



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 15/03/2016 TO 15/03/2016

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
2016/03/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	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
2016/03/15	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	2025	05/05/2016			Bond Future	123.7144		123.7144	123.7059	123.7059	(0.007)	0.0000	0.0000	4,606
2016/03/15	2025	05/05/2016	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2025	05/05/2016	125.99	Put	Bond Future	2,275.5900		2,2756	2,284.1300	2,2841	0.375	0	0	0
2016/03/15	2025	05/05/2016	126.01	Put	Bond Future	2,295.5900		2,2956	2,304.1300	2,3041	0.372	0	0	0
2016/03/15	2025	05/05/2016	126.00	Put	Bond Future	2,285.5900		2,2856	2,294.1300	2,2941	0.374	0	0	0
2016/03/15	2025	05/05/2016	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2025	05/05/2016	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2025	04/08/2016	123.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2025	04/08/2016			Bond Future	124.8118		124.8118	124.8016	124.8016	(0.008)	0.0000	0.0000	0
2016/03/15	2025	04/08/2016	123.86	Call	Bond Future	951.8200		0.9518	941.5600	0.9416	(1.078)	0	0	0
2016/03/15	2025	04/08/2016	123.87	Call	Bond Future	941.8200		0.9418	931.5600	0.9316	(1.089)	0	0	0
2016/03/15	2025	04/08/2016	123.85	Call	Bond Future	961.8200		0.9618	951.5600	0.9516	(1.067)	0	0	0
2016/03/15	2025	04/08/2016	123.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2025	04/08/2016	123.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2030	05/05/2016	8.99	Put	Bond Future	4,140.7700		4.1408	5,907.4700	5.9075	42.666	0	0	0
2016/03/15	2030	05/05/2016	9.01	Put	Bond Future	3,993.4800		3.9935	5,760.1800	5.7602	44.240	0	0	0
2016/03/15	2030	05/05/2016			Bond Future	9.5700		90.3168	9.8293	88.5501	2.709	0.0000	0.0000	17,364
2016/03/15	2030	05/05/2016	9.00	Put	Bond Future	4,067.0800		4.0671	5,833.7800	5.8338	43.439	0	0	0
2016/03/15	2030	05/05/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2030	05/05/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2030	05/05/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2030	04/08/2016	10.17	Call	Bond Future	3,534.4800		3.5345	1,733.3100	1.7333	(50.960)	0	0	0
2016/03/15	2030	04/08/2016			Bond Future	9.6354		88.0163	9.9040	86.2151	2.787	0.0000	0.0000	0
2016/03/15	2030	04/08/2016	10.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2032	05/05/2016			Bond Future	9.7092		89.1871	9.9734	87.2848	2.721	0.0000	0.0000	9,231
2016/03/15	2032	05/05/2016	8.99	Put	Bond Future	5,959.7500		5.9598	7,613.7500	7.6138	27.753	0	0	0
2016/03/15	2032	05/05/2016	9.01	Put	Bond Future	5,825.4300		5.8254	7,467.6200	7.4676	28.190	0	0	0
2016/03/15	2032	05/05/2016	9.00	Put	Bond Future	5,892.4100		5.8924	7,540.5500	7.5405	27.971	0	0	0
2016/03/15	2032	05/05/2016	9.01	Call	Bond Future	482.2900		0.4823	222.1900	0.2222	(53.930)	0	0	0
2016/03/15	2032	05/05/2016	8.99	Call	Bond Future	456.9100		0.4569	208.6200	0.2086	(54.341)	0	0	0
2016/03/15	2032	05/05/2016	9.00	Call	Bond Future	469.4700		0.4695	215.3200	0.2153	(54.136)	0	0	0
2016/03/15	2032	04/08/2016	9.01	Call	Bond Future	1,362.5800		1.3626	896.6100	0.8966	(34.198)	0	0	0
2016/03/15	2032	04/08/2016			Bond Future	9.7734		90.8735	10.0464	88.9342	2.794	0.0000	0.0000	0
2016/03/15	2032	04/08/2016	8.99	Call	Bond Future	1,323.9200		1.3239	868.5200	0.8685	(34.398)	0	0	0
2016/03/15	2032	04/08/2016	9.00	Call	Bond Future	1,342.7800		1.3428	882.1800	0.8822	(34.302)	0	0	0
2016/03/15	2032	04/08/2016	8.99	Put	Bond Future	7,256.7900		7.2568	8,740.6900	8.7407	20.448	0	0	0
2016/03/15	2032	04/08/2016	9.01	Put	Bond Future	7,136.8200		7.1368	8,610.1500	8.6101	20.644	0	0	0
2016/03/15	2032	04/08/2016	9.00	Put	Bond Future	7,196.2800		7.1963	8,674.9800	8.6750	20.548	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
2016/03/15	2032	03/11/2016			Bond Future	9.8321	88.4486	10.1140	86.4725	2.868	0.0000	0.0000	0
2016/03/15	2032	03/11/2016	10.28	Put	Bond Future	3,000.2700	3.0003	3,778.8400	3.7788	25.950	0	0	0
2016/03/15	2032	03/11/2016	10.30	Put	Bond Future	2,948.8100	2.9488	3,717.9800	3.7180	26.084	0	0	0
2016/03/15	2032	03/11/2016	10.29	Put	Bond Future	2,974.3100	2.9743	3,748.1800	3.7482	26.018	0	0	0
2016/03/15	2032	03/11/2016	10.30	Call	Bond Future	6,192.4200	6.1924	4,985.5100	4.9855	(19.490)	0	0	0
2016/03/15	2032	03/11/2016	10.28	Call	Bond Future	6,108.8900	6.1089	4,911.3800	4.9114	(19.603)	0	0	0
2016/03/15	2032	03/11/2016	10.29	Call	Bond Future	6,150.4600	6.1505	4,948.2500	4.9482	(19.547)	0	0	0
2016/03/15	2033	05/05/2016			Bond Future	102.9730	102.9730	102.9659	102.9659	(0.007)	0.0000	0.0000	1,032
2016/03/15	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2033	05/05/2016	102.40	Call	Bond Future	572.9600	0.5730	565.9100	0.5659	(1.230)	0	0	0
2016/03/15	2033	05/05/2016	102.41	Call	Bond Future	562.9600	0.5630	555.9100	0.5559	(1.252)	0	0	0
2016/03/15	2033	05/05/2016	102.39	Call	Bond Future	582.9600	0.5830	575.9100	0.5759	(1.209)	0	0	0
2016/03/15	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2037	05/05/2016	8.99	Call	Bond Future	333.7700	0.3338	144.0000	0.1440	(56.857)	0	0	0
2016/03/15	2037	05/05/2016	9.00	Put	Bond Future	7,558.8600	7.5589	9,419.6000	9.4196	24.617	0	0	0
2016/03/15	2037	05/05/2016			Bond Future	9.8545	90.4372	10.1185	88.3818	2.679	0.0000	0.0000	39,888
2016/03/15	2037	05/05/2016	9.00	Call	Bond Future	343.5500	0.3435	148.8800	0.1489	(56.664)	0	0	0
2016/03/15	2037	05/05/2016	9.01	Call	Bond Future	353.9100	0.3539	154.1000	0.1541	(56.458)	0	0	0
2016/03/15	2037	05/05/2016	8.99	Put	Bond Future	7,638.9600	7.6390	9,504.6000	9.5046	24.423	0	0	0
2016/03/15	2037	05/05/2016	9.01	Put	Bond Future	7,479.4700	7.4795	9,335.0700	9.3351	24.809	0	0	0
2016/03/15	2037	04/08/2016			Bond Future	9.9193	87.8885	10.1920	85.7931	2.749	0.0000	0.0000	0
2016/03/15	2037	04/08/2016	9.24	Put	Bond Future	7,307.3200	7.3073	8,838.5000	8.8385	20.954	0	0	0
2016/03/15	2037	04/08/2016	9.26	Put	Bond Future	7,182.8600	7.1829	8,701.8400	8.7018	21.147	0	0	0
2016/03/15	2037	04/08/2016	9.24	Call	Bond Future	1,718.2200	1.7182	1,154.0700	1.1541	(32.833)	0	0	0
2016/03/15	2037	04/08/2016	9.25	Put	Bond Future	7,244.8200	7.2448	8,769.9300	8.7699	21.051	0	0	0
2016/03/15	2037	04/08/2016	9.25	Call	Bond Future	1,742.0200	1.7420	1,171.8000	1.1718	(32.733)	0	0	0
