



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/01/2016 TO 11/01/2016

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
2016/01/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	2025	04/02/2016	126.01	Put	Bond Future	4,449.0000	4.4490	4,456.2600	4.4563	0.163	0	0	0
2016/01/11	2025	04/02/2016			Bond Future	121.5610	121.5610	121.5537	121.5537	(0.006)	0.0000	0.0000	2,111
2016/01/11	2025	04/02/2016	126.00	Put	Bond Future	4,439.0000	4.4390	4,446.2600	4.4463	0.164	0	0	0
2016/01/11	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2025	04/02/2016	125.99	Put	Bond Future	4,429.0000	4.4290	4,436.2600	4.4363	0.164	0	0	0
2016/01/11	2025	05/05/2016			Bond Future	123.7302	123.7302	123.7211	123.7211	(0.007)	0.0000	0.0000	0
2016/01/11	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2025	05/05/2016	125.99	Put	Bond Future	2,259.8300	2.2598	2,268.8600	2.2689	0.400	0	0	0
2016/01/11	2025	05/05/2016	126.01	Put	Bond Future	2,279.8300	2.2798	2,288.8600	2.2889	0.396	0	0	0
2016/01/11	2025	05/05/2016	126.00	Put	Bond Future	2,269.8300	2.2698	2,278.8600	2.2789	0.398	0	0	0
2016/01/11	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2030	04/02/2016			Bond Future	9.9357	85.7354	10.0408	85.0371	1.058	0.0000	0.0000	18,752
2016/01/11	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2030	04/02/2016	8.74	Put	Bond Future	8,553.2000	8.5532	9,251.5700	9.2516	8.165	0	0	0
2016/01/11	2030	04/02/2016	8.76	Put	Bond Future	8,400.4200	8.4004	9,098.7900	9.0988	8.314	0	0	0
2016/01/11	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2030	04/02/2016	8.75	Put	Bond Future	8,476.7600	8.4768	9,175.1300	9.1751	8.239	0	0	0
2016/01/11	2030	05/05/2016	8.99	Put	Bond Future	7,178.2700	7.1783	7,890.5500	7.8905	9.923	0	0	0
2016/01/11	2030	05/05/2016	9.01	Put	Bond Future	7,030.9800	7.0310	7,743.2600	7.7433	10.131	0	0	0
2016/01/11	2030	05/05/2016			Bond Future	10.0205	87.2793	10.1294	86.5670	1.087	0.0000	0.0000	0
2016/01/11	2030	05/05/2016	9.00	Put	Bond Future	7,104.5800	7.1046	7,816.8600	7.8169	10.026	0	0	0
2016/01/11	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2032	04/02/2016			Bond Future	10.0304	88.8624	10.1355	88.1237	1.048	0.0000	0.0000	8,437
2016/01/11	2032	04/02/2016	8.69	Put	Bond Future	10,317.8300	10.3178	11,054.2800	11.0543	7.138	0	0	0
2016/01/11	2032	04/02/2016	8.71	Put	Bond Future	10,151.3400	10.1513	10,887.4600	10.8875	7.251	0	0	0
2016/01/11	2032	04/02/2016	9.20	Call	Bond Future	64.7600	0.0648	26.0900	0.0261	(59.713)	0	0	0
2016/01/11	2032	04/02/2016	8.70	Put	Bond Future	10,234.5300	10.2345	10,970.8100	10.9708	7.194	0	0	0
2016/01/11	2032	04/02/2016	9.30	Call	Bond Future	106.2900	0.1063	46.7900	0.0468	(55.979)	0	0	0
2016/01/11	2032	04/02/2016	8.71	Call	Bond Future	3.3700	0.0034	0.8100	0.0008	(75.964)	0	0	0
2016/01/11	2032	04/02/2016	9.20	Put	Bond Future	6,251.0800	6.2511	6,951.0900	6.9511	11.198	0	0	22
2016/01/11	2032	04/02/2016	8.69	Call	Bond Future	2.9200	0.0029	0.6900	0.0007	(76.370)	0	0	0
2016/01/11	2032	04/02/2016	8.70	Call	Bond Future	3.1400	0.0031	0.7400	0.0007	(76.433)	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
2016/01/11	2032	04/02/2016	9.30	Put	Bond Future	5,513.5000		5.5135	6,192.6800	6.1927	12.318	0	0	22
2016/01/11	2032	05/05/2016			Bond Future	10.1128		86.3049	10.2217	85.5516	1.076	0.0000	0.0000	0
2016/01/11	2032	05/05/2016	8.99	Put	Bond Future	8,926.2300		8.9262	9,557.6200	9.5576	7.073	0	0	0
2016/01/11	2032	05/05/2016	9.01	Put	Bond Future	8,787.4900		8.7875	9,415.1400	9.4151	7.143	0	0	0
2016/01/11	2032	05/05/2016	9.00	Put	Bond Future	8,856.7300		8.8567	9,486.2600	9.4863	7.108	0	0	0
2016/01/11	2032	05/05/2016	9.01	Call	Bond Future	562.1200		0.5621	436.4800	0.4365	(22.351)	0	0	0
2016/01/11	2032	05/05/2016	8.99	Call	Bond Future	541.1600		0.5412	419.2600	0.4193	(22.526)	0	0	0
2016/01/11	2032	05/05/2016	9.00	Call	Bond Future	551.5600		0.5516	427.8000	0.4278	(22.438)	0	0	0
2016/01/11	2032	04/08/2016	9.01	Call	Bond Future	1,043.4700		1.0435	875.3500	0.8753	(16.112)	0	0	0
2016/01/11	2032	04/08/2016			Bond Future	10.1842		87.9798	10.2972	87.2080	1.110	0.0000	0.0000	0
2016/01/11	2032	04/08/2016	8.99	Call	Bond Future	1,015.7400		1.0157	851.0800	0.8511	(16.211)	0	0	0
2016/01/11	2032	04/08/2016	9.00	Call	Bond Future	1,029.5400		1.0295	863.1500	0.8631	(16.162)	0	0	0
2016/01/11	2032	04/08/2016	8.99	Put	Bond Future	9,842.3500		9.8424	10,449.4400	10.4494	6.168	0	0	0
2016/01/11	2032	04/08/2016	9.01	Put	Bond Future	9,711.4500		9.7114	10,315.0800	10.3151	6.216	0	0	0
2016/01/11	2032	04/08/2016	9.00	Put	Bond Future	9,776.7800		9.7768	10,382.1400	10.3821	6.192	0	0	0
2016/01/11	2033	04/02/2016	102.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2033	04/02/2016			Bond Future	101.4453		101.4453	101.4398	101.4398	(0.005)	0.0000	0.0000	185
2016/01/11	2033	04/02/2016	102.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2033	04/02/2016	102.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2033	04/02/2016	102.40	Put	Bond Future	954.6800		0.9547	960.2200	0.9602	0.580	0	0	0
2016/01/11	2033	04/02/2016	102.39	Put	Bond Future	944.6800		0.9447	950.2200	0.9502	0.586	0	0	0
2016/01/11	2033	04/02/2016	102.41	Put	Bond Future	964.6800		0.9647	970.2200	0.9702	0.574	0	0	0
2016/01/11	2033	05/05/2016			Bond Future	102.2802		102.2802	102.2732	102.2732	(0.007)	0.0000	0.0000	0
2016/01/11	2033	05/05/2016	102.39	Put	Bond Future	109.8300		0.1098	116.8400	0.1168	6.383	0	0	0
2016/01/11	2033	05/05/2016	102.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2033	05/05/2016	102.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2033	05/05/2016	102.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2033	05/05/2016	102.41	Put	Bond Future	129.8300		0.1298	136.8400	0.1368	5.399	0	0	0
2016/01/11	2033	05/05/2016	102.40	Put	Bond Future	119.8300		0.1198	126.8400	0.1268	5.850	0	0	0
2016/01/11	2037	04/02/2016	8.74	Call	Bond Future	2.0000		0.0020	0.4600	0.0005	(77.000)	0	0	0
2016/01/11	2037	04/02/2016	8.75	Put	Bond Future	11,833.8200		11.8338	12,589.4700	12.5895	6.386	0	0	0
2016/01/11	2037	04/02/2016	9.43	Call	Bond Future	124.5900		0.1246	57.3500	0.0574	(53.969)	0	0	0
2016/01/11	2037	04/02/2016			Bond Future	10.1494		85.9911	10.2494	85.2338	0.986	0.0000	0.0000	50,569
2016/01/11	2037	04/02/2016	8.75	Call	Bond Future	2.1600		0.0022	0.5000	0.0005	(76.852)	0	0	0
2016/01/11	2037	04/02/2016	8.76	Call	Bond Future	2.3200		0.0023	0.5400	0.0005	(76.724)	0	0	0
2016/01/11	2037	04/02/2016	9.30	Call	Bond Future	66.1000		0.0661	27.2600	0.0273	(58.759)	0	0	0
2016/01/11	2037	04/02/2016	8.74	Put	Bond Future	11,927.2800		11.9273	12,683.0500	12.6831	6.336	0	0	0
2016/01/11	2037	04/02/2016	9.43	Put	Bond Future	5,904.4400		5.9044	6,594.5100	6.5945	11.687	0	0	16
2016/01/11	2037	04/02/2016	8.76	Put	Bond Future	11,740.4900		11.7405	12,496.0200	12.4960	6.435	0	0	0
2016/01/11	2037	04/02/2016	9.30	Put	Bond Future	6,956.4800		6.9565	7,674.9500	7.6750	10.328	0	0	16
2016/01/11	2037	05/05/2016	9.00	Put	Bond Future	10,595.1600		10.5952	11,259.2000	11.2592	6.267	0	0	0
