



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 29/02/2016 TO 29/02/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	2025	05/05/2016			Bond Future	123.3407	123.3407	123.3315	123.3315	(0.007)	0.0000	0.0000	4,606
2016/02/29	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2025	05/05/2016	125.99	Put	Bond Future	2,649.2900	2.6493	2,658.4900	2.6585	0.347	0	0	0
2016/02/29	2025	05/05/2016	126.01	Put	Bond Future	2,669.2900	2.6693	2,678.4900	2.6785	0.345	0	0	0
2016/02/29	2025	05/05/2016	126.00	Put	Bond Future	2,659.2900	2.6593	2,668.4900	2.6685	0.346	0	0	0
2016/02/29	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2025	04/08/2016			Bond Future	124.4389	124.4389	124.4286	124.4286	(0.008)	0.0000	0.0000	0
2016/02/29	2025	04/08/2016	123.86	Call	Bond Future	578.8700	0.5789	568.6500	0.5687	(1.766)	0	0	0
2016/02/29	2025	04/08/2016	123.87	Call	Bond Future	568.8700	0.5689	558.6500	0.5587	(1.797)	0	0	0
2016/02/29	2025	04/08/2016	123.85	Call	Bond Future	588.8700	0.5889	578.6500	0.5787	(1.736)	0	0	0
2016/02/29	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2030	05/05/2016	8.99	Put	Bond Future	5,372.7900	5.3728	5,921.3700	5.9214	10.210	0	0	0
2016/02/29	2030	05/05/2016	9.01	Put	Bond Future	5,225.5000	5.2255	5,774.0800	5.7741	10.498	0	0	0
2016/02/29	2030	05/05/2016			Bond Future	9.7500	89.0848	9.8313	88.5362	0.834	0.0000	0.0000	17,366
2016/02/29	2030	05/05/2016	9.00	Put	Bond Future	5,299.1000	5.2991	5,847.6800	5.8477	10.352	0	0	0
2016/02/29	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2030	04/08/2016	10.17	Call	Bond Future	2,284.2800	2.2843	1,724.7200	1.7247	(24.496)	0	0	0
2016/02/29	2030	04/08/2016			Bond Future	9.8210	86.7661	9.9053	86.2065	0.858	0.0000	0.0000	0
2016/02/29	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2032	05/05/2016			Bond Future	9.8842	87.9204	9.9757	87.2687	0.926	0.0000	0.0000	9,231
2016/02/29	2032	05/05/2016	8.99	Put	Bond Future	7,215.7200	7.2157	7,752.5200	7.7525	7.439	0	0	0
2016/02/29	2032	05/05/2016	9.01	Put	Bond Future	7,078.3100	7.0783	7,610.6900	7.6107	7.521	0	0	0
2016/02/29	2032	05/05/2016	9.00	Put	Bond Future	7,146.8600	7.1469	7,681.4600	7.6815	7.480	0	0	0
2016/02/29	2032	05/05/2016	9.01	Call	Bond Future	468.4900	0.4685	349.1000	0.3491	(25.484)	0	0	0
2016/02/29	2032	05/05/2016	8.99	Call	Bond Future	446.2000	0.4462	331.2300	0.3312	(25.766)	0	0	0
2016/02/29	2032	05/05/2016	9.00	Call	Bond Future	457.2400	0.4572	340.0700	0.3401	(25.625)	0	0	0
2016/02/29	2032	04/08/2016	9.01	Call	Bond Future	1,183.4600	1.1835	1,024.0800	1.0241	(13.467)	0	0	0
2016/02/29	2032	04/08/2016			Bond Future	9.9533	89.5880	10.0480	88.9233	0.951	0.0000	0.0000	0
2016/02/29	2032	04/08/2016	8.99	Call	Bond Future	1,150.1100	1.1501	993.5000	0.9935	(13.617)	0	0	0
2016/02/29	2032	04/08/2016	9.00	Call	Bond Future	1,166.3400	1.1663	1,008.7100	1.0087	(13.515)	0	0	0
2016/02/29	2032	04/08/2016	8.99	Put	Bond Future	8,368.4400	8.3684	8,876.5700	8.8766	6.072	0	0	0
2016/02/29	2032	04/08/2016	9.01	Put	Bond Future	8,243.1600	8.2432	8,748.5200	8.7485	6.131	0	0	0
2016/02/29	2032	04/08/2016	9.00	Put	Bond Future	8,305.3000	8.3053	8,812.4100	8.8124	6.106	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/29	2032	03/11/2016			Bond Future	10.0161	87.1514	10.1140	86.4730	0.977	0.0000	0.0000	0
2016/02/29	2032	03/11/2016	10.28	Put	Bond Future	3,640.5600	3.6406	3,953.9200	3.9539	8.607	0	0	0
2016/02/29	2032	03/11/2016	10.30	Put	Bond Future	3,582.4600	3.5825	3,892.8200	3.8928	8.663	0	0	0
2016/02/29	2032	03/11/2016	10.29	Put	Bond Future	3,611.4100	3.6114	3,923.1400	3.9231	8.632	0	0	0
2016/02/29	2032	03/11/2016	10.30	Call	Bond Future	5,528.8400	5.5288	5,160.8300	5.1608	(6.656)	0	0	0
2016/02/29	2032	03/11/2016	10.28	Call	Bond Future	5,451.9500	5.4520	5,086.9400	5.0869	(6.695)	0	0	0
2016/02/29	2032	03/11/2016	10.29	Call	Bond Future	5,490.3300	5.4903	5,123.6900	5.1237	(6.678)	0	0	0
2016/02/29	2033	05/05/2016			Bond Future	103.0768	103.0768	102.9203	102.9203	(0.152)	0.0000	0.0000	1,032
2016/02/29	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2033	05/05/2016	102.40	Call	Bond Future	676.7700	0.6768	520.2800	0.5203	(23.123)	0	0	0
2016/02/29	2033	05/05/2016	102.41	Call	Bond Future	666.7700	0.6668	510.2800	0.5103	(23.470)	0	0	0
2016/02/29	2033	05/05/2016	102.39	Call	Bond Future	686.7700	0.6868	530.2800	0.5303	(22.786)	0	0	0
2016/02/29	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2037	05/05/2016	8.99	Call	Bond Future	372.4900	0.3725	276.2600	0.2763	(25.834)	0	0	0
2016/02/29	2037	05/05/2016	9.00	Put	Bond Future	8,726.1600	8.7262	9,334.2300	9.3342	6.968	0	0	0
2016/02/29	2037	05/05/2016			Bond Future	9.9982	89.3083	10.0897	88.6023	0.915	0.0000	0.0000	40,778
2016/02/29	2037	05/05/2016	9.00	Call	Bond Future	381.9800	0.3820	284.0500	0.2841	(25.637)	0	0	0
2016/02/29	2037	05/05/2016	9.01	Call	Bond Future	391.9800	0.3920	292.0700	0.2921	(25.489)	0	0	0
2016/02/29	2037	05/05/2016	8.99	Put	Bond Future	8,806.5500	8.8065	9,416.3200	9.4163	6.924	0	0	0
2016/02/29	2037	05/05/2016	9.01	Put	Bond Future	8,646.4100	8.6464	9,252.5000	9.2525	7.010	0	0	0
