.0495	54.6300	0.0546	10.431	0	0	0
2016/02/11	R203	05/05/2016	7.25	Call	Bond Future	50.8800	0.0509	56.1600	0.0562	10.377	0	0	0
2016/02/11	R203	05/05/2016	7.24	Put	Bond Future	1,197.4500	1.1975	1,148.7400	1.1487	(4.068)	0	0	0
2016/02/11	R203	05/05/2016	7.26	Put	Bond Future	1,174.8800	1.1749	1,126.4200	1.1264	(4.125)	0	0	0
2016/02/11	R203	04/08/2016	7.26	Call	Bond Future	108.4600	0.1085	117.7400	0.1177	8.556	0	0	0
2016/02/11	R203	04/08/2016			Bond Future	8.2288	103.3266	8.1768	103.3803	(0.632)	0.0000	0.0000	0
2016/02/11	R203	04/08/2016	7.24	Call	Bond Future	104.5700	0.1046	113.5800	0.1136	8.616	0	0	0
2016/02/11	R203	04/08/2016	7.25	Call	Bond Future	106.4100	0.1064	115.5500	0.1155	8.589	0	0	0
2016/02/11	R203	04/08/2016	7.24	Put	Bond Future	1,132.0900	1.1321	1,087.4200	1.0874	(3.946)	0	0	0
2016/02/11	R203	04/08/2016	7.26	Put	Bond Future	1,115.0400	1.1150	1,070.6400	1.0706	(3.982)	0	0	0
2016/02/11	R203	04/08/2016	7.25	Put	Bond Future	1,123.4600	1.1235	1,078.9200	1.0789	(3.965)	0	0	0
2016/02/11	R203	03/11/2016	8.86	Call	Bond Future	732.4100	0.7324	766.8400	0.7668	4.701	0	0	0
2016/02/11	R203	03/11/2016			Bond Future	8.2845	101.1854	8.2189	101.2384	(0.792)	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
2016/02/11	R203	03/11/2016	8.84	Call	Bond Future	721.3400	0.7213	755.5200	0.7555	4.738	0	0	0
2016/02/11	R203	03/11/2016	8.85	Call	Bond Future	726.8700	0.7269	761.1700	0.7612	4.719	0	0	0
2016/02/11	R203	03/11/2016	8.84	Put	Bond Future	274.3900	0.2744	255.6000	0.2556	(6.848)	0	0	0
2016/02/11	R203	03/11/2016	8.86	Put	Bond Future	269.4200	0.2694	250.8800	0.2509	(6.881)	0	0	0
2016/02/11	R203	03/11/2016	8.85	Put	Bond Future	271.9000	0.2719	253.2300	0.2532	(6.866)	0	0	0
2016/02/11	R204	05/05/2016	7.75	Call	Bond Future	145.4400	0.1454	157.3800	0.1574	8.210	0	0	0
2016/02/11	R204	05/05/2016			Bond Future	8.5613	101.7766	8.5215	101.8673	(0.464)	0.0000	0.0000	33,081
2016/02/11	R204	05/05/2016	7.76	Call	Bond Future	149.1200	0.1491	161.3100	0.1613	8.175	0	0	0
2016/02/11	R204	05/05/2016	7.74	Put	Bond Future	2,038.5500	2.0385	1,959.5100	1.9595	(3.877)	0	0	0
2016/02/11	R204	05/05/2016	7.76	Put	Bond Future	1,999.2200	1.9992	1,920.6900	1.9207	(3.928)	0	0	0
2016/02/11	R204	05/05/2016	7.74	Call	Bond Future	141.7200	0.1417	153.4000	0.1534	8.242	0	0	0
2016/02/11	R204	05/05/2016	7.75	Put	Bond Future	2,018.9000	2.0189	1,940.1200	1.9401	(3.902)	0	0	0
2016/02/11	R204	04/08/2016			Bond Future	8.6553	99.7022	8.6114	99.7934	(0.507)	0.0000	0.0000	0
2016/02/11	R204	04/08/2016	7.74	Put	Bond Future	2,195.7500	2.1957	2,122.0300	2.1220	(3.357)	0	0	0
2016/02/11	R204	04/08/2016	7.76	Put	Bond Future	2,162.0200	2.1620	2,088.7500	2.0888	(3.389)	0	0	0
