



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 21/01/2016 TO 21/01/2016

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
2016/01/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	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
2016/01/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	2025	04/02/2016	126.01	Put	Bond Future	4,334.7300	4.3347	4,341.7000	4.3417	0.161	0	0	0
2016/01/21	2025	04/02/2016			Bond Future	121.6753	121.6753	121.6683	121.6683	(0.006)	0.0000	0.0000	2,062
2016/01/21	2025	04/02/2016	126.00	Put	Bond Future	4,324.7300	4.3247	4,331.7000	4.3317	0.161	0	0	0
2016/01/21	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2025	04/02/2016	125.99	Put	Bond Future	4,314.7300	4.3147	4,321.7000	4.3217	0.162	0	0	0
2016/01/21	2025	05/05/2016			Bond Future	123.8406	123.8406	123.8327	123.8327	(0.006)	0.0000	0.0000	2,357
2016/01/21	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2025	05/05/2016	125.99	Put	Bond Future	2,149.3900	2.1494	2,157.2600	2.1573	0.366	0	0	0
2016/01/21	2025	05/05/2016	126.01	Put	Bond Future	2,169.3900	2.1694	2,177.2600	2.1773	0.363	0	0	0
2016/01/21	2025	05/05/2016	126.00	Put	Bond Future	2,159.3900	2.1594	2,167.2600	2.1673	0.364	0	0	0
2016/01/21	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2025	04/08/2016			Bond Future	124.9629	124.9629	124.9532	124.9532	(0.008)	0.0000	0.0000	0
2016/01/21	2025	04/08/2016	123.86	Call	Bond Future	1,102.8700	1.1029	1,093.1800	1.0932	(0.879)	0	0	0
2016/01/21	2025	04/08/2016	123.87	Call	Bond Future	1,092.8700	1.0929	1,083.1800	1.0832	(0.887)	0	0	0
2016/01/21	2025	04/08/2016	123.85	Call	Bond Future	1,112.8700	1.1129	1,103.1800	1.1032	(0.871)	0	0	0
2016/01/21	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2030	04/02/2016			Bond Future	10.0046	85.2771	9.9685	85.5172	(0.361)	0.0000	0.0000	14,792
2016/01/21	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2030	04/02/2016	8.74	Put	Bond Future	9,011.5800	9.0116	8,771.4800	8.7715	(2.664)	0	0	0
2016/01/21	2030	04/02/2016	8.76	Put	Bond Future	8,858.8000	8.8588	8,618.7000	8.6187	(2.710)	0	0	0
2016/01/21	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2030	04/02/2016	8.75	Put	Bond Future	8,935.1400	8.9351	8,695.0400	8.6950	(2.687)	0	0	0
2016/01/21	2030	05/05/2016	8.99	Put	Bond Future	7,650.5500	7.6505	7,406.8200	7.4068	(3.186)	0	0	0
2016/01/21	2030	05/05/2016	9.01	Put	Bond Future	7,503.2600	7.5033	7,259.5300	7.2595	(3.248)	0	0	0
2016/01/21	2030	05/05/2016			Bond Future	10.0926	86.8070	10.0553	87.0507	(0.369)	0.0000	0.0000	0
2016/01/21	2030	05/05/2016	9.00	Put	Bond Future	7,576.8600	7.5769	7,333.1300	7.3331	(3.217)	0	0	0
2016/01/21	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2030	04/08/2016	10.17	Call	Bond Future	0.0000	0.0000	228.9200	0.2289	100.000	0	0	0
2016/01/21	2030	04/08/2016			Bond Future	10.1728	84.4637	10.1344	84.7107	(0.377)	0.0000	0.0000	0
2016/01/21	2030	04/08/2016	10.17	Put	Bond Future	18.1100	0.0181	0.0000	0.0000	(100.000)	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
2016/01/21	2032	04/02/2016			Bond Future	10.1198	88.2337	10.0786	88.5226	(0.407)	0.0000	0.0000	8,437
2016/01/21	2032	04/02/2016	8.69	Put	Bond Future	10,943.6900	10.9437	10,654.8000	10.6548	(2.640)	0	0	0
2016/01/21	2032	04/02/2016	8.71	Put	Bond Future	10,776.7700	10.7768	10,487.8800	10.4879	(2.681)	0	0	0
2016/01/21	2032	04/02/2016	9.20	Call	Bond Future	8.0100	0.0080	8.3500	0.0084	4.245	0	0	0
2016/01/21	2032	04/02/2016	8.70	Put	Bond Future	10,860.1800	10.8602	10,571.2900	10.5713	(2.660)	0	0	0
2016/01/21	2032	04/02/2016	9.30	Call	Bond Future	17.1300	0.0171	18.2200	0.0182	6.363	0	0	0
2016/01/21	2032	04/02/2016	8.71	Call	Bond Future	0.0800	0.0001	0.0700	0.0001	(12.500)	0	0	0
2016/01/21	2032	04/02/2016	9.20	Put	Bond Future	6,823.0500	6.8230	6,534.5100	6.5345	(4.229)	0	0	22
2016/01/21	2032	04/02/2016	8.69	Call	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2016/01/21	2032	04/02/2016	8.70	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2016/01/21	2032	04/02/2016	9.30	Put	Bond Future	6,053.0600	6.0531	5,765.2700	5.7653	(4.754)	0	0	22
2016/01/21	2032	05/05/2016			Bond Future	10.2061	85.6592	10.1636	85.9526	(0.416)	0.0000	0.0000	856
2016/01/21	2032	05/05/2016	8.99	Put	Bond Future	9,487.0800	9.4871	9,225.1600	9.2252	(2.761)	0	0	0
2016/01/21	2032	05/05/2016	9.01	Put	Bond Future	9,345.5800	9.3456	9,084.7600	9.0848	(2.791)	0	0	0
2016/01/21	2032	05/05/2016	9.00	Put	Bond Future	9,416.2100	9.4162	9,154.8400	9.1548	(2.776)	0	0	0
2016/01/21	2032	05/05/2016	9.01	Call	Bond Future	474.4900	0.4745	507.1500	0.5072	6.883	0	0	0
2016/01/21	2032	05/05/2016	8.99	Call	Bond Future	456.2900	0.4563	487.8500	0.4878	6.917	0	0	0
2016/01/21	2032	05/05/2016	9.00	Call	Bond Future	465.3200	0.4653	497.4300	0.4974	6.901	0	0	0
2016/01/21	2032	04/08/2016	9.01	Call	Bond Future	984.5300	0.9845	1,036.5600	1.0366	5.285	0	0	0
2016/01/21	2032	04/08/2016			Bond Future	10.2832	87.3030	10.2395	87.6007	(0.425)	0.0000	0.0000	0
2016/01/21	2032	04/08/2016	8.99	Call	Bond Future	958.6600	0.9587	1,009.5600	1.0096	5.309	0	0	0
2016/01/21	2032	04/08/2016	9.00	Call	Bond Future	971.5300	0.9715	1,023.0000	1.0230	5.298	0	0	0
2016/01/21	2032	04/08/2016	8.99	Put	Bond Future	10,462.0300	10.4620	10,215.2600	10.2153	(2.359)	0	0	0
2016/01/21	2032	04/08/2016	9.01	Put	Bond Future	10,329.2700	10.3293	10,083.6300	10.0836	(2.378)	0	0	0
2016/01/21	2032	04/08/2016	9.00	Put	Bond Future	10,395.5300	10.3955	10,149.3300	10.1493	(2.368)	0	0	0
2016/01/21	2032	03/11/2016			Bond Future	10.3453	84.9003	10.3000	85.2052	(0.438)	0.0000	0.0000	0
2016/01/21	2032	03/11/2016	10.28	Put	Bond Future	3,905.2800	3.9053	3,749.2400	3.7492	(3.996)	0	0	0
2016/01/21	2032	03/11/2016	10.30	Put	Bond Future	3,834.5100	3.8345	3,680.2400	3.6802	(4.023)	0	0	0
2016/01/21	2032	03/11/2016	10.29	Put	Bond Future	3,869.7800	3.8698	3,714.6200	3.7146	(4.010)	0	0	0
2016/01/21	2032	03/11/2016	10.30	Call	Bond Future	3,529.7900	3.5298	3,680.4400	3.6804	4.268	0	0	0
2016/01/21	2032	03/11/2016	10.28	Call	Bond Future	3,465.5700	3.4656	3,614.4500	3.6144	4.296	0	0	0
2016/01/21	2032	03/11/2016	10.29	Call	Bond Future	3,497.6000	3.4976	3,647.3600	3.6474	4.282	0	0	0
2016/01/21	2033	04/02/2016	102.40	Call	Bond Future	156.7400	0.1567	596.2800	0.5963	280.426	0	0	0
2016/01/21	2033	04/02/2016			Bond Future	102.5567	102.5567	102.9963	102.9963	0.429	0.0000	0.0000	185
2016/01/21	2033	04/02/2016	102.41	Call	Bond Future	146.7400	0.1467	586.2800	0.5863	299.537	0	0	0
2016/01/21	2033	04/02/2016	102.39	Call	Bond Future	166.7400	0.1667	606.2800	0.6063	263.608	0	0	0
2016/01/21	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2033	05/05/2016			Bond Future	103.4065	103.4065	103.8533	103.8533	0.432	0.0000	0.0000	160
2016/01/21	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2033	05/05/2016	102.40	Call	Bond Future	1,006.4700	1.0065	1,453.2800	1.4533	44.394	0	0	0
2016/01/21	2033	05/05/2016	102.41	Call	Bond Future	996.4700	0.9965	1,443.2800	1.4433	44.839	0	0	0
2016/01/21	2033	05/05/2016	102.39	Call	Bond Future	1,016.4700	1.0165	1,463.2800	1.4633	43.957	0	0	0
2016/01/21	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2033	05/05/2016	102.40	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/21	2037	04/02/2016	8.74	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2016/01/21	2037	04/02/2016	8.75	Put	Bond Future	12,320.0700	12.3201	12,123.2100	12.1232	(1.598)	0	0	0
2016/01/21	2037	04/02/2016	9.43	Call	Bond Future	24.7100	0.0247	23.7100	0.0237	(4.047)	0	0	0
2016/01/21	2037	04/02/2016			Bond Future	10.2138	85.5028	10.1877	85.6996	(0.255)	0.0000	0.0000	49,066
2016/01/21	2037	04/02/2016	8.75	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2016/01/21	2037	04/02/2016	8.76	Call	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2016/01/21	2037	04/02/2016	9.30	Call	Bond Future	9.3600	0.0094	8.6500	0.0087	(7.585)	0	0	0
2016/01/21	2037	04/02/2016	8.74	Put	Bond Future	12,413.6900	12.4137	12,216.8300	12.2168	(1.586)	0	0	0
2016/01/21	2037	04/02/2016	9.43	Put	Bond Future	6,292.9300	6.2929	6,095.0800	6.0951	(3.144)	0	0	16
2016/01/21	2037	04/02/2016	8.76	Put	Bond Future	12,226.5900	12.2266	12,029.7300	12.0297	(1.610)	0	0	0
2016/01/21	2037	04/02/2016	9.30	Put	Bond Future	7,388.1100	7.3881	7,190.5500	7.1905	(2.674)	0	0	16
2016/01/21	2037	05/05/2016	9.00	Put	Bond Future	11,039.0600	11.0391	10,854.9000	10.8549	(1.668)	0	0	0
2016/01/21	2037	05/05/2016	8.99	Call	Bond Future	414.6200	0.4146	429.9900	0.4300	3.707	0	0	0
2016/01/21	2037	05/05/2016			Bond Future	10.2968	87.0367	10.2700	87.2365	(0.260)	0.0000	0.0000	2,082
2016/01/21	2037	05/05/2016	9.00	Call	Bond Future	423.2300	0.4232	438.9100	0.4389	3.705	0	0	0
2016/01/21	2037	05/05/2016	9.01	Call	Bond Future	431.9900	0.4320	447.9700	0.4480	3.699	0	0	0
2016/01/21	2037	05/05/2016	8.99	Put	Bond Future	11,120.3300	11.1203	10,935.8600	10.9359	(1.659)	0	0	0
