



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 22/03/2016 TO 22/03/2016

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
2016/03/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/22	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	2025	05/05/2016			Bond Future	123.2602		123.2602	123.2228	123.2228	(0.030)	0.0000	0.0000	4,606
2016/03/22	2025	05/05/2016	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2025	05/05/2016	125.99	Put	Bond Future	2,729.8100		2.7298	2,767.1500	2.7671	1.368	0	0	0
2016/03/22	2025	05/05/2016	126.01	Put	Bond Future	2,749.8100		2.7498	2,787.1500	2.7871	1.358	0	0	0
2016/03/22	2025	05/05/2016	126.00	Put	Bond Future	2,739.8100		2.7398	2,777.1500	2.7771	1.363	0	0	0
2016/03/22	2025	05/05/2016	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2025	05/05/2016	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2025	04/08/2016	123.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2025	04/08/2016			Bond Future	124.3625		124.3625	124.3407	124.3407	(0.018)	0.0000	0.0000	0
2016/03/22	2025	04/08/2016	123.86	Call	Bond Future	502.4600		0.5025	480.6900	0.4807	(4.333)	0	0	0
2016/03/22	2025	04/08/2016	123.87	Call	Bond Future	492.4600		0.4925	470.6900	0.4707	(4.421)	0	0	0
2016/03/22	2025	04/08/2016	123.85	Call	Bond Future	512.4600		0.5125	490.6900	0.4907	(4.248)	0	0	0
2016/03/22	2025	04/08/2016	123.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2025	04/08/2016	123.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2030	05/05/2016	8.99	Put	Bond Future	4,941.6500		4.9417	5,326.7000	5.3267	7.792	0	0	0
2016/03/22	2030	05/05/2016	9.01	Put	Bond Future	4,794.3600		4.7944	5,179.4100	5.1794	8.031	0	0	0
2016/03/22	2030	05/05/2016			Bond Future	9.6866		89.5159	9.7432	89.1308	0.584	0.0000	0.0000	17,364
2016/03/22	2030	05/05/2016	9.00	Put	Bond Future	4,867.9600		4.8680	5,253.0100	5.2530	7.910	0	0	0
2016/03/22	2030	05/05/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2030	05/05/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2030	05/05/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2030	04/08/2016	10.17	Call	Bond Future	2,728.3000		2.7283	2,347.6100	2.3476	(13.953)	0	0	0
2016/03/22	2030	04/08/2016			Bond Future	9.7547		87.2101	9.8115	86.8294	0.583	0.0000	0.0000	0
2016/03/22	2030	04/08/2016	10.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2032	05/05/2016			Bond Future	9.8204		88.3794	9.8771	87.9713	0.578	0.0000	0.0000	9,231
2016/03/22	2032	05/05/2016	8.99	Put	Bond Future	6,609.1300		6.6091	6,932.5700	6.9326	4.894	0	0	0
2016/03/22	2032	05/05/2016	9.01	Put	Bond Future	6,468.0400		6.4680	6,787.5700	6.7876	4.940	0	0	0
2016/03/22	2032	05/05/2016	9.00	Put	Bond Future	6,538.4200		6.5384	6,859.9200	6.8599	4.917	0	0	0
2016/03/22	2032	05/05/2016	9.01	Call	Bond Future	317.1900		0.3172	228.6400	0.2286	(27.917)	0	0	0
2016/03/22	2032	05/05/2016	8.99	Call	Bond Future	298.5800		0.2986	213.9400	0.2139	(28.348)	0	0	0
2016/03/22	2032	05/05/2016	9.00	Call	Bond Future	307.7700		0.3078	221.1900	0.2212	(28.131)	0	0	0
2016/03/22	2032	04/08/2016	9.01	Call	Bond Future	1,125.4300		1.1254	995.9200	0.9959	(11.508)	0	0	0
2016/03/22	2032	04/08/2016			Bond Future	9.8868		90.0602	9.9437	89.6560	0.576	0.0000	0.0000	0
2016/03/22	2032	04/08/2016	8.99	Call	Bond Future	1,091.7200		1.0917	964.9000	0.9649	(11.617)	0	0	0
2016/03/22	2032	04/08/2016	9.00	Call	Bond Future	1,108.1400		1.1081	980.0000	0.9800	(11.564)	0	0	0
2016/03/22	2032	04/08/2016	8.99	Put	Bond Future	7,837.8600		7.8379	8,115.2200	8.1152	3.539	0	0	0
2016/03/22	2032	04/08/2016	9.01	Put	Bond Future	7,712.9400		7.7129	7,987.6100	7.9876	3.561	0	0	0
2016/03/22	2032	04/08/2016	9.00	Put	Bond Future	7,774.9100		7.7749	8,050.9500	8.0510	3.550	0	0	0

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2016/03/22	2032	03/11/2016			Bond Future	9.9476	87.6308	10.0067	87.2171	0.594	0.0000	0.0000	0
2016/03/22	2032	03/11/2016	10.28	Put	Bond Future	3,289.2800	3.2893	3,417.3700	3.4174	3.894	0	0	0
2016/03/22	2032	03/11/2016	10.30	Put	Bond Future	3,234.0400	3.2340	3,360.2200	3.3602	3.902	0	0	0
2016/03/22	2032	03/11/2016	10.29	Put	Bond Future	3,261.4300	3.2614	3,388.5700	3.3886	3.898	0	0	0
2016/03/22	2032	03/11/2016	10.30	Call	Bond Future	5,659.8500	5.6599	5,372.3200	5.3723	(5.080)	0	0	0
2016/03/22	2032	03/11/2016	10.28	Call	Bond Future	5,580.1000	5.5801	5,294.4800	5.2945	(5.119)	0	0	0
2016/03/22	2032	03/11/2016	10.29	Call	Bond Future	5,619.7800	5.6198	5,333.2100	5.3332	(5.099)	0	0	0
2016/03/22	2033	05/05/2016			Bond Future	103.0761	103.0761	103.0452	103.0452	(0.030)	0.0000	0.0000	1,032
2016/03/22	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2033	05/05/2016	102.40	Call	Bond Future	676.0900	0.6761	645.1800	0.6452	(4.572)	0	0	0
2016/03/22	2033	05/05/2016	102.41	Call	Bond Future	666.0900	0.6661	635.1800	0.6352	(4.641)	0	0	0
2016/03/22	2033	05/05/2016	102.39	Call	Bond Future	686.0900	0.6861	655.1800	0.6552	(4.505)	0	0	0
2016/03/22	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2037	05/05/2016	8.99	Call	Bond Future	214.8400	0.2148	145.3400	0.1453	(32.350)	0	0	0
2016/03/22	2037	05/05/2016	9.00	Put	Bond Future	8,235.1300	8.2351	8,644.6100	8.6446	4.972	0	0	0
2016/03/22	2037	05/05/2016	9.67	Call	Bond Future	0.0000	0.0000	1,073.4400	1.0734	100.000	0	0	500
2016/03/22	2037	05/05/2016			Bond Future	9.9558	89.6392	10.0175	89.1585	0.620	0.0000	0.0000	39,888
2016/03/22	2037	05/05/2016	9.00	Call	Bond Future	221.8500	0.2218	150.5700	0.1506	(32.130)	0	0	0
2016/03/22	2037	05/05/2016	9.67	Put	Bond Future	0.0000	0.0000	3,835.0700	3.8351	100.000	0	0	0
2016/03/22	2037	05/05/2016	9.01	Call	Bond Future	229.2500	0.2293	156.1200	0.1561	(31.900)	0	0	0
2016/03/22	2037	05/05/2016	8.99	Put	Bond Future	8,318.0000	8.3180	8,729.2600	8.7293	4.944	0	0	0
2016/03/22	2037	05/05/2016	9.01	Put	Bond Future	8,152.7800	8.1528	8,560.4100	8.5604	5.000	0	0	0
2016/03/22	2037	04/08/2016			Bond Future	10.0226	87.0852	10.0849	86.6071	0.621	0.0000	0.0000	0
2016/03/22	2037	04/08/2016	9.24	Put	Bond Future	7,846.7200	7.8467	8,157.0100	8.1570	3.954	0	0	0
2016/03/22	2037	04/08/2016	9.26	Put	Bond Future	7,716.8900	7.7169	8,023.9000	8.0239	3.978	0	0	0
2016/03/22	2037	04/08/2016	9.24	Call	Bond Future	1,454.4000	1.4544	1,286.5800	1.2866	(11.539)	0	0	0
2016/03/22	2037	04/08/2016	9.25	Put	Bond Future	7,781.6400	7.7816	8,090.2900	8.0903	3.966	0	0	0