2016/02/11	R204	04/08/2016	7.74	Call	Bond Future	268.1700	0.2682	285.7200	0.2857	6.544	0	0	0
2016/02/11	R204	04/08/2016	7.75	Put	Bond Future	2,178.7600	2.1788	2,105.2600	2.1053	(3.373)	0	0	0
2016/02/11	R204	04/08/2016	7.75	Call	Bond Future	272.4900	0.2725	290.2600	0.2903	6.521	0	0	0
2016/02/11	R204	04/08/2016	7.76	Call	Bond Future	277.0600	0.2771	295.0600	0.2951	6.497	0	0	0
2016/02/11	R204	03/11/2016			Bond Future	8.7286	101.6633	8.6801	101.7546	(0.556)	0.0000	0.0000	0
2016/02/11	R204	03/11/2016	9.21	Put	Bond Future	736.4900	0.7365	701.2700	0.7013	(4.782)	0	0	0
2016/02/11	R204	03/11/2016	9.23	Put	Bond Future	723.7500	0.7238	688.9600	0.6890	(4.807)	0	0	0
2016/02/11	R204	03/11/2016	9.22	Put	Bond Future	730.1000	0.7301	695.0900	0.6951	(4.795)	0	0	0
2016/02/11	R204	03/11/2016	9.22	Call	Bond Future	1,648.7200	1.6487	1,705.0100	1.7050	3.414	0	0	0
2016/02/11	R204	03/11/2016	9.21	Call	Bond Future	1,636.5200	1.6365	1,692.6000	1.6926	3.427	0	0	0
2016/02/11	R204	03/11/2016	9.23	Call	Bond Future	1,660.9500	1.6609	1,717.4600	1.7175	3.402	0	0	0
2016/02/11	R207	05/05/2016	7.86	Put	Bond Future	2,936.6200	2.9366	2,833.2800	2.8333	(3.519)	0	0	0
2016/02/11	R207	05/05/2016			Bond Future	8.7679	97.6031	8.7292	97.7193	(0.441)	0.0000	0.0000	42,144
2016/02/11	R207	05/05/2016	7.85	Put	Bond Future	2,963.5500	2.9636	2,859.9200	2.8599	(3.497)	0	0	0
2016/02/11	R207	05/05/2016	7.56	Put	Bond Future	3,784.3500	3.7844	3,674.4200	3.6744	(2.905)	0	0	0
2016/02/11	R207	05/05/2016	7.84	Put	Bond Future	2,990.5900	2.9906	2,886.6800	2.8867	(3.475)	0	0	0
2016/02/11	R207	05/05/2016	7.56	Call	Bond Future	72.7600	0.0728	79.0900	0.0791	8.700	0	0	43
2016/02/11	R207	05/05/2016	7.85	Call	Bond Future	158.9000	0.1589	171.5300	0.1715	7.948	0	0	0
2016/02/11	R207	05/05/2016	7.86	Call	Bond Future	163.0600	0.1631	175.9800	0.1760	7.923	0	0	0
2016/02/11	R207	05/05/2016	7.84	Call	Bond Future	154.8300	0.1548	167.1800	0.1672	7.976	0	0	0
2016/02/11	R207	04/08/2016			Bond Future	8.8545	95.8449	8.8129	95.9623	(0.469)	0.0000	0.0000	0
2016/02/11	R207	04/08/2016	7.99	Put	Bond Future	2,897.8600	2.8979	2,805.2100	2.8052	(3.197)	0	0	0
2016/02/11	R207	04/08/2016	8.01	Put	Bond Future	2,852.9800	2.8530	2,760.9400	2.7609	(3.226)	0	0	0
2016/02/11	R207	04/08/2016	8.00	Put	Bond Future	2,875.1800	2.8752	2,782.8200	2.7828	(3.212)	0	0	0
2016/02/11	R207	04/08/2016	8.01	Call	Bond Future	434.5400	0.4345	459.8200	0.4598	5.818	0	0	0
2016/02/11	R207	04/08/2016	7.99	Call	Bond Future	421.2400	0.4212	445.9100	0.4459	5.857	0	0	0
2016/02/11	R207	04/08/2016	8.00	Call	Bond Future	427.6500	0.4277	452.6100	0.4526	5.837	0	0	0