2016/03/15	2037	04/08/2016	9.26	Call	Bond Future	1,766.2300	1.7662	1,189.8800	1.1899	(32.632)	0	0	0
2016/03/15	2037	03/11/2016	10.35	Call	Bond Future	6,393.8500	6.3938	5,134.5000	5.1345	(19.696)	0	0	0
2016/03/15	2037	03/11/2016	10.36	Put	Bond Future	3,528.2100	3.5282	4,398.8400	4.3988	24.676	0	0	0
2016/03/15	2037	03/11/2016			Bond Future	9.9744	89.5660	10.2553	87.4310	2.817	0.0000	0.0000	0
2016/03/15	2037	03/11/2016	10.36	Call	Bond Future	6,437.6700	6.4377	5,173.2400	5.1732	(19.641)	0	0	0
2016/03/15	2037	03/11/2016	10.37	Call	Bond Future	6,481.5900	6.4816	5,212.1000	5.2121	(19.586)	0	0	0
2016/03/15	2037	03/11/2016	10.35	Put	Bond Future	3,557.8800	3.5579	4,433.5900	4.4336	24.613	0	0	0
2016/03/15	2037	03/11/2016	10.37	Put	Bond Future	3,498.7500	3.4988	4,364.3200	4.3643	24.739	0	0	0
2016/03/15	2038	05/05/2016	131.01	Put	Bond Future	2,363.8300	2.3638	2,372.4400	2.3724	0.364	0	0	0
2016/03/15	2038	05/05/2016			Bond Future	128.6462	128.6462	128.6376	128.6376	(0.007)	0.0000	0.0000	17,007
2016/03/15	2038	05/05/2016	131.00	Put	Bond Future	2,353.8300	2.3538	2,362.4400	2.3624	0.366	0	0	0
2016/03/15	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2038	05/05/2016	130.99	Put	Bond Future	2,343.8300	2.3438	2,352.4400	2.3524	0.367	0	0	0
2016/03/15	2038	04/08/2016			Bond Future	129.6804	129.6804	129.6703	129.6703	(0.008)	0.0000	0.0000	0
2016/03/15	2038	04/08/2016	129.31	Call	Bond Future	370.4300	0.3704	360.2600	0.3603	(2.745)	0	0	0
2016/03/15	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/15	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2038	04/08/2016	129.32	Call	Bond Future	360.4300	0.3604	350.2600	0.3503	(2.822)	0	0	0
2016/03/15	2038	04/08/2016	129.30	Call	Bond Future	380.4300	0.3804	370.2600	0.3703	(2.673)	0	0	0
2016/03/15	2040	05/05/2016	9.50	Call	Bond Future	1,102.3600	1.1024	577.2700	0.5773	(47.633)	0	0	0
2016/03/15	2040	05/05/2016			Bond Future	9.9349	93.9784	10.1989	91.7995	2.657	0.0000	0.0000	1,812
2016/03/15	2040	05/05/2016	9.51	Call	Bond Future	1,127.0500	1.1270	592.4700	0.5925	(47.432)	0	0	0
2016/03/15	2040	05/05/2016	9.49	Call	Bond Future	1,078.0500	1.0781	562.3700	0.5624	(47.835)	0	0	0
2016/03/15	2040	05/05/2016	9.50	Put	Bond Future	4,889.4600	4.8895	6,543.2800	6.5433	33.824	0	0	0
2016/03/15	2040	05/05/2016	9.49	Put	Bond Future	4,955.2600	4.9553	6,618.4900	6.6185	33.565	0	0	0
2016/03/15	2040	05/05/2016	9.51	Put	Bond Future	4,824.1800	4.8242	6,468.5100	6.4685	34.085	0	0	0
2016/03/15	2040	04/08/2016			Bond Future	10.0006	91.2461	10.2733	89.0248	2.727	0.0000	0.0000	0
2016/03/15	2040	04/08/2016	9.49	Put	Bond Future	6,732.5200	6.7325	8,238.5400	8.2385	22.369	0	0	0
2016/03/15	2040	04/08/2016	9.50	Call	Bond Future	2,346.3100	2.3463	1,624.1900	1.6242	(30.777)	0	0	0
2016/03/15	2040	04/08/2016	9.51	Call	Bond Future	2,376.1200	2.3761	1,647.1300	1.6471	(30.680)	0	0	0
2016/03/15	2040	04/08/2016	9.49	Call	Bond Future	2,316.9400	2.3169	1,601.6500	1.6016	(30.872)	0	0	0
2016/03/15	2040	04/08/2016	9.51	Put	Bond Future	6,612.1500	6.6122	8,104.4700	8.1045	22.569	0	0	0
2016/03/15	2040	04/08/2016	9.50	Put	Bond Future	6,672.0500	6.6721	8,171.2400	8.1712	22.470	0	0	0
2016/03/15	2044	05/05/2016	8.99	Put	Bond Future	8,913.6400	8.9136	10,939.4200	10.9394	22.727	0	0	0
2016/03/15	2044	05/05/2016			Bond Future	9.9284	91.3173	10.1923	89.1248	2.659	0.0000	0.0000	20,223
2016/03/15	2044	05/05/2016	9.01	Put	Bond Future	8,733.4000	8.7334	10,749.7500	10.7497	23.088	0	0	0
2016/03/15	2044	05/05/2016	9.00	Put	Bond Future	8,823.1600	8.8232	10,844.3400	10.8443	22.908	0	0	0
2016/03/15	2044	05/05/2016	9.01	Call	Bond Future	305.7900	0.3058	129.5500	0.1296	(57.634)	0	0	0
2016/03/15	2044	05/05/2016	8.99	Call	Bond Future	287.4700	0.2875	120.6600	0.1207	(58.027)	0	0	0
2016/03/15	2044	05/05/2016	9.00	Call	Bond Future	296.3600	0.2964	124.9500	0.1249	(57.838)	0	0	0
2016/03/15	2044	04/08/2016	9.50	Call	Bond Future	2,385.7700	2.3858	1,652.5300	1.6525	(30.734)	0	0	0
2016/03/15	2044	04/08/2016			Bond Future	9.9915	88.6601	10.2640	86.4249	2.727	0.0000	0.0000	0
2016/03/15	2044	04/08/2016	9.51	Call	Bond Future	2,416.0800	2.4161	1,675.8700	1.6759	(30.637)	0	0	0
2016/03/15	2044	04/08/2016	9.49	Put	Bond Future	6,741.1000	6.7411	8,250.0000	8.2500	22.384	0	0	0
2016/03/15	2044	04/08/2016	9.51	Put	Bond Future	6,619.4700	6.6195	8,114.4500	8.1145	22.585	0	0	0
2016/03/15	2044	04/08/2016	9.49	Call	Bond Future	2,355.7000	2.3557	1,629.4100	1.6294	(30.831)	0	0	0
2016/03/15	2044	04/08/2016	9.50	Put	Bond Future	6,680.0900	6.6801	8,182.0400	8.1820	22.484	0	0	0
2016/03/15	2044	03/11/2016			Bond Future	10.0451	90.3523	10.3257	88.0748	2.793	0.0000	0.0000	0
2016/03/15	2044	03/11/2016	10.42	Call	Bond Future	6,816.4900	6.8165	5,469.8300	5.4698	(19.756)	0	0	0
2016/03/15	2044	03/11/2016	10.41	Put	Bond Future	3,827.7200	3.8277	4,763.9800	4.7640	24.460	0	0	0
2016/03/15	2044	03/11/2016	10.43	Put	Bond Future	3,764.1900	3.7642	4,689.6500	4.6896	24.586	0	0	0
2016/03/15	2044	03/11/2016	10.42	Put	Bond Future	3,795.9800	3.7960	4,726.8300	4.7268	24.522	0	0	0
2016/03/15	2044	03/11/2016	10.43	Call	Bond Future	6,862.7900	6.8628	5,510.7400	5.5107	(19.701)	0	0	0
2016/03/15	2044	03/11/2016	10.41	Call	Bond Future	6,770.0200	6.7700	5,428.7700	5.4288	(19.812)	0	0	0
2016/03/15	2046	05/05/2016			Bond Future	127.6235	127.6235	127.3397	127.3397	(0.222)	0.0000	0.0000	12,766
2016/03/15	2046	05/05/2016	129.99	Put	Bond Future	2,366.5300	2.3665	2,650.2600	2.6503	11.989	0	0	0
2016/03/15	2046	05/05/2016	130.01	Put	Bond Future	2,386.5300	2.3865	2,670.2600	2.6703	11.889	0	0	0
2016/03/15	2046	05/05/2016	130.00	Put	Bond Future	2,376.5300	2.3765	2,660.2600	2.6603	11.939	0	0	0
2016/03/15	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	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
2016/03/15	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2046	04/08/2016			Bond Future	130.0473	130.0473	129.7565	129.7565	(0.224)	0.0000	0.0000	0
2016/03/15	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2046	04/08/2016	129.00	Call	Bond Future	1,047.2600	1.0473	756.4900	0.7565	(27.765)	0	0	0
2016/03/15	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2046	04/08/2016	129.01	Call	Bond Future	1,037.2600	1.0373	746.4900	0.7465	(28.033)	0	0	0
2016/03/15	2046	04/08/2016	129.02	Call	Bond Future	1,027.2600	1.0273	736.4900	0.7365	(28.305)	0	0	0
2016/03/15	2050	05/05/2016	138.00	Put	Bond Future	451.1300	0.4511	787.0500	0.7870	74.462	0	0	0