2016/03/22	2037	04/08/2016	9.25	Call	Bond Future	1,475.6200	1.4756	1,306.1600	1.3062	(11.484)	0	0	0
2016/03/22	2037	04/08/2016	9.26	Call	Bond Future	1,497.0400	1.4970	1,325.9400	1.3259	(11.429)	0	0	0
2016/03/22	2037	03/11/2016	10.35	Call	Bond Future	5,878.3000	5.8783	5,550.3300	5.5503	(5.579)	0	0	0
2016/03/22	2037	03/11/2016	10.36	Put	Bond Future	3,818.3600	3.8184	3,978.4300	3.9784	4.192	0	0	0
2016/03/22	2037	03/11/2016			Bond Future	10.0793	88.7584	10.1437	88.2693	0.638	0.0000	0.0000	0
2016/03/22	2037	03/11/2016	10.36	Call	Bond Future	5,920.2500	5.9202	5,591.1400	5.5911	(5.559)	0	0	0
2016/03/22	2037	03/11/2016	10.37	Call	Bond Future	5,962.5800	5.9626	5,632.3400	5.6323	(5.539)	0	0	0
2016/03/22	2037	03/11/2016	10.35	Put	Bond Future	3,849.9000	3.8499	4,011.1100	4.0111	4.187	0	0	0
2016/03/22	2037	03/11/2016	10.37	Put	Bond Future	3,787.3100	3.7873	3,946.2500	3.9463	4.197	0	0	0
2016/03/22	2038	05/05/2016	131.01	Put	Bond Future	2,419.4300	2.4194	2,457.1300	2.4571	1.558	0	0	0
2016/03/22	2038	05/05/2016			Bond Future	128.5906	128.5906	128.5529	128.5529	(0.029)	0.0000	0.0000	17,007
2016/03/22	2038	05/05/2016	131.00	Put	Bond Future	2,409.4300	2.4094	2,447.1300	2.4471	1.565	0	0	0
2016/03/22	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2038	05/05/2016	130.99	Put	Bond Future	2,399.4300	2.3994	2,437.1300	2.4371	1.571	0	0	0
2016/03/22	2038	04/08/2016			Bond Future	129.6380	129.6380	129.6168	129.6168	(0.016)	0.0000	0.0000	0

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2016/03/22	2038	04/08/2016	129.31	Call	Bond Future	327.9800	0.3280	306.7600	0.3068	(6.470)	0	0	0
2016/03/22	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2038	04/08/2016	129.32	Call	Bond Future	317.9800	0.3180	296.7600	0.2968	(6.673)	0	0	0
2016/03/22	2038	04/08/2016	129.30	Call	Bond Future	337.9800	0.3380	316.7600	0.3168	(6.278)	0	0	0
2016/03/22	2040	05/05/2016	9.50	Call	Bond Future	815.6900	0.8157	611.3900	0.6114	(25.046)	0	0	0
2016/03/22	2040	05/05/2016			Bond Future	10.0311	93.1744	10.1029	92.5813	0.716	0.0000	0.0000	1,812
2016/03/22	2040	05/05/2016	9.51	Call	Bond Future	836.0700	0.8361	628.2900	0.6283	(24.852)	0	0	0
2016/03/22	2040	05/05/2016	9.49	Call	Bond Future	795.7700	0.7958	594.9100	0.5949	(25.241)	0	0	0
2016/03/22	2040	05/05/2016	9.50	Put	Bond Future	5,406.8200	5.4068	5,795.6200	5.7956	7.191	0	0	0
2016/03/22	2040	05/05/2016	9.49	Put	Bond Future	5,477.0100	5.4770	5,869.2500	5.8692	7.162	0	0	0
2016/03/22	2040	05/05/2016	9.51	Put	Bond Future	5,337.2300	5.3372	5,722.5500	5.7225	7.219	0	0	0
2016/03/22	2040	04/08/2016			Bond Future	10.0986	90.4371	10.1713	89.8450	0.720	0.0000	0.0000	0
2016/03/22	2040	04/08/2016	9.49	Put	Bond Future	7,223.6300	7.2236	7,579.5700	7.5796	4.927	0	0	0
2016/03/22	2040	04/08/2016	9.50	Call	Bond Future	2,025.8900	2.0259	1,787.5900	1.7876	(11.763)	0	0	0
2016/03/22	2040	04/08/2016	9.51	Call	Bond Future	2,052.9800	2.0530	1,812.6100	1.8126	(11.708)	0	0	0
2016/03/22	2040	04/08/2016	9.49	Call	Bond Future	1,999.0300	1.9990	1,762.8000	1.7628	(11.817)	0	0	0
2016/03/22	2040	04/08/2016	9.51	Put	Bond Future	7,098.0300	7.0980	7,449.8300	7.4498	4.956	0	0	0
2016/03/22	2040	04/08/2016	9.50	Put	Bond Future	7,160.6500	7.1607	7,514.5200	7.5145	4.942	0	0	0
2016/03/22	2044	05/05/2016	8.99	Put	Bond Future	9,620.3100	9.6203	10,311.2100	10.3112	7.182	0	0	0
2016/03/22	2044	05/05/2016			Bond Future	10.0247	90.5059	10.1170	89.7406	0.921	0.0000	0.0000	20,223
2016/03/22	2044	05/05/2016	9.01	Put	Bond Future	9,434.7200	9.4347	10,121.3000	10.1213	7.277	0	0	0
2016/03/22	2044	05/05/2016	9.00	Put	Bond Future	9,527.2200	9.5272	10,216.0100	10.2160	7.230	0	0	0
2016/03/22	2044	05/05/2016	9.01	Call	Bond Future	195.6600	0.1957	116.9700	0.1170	(40.218)	0	0	0
2016/03/22	2044	05/05/2016	8.99	Call	Bond Future	182.6900	0.1827	108.3200	0.1083	(40.708)	0	0	0
2016/03/22	2044	05/05/2016	9.00	Call	Bond Future	188.9700	0.1890	112.4900	0.1125	(40.472)	0	0	0
2016/03/22	2044	04/08/2016	9.50	Call	Bond Future	2,057.4400	2.0574	1,763.6700	1.7637	(14.278)	0	0	0
2016/03/22	2044	04/08/2016			Bond Future	10.0897	87.8431	10.1835	87.0751	0.929	0.0000	0.0000	0
2016/03/22	2044	04/08/2016	9.51	Call	Bond Future	2,084.9700	2.0850	1,788.5700	1.7886	(14.216)	0	0	0
2016/03/22	2044	04/08/2016	9.49	Put	Bond Future	7,232.5300	7.2325	7,709.3500	7.7093	6.593	0	0	0
2016/03/22	2044	04/08/2016	9.51	Put	Bond Future	7,105.3500	7.1053	7,576.9200	7.5769	6.637	0	0	0
2016/03/22	2044	04/08/2016	9.49	Call	Bond Future	2,030.1400	2.0301	1,738.9900	1.7390	(14.341)	0	0	0
2016/03/22	2044	04/08/2016	9.50	Put	Bond Future	7,168.7500	7.1688	7,642.9500	7.6429	6.615	0	0	0
2016/03/22	2044	03/11/2016			Bond Future	10.1448	89.5308	10.2416	88.7462	0.954	0.0000	0.0000	0
2016/03/22	2044	03/11/2016	10.42	Call	Bond Future	6,284.3900	6.2844	5,781.6500	5.7816	(8.000)	0	0	0
2016/03/22	2044	03/11/2016	10.41	Put	Bond Future	4,119.0500	4.1190	4,402.7400	4.4027	6.887	0	0	0
2016/03/22	2044	03/11/2016	10.43	Put	Bond Future	4,051.7400	4.0517	4,331.7400	4.3317	6.911	0	0	0
2016/03/22	2044	03/11/2016	10.42	Put	Bond Future	4,085.4100	4.0854	4,367.2500	4.3673	6.899	0	0	0
2016/03/22	2044	03/11/2016	10.43	Call	Bond Future	6,328.8100	6.3288	5,824.2300	5.8242	(7.973)	0	0	0
2016/03/22	2044	03/11/2016	10.41	Call	Bond Future	6,239.8200	6.2398	5,738.9300	5.7389	(8.027)	0	0	0
2016/03/22	2046	05/05/2016			Bond Future	127.2931	127.2931	127.2565	127.2565	(0.029)	0.0000	0.0000	12,766
2016/03/22	2046	05/05/2016	129.99	Put	Bond Future	2,696.9200	2.6969	2,733.4800	2.7335	1.356	0	0	0
2016/03/22	2046	05/05/2016	130.01	Put	Bond Future	2,716.9200	2.7169	2,753.4800	2.7535	1.346	0	0	0
2016/03/22	2046	05/05/2016	130.00	Put	Bond Future	2,706.9200	2.7069	2,743.4800	2.7435	1.351	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
2016/03/22	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2046	04/08/2016			Bond Future	129.7244	129.7244	129.7041	129.7041	(0.016)	0.0000	0.0000	0
2016/03/22	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2046	04/08/2016	129.00	Call	Bond Future	724.4200	0.7244	704.1400	0.7041	(2.799)	0	0	0
2016/03/22	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2046	04/08/2016	129.01	Call	Bond Future	714.4200	0.7144	694.1400	0.6941	(2.839)	0	0	0
2016/03/22	2046	04/08/2016	129.02	Call	Bond Future	704.4200	0.7044	684.1400	0.6841	(2.879)	0	0	0
2016/03/22	2050	05/05/2016	138.00	Put	Bond Future	835.6500	0.8356	874.8300	0.8748	4.689	0	0	0
