



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 08/02/2016 TO 08/02/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	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
2016/02/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	2025	04/02/2016			Bond Future	121.2218	121.2218	121.2218	121.2218	0.000	0.0000	0.0000	0
2016/02/08	2025	05/05/2016			Bond Future	123.4431	123.4431	123.4266	123.4266	(0.013)	0.0000	0.0000	4,419
2016/02/08	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2025	05/05/2016	125.99	Put	Bond Future	2,546.9100	2.5469	2,563.3600	2.5634	0.646	0	0	0
2016/02/08	2025	05/05/2016	126.01	Put	Bond Future	2,566.9100	2.5669	2,583.3600	2.5834	0.641	0	0	0
2016/02/08	2025	05/05/2016	126.00	Put	Bond Future	2,556.9100	2.5569	2,573.3600	2.5734	0.643	0	0	0
2016/02/08	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2025	04/08/2016			Bond Future	124.5918	124.5918	124.5730	124.5730	(0.015)	0.0000	0.0000	0
2016/02/08	2025	04/08/2016	123.86	Call	Bond Future	731.8200	0.7318	712.9900	0.7130	(2.573)	0	0	0
2016/02/08	2025	04/08/2016	123.87	Call	Bond Future	721.8200	0.7218	702.9900	0.7030	(2.609)	0	0	0
2016/02/08	2025	04/08/2016	123.85	Call	Bond Future	741.8200	0.7418	722.9900	0.7230	(2.538)	0	0	0
2016/02/08	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2030	04/02/2016			Bond Future	9.4900	88.7899	9.4900	88.7899	0.000	0.0000	0.0000	0
2016/02/08	2030	05/05/2016	8.99	Put	Bond Future	4,496.4800	4.4965	5,722.6900	5.7227	27.270	0	0	0
2016/02/08	2030	05/05/2016	9.01	Put	Bond Future	4,349.1900	4.3492	5,575.4000	5.5754	28.194	0	0	0
2016/02/08	2030	05/05/2016			Bond Future	9.6216	89.9611	9.8018	88.7349	1.873	0.0000	0.0000	17,216
2016/02/08	2030	05/05/2016	9.00	Put	Bond Future	4,422.7900	4.4228	5,649.0000	5.6490	27.725	0	0	0
2016/02/08	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2030	04/08/2016	10.17	Call	Bond Future	3,212.9700	3.2130	1,961.1800	1.9612	(38.961)	0	0	0
2016/02/08	2030	04/08/2016			Bond Future	9.6828	87.6948	9.8696	86.4430	1.929	0.0000	0.0000	0
2016/02/08	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2032	04/02/2016			Bond Future	9.6050	91.9523	9.6050	91.9523	0.000	0.0000	0.0000	0
2016/02/08	2032	05/05/2016			Bond Future	9.7355	88.9954	9.9103	87.7333	1.796	0.0000	0.0000	9,165
2016/02/08	2032	05/05/2016	8.99	Put	Bond Future	6,574.4600	6.5745	7,554.2500	7.5542	14.903	0	0	0
2016/02/08	2032	05/05/2016	9.01	Put	Bond Future	6,448.2600	6.4483	7,419.6800	7.4197	15.065	0	0	0
2016/02/08	2032	05/05/2016	9.00	Put	Bond Future	6,510.9300	6.5109	7,486.6000	7.4866	14.985	0	0	0
2016/02/08	2032	05/05/2016	9.01	Call	Bond Future	913.3900	0.9134	622.7600	0.6228	(31.819)	0	0	0
2016/02/08	2032	05/05/2016	8.99	Call	Bond Future	879.8900	0.8799	597.6300	0.5976	(32.079)	0	0	0
2016/02/08	2032	05/05/2016	9.00	Call	Bond Future	896.2600	0.8963	609.8800	0.6099	(31.953)	0	0	0
2016/02/08	2032	04/08/2016	9.01	Call	Bond Future	1,694.0200	1.6940	1,319.0800	1.3191	(22.133)	0	0	0
2016/02/08	2032	04/08/2016			Bond Future	9.7947	90.7193	9.9756	89.4309	1.847	0.0000	0.0000	0
2016/02/08	2032	04/08/2016	8.99	Call	Bond Future	1,652.5400	1.6525	1,284.5000	1.2845	(22.271)	0	0	0
2016/02/08	2032	04/08/2016	9.00	Call	Bond Future	1,672.7600	1.6728	1,301.3200	1.3013	(22.205)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/08	2032	04/08/2016	8.99	Put	Bond Future	7,739.6400	7.7396	8,659.9500	8.6600	11.891	0	0	0
2016/02/08	2032	04/08/2016	9.01	Put	Bond Future	7,622.4900	7.6225	8,535.9000	8.5359	11.983	0	0	0
2016/02/08	2032	04/08/2016	9.00	Put	Bond Future	7,680.4900	7.6805	8,597.4000	8.5974	11.938	0	0	0
2016/02/08	2032	03/11/2016			Bond Future	9.8466	88.3454	10.0334	87.0314	1.897	0.0000	0.0000	0
2016/02/08	2032	03/11/2016	10.28	Put	Bond Future	2,326.8900	2.3269	2,803.9600	2.8040	20.502	0	0	0
2016/02/08	2032	03/11/2016	10.30	Put	Bond Future	2,277.3400	2.2773	2,747.0500	2.7470	20.625	0	0	0
2016/02/08	2032	03/11/2016	10.29	Put	Bond Future	2,302.0100	2.3020	2,775.3900	2.7754	20.564	0	0	0
2016/02/08	2032	03/11/2016	10.30	Call	Bond Future	5,417.7000	5.4177	4,573.4200	4.5734	(15.584)	0	0	0
2016/02/08	2032	03/11/2016	10.28	Call	Bond Future	5,332.2600	5.3323	4,495.3400	4.4953	(15.695)	0	0	0
2016/02/08	2032	03/11/2016	10.29	Call	Bond Future	5,374.9100	5.3749	4,534.3000	4.5343	(15.640)	0	0	0
2016/02/08	2033	04/02/2016			Bond Future	101.9876	101.9876	101.9876	101.9876	0.000	0.0000	0.0000	0
2016/02/08	2033	05/05/2016			Bond Future	102.8808	102.8808	102.8673	102.8673	(0.013)	0.0000	0.0000	2,032
2016/02/08	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2033	05/05/2016	102.40	Call	Bond Future	480.7600	0.4808	467.2500	0.4673	(2.810)	0	0	0
2016/02/08	2033	05/05/2016	102.41	Call	Bond Future	470.7600	0.4708	457.2500	0.4573	(2.870)	0	0	0
2016/02/08	2033	05/05/2016	102.39	Call	Bond Future	490.7600	0.4908	477.2500	0.4773	(2.753)	0	0	0
2016/02/08	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2037	04/02/2016			Bond Future	9.7600	89.0449	9.7600	89.0449	0.000	0.0000	0.0000	0
2016/02/08	2037	05/05/2016	8.99	Call	Bond Future	719.5100	0.7195	477.1200	0.4771	(33.688)	0	0	0
2016/02/08	2037	05/05/2016	9.00	Put	Bond Future	8,273.6600	8.2737	9,387.4700	9.3875	13.462	0	0	0
2016/02/08	2037	05/05/2016			Bond Future	9.8955	90.1127	10.0701	88.7527	1.765	0.0000	0.0000	40,950
2016/02/08	2037	05/05/2016	9.00	Call	Bond Future	733.8900	0.7339	487.6100	0.4876	(33.558)	0	0	0
2016/02/08	2037	05/05/2016	9.01	Call	Bond Future	749.1000	0.7491	498.7500	0.4988	(33.420)	0	0	0
2016/02/08	2037	05/05/2016	8.99	Put	Bond Future	8,349.1600	8.3492	9,466.8600	9.4669	13.387	0	0	0
2016/02/08	2037	05/05/2016	9.01	Put	Bond Future	8,199.1200	8.1991	9,308.8600	9.3089	13.535	0	0	0
2016/02/08	2037	04/08/2016			Bond Future	9.9564	87.5989	10.1369	86.2106	1.812	0.0000	0.0000	0
2016/02/08	2037	04/08/2016	9.24	Put	Bond Future	7,943.2600	7.9433	8,892.4800	8.8925	11.950	0	0	0
2016/02/08	2037	04/08/2016	9.26	Put	Bond Future	7,820.8400	7.8208	8,762.3200	8.7623	12.038	0	0	0
2016/02/08	2037	04/08/2016	9.24	Call	Bond Future	2,064.5400	2.0645	1,625.5500	1.6256	(21.263)	0	0	0
2016/02/08	2037	04/08/2016	9.25	Put	Bond Future	7,882.0000	7.8820	8,827.3500	8.8274	11.994	0	0	0
2016/02/08	2037	04/08/2016	9.25	Call	Bond Future	2,089.5800	2.0896	1,646.7200	1.6467	(21.194)	0	0	0
2016/02/08	2037	04/08/2016	9.26	Call	Bond Future	2,114.5900	2.1146	1,667.8600	1.6679	(21.126)	0	0	0
2016/02/08	2037	03/11/2016	10.35	Call	Bond Future	5,403.6700	5.4037	4,536.3600	4.5364	(16.050)	0	0	0
2016/02/08	2037	03/11/2016	10.36	Put	Bond Future	2,780.2900	2.7803	3,324.7800	3.3248	19.584	0	0	0
