



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 01/03/2016 TO 01/03/2016

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	2025	05/05/2016			Bond Future	123.3315	123.3315	123.4230	123.4230	0.074	0.0000	0.0000	4,606
2016/03/01	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2025	05/05/2016	125.99	Put	Bond Future	2,658.4900	2.6585	2,567.0300	2.5670	(3.440)	0	0	0
2016/03/01	2025	05/05/2016	126.01	Put	Bond Future	2,678.4900	2.6785	2,587.0300	2.5870	(3.415)	0	0	0
2016/03/01	2025	05/05/2016	126.00	Put	Bond Future	2,668.4900	2.6685	2,577.0300	2.5770	(3.427)	0	0	0
2016/03/01	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2025	04/08/2016			Bond Future	124.4286	124.4286	124.5197	124.5197	0.073	0.0000	0.0000	0
2016/03/01	2025	04/08/2016	123.86	Call	Bond Future	568.6500	0.5687	659.7300	0.6597	16.017	0	0	0
2016/03/01	2025	04/08/2016	123.87	Call	Bond Future	558.6500	0.5587	649.7300	0.6497	16.304	0	0	0
2016/03/01	2025	04/08/2016	123.85	Call	Bond Future	578.6500	0.5787	669.7300	0.6697	15.740	0	0	0
2016/03/01	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2030	05/05/2016	8.99	Put	Bond Future	5,921.3700	5.9214	5,571.1200	5.5711	(5.915)	0	0	0
2016/03/01	2030	05/05/2016	9.01	Put	Bond Future	5,774.0800	5.7741	5,423.8300	5.4238	(6.066)	0	0	0
2016/03/01	2030	05/05/2016			Bond Future	9.8313	88.5362	9.7793	88.8864	(0.529)	0.0000	0.0000	17,366
2016/03/01	2030	05/05/2016	9.00	Put	Bond Future	5,847.6800	5.8477	5,497.4300	5.4974	(5.990)	0	0	0
2016/03/01	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2030	04/08/2016	10.17	Call	Bond Future	1,724.7200	1.7247	2,080.9900	2.0810	20.657	0	0	0
2016/03/01	2030	04/08/2016			Bond Future	9.9053	86.2065	9.8515	86.5628	(0.543)	0.0000	0.0000	0
2016/03/01	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2032	05/05/2016			Bond Future	9.9757	87.2687	9.9186	87.6747	(0.572)	0.0000	0.0000	9,231
2016/03/01	2032	05/05/2016	8.99	Put	Bond Future	7,752.5200	7.7525	7,387.9500	7.3879	(4.703)	0	0	0
2016/03/01	2032	05/05/2016	9.01	Put	Bond Future	7,610.6900	7.6107	7,248.0300	7.2480	(4.765)	0	0	0
2016/03/01	2032	05/05/2016	9.00	Put	Bond Future	7,681.4600	7.6815	7,317.8400	7.3178	(4.734)	0	0	0
2016/03/01	2032	05/05/2016	9.01	Call	Bond Future	349.1000	0.3491	392.4400	0.3924	12.415	0	0	0
2016/03/01	2032	05/05/2016	8.99	Call	Bond Future	331.2300	0.3312	372.6600	0.3727	12.508	0	0	0
2016/03/01	2032	05/05/2016	9.00	Call	Bond Future	340.0700	0.3401	382.4500	0.3824	12.462	0	0	0
2016/03/01	2032	04/08/2016	9.01	Call	Bond Future	1,024.0800	1.0241	1,106.8800	1.1069	8.085	0	0	0
2016/03/01	2032	04/08/2016			Bond Future	10.0480	88.9233	9.9890	89.3363	(0.586)	0.0000	0.0000	0
2016/03/01	2032	04/08/2016	8.99	Call	Bond Future	993.5000	0.9935	1,074.3400	1.0743	8.137	0	0	0
2016/03/01	2032	04/08/2016	9.00	Call	Bond Future	1,008.7100	1.0087	1,090.5200	1.0905	8.110	0	0	0
2016/03/01	2032	04/08/2016	8.99	Put	Bond Future	8,876.5700	8.8766	8,544.4100	8.5444	(3.742)	0	0	0
2016/03/01	2032	04/08/2016	9.01	Put	Bond Future	8,748.5200	8.7485	8,418.3200	8.4183	(3.774)	0	0	0
2016/03/01	2032	04/08/2016	9.00	Put	Bond Future	8,812.4100	8.8124	8,481.2200	8.4812	(3.758)	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
2016/03/01	2032	03/11/2016			Bond Future	10.1140	86.4730	10.0533	86.8929	(0.600)	0.0000	0.0000	0
2016/03/01	2032	03/11/2016	10.28	Put	Bond Future	3,953.9200	3.9539	3,765.7000	3.7657	(4.760)	0	0	0
2016/03/01	2032	03/11/2016	10.30	Put	Bond Future	3,892.8200	3.8928	3,706.5800	3.7066	(4.784)	0	0	0
2016/03/01	2032	03/11/2016	10.29	Put	Bond Future	3,923.1400	3.9231	3,735.9100	3.7359	(4.772)	0	0	0
2016/03/01	2032	03/11/2016	10.30	Call	Bond Future	5,160.8300	5.1608	5,394.5100	5.3945	4.528	0	0	0
2016/03/01	2032	03/11/2016	10.28	Call	Bond Future	5,086.9400	5.0869	5,318.6400	5.3186	4.555	0	0	0
2016/03/01	2032	03/11/2016	10.29	Call	Bond Future	5,123.6900	5.1237	5,356.3800	5.3564	4.541	0	0	0
2016/03/01	2033	05/05/2016			Bond Future	102.9203	102.9203	102.9130	102.9130	(0.007)	0.0000	0.0000	1,032
2016/03/01	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2033	05/05/2016	102.40	Call	Bond Future	520.2800	0.5203	513.0000	0.5130	(1.399)	0	0	0
2016/03/01	2033	05/05/2016	102.41	Call	Bond Future	510.2800	0.5103	503.0000	0.5030	(1.427)	0	0	0
2016/03/01	2033	05/05/2016	102.39	Call	Bond Future	530.2800	0.5303	523.0000	0.5230	(1.373)	0	0	0
2016/03/01	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2037	05/05/2016	8.99	Call	Bond Future	276.2600	0.2763	303.1600	0.3032	9.737	0	0	0
2016/03/01	2037	05/05/2016	9.00	Put	Bond Future	9,334.2300	9.3342	9,001.6800	9.0017	(3.563)	0	0	0
2016/03/01	2037	05/05/2016			Bond Future	10.0897	88.6023	10.0429	88.9625	(0.464)	0.0000	0.0000	40,778
2016/03/01	2037	05/05/2016	9.00	Call	Bond Future	284.0500	0.2841	311.6100	0.3116	9.703	0	0	0
2016/03/01	2037	05/05/2016	9.01	Call	Bond Future	292.0700	0.2921	320.3200	0.3203	9.672	0	0	0
2016/03/01	2037	05/05/2016	8.99	Put	Bond Future	9,416.3200	9.4163	9,083.1100	9.0831	(3.539)	0	0	0
2016/03/01	2037	05/05/2016	9.01	Put	Bond Future	9,252.5000	9.2525	8,920.6400	8.9206	(3.587)	0	0	0
2016/03/01	2037	04/08/2016			Bond Future	10.1615	86.0234	10.1133	86.3897	(0.475)	0.0000	0.0000	0
2016/03/01	2037	04/08/2016	9.24	Put	Bond Future	8,822.1700	8.8222	8,539.1800	8.5392	(3.208)	0	0	0
2016/03/01	2037	04/08/2016	9.26	Put	Bond Future	8,688.7500	8.6888	8,407.6300	8.4076	(3.235)	0	0	0
2016/03/01	2037	04/08/2016	9.24	Call	Bond Future	1,368.0300	1.3680	1,451.3400	1.4513	6.090	0	0	0
2016/03/01	2037	04/08/2016	9.25	Put	Bond Future	8,755.3900	8.7554	8,473.3400	8.4733	(3.221)	0	0	0
2016/03/01	2037	04/08/2016	9.25	Call	Bond Future	1,387.5500	1.3875	1,471.8000	1.4718	6.072	0	0	0
2016/03/01	2037	04/08/2016	9.26	Call	Bond Future	1,407.0800	1.4071	1,492.2600	1.4923	6.054	0	0	0
2016/03/01	2037	03/11/2016	10.35	Call	Bond Future	5,407.6100	5.4076	5,607.9300	5.6079	3.704	0	0	0
2016/03/01	2037	03/11/2016	10.36	Put	Bond Future	4,426.3400	4.4263	4,255.1900	4.2552	(3.867)	0	0	0
2016/03/01	2037	03/11/2016			Bond Future	10.2224	87.6771	10.1728	88.0495	(0.485)	0.0000	0.0000	0
2016/03/01	2037	03/11/2016	10.36	Call	Bond Future	5,446.9000	5.4469	5,648.1000	5.6481	3.694	0	0	0
2016/03/01	2037	03/11/2016	10.37	Call	Bond Future	5,486.3000	5.4863	5,688.3800	5.6884	3.683	0	0	0