2016/01/11	2037	05/05/2016	8.99	Call	Bond Future	472.5700		0.4726	366.1300	0.3661	(22.524)	0	0	0
2016/01/11	2037	05/05/2016			Bond Future	10.2296		87.5395	10.3331	86.7673	1.011	0.0000	0.0000	0
2016/01/11	2037	05/05/2016	9.00	Call	Bond Future	482.1700		0.4822	373.9900	0.3740	(22.436)	0	0	0
2016/01/11	2037	05/05/2016	9.01	Call	Bond Future	491.9200		0.4919	381.9900	0.3820	(22.347)	0	0	0
2016/01/11	2037	05/05/2016	8.99	Put	Bond Future	10,675.4400		10.6754	11,341.2200	11.3412	6.237	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
2016/01/11	2037	05/05/2016	9.01	Put	Bond Future	10,515.1600	10.5152	11,177.4500	11.1774	6.298	0	0	0
2016/01/11	2037	04/08/2016			Bond Future	10.3010	84.9786	10.4083	84.1875	1.043	0.0000	0.0000	0
2016/01/11	2037	04/08/2016	9.24	Put	Bond Future	9,835.7700	9.8358	10,429.0700	10.4291	6.032	0	0	0
2016/01/11	2037	04/08/2016	9.26	Put	Bond Future	9,698.9900	9.6990	10,288.3500	10.2884	6.077	0	0	0
2016/01/11	2037	04/08/2016	9.25	Put	Bond Future	9,766.7400	9.7667	10,358.1100	10.3581	6.055	0	0	0
2016/01/11	2037	04/08/2016	9.24	Call	Bond Future	1,336.8000	1.3368	1,139.0500	1.1391	(14.793)	0	0	0
2016/01/11	2037	04/08/2016	9.25	Call	Bond Future	1,354.0700	1.3541	1,154.3900	1.1544	(14.747)	0	0	0
2016/01/11	2037	04/08/2016	9.26	Call	Bond Future	1,372.4900	1.3725	1,170.8000	1.1708	(14.695)	0	0	0
2016/01/11	2038	04/02/2016			Bond Future	125.9053	125.9053	125.8983	125.8983	(0.006)	0.0000	0.0000	17,818
2016/01/11	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2038	04/02/2016	130.99	Put	Bond Future	5,084.7200	5.0847	5,091.7300	5.0917	0.138	0	0	0
2016/01/11	2038	04/02/2016	131.01	Put	Bond Future	5,104.7200	5.1047	5,111.7300	5.1117	0.137	0	0	0
2016/01/11	2038	04/02/2016	131.00	Put	Bond Future	5,094.7200	5.0947	5,101.7300	5.1017	0.138	0	0	0
2016/01/11	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2038	05/05/2016	131.01	Put	Bond Future	2,857.9600	2.8580	2,866.9700	2.8670	0.315	0	0	0
2016/01/11	2038	05/05/2016			Bond Future	128.1520	128.1520	128.1430	128.1430	(0.007)	0.0000	0.0000	142
2016/01/11	2038	05/05/2016	131.00	Put	Bond Future	2,847.9600	2.8480	2,856.9700	2.8570	0.316	0	0	0
2016/01/11	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2038	05/05/2016	130.99	Put	Bond Future	2,837.9600	2.8380	2,846.9700	2.8470	0.317	0	0	0
2016/01/11	2040	04/02/2016	9.51	Put	Bond Future	6,347.0100	6.3470	7,038.3100	7.0383	10.892	0	0	0
2016/01/11	2040	04/02/2016			Bond Future	10.2397	89.2150	10.3347	88.4556	0.928	0.0000	0.0000	1,820
2016/01/11	2040	04/02/2016	9.50	Put	Bond Future	6,431.1500	6.4312	7,125.1600	7.1252	10.791	0	0	0
2016/01/11	2040	04/02/2016	9.49	Put	Bond Future	6,515.8300	6.5158	7,212.4000	7.2124	10.690	0	0	0
2016/01/11	2040	04/02/2016	9.50	Call	Bond Future	123.0000	0.1230	57.6500	0.0576	(53.130)	0	0	0
2016/01/11	2040	04/02/2016	9.51	Call	Bond Future	129.0400	0.1290	60.9800	0.0610	(52.743)	0	0	0
2016/01/11	2040	04/02/2016	9.49	Call	Bond Future	117.3500	0.1173	54.5600	0.0546	(53.507)	0	0	0
2016/01/11	2040	05/05/2016	9.50	Call	Bond Future	1,114.9000	1.1149	914.3000	0.9143	(17.993)	0	0	0
2016/01/11	2040	05/05/2016			Bond Future	10.3209	90.8215	10.4192	90.0470	0.952	0.0000	0.0000	0
2016/01/11	2040	05/05/2016	9.51	Call	Bond Future	1,134.2300	1.1342	931.0700	0.9311	(17.912)	0	0	0
2016/01/11	2040	05/05/2016	9.49	Call	Bond Future	1,095.9600	1.0960	897.8800	0.8979	(18.074)	0	0	0
2016/01/11	2040	05/05/2016	9.50	Put	Bond Future	8,058.9100	8.0589	8,632.7500	8.6327	7.121	0	0	0
2016/01/11	2040	05/05/2016	9.49	Put	Bond Future	8,130.0800	8.1301	8,706.4400	8.7064	7.089	0	0	0
2016/01/11	2040	05/05/2016	9.51	Put	Bond Future	7,988.2700	7.9883	8,559.5500	8.5596	7.151	0	0	0
2016/01/11	2040	04/08/2016			Bond Future	10.3936	88.0738	10.4956	87.2803	0.982	0.0000	0.0000	0
2016/01/11	2040	04/08/2016	9.49	Put	Bond Future	9,334.0200	9.3340	9,894.0800	9.8941	6.000	0	0	0
2016/01/11	2040	04/08/2016	9.50	Call	Bond Future	1,767.2200	1.7672	1,531.7500	1.5318	(13.324)	0	0	0
2016/01/11	2040	04/08/2016	9.51	Call	Bond Future	1,789.4700	1.7895	1,551.8600	1.5519	(13.278)	0	0	0
2016/01/11	2040	04/08/2016	9.49	Call	Bond Future	1,746.0400	1.7460	1,512.6500	1.5126	(13.367)	0	0	0
2016/01/11	2040	04/08/2016	9.51	Put	Bond Future	9,197.9000	9.1979	9,753.7400	9.7537	6.043	0	0	0
2016/01/11	2040	04/08/2016	9.50	Put	Bond Future	9,265.3600	9.2654	9,823.3400	9.8233	6.022	0	0	0
2016/01/11	2044	04/02/2016	8.99	Put	Bond Future	11,136.0400	11.1360	11,933.5600	11.9336	7.162	0	0	0
2016/01/11	2044	04/02/2016			Bond Future	10.2288	86.6412	10.3289	85.8386	0.978	0.0000	0.0000	19,969

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
2016/01/11	2044	04/02/2016	9.01	Put	Bond Future	10,938.1300	10.9381	11,734.9700	11.7350	7.285	0	0	0
2016/01/11	2044	04/02/2016	9.58	Put	Bond Future	5,723.9800	5.7240	6,431.8900	6.4319	12.367	0	0	0
2016/01/11	2044	04/02/2016	9.00	Put	Bond Future	11,036.9800	11.0370	11,834.1700	11.8342	7.223	0	0	0
2016/01/11	2044	04/02/2016	9.01	Call	Bond Future	7.9400	0.0079	2.2600	0.0023	(71.537)	0	0	0
2016/01/11	2044	04/02/2016	8.99	Call	Bond Future	6.9300	0.0069	1.9300	0.0019	(72.150)	0	0	0
2016/01/11	2044	04/02/2016	9.58	Call	Bond Future	185.3400	0.1853	90.7300	0.0907	(51.047)	0	0	0
2016/01/11	2044	04/02/2016	9.00	Call	Bond Future	7.4200	0.0074	2.0900	0.0021	(71.833)	0	0	0
2016/01/11	2044	05/05/2016	8.99	Put	Bond Future	12,169.5600	12.1696	12,888.8800	12.8889	5.911	0	0	0
2016/01/11	2044	05/05/2016			Bond Future	10.3070	88.2013	10.4105	87.3831	1.004	0.0000	0.0000	0
2016/01/11	2044	05/05/2016	9.01	Put	Bond Future	11,989.4000	11.9894	12,705.2600	12.7053	5.971	0	0	0
2016/01/11	2044	05/05/2016	9.00	Put	Bond Future	12,079.3200	12.0793	12,796.9100	12.7969	5.941	0	0	0
2016/01/11	2044	05/05/2016	9.01	Call	Bond Future	445.7300	0.4457	343.3600	0.3434	(22.967)	0	0	0
2016/01/11	2044	05/05/2016	8.99	Call	Bond Future	427.3300	0.4273	328.4200	0.3284	(23.146)	0	0	0
2016/01/11	2044	05/05/2016	9.00	Call	Bond Future	436.4600	0.4365	335.8200	0.3358	(23.058)	0	0	0
2016/01/11	2044	04/08/2016	9.50	Call	Bond Future	1,799.0500	1.7991	1,549.2000	1.5492	(13.888)	0	0	0
2016/01/11	2044	04/08/2016			Bond Future	10.3768	85.5280	10.4841	84.6900	1.034	0.0000	0.0000	0
2016/01/11	2044	04/08/2016	9.51	Call	Bond Future	1,821.9800	1.8220	1,569.8300	1.5698	(13.839)	0	0	0
2016/01/11	2044	04/08/2016	9.49	Put	Bond Future	9,294.9200	9.2949	9,885.2800	9.8853	6.351	0	0	0
2016/01/11	2044	04/08/2016	9.51	Put	Bond Future	9,157.4900	9.1575	9,743.3400	9.7433	6.397	0	0	0
2016/01/11	2044	04/08/2016	9.49	Call	Bond Future	1,777.4000	1.7774	1,529.7600	1.5298	(13.933)	0	0	0
2016/01/11	2044	04/08/2016	9.50	Put	Bond Future	9,225.4900	9.2255	9,813.6400	9.8136	6.375	0	0	0
2016/01/11	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2046	04/02/2016			Bond Future	126.8565	126.8565	126.8494	126.8494	(0.006)	0.0000	0.0000	12,126
2016/01/11	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2046	04/02/2016	127.99	Put	Bond Future	1,133.5000	1.1335	1,140.5800	1.1406	0.625	0	0	0