2016/02/08	2037	03/11/2016			Bond Future	10.0057	89.3242	10.1915	87.9083	1.858	0.0000	0.0000	0
2016/02/08	2037	03/11/2016	10.36	Call	Bond Future	5,447.9100	5.4479	4,576.5500	4.5765	(15.994)	0	0	0
2016/02/08	2037	03/11/2016	10.37	Call	Bond Future	5,492.3000	5.4923	4,616.9100	4.6169	(15.938)	0	0	0
2016/02/08	2037	03/11/2016	10.35	Put	Bond Future	2,809.5400	2.8095	3,358.0800	3.3581	19.524	0	0	0
2016/02/08	2037	03/11/2016	10.37	Put	Bond Future	2,751.3000	2.7513	3,291.7600	3.2918	19.644	0	0	0
2016/02/08	2038	04/02/2016			Bond Future	126.6539	126.6539	126.6539	126.6539	0.000	0.0000	0.0000	0
2016/02/08	2038	05/05/2016	131.01	Put	Bond Future	2,035.2000	2.0352	2,052.2400	2.0522	0.837	0	0	0
2016/02/08	2038	05/05/2016			Bond Future	128.9748	128.9748	128.9578	128.9578	(0.013)	0.0000	0.0000	19,557
2016/02/08	2038	05/05/2016	131.00	Put	Bond Future	2,025.2000	2.0252	2,042.2400	2.0422	0.841	0	0	0
2016/02/08	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/08	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2038	05/05/2016	130.99	Put	Bond Future	2,015.2000	2.0152	2,032.2400	2.0322	0.846	0	0	0
2016/02/08	2038	04/08/2016			Bond Future	130.0747	130.0747	130.0552	130.0552	(0.015)	0.0000	0.0000	0
2016/02/08	2038	04/08/2016	129.31	Call	Bond Future	764.7200	0.7647	745.1900	0.7452	(2.554)	0	0	0
2016/02/08	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2038	04/08/2016	129.32	Call	Bond Future	754.7200	0.7547	735.1900	0.7352	(2.588)	0	0	0
2016/02/08	2038	04/08/2016	129.30	Call	Bond Future	774.7200	0.7747	755.1900	0.7552	(2.521)	0	0	0
2016/02/08	2040	04/02/2016			Bond Future	9.8400	92.5342	9.8400	92.5342	0.000	0.0000	0.0000	0
2016/02/08	2040	05/05/2016	9.50	Call	Bond Future	1,704.6000	1.7046	1,219.2600	1.2193	(28.472)	0	0	0
2016/02/08	2040	05/05/2016			Bond Future	9.9762	93.6315	10.1560	92.1478	1.802	0.0000	0.0000	1,820
2016/02/08	2040	05/05/2016	9.51	Call	Bond Future	1,732.1800	1.7322	1,241.1100	1.2411	(28.350)	0	0	0
2016/02/08	2040	05/05/2016	9.49	Call	Bond Future	1,677.1500	1.6772	1,197.5400	1.1975	(28.597)	0	0	0
2016/02/08	2040	05/05/2016	9.50	Put	Bond Future	5,838.6200	5.8386	6,836.9700	6.8370	17.099	0	0	0
2016/02/08	2040	05/05/2016	9.49	Put	Bond Future	5,901.2800	5.9013	6,905.3600	6.9054	17.015	0	0	0
2016/02/08	2040	05/05/2016	9.51	Put	Bond Future	5,776.2300	5.7762	6,768.8500	6.7688	17.185	0	0	0
2016/02/08	2040	04/08/2016			Bond Future	10.0381	90.9352	10.2238	89.4209	1.850	0.0000	0.0000	0
2016/02/08	2040	04/08/2016	9.49	Put	Bond Future	7,400.0000	7.4000	8,363.8900	8.3639	13.026	0	0	0
2016/02/08	2040	04/08/2016	9.50	Call	Bond Future	2,703.3400	2.7033	2,148.5500	2.1485	(20.522)	0	0	0
2016/02/08	2040	04/08/2016	9.51	Call	Bond Future	2,733.6500	2.7337	2,174.4700	2.1745	(20.455)	0	0	0
2016/02/08	2040	04/08/2016	9.49	Call	Bond Future	2,673.4900	2.6735	2,123.0600	2.1231	(20.588)	0	0	0
2016/02/08	2040	04/08/2016	9.51	Put	Bond Future	7,280.6100	7.2806	8,235.7500	8.2358	13.119	0	0	0
2016/02/08	2040	04/08/2016	9.50	Put	Bond Future	7,340.0100	7.3400	8,299.5400	8.2995	13.073	0	0	0
2016/02/08	2044	04/02/2016			Bond Future	9.8650	89.6731	9.8650	89.6731	0.000	0.0000	0.0000	0
2016/02/08	2044	05/05/2016	8.99	Put	Bond Future	9,890.8000	9.8908	11,154.2900	11.1543	12.774	0	0	0
2016/02/08	2044	05/05/2016			Bond Future	10.0048	90.6730	10.1845	89.1888	1.796	0.0000	0.0000	20,898
2016/02/08	2044	05/05/2016	9.01	Put	Bond Future	9,718.7600	9.7188	10,974.5300	10.9745	12.921	0	0	0
2016/02/08	2044	05/05/2016	9.00	Put	Bond Future	9,804.5800	9.8046	11,064.2400	11.0642	12.848	0	0	0
2016/02/08	2044	05/05/2016	9.01	Call	Bond Future	646.8100	0.6468	418.3400	0.4183	(35.323)	0	0	0
2016/02/08	2044	05/05/2016	8.99	Call	Bond Future	620.2900	0.6203	399.5400	0.3995	(35.588)	0	0	0
2016/02/08	2044	05/05/2016	9.00	Call	Bond Future	633.4400	0.6334	408.8600	0.4089	(35.454)	0	0	0
2016/02/08	2044	04/08/2016	9.50	Call	Bond Future	2,634.9600	2.6350	2,090.4100	2.0904	(20.666)	0	0	0
2016/02/08	2044	04/08/2016			Bond Future	10.0653	88.0447	10.2509	86.5299	1.844	0.0000	0.0000	0
2016/02/08	2044	04/08/2016	9.51	Call	Bond Future	2,664.8600	2.6649	2,115.9200	2.1159	(20.599)	0	0	0
2016/02/08	2044	04/08/2016	9.49	Put	Bond Future	7,606.0400	7.6060	8,580.7200	8.5807	12.815	0	0	0
2016/02/08	2044	04/08/2016	9.51	Put	Bond Future	7,483.6300	7.4836	8,449.5400	8.4495	12.907	0	0	0
2016/02/08	2044	04/08/2016	9.49	Call	Bond Future	2,605.2600	2.6053	2,065.0900	2.0651	(20.734)	0	0	0
2016/02/08	2044	04/08/2016	9.50	Put	Bond Future	7,544.6600	7.5447	8,514.9600	8.5150	12.861	0	0	0
2016/02/08	2044	03/11/2016			Bond Future	10.1146	89.7788	10.3056	88.2339	1.889	0.0000	0.0000	0
2016/02/08	2044	03/11/2016	10.42	Call	Bond Future	5,610.9400	5.6109	4,682.3800	4.6824	(16.549)	0	0	0
2016/02/08	2044	03/11/2016	10.41	Put	Bond Future	3,196.1700	3.1962	3,817.0000	3.8170	19.424	0	0	0
2016/02/08	2044	03/11/2016	10.43	Put	Bond Future	3,131.9800	3.1320	3,743.9900	3.7440	19.541	0	0	0
2016/02/08	2044	03/11/2016	10.42	Put	Bond Future	3,163.9400	3.1639	3,780.3500	3.7804	19.482	0	0	0
2016/02/08	2044	03/11/2016	10.43	Call	Bond Future	5,657.0700	5.6571	4,724.1100	4.7241	(16.492)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/08	2044	03/11/2016	10.41	Call	Bond Future	5,564.9600	5.5650	4,640.8200	4.6408	(16.606)	0	0	0
2016/02/08	2046	04/02/2016			Bond Future	127.1636	127.1636	127.1636	127.1636	0.000	0.0000	0.0000	0
2016/02/08	2046	05/05/2016			Bond Future	127.2300	127.2300	127.2133	127.2133	(0.013)	0.0000	0.0000	12,807
2016/02/08	2046	05/05/2016	129.99	Put	Bond Future	2,760.0300	2.7600	2,776.6600	2.7767	0.603	0	0	0
2016/02/08	2046	05/05/2016	130.01	Put	Bond Future	2,780.0300	2.7800	2,796.6600	2.7967	0.598	0	0	0
2016/02/08	2046	05/05/2016	130.00	Put	Bond Future	2,770.0300	2.7700	2,786.6600	2.7867	0.600	0	0	0
2016/02/08	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2046	04/08/2016			Bond Future	129.7039	129.7039	129.6847	129.6847	(0.015)	0.0000	0.0000	0
2016/02/08	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2046	04/08/2016	129.00	Call	Bond Future	703.9200	0.7039	684.7400	0.6847	(2.725)	0	0	0
2016/02/08	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2046	04/08/2016	129.01	Call	Bond Future	693.9200	0.6939	674.7400	0.6747	(2.764)	0	0	0
2016/02/08	2046	04/08/2016	129.02	Call	Bond Future	683.9200	0.6839	664.7400	0.6647	(2.804)	0	0	0
2016/02/08	2050	04/02/2016			Bond Future	137.1632	137.1632	137.1632	137.1632	0.000	0.0000	0.0000	0
2016/02/08	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2050	05/05/2016			Bond Future	139.8445	139.8445	139.8259	139.8259	(0.013)	0.0000	0.0000	16,456