2016/02/29	2037	04/08/2016			Bond Future	10.0671	86.7434	10.1615	86.0234	0.939	0.0000	0.0000	0
2016/02/29	2037	04/08/2016	9.24	Put	Bond Future	8,306.1200	8.3061	8,822.1700	8.8222	6.213	0	0	0
2016/02/29	2037	04/08/2016	9.26	Put	Bond Future	8,176.8100	8.1768	8,688.7500	8.6888	6.261	0	0	0
2016/02/29	2037	04/08/2016	9.24	Call	Bond Future	1,571.9100	1.5719	1,368.0300	1.3680	(12.970)	0	0	0
2016/02/29	2037	04/08/2016	9.25	Put	Bond Future	8,241.2000	8.2412	8,755.3900	8.7554	6.239	0	0	0
2016/02/29	2037	04/08/2016	9.25	Call	Bond Future	1,593.2900	1.5933	1,387.5500	1.3875	(12.913)	0	0	0
2016/02/29	2037	04/08/2016	9.26	Call	Bond Future	1,615.0700	1.6151	1,407.0800	1.4071	(12.878)	0	0	0
2016/02/29	2037	03/11/2016	10.35	Call	Bond Future	5,807.2700	5.8073	5,407.6100	5.4076	(6.882)	0	0	0
2016/02/29	2037	03/11/2016	10.36	Put	Bond Future	4,093.2000	4.0932	4,426.3400	4.4263	8.139	0	0	0
2016/02/29	2037	03/11/2016			Bond Future	10.1249	88.4117	10.2224	87.6771	0.963	0.0000	0.0000	0
2016/02/29	2037	03/11/2016	10.36	Call	Bond Future	5,848.3200	5.8483	5,446.9000	5.4469	(6.864)	0	0	0
2016/02/29	2037	03/11/2016	10.37	Call	Bond Future	5,889.4800	5.8895	5,486.3000	5.4863	(6.846)	0	0	0
2016/02/29	2037	03/11/2016	10.35	Put	Bond Future	4,125.6400	4.1256	4,460.5400	4.4605	8.118	0	0	0
2016/02/29	2037	03/11/2016	10.37	Put	Bond Future	4,060.9800	4.0610	4,392.3600	4.3924	8.160	0	0	0
2016/02/29	2038	05/05/2016	131.01	Put	Bond Future	2,236.2200	2.2362	2,133.8800	2.1339	(4.576)	0	0	0
2016/02/29	2038	05/05/2016			Bond Future	128.7738	128.7738	128.8761	128.8761	0.079	0.0000	0.0000	18,007
2016/02/29	2038	05/05/2016	131.00	Put	Bond Future	2,226.2200	2.2262	2,123.8800	2.1239	(4.597)	0	0	0
2016/02/29	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2038	05/05/2016	130.99	Put	Bond Future	2,216.2200	2.2162	2,113.8800	2.1139	(4.618)	0	0	0
2016/02/29	2038	04/08/2016			Bond Future	129.8189	129.8189	129.9224	129.9224	0.080	0.0000	0.0000	0
2016/02/29	2038	04/08/2016	129.31	Call	Bond Future	508.8800	0.5089	612.3500	0.6123	20.333	0	0	0
2016/02/29	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
2016/02/29	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2038	04/08/2016	129.32	Call	Bond Future	498.8800	0.4989	602.3500	0.6023	20.740	0	0	0
2016/02/29	2038	04/08/2016	129.30	Call	Bond Future	518.8800	0.5189	622.3500	0.6223	19.941	0	0	0
2016/02/29	2040	05/05/2016	9.50	Call	Bond Future	1,100.0800	1.1001	856.8900	0.8569	(22.107)	0	0	0
2016/02/29	2040	05/05/2016			Bond Future	10.0737	92.8221	10.1702	92.0321	0.958	0.0000	0.0000	1,812
2016/02/29	2040	05/05/2016	9.51	Call	Bond Future	1,122.2400	1.1222	875.5700	0.8756	(21.980)	0	0	0
2016/02/29	2040	05/05/2016	9.49	Call	Bond Future	1,078.1000	1.0781	838.3900	0.8384	(22.234)	0	0	0
2016/02/29	2040	05/05/2016	9.50	Put	Bond Future	6,043.4600	6.0435	6,590.3300	6.5903	9.049	0	0	0
2016/02/29	2040	05/05/2016	9.49	Put	Bond Future	6,111.5900	6.1116	6,661.9400	6.6619	9.005	0	0	0
2016/02/29	2040	05/05/2016	9.51	Put	Bond Future	5,975.6500	5.9757	6,519.0400	6.5190	9.093	0	0	0
2016/02/29	2040	04/08/2016			Bond Future	10.1432	90.0733	10.2429	89.2677	0.983	0.0000	0.0000	0
2016/02/29	2040	04/08/2016	9.49	Put	Bond Future	7,696.2000	7.6962	8,233.0500	8.2330	6.976	0	0	0
2016/02/29	2040	04/08/2016	9.50	Call	Bond Future	2,134.2400	2.1342	1,863.2500	1.8632	(12.697)	0	0	0
2016/02/29	2040	04/08/2016	9.51	Call	Bond Future	2,161.1400	2.1611	1,887.7200	1.8877	(12.652)	0	0	0
2016/02/29	2040	04/08/2016	9.49	Call	Bond Future	2,107.7700	2.1078	1,838.9800	1.8390	(12.752)	0	0	0
2016/02/29	2040	04/08/2016	9.51	Put	Bond Future	7,570.0200	7.5700	8,102.2400	8.1022	7.031	0	0	0
2016/02/29	2040	04/08/2016	9.50	Put	Bond Future	7,632.8300	7.6328	8,167.4800	8.1675	7.005	0	0	0
2016/02/29	2044	05/05/2016	8.99	Put	Bond Future	10,125.6300	10.1256	10,743.2400	10.7432	6.099	0	0	0
2016/02/29	2044	05/05/2016			Bond Future	10.0667	90.1566	10.1530	89.4456	0.857	0.0000	0.0000	20,918
2016/02/29	2044	05/05/2016	9.01	Put	Bond Future	9,945.2700	9.9453	10,559.1800	10.5592	6.173	0	0	0
2016/02/29	2044	05/05/2016	9.00	Put	Bond Future	10,035.2600	10.0353	10,650.8900	10.6509	6.135	0	0	0
2016/02/29	2044	05/05/2016	9.01	Call	Bond Future	356.8800	0.3569	259.8300	0.2598	(27.194)	0	0	0
2016/02/29	2044	05/05/2016	8.99	Call	Bond Future	338.6800	0.3387	245.3300	0.2453	(27.563)	0	0	0
2016/02/29	2044	05/05/2016	9.00	Call	Bond Future	347.6800	0.3477	252.3500	0.2523	(27.419)	0	0	0
2016/02/29	2044	04/08/2016	9.50	Call	Bond Future	2,175.4800	2.1755	1,923.5100	1.9235	(11.582)	0	0	0
2016/02/29	2044	04/08/2016			Bond Future	10.1335	87.4824	10.2227	86.7574	0.880	0.0000	0.0000	0
2016/02/29	2044	04/08/2016	9.51	Call	Bond Future	2,202.8500	2.2028	1,948.6600	1.9487	(11.539)	0	0	0
2016/02/29	2044	04/08/2016	9.49	Put	Bond Future	7,711.3800	7.7114	8,186.6700	8.1867	6.163	0	0	0
2016/02/29	2044	04/08/2016	9.51	Put	Bond Future	7,583.9000	7.5839	8,054.7500	8.0548	6.209	0	0	0
2016/02/29	2044	04/08/2016	9.49	Call	Bond Future	2,148.3200	2.1483	1,898.5700	1.8986	(11.625)	0	0	0
2016/02/29	2044	04/08/2016	9.50	Put	Bond Future	7,647.4600	7.6475	8,120.5300	8.1205	6.186	0	0	0