2016/03/15	2050	05/05/2016			Bond Future	137.5489	137.5489	137.2130	137.2130	(0.244)	0.0000	0.0000	14,916
2016/03/15	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2050	05/05/2016	137.99	Put	Bond Future	441.1300	0.4411	777.0500	0.7770	76.150	0	0	0
2016/03/15	2050	05/05/2016	138.01	Put	Bond Future	461.1300	0.4611	797.0500	0.7970	72.847	0	0	0
2016/03/15	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2050	04/08/2016			Bond Future	138.5925	138.5925	138.2486	138.2486	(0.248)	0.0000	0.0000	0
2016/03/15	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	2050	04/08/2016	139.12	Put	Bond Future	527.5400	0.5275	871.4000	0.8714	65.182	0	0	0
2016/03/15	2050	04/08/2016	139.14	Put	Bond Future	547.5400	0.5475	891.4000	0.8914	62.801	0	0	0
2016/03/15	2050	04/08/2016	139.13	Put	Bond Future	537.5400	0.5375	881.4000	0.8814	63.969	0	0	0
2016/03/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	AL37	05/05/2016			Index Future	473.1660	473.1660	468.2950	468.2950	(1.029)	0.0000	0.0000	4
2016/03/15	AL37	04/08/2016			Index Future	482.0150	482.0150	477.0480	477.0480	(1.030)	0.0000	0.0000	0
2016/03/15	AL7T	05/05/2016			Index Future	545.5210	545.5210	536.3620	536.3620	(1.679)	0.0000	0.0000	0
2016/03/15	AL7T	04/08/2016			Index Future	555.7240	555.7240	546.3870	546.3870	(1.680)	0.0000	0.0000	0
2016/03/15	ALBI	05/05/2016			Index Future	494.4260	494.4260	485.8670	485.8670	(1.731)	0.0000	0.0000	510
2016/03/15	ALBI	04/08/2016			Index Future	503.6730	503.6730	494.9480	494.9480	(1.732)	0.0000	0.0000	133
2016/03/15	ALBI	03/11/2016			Index Future	513.3840	513.3840	504.4920	504.4920	(1.732)	0.0000	0.0000	0
2016/03/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C025	31/01/2025			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
2016/03/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C214	28/02/2041			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
2016/03/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/15	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	EL28	05/05/2016			Bond Future	126.9227	126.9227	126.9154	126.9154	(0.006)	0.0000	0.0000	0
2016/03/15	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	EL28	05/05/2016	128.99	Put	Bond Future	2,067.2700	2.0673	2,074.5800	2.0746	0.354	0	0	0
2016/03/15	EL28	05/05/2016	129.01	Put	Bond Future	2,087.2700	2.0873	2,094.5800	2.0946	0.350	0	0	0
2016/03/15	EL28	05/05/2016	129.00	Put	Bond Future	2,077.2700	2.0773	2,084.5800	2.0846	0.352	0	0	0
2016/03/15	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	EL28	04/08/2016			Bond Future	129.3332	129.3332	129.3241	129.3241	(0.007)	0.0000	0.0000	0
2016/03/15	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	EL28	04/08/2016	126.86	Call	Bond Future	2,473.2000	2.4732	2,464.1300	2.4641	(0.367)	0	0	0
2016/03/15	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	EL28	04/08/2016	126.87	Call	Bond Future	2,463.2000	2.4632	2,454.1300	2.4541	(0.368)	0	0	0
2016/03/15	EL28	04/08/2016	126.88	Call	Bond Future	2,453.2000	2.4532	2,444.1300	2.4441	(0.370)	0	0	0
2016/03/15	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	ES33	05/05/2016			Bond Future	10.7143	76.0269	10.9784	74.3981	2.464	0.0000	0.0000	8,776
2016/03/15	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	ES33	05/05/2016	9.99	Put	Bond Future	4,764.0200	4.7640	6,392.8700	6.3929	34.191	0	0	0
2016/03/15	ES33	05/05/2016	10.01	Put	Bond Future	4,626.3800	4.6264	6,255.2300	6.2552	35.208	0	0	0
2016/03/15	ES33	05/05/2016	10.00	Put	Bond Future	4,695.1500	4.6951	6,324.0000	6.3240	34.692	0	0	0
2016/03/15	ES33	04/08/2016			Bond Future	10.8064	77.4645	11.0796	75.8039	2.529	0.0000	0.0000	0
2016/03/15	ES33	04/08/2016	10.24	Put	Bond Future	3,631.0500	3.6311	5,291.6500	5.2916	45.733	0	0	0
2016/03/15	ES33	04/08/2016	10.26	Put	Bond Future	3,498.3000	3.4983	5,158.9000	5.1589	47.469	0	0	0
2016/03/15	ES33	04/08/2016	10.25	Put	Bond Future	3,564.6300	3.5646	5,225.2300	5.2252	46.585	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
2016/03/15	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	ES33	03/11/2016			Bond Future	10.8953	75.1498	11.1778	73.4578	2.593	0.0000	0.0000	0
2016/03/15	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	ES33	03/11/2016	11.31	Call	Bond Future	2,463.3000	2.4633	771.3000	0.7713	(68.688)	0	0	0
2016/03/15	ES33	03/11/2016	11.29	Call	Bond Future	2,347.3900	2.3474	655.3900	0.6554	(72.080)	0	0	0
2016/03/15	ES33	03/11/2016	11.30	Call	Bond Future	2,405.3800	2.4054	713.3800	0.7134	(70.342)	0	0	0
2016/03/15	ES42	05/05/2016			Bond Future	10.8864	79.8179	11.1506	77.9901	2.427	0.0000	0.0000	7,250
2016/03/15	GOVI	05/05/2016	518.01	Put	GOVI	246,000.0000	24.6000	326,960.0000	32.6960	32.911	0	0	0
2016/03/15	GOVI	05/05/2016			GOVI	493.4100	493.4100	485.3140	485.3140	(1.641)	0.0000	0.0000	478
2016/03/15	GOVI	05/05/2016	518.00	Put	GOVI	245,900.0000	24.5900	326,860.0000	32.6860	32.924	0	0	0
2016/03/15	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	GOVI	05/05/2016	517.99	Put	GOVI	245,800.0000	24.5800	326,760.0000	32.6760	32.937	0	0	0
2016/03/15	GOVI	04/08/2016	520.99	Put	GOVI	183,510.0000	18.3510	266,050.0000	26.6050	44.978	0	0	0
2016/03/15	GOVI	04/08/2016			GOVI	502.6390	502.6390	494.3850	494.3850	(1.642)	0.0000	0.0000	26
2016/03/15	GOVI	04/08/2016	521.01	Put	GOVI	183,710.0000	18.3710	266,250.0000	26.6250	44.930	0	0	0
2016/03/15	GOVI	04/08/2016	521.00	Put	GOVI	183,610.0000	18.3610	266,150.0000	26.6150	44.954	0	0	0
2016/03/15	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	GOVI	03/11/2016	476.11	Call	GOVI	362,190.0000	36.2190	278,080.0000	27.8080	(23.223)	0	0	0
2016/03/15	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	GOVI	03/11/2016			GOVI	512.3290	512.3290	503.9180	503.9180	(1.642)	0.0000	0.0000	0
2016/03/15	GOVI	03/11/2016	476.12	Call	GOVI	362,090.0000	36.2090	277,980.0000	27.7980	(23.229)	0	0	0
2016/03/15	GOVI	03/11/2016	476.13	Call	GOVI	361,990.0000	36.1990	277,880.0000	27.7880	(23.235)	0	0	0
2016/03/15	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/15	IGOV	05/05/2016			Index Future	237.3260	237.3260	237.2210	237.2210	(0.044)	0.0000	0.0000	977
2016/03/15	IGOV	04/08/2016			Index Future	241.7840	241.7840	241.6750	241.6750	(0.045)	0.0000	0.0000	81
2016/03/15	IGOV	03/11/2016			Index Future	246.4650	246.4650	246.3540	246.3540	(0.045)	0.0000	0.0000	0