2016/03/01	2037	03/11/2016	10.35	Put	Bond Future	4,460.5400	4.4605	4,288.5100	4.2885	(3.857)	0	0	0
2016/03/01	2037	03/11/2016	10.37	Put	Bond Future	4,392.3600	4.3924	4,222.0900	4.2221	(3.877)	0	0	0
2016/03/01	2038	05/05/2016	131.01	Put	Bond Future	2,133.8800	2.1339	2,142.7300	2.1427	0.415	0	0	0
2016/03/01	2038	05/05/2016			Bond Future	128.8761	128.8761	128.8673	128.8673	(0.007)	0.0000	0.0000	17,007
2016/03/01	2038	05/05/2016	131.00	Put	Bond Future	2,123.8800	2.1239	2,132.7300	2.1327	0.417	0	0	0
2016/03/01	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2038	05/05/2016	130.99	Put	Bond Future	2,113.8800	2.1139	2,122.7300	2.1227	0.419	0	0	0
2016/03/01	2038	04/08/2016			Bond Future	129.9224	129.9224	129.9111	129.9111	(0.009)	0.0000	0.0000	0
2016/03/01	2038	04/08/2016	129.31	Call	Bond Future	612.3500	0.6123	601.0900	0.6011	(1.839)	0	0	0
2016/03/01	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/03/01	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2038	04/08/2016	129.32	Call	Bond Future	602.3500	0.6023	591.0900	0.5911	(1.869)	0	0	0
2016/03/01	2038	04/08/2016	129.30	Call	Bond Future	622.3500	0.6223	611.0900	0.6111	(1.809)	0	0	0
2016/03/01	2040	05/05/2016	9.50	Call	Bond Future	856.8900	0.8569	948.5700	0.9486	10.699	0	0	0
2016/03/01	2040	05/05/2016			Bond Future	10.1702	92.0321	10.1132	92.4974	(0.561)	0.0000	0.0000	1,812
2016/03/01	2040	05/05/2016	9.51	Call	Bond Future	875.5700	0.8756	968.8700	0.9689	10.656	0	0	0
2016/03/01	2040	05/05/2016	9.49	Call	Bond Future	838.3900	0.8384	928.4600	0.9285	10.743	0	0	0
2016/03/01	2040	05/05/2016	9.50	Put	Bond Future	6,590.3300	6.5903	6,216.6900	6.2167	(5.670)	0	0	0
2016/03/01	2040	05/05/2016	9.49	Put	Bond Future	6,661.9400	6.6619	6,286.6900	6.2867	(5.633)	0	0	0
2016/03/01	2040	05/05/2016	9.51	Put	Bond Future	6,519.0400	6.5190	6,147.0200	6.1470	(5.707)	0	0	0
2016/03/01	2040	04/08/2016			Bond Future	10.2429	89.2677	10.1841	89.7411	(0.574)	0.0000	0.0000	0
2016/03/01	2040	04/08/2016	9.49	Put	Bond Future	8,233.0500	8.2330	7,891.9300	7.8919	(4.143)	0	0	0
2016/03/01	2040	04/08/2016	9.50	Call	Bond Future	1,863.2500	1.8632	1,996.8800	1.9969	7.172	0	0	0
2016/03/01	2040	04/08/2016	9.51	Call	Bond Future	1,887.7200	1.8877	2,022.6700	2.0227	7.149	0	0	0
2016/03/01	2040	04/08/2016	9.49	Call	Bond Future	1,838.9800	1.8390	1,971.3000	1.9713	7.195	0	0	0
2016/03/01	2040	04/08/2016	9.51	Put	Bond Future	8,102.2400	8.1022	7,763.7500	7.7638	(4.178)	0	0	0
2016/03/01	2040	04/08/2016	9.50	Put	Bond Future	8,167.4800	8.1675	7,827.6700	7.8277	(4.161)	0	0	0
2016/03/01	2044	05/05/2016	8.99	Put	Bond Future	10,743.2400	10.7432	10,268.1300	10.2681	(4.422)	0	0	0
2016/03/01	2044	05/05/2016			Bond Future	10.1530	89.4456	10.0909	89.9562	(0.612)	0.0000	0.0000	20,918
2016/03/01	2044	05/05/2016	9.01	Put	Bond Future	10,559.1800	10.5592	10,085.9100	10.0859	(4.482)	0	0	0
2016/03/01	2044	05/05/2016	9.00	Put	Bond Future	10,650.8900	10.6509	10,176.6800	10.1767	(4.452)	0	0	0
2016/03/01	2044	05/05/2016	9.01	Call	Bond Future	259.8300	0.2598	297.1400	0.2971	14.359	0	0	0
2016/03/01	2044	05/05/2016	8.99	Call	Bond Future	245.3300	0.2453	280.8000	0.2808	14.458	0	0	0
2016/03/01	2044	05/05/2016	9.00	Call	Bond Future	252.3500	0.2523	288.7200	0.2887	14.413	0	0	0
2016/03/01	2044	04/08/2016	9.50	Call	Bond Future	1,923.5100	1.9235	2,074.5700	2.0746	7.853	0	0	0
2016/03/01	2044	04/08/2016			Bond Future	10.2227	86.7574	10.1587	87.2770	(0.626)	0.0000	0.0000	0
2016/03/01	2044	04/08/2016	9.51	Call	Bond Future	1,948.6600	1.9487	2,101.1900	2.1012	7.827	0	0	0
2016/03/01	2044	04/08/2016	9.49	Put	Bond Future	8,186.6700	8.1867	7,816.6400	7.8166	(4.520)	0	0	0
2016/03/01	2044	04/08/2016	9.51	Put	Bond Future	8,054.7500	8.0548	7,687.6500	7.6876	(4.558)	0	0	0
2016/03/01	2044	04/08/2016	9.49	Call	Bond Future	1,898.5700	1.8986	2,048.1700	2.0482	7.880	0	0	0
2016/03/01	2044	04/08/2016	9.50	Put	Bond Future	8,120.5300	8.1205	7,751.9600	7.7520	(4.539)	0	0	0
2016/03/01	2044	03/11/2016			Bond Future	10.2816	88.4252	10.2159	88.9538	(0.640)	0.0000	0.0000	0
2016/03/01	2044	03/11/2016	10.42	Call	Bond Future	5,882.4600	5.8825	6,173.3000	6.1733	4.944	0	0	0
2016/03/01	2044	03/11/2016	10.41	Put	Bond Future	4,825.5000	4.8255	4,586.5500	4.5865	(4.952)	0	0	0
2016/03/01	2044	03/11/2016	10.43	Put	Bond Future	4,752.6100	4.7526	4,516.1100	4.5161	(4.976)	0	0	0
2016/03/01	2044	03/11/2016	10.42	Put	Bond Future	4,789.0800	4.7891	4,551.3500	4.5513	(4.964)	0	0	0
2016/03/01	2044	03/11/2016	10.43	Call	Bond Future	5,924.0800	5.9241	6,216.1500	6.2162	4.930	0	0	0
2016/03/01	2044	03/11/2016	10.41	Call	Bond Future	5,840.6700	5.8407	6,130.2900	6.1303	4.959	0	0	0
2016/03/01	2046	05/05/2016			Bond Future	127.7404	127.7404	127.7317	127.7317	(0.007)	0.0000	0.0000	12,720
2016/03/01	2046	05/05/2016	129.99	Put	Bond Future	2,249.6100	2.2496	2,258.3500	2.2584	0.389	0	0	0
2016/03/01	2046	05/05/2016	130.01	Put	Bond Future	2,269.6100	2.2696	2,278.3500	2.2784	0.385	0	0	0
2016/03/01	2046	05/05/2016	130.00	Put	Bond Future	2,259.6100	2.2596	2,268.3500	2.2684	0.387	0	0	0
2016/03/01	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/01	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2046	04/08/2016			Bond Future	130.1728	130.1728	130.1625	130.1625	(0.008)	0.0000	0.0000	0
2016/03/01	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2046	04/08/2016	129.00	Call	Bond Future	1,172.8400	1.1728	1,162.5200	1.1625	(0.880)	0	0	0
2016/03/01	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2046	04/08/2016	129.01	Call	Bond Future	1,162.8400	1.1628	1,152.5200	1.1525	(0.887)	0	0	0
2016/03/01	2046	04/08/2016	129.02	Call	Bond Future	1,152.8400	1.1528	1,142.5200	1.1425	(0.895)	0	0	0
2016/03/01	2050	05/05/2016	138.00	Put	Bond Future	1,307.9100	1.3079	1,641.7200	1.6417	25.522	0	0	0
2016/03/01	2050	05/05/2016			Bond Future	136.6921	136.6921	136.3583	136.3583	(0.244)	0.0000	0.0000	16,302
2016/03/01	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2050	05/05/2016	137.99	Put	Bond Future	1,297.9100	1.2979	1,631.7200	1.6317	25.719	0	0	0
2016/03/01	2050	05/05/2016	138.01	Put	Bond Future	1,317.9100	1.3179	1,651.7200	1.6517	25.329	0	0	0
2016/03/01	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2050	04/08/2016			Bond Future	137.7274	137.7274	137.3846	137.3846	(0.249)	0.0000	0.0000	0