2016/02/29	2044	03/11/2016			Bond Future	10.1898	89.1650	10.2816	88.4252	0.902	0.0000	0.0000	0
2016/02/29	2044	03/11/2016	10.42	Call	Bond Future	6,284.6600	6.2847	5,882.4600	5.8825	(6.400)	0	0	0
2016/02/29	2044	03/11/2016	10.41	Put	Bond Future	4,486.1200	4.4861	4,825.5000	4.8255	7.565	0	0	0
2016/02/29	2044	03/11/2016	10.43	Put	Bond Future	4,416.7300	4.4167	4,752.6100	4.7526	7.605	0	0	0
2016/02/29	2044	03/11/2016	10.42	Put	Bond Future	4,451.4500	4.4514	4,789.0800	4.7891	7.585	0	0	0
2016/02/29	2044	03/11/2016	10.43	Call	Bond Future	6,328.0300	6.3280	5,924.0800	5.9241	(6.384)	0	0	0
2016/02/29	2044	03/11/2016	10.41	Call	Bond Future	6,241.1200	6.2411	5,840.6700	5.8407	(6.416)	0	0	0
2016/02/29	2046	05/05/2016			Bond Future	127.7494	127.7494	127.7404	127.7404	(0.007)	0.0000	0.0000	12,920
2016/02/29	2046	05/05/2016	129.99	Put	Bond Future	2,240.5600	2.2406	2,249.6100	2.2496	0.404	0	0	0
2016/02/29	2046	05/05/2016	130.01	Put	Bond Future	2,260.5600	2.2606	2,269.6100	2.2696	0.400	0	0	0
2016/02/29	2046	05/05/2016	130.00	Put	Bond Future	2,250.5600	2.2506	2,259.6100	2.2596	0.402	0	0	0
2016/02/29	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	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
2016/02/29	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2046	04/08/2016			Bond Future	130.1830	130.1830	130.1728	130.1728	(0.008)	0.0000	0.0000	0
2016/02/29	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2046	04/08/2016	129.00	Call	Bond Future	1,183.0300	1.1830	1,172.8400	1.1728	(0.861)	0	0	0
2016/02/29	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2046	04/08/2016	129.01	Call	Bond Future	1,173.0300	1.1730	1,162.8400	1.1628	(0.869)	0	0	0
2016/02/29	2046	04/08/2016	129.02	Call	Bond Future	1,163.0300	1.1630	1,152.8400	1.1528	(0.876)	0	0	0
2016/02/29	2050	05/05/2016	138.00	Put	Bond Future	1,298.2300	1.2982	1,307.9100	1.3079	0.746	0	0	0
2016/02/29	2050	05/05/2016			Bond Future	136.7018	136.7018	136.6921	136.6921	(0.007)	0.0000	0.0000	16,502
2016/02/29	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2050	05/05/2016	137.99	Put	Bond Future	1,288.2300	1.2882	1,297.9100	1.2979	0.751	0	0	0
2016/02/29	2050	05/05/2016	138.01	Put	Bond Future	1,308.2300	1.3082	1,317.9100	1.3179	0.740	0	0	0
2016/02/29	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2050	04/08/2016			Bond Future	137.7381	137.7381	137.7274	137.7274	(0.008)	0.0000	0.0000	0
2016/02/29	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	2050	04/08/2016	139.12	Put	Bond Future	1,381.8800	1.3819	1,392.5800	1.3926	0.774	0	0	0
2016/02/29	2050	04/08/2016	139.14	Put	Bond Future	1,401.8800	1.4019	1,412.5800	1.4126	0.763	0	0	0
2016/02/29	2050	04/08/2016	139.13	Put	Bond Future	1,391.8800	1.3919	1,402.5800	1.4026	0.769	0	0	0
2016/02/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	AL37	05/05/2016			Index Future	468.4040	468.4040	467.0240	467.0240	(0.295)	0.0000	0.0000	2
2016/02/29	AL37	04/08/2016			Index Future	477.1920	477.1920	475.7820	475.7820	(0.295)	0.0000	0.0000	0
2016/02/29	AL7T	05/05/2016			Index Future	538.8250	538.8250	535.7960	535.7960	(0.562)	0.0000	0.0000	0
2016/02/29	AL7T	04/08/2016			Index Future	548.9350	548.9350	545.8440	545.8440	(0.563)	0.0000	0.0000	0
2016/02/29	ALBI	05/05/2016			Index Future	488.8450	488.8450	486.0830	486.0830	(0.565)	0.0000	0.0000	510
2016/02/29	ALBI	04/08/2016			Index Future	498.0170	498.0170	495.1990	495.1990	(0.566)	0.0000	0.0000	139
2016/02/29	ALBI	03/11/2016			Index Future	507.6910	507.6910	504.8120	504.8120	(0.567)	0.0000	0.0000	0
2016/02/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/29	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	EL28	05/05/2016			Bond Future	126.0387	126.0387	126.0309	126.0309	(0.006)	0.0000	0.0000	0
2016/02/29	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	EL28	05/05/2016	128.99	Put	Bond Future	2,951.3000	2.9513	2,959.0700	2.9591	0.263	0	0	0
2016/02/29	EL28	05/05/2016	129.01	Put	Bond Future	2,971.3000	2.9713	2,979.0700	2.9791	0.262	0	0	0
2016/02/29	EL28	05/05/2016	129.00	Put	Bond Future	2,961.3000	2.9613	2,969.0700	2.9691	0.262	0	0	0
2016/02/29	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	EL28	04/08/2016			Bond Future	128.4398	128.4398	128.4309	128.4309	(0.007)	0.0000	0.0000	0
2016/02/29	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	EL28	04/08/2016	126.86	Call	Bond Future	1,579.7500	1.5797	1,570.8700	1.5709	(0.562)	0	0	0
2016/02/29	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	EL28	04/08/2016	126.87	Call	Bond Future	1,569.7500	1.5697	1,560.8700	1.5609	(0.566)	0	0	0
2016/02/29	EL28	04/08/2016	126.88	Call	Bond Future	1,559.7500	1.5597	1,550.8700	1.5509	(0.569)	0	0	0
2016/02/29	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	ES33	05/05/2016			Bond Future	10.8226	75.3522	10.9138	74.7910	0.843	0.0000	0.0000	8,776
2016/02/29	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	ES33	05/05/2016	9.99	Put	Bond Future	5,438.7300	5.4387	5,999.9200	5.9999	10.318	0	0	0
2016/02/29	ES33	05/05/2016	10.01	Put	Bond Future	5,301.0900	5.3011	5,862.2800	5.8623	10.586	0	0	0