2016/02/08	2050	05/05/2016	138.00	Call	Bond Future	1,844.4600	1.8445	1,825.8700	1.8259	(1.008)	0	0	0
2016/02/08	2050	05/05/2016	137.99	Call	Bond Future	1,854.4600	1.8545	1,835.8700	1.8359	(1.002)	0	0	0
2016/02/08	2050	05/05/2016	138.01	Call	Bond Future	1,834.4600	1.8345	1,815.8700	1.8159	(1.013)	0	0	0
2016/02/08	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2050	04/08/2016	139.14	Call	Bond Future	1,855.4400	1.8554	1,834.4000	1.8344	(1.134)	0	0	0
2016/02/08	2050	04/08/2016			Bond Future	140.9954	140.9954	140.9744	140.9744	(0.015)	0.0000	0.0000	0
2016/02/08	2050	04/08/2016	139.12	Call	Bond Future	1,875.4400	1.8754	1,854.4000	1.8544	(1.122)	0	0	0
2016/02/08	2050	04/08/2016	139.13	Call	Bond Future	1,865.4400	1.8654	1,844.4000	1.8444	(1.128)	0	0	0
2016/02/08	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	AL37	05/05/2016			Index Future	471.7660	471.7660	468.8070	468.8070	(0.627)	0.0000	0.0000	2
2016/02/08	AL37	04/08/2016			Index Future	480.8050	480.8050	477.7780	477.7780	(0.630)	0.0000	0.0000	0
2016/02/08	AL7T	05/05/2016			Index Future	543.4590	543.4590	537.9680	537.9680	(1.010)	0.0000	0.0000	0
2016/02/08	AL7T	04/08/2016			Index Future	553.8710	553.8710	548.2610	548.2610	(1.013)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/08	ALBI	05/05/2016			Index Future	492.8800	492.8800	487.3120	487.3120	(1.130)	0.0000	0.0000	515
2016/02/08	ALBI	04/08/2016			Index Future	502.3240	502.3240	496.6370	496.6370	(1.132)	0.0000	0.0000	139
2016/02/08	ALBI	03/11/2016			Index Future	512.3110	512.3110	506.5070	506.5070	(1.133)	0.0000	0.0000	0
2016/02/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C208	31/03/2021			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
2016/02/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/08	EL28	04/02/2016			Bond Future	125.5298	125.5298	125.5298	125.5298	0.000	0.0000	0.0000	0
2016/02/08	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	EL28	05/05/2016			Bond Future	126.2529	126.2529	126.5038	126.5038	0.199	0.0000	0.0000	0
2016/02/08	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	EL28	05/05/2016	128.99	Put	Bond Future	2,737.1200	2.7371	2,486.2300	2.4862	(9.166)	0	0	0
2016/02/08	EL28	05/05/2016	129.01	Put	Bond Future	2,757.1200	2.7571	2,506.2300	2.5062	(9.100)	0	0	0
2016/02/08	EL28	05/05/2016	129.00	Put	Bond Future	2,747.1200	2.7471	2,496.2300	2.4962	(9.133)	0	0	0
2016/02/08	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	EL28	04/08/2016			Bond Future	128.7080	128.7080	128.9616	128.9616	0.197	0.0000	0.0000	0
2016/02/08	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	EL28	04/08/2016	126.86	Call	Bond Future	1,847.9700	1.8480	2,101.5800	2.1016	13.724	0	0	0
2016/02/08	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	EL28	04/08/2016	126.87	Call	Bond Future	1,837.9700	1.8380	2,091.5800	2.0916	13.798	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
2016/02/08	EL28	04/08/2016	126.88	Call	Bond Future	1,827.9700	1.8280	2,081.5800	2.0816	13.874	0	0	0
2016/02/08	ES33	04/02/2016			Bond Future	10.5600	78.7752	10.5600	78.7752	0.000	0.0000	0.0000	0
2016/02/08	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	ES33	05/05/2016			Bond Future	10.7115	76.0445	10.8862	74.9601	1.631	0.0000	0.0000	8,776
2016/02/08	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	ES33	05/05/2016	9.99	Put	Bond Future	4,746.3800	4.7464	5,830.8200	5.8308	22.848	0	0	0
2016/02/08	ES33	05/05/2016	10.01	Put	Bond Future	4,608.7400	4.6087	5,693.1800	5.6932	23.530	0	0	0
2016/02/08	ES33	05/05/2016	10.00	Put	Bond Future	4,677.5100	4.6775	5,761.9500	5.7620	23.184	0	0	0
2016/02/08	ES33	04/08/2016			Bond Future	10.7978	77.5174	10.9787	76.4104	1.675	0.0000	0.0000	0
2016/02/08	ES33	04/08/2016	10.24	Put	Bond Future	3,578.1600	3.5782	4,685.1100	4.6851	30.936	0	0	0
2016/02/08	ES33	04/08/2016	10.26	Put	Bond Future	3,445.4100	3.4454	4,552.3600	4.5524	32.128	0	0	0
2016/02/08	ES33	04/08/2016	10.25	Put	Bond Future	3,511.7400	3.5117	4,618.6900	4.6187	31.521	0	0	0
2016/02/08	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	ES33	03/11/2016			Bond Future	10.8790	75.2496	11.0660	74.1206	1.719	0.0000	0.0000	0
2016/02/08	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	ES33	03/11/2016	11.31	Call	Bond Future	2,563.0700	2.5631	1,434.0200	1.4340	(44.051)	0	0	0
2016/02/08	ES33	03/11/2016	11.29	Call	Bond Future	2,447.1600	2.4472	1,318.1100	1.3181	(46.137)	0	0	0
2016/02/08	ES33	03/11/2016	11.30	Call	Bond Future	2,505.1500	2.5051	1,376.1000	1.3761	(45.069)	0	0	0
2016/02/08	ES42	04/02/2016			Bond Future	10.6950	83.2723	10.6950	83.2723	0.000	0.0000	0.0000	0
2016/02/08	ES42	05/05/2016			Bond Future	10.8514	80.0653	11.0315	78.8048	1.659	0.0000	0.0000	7,250
2016/02/08	GOVI	05/05/2016	518.01	Put	GOVI	260,940.0000	26.0940	313,760.0000	31.3760	20.242	0	0	0
2016/02/08	GOVI	05/05/2016			GOVI	491.9160	491.9160	486.6340	486.6340	(1.074)	0.0000	0.0000	483
2016/02/08	GOVI	05/05/2016	518.00	Put	GOVI	260,840.0000	26.0840	313,660.0000	31.3660	20.250	0	0	0
2016/02/08	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	GOVI	05/05/2016	517.99	Put	GOVI	260,740.0000	26.0740	313,560.0000	31.3560	20.258	0	0	0
2016/02/08	GOVI	04/08/2016	520.99	Put	GOVI	196,490.0000	19.6490	250,450.0000	25.0450	27.462	0	0	0
2016/02/08	GOVI	04/08/2016			GOVI	501.3410	501.3410	495.9450	495.9450	(1.076)	0.0000	0.0000	26
2016/02/08	GOVI	04/08/2016	521.01	Put	GOVI	196,690.0000	19.6690	250,650.0000	25.0650	27.434	0	0	0
2016/02/08	GOVI	04/08/2016	521.00	Put	GOVI	196,590.0000	19.6590	250,550.0000	25.0550	27.448	0	0	0
2016/02/08	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	GOVI	03/11/2016	476.11	Call	GOVI	351,990.0000	35.1990	296,910.0000	29.6910	(15.648)	0	0	0
2016/02/08	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	GOVI	03/11/2016			GOVI	511.3090	511.3090	505.8010	505.8010	(1.077)	0.0000	0.0000	0
2016/02/08	GOVI	03/11/2016	476.12	Call	GOVI	351,890.0000	35.1890	296,810.0000	29.6810	(15.653)	0	0	0
2016/02/08	GOVI	03/11/2016	476.13	Call	GOVI	351,790.0000	35.1790	296,710.0000	29.6710	(15.657)	0	0	0
2016/02/08	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/08	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/08	IGOV	05/05/2016			Index Future	237.6790	237.6790	237.9110	237.9110	0.098	0.0000	0.0000	975
2016/02/08	IGOV	04/08/2016			Index Future	242.2520	242.2520	242.4820	242.4820	0.095	0.0000	0.0000	81
2016/02/08	IGOV	03/11/2016			Index Future	247.0880	247.0880	247.3200	247.3200	0.094	0.0000	0.0000	0