2016/03/01	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	2050	04/08/2016	139.12	Put	Bond Future	1,392.5800	1.3926	1,735.3600	1.7354	24.615	0	0	0
2016/03/01	2050	04/08/2016	139.14	Put	Bond Future	1,412.5800	1.4126	1,755.3600	1.7554	24.266	0	0	0
2016/03/01	2050	04/08/2016	139.13	Put	Bond Future	1,402.5800	1.4026	1,745.3600	1.7454	24.439	0	0	0
2016/03/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	AL37	05/05/2016			Index Future	467.0240	467.0240	467.8980	467.8980	0.187	0.0000	0.0000	2
2016/03/01	AL37	04/08/2016			Index Future	475.7820	475.7820	476.6700	476.6700	0.187	0.0000	0.0000	0
2016/03/01	AL7T	05/05/2016			Index Future	535.7960	535.7960	537.5450	537.5450	0.326	0.0000	0.0000	0
2016/03/01	AL7T	04/08/2016			Index Future	545.8440	545.8440	547.6220	547.6220	0.326	0.0000	0.0000	0
2016/03/01	ALBI	05/05/2016			Index Future	486.0830	486.0830	487.7320	487.7320	0.339	0.0000	0.0000	510
2016/03/01	ALBI	04/08/2016			Index Future	495.1990	495.1990	496.8760	496.8760	0.339	0.0000	0.0000	139
2016/03/01	ALBI	03/11/2016			Index Future	504.8120	504.8120	506.5150	506.5150	0.337	0.0000	0.0000	0
2016/03/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	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
2016/03/01	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C118	20/04/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C203	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C204	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C207	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/01	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C211	31/01/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	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
2016/03/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/01	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	EL28	05/05/2016			Bond Future	126.0309	126.0309	126.0225	126.0225	(0.007)	0.0000	0.0000	0
2016/03/01	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	EL28	05/05/2016	128.99	Put	Bond Future	2,959.0700	2,9591	2,967.5200	2,9675	0.286	0	0	0
2016/03/01	EL28	05/05/2016	129.01	Put	Bond Future	2,979.0700	2,9791	2,987.5200	2,9875	0.284	0	0	0
2016/03/01	EL28	05/05/2016	129.00	Put	Bond Future	2,969.0700	2,9691	2,977.5200	2,9775	0.285	0	0	0
2016/03/01	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	EL28	04/08/2016			Bond Future	128.4309	128.4309	128.4209	128.4209	(0.008)	0.0000	0.0000	0
2016/03/01	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	EL28	04/08/2016	126.86	Call	Bond Future	1,570.8700	1,5709	1,560.9200	1,5609	(0.633)	0	0	0
2016/03/01	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	EL28	04/08/2016	126.87	Call	Bond Future	1,560.8700	1,5609	1,550.9200	1,5509	(0.637)	0	0	0
2016/03/01	EL28	04/08/2016	126.88	Call	Bond Future	1,550.8700	1,5509	1,540.9200	1,5409	(0.642)	0	0	0
2016/03/01	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	ES33	05/05/2016			Bond Future	10.9138	74.7910	10.8666	75.0807	(0.433)	0.0000	0.0000	8,776
2016/03/01	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	ES33	05/05/2016	9.99	Put	Bond Future	5,999.9200	5,9999	5,710.2400	5,7102	(4.828)	0	0	0
2016/03/01	ES33	05/05/2016	10.01	Put	Bond Future	5,862.2800	5,8623	5,572.6000	5,5726	(4.941)	0	0	0
2016/03/01	ES33	05/05/2016	10.00	Put	Bond Future	5,931.0500	5,9311	5,641.3700	5,6414	(4.884)	0	0	0
2016/03/01	ES33	04/08/2016			Bond Future	11.0121	76.2090	10.9633	76.5036	(0.443)	0.0000	0.0000	0
2016/03/01	ES33	04/08/2016	10.24	Put	Bond Future	4,886.4800	4,8865	4,591.9300	4,5919	(6.028)	0	0	0

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2016/03/01	ES33	04/08/2016	10.26	Put	Bond Future	4,753.7300		4.7537	4,459.1800	4.4592	(6.196)	0	0	0
2016/03/01	ES33	04/08/2016	10.25	Put	Bond Future	4,820.0600		4.8201	4,525.5100	4.5255	(6.111)	0	0	0
2016/03/01	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	ES33	03/11/2016			Bond Future	11.1063		73.8806	11.0561	74.1800	(0.453)	0.0000	0.0000	0
2016/03/01	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	ES33	03/11/2016	11.31	Call	Bond Future	1,194.0300		1.1940	1,493.4200	1.4934	25.074	0	0	0
2016/03/01	ES33	03/11/2016	11.29	Call	Bond Future	1,078.1200		1.0781	1,377.5100	1.3775	27.770	0	0	0
2016/03/01	ES33	03/11/2016	11.30	Call	Bond Future	1,136.1100		1.1361	1,435.5000	1.4355	26.352	0	0	0
2016/03/01	ES42	05/05/2016			Bond Future	11.0550		78.6431	11.0026	79.0046	(0.474)	0.0000	0.0000	7,250
2016/03/01	GOVI	05/05/2016	518.01	Put	GOVI	326,670.0000		32.6670	311,360.0000	31.1360	(4.687)	0	0	0
2016/03/01	GOVI	05/05/2016			GOVI	485.3430		485.3430	486.8740	486.8740	0.315	0.0000	0.0000	489
2016/03/01	GOVI	05/05/2016	518.00	Put	GOVI	326,570.0000		32.6570	311,260.0000	31.1260	(4.688)	0	0	0
2016/03/01	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	GOVI	05/05/2016	517.99	Put	GOVI	326,470.0000		32.6470	311,160.0000	31.1160	(4.690)	0	0	0
2016/03/01	GOVI	04/08/2016	520.99	Put	GOVI	265,450.0000		26.5450	249,890.0000	24.9890	(5.862)	0	0	0
2016/03/01	GOVI	04/08/2016			GOVI	494.4450		494.4450	496.0010	496.0010	0.315	0.0000	0.0000	26
2016/03/01	GOVI	04/08/2016	521.01	Put	GOVI	265,650.0000		26.5650	250,090.0000	25.0090	(5.857)	0	0	0
2016/03/01	GOVI	04/08/2016	521.00	Put	GOVI	265,550.0000		26.5550	249,990.0000	24.9990	(5.860)	0	0	0
2016/03/01	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	GOVI	03/11/2016	476.11	Call	GOVI	279,340.0000		27.9340	295,140.0000	29.5140	5.656	0	0	0
2016/03/01	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	GOVI	03/11/2016			GOVI	504.0440		504.0440	505.6240	505.6240	0.313	0.0000	0.0000	0
2016/03/01	GOVI	03/11/2016	476.12	Call	GOVI	279,240.0000		27.9240	295,040.0000	29.5040	5.658	0	0	0
2016/03/01	GOVI	03/11/2016	476.13	Call	GOVI	279,140.0000		27.9140	294,940.0000	29.4940	5.660	0	0	0
2016/03/01	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/01	IGOV	05/05/2016			Index Future	237.0170		237.0170	236.9480	236.9480	(0.029)	0.0000	0.0000	975
2016/03/01	IGOV	04/08/2016			Index Future	241.4820		241.4820	241.4090	241.4090	(0.030)	0.0000	0.0000	81
2016/03/01	IGOV	03/11/2016			Index Future	246.1890		246.1890	246.1120	246.1120	(0.031)	0.0000	0.0000	0
2016/03/01	ILBI	05/05/2016			Index Future	642.6520		642.6520	642.5420	642.5420	(0.017)	0.0000	0.0000	0