2016/02/29	ES33	05/05/2016	10.00	Put	Bond Future	5,369.8600	5.3699	5,931.0500	5.9311	10.451	0	0	0
2016/02/29	ES33	04/08/2016			Bond Future	10.9176	76.7814	11.0121	76.2090	0.865	0.0000	0.0000	0
2016/02/29	ES33	04/08/2016	10.24	Put	Bond Future	4,314.1500	4.3142	4,886.4800	4.8865	13.266	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/29	ES33	04/08/2016	10.26	Put	Bond Future	4,181.4000	4.1814	4,753.7300	4.7537	13.688	0	0	0
2016/02/29	ES33	04/08/2016	10.25	Put	Bond Future	4,247.7300	4.2477	4,820.0600	4.8201	13.474	0	0	0
2016/02/29	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	ES33	03/11/2016			Bond Future	11.0086	74.4646	11.1063	73.8806	0.888	0.0000	0.0000	0
2016/02/29	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	ES33	03/11/2016	11.31	Call	Bond Future	1,778.0600	1.7781	1,194.0300	1.1940	(32.846)	0	0	0
2016/02/29	ES33	03/11/2016	11.29	Call	Bond Future	1,662.1500	1.6622	1,078.1200	1.0781	(35.137)	0	0	0
2016/02/29	ES33	03/11/2016	11.30	Call	Bond Future	1,720.1400	1.7201	1,136.1100	1.1361	(33.952)	0	0	0
2016/02/29	ES42	05/05/2016			Bond Future	10.9482	79.3835	11.0550	78.6431	0.975	0.0000	0.0000	7,250
2016/02/29	GOVI	05/05/2016	518.01	Put	GOVI	300,720.0000	30.0720	326,670.0000	32.6670	8.629	0	0	0
2016/02/29	GOVI	05/05/2016			GOVI	487.9380	487.9380	485.3430	485.3430	(0.532)	0.0000	0.0000	489
2016/02/29	GOVI	05/05/2016	518.00	Put	GOVI	300,620.0000	30.0620	326,570.0000	32.6570	8.632	0	0	0
2016/02/29	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	GOVI	05/05/2016	517.99	Put	GOVI	300,520.0000	30.0520	326,470.0000	32.6470	8.635	0	0	0
2016/02/29	GOVI	04/08/2016	520.99	Put	GOVI	238,960.0000	23.8960	265,450.0000	26.5450	11.086	0	0	0
2016/02/29	GOVI	04/08/2016			GOVI	497.0940	497.0940	494.4450	494.4450	(0.533)	0.0000	0.0000	26
2016/02/29	GOVI	04/08/2016	521.01	Put	GOVI	239,160.0000	23.9160	265,650.0000	26.5650	11.076	0	0	0
2016/02/29	GOVI	04/08/2016	521.00	Put	GOVI	239,060.0000	23.9060	265,550.0000	26.5550	11.081	0	0	0
2016/02/29	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	GOVI	03/11/2016	476.11	Call	GOVI	306,400.0000	30.6400	279,340.0000	27.9340	(8.832)	0	0	0
2016/02/29	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	GOVI	03/11/2016			GOVI	506.7500	506.7500	504.0440	504.0440	(0.534)	0.0000	0.0000	0
2016/02/29	GOVI	03/11/2016	476.12	Call	GOVI	306,300.0000	30.6300	279,240.0000	27.9240	(8.834)	0	0	0
2016/02/29	GOVI	03/11/2016	476.13	Call	GOVI	306,200.0000	30.6200	279,140.0000	27.9140	(8.837)	0	0	0
2016/02/29	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/29	IGOV	05/05/2016			Index Future	237.1050	237.1050	237.0170	237.0170	(0.037)	0.0000	0.0000	975
2016/02/29	IGOV	04/08/2016			Index Future	241.5730	241.5730	241.4820	241.4820	(0.038)	0.0000	0.0000	81
2016/02/29	IGOV	03/11/2016			Index Future	246.2840	246.2840	246.1890	246.1890	(0.039)	0.0000	0.0000	0
2016/02/29	ILBI	05/05/2016			Index Future	642.6930	642.6930	642.6520	642.6520	(0.006)	0.0000	0.0000	0
2016/02/29	ILBI	04/08/2016			Index Future	654.6310	654.6310	654.5860	654.5860	(0.007)	0.0000	0.0000	157
2016/02/29	IS01	19/12/2016			Interest Rate Swap	100.2163	100.2163	100.2966	100.2966	0.080	0.0000	0.0000	0
2016/02/29	IS01	16/03/2017			Interest Rate Swap	100.2784	100.2784	100.3933	100.3933	0.115	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/29	IS02	18/12/2017			Interest Rate Swap	100.7512	100.7512	100.9872	100.9872	0.234	0.0000	0.0000	0
2016/02/29	IS02	16/03/2018			Interest Rate Swap	100.2948	100.2948	100.5162	100.5162	0.221	0.0000	0.0000	0
2016/02/29	IS05	17/12/2020			Interest Rate Swap	101.2616	101.2616	101.7299	101.7299	0.462	0.0000	0.0000	0
2016/02/29	IS05	16/03/2021			Interest Rate Swap	100.8087	100.8087	101.2971	101.2971	0.484	0.0000	0.0000	0
2016/02/29	IS10	17/12/2025			Interest Rate Swap	103.6741	103.6741	104.2965	104.2965	0.600	0.0000	0.0000	0
2016/02/29	IS10	16/03/2026			Interest Rate Swap	100.9409	100.9409	101.5861	101.5861	0.639	0.0000	0.0000	0
2016/02/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/29	JBAF	16/03/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2016/02/29	JBAF	20/04/2016			Jibar Tradeable Future	7.2100	92.7900	7.2900	92.7100	1.110	0.0000	0.0000	0
2016/02/29	JBAF	18/05/2016			Jibar Tradeable Future	7.3500	92.6500	7.4200	92.5800	0.952	0.0000	0.0000	0
2016/02/29	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.4600	92.5400	1.084	0.0000	0.0000	0
2016/02/29	JBAF	20/07/2016			Jibar Tradeable Future	7.5200	92.4800	7.6200	92.3800	1.330	0.0000	0.0000	0
2016/02/29	JBAF	17/08/2016			Jibar Tradeable Future	7.5700	92.4300	7.6600	92.3400	1.189	0.0000	0.0000	0
2016/02/29	JBAF	21/09/2016			Jibar Tradeable Future	7.6900	92.3100	7.7900	92.2100	1.300	0.0000	0.0000	0
2016/02/29	JBAF	21/12/2016			Jibar Tradeable Future	7.9000	92.1000	8.0200	91.9800	1.519	0.0000	0.0000	0
2016/02/29	JBAF	15/03/2017			Jibar Tradeable Future	8.0700	91.9300	8.1700	91.8300	1.239	0.0000	0.0000	0
2016/02/29	JBAF	21/06/2017			Jibar Tradeable Future	8.2000	91.8000	8.3000	91.7000	1.220	0.0000	0.0000	0