2016/03/15	ILBI	05/05/2016			Index Future	643.4170	643.4170	643.2090	643.2090	(0.032)	0.0000	0.0000	0
2016/03/15	ILBI	04/08/2016			Index Future	655.3500	655.3500	655.1370	655.1370	(0.033)	0.0000	0.0000	157
2016/03/15	IS01	19/12/2016			Interest Rate Swap	100.1298	100.1298	100.1787	100.1787	0.049	0.0000	0.0000	0
2016/03/15	IS01	16/03/2017			Interest Rate Swap	100.1678	100.1678	100.2510	100.2510	0.083	0.0000	0.0000	0
2016/03/15	IS01	15/06/2017			Interest Rate Swap	99.9022	99.9022	100.0294	100.0294	0.127	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
2016/03/15	IS02	18/12/2017			Interest Rate Swap	100.5339	100.5339	100.7502	100.7502	0.215	0.0000	0.0000	0
2016/03/15	IS02	16/03/2018			Interest Rate Swap	99.9874	99.9874	100.2421	100.2421	0.255	0.0000	0.0000	0
2016/03/15	IS02	15/06/2018			Interest Rate Swap	99.8350	99.8350	100.1413	100.1413	0.307	0.0000	0.0000	0
2016/03/15	IS05	17/12/2020			Interest Rate Swap	100.7212	100.7212	101.4859	101.4859	0.759	0.0000	0.0000	0
2016/03/15	IS05	16/03/2021			Interest Rate Swap	100.2358	100.2358	101.0356	101.0356	0.798	0.0000	0.0000	0
2016/03/15	IS05	15/06/2021			Interest Rate Swap	99.7125	99.7125	100.5481	100.5481	0.838	0.0000	0.0000	0
2016/03/15	IS10	17/12/2025			Interest Rate Swap	102.6578	102.6578	103.9813	103.9813	1.289	0.0000	0.0000	0
2016/03/15	IS10	16/03/2026			Interest Rate Swap	99.8829	99.8829	101.2579	101.2579	1.377	0.0000	0.0000	0
2016/03/15	IS10	15/06/2026			Interest Rate Swap	98.7419	98.7419	100.1557	100.1557	1.432	0.0000	0.0000	0
2016/03/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/15	JBAF	16/03/2016			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2016/03/15	JBAF	20/04/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2016/03/15	JBAF	18/05/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2016/03/15	JBAF	15/06/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/03/15	JBAF	20/07/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/03/15	JBAF	17/08/2016			Jibar Tradeable Future	7.5000	92.5000	7.5000	92.5000	0.000	0.0000	0.0000	0
2016/03/15	JBAF	21/09/2016			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/03/15	JBAF	21/12/2016			Jibar Tradeable Future	7.7900	92.2100	7.7900	92.2100	0.000	0.0000	0.0000	0
2016/03/15	JBAF	15/03/2017			Jibar Tradeable Future	7.9200	92.0800	7.9200	92.0800	0.000	0.0000	0.0000	0
2016/03/15	JBAF	21/06/2017			Jibar Tradeable Future	8.0800	91.9200	8.0800	91.9200	0.000	0.0000	0.0000	0
2016/03/15	JBAF	20/09/2017			Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000	0
2016/03/15	JBAF	20/12/2017			Jibar Tradeable Future	8.2400	91.7600	8.2400	91.7600	0.000	0.0000	0.0000	0
2016/03/15	R023	05/05/2016			Bond Future	8.9953	95.2509	9.2618	93.9792	2.963	0.0000	0.0000	8,731
2016/03/15	R023	05/05/2016	8.24	Put	Bond Future	3,935.0500	3.9350	5,081.3200	5.0813	29.130	0	0	0
2016/03/15	R023	05/05/2016	8.26	Put	Bond Future	3,847.2400	3.8472	4,986.6300	4.9866	29.616	0	0	0
2016/03/15	R023	05/05/2016	8.24	Call	Bond Future	210.4800	0.2105	85.0500	0.0851	(59.592)	0	0	0
2016/03/15	R023	05/05/2016	8.25	Put	Bond Future	3,890.9400	3.8909	5,033.8500	5.0338	29.374	0	0	0
2016/03/15	R023	05/05/2016	8.25	Call	Bond Future	216.8700	0.2169	88.0800	0.0881	(59.386)	0	0	0
2016/03/15	R023	05/05/2016	8.26	Call	Bond Future	223.6400	0.2236	91.3300	0.0913	(59.162)	0	0	0
2016/03/15	R023	04/08/2016	8.24	Call	Bond Future	669.1200	0.6691	411.5400	0.4115	(38.495)	0	0	0
2016/03/15	R023	04/08/2016	8.25	Put	Bond Future	4,561.5700	4.5616	5,597.5100	5.5975	22.710	0	0	0
2016/03/15	R023	04/08/2016			Bond Future	9.0607	97.0519	9.3409	95.7550	3.093	0.0000	0.0000	0
2016/03/15	R023	04/08/2016	8.25	Call	Bond Future	679.8100	0.6798	418.8600	0.4189	(38.386)	0	0	0
2016/03/15	R023	04/08/2016	8.26	Call	Bond Future	691.1900	0.6912	426.7200	0.4267	(38.263)	0	0	0
2016/03/15	R023	04/08/2016	8.24	Put	Bond Future	4,600.0000	4.6000	5,639.3100	5.6393	22.594	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
2016/03/15	R023	04/08/2016	8.26	Put	Bond Future	4,523.8600	4.5239	5,556.2800	5.5563	22.822	0	0	0
2016/03/15	R023	03/11/2016	9.73	Put	Bond Future	1,521.3400	1.5213	1,999.9900	2.0000	31.462	0	0	0
2016/03/15	R023	03/11/2016			Bond Future	9.1245	94.9724	9.4189	93.6511	3.227	0.0000	0.0000	0
2016/03/15	R023	03/11/2016	9.75	Put	Bond Future	1,492.4100	1.4924	1,964.6000	1.9646	31.639	0	0	0
2016/03/15	R023	03/11/2016	9.73	Call	Bond Future	4,213.3700	4.2134	3,370.6800	3.3707	(20.000)	0	0	0
2016/03/15	R023	03/11/2016	9.74	Put	Bond Future	1,506.6800	1.5067	1,982.0900	1.9821	31.553	0	0	0
2016/03/15	R023	03/11/2016	9.74	Call	Bond Future	4,242.3500	4.2424	3,396.4200	3.3964	(19.940)	0	0	0
2016/03/15	R023	03/11/2016	9.75	Call	Bond Future	4,271.6900	4.2717	3,422.5400	3.4225	(19.879)	0	0	0
2016/03/15	R035	05/05/2016	10.37	Call	Bond Future	4,329.5000	4.3295	2,257.8700	2.2579	(47.849)	0	0	0
2016/03/15	R035	05/05/2016			Bond Future	9.8072	93.7669	10.0712	91.6953	2.692	0.0000	0.0000	3,426
2016/03/15	R035	05/05/2016	10.35	Call	Bond Future	4,181.1500	4.1812	2,109.5200	2.1095	(49.547)	0	0	0
2016/03/15	R035	05/05/2016	10.36	Call	Bond Future	4,255.3800	4.2554	2,183.7500	2.1838	(48.683)	0	0	0
2016/03/15	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R035	04/08/2016			Bond Future	9.8686	95.5399	10.1413	93.4279	2.763	0.0000	0.0000	0
2016/03/15	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R035	04/08/2016	10.35	Call	Bond Future	3,677.8500	3.6779	1,565.8600	1.5659	(57.425)	0	0	0
2016/03/15	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R035	04/08/2016	10.36	Call	Bond Future	3,751.7900	3.7518	1,639.8000	1.6398	(56.293)	0	0	0
2016/03/15	R035	04/08/2016	10.37	Call	Bond Future	3,825.6400	3.8256	1,713.6500	1.7137	(55.206)	0	0	0
2016/03/15	R186	05/05/2016	9.25	Call	Bond Future	2,292.8100	2.2928	1,365.5300	1.3655	(40.443)	0	0	180
2016/03/15	R186	05/05/2016			Bond Future	9.1685	112.9390	9.4390	111.0415	2.950	0.0000	0.0000	56,266
2016/03/15	R186	05/05/2016	8.34	Call	Bond Future	270.5400	0.2705	107.4200	0.1074	(60.294)	0	0	0
2016/03/15	R186	05/05/2016	9.89	Call	Bond Future	5,397.3700	5.3974	3,877.2600	3.8773	(28.164)	0	0	0
2016/03/15	R186	05/05/2016	8.35	Call	Bond Future	279.1100	0.2791	111.4200	0.1114	(60.080)	0	0	0
2016/03/15	R186	05/05/2016	8.75	Put	Bond Future	3,864.3100	3.8643	5,332.5500	5.3325	37.995	0	0	1,900
2016/03/15	R186	05/05/2016	9.25	Put	Bond Future	1,716.2600	1.7163	2,686.4400	2.6864	56.529	0	0	0