2016/03/01	ILBI	04/08/2016			Index Future	654.5860		654.5860	654.4730	654.4730	(0.017)	0.0000	0.0000	157
2016/03/01	IS01	19/12/2016			Interest Rate Swap	100.2966		100.2966	100.2681	100.2681	(0.028)	0.0000	0.0000	0
2016/03/01	IS01	16/03/2017			Interest Rate Swap	100.3933		100.3933	100.3568	100.3568	(0.036)	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
2016/03/01	IS02	18/12/2017			Interest Rate Swap	100.9872	100.9872	100.9182	100.9182	(0.068)	0.0000	0.0000	0
2016/03/01	IS02	16/03/2018			Interest Rate Swap	100.5162	100.5162	100.4674	100.4674	(0.049)	0.0000	0.0000	0
2016/03/01	IS05	17/12/2020			Interest Rate Swap	101.7299	101.7299	101.5989	101.5989	(0.129)	0.0000	0.0000	0
2016/03/01	IS05	16/03/2021			Interest Rate Swap	101.2971	101.2971	101.1534	101.1534	(0.142)	0.0000	0.0000	0
2016/03/01	IS10	17/12/2025			Interest Rate Swap	104.2965	104.2965	104.0008	104.0008	(0.284)	0.0000	0.0000	0
2016/03/01	IS10	16/03/2026			Interest Rate Swap	101.5861	101.5861	101.2809	101.2809	(0.300)	0.0000	0.0000	0
2016/03/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/01	JBAF	16/03/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2016/03/01	JBAF	20/04/2016			Jibar Tradeable Future	7.2900	92.7100	7.3200	92.6800	0.412	0.0000	0.0000	0
2016/03/01	JBAF	18/05/2016			Jibar Tradeable Future	7.4200	92.5800	7.4300	92.5700	0.135	0.0000	0.0000	0
2016/03/01	JBAF	15/06/2016			Jibar Tradeable Future	7.4600	92.5400	7.5300	92.4700	0.938	0.0000	0.0000	0
2016/03/01	JBAF	20/07/2016			Jibar Tradeable Future	7.6200	92.3800	7.6500	92.3500	0.394	0.0000	0.0000	0
2016/03/01	JBAF	17/08/2016			Jibar Tradeable Future	7.6600	92.3400	7.7100	92.2900	0.653	0.0000	0.0000	0
2016/03/01	JBAF	21/09/2016			Jibar Tradeable Future	7.7900	92.2100	7.8200	92.1800	0.385	0.0000	0.0000	0
2016/03/01	JBAF	21/12/2016			Jibar Tradeable Future	8.0200	91.9800	8.0600	91.9400	0.499	0.0000	0.0000	0
2016/03/01	JBAF	15/03/2017			Jibar Tradeable Future	8.1700	91.8300	8.2000	91.8000	0.367	0.0000	0.0000	0
2016/03/01	JBAF	21/06/2017			Jibar Tradeable Future	8.3000	91.7000	8.3500	91.6500	0.602	0.0000	0.0000	0
2016/03/01	JBAF	20/09/2017			Jibar Tradeable Future	8.4100	91.5900	8.4600	91.5400	0.595	0.0000	0.0000	0
2016/03/01	JBAF	20/12/2017			Jibar Tradeable Future	8.5100	91.4900	8.5500	91.4500	0.470	0.0000	0.0000	0
2016/03/01	R023	05/05/2016			Bond Future	9.3265	93.6738	9.2739	93.9218	(0.564)	0.0000	0.0000	9,781
2016/03/01	R023	05/05/2016	8.24	Put	Bond Future	5,424.4100	5.4244	5,192.5100	5.1925	(4.275)	0	0	0
2016/03/01	R023	05/05/2016	8.26	Put	Bond Future	5,331.2600	5.3313	5,100.2500	5.1002	(4.333)	0	0	0
2016/03/01	R023	05/05/2016	8.24	Call	Bond Future	122.7100	0.1227	138.8700	0.1389	13.169	0	0	0
2016/03/01	R023	05/05/2016	8.25	Put	Bond Future	5,377.7700	5.3778	5,146.3100	5.1463	(4.304)	0	0	0
2016/03/01	R023	05/05/2016	8.25	Call	Bond Future	126.5700	0.1266	143.1700	0.1432	13.115	0	0	0
2016/03/01	R023	05/05/2016	8.26	Call	Bond Future	130.5300	0.1305	147.5800	0.1476	13.062	0	0	0
2016/03/01	R023	04/08/2016	8.24	Call	Bond Future	427.7500	0.4277	465.1000	0.4651	8.732	0	0	0
2016/03/01	R023	04/08/2016	8.25	Put	Bond Future	5,919.3900	5.9194	5,705.1700	5.7052	(3.619)	0	0	0
2016/03/01	R023	04/08/2016			Bond Future	9.4076	95.4497	9.3525	95.7018	(0.585)	0.0000	0.0000	0
2016/03/01	R023	04/08/2016	8.25	Call	Bond Future	435.4400	0.4354	473.3200	0.4733	8.699	0	0	0
2016/03/01	R023	04/08/2016	8.26	Call	Bond Future	443.2300	0.4432	481.6600	0.4817	8.670	0	0	0
2016/03/01	R023	04/08/2016	8.24	Put	Bond Future	5,960.8200	5.9608	5,746.0700	5.7461	(3.603)	0	0	0
2016/03/01	R023	04/08/2016	8.26	Put	Bond Future	5,878.0900	5.8781	5,664.4200	5.6644	(3.635)	0	0	0
2016/03/01	R023	03/11/2016	9.73	Put	Bond Future	2,193.3300	2.1933	2,081.7200	2.0817	(5.089)	0	0	0
2016/03/01	R023	03/11/2016			Bond Future	9.4863	93.3522	9.4286	93.6080	(0.608)	0.0000	0.0000	0

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2016/03/01	R023	03/11/2016	9.75	Put	Bond Future	2,156.2700	2.1563	2,045.9600	2.0460	(5.116)	0	0	0
2016/03/01	R023	03/11/2016	9.73	Call	Bond Future	3,265.1300	3.2651	3,409.3700	3.4094	4.418	0	0	0
2016/03/01	R023	03/11/2016	9.74	Put	Bond Future	2,174.5900	2.1746	2,063.6300	2.0636	(5.103)	0	0	0
2016/03/01	R023	03/11/2016	9.74	Call	Bond Future	3,290.0300	3.2900	3,434.9200	3.4349	4.404	0	0	0
2016/03/01	R023	03/11/2016	9.75	Call	Bond Future	3,315.3200	3.3153	3,460.8600	3.4609	4.390	0	0	0
2016/03/01	R035	05/05/2016	10.37	Call	Bond Future	2,485.2600	2.4853	2,848.1200	2.8481	14.600	0	0	0
2016/03/01	R035	05/05/2016			Bond Future	10.0418	91.9227	9.9950	92.2855	(0.465)	0.0000	0.0000	4,019
2016/03/01	R035	05/05/2016	10.35	Call	Bond Future	2,336.9100	2.3369	2,699.7700	2.6998	15.527	0	0	0
2016/03/01	R035	05/05/2016	10.36	Call	Bond Future	2,411.1400	2.4111	2,774.0000	2.7740	15.049	0	0	0
2016/03/01	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R035	04/08/2016			Bond Future	10.1101	93.6655	10.0619	94.0345	(0.476)	0.0000	0.0000	0
2016/03/01	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R035	04/08/2016	10.35	Call	Bond Future	1,803.4200	1.8034	2,172.4900	2.1725	20.465	0	0	0
2016/03/01	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R035	04/08/2016	10.36	Call	Bond Future	1,877.3600	1.8774	2,246.4300	2.2464	19.659	0	0	0
2016/03/01	R035	04/08/2016	10.37	Call	Bond Future	1,951.2100	1.9512	2,320.2800	2.3203	18.915	0	0	0
2016/03/01	R186	05/05/2016	9.25	Call	Bond Future	1,565.6600	1.5657	1,701.2400	1.7012	8.660	0	0	180
2016/03/01	R186	05/05/2016			Bond Future	9.4563	110.9215	9.4041	111.2838	(0.552)	0.0000	0.0000	54,639
2016/03/01	R186	05/05/2016	8.34	Call	Bond Future	178.7200	0.1787	201.5300	0.2015	12.763	0	0	0
2016/03/01	R186	05/05/2016	9.89	Call	Bond Future	4,012.2600	4.0123	4,258.6800	4.2587	6.142	0	0	0
2016/03/01	R186	05/05/2016	8.35	Call	Bond Future	184.2600	0.1843	207.7000	0.2077	12.721	0	0	0
2016/03/01	R186	05/05/2016	8.75	Put	Bond Future	5,595.1700	5.5952	5,292.6900	5.2927	(5.406)	0	0	1,900
2016/03/01	R186	05/05/2016	9.25	Put	Bond Future	3,006.6100	3.0066	2,779.9300	2.7799	(7.539)	0	0	0
2016/03/01	R186	05/05/2016	8.33	Call	Bond Future	173.3100	0.1733	195.5100	0.1955	12.809	0	0	0
2016/03/01	R186	05/05/2016	8.85	Put	Bond Future	5,007.4200	5.0074	4,717.6600	4.7177	(5.787)	0	0	5,350
