



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 17/03/2016 TO 17/03/2016

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
2016/03/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	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
2016/03/17	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	2025	05/05/2016			Bond Future	123.1746		123.1746	123.2659	123.2659	0.074	0.0000	0.0000	4,606
2016/03/17	2025	05/05/2016	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2025	05/05/2016	125.99	Put	Bond Future	2,815.4100		2.8154	2,724.1400	2.7241	(3.242)	0	0	0
2016/03/17	2025	05/05/2016	126.01	Put	Bond Future	2,835.4100		2.8354	2,744.1400	2.7441	(3.219)	0	0	0
2016/03/17	2025	05/05/2016	126.00	Put	Bond Future	2,825.4100		2.8254	2,734.1400	2.7341	(3.230)	0	0	0
2016/03/17	2025	05/05/2016	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2025	05/05/2016	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2025	04/08/2016	123.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2025	04/08/2016			Bond Future	124.2600		124.2600	124.3523	124.3523	0.074	0.0000	0.0000	0
2016/03/17	2025	04/08/2016	123.86	Call	Bond Future	399.9800		0.4000	492.2500	0.4923	23.069	0	0	0
2016/03/17	2025	04/08/2016	123.87	Call	Bond Future	389.9800		0.3900	482.2500	0.4823	23.660	0	0	0
2016/03/17	2025	04/08/2016	123.85	Call	Bond Future	409.9800		0.4100	502.2500	0.5023	22.506	0	0	0
2016/03/17	2025	04/08/2016	123.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2025	04/08/2016	123.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2030	05/05/2016	8.99	Put	Bond Future	6,260.0600		6.2601	4,145.1300	4.1451	(33.785)	0	0	0
2016/03/17	2030	05/05/2016	9.01	Put	Bond Future	6,112.7700		6.1128	3,997.8400	3.9978	(34.599)	0	0	0
2016/03/17	2030	05/05/2016			Bond Future	9.8819		88.1975	9.5706	90.3124	(3.150)	0.0000	0.0000	17,364
2016/03/17	2030	05/05/2016	9.00	Put	Bond Future	6,186.3700		6.1864	4,071.4400	4.0714	(34.187)	0	0	0
2016/03/17	2030	05/05/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2030	05/05/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2030	05/05/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2030	04/08/2016	10.17	Call	Bond Future	1,373.9400		1.3739	3,528.2200	3.5282	156.796	0	0	0
2016/03/17	2030	04/08/2016			Bond Future	9.9585		85.8557	9.6363	88.0100	(3.235)	0.0000	0.0000	0
2016/03/17	2030	04/08/2016	10.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2032	05/05/2016			Bond Future	10.0205		86.9520	9.7044	89.2223	(3.154)	0.0000	0.0000	9,231
2016/03/17	2032	05/05/2016	8.99	Put	Bond Future	7,913.9100		7.9139	5,896.6900	5.8967	(25.490)	0	0	0
2016/03/17	2032	05/05/2016	9.01	Put	Bond Future	7,766.0500		7.7661	5,761.6400	5.7616	(25.810)	0	0	0
2016/03/17	2032	05/05/2016	9.00	Put	Bond Future	7,839.8500		7.8399	5,828.9800	5.8290	(25.649)	0	0	0
2016/03/17	2032	05/05/2016	9.01	Call	Bond Future	187.8100		0.1878	453.6300	0.4536	141.537	0	0	0
2016/03/17	2032	05/05/2016	8.99	Call	Bond Future	175.9700		0.1760	428.9800	0.4290	143.780	0	0	0
2016/03/17	2032	05/05/2016	9.00	Call	Bond Future	181.8100		0.1818	441.1700	0.4412	142.654	0	0	0
2016/03/17	2032	04/08/2016	9.01	Call	Bond Future	829.9100		0.8299	1,351.1800	1.3512	62.810	0	0	0
2016/03/17	2032	04/08/2016			Bond Future	10.0951		88.5949	9.7687	90.9074	(3.234)	0.0000	0.0000	0
2016/03/17	2032	04/08/2016	8.99	Call	Bond Future	803.4800		0.8035	1,312.5600	1.3126	63.359	0	0	0
2016/03/17	2032	04/08/2016	9.00	Call	Bond Future	816.3200		0.8163	1,331.4000	1.3314	63.098	0	0	0
2016/03/17	2032	04/08/2016	8.99	Put	Bond Future	9,014.9600		9.0150	7,211.4900	7.2115	(20.005)	0	0	0
2016/03/17	2032	04/08/2016	9.01	Put	Bond Future	8,882.7600		8.8828	7,091.4800	7.0915	(20.166)	0	0	0
2016/03/17	2032	04/08/2016	9.00	Put	Bond Future	8,948.4300		8.9484	7,150.9600	7.1510	(20.087)	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
2016/03/17	2032	03/11/2016			Bond Future	10.1646	86.1255	9.8276	88.4806	(3.315)	0.0000	0.0000	0
2016/03/17	2032	03/11/2016	10.28	Put	Bond Future	3,938.5300	3.9385	2,977.4600	2.9775	(24.402)	0	0	0
2016/03/17	2032	03/11/2016	10.30	Put	Bond Future	3,875.9300	3.8759	2,926.1800	2.9262	(24.504)	0	0	0
2016/03/17	2032	03/11/2016	10.29	Put	Bond Future	3,906.9900	3.9070	2,951.6000	2.9516	(24.453)	0	0	0
2016/03/17	2032	03/11/2016	10.30	Call	Bond Future	4,796.3900	4.7964	6,201.7900	6.2018	29.301	0	0	0
2016/03/17	2032	03/11/2016	10.28	Call	Bond Future	4,724.0000	4.7240	6,118.0800	6.1181	29.511	0	0	0
2016/03/17	2032	03/11/2016	10.29	Call	Bond Future	4,759.9900	4.7600	6,159.7500	6.1598	29.407	0	0	0
2016/03/17	2033	05/05/2016			Bond Future	102.9390	102.9390	102.9324	102.9324	(0.006)	0.0000	0.0000	1,032
2016/03/17	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2033	05/05/2016	102.40	Call	Bond Future	539.0100	0.5390	532.4000	0.5324	(1.226)	0	0	0
2016/03/17	2033	05/05/2016	102.41	Call	Bond Future	529.0100	0.5290	522.4000	0.5224	(1.250)	0	0	0
2016/03/17	2033	05/05/2016	102.39	Call	Bond Future	549.0100	0.5490	542.4000	0.5424	(1.204)	0	0	0
2016/03/17	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2037	05/05/2016	8.99	Call	Bond Future	125.7100	0.1257	327.2300	0.3272	160.305	0	0	0
2016/03/17	2037	05/05/2016	9.00	Put	Bond Future	9,646.9700	9.6470	7,355.8500	7.3559	(23.750)	0	0	0
2016/03/17	2037	05/05/2016			Bond Future	10.1508	88.1356	9.8297	90.6337	(3.163)	0.0000	0.0000	39,888
2016/03/17	2037	05/05/2016	9.00	Call	Bond Future	130.0700	0.1301	337.0700	0.3371	159.145	0	0	0
2016/03/17	2037	05/05/2016	9.01	Call	Bond Future	134.7100	0.1347	347.4300	0.3474	157.910	0	0	0
2016/03/17	2037	05/05/2016	8.99	Put	Bond Future	9,732.4900	9.7325	7,435.8900	7.4359	(23.597)	0	0	0
2016/03/17	2037	05/05/2016	9.01	Put	Bond Future	9,561.8600	9.5619	7,276.4600	7.2765	(23.901)	0	0	0
2016/03/17	2037	04/08/2016			Bond Future	10.2254	85.5422	9.8941	88.0869	(3.240)	0.0000	0.0000	0
2016/03/17	2037	04/08/2016	9.24	Put	Bond Future	9,033.1400	9.0331	7,145.8800	7.1459	(20.893)	0	0	0
2016/03/17	2037	04/08/2016	9.26	Put	Bond Future	8,894.9900	8.8950	7,022.2200	7.0222	(21.054)	0	0	0
2016/03/17	2037	04/08/2016	9.24	Call	Bond Future	1,097.8000	1.0978	1,755.1700	1.7552	59.881	0	0	0
2016/03/17	2037	04/08/2016	9.25	Put	Bond Future	8,963.9100	8.9639	7,083.8800	7.0839	(20.973)	0	0	0
2016/03/17	2037	04/08/2016	9.25	Call	Bond Future	1,114.8700	1.1149	1,779.4700	1.7795	59.612	0	0	0
2016/03/17	2037	04/08/2016	9.26	Call	Bond Future	1,132.1200	1.1321	1,803.9800	1.8040	59.345	0	0	0
2016/03/17	2037	03/11/2016	10.35	Call	Bond Future	4,998.7600	4.9988	6,502.4400	6.5024	30.081	0	0	0