2016/02/08	ILBI	05/05/2016			Index Future	643.6180	643.6180	644.4380	644.4380	0.127	0.0000	0.0000	0
2016/02/08	ILBI	04/08/2016			Index Future	655.5970	655.5970	656.4290	656.4290	0.127	0.0000	0.0000	157
2016/02/08	IS01	19/12/2016			Interest Rate Swap	100.1683	100.1683	100.1875	100.1875	0.019	0.0000	0.0000	0
2016/02/08	IS01	16/03/2017			Interest Rate Swap	100.2118	100.2118	100.2443	100.2443	0.032	0.0000	0.0000	0
2016/02/08	IS02	18/12/2017			Interest Rate Swap	100.5886	100.5886	100.7111	100.7111	0.122	0.0000	0.0000	0
2016/02/08	IS02	16/03/2018			Interest Rate Swap	100.0577	100.0577	100.2524	100.2524	0.195	0.0000	0.0000	0
2016/02/08	IS05	17/12/2020			Interest Rate Swap	100.8830	100.8830	101.2541	101.2541	0.368	0.0000	0.0000	0
2016/02/08	IS05	16/03/2021			Interest Rate Swap	100.4121	100.4121	100.7986	100.7986	0.385	0.0000	0.0000	0
2016/02/08	IS10	17/12/2025			Interest Rate Swap	103.1058	103.1058	103.7803	103.7803	0.654	0.0000	0.0000	0
2016/02/08	IS10	16/03/2026			Interest Rate Swap	100.3683	100.3683	101.0697	101.0697	0.699	0.0000	0.0000	0
2016/02/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/08	JBAF	17/02/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,000
2016/02/08	JBAF	16/03/2016			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2016/02/08	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2016/02/08	JBAF	18/05/2016			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2016/02/08	JBAF	15/06/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/02/08	JBAF	20/07/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/02/08	JBAF	21/09/2016			Jibar Tradeable Future	7.6000	92.4000	7.6000	92.4000	0.000	0.0000	0.0000	0
2016/02/08	JBAF	21/12/2016			Jibar Tradeable Future	7.7800	92.2200	7.7800	92.2200	0.000	0.0000	0.0000	0
2016/02/08	JBAF	15/03/2017			Jibar Tradeable Future	7.9200	92.0800	7.9200	92.0800	0.000	0.0000	0.0000	0
2016/02/08	JBAF	21/06/2017			Jibar Tradeable Future	8.0400	91.9600	8.0400	91.9600	0.000	0.0000	0.0000	0
2016/02/08	JBAF	20/09/2017			Jibar Tradeable Future	8.1400	91.8600	8.1400	91.8600	0.000	0.0000	0.0000	0
2016/02/08	JBAF	20/12/2017			Jibar Tradeable Future	8.2600	91.7400	8.2600	91.7400	0.000	0.0000	0.0000	0
2016/02/08	R023	04/02/2016			Bond Future	8.9350	97.3575	8.9350	97.3575	0.000	0.0000	0.0000	0
2016/02/08	R023	05/05/2016			Bond Future	9.0809	94.8400	9.2583	93.9956	1.954	0.0000	0.0000	9,781
2016/02/08	R023	05/05/2016	8.24	Put	Bond Future	4,526.9400	4.5269	5,229.1500	5.2291	15.512	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
2016/02/08	R023	05/05/2016	8.26	Put	Bond Future	4,443.1800		4.4432	5,140.3500	5.1403	15.691	0	0	0
2016/02/08	R023	05/05/2016	8.24	Call	Bond Future	391.4300		0.3914	249.3000	0.2493	(36.310)	0	0	0
2016/02/08	R023	05/05/2016	8.25	Put	Bond Future	4,484.7900		4.4848	5,184.5300	5.1845	15.603	0	0	0
2016/02/08	R023	05/05/2016	8.25	Call	Bond Future	399.7800		0.3998	255.1800	0.2552	(36.170)	0	0	0
2016/02/08	R023	05/05/2016	8.26	Call	Bond Future	408.6400		0.4086	261.4700	0.2615	(36.015)	0	0	0
2016/02/08	R023	04/08/2016	8.24	Call	Bond Future	786.3000		0.7863	585.7600	0.5858	(25.504)	0	0	0
2016/02/08	R023	04/08/2016	8.25	Put	Bond Future	5,054.2800		5.0543	5,714.2200	5.7142	13.057	0	0	0
2016/02/08	R023	04/08/2016			Bond Future	9.1413		96.6766	9.3280	95.8140	2.043	0.0000	0.0000	0
2016/02/08	R023	04/08/2016	8.25	Call	Bond Future	797.2700		0.7973	594.5500	0.5945	(25.427)	0	0	0
2016/02/08	R023	04/08/2016	8.26	Call	Bond Future	808.9900		0.8090	603.9900	0.6040	(25.340)	0	0	0
2016/02/08	R023	04/08/2016	8.24	Put	Bond Future	5,092.4300		5.0924	5,754.5500	5.7546	13.002	0	0	0
2016/02/08	R023	04/08/2016	8.26	Put	Bond Future	5,016.9100		5.0169	5,674.5700	5.6746	13.109	0	0	0
2016/02/08	R023	03/11/2016	9.73	Put	Bond Future	1,192.1700		1.1922	1,489.3800	1.4894	24.930	0	0	0
2016/02/08	R023	03/11/2016			Bond Future	9.1965		94.6469	9.3929	93.7669	2.135	0.0000	0.0000	0
2016/02/08	R023	03/11/2016	9.75	Put	Bond Future	1,164.2700		1.1643	1,456.3600	1.4564	25.088	0	0	0
2016/02/08	R023	03/11/2016	9.73	Call	Bond Future	3,558.6500		3.5587	2,975.8900	2.9759	(16.376)	0	0	0
2016/02/08	R023	03/11/2016	9.74	Put	Bond Future	1,178.1600		1.1782	1,472.8000	1.4728	25.008	0	0	0
2016/02/08	R023	03/11/2016	9.74	Call	Bond Future	3,588.2800		3.5883	3,002.9500	3.0030	(16.312)	0	0	0
2016/02/08	R023	03/11/2016	9.75	Call	Bond Future	3,618.0000		3.6180	3,030.1200	3.0301	(16.249)	0	0	0
2016/02/08	R035	04/02/2016			Bond Future	9.6850		96.9781	9.6850	96.9781	0.000	0.0000	0.0000	0
2016/02/08	R035	05/05/2016	10.37	Call	Bond Future	4,205.2000		4.2052	2,829.8300	2.8298	(32.706)	0	0	0
2016/02/08	R035	05/05/2016			Bond Future	9.8228		93.6426	9.9974	92.2672	1.777	0.0000	0.0000	4,019
2016/02/08	R035	05/05/2016	10.35	Call	Bond Future	4,056.8500		4.0569	2,681.4800	2.6815	(33.902)	0	0	0
2016/02/08	R035	05/05/2016	10.36	Call	Bond Future	4,131.0800		4.1311	2,755.7100	2.7557	(33.293)	0	0	0
2016/02/08	R035	05/05/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R035	05/05/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R035	05/05/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R035	04/08/2016			Bond Future	9.8792		95.4561	10.0596	94.0521	1.826	0.0000	0.0000	0
2016/02/08	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R035	04/08/2016	10.35	Call	Bond Future	3,594.0700		3.5941	2,190.1000	2.1901	(39.064)	0	0	0
2016/02/08	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R035	04/08/2016	10.36	Call	Bond Future	3,668.0100		3.6680	2,264.0400	2.2640	(38.276)	0	0	0
2016/02/08	R035	04/08/2016	10.37	Call	Bond Future	3,741.8600		3.7419	2,337.8900	2.3379	(37.521)	0	0	0
2016/02/08	R186	04/02/2016			Bond Future	9.1000		110.9448	9.1000	110.9448	0.000	0.0000	0.0000	0
2016/02/08	R186	05/05/2016	9.25	Call	Bond Future	0.0000		0.0000	2,080.9100	2.0809	100.000	0	0	180
2016/02/08	R186	05/05/2016			Bond Future	9.2243		112.5440	9.3952	111.3455	1.853	9.2290	9.2290	57,309
2016/02/08	R186	05/05/2016	8.34	Call	Bond Future	568.0800		0.5681	369.2900	0.3693	(34.993)	0	0	0
2016/02/08	R186	05/05/2016	9.89	Call	Bond Future	0.0000		0.0000	4,600.5600	4.6006	100.000	0	0	0
2016/02/08	R186	05/05/2016	8.35	Call	Bond Future	580.0900		0.5801	377.9000	0.3779	(34.855)	0	0	0
2016/02/08	R186	05/05/2016	8.75	Put	Bond Future	4,679.9500		4.6800	5,509.5300	5.5095	17.726	0	0	1,900
2016/02/08	R186	05/05/2016	9.25	Put	Bond Future	0.0000		0.0000	3,097.8900	3.0979	100.000	0	0	0
2016/02/08	R186	05/05/2016	8.33	Call	Bond Future	556.2600		0.5563	360.8500	0.3609	(35.129)	0	0	0
2016/02/08	R186	05/05/2016	8.85	Put	Bond Future	4,180.6000		4.1806	4,961.1500	4.9612	18.671	0	0	5,350