2016/03/15	R186	05/05/2016	8.33	Call	Bond Future	262.1800	0.2622	103.5500	0.1036	(60.504)	0	0	0
2016/03/15	R186	05/05/2016	8.85	Put	Bond Future	3,348.0300	3.3480	4,727.9400	4.7279	41.216	0	0	5,350
2016/03/15	R186	05/05/2016	9.96	Call	Bond Future	5,792.7400	5.7927	4,226.0100	4.2260	(27.046)	0	0	0
2016/03/15	R186	05/05/2016	9.86	Call	Bond Future	5,230.2600	5.2303	3,731.4000	3.7314	(28.657)	0	0	0
2016/03/15	R186	05/05/2016	7.56	Put	Bond Future	12,301.3000	12.3013	14,188.2800	14.1883	15.340	0	0	0
2016/03/15	R186	05/05/2016	8.35	Put	Bond Future	6,309.2300	6.3092	8,039.0000	8.0390	27.416	0	0	0
2016/03/15	R186	05/05/2016	8.75	Call	Bond Future	836.3300	0.8363	407.1100	0.4071	(51.322)	0	0	180
2016/03/15	R186	05/05/2016	8.34	Put	Bond Future	6,377.1100	6.3771	8,111.4500	8.1114	27.196	0	0	0
2016/03/15	R186	05/05/2016	7.56	Call	Bond Future	14.1100	0.0141	3.6300	0.0036	(74.274)	0	0	0
2016/03/15	R186	05/05/2016	8.85	Call	Bond Future	1,053.9000	1.0539	536.3500	0.5363	(49.108)	0	0	0
2016/03/15	R186	05/05/2016	8.33	Put	Bond Future	6,445.2600	6.4453	8,184.0900	8.1841	26.978	0	0	0
2016/03/15	R186	05/05/2016	9.89	Put	Bond Future	435.0700	0.4351	812.4200	0.8124	86.733	0	0	180
2016/03/15	R186	05/05/2016	9.96	Put	Bond Future	365.6600	0.3657	696.3900	0.6964	90.447	0	0	5,000
2016/03/15	R186	05/05/2016	9.86	Put	Bond Future	468.0300	0.4680	866.6300	0.8666	85.165	0	0	5,000
2016/03/15	R186	04/08/2016	8.51	Put	Bond Future	6,431.0300	6.4310	7,907.4300	7.9074	22.957	0	0	0
2016/03/15	R186	04/08/2016	10.00	Put	Bond Future	1,291.5700	1.2916	1,840.0900	1.8401	42.469	0	0	6,500
2016/03/15	R186	04/08/2016			Bond Future	9.2298	109.7707	9.5114	107.8360	3.051	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
2016/03/15	R186	04/08/2016	8.50	Put	Bond Future	6,485.9100	6.4859	7,967.8400	7.9678	22.848	0	0	0
2016/03/15	R186	04/08/2016	8.51	Call	Bond Future	1,263.7000	1.2637	805.4000	0.8054	(36.267)	0	0	0
2016/03/15	R186	04/08/2016	8.49	Call	Bond Future	1,225.6600	1.2257	778.3400	0.7783	(36.496)	0	0	0
2016/03/15	R186	04/08/2016	8.50	Call	Bond Future	1,244.4600	1.2445	791.6900	0.7917	(36.383)	0	0	0
2016/03/15	R186	04/08/2016	10.00	Call	Bond Future	6,471.9600	6.4720	5,085.7800	5.0858	(21.418)	0	0	0
2016/03/15	R186	04/08/2016	8.49	Put	Bond Future	6,541.2900	6.5413	8,028.6700	8.0287	22.738	0	0	0
2016/03/15	R197	05/05/2016			Bond Future	294.5652	294.5652	294.5443	294.5443	(0.007)	0.0000	0.0000	2,206
2016/03/15	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R197	05/05/2016	299.99	Put	Bond Future	5,424.7800	5.4248	5,445.6900	5.4457	0.385	0	0	0
2016/03/15	R197	05/05/2016	300.01	Put	Bond Future	5,444.7800	5.4448	5,465.6900	5.4657	0.384	0	0	0
2016/03/15	R197	05/05/2016	300.00	Put	Bond Future	5,434.7800	5.4348	5,455.6900	5.4557	0.385	0	0	0
2016/03/15	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R197	04/08/2016	293.98	Put	Bond Future	316.7900	0.3168	341.5700	0.3416	7.822	0	0	0
2016/03/15	R197	04/08/2016			Bond Future	293.6632	293.6632	293.6384	293.6384	(0.008)	0.0000	0.0000	0
2016/03/15	R197	04/08/2016	293.97	Put	Bond Future	306.7900	0.3068	331.5700	0.3316	8.077	0	0	0
2016/03/15	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R197	04/08/2016	293.96	Put	Bond Future	296.7900	0.2968	321.5700	0.3216	8.349	0	0	0
2016/03/15	R202	05/05/2016	246.99	Put	Bond Future	7,890.2500	7.8902	7,877.9200	7.8779	(0.156)	0	0	0
2016/03/15	R202	05/05/2016			Bond Future	240.2001	240.2001	240.1839	240.1839	(0.007)	0.0000	0.0000	43,260
2016/03/15	R202	05/05/2016	247.01	Put	Bond Future	7,905.9800	7.9060	7,893.7000	7.8937	(0.155)	0	0	0
2016/03/15	R202	05/05/2016	246.99	Call	Bond Future	1,100.3800	1.1004	1,071.8500	1.0719	(2.593)	0	0	0
2016/03/15	R202	05/05/2016	247.00	Put	Bond Future	7,898.1100	7.8981	7,885.8100	7.8858	(0.156)	0	0	0
2016/03/15	R202	05/05/2016	247.00	Call	Bond Future	1,098.2400	1.0982	1,069.7400	1.0697	(2.595)	0	0	0
2016/03/15	R202	05/05/2016	247.01	Call	Bond Future	1,096.1100	1.0961	1,067.6300	1.0676	(2.598)	0	0	0
2016/03/15	R202	04/08/2016	243.25	Call	Bond Future	4,475.6900	4.4757	4,448.3600	4.4484	(0.611)	0	0	0
2016/03/15	R202	04/08/2016			Bond Future	241.3111	241.3111	241.2920	241.2920	(0.008)	0.0000	0.0000	0
2016/03/15	R202	04/08/2016	243.26	Call	Bond Future	4,471.3800	4.4714	4,444.0500	4.4440	(0.611)	0	0	0
2016/03/15	R202	04/08/2016	243.24	Put	Bond Future	6,408.9400	6.4089	6,400.6900	6.4007	(0.129)	0	0	0
2016/03/15	R202	04/08/2016	243.26	Put	Bond Future	6,420.3100	6.4203	6,412.0600	6.4121	(0.128)	0	0	0
2016/03/15	R202	04/08/2016	243.24	Call	Bond Future	4,480.0100	4.4800	4,452.6800	4.4527	(0.610)	0	0	0
2016/03/15	R202	04/08/2016	243.25	Put	Bond Future	6,414.6200	6.4146	6,406.3700	6.4064	(0.129)	0	0	0
2016/03/15	R203	05/05/2016	7.25	Put	Bond Future	1,068.2500	1.0683	1,403.9300	1.4039	31.423	0	0	0
2016/03/15	R203	05/05/2016			Bond Future	8.0725	101.4606	8.3551	101.1063	3.500	0.0000	0.0000	54,090
2016/03/15	R203	05/05/2016	7.26	Call	Bond Future	27.6200	0.0276	8.2400	0.0082	(70.167)	0	0	0
2016/03/15	R203	05/05/2016	7.24	Call	Bond Future	25.5500	0.0256	7.5100	0.0075	(70.607)	0	0	0
2016/03/15	R203	05/05/2016	7.25	Call	Bond Future	26.5400	0.0265	7.8500	0.0079	(70.422)	0	0	0
2016/03/15	R203	05/05/2016	7.24	Put	Bond Future	1,080.0200	1.0800	1,416.3500	1.4163	31.141	0	0	0
2016/03/15	R203	05/05/2016	7.26	Put	Bond Future	1,056.5800	1.0566	1,391.5700	1.3916	31.705	0	0	0
2016/03/15	R203	04/08/2016	7.26	Call	Bond Future	91.2900	0.0913	43.3700	0.0434	(52.492)	0	0	0
2016/03/15	R203	04/08/2016			Bond Future	8.1780	103.3791	8.5300	103.0167	4.304	0.0000	0.0000	0
2016/03/15	R203	04/08/2016	7.24	Call	Bond Future	87.6400	0.0876	41.3600	0.0414	(52.807)	0	0	0
2016/03/15	R203	04/08/2016	7.25	Call	Bond Future	89.3700	0.0894	42.3000	0.0423	(52.669)	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
2016/03/15	R203	04/08/2016	7.24	Put	Bond Future	1,062.7000	1.0627	1,378.7500	1.3788	29.740	0	0	0
2016/03/15	R203	04/08/2016	7.26	Put	Bond Future	1,045.4100	1.0454	1,359.8200	1.3598	30.075	0	0	0
2016/03/15	R203	04/08/2016	7.25	Put	Bond Future	1,053.9600	1.0540	1,369.2200	1.3692	29.912	0	0	0
2016/03/15	R203	03/11/2016	8.86	Call	Bond Future	707.2100	0.7072	485.2600	0.4853	(31.384)	0	0	0
2016/03/15	R203	03/11/2016			Bond Future	8.2916	101.1796	8.7499	100.8107	5.527	0.0000	0.0000	0