2016/03/17	2037	03/11/2016	10.36	Put	Bond Future	4,519.4300	4.5194	3,437.6400	3.4376	(23.936)	0	0	0
2016/03/17	2037	03/11/2016			Bond Future	10.2899	87.1740	9.9487	89.7657	(3.316)	0.0000	0.0000	0
2016/03/17	2037	03/11/2016	10.36	Call	Bond Future	5,036.8600	5.0369	6,546.7400	6.5467	29.977	0	0	0
2016/03/17	2037	03/11/2016	10.37	Call	Bond Future	5,075.3700	5.0754	6,591.4000	6.5914	29.870	0	0	0
2016/03/17	2037	03/11/2016	10.35	Put	Bond Future	4,554.8200	4.5548	3,466.8300	3.4668	(23.887)	0	0	0
2016/03/17	2037	03/11/2016	10.37	Put	Bond Future	4,484.5600	4.4846	3,408.9200	3.4089	(23.985)	0	0	0
2016/03/17	2038	05/05/2016	131.01	Put	Bond Future	2,405.5300	2.4055	2,413.6900	2.4137	0.339	0	0	0
2016/03/17	2038	05/05/2016			Bond Future	128.6045	128.6045	128.5963	128.5963	(0.006)	0.0000	0.0000	17,007
2016/03/17	2038	05/05/2016	131.00	Put	Bond Future	2,395.5300	2.3955	2,403.6900	2.4037	0.341	0	0	0
2016/03/17	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2038	05/05/2016	130.99	Put	Bond Future	2,385.5300	2.3855	2,393.6900	2.3937	0.342	0	0	0
2016/03/17	2038	04/08/2016			Bond Future	129.6364	129.6364	129.6272	129.6272	(0.007)	0.0000	0.0000	0
2016/03/17	2038	04/08/2016	129.31	Call	Bond Future	326.4300	0.3264	317.1500	0.3171	(2.843)	0	0	0
2016/03/17	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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2016/03/17	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2038	04/08/2016	129.32	Call	Bond Future	316.4300	0.3164	307.1500	0.3071	(2.933)	0	0	0
2016/03/17	2038	04/08/2016	129.30	Call	Bond Future	336.4300	0.3364	327.1500	0.3272	(2.758)	0	0	0
2016/03/17	2040	05/05/2016	9.50	Call	Bond Future	521.0500	0.5210	1,105.9300	1.1059	112.250	0	0	0
2016/03/17	2040	05/05/2016			Bond Future	10.2312	91.5391	9.9101	94.1875	(3.138)	0.0000	0.0000	1,812
2016/03/17	2040	05/05/2016	9.51	Call	Bond Future	535.2300	0.5352	1,131.3000	1.1313	111.367	0	0	0
2016/03/17	2040	05/05/2016	9.49	Call	Bond Future	507.2400	0.5072	1,081.0700	1.0811	113.128	0	0	0
2016/03/17	2040	05/05/2016	9.50	Put	Bond Future	6,747.4400	6.7474	4,683.9800	4.6840	(30.581)	0	0	0
2016/03/17	2040	05/05/2016	9.49	Put	Bond Future	6,823.7400	6.8237	4,749.2300	4.7492	(30.401)	0	0	0
2016/03/17	2040	05/05/2016	9.51	Put	Bond Future	6,671.6500	6.6716	4,619.3800	4.6194	(30.761)	0	0	0
2016/03/17	2040	04/08/2016			Bond Future	10.3066	88.7595	9.9753	91.4572	(3.215)	0.0000	0.0000	0
2016/03/17	2040	04/08/2016	9.49	Put	Bond Future	8,428.9600	8.4290	6,567.5700	6.5676	(22.083)	0	0	0
2016/03/17	2040	04/08/2016	9.50	Call	Bond Future	1,548.6500	1.5487	2,393.1700	2.3932	54.533	0	0	0
2016/03/17	2040	04/08/2016	9.51	Call	Bond Future	1,570.8000	1.5708	2,423.5700	2.4236	54.289	0	0	0
2016/03/17	2040	04/08/2016	9.49	Call	Bond Future	1,526.7000	1.5267	2,363.0200	2.3630	54.780	0	0	0
2016/03/17	2040	04/08/2016	9.51	Put	Bond Future	8,293.5100	8.2935	6,448.5700	6.4486	(22.246)	0	0	0
2016/03/17	2040	04/08/2016	9.50	Put	Bond Future	8,361.0700	8.3611	6,507.8800	6.5079	(22.165)	0	0	0
2016/03/17	2044	05/05/2016	8.99	Put	Bond Future	11,145.8800	11.1459	8,656.5000	8.6565	(22.335)	0	0	0
2016/03/17	2044	05/05/2016			Bond Future	10.2196	88.9034	9.8987	91.5699	(3.140)	0.0000	0.0000	20,223
2016/03/17	2044	05/05/2016	9.01	Put	Bond Future	10,955.3300	10.9553	8,476.4500	8.4764	(22.627)	0	0	0
2016/03/17	2044	05/05/2016	9.00	Put	Bond Future	11,050.3700	11.0504	8,566.1200	8.5661	(22.481)	0	0	0
2016/03/17	2044	05/05/2016	9.01	Call	Bond Future	113.8300	0.1138	301.3900	0.3014	164.772	0	0	0
2016/03/17	2044	05/05/2016	8.99	Call	Bond Future	105.8200	0.1058	282.8800	0.2829	167.322	0	0	0
2016/03/17	2044	05/05/2016	9.00	Call	Bond Future	109.6800	0.1097	291.8700	0.2919	166.111	0	0	0
2016/03/17	2044	04/08/2016	9.50	Call	Bond Future	1,585.0200	1.5850	2,446.9600	2.4470	54.380	0	0	0
2016/03/17	2044	04/08/2016			Bond Future	10.2922	86.1993	9.9611	88.9155	(3.217)	0.0000	0.0000	0
2016/03/17	2044	04/08/2016	9.51	Call	Bond Future	1,607.6800	1.6077	2,478.0000	2.4780	54.135	0	0	0
2016/03/17	2044	04/08/2016	9.49	Put	Bond Future	8,408.7800	8.4088	6,546.1200	6.5461	(22.151)	0	0	0
2016/03/17	2044	04/08/2016	9.51	Put	Bond Future	8,271.8700	8.2719	6,425.9500	6.4260	(22.316)	0	0	0
2016/03/17	2044	04/08/2016	9.49	Call	Bond Future	1,562.5800	1.5626	2,416.1600	2.4162	54.626	0	0	0
2016/03/17	2044	04/08/2016	9.50	Put	Bond Future	8,340.1400	8.3401	6,485.8400	6.4858	(22.233)	0	0	0
2016/03/17	2044	03/11/2016			Bond Future	10.3549	87.8436	10.0141	90.6101	(3.290)	0.0000	0.0000	0
2016/03/17	2044	03/11/2016	10.42	Call	Bond Future	5,343.2000	5.3432	6,956.0500	6.9561	30.185	0	0	0
2016/03/17	2044	03/11/2016	10.41	Put	Bond Future	4,869.1600	4.8692	3,708.9000	3.7089	(23.829)	0	0	0
2016/03/17	2044	03/11/2016	10.43	Put	Bond Future	4,793.6900	4.7937	3,646.6100	3.6466	(23.929)	0	0	0
2016/03/17	2044	03/11/2016	10.42	Put	Bond Future	4,831.4400	4.8314	3,677.7800	3.6778	(23.878)	0	0	0
2016/03/17	2044	03/11/2016	10.43	Call	Bond Future	5,383.5400	5.3835	7,002.9700	7.0030	30.081	0	0	0
2016/03/17	2044	03/11/2016	10.41	Call	Bond Future	5,302.7100	5.3027	6,908.9600	6.9090	30.291	0	0	0
2016/03/17	2046	05/05/2016			Bond Future	126.4849	126.4849	127.2985	127.2985	0.643	0.0000	0.0000	12,766
2016/03/17	2046	05/05/2016	129.99	Put	Bond Future	3,505.1300	3.5051	2,691.4700	2.6915	(23.213)	0	0	0
2016/03/17	2046	05/05/2016	130.01	Put	Bond Future	3,525.1300	3.5251	2,711.4700	2.7115	(23.082)	0	0	0
2016/03/17	2046	05/05/2016	130.00	Put	Bond Future	3,515.1300	3.5151	2,701.4700	2.7015	(23.147)	0	0	0
2016/03/17	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	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
2016/03/17	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2046	04/08/2016	129.00	Put	Bond Future	114.7300	0.1147	0.0000	0.0000	(100.000)	0	0	0
2016/03/17	2046	04/08/2016			Bond Future	128.8853	128.8853	129.7135	129.7135	0.643	0.0000	0.0000	0
2016/03/17	2046	04/08/2016	129.02	Put	Bond Future	134.7300	0.1347	0.0000	0.0000	(100.000)	0	0	0
2016/03/17	2046	04/08/2016	129.00	Call	Bond Future	0.0000	0.0000	713.4600	0.7135	100.000	0	0	0
2016/03/17	2046	04/08/2016	129.01	Put	Bond Future	124.7300	0.1247	0.0000	0.0000	(100.000)	0	0	0
2016/03/17	2046	04/08/2016	129.01	Call	Bond Future	0.0000	0.0000	703.4600	0.7035	100.000	0	0	0
2016/03/17	2046	04/08/2016	129.02	Call	Bond Future	0.0000	0.0000	693.4600	0.6935	100.000	0	0	0
2016/03/17	2050	05/05/2016	138.00	Put	Bond Future	1,795.9100	1.7959	829.8200	0.8298	(53.794)	0	0	0