2016/02/11	R208	05/05/2016	7.99	Call	Bond Future	198.7300	0.1987	213.7900	0.2138	7.578	0	0	0
2016/02/11	R208	05/05/2016	8.00	Put	Bond Future	3,714.9100	3.7149	3,589.9800	3.5900	(3.363)	0	0	0
2016/02/11	R208	05/05/2016			Bond Future	8.9300	92.2367	8.8920	92.3770	(0.425)	0.0000	0.0000	45,536

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
2016/02/11	R208	05/05/2016	8.00	Call	Bond Future	203.5800	0.2036	218.9600	0.2190	7.555	0	0	0
2016/02/11	R208	05/05/2016	8.01	Call	Bond Future	208.7100	0.2087	224.4300	0.2244	7.532	0	0	0
2016/02/11	R208	05/05/2016	7.99	Put	Bond Future	3,748.6900	3.7487	3,623.4400	3.6234	(3.341)	0	0	0
2016/02/11	R208	05/05/2016	8.01	Put	Bond Future	3,681.4200	3.6814	3,556.8300	3.5568	(3.384)	0	0	0
2016/02/11	R208	04/08/2016	8.01	Put	Bond Future	4,057.6800	4.0577	3,941.8100	3.9418	(2.856)	0	0	0
2016/02/11	R208	04/08/2016			Bond Future	9.0049	94.0198	8.9647	94.1617	(0.446)	0.0000	0.0000	0
2016/02/11	R208	04/08/2016	8.00	Put	Bond Future	4,087.3300	4.0873	3,971.1300	3.9711	(2.843)	0	0	0
2016/02/11	R208	04/08/2016	7.99	Call	Bond Future	445.4800	0.4455	470.8700	0.4709	5.699	0	0	0
2016/02/11	R208	04/08/2016	8.00	Call	Bond Future	452.4100	0.4524	478.1100	0.4781	5.681	0	0	0
2016/02/11	R208	04/08/2016	8.01	Call	Bond Future	459.7900	0.4598	485.8200	0.4858	5.661	0	0	0
2016/02/11	R208	04/08/2016	7.99	Put	Bond Future	4,117.4400	4.1174	4,000.9300	4.0009	(2.830)	0	0	0
2016/02/11	R208	03/11/2016	9.59	Put	Bond Future	1,298.7700	1.2988	1,244.8400	1.2448	(4.152)	0	0	0
2016/02/11	R208	03/11/2016			Bond Future	9.0673	92.4652	9.0250	92.6083	(0.467)	0.0000	0.0000	0
2016/02/11	R208	03/11/2016	9.58	Put	Bond Future	1,310.4000	1.3104	1,256.1300	1.2561	(4.141)	0	0	0
2016/02/11	R208	03/11/2016	9.57	Call	Bond Future	3,001.5400	3.0015	3,090.0000	3.0900	2.947	0	0	0
2016/02/11	R208	03/11/2016	9.58	Call	Bond Future	3,022.5500	3.0225	3,111.3600	3.1114	2.938	0	0	0
2016/02/11	R208	03/11/2016	9.59	Call	Bond Future	3,043.9200	3.0439	3,133.0700	3.1331	2.929	0	0	0
2016/02/11	R208	03/11/2016	9.57	Put	Bond Future	1,322.4100	1.3224	1,267.7900	1.2678	(4.130)	0	0	0
2016/02/11	R209	05/05/2016			Bond Future	9.8316	69.6405	9.7693	70.0494	(0.634)	0.0000	0.0000	31,972
2016/02/11	R209	05/05/2016	9.00	Call	Bond Future	623.4100	0.6234	695.6300	0.6956	11.585	0	0	6,700
2016/02/11	R209	05/05/2016	8.25	Put	Bond Future	11,746.5700	11.7466	11,352.6700	11.3527	(3.353)	0	0	0
2016/02/11	R209	05/05/2016	8.99	Put	Bond Future	6,464.3500	6.4643	6,126.4900	6.1265	(5.227)	0	0	0
2016/02/11	R209	05/05/2016	9.01	Put	Bond Future	6,342.1500	6.3422	6,006.7000	6.0067	(5.289)	0	0	0
2016/02/11	R209	05/05/2016	9.00	Put	Bond Future	6,402.8700	6.4029	6,066.1900	6.0662	(5.258)	0	0	0