2016/01/11	2046	04/02/2016	128.01	Put	Bond Future	1,153.5000	1.1535	1,160.5800	1.1606	0.614	0	0	0
2016/01/11	2046	04/02/2016	128.00	Put	Bond Future	1,143.5000	1.1435	1,150.5800	1.1506	0.619	0	0	0
2016/01/11	2046	05/05/2016			Bond Future	127.6904	127.6904	127.6816	127.6816	(0.007)	0.0000	0.0000	21
2016/01/11	2046	05/05/2016	129.99	Put	Bond Future	2,299.6000	2.2996	2,308.3700	2.3084	0.381	0	0	0
2016/01/11	2046	05/05/2016	130.01	Put	Bond Future	2,319.6000	2.3196	2,328.3700	2.3284	0.378	0	0	0
2016/01/11	2046	05/05/2016	130.00	Put	Bond Future	2,309.6000	2.3096	2,318.3700	2.3184	0.380	0	0	0
2016/01/11	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2050	04/02/2016			Bond Future	135.1359	135.1359	135.1285	135.1285	(0.005)	0.0000	0.0000	13,364
2016/01/11	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2050	04/02/2016	137.99	Put	Bond Future	2,854.0600	2.8541	2,861.4900	2.8615	0.260	0	0	0
2016/01/11	2050	04/02/2016	138.01	Put	Bond Future	2,874.0600	2.8741	2,881.4900	2.8815	0.259	0	0	0
2016/01/11	2050	04/02/2016	138.00	Put	Bond Future	2,864.0600	2.8641	2,871.4900	2.8715	0.259	0	0	0
2016/01/11	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2050	05/05/2016	138.00	Put	Bond Future	452.6900	0.4527	462.1200	0.4621	2.083	0	0	0
2016/01/11	2050	05/05/2016			Bond Future	137.5473	137.5473	137.5379	137.5379	(0.007)	0.0000	0.0000	500
2016/01/11	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2050	05/05/2016	137.99	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
2016/01/11	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	2050	05/05/2016	137.99	Put	Bond Future	442.6900	0.4427	452.1200	0.4521	2.130	0	0	0
2016/01/11	2050	05/05/2016	138.01	Put	Bond Future	462.6900	0.4627	472.1200	0.4721	2.038	0	0	0
2016/01/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	AL37	04/02/2016			Index Future	456.7950	456.7950	453.9770	453.9770	(0.617)	0.0000	0.0000	2
2016/01/11	AL37	05/05/2016			Index Future	465.0200	465.0200	462.1430	462.1430	(0.619)	0.0000	0.0000	0
2016/01/11	AL7T	04/02/2016			Index Future	521.1780	521.1780	517.0860	517.0860	(0.785)	0.0000	0.0000	0
2016/01/11	AL7T	05/05/2016			Index Future	530.5620	530.5620	526.3870	526.3870	(0.787)	0.0000	0.0000	0
2016/01/11	ALBI	04/02/2016			Index Future	473.0010	473.0010	469.4870	469.4870	(0.743)	0.0000	0.0000	652
2016/01/11	ALBI	05/05/2016			Index Future	481.5170	481.5170	477.9310	477.9310	(0.745)	0.0000	0.0000	0
2016/01/11	ALBI	04/08/2016			Index Future	490.7580	490.7580	487.0780	487.0780	(0.750)	0.0000	0.0000	0
2016/01/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	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
2016/01/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	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
2016/01/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/11	EL28	04/02/2016	128.99	Put	Bond Future	2,729.0300	2.7290	2,734.9500	2.7350	0.217	0	0	0
2016/01/11	EL28	04/02/2016			Bond Future	126.2610	126.2610	126.2550	126.2550	(0.005)	0.0000	0.0000	0
2016/01/11	EL28	04/02/2016	129.01	Put	Bond Future	2,749.0300	2.7490	2,754.9500	2.7550	0.215	0	0	0
2016/01/11	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	EL28	04/02/2016	129.00	Put	Bond Future	2,739.0300	2.7390	2,744.9500	2.7450	0.216	0	0	0
2016/01/11	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	EL28	05/05/2016			Bond Future	126.9387	126.9387	126.9310	126.9310	(0.006)	0.0000	0.0000	0
2016/01/11	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	EL28	05/05/2016	128.99	Put	Bond Future	2,051.3200	2.0513	2,059.0300	2.0590	0.376	0	0	0
2016/01/11	EL28	05/05/2016	129.01	Put	Bond Future	2,071.3200	2.0713	2,079.0300	2.0790	0.372	0	0	0
2016/01/11	EL28	05/05/2016	129.00	Put	Bond Future	2,061.3200	2.0613	2,069.0300	2.0690	0.374	0	0	0
2016/01/11	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	ES33	04/02/2016			Bond Future	10.9640	76.2485	11.0688	75.6142	0.956	0.0000	0.0000	8,710
2016/01/11	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	ES33	04/02/2016	9.99	Put	Bond Future	6,325.0600	6.3251	6,959.4500	6.9595	10.030	0	0	0
2016/01/11	ES33	04/02/2016	10.01	Put	Bond Future	6,186.9300	6.1869	6,821.3200	6.8213	10.254	0	0	0
2016/01/11	ES33	04/02/2016	10.00	Put	Bond Future	6,255.9500	6.2560	6,890.3400	6.8903	10.141	0	0	0
2016/01/11	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	ES33	05/05/2016			Bond Future	11.0726	73.8300	11.1812	73.1831	0.981	0.0000	0.0000	0
2016/01/11	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	ES33	05/05/2016	9.99	Put	Bond Future	6,960.9400	6.9609	7,607.8000	7.6078	9.293	0	0	0
2016/01/11	ES33	05/05/2016	10.01	Put	Bond Future	6,823.3000	6.8233	7,470.1600	7.4702	9.480	0	0	0
2016/01/11	ES33	05/05/2016	10.00	Put	Bond Future	6,892.0700	6.8921	7,538.9300	7.5389	9.386	0	0	0
2016/01/11	ES33	04/08/2016			Bond Future	11.1708	75.2626	11.2838	74.5999	1.012	0.0000	0.0000	0
2016/01/11	ES33	04/08/2016	10.24	Put	Bond Future	5,832.9200	5.8329	6,495.6200	6.4956	11.361	0	0	0
2016/01/11	ES33	04/08/2016	10.26	Put	Bond Future	5,700.1700	5.7002	6,362.8700	6.3629	11.626	0	0	0
2016/01/11	ES33	04/08/2016	10.25	Put	Bond Future	5,766.5000	5.7665	6,429.2000	6.4292	11.492	0	0	0
2016/01/11	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	ES42	04/02/2016			Bond Future	11.0975	80.4312	11.1974	79.7535	0.900	0.0000	0.0000	2,750
2016/01/11	ES42	05/05/2016			Bond Future	11.2059	77.6168	11.3096	76.9258	0.925	0.0000	0.0000	4,500
2016/01/11	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	GOVI	04/02/2016			GOVI	472.9050	472.9050	469.5170	469.5170	(0.716)	0.0000	0.0000	491
2016/01/11	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	GOVI	04/02/2016	511.99	Put	GOVI	390,850.0000	39.0850	424,730.0000	42.4730	8.668	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
2016/01/11	GOVI	04/02/2016	512.01	Put	GOVI	391,050.0000		39.1050	424,930.0000	42.4930	8.664	0	0	0
2016/01/11	GOVI	04/02/2016	512.00	Put	GOVI	390,950.0000		39.0950	424,830.0000	42.4830	8.666	0	0	0
2016/01/11	GOVI	05/05/2016	518.01	Put	GOVI	365,900.0000		36.5900	400,480.0000	40.0480	9.451	0	0	0
2016/01/11	GOVI	05/05/2016			GOVI	481.4200		481.4200	477.9620	477.9620	(0.718)	0.0000	0.0000	146
2016/01/11	GOVI	05/05/2016	518.00	Put	GOVI	365,800.0000		36.5800	400,380.0000	40.0380	9.453	0	0	0
2016/01/11	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	GOVI	05/05/2016	517.99	Put	GOVI	365,700.0000		36.5700	400,280.0000	40.0280	9.456	0	0	0
2016/01/11	GOVI	04/08/2016	520.99	Put	GOVI	303,310.0000		30.3310	338,810.0000	33.8810	11.704	0	0	0
2016/01/11	GOVI	04/08/2016			GOVI	490.6590		490.6590	487.1090	487.1090	(0.724)	0.0000	0.0000	0
2016/01/11	GOVI	04/08/2016	521.01	Put	GOVI	303,510.0000		30.3510	339,010.0000	33.9010	11.696	0	0	0
2016/01/11	GOVI	04/08/2016	521.00	Put	GOVI	303,410.0000		30.3410	338,910.0000	33.8910	11.700	0	0	0
2016/01/11	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/11	IGOV	04/02/2016			Index Future	232.9740		232.9740	232.9350	232.9350	(0.017)	0.0000	0.0000	1,039
2016/01/11	IGOV	05/05/2016			Index Future	237.1310		237.1310	237.0880	237.0880	(0.018)	0.0000	0.0000	21