2016/02/08	R186	05/05/2016	9.96	Call	Bond Future	5,879.9800		5.8800	4,933.6700	4.9337	(16.094)	0	0	0
2016/02/08	R186	05/05/2016	9.86	Call	Bond Future	5,370.2700		5.3703	4,460.6200	4.4606	(16.939)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/08	R186	05/05/2016	7.56	Put	Bond Future	12,763.2100	12.7632	13,924.4800	13.9245	9.099	0	0	0
2016/02/08	R186	05/05/2016	8.35	Put	Bond Future	7,005.2400	7.0052	8,001.5500	8.0015	14.222	0	0	0
2016/02/08	R186	05/05/2016	8.75	Call	Bond Future	1,256.9400	1.2569	888.0200	0.8880	(29.351)	0	0	180
2016/02/08	R186	05/05/2016	8.34	Put	Bond Future	7,069.6800	7.0697	8,069.3900	8.0694	14.141	0	0	0
2016/02/08	R186	05/05/2016	7.56	Call	Bond Future	80.9900	0.0810	43.7600	0.0438	(45.969)	0	0	0
2016/02/08	R186	05/05/2016	8.85	Call	Bond Future	1,491.4400	1.4914	1,073.4900	1.0735	(28.023)	0	0	0
2016/02/08	R186	05/05/2016	8.33	Put	Bond Future	7,134.3700	7.1344	8,137.4600	8.1375	14.060	0	0	0
2016/02/08	R186	05/05/2016	9.89	Put	Bond Future	0.0000	0.0000	1,231.7900	1.2318	100.000	0	0	180
2016/02/08	R186	05/05/2016	9.96	Put	Bond Future	847.9300	0.8479	1,100.1200	1.1001	29.742	0	0	5,000
2016/02/08	R186	05/05/2016	9.86	Put	Bond Future	1,003.0700	1.0031	1,291.9200	1.2919	28.797	0	0	5,000
2016/02/08	R186	04/08/2016	8.51	Put	Bond Future	7,021.8000	7.0218	7,902.9800	7.9030	12.549	0	0	0
2016/02/08	R186	04/08/2016			Bond Future	9.2805	109.4187	9.4587	108.1948	1.920	0.0000	0.0000	0
2016/02/08	R186	04/08/2016	8.50	Put	Bond Future	7,076.1200	7.0761	7,960.6900	7.9607	12.501	0	0	0
2016/02/08	R186	04/08/2016	8.51	Call	Bond Future	1,502.4500	1.5025	1,159.7200	1.1597	(22.811)	0	0	0
2016/02/08	R186	04/08/2016	8.49	Call	Bond Future	1,463.8200	1.4638	1,127.7600	1.1278	(22.958)	0	0	0
2016/02/08	R186	04/08/2016	8.50	Call	Bond Future	1,482.6500	1.4826	1,143.3100	1.1433	(22.887)	0	0	0
2016/02/08	R186	04/08/2016	8.49	Put	Bond Future	7,131.4700	7.1315	8,019.3200	8.0193	12.450	0	0	0
2016/02/08	R197	04/02/2016			Bond Future	288.6071	288.6071	288.6071	288.6071	0.000	0.0000	0.0000	0
2016/02/08	R197	05/05/2016			Bond Future	293.8950	293.8950	294.2394	294.2394	0.117	0.0000	0.0000	1,383
2016/02/08	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R197	05/05/2016	299.99	Put	Bond Future	6,095.0200	6.0950	5,750.6400	5.7506	(5.650)	0	0	0
2016/02/08	R197	05/05/2016	300.01	Put	Bond Future	6,115.0200	6.1150	5,770.6400	5.7706	(5.632)	0	0	0
2016/02/08	R197	05/05/2016	300.00	Put	Bond Future	6,105.0200	6.1050	5,760.6400	5.7606	(5.641)	0	0	0
2016/02/08	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R197	04/08/2016	293.98	Put	Bond Future	863.8600	0.8639	517.8000	0.5178	(40.060)	0	0	0
2016/02/08	R197	04/08/2016			Bond Future	293.1161	293.1161	293.4622	293.4622	0.118	0.0000	0.0000	0
2016/02/08	R197	04/08/2016	293.97	Put	Bond Future	853.8600	0.8539	507.8000	0.5078	(40.529)	0	0	0
2016/02/08	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R197	04/08/2016	293.96	Put	Bond Future	843.8600	0.8439	497.8000	0.4978	(41.009)	0	0	0
2016/02/08	R202	04/02/2016			Bond Future	237.3434	237.3434	237.3434	237.3434	0.000	0.0000	0.0000	0
2016/02/08	R202	05/05/2016	246.99	Put	Bond Future	5,297.7400	5.2977	4,663.9000	4.6639	(11.964)	0	0	0
2016/02/08	R202	05/05/2016			Bond Future	241.6923	241.6923	242.3261	242.3261	0.262	0.0000	0.0000	43,482
2016/02/08	R202	05/05/2016	247.01	Put	Bond Future	5,317.7400	5.3177	4,683.9000	4.6839	(11.919)	0	0	0
2016/02/08	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R202	05/05/2016	247.00	Put	Bond Future	5,307.7400	5.3077	4,673.9000	4.6739	(11.942)	0	0	0
2016/02/08	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R202	04/08/2016	243.25	Call	Bond Future	0.0000	0.0000	334.8300	0.3348	100.000	0	0	0
2016/02/08	R202	04/08/2016			Bond Future	242.9430	242.9430	243.5848	243.5848	0.264	0.0000	0.0000	0
2016/02/08	R202	04/08/2016	243.26	Call	Bond Future	0.0000	0.0000	324.8300	0.3248	100.000	0	0	0
2016/02/08	R202	04/08/2016	243.24	Put	Bond Future	297.0000	0.2970	0.0000	0.0000	(100.000)	0	0	0
2016/02/08	R202	04/08/2016	243.26	Put	Bond Future	317.0000	0.3170	0.0000	0.0000	(100.000)	0	0	0
2016/02/08	R202	04/08/2016	243.24	Call	Bond Future	0.0000	0.0000	344.8300	0.3448	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/08	R202	04/08/2016	243.25	Put	Bond Future	307.0000	0.3070	0.0000	0.0000	(100.000)	0	0	0
2016/02/08	R203	04/02/2016			Bond Future	7.8950	103.8420	7.8950	103.8420	0.000	0.0000	0.0000	0
2016/02/08	R203	05/05/2016	7.25	Put	Bond Future	1,094.7400	1.0947	1,316.1400	1.3161	20.224	0	0	0
2016/02/08	R203	05/05/2016			Bond Future	8.0573	101.4798	8.2598	101.2255	2.514	0.0000	0.0000	53,959
2016/02/08	R203	05/05/2016	7.26	Call	Bond Future	74.1800	0.0742	40.5600	0.0406	(45.322)	0	0	0
2016/02/08	R203	05/05/2016	7.24	Call	Bond Future	70.3800	0.0704	38.2200	0.0382	(45.695)	0	0	0
2016/02/08	R203	05/05/2016	7.25	Call	Bond Future	72.2000	0.0722	39.3400	0.0393	(45.512)	0	0	0
2016/02/08	R203	05/05/2016	7.24	Put	Bond Future	1,105.6800	1.1057	1,327.7800	1.3278	20.087	0	0	0
2016/02/08	R203	05/05/2016	7.26	Put	Bond Future	1,083.9700	1.0840	1,304.6100	1.3046	20.355	0	0	0
2016/02/08	R203	04/08/2016	7.26	Call	Bond Future	138.4900	0.1385	87.9500	0.0880	(36.494)	0	0	0
2016/02/08	R203	04/08/2016			Bond Future	8.1139	103.4452	8.3673	103.1839	3.123	0.0000	0.0000	0
2016/02/08	R203	04/08/2016	7.24	Call	Bond Future	133.8600	0.1339	84.6800	0.0847	(36.740)	0	0	0
2016/02/08	R203	04/08/2016	7.25	Call	Bond Future	136.0500	0.1361	86.2200	0.0862	(36.626)	0	0	0
2016/02/08	R203	04/08/2016	7.24	Put	Bond Future	1,042.7700	1.0428	1,254.8800	1.2549	20.341	0	0	0
2016/02/08	R203	04/08/2016	7.26	Put	Bond Future	1,026.4600	1.0265	1,237.2100	1.2372	20.532	0	0	0
2016/02/08	R203	04/08/2016	7.25	Put	Bond Future	1,034.4900	1.0345	1,245.9500	1.2459	20.441	0	0	0
2016/02/08	R203	03/11/2016	8.86	Call	Bond Future	825.4400	0.8254	649.5800	0.6496	(21.305)	0	0	0
2016/02/08	R203	03/11/2016			Bond Future	8.1324	101.3083	8.4628	101.0416	4.064	0.0000	0.0000	0
2016/02/08	R203	03/11/2016	8.84	Call	Bond Future	813.8500	0.8139	639.2700	0.6393	(21.451)	0	0	0
2016/02/08	R203	03/11/2016	8.85	Call	Bond Future	819.6400	0.8196	644.4200	0.6444	(21.378)	0	0	0
2016/02/08	R203	03/11/2016	8.84	Put	Bond Future	243.9800	0.2440	336.1900	0.3362	37.794	0	0	0
2016/02/08	R203	03/11/2016	8.86	Put	Bond Future	239.5300	0.2395	330.4600	0.3305	37.962	0	0	0
2016/02/08	R203	03/11/2016	8.85	Put	Bond Future	241.7500	0.2418	333.3200	0.3333	37.878	0	0	0
2016/02/08	R204	04/02/2016			Bond Future	8.3100	100.3010	8.3100	100.3010	0.000	0.0000	0.0000	0