2016/03/17	2050	05/05/2016			Bond Future	136.2041	136.2041	137.1702	137.1702	0.709	0.0000	0.0000	14,916
2016/03/17	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2050	05/05/2016	137.99	Put	Bond Future	1,785.9100	1.7859	819.8200	0.8198	(54.095)	0	0	0
2016/03/17	2050	05/05/2016	138.01	Put	Bond Future	1,805.9100	1.8059	839.8200	0.8398	(53.496)	0	0	0
2016/03/17	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2050	04/08/2016			Bond Future	137.2203	137.2203	138.2037	138.2037	0.717	0.0000	0.0000	0
2016/03/17	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	2050	04/08/2016	139.12	Put	Bond Future	1,899.7100	1.8997	916.3400	0.9163	(51.764)	0	0	0
2016/03/17	2050	04/08/2016	139.14	Put	Bond Future	1,919.7100	1.9197	936.3400	0.9363	(51.225)	0	0	0
2016/03/17	2050	04/08/2016	139.13	Put	Bond Future	1,909.7100	1.9097	926.3400	0.9263	(51.493)	0	0	0
2016/03/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	AL37	05/05/2016			Index Future	467.5530	467.5530	472.6350	472.6350	1.087	0.0000	0.0000	4
2016/03/17	AL37	04/08/2016			Index Future	476.2930	476.2930	481.4660	481.4660	1.086	0.0000	0.0000	0
2016/03/17	AL7T	05/05/2016			Index Future	534.5120	534.5120	544.5470	544.5470	1.877	0.0000	0.0000	0
2016/03/17	AL7T	04/08/2016			Index Future	544.5040	544.5040	554.7220	554.7220	1.877	0.0000	0.0000	0
2016/03/17	ALBI	05/05/2016			Index Future	484.5060	484.5060	494.5110	494.5110	2.065	0.0000	0.0000	510
2016/03/17	ALBI	04/08/2016			Index Future	493.5630	493.5630	503.7520	503.7520	2.064	0.0000	0.0000	133
2016/03/17	ALBI	03/11/2016			Index Future	503.0750	503.0750	513.4510	513.4510	2.063	0.0000	0.0000	0
2016/03/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	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
2016/03/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/03/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/17	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	EL28	05/05/2016			Bond Future	126.8871	126.8871	126.8800	126.8800	(0.006)	0.0000	0.0000	0
2016/03/17	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	EL28	05/05/2016	128.99	Put	Bond Future	2,102.9200	2.1029	2,109.9700	2.1100	0.335	0	0	0
2016/03/17	EL28	05/05/2016	129.01	Put	Bond Future	2,122.9200	2.1229	2,129.9700	2.1300	0.332	0	0	0
2016/03/17	EL28	05/05/2016	129.00	Put	Bond Future	2,112.9200	2.1129	2,119.9700	2.1200	0.334	0	0	0
2016/03/17	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	EL28	04/08/2016			Bond Future	129.2951	129.2951	129.2870	129.2870	(0.006)	0.0000	0.0000	0
2016/03/17	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	EL28	04/08/2016	126.86	Call	Bond Future	2,435.0800	2.4351	2,427.0400	2.4270	(0.330)	0	0	0
2016/03/17	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	EL28	04/08/2016	126.87	Call	Bond Future	2,425.0800	2.4251	2,417.0400	2.4170	(0.332)	0	0	0
2016/03/17	EL28	04/08/2016	126.88	Call	Bond Future	2,415.0800	2.4151	2,407.0400	2.4070	(0.333)	0	0	0
2016/03/17	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	ES33	05/05/2016			Bond Future	11.0146	74.1784	10.6981	76.1288	(2.874)	0.0000	0.0000	8,776
2016/03/17	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	ES33	05/05/2016	9.99	Put	Bond Future	6,612.5000	6.6125	4,662.0800	4.6621	(29.496)	0	0	0
2016/03/17	ES33	05/05/2016	10.01	Put	Bond Future	6,474.8600	6.4749	4,524.4400	4.5244	(30.123)	0	0	0
2016/03/17	ES33	05/05/2016	10.00	Put	Bond Future	6,543.6300	6.5436	4,593.2100	4.5932	(29.806)	0	0	0
2016/03/17	ES33	04/08/2016			Bond Future	11.1172	75.5800	10.7898	77.5668	(2.945)	0.0000	0.0000	0
2016/03/17	ES33	04/08/2016	10.24	Put	Bond Future	5,515.5000	5.5155	3,528.7400	3.5287	(36.021)	0	0	0
2016/03/17	ES33	04/08/2016	10.26	Put	Bond Future	5,382.7500	5.3827	3,395.9900	3.3960	(36.910)	0	0	0
2016/03/17	ES33	04/08/2016	10.25	Put	Bond Future	5,449.0800	5.4491	3,462.3200	3.4623	(36.460)	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
2016/03/17	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	ES33	03/11/2016			Bond Future	11.2169	73.2286	10.8786	75.2520	(3.016)	0.0000	0.0000	0
2016/03/17	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	ES33	03/11/2016	11.31	Call	Bond Future	542.0800	0.5421	2,565.4500	2,5655	373.260	0	0	0
2016/03/17	ES33	03/11/2016	11.29	Call	Bond Future	426.1700	0.4262	2,449.5400	2,4495	474.780	0	0	0
2016/03/17	ES33	03/11/2016	11.30	Call	Bond Future	484.1600	0.4842	2,507.5300	2,5075	417.913	0	0	0
2016/03/17	ES42	05/05/2016			Bond Future	11.1816	77.7805	10.8546	80.0432	(2.925)	0.0000	0.0000	7,250
2016/03/17	GOVI	05/05/2016	518.01	Put	GOVI	339,910.0000	33.9910	245,610.0000	24.5610	(27.743)	0	0	0
2016/03/17	GOVI	05/05/2016			GOVI	484.0190	484.0190	493.4490	493.4490	1.948	0.0000	0.0000	478
2016/03/17	GOVI	05/05/2016	518.00	Put	GOVI	339,810.0000	33.9810	245,510.0000	24.5510	(27.751)	0	0	0
2016/03/17	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	GOVI	05/05/2016	517.99	Put	GOVI	339,710.0000	33.9710	245,410.0000	24.5410	(27.759)	0	0	0
2016/03/17	GOVI	04/08/2016	520.99	Put	GOVI	279,230.0000	27.9230	183,210.0000	18.3210	(34.387)	0	0	0
2016/03/17	GOVI	04/08/2016			GOVI	493.0670	493.0670	502.6690	502.6690	1.947	0.0000	0.0000	26
2016/03/17	GOVI	04/08/2016	521.01	Put	GOVI	279,430.0000	27.9430	183,410.0000	18.3410	(34.363)	0	0	0
2016/03/17	GOVI	04/08/2016	521.00	Put	GOVI	279,330.0000	27.9330	183,310.0000	18.3310	(34.375)	0	0	0
2016/03/17	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	GOVI	03/11/2016	476.11	Call	GOVI	264,590.0000	26.4590	362,380.0000	36.2380	36.959	0	0	0
2016/03/17	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	GOVI	03/11/2016			GOVI	502.5690	502.5690	512.3480	512.3480	1.946	0.0000	0.0000	0
2016/03/17	GOVI	03/11/2016	476.12	Call	GOVI	264,490.0000	26.4490	362,280.0000	36.2280	36.973	0	0	0
2016/03/17	GOVI	03/11/2016	476.13	Call	GOVI	264,390.0000	26.4390	362,180.0000	36.2180	36.987	0	0	0
2016/03/17	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/17	IGOV	05/05/2016			Index Future	236.8640	236.8640	237.2620	237.2620	0.168	0.0000	0.0000	977
2016/03/17	IGOV	04/08/2016			Index Future	241.3110	241.3110	241.7150	241.7150	0.167	0.0000	0.0000	81
2016/03/17	IGOV	03/11/2016			Index Future	245.9800	245.9800	246.3880	246.3880	0.166	0.0000	0.0000	0
2016/03/17	ILBI	05/05/2016			Index Future	642.4930	642.4930	643.3540	643.3540	0.134	0.0000	0.0000	0
2016/03/17	ILBI	04/08/2016			Index Future	654.4060	654.4060	655.2830	655.2830	0.134	0.0000	0.0000	157
2016/03/17	IS01	19/12/2016			Interest Rate Swap	100.1800	100.1800	100.1398	100.1398	(0.040)	0.0000	0.0000	0