2016/01/11	IGOV	04/08/2016			Index Future	241.6760		241.6760	241.6190	241.6190	(0.024)	0.0000	0.0000	0
2016/01/11	ILBI	04/02/2016			Index Future	631.3400		631.3400	631.3110	631.3110	(0.005)	0.0000	0.0000	157
2016/01/11	ILBI	05/05/2016			Index Future	642.0920		642.0920	642.0580	642.0580	(0.005)	0.0000	0.0000	0
2016/01/11	IS01	19/12/2016			Interest Rate Swap	100.2480		100.2480	100.3348	100.3348	0.087	0.0000	0.0000	0
2016/01/11	IS01	16/03/2017			Interest Rate Swap	100.3724		100.3724	100.5102	100.5102	0.137	0.0000	0.0000	0
2016/01/11	IS02	18/12/2017			Interest Rate Swap	101.0848		101.0848	101.3172	101.3172	0.230	0.0000	0.0000	0
2016/01/11	IS02	16/03/2018			Interest Rate Swap	100.6677		100.6677	100.9261	100.9261	0.257	0.0000	0.0000	0
2016/01/11	IS05	17/12/2020			Interest Rate Swap	102.7059		102.7059	103.2068	103.2068	0.488	0.0000	0.0000	0
2016/01/11	IS05	16/03/2021			Interest Rate Swap	102.3284		102.3284	102.8453	102.8453	0.505	0.0000	0.0000	0
2016/01/11	IS10	17/12/2025			Interest Rate Swap	106.2531		106.2531	106.9608	106.9608	0.666	0.0000	0.0000	0
2016/01/11	IS10	16/03/2026			Interest Rate Swap	103.6401		103.6401	104.3745	104.3745	0.709	0.0000	0.0000	0
2016/01/11	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/11	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/11	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/11	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/11	JBAF	20/01/2016			Jibar Tradeable Future	6.8500		93.1500	6.7600	93.2400	(1.314)	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
2016/01/11	JBAF	17/02/2016			Jibar Tradeable Future	7.1000	92.9000	7.0300	92.9700	(0.986)	0.0000	0.0000	2,000
2016/01/11	JBAF	16/03/2016			Jibar Tradeable Future	7.2500	92.7500	7.1400	92.8600	(1.517)	0.0000	0.0000	0
2016/01/11	JBAF	20/04/2016			Jibar Tradeable Future	7.4600	92.5400	7.3900	92.6100	(0.938)	0.0000	0.0000	0
2016/01/11	JBAF	18/05/2016			Jibar Tradeable Future	7.6100	92.3900	7.4800	92.5200	(1.708)	0.0000	0.0000	0
2016/01/11	JBAF	15/06/2016			Jibar Tradeable Future	7.7300	92.2700	7.6600	92.3400	(0.906)	0.0000	0.0000	0
2016/01/11	JBAF	21/09/2016			Jibar Tradeable Future	8.1600	91.8400	8.0400	91.9600	(1.471)	0.0000	0.0000	0
2016/01/11	JBAF	21/12/2016			Jibar Tradeable Future	8.4900	91.5100	8.3100	91.6900	(2.120)	0.0000	0.0000	0
2016/01/11	JBAF	15/03/2017			Jibar Tradeable Future	8.7400	91.2600	8.5400	91.4600	(2.288)	0.0000	0.0000	0
2016/01/11	JBAF	21/06/2017			Jibar Tradeable Future	8.9700	91.0300	8.7300	91.2700	(2.676)	0.0000	0.0000	500
2016/01/11	JBAF	20/09/2017			Jibar Tradeable Future	9.1900	90.8100	8.8800	91.1200	(3.373)	0.0000	0.0000	0
2016/01/11	JBAF	20/12/2017			Jibar Tradeable Future	9.3900	90.6100	9.0400	90.9600	(3.727)	0.0000	0.0000	0
2016/01/11	R023	04/02/2016	8.01	Put	Bond Future	6,931.4800	6.9315	7,676.5900	7.6766	10.750	0	0	0
2016/01/11	R023	04/02/2016			Bond Future	9.3875	95.1500	9.5436	94.4041	1.662	0.0000	0.0000	18,896
2016/01/11	R023	04/02/2016	8.00	Put	Bond Future	6,984.0800	6.9841	7,729.2400	7.7292	10.669	0	0	0
2016/01/11	R023	04/02/2016	8.01	Call	Bond Future	0.9300	0.0009	0.1200	0.0001	(87.097)	0	0	0
2016/01/11	R023	04/02/2016	7.99	Call	Bond Future	0.8000	0.0008	0.1000	0.0001	(87.500)	0	0	0
2016/01/11	R023	04/02/2016	8.00	Call	Bond Future	0.8700	0.0009	0.1100	0.0001	(87.356)	0	0	0
2016/01/11	R023	04/02/2016	7.99	Put	Bond Future	7,036.7100	7.0367	7,781.9300	7.7819	10.590	0	0	0
2016/01/11	R023	05/05/2016			Bond Future	9.4844	92.9332	9.6484	92.1725	1.729	0.0000	0.0000	0
2016/01/11	R023	05/05/2016	8.24	Put	Bond Future	6,279.4900	6.2795	6,959.9400	6.9599	10.836	0	0	0
2016/01/11	R023	05/05/2016	8.26	Put	Bond Future	6,188.7400	6.1887	6,866.2900	6.8663	10.948	0	0	0
2016/01/11	R023	05/05/2016	8.24	Call	Bond Future	237.2200	0.2372	156.9400	0.1569	(33.842)	0	0	0
2016/01/11	R023	05/05/2016	8.25	Put	Bond Future	6,234.0600	6.2341	6,913.0600	6.9131	10.892	0	0	0
2016/01/11	R023	05/05/2016	8.25	Call	Bond Future	242.2900	0.2423	160.5600	0.1606	(33.732)	0	0	0
2016/01/11	R023	05/05/2016	8.26	Call	Bond Future	247.4400	0.2474	164.2600	0.1643	(33.616)	0	0	0
2016/01/11	R023	04/08/2016	8.24	Call	Bond Future	483.3100	0.4833	361.6800	0.3617	(25.166)	0	0	0
2016/01/11	R023	04/08/2016	8.25	Put	Bond Future	6,688.1700	6.6882	7,344.6700	7.3447	9.816	0	0	0
2016/01/11	R023	04/08/2016			Bond Future	9.5645	94.7360	9.7378	93.9564	1.811	0.0000	0.0000	0
2016/01/11	R023	04/08/2016	8.25	Call	Bond Future	490.4900	0.4905	367.3900	0.3674	(25.097)	0	0	0
2016/01/11	R023	04/08/2016	8.26	Call	Bond Future	497.7600	0.4978	373.1800	0.3732	(25.028)	0	0	0
2016/01/11	R023	04/08/2016	8.24	Put	Bond Future	6,730.1100	6.7301	7,388.0800	7.3881	9.777	0	0	0
2016/01/11	R023	04/08/2016	8.26	Put	Bond Future	6,646.3500	6.6463	7,301.3700	7.3014	9.855	0	0	0
2016/01/11	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R186	04/02/2016	8.40	Put	Bond Future	8,384.4400	8.3844	9,247.7600	9.2478	10.297	0	0	0
2016/01/11	R186	04/02/2016	8.83	Put	Bond Future	5,211.8100	5.2118	6,022.2500	6.0223	15.550	0	0	33
2016/01/11	R186	04/02/2016	9.20	Call	Bond Future	466.4600	0.4665	243.9900	0.2440	(47.693)	0	0	0
2016/01/11	R186	04/02/2016			Bond Future	9.5410	107.8098	9.6665	106.9405	1.315	0.0000	0.0000	69,876
2016/01/11	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R186	04/02/2016	8.02	Put	Bond Future	11,366.3000	11.3663	12,235.2200	12.2352	7.645	0	0	0
2016/01/11	R186	04/02/2016	7.90	Call	Bond Future	0.1600	0.0002	0.0200	0.0000	(87.500)	0	0	680
2016/01/11	R186	04/02/2016	8.45	Call	Bond Future	10.8400	0.0108	2.6700	0.0027	(75.369)	0	0	350
2016/01/11	R186	04/02/2016	8.75	Call	Bond Future	62.3200	0.0623	21.6200	0.0216	(65.308)	0	0	0
2016/01/11	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R186	04/02/2016	7.50	Put	Bond Future	15,629.6200	15.6296	16,498.9400	16.4989	5.562	0	0	0
2016/01/11	R186	04/02/2016	8.83	Call	Bond Future	94.5600	0.0946	35.6800	0.0357	(62.267)	0	0	0
2016/01/11	R186	04/02/2016	8.65	Put	Bond Future	6,502.2900	6.5023	7,346.6900	7.3467	12.986	0	0	340

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
2016/01/11	R186	04/02/2016	8.70	Put	Bond Future	6,136.9200	6.1369	6,974.2100	6.9742	13.643	0	0	5,000
2016/01/11	R186	04/02/2016	8.80	Put	Bond Future	5,421.6500	5.4216	6,239.5200	6.2395	15.085	0	0	5,000
2016/01/11	R186	04/02/2016	7.49	Put	Bond Future	15,713.6400	15.7136	16,582.9600	16.5830	5.532	0	0	0
2016/01/11	R186	04/02/2016	8.85	Put	Bond Future	5,073.2300	5.0732	5,878.2900	5.8783	15.869	0	0	0
2016/01/11	R186	04/02/2016	7.51	Put	Bond Future	15,545.6800	15.5457	16,415.0000	16.4150	5.592	0	0	0
2016/01/11	R186	04/02/2016	8.02	Call	Bond Future	0.4600	0.0005	0.0600	0.0001	(86.957)	0	0	700
2016/01/11	R186	04/02/2016	8.40	Call	Bond Future	7.8100	0.0078	1.8100	0.0018	(76.825)	0	0	680
2016/01/11	R186	04/02/2016	7.90	Put	Bond Future	12,331.8700	12.3319	13,201.0500	13.2011	7.048	0	0	0
2016/01/11	R186	04/02/2016	8.45	Put	Bond Future	8,001.8600	8.0019	8,863.0100	8.8630	10.762	0	0	0