2016/02/08	R204	05/05/2016	7.75	Call	Bond Future	190.3800	0.1904	114.4500	0.1145	(39.883)	0	0	0
2016/02/08	R204	05/05/2016			Bond Future	8.4836	101.9541	8.6765	101.5142	2.273	0.0000	0.0000	33,081
2016/02/08	R204	05/05/2016	7.76	Call	Bond Future	194.9500	0.1950	117.5500	0.1176	(39.702)	0	0	0
2016/02/08	R204	05/05/2016	7.74	Put	Bond Future	1,905.4300	1.9054	2,270.7900	2.2708	19.175	0	0	0
2016/02/08	R204	05/05/2016	7.76	Put	Bond Future	1,867.6200	1.8676	2,230.1000	2.2301	19.409	0	0	0
2016/02/08	R204	05/05/2016	7.74	Call	Bond Future	186.0300	0.1860	111.5100	0.1115	(40.058)	0	0	0
2016/02/08	R204	05/05/2016	7.75	Put	Bond Future	1,886.4100	1.8864	2,250.3600	2.2504	19.293	0	0	0
2016/02/08	R204	04/08/2016			Bond Future	8.5667	99.8867	8.7833	99.4362	2.529	0.0000	0.0000	0
2016/02/08	R204	04/08/2016	7.74	Put	Bond Future	2,066.0300	2.0660	2,417.6800	2.4177	17.021	0	0	0
2016/02/08	R204	04/08/2016	7.76	Put	Bond Future	2,033.7100	2.0337	2,382.9100	2.3829	17.171	0	0	0
2016/02/08	R204	04/08/2016	7.74	Call	Bond Future	323.0000	0.3230	224.1700	0.2242	(30.598)	0	0	0
2016/02/08	R204	04/08/2016	7.75	Put	Bond Future	2,049.6200	2.0496	2,400.0900	2.4001	17.099	0	0	0
2016/02/08	R204	04/08/2016	7.75	Call	Bond Future	327.9000	0.3279	227.8900	0.2279	(30.500)	0	0	0
2016/02/08	R204	04/08/2016	7.76	Call	Bond Future	333.3000	0.3333	232.0200	0.2320	(30.387)	0	0	0
2016/02/08	R204	03/11/2016			Bond Future	8.6277	101.8534	8.8722	101.3937	2.834	0.0000	0.0000	0
2016/02/08	R204	03/11/2016	9.21	Put	Bond Future	438.0100	0.4380	591.4700	0.5915	35.036	0	0	0
2016/02/08	R204	03/11/2016	9.23	Put	Bond Future	427.3700	0.4274	578.0700	0.5781	35.262	0	0	0
2016/02/08	R204	03/11/2016	9.22	Put	Bond Future	432.5100	0.4325	584.5700	0.5846	35.158	0	0	0
2016/02/08	R204	03/11/2016	9.22	Call	Bond Future	1,541.2200	1.5412	1,233.6100	1.2336	(19.959)	0	0	0
2016/02/08	R204	03/11/2016	9.21	Call	Bond Future	1,528.1300	1.5281	1,221.9200	1.2219	(20.038)	0	0	0
2016/02/08	R204	03/11/2016	9.23	Call	Bond Future	1,554.6600	1.5547	1,245.6900	1.2457	(19.874)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2016/02/08	R207	04/02/2016			Bond Future		8.5600	96.1928	8.5600	96.1928	0.000	0.0000	0.0000	0
2016/02/08	R207	05/05/2016	7.86	Put	Bond Future	2,831.5300		2.8315	3,283.8200	3.2838	15.973	0	0	0
2016/02/08	R207	05/05/2016			Bond Future		8.7190	97.7501	8.8961	97.2192	2.031	0.0000	0.0000	41,997
2016/02/08	R207	05/05/2016	7.85	Put	Bond Future	2,857.7600		2.8578	3,311.5800	3.3116	15.880	0	0	0
2016/02/08	R207	05/05/2016	7.56	Put	Bond Future	3,661.5300		3.6615	4,150.5700	4.1506	13.356	0	0	0
2016/02/08	R207	05/05/2016	7.84	Put	Bond Future	2,884.1000		2.8841	3,339.4300	3.3394	15.788	0	0	0
2016/02/08	R207	05/05/2016	7.56	Call	Bond Future	96.9200		0.0969	55.1500	0.0551	(43.097)	0	0	43
2016/02/08	R207	05/05/2016	7.85	Call	Bond Future	200.0900		0.2001	123.1000	0.1231	(38.478)	0	0	0
2016/02/08	R207	05/05/2016	7.86	Call	Bond Future	204.9500		0.2050	126.4300	0.1264	(38.312)	0	0	0
2016/02/08	R207	05/05/2016	7.84	Call	Bond Future	195.3200		0.1953	119.8400	0.1198	(38.644)	0	0	0
2016/02/08	R207	04/08/2016			Bond Future		8.8001	95.9983	8.9930	95.4552	2.192	0.0000	0.0000	0
2016/02/08	R207	04/08/2016	7.99	Put	Bond Future	2,803.5900		2.8036	3,217.6700	3.2177	14.770	0	0	0
2016/02/08	R207	04/08/2016	8.01	Put	Bond Future	2,759.8400		2.7598	3,170.9400	3.1709	14.896	0	0	0
2016/02/08	R207	04/08/2016	8.00	Put	Bond Future	2,781.4600		2.7815	3,194.0800	3.1941	14.835	0	0	0
2016/02/08	R207	04/08/2016	8.01	Call	Bond Future	494.7700		0.4948	362.7800	0.3628	(26.677)	0	0	0
2016/02/08	R207	04/08/2016	7.99	Call	Bond Future	480.3400		0.4803	351.3300	0.3513	(26.858)	0	0	0
2016/02/08	R207	04/08/2016	8.00	Call	Bond Future	487.3000		0.4873	356.8300	0.3568	(26.774)	0	0	0
2016/02/08	R208	04/02/2016			Bond Future		8.7300	94.3589	8.7300	94.3589	0.000	0.0000	0.0000	0
2016/02/08	R208	05/05/2016	7.99	Call	Bond Future	252.3900		0.2524	155.5600	0.1556	(38.365)	0	0	0
2016/02/08	R208	05/05/2016	8.00	Put	Bond Future	3,570.0800		3.5701	4,133.3200	4.1333	15.777	0	0	0
2016/02/08	R208	05/05/2016			Bond Future		8.8761	92.4360	9.0558	91.7742	2.024	0.0000	0.0000	52,479
2016/02/08	R208	05/05/2016	8.00	Call	Bond Future	258.0900		0.2581	159.4600	0.1595	(38.215)	0	0	0
2016/02/08	R208	05/05/2016	8.01	Call	Bond Future	264.1300		0.2641	163.6100	0.1636	(38.057)	0	0	0
2016/02/08	R208	05/05/2016	7.99	Put	Bond Future	3,603.0100		3.6030	4,168.0500	4.1681	15.682	0	0	0
2016/02/08	R208	05/05/2016	8.01	Put	Bond Future	3,537.5000		3.5375	4,098.8500	4.0988	15.869	0	0	0
2016/02/08	R208	04/08/2016	8.01	Put	Bond Future	3,923.0900		3.9231	4,455.3900	4.4554	13.568	0	0	0
2016/02/08	R208	04/08/2016			Bond Future		8.9465	94.2264	9.1383	93.5498	2.144	0.0000	0.0000	0
2016/02/08	R208	04/08/2016	8.00	Put	Bond Future	3,952.4100		3.9524	4,486.3700	4.4864	13.510	0	0	0
2016/02/08	R208	04/08/2016	7.99	Call	Bond Future	516.4900		0.5165	375.5300	0.3755	(27.292)	0	0	0
2016/02/08	R208	04/08/2016	8.00	Call	Bond Future	524.1200		0.5241	381.5100	0.3815	(27.209)	0	0	0
2016/02/08	R208	04/08/2016	8.01	Call	Bond Future	531.8300		0.5318	387.5600	0.3876	(27.127)	0	0	0
2016/02/08	R208	04/08/2016	7.99	Put	Bond Future	3,981.8200		3.9818	4,517.4300	4.5174	13.451	0	0	0
2016/02/08	R208	03/11/2016	9.59	Put	Bond Future	823.5000		0.8235	1,047.7900	1.0478	27.236	0	0	0
2016/02/08	R208	03/11/2016			Bond Future		9.0045	92.6777	9.2092	91.9875	2.273	0.0000	0.0000	0
2016/02/08	R208	03/11/2016	9.58	Put	Bond Future	833.3400		0.8333	1,059.6400	1.0596	27.156	0	0	0
2016/02/08	R208	03/11/2016	9.57	Call	Bond Future	2,735.1900		2.7352	2,273.2700	2.2733	(16.888)	0	0	0
2016/02/08	R208	03/11/2016	9.58	Call	Bond Future	2,757.9800		2.7580	2,294.0400	2.2940	(16.822)	0	0	0
2016/02/08	R208	03/11/2016	9.59	Call	Bond Future	2,781.1400		2.7811	2,315.1900	2.3152	(16.754)	0	0	0
2016/02/08	R208	03/11/2016	9.57	Put	Bond Future	843.5700		0.8436	1,071.8900	1.0719	27.066	0	0	0
2016/02/08	R209	04/02/2016			Bond Future		9.6450	72.3199	9.6450	72.3199	0.000	0.0000	0.0000	0
2016/02/08	R209	05/05/2016			Bond Future		9.7628	70.0921	9.9372	68.9560	1.786	0.0000	0.0000	27,908
2016/02/08	R209	05/05/2016	9.00	Call	Bond Future	769.5000		0.7695	520.8300	0.5208	(32.316)	0	0	6,700
2016/02/08	R209	05/05/2016	8.25	Put	Bond Future	11,335.4400		11.3354	12,411.1300	12.4111	9.490	0	0	0
2016/02/08	R209	05/05/2016	8.99	Put	Bond Future	6,156.9800		6.1570	7,048.0200	7.0480	14.472	0	0	0
2016/02/08	R209	05/05/2016	9.01	Put	Bond Future	6,038.6300		6.0386	6,922.2100	6.9222	14.632	0	0	0