2016/02/11	R209	05/05/2016	9.01	Call	Bond Future	636.5100	0.6365	709.9600	0.7100	11.539	0	0	0
2016/02/11	R209	05/05/2016	8.25	Call	Bond Future	101.9300	0.1019	116.9300	0.1169	14.716	0	0	6,700
2016/02/11	R209	05/05/2016	8.99	Call	Bond Future	610.9600	0.6110	682.0000	0.6820	11.628	0	0	0
2016/02/11	R209	04/08/2016	9.26	Call	Bond Future	1,817.9600	1.8180	1,953.2100	1.9532	7.440	0	0	0
2016/02/11	R209	04/08/2016			Bond Future	9.8861	70.9868	9.8222	71.4027	(0.647)	0.0000	0.0000	0
2016/02/11	R209	04/08/2016	9.60	Put	Bond Future	4,543.9300	4.5439	4,304.7300	4.3047	(5.264)	0	0	0
2016/02/11	R209	04/08/2016	10.60	Call	Bond Future	6,120.0300	6.1200	6,411.5100	6.4115	4.763	0	0	6,000
2016/02/11	R209	04/08/2016	9.24	Call	Bond Future	1,774.8100	1.7748	1,907.7000	1.9077	7.488	0	0	0
2016/02/11	R209	04/08/2016	9.25	Call	Bond Future	1,796.2100	1.7962	1,930.2800	1.9303	7.464	0	0	0
2016/02/11	R209	04/08/2016	10.60	Put	Bond Future	1,731.2000	1.7312	1,606.7600	1.6068	(7.188)	0	0	0
2016/02/11	R209	04/08/2016	9.24	Put	Bond Future	6,158.3600	6.1584	5,875.3300	5.8753	(4.596)	0	0	0
2016/02/11	R209	04/08/2016	9.26	Put	Bond Future	6,059.5100	6.0595	5,778.8400	5.7788	(4.632)	0	0	0
2016/02/11	R209	04/08/2016	9.60	Call	Bond Future	2,653.6600	2.6537	2,830.3800	2.8304	6.659	0	0	6,000
2016/02/11	R209	04/08/2016	9.25	Put	Bond Future	6,108.7100	6.1087	5,826.8600	5.8269	(4.614)	0	0	0
2016/02/11	R209	03/11/2016	10.26	Call	Bond Future	5,354.2500	5.3542	5,606.0700	5.6061	4.703	0	0	0
2016/02/11	R209	03/11/2016			Bond Future	9.9338	69.2315	9.8681	69.6545	(0.661)	0.0000	0.0000	0
2016/02/11	R209	03/11/2016	10.24	Call	Bond Future	5,283.5900	5.2836	5,533.5200	5.5335	4.730	0	0	0
2016/02/11	R209	03/11/2016	10.25	Call	Bond Future	5,318.8800	5.3189	5,569.7600	5.5698	4.717	0	0	0
2016/02/11	R209	03/11/2016	10.24	Put	Bond Future	3,361.9000	3.3619	3,188.9000	3.1889	(5.146)	0	0	0
2016/02/11	R209	03/11/2016	10.25	Put	Bond Future	3,335.8400	3.3358	3,163.7900	3.1638	(5.158)	0	0	0
2016/02/11	R209	03/11/2016	10.26	Put	Bond Future	3,309.9600	3.3100	3,138.8500	3.1388	(5.170)	0	0	0
2016/02/11	R210	05/05/2016			Bond Future	180.3656	180.3656	180.3443	180.3443	(0.012)	0.0000	0.0000	1,178

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
2016/02/11	R210	05/05/2016	184.99	Put	Bond Future	4,624.4200		4.6244	4,645.6700	4.6457	0.460	0	0	0
2016/02/11	R210	05/05/2016	185.00	Put	Bond Future	4,634.4200		4.6344	4,655.6700	4.6557	0.459	0	0	0
2016/02/11	R210	05/05/2016	185.01	Put	Bond Future	4,644.4200		4.6444	4,665.6700	4.6657	0.458	0	0	0