2016/01/21	2037	05/05/2016	9.01	Put	Bond Future	10,958.0700	10.9581	10,774.2100	10.7742	(1.678)	0	0	0
2016/01/21	2037	04/08/2016			Bond Future	10.3729	84.4473	10.3454	84.6496	(0.265)	0.0000	0.0000	0
2016/01/21	2037	04/08/2016	9.24	Put	Bond Future	10,329.4400	10.3294	10,165.3000	10.1653	(1.589)	0	0	0
2016/01/21	2037	04/08/2016	9.26	Put	Bond Future	10,190.1600	10.1902	10,026.8400	10.0268	(1.603)	0	0	0
2016/01/21	2037	04/08/2016	9.25	Put	Bond Future	10,259.6600	10.2597	10,095.9300	10.0959	(1.596)	0	0	0
2016/01/21	2037	04/08/2016	9.24	Call	Bond Future	1,299.1600	1.2992	1,337.3100	1.3373	2.937	0	0	0
2016/01/21	2037	04/08/2016	9.25	Call	Bond Future	1,315.6800	1.3157	1,354.2400	1.3542	2.931	0	0	0
2016/01/21	2037	04/08/2016	9.26	Call	Bond Future	1,332.3500	1.3324	1,371.3200	1.3713	2.925	0	0	0
2016/01/21	2037	03/11/2016	10.36	Put	Bond Future	4,289.3700	4.2894	4,180.1500	4.1801	(2.546)	0	0	0
2016/01/21	2037	03/11/2016	10.35	Call	Bond Future	3,747.4100	3.7474	3,845.1100	3.8451	2.607	0	0	0
2016/01/21	2037	03/11/2016			Bond Future	10.4295	86.1490	10.4010	86.3565	(0.273)	0.0000	0.0000	0
2016/01/21	2037	03/11/2016	10.36	Call	Bond Future	3,781.7800	3.7818	3,880.0900	3.8801	2.600	0	0	0
2016/01/21	2037	03/11/2016	10.37	Call	Bond Future	3,816.3200	3.8163	3,915.2300	3.9152	2.592	0	0	0
2016/01/21	2037	03/11/2016	10.35	Put	Bond Future	4,328.4900	4.3285	4,218.6600	4.2187	(2.537)	0	0	0
2016/01/21	2037	03/11/2016	10.37	Put	Bond Future	4,250.5300	4.2505	4,141.9100	4.1419	(2.555)	0	0	0
2016/01/21	2038	04/02/2016			Bond Future	127.0337	127.0337	127.0266	127.0266	(0.006)	0.0000	0.0000	6,318
2016/01/21	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2038	04/02/2016	130.99	Put	Bond Future	3,956.3000	3.9563	3,963.3800	3.9634	0.179	0	0	0
2016/01/21	2038	04/02/2016	131.01	Put	Bond Future	3,976.3000	3.9763	3,983.3800	3.9834	0.178	0	0	0
2016/01/21	2038	04/02/2016	131.00	Put	Bond Future	3,966.3000	3.9663	3,973.3800	3.9734	0.179	0	0	0
2016/01/21	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2038	05/05/2016	131.01	Put	Bond Future	1,715.7600	1.7158	1,723.5400	1.7235	0.453	0	0	0
2016/01/21	2038	05/05/2016			Bond Future	129.2942	129.2942	129.2865	129.2865	(0.006)	0.0000	0.0000	11,780
2016/01/21	2038	05/05/2016	131.00	Put	Bond Future	1,705.7600	1.7058	1,713.5400	1.7135	0.456	0	0	0
2016/01/21	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2038	05/05/2016	130.99	Put	Bond Future	1,695.7600	1.6958	1,703.5400	1.7035	0.459	0	0	0
2016/01/21	2038	04/08/2016			Bond Future	130.3650	130.3650	130.3551	130.3551	(0.008)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/21	2038	04/08/2016	129.31	Call	Bond Future	1,054.9500	1.0550	1,045.1500	1.0452	(0.929)	0	0	0
2016/01/21	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2038	04/08/2016	129.32	Call	Bond Future	1,044.9500	1.0450	1,035.1500	1.0352	(0.938)	0	0	0
2016/01/21	2038	04/08/2016	129.30	Call	Bond Future	1,064.9500	1.0650	1,055.1500	1.0552	(0.920)	0	0	0
2016/01/21	2040	04/02/2016	9.51	Put	Bond Future	6,679.1300	6.6791	6,469.8000	6.4698	(3.134)	0	0	0
2016/01/21	2040	04/02/2016			Bond Future	10.2939	88.7808	10.2678	88.9890	(0.253)	0.0000	0.0000	0
2016/01/21	2040	04/02/2016	9.50	Put	Bond Future	6,767.4300	6.7674	6,558.1200	6.5581	(3.093)	0	0	0
2016/01/21	2040	04/02/2016	9.49	Put	Bond Future	6,856.0400	6.8560	6,646.7400	6.6467	(3.053)	0	0	0
2016/01/21	2040	04/02/2016	9.50	Call	Bond Future	25.0900	0.0251	24.0100	0.0240	(4.305)	0	0	0
2016/01/21	2040	04/02/2016	9.51	Call	Bond Future	26.9700	0.0270	25.8700	0.0259	(4.079)	0	0	0
2016/01/21	2040	04/02/2016	9.49	Call	Bond Future	23.3700	0.0234	22.3000	0.0223	(4.579)	0	0	0
2016/01/21	2040	05/05/2016	9.50	Call	Bond Future	1,014.5700	1.0146	1,049.0700	1.0491	3.400	0	0	0
2016/01/21	2040	05/05/2016			Bond Future	10.3776	90.3736	10.3508	90.5849	(0.258)	0.0000	0.0000	1,820
2016/01/21	2040	05/05/2016	9.51	Call	Bond Future	1,032.5200	1.0325	1,067.5500	1.0675	3.393	0	0	0
2016/01/21	2040	05/05/2016	9.49	Call	Bond Future	996.8400	0.9968	1,030.8200	1.0308	3.409	0	0	0
2016/01/21	2040	05/05/2016	9.50	Put	Bond Future	8,406.5100	8.4065	8,229.6600	8.2297	(2.104)	0	0	0
2016/01/21	2040	05/05/2016	9.49	Put	Bond Future	8,478.8900	8.4789	8,301.5200	8.3015	(2.092)	0	0	0
2016/01/21	2040	05/05/2016	9.51	Put	Bond Future	8,334.4900	8.3345	8,158.1700	8.1582	(2.116)	0	0	0
2016/01/21	2040	04/08/2016			Bond Future	10.4546	87.5976	10.4271	87.8116	(0.263)	0.0000	0.0000	0
2016/01/21	2040	04/08/2016	9.49	Put	Bond Future	9,774.1400	9.7741	9,608.4200	9.6084	(1.695)	0	0	0
2016/01/21	2040	04/08/2016	9.50	Call	Bond Future	1,730.4800	1.7305	1,779.1500	1.7791	2.813	0	0	0
2016/01/21	2040	04/08/2016	9.51	Call	Bond Future	1,752.1400	1.7521	1,801.3000	1.8013	2.806	0	0	0
2016/01/21	2040	04/08/2016	9.49	Call	Bond Future	1,710.0600	1.7101	1,758.2500	1.7582	2.818	0	0	0
2016/01/21	2040	04/08/2016	9.51	Put	Bond Future	9,636.6700	9.6367	9,471.9200	9.4719	(1.710)	0	0	0
2016/01/21	2040	04/08/2016	9.50	Put	Bond Future	9,704.7200	9.7047	9,539.4800	9.5395	(1.703)	0	0	0
2016/01/21	2044	04/02/2016	8.99	Put	Bond Future	11,487.9600	11.4880	11,359.7400	11.3597	(1.116)	0	0	0
2016/01/21	2044	04/02/2016			Bond Future	10.2733	86.2826	10.2574	86.4108	(0.155)	0.0000	0.0000	20,089
2016/01/21	2044	04/02/2016	9.01	Put	Bond Future	11,289.1100	11.2891	11,160.8800	11.1609	(1.136)	0	0	0
2016/01/21	2044	04/02/2016	9.58	Put	Bond Future	5,946.3900	5.9464	5,814.1600	5.8142	(2.224)	0	0	0
2016/01/21	2044	04/02/2016	9.00	Put	Bond Future	11,388.4500	11.3885	11,260.2200	11.2602	(1.126)	0	0	0
2016/01/21	2044	04/02/2016	9.01	Call	Bond Future	0.3900	0.0004	0.2900	0.0003	(25.641)	0	0	0
2016/01/21	2044	04/02/2016	8.99	Call	Bond Future	0.3200	0.0003	0.2300	0.0002	(28.125)	0	0	0
2016/01/21	2044	04/02/2016	9.58	Call	Bond Future	49.2200	0.0492	45.1200	0.0451	(8.330)	0	0	0
2016/01/21	2044	04/02/2016	9.00	Call	Bond Future	0.3600	0.0004	0.2600	0.0003	(27.778)	0	0	0
2016/01/21	2044	05/05/2016	8.99	Put	Bond Future	12,501.5400	12.5015	12,377.7200	12.3777	(0.990)	0	0	0
2016/01/21	2044	05/05/2016			Bond Future	10.3537	87.8307	10.3373	87.9604	(0.158)	0.0000	0.0000	400
2016/01/21	2044	05/05/2016	9.01	Put	Bond Future	12,319.9800	12.3200	12,196.4600	12.1965	(1.003)	0	0	0
2016/01/21	2044	05/05/2016	9.00	Put	Bond Future	12,410.6000	12.4106	12,286.9300	12.2869	(0.996)	0	0	0
2016/01/21	2044	05/05/2016	9.01	Call	Bond Future	405.6800	0.4057	411.9300	0.4119	1.541	0	0	0
2016/01/21	2044	05/05/2016	8.99	Call	Bond Future	388.6800	0.3887	394.6300	0.3946	1.531	0	0	0
2016/01/21	2044	05/05/2016	9.00	Call	Bond Future	397.1100	0.3971	403.2100	0.4032	1.536	0	0	0
2016/01/21	2044	04/08/2016	9.50	Call	Bond Future	1,785.2000	1.7852	1,811.7800	1.8118	1.489	0	0	0
2016/01/21	2044	04/08/2016			Bond Future	10.4274	85.1312	10.4107	85.2620	(0.160)	0.0000	0.0000	0
2016/01/21	2044	04/08/2016	9.51	Call	Bond Future	1,807.2900	1.8073	1,834.1600	1.8342	1.487	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
2016/01/21	2044	04/08/2016	9.49	Put	Bond Future	9,678.3900	9.6784	9,573.9000	9.5739	(1.080)	0	0	0
2016/01/21	2044	04/08/2016	9.51	Put	Bond Future	9,539.5600	9.5396	9,435.6300	9.4356	(1.089)	0	0	0
2016/01/21	2044	04/08/2016	9.49	Call	Bond Future	1,764.1100	1.7641	1,790.4200	1.7904	1.491	0	0	0
2016/01/21	2044	04/08/2016	9.50	Put	Bond Future	9,608.4000	9.6084	9,504.1800	9.5042	(1.085)	0	0	0
2016/01/21	2044	03/11/2016			Bond Future	10.4824	86.8467	10.4650	86.9814	(0.166)	0.0000	0.0000	0
2016/01/21	2044	03/11/2016	10.42	Call	Bond Future	4,074.7300	4.0747	4,135.8800	4.1359	1.501	0	0	0
2016/01/21	2044	03/11/2016	10.41	Put	Bond Future	4,601.5100	4.6015	4,527.5300	4.5275	(1.608)	0	0	0
2016/01/21	2044	03/11/2016	10.43	Put	Bond Future	4,518.8600	4.5189	4,445.6600	4.4457	(1.620)	0	0	0
2016/01/21	2044	03/11/2016	10.42	Put	Bond Future	4,559.8900	4.5599	4,486.3000	4.4863	(1.614)	0	0	0
2016/01/21	2044	03/11/2016	10.43	Call	Bond Future	4,111.7900	4.1118	4,173.3300	4.1733	1.497	0	0	0
2016/01/21	2044	03/11/2016	10.41	Call	Bond Future	4,038.1400	4.0381	4,098.9000	4.0989	1.505	0	0	0
2016/01/21	2046	04/02/2016	127.99	Call	Bond Future	155.7400	0.1557	148.5700	0.1486	(4.604)	0	0	0
2016/01/21	2046	04/02/2016			Bond Future	128.1457	128.1457	128.1386	128.1386	(0.006)	0.0000	0.0000	227
2016/01/21	2046	04/02/2016	128.00	Call	Bond Future	145.7400	0.1457	138.5700	0.1386	(4.920)	0	0	0
2016/01/21	2046	04/02/2016	128.01	Call	Bond Future	135.7400	0.1357	128.5700	0.1286	(5.282)	0	0	0
2016/01/21	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2046	05/05/2016			Bond Future	128.9964	128.9964	128.9886	128.9886	(0.006)	0.0000	0.0000	12,413
2016/01/21	2046	05/05/2016	129.99	Put	Bond Future	993.6100	0.9936	1,001.3800	1.0014	0.782	0	0	0
2016/01/21	2046	05/05/2016	130.01	Put	Bond Future	1,013.6100	1.0136	1,021.3800	1.0214	0.767	0	0	0
2016/01/21	2046	05/05/2016	130.00	Put	Bond Future	1,003.6100	1.0036	1,011.3800	1.0114	0.774	0	0	0