2016/03/22	2050	05/05/2016			Bond Future	137.1643	137.1643	137.1252	137.1252	(0.029)	0.0000	0.0000	14,916
2016/03/22	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2050	05/05/2016	137.99	Put	Bond Future	825.6500	0.8256	864.8300	0.8648	4.745	0	0	0
2016/03/22	2050	05/05/2016	138.01	Put	Bond Future	845.6500	0.8456	884.8300	0.8848	4.633	0	0	0
2016/03/22	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2050	04/08/2016			Bond Future	138.2154	138.2154	138.1936	138.1936	(0.016)	0.0000	0.0000	0
2016/03/22	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	2050	04/08/2016	139.12	Put	Bond Future	904.6200	0.9046	926.4400	0.9264	2.412	0	0	0
2016/03/22	2050	04/08/2016	139.14	Put	Bond Future	924.6200	0.9246	946.4400	0.9464	2.360	0	0	0
2016/03/22	2050	04/08/2016	139.13	Put	Bond Future	914.6200	0.9146	936.4400	0.9364	2.386	0	0	0
2016/03/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	AL37	05/05/2016			Index Future	470.6270	470.6270	469.6890	469.6890	(0.199)	0.0000	0.0000	4
2016/03/22	AL37	04/08/2016			Index Future	479.4820	479.4820	478.5900	478.5900	(0.186)	0.0000	0.0000	0
2016/03/22	AL7T	05/05/2016			Index Future	540.7590	540.7590	539.5070	539.5070	(0.232)	0.0000	0.0000	0
2016/03/22	AL7T	04/08/2016			Index Future	550.9340	550.9340	549.7300	549.7300	(0.219)	0.0000	0.0000	0
2016/03/22	ALBI	05/05/2016			Index Future	490.6020	490.6020	488.6560	488.6560	(0.397)	0.0000	0.0000	510
2016/03/22	ALBI	04/08/2016			Index Future	499.8340	499.8340	497.9150	497.9150	(0.384)	0.0000	0.0000	133
2016/03/22	ALBI	03/11/2016			Index Future	509.5350	509.5350	507.5720	507.5720	(0.385)	0.0000	0.0000	0
2016/03/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/22	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	EL28	05/05/2016			Bond Future	126.8755	126.8755	126.8436	126.8436	(0.025)	0.0000	0.0000	0
2016/03/22	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	EL28	05/05/2016	128.99	Put	Bond Future	2,114.5400	2.1145	2,146.4000	2.1464	1.507	0	0	0
2016/03/22	EL28	05/05/2016	129.01	Put	Bond Future	2,134.5400	2.1345	2,166.4000	2.1664	1.493	0	0	0
2016/03/22	EL28	05/05/2016	129.00	Put	Bond Future	2,124.5400	2.1245	2,156.4000	2.1564	1.500	0	0	0
2016/03/22	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	EL28	04/08/2016			Bond Future	129.2990	129.2990	129.2834	129.2834	(0.012)	0.0000	0.0000	0
2016/03/22	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	EL28	04/08/2016	126.86	Call	Bond Future	2,438.9700	2.4390	2,423.4100	2.4234	(0.638)	0	0	0
2016/03/22	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	EL28	04/08/2016	126.87	Call	Bond Future	2,428.9700	2.4290	2,413.4100	2.4134	(0.641)	0	0	0
2016/03/22	EL28	04/08/2016	126.88	Call	Bond Future	2,418.9700	2.4190	2,403.4100	2.4034	(0.643)	0	0	0
2016/03/22	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	ES33	05/05/2016			Bond Future	10.8240	75.3438	10.8793	75.0028	0.511	0.0000	0.0000	8,776
2016/03/22	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	ES33	05/05/2016	9.99	Put	Bond Future	5,447.1500	5.4472	5,788.0800	5.7881	6.259	0	0	0
2016/03/22	ES33	05/05/2016	10.01	Put	Bond Future	5,309.5100	5.3095	5,650.4400	5.6504	6.421	0	0	0
2016/03/22	ES33	05/05/2016	10.00	Put	Bond Future	5,378.2800	5.3783	5,719.2100	5.7192	6.339	0	0	0
2016/03/22	ES33	04/08/2016			Bond Future	10.9184	76.7767	10.9740	76.4392	0.509	0.0000	0.0000	0
2016/03/22	ES33	04/08/2016	10.24	Put	Bond Future	4,318.8400	4.3188	4,656.3100	4.6563	7.814	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
2016/03/22	ES33	04/08/2016	10.26	Put	Bond Future	4,186.0900	4.1861	4,523.5600	4.5236	8.062	0	0	0
2016/03/22	ES33	04/08/2016	10.25	Put	Bond Future	4,252.4200	4.2524	4,589.8900	4.5899	7.936	0	0	0
2016/03/22	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	ES33	03/11/2016			Bond Future	11.0096	74.4584	11.0673	74.1129	0.524	0.0000	0.0000	0
2016/03/22	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	ES33	03/11/2016	11.31	Call	Bond Future	1,771.8100	1.7718	1,426.3200	1.4263	(19.499)	0	0	0
2016/03/22	ES33	03/11/2016	11.29	Call	Bond Future	1,655.9000	1.6559	1,310.4100	1.3104	(20.864)	0	0	0
2016/03/22	ES33	03/11/2016	11.30	Call	Bond Future	1,713.8900	1.7139	1,368.4000	1.3684	(20.158)	0	0	0
2016/03/22	ES42	05/05/2016			Bond Future	10.9805	79.1584	11.0559	78.6367	0.687	0.0000	0.0000	7,250
2016/03/22	GOVI	05/05/2016	518.01	Put	GOVI	282,470.0000	28.2470	299,850.0000	29.9850	6.153	0	0	0
2016/03/22	GOVI	05/05/2016			GOVI	489.7630	489.7630	488.0250	488.0250	(0.355)	0.0000	0.0000	479
2016/03/22	GOVI	05/05/2016	518.00	Put	GOVI	282,370.0000	28.2370	299,750.0000	29.9750	6.155	0	0	0
2016/03/22	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	GOVI	05/05/2016	517.99	Put	GOVI	282,270.0000	28.2270	299,650.0000	29.9650	6.157	0	0	0
2016/03/22	GOVI	04/08/2016	520.99	Put	GOVI	220,110.0000	22.0110	237,170.0000	23.7170	7.751	0	0	0
2016/03/22	GOVI	04/08/2016			GOVI	498.9790	498.9790	497.2730	497.2730	(0.342)	0.0000	0.0000	26
2016/03/22	GOVI	04/08/2016	521.01	Put	GOVI	220,310.0000	22.0310	237,370.0000	23.7370	7.744	0	0	0
2016/03/22	GOVI	04/08/2016	521.00	Put	GOVI	220,210.0000	22.0210	237,270.0000	23.7270	7.747	0	0	0
2016/03/22	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	GOVI	03/11/2016	476.11	Call	GOVI	325,540.0000	32.5540	308,070.0000	30.8070	(5.366)	0	0	0
2016/03/22	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	GOVI	03/11/2016			GOVI	508.6640	508.6640	506.9170	506.9170	(0.343)	0.0000	0.0000	0
2016/03/22	GOVI	03/11/2016	476.12	Call	GOVI	325,440.0000	32.5440	307,970.0000	30.7970	(5.368)	0	0	0
2016/03/22	GOVI	03/11/2016	476.13	Call	GOVI	325,340.0000	32.5340	307,870.0000	30.7870	(5.370)	0	0	0
2016/03/22	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/22	IGOV	05/05/2016			Index Future	237.2550	237.2550	237.2000	237.2000	(0.023)	0.0000	0.0000	977
2016/03/22	IGOV	04/08/2016			Index Future	241.7390	241.7390	241.7140	241.7140	(0.010)	0.0000	0.0000	81
2016/03/22	IGOV	03/11/2016			Index Future	246.4500	246.4500	246.4210	246.4210	(0.012)	0.0000	0.0000	0
2016/03/22	ILBI	05/05/2016			Index Future	643.2320	643.2320	643.4050	643.4050	0.027	0.0000	0.0000	0
2016/03/22	ILBI	04/08/2016			Index Future	655.1250	655.1250	655.2930	655.2930	0.026	0.0000	0.0000	157
2016/03/22	IS01	19/12/2016			Interest Rate Swap	100.1492	100.1492	100.1587	100.1587	0.010	0.0000	0.0000	0