2016/02/11	R210	05/05/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R210	05/05/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R210	05/05/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R210	04/08/2016			Bond Future	183.8662		183.8662	183.8427	183.8427	(0.013)	0.0000	0.0000	0
2016/02/11	R210	04/08/2016	181.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R210	04/08/2016	181.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R210	04/08/2016	181.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R210	04/08/2016	181.50	Call	Bond Future	2,366.1800		2.3662	2,342.6800	2.3427	(0.993)	0	0	0
2016/02/11	R210	04/08/2016	181.52	Call	Bond Future	2,346.1800		2.3462	2,322.6800	2.3227	(1.002)	0	0	0
2016/02/11	R210	04/08/2016	181.51	Call	Bond Future	2,356.1800		2.3562	2,332.6800	2.3327	(0.997)	0	0	0
2016/02/11	R211	05/05/2016	139.01	Put	Bond Future	1,819.5100		1.8195	1,836.5800	1.8366	0.938	0	0	0
2016/02/11	R211	05/05/2016			Bond Future	137.1905		137.1905	137.1734	137.1734	(0.012)	0.0000	0.0000	2
2016/02/11	R211	05/05/2016	139.00	Put	Bond Future	1,809.5100		1.8095	1,826.5800	1.8266	0.943	0	0	0
2016/02/11	R211	05/05/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R211	05/05/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R211	05/05/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R211	05/05/2016	138.99	Put	Bond Future	1,799.5100		1.7995	1,816.5800	1.8166	0.949	0	0	0
2016/02/11	R211	04/08/2016	137.08	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R211	04/08/2016			Bond Future	138.1158		138.1158	138.0971	138.0971	(0.014)	0.0000	0.0000	0
2016/02/11	R211	04/08/2016	137.09	Call	Bond Future	1,025.7900		1.0258	1,007.0900	1.0071	(1.823)	0	0	0
2016/02/11	R211	04/08/2016	137.07	Call	Bond Future	1,045.7900		1.0458	1,027.0900	1.0271	(1.788)	0	0	0
2016/02/11	R211	04/08/2016	137.08	Call	Bond Future	1,035.7900		1.0358	1,017.0900	1.0171	(1.805)	0	0	0
2016/02/11	R211	04/08/2016	137.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R211	04/08/2016	137.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R212	05/05/2016	145.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R212	05/05/2016			Bond Future	142.6058		142.6058	142.5890	142.5890	(0.012)	0.0000	0.0000	3,799
2016/02/11	R212	05/05/2016	145.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R212	05/05/2016	144.99	Put	Bond Future	2,384.1800		2.3842	2,400.9800	2.4010	0.705	0	0	0
2016/02/11	R212	05/05/2016	145.01	Put	Bond Future	2,404.1800		2.4042	2,420.9800	2.4210	0.699	0	0	0
2016/02/11	R212	05/05/2016	144.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R212	05/05/2016	145.00	Put	Bond Future	2,394.1800		2.3942	2,410.9800	2.4110	0.702	0	0	0