2016/03/17	IS01	16/03/2017			Interest Rate Swap	100.2572	100.2572	100.1847	100.1847	(0.072)	0.0000	0.0000	0
2016/03/17	IS01	15/06/2017			Interest Rate Swap	100.0433	100.0433	99.9308	99.9308	(0.112)	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
2016/03/17	IS02	18/12/2017			Interest Rate Swap	100.7759	100.7759	100.5812	100.5812	(0.193)	0.0000	0.0000	0
2016/03/17	IS02	16/03/2018			Interest Rate Swap	100.3193	100.3193	100.0641	100.0641	(0.254)	0.0000	0.0000	0
2016/03/17	IS02	15/06/2018			Interest Rate Swap	100.2376	100.2376	99.9301	99.9301	(0.307)	0.0000	0.0000	0
2016/03/17	IS05	17/12/2020			Interest Rate Swap	101.5404	101.5404	100.8623	100.8623	(0.668)	0.0000	0.0000	0
2016/03/17	IS05	16/03/2021			Interest Rate Swap	101.0990	101.0990	100.3830	100.3830	(0.708)	0.0000	0.0000	0
2016/03/17	IS05	15/06/2021			Interest Rate Swap	100.6204	100.6204	99.8633	99.8633	(0.752)	0.0000	0.0000	0
2016/03/17	IS10	17/12/2025			Interest Rate Swap	104.1040	104.1040	102.8159	102.8159	(1.237)	0.0000	0.0000	0
2016/03/17	IS10	16/03/2026			Interest Rate Swap	101.3828	101.3828	100.0502	100.0502	(1.314)	0.0000	0.0000	0
2016/03/17	IS10	15/06/2026			Interest Rate Swap	100.2822	100.2822	98.9190	98.9190	(1.359)	0.0000	0.0000	0
2016/03/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/17	JBAF	20/04/2016			Jibar Tradeable Future	7.2200	92.7800	7.2300	92.7700	0.139	0.0000	0.0000	0
2016/03/17	JBAF	18/05/2016			Jibar Tradeable Future	7.2800	92.7200	7.2700	92.7300	(0.137)	0.0000	0.0000	0
2016/03/17	JBAF	15/06/2016			Jibar Tradeable Future	7.4300	92.5700	7.3800	92.6200	(0.673)	0.0000	0.0000	0
2016/03/17	JBAF	20/07/2016			Jibar Tradeable Future	7.4900	92.5100	7.4600	92.5400	(0.401)	0.0000	0.0000	0
2016/03/17	JBAF	17/08/2016			Jibar Tradeable Future	7.5900	92.4100	7.5500	92.4500	(0.527)	0.0000	0.0000	0
2016/03/17	JBAF	21/09/2016			Jibar Tradeable Future	7.6800	92.3200	7.5900	92.4100	(1.172)	0.0000	0.0000	0
2016/03/17	JBAF	21/12/2016			Jibar Tradeable Future	7.9300	92.0700	7.8500	92.1500	(1.009)	0.0000	0.0000	0
2016/03/17	JBAF	15/03/2017			Jibar Tradeable Future	8.1000	91.9000	7.9700	92.0300	(1.605)	0.0000	0.0000	0
2016/03/17	JBAF	21/06/2017			Jibar Tradeable Future	8.2900	91.7100	8.1300	91.8700	(1.930)	0.0000	0.0000	0
2016/03/17	JBAF	20/09/2017			Jibar Tradeable Future	8.3800	91.6200	8.2000	91.8000	(2.148)	0.0000	0.0000	0
2016/03/17	JBAF	20/12/2017			Jibar Tradeable Future	8.4400	91.5600	8.3000	91.7000	(1.659)	0.0000	0.0000	0
2016/03/17	JBAF	20/03/2018			Jibar Tradeable Future	8.5000	8.5000	8.4000	91.6000	(1.176)	0.0000	0.0000	0
2016/03/17	R023	05/05/2016			Bond Future	9.3198	93.7054	9.0472	95.0016	(2.925)	0.0000	0.0000	8,731
2016/03/17	R023	05/05/2016	8.24	Put	Bond Future	5,336.3600	5.3364	4,136.1100	4.1361	(22.492)	0	0	0
2016/03/17	R023	05/05/2016	8.26	Put	Bond Future	5,240.5000	5.2405	4,046.0600	4.0461	(22.792)	0	0	0
2016/03/17	R023	05/05/2016	8.24	Call	Bond Future	66.2800	0.0663	162.2700	0.1623	144.825	0	0	0
2016/03/17	R023	05/05/2016	8.25	Put	Bond Future	5,288.3200	5.2883	4,090.9000	4.0909	(22.643)	0	0	0
2016/03/17	R023	05/05/2016	8.25	Call	Bond Future	68.7400	0.0687	167.5600	0.1676	143.759	0	0	0
2016/03/17	R023	05/05/2016	8.26	Call	Bond Future	71.3900	0.0714	173.1900	0.1732	142.597	0	0	0
2016/03/17	R023	04/08/2016	8.24	Call	Bond Future	366.0000	0.3660	597.8400	0.5978	63.344	0	0	0
2016/03/17	R023	04/08/2016	8.25	Put	Bond Future	5,830.4300	5.8304	4,745.3800	4.7454	(18.610)	0	0	0
2016/03/17	R023	04/08/2016			Bond Future	9.4018	95.4759	9.1156	96.7960	(3.045)	0.0000	0.0000	0
2016/03/17	R023	04/08/2016	8.25	Call	Bond Future	372.6700	0.3727	607.7100	0.6077	63.069	0	0	0
2016/03/17	R023	04/08/2016	8.26	Call	Bond Future	379.8600	0.3799	618.2400	0.6182	62.755	0	0	0
2016/03/17	R023	04/08/2016	8.24	Put	Bond Future	5,872.8800	5.8729	4,784.6300	4.7846	(18.530)	0	0	0

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2016/03/17	R023	04/08/2016	8.26	Put	Bond Future	5,788.5300	5.7885	4,706.8200	4.7068	(18.687)	0	0	0
2016/03/17	R023	03/11/2016	9.73	Put	Bond Future	2,117.7600	2.1178	1,599.4700	1.5995	(24.474)	0	0	0
2016/03/17	R023	03/11/2016			Bond Future	9.4833	93.3653	9.1828	94.7090	(3.169)	0.0000	0.0000	0
2016/03/17	R023	03/11/2016	9.75	Put	Bond Future	2,081.1800	2.0812	1,569.6100	1.5696	(24.581)	0	0	0
2016/03/17	R023	03/11/2016	9.73	Call	Bond Future	3,202.6700	3.2027	4,028.0400	4.0280	25.771	0	0	0
2016/03/17	R023	03/11/2016	9.74	Put	Bond Future	2,099.4100	2.0994	1,584.4800	1.5845	(24.527)	0	0	0
2016/03/17	R023	03/11/2016	9.74	Call	Bond Future	3,227.9600	3.2280	4,056.6900	4.0567	25.673	0	0	0
2016/03/17	R023	03/11/2016	9.75	Call	Bond Future	3,253.3400	3.2533	4,085.4300	4.0854	25.576	0	0	0
2016/03/17	R035	05/05/2016	10.37	Call	Bond Future	1,969.1400	1.9691	4,443.9900	4.4440	125.682	0	0	0
2016/03/17	R035	05/05/2016			Bond Future	10.1088	91.4066	9.7929	93.8814	(3.125)	0.0000	0.0000	3,994
2016/03/17	R035	05/05/2016	10.35	Call	Bond Future	1,820.7900	1.8208	4,295.6400	4.2956	135.922	0	0	0
2016/03/17	R035	05/05/2016	10.36	Call	Bond Future	1,895.0200	1.8950	4,369.8700	4.3699	130.598	0	0	0
2016/03/17	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R035	04/08/2016			Bond Future	10.1801	93.1336	9.8541	95.6546	(3.202)	0.0000	0.0000	0
2016/03/17	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R035	04/08/2016	10.35	Call	Bond Future	1,271.5800	1.2716	3,792.5600	3.7926	198.256	0	0	0
2016/03/17	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R035	04/08/2016	10.36	Call	Bond Future	1,345.5200	1.3455	3,866.5000	3.8665	187.361	0	0	0
2016/03/17	R035	04/08/2016	10.37	Call	Bond Future	1,419.3700	1.4194	3,940.3500	3.9404	177.613	0	0	0
2016/03/17	R186	05/05/2016	9.25	Call	Bond Future	1,213.4500	1.2134	2,140.7400	2.1407	76.418	0	0	180
2016/03/17	R186	05/05/2016			Bond Future	9.4918	110.6761	9.1948	112.7522	(3.129)	0.0000	0.0000	56,059
2016/03/17	R186	05/05/2016	8.34	Call	Bond Future	86.5700	0.0866	227.3900	0.2274	162.666	0	0	0
2016/03/17	R186	05/05/2016	9.89	Call	Bond Future	3,601.7500	3.6018	5,208.7000	5.2087	44.616	0	0	0
2016/03/17	R186	05/05/2016	8.35	Call	Bond Future	89.9100	0.0899	234.9800	0.2350	161.350	0	0	0
2016/03/17	R186	05/05/2016	8.75	Put	Bond Future	5,635.5800	5.6356	3,959.5500	3.9595	(29.740)	0	0	1,900
2016/03/17	R186	05/05/2016	9.25	Put	Bond Future	2,899.7900	2.8998	1,750.9400	1.7509	(39.618)	0	0	0
2016/03/17	R186	05/05/2016	8.33	Call	Bond Future	83.3300	0.0833	219.9900	0.2200	163.999	0	0	0
2016/03/17	R186	05/05/2016	8.85	Put	Bond Future	5,016.0400	5.0160	3,430.1600	3.4302	(31.616)	0	0	5,350