2016/01/21	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2046	04/08/2016			Bond Future	131.4667	131.4667	131.4566	131.4566	(0.008)	0.0000	0.0000	0
2016/01/21	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2046	04/08/2016	129.00	Call	Bond Future	2,466.6600	2.4667	2,456.6200	2.4566	(0.407)	0	0	0
2016/01/21	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2046	04/08/2016	129.01	Call	Bond Future	2,456.6600	2.4567	2,446.6200	2.4466	(0.409)	0	0	0
2016/01/21	2046	04/08/2016	129.02	Call	Bond Future	2,446.6600	2.4467	2,436.6200	2.4366	(0.410)	0	0	0
2016/01/21	2050	04/02/2016			Bond Future	137.0049	137.0049	136.9973	136.9973	(0.006)	0.0000	0.0000	2,277
2016/01/21	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2050	04/02/2016	137.99	Put	Bond Future	985.1000	0.9851	992.6600	0.9927	0.767	0	0	0
2016/01/21	2050	04/02/2016	138.01	Put	Bond Future	1,005.1000	1.0051	1,012.6600	1.0127	0.752	0	0	0
2016/01/21	2050	04/02/2016	138.00	Put	Bond Future	995.1000	0.9951	1,002.6600	1.0027	0.760	0	0	0
2016/01/21	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2050	05/05/2016			Bond Future	139.4428	139.4428	139.4345	139.4345	(0.006)	0.0000	0.0000	13,277
2016/01/21	2050	05/05/2016	138.00	Call	Bond Future	1,442.8100	1.4428	1,434.5400	1.4345	(0.573)	0	0	0
2016/01/21	2050	05/05/2016	137.99	Call	Bond Future	1,452.8100	1.4528	1,444.5400	1.4445	(0.569)	0	0	0
2016/01/21	2050	05/05/2016	138.01	Call	Bond Future	1,432.8100	1.4328	1,424.5400	1.4245	(0.577)	0	0	0
2016/01/21	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/21	2050	04/08/2016	139.14	Call	Bond Future	1,408.4600	1.4085	1,397.8100	1.3978	(0.756)	0	0	0
2016/01/21	2050	04/08/2016			Bond Future	140.5485	140.5485	140.5378	140.5378	(0.008)	0.0000	0.0000	0
2016/01/21	2050	04/08/2016	139.12	Call	Bond Future	1,428.4600	1.4285	1,417.8100	1.4178	(0.746)	0	0	0
2016/01/21	2050	04/08/2016	139.13	Call	Bond Future	1,418.4600	1.4185	1,407.8100	1.4078	(0.751)	0	0	0
2016/01/21	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	AL37	04/02/2016			Index Future	452.7600	452.7600	453.8800	453.8800	0.247	0.0000	0.0000	2
2016/01/21	AL37	05/05/2016			Index Future	460.8820	460.8820	462.0200	462.0200	0.247	0.0000	0.0000	2
2016/01/21	AL37	04/08/2016			Index Future	469.6290	469.6290	470.7810	470.7810	0.245	0.0000	0.0000	0
2016/01/21	AL7T	04/02/2016			Index Future	516.0670	516.0670	517.8780	517.8780	0.351	0.0000	0.0000	0
2016/01/21	AL7T	05/05/2016			Index Future	525.3250	525.3250	527.1650	527.1650	0.350	0.0000	0.0000	0
2016/01/21	AL7T	04/08/2016			Index Future	535.2950	535.2950	537.1620	537.1620	0.349	0.0000	0.0000	0
2016/01/21	ALBI	04/02/2016			Index Future	469.7520	469.7520	470.9270	470.9270	0.250	0.0000	0.0000	639
2016/01/21	ALBI	05/05/2016			Index Future	478.1800	478.1800	479.3720	479.3720	0.249	0.0000	0.0000	44
2016/01/21	ALBI	04/08/2016			Index Future	487.2550	487.2550	488.4620	488.4620	0.248	0.0000	0.0000	0
2016/01/21	ALBI	03/11/2016			Index Future	497.1490	497.1490	498.3880	498.3880	0.249	0.0000	0.0000	0
2016/01/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C044	31/01/2044			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
2016/01/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	C442	25/04/2042			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
2016/01/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/21	EL28	04/02/2016	128.99	Put	Bond Future	3,061.9400	3.0619	3,330.4100	3.3304	8.768	0	0	0
2016/01/21	EL28	04/02/2016			Bond Future	125.9281	125.9281	125.6596	125.6596	(0.213)	0.0000	0.0000	0
2016/01/21	EL28	04/02/2016	129.01	Put	Bond Future	3,081.9400	3.0819	3,350.4100	3.3504	8.711	0	0	0
2016/01/21	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	EL28	04/02/2016	129.00	Put	Bond Future	3,071.9400	3.0719	3,340.4100	3.3404	8.739	0	0	0
2016/01/21	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	EL28	05/05/2016			Bond Future	126.5938	126.5938	126.3199	126.3199	(0.216)	0.0000	0.0000	0
2016/01/21	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	EL28	05/05/2016	128.99	Put	Bond Future	2,396.2000	2.3962	2,670.1100	2.6701	11.431	0	0	0
2016/01/21	EL28	05/05/2016	129.01	Put	Bond Future	2,416.2000	2.4162	2,690.1100	2.6901	11.336	0	0	0
2016/01/21	EL28	05/05/2016	129.00	Put	Bond Future	2,406.2000	2.4062	2,680.1100	2.6801	11.384	0	0	0
2016/01/21	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	EL28	04/08/2016			Bond Future	129.0182	129.0182	128.7372	128.7372	(0.218)	0.0000	0.0000	0
2016/01/21	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	EL28	04/08/2016	126.86	Call	Bond Future	2,158.2100	2.1582	1,877.1600	1.8772	(13.022)	0	0	0
2016/01/21	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	EL28	04/08/2016	126.87	Call	Bond Future	2,148.2100	2.1482	1,867.1600	1.8672	(13.083)	0	0	0
2016/01/21	EL28	04/08/2016	126.88	Call	Bond Future	2,138.2100	2.1382	1,857.1600	1.8572	(13.144)	0	0	0
2016/01/21	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	ES33	04/02/2016			Bond Future	11.0295	75.8514	11.0030	76.0113	(0.240)	0.0000	0.0000	2,000
2016/01/21	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	ES33	04/02/2016	9.99	Put	Bond Future	6,722.2600	6.7223	6,562.3100	6.5623	(2.379)	0	0	0
2016/01/21	ES33	04/02/2016	10.01	Put	Bond Future	6,584.1300	6.5841	6,424.1800	6.4242	(2.429)	0	0	0
2016/01/21	ES33	04/02/2016	10.00	Put	Bond Future	6,653.1500	6.6532	6,493.2000	6.4932	(2.404)	0	0	0
2016/01/21	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	ES33	05/05/2016			Bond Future	11.1411	73.4208	11.1139	73.5831	(0.245)	0.0000	0.0000	6,776
2016/01/21	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	ES33	05/05/2016	9.99	Put	Bond Future	7,370.1500	7.3701	7,207.8300	7.2078	(2.202)	0	0	0
2016/01/21	ES33	05/05/2016	10.01	Put	Bond Future	7,232.5100	7.2325	7,070.1900	7.0702	(2.244)	0	0	0
2016/01/21	ES33	05/05/2016	10.00	Put	Bond Future	7,301.2800	7.3013	7,138.9600	7.1390	(2.223)	0	0	0
2016/01/21	ES33	04/08/2016			Bond Future	11.2445	74.8296	11.2164	74.9938	(0.249)	0.0000	0.0000	0
2016/01/21	ES33	04/08/2016	10.24	Put	Bond Future	6,265.8800	6.2659	6,101.7400	6.1017	(2.620)	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
2016/01/21	ES33	04/08/2016	10.26	Put	Bond Future	6,133.1300	6.1331	5,968.9900	5.9690	(2.676)	0	0	0
2016/01/21	ES33	04/08/2016	10.25	Put	Bond Future	6,199.4600	6.1995	6,035.3200	6.0353	(2.648)	0	0	0
2016/01/21	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	ES33	03/11/2016			Bond Future	11.3350	72.5419	11.3059	72.7104	(0.257)	0.0000	0.0000	0
2016/01/21	ES33	03/11/2016	11.29	Put	Bond Future	260.5600	0.2606	92.0500	0.0921	(64.672)	0	0	0
2016/01/21	ES33	03/11/2016	11.31	Put	Bond Future	144.6500	0.1446	0.0000	0.0000	(100.000)	0	0	0
2016/01/21	ES33	03/11/2016	11.30	Put	Bond Future	202.5700	0.2026	34.0600	0.0341	(83.186)	0	0	0
2016/01/21	ES33	03/11/2016	11.31	Call	Bond Future	0.0000	0.0000	23.8600	0.0239	100.000	0	0	0
2016/01/21	ES33	03/11/2016	11.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	ES33	03/11/2016	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	ES42	04/02/2016			Bond Future	11.1435	80.1177	11.1222	80.2628	(0.191)	0.0000	0.0000	2,750
2016/01/21	ES42	05/05/2016			Bond Future	11.2544	77.2925	11.2323	77.4397	(0.196)	0.0000	0.0000	4,500
2016/01/21	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	GOVI	04/02/2016			GOVI	469.4530	469.4530	470.6620	470.6620	0.258	0.0000	0.0000	483
2016/01/21	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	GOVI	04/02/2016	511.99	Put	GOVI	425,370.0000	42.5370	413,280.0000	41.3280	(2.842)	0	0	0
2016/01/21	GOVI	04/02/2016	512.01	Put	GOVI	425,570.0000	42.5570	413,480.0000	41.3480	(2.841)	0	0	0
2016/01/21	GOVI	04/02/2016	512.00	Put	GOVI	425,470.0000	42.5470	413,380.0000	41.3380	(2.842)	0	0	0
2016/01/21	GOVI	05/05/2016	518.01	Put	GOVI	401,340.0000	40.1340	389,080.0000	38.9080	(3.055)	0	0	0
2016/01/21	GOVI	05/05/2016			GOVI	477.8760	477.8760	479.1020	479.1020	0.257	0.0000	0.0000	146
2016/01/21	GOVI	05/05/2016	518.00	Put	GOVI	401,240.0000	40.1240	388,980.0000	38.8980	(3.056)	0	0	0
2016/01/21	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	GOVI	05/05/2016	517.99	Put	GOVI	401,140.0000	40.1140	388,880.0000	38.8880	(3.056)	0	0	0
2016/01/21	GOVI	04/08/2016	520.99	Put	GOVI	340,450.0000	34.0450	328,020.0000	32.8020	(3.651)	0	0	0
2016/01/21	GOVI	04/08/2016			GOVI	486.9450	486.9450	488.1880	488.1880	0.255	0.0000	0.0000	0
2016/01/21	GOVI	04/08/2016	521.01	Put	GOVI	340,650.0000	34.0650	328,220.0000	32.8220	(3.649)	0	0	0
2016/01/21	GOVI	04/08/2016	521.00	Put	GOVI	340,550.0000	34.0550	328,120.0000	32.8120	(3.650)	0	0	0
2016/01/21	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	GOVI	03/11/2016	476.11	Call	GOVI	207,230.0000	20.7230	219,980.0000	21.9980	6.153	0	0	0
2016/01/21	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	GOVI	03/11/2016			GOVI	496.8330	496.8330	498.1080	498.1080	0.257	0.0000	0.0000	0