2016/03/22	IS01	16/03/2017			Interest Rate Swap	100.1970	100.1970	100.2094	100.2094	0.012	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
2016/03/22	IS01	15/06/2017			Interest Rate Swap	99.9510	99.9510	99.9692	99.9692	0.018	0.0000	0.0000	0
2016/03/22	IS02	18/12/2017			Interest Rate Swap	100.6140	100.6140	100.6457	100.6457	0.032	0.0000	0.0000	0
2016/03/22	IS02	16/03/2018			Interest Rate Swap	100.0808	100.0808	100.1300	100.1300	0.049	0.0000	0.0000	0
2016/03/22	IS02	15/06/2018			Interest Rate Swap	99.9400	99.9400	100.0176	100.0176	0.078	0.0000	0.0000	0
2016/03/22	IS05	17/12/2020			Interest Rate Swap	100.8728	100.8728	101.1192	101.1192	0.244	0.0000	0.0000	0
2016/03/22	IS05	16/03/2021			Interest Rate Swap	100.3926	100.3926	100.6524	100.6524	0.259	0.0000	0.0000	0
2016/03/22	IS05	15/06/2021			Interest Rate Swap	99.8732	99.8732	100.1509	100.1509	0.278	0.0000	0.0000	0
2016/03/22	IS10	17/12/2025			Interest Rate Swap	102.8674	102.8674	103.2520	103.2520	0.374	0.0000	0.0000	0
2016/03/22	IS10	16/03/2026			Interest Rate Swap	100.1153	100.1153	100.4917	100.4917	0.376	0.0000	0.0000	0
2016/03/22	IS10	15/06/2026			Interest Rate Swap	98.9907	98.9907	99.3628	99.3628	0.376	0.0000	0.0000	0
2016/03/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/22	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2016/03/22	JBAF	18/05/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2016/03/22	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/03/22	JBAF	20/07/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/03/22	JBAF	17/08/2016			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2016/03/22	JBAF	21/09/2016			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/03/22	JBAF	21/12/2016			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/03/22	JBAF	15/03/2017			Jibar Tradeable Future	7.9700	92.0300	7.9700	92.0300	0.000	0.0000	0.0000	0
2016/03/22	JBAF	21/06/2017			Jibar Tradeable Future	8.1300	91.8700	8.1300	91.8700	0.000	0.0000	0.0000	0
2016/03/22	JBAF	20/09/2017			Jibar Tradeable Future	8.2000	91.8000	8.2000	91.8000	0.000	0.0000	0.0000	0
2016/03/22	JBAF	20/12/2017			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/03/22	JBAF	20/03/2018			Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000	0
2016/03/22	R023	05/05/2016			Bond Future	9.1536	94.4930	9.2050	94.2482	0.562	0.0000	0.0000	8,731
2016/03/22	R023	05/05/2016	8.24	Put	Bond Future	4,591.7000	4.5917	4,802.0300	4.8020	4.581	0	0	0
2016/03/22	R023	05/05/2016	8.26	Put	Bond Future	4,498.6700	4.4987	4,707.0600	4.7071	4.632	0	0	0
2016/03/22	R023	05/05/2016	8.24	Call	Bond Future	109.1800	0.1092	74.7500	0.0747	(31.535)	0	0	0
2016/03/22	R023	05/05/2016	8.25	Put	Bond Future	4,545.0400	4.5450	4,754.4200	4.7544	4.607	0	0	0
2016/03/22	R023	05/05/2016	8.25	Call	Bond Future	113.0200	0.1130	77.6400	0.0776	(31.304)	0	0	0
2016/03/22	R023	05/05/2016	8.26	Call	Bond Future	117.1200	0.1171	80.7500	0.0807	(31.054)	0	0	0
2016/03/22	R023	04/08/2016	8.24	Call	Bond Future	491.8000	0.4918	431.1200	0.4311	(12.338)	0	0	0
2016/03/22	R023	04/08/2016	8.25	Put	Bond Future	5,143.8900	5.1439	5,319.4400	5.3194	3.413	0	0	0
2016/03/22	R023	04/08/2016			Bond Future	9.2247	96.2900	9.2761	96.0531	0.557	0.0000	0.0000	0
2016/03/22	R023	04/08/2016	8.25	Call	Bond Future	500.2900	0.5003	438.8700	0.4389	(12.277)	0	0	0
2016/03/22	R023	04/08/2016	8.26	Call	Bond Future	509.3900	0.5094	447.1700	0.4472	(12.215)	0	0	0

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2016/03/22	R023	04/08/2016	8.24	Put	Bond Future	5,184.5200	5.1845	5,360.8100	5.3608	3.400	0	0	0
2016/03/22	R023	04/08/2016	8.26	Put	Bond Future	5,103.9000	5.1039	5,278.6500	5.2787	3.424	0	0	0
2016/03/22	R023	03/11/2016	9.73	Put	Bond Future	1,773.2300	1.7732	1,843.1700	1.8432	3.944	0	0	0
2016/03/22	R023	03/11/2016			Bond Future	9.2942	94.2077	9.3487	93.9643	0.585	0.0000	0.0000	0
2016/03/22	R023	03/11/2016	9.75	Put	Bond Future	1,740.9500	1.7409	1,809.7400	1.8097	3.951	0	0	0
2016/03/22	R023	03/11/2016	9.73	Call	Bond Future	3,700.5300	3.7005	3,527.1000	3.5271	(4.687)	0	0	0
2016/03/22	R023	03/11/2016	9.74	Put	Bond Future	1,757.0300	1.7570	1,826.3900	1.8264	3.948	0	0	0
2016/03/22	R023	03/11/2016	9.74	Call	Bond Future	3,727.9700	3.7280	3,553.9600	3.5540	(4.668)	0	0	0
2016/03/22	R023	03/11/2016	9.75	Call	Bond Future	3,755.5000	3.7555	3,580.9200	3.5809	(4.649)	0	0	0
2016/03/22	R035	05/05/2016	10.37	Call	Bond Future	3,443.6500	3.4437	2,998.0000	2.9980	(12.941)	0	0	0
2016/03/22	R035	05/05/2016			Bond Future	9.9190	92.8811	9.9758	92.4354	0.573	0.0000	0.0000	4,494
2016/03/22	R035	05/05/2016	10.35	Call	Bond Future	3,295.3000	3.2953	2,849.6500	2.8496	(13.524)	0	0	0
2016/03/22	R035	05/05/2016	10.36	Call	Bond Future	3,369.5300	3.3695	2,923.8800	2.9239	(13.226)	0	0	0
2016/03/22	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R035	04/08/2016			Bond Future	9.9826	94.6475	10.0397	94.2056	0.572	0.0000	0.0000	0
2016/03/22	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R035	04/08/2016	10.35	Call	Bond Future	2,785.4800	2.7855	2,343.6100	2.3436	(15.863)	0	0	0
2016/03/22	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R035	04/08/2016	10.36	Call	Bond Future	2,859.4200	2.8594	2,417.5500	2.4175	(15.453)	0	0	0
2016/03/22	R035	04/08/2016	10.37	Call	Bond Future	2,933.2700	2.9333	2,491.4000	2.4914	(15.064)	0	0	0
2016/03/22	R186	05/05/2016	9.25	Call	Bond Future	1,722.4300	1.7224	1,523.3800	1.5234	(11.556)	0	0	180
2016/03/22	R186	05/05/2016			Bond Future	9.3061	111.9683	9.3424	111.7136	0.391	0.0000	0.0000	55,969
2016/03/22	R186	05/05/2016	8.34	Call	Bond Future	151.0700	0.1511	108.9800	0.1090	(27.861)	0	0	0
2016/03/22	R186	05/05/2016	9.89	Call	Bond Future	4,551.8300	4.5518	4,289.3800	4.2894	(5.766)	0	0	0
2016/03/22	R186	05/05/2016	8.35	Call	Bond Future	156.5300	0.1565	113.2700	0.1133	(27.637)	0	0	0
2016/03/22	R186	05/05/2016	8.75	Put	Bond Future	4,544.4100	4.5444	4,693.7900	4.6938	3.287	0	0	1,900
2016/03/22	R186	05/05/2016	9.25	Put	Bond Future	2,116.5600	2.1166	2,172.2100	2.1722	2.629	0	0	0
2016/03/22	R186	05/05/2016	8.33	Call	Bond Future	145.7800	0.1458	104.8200	0.1048	(28.097)	0	0	0
2016/03/22	R186	05/05/2016	8.85	Put	Bond Future	3,975.1000	3.9751	4,105.4700	4.1055	3.280	0	0	5,350
2016/03/22	R186	05/05/2016	9.96	Call	Bond Future	4,928.6800	4.9287	4,664.2500	4.6643	(5.365)	0	0	0
2016/03/22	R186	05/05/2016	9.86	Call	Bond Future	4,393.3500	4.3933	4,131.9900	4.1320	(5.949)	0	0	0