2016/03/17	R186	05/05/2016	9.96	Call	Bond Future	3,940.0100	3.9400	5,602.8900	5.6029	42.205	0	0	0
2016/03/17	R186	05/05/2016	9.86	Call	Bond Future	3,460.6300	3.4606	5,042.2300	5.0422	45.703	0	0	0
2016/03/17	R186	05/05/2016	7.56	Put	Bond Future	14,552.7000	14.5527	12,484.0500	12.4840	(14.215)	0	0	0
2016/03/17	R186	05/05/2016	8.35	Put	Bond Future	8,382.9200	8.3829	6,451.8500	6.4518	(23.036)	0	0	0
2016/03/17	R186	05/05/2016	8.75	Call	Bond Future	344.7100	0.3447	744.8200	0.7448	116.071	0	0	180
2016/03/17	R186	05/05/2016	8.34	Put	Bond Future	8,456.0300	8.4560	6,520.7100	6.5207	(22.887)	0	0	0
2016/03/17	R186	05/05/2016	7.56	Call	Bond Future	2.6200	0.0026	10.1100	0.0101	285.878	0	0	0
2016/03/17	R186	05/05/2016	8.85	Call	Bond Future	459.0200	0.4590	949.2800	0.9493	106.806	0	0	0
2016/03/17	R186	05/05/2016	8.33	Put	Bond Future	8,529.3000	8.5293	6,589.8200	6.5898	(22.739)	0	0	0
2016/03/17	R186	05/05/2016	9.89	Put	Bond Future	902.3400	0.9023	433.1500	0.4331	(51.997)	0	0	180
2016/03/17	R186	05/05/2016	9.96	Put	Bond Future	775.8200	0.7758	362.5600	0.3626	(53.268)	0	0	5,000
2016/03/17	R186	05/05/2016	9.86	Put	Bond Future	961.2900	0.9613	466.7500	0.4667	(51.445)	0	0	5,000
2016/03/17	R186	04/08/2016	8.51	Put	Bond Future	8,211.1700	8.2112	6,555.8500	6.5559	(20.159)	0	0	0
2016/03/17	R186	04/08/2016	10.00	Put	Bond Future	1,965.1500	1.9651	1,320.8900	1.3209	(32.784)	0	0	6,500
2016/03/17	R186	04/08/2016			Bond Future	9.5665	107.4635	9.2575	109.5782	(3.229)	0.0000	0.0000	0

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2016/03/17	R186	04/08/2016	8.50	Put	Bond Future	8,272.6900	8.2727	6,611.6400	6.6116	(20.079)	0	0	0
2016/03/17	R186	04/08/2016	8.51	Call	Bond Future	736.6300	0.7366	1,195.9800	1.1960	62.358	0	0	0
2016/03/17	R186	04/08/2016	8.49	Call	Bond Future	711.4100	0.7114	1,159.3100	1.1593	62.959	0	0	0
2016/03/17	R186	04/08/2016	8.50	Call	Bond Future	724.0300	0.7240	1,177.6500	1.1777	62.652	0	0	0
2016/03/17	R186	04/08/2016	10.00	Call	Bond Future	4,838.3300	4.8383	6,308.7400	6.3087	30.391	0	0	0
2016/03/17	R186	04/08/2016	8.49	Put	Bond Future	8,334.2500	8.3342	6,667.4800	6.6675	(19.999)	0	0	0
2016/03/17	R197	05/05/2016			Bond Future	294.4629	294.4629	294.4427	294.4427	(0.007)	0.0000	0.0000	2,206
2016/03/17	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R197	05/05/2016	299.99	Put	Bond Future	5,527.1200	5.5271	5,547.2800	5.5473	0.365	0	0	0
2016/03/17	R197	05/05/2016	300.01	Put	Bond Future	5,547.1200	5.5471	5,567.2800	5.5673	0.363	0	0	0
2016/03/17	R197	05/05/2016	300.00	Put	Bond Future	5,537.1200	5.5371	5,557.2800	5.5573	0.364	0	0	0
2016/03/17	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R197	04/08/2016	293.98	Put	Bond Future	424.9200	0.4249	447.5200	0.4475	5.319	0	0	0
2016/03/17	R197	04/08/2016			Bond Future	293.5551	293.5551	293.5325	293.5325	(0.008)	0.0000	0.0000	0
2016/03/17	R197	04/08/2016	293.97	Put	Bond Future	414.9200	0.4149	437.5200	0.4375	5.447	0	0	0
2016/03/17	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R197	04/08/2016	293.96	Put	Bond Future	404.9200	0.4049	427.5200	0.4275	5.581	0	0	0
2016/03/17	R202	05/05/2016	246.99	Put	Bond Future	7,901.5600	7.9016	7,380.9500	7.3810	(6.589)	0	0	0
2016/03/17	R202	05/05/2016			Bond Future	240.1217	240.1217	240.7622	240.7622	0.267	0.0000	0.0000	43,260
2016/03/17	R202	05/05/2016	247.01	Put	Bond Future	7,917.4300	7.9174	7,396.4200	7.3964	(6.581)	0	0	0
2016/03/17	R202	05/05/2016	246.99	Call	Bond Future	1,033.2800	1.0333	1,153.1400	1.1531	11.600	0	0	0
2016/03/17	R202	05/05/2016	247.00	Put	Bond Future	7,909.5000	7.9095	7,388.6800	7.3887	(6.585)	0	0	0
2016/03/17	R202	05/05/2016	247.00	Call	Bond Future	1,031.2200	1.0312	1,150.8700	1.1509	11.603	0	0	0
2016/03/17	R202	05/05/2016	247.01	Call	Bond Future	1,029.1500	1.0292	1,148.6100	1.1486	11.608	0	0	0
2016/03/17	R202	04/08/2016	243.25	Call	Bond Future	4,400.8300	4.4008	4,681.7700	4.6818	6.384	0	0	0
2016/03/17	R202	04/08/2016			Bond Future	241.2283	241.2283	241.8792	241.8792	0.270	0.0000	0.0000	0
2016/03/17	R202	04/08/2016	243.26	Call	Bond Future	4,396.5400	4.3965	4,677.2900	4.6773	6.386	0	0	0
2016/03/17	R202	04/08/2016	243.24	Put	Bond Future	6,416.8300	6.4168	6,047.0700	6.0471	(5.762)	0	0	0
2016/03/17	R202	04/08/2016	243.26	Put	Bond Future	6,428.2500	6.4283	6,058.1000	6.0581	(5.758)	0	0	0
2016/03/17	R202	04/08/2016	243.24	Call	Bond Future	4,405.1200	4.4051	4,686.2600	4.6863	6.382	0	0	0
2016/03/17	R202	04/08/2016	243.25	Put	Bond Future	6,422.5400	6.4225	6,052.5800	6.0526	(5.760)	0	0	0
2016/03/17	R203	05/05/2016	7.25	Put	Bond Future	1,455.6400	1.4556	1,108.4600	1.1085	(23.851)	0	0	0
2016/03/17	R203	05/05/2016			Bond Future	8.3978	101.0528	8.1096	101.4141	(3.433)	0.0000	0.0000	54,050
2016/03/17	R203	05/05/2016	7.26	Call	Bond Future	6.3800	0.0064	21.0900	0.0211	230.564	0	0	0
2016/03/17	R203	05/05/2016	7.24	Call	Bond Future	5.7900	0.0058	19.4000	0.0194	235.060	0	0	0
2016/03/17	R203	05/05/2016	7.25	Call	Bond Future	6.0700	0.0061	20.2100	0.0202	232.949	0	0	0
2016/03/17	R203	05/05/2016	7.24	Put	Bond Future	1,468.1200	1.4681	1,120.4100	1.1204	(23.684)	0	0	0
2016/03/17	R203	05/05/2016	7.26	Put	Bond Future	1,443.2000	1.4432	1,096.5900	1.0966	(24.017)	0	0	0
2016/03/17	R203	04/08/2016	7.26	Call	Bond Future	37.9400	0.0379	80.5700	0.0806	112.362	0	0	0
2016/03/17	R203	04/08/2016			Bond Future	8.5832	102.9621	8.2259	103.3296	(4.162)	0.0000	0.0000	0
2016/03/17	R203	04/08/2016	7.24	Call	Bond Future	36.1400	0.0361	77.2400	0.0772	113.724	0	0	0
2016/03/17	R203	04/08/2016	7.25	Call	Bond Future	36.9800	0.0370	78.8100	0.0788	113.115	0	0	0

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2016/03/17	R203	04/08/2016	7.24	Put	Bond Future	1,428.1500	1.4281	1,101.7700	1.1018	(22.853)	0	0	0
2016/03/17	R203	04/08/2016	7.26	Put	Bond Future	1,409.0100	1.4090	1,084.1600	1.0842	(23.055)	0	0	0
2016/03/17	R203	04/08/2016	7.25	Put	Bond Future	1,418.5200	1.4185	1,092.8700	1.0929	(22.957)	0	0	0
2016/03/17	R203	03/11/2016	8.86	Call	Bond Future	454.4100	0.4544	669.7500	0.6697	47.389	0	0	0
2016/03/17	R203	03/11/2016			Bond Future	8.8211	100.7536	8.3576	101.1264	(5.254)	0.0000	0.0000	0
2016/03/17	R203	03/11/2016	8.84	Call	Bond Future	445.6500	0.4456	658.9000	0.6589	47.851	0	0	0
2016/03/17	R203	03/11/2016	8.85	Call	Bond Future	450.0200	0.4500	664.3200	0.6643	47.620	0	0	0
2016/03/17	R203	03/11/2016	8.84	Put	Bond Future	430.5000	0.4305	271.0000	0.2710	(37.050)	0	0	0
2016/03/17	R203	03/11/2016	8.86	Put	Bond Future	423.2200	0.4232	265.8100	0.2658	(37.193)	0	0	0
2016/03/17	R203	03/11/2016	8.85	Put	Bond Future	426.8500	0.4269	268.4000	0.2684	(37.121)	0	0	0