2016/01/21	GOVI	03/11/2016	476.12	Call	GOVI	207,130.0000	20.7130	219,880.0000	21.9880	6.156	0	0	0
2016/01/21	GOVI	03/11/2016	476.13	Call	GOVI	207,030.0000	20.7030	219,780.0000	21.9780	6.159	0	0	0
2016/01/21	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/21	IGOV	04/02/2016			Index Future	234.1150	234.1150	233.9980	233.9980	(0.050)	0.0000	0.0000	700

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
2016/01/21	IGOV	05/05/2016			Index Future	238.2810	238.2810	238.1610	238.1610	(0.050)	0.0000	0.0000	554
2016/01/21	IGOV	04/08/2016			Index Future	242.7950	242.7950	242.6700	242.6700	(0.051)	0.0000	0.0000	0
2016/01/21	IGOV	03/11/2016			Index Future	247.7080	247.7080	247.5830	247.5830	(0.050)	0.0000	0.0000	0
2016/01/21	ILBI	04/02/2016			Index Future	634.1410	634.1410	633.8320	633.8320	(0.049)	0.0000	0.0000	157
2016/01/21	ILBI	05/05/2016			Index Future	644.9220	644.9220	644.6060	644.6060	(0.049)	0.0000	0.0000	0
2016/01/21	ILBI	04/08/2016			Index Future	656.6740	656.6740	656.3500	656.3500	(0.049)	0.0000	0.0000	0
2016/01/21	IS01	19/12/2016			Interest Rate Swap	100.3746	100.3746	100.3130	100.3130	(0.061)	0.0000	0.0000	0
2016/01/21	IS01	16/03/2017			Interest Rate Swap	100.4975	100.4975	100.4112	100.4112	(0.086)	0.0000	0.0000	0
2016/01/21	IS02	18/12/2017			Interest Rate Swap	101.3234	101.3234	101.1791	101.1791	(0.142)	0.0000	0.0000	0
2016/01/21	IS02	16/03/2018			Interest Rate Swap	100.9378	100.9378	100.7858	100.7858	(0.151)	0.0000	0.0000	0
2016/01/21	IS05	17/12/2020			Interest Rate Swap	103.2410	103.2410	102.9989	102.9989	(0.235)	0.0000	0.0000	0
2016/01/21	IS05	16/03/2021			Interest Rate Swap	102.8800	102.8800	102.6215	102.6215	(0.251)	0.0000	0.0000	0
2016/01/21	IS10	17/12/2025			Interest Rate Swap	106.8485	106.8485	106.4032	106.4032	(0.417)	0.0000	0.0000	0
2016/01/21	IS10	16/03/2026			Interest Rate Swap	104.2482	104.2482	103.7892	103.7892	(0.440)	0.0000	0.0000	0
2016/01/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/21	JBAF	17/02/2016			Jibar Tradeable Future	7.0200	92.9800	6.9300	93.0700	(1.282)	0.0000	0.0000	2,000
2016/01/21	JBAF	16/03/2016			Jibar Tradeable Future	7.2700	92.7300	7.1800	92.8200	(1.238)	0.0000	0.0000	0
2016/01/21	JBAF	20/04/2016			Jibar Tradeable Future	7.4000	92.6000	7.3100	92.6900	(1.216)	0.0000	0.0000	0
2016/01/21	JBAF	18/05/2016			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/01/21	JBAF	15/06/2016			Jibar Tradeable Future	7.6600	92.3400	7.5800	92.4200	(1.044)	0.0000	0.0000	0
2016/01/21	JBAF	20/07/2016			Jibar Tradeable Future	7.6600	7.6600	7.6700	92.3300	0.131	0.0000	0.0000	0
2016/01/21	JBAF	21/09/2016			Jibar Tradeable Future	8.0400	91.9600	7.9300	92.0700	(1.368)	0.0000	0.0000	0
2016/01/21	JBAF	21/12/2016			Jibar Tradeable Future	8.3400	91.6600	8.2300	91.7700	(1.319)	0.0000	0.0000	0
2016/01/21	JBAF	15/03/2017			Jibar Tradeable Future	8.5600	91.4400	8.4400	91.5600	(1.402)	0.0000	0.0000	0
2016/01/21	JBAF	21/06/2017			Jibar Tradeable Future	8.7600	91.2400	8.6400	91.3600	(1.370)	0.0000	0.0000	500
2016/01/21	JBAF	20/09/2017			Jibar Tradeable Future	8.9100	91.0900	8.7900	91.2100	(1.347)	0.0000	0.0000	0
2016/01/21	JBAF	20/12/2017			Jibar Tradeable Future	9.0600	90.9400	8.9400	91.0600	(1.325)	0.0000	0.0000	0
2016/01/21	R023	04/02/2016	8.01	Put	Bond Future	7,849.3000	7.8493	7,555.5600	7.5556	(3.742)	0	0	0
2016/01/21	R023	04/02/2016			Bond Future	9.5799	94.2313	9.5182	94.5250	(0.645)	0.0000	0.0000	11,776
2016/01/21	R023	04/02/2016	8.00	Put	Bond Future	7,901.9600	7.9020	7,608.2200	7.6082	(3.717)	0	0	0
2016/01/21	R023	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R023	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R023	04/02/2016	8.00	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/21	R023	04/02/2016	7.99	Put	Bond Future	7,954.6600	7.9547	7,660.9200	7.6609	(3.693)	0	0	0
2016/01/21	R023	05/05/2016			Bond Future	9.6876	91.9919	9.6229	92.2903	(0.668)	0.0000	0.0000	0
2016/01/21	R023	05/05/2016	8.24	Put	Bond Future	7,139.1100	7.1391	6,861.5000	6.8615	(3.889)	0	0	0
2016/01/21	R023	05/05/2016	8.26	Put	Bond Future	7,045.2800	7.0453	6,768.5000	6.7685	(3.929)	0	0	0
2016/01/21	R023	05/05/2016	8.24	Call	Bond Future	155.5300	0.1555	176.3000	0.1763	13.354	0	0	0
2016/01/21	R023	05/05/2016	8.25	Put	Bond Future	7,092.1500	7.0922	6,814.9500	6.8150	(3.909)	0	0	0
2016/01/21	R023	05/05/2016	8.25	Call	Bond Future	159.0700	0.1591	180.2500	0.1802	13.315	0	0	0
2016/01/21	R023	05/05/2016	8.26	Call	Bond Future	162.6700	0.1627	184.2700	0.1843	13.278	0	0	0
2016/01/21	R023	04/08/2016	8.24	Call	Bond Future	384.4200	0.3844	422.1800	0.4222	9.823	0	0	0
2016/01/21	R023	04/08/2016	8.25	Put	Bond Future	7,567.1600	7.5672	7,302.8500	7.3028	(3.493)	0	0	0
2016/01/21	R023	04/08/2016			Bond Future	9.7824	93.7567	9.7148	94.0593	(0.691)	0.0000	0.0000	0
2016/01/21	R023	04/08/2016	8.25	Call	Bond Future	390.2300	0.3902	428.4700	0.4285	9.799	0	0	0
2016/01/21	R023	04/08/2016	8.26	Call	Bond Future	396.1200	0.3961	434.8300	0.4348	9.772	0	0	0
2016/01/21	R023	04/08/2016	8.24	Put	Bond Future	7,610.4700	7.6105	7,345.6800	7.3457	(3.479)	0	0	0
2016/01/21	R023	04/08/2016	8.26	Put	Bond Future	7,523.9600	7.5240	7,260.1200	7.2601	(3.507)	0	0	0
2016/01/21	R023	03/11/2016	9.73	Put	Bond Future	2,570.2000	2.5702	2,406.1100	2.4061	(6.384)	0	0	0
2016/01/21	R023	03/11/2016			Bond Future	9.8611	91.7104	9.7897	92.0204	(0.724)	0.0000	0.0000	0
2016/01/21	R023	03/11/2016	9.75	Put	Bond Future	2,523.5900	2.5236	2,361.3900	2.3614	(6.427)	0	0	0
2016/01/21	R023	03/11/2016	9.73	Call	Bond Future	2,000.2200	2.0002	2,146.0900	2.1461	7.293	0	0	0
2016/01/21	R023	03/11/2016	9.74	Put	Bond Future	2,546.8200	2.5468	2,383.6800	2.3837	(6.406)	0	0	0
2016/01/21	R023	03/11/2016	9.74	Call	Bond Future	2,020.4800	2.0205	2,167.3000	2.1673	7.267	0	0	0
2016/01/21	R023	03/11/2016	9.75	Call	Bond Future	2,040.8600	2.0409	2,188.6200	2.1886	7.240	0	0	0
2016/01/21	R035	04/02/2016	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R035	04/02/2016			Bond Future	10.3550	91.7565	10.3550	91.7565	0.000	0.0000	0.0000	3,249
2016/01/21	R035	04/02/2016	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R035	04/02/2016	103.99	Call	Bond Future	79,342.3200	79.3423	79,342.3200	79.3423	0.000	0	0	0
2016/01/21	R035	04/02/2016	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R035	04/02/2016	104.00	Call	Bond Future	79,343.1500	79.3431	79,343.1500	79.3431	0.000	0	0	0
2016/01/21	R035	04/02/2016	104.01	Call	Bond Future	79,343.9800	79.3440	79,343.9800	79.3440	0.000	0	0	0
2016/01/21	R035	05/05/2016	10.37	Call	Bond Future	111.2200	0.1112	111.2200	0.1112	0.000	0	0	0
2016/01/21	R035	05/05/2016			Bond Future	10.3550	89.5486	10.3550	89.5486	0.000	0.0000	0.0000	856
2016/01/21	R035	05/05/2016	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R035	05/05/2016	10.36	Call	Bond Future	37.1000	0.0371	37.1000	0.0371	0.000	0	0	0
2016/01/21	R035	05/05/2016	10.35	Put	Bond Future	37.1300	0.0371	37.1300	0.0371	0.000	0	0	0
2016/01/21	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R035	04/08/2016			Bond Future	10.3550	91.8250	10.3550	91.8250	0.000	0.0000	0.0000	0
2016/01/21	R035	04/08/2016	10.35	Put	Bond Future	36.9800	0.0370	36.9800	0.0370	0.000	0	0	0
2016/01/21	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R035	04/08/2016	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R035	04/08/2016	10.36	Call	Bond Future	36.9600	0.0370	36.9600	0.0370	0.000	0	0	0
2016/01/21	R035	04/08/2016	10.37	Call	Bond Future	110.8100	0.1108	110.8100	0.1108	0.000	0	0	0
2016/01/21	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R186	04/02/2016	8.40	Put	Bond Future	9,446.8600	9.4469	9,058.5700	9.0586	(4.110)	0	0	0
2016/01/21	R186	04/02/2016	8.83	Put	Bond Future	6,196.1700	6.1962	5,809.6400	5.8096	(6.238)	0	0	33

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
2016/01/21	R186 04/02/2016	9.20	Call	Bond Future	114.5100	0.1145	139.1700	0.1392	21.535	0	0	0
2016/01/21	R186 04/02/2016			Bond Future	9.6957	106.7397	9.6393	107.1280	(0.581)	0.0000	0.0000	60,694
2016/01/21	R186 04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R186 04/02/2016	8.02	Put	Bond Future	12,435.9200	12.4359	12,047.6100	12.0476	(3.122)	0	0	0
2016/01/21	R186 04/02/2016	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	680
2016/01/21	R186 04/02/2016	8.45	Call	Bond Future	0.2600	0.0003	0.2900	0.0003	11.538	0	0	350
2016/01/21	R186 04/02/2016	8.75	Call	Bond Future	4.5600	0.0046	5.4200	0.0054	18.860	0	0	0
2016/01/21	R186 04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R186 04/02/2016	7.50	Put	Bond Future	16,699.7000	16.6997	16,311.3900	16.3114	(2.325)	0	0	0
2016/01/21	R186 04/02/2016	8.83	Call	Bond Future	8.8400	0.0088	10.6200	0.0106	20.136	0	0	0
2016/01/21	R186 04/02/2016	8.65	Put	Bond Future	7,538.0400	7.5380	7,150.0500	7.1500	(5.147)	0	0	340
2016/01/21	R186 04/02/2016	8.70	Put	Bond Future	7,162.2100	7.1622	6,774.4300	6.7744	(5.414)	0	0	5,000