2016/03/01	R186	05/05/2016	9.96	Call	Bond Future	4,346.2800	4.3463	4,603.1900	4.6032	5.911	0	0	0
2016/03/01	R186	05/05/2016	9.86	Call	Bond Future	3,872.4600	3.8725	4,114.2300	4.1142	6.243	0	0	0
2016/03/01	R186	05/05/2016	7.56	Put	Bond Future	14,315.7100	14.3157	13,955.1700	13.9552	(2.518)	0	0	0
2016/03/01	R186	05/05/2016	8.35	Put	Bond Future	8,231.8800	8.2319	7,893.0600	7.8931	(4.116)	0	0	0
2016/03/01	R186	05/05/2016	8.75	Call	Bond Future	549.6900	0.5497	609.4700	0.6095	10.875	0	0	180
2016/03/01	R186	05/05/2016	8.34	Put	Bond Future	8,302.7900	8.3028	7,963.3400	7.9633	(4.088)	0	0	0
2016/03/01	R186	05/05/2016	7.56	Call	Bond Future	11.0200	0.0110	12.7400	0.0127	15.608	0	0	0
2016/03/01	R186	05/05/2016	8.85	Call	Bond Future	695.7900	0.6958	768.2900	0.7683	10.420	0	0	0
2016/03/01	R186	05/05/2016	8.33	Put	Bond Future	8,373.8900	8.3739	8,033.8300	8.0338	(4.061)	0	0	0
2016/03/01	R186	05/05/2016	9.89	Put	Bond Future	1,067.4600	1.0675	951.6200	0.9516	(10.852)	0	0	180
2016/03/01	R186	05/05/2016	9.96	Put	Bond Future	936.7000	0.9367	831.3500	0.8314	(11.247)	0	0	5,000
2016/03/01	R186	05/05/2016	9.86	Put	Bond Future	1,127.7300	1.1277	1,007.2400	1.0072	(10.684)	0	0	5,000
2016/03/01	R186	04/08/2016	8.51	Put	Bond Future	8,100.3500	8.1003	7,801.5900	7.8016	(3.688)	0	0	0
2016/03/01	R186	04/08/2016			Bond Future	9.5285	107.7205	9.4742	108.0889	(0.569)	0.0000	0.0000	0
2016/03/01	R186	04/08/2016	8.50	Put	Bond Future	8,160.4400	8.1604	7,860.8000	7.8608	(3.672)	0	0	0
2016/03/01	R186	04/08/2016	8.51	Call	Bond Future	882.8500	0.8828	952.4600	0.9525	7.885	0	0	0
2016/03/01	R186	04/08/2016	8.49	Call	Bond Future	854.9500	0.8550	922.8000	0.9228	7.936	0	0	0
2016/03/01	R186	04/08/2016	8.50	Call	Bond Future	868.8200	0.8688	937.5500	0.9375	7.911	0	0	0

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2016/03/01	R186	04/08/2016	8.49	Put	Bond Future	8,220.7500	8.2208	7,920.2300	7.9202	(3.656)	0	0	0
2016/03/01	R197	05/05/2016			Bond Future	293.9988	293.9988	293.9775	293.9775	(0.007)	0.0000	0.0000	2,286
2016/03/01	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R197	05/05/2016	299.99	Put	Bond Future	5,991.2400	5.9912	6,012.5100	6.0125	0.355	0	0	0
2016/03/01	R197	05/05/2016	300.01	Put	Bond Future	6,011.2400	6.0112	6,032.5100	6.0325	0.354	0	0	0
2016/03/01	R197	05/05/2016	300.00	Put	Bond Future	6,001.2400	6.0012	6,022.5100	6.0225	0.354	0	0	0
2016/03/01	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R197	04/08/2016	293.98	Put	Bond Future	874.8700	0.8749	903.9000	0.9039	3.318	0	0	0
2016/03/01	R197	04/08/2016			Bond Future	293.1051	293.1051	293.0761	293.0761	(0.010)	0.0000	0.0000	0
2016/03/01	R197	04/08/2016	293.97	Put	Bond Future	864.8700	0.8649	893.9000	0.8939	3.357	0	0	0
2016/03/01	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R197	04/08/2016	293.96	Put	Bond Future	854.8700	0.8549	883.9000	0.8839	3.396	0	0	0
2016/03/01	R202	05/05/2016	246.99	Put	Bond Future	7,347.2400	7.3472	7,333.7200	7.3337	(0.184)	0	0	0
2016/03/01	R202	05/05/2016			Bond Future	241.4126	241.4126	241.3956	241.3956	(0.007)	0.0000	0.0000	43,443
2016/03/01	R202	05/05/2016	247.01	Put	Bond Future	7,361.6600	7.3617	7,348.1700	7.3482	(0.183)	0	0	0
2016/03/01	R202	05/05/2016	246.99	Call	Bond Future	1,769.8500	1.7699	1,739.3200	1.7393	(1.725)	0	0	0
2016/03/01	R202	05/05/2016	247.00	Put	Bond Future	7,354.4500	7.3545	7,340.9400	7.3409	(0.184)	0	0	0
2016/03/01	R202	05/05/2016	247.00	Call	Bond Future	1,767.0600	1.7671	1,736.5400	1.7365	(1.727)	0	0	0
2016/03/01	R202	05/05/2016	247.01	Call	Bond Future	1,764.2700	1.7643	1,733.7700	1.7338	(1.729)	0	0	0
2016/03/01	R202	04/08/2016	243.25	Call	Bond Future	5,324.3700	5.3244	5,295.4500	5.2954	(0.543)	0	0	0
2016/03/01	R202	04/08/2016			Bond Future	242.5615	242.5615	242.5394	242.5394	(0.009)	0.0000	0.0000	0
2016/03/01	R202	04/08/2016	243.26	Call	Bond Future	5,319.6800	5.3197	5,290.7700	5.2908	(0.543)	0	0	0
2016/03/01	R202	04/08/2016	243.24	Put	Bond Future	6,007.5800	6.0076	6,000.7800	6.0008	(0.113)	0	0	0
2016/03/01	R202	04/08/2016	243.26	Put	Bond Future	6,018.2000	6.0182	6,011.4100	6.0114	(0.113)	0	0	0
2016/03/01	R202	04/08/2016	243.24	Call	Bond Future	5,329.0600	5.3291	5,300.1400	5.3001	(0.543)	0	0	0
2016/03/01	R202	04/08/2016	243.25	Put	Bond Future	6,012.8900	6.0129	6,006.0900	6.0061	(0.113)	0	0	0
2016/03/01	R203	05/05/2016	7.25	Put	Bond Future	1,513.9800	1.5140	1,449.6800	1.4497	(4.247)	0	0	0
2016/03/01	R203	05/05/2016			Bond Future	8.4398	101.0003	8.3867	101.0667	(0.629)	0.0000	0.0000	54,114
2016/03/01	R203	05/05/2016	7.26	Call	Bond Future	12.4600	0.0125	14.6000	0.0146	17.175	0	0	0
2016/03/01	R203	05/05/2016	7.24	Call	Bond Future	11.4800	0.0115	13.4700	0.0135	17.334	0	0	0
2016/03/01	R203	05/05/2016	7.25	Call	Bond Future	11.9600	0.0120	14.0200	0.0140	17.224	0	0	0
2016/03/01	R203	05/05/2016	7.24	Put	Bond Future	1,526.2600	1.5263	1,461.8900	1.4619	(4.217)	0	0	0
2016/03/01	R203	05/05/2016	7.26	Put	Bond Future	1,501.7300	1.5017	1,437.5100	1.4375	(4.276)	0	0	0
2016/03/01	R203	04/08/2016	7.26	Call	Bond Future	41.3900	0.0414	47.0100	0.0470	13.578	0	0	0
2016/03/01	R203	04/08/2016			Bond Future	8.6289	102.9152	8.5637	102.9821	(0.756)	0.0000	0.0000	0
2016/03/01	R203	04/08/2016	7.24	Call	Bond Future	39.5200	0.0395	44.9300	0.0449	13.689	0	0	0
2016/03/01	R203	04/08/2016	7.25	Call	Bond Future	40.3900	0.0404	45.9000	0.0459	13.642	0	0	0
2016/03/01	R203	04/08/2016	7.24	Put	Bond Future	1,478.4300	1.4784	1,416.9500	1.4169	(4.158)	0	0	0
2016/03/01	R203	04/08/2016	7.26	Put	Bond Future	1,459.3600	1.4594	1,398.0900	1.3981	(4.198)	0	0	0
2016/03/01	R203	04/08/2016	7.25	Put	Bond Future	1,468.8300	1.4688	1,407.4500	1.4075	(4.179)	0	0	0
2016/03/01	R203	03/11/2016	8.86	Call	Bond Future	455.8400	0.4558	489.3000	0.4893	7.340	0	0	0
2016/03/01	R203	03/11/2016			Bond Future	8.8623	100.7206	8.7788	100.7876	(0.943)	0.0000	0.0000	0

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2016/03/01	R203	03/11/2016	8.84	Call	Bond Future	447.2500	0.4473	480.3300	0.4803	7.396	0	0	0
2016/03/01	R203	03/11/2016	8.85	Call	Bond Future	451.5300	0.4515	484.8000	0.4848	7.368	0	0	0
2016/03/01	R203	03/11/2016	8.84	Put	Bond Future	465.1100	0.4651	431.2100	0.4312	(7.289)	0	0	0