2016/02/29	JBAF	20/09/2017			Jibar Tradeable Future	8.3300	91.6700	8.4100	91.5900	0.960	0.0000	0.0000	0
2016/02/29	JBAF	20/12/2017			Jibar Tradeable Future	8.4100	91.5900	8.5100	91.4900	1.189	0.0000	0.0000	0
2016/02/29	R023	05/05/2016			Bond Future	9.2443	94.0618	9.3265	93.6738	0.889	0.0000	0.0000	9,781
2016/02/29	R023	05/05/2016	8.24	Put	Bond Future	5,076.5200	5.0765	5,424.4100	5.4244	6.853	0	0	0
2016/02/29	R023	05/05/2016	8.26	Put	Bond Future	4,985.1200	4.9851	5,331.2600	5.3313	6.943	0	0	0
2016/02/29	R023	05/05/2016	8.24	Call	Bond Future	162.9000	0.1629	122.7100	0.1227	(24.672)	0	0	0
2016/02/29	R023	05/05/2016	8.25	Put	Bond Future	5,030.6400	5.0306	5,377.7700	5.3778	6.900	0	0	0
2016/02/29	R023	05/05/2016	8.25	Call	Bond Future	167.5200	0.1675	126.5700	0.1266	(24.445)	0	0	0
2016/02/29	R023	05/05/2016	8.26	Call	Bond Future	172.4700	0.1725	130.5300	0.1305	(24.317)	0	0	0
2016/02/29	R023	04/08/2016	8.24	Call	Bond Future	494.8000	0.4948	427.7500	0.4277	(13.551)	0	0	0
2016/02/29	R023	04/08/2016	8.25	Put	Bond Future	5,590.7600	5.5908	5,919.3900	5.9194	5.878	0	0	0
2016/02/29	R023	04/08/2016			Bond Future	9.3211	95.8458	9.4076	95.4497	0.928	0.0000	0.0000	0
2016/02/29	R023	04/08/2016	8.25	Call	Bond Future	502.9100	0.5029	435.4400	0.4354	(13.416)	0	0	0
2016/02/29	R023	04/08/2016	8.26	Call	Bond Future	511.6400	0.5116	443.2300	0.4432	(13.371)	0	0	0
2016/02/29	R023	04/08/2016	8.24	Put	Bond Future	5,631.7700	5.6318	5,960.8200	5.9608	5.843	0	0	0
2016/02/29	R023	04/08/2016	8.26	Put	Bond Future	5,550.4000	5.5504	5,878.0900	5.8781	5.904	0	0	0
2016/02/29	R023	03/11/2016	9.73	Put	Bond Future	2,033.5800	2.0336	2,193.3300	2.1933	7.856	0	0	0
2016/02/29	R023	03/11/2016			Bond Future	9.3952	93.7568	9.4863	93.3522	0.970	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/29	R023	03/11/2016	9.75	Put	Bond Future	1,998.8400	1.9988	2,156.2700	2.1563	7.876	0	0	0
2016/02/29	R023	03/11/2016	9.73	Call	Bond Future	3,509.9800	3.5100	3,265.1300	3.2651	(6.976)	0	0	0
2016/02/29	R023	03/11/2016	9.74	Put	Bond Future	2,016.1500	2.0162	2,174.5900	2.1746	7.859	0	0	0
2016/02/29	R023	03/11/2016	9.74	Call	Bond Future	3,536.1900	3.5362	3,290.0300	3.2900	(6.961)	0	0	0
2016/02/29	R023	03/11/2016	9.75	Call	Bond Future	3,562.4900	3.5625	3,315.3200	3.3153	(6.938)	0	0	0
2016/02/29	R035	05/05/2016	10.37	Call	Bond Future	3,237.5700	3.2376	2,485.2600	2.4853	(23.237)	0	0	0
2016/02/29	R035	05/05/2016			Bond Future	9.9452	92.6750	10.0418	91.9227	0.971	0.0000	0.0000	4,019
2016/02/29	R035	05/05/2016	10.35	Call	Bond Future	3,089.2200	3.0892	2,336.9100	2.3369	(24.353)	0	0	0
2016/02/29	R035	05/05/2016	10.36	Call	Bond Future	3,163.4500	3.1635	2,411.1400	2.4111	(23.781)	0	0	0
2016/02/29	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R035	04/08/2016			Bond Future	10.0103	94.4326	10.1101	93.6655	0.997	0.0000	0.0000	0
2016/02/29	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R035	04/08/2016	10.35	Call	Bond Future	2,570.5500	2.5706	1,803.4200	1.8034	(29.843)	0	0	0
2016/02/29	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R035	04/08/2016	10.36	Call	Bond Future	2,644.4900	2.6445	1,877.3600	1.8774	(29.009)	0	0	0
2016/02/29	R035	04/08/2016	10.37	Call	Bond Future	2,718.3400	2.7183	1,951.2100	1.9512	(28.221)	0	0	0
2016/02/29	R186	05/05/2016	9.25	Call	Bond Future	1,872.5500	1.8725	1,565.6600	1.5657	(16.389)	0	0	180
2016/02/29	R186	05/05/2016			Bond Future	9.3643	111.5611	9.4563	110.9215	0.983	0.0000	0.0000	54,639
2016/02/29	R186	05/05/2016	8.34	Call	Bond Future	246.0000	0.2460	178.7200	0.1787	(27.350)	0	0	0
2016/02/29	R186	05/05/2016	9.89	Call	Bond Future	4,504.4000	4.5044	4,012.2600	4.0123	(10.926)	0	0	0
2016/02/29	R186	05/05/2016	8.35	Call	Bond Future	253.1500	0.2532	184.2600	0.1843	(27.213)	0	0	0
2016/02/29	R186	05/05/2016	8.75	Put	Bond Future	5,110.2800	5.1103	5,595.1700	5.5952	9.489	0	0	1,900
2016/02/29	R186	05/05/2016	9.25	Put	Bond Future	2,673.9300	2.6739	3,006.6100	3.0066	12.442	0	0	0
2016/02/29	R186	05/05/2016	8.33	Call	Bond Future	239.0200	0.2390	173.3100	0.1733	(27.491)	0	0	0
2016/02/29	R186	05/05/2016	8.85	Put	Bond Future	4,550.0700	4.5501	5,007.4200	5.0074	10.051	0	0	5,350
2016/02/29	R186	05/05/2016	9.96	Call	Bond Future	4,854.4900	4.8545	4,346.2800	4.3463	(10.469)	0	0	0
2016/02/29	R186	05/05/2016	9.86	Call	Bond Future	4,357.4000	4.3574	3,872.4600	3.8725	(11.129)	0	0	0
2016/02/29	R186	05/05/2016	7.56	Put	Bond Future	13,682.9800	13.6830	14,315.7100	14.3157	4.624	0	0	0
2016/02/29	R186	05/05/2016	8.35	Put	Bond Future	7,661.2000	7.6612	8,231.8800	8.2319	7.449	0	0	0
2016/02/29	R186	05/05/2016	8.75	Call	Bond Future	704.3700	0.7044	549.6900	0.5497	(21.960)	0	0	180
2016/02/29	R186	05/05/2016	8.34	Put	Bond Future	7,730.5000	7.7305	8,302.7900	8.3028	7.403	0	0	0
2016/02/29	R186	05/05/2016	7.56	Call	Bond Future	17.8600	0.0179	11.0200	0.0110	(38.298)	0	0	0
2016/02/29	R186	05/05/2016	8.85	Call	Bond Future	878.0100	0.8780	695.7900	0.6958	(20.754)	0	0	0
2016/02/29	R186	05/05/2016	8.33	Put	Bond Future	7,800.0300	7.8000	8,373.8900	8.3739	7.357	0	0	0
2016/02/29	R186	05/05/2016	9.89	Put	Bond Future	920.0300	0.9200	1,067.4600	1.0675	16.024	0	0	180