2016/01/21	R186 04/02/2016	8.80	Put	Bond Future	6,417.5300	6.4175	6,030.5900	6.0306	(6.029)	0	0	5,000
2016/01/21	R186 04/02/2016	7.49	Put	Bond Future	16,783.7200	16.7837	16,395.4100	16.3954	(2.314)	0	0	0
2016/01/21	R186 04/02/2016	8.85	Put	Bond Future	6,049.1900	6.0492	5,662.9800	5.6630	(6.384)	0	0	0
2016/01/21	R186 04/02/2016	7.51	Put	Bond Future	16,615.7600	16.6158	16,227.4500	16.2274	(2.337)	0	0	0
2016/01/21	R186 04/02/2016	8.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2016/01/21	R186 04/02/2016	8.40	Call	Bond Future	0.1500	0.0002	0.1700	0.0002	13.333	0	0	680
2016/01/21	R186 04/02/2016	7.90	Put	Bond Future	13,401.7900	13.4018	13,013.4800	13.0135	(2.897)	0	0	0
2016/01/21	R186 04/02/2016	8.45	Put	Bond Future	9,061.3600	9.0614	8,673.0800	8.6731	(4.285)	0	0	0
2016/01/21	R186 04/02/2016	9.20	Put	Bond Future	3,597.7200	3.5977	3,234.0700	3.2341	(10.108)	0	0	700
2016/01/21	R186 04/02/2016	8.75	Put	Bond Future	6,788.6400	6.7886	6,401.1900	6.4012	(5.707)	0	0	11,695
2016/01/21	R186 04/02/2016	8.65	Call	Bond Future	1.8800	0.0019	2.2000	0.0022	17.021	0	0	0
2016/01/21	R186 04/02/2016	8.85	Call	Bond Future	10.3700	0.0104	12.4700	0.0125	20.251	0	0	0
2016/01/21	R186 04/02/2016	8.70	Call	Bond Future	2.9500	0.0030	3.4800	0.0035	17.966	0	0	0
2016/01/21	R186 04/02/2016	8.80	Call	Bond Future	6.9300	0.0069	8.3000	0.0083	19.769	0	0	0
2016/01/21	R186 05/05/2016			Bond Future	9.7887	108.6547	9.7301	109.0492	(0.598)	0.0000	0.0000	16,640
2016/01/21	R186 05/05/2016	8.34	Call	Bond Future	231.7300	0.2317	258.8700	0.2589	11.712	0	0	0
2016/01/21	R186 05/05/2016	8.75	Put	Bond Future	7,858.6200	7.8586	7,520.7200	7.5207	(4.300)	0	0	1,900
2016/01/21	R186 05/05/2016	8.35	Call	Bond Future	237.0300	0.2370	264.7100	0.2647	11.678	0	0	0
2016/01/21	R186 05/05/2016	8.85	Put	Bond Future	7,243.0200	7.2430	6,914.9300	6.9149	(4.530)	0	0	5,350
2016/01/21	R186 05/05/2016	8.33	Call	Bond Future	226.5300	0.2265	253.1300	0.2531	11.742	0	0	0
2016/01/21	R186 05/05/2016	8.75	Call	Bond Future	546.3200	0.5463	602.9100	0.6029	10.358	0	0	0
2016/01/21	R186 05/05/2016	8.35	Put	Bond Future	10,551.4700	10.5515	10,184.6600	10.1847	(3.476)	0	0	0
2016/01/21	R186 05/05/2016	7.56	Put	Bond Future	16,601.5400	16.6015	16,211.3200	16.2113	(2.351)	0	0	0
2016/01/21	R186 05/05/2016	8.34	Put	Bond Future	10,622.6200	10.6226	10,255.2700	10.2553	(3.458)	0	0	0
2016/01/21	R186 05/05/2016	8.85	Call	Bond Future	664.5700	0.6646	730.9700	0.7310	9.991	0	0	0
2016/01/21	R186 05/05/2016	7.56	Call	Bond Future	30.0300	0.0300	34.3000	0.0343	14.219	0	0	0
2016/01/21	R186 05/05/2016	8.33	Put	Bond Future	10,693.9300	10.6939	10,326.0400	10.3260	(3.440)	0	0	0
2016/01/21	R186 04/08/2016	8.51	Put	Bond Future	10,255.9700	10.2560	9,918.0000	9.9180	(3.295)	0	0	0
2016/01/21	R186 04/08/2016			Bond Future	9.8709	105.4349	9.8101	105.8353	(0.615)	0.0000	0.0000	0
2016/01/21	R186 04/08/2016	8.50	Put	Bond Future	10,319.4300	10.3194	9,980.7300	9.9807	(3.282)	0	0	0
2016/01/21	R186 04/08/2016	8.51	Call	Bond Future	752.8900	0.7529	815.2500	0.8153	8.283	0	0	0
2016/01/21	R186 04/08/2016	8.49	Call	Bond Future	731.6900	0.7317	792.5900	0.7926	8.323	0	0	0
2016/01/21	R186 04/08/2016	8.50	Call	Bond Future	742.2300	0.7422	803.8600	0.8039	8.303	0	0	0
2016/01/21	R186 04/08/2016	8.49	Put	Bond Future	10,383.0700	10.3831	10,043.6400	10.0436	(3.269)	0	0	0
2016/01/21	R197 04/02/2016	297.00	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
2016/01/21	R197	04/02/2016			Bond Future	288.7880		288.7880	288.7714	288.7714	(0.006)	0.0000	0.0000	57
2016/01/21	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R197	04/02/2016	296.99	Put	Bond Future	8,201.9600	8.2020	8,218.5600	8.2186	8,2186	0.202	0	0	0
2016/01/21	R197	04/02/2016	297.01	Put	Bond Future	8,221.9600	8.2220	8,238.5600	8.2386	8,2386	0.202	0	0	0
2016/01/21	R197	04/02/2016	297.00	Put	Bond Future	8,211.9600	8.2120	8,228.5600	8.2286	8,2286	0.202	0	0	0
2016/01/21	R197	05/05/2016			Bond Future	293.9272		293.9272	293.9087	293.9087	(0.006)	0.0000	0.0000	1,177
2016/01/21	R197	05/05/2016	300.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R197	05/05/2016	299.99	Put	Bond Future	6,062.7900	6.0628	6,081.2600	6.0813	6,0813	0.305	0	0	0
2016/01/21	R197	05/05/2016	300.01	Put	Bond Future	6,082.7900	6.0828	6,101.2600	6.1013	6,1013	0.304	0	0	0
2016/01/21	R197	05/05/2016	300.00	Put	Bond Future	6,072.7900	6.0728	6,091.2600	6.0913	6,0913	0.304	0	0	0
2016/01/21	R197	05/05/2016	300.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R197	05/05/2016	299.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R197	04/08/2016	293.98	Put	Bond Future	902.7600	0.9028	925.6900	0.9257	925.6900	2.540	0	0	0
2016/01/21	R197	04/08/2016			Bond Future	293.0772		293.0772	293.0543	293.0543	(0.008)	0.0000	0.0000	0
2016/01/21	R197	04/08/2016	293.97	Put	Bond Future	892.7600	0.8928	915.6900	0.9157	915.6900	2.568	0	0	0
2016/01/21	R197	04/08/2016	293.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R197	04/08/2016	293.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R197	04/08/2016	293.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R197	04/08/2016	293.96	Put	Bond Future	882.7600	0.8828	905.6900	0.9057	905.6900	2.598	0	0	0
2016/01/21	R202	04/02/2016			Bond Future	238.9598		238.9598	238.6164	238.6164	(0.144)	0.0000	0.0000	2,867
2016/01/21	R202	04/02/2016	239.99	Put	Bond Future	1,030.1700	1.0302	1,373.6300	1.3736	1,3736	33.340	0	0	0
2016/01/21	R202	04/02/2016	240.01	Put	Bond Future	1,050.1700	1.0502	1,393.6300	1.3936	1,3936	32.705	0	0	0
2016/01/21	R202	04/02/2016	240.00	Put	Bond Future	1,040.1700	1.0402	1,383.6300	1.3836	1,3836	33.020	0	0	0
2016/01/21	R202	04/02/2016	239.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R202	04/02/2016	240.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R202	04/02/2016	240.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R202	05/05/2016	246.99	Put	Bond Future	3,777.7300	3.7777	4,128.6500	4.1287	4,1287	9.289	0	0	0
2016/01/21	R202	05/05/2016			Bond Future	243.2123		243.2123	242.8613	242.8613	(0.144)	0.0000	0.0000	40,471
2016/01/21	R202	05/05/2016	247.01	Put	Bond Future	3,797.7300	3.7977	4,148.6500	4.1487	4,1487	9.240	0	0	0
2016/01/21	R202	05/05/2016	246.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R202	05/05/2016	247.00	Put	Bond Future	3,787.7300	3.7877	4,138.6500	4.1387	4,1387	9.265	0	0	0
2016/01/21	R202	05/05/2016	247.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R202	05/05/2016	247.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R202	04/08/2016	243.25	Call	Bond Future	1,178.1000	1.1781	817.2300	0.8172	817.2300	(30.632)	0	0	0
2016/01/21	R202	04/08/2016			Bond Future	244.4281		244.4281	244.0672	244.0672	(0.148)	0.0000	0.0000	0
2016/01/21	R202	04/08/2016	243.26	Call	Bond Future	1,168.1000	1.1681	807.2300	0.8072	807.2300	(30.894)	0	0	0
2016/01/21	R202	04/08/2016	243.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R202	04/08/2016	243.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R202	04/08/2016	243.24	Call	Bond Future	1,188.1000	1.1881	827.2300	0.8272	827.2300	(30.374)	0	0	0
2016/01/21	R202	04/08/2016	243.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R203	04/02/2016	7.25	Put	Bond Future	1,938.0900	1.9381	1,799.2500	1.7993	1,7993	(7.164)	0	0	0
2016/01/21	R203	04/02/2016	7.26	Put	Bond Future	1,923.1100	1.9231	1,784.2700	1.7843	1,7843	(7.220)	0	0	0
2016/01/21	R203	04/02/2016			Bond Future	8.5603		102.8643	8.4653	103.0031	(1.110)	0.0000	0.0000	19,561
2016/01/21	R203	04/02/2016	7.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R203	04/02/2016	7.24	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/21	R203	04/02/2016	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R203	04/02/2016	7.24	Put	Bond Future	1,953.0800	1.9531	1,814.2400	1.8142	(7.109)	0	0	0
2016/01/21	R203	05/05/2016	7.25	Put	Bond Future	1,979.4100	1.9794	1,844.3500	1.8444	(6.823)	0	0	0
2016/01/21	R203	05/05/2016			Bond Future	8.8101	100.5392	8.6969	100.6798	(1.285)	0.0000	0.0000	0
2016/01/21	R203	05/05/2016	7.26	Call	Bond Future	16.7600	0.0168	22.4600	0.0225	34.010	0	0	0
2016/01/21	R203	05/05/2016	7.24	Call	Bond Future	15.8300	0.0158	21.2500	0.0213	34.239	0	0	0
2016/01/21	R203	05/05/2016	7.25	Call	Bond Future	16.2900	0.0163	21.8500	0.0219	34.131	0	0	0
2016/01/21	R203	05/05/2016	7.26	Put	Bond Future	1,967.1300	1.9671	1,832.2100	1.8322	(6.859)	0	0	0
2016/01/21	R203	05/05/2016	7.24	Put	Bond Future	1,991.7100	1.9917	1,856.5100	1.8565	(6.788)	0	0	0
2016/01/21	R203	04/08/2016	7.26	Call	Bond Future	36.7600	0.0368	47.0300	0.0470	27.938	0	0	0
2016/01/21	R203	04/08/2016			Bond Future	9.0664	102.4682	8.9275	102.6099	(1.533)	0.0000	0.0000	0
2016/01/21	R203	04/08/2016	7.24	Call	Bond Future	35.3900	0.0354	45.3400	0.0453	28.115	0	0	0
2016/01/21	R203	04/08/2016	7.25	Call	Bond Future	36.0700	0.0361	46.1800	0.0462	28.029	0	0	0
2016/01/21	R203	04/08/2016	7.24	Put	Bond Future	1,921.3000	1.9213	1,789.6000	1.7896	(6.855)	0	0	0