2016/02/11	R212	04/08/2016	142.43	Call	Bond Future	1,036.6600		1.0367	1,018.1800	1.0182	(1.783)	0	0	0
2016/02/11	R212	04/08/2016			Bond Future	143.4667		143.4667	143.4482	143.4482	(0.013)	0.0000	0.0000	0
2016/02/11	R212	04/08/2016	142.44	Call	Bond Future	1,026.6600		1.0267	1,008.1800	1.0082	(1.800)	0	0	0
2016/02/11	R212	04/08/2016	142.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R212	04/08/2016	142.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R212	04/08/2016	142.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/11	R212	04/08/2016	142.42	Call	Bond Future	1,046.6600		1.0467	1,028.1800	1.0282	(1.766)	0	0	0
2016/02/11	R213	05/05/2016	8.74	Put	Bond Future	7,205.8800		7.2059	6,935.5000	6.9355	(3.752)	0	0	0
2016/02/11	R213	05/05/2016	8.76	Put	Bond Future	7,079.0600		7.0791	6,810.2000	6.8102	(3.798)	0	0	0
2016/02/11	R213	05/05/2016			Bond Future	9.7084		80.2996	9.6613	80.6100	(0.485)	0.0000	0.0000	47,721
2016/02/11	R213	05/05/2016	8.75	Put	Bond Future	7,142.1100		7.1421	6,872.4800	6.8725	(3.775)	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
2016/02/11	R213	05/05/2016	8.74	Call	Bond Future	459.1500	0.4591	499.1000	0.4991	8.701	0	0	0
2016/02/11	R213	05/05/2016	8.75	Call	Bond Future	469.1300	0.4691	509.8300	0.5098	8.676	0	0	0
2016/02/11	R213	05/05/2016	8.76	Call	Bond Future	479.7400	0.4797	521.2100	0.5212	8.644	0	0	0
2016/02/11	R213	04/08/2016			Bond Future	9.7642	81.8517	9.7158	82.1671	(0.496)	0.0000	0.0000	0
2016/02/11	R213	04/08/2016	8.99	Put	Bond Future	6,759.4500	6.7595	6,530.0200	6.5300	(3.394)	0	0	0
2016/02/11	R213	04/08/2016	9.01	Put	Bond Future	6,656.0400	6.6560	6,428.3000	6.4283	(3.422)	0	0	0
2016/02/11	R213	04/08/2016	9.00	Put	Bond Future	6,707.6300	6.7076	6,479.0400	6.4790	(3.408)	0	0	0
2016/02/11	R213	04/08/2016	9.01	Call	Bond Future	1,536.6300	1.5366	1,624.2800	1.6243	5.704	0	0	0
2016/02/11	R213	04/08/2016	8.99	Call	Bond Future	1,497.9800	1.4980	1,583.9400	1.5839	5.738	0	0	0
2016/02/11	R213	04/08/2016	9.00	Call	Bond Future	1,517.2300	1.5172	1,604.0300	1.6040	5.721	0	0	0
2016/02/11	R213	03/11/2016			Bond Future	9.8157	79.9092	9.7660	80.2294	(0.507)	0.0000	0.0000	0
2016/02/11	R213	03/11/2016	10.18	Put	Bond Future	3,153.5100	3.1535	3,023.4200	3.0234	(4.125)	0	0	0
2016/02/11	R213	03/11/2016	10.20	Put	Bond Future	3,103.6100	3.1036	2,974.9700	2.9750	(4.145)	0	0	0
2016/02/11	R213	03/11/2016	10.18	Call	Bond Future	5,442.3600	5.4424	5,632.4700	5.6325	3.493	0	0	0
2016/02/11	R213	03/11/2016	10.19	Put	Bond Future	3,128.3400	3.1283	2,998.9800	2.9990	(4.135)	0	0	0
2016/02/11	R213	03/11/2016	10.19	Call	Bond Future	5,478.6800	5.4787	5,669.5200	5.6695	3.483	0	0	0