2016/02/29	R186	05/05/2016	9.96	Put	Bond Future	805.3400	0.8053	936.7000	0.9367	16.311	0	0	5,000
2016/02/29	R186	05/05/2016	9.86	Put	Bond Future	973.1000	0.9731	1,127.7300	1.1277	15.890	0	0	5,000
2016/02/29	R186	04/08/2016	8.51	Put	Bond Future	7,591.6300	7.5916	8,100.3500	8.1003	6.701	0	0	0
2016/02/29	R186	04/08/2016			Bond Future	9.4326	108.3730	9.5285	107.7205	1.017	0.0000	0.0000	0
2016/02/29	R186	04/08/2016	8.50	Put	Bond Future	7,650.0100	7.6500	8,160.4400	8.1604	6.672	0	0	0
2016/02/29	R186	04/08/2016	8.51	Call	Bond Future	1,026.5600	1.0266	882.8500	0.8828	(13.999)	0	0	0
2016/02/29	R186	04/08/2016	8.49	Call	Bond Future	995.2500	0.9953	854.9500	0.8550	(14.097)	0	0	0
2016/02/29	R186	04/08/2016	8.50	Call	Bond Future	1,010.8200	1.0108	868.8200	0.8688	(14.048)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/29	R186	04/08/2016	8.49	Put	Bond Future	7,708.6200	7.7086	8,220.7500	8.2208	6.644	0	0	0
2016/02/29	R197	05/05/2016			Bond Future	294.1164	294.1164	293.9988	293.9988	(0.040)	0.0000	0.0000	1,428
2016/02/29	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R197	05/05/2016	299.99	Put	Bond Future	5,873.5600	5.8736	5,991.2400	5.9912	2.004	0	0	0
2016/02/29	R197	05/05/2016	300.01	Put	Bond Future	5,893.5600	5.8936	6,011.2400	6.0112	1.997	0	0	0
2016/02/29	R197	05/05/2016	300.00	Put	Bond Future	5,883.5600	5.8836	6,001.2400	6.0012	2.000	0	0	0
2016/02/29	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R197	04/08/2016	293.98	Put	Bond Future	753.0100	0.7530	874.8700	0.8749	16.183	0	0	0
2016/02/29	R197	04/08/2016			Bond Future	293.2270	293.2270	293.1051	293.1051	(0.042)	0.0000	0.0000	0
2016/02/29	R197	04/08/2016	293.97	Put	Bond Future	743.0100	0.7430	864.8700	0.8649	16.401	0	0	0
2016/02/29	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R197	04/08/2016	293.96	Put	Bond Future	733.0100	0.7330	854.8700	0.8549	16.625	0	0	0
2016/02/29	R202	05/05/2016	246.99	Put	Bond Future	7,410.6000	7.4106	7,347.2400	7.3472	(0.855)	0	0	0
2016/02/29	R202	05/05/2016			Bond Future	241.4306	241.4306	241.4126	241.4126	(0.007)	0.0000	0.0000	43,481
2016/02/29	R202	05/05/2016	247.01	Put	Bond Future	7,424.9200	7.4249	7,361.6600	7.3617	(0.852)	0	0	0
2016/02/29	R202	05/05/2016	246.99	Call	Bond Future	1,851.1500	1.8512	1,769.8500	1.7699	(4.392)	0	0	0
2016/02/29	R202	05/05/2016	247.00	Put	Bond Future	7,417.7600	7.4178	7,354.4500	7.3545	(0.853)	0	0	0
2016/02/29	R202	05/05/2016	247.00	Call	Bond Future	1,848.3100	1.8483	1,767.0600	1.7671	(4.396)	0	0	0
2016/02/29	R202	05/05/2016	247.01	Call	Bond Future	1,845.4700	1.8455	1,764.2700	1.7643	(4.400)	0	0	0
2016/02/29	R202	04/08/2016	243.25	Call	Bond Future	5,387.9200	5.3879	5,324.3700	5.3244	(1.179)	0	0	0
2016/02/29	R202	04/08/2016			Bond Future	242.5813	242.5813	242.5615	242.5615	(0.008)	0.0000	0.0000	0
2016/02/29	R202	04/08/2016	243.26	Call	Bond Future	5,383.2200	5.3832	5,319.6800	5.3197	(1.180)	0	0	0
2016/02/29	R202	04/08/2016	243.24	Put	Bond Future	6,051.2800	6.0513	6,007.5800	6.0076	(0.722)	0	0	0
2016/02/29	R202	04/08/2016	243.26	Put	Bond Future	6,061.8800	6.0619	6,018.2000	6.0182	(0.721)	0	0	0
2016/02/29	R202	04/08/2016	243.24	Call	Bond Future	5,392.6200	5.3926	5,329.0600	5.3291	(1.179)	0	0	0
2016/02/29	R202	04/08/2016	243.25	Put	Bond Future	6,056.5800	6.0566	6,012.8900	6.0129	(0.721)	0	0	0
2016/02/29	R203	05/05/2016	7.25	Put	Bond Future	1,407.7000	1.4077	1,513.9800	1.5140	7.550	0	0	0
2016/02/29	R203	05/05/2016			Bond Future	8.3609	101.0990	8.4398	101.0003	0.944	0.0000	0.0000	54,114
2016/02/29	R203	05/05/2016	7.26	Call	Bond Future	4.5600	0.0046	12.4600	0.0125	173.246	0	0	0
2016/02/29	R203	05/05/2016	7.24	Call	Bond Future	4.1000	0.0041	11.4800	0.0115	180.000	0	0	0
2016/02/29	R203	05/05/2016	7.25	Call	Bond Future	4.3300	0.0043	11.9600	0.0120	176.212	0	0	0
2016/02/29	R203	05/05/2016	7.24	Put	Bond Future	1,420.2300	1.4202	1,526.2600	1.5263	7.466	0	0	0
2016/02/29	R203	05/05/2016	7.26	Put	Bond Future	1,395.1800	1.3952	1,501.7300	1.5017	7.637	0	0	0
2016/02/29	R203	04/08/2016	7.26	Call	Bond Future	13.6300	0.0136	41.3900	0.0414	203.668	0	0	0
2016/02/29	R203	04/08/2016			Bond Future	8.5303	103.0164	8.6289	102.9152	1.156	0.0000	0.0000	0
2016/02/29	R203	04/08/2016	7.24	Call	Bond Future	12.7500	0.0127	39.5200	0.0395	209.961	0	0	0
2016/02/29	R203	04/08/2016	7.25	Call	Bond Future	13.1800	0.0132	40.3900	0.0404	206.449	0	0	0
2016/02/29	R203	04/08/2016	7.24	Put	Bond Future	1,350.4600	1.3505	1,478.4300	1.4784	9.476	0	0	0
2016/02/29	R203	04/08/2016	7.26	Put	Bond Future	1,330.4000	1.3304	1,459.3600	1.4594	9.693	0	0	0
2016/02/29	R203	04/08/2016	7.25	Put	Bond Future	1,340.4200	1.3404	1,468.8300	1.4688	9.580	0	0	0
2016/02/29	R203	03/11/2016	8.86	Call	Bond Future	340.7500	0.3408	455.8400	0.4558	33.775	0	0	0
2016/02/29	R203	03/11/2016			Bond Future	8.7325	100.8247	8.8623	100.7206	1.486	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/29	R203	03/11/2016	8.84	Call	Bond Future	331.9200	0.3319	447.2500	0.4473	34.746	0	0	0
2016/02/29	R203	03/11/2016	8.85	Call	Bond Future	336.3100	0.3363	451.5300	0.4515	34.260	0	0	0