2016/01/11	R186	04/02/2016	9.20	Put	Bond Future	2,879.5900	2.8796	3,526.4400	3.5264	22.463	0	0	700
2016/01/11	R186	04/02/2016	8.75	Put	Bond Future	5,776.3200	5.7763	6,604.9400	6.6049	14.345	0	0	11,695
2016/01/11	R186	04/02/2016	8.65	Call	Bond Future	36.2100	0.0362	11.2900	0.0113	(68.821)	0	0	0
2016/01/11	R186	04/02/2016	8.85	Call	Bond Future	104.4900	0.1045	40.2300	0.0402	(61.499)	0	0	0
2016/01/11	R186	04/02/2016	8.70	Call	Bond Future	47.7400	0.0477	15.7100	0.0157	(67.093)	0	0	0
2016/01/11	R186	04/02/2016	8.80	Call	Bond Future	81.1300	0.0811	29.6800	0.0297	(63.417)	0	0	0
2016/01/11	R186	05/05/2016			Bond Future	9.6267	109.7510	9.7575	108.8644	1.359	0.0000	0.0000	0
2016/01/11	R186	05/05/2016	8.34	Call	Bond Future	322.2100	0.3222	228.9500	0.2289	(28.944)	0	0	0
2016/01/11	R186	05/05/2016	8.75	Put	Bond Future	6,944.4300	6.9444	7,650.3800	7.6504	10.166	0	0	1,900
2016/01/11	R186	05/05/2016	8.35	Call	Bond Future	329.2300	0.3292	234.2900	0.2343	(28.837)	0	0	0
2016/01/11	R186	05/05/2016	8.85	Put	Bond Future	6,358.9700	6.3590	7,037.2800	7.0373	10.667	0	0	5,350
2016/01/11	R186	05/05/2016	8.33	Call	Bond Future	315.3100	0.3153	223.7200	0.2237	(29.048)	0	0	0
2016/01/11	R186	05/05/2016	8.75	Call	Bond Future	728.4500	0.7284	547.8400	0.5478	(24.794)	0	0	0
2016/01/11	R186	05/05/2016	8.35	Put	Bond Future	9,547.3500	9.5474	10,338.9700	10.3390	8.292	0	0	0
2016/01/11	R186	05/05/2016	7.56	Put	Bond Future	15,520.5700	15.5206	16,390.1400	16.3901	5.603	0	0	0
2016/01/11	R186	05/05/2016	8.34	Put	Bond Future	9,616.7800	9.6168	10,410.0800	10.4101	8.249	0	0	0
2016/01/11	R186	05/05/2016	8.85	Call	Bond Future	876.8400	0.8768	668.5900	0.6686	(23.750)	0	0	0
2016/01/11	R186	05/05/2016	7.56	Call	Bond Future	45.3800	0.0454	28.3900	0.0284	(37.439)	0	0	0
2016/01/11	R186	05/05/2016	8.33	Put	Bond Future	9,686.3900	9.6864	10,481.3600	10.4814	8.207	0	0	0
2016/01/11	R186	04/08/2016	8.51	Put	Bond Future	9,244.0100	9.2440	9,977.0400	9.9770	7.930	0	0	0
2016/01/11	R186	04/08/2016			Bond Future	9.6988	106.5752	9.8357	105.6667	1.412	0.0000	0.0000	0
2016/01/11	R186	04/08/2016	8.50	Put	Bond Future	9,305.7100	9.3057	10,040.7000	10.0407	7.898	0	0	0
2016/01/11	R186	04/08/2016	8.51	Call	Bond Future	881.2200	0.8812	705.7500	0.7058	(19.912)	0	0	0
2016/01/11	R186	04/08/2016	8.49	Call	Bond Future	856.5300	0.8565	684.9600	0.6850	(20.031)	0	0	0
2016/01/11	R186	04/08/2016	8.50	Call	Bond Future	868.8000	0.8688	695.2900	0.6953	(19.971)	0	0	0
2016/01/11	R186	04/08/2016	8.49	Put	Bond Future	9,367.6200	9.3676	10,104.5500	10.1046	7.867	0	0	0
2016/01/11	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R197	04/02/2016			Bond Future	289.5627	289.5627	289.5453	289.5453	(0.006)	0.0000	0.0000	714
2016/01/11	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R197	04/02/2016	296.99	Put	Bond Future	7,427.3300	7.4273	7,444.7400	7.4447	0.234	0	0	0
2016/01/11	R197	04/02/2016	297.01	Put	Bond Future	7,447.3300	7.4473	7,464.7400	7.4647	0.234	0	0	0
2016/01/11	R197	04/02/2016	297.00	Put	Bond Future	7,437.3300	7.4373	7,454.7400	7.4547	0.234	0	0	0
2016/01/11	R197	05/05/2016			Bond Future	294.7299	294.7299	294.7080	294.7080	(0.007)	0.0000	0.0000	23
2016/01/11	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R197	05/05/2016	299.99	Put	Bond Future	5,260.1500	5.2601	5,282.0200	5.2820	0.416	0	0	0
2016/01/11	R197	05/05/2016	300.01	Put	Bond Future	5,280.1500	5.2801	5,302.0200	5.3020	0.414	0	0	0
2016/01/11	R197	05/05/2016	300.00	Put	Bond Future	5,270.1500	5.2701	5,292.0200	5.2920	0.415	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
2016/01/11	R197	05/05/2016	300.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R197	05/05/2016	299.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R202	04/02/2016			Bond Future		235.5169	235.5169	235.5036	235.5036	(0.006)	0.0000	0.0000	42,944
2016/01/11	R202	04/02/2016	239.99	Put	Bond Future		4,473.1100	4.4731	4,486.3800	4.4864	0.297	0	0	0
2016/01/11	R202	04/02/2016	240.01	Put	Bond Future		4,493.1100	4.4931	4,506.3800	4.5064	0.295	0	0	0
2016/01/11	R202	04/02/2016	240.00	Put	Bond Future		4,483.1100	4.4831	4,496.3800	4.4964	0.296	0	0	0
2016/01/11	R202	04/02/2016	239.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R202	04/02/2016	240.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R202	04/02/2016	240.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R202	05/05/2016	246.99	Put	Bond Future		7,270.4800	7.2705	7,287.3000	7.2873	0.231	0	0	0
2016/01/11	R202	05/05/2016			Bond Future		239.7195	239.7195	239.7027	239.7027	(0.007)	0.0000	0.0000	0
2016/01/11	R202	05/05/2016	247.01	Put	Bond Future		7,290.4800	7.2905	7,307.3000	7.3073	0.231	0	0	0
2016/01/11	R202	05/05/2016	246.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R202	05/05/2016	247.00	Put	Bond Future		7,280.4800	7.2805	7,297.3000	7.2973	0.231	0	0	0
2016/01/11	R202	05/05/2016	247.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R202	05/05/2016	247.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R203	04/02/2016	7.25	Put	Bond Future		1,499.5500	1.4996	1,757.6100	1.7576	17.209	0	0	0
2016/01/11	R203	04/02/2016	7.26	Put	Bond Future		1,484.6300	1.4846	1,742.6300	1.7426	17.378	0	0	0
2016/01/11	R203	04/02/2016			Bond Future		8.2605	103.3033	8.4368	103.0448	2.135	0.0000	0.0000	16,689
2016/01/11	R203	04/02/2016	7.26	Call	Bond Future		0.6100	0.0006	0.0500	0.0001	(91.803)	0	0	0
2016/01/11	R203	04/02/2016	7.24	Call	Bond Future		0.5100	0.0005	0.0400	0.0000	(92.157)	0	0	0
2016/01/11	R203	04/02/2016	7.25	Call	Bond Future		0.5500	0.0006	0.0500	0.0001	(90.909)	0	0	0
2016/01/11	R203	04/02/2016	7.24	Put	Bond Future		1,514.5000	1.5145	1,772.5900	1.7726	17.041	0	0	0
2016/01/11	R203	05/05/2016	7.25	Put	Bond Future		1,549.6300	1.5496	1,795.6100	1.7956	15.873	0	0	0
2016/01/11	R203	05/05/2016			Bond Future		8.4458	100.9928	8.6582	100.7280	2.514	0.0000	0.0000	0
2016/01/11	R203	05/05/2016	7.26	Call	Bond Future		41.1100	0.0411	21.9200	0.0219	(46.680)	0	0	0
2016/01/11	R203	05/05/2016	7.24	Call	Bond Future		39.0500	0.0390	20.7100	0.0207	(46.965)	0	0	0
2016/01/11	R203	05/05/2016	7.25	Call	Bond Future		40.0700	0.0401	21.3100	0.0213	(46.818)	0	0	0
2016/01/11	R203	05/05/2016	7.26	Put	Bond Future		1,537.9200	1.5379	1,783.4700	1.7835	15.966	0	0	0
2016/01/11	R203	05/05/2016	7.24	Put	Bond Future		1,561.3700	1.5614	1,807.7700	1.8078	15.781	0	0	0
2016/01/11	R203	04/08/2016	7.26	Call	Bond Future		72.7800	0.0728	43.2800	0.0433	(40.533)	0	0	0
2016/01/11	R203	04/08/2016			Bond Future		8.5928	102.9522	8.8609	102.6778	3.119	0.0000	0.0000	0
2016/01/11	R203	04/08/2016	7.24	Call	Bond Future		70.2500	0.0703	41.6400	0.0416	(40.726)	0	0	0
2016/01/11	R203	04/08/2016	7.25	Call	Bond Future		71.5100	0.0715	42.4600	0.0425	(40.624)	0	0	0
2016/01/11	R203	04/08/2016	7.24	Put	Bond Future		1,472.1700	1.4722	1,717.9200	1.7179	16.693	0	0	0
2016/01/11	R203	04/08/2016	7.26	Put	Bond Future		1,453.7600	1.4538	1,698.6200	1.6986	16.843	0	0	0
2016/01/11	R203	04/08/2016	7.25	Put	Bond Future		1,462.9600	1.4630	1,708.2700	1.7083	16.768	0	0	0