2016/01/21	R203	04/08/2016	7.26	Put	Bond Future	1,901.7300	1.9017	1,770.3500	1.7703	(6.908)	0	0	0
2016/01/21	R203	04/08/2016	7.25	Put	Bond Future	1,911.5100	1.9115	1,779.9700	1.7800	(6.881)	0	0	0
2016/01/21	R203	03/11/2016	8.86	Call	Bond Future	341.9900	0.3420	401.1000	0.4011	17.284	0	0	0
2016/01/21	R203	03/11/2016			Bond Future	9.3174	100.3569	9.1344	100.5029	(1.963)	0.0000	0.0000	0
2016/01/21	R203	03/11/2016	8.84	Call	Bond Future	335.8800	0.3359	394.2600	0.3943	17.381	0	0	0
2016/01/21	R203	03/11/2016	8.85	Call	Bond Future	338.9200	0.3389	397.6700	0.3977	17.334	0	0	0
2016/01/21	R203	03/11/2016	8.84	Put	Bond Future	717.4100	0.7174	629.8600	0.6299	(12.204)	0	0	0
2016/01/21	R203	03/11/2016	8.86	Put	Bond Future	707.4800	0.7075	620.6600	0.6207	(12.272)	0	0	0
2016/01/21	R203	03/11/2016	8.85	Put	Bond Future	712.4300	0.7124	625.2500	0.6252	(12.237)	0	0	0
2016/01/21	R204	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R204	04/02/2016			Bond Future	9.0097	98.5761	8.9214	98.7916	(0.979)	0.0000	0.0000	30,697
2016/01/21	R204	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R204	04/02/2016	7.49	Put	Bond Future	3,794.9700	3.7950	3,579.5100	3.5795	(5.678)	0	0	0
2016/01/21	R204	04/02/2016	7.51	Put	Bond Future	3,743.8500	3.7438	3,528.3900	3.5284	(5.755)	0	0	0
2016/01/21	R204	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R204	04/02/2016	7.50	Put	Bond Future	3,769.4100	3.7694	3,553.9500	3.5539	(5.716)	0	0	0
2016/01/21	R204	05/05/2016	7.75	Call	Bond Future	53.7400	0.0537	67.0100	0.0670	24.693	0	0	0
2016/01/21	R204	05/05/2016			Bond Future	9.1945	100.3446	9.0971	100.5632	(1.060)	0.0000	0.0000	0
2016/01/21	R204	05/05/2016	7.76	Call	Bond Future	55.1100	0.0551	68.6700	0.0687	24.605	0	0	0
2016/01/21	R204	05/05/2016	7.74	Put	Bond Future	3,381.2300	3.3812	3,175.6000	3.1756	(6.082)	0	0	0
2016/01/21	R204	05/05/2016	7.76	Put	Bond Future	3,337.2100	3.3372	3,132.1500	3.1321	(6.145)	0	0	0
2016/01/21	R204	05/05/2016	7.74	Call	Bond Future	52.4000	0.0524	65.3900	0.0654	24.790	0	0	0
2016/01/21	R204	05/05/2016	7.75	Put	Bond Future	3,359.2000	3.3592	3,153.8500	3.1538	(6.113)	0	0	0
2016/01/21	R204	04/08/2016			Bond Future	9.3706	98.2283	9.2624	98.4495	(1.155)	0.0000	0.0000	0
2016/01/21	R204	04/08/2016	7.74	Put	Bond Future	3,518.7600	3.5188	3,319.7300	3.3197	(5.656)	0	0	0
2016/01/21	R204	04/08/2016	7.76	Put	Bond Future	3,480.1900	3.4802	3,281.8000	3.2818	(5.701)	0	0	0
2016/01/21	R204	04/08/2016	7.75	Put	Bond Future	3,499.4600	3.4995	3,300.7500	3.3007	(5.678)	0	0	0
2016/01/21	R204	04/08/2016	7.74	Call	Bond Future	117.3100	0.1173	139.4700	0.1395	18.890	0	0	0
2016/01/21	R204	04/08/2016	7.75	Call	Bond Future	119.3200	0.1193	141.8000	0.1418	18.840	0	0	0
2016/01/21	R204	04/08/2016	7.76	Call	Bond Future	121.3600	0.1214	144.1600	0.1442	18.787	0	0	0
2016/01/21	R204	03/11/2016			Bond Future	9.5109	100.2060	9.3880	100.4331	(1.292)	0.0000	0.0000	0
2016/01/21	R204	03/11/2016	9.21	Put	Bond Future	1,223.0200	1.2230	1,091.5900	1.0916	(10.746)	0	0	0
2016/01/21	R204	03/11/2016	9.23	Put	Bond Future	1,201.1800	1.2012	1,071.1900	1.0712	(10.822)	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
2016/01/21	R204	03/11/2016	9.22	Put	Bond Future	1,212.2400	1.2122	1,081.5400	1.0815	(10.782)	0	0	0
2016/01/21	R204	03/11/2016	9.22	Call	Bond Future	673.6200	0.6736	769.9500	0.7700	14.300	0	0	0
2016/01/21	R204	03/11/2016	9.23	Call	Bond Future	681.1400	0.6811	778.1800	0.7782	14.247	0	0	0
2016/01/21	R204	03/11/2016	9.21	Call	Bond Future	665.8100	0.6658	761.4100	0.7614	14.358	0	0	0
2016/01/21	R207	04/02/2016	7.27	Put	Bond Future	6,358.3700	6.3584	6,148.6000	6.1486	(3.299)	0	0	0
2016/01/21	R207	04/02/2016	7.49	Put	Bond Future	5,621.0700	5.6211	5,411.3000	5.4113	(3.732)	0	0	0
2016/01/21	R207	04/02/2016			Bond Future	9.2356	94.0646	9.1682	94.2744	(0.730)	0.0000	0.0000	39,836
2016/01/21	R207	04/02/2016	7.51	Put	Bond Future	5,554.3700	5.5544	5,344.6000	5.3446	(3.777)	0	0	0
2016/01/21	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/01/21	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	19
2016/01/21	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R207	04/02/2016	7.50	Put	Bond Future	5,587.7100	5.5877	5,377.9400	5.3779	(3.754)	0	0	0
2016/01/21	R207	05/05/2016	7.86	Put	Bond Future	4,689.9200	4.6899	4,488.0900	4.4881	(4.303)	0	0	0
2016/01/21	R207	05/05/2016			Bond Future	9.3920	95.7521	9.3195	95.9650	(0.772)	0.0000	0.0000	0
2016/01/21	R207	05/05/2016	7.85	Put	Bond Future	4,719.4000	4.7194	4,517.3400	4.5173	(4.281)	0	0	0
2016/01/21	R207	05/05/2016	7.56	Put	Bond Future	5,592.3500	5.5924	5,384.9700	5.3850	(3.708)	0	0	0
2016/01/21	R207	05/05/2016	7.84	Put	Bond Future	4,748.9400	4.7489	4,546.6400	4.5466	(4.260)	0	0	0
2016/01/21	R207	05/05/2016	7.56	Call	Bond Future	29.8100	0.0298	35.3300	0.0353	18.517	0	0	43
2016/01/21	R207	05/05/2016	7.85	Call	Bond Future	63.8000	0.0638	74.6400	0.0746	16.991	0	0	0
2016/01/21	R207	05/05/2016	7.86	Call	Bond Future	65.4100	0.0654	76.4800	0.0765	16.924	0	0	0
2016/01/21	R207	05/05/2016	7.84	Call	Bond Future	62.2300	0.0622	72.8300	0.0728	17.034	0	0	0
2016/01/21	R207	04/08/2016			Bond Future	9.5368	93.9443	9.4586	94.1597	(0.820)	0.0000	0.0000	0
2016/01/21	R207	04/08/2016	7.99	Put	Bond Future	4,576.9800	4.5770	4,386.2000	4.3862	(4.168)	0	0	0
2016/01/21	R207	04/08/2016	8.01	Put	Bond Future	4,525.2800	4.5253	4,335.1600	4.3352	(4.201)	0	0	0
2016/01/21	R207	04/08/2016	8.00	Put	Bond Future	4,551.1100	4.5511	4,360.6600	4.3607	(4.185)	0	0	0
2016/01/21	R207	04/08/2016	8.01	Call	Bond Future	206.2000	0.2062	231.5100	0.2315	12.274	0	0	0
2016/01/21	R207	04/08/2016	7.99	Call	Bond Future	199.7200	0.1997	224.3700	0.2244	12.342	0	0	0
2016/01/21	R207	04/08/2016	8.00	Call	Bond Future	202.9400	0.2029	227.9200	0.2279	12.309	0	0	0
2016/01/21	R208	04/02/2016			Bond Future	9.4069	91.7844	9.3399	92.0354	(0.713)	0.0000	0.0000	48,729
2016/01/21	R208	04/02/2016	7.74	Put	Bond Future	6,504.0000	6.5040	6,252.9700	6.2530	(3.860)	0	0	0
2016/01/21	R208	04/02/2016	7.76	Put	Bond Future	6,422.6300	6.4226	6,171.6000	6.1716	(3.909)	0	0	0
2016/01/21	R208	04/02/2016	7.75	Put	Bond Future	6,463.3000	6.4633	6,212.2700	6.2123	(3.884)	0	0	0
2016/01/21	R208	04/02/2016	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R208	04/02/2016	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R208	04/02/2016	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R208	05/05/2016	7.99	Call	Bond Future	86.4600	0.0865	100.2800	0.1003	15.984	0	0	0
2016/01/21	R208	05/05/2016	8.00	Put	Bond Future	5,807.1100	5.8071	5,566.3400	5.5663	(4.146)	0	0	0
2016/01/21	R208	05/05/2016			Bond Future	9.5371	90.0295	9.4661	90.2844	(0.745)	0.0000	0.0000	5
2016/01/21	R208	05/05/2016	8.00	Call	Bond Future	88.5700	0.0886	102.6800	0.1027	15.931	0	0	0
2016/01/21	R208	05/05/2016	8.01	Call	Bond Future	90.7100	0.0907	105.1300	0.1051	15.897	0	0	0
2016/01/21	R208	05/05/2016	7.99	Put	Bond Future	5,843.6300	5.8436	5,602.5700	5.6026	(4.125)	0	0	0
2016/01/21	R208	05/05/2016	8.01	Put	Bond Future	5,770.6300	5.7706	5,530.1700	5.5302	(4.167)	0	0	0
2016/01/21	R208	04/08/2016	8.01	Put	Bond Future	6,089.9500	6.0900	5,858.6800	5.8587	(3.798)	0	0	0
2016/01/21	R208	04/08/2016			Bond Future	9.6552	91.7569	9.5799	92.0152	(0.779)	0.0000	0.0000	0
2016/01/21	R208	04/08/2016	8.00	Put	Bond Future	6,123.3300	6.1233	5,891.7000	5.8917	(3.783)	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
2016/01/21	R208	04/08/2016	7.99	Call	Bond Future	222.0100	0.2220	248.3200	0.2483	11.851	0	0	0
2016/01/21	R208	04/08/2016	8.00	Call	Bond Future	225.6100	0.2256	252.2800	0.2523	11.821	0	0	0
2016/01/21	R208	04/08/2016	8.01	Call	Bond Future	229.2600	0.2293	256.2900	0.2563	11.790	0	0	0
2016/01/21	R208	04/08/2016	7.99	Put	Bond Future	6,156.7700	6.1568	5,924.7800	5.9248	(3.768)	0	0	0
2016/01/21	R208	03/11/2016	9.59	Put	Bond Future	1,962.3900	1.9624	1,819.8800	1.8199	(7.262)	0	0	0
2016/01/21	R208	03/11/2016			Bond Future	9.7482	90.1998	9.6675	90.4646	(0.827)	0.0000	0.0000	0
2016/01/21	R208	03/11/2016	9.58	Put	Bond Future	1,980.5400	1.9805	1,837.2100	1.8372	(7.237)	0	0	0
2016/01/21	R208	03/11/2016	9.57	Call	Bond Future	1,412.2300	1.4122	1,532.8600	1.5329	8.542	0	0	0
2016/01/21	R208	03/11/2016	9.58	Call	Bond Future	1,427.3000	1.4273	1,548.7500	1.5488	8.509	0	0	0
2016/01/21	R208	03/11/2016	9.59	Call	Bond Future	1,442.1500	1.4422	1,564.4200	1.5644	8.478	0	0	0
2016/01/21	R208	03/11/2016	9.57	Put	Bond Future	1,998.4900	1.9985	1,854.3400	1.8543	(7.213)	0	0	0
2016/01/21	R209	04/02/2016	8.74	Call	Bond Future	0.0900	0.0001	0.0700	0.0001	(22.222)	0	0	0
2016/01/21	R209	04/02/2016	8.75	Put	Bond Future	9,451.2300	9.4512	9,287.6600	9.2877	(1.731)	0	0	0
2016/01/21	R209	04/02/2016			Bond Future	10.1079	69.3101	10.0819	69.4736	(0.257)	0.0000	0.0000	37,526
2016/01/21	R209	04/02/2016	8.75	Call	Bond Future	0.1000	0.0001	0.0800	0.0001	(20.000)	0	0	0