2016/03/22	R186	05/05/2016	7.56	Put	Bond Future	13,263.2600	13.2633	13,515.4200	13.5154	1.901	0	0	0
2016/03/22	R186	05/05/2016	8.35	Put	Bond Future	7,157.3300	7.1573	7,368.7700	7.3688	2.954	0	0	0
2016/03/22	R186	05/05/2016	8.75	Call	Bond Future	545.7500	0.5458	440.4300	0.4404	(19.298)	0	0	180
2016/03/22	R186	05/05/2016	8.34	Put	Bond Future	7,228.3200	7.2283	7,440.9300	7.4409	2.941	0	0	0
2016/03/22	R186	05/05/2016	7.56	Call	Bond Future	5.3900	0.0054	2.8500	0.0028	(47.124)	0	0	0
2016/03/22	R186	05/05/2016	8.85	Call	Bond Future	710.2900	0.7103	585.9600	0.5860	(17.504)	0	0	0
2016/03/22	R186	05/05/2016	8.33	Put	Bond Future	7,299.5400	7.2995	7,513.2800	7.5133	2.928	0	0	0
2016/03/22	R186	05/05/2016	9.89	Put	Bond Future	560.2100	0.5602	552.4600	0.5525	(1.383)	0	0	180
2016/03/22	R186	05/05/2016	9.96	Put	Bond Future	472.2800	0.4723	462.5500	0.4626	(2.060)	0	0	5,000
2016/03/22	R186	05/05/2016	9.86	Put	Bond Future	601.8000	0.6018	595.1400	0.5951	(1.107)	0	0	5,000
2016/03/22	R186	04/08/2016	8.51	Put	Bond Future	7,138.6500	7.1387	7,295.7700	7.2958	2.201	0	0	0
2016/03/22	R186	04/08/2016	10.00	Put	Bond Future	1,523.9500	1.5240	1,554.7200	1.5547	2.019	0	0	6,500

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2016/03/22	R186	04/08/2016			Bond Future	9.3712	108.7937	9.4069	108.5486	0.381	0.0000	0.0000	0
2016/03/22	R186	04/08/2016	8.50	Put	Bond Future	7,196.7800	7.1968	7,354.8400	7.3548	2.196	0	0	0
2016/03/22	R186	04/08/2016	8.51	Call	Bond Future	994.3500	0.9944	906.3500	0.9064	(8.850)	0	0	0
2016/03/22	R186	04/08/2016	8.49	Call	Bond Future	962.3700	0.9624	876.2400	0.8762	(8.950)	0	0	0
2016/03/22	R186	04/08/2016	8.50	Call	Bond Future	978.3600	0.9784	891.3000	0.8913	(8.899)	0	0	0
2016/03/22	R186	04/08/2016	10.00	Call	Bond Future	5,727.3700	5.7274	5,513.0200	5.5130	(3.743)	0	0	0
2016/03/22	R186	04/08/2016	8.49	Put	Bond Future	7,254.9700	7.2550	7,413.9600	7.4140	2.191	0	0	0
2016/03/22	R197	05/05/2016			Bond Future	294.4281	294.4281	294.3345	294.3345	(0.032)	0.0000	0.0000	2,206
2016/03/22	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R197	05/05/2016	299.99	Put	Bond Future	5,561.9000	5.5619	5,655.4900	5.6555	1.683	0	0	0
2016/03/22	R197	05/05/2016	300.01	Put	Bond Future	5,581.9000	5.5819	5,675.4900	5.6755	1.677	0	0	0
2016/03/22	R197	05/05/2016	300.00	Put	Bond Future	5,571.9000	5.5719	5,665.4900	5.6655	1.680	0	0	0
2016/03/22	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R197	04/08/2016	293.98	Put	Bond Future	424.3800	0.4244	481.3200	0.4813	13.417	0	0	0
2016/03/22	R197	04/08/2016			Bond Future	293.5556	293.5556	293.4987	293.4987	(0.019)	0.0000	0.0000	0
2016/03/22	R197	04/08/2016	293.97	Put	Bond Future	414.3800	0.4144	471.3200	0.4713	13.741	0	0	0
2016/03/22	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R197	04/08/2016	293.96	Put	Bond Future	404.3800	0.4044	461.3200	0.4613	14.081	0	0	0
2016/03/22	R202	05/05/2016	246.99	Put	Bond Future	7,362.8200	7.3628	7,311.3500	7.3113	(0.699)	0	0	0
2016/03/22	R202	05/05/2016			Bond Future	240.7511	240.7511	240.6790	240.6790	(0.030)	0.0000	0.0000	43,260
2016/03/22	R202	05/05/2016	247.01	Put	Bond Future	7,378.3400	7.3783	7,327.1100	7.3271	(0.694)	0	0	0
2016/03/22	R202	05/05/2016	246.99	Call	Bond Future	1,123.9600	1.1240	1,000.3600	1.0004	(10.997)	0	0	0
2016/03/22	R202	05/05/2016	247.00	Put	Bond Future	7,370.5700	7.3706	7,319.2200	7.3192	(0.697)	0	0	0
2016/03/22	R202	05/05/2016	247.00	Call	Bond Future	1,121.7100	1.1217	998.2300	0.9982	(11.008)	0	0	0
2016/03/22	R202	05/05/2016	247.01	Call	Bond Future	1,119.4800	1.1195	996.1200	0.9961	(11.019)	0	0	0
2016/03/22	R202	04/08/2016	243.25	Call	Bond Future	4,672.2300	4.6722	4,575.9100	4.5759	(2.062)	0	0	0
2016/03/22	R202	04/08/2016			Bond Future	241.8993	241.8993	241.8575	241.8575	(0.017)	0.0000	0.0000	0
2016/03/22	R202	04/08/2016	243.26	Call	Bond Future	4,667.7500	4.6677	4,571.4400	4.5714	(2.063)	0	0	0
2016/03/22	R202	04/08/2016	243.24	Put	Bond Future	6,017.4200	6.0174	5,962.9200	5.9629	(0.906)	0	0	0
2016/03/22	R202	04/08/2016	243.26	Put	Bond Future	6,028.4500	6.0285	5,973.9800	5.9740	(0.904)	0	0	0
2016/03/22	R202	04/08/2016	243.24	Call	Bond Future	4,676.7200	4.6767	4,580.3800	4.5804	(2.060)	0	0	0
2016/03/22	R202	04/08/2016	243.25	Put	Bond Future	6,022.9300	6.0229	5,968.4500	5.9685	(0.905)	0	0	0
2016/03/22	R203	05/05/2016	7.25	Put	Bond Future	1,248.1400	1.2481	1,306.4500	1.3065	4.672	0	0	0
2016/03/22	R203	05/05/2016			Bond Future	8.2276	101.2659	8.2777	101.2031	0.608	0.0000	0.0000	54,050
2016/03/22	R203	05/05/2016	7.26	Call	Bond Future	12.2300	0.0122	7.6300	0.0076	(37.612)	0	0	0
2016/03/22	R203	05/05/2016	7.24	Call	Bond Future	11.1700	0.0112	6.9000	0.0069	(38.227)	0	0	0
2016/03/22	R203	05/05/2016	7.25	Call	Bond Future	11.6700	0.0117	7.2500	0.0073	(37.875)	0	0	0
2016/03/22	R203	05/05/2016	7.24	Put	Bond Future	1,260.4000	1.2604	1,318.8600	1.3189	4.638	0	0	0
2016/03/22	R203	05/05/2016	7.26	Put	Bond Future	1,235.9500	1.2359	1,294.0800	1.2941	4.703	0	0	0
2016/03/22	R203	04/08/2016	7.26	Call	Bond Future	60.4500	0.0604	51.6900	0.0517	(14.491)	0	0	0
2016/03/22	R203	04/08/2016			Bond Future	8.3597	103.1918	8.4088	103.1412	0.588	0.0000	0.0000	0
2016/03/22	R203	04/08/2016	7.24	Call	Bond Future	57.8000	0.0578	49.3300	0.0493	(14.654)	0	0	0

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2016/03/22	R203	04/08/2016	7.25	Call	Bond Future	59.0500	0.0591	50.4400	0.0504	(14.581)	0	0	0
2016/03/22	R203	04/08/2016	7.24	Put	Bond Future	1,220.1500	1.2202	1,262.2300	1.2622	3.449	0	0	0
2016/03/22	R203	04/08/2016	7.26	Put	Bond Future	1,201.8600	1.2019	1,243.6500	1.2436	3.477	0	0	0
2016/03/22	R203	04/08/2016	7.25	Put	Bond Future	1,210.9300	1.2109	1,252.8700	1.2529	3.463	0	0	0
2016/03/22	R203	03/11/2016	8.86	Call	Bond Future	590.8500	0.5909	555.3700	0.5554	(6.005)	0	0	0
2016/03/22	R203	03/11/2016			Bond Future	8.5127	101.0014	8.5792	100.9479	0.781	0.0000	0.0000	0
2016/03/22	R203	03/11/2016	8.84	Call	Bond Future	580.6800	0.5807	545.4900	0.5455	(6.060)	0	0	0
2016/03/22	R203	03/11/2016	8.85	Call	Bond Future	585.7600	0.5858	550.4200	0.5504	(6.033)	0	0	0
2016/03/22	R203	03/11/2016	8.84	Put	Bond Future	317.7400	0.3177	336.0700	0.3361	5.769	0	0	0
2016/03/22	R203	03/11/2016	8.86	Put	Bond Future	311.8700	0.3119	329.9100	0.3299	5.784	0	0	0
2016/03/22	R203	03/11/2016	8.85	Put	Bond Future	314.8000	0.3148	332.9800	0.3330	5.775	0	0	0
2016/03/22	R204	05/05/2016	7.75	Call	Bond Future	47.3600	0.0474	32.1600	0.0322	(32.095)	0	0	0