2016/03/01	R203	03/11/2016	8.86	Put	Bond Future	457.6600	0.4577	424.1400	0.4241	(7.324)	0	0	0
2016/03/01	R203	03/11/2016	8.85	Put	Bond Future	461.3700	0.4614	427.6600	0.4277	(7.307)	0	0	0
2016/03/01	R204	05/05/2016	7.75	Call	Bond Future	45.9800	0.0460	51.4200	0.0514	11.831	0	0	0
2016/03/01	R204	05/05/2016			Bond Future	8.8014	101.2305	8.7570	101.3313	(0.505)	0.0000	0.0000	33,079
2016/03/01	R204	05/05/2016	7.76	Call	Bond Future	47.6200	0.0476	53.2300	0.0532	11.781	0	0	0
2016/03/01	R204	05/05/2016	7.74	Put	Bond Future	2,487.3500	2.4874	2,391.8500	2.3919	(3.839)	0	0	0
2016/03/01	R204	05/05/2016	7.76	Put	Bond Future	2,443.8100	2.4438	2,348.6400	2.3486	(3.894)	0	0	0
2016/03/01	R204	05/05/2016	7.74	Call	Bond Future	44.4300	0.0444	49.7100	0.0497	11.884	0	0	0
2016/03/01	R204	05/05/2016	7.75	Put	Bond Future	2,465.5300	2.4655	2,370.1900	2.3702	(3.867)	0	0	0
2016/03/01	R204	04/08/2016			Bond Future	8.9417	99.1087	8.8923	99.2106	(0.552)	0.0000	0.0000	0
2016/03/01	R204	04/08/2016	7.74	Put	Bond Future	2,660.9500	2.6610	2,571.1500	2.5712	(3.375)	0	0	0
2016/03/01	R204	04/08/2016	7.76	Put	Bond Future	2,624.1500	2.6242	2,534.7600	2.5348	(3.406)	0	0	0
2016/03/01	R204	04/08/2016	7.74	Call	Bond Future	139.8900	0.1399	152.0400	0.1520	8.685	0	0	0
2016/03/01	R204	04/08/2016	7.75	Put	Bond Future	2,642.5900	2.6426	2,553.0000	2.5530	(3.390)	0	0	0
2016/03/01	R204	04/08/2016	7.75	Call	Bond Future	142.8400	0.1428	155.2000	0.1552	8.653	0	0	0
2016/03/01	R204	04/08/2016	7.76	Call	Bond Future	145.7100	0.1457	158.2700	0.1583	8.620	0	0	0
2016/03/01	R204	03/11/2016			Bond Future	9.0756	101.0135	9.0205	101.1162	(0.607)	0.0000	0.0000	0
2016/03/01	R204	03/11/2016	9.21	Put	Bond Future	961.6600	0.9617	913.2300	0.9132	(5.036)	0	0	0
2016/03/01	R204	03/11/2016	9.23	Put	Bond Future	945.6700	0.9457	897.7900	0.8978	(5.063)	0	0	0
2016/03/01	R204	03/11/2016	9.22	Put	Bond Future	953.6400	0.9536	905.4800	0.9055	(5.050)	0	0	0
2016/03/01	R204	03/11/2016	9.22	Call	Bond Future	1,222.4700	1.2225	1,277.0300	1.2770	4.463	0	0	0
2016/03/01	R204	03/11/2016	9.21	Call	Bond Future	1,211.9000	1.2119	1,266.1900	1.2662	4.480	0	0	0
2016/03/01	R204	03/11/2016	9.23	Call	Bond Future	1,233.0800	1.2331	1,287.9200	1.2879	4.447	0	0	0
2016/03/01	R207	05/05/2016	7.86	Put	Bond Future	3,544.6400	3.5446	3,420.8000	3.4208	(3.494)	0	0	0
2016/03/01	R207	05/05/2016			Bond Future	9.0096	96.8810	8.9661	97.0105	(0.483)	0.0000	0.0000	41,997
2016/03/01	R207	05/05/2016	7.85	Put	Bond Future	3,574.0400	3.5740	3,450.0200	3.4500	(3.470)	0	0	0
2016/03/01	R207	05/05/2016	7.56	Put	Bond Future	4,450.0300	4.4500	4,322.6300	4.3226	(2.863)	0	0	0
2016/03/01	R207	05/05/2016	7.84	Put	Bond Future	3,603.5100	3.6035	3,479.3200	3.4793	(3.446)	0	0	0
2016/03/01	R207	05/05/2016	7.56	Call	Bond Future	16.3900	0.0164	18.4100	0.0184	12.325	0	0	43
2016/03/01	R207	05/05/2016	7.85	Call	Bond Future	47.3400	0.0473	52.7400	0.0527	11.407	0	0	0
2016/03/01	R207	05/05/2016	7.86	Call	Bond Future	49.0300	0.0490	54.6100	0.0546	11.381	0	0	0
2016/03/01	R207	05/05/2016	7.84	Call	Bond Future	45.7000	0.0457	50.9300	0.0509	11.444	0	0	0
2016/03/01	R207	04/08/2016			Bond Future	9.1294	95.0734	9.0825	95.2046	(0.514)	0.0000	0.0000	0
2016/03/01	R207	04/08/2016	7.99	Put	Bond Future	3,479.2600	3.4793	3,366.0300	3.3660	(3.254)	0	0	0
2016/03/01	R207	04/08/2016	8.01	Put	Bond Future	3,430.0700	3.4301	3,317.4000	3.3174	(3.285)	0	0	0
2016/03/01	R207	04/08/2016	8.00	Put	Bond Future	3,454.6300	3.4546	3,341.6800	3.3417	(3.270)	0	0	0
2016/03/01	R207	04/08/2016	8.01	Call	Bond Future	240.1200	0.2401	258.6200	0.2586	7.704	0	0	0
2016/03/01	R207	04/08/2016	7.99	Call	Bond Future	231.1300	0.2311	249.0700	0.2491	7.762	0	0	0
2016/03/01	R207	04/08/2016	8.00	Call	Bond Future	235.5900	0.2356	253.8100	0.2538	7.734	0	0	0
2016/03/01	R208	05/05/2016	7.99	Call	Bond Future	67.3800	0.0674	74.5600	0.0746	10.656	0	0	0
2016/03/01	R208	05/05/2016	8.00	Put	Bond Future	4,368.1800	4.3682	4,219.1300	4.2191	(3.412)	0	0	0
2016/03/01	R208	05/05/2016			Bond Future	9.1445	91.4495	9.1017	91.6059	(0.468)	0.0000	0.0000	45,179

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
2016/03/01	R208	05/05/2016	8.00	Call	Bond Future	69.6500	0.0696	77.0500	0.0771	10.625	0	0	0
2016/03/01	R208	05/05/2016	8.01	Call	Bond Future	71.9900	0.0720	79.6100	0.0796	10.585	0	0	0
2016/03/01	R208	05/05/2016	7.99	Put	Bond Future	4,404.5400	4.4045	4,255.2700	4.2553	(3.389)	0	0	0
2016/03/01	R208	05/05/2016	8.01	Put	Bond Future	4,331.9000	4.3319	4,183.0700	4.1831	(3.436)	0	0	0
2016/03/01	R208	04/08/2016	8.01	Put	Bond Future	4,691.7600	4.6918	4,552.3400	4.5523	(2.972)	0	0	0
2016/03/01	R208	04/08/2016			Bond Future	9.2429	93.1833	9.1976	93.3421	(0.491)	0.0000	0.0000	0
2016/03/01	R208	04/08/2016	8.00	Put	Bond Future	4,723.8900	4.7239	4,584.1800	4.5842	(2.958)	0	0	0
2016/03/01	R208	04/08/2016	7.99	Call	Bond Future	248.0100	0.2480	266.7400	0.2667	7.552	0	0	0
2016/03/01	R208	04/08/2016	8.00	Call	Bond Future	252.5700	0.2526	271.6000	0.2716	7.535	0	0	0
2016/03/01	R208	04/08/2016	8.01	Call	Bond Future	257.4700	0.2575	276.7900	0.2768	7.504	0	0	0
2016/03/01	R208	04/08/2016	7.99	Put	Bond Future	4,756.3700	4.7564	4,616.3600	4.6164	(2.944)	0	0	0
2016/03/01	R208	03/11/2016	9.59	Put	Bond Future	1,585.9300	1.5859	1,515.3000	1.5153	(4.454)	0	0	0
2016/03/01	R208	03/11/2016			Bond Future	9.3336	91.5710	9.2855	91.7318	(0.515)	0.0000	0.0000	0
2016/03/01	R208	03/11/2016	9.58	Put	Bond Future	1,599.7000	1.5997	1,528.6500	1.5287	(4.441)	0	0	0
2016/03/01	R208	03/11/2016	9.57	Call	Bond Future	2,398.8200	2.3988	2,488.0800	2.4881	3.721	0	0	0
2016/03/01	R208	03/11/2016	9.58	Call	Bond Future	2,417.6900	2.4177	2,507.3600	2.5074	3.709	0	0	0
2016/03/01	R208	03/11/2016	9.59	Call	Bond Future	2,436.9200	2.4369	2,527.0100	2.5270	3.697	0	0	0
2016/03/01	R208	03/11/2016	9.57	Put	Bond Future	1,613.8500	1.6138	1,542.3900	1.5424	(4.428)	0	0	0
2016/03/01	R209	05/05/2016			Bond Future	9.9736	68.7225	9.9269	69.0221	(0.468)	0.0000	0.0000	35,939
2016/03/01	R209	05/05/2016	9.00	Call	Bond Future	307.8500	0.3079	337.3500	0.3373	9.583	0	0	6,700
2016/03/01	R209	05/05/2016	8.25	Put	Bond Future	12,591.3400	12.5913	12,295.0600	12.2951	(2.353)	0	0	0
2016/03/01	R209	05/05/2016	8.99	Put	Bond Future	7,071.1400	7.0711	6,800.3900	6.8004	(3.829)	0	0	0