2016/01/21	R209	04/02/2016	8.76	Call	Bond Future	0.1100	0.0001	0.0900	0.0001	(18.182)	0	0	0
2016/01/21	R209	04/02/2016	9.52	Put	Bond Future	3,930.4900	3.9305	3,767.0200	3.7670	(4.159)	0	0	2,200
2016/01/21	R209	04/02/2016	8.74	Put	Bond Future	9,528.2000	9.5282	9,364.6300	9.3646	(1.717)	0	0	0
2016/01/21	R209	04/02/2016	8.76	Put	Bond Future	9,374.3700	9.3744	9,210.8000	9.2108	(1.745)	0	0	0
2016/01/21	R209	04/02/2016	9.52	Call	Bond Future	71.9300	0.0719	72.0100	0.0720	0.111	0	0	0
2016/01/21	R209	05/05/2016			Bond Future	10.1828	67.4039	10.1562	67.5699	(0.262)	0.0000	0.0000	2,307
2016/01/21	R209	05/05/2016	9.00	Call	Bond Future	431.3800	0.4314	447.3400	0.4473	3.700	0	0	6,700
2016/01/21	R209	05/05/2016	8.25	Put	Bond Future	13,957.4900	13.9575	13,794.5200	13.7945	(1.168)	0	0	0
2016/01/21	R209	05/05/2016	8.99	Put	Bond Future	8,512.9500	8.5129	8,362.6400	8.3626	(1.766)	0	0	0
2016/01/21	R209	05/05/2016	9.01	Put	Bond Future	8,382.2100	8.3822	8,232.4800	8.2325	(1.786)	0	0	0
2016/01/21	R209	05/05/2016	9.00	Put	Bond Future	8,447.4600	8.4475	8,297.4400	8.2974	(1.776)	0	0	0
2016/01/21	R209	05/05/2016	9.01	Call	Bond Future	439.9500	0.4399	456.2000	0.4562	3.694	0	0	0
2016/01/21	R209	05/05/2016	8.25	Call	Bond Future	76.2300	0.0762	79.2400	0.0792	3.949	0	0	6,700
2016/01/21	R209	05/05/2016	8.99	Call	Bond Future	422.9400	0.4229	438.6100	0.4386	3.705	0	0	0
2016/01/21	R209	04/08/2016	9.26	Call	Bond Future	1,266.4200	1.2664	1,302.9000	1.3029	2.881	0	0	0
2016/01/21	R209	04/08/2016			Bond Future	10.2494	68.6974	10.2221	68.8655	(0.267)	0.0000	0.0000	0
2016/01/21	R209	04/08/2016	10.60	Call	Bond Future	4,702.7400	4.7027	4,798.5300	4.7985	2.037	0	0	6,000
2016/01/21	R209	04/08/2016	9.60	Put	Bond Future	6,078.4000	6.0784	5,960.6800	5.9607	(1.937)	0	0	0
2016/01/21	R209	04/08/2016	9.24	Call	Bond Future	1,234.9900	1.2350	1,270.7200	1.2707	2.893	0	0	0
2016/01/21	R209	04/08/2016	9.25	Call	Bond Future	1,250.2300	1.2502	1,286.3300	1.2863	2.887	0	0	0
2016/01/21	R209	04/08/2016	10.60	Put	Bond Future	2,603.3400	2.6033	2,531.0700	2.5311	(2.776)	0	0	0
2016/01/21	R209	04/08/2016	9.24	Put	Bond Future	7,907.9700	7.9080	7,775.6400	7.7756	(1.673)	0	0	0
2016/01/21	R209	04/08/2016	9.26	Put	Bond Future	7,797.4000	7.7974	7,665.8200	7.6658	(1.687)	0	0	0
2016/01/21	R209	04/08/2016	9.60	Call	Bond Future	1,898.7000	1.8987	1,949.0400	1.9490	2.651	0	0	6,000
2016/01/21	R209	04/08/2016	9.25	Put	Bond Future	7,852.1600	7.8522	7,720.2000	7.7202	(1.681)	0	0	0
2016/01/21	R209	03/11/2016	10.26	Call	Bond Future	3,212.7100	3.2127	3,295.9600	3.2960	2.591	0	0	0
2016/01/21	R209	03/11/2016			Bond Future	10.3024	66.9287	10.2741	67.1010	(0.274)	0.0000	0.0000	0
2016/01/21	R209	03/11/2016	10.24	Call	Bond Future	3,154.1800	3.1542	3,236.4400	3.2364	2.608	0	0	0
2016/01/21	R209	03/11/2016	10.25	Call	Bond Future	3,183.0200	3.1830	3,265.7800	3.2658	2.600	0	0	0
2016/01/21	R209	03/11/2016	10.24	Put	Bond Future	3,535.3600	3.5354	3,445.2600	3.4453	(2.549)	0	0	0
2016/01/21	R209	03/11/2016	10.26	Put	Bond Future	3,471.2900	3.4713	3,382.1800	3.3822	(2.567)	0	0	0
2016/01/21	R209	03/11/2016	10.25	Put	Bond Future	3,502.8500	3.5029	3,413.2500	3.4132	(2.558)	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
2016/01/21	R210	04/02/2016	184.99	Put	Bond Future	4,930.9700	4.9310	5,315.8100	5.3158	7.805	0	0	0
2016/01/21	R210	04/02/2016			Bond Future	180.0590	180.0590	179.6742	179.6742	(0.214)	0.0000	0.0000	379
2016/01/21	R210	04/02/2016	185.01	Put	Bond Future	4,950.9700	4.9510	5,335.8100	5.3358	7.773	0	0	0
2016/01/21	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R210	04/02/2016	185.00	Put	Bond Future	4,940.9700	4.9410	5,325.8100	5.3258	7.789	0	0	0
2016/01/21	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R210	05/05/2016			Bond Future	181.0961	181.0961	180.7032	180.7032	(0.217)	0.0000	0.0000	2,755
2016/01/21	R210	05/05/2016	184.99	Put	Bond Future	3,893.9100	3.8939	4,286.7900	4.2868	10.090	0	0	0
2016/01/21	R210	05/05/2016	185.00	Put	Bond Future	3,903.9100	3.9039	4,296.7900	4.2968	10.064	0	0	0
2016/01/21	R210	05/05/2016	185.01	Put	Bond Future	3,913.9100	3.9139	4,306.7900	4.3068	10.038	0	0	0
2016/01/21	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R210	04/08/2016			Bond Future	184.5638	184.5638	184.1610	184.1610	(0.218)	0.0000	0.0000	0
2016/01/21	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R210	04/08/2016	181.50	Call	Bond Future	3,063.8500	3.0638	2,661.0400	2.6610	(13.147)	0	0	0
2016/01/21	R210	04/08/2016	181.52	Call	Bond Future	3,043.8500	3.0438	2,641.0400	2.6410	(13.234)	0	0	0
2016/01/21	R210	04/08/2016	181.51	Call	Bond Future	3,053.8500	3.0538	2,651.0400	2.6510	(13.190)	0	0	0
2016/01/21	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R211	04/02/2016			Bond Future	134.6604	134.6604	134.6526	134.6526	(0.006)	0.0000	0.0000	720
2016/01/21	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R211	04/02/2016	138.99	Put	Bond Future	4,329.5900	4.3296	4,337.4400	4.3374	0.181	0	0	0
2016/01/21	R211	04/02/2016	139.01	Put	Bond Future	4,349.5900	4.3496	4,357.4400	4.3574	0.180	0	0	0
2016/01/21	R211	04/02/2016	139.00	Put	Bond Future	4,339.5900	4.3396	4,347.4400	4.3474	0.181	0	0	0
2016/01/21	R211	05/05/2016	139.01	Put	Bond Future	1,953.2500	1.9532	1,962.0000	1.9620	0.448	0	0	0
2016/01/21	R211	05/05/2016			Bond Future	137.0567	137.0567	137.0480	137.0480	(0.006)	0.0000	0.0000	2
2016/01/21	R211	05/05/2016	139.00	Put	Bond Future	1,943.2500	1.9432	1,952.0000	1.9520	0.450	0	0	0
2016/01/21	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R211	05/05/2016	138.99	Put	Bond Future	1,933.2500	1.9332	1,942.0000	1.9420	0.453	0	0	0
2016/01/21	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R211	04/08/2016			Bond Future	137.9474	137.9474	137.9365	137.9365	(0.008)	0.0000	0.0000	0
2016/01/21	R211	04/08/2016	137.09	Call	Bond Future	857.3800	0.8574	846.5200	0.8465	(1.267)	0	0	0
2016/01/21	R211	04/08/2016	137.07	Call	Bond Future	877.3800	0.8774	866.5200	0.8665	(1.238)	0	0	0
2016/01/21	R211	04/08/2016	137.08	Call	Bond Future	867.3800	0.8674	856.5200	0.8565	(1.252)	0	0	0
2016/01/21	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R212	04/02/2016			Bond Future	139.9180	139.9180	140.0653	140.0653	0.105	0.0000	0.0000	1,005
2016/01/21	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R212	04/02/2016	145.99	Put	Bond Future	6,071.9900	6.0720	5,924.7000	5.9247	(2.426)	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
2016/01/21	R212	04/02/2016	146.01	Put	Bond Future	6,091.9900	6.0920	5,944.7000	5.9447	(2.418)	0	0	0
2016/01/21	R212	04/02/2016	146.00	Put	Bond Future	6,081.9900	6.0820	5,934.7000	5.9347	(2.422)	0	0	0
2016/01/21	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R212	05/05/2016			Bond Future	142.4080	142.4080	142.5570	142.5570	0.105	0.0000	0.0000	914
2016/01/21	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R212	05/05/2016	144.99	Put	Bond Future	2,582.0500	2.5820	2,432.9500	2.4329	(5.774)	0	0	0
2016/01/21	R212	05/05/2016	145.01	Put	Bond Future	2,602.0500	2.6020	2,452.9500	2.4529	(5.730)	0	0	0
2016/01/21	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R212	05/05/2016	145.00	Put	Bond Future	2,592.0500	2.5920	2,442.9500	2.4429	(5.752)	0	0	0
2016/01/21	R212	04/08/2016	142.43	Call	Bond Future	801.8200	0.8018	951.7200	0.9517	18.695	0	0	0
2016/01/21	R212	04/08/2016			Bond Future	143.2318	143.2318	143.3817	143.3817	0.105	0.0000	0.0000	0
2016/01/21	R212	04/08/2016	142.44	Call	Bond Future	791.8200	0.7918	941.7200	0.9417	18.931	0	0	0
2016/01/21	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R212	04/08/2016	142.42	Call	Bond Future	811.8200	0.8118	961.7200	0.9617	18.465	0	0	0
2016/01/21	R213	04/02/2016			Bond Future	10.0248	79.8722	9.9887	80.1027	(0.361)	0.0000	0.0000	38,041
2016/01/21	R213	04/02/2016	8.75	Call	Bond Future	0.2600	0.0003	0.2300	0.0002	(11.538)	0	0	0
2016/01/21	R213	04/02/2016	8.74	Put	Bond Future	8,838.1700	8.8382	8,607.6500	8.6076	(2.608)	0	0	0
2016/01/21	R213	04/02/2016	8.76	Put	Bond Future	8,689.8400	8.6898	8,459.3100	8.4593	(2.653)	0	0	0
2016/01/21	R213	04/02/2016	8.75	Put	Bond Future	8,763.9600	8.7640	8,533.4300	8.5334	(2.630)	0	0	0
2016/01/21	R213	04/02/2016	8.76	Call	Bond Future	0.2900	0.0003	0.2600	0.0003	(10.345)	0	0	0
2016/01/21	R213	04/02/2016	8.74	Call	Bond Future	0.2300	0.0002	0.2100	0.0002	(8.696)	0	0	0
2016/01/21	R213	05/05/2016	8.74	Put	Bond Future	9,588.9300	9.5889	9,373.0400	9.3730	(2.251)	0	0	0
2016/01/21	R213	05/05/2016	8.76	Put	Bond Future	9,454.2800	9.4543	9,239.0900	9.2391	(2.276)	0	0	0
2016/01/21	R213	05/05/2016			Bond Future	10.1047	77.7555	10.0675	77.9896	(0.369)	0.0000	0.0000	0
2016/01/21	R213	05/05/2016	8.75	Put	Bond Future	9,521.5000	9.5215	9,305.9600	9.3060	(2.264)	0	0	0
2016/01/21	R213	05/05/2016	8.74	Call	Bond Future	298.0900	0.2981	316.3100	0.3163	6.112	0	0	0
2016/01/21	R213	05/05/2016	8.75	Call	Bond Future	304.4100	0.3044	322.9800	0.3230	6.100	0	0	0