2016/03/15	R203	03/11/2016	8.84	Call	Bond Future	696.0900	0.6961	476.1700	0.4762	(31.594)	0	0	0
2016/03/15	R203	03/11/2016	8.85	Call	Bond Future	701.6400	0.7016	480.7000	0.4807	(31.489)	0	0	0
2016/03/15	R203	03/11/2016	8.84	Put	Bond Future	254.9300	0.2549	403.9200	0.4039	58.443	0	0	0
2016/03/15	R203	03/11/2016	8.86	Put	Bond Future	250.0100	0.2500	396.9700	0.3970	58.782	0	0	0
2016/03/15	R203	03/11/2016	8.85	Put	Bond Future	252.4600	0.2525	400.4300	0.4004	58.611	0	0	0
2016/03/15	R204	05/05/2016	7.75	Call	Bond Future	90.4900	0.0905	32.7300	0.0327	(63.830)	0	0	0
2016/03/15	R204	05/05/2016			Bond Future	8.4513	102.0279	8.7265	101.4005	3.256	0.0000	0.0000	33,129
2016/03/15	R204	05/05/2016	7.76	Call	Bond Future	93.6400	0.0936	34.1000	0.0341	(63.584)	0	0	0
2016/03/15	R204	05/05/2016	7.74	Put	Bond Future	1,733.1200	1.7331	2,304.4200	2.3044	32.964	0	0	0
2016/03/15	R204	05/05/2016	7.76	Put	Bond Future	1,692.4400	1.6924	2,260.3100	2.2603	33.553	0	0	0
2016/03/15	R204	05/05/2016	7.74	Call	Bond Future	87.5900	0.0876	31.4800	0.0315	(64.060)	0	0	0
2016/03/15	R204	05/05/2016	7.75	Put	Bond Future	1,712.6500	1.7126	2,282.3000	2.2823	33.261	0	0	0
2016/03/15	R204	04/08/2016			Bond Future	8.5526	99.9161	8.8609	99.2756	3.605	0.0000	0.0000	0
2016/03/15	R204	04/08/2016	7.74	Put	Bond Future	1,962.7300	1.9627	2,492.1100	2.4921	26.972	0	0	0
2016/03/15	R204	04/08/2016	7.76	Put	Bond Future	1,929.1800	1.9292	2,455.2100	2.4552	27.267	0	0	0
2016/03/15	R204	04/08/2016	7.74	Call	Bond Future	249.1000	0.2491	137.9600	0.1380	(44.617)	0	0	0
2016/03/15	R204	04/08/2016	7.75	Put	Bond Future	1,945.8400	1.9458	2,473.5700	2.4736	27.121	0	0	0
2016/03/15	R204	04/08/2016	7.75	Call	Bond Future	253.5200	0.2535	140.7300	0.1407	(44.490)	0	0	0
2016/03/15	R204	04/08/2016	7.76	Call	Bond Future	258.1700	0.2582	143.6800	0.1437	(44.347)	0	0	0
2016/03/15	R204	03/11/2016			Bond Future	8.6439	101.8228	8.9915	101.1704	4.022	0.0000	0.0000	0
2016/03/15	R204	03/11/2016	9.21	Put	Bond Future	612.7400	0.6127	862.5300	0.8625	40.766	0	0	0
2016/03/15	R204	03/11/2016	9.23	Put	Bond Future	600.7200	0.6007	847.0900	0.8471	41.012	0	0	0
2016/03/15	R204	03/11/2016	9.22	Put	Bond Future	606.5600	0.6066	854.6300	0.8546	40.898	0	0	0
2016/03/15	R204	03/11/2016	9.22	Call	Bond Future	1,684.7300	1.6847	1,280.3900	1.2804	(24.000)	0	0	0
2016/03/15	R204	03/11/2016	9.21	Call	Bond Future	1,672.3200	1.6723	1,269.7000	1.2697	(24.076)	0	0	0
2016/03/15	R204	03/11/2016	9.23	Call	Bond Future	1,697.4700	1.6975	1,291.4300	1.2914	(23.920)	0	0	0
2016/03/15	R207	05/05/2016	7.86	Put	Bond Future	2,593.7400	2.5937	3,331.7600	3.3318	28.454	0	0	0
2016/03/15	R207	05/05/2016			Bond Future	8.6775	97.8749	8.9432	97.0788	3.061	0.0000	0.0000	42,093
2016/03/15	R207	05/05/2016	7.85	Put	Bond Future	2,621.6900	2.6217	3,361.4900	3.3615	28.218	0	0	0
2016/03/15	R207	05/05/2016	7.56	Put	Bond Future	3,470.2600	3.4703	4,245.2200	4.2452	22.331	0	0	0
2016/03/15	R207	05/05/2016	7.84	Put	Bond Future	2,649.7600	2.6498	3,391.2900	3.3913	27.985	0	0	0
2016/03/15	R207	05/05/2016	7.56	Call	Bond Future	30.5300	0.0305	9.3600	0.0094	(69.342)	0	0	43
2016/03/15	R207	05/05/2016	7.85	Call	Bond Future	88.9000	0.0889	32.5700	0.0326	(63.363)	0	0	0
2016/03/15	R207	05/05/2016	7.86	Call	Bond Future	92.0400	0.0920	33.9300	0.0339	(63.136)	0	0	0
2016/03/15	R207	05/05/2016	7.84	Call	Bond Future	85.8600	0.0859	31.2600	0.0313	(63.592)	0	0	0
2016/03/15	R207	04/08/2016			Bond Future	8.7708	96.0813	9.0595	95.2689	3.292	0.0000	0.0000	0
2016/03/15	R207	04/08/2016	7.99	Put	Bond Future	2,622.9400	2.6229	3,278.8400	3.2788	25.006	0	0	0
2016/03/15	R207	04/08/2016	8.01	Put	Bond Future	2,578.0900	2.5781	3,229.5500	3.2295	25.269	0	0	0
2016/03/15	R207	04/08/2016	8.00	Put	Bond Future	2,600.2900	2.6003	3,254.0200	3.2540	25.141	0	0	0
2016/03/15	R207	04/08/2016	8.01	Call	Bond Future	395.9900	0.3960	235.0400	0.2350	(40.645)	0	0	0
2016/03/15	R207	04/08/2016	7.99	Call	Bond Future	382.6600	0.3827	226.1500	0.2261	(40.901)	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
2016/03/15	R207	04/08/2016	8.00	Call	Bond Future	389.1000	0.3891	230.4200	0.2304	(40.781)	0	0	0
2016/03/15	R208	05/05/2016	7.99	Call	Bond Future	114.9800	0.1150	46.0900	0.0461	(59.915)	0	0	0
2016/03/15	R208	05/05/2016	8.00	Put	Bond Future	3,235.8000	3.2358	4,077.8100	4.0778	26.022	0	0	0
2016/03/15	R208	05/05/2016			Bond Future	8.8234	92.6310	9.0711	91.7181	2.806	0.0000	0.0000	45,165
2016/03/15	R208	05/05/2016	8.00	Call	Bond Future	118.7800	0.1188	47.8600	0.0479	(59.707)	0	0	0
2016/03/15	R208	05/05/2016	8.01	Call	Bond Future	122.8100	0.1228	49.7500	0.0497	(59.490)	0	0	0
2016/03/15	R208	05/05/2016	7.99	Put	Bond Future	3,270.6300	3.2706	4,114.6700	4.1147	25.807	0	0	0
2016/03/15	R208	05/05/2016	8.01	Put	Bond Future	3,201.2100	3.2012	4,041.0800	4.0411	26.236	0	0	0
2016/03/15	R208	04/08/2016	8.01	Put	Bond Future	3,654.8200	3.6548	4,424.3000	4.4243	21.054	0	0	0
2016/03/15	R208	04/08/2016			Bond Future	8.9024	94.3825	9.1664	93.4512	2.965	0.0000	0.0000	0
2016/03/15	R208	04/08/2016	8.00	Put	Bond Future	3,684.4400	3.6844	4,456.2700	4.4563	20.948	0	0	0
2016/03/15	R208	04/08/2016	7.99	Call	Bond Future	405.3300	0.4053	248.0500	0.2480	(38.803)	0	0	0
2016/03/15	R208	04/08/2016	8.00	Call	Bond Future	412.3200	0.4123	252.7900	0.2528	(38.691)	0	0	0
2016/03/15	R208	04/08/2016	8.01	Call	Bond Future	419.7300	0.4197	257.8500	0.2579	(38.568)	0	0	0
2016/03/15	R208	04/08/2016	7.99	Put	Bond Future	3,714.4900	3.7145	4,488.5700	4.4886	20.839	0	0	0
2016/03/15	R208	03/11/2016	9.59	Put	Bond Future	1,071.8000	1.0718	1,410.8100	1.4108	31.630	0	0	0
2016/03/15	R208	03/11/2016			Bond Future	8.9741	92.7807	9.2556	91.8318	3.137	0.0000	0.0000	0
2016/03/15	R208	03/11/2016	9.58	Put	Bond Future	1,082.4200	1.0824	1,423.8200	1.4238	31.540	0	0	0
2016/03/15	R208	03/11/2016	9.57	Call	Bond Future	3,087.9700	3.0880	2,482.9500	2.4829	(19.593)	0	0	0
2016/03/15	R208	03/11/2016	9.58	Call	Bond Future	3,110.0300	3.1100	2,502.5800	2.5026	(19.532)	0	0	0
2016/03/15	R208	03/11/2016	9.59	Call	Bond Future	3,132.4100	3.1324	2,522.5700	2.5226	(19.469)	0	0	0
2016/03/15	R208	03/11/2016	9.57	Put	Bond Future	1,093.3800	1.0934	1,437.2100	1.4372	31.447	0	0	0
2016/03/15	R209	05/05/2016			Bond Future	9.7448	70.2115	10.0085	68.4998	2.706	0.0000	0.0000	29,623
2016/03/15	R209	05/05/2016	9.00	Call	Bond Future	384.9400	0.3849	173.9200	0.1739	(54.819)	0	0	6,700