2016/02/08	R209	05/05/2016	9.00	Put	Bond Future	6,097.3900		6.0974	6,984.7600	6.9848	14.553	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/08	R209	05/05/2016	9.01	Call	Bond Future	784.5600	0.7846	532.1000	0.5321	(32.179)	0	0	0
2016/02/08	R209	05/05/2016	8.25	Call	Bond Future	142.3700	0.1424	82.0200	0.0820	(42.390)	0	0	6,700
2016/02/08	R209	05/05/2016	8.99	Call	Bond Future	755.1600	0.7552	510.1600	0.5102	(32.443)	0	0	0
2016/02/08	R209	04/08/2016	9.26	Call	Bond Future	2,030.6600	2.0307	1,614.6800	1.6147	(20.485)	0	0	0
2016/02/08	R209	04/08/2016			Bond Future	9.8150	71.4497	9.9947	70.2903	1.831	0.0000	0.0000	0
2016/02/08	R209	04/08/2016	9.60	Put	Bond Future	4,344.3000	4.3443	4,970.1800	4.9702	14.407	0	0	0
2016/02/08	R209	04/08/2016	10.60	Call	Bond Future	6,501.9100	6.5019	5,655.4100	5.6554	(13.019)	0	0	6,000
2016/02/08	R209	04/08/2016	9.24	Call	Bond Future	1,984.4900	1.9845	1,575.2800	1.5753	(20.620)	0	0	0
2016/02/08	R209	04/08/2016	9.25	Call	Bond Future	2,007.4000	2.0074	1,594.8100	1.5948	(20.553)	0	0	0
2016/02/08	R209	04/08/2016	10.60	Put	Bond Future	1,650.1800	1.6502	1,963.1200	1.9631	18.964	0	0	0
2016/02/08	R209	04/08/2016	9.24	Put	Bond Future	5,905.1400	5.9051	6,655.3700	6.6554	12.705	0	0	0
2016/02/08	R209	04/08/2016	9.26	Put	Bond Future	5,809.3100	5.8093	6,552.7700	6.5528	12.798	0	0	0
2016/02/08	R209	04/08/2016	9.60	Call	Bond Future	2,916.9300	2.9169	2,383.3700	2.3834	(18.292)	0	0	6,000
2016/02/08	R209	04/08/2016	9.25	Put	Bond Future	5,857.0000	5.8570	6,603.8500	6.6038	12.751	0	0	0
2016/02/08	R209	03/11/2016	10.26	Call	Bond Future	4,714.1800	4.7142	3,968.4700	3.9685	(15.818)	0	0	0
2016/02/08	R209	03/11/2016			Bond Future	9.8603	69.7049	10.0452	68.5224	1.875	0.0000	0.0000	0
2016/02/08	R209	03/11/2016	10.24	Call	Bond Future	4,638.7400	4.6387	3,899.7500	3.8998	(15.931)	0	0	0
2016/02/08	R209	03/11/2016	10.25	Call	Bond Future	4,676.4000	4.6764	3,934.0500	3.9340	(15.874)	0	0	0
2016/02/08	R209	03/11/2016	10.24	Put	Bond Future	2,243.6500	2.2437	2,687.2000	2.6872	19.769	0	0	0
2016/02/08	R209	03/11/2016	10.25	Put	Bond Future	2,219.9600	2.2200	2,660.1500	2.6601	19.829	0	0	0
2016/02/08	R209	03/11/2016	10.26	Put	Bond Future	2,196.4900	2.1965	2,633.3200	2.6333	19.888	0	0	0
2016/02/08	R210	04/02/2016			Bond Future	179.4553	179.4553	179.4553	179.4553	0.000	0.0000	0.0000	0
2016/02/08	R210	05/05/2016			Bond Future	180.5712	180.5712	180.9260	180.9260	0.196	0.0000	0.0000	1,178
2016/02/08	R210	05/05/2016	184.99	Put	Bond Future	4,418.7700	4.4188	4,063.9800	4.0640	(8.029)	0	0	0
2016/02/08	R210	05/05/2016	185.00	Put	Bond Future	4,428.7700	4.4288	4,073.9800	4.0740	(8.011)	0	0	0
2016/02/08	R210	05/05/2016	185.01	Put	Bond Future	4,438.7700	4.4388	4,083.9800	4.0840	(7.993)	0	0	0
2016/02/08	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R210	04/08/2016			Bond Future	184.0824	184.0824	184.4410	184.4410	0.195	0.0000	0.0000	0
2016/02/08	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R210	04/08/2016	181.50	Call	Bond Future	2,582.3700	2.5824	2,941.0000	2.9410	13.888	0	0	0
2016/02/08	R210	04/08/2016	181.52	Call	Bond Future	2,562.3700	2.5624	2,921.0000	2.9210	13.996	0	0	0
2016/02/08	R210	04/08/2016	181.51	Call	Bond Future	2,572.3700	2.5724	2,931.0000	2.9310	13.942	0	0	0
2016/02/08	R211	04/02/2016			Bond Future	134.5395	134.5395	134.5395	134.5395	0.000	0.0000	0.0000	0
2016/02/08	R211	05/05/2016	139.01	Put	Bond Future	1,928.0800	1.9281	1,881.3900	1.8814	(2.422)	0	0	0
2016/02/08	R211	05/05/2016			Bond Future	137.0819	137.0819	137.1286	137.1286	0.034	0.0000	0.0000	2
2016/02/08	R211	05/05/2016	139.00	Put	Bond Future	1,918.0800	1.9181	1,871.3900	1.8714	(2.434)	0	0	0
2016/02/08	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R211	05/05/2016	138.99	Put	Bond Future	1,908.0800	1.9081	1,861.3900	1.8614	(2.447)	0	0	0
2016/02/08	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R211	04/08/2016			Bond Future	138.0101	138.0101	138.0554	138.0554	0.033	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/08	R211	04/08/2016	137.09	Call	Bond Future	920.1100	0.9201	965.3700	0.9654	4.919	0	0	0
2016/02/08	R211	04/08/2016	137.07	Call	Bond Future	940.1100	0.9401	985.3700	0.9854	4.814	0	0	0
2016/02/08	R211	04/08/2016	137.08	Call	Bond Future	930.1100	0.9301	975.3700	0.9754	4.866	0	0	0
2016/02/08	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R212	04/02/2016			Bond Future	139.8943	139.8943	139.8943	139.8943	0.000	0.0000	0.0000	0
2016/02/08	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R212	05/05/2016			Bond Future	142.3792	142.3792	142.6739	142.6739	0.207	0.0000	0.0000	3,698
2016/02/08	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R212	05/05/2016	144.99	Put	Bond Future	2,610.8200	2.6108	2,316.1200	2.3161	(11.288)	0	0	0
2016/02/08	R212	05/05/2016	145.01	Put	Bond Future	2,630.8200	2.6308	2,336.1200	2.3361	(11.202)	0	0	0
2016/02/08	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R212	05/05/2016	145.00	Put	Bond Future	2,620.8200	2.6208	2,326.1200	2.3261	(11.245)	0	0	0
2016/02/08	R212	04/08/2016	142.43	Call	Bond Future	810.7500	0.8108	1,108.8200	1.1088	36.765	0	0	0
2016/02/08	R212	04/08/2016			Bond Future	143.2408	143.2408	143.5388	143.5388	0.208	0.0000	0.0000	0
2016/02/08	R212	04/08/2016	142.44	Call	Bond Future	800.7500	0.8008	1,098.8200	1.0988	37.224	0	0	0
2016/02/08	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/08	R212	04/08/2016	142.42	Call	Bond Future	820.7500	0.8208	1,118.8200	1.1188	36.317	0	0	0
2016/02/08	R213	04/02/2016			Bond Future	9.5200	83.1823	9.5200	83.1823	0.000	0.0000	0.0000	0
2016/02/08	R213	05/05/2016	8.74	Put	Bond Future	6,901.6600	6.9017	7,848.8300	7.8488	13.724	0	0	0
2016/02/08	R213	05/05/2016	8.76	Put	Bond Future	6,778.1900	6.7782	7,718.7500	7.7188	13.876	0	0	0
2016/02/08	R213	05/05/2016			Bond Future	9.6451	80.7174	9.8198	79.5729	1.811	0.0000	0.0000	47,721
2016/02/08	R213	05/05/2016	8.75	Put	Bond Future	6,839.5300	6.8395	7,783.4600	7.7835	13.801	0	0	0
2016/02/08	R213	05/05/2016	8.74	Call	Bond Future	572.6900	0.5727	375.3400	0.3753	(34.460)	0	0	0
2016/02/08	R213	05/05/2016	8.75	Call	Bond Future	584.3100	0.5843	383.7200	0.3837	(34.329)	0	0	0
2016/02/08	R213	05/05/2016	8.76	Call	Bond Future	596.6300	0.5966	392.6700	0.3927	(34.185)	0	0	0
2016/02/08	R213	04/08/2016			Bond Future	9.6984	82.2806	9.8789	81.1123	1.861	0.0000	0.0000	0
2016/02/08	R213	04/08/2016	8.99	Put	Bond Future	6,507.2000	6.5072	7,312.2900	7.3123	12.372	0	0	0
2016/02/08	R213	04/08/2016	9.01	Put	Bond Future	6,406.5700	6.4066	7,205.1000	7.2051	12.464	0	0	0