2016/01/21	R213	05/05/2016	8.76	Call	Bond Future	310.8500	0.3109	329.7700	0.3298	6.087	0	0	0
2016/01/21	R213	04/08/2016			Bond Future	10.1752	79.2473	10.1369	79.4845	(0.376)	0.0000	0.0000	0
2016/01/21	R213	04/08/2016	8.99	Put	Bond Future	8,852.8100	8.8528	8,659.8400	8.6598	(2.180)	0	0	0
2016/01/21	R213	04/08/2016	9.01	Put	Bond Future	8,736.6100	8.7366	8,544.6000	8.5446	(2.198)	0	0	0
2016/01/21	R213	04/08/2016	9.00	Put	Bond Future	8,794.6100	8.7946	8,602.1100	8.6021	(2.189)	0	0	0
2016/01/21	R213	04/08/2016	9.01	Call	Bond Future	1,012.7300	1.0127	1,058.0200	1.0580	4.472	0	0	0
2016/01/21	R213	04/08/2016	8.99	Call	Bond Future	986.8700	0.9869	1,031.2000	1.0312	4.492	0	0	0
2016/01/21	R213	04/08/2016	9.00	Call	Bond Future	999.7400	0.9997	1,044.5400	1.0445	4.481	0	0	0
2016/01/21	R213	03/11/2016			Bond Future	10.2339	77.2897	10.1942	77.5329	(0.388)	0.0000	0.0000	0
2016/01/21	R213	03/11/2016	10.18	Put	Bond Future	3,500.6900	3.5007	3,376.1200	3.3761	(3.558)	0	0	0
2016/01/21	R213	03/11/2016	10.20	Put	Bond Future	3,436.6700	3.4367	3,313.5200	3.3135	(3.583)	0	0	0
2016/01/21	R213	03/11/2016	10.18	Call	Bond Future	3,170.0400	3.1700	3,288.6500	3.2887	3.742	0	0	0
2016/01/21	R213	03/11/2016	10.19	Put	Bond Future	3,468.5700	3.4686	3,344.7100	3.3447	(3.571)	0	0	0
2016/01/21	R213	03/11/2016	10.19	Call	Bond Future	3,199.4100	3.1994	3,318.7300	3.3187	3.729	0	0	0
2016/01/21	R213	03/11/2016	10.20	Call	Bond Future	3,228.9200	3.2289	3,348.9500	3.3489	3.717	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
2016/01/21	R214	04/02/2016			Bond Future	10.1985		69.6369	10.1775	69.7725	(0.206)	0.0000	0.0000	29,454
2016/01/21	R214	04/02/2016	7.99	Put	Bond Future	17,237.2000		17.2372	17,101.6200	17.1016	(0.787)	0	0	0
2016/01/21	R214	04/02/2016	9.45	Call	Bond Future	25.8600		0.0259	24.1500	0.0242	(6.613)	0	0	0
2016/01/21	R214	04/02/2016	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R214	04/02/2016	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R214	04/02/2016	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/21	R214	04/02/2016	9.35	Call	Bond Future	12.4600		0.0125	11.2900	0.0113	(9.390)	0	0	0
2016/01/21	R214	04/02/2016	9.45	Put	Bond Future	5,162.4200		5.1624	5,025.1300	5.0251	(2.659)	0	0	25
2016/01/21	R214	04/02/2016	8.01	Put	Bond Future	17,049.8700		17.0499	16,914.2900	16.9143	(0.795)	0	0	0
2016/01/21	R214	04/02/2016	9.35	Put	Bond Future	5,884.9900		5.8850	5,748.2400	5.7482	(2.324)	0	0	25
2016/01/21	R214	04/02/2016	8.00	Put	Bond Future	17,143.4500		17.1435	17,007.8700	17.0079	(0.791)	0	0	0
2016/01/21	R214	05/05/2016	9.01	Call	Bond Future	382.2400		0.3822	392.3400	0.3923	2.642	0	0	0
2016/01/21	R214	05/05/2016	9.30	Put	Bond Future	7,378.8100		7.3788	7,258.6100	7.2586	(1.629)	0	0	0
2016/01/21	R214	05/05/2016			Bond Future	10.2712		67.5902	10.2496	67.7277	(0.210)	0.0000	0.0000	5,193
2016/01/21	R214	05/05/2016	8.99	Call	Bond Future	366.7600		0.3668	376.4600	0.3765	2.645	0	0	0
2016/01/21	R214	05/05/2016	9.00	Call	Bond Future	374.4400		0.3744	384.3400	0.3843	2.644	0	0	0
2016/01/21	R214	05/05/2016	8.99	Put	Bond Future	9,453.8400		9.4538	9,325.9900	9.3260	(1.352)	0	0	0
2016/01/21	R214	05/05/2016	9.01	Put	Bond Future	9,312.0200		9.3120	9,184.5700	9.1846	(1.369)	0	0	0
2016/01/21	R214	05/05/2016	9.30	Call	Bond Future	671.2700		0.6713	688.6200	0.6886	2.585	0	0	0
2016/01/21	R214	05/05/2016	9.00	Put	Bond Future	9,382.8000		9.3828	9,255.1500	9.2551	(1.360)	0	0	0
2016/01/21	R214	04/08/2016	11.30	Call	Bond Future	7,148.1500		7.1482	7,245.5500	7.2455	1.363	0	0	6,300
2016/01/21	R214	04/08/2016	9.24	Call	Bond Future	1,148.3900		1.1484	1,173.9900	1.1740	2.229	0	0	0
2016/01/21	R214	04/08/2016	9.25	Put	Bond Future	8,647.3700		8.6474	8,534.1500	8.5341	(1.309)	0	0	0
2016/01/21	R214	04/08/2016			Bond Future	10.3356		68.8869	10.3135	69.0260	(0.213)	0.0000	0.0000	0
2016/01/21	R214	04/08/2016	9.30	Call	Bond Future	1,242.6700		1.2427	1,270.0300	1.2700	2.202	0	0	1,300
2016/01/21	R214	04/08/2016	8.55	Put	Bond Future	13,499.4600		13.4995	13,370.7400	13.3707	(0.954)	0	0	0
2016/01/21	R214	04/08/2016	11.30	Put	Bond Future	1,512.0200		1.5120	1,470.3300	1.4703	(2.757)	0	0	0
2016/01/21	R214	04/08/2016	9.25	Call	Bond Future	1,163.1400		1.1631	1,189.0100	1.1890	2.224	0	0	0
2016/01/21	R214	04/08/2016	10.30	Put	Bond Future	3,815.8600		3.8159	3,739.7200	3.7397	(1.995)	0	0	0
2016/01/21	R214	04/08/2016	9.26	Call	Bond Future	1,178.7900		1.1788	1,204.9600	1.2050	2.220	0	0	0
2016/01/21	R214	04/08/2016	9.30	Put	Bond Future	8,351.9500		8.3520	8,240.2200	8.2402	(1.338)	0	0	0
2016/01/21	R214	04/08/2016	8.55	Call	Bond Future	420.4600		0.4205	430.8300	0.4308	2.466	0	0	1,300
2016/01/21	R214	04/08/2016	9.24	Put	Bond Future	8,707.9900		8.7080	8,594.5000	8.5945	(1.303)	0	0	0
2016/01/21	R214	04/08/2016	10.30	Call	Bond Future	3,591.1600		3.5912	3,654.1100	3.6541	1.753	0	0	6,300
2016/01/21	R214	04/08/2016	9.26	Put	Bond Future	8,587.7800		8.5878	8,474.8600	8.4749	(1.315)	0	0	0
2016/01/21	R214	03/11/2016	10.35	Put	Bond Future	3,569.3500		3.5694	3,494.4700	3.4945	(2.098)	0	0	0
2016/01/21	R214	03/11/2016			Bond Future	10.3894		66.9747	10.3666	67.1175	(0.220)	0.0000	0.0000	0
2016/01/21	R214	03/11/2016	10.34	Put	Bond Future	3,602.2900		3.6023	3,526.9800	3.5270	(2.091)	0	0	0
2016/01/21	R214	03/11/2016	10.35	Call	Bond Future	3,322.3500		3.3224	3,390.3000	3.3903	2.045	0	0	0
2016/01/21	R214	03/11/2016	10.33	Call	Bond Future	3,262.7500		3.2627	3,329.8600	3.3299	2.057	0	0	0
2016/01/21	R214	03/11/2016	10.34	Call	Bond Future	3,292.3700		3.2924	3,359.8900	3.3599	2.051	0	0	0
2016/01/21	R214	03/11/2016	10.33	Put	Bond Future	3,635.7000		3.6357	3,559.9800	3.5600	(2.083)	0	0	0
2016/01/21	R248	04/02/2016	8.99	Put	Bond Future	11,481.7100		11.4817	11,391.7600	11.3918	(0.783)	0	0	0
2016/01/21	R248	04/02/2016	9.55	Put	Bond Future	6,083.2500		6.0833	5,987.9300	5.9879	(1.567)	0	0	75
2016/01/21	R248	04/02/2016			Bond Future	10.2439		89.9150	10.2330	90.0049	(0.107)	0.0000	0.0000	59,278
2016/01/21	R248	04/02/2016	9.00	Put	Bond Future	11,379.5400		11.3795	11,289.5800	11.2896	(0.791)	0	0	0
2016/01/21	R248	04/02/2016	9.01	Put	Bond Future	11,277.5700		11.2776	11,187.5900	11.1876	(0.798)	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
2016/01/21	R248 04/02/2016	8.99	Call	Bond Future	0.3900	0.0004	0.2700	0.0003	(30.769)	0	0	0
2016/01/21	R248 04/02/2016	9.00	Call	Bond Future	0.4300	0.0004	0.3000	0.0003	(30.233)	0	0	0
2016/01/21	R248 04/02/2016	9.45	Put	Bond Future	6,991.4200	6.9914	6,898.1900	6.8982	(1.333)	0	0	75
2016/01/21	R248 04/02/2016	9.01	Call	Bond Future	0.4800	0.0005	0.3300	0.0003	(31.250)	0	0	0
2016/01/21	R248 04/02/2016	9.45	Call	Bond Future	23.6700	0.0237	20.2700	0.0203	(14.364)	0	0	0
2016/01/21	R248 04/02/2016	9.55	Call	Bond Future	47.9800	0.0480	42.4900	0.0425	(11.442)	0	0	0
2016/01/21	R248 05/05/2016			Bond Future	10.3190	87.0912	10.3078	87.1820	(0.109)	0.0000	0.0000	2,989
2016/01/21	R248 05/05/2016	8.99	Put	Bond Future	12,498.9400	12.4989	12,410.2000	12.4102	(0.710)	0	0	0
2016/01/21	R248 05/05/2016	9.01	Put	Bond Future	12,313.2000	12.3132	12,224.6200	12.2246	(0.719)	0	0	0
2016/01/21	R248 05/05/2016	9.00	Put	Bond Future	12,405.9000	12.4059	12,317.2400	12.3172	(0.715)	0	0	0
2016/01/21	R248 05/05/2016	8.99	Call	Bond Future	417.0200	0.4170	419.1000	0.4191	0.499	0	0	0
2016/01/21	R248 05/05/2016	9.00	Call	Bond Future	426.0700	0.4261	428.2300	0.4282	0.507	0	0	0
2016/01/21	R248 05/05/2016	9.01	Call	Bond Future	435.2700	0.4353	437.5100	0.4375	0.515	0	0	0
2016/01/21	R248 04/08/2016			Bond Future	10.3858	88.7620	10.3744	88.8532	(0.110)	0.0000	0.0000	0
2016/01/21	R248 04/08/2016	9.25	Call	Bond Future	1,380.7600	1.3808	1,392.4200	1.3924	0.844	0	0	0
2016/01/21	R248 04/08/2016	9.24	Put	Bond Future	11,472.6600	11.4727	11,393.0100	11.3930	(0.694)	0	0	0
2016/01/21	R248 04/08/2016	9.26	Put	Bond Future	11,314.2300	11.3142	11,234.9000	11.2349	(0.701)	0	0	0
2016/01/21	R248 04/08/2016	9.25	Put	Bond Future	11,393.2700	11.3933	11,313.7800	11.3138	(0.698)	0	0	0
2016/01/21	R248 04/08/2016	9.26	Call	Bond Future	1,398.9500	1.3990	1,410.7700	1.4108	0.845	0	0	0
2016/01/21	R248 04/08/2016	9.24	Call	Bond Future	1,362.7400	1.3627	1,374.2400	1.3742	0.844	0	0	0
2016/01/21	R248 03/11/2016	10.38	Call	Bond Future	4,140.1100	4.1401	4,180.5200	4.1805	0.976	0	0	0
2016/01/21	R248 03/11/2016			Bond Future	10.4419	86.1080	10.4299	86.2023	(0.114)	0.0000	0.0000	0
2016/01/21	R248 03/11/2016	10.39	Call	Bond Future	4,177.5600	4.1776	4,218.2500	4.2182	0.974	0	0	0
2016/01/21	R248 03/11/2016	10.37	Put	Bond Future	4,673.5000	4.6735	4,619.3600	4.6194	(1.158)	0	0	0
2016/01/21	R248 03/11/2016	10.39	Put	Bond Future	4,588.9700	4.5890	4,535.3800	4.5354	(1.168)	0	0	0
2016/01/21	R248 03/11/2016	10.38	Put	Bond Future	4,631.2300	4.6312	4,577.3600	4.5774	(1.163)	0	0	0
2016/01/21	R248 03/11/2016	10.37	Call	Bond Future	4,102.5200	4.1025	4,142.6600	4.1427	0.978	0	0	0

Total

702638