2016/03/17	R204	05/05/2016	7.75	Call	Bond Future	27.9300	0.0279	74.0600	0.0741	165.163	0	0	0
2016/03/17	R204	05/05/2016			Bond Future	8.7683	101.3057	8.4920	101.9349	(3.150)	0.0000	0.0000	33,101
2016/03/17	R204	05/05/2016	7.76	Call	Bond Future	29.1300	0.0291	76.7700	0.0768	163.543	0	0	0
2016/03/17	R204	05/05/2016	7.74	Put	Bond Future	2,394.5700	2.3946	1,810.0800	1.8101	(24.409)	0	0	0
2016/03/17	R204	05/05/2016	7.76	Put	Bond Future	2,350.1600	2.3502	1,768.6300	1.7686	(24.744)	0	0	0
2016/03/17	R204	05/05/2016	7.74	Call	Bond Future	26.8100	0.0268	71.4900	0.0715	166.654	0	0	0
2016/03/17	R204	05/05/2016	7.75	Put	Bond Future	2,372.3200	2.3723	1,789.2800	1.7893	(24.577)	0	0	0
2016/03/17	R204	04/08/2016			Bond Future	8.9077	99.1789	8.5990	99.8192	(3.465)	0.0000	0.0000	0
2016/03/17	R204	04/08/2016	7.74	Put	Bond Future	2,574.9400	2.5749	2,033.6100	2.0336	(21.023)	0	0	0
2016/03/17	R204	04/08/2016	7.76	Put	Bond Future	2,537.5800	2.5376	1,999.3900	1.9994	(21.209)	0	0	0
2016/03/17	R204	04/08/2016	7.74	Call	Bond Future	124.0600	0.1241	223.1100	0.2231	79.840	0	0	0
2016/03/17	R204	04/08/2016	7.75	Put	Bond Future	2,556.1800	2.5562	2,016.3800	2.0164	(21.117)	0	0	0
2016/03/17	R204	04/08/2016	7.75	Call	Bond Future	126.6100	0.1266	227.1900	0.2272	79.441	0	0	0
2016/03/17	R204	04/08/2016	7.76	Call	Bond Future	129.3200	0.1293	231.5100	0.2315	79.021	0	0	0
2016/03/17	R204	03/11/2016			Bond Future	9.0451	101.0704	8.6978	101.7213	(3.840)	0.0000	0.0000	0
2016/03/17	R204	03/11/2016	9.21	Put	Bond Future	906.9400	0.9069	644.0100	0.6440	(28.991)	0	0	0
2016/03/17	R204	03/11/2016	9.23	Put	Bond Future	891.2600	0.8913	631.8000	0.6318	(29.112)	0	0	0
2016/03/17	R204	03/11/2016	9.22	Put	Bond Future	899.0700	0.8991	637.8800	0.6379	(29.051)	0	0	0
2016/03/17	R204	03/11/2016	9.22	Call	Bond Future	1,224.8300	1.2248	1,614.5200	1.6145	31.816	0	0	0
2016/03/17	R204	03/11/2016	9.21	Call	Bond Future	1,214.1100	1.2141	1,602.0600	1.6021	31.953	0	0	0
2016/03/17	R204	03/11/2016	9.23	Call	Bond Future	1,235.6000	1.2356	1,627.0200	1.6270	31.679	0	0	0
2016/03/17	R207	05/05/2016	7.86	Put	Bond Future	3,390.0300	3.3900	2,623.9100	2.6239	(22.599)	0	0	0
2016/03/17	R207	05/05/2016			Bond Future	8.9641	97.0166	8.6919	97.8316	(3.036)	0.0000	0.0000	42,093
2016/03/17	R207	05/05/2016	7.85	Put	Bond Future	3,419.8900	3.4199	2,652.1900	2.6522	(22.448)	0	0	0
2016/03/17	R207	05/05/2016	7.56	Put	Bond Future	4,306.1100	4.3061	3,507.8100	3.5078	(18.539)	0	0	0
2016/03/17	R207	05/05/2016	7.84	Put	Bond Future	3,449.8200	3.4498	2,680.5600	2.6806	(22.299)	0	0	0
2016/03/17	R207	05/05/2016	7.56	Call	Bond Future	8.0200	0.0080	24.7100	0.0247	208.105	0	0	43
2016/03/17	R207	05/05/2016	7.85	Call	Bond Future	28.7400	0.0287	76.0300	0.0760	164.544	0	0	0
2016/03/17	R207	05/05/2016	7.86	Call	Bond Future	29.9700	0.0300	78.8400	0.0788	163.063	0	0	0
2016/03/17	R207	05/05/2016	7.84	Call	Bond Future	27.5600	0.0276	73.2900	0.0733	165.929	0	0	0
2016/03/17	R207	04/08/2016			Bond Future	9.0822	95.2054	8.7871	96.0351	(3.249)	0.0000	0.0000	0
2016/03/17	R207	04/08/2016	7.99	Put	Bond Future	3,330.4600	3.3305	2,649.4700	2.6495	(20.447)	0	0	0
2016/03/17	R207	04/08/2016	8.01	Put	Bond Future	3,280.8200	3.2808	2,604.2000	2.6042	(20.624)	0	0	0
2016/03/17	R207	04/08/2016	8.00	Put	Bond Future	3,305.4700	3.3055	2,626.6200	2.6266	(20.537)	0	0	0
2016/03/17	R207	04/08/2016	8.01	Call	Bond Future	222.8200	0.2228	375.9200	0.3759	68.710	0	0	0
2016/03/17	R207	04/08/2016	7.99	Call	Bond Future	214.2800	0.2143	363.0100	0.3630	69.409	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
2016/03/17	R207	04/08/2016	8.00	Call	Bond Future	218.3800	0.2184	369.2500	0.3692	69.086	0	0	0
2016/03/17	R207	02/02/2017	9.24	Call	Bond Future	0.0000	0.0000	803.5900	0.8036	100.000	0	0	0
2016/03/17	R207	02/02/2017			Bond Future	9.2627	95.3785	8.9128	96.2375	(3.777)	0.0000	0.0000	0
2016/03/17	R207	02/02/2017	8.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	62
2016/03/17	R207	02/02/2017	9.22	Call	Bond Future	0.0000	0.0000	754.7200	0.7547	100.000	0	0	0
2016/03/17	R207	02/02/2017	9.23	Call	Bond Future	0.0000	0.0000	779.1600	0.7792	100.000	0	0	0
2016/03/17	R207	02/02/2017	8.91	Put	Bond Future	865.8000	0.8658	6.8700	0.0069	(99.207)	0	0	0
2016/03/17	R207	02/02/2017	9.22	Put	Bond Future	104.2100	0.1042	0.0000	0.0000	(100.000)	0	0	0
2016/03/17	R207	02/02/2017	9.24	Put	Bond Future	55.3400	0.0553	0.0000	0.0000	(100.000)	0	0	0
2016/03/17	R207	02/02/2017	9.23	Put	Bond Future	79.7700	0.0798	0.0000	0.0000	(100.000)	0	0	0
2016/03/17	R208	05/05/2016	7.99	Call	Bond Future	40.7100	0.0407	103.5700	0.1036	154.409	0	0	0
2016/03/17	R208	05/05/2016	8.00	Put	Bond Future	4,149.4700	4.1495	3,221.6700	3.2217	(22.359)	0	0	0
2016/03/17	R208	05/05/2016			Bond Future	9.0921	91.6409	8.8228	92.6335	(2.963)	0.0000	0.0000	45,144
2016/03/17	R208	05/05/2016	8.00	Call	Bond Future	42.3100	0.0423	107.1400	0.1071	153.226	0	0	0
2016/03/17	R208	05/05/2016	8.01	Call	Bond Future	44.0300	0.0440	110.9300	0.1109	151.942	0	0	0
2016/03/17	R208	05/05/2016	7.99	Put	Bond Future	4,186.5000	4.1865	3,256.7300	3.2567	(22.209)	0	0	0
2016/03/17	R208	05/05/2016	8.01	Put	Bond Future	4,112.5700	4.1126	3,186.8400	3.1868	(22.510)	0	0	0
2016/03/17	R208	04/08/2016	8.01	Put	Bond Future	4,489.4900	4.4895	3,643.2000	3.6432	(18.850)	0	0	0
2016/03/17	R208	04/08/2016			Bond Future	9.1889	93.3724	8.9023	94.3832	(3.120)	0.0000	0.0000	0
2016/03/17	R208	04/08/2016	8.00	Put	Bond Future	4,521.6600	4.5217	3,672.9200	3.6729	(18.771)	0	0	0
2016/03/17	R208	04/08/2016	7.99	Call	Bond Future	234.8300	0.2348	394.5000	0.3945	67.994	0	0	0
2016/03/17	R208	04/08/2016	8.00	Call	Bond Future	239.3700	0.2394	401.4000	0.4014	67.690	0	0	0
2016/03/17	R208	04/08/2016	8.01	Call	Bond Future	244.2300	0.2442	408.7100	0.4087	67.346	0	0	0
2016/03/17	R208	04/08/2016	7.99	Put	Bond Future	4,554.1600	4.5542	3,703.0600	3.7031	(18.688)	0	0	0
2016/03/17	R208	03/11/2016	9.59	Put	Bond Future	1,441.5600	1.4416	1,063.0000	1.0630	(26.260)	0	0	0
2016/03/17	R208	03/11/2016			Bond Future	9.2800	91.7502	8.9747	92.7786	(3.290)	0.0000	0.0000	0
2016/03/17	R208	03/11/2016	9.58	Put	Bond Future	1,454.7800	1.4548	1,073.6000	1.0736	(26.202)	0	0	0
2016/03/17	R208	03/11/2016	9.57	Call	Bond Future	2,432.4800	2.4325	3,077.0900	3.0771	26.500	0	0	0
2016/03/17	R208	03/11/2016	9.58	Call	Bond Future	2,451.8900	2.4519	3,099.1700	3.0992	26.399	0	0	0
2016/03/17	R208	03/11/2016	9.59	Call	Bond Future	2,471.6700	2.4717	3,121.5700	3.1216	26.294	0	0	0
2016/03/17	R208	03/11/2016	9.57	Put	Bond Future	1,468.3900	1.4684	1,084.5400	1.0845	(26.141)	0	0	0