2016/02/08	R213	04/08/2016	9.00	Put	Bond Future	6,456.7600	6.4568	7,258.5800	7.2586	12.418	0	0	0
2016/02/08	R213	04/08/2016	9.01	Call	Bond Future	1,715.9900	1.7160	1,346.2200	1.3462	(21.548)	0	0	0
2016/02/08	R213	04/08/2016	8.99	Call	Bond Future	1,674.5600	1.6746	1,311.3500	1.3113	(21.690)	0	0	0
2016/02/08	R213	04/08/2016	9.00	Call	Bond Future	1,695.1900	1.6952	1,328.7100	1.3287	(21.619)	0	0	0
2016/02/08	R213	03/11/2016			Bond Future	9.7476	80.3480	9.9338	79.1565	1.911	0.0000	0.0000	0
2016/02/08	R213	03/11/2016	10.18	Put	Bond Future	2,074.7600	2.0748	2,506.4800	2.5065	20.808	0	0	0
2016/02/08	R213	03/11/2016	10.20	Put	Bond Future	2,029.8700	2.0299	2,454.8200	2.4548	20.935	0	0	0
2016/02/08	R213	03/11/2016	10.18	Call	Bond Future	4,802.4200	4.8024	4,042.5800	4.0426	(15.822)	0	0	0
2016/02/08	R213	03/11/2016	10.19	Put	Bond Future	2,052.2100	2.0522	2,480.5400	2.4805	20.872	0	0	0
2016/02/08	R213	03/11/2016	10.19	Call	Bond Future	4,841.3600	4.8414	4,078.1300	4.0781	(15.765)	0	0	0
2016/02/08	R213	03/11/2016	10.20	Call	Bond Future	4,880.4300	4.8804	4,113.8200	4.1138	(15.708)	0	0	0
2016/02/08	R214	04/02/2016			Bond Future	9.7550	72.6033	9.7550	72.6033	0.000	0.0000	0.0000	0
2016/02/08	R214	05/05/2016	9.01	Call	Bond Future	660.3900	0.6604	435.5100	0.4355	(34.053)	0	0	0
2016/02/08	R214	05/05/2016	9.30	Put	Bond Future	5,253.8700	5.2539	6,110.7300	6.1107	16.309	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/08	R214	05/05/2016			Bond Future	9.8766	70.1866	10.0560	68.9856	1.816	0.0000	0.0000	31,269
2016/02/08	R214	05/05/2016	8.99	Call	Bond Future	634.2200	0.6342	416.5200	0.4165	(34.326)	0	0	0
2016/02/08	R214	05/05/2016	9.00	Call	Bond Future	646.9800	0.6470	425.7500	0.4258	(34.194)	0	0	0
2016/02/08	R214	05/05/2016	8.99	Put	Bond Future	7,124.8800	7.1249	8,108.2000	8.1082	13.801	0	0	0
2016/02/08	R214	05/05/2016	9.01	Put	Bond Future	6,993.7500	6.9938	7,969.8900	7.9699	13.957	0	0	0
2016/02/08	R214	05/05/2016	9.30	Call	Bond Future	1,142.7500	1.1428	798.5900	0.7986	(30.117)	0	0	0
2016/02/08	R214	05/05/2016	9.00	Put	Bond Future	7,058.9200	7.0589	8,038.7100	8.0387	13.880	0	0	0
2016/02/08	R214	04/08/2016	9.25	Put	Bond Future	6,668.4900	6.6685	7,496.1300	7.4961	12.411	0	0	0
2016/02/08	R214	04/08/2016	11.30	Call	Bond Future	9,218.3400	9.2183	8,194.2000	8.1942	(11.110)	0	0	6,300
2016/02/08	R214	04/08/2016	9.24	Call	Bond Future	1,821.1000	1.8211	1,426.4900	1.4265	(21.669)	0	0	0
2016/02/08	R214	04/08/2016			Bond Future	9.9274	71.5459	10.1122	70.3201	1.861	0.0000	0.0000	0
2016/02/08	R214	04/08/2016	9.30	Call	Bond Future	1,956.6800	1.9567	1,540.9700	1.5410	(21.246)	0	0	1,300
2016/02/08	R214	04/08/2016	8.55	Put	Bond Future	11,130.4500	11.1305	12,166.8300	12.1668	9.311	0	0	0
2016/02/08	R214	04/08/2016	9.25	Call	Bond Future	1,843.2500	1.8432	1,445.1500	1.4451	(21.598)	0	0	0
2016/02/08	R214	04/08/2016	11.30	Put	Bond Future	923.2200	0.9232	1,124.8200	1.1248	21.837	0	0	0
2016/02/08	R214	04/08/2016	10.30	Put	Bond Future	2,625.1200	2.6251	3,080.8600	3.0809	17.361	0	0	0
2016/02/08	R214	04/08/2016	9.26	Call	Bond Future	1,865.5700	1.8656	1,463.9600	1.4640	(21.527)	0	0	0
2016/02/08	R214	04/08/2016	9.30	Put	Bond Future	6,406.9700	6.4070	7,217.0000	7.2170	12.643	0	0	0
2016/02/08	R214	04/08/2016	8.55	Call	Bond Future	710.4400	0.7104	521.0800	0.5211	(26.654)	0	0	1,300
2016/02/08	R214	04/08/2016	9.24	Put	Bond Future	6,721.7100	6.7217	7,552.8400	7.5528	12.365	0	0	0
2016/02/08	R214	04/08/2016	10.30	Call	Bond Future	5,059.4100	5.0594	4,289.4100	4.2894	(15.219)	0	0	6,300
2016/02/08	R214	04/08/2016	9.26	Put	Bond Future	6,615.5700	6.6156	7,439.7000	7.4397	12.457	0	0	0
2016/02/08	R214	03/11/2016	10.35	Put	Bond Future	2,331.8900	2.3319	2,803.2300	2.8032	20.213	0	0	0
2016/02/08	R214	03/11/2016			Bond Future	9.9744	69.6558	10.1645	68.4057	1.905	0.0000	0.0000	0
2016/02/08	R214	03/11/2016	10.34	Put	Bond Future	2,356.5600	2.3566	2,831.4400	2.8314	20.151	0	0	0
2016/02/08	R214	03/11/2016	10.35	Call	Bond Future	4,766.0500	4.7661	3,987.2800	3.9873	(16.340)	0	0	0
2016/02/08	R214	03/11/2016	10.33	Call	Bond Future	4,689.8800	4.6899	3,918.2200	3.9182	(16.454)	0	0	0
2016/02/08	R214	03/11/2016	10.34	Call	Bond Future	4,727.8000	4.7278	3,952.5700	3.9526	(16.397)	0	0	0
2016/02/08	R214	03/11/2016	10.33	Put	Bond Future	2,381.6700	2.3817	2,860.1200	2.8601	20.089	0	0	0
2016/02/08	R248	04/02/2016			Bond Future	9.8500	93.2506	9.8500	93.2506	0.000	0.0000	0.0000	0
2016/02/08	R248	05/05/2016			Bond Future	9.9852	89.8649	10.1648	88.3530	1.798	0.0000	0.0000	61,942
2016/02/08	R248	05/05/2016	8.99	Put	Bond Future	9,957.6900	9.9577	11,239.2300	11.2392	12.870	0	0	0
2016/02/08	R248	05/05/2016	9.01	Put	Bond Future	9,782.0800	9.7821	11,055.4400	11.0554	13.017	0	0	0
2016/02/08	R248	05/05/2016	8.99	Call	Bond Future	649.4800	0.6495	419.1100	0.4191	(35.470)	0	0	0
2016/02/08	R248	05/05/2016	9.00	Put	Bond Future	9,869.4100	9.8694	11,146.9400	11.1469	12.944	0	0	0
2016/02/08	R248	05/05/2016	9.00	Call	Bond Future	663.2900	0.6633	428.9100	0.4289	(35.336)	0	0	0
2016/02/08	R248	05/05/2016	9.01	Call	Bond Future	677.8600	0.6779	439.3100	0.4393	(35.192)	0	0	0
2016/02/08	R248	04/08/2016			Bond Future	10.0397	91.6052	10.2250	90.0622	1.845	0.0000	0.0000	0
2016/02/08	R248	04/08/2016	9.25	Call	Bond Future	2,032.0200	2.0320	1,579.0700	1.5791	(22.291)	0	0	0
2016/02/08	R248	04/08/2016	9.24	Put	Bond Future	9,274.0600	9.2741	10,368.3500	10.3684	11.799	0	0	0
2016/02/08	R248	04/08/2016	9.26	Put	Bond Future	9,130.0900	9.1301	10,215.9300	10.2159	11.893	0	0	0
2016/02/08	R248	04/08/2016	9.25	Put	Bond Future	9,201.3300	9.2013	10,291.4600	10.2915	11.848	0	0	0
2016/02/08	R248	04/08/2016	9.26	Call	Bond Future	2,058.0100	2.0580	1,600.7700	1.6008	(22.218)	0	0	0
2016/02/08	R248	04/08/2016	9.24	Call	Bond Future	2,007.3400	2.0073	1,558.5500	1.5585	(22.357)	0	0	0
2016/02/08	R248	03/11/2016	10.38	Call	Bond Future	5,632.1200	5.6321	4,692.1300	4.6921	(16.690)	0	0	0
2016/02/08	R248	03/11/2016			Bond Future	10.0903	88.9683	10.2811	87.3946	1.891	0.0000	0.0000	0
2016/02/08	R248	03/11/2016	10.39	Call	Bond Future	5,678.4800	5.6785	4,733.9700	4.7340	(16.633)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/08	R248	03/11/2016	10.37	Put	Bond Future	3,296.3300	3.2963	3,934.5800	3.9346	19.362	0	0	0
2016/02/08	R248	03/11/2016	10.39	Put	Bond Future	3,229.6300	3.2296	3,858.8300	3.8588	19.482	0	0	0
2016/02/08	R248	03/11/2016	10.37	Call	Bond Future	5,585.6100	5.5856	4,650.1500	4.6501	(16.748)	0	0	0
2016/02/08	R248	03/11/2016	10.38	Put	Bond Future	3,262.9800	3.2630	3,896.7000	3.8967	19.422	0	0	0

Total **695365**