2016/03/01	R209	05/05/2016	9.01	Put	Bond Future	6,939.7500	6.9398	6,670.3700	6.6704	(3.882)	0	0	0
2016/03/01	R209	05/05/2016	9.00	Put	Bond Future	7,005.3100	7.0053	6,735.2400	6.7352	(3.855)	0	0	0
2016/03/01	R209	05/05/2016	9.01	Call	Bond Future	316.1100	0.3161	346.3000	0.3463	9.550	0	0	0
2016/03/01	R209	05/05/2016	8.25	Call	Bond Future	28.7000	0.0287	31.9900	0.0320	11.463	0	0	6,700
2016/03/01	R209	05/05/2016	8.99	Call	Bond Future	299.7500	0.2998	328.5700	0.3286	9.615	0	0	0
2016/03/01	R209	04/08/2016	9.26	Call	Bond Future	1,351.2200	1.3512	1,431.2700	1.4313	5.924	0	0	0
2016/03/01	R209	04/08/2016			Bond Future	10.0363	70.0255	9.9884	70.3302	(0.478)	0.0000	0.0000	0
2016/03/01	R209	04/08/2016	9.60	Put	Bond Future	4,922.4100	4.9224	4,727.8500	4.7279	(3.953)	0	0	0
2016/03/01	R209	04/08/2016	10.60	Call	Bond Future	5,294.0000	5.2940	5,494.3800	5.4944	3.785	0	0	5,760
2016/03/01	R209	04/08/2016	9.24	Call	Bond Future	1,314.8500	1.3149	1,393.2300	1.3932	5.961	0	0	0
2016/03/01	R209	04/08/2016	9.25	Call	Bond Future	1,332.9500	1.3329	1,412.1700	1.4122	5.943	0	0	0
2016/03/01	R209	04/08/2016	10.60	Put	Bond Future	1,866.4900	1.8665	1,762.1400	1.7621	(5.591)	0	0	0
2016/03/01	R209	04/08/2016	9.24	Put	Bond Future	6,659.7200	6.6597	6,433.3700	6.4334	(3.399)	0	0	0
2016/03/01	R209	04/08/2016	9.26	Put	Bond Future	6,554.0900	6.5541	6,329.4100	6.3294	(3.428)	0	0	0
2016/03/01	R209	04/08/2016	9.60	Call	Bond Future	2,070.8200	2.0708	2,180.9900	2.1810	5.320	0	0	5,760
2016/03/01	R209	04/08/2016	9.25	Put	Bond Future	6,606.7700	6.6068	6,381.2600	6.3813	(3.413)	0	0	0
2016/03/01	R209	03/11/2016	10.26	Call	Bond Future	4,631.8300	4.6318	4,802.0200	4.8020	3.674	0	0	0
2016/03/01	R209	03/11/2016			Bond Future	10.0932	68.2203	10.0440	68.5301	(0.488)	0.0000	0.0000	0
2016/03/01	R209	03/11/2016	10.24	Call	Bond Future	4,565.6400	4.5656	4,734.3600	4.7344	3.695	0	0	0
2016/03/01	R209	03/11/2016	10.25	Call	Bond Future	4,598.6900	4.5987	4,768.1400	4.7681	3.685	0	0	0
2016/03/01	R209	03/11/2016	10.24	Put	Bond Future	3,655.1500	3.6551	3,514.1000	3.5141	(3.859)	0	0	0
2016/03/01	R209	03/11/2016	10.25	Put	Bond Future	3,626.8500	3.6269	3,486.5300	3.4865	(3.869)	0	0	0
2016/03/01	R209	03/11/2016	10.26	Put	Bond Future	3,598.7400	3.5987	3,459.1600	3.4592	(3.879)	0	0	0
2016/03/01	R210	05/05/2016			Bond Future	180.2006	180.2006	180.1877	180.1877	(0.007)	0.0000	0.0000	1,554

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2016/03/01	R210	05/05/2016	184.99	Put	Bond Future	4,789.3800	4.7894	4,802.2800	4.8023	0.269	0	0	0
2016/03/01	R210	05/05/2016	185.00	Put	Bond Future	4,799.3800	4.7994	4,812.2800	4.8123	0.269	0	0	0
2016/03/01	R210	05/05/2016	185.01	Put	Bond Future	4,809.3800	4.8094	4,822.2800	4.8223	0.268	0	0	0
2016/03/01	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R210	04/08/2016			Bond Future	183.6319	183.6319	183.6169	183.6169	(0.008)	0.0000	0.0000	0
2016/03/01	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R210	04/08/2016	181.50	Call	Bond Future	2,131.9400	2.1319	2,116.9300	2.1169	(0.704)	0	0	0
2016/03/01	R210	04/08/2016	181.52	Call	Bond Future	2,111.9400	2.1119	2,096.9300	2.0969	(0.711)	0	0	0
2016/03/01	R210	04/08/2016	181.51	Call	Bond Future	2,121.9400	2.1219	2,106.9300	2.1069	(0.707)	0	0	0
2016/03/01	R211	05/05/2016	139.01	Put	Bond Future	1,417.3500	1.4174	1,424.0400	1.4240	0.472	0	0	0
2016/03/01	R211	05/05/2016			Bond Future	137.5926	137.5926	137.5860	137.5860	(0.005)	0.0000	0.0000	62
2016/03/01	R211	05/05/2016	139.00	Put	Bond Future	1,407.3500	1.4074	1,414.0400	1.4140	0.475	0	0	0
2016/03/01	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R211	05/05/2016	138.99	Put	Bond Future	1,397.3500	1.3974	1,404.0400	1.4040	0.479	0	0	0
2016/03/01	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R211	04/08/2016			Bond Future	138.4756	138.4756	138.4663	138.4663	(0.007)	0.0000	0.0000	0
2016/03/01	R211	04/08/2016	137.09	Call	Bond Future	1,385.6400	1.3856	1,376.2500	1.3763	(0.678)	0	0	0
2016/03/01	R211	04/08/2016	137.07	Call	Bond Future	1,405.6400	1.4056	1,396.2500	1.3963	(0.668)	0	0	0
2016/03/01	R211	04/08/2016	137.08	Call	Bond Future	1,395.6400	1.3956	1,386.2500	1.3863	(0.673)	0	0	0
2016/03/01	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R212	05/05/2016			Bond Future	142.5605	142.5605	142.5501	142.5501	(0.007)	0.0000	0.0000	3,830
2016/03/01	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R212	05/05/2016	144.99	Put	Bond Future	2,429.4800	2.4295	2,439.8600	2.4399	0.427	0	0	0
2016/03/01	R212	05/05/2016	145.01	Put	Bond Future	2,449.4800	2.4495	2,459.8600	2.4599	0.424	0	0	0
2016/03/01	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R212	05/05/2016	145.00	Put	Bond Future	2,439.4800	2.4395	2,449.8600	2.4499	0.426	0	0	0
2016/03/01	R212	04/08/2016	142.43	Call	Bond Future	938.5100	0.9385	925.2000	0.9252	(1.418)	0	0	0
2016/03/01	R212	04/08/2016			Bond Future	143.3685	143.3685	143.3552	143.3552	(0.009)	0.0000	0.0000	0
2016/03/01	R212	04/08/2016	142.44	Call	Bond Future	928.5100	0.9285	915.2000	0.9152	(1.433)	0	0	0
2016/03/01	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/01	R212	04/08/2016	142.42	Call	Bond Future	948.5100	0.9485	935.2000	0.9352	(1.403)	0	0	0
2016/03/01	R213	05/05/2016	8.74	Put	Bond Future	7,964.5400	7.9645	7,652.6200	7.6526	(3.916)	0	0	0
2016/03/01	R213	05/05/2016	8.76	Put	Bond Future	7,828.9500	7.8289	7,518.2400	7.5182	(3.969)	0	0	0
2016/03/01	R213	05/05/2016			Bond Future	9.8648	79.2814	9.8130	79.6167	(0.525)	0.0000	0.0000	48,117
2016/03/01	R213	05/05/2016	8.75	Put	Bond Future	7,896.6600	7.8967	7,585.3400	7.5853	(3.942)	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
2016/03/01	R213	05/05/2016	8.74	Call	Bond Future	199.5200	0.1995	222.9200	0.2229	11.728	0	0	0
2016/03/01	R213	05/05/2016	8.75	Call	Bond Future	205.3900	0.2054	229.3900	0.2294	11.685	0	0	0
2016/03/01	R213	05/05/2016	8.76	Call	Bond Future	211.3400	0.2113	235.9500	0.2359	11.645	0	0	0
2016/03/01	R213	04/08/2016			Bond Future	9.9302	80.7844	9.8768	81.1256	(0.538)	0.0000	0.0000	0
2016/03/01	R213	04/08/2016	8.99	Put	Bond Future	7,369.2100	7.3692	7,102.6500	7.1026	(3.617)	0	0	0
2016/03/01	R213	04/08/2016	9.01	Put	Bond Future	7,258.1300	7.2581	6,993.3000	6.9933	(3.649)	0	0	0
2016/03/01	R213	04/08/2016	9.00	Put	Bond Future	7,313.5500	7.3136	7,047.8500	7.0478	(3.633)	0	0	0