2016/03/17	R209	05/05/2016			Bond Future	10.0458	68.2630	9.7304	70.3068	(3.140)	0.0000	0.0000	29,623
2016/03/17	R209	05/05/2016	9.00	Call	Bond Future	150.6200	0.1506	369.6700	0.3697	145.432	0	0	6,700
2016/03/17	R209	05/05/2016	8.25	Put	Bond Future	13,029.4200	13.0294	11,004.1200	11.0041	(15.544)	0	0	0
2016/03/17	R209	05/05/2016	8.99	Put	Bond Future	7,376.5200	7.3765	5,546.2900	5.5463	(24.812)	0	0	0
2016/03/17	R209	05/05/2016	9.01	Put	Bond Future	7,238.8400	7.2388	5,419.7700	5.4198	(25.129)	0	0	0
2016/03/17	R209	05/05/2016	9.00	Put	Bond Future	7,307.5600	7.3076	5,482.8600	5.4829	(24.970)	0	0	0
2016/03/17	R209	05/05/2016	9.01	Call	Bond Future	155.7200	0.1557	380.4000	0.3804	144.285	0	0	0
2016/03/17	R209	05/05/2016	8.25	Call	Bond Future	7.3000	0.0073	25.7500	0.0258	252.740	0	0	6,700
2016/03/17	R209	05/05/2016	8.99	Call	Bond Future	145.6500	0.1456	359.1700	0.3592	146.598	0	0	0
2016/03/17	R209	04/08/2016	9.26	Call	Bond Future	1,085.5100	1.0855	1,696.9700	1.6970	56.329	0	0	0
2016/03/17	R209	04/08/2016			Bond Future	10.1114	69.5528	9.7867	71.6347	(3.211)	0.0000	0.0000	0
2016/03/17	R209	04/08/2016	9.60	Put	Bond Future	5,059.3400	5.0593	3,814.3700	3.8144	(24.607)	0	0	0
2016/03/17	R209	04/08/2016	10.60	Call	Bond Future	4,798.2300	4.7982	6,275.8200	6.2758	30.794	0	0	5,760
2016/03/17	R209	04/08/2016	9.24	Call	Bond Future	1,053.3900	1.0534	1,652.2400	1.6522	56.850	0	0	0
2016/03/17	R209	04/08/2016	9.25	Call	Bond Future	1,069.3600	1.0694	1,674.5100	1.6745	56.590	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
2016/03/17	R209	04/08/2016	10.60	Put	Bond Future	1,843.4000	1.8434	1,239.1100	1.2391	(32.781)	0	0	0
2016/03/17	R209	04/08/2016	9.24	Put	Bond Future	6,870.9400	6.8709	5,387.9100	5.3879	(21.584)	0	0	0
2016/03/17	R209	04/08/2016	9.26	Put	Bond Future	6,761.0600	6.7611	5,290.6400	5.2906	(21.748)	0	0	0
2016/03/17	R209	04/08/2016	9.60	Call	Bond Future	1,735.0700	1.7351	2,571.9800	2.5720	48.235	0	0	5,760
2016/03/17	R209	04/08/2016	9.25	Put	Bond Future	6,815.8600	6.8159	5,339.1300	5.3391	(21.666)	0	0	0
2016/03/17	R209	03/11/2016	10.26	Call	Bond Future	4,203.2900	4.2033	5,451.0100	5.4510	29.684	0	0	0
2016/03/17	R209	03/11/2016			Bond Future	10.1721	67.7285	9.8382	69.8489	(3.283)	0.0000	0.0000	0
2016/03/17	R209	03/11/2016	10.24	Call	Bond Future	4,139.5500	4.1395	5,377.0200	5.3770	29.894	0	0	0
2016/03/17	R209	03/11/2016	10.25	Call	Bond Future	4,171.4800	4.1715	5,414.0700	5.4141	29.788	0	0	0
2016/03/17	R209	03/11/2016	10.24	Put	Bond Future	3,720.8900	3.7209	2,838.0000	2.8380	(23.728)	0	0	0
2016/03/17	R209	03/11/2016	10.25	Put	Bond Future	3,691.4700	3.6915	2,813.7000	2.8137	(23.778)	0	0	0
2016/03/17	R209	03/11/2016	10.26	Put	Bond Future	3,662.0300	3.6620	2,789.3900	2.7894	(23.829)	0	0	0
2016/03/17	R210	05/05/2016			Bond Future	181.3735	181.3735	181.3613	181.3613	(0.007)	0.0000	0.0000	1,554
2016/03/17	R210	05/05/2016	184.99	Put	Bond Future	3,616.4500	3.6164	3,628.7200	3.6287	0.339	0	0	0
2016/03/17	R210	05/05/2016	185.00	Put	Bond Future	3,626.4500	3.6264	3,638.7200	3.6387	0.338	0	0	0
2016/03/17	R210	05/05/2016	185.01	Put	Bond Future	3,636.4500	3.6364	3,648.7200	3.6487	0.337	0	0	0
2016/03/17	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R210	04/08/2016			Bond Future	184.8155	184.8155	184.8018	184.8018	(0.007)	0.0000	0.0000	0
2016/03/17	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R210	04/08/2016	181.50	Call	Bond Future	3,315.4800	3.3155	3,301.8200	3.3018	(0.412)	0	0	0
2016/03/17	R210	04/08/2016	181.52	Call	Bond Future	3,295.4800	3.2955	3,281.8200	3.2818	(0.415)	0	0	0
2016/03/17	R210	04/08/2016	181.51	Call	Bond Future	3,305.4800	3.3055	3,291.8200	3.2918	(0.413)	0	0	0
2016/03/17	R211	05/05/2016	139.01	Put	Bond Future	1,635.0900	1.6351	1,647.2900	1.6473	0.746	0	0	0
2016/03/17	R211	05/05/2016			Bond Future	137.3749	137.3749	137.3627	137.3627	(0.009)	0.0000	0.0000	62
2016/03/17	R211	05/05/2016	139.00	Put	Bond Future	1,625.0900	1.6251	1,637.2900	1.6373	0.751	0	0	0
2016/03/17	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R211	05/05/2016	138.99	Put	Bond Future	1,615.0900	1.6151	1,627.2900	1.6273	0.755	0	0	0
2016/03/17	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R211	04/08/2016			Bond Future	138.2437	138.2437	138.2304	138.2304	(0.010)	0.0000	0.0000	0
2016/03/17	R211	04/08/2016	137.09	Call	Bond Future	1,153.7300	1.1537	1,140.3800	1.1404	(1.157)	0	0	0
2016/03/17	R211	04/08/2016	137.07	Call	Bond Future	1,173.7300	1.1737	1,160.3800	1.1604	(1.137)	0	0	0
2016/03/17	R211	04/08/2016	137.08	Call	Bond Future	1,163.7300	1.1637	1,150.3800	1.1504	(1.147)	0	0	0
2016/03/17	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R212	05/05/2016			Bond Future	143.1445	143.1445	143.1345	143.1345	(0.007)	0.0000	0.0000	3,833
2016/03/17	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R212	05/05/2016	144.99	Put	Bond Future	1,845.4700	1.8455	1,855.4900	1.8555	0.543	0	0	0
2016/03/17	R212	05/05/2016	145.01	Put	Bond Future	1,865.4700	1.8655	1,875.4900	1.8755	0.537	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
2016/03/17	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R212	05/05/2016	145.00	Put	Bond Future	1,855.4700	1.8555	1,865.4900	1.8655	0.540	0	0	0
2016/03/17	R212	04/08/2016	142.43	Call	Bond Future	1,523.2100	1.5232	1,512.0400	1.5120	(0.733)	0	0	0
2016/03/17	R212	04/08/2016			Bond Future	143.9532	143.9532	143.9420	143.9420	(0.008)	0.0000	0.0000	0
2016/03/17	R212	04/08/2016	142.44	Call	Bond Future	1,513.2100	1.5132	1,502.0400	1.5020	(0.738)	0	0	0
2016/03/17	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/17	R212	04/08/2016	142.42	Call	Bond Future	1,533.2100	1.5332	1,522.0400	1.5220	(0.729)	0	0	0
2016/03/17	R213	05/05/2016	8.74	Put	Bond Future	8,192.0800	8.1921	6,279.6400	6.2796	(23.345)	0	0	0
2016/03/17	R213	05/05/2016	8.76	Put	Bond Future	8,051.3500	8.0513	6,147.5700	6.1476	(23.645)	0	0	0
2016/03/17	R213	05/05/2016			Bond Future	9.9171	78.9450	9.6013	81.0084	(3.185)	0.0000	0.0000	47,281
2016/03/17	R213	05/05/2016	8.75	Put	Bond Future	8,121.5600	8.1216	6,213.3500	6.2134	(23.496)	0	0	0
2016/03/17	R213	05/05/2016	8.74	Call	Bond Future	90.7100	0.0907	241.6400	0.2416	166.387	0	0	0
2016/03/17	R213	05/05/2016	8.75	Call	Bond Future	93.9400	0.0939	249.1000	0.2491	165.169	0	0	0
2016/03/17	R213	05/05/2016	8.76	Call	Bond Future	97.3900	0.0974	256.9800	0.2570	163.867	0	0	0
2016/03/17	R213	04/08/2016			Bond Future	9.9850	80.4367	9.6591	82.5385	(3.265)	0.0000	0.0000	0
2016/03/17	R213	04/08/2016	8.99	Put	Bond Future	7,532.6800	7.5327	5,953.0100	5.9530	(20.971)	0	0	0