2016/03/15	R209	05/05/2016	8.25	Put	Bond Future	11,102.9400	11.1029	12,794.4500	12.7944	15.235	0	0	0
2016/03/15	R209	05/05/2016	8.99	Put	Bond Future	5,656.6800	5.6567	7,162.4000	7.1624	26.618	0	0	0
2016/03/15	R209	05/05/2016	9.01	Put	Bond Future	5,530.4100	5.5304	7,025.9500	7.0260	27.042	0	0	0
2016/03/15	R209	05/05/2016	9.00	Put	Bond Future	5,593.3700	5.5934	7,094.0500	7.0940	26.830	0	0	0
2016/03/15	R209	05/05/2016	9.01	Call	Bond Future	395.8000	0.3958	179.6400	0.1796	(54.613)	0	0	0
2016/03/15	R209	05/05/2016	8.25	Call	Bond Future	29.3300	0.0293	9.1400	0.0091	(68.837)	0	0	6,700
2016/03/15	R209	05/05/2016	8.99	Call	Bond Future	374.3200	0.3743	168.3400	0.1683	(55.028)	0	0	0
2016/03/15	R209	04/08/2016	9.26	Call	Bond Future	1,686.1300	1.6861	1,149.2700	1.1493	(31.840)	0	0	0
2016/03/15	R209	04/08/2016			Bond Future	9.8013	71.5391	10.0730	69.7942	2.772	0.0000	0.0000	0
2016/03/15	R209	04/08/2016	9.60	Put	Bond Future	3,888.7400	3.8887	4,905.6100	4.9056	26.149	0	0	0
2016/03/15	R209	04/08/2016	10.60	Call	Bond Future	6,222.5200	6.2225	4,961.8000	4.9618	(20.261)	0	0	5,760
2016/03/15	R209	04/08/2016	9.24	Call	Bond Future	1,642.0000	1.6420	1,115.8900	1.1159	(32.041)	0	0	0
2016/03/15	R209	04/08/2016	9.25	Call	Bond Future	1,664.0500	1.6641	1,132.5700	1.1326	(31.939)	0	0	0
2016/03/15	R209	04/08/2016	10.60	Put	Bond Future	1,281.4100	1.2814	1,765.5700	1.7656	37.783	0	0	0
2016/03/15	R209	04/08/2016	9.24	Put	Bond Future	5,473.2700	5.4733	6,692.0400	6.6920	22.268	0	0	0
2016/03/15	R209	04/08/2016	9.26	Put	Bond Future	5,375.4000	5.3754	6,583.4200	6.5834	22.473	0	0	0
2016/03/15	R209	04/08/2016	9.60	Call	Bond Future	2,550.7500	2.5507	1,822.7400	1.8227	(28.541)	0	0	5,760
2016/03/15	R209	04/08/2016	9.25	Put	Bond Future	5,424.2700	5.4243	6,637.6700	6.6377	22.370	0	0	0
2016/03/15	R209	03/11/2016	10.26	Call	Bond Future	5,398.9700	5.3990	4,332.1100	4.3321	(19.760)	0	0	0
2016/03/15	R209	03/11/2016			Bond Future	9.8529	69.7535	10.1324	67.9755	2.837	0.0000	0.0000	0
2016/03/15	R209	03/11/2016	10.24	Call	Bond Future	5,325.4400	5.3254	4,267.1200	4.2671	(19.873)	0	0	0
2016/03/15	R209	03/11/2016	10.25	Call	Bond Future	5,362.0600	5.3621	4,299.4500	4.2994	(19.817)	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
2016/03/15	R209	03/11/2016	10.24	Put	Bond Future	2,881.8400	2.8818	3,601.4300	3.6014	24.970	0	0	0
2016/03/15	R209	03/11/2016	10.25	Put	Bond Future	2,857.1100	2.8571	3,572.4100	3.5724	25.036	0	0	0
2016/03/15	R209	03/11/2016	10.26	Put	Bond Future	2,832.7700	2.8328	3,543.8200	3.5438	25.101	0	0	0
2016/03/15	R210	05/05/2016			Bond Future	181.4379	181.4379	181.4251	181.4251	(0.007)	0.0000	0.0000	1,554
2016/03/15	R210	05/05/2016	184.99	Put	Bond Future	3,552.0900	3.5521	3,564.9200	3.5649	0.361	0	0	0
2016/03/15	R210	05/05/2016	185.00	Put	Bond Future	3,562.0900	3.5621	3,574.9200	3.5749	0.360	0	0	0
2016/03/15	R210	05/05/2016	185.01	Put	Bond Future	3,572.0900	3.5721	3,584.9200	3.5849	0.359	0	0	0
2016/03/15	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R210	04/08/2016			Bond Future	184.8836	184.8836	184.8683	184.8683	(0.008)	0.0000	0.0000	0
2016/03/15	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R210	04/08/2016	181.50	Call	Bond Future	3,383.6300	3.3836	3,368.3000	3.3683	(0.453)	0	0	0
2016/03/15	R210	04/08/2016	181.52	Call	Bond Future	3,363.6300	3.3636	3,348.3000	3.3483	(0.456)	0	0	0
2016/03/15	R210	04/08/2016	181.51	Call	Bond Future	3,373.6300	3.3736	3,358.3000	3.3583	(0.454)	0	0	0
2016/03/15	R211	05/05/2016	139.01	Put	Bond Future	1,573.4400	1.5734	1,586.0300	1.5860	0.800	0	0	0
2016/03/15	R211	05/05/2016			Bond Future	137.4366	137.4366	137.4240	137.4240	(0.009)	0.0000	0.0000	62
2016/03/15	R211	05/05/2016	139.00	Put	Bond Future	1,563.4400	1.5634	1,576.0300	1.5760	0.805	0	0	0
2016/03/15	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R211	05/05/2016	138.99	Put	Bond Future	1,553.4400	1.5534	1,566.0300	1.5660	0.810	0	0	0
2016/03/15	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R211	04/08/2016			Bond Future	138.3084	138.3084	138.2940	138.2940	(0.010)	0.0000	0.0000	0
2016/03/15	R211	04/08/2016	137.09	Call	Bond Future	1,218.4100	1.2184	1,203.9600	1.2040	(1.186)	0	0	0
2016/03/15	R211	04/08/2016	137.07	Call	Bond Future	1,238.4100	1.2384	1,223.9600	1.2240	(1.167)	0	0	0
2016/03/15	R211	04/08/2016	137.08	Call	Bond Future	1,228.4100	1.2284	1,213.9600	1.2140	(1.176)	0	0	0
2016/03/15	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R212	05/05/2016			Bond Future	143.1953	143.1953	143.1849	143.1849	(0.007)	0.0000	0.0000	3,833
2016/03/15	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R212	05/05/2016	144.99	Put	Bond Future	1,794.6800	1.7947	1,805.0800	1.8051	0.579	0	0	0
2016/03/15	R212	05/05/2016	145.01	Put	Bond Future	1,814.6800	1.8147	1,825.0800	1.8251	0.573	0	0	0
2016/03/15	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R212	05/05/2016	145.00	Put	Bond Future	1,804.6800	1.8047	1,815.0800	1.8151	0.576	0	0	0
2016/03/15	R212	04/08/2016	142.43	Call	Bond Future	1,576.8100	1.5768	1,564.5400	1.5645	(0.778)	0	0	0
2016/03/15	R212	04/08/2016			Bond Future	144.0068	144.0068	143.9945	143.9945	(0.009)	0.0000	0.0000	0
2016/03/15	R212	04/08/2016	142.44	Call	Bond Future	1,566.8100	1.5668	1,554.5400	1.5545	(0.783)	0	0	0
2016/03/15	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/15	R212	04/08/2016	142.42	Call	Bond Future	1,586.8100	1.5868	1,574.5400	1.5745	(0.773)	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
2016/03/15	R213	05/05/2016	8.74	Put	Bond Future	6,326.1000	6.3261	7,872.5900	7.8726	24.446	0	0	0
2016/03/15	R213	05/05/2016	8.76	Put	Bond Future	6,194.7800	6.1948	7,733.1700	7.7332	24.834	0	0	0
2016/03/15	R213	05/05/2016			Bond Future	9.6052	80.9823	9.8642	79.2856	2.696	0.0000	0.0000	48,116
2016/03/15	R213	05/05/2016	8.75	Put	Bond Future	6,260.1500	6.2601	7,802.6900	7.8027	24.641	0	0	0
2016/03/15	R213	05/05/2016	8.74	Call	Bond Future	262.0100	0.2620	111.8300	0.1118	(57.318)	0	0	0
2016/03/15	R213	05/05/2016	8.75	Call	Bond Future	269.8100	0.2698	115.6800	0.1157	(57.125)	0	0	0
2016/03/15	R213	05/05/2016	8.76	Call	Bond Future	278.1000	0.2781	119.8200	0.1198	(56.915)	0	0	0
2016/03/15	R213	04/08/2016			Bond Future	9.6629	82.5135	9.9303	80.7838	2.768	0.0000	0.0000	0
2016/03/15	R213	04/08/2016	8.99	Put	Bond Future	5,989.9800	5.9900	7,261.3100	7.2613	21.224	0	0	0
2016/03/15	R213	04/08/2016	9.01	Put	Bond Future	5,887.5700	5.8876	7,148.7700	7.1488	21.421	0	0	0