2016/03/22	R204	05/05/2016			Bond Future	8.6060	101.6746	8.6558	101.5612	0.578	0.0000	0.0000	33,101
2016/03/22	R204	05/05/2016	7.76	Call	Bond Future	49.2500	0.0492	33.5800	0.0336	(31.817)	0	0	0
2016/03/22	R204	05/05/2016	7.74	Put	Bond Future	2,044.4400	2.0444	2,143.0400	2.1430	4.823	0	0	0
2016/03/22	R204	05/05/2016	7.76	Put	Bond Future	2,001.3900	2.0014	2,099.0700	2.0991	4.881	0	0	0
2016/03/22	R204	05/05/2016	7.74	Call	Bond Future	45.5700	0.0456	30.8200	0.0308	(32.368)	0	0	0
2016/03/22	R204	05/05/2016	7.75	Put	Bond Future	2,022.8600	2.0229	2,121.0100	2.1210	4.852	0	0	0
2016/03/22	R204	04/08/2016			Bond Future	8.7203	99.5671	8.7696	99.4647	0.566	0.0000	0.0000	0
2016/03/22	R204	04/08/2016	7.74	Put	Bond Future	2,238.6000	2.2386	2,317.9500	2.3179	3.545	0	0	0
2016/03/22	R204	04/08/2016	7.76	Put	Bond Future	2,202.9800	2.2030	2,281.6600	2.2817	3.572	0	0	0
2016/03/22	R204	04/08/2016	7.74	Call	Bond Future	175.9600	0.1760	152.9500	0.1529	(13.077)	0	0	0
2016/03/22	R204	04/08/2016	7.75	Put	Bond Future	2,220.6900	2.2207	2,299.7100	2.2997	3.558	0	0	0
2016/03/22	R204	04/08/2016	7.75	Call	Bond Future	179.3600	0.1794	156.0200	0.1560	(13.013)	0	0	0
2016/03/22	R204	04/08/2016	7.76	Call	Bond Future	182.9600	0.1830	159.2800	0.1593	(12.943)	0	0	0
2016/03/22	R204	03/11/2016			Bond Future	8.8264	101.4797	8.8831	101.3734	0.642	0.0000	0.0000	0
2016/03/22	R204	03/11/2016	9.21	Put	Bond Future	731.4000	0.7314	764.5200	0.7645	4.528	0	0	0
2016/03/22	R204	03/11/2016	9.23	Put	Bond Future	717.9500	0.7180	750.5200	0.7505	4.537	0	0	0
2016/03/22	R204	03/11/2016	9.22	Put	Bond Future	724.6500	0.7247	757.4900	0.7575	4.532	0	0	0
2016/03/22	R204	03/11/2016	9.22	Call	Bond Future	1,459.6400	1.4596	1,386.1900	1.3862	(5.032)	0	0	0
2016/03/22	R204	03/11/2016	9.21	Call	Bond Future	1,447.8000	1.4478	1,374.6300	1.3746	(5.054)	0	0	0
2016/03/22	R204	03/11/2016	9.23	Call	Bond Future	1,471.5200	1.4715	1,397.8000	1.3978	(5.010)	0	0	0
2016/03/22	R207	05/05/2016	7.86	Put	Bond Future	2,919.2700	2.9193	3,052.3700	3.0524	4.559	0	0	0
2016/03/22	R207	05/05/2016			Bond Future	8.7995	97.5085	8.8496	97.3583	0.570	0.0000	0.0000	43,093
2016/03/22	R207	05/05/2016	7.85	Put	Bond Future	2,948.3800	2.9484	3,082.0200	3.0820	4.533	0	0	0
2016/03/22	R207	05/05/2016	7.56	Put	Bond Future	3,820.8000	3.8208	3,964.9300	3.9649	3.772	0	0	0
2016/03/22	R207	05/05/2016	7.84	Put	Bond Future	2,977.5800	2.9776	3,111.7300	3.1117	4.505	0	0	0
2016/03/22	R207	05/05/2016	7.56	Call	Bond Future	14.6600	0.0147	8.6100	0.0086	(41.269)	0	0	43
2016/03/22	R207	05/05/2016	7.85	Call	Bond Future	49.1800	0.0492	32.6400	0.0326	(33.632)	0	0	0
2016/03/22	R207	05/05/2016	7.86	Call	Bond Future	51.1600	0.0512	34.0800	0.0341	(33.385)	0	0	0
2016/03/22	R207	05/05/2016	7.84	Call	Bond Future	47.2700	0.0473	31.2400	0.0312	(33.912)	0	0	0
2016/03/22	R207	04/08/2016			Bond Future	8.8993	95.7186	8.9492	95.5783	0.560	0.0000	0.0000	0
2016/03/22	R207	04/08/2016	7.99	Put	Bond Future	2,898.0700	2.8981	3,001.9900	3.0020	3.586	0	0	0
2016/03/22	R207	04/08/2016	8.01	Put	Bond Future	2,850.9300	2.8509	2,953.8900	2.9539	3.611	0	0	0
2016/03/22	R207	04/08/2016	8.00	Put	Bond Future	2,874.3000	2.8743	2,977.7500	2.9777	3.599	0	0	0
2016/03/22	R207	04/08/2016	8.01	Call	Bond Future	306.1100	0.3061	268.7800	0.2688	(12.195)	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
2016/03/22	R207	04/08/2016	7.99	Call	Bond Future	295.0700	0.2951	258.7000	0.2587	(12.326)	0	0	0
2016/03/22	R207	04/08/2016	8.00	Call	Bond Future	300.3900	0.3004	263.5500	0.2636	(12.264)	0	0	0
2016/03/22	R207	02/02/2017	9.24	Call	Bond Future	512.3200	0.5123	357.7800	0.3578	(30.165)	0	0	0
2016/03/22	R207	02/02/2017			Bond Future	9.0310	95.9462	9.0939	95.7917	0.696	0.0000	0.0000	0
2016/03/22	R207	02/02/2017	8.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	62
2016/03/22	R207	02/02/2017	9.22	Call	Bond Future	463.4500	0.4634	308.9100	0.3089	(33.346)	0	0	0
2016/03/22	R207	02/02/2017	9.23	Call	Bond Future	487.8900	0.4879	333.3500	0.3334	(31.675)	0	0	0
2016/03/22	R207	02/02/2017	8.91	Put	Bond Future	298.1400	0.2981	452.6800	0.4527	51.835	0	0	0
2016/03/22	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R208	05/05/2016	7.99	Call	Bond Future	68.0100	0.0680	46.5100	0.0465	(31.613)	0	0	0
2016/03/22	R208	05/05/2016	8.00	Put	Bond Future	3,580.4700	3.5805	3,727.2600	3.7273	4.100	0	0	0
2016/03/22	R208	05/05/2016			Bond Future	8.9296	92.2381	8.9755	92.0692	0.513	0.0000	0.0000	46,671
2016/03/22	R208	05/05/2016	8.00	Call	Bond Future	70.5400	0.0705	48.4000	0.0484	(31.386)	0	0	0
2016/03/22	R208	05/05/2016	8.01	Call	Bond Future	73.2300	0.0732	50.4400	0.0504	(31.121)	0	0	0
2016/03/22	R208	05/05/2016	7.99	Put	Bond Future	3,616.5700	3.6166	3,764.0000	3.7640	4.077	0	0	0
2016/03/22	R208	05/05/2016	8.01	Put	Bond Future	3,544.5400	3.5445	3,690.6800	3.6907	4.123	0	0	0
2016/03/22	R208	04/08/2016	8.01	Put	Bond Future	3,957.7600	3.9578	4,078.2400	4.0782	3.044	0	0	0
2016/03/22	R208	04/08/2016			Bond Future	9.0126	93.9923	9.0580	93.8323	0.503	0.0000	0.0000	0
2016/03/22	R208	04/08/2016	8.00	Put	Bond Future	3,988.5400	3.9885	4,109.5600	4.1096	3.034	0	0	0
2016/03/22	R208	04/08/2016	7.99	Call	Bond Future	320.3200	0.3203	281.8600	0.2819	(12.007)	0	0	0
2016/03/22	R208	04/08/2016	8.00	Call	Bond Future	326.1800	0.3262	287.2200	0.2872	(11.944)	0	0	0
2016/03/22	R208	04/08/2016	8.01	Call	Bond Future	332.4300	0.3324	292.9300	0.2929	(11.882)	0	0	0
2016/03/22	R208	04/08/2016	7.99	Put	Bond Future	4,019.7200	4.0197	4,141.2400	4.1412	3.023	0	0	0
2016/03/22	R208	03/11/2016	9.59	Put	Bond Future	1,189.4200	1.1894	1,232.8800	1.2329	3.654	0	0	0
2016/03/22	R208	03/11/2016			Bond Future	9.0882	92.3945	9.1371	92.2297	0.538	0.0000	0.0000	0
2016/03/22	R208	03/11/2016	9.58	Put	Bond Future	1,200.9600	1.2010	1,244.8100	1.2448	3.651	0	0	0
2016/03/22	R208	03/11/2016	9.57	Call	Bond Future	2,821.2900	2.8213	2,700.7400	2.7007	(4.273)	0	0	0
2016/03/22	R208	03/11/2016	9.58	Call	Bond Future	2,842.4100	2.8424	2,721.4600	2.7215	(4.255)	0	0	0
2016/03/22	R208	03/11/2016	9.59	Call	Bond Future	2,863.8700	2.8639	2,742.5300	2.7425	(4.237)	0	0	0
2016/03/22	R208	03/11/2016	9.57	Put	Bond Future	1,212.8600	1.2129	1,257.1100	1.2571	3.648	0	0	0
2016/03/22	R209	05/05/2016			Bond Future	9.8563	69.4792	9.9135	69.1090	0.579	0.0000	0.0000	29,713
2016/03/22	R209	05/05/2016	9.00	Call	Bond Future	248.4900	0.2485	176.3200	0.1763	(29.043)	0	0	6,700