2016/03/17	R213	04/08/2016	9.01	Put	Bond Future	7,418.2900	7.4183	5,850.5500	5.8505	(21.133)	0	0	0
2016/03/17	R213	04/08/2016	9.00	Put	Bond Future	7,475.3700	7.4754	5,901.6400	5.9016	(21.052)	0	0	0
2016/03/17	R213	04/08/2016	9.01	Call	Bond Future	883.8400	0.8838	1,417.8900	1.4179	60.424	0	0	0
2016/03/17	R213	04/08/2016	8.99	Call	Bond Future	856.1700	0.8562	1,378.2900	1.3783	60.983	0	0	0
2016/03/17	R213	04/08/2016	9.00	Call	Bond Future	869.9300	0.8699	1,397.9900	1.3980	60.701	0	0	0
2016/03/17	R213	03/11/2016			Bond Future	10.0510	78.4197	9.7149	80.5602	(3.345)	0.0000	0.0000	0
2016/03/17	R213	03/11/2016	10.18	Put	Bond Future	3,538.1000	3.5381	2,671.7500	2.6718	(24.486)	0	0	0
2016/03/17	R213	03/11/2016	10.20	Put	Bond Future	3,481.5400	3.4815	2,625.4700	2.6255	(24.589)	0	0	0
2016/03/17	R213	03/11/2016	10.18	Call	Bond Future	4,337.4500	4.3375	5,611.6100	5.6116	29.376	0	0	0
2016/03/17	R213	03/11/2016	10.19	Put	Bond Future	3,509.6000	3.5096	2,648.4000	2.6484	(24.538)	0	0	0
2016/03/17	R213	03/11/2016	10.19	Call	Bond Future	4,370.4400	4.3704	5,649.7500	5.6498	29.272	0	0	0
2016/03/17	R213	03/11/2016	10.20	Call	Bond Future	4,403.7900	4.4038	5,688.2300	5.6882	29.167	0	0	0
2016/03/17	R214	05/05/2016	9.01	Call	Bond Future	113.5800	0.1136	298.2700	0.2983	162.608	0	0	0
2016/03/17	R214	05/05/2016	9.30	Put	Bond Future	6,218.3000	6.2183	4,421.1500	4.4212	(28.901)	0	0	0
2016/03/17	R214	05/05/2016			Bond Future	10.1498	68.3711	9.8243	70.5437	(3.207)	0.0000	0.0000	32,449
2016/03/17	R214	05/05/2016	8.99	Call	Bond Future	105.8700	0.1059	280.7100	0.2807	165.146	0	0	0
2016/03/17	R214	05/05/2016	9.00	Call	Bond Future	109.5900	0.1096	289.2500	0.2893	163.938	0	0	0
2016/03/17	R214	05/05/2016	8.99	Put	Bond Future	8,411.9700	8.4120	6,414.2600	6.4143	(23.748)	0	0	0
2016/03/17	R214	05/05/2016	9.01	Put	Bond Future	8,262.3800	8.2624	6,274.5200	6.2745	(24.059)	0	0	0
2016/03/17	R214	05/05/2016	9.30	Call	Bond Future	291.7400	0.2917	667.1400	0.6671	128.676	0	0	0
2016/03/17	R214	05/05/2016	9.00	Put	Bond Future	8,336.9700	8.3370	6,344.0800	6.3441	(23.904)	0	0	0
2016/03/17	R214	04/08/2016	9.25	Put	Bond Future	7,674.3700	7.6744	6,046.1700	6.0462	(21.216)	0	0	0
2016/03/17	R214	04/08/2016	11.30	Call	Bond Future	7,374.2900	7.3743	9,223.1800	9.2232	25.072	0	0	5,800
2016/03/17	R214	04/08/2016	9.24	Call	Bond Future	951.2000	0.9512	1,529.6900	1.5297	60.817	0	0	0
2016/03/17	R214	04/08/2016			Bond Future	10.2136	69.6630	9.8786	71.8761	(3.280)	0.0000	0.0000	0
2016/03/17	R214	04/08/2016	9.30	Call	Bond Future	1,043.7400	1.0437	1,661.2500	1.6613	59.163	0	0	1,300
2016/03/17	R214	04/08/2016	8.55	Put	Bond Future	12,581.6200	12.5816	10,596.7000	10.5967	(15.776)	0	0	0
2016/03/17	R214	04/08/2016	9.25	Call	Bond Future	966.2300	0.9662	1,551.1700	1.5512	60.538	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
2016/03/17	R214	04/08/2016	11.30	Put	Bond Future	962.0700	0.9621	597.8200	0.5978	(37.861)	0	0	0
2016/03/17	R214	04/08/2016	10.30	Put	Bond Future	2,965.1400	2.9651	2,074.6900	2.0747	(30.031)	0	0	0
2016/03/17	R214	04/08/2016	9.26	Call	Bond Future	981.4300	0.9814	1,572.8300	1.5728	60.259	0	0	0
2016/03/17	R214	04/08/2016	9.30	Put	Bond Future	7,376.9300	7.3769	5,781.3000	5.7813	(21.630)	0	0	0
2016/03/17	R214	04/08/2016	8.55	Call	Bond Future	278.7100	0.2787	506.9300	0.5069	81.884	0	0	1,300
2016/03/17	R214	04/08/2016	9.24	Put	Bond Future	7,734.7100	7.7347	6,100.0600	6.1001	(21.134)	0	0	0
2016/03/17	R214	04/08/2016	10.30	Call	Bond Future	3,516.5300	3.5165	4,839.2200	4.8392	37.613	0	0	5,800
2016/03/17	R214	04/08/2016	9.26	Put	Bond Future	7,614.3300	7.6143	5,992.5900	5.9926	(21.299)	0	0	0
2016/03/17	R214	03/11/2016	10.35	Put	Bond Future	3,865.9400	3.8659	2,935.0200	2.9350	(24.080)	0	0	0
2016/03/17	R214	03/11/2016			Bond Future	10.2753	67.6943	9.9308	69.9484	(3.353)	0.0000	0.0000	0
2016/03/17	R214	03/11/2016	10.34	Put	Bond Future	3,896.3100	3.8963	2,960.0400	2.9600	(24.030)	0	0	0
2016/03/17	R214	03/11/2016	10.35	Call	Bond Future	4,338.5400	4.3385	5,661.7500	5.6617	30.499	0	0	0
2016/03/17	R214	03/11/2016	10.33	Call	Bond Future	4,273.5400	4.2735	5,586.0300	5.5860	30.712	0	0	0
2016/03/17	R214	03/11/2016	10.34	Call	Bond Future	4,305.9900	4.3060	5,623.8500	5.6238	30.605	0	0	0
2016/03/17	R214	03/11/2016	10.33	Put	Bond Future	3,926.8900	3.9269	2,985.2500	2.9852	(23.979)	0	0	0
2016/03/17	R248	05/05/2016			Bond Future	10.2163	87.9278	9.8905	90.6813	(3.189)	0.0000	0.0000	62,502
2016/03/17	R248	05/05/2016	8.99	Put	Bond Future	11,352.6900	11.3527	8,783.4400	8.7834	(22.631)	0	0	0
2016/03/17	R248	05/05/2016	9.01	Put	Bond Future	11,156.8800	11.1569	8,598.6200	8.5986	(22.930)	0	0	0
2016/03/17	R248	05/05/2016	8.99	Call	Bond Future	107.4000	0.1074	291.6400	0.2916	171.546	0	0	0
2016/03/17	R248	05/05/2016	9.00	Put	Bond Future	11,254.5500	11.2545	8,690.6700	8.6907	(22.781)	0	0	0
2016/03/17	R248	05/05/2016	9.00	Call	Bond Future	111.3500	0.1113	300.9600	0.3010	170.283	0	0	0
2016/03/17	R248	05/05/2016	9.01	Call	Bond Future	115.5800	0.1156	310.8100	0.3108	168.913	0	0	0
2016/03/17	R248	04/08/2016			Bond Future	10.2830	89.5892	9.9473	92.3940	(3.265)	0.0000	0.0000	0
2016/03/17	R248	04/08/2016	9.25	Call	Bond Future	1,113.5300	1.1135	1,801.6100	1.8016	61.793	0	0	0
2016/03/17	R248	04/08/2016	9.24	Put	Bond Future	10,378.3900	10.3784	8,253.7000	8.2537	(20.472)	0	0	0
2016/03/17	R248	04/08/2016	9.26	Put	Bond Future	10,219.6000	10.2196	8,110.7600	8.1108	(20.635)	0	0	0
2016/03/17	R248	04/08/2016	9.25	Put	Bond Future	10,298.8900	10.2989	8,182.1200	8.1821	(20.553)	0	0	0
2016/03/17	R248	04/08/2016	9.26	Call	Bond Future	1,131.4700	1.1315	1,827.4800	1.8275	61.514	0	0	0
2016/03/17	R248	04/08/2016	9.24	Call	Bond Future	1,095.6200	1.0956	1,775.7800	1.7758	62.080	0	0	0
2016/03/17	R248	03/11/2016	10.38	Call	Bond Future	5,293.9900	5.2940	6,941.4500	6.9414	31.119	0	0	0
2016/03/17	R248	03/11/2016			Bond Future	10.3475	86.8591	10.0018	89.7159	(3.341)	0.0000	0.0000	0
2016/03/17	R248	03/11/2016	10.39	Call	Bond Future	5,334.6800	5.3347	6,988.9900	6.9890	31.010	0	0	0
2016/03/17	R248	03/11/2016	10.37	Put	Bond Future	5,073.6100	5.0736	3,857.4100	3.8574	(23.971)	0	0	0
2016/03/17	R248	03/11/2016	10.39	Put	Bond Future	4,995.0300	4.9950	3,792.5500	3.7925	(24.074)	0	0	0
2016/03/17	R248	03/11/2016	10.37	Call	Bond Future	5,253.6900	5.2537	6,894.2800	6.8943	31.227	0	0	0
2016/03/17	R248	03/11/2016	10.38	Put	Bond Future	5,034.0500	5.0340	3,824.7200	3.8247	(24.023)	0	0	0

Total

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