2016/03/15	R213	04/08/2016	9.00	Put	Bond Future	5,938.6400	5.9386	7,204.9200	7.2049	21.323	0	0	0
2016/03/15	R213	04/08/2016	9.01	Call	Bond Future	1,429.9500	1.4300	961.4300	0.9614	(32.765)	0	0	0
2016/03/15	R213	04/08/2016	8.99	Call	Bond Future	1,390.3000	1.3903	931.9100	0.9319	(32.971)	0	0	0
2016/03/15	R213	04/08/2016	9.00	Call	Bond Future	1,410.0300	1.4100	946.5900	0.9466	(32.867)	0	0	0
2016/03/15	R213	03/11/2016			Bond Future	9.7184	80.5371	9.9944	78.7746	2.840	0.0000	0.0000	0
2016/03/15	R213	03/11/2016	10.18	Put	Bond Future	2,690.1900	2.6902	3,377.1100	3.3771	25.534	0	0	0
2016/03/15	R213	03/11/2016	10.20	Put	Bond Future	2,643.7800	2.6438	3,322.3200	3.3223	25.666	0	0	0
2016/03/15	R213	03/11/2016	10.18	Call	Bond Future	5,606.8800	5.6069	4,531.3000	4.5313	(19.183)	0	0	0
2016/03/15	R213	03/11/2016	10.19	Put	Bond Future	2,666.7800	2.6668	3,349.5000	3.3495	25.601	0	0	0
2016/03/15	R213	03/11/2016	10.19	Call	Bond Future	5,644.9600	5.6450	4,565.1800	4.5652	(19.128)	0	0	0
2016/03/15	R213	03/11/2016	10.20	Call	Bond Future	5,683.3700	5.6834	4,599.4100	4.5994	(19.072)	0	0	0
2016/03/15	R214	05/05/2016	9.01	Call	Bond Future	301.3800	0.3014	130.9800	0.1310	(56.540)	0	0	0
2016/03/15	R214	05/05/2016	9.30	Put	Bond Future	4,614.8000	4.6148	6,040.6500	6.0407	30.897	0	0	0
2016/03/15	R214	05/05/2016			Bond Future	9.8534	70.3447	10.1171	68.5844	2.676	0.0000	0.0000	32,449
2016/03/15	R214	05/05/2016	8.99	Call	Bond Future	284.0600	0.2841	122.3200	0.1223	(56.939)	0	0	0
2016/03/15	R214	05/05/2016	9.00	Call	Bond Future	292.4900	0.2925	126.5100	0.1265	(56.747)	0	0	0
2016/03/15	R214	05/05/2016	8.99	Put	Bond Future	6,616.5800	6.6166	8,215.1600	8.2152	24.160	0	0	0
2016/03/15	R214	05/05/2016	9.01	Put	Bond Future	6,476.6000	6.4766	8,066.5200	8.0665	24.549	0	0	0
2016/03/15	R214	05/05/2016	9.30	Call	Bond Future	661.8200	0.6618	327.3500	0.3273	(50.538)	0	0	0
2016/03/15	R214	05/05/2016	9.00	Put	Bond Future	6,546.2900	6.5463	8,140.6300	8.1406	24.355	0	0	0
2016/03/15	R214	04/08/2016	9.25	Put	Bond Future	6,208.8500	6.2088	7,509.9000	7.5099	20.955	0	0	0
2016/03/15	R214	04/08/2016	11.30	Call	Bond Future	9,064.9400	9.0649	7,553.4500	7.5535	(16.674)	0	0	5,800
2016/03/15	R214	04/08/2016	9.24	Call	Bond Future	1,491.6700	1.4917	1,003.5100	1.0035	(32.726)	0	0	0
2016/03/15	R214	04/08/2016			Bond Future	9.9083	71.6749	10.1799	69.8804	2.741	0.0000	0.0000	0
2016/03/15	R214	04/08/2016	9.30	Call	Bond Future	1,620.0700	1.6201	1,099.7600	1.0998	(32.117)	0	0	1,300
2016/03/15	R214	04/08/2016	8.55	Put	Bond Future	10,786.0500	10.7861	12,384.1000	12.3841	14.816	0	0	0
2016/03/15	R214	04/08/2016	9.25	Call	Bond Future	1,512.6200	1.5126	1,019.1600	1.0192	(32.623)	0	0	0
2016/03/15	R214	04/08/2016	11.30	Put	Bond Future	640.8100	0.6408	923.8300	0.9238	44.166	0	0	0
2016/03/15	R214	04/08/2016	10.30	Put	Bond Future	2,171.7500	2.1718	2,873.0500	2.8731	32.292	0	0	0
2016/03/15	R214	04/08/2016	9.26	Call	Bond Future	1,533.7600	1.5338	1,034.9700	1.0350	(32.521)	0	0	0
2016/03/15	R214	04/08/2016	9.30	Put	Bond Future	5,941.3500	5.9413	7,215.5500	7.2155	21.446	0	0	0
2016/03/15	R214	04/08/2016	8.55	Call	Bond Future	495.0500	0.4951	298.5900	0.2986	(39.685)	0	0	1,300
2016/03/15	R214	04/08/2016	9.24	Put	Bond Future	6,263.2700	6.2633	7,569.6200	7.5696	20.857	0	0	0
2016/03/15	R214	04/08/2016	10.30	Call	Bond Future	4,735.0500	4.7350	3,641.8400	3.6418	(23.088)	0	0	5,800
2016/03/15	R214	04/08/2016	9.26	Put	Bond Future	6,154.7500	6.1548	7,450.4700	7.4505	21.052	0	0	0
2016/03/15	R214	03/11/2016	10.35	Put	Bond Future	3,023.8300	3.0238	3,762.4300	3.7624	24.426	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
2016/03/15	R214	03/11/2016			Bond Future	9.9610	69.7452	10.2404	67.9167	2.805	0.0000	0.0000	0
2016/03/15	R214	03/11/2016	10.34	Put	Bond Future	3,049.3300	3.0493	3,792.2500	3.7923	24.363	0	0	0
2016/03/15	R214	03/11/2016	10.35	Call	Bond Future	5,547.3800	5.5474	4,457.4700	4.4575	(19.647)	0	0	0
2016/03/15	R214	03/11/2016	10.33	Call	Bond Future	5,472.6200	5.4726	4,391.3700	4.3914	(19.757)	0	0	0
2016/03/15	R214	03/11/2016	10.34	Call	Bond Future	5,509.9600	5.5100	4,424.3700	4.4244	(19.702)	0	0	0
2016/03/15	R214	03/11/2016	10.33	Put	Bond Future	3,075.0200	3.0750	3,822.2800	3.8223	24.301	0	0	0
2016/03/15	R248	05/05/2016			Bond Future	9.9300	90.3396	10.1938	88.1128	2.657	0.0000	0.0000	62,502
2016/03/15	R248	05/05/2016	8.99	Put	Bond Future	9,122.0000	9.1220	11,181.2100	11.1812	22.574	0	0	0
2016/03/15	R248	05/05/2016	9.01	Put	Bond Future	8,936.5600	8.9366	10,986.2100	10.9862	22.936	0	0	0
2016/03/15	R248	05/05/2016	8.99	Call	Bond Future	288.4700	0.2885	120.8900	0.1209	(58.093)	0	0	0
2016/03/15	R248	05/05/2016	9.00	Put	Bond Future	9,028.9200	9.0289	11,083.4600	11.0835	22.755	0	0	0
2016/03/15	R248	05/05/2016	9.00	Call	Bond Future	297.4800	0.2975	125.2300	0.1252	(57.903)	0	0	0
2016/03/15	R248	05/05/2016	9.01	Call	Bond Future	307.0200	0.3070	129.8800	0.1299	(57.697)	0	0	0
2016/03/15	R248	04/08/2016			Bond Future	9.9877	92.0477	10.2598	89.7777	2.725	0.0000	0.0000	0
2016/03/15	R248	04/08/2016	9.25	Call	Bond Future	1,733.1000	1.7331	1,158.5900	1.1586	(33.149)	0	0	0
2016/03/15	R248	04/08/2016	9.24	Put	Bond Future	8,532.3900	8.5324	10,234.4300	10.2344	19.948	0	0	0
2016/03/15	R248	04/08/2016	9.26	Put	Bond Future	8,387.8600	8.3879	10,076.8700	10.0769	20.136	0	0	0
2016/03/15	R248	04/08/2016	9.25	Put	Bond Future	8,459.9200	8.4599	10,155.4600	10.1555	20.042	0	0	0
2016/03/15	R248	04/08/2016	9.26	Call	Bond Future	1,758.2700	1.7583	1,177.2300	1.1772	(33.046)	0	0	0
2016/03/15	R248	04/08/2016	9.24	Call	Bond Future	1,708.1600	1.7082	1,140.1500	1.1402	(33.253)	0	0	0
2016/03/15	R248	03/11/2016	10.38	Call	Bond Future	6,749.9000	6.7499	5,401.3500	5.4013	(19.979)	0	0	0
2016/03/15	R248	03/11/2016			Bond Future	10.0432	89.3655	10.3235	87.0524	2.791	0.0000	0.0000	0
2016/03/15	R248	03/11/2016	10.39	Call	Bond Future	6,796.6000	6.7966	5,442.5200	5.4425	(19.923)	0	0	0
2016/03/15	R248	03/11/2016	10.37	Put	Bond Future	4,017.1300	4.0171	4,987.1600	4.9872	24.147	0	0	0
2016/03/15	R248	03/11/2016	10.39	Put	Bond Future	3,950.5800	3.9506	4,909.5300	4.9095	24.274	0	0	0
2016/03/15	R248	03/11/2016	10.37	Call	Bond Future	6,703.5800	6.7036	5,360.5800	5.3606	(20.034)	0	0	0
2016/03/15	R248	03/11/2016	10.38	Put	Bond Future	3,983.5900	3.9836	4,948.0700	4.9481	24.211	0	0	0

Total

687195