2016/02/11	R213	03/11/2016	10.20	Call	Bond Future	5,515.3600	5.5154	5,706.9200	5.7069	3.473	0	0	0
2016/02/11	R214	05/05/2016	9.01	Call	Bond Future	535.2000	0.5352	592.2700	0.5923	10.663	0	0	0
2016/02/11	R214	05/05/2016	9.30	Put	Bond Future	5,500.4400	5.5004	5,205.7200	5.2057	(5.358)	0	0	0
2016/02/11	R214	05/05/2016			Bond Future	9.9400	69.7583	9.8828	70.1447	(0.575)	0.0000	0.0000	31,269
2016/02/11	R214	05/05/2016	8.99	Call	Bond Future	512.5500	0.5126	567.5900	0.5676	10.738	0	0	0
2016/02/11	R214	05/05/2016	9.00	Call	Bond Future	523.5800	0.5236	579.6100	0.5796	10.701	0	0	0
2016/02/11	R214	05/05/2016	8.99	Put	Bond Future	7,431.5100	7.4315	7,100.1600	7.1002	(4.459)	0	0	0
2016/02/11	R214	05/05/2016	9.01	Put	Bond Future	7,296.8600	7.2969	6,967.5400	6.9675	(4.513)	0	0	0
2016/02/11	R214	05/05/2016	9.30	Call	Bond Future	961.0200	0.9610	1,052.6900	1.0527	9.539	0	0	0
2016/02/11	R214	05/05/2016	9.00	Put	Bond Future	7,363.8200	7.3638	7,033.4600	7.0335	(4.486)	0	0	0
2016/02/11	R214	04/08/2016	9.25	Put	Bond Future	6,921.0600	6.9211	6,642.7800	6.6428	(4.021)	0	0	0
2016/02/11	R214	04/08/2016	11.30	Call	Bond Future	8,817.0600	8.8171	9,136.6400	9.1366	3.625	0	0	6,300
2016/02/11	R214	04/08/2016	9.24	Call	Bond Future	1,635.8700	1.6359	1,749.5000	1.7495	6.946	0	0	0
2016/02/11	R214	04/08/2016			Bond Future	9.9930	71.1066	9.9343	71.4996	(0.588)	0.0000	0.0000	0
2016/02/11	R214	04/08/2016	9.30	Call	Bond Future	1,762.5000	1.7625	1,882.6300	1.8826	6.816	0	0	1,300
2016/02/11	R214	04/08/2016	8.55	Put	Bond Future	11,473.3300	11.4733	11,132.1900	11.1322	(2.973)	0	0	0
2016/02/11	R214	04/08/2016	9.25	Call	Bond Future	1,656.5900	1.6566	1,771.3000	1.7713	6.924	0	0	0
2016/02/11	R214	04/08/2016	11.30	Put	Bond Future	961.1700	0.9612	887.7600	0.8878	(7.638)	0	0	0
2016/02/11	R214	04/08/2016	10.30	Put	Bond Future	2,738.1900	2.7382	2,578.6400	2.5786	(5.827)	0	0	0
2016/02/11	R214	04/08/2016	9.26	Call	Bond Future	1,677.4700	1.6775	1,793.2600	1.7933	6.903	0	0	0
2016/02/11	R214	04/08/2016	9.30	Put	Bond Future	6,652.0200	6.6520	6,379.1600	6.3792	(4.102)	0	0	0
2016/02/11	R214	04/08/2016	8.55	Call	Bond Future	614.0900	0.6141	665.9400	0.6659	8.443	0	0	1,300
2016/02/11	R214	04/08/2016	9.24	Put	Bond Future	6,975.7100	6.9757	6,696.3500	6.6963	(4.005)	0	0	0
2016/02/11	R214	04/08/2016	10.30	Call	Bond Future	4,733.2500	4.7332	4,966.6900	4.9667	4.932	0	0	6,300
2016/02/11	R214	04/08/2016	9.26	Put	Bond Future	6,866.7000	6.8667	6,589.5000	6.5895	(4.037)	0	0	0
2016/02/11	R214	03/11/2016	10.35	Put	Bond Future	3,521.0100	3.5210	3,356.7500	3.3568	(4.665)	0	0	0
2016/02/11	R214	03/11/2016			Bond Future	10.0420	69.2066	9.9818	69.6061	(0.599)	0.0000	0.0000	0