2016/01/11	R204	04/02/2016	7.50	Call	Bond Future		0.5200	0.0005	0.0400	0.0000	(92.308)	0	0	0
2016/01/11	R204	04/02/2016			Bond Future		8.7035	99.3263	8.8921	98.8634	2.167	0.0000	0.0000	38,369
2016/01/11	R204	04/02/2016	7.51	Call	Bond Future		0.5700	0.0006	0.0500	0.0001	(91.228)	0	0	0
2016/01/11	R204	04/02/2016	7.49	Put	Bond Future		3,045.2700	3.0453	3,507.7800	3.5078	15.188	0	0	0
2016/01/11	R204	04/02/2016	7.51	Put	Bond Future		2,994.2400	2.9942	3,456.6700	3.4567	15.444	0	0	0
2016/01/11	R204	04/02/2016	7.49	Call	Bond Future		0.4800	0.0005	0.0400	0.0000	(91.667)	0	0	0
2016/01/11	R204	04/02/2016	7.50	Put	Bond Future		3,019.7500	3.0198	3,482.2200	3.4822	15.315	0	0	0
2016/01/11	R204	05/05/2016	7.75	Call	Bond Future		114.0900	0.1141	65.8100	0.0658	(42.317)	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
2016/01/11	R204	05/05/2016			Bond Future	8.8525	101.1147	9.0621	100.6420	2.367	0.0000	0.0000	0
2016/01/11	R204	05/05/2016	7.76	Call	Bond Future	116.6900	0.1167	67.4700	0.0675	(42.180)	0	0	0
2016/01/11	R204	05/05/2016	7.74	Put	Bond Future	2,670.2400	2.6702	3,095.6500	3.0956	15.932	0	0	0
2016/01/11	R204	05/05/2016	7.76	Put	Bond Future	2,628.6700	2.6287	3,052.2200	3.0522	16.113	0	0	0
2016/01/11	R204	05/05/2016	7.74	Call	Bond Future	111.5300	0.1115	64.1700	0.0642	(42.464)	0	0	0
2016/01/11	R204	05/05/2016	7.75	Put	Bond Future	2,649.4300	2.6494	3,073.9200	3.0739	16.022	0	0	0
2016/01/11	R204	04/08/2016			Bond Future	8.9777	99.0344	9.2142	98.5480	2.635	0.0000	0.0000	0
2016/01/11	R204	04/08/2016	7.74	Put	Bond Future	2,790.1800	2.7902	3,209.3100	3.2093	15.022	0	0	0
2016/01/11	R204	04/08/2016	7.76	Put	Bond Future	2,753.9200	2.7539	3,171.2200	3.1712	15.153	0	0	0
2016/01/11	R204	04/08/2016	7.75	Put	Bond Future	2,772.0300	2.7720	3,190.2500	3.1902	15.087	0	0	0
2016/01/11	R204	04/08/2016	7.74	Call	Bond Future	194.8000	0.1948	127.6000	0.1276	(34.497)	0	0	0
2016/01/11	R204	04/08/2016	7.75	Call	Bond Future	197.9600	0.1980	129.8500	0.1298	(34.406)	0	0	0
2016/01/11	R204	04/08/2016	7.76	Call	Bond Future	201.1600	0.2012	132.1300	0.1321	(34.316)	0	0	0
2016/01/11	R207	04/02/2016	7.27	Put	Bond Future	5,606.6000	5.6066	6,160.9700	6.1610	9.888	0	0	0
2016/01/11	R207	04/02/2016	7.49	Put	Bond Future	4,869.3800	4.8694	5,423.6800	5.4237	11.383	0	0	0
2016/01/11	R207	04/02/2016			Bond Future	8.9948	94.8164	9.1721	94.2620	1.971	0.0000	0.0000	46,608
2016/01/11	R207	04/02/2016	7.51	Put	Bond Future	4,802.7000	4.8027	5,356.9800	5.3570	11.541	0	0	0
2016/01/11	R207	04/02/2016	7.27	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	43
2016/01/11	R207	04/02/2016	7.50	Call	Bond Future	0.1000	0.0001	0.0100	0.0000	(90.000)	0	0	19
2016/01/11	R207	04/02/2016	7.51	Call	Bond Future	0.1100	0.0001	0.0100	0.0000	(90.909)	0	0	0
2016/01/11	R207	04/02/2016	7.49	Call	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	0
2016/01/11	R207	04/02/2016	7.50	Put	Bond Future	4,836.0300	4.8360	5,390.3200	5.3903	11.462	0	0	0
2016/01/11	R207	05/05/2016	7.86	Put	Bond Future	3,969.8100	3.9698	4,488.4500	4.4885	13.065	0	0	0
2016/01/11	R207	05/05/2016			Bond Future	9.1301	96.5236	9.3219	95.9578	2.101	0.0000	0.0000	0
2016/01/11	R207	05/05/2016	7.85	Put	Bond Future	3,998.2400	3.9982	4,517.8100	4.5178	12.995	0	0	0
2016/01/11	R207	05/05/2016	7.56	Put	Bond Future	4,847.3800	4.8474	5,388.2500	5.3883	11.158	0	0	0
2016/01/11	R207	05/05/2016	7.84	Put	Bond Future	4,026.7500	4.0268	4,547.2200	4.5472	12.925	0	0	0
2016/01/11	R207	05/05/2016	7.56	Call	Bond Future	56.3100	0.0563	31.3900	0.0314	(44.255)	0	0	43
2016/01/11	R207	05/05/2016	7.85	Call	Bond Future	114.1100	0.1141	67.8900	0.0679	(40.505)	0	0	0
2016/01/11	R207	05/05/2016	7.86	Call	Bond Future	116.7700	0.1168	69.6200	0.0696	(40.379)	0	0	0
2016/01/11	R207	05/05/2016	7.84	Call	Bond Future	111.5100	0.1115	66.1900	0.0662	(40.642)	0	0	0
2016/01/11	R207	04/08/2016			Bond Future	9.2452	94.7509	9.4549	94.1699	2.269	0.0000	0.0000	0
2016/01/11	R207	04/08/2016	7.99	Put	Bond Future	3,850.8300	3.8508	4,346.3000	4.3463	12.867	0	0	0
2016/01/11	R207	04/08/2016	8.01	Put	Bond Future	3,801.4600	3.8015	4,294.7200	4.2947	12.976	0	0	0
2016/01/11	R207	04/08/2016	8.00	Put	Bond Future	3,826.1200	3.8261	4,320.4900	4.3205	12.921	0	0	0
2016/01/11	R207	04/08/2016	8.01	Call	Bond Future	289.0200	0.2890	201.2800	0.2013	(30.358)	0	0	0
2016/01/11	R207	04/08/2016	7.99	Call	Bond Future	280.2100	0.2802	194.6800	0.1947	(30.524)	0	0	0
2016/01/11	R207	04/08/2016	8.00	Call	Bond Future	284.5900	0.2846	197.9600	0.1980	(30.440)	0	0	0
2016/01/11	R208	04/02/2016			Bond Future	9.1595	92.7153	9.3311	92.0683	1.874	0.0000	0.0000	41,032
2016/01/11	R208	04/02/2016	7.74	Put	Bond Future	5,573.4400	5.5734	6,220.1400	6.2201	11.603	0	0	0
2016/01/11	R208	04/02/2016	7.76	Put	Bond Future	5,492.1300	5.4921	6,138.7800	6.1388	11.774	0	0	0
2016/01/11	R208	04/02/2016	7.75	Put	Bond Future	5,532.7700	5.5328	6,179.4400	6.1794	11.688	0	0	0
2016/01/11	R208	04/02/2016	7.76	Call	Bond Future	0.4100	0.0004	0.0400	0.0000	(90.244)	0	0	0
2016/01/11	R208	04/02/2016	7.74	Call	Bond Future	0.3500	0.0004	0.0300	0.0000	(91.429)	0	0	0
2016/01/11	R208	04/02/2016	7.75	Call	Bond Future	0.3800	0.0004	0.0300	0.0000	(92.105)	0	0	0
2016/01/11	R208	05/05/2016	7.99	Call	Bond Future	151.2600	0.1513	93.2900	0.0933	(38.325)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/11	R208	05/05/2016	8.00	Put	Bond Future	4,919.6200	4.9196	5,520.5600	5.5206	12.215	0	0	0
2016/01/11	R208	05/05/2016			Bond Future	9.2726	90.9831	9.4553	90.3231	1.970	0.0000	0.0000	0
2016/01/11	R208	05/05/2016	8.00	Call	Bond Future	154.6800	0.1547	95.5900	0.0956	(38.201)	0	0	0
2016/01/11	R208	05/05/2016	8.01	Call	Bond Future	158.1600	0.1582	97.9400	0.0979	(38.075)	0	0	0
2016/01/11	R208	05/05/2016	7.99	Put	Bond Future	4,954.8300	4.9548	5,556.8900	5.5569	12.151	0	0	0
2016/01/11	R208	05/05/2016	8.01	Put	Bond Future	4,884.4800	4.8845	5,484.2900	5.4843	12.280	0	0	0
2016/01/11	R208	04/08/2016	8.01	Put	Bond Future	5,187.5900	5.1876	5,771.9100	5.7719	11.264	0	0	0
2016/01/11	R208	04/08/2016			Bond Future	9.3678	92.7484	9.5636	92.0716	2.090	0.0000	0.0000	0
2016/01/11	R208	04/08/2016	8.00	Put	Bond Future	5,219.6800	5.2197	5,805.2000	5.8052	11.218	0	0	0
2016/01/11	R208	04/08/2016	7.99	Call	Bond Future	308.5400	0.3085	218.4000	0.2184	(29.215)	0	0	0
2016/01/11	R208	04/08/2016	8.00	Call	Bond Future	313.4100	0.3134	222.1000	0.2221	(29.134)	0	0	0
2016/01/11	R208	04/08/2016	8.01	Call	Bond Future	318.3500	0.3184	225.8400	0.2258	(29.059)	0	0	0
2016/01/11	R208	04/08/2016	7.99	Put	Bond Future	5,251.8500	5.2518	5,838.5400	5.8385	11.171	0	0	0
2016/01/11	R209	04/02/2016	8.74	Call	Bond Future	3.3200	0.0033	0.8100	0.0008	(75.602)	0	0	0
2016/01/11	R209	04/02/2016	8.75	Put	Bond Future	9,008.9100	9.0089	9,668.3700	9.6684	7.320	0	0	0
2016/01/11	R209	04/02/2016			Bond Future	10.0373	69.7558	10.1424	69.0937	1.047	0.0000	0.0000	41,344
2016/01/11	R209	04/02/2016	8.75	Call	Bond Future	3.5600	0.0036	0.8800	0.0009	(75.281)	0	0	0
2016/01/11	R209	04/02/2016	8.76	Call	Bond Future	3.8200	0.0038	0.9600	0.0010	(74.869)	0	0	0