2016/03/22	R209	05/05/2016	8.25	Put	Bond Future	11,820.0000	11.8200	12,183.5800	12.1836	3.076	0	0	0
2016/03/22	R209	05/05/2016	8.99	Put	Bond Future	6,255.5500	6.2555	6,555.2300	6.5552	4.791	0	0	0
2016/03/22	R209	05/05/2016	9.01	Put	Bond Future	6,123.3200	6.1233	6,419.6000	6.4196	4.839	0	0	0
2016/03/22	R209	05/05/2016	9.00	Put	Bond Future	6,189.2800	6.1893	6,487.2800	6.4873	4.815	0	0	0
2016/03/22	R209	05/05/2016	9.01	Call	Bond Future	256.3500	0.2564	182.4600	0.1825	(28.824)	0	0	0
2016/03/22	R209	05/05/2016	8.25	Call	Bond Future	14.0300	0.0140	7.4400	0.0074	(46.971)	0	0	6,700
2016/03/22	R209	05/05/2016	8.99	Call	Bond Future	240.8300	0.2408	170.3400	0.1703	(29.270)	0	0	0
2016/03/22	R209	04/08/2016	9.26	Call	Bond Future	1,415.3100	1.4153	1,268.1300	1.2681	(10.399)	0	0	0
2016/03/22	R209	04/08/2016			Bond Future	9.9150	70.8006	9.9724	70.4325	0.579	0.0000	0.0000	0
2016/03/22	R209	04/08/2016	9.60	Put	Bond Future	4,272.2000	4.2722	4,447.4000	4.4474	4.101	0	0	0
2016/03/22	R209	04/08/2016	10.60	Call	Bond Future	5,648.2300	5.6482	5,344.7700	5.3448	(5.373)	0	0	5,760
2016/03/22	R209	04/08/2016	9.24	Call	Bond Future	1,375.9700	1.3760	1,231.4600	1.2315	(10.502)	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
2016/03/22	R209	04/08/2016	9.25	Call	Bond Future	1,395.5500	1.3956	1,249.7000	1.2497	(10.451)	0	0	0
2016/03/22	R209	04/08/2016	10.60	Put	Bond Future	1,445.6600	1.4457	1,510.2900	1.5103	4.471	0	0	0
2016/03/22	R209	04/08/2016	9.24	Put	Bond Future	5,945.7800	5.9458	6,169.3600	6.1694	3.760	0	0	0
2016/03/22	R209	04/08/2016	9.26	Put	Bond Future	5,843.1200	5.8431	6,064.0300	6.0640	3.781	0	0	0
2016/03/22	R209	04/08/2016	9.60	Call	Bond Future	2,195.6700	2.1957	2,002.7800	2.0028	(8.785)	0	0	5,760
2016/03/22	R209	04/08/2016	9.25	Put	Bond Future	5,894.3100	5.8943	6,116.5500	6.1165	3.770	0	0	0
2016/03/22	R209	03/11/2016	10.26	Call	Bond Future	4,924.5600	4.9246	4,666.9800	4.6670	(5.231)	0	0	0
2016/03/22	R209	03/11/2016			Bond Future	9.9685	69.0095	10.0277	68.6330	0.594	0.0000	0.0000	0
2016/03/22	R209	03/11/2016	10.24	Call	Bond Future	4,854.5300	4.8545	4,598.7100	4.5987	(5.270)	0	0	0
2016/03/22	R209	03/11/2016	10.25	Call	Bond Future	4,889.6000	4.8896	4,632.9000	4.6329	(5.250)	0	0	0
2016/03/22	R209	03/11/2016	10.24	Put	Bond Future	3,154.9100	3.1549	3,275.5600	3.2756	3.824	0	0	0
2016/03/22	R209	03/11/2016	10.25	Put	Bond Future	3,128.6300	3.1286	3,248.4000	3.2484	3.828	0	0	0
2016/03/22	R209	03/11/2016	10.26	Put	Bond Future	3,102.3400	3.1023	3,221.2300	3.2212	3.832	0	0	0
2016/03/22	R210	05/05/2016			Bond Future	181.3524	181.3524	181.2955	181.2955	(0.031)	0.0000	0.0000	1,554
2016/03/22	R210	05/05/2016	184.99	Put	Bond Future	3,637.6500	3.6376	3,694.5400	3.6945	1.564	0	0	0
2016/03/22	R210	05/05/2016	185.00	Put	Bond Future	3,647.6500	3.6476	3,704.5400	3.7045	1.560	0	0	0
2016/03/22	R210	05/05/2016	185.01	Put	Bond Future	3,657.6500	3.6576	3,714.5400	3.7145	1.555	0	0	0
2016/03/22	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R210	04/08/2016			Bond Future	184.8164	184.8164	184.7824	184.7824	(0.018)	0.0000	0.0000	0
2016/03/22	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R210	04/08/2016	181.50	Call	Bond Future	3,316.4100	3.3164	3,282.4400	3.2824	(1.024)	0	0	0
2016/03/22	R210	04/08/2016	181.52	Call	Bond Future	3,296.4100	3.2964	3,262.4400	3.2624	(1.031)	0	0	0
2016/03/22	R210	04/08/2016	181.51	Call	Bond Future	3,306.4100	3.3064	3,272.4400	3.2724	(1.027)	0	0	0
2016/03/22	R211	05/05/2016	139.01	Put	Bond Future	1,656.8800	1.6569	1,714.3800	1.7144	3.470	0	0	0
2016/03/22	R211	05/05/2016			Bond Future	137.3531	137.3531	137.2956	137.2956	(0.042)	0.0000	0.0000	62
2016/03/22	R211	05/05/2016	139.00	Put	Bond Future	1,646.8800	1.6469	1,704.3800	1.7044	3.491	0	0	0
2016/03/22	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R211	05/05/2016	138.99	Put	Bond Future	1,636.8800	1.6369	1,694.3800	1.6944	3.513	0	0	0
2016/03/22	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R211	04/08/2016			Bond Future	138.2385	138.2385	138.1981	138.1981	(0.029)	0.0000	0.0000	0
2016/03/22	R211	04/08/2016	137.09	Call	Bond Future	1,148.5100	1.1485	1,108.0700	1.1081	(3.521)	0	0	0
2016/03/22	R211	04/08/2016	137.07	Call	Bond Future	1,168.5100	1.1685	1,128.0700	1.1281	(3.461)	0	0	0
2016/03/22	R211	04/08/2016	137.08	Call	Bond Future	1,158.5100	1.1585	1,118.0700	1.1181	(3.491)	0	0	0
2016/03/22	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R212	05/05/2016			Bond Future	143.1272	143.1272	143.0808	143.0808	(0.032)	0.0000	0.0000	3,833
2016/03/22	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R212	05/05/2016	144.99	Put	Bond Future	1,862.7900	1.8628	1,909.1800	1.9092	2.490	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
2016/03/22	R212	05/05/2016	145.01	Put	Bond Future	1,882.7900	1.8828	1,929.1800	1.9292	2.464	0	0	0
2016/03/22	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R212	05/05/2016	145.00	Put	Bond Future	1,872.7900	1.8728	1,919.1800	1.9192	2.477	0	0	0
2016/03/22	R212	04/08/2016	142.43	Call	Bond Future	1,523.2100	1.5232	1,494.8200	1.4948	(1.864)	0	0	0
2016/03/22	R212	04/08/2016			Bond Future	143.9532	143.9532	143.9248	143.9248	(0.020)	0.0000	0.0000	0
2016/03/22	R212	04/08/2016	142.44	Call	Bond Future	1,513.2100	1.5132	1,484.8200	1.4848	(1.876)	0	0	0
2016/03/22	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/22	R212	04/08/2016	142.42	Call	Bond Future	1,533.2100	1.5332	1,504.8200	1.5048	(1.852)	0	0	0
2016/03/22	R213	05/05/2016	8.74	Put	Bond Future	6,965.5300	6.9655	7,286.8500	7.2868	4.613	0	0	0
2016/03/22	R213	05/05/2016	8.76	Put	Bond Future	6,829.1900	6.8292	7,147.7400	7.1477	4.665	0	0	0
2016/03/22	R213	05/05/2016			Bond Future	9.7172	80.2420	9.7742	79.8689	0.587	0.0000	0.0000	47,281
2016/03/22	R213	05/05/2016	8.75	Put	Bond Future	6,897.1600	6.8972	7,217.1200	7.2171	4.639	0	0	0
2016/03/22	R213	05/05/2016	8.74	Call	Bond Future	161.1900	0.1612	109.3800	0.1094	(32.142)	0	0	0
2016/03/22	R213	05/05/2016	8.75	Call	Bond Future	166.5700	0.1666	113.4000	0.1134	(31.921)	0	0	0
2016/03/22	R213	05/05/2016	8.76	Call	Bond Future	172.2600	0.1723	117.6800	0.1177	(31.685)	0	0	0
2016/03/22	R213	04/08/2016			Bond Future	9.7771	81.7681	9.8343	81.3984	0.585	0.0000	0.0000	0
2016/03/22	R213	04/08/2016	8.99	Put	Bond Future	6,498.6200	6.4986	6,739.7100	6.7397	3.710	0	0	0
2016/03/22	R213	04/08/2016	9.01	Put	Bond Future	6,391.4000	6.3914	6,629.9000	6.6299	3.732	0	0	0