2016/02/29	R203	03/11/2016	8.84	Put	Bond Future	245.6800	0.2457	465.1100	0.4651	89.315	0	0	0
2016/02/29	R203	03/11/2016	8.86	Put	Bond Future	238.4700	0.2385	457.6600	0.4577	91.915	0	0	0
2016/02/29	R203	03/11/2016	8.85	Put	Bond Future	242.0500	0.2420	461.3700	0.4614	90.609	0	0	0
2016/02/29	R204	05/05/2016	7.75	Call	Bond Future	37.5500	0.0375	45.9800	0.0460	22.450	0	0	0
2016/02/29	R204	05/05/2016			Bond Future	8.7268	101.3997	8.8014	101.2305	0.854	0.0000	0.0000	33,079
2016/02/29	R204	05/05/2016	7.76	Call	Bond Future	38.9600	0.0390	47.6200	0.0476	22.228	0	0	0
2016/02/29	R204	05/05/2016	7.74	Put	Bond Future	2,309.9200	2.3099	2,487.3500	2.4874	7.681	0	0	0
2016/02/29	R204	05/05/2016	7.76	Put	Bond Future	2,265.9700	2.2660	2,443.8100	2.4438	7.848	0	0	0
2016/02/29	R204	05/05/2016	7.74	Call	Bond Future	36.1800	0.0362	44.4300	0.0444	22.803	0	0	0
2016/02/29	R204	05/05/2016	7.75	Put	Bond Future	2,287.9200	2.2879	2,465.5300	2.4655	7.763	0	0	0
2016/02/29	R204	04/08/2016			Bond Future	8.8579	99.2817	8.9417	99.1087	0.945	0.0000	0.0000	0
2016/02/29	R204	04/08/2016	7.74	Put	Bond Future	2,457.5300	2.4575	2,660.9500	2.6610	8.277	0	0	0
2016/02/29	R204	04/08/2016	7.76	Put	Bond Future	2,419.8200	2.4198	2,624.1500	2.6242	8.444	0	0	0
2016/02/29	R204	04/08/2016	7.74	Call	Bond Future	109.5000	0.1095	139.8900	0.1399	27.753	0	0	0
2016/02/29	R204	04/08/2016	7.75	Put	Bond Future	2,438.6500	2.4387	2,642.5900	2.6426	8.363	0	0	0
2016/02/29	R204	04/08/2016	7.75	Call	Bond Future	111.9300	0.1119	142.8400	0.1428	27.615	0	0	0
2016/02/29	R204	04/08/2016	7.76	Call	Bond Future	114.4100	0.1144	145.7100	0.1457	27.358	0	0	0
2016/02/29	R204	03/11/2016			Bond Future	8.9806	101.1908	9.0756	101.0135	1.057	0.0000	0.0000	0
2016/02/29	R204	03/11/2016	9.21	Put	Bond Future	717.7100	0.7177	961.6600	0.9617	33.990	0	0	0
2016/02/29	R204	03/11/2016	9.23	Put	Bond Future	704.7700	0.7048	945.6700	0.9457	34.181	0	0	0
2016/02/29	R204	03/11/2016	9.22	Put	Bond Future	711.3800	0.7114	953.6400	0.9536	34.055	0	0	0
2016/02/29	R204	03/11/2016	9.22	Call	Bond Future	1,157.4900	1.1575	1,222.4700	1.2225	5.614	0	0	0
2016/02/29	R204	03/11/2016	9.21	Call	Bond Future	1,145.2300	1.1452	1,211.9000	1.2119	5.822	0	0	0
2016/02/29	R204	03/11/2016	9.23	Call	Bond Future	1,169.4600	1.1695	1,233.0800	1.2331	5.440	0	0	0
2016/02/29	R207	05/05/2016	7.86	Put	Bond Future	3,342.8300	3.3428	3,544.6400	3.5446	6.037	0	0	0
2016/02/29	R207	05/05/2016			Bond Future	8.9365	97.0988	9.0096	96.8810	0.818	0.0000	0.0000	41,997
2016/02/29	R207	05/05/2016	7.85	Put	Bond Future	3,371.7800	3.3718	3,574.0400	3.5740	5.999	0	0	0
2016/02/29	R207	05/05/2016	7.56	Put	Bond Future	4,238.8500	4.2388	4,450.0300	4.4500	4.982	0	0	0
2016/02/29	R207	05/05/2016	7.84	Put	Bond Future	3,400.8100	3.4008	3,603.5100	3.6035	5.960	0	0	0
2016/02/29	R207	05/05/2016	7.56	Call	Bond Future	23.0000	0.0230	16.3900	0.0164	(28.739)	0	0	43
2016/02/29	R207	05/05/2016	7.85	Call	Bond Future	62.8700	0.0629	47.3400	0.0473	(24.702)	0	0	0
2016/02/29	R207	05/05/2016	7.86	Call	Bond Future	65.0100	0.0650	49.0300	0.0490	(24.581)	0	0	0
2016/02/29	R207	05/05/2016	7.84	Call	Bond Future	60.7900	0.0608	45.7000	0.0457	(24.823)	0	0	0
2016/02/29	R207	04/08/2016			Bond Future	9.0498	95.2960	9.1294	95.0734	0.879	0.0000	0.0000	0
2016/02/29	R207	04/08/2016	7.99	Put	Bond Future	3,289.7000	3.2897	3,479.2600	3.4793	5.762	0	0	0
2016/02/29	R207	04/08/2016	8.01	Put	Bond Future	3,241.5300	3.2415	3,430.0700	3.4301	5.816	0	0	0
2016/02/29	R207	04/08/2016	8.00	Put	Bond Future	3,265.5800	3.2656	3,454.6300	3.4546	5.789	0	0	0
2016/02/29	R207	04/08/2016	8.01	Call	Bond Future	274.1200	0.2741	240.1200	0.2401	(12.403)	0	0	0
2016/02/29	R207	04/08/2016	7.99	Call	Bond Future	264.1100	0.2641	231.1300	0.2311	(12.487)	0	0	0
2016/02/29	R207	04/08/2016	8.00	Call	Bond Future	269.0800	0.2691	235.5900	0.2356	(12.446)	0	0	0
2016/02/29	R208	05/05/2016	7.99	Call	Bond Future	88.5800	0.0886	67.3800	0.0674	(23.933)	0	0	0
2016/02/29	R208	05/05/2016	8.00	Put	Bond Future	4,125.2900	4.1253	4,368.1800	4.3682	5.888	0	0	0
2016/02/29	R208	05/05/2016			Bond Future	9.0721	91.7142	9.1445	91.4495	0.797	0.0000	0.0000	45,179

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/29	R208	05/05/2016	8.00	Call	Bond Future	91.4200	0.0914	69.6500	0.0696	(23.813)	0	0	0
2016/02/29	R208	05/05/2016	8.01	Call	Bond Future	94.3300	0.0943	71.9900	0.0720	(23.683)	0	0	0
2016/02/29	R208	05/05/2016	7.99	Put	Bond Future	4,161.0800	4.1611	4,404.5400	4.4045	5.851	0	0	0
2016/02/29	R208	05/05/2016	8.01	Put	Bond Future	4,089.5800	4.0896	4,331.9000	4.3319	5.925	0	0	0
2016/02/29	R208	04/08/2016	8.01	Put	Bond Future	4,465.7100	4.4657	4,691.7600	4.6918	5.062	0	0	0
2016/02/29	R208	04/08/2016			Bond Future	9.1657	93.4536	9.2429	93.1833	0.843	0.0000	0.0000	0
2016/02/29	R208	04/08/2016	8.00	Put	Bond Future	4,497.2100	4.4972	4,723.8900	4.7239	5.040	0	0	0
2016/02/29	R208	04/08/2016	7.99	Call	Bond Future	296.7300	0.2907	248.0100	0.2480	(14.694)	0	0	0
2016/02/29	R208	04/08/2016	8.00	Call	Bond Future	296.1800	0.2962	252.5700	0.2526	(14.724)	0	0	0
2016/02/29	R208	04/08/2016	8.01	Call	Bond Future	301.7100	0.3017	257.4700	0.2575	(14.663)	0	0	0