2016/03/01	R213	04/08/2016	9.01	Call	Bond Future	1,071.4300	1.0714	1,147.7400	1.1477	7.122	0	0	0
2016/03/01	R213	04/08/2016	8.99	Call	Bond Future	1,040.4500	1.0405	1,115.0300	1.1150	7.168	0	0	0
2016/03/01	R213	04/08/2016	9.00	Call	Bond Future	1,055.8600	1.0559	1,131.3000	1.1313	7.145	0	0	0
2016/03/01	R213	03/11/2016			Bond Future	9.9926	78.7856	9.9377	79.1324	(0.550)	0.0000	0.0000	0
2016/03/01	R213	03/11/2016	10.18	Put	Bond Future	3,480.5100	3.4805	3,326.1300	3.3261	(4.436)	0	0	0
2016/03/01	R213	03/11/2016	10.20	Put	Bond Future	3,425.6500	3.4256	3,272.9200	3.2729	(4.458)	0	0	0
2016/03/01	R213	03/11/2016	10.18	Call	Bond Future	4,645.7600	4.6458	4,838.1200	4.8381	4.141	0	0	0
2016/03/01	R213	03/11/2016	10.19	Put	Bond Future	3,452.8600	3.4529	3,299.3100	3.2993	(4.447)	0	0	0
2016/03/01	R213	03/11/2016	10.19	Call	Bond Future	4,679.6000	4.6796	4,872.7900	4.8728	4.128	0	0	0
2016/03/01	R213	03/11/2016	10.20	Call	Bond Future	4,713.8000	4.7138	4,907.8100	4.9078	4.116	0	0	0
2016/03/01	R214	05/05/2016	9.01	Call	Bond Future	263.7600	0.2638	292.8800	0.2929	11.040	0	0	0
2016/03/01	R214	05/05/2016	9.30	Put	Bond Future	5,930.8300	5.9308	5,643.7900	5.6438	(4.840)	0	0	0
2016/03/01	R214	05/05/2016			Bond Future	10.0661	68.9186	10.0145	69.2605	(0.513)	0.0000	0.0000	32,449
2016/03/01	R214	05/05/2016	8.99	Call	Bond Future	249.4700	0.2495	277.2100	0.2772	11.120	0	0	0
2016/03/01	R214	05/05/2016	9.00	Call	Bond Future	256.5400	0.2565	284.9600	0.2850	11.078	0	0	0
2016/03/01	R214	05/05/2016	8.99	Put	Bond Future	8,008.0700	8.0081	7,693.9300	7.6939	(3.923)	0	0	0
2016/03/01	R214	05/05/2016	9.01	Put	Bond Future	7,865.0600	7.8651	7,552.3000	7.5523	(3.977)	0	0	0
2016/03/01	R214	05/05/2016	9.30	Call	Bond Future	551.7700	0.5518	606.6100	0.6066	9.939	0	0	0
2016/03/01	R214	05/05/2016	9.00	Put	Bond Future	7,936.4200	7.9364	7,622.9600	7.6230	(3.950)	0	0	0
2016/03/01	R214	04/08/2016	9.25	Put	Bond Future	7,390.5000	7.3905	7,126.6300	7.1266	(3.570)	0	0	0
2016/03/01	R214	04/08/2016	11.30	Call	Bond Future	7,948.6000	7.9486	8,225.6100	8.2256	3.485	0	0	5,800
2016/03/01	R214	04/08/2016	9.24	Call	Bond Future	1,227.2300	1.2272	1,310.2600	1.3103	6.766	0	0	0
2016/03/01	R214	04/08/2016			Bond Future	10.1267	70.2253	10.0736	70.5731	(0.525)	0.0000	0.0000	0
2016/03/01	R214	04/08/2016	9.30	Call	Bond Future	1,334.3400	1.3343	1,422.9400	1.4229	6.640	0	0	1,300
2016/03/01	R214	04/08/2016	8.55	Put	Bond Future	12,137.1500	12.1371	11,822.1700	11.8222	(2.595)	0	0	0
2016/03/01	R214	04/08/2016	9.25	Call	Bond Future	1,244.6900	1.2447	1,328.6500	1.3287	6.745	0	0	0
2016/03/01	R214	04/08/2016	11.30	Put	Bond Future	974.0500	0.9741	903.2300	0.9032	(7.271)	0	0	0
2016/03/01	R214	04/08/2016	10.30	Put	Bond Future	2,924.7600	2.9248	2,768.9900	2.7690	(5.326)	0	0	0
2016/03/01	R214	04/08/2016	9.26	Call	Bond Future	1,262.3200	1.2623	1,347.2000	1.3472	6.724	0	0	0
2016/03/01	R214	04/08/2016	9.30	Put	Bond Future	7,105.2000	7.1052	6,845.9700	6.8460	(3.648)	0	0	0
2016/03/01	R214	04/08/2016	8.55	Call	Bond Future	396.5700	0.3966	429.4200	0.4294	8.284	0	0	1,300
2016/03/01	R214	04/08/2016	9.24	Put	Bond Future	7,448.4100	7.4484	7,183.6100	7.1836	(3.555)	0	0	0
2016/03/01	R214	04/08/2016	10.30	Call	Bond Future	4,038.4800	4.0385	4,230.5400	4.2305	4.756	0	0	5,800
2016/03/01	R214	04/08/2016	9.26	Put	Bond Future	7,332.8900	7.3329	7,069.9400	7.0699	(3.586)	0	0	0
2016/03/01	R214	03/11/2016	10.35	Put	Bond Future	3,725.7500	3.7257	3,567.6400	3.5676	(4.244)	0	0	0
2016/03/01	R214	03/11/2016			Bond Future	10.1843	68.2772	10.1298	68.6310	(0.536)	0.0000	0.0000	0
2016/03/01	R214	03/11/2016	10.34	Put	Bond Future	3,754.7600	3.7548	3,595.8300	3.5958	(4.233)	0	0	0
2016/03/01	R214	03/11/2016	10.35	Call	Bond Future	4,781.3000	4.7813	4,976.9400	4.9769	4.092	0	0	0
2016/03/01	R214	03/11/2016	10.33	Call	Bond Future	4,713.5800	4.7136	4,907.5600	4.9076	4.115	0	0	0
2016/03/01	R214	03/11/2016	10.34	Call	Bond Future	4,747.3900	4.7474	4,942.2100	4.9422	4.104	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
2016/03/01	R214	03/11/2016	10.33	Put	Bond Future	3,783.9800	3.7840	3,624.2100	3.6242	(4.222)	0	0	0
2016/03/01	R248	05/05/2016			Bond Future	10.1535	88.4462	10.0966	88.9210	(0.560)	0.0000	0.0000	63,832
2016/03/01	R248	05/05/2016	8.99	Put	Bond Future	10,974.0500	10.9740	10,531.1400	10.5311	(4.036)	0	0	0
2016/03/01	R248	05/05/2016	9.01	Put	Bond Future	10,784.7900	10.7848	10,343.5500	10.3436	(4.091)	0	0	0
2016/03/01	R248	05/05/2016	8.99	Call	Bond Future	247.1900	0.2472	279.0300	0.2790	12.881	0	0	0
2016/03/01	R248	05/05/2016	9.00	Put	Bond Future	10,879.1000	10.8791	10,437.0100	10.4370	(4.064)	0	0	0
2016/03/01	R248	05/05/2016	9.00	Call	Bond Future	254.3300	0.2543	286.9900	0.2870	12.842	0	0	0
2016/03/01	R248	05/05/2016	9.01	Call	Bond Future	261.9200	0.2619	295.4300	0.2954	12.794	0	0	0
2016/03/01	R248	04/08/2016			Bond Future	10.2175	90.1231	10.1590	90.6061	(0.573)	0.0000	0.0000	0
2016/03/01	R248	04/08/2016	9.25	Call	Bond Future	1,388.4500	1.3884	1,495.1000	1.4951	7.681	0	0	0
2016/03/01	R248	04/08/2016	9.24	Put	Bond Future	10,116.9000	10.1169	9,739.2800	9.7393	(3.733)	0	0	0
2016/03/01	R248	04/08/2016	9.26	Put	Bond Future	9,963.2800	9.9633	9,588.1300	9.5881	(3.765)	0	0	0
2016/03/01	R248	04/08/2016	9.25	Put	Bond Future	10,039.9000	10.0399	9,663.5100	9.6635	(3.749)	0	0	0
2016/03/01	R248	04/08/2016	9.26	Call	Bond Future	1,409.0600	1.4091	1,516.9500	1.5169	7.657	0	0	0
2016/03/01	R248	04/08/2016	9.24	Call	Bond Future	1,368.0400	1.3680	1,473.4600	1.4735	7.706	0	0	0
2016/03/01	R248	03/11/2016	10.38	Call	Bond Future	5,821.4900	5.8215	6,086.7900	6.0868	4.557	0	0	0
2016/03/01	R248	03/11/2016			Bond Future	10.2785	87.4159	10.2183	87.9073	(0.586)	0.0000	0.0000	0
2016/03/01	R248	03/11/2016	10.39	Call	Bond Future	5,863.4400	5.8634	6,129.8900	6.1299	4.544	0	0	0
2016/03/01	R248	03/11/2016	10.37	Put	Bond Future	5,043.0300	5.0430	4,815.8100	4.8158	(4.506)	0	0	0
2016/03/01	R248	03/11/2016	10.39	Put	Bond Future	4,966.9600	4.9670	4,742.0400	4.7420	(4.528)	0	0	0
2016/03/01	R248	03/11/2016	10.37	Call	Bond Future	5,779.9400	5.7799	6,044.0900	6.0441	4.570	0	0	0
2016/03/01	R248	03/11/2016	10.38	Put	Bond Future	5,004.7200	5.0047	4,778.6500	4.7787	(4.517)	0	0	0

Total

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