2016/03/22	R213	04/08/2016	9.00	Put	Bond Future	6,444.8800	6.4449	6,684.6800	6.6847	3.721	0	0	0
2016/03/22	R213	04/08/2016	9.01	Call	Bond Future	1,188.3900	1.1884	1,057.2100	1.0572	(11.038)	0	0	0
2016/03/22	R213	04/08/2016	8.99	Call	Bond Future	1,153.5500	1.1536	1,024.9600	1.0250	(11.147)	0	0	0
2016/03/22	R213	04/08/2016	9.00	Call	Bond Future	1,170.8800	1.1709	1,041.0000	1.0410	(11.093)	0	0	0
2016/03/22	R213	03/11/2016			Bond Future	9.8347	79.7874	9.8940	79.4090	0.603	0.0000	0.0000	0
2016/03/22	R213	03/11/2016	10.18	Put	Bond Future	2,952.8400	2.9528	3,069.0500	3.0690	3.936	0	0	0
2016/03/22	R213	03/11/2016	10.20	Put	Bond Future	2,902.9600	2.9030	3,017.4300	3.0174	3.943	0	0	0
2016/03/22	R213	03/11/2016	10.18	Call	Bond Future	5,119.8500	5.1199	4,857.6400	4.8576	(5.121)	0	0	0
2016/03/22	R213	03/11/2016	10.19	Put	Bond Future	2,927.6900	2.9277	3,043.0300	3.0430	3.940	0	0	0
2016/03/22	R213	03/11/2016	10.19	Call	Bond Future	5,156.1900	5.1562	4,893.1100	4.8931	(5.102)	0	0	0
2016/03/22	R213	03/11/2016	10.20	Call	Bond Future	5,192.8700	5.1929	4,928.9200	4.9289	(5.083)	0	0	0
2016/03/22	R214	05/05/2016	9.01	Call	Bond Future	196.4800	0.1965	126.6700	0.1267	(35.530)	0	0	0
2016/03/22	R214	05/05/2016	9.30	Put	Bond Future	5,080.4500	5.0805	5,460.8600	5.4609	7.488	0	0	0
2016/03/22	R214	05/05/2016			Bond Future	9.9503	69.6890	10.0278	69.1721	0.779	0.0000	0.0000	32,449
2016/03/22	R214	05/05/2016	8.99	Call	Bond Future	183.9700	0.1840	117.7400	0.1177	(36.000)	0	0	0
2016/03/22	R214	05/05/2016	9.00	Call	Bond Future	190.0400	0.1900	122.0600	0.1221	(35.771)	0	0	0
2016/03/22	R214	05/05/2016	8.99	Put	Bond Future	7,172.2100	7.1722	7,622.8500	7.6228	6.283	0	0	0
2016/03/22	R214	05/05/2016	9.01	Put	Bond Future	7,027.4200	7.0274	7,474.4800	7.4745	6.362	0	0	0
2016/03/22	R214	05/05/2016	9.30	Call	Bond Future	471.7500	0.4717	335.2900	0.3353	(28.926)	0	0	0
2016/03/22	R214	05/05/2016	9.00	Put	Bond Future	7,099.5600	7.0996	7,548.4500	7.5485	6.323	0	0	0
2016/03/22	R214	04/08/2016	9.25	Put	Bond Future	6,643.1300	6.6431	6,986.2300	6.9862	5.165	0	0	0
2016/03/22	R214	04/08/2016	11.30	Call	Bond Future	8,476.4000	8.4764	8,011.0700	8.0111	(5.490)	0	0	5,800
2016/03/22	R214	04/08/2016	9.24	Call	Bond Future	1,267.6700	1.2677	1,094.9800	1.0950	(13.623)	0	0	0
2016/03/22	R214	04/08/2016			Bond Future	10.0069	71.0144	10.0852	70.4969	0.783	0.0000	0.0000	0
2016/03/22	R214	04/08/2016	9.30	Call	Bond Future	1,382.8500	1.3828	1,199.5700	1.1996	(13.254)	0	0	1,300
2016/03/22	R214	04/08/2016	8.55	Put	Bond Future	11,349.1100	11.3491	11,793.9200	11.7939	3.919	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
2016/03/22	R214	04/08/2016	9.25	Call	Bond Future	1,286.4300	1.2864	1,111.9900	1.1120	(13.560)	0	0	0
2016/03/22	R214	04/08/2016	11.30	Put	Bond Future	712.7400	0.7127	764.9500	0.7650	7.325	0	0	0
2016/03/22	R214	04/08/2016	10.30	Put	Bond Future	2,378.5200	2.3785	2,538.0200	2.5380	6.706	0	0	0
2016/03/22	R214	04/08/2016	9.26	Call	Bond Future	1,305.3800	1.3054	1,129.1700	1.1292	(13.499)	0	0	0
2016/03/22	R214	04/08/2016	9.30	Put	Bond Future	6,364.6000	6.3646	6,698.8600	6.6989	5.252	0	0	0
2016/03/22	R214	04/08/2016	8.55	Call	Bond Future	397.6400	0.3976	324.9100	0.3249	(18.290)	0	0	1,300
2016/03/22	R214	04/08/2016	9.24	Put	Bond Future	6,699.7400	6.6997	7,044.5900	7.0446	5.147	0	0	0
2016/03/22	R214	04/08/2016	10.30	Call	Bond Future	4,281.3500	4.2813	3,923.3100	3.9233	(8.363)	0	0	5,800
2016/03/22	R214	04/08/2016	9.26	Put	Bond Future	6,586.8400	6.5868	6,928.1700	6.9282	5.182	0	0	0
2016/03/22	R214	03/11/2016	10.35	Put	Bond Future	3,258.9000	3.2589	3,439.7100	3.4397	5.548	0	0	0
2016/03/22	R214	03/11/2016			Bond Future	10.0611	69.0808	10.1419	68.5518	0.803	0.0000	0.0000	0
2016/03/22	R214	03/11/2016	10.34	Put	Bond Future	3,285.9300	3.2859	3,467.9700	3.4680	5.540	0	0	0
2016/03/22	R214	03/11/2016	10.35	Call	Bond Future	5,118.0300	5.1180	4,769.8900	4.7699	(6.802)	0	0	0
2016/03/22	R214	03/11/2016	10.33	Call	Bond Future	5,046.3300	5.0463	4,700.6600	4.7007	(6.850)	0	0	0
2016/03/22	R214	03/11/2016	10.34	Call	Bond Future	5,082.1400	5.0821	4,735.2300	4.7352	(6.826)	0	0	0
2016/03/22	R214	03/11/2016	10.33	Put	Bond Future	3,313.1500	3.3131	3,496.4300	3.4964	5.532	0	0	0
2016/03/22	R248	05/05/2016			Bond Future	10.0216	89.5542	10.1041	88.8586	0.823	0.0000	0.0000	62,502
2016/03/22	R248	05/05/2016	8.99	Put	Bond Future	9,804.1700	9.8042	10,428.2300	10.4282	6.365	0	0	0
2016/03/22	R248	05/05/2016	9.01	Put	Bond Future	9,613.4300	9.6134	10,233.3400	10.2333	6.448	0	0	0
2016/03/22	R248	05/05/2016	8.99	Call	Bond Future	185.3300	0.1853	113.7600	0.1138	(38.618)	0	0	0
2016/03/22	R248	05/05/2016	9.00	Put	Bond Future	9,708.5000	9.7085	10,330.5400	10.3305	6.407	0	0	0
2016/03/22	R248	05/05/2016	9.00	Call	Bond Future	191.7500	0.1918	118.1600	0.1182	(38.378)	0	0	0
2016/03/22	R248	05/05/2016	9.01	Call	Bond Future	198.5800	0.1986	122.8600	0.1229	(38.131)	0	0	0
2016/03/22	R248	04/08/2016			Bond Future	10.0810	91.2574	10.1645	90.5603	0.829	0.0000	0.0000	0
2016/03/22	R248	04/08/2016	9.25	Call	Bond Future	1,477.2300	1.4772	1,261.9200	1.2619	(14.575)	0	0	0
2016/03/22	R248	04/08/2016	9.24	Put	Bond Future	9,069.4600	9.0695	9,553.5300	9.5535	5.337	0	0	0
2016/03/22	R248	04/08/2016	9.26	Put	Bond Future	8,919.5500	8.9196	9,399.0300	9.3990	5.376	0	0	0
2016/03/22	R248	04/08/2016	9.25	Put	Bond Future	8,994.3900	8.9944	9,476.1600	9.4762	5.356	0	0	0
2016/03/22	R248	04/08/2016	9.26	Call	Bond Future	1,499.6200	1.4996	1,282.0200	1.2820	(14.510)	0	0	0
2016/03/22	R248	04/08/2016	9.24	Call	Bond Future	1,454.8900	1.4549	1,241.8800	1.2419	(14.641)	0	0	0
2016/03/22	R248	03/11/2016	10.38	Call	Bond Future	6,236.7300	6.2367	5,779.6300	5.7796	(7.329)	0	0	0
2016/03/22	R248	03/11/2016			Bond Future	10.1379	88.5712	10.2242	87.8588	0.851	0.0000	0.0000	0
2016/03/22	R248	03/11/2016	10.39	Call	Bond Future	6,281.5900	6.2816	5,822.8000	5.8228	(7.304)	0	0	0
2016/03/22	R248	03/11/2016	10.37	Put	Bond Future	4,300.0900	4.3001	4,557.0200	4.5570	5.975	0	0	0
2016/03/22	R248	03/11/2016	10.39	Put	Bond Future	4,229.8500	4.2299	4,483.4000	4.4834	5.994	0	0	0
2016/03/22	R248	03/11/2016	10.37	Call	Bond Future	6,192.2600	6.1923	5,736.8500	5.7368	(7.355)	0	0	0
2016/03/22	R248	03/11/2016	10.38	Put	Bond Future	4,264.7000	4.2647	4,519.9400	4.5199	5.985	0	0	0

Total

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