2016/02/11	R214	03/11/2016	10.34	Put	Bond Future	3,548.0700	3.5481	3,382.9300	3.3829	(4.654)	0	0	0
2016/02/11	R214	03/11/2016	10.35	Call	Bond Future	5,505.9300	5.5059	5,741.1800	5.7412	4.273	0	0	0
2016/02/11	R214	03/11/2016	10.33	Call	Bond Future	5,434.2900	5.4343	5,667.7800	5.6678	4.297	0	0	0
2016/02/11	R214	03/11/2016	10.34	Call	Bond Future	5,470.0700	5.4701	5,704.4400	5.7044	4.285	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
2016/02/11	R214	03/11/2016	10.33	Put	Bond Future	3,575.3200	3.5753	3,409.3000	3.4093	(4.644)	0	0	0
2016/02/11	R248	05/05/2016			Bond Future	10.0484	89.3271	9.9911	89.8143	(0.570)	0.0000	0.0000	61,942
2016/02/11	R248	05/05/2016	8.99	Put	Bond Future	10,363.9300	10.3639	9,933.7400	9.9337	(4.151)	0	0	0
2016/02/11	R248	05/05/2016	9.01	Put	Bond Future	10,184.1900	10.1842	9,756.2600	9.7563	(4.202)	0	0	0
2016/02/11	R248	05/05/2016	8.99	Call	Bond Future	517.9700	0.5180	574.9300	0.5749	10.997	0	0	0
2016/02/11	R248	05/05/2016	9.00	Put	Bond Future	10,273.6200	10.2736	9,844.5500	9.8446	(4.176)	0	0	0
2016/02/11	R248	05/05/2016	9.00	Call	Bond Future	529.7500	0.5298	587.8300	0.5878	10.964	0	0	0
2016/02/11	R248	05/05/2016	9.01	Call	Bond Future	542.2200	0.5422	601.4400	0.6014	10.922	0	0	0
2016/02/11	R248	04/08/2016			Bond Future	10.1052	91.0538	10.0463	91.5492	(0.583)	0.0000	0.0000	0
2016/02/11	R248	04/08/2016	9.25	Call	Bond Future	1,819.2700	1.8193	1,949.0300	1.9490	7.133	0	0	0
2016/02/11	R248	04/08/2016	9.24	Put	Bond Future	9,614.4700	9.6145	9,247.5100	9.2475	(3.817)	0	0	0
2016/02/11	R248	04/08/2016	9.26	Put	Bond Future	9,467.0000	9.4670	9,102.6300	9.1026	(3.849)	0	0	0
2016/02/11	R248	04/08/2016	9.25	Put	Bond Future	9,540.0100	9.5400	9,174.3300	9.1743	(3.833)	0	0	0
2016/02/11	R248	04/08/2016	9.26	Call	Bond Future	1,843.4900	1.8435	1,974.5600	1.9746	7.110	0	0	0
2016/02/11	R248	04/08/2016	9.24	Call	Bond Future	1,796.3200	1.7963	1,924.8000	1.9248	7.152	0	0	0
2016/02/11	R248	03/11/2016	10.38	Call	Bond Future	6,538.9300	6.5389	6,825.5400	6.8255	4.383	0	0	0
2016/02/11	R248	03/11/2016			Bond Future	10.1580	88.4042	10.0975	88.9079	(0.595)	0.0000	0.0000	0
2016/02/11	R248	03/11/2016	10.39	Call	Bond Future	6,583.0700	6.5831	6,870.8100	6.8708	4.371	0	0	0
2016/02/11	R248	03/11/2016	10.37	Put	Bond Future	4,769.9600	4.7700	4,551.7900	4.5518	(4.574)	0	0	0
2016/02/11	R248	03/11/2016	10.39	Put	Bond Future	4,698.2700	4.6983	4,482.3700	4.4824	(4.595)	0	0	0
2016/02/11	R248	03/11/2016	10.37	Call	Bond Future	6,495.1900	6.4952	6,780.6600	6.7807	4.395	0	0	0
2016/02/11	R248	03/11/2016	10.38	Put	Bond Future	4,733.8400	4.7338	4,516.8100	4.5168	(4.585)	0	0	0

**Total**

**692876**