2016/01/11	R209	04/02/2016	9.52	Put	Bond Future	3,656.6000	3.6566	4,202.0300	4.2020	14.916	0	0	2,200
2016/01/11	R209	04/02/2016	8.74	Put	Bond Future	9,085.6500	9.0857	9,745.2800	9.7453	7.260	0	0	0
2016/01/11	R209	04/02/2016	8.76	Put	Bond Future	8,932.3000	8.9323	9,591.5800	9.5916	7.381	0	0	0
2016/01/11	R209	04/02/2016	9.52	Call	Bond Future	243.8200	0.2438	127.1100	0.1271	(47.867)	0	0	0
2016/01/11	R209	05/05/2016			Bond Future	10.1094	67.8622	10.2179	67.1870	1.073	0.0000	0.0000	0
2016/01/11	R209	05/05/2016	9.00	Call	Bond Future	495.6600	0.4957	384.3100	0.3843	(22.465)	0	0	6,700
2016/01/11	R209	05/05/2016	8.25	Put	Bond Future	13,514.0300	13.5140	14,162.2400	14.1622	4.797	0	0	0
2016/01/11	R209	05/05/2016	8.99	Put	Bond Future	8,117.8800	8.1179	8,683.4200	8.6834	6.967	0	0	0
2016/01/11	R209	05/05/2016	9.01	Put	Bond Future	7,989.2000	7.9892	8,551.3300	8.5513	7.036	0	0	0
2016/01/11	R209	05/05/2016	9.00	Put	Bond Future	8,053.4200	8.0534	8,617.2600	8.6173	7.001	0	0	0
2016/01/11	R209	05/05/2016	9.01	Call	Bond Future	505.2600	0.5053	392.2000	0.3922	(22.377)	0	0	0
2016/01/11	R209	05/05/2016	8.25	Call	Bond Future	91.0900	0.0911	64.1100	0.0641	(29.619)	0	0	6,700
2016/01/11	R209	05/05/2016	8.99	Call	Bond Future	486.1900	0.4862	376.5400	0.3765	(22.553)	0	0	0
2016/01/11	R209	04/08/2016	9.26	Call	Bond Future	1,316.9200	1.3169	1,121.4200	1.1214	(14.845)	0	0	0
2016/01/11	R209	04/08/2016			Bond Future	10.1714	69.1791	10.2836	68.4879	1.103	0.0000	0.0000	0
2016/01/11	R209	04/08/2016	10.60	Call	Bond Future	4,921.7600	4.9218	4,464.8500	4.4649	(9.283)	0	0	6,000
2016/01/11	R209	04/08/2016	9.60	Put	Bond Future	5,683.0200	5.6830	6,112.5700	6.1126	7.558	0	0	0
2016/01/11	R209	04/08/2016	9.24	Call	Bond Future	1,283.8200	1.2838	1,091.9600	1.0920	(14.944)	0	0	0
2016/01/11	R209	04/08/2016	9.25	Call	Bond Future	1,299.8700	1.2999	1,106.2200	1.1062	(14.898)	0	0	0
2016/01/11	R209	04/08/2016	10.60	Put	Bond Future	2,340.6800	2.3407	2,574.9600	2.5750	10.009	0	0	0
2016/01/11	R209	04/08/2016	9.24	Put	Bond Future	7,475.1200	7.4751	7,974.4500	7.9745	6.680	0	0	0
2016/01/11	R209	04/08/2016	9.26	Put	Bond Future	7,366.2200	7.3662	7,861.9100	7.8619	6.729	0	0	0
2016/01/11	R209	04/08/2016	9.60	Call	Bond Future	1,985.0000	1.9850	1,723.3600	1.7234	(13.181)	0	0	6,000
2016/01/11	R209	04/08/2016	9.25	Put	Bond Future	7,420.1200	7.4201	7,917.6600	7.9177	6.705	0	0	0
2016/01/11	R210	04/02/2016	184.99	Put	Bond Future	4,427.6900	4.4277	4,438.5600	4.4386	0.246	0	0	0
2016/01/11	R210	04/02/2016			Bond Future	180.5623	180.5623	180.5514	180.5514	(0.006)	0.0000	0.0000	3,861
2016/01/11	R210	04/02/2016	185.01	Put	Bond Future	4,447.6900	4.4477	4,458.5600	4.4586	0.244	0	0	0
2016/01/11	R210	04/02/2016	184.99	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	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
2016/01/11	R210	04/02/2016	185.00	Put	Bond Future	4,437.6900		4.4377	4,448.5600	4.4486	0.245	0	0	0
2016/01/11	R210	04/02/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R210	04/02/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R210	05/05/2016			Bond Future	181.6170		181.6170	181.6036	181.6036	(0.007)	0.0000	0.0000	0
2016/01/11	R210	05/05/2016	184.99	Put	Bond Future	3,373.0200		3.3730	3,386.4400	3.3864	0.398	0	0	0
2016/01/11	R210	05/05/2016	185.00	Put	Bond Future	3,383.0200		3.3830	3,396.4400	3.3964	0.397	0	0	0
2016/01/11	R210	05/05/2016	185.01	Put	Bond Future	3,393.0200		3.3930	3,406.4400	3.4064	0.396	0	0	0
2016/01/11	R210	05/05/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R210	05/05/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R210	05/05/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R211	04/02/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R211	04/02/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R211	04/02/2016			Bond Future	134.5492		134.5492	134.5415	134.5415	(0.006)	0.0000	0.0000	720
2016/01/11	R211	04/02/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R211	04/02/2016	138.99	Put	Bond Future	4,440.8400		4.4408	4,448.5000	4.4485	0.172	0	0	0
2016/01/11	R211	04/02/2016	139.01	Put	Bond Future	4,460.8400		4.4608	4,468.5000	4.4685	0.172	0	0	0
2016/01/11	R211	04/02/2016	139.00	Put	Bond Future	4,450.8400		4.4508	4,458.5000	4.4585	0.172	0	0	0
2016/01/11	R211	05/05/2016	139.01	Put	Bond Future	2,059.8400		2.0598	2,069.5100	2.0695	0.469	0	0	0
2016/01/11	R211	05/05/2016			Bond Future	136.9502		136.9502	136.9405	136.9405	(0.007)	0.0000	0.0000	0
2016/01/11	R211	05/05/2016	139.00	Put	Bond Future	2,049.8400		2.0498	2,059.5100	2.0595	0.472	0	0	0
2016/01/11	R211	05/05/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R211	05/05/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R211	05/05/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R211	05/05/2016	138.99	Put	Bond Future	2,039.8400		2.0398	2,049.5100	2.0495	0.474	0	0	0
2016/01/11	R212	04/02/2016			Bond Future	140.0171		140.0171	140.0088	140.0088	(0.006)	0.0000	0.0000	1,569
2016/01/11	R212	04/02/2016	146.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R212	04/02/2016	145.99	Put	Bond Future	5,972.9200		5.9729	5,981.2500	5.9813	0.139	0	0	0
2016/01/11	R212	04/02/2016	146.01	Put	Bond Future	5,992.9200		5.9929	6,001.2500	6.0013	0.139	0	0	0
2016/01/11	R212	04/02/2016	146.00	Put	Bond Future	5,982.9200		5.9829	5,991.2500	5.9913	0.139	0	0	0
2016/01/11	R212	04/02/2016	146.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R212	04/02/2016	145.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R212	05/05/2016	145.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R212	05/05/2016			Bond Future	142.5157		142.5157	142.5052	142.5052	(0.007)	0.0000	0.0000	0
2016/01/11	R212	05/05/2016	145.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R212	05/05/2016	144.99	Put	Bond Future	2,474.3500		2.4744	2,484.7700	2.4848	0.421	0	0	0
2016/01/11	R212	05/05/2016	145.01	Put	Bond Future	2,494.3500		2.4944	2,504.7700	2.5048	0.418	0	0	0
2016/01/11	R212	05/05/2016	144.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R212	05/05/2016	145.00	Put	Bond Future	2,484.3500		2.4844	2,494.7700	2.4948	0.419	0	0	0
2016/01/11	R213	04/02/2016			Bond Future	9.9557		80.3138	10.0557	79.6761	1.005	0.0000	0.0000	47,764
2016/01/11	R213	04/02/2016	8.75	Call	Bond Future	6.3900		0.0064	1.8000	0.0018	(71.831)	0	0	0
2016/01/11	R213	04/02/2016	8.74	Put	Bond Future	8,402.3300		8.4023	9,035.7200	9.0357	7.538	0	0	0
2016/01/11	R213	04/02/2016	8.76	Put	Bond Future	8,254.7800		8.2548	8,887.6100	8.8876	7.666	0	0	0
2016/01/11	R213	04/02/2016	8.75	Put	Bond Future	8,328.5000		8.3285	8,961.6100	8.9616	7.602	0	0	0
2016/01/11	R213	04/02/2016	8.76	Call	Bond Future	6.8200		0.0068	1.9500	0.0020	(71.408)	0	0	0
2016/01/11	R213	04/02/2016	8.74	Call	Bond Future	5.9800		0.0060	1.6700	0.0017	(72.074)	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
2016/01/11	R213	05/05/2016	8.74	Put	Bond Future	9,180.6100	9.1806	9,750.5700	9.7506	6.208	0	0	0
2016/01/11	R213	05/05/2016	8.76	Put	Bond Future	9,047.5900	9.0476	9,614.8300	9.6148	6.270	0	0	0
2016/01/11	R213	05/05/2016			Bond Future	10.0325	78.2102	10.1360	77.5598	1.031	0.0000	0.0000	0
2016/01/11	R213	05/05/2016	8.75	Put	Bond Future	9,113.9900	9.1140	9,682.6100	9.6826	6.239	0	0	0
2016/01/11	R213	05/05/2016	8.74	Call	Bond Future	344.4000	0.3444	264.0100	0.2640	(23.342)	0	0	0
2016/01/11	R213	05/05/2016	8.75	Call	Bond Future	351.5300	0.3515	269.8000	0.2698	(23.250)	0	0	0
2016/01/11	R213	05/05/2016	8.76	Call	Bond Future	358.7900	0.3588	275.6800	0.2757	(23.164)	0	0	0
2016/01/11	R213	04/08/2016			Bond Future	10.0979	79.7274	10.2053	79.0610	1.064	0.0000	0.0000	0
2016/01/11	R213	04/08/2016	8.99	Put	Bond Future	8,406.7000	8.4067	8,917.5300	8.9175	6.076	0	0	0
2016/01/11	R213	04/08/2016	9.01	Put	Bond Future	8,291.8000	8.2918	8,799.4800	8.7995	6.123	0	0	0
2016/01/11	R213	04/08/2016	9.00	Put	Bond Future	8,349.1400	8.3491	8,858.4000	8.8584	6.100	0	0	0
2016/01/11	R213	04/08/2016	9.01	Call	Bond Future	1,048.0700	1.0481	889.3300	0.8893	(15.146)	0	0	0
2016/01/11	R213	04/08/2016	8.99	Call	Bond Future	1,020.9100	1.0209	865.3200	0.8653	(15.240)	0	0	0
2016/01/11	R213	04/08/2016	9.00	Call	Bond Future	1,034.4200	1.0344	877.2600	0.8773	(15.193)	0	0	0
2016/01/11	R214	04/02/2016			Bond Future	10.1486	69.9602	10.2486	69.3151	0.986	0.0000	0.0000	29,967
2016/01/11	R214	04/02/2016	7.99	Put	Bond Future	16,913.8600	16.9139	17,559.0100	17.5590	3.814	0	0	0
2016/01/11	R214	04/02/2016	9.45	Call	Bond Future	114.3900	0.1144	53.3100	0.0533	(53.396)	0	0	0
2016/01/11	R214	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R214	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R214	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/11	R214	04/02/2016	9.35	Call	Bond Future	70.6100	0.0706	30.2600	0.0303	(57.145)	0	0	0
2016/01/11	R214	04/02/2016	9.45	Put	Bond Future	4,927.6100	4.9276	5,511.6800	5.5117	11.853	0	0	25
2016/01/11	R214	04/02/2016	8.01	Put	Bond Future	16,726.5300	16.7265	17,371.6800	17.3717	3.857	0	0	0
2016/01/11	R214	04/02/2016	9.35	Put	Bond Future	5,619.8000	5.6198	6,224.6000	6.2246	10.762	0	0	25
2016/01/11	R214	04/02/2016	8.00	Put	Bond Future	16,820.1100	16.8201	17,465.2600	17.4653	3.836	0	0	0
2016/01/11	R214	05/05/2016	9.01	Call	Bond Future	423.4000	0.4234	328.8200	0.3288	(22.338)	0	0	0
2016/01/11	R214	05/05/2016	9.30	Put	Bond Future	7,109.9500	7.1100	7,621.8100	7.6218	7.199	0	0	0
2016/01/11	R214	05/05/2016			Bond Future	10.2191	67.9237	10.3223	67.2659	1.010	0.0000	0.0000	4,680
2016/01/11	R214	05/05/2016	8.99	Call	Bond Future	406.5500	0.4066	315.0100	0.3150	(22.516)	0	0	0
2016/01/11	R214	05/05/2016	9.00	Call	Bond Future	414.9100	0.4149	321.8600	0.3219	(22.427)	0	0	0
2016/01/11	R214	05/05/2016	8.99	Put	Bond Future	9,160.0700	9.1601	9,726.3400	9.7263	6.182	0	0	0
2016/01/11	R214	05/05/2016	9.01	Put	Bond Future	9,019.6200	9.0196	9,582.8500	9.5828	6.244	0	0	0
2016/01/11	R214	05/05/2016	9.30	Call	Bond Future	735.9700	0.7360	590.0200	0.5900	(19.831)	0	0	0
2016/01/11	R214	05/05/2016	9.00	Put	Bond Future	9,089.7100	9.0897	9,654.4700	9.6545	6.213	0	0	0
2016/01/11	R214	04/08/2016	11.30	Call	Bond Future	7,351.5800	7.3516	6,820.0400	6.8200	(7.230)	0	0	6,300
2016/01/11	R214	04/08/2016	9.24	Call	Bond Future	1,160.9300	1.1609	990.0800	0.9901	(14.717)	0	0	0
2016/01/11	R214	04/08/2016	9.25	Put	Bond Future	8,305.7400	8.3057	8,806.7600	8.8068	6.032	0	0	0
2016/01/11	R214	04/08/2016			Bond Future	10.2795	69.2415	10.3864	68.5679	1.039	0.0000	0.0000	0
2016/01/11	R214	04/08/2016	9.30	Call	Bond Future	1,258.1700	1.2582	1,076.7900	1.0768	(14.416)	0	0	1,300
2016/01/11	R214	04/08/2016	8.55	Put	Bond Future	13,140.0700	13.1401	13,737.9100	13.7379	4.550	0	0	0
2016/01/11	R214	04/08/2016	11.30	Put	Bond Future	1,360.8400	1.3608	1,502.8600	1.5029	10.436	0	0	0
2016/01/11	R214	04/08/2016	9.25	Call	Bond Future	1,176.1200	1.1761	1,003.5800	1.0036	(14.670)	0	0	0
2016/01/11	R214	04/08/2016	10.30	Put	Bond Future	3,560.6300	3.5606	3,859.9800	3.8600	8.407	0	0	0
2016/01/11	R214	04/08/2016	9.26	Call	Bond Future	1,192.2700	1.1923	1,017.9700	1.0180	(14.619)	0	0	0
2016/01/11	R214	04/08/2016	9.30	Put	Bond Future	8,012.8400	8.0128	8,505.0200	8.5050	6.142	0	0	0
2016/01/11	R214	04/08/2016	8.55	Call	Bond Future	415.6800	0.4157	339.9600	0.3400	(18.216)	0	0	1,300
2016/01/11	R214	04/08/2016	9.24	Put	Bond Future	8,365.9200	8.3659	8,868.6300	8.8686	6.009	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
2016/01/11	R214	04/08/2016	10.30	Call	Bond Future	3,690.5400	3.6905	3,316.3300	3.3163	(10.140)	0	0	6,300
2016/01/11	R214	04/08/2016	9.26	Put	Bond Future	8,246.6500	8.2466	8,745.9100	8.7459	6.054	0	0	0
2016/01/11	R248	04/02/2016	8.99	Put	Bond Future	11,123.2000	11.1232	11,935.4400	11.9354	7.302	0	0	0
2016/01/11	R248	04/02/2016	9.55	Put	Bond Future	5,852.6800	5.8527	6,576.4000	6.5764	12.366	0	0	75
2016/01/11	R248	04/02/2016			Bond Future	10.1994	90.2811	10.2994	89.4632	0.981	0.0000	0.0000	60,433
2016/01/11	R248	04/02/2016	9.00	Put	Bond Future	11,021.5500	11.0215	11,833.4200	11.8334	7.366	0	0	0
2016/01/11	R248	04/02/2016	9.01	Put	Bond Future	10,920.1200	10.9201	11,731.6000	11.7316	7.431	0	0	0
2016/01/11	R248	04/02/2016	8.99	Call	Bond Future	7.9100	0.0079	2.2400	0.0022	(71.681)	0	0	0
2016/01/11	R248	04/02/2016	9.00	Call	Bond Future	8.4700	0.0085	2.4300	0.0024	(71.311)	0	0	0
2016/01/11	R248	04/02/2016	9.45	Put	Bond Future	6,716.3000	6.7163	7,470.9900	7.4710	11.237	0	0	75
2016/01/11	R248	04/02/2016	9.01	Call	Bond Future	9.0600	0.0091	2.6300	0.0026	(70.971)	0	0	0
2016/01/11	R248	04/02/2016	9.45	Call	Bond Future	114.5800	0.1146	51.3600	0.0514	(55.175)	0	0	0
2016/01/11	R248	04/02/2016	9.55	Call	Bond Future	183.4400	0.1834	89.2500	0.0893	(51.346)	0	0	0
2016/01/11	R248	05/05/2016			Bond Future	10.2723	87.4695	10.3757	86.6355	1.007	0.0000	0.0000	0
2016/01/11	R248	05/05/2016	8.99	Put	Bond Future	12,162.2400	12.1622	12,890.8400	12.8908	5.991	0	0	0
2016/01/11	R248	05/05/2016	9.01	Put	Bond Future	11,978.0000	11.9780	12,702.9300	12.7029	6.052	0	0	0
2016/01/11	R248	05/05/2016	9.00	Put	Bond Future	12,069.9400	12.0699	12,796.7200	12.7967	6.021	0	0	0
2016/01/11	R248	05/05/2016	8.99	Call	Bond Future	458.6500	0.4587	353.2800	0.3533	(22.974)	0	0	0
2016/01/11	R248	05/05/2016	9.00	Call	Bond Future	468.4400	0.4684	361.2500	0.3613	(22.882)	0	0	0
2016/01/11	R248	05/05/2016	9.01	Call	Bond Future	478.4000	0.4784	369.3600	0.3694	(22.793)	0	0	0
2016/01/11	R248	04/08/2016			Bond Future	10.3353	89.1665	10.4424	88.3125	1.037	0.0000	0.0000	0
2016/01/11	R248	04/08/2016	9.25	Call	Bond Future	1,385.2300	1.3852	1,178.7600	1.1788	(14.905)	0	0	0
2016/01/11	R248	04/08/2016	9.24	Put	Bond Future	11,072.2600	11.0723	11,721.9100	11.7219	5.867	0	0	0
2016/01/11	R248	04/08/2016	9.26	Put	Bond Future	10,914.7000	10.9147	11,560.1400	11.5601	5.913	0	0	0
2016/01/11	R248	04/08/2016	9.25	Put	Bond Future	10,993.3000	10.9933	11,640.8500	11.6409	5.890	0	0	0
2016/01/11	R248	04/08/2016	9.26	Call	Bond Future	1,403.8600	1.4039	1,195.2800	1.1953	(14.858)	0	0	0
2016/01/11	R248	04/08/2016	9.24	Call	Bond Future	1,366.7800	1.3668	1,162.4100	1.1624	(14.953)	0	0	0

Total

707880