2016/02/29	R208	04/08/2016	7.99	Put	Bond Future	4,528.8000	4.5288	4,756.3700	4.7564	5.025	0	0	0
2016/02/29	R208	03/11/2016	9.59	Put	Bond Future	1,459.7200	1.4597	1,585.9300	1.5859	8.646	0	0	0
2016/02/29	R208	03/11/2016			Bond Future	9.2509	91.8474	9.3336	91.5710	0.893	0.0000	0.0000	0
2016/02/29	R208	03/11/2016	9.58	Put	Bond Future	1,472.7500	1.4728	1,599.7000	1.5997	8.620	0	0	0
2016/02/29	R208	03/11/2016	9.57	Call	Bond Future	2,547.4900	2.5475	2,398.8200	2.3988	(5.836)	0	0	0
2016/02/29	R208	03/11/2016	9.58	Call	Bond Future	2,567.0900	2.5671	2,417.6900	2.4177	(5.820)	0	0	0
2016/02/29	R208	03/11/2016	9.59	Call	Bond Future	2,587.0600	2.5871	2,436.9200	2.4369	(5.803)	0	0	0
2016/02/29	R208	03/11/2016	9.57	Put	Bond Future	1,486.1700	1.4862	1,613.8500	1.6138	8.591	0	0	0
2016/02/29	R209	05/05/2016			Bond Future	9.8822	69.3110	9.9736	68.7225	0.924	0.0000	0.0000	36,303
2016/02/29	R209	05/05/2016	9.00	Call	Bond Future	410.5400	0.4105	307.8500	0.3079	(25.013)	0	0	6,700
2016/02/29	R209	05/05/2016	8.25	Put	Bond Future	12,018.7200	12.0187	12,591.3400	12.5913	4.764	0	0	0
2016/02/29	R209	05/05/2016	8.99	Put	Bond Future	6,583.3900	6.5834	7,071.1400	7.0711	7.409	0	0	0
2016/02/29	R209	05/05/2016	9.01	Put	Bond Future	6,455.9600	6.4560	6,939.7500	6.9398	7.494	0	0	0
2016/02/29	R209	05/05/2016	9.00	Put	Bond Future	6,519.5200	6.5195	7,005.3100	7.0053	7.451	0	0	0
2016/02/29	R209	05/05/2016	9.01	Call	Bond Future	420.8000	0.4208	316.1100	0.3161	(24.879)	0	0	0
2016/02/29	R209	05/05/2016	8.25	Call	Bond Future	44.5600	0.0446	28.7000	0.0287	(35.592)	0	0	6,700
2016/02/29	R209	05/05/2016	8.99	Call	Bond Future	400.4800	0.4005	299.7500	0.2998	(25.152)	0	0	0
2016/02/29	R209	04/08/2016	9.26	Call	Bond Future	1,547.6300	1.5476	1,351.2200	1.3512	(12.691)	0	0	0
2016/02/29	R209	04/08/2016			Bond Future	9.9422	70.6256	10.0363	70.0255	0.947	0.0000	0.0000	0
2016/02/29	R209	04/08/2016	9.60	Put	Bond Future	4,582.7000	4.5827	4,922.4100	4.9224	7.413	0	0	0
2016/02/29	R209	04/08/2016	10.60	Call	Bond Future	5,729.3600	5.7294	5,294.0000	5.2940	(7.599)	0	0	5,760
2016/02/29	R209	04/08/2016	9.24	Call	Bond Future	1,507.7800	1.5078	1,314.8500	1.3149	(12.796)	0	0	0
2016/02/29	R209	04/08/2016	9.25	Call	Bond Future	1,527.5300	1.5275	1,332.9500	1.3329	(12.738)	0	0	0
2016/02/29	R209	04/08/2016	10.60	Put	Bond Future	1,701.7500	1.7018	1,866.4900	1.8665	9.681	0	0	0
2016/02/29	R209	04/08/2016	9.24	Put	Bond Future	6,252.5500	6.2525	6,659.7200	6.6597	6.512	0	0	0
2016/02/29	R209	04/08/2016	9.26	Put	Bond Future	6,150.4000	6.1504	6,554.0900	6.5541	6.564	0	0	0
2016/02/29	R209	04/08/2016	9.60	Call	Bond Future	2,331.2100	2.3312	2,070.8200	2.0708	(11.170)	0	0	5,760
2016/02/29	R209	04/08/2016	9.25	Put	Bond Future	6,201.2500	6.2013	6,606.7700	6.6068	6.539	0	0	0
2016/02/29	R209	03/11/2016	10.26	Call	Bond Future	4,994.6100	4.9946	4,631.8300	4.6318	(7.263)	0	0	0
2016/02/29	R209	03/11/2016			Bond Future	9.9962	68.8326	10.0932	68.2203	0.970	0.0000	0.0000	0
2016/02/29	R209	03/11/2016	10.24	Call	Bond Future	4,925.5400	4.9255	4,565.6400	4.5656	(7.307)	0	0	0
2016/02/29	R209	03/11/2016	10.25	Call	Bond Future	4,960.0300	4.9600	4,598.6900	4.5987	(7.285)	0	0	0
2016/02/29	R209	03/11/2016	10.24	Put	Bond Future	3,402.8000	3.4028	3,655.1500	3.6551	7.416	0	0	0
2016/02/29	R209	03/11/2016	10.25	Put	Bond Future	3,375.9400	3.3759	3,626.8500	3.6269	7.432	0	0	0
2016/02/29	R209	03/11/2016	10.26	Put	Bond Future	3,349.2700	3.3493	3,598.7400	3.5987	7.448	0	0	0
2016/02/29	R210	05/05/2016			Bond Future	180.2143	180.2143	180.2006	180.2006	(0.008)	0.0000	0.0000	1,554

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/29	R210	05/05/2016	184.99	Put	Bond Future	4,775.7200	4.7757	4,789.3800	4.7894	0.286	0	0	0
2016/02/29	R210	05/05/2016	185.00	Put	Bond Future	4,785.7200	4.7857	4,799.3800	4.7994	0.285	0	0	0
2016/02/29	R210	05/05/2016	185.01	Put	Bond Future	4,795.7200	4.7957	4,809.3800	4.8094	0.285	0	0	0
2016/02/29	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R210	04/08/2016			Bond Future	183.6472	183.6472	183.6319	183.6319	(0.008)	0.0000	0.0000	0
2016/02/29	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R210	04/08/2016	181.50	Call	Bond Future	2,147.1600	2.1472	2,131.9400	2.1319	(0.709)	0	0	0
2016/02/29	R210	04/08/2016	181.52	Call	Bond Future	2,127.1600	2.1272	2,111.9400	2.1119	(0.716)	0	0	0
2016/02/29	R210	04/08/2016	181.51	Call	Bond Future	2,137.1600	2.1372	2,121.9400	2.1219	(0.712)	0	0	0
2016/02/29	R211	05/05/2016	139.01	Put	Bond Future	1,410.1600	1.4102	1,417.3500	1.4174	0.510	0	0	0
2016/02/29	R211	05/05/2016			Bond Future	137.5998	137.5998	137.5926	137.5926	(0.005)	0.0000	0.0000	62
2016/02/29	R211	05/05/2016	139.00	Put	Bond Future	1,400.1600	1.4002	1,407.3500	1.4074	0.514	0	0	0
2016/02/29	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R211	05/05/2016	138.99	Put	Bond Future	1,390.1600	1.3902	1,397.3500	1.3974	0.517	0	0	0
2016/02/29	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R211	04/08/2016			Bond Future	138.4839	138.4839	138.4756	138.4756	(0.006)	0.0000	0.0000	0
2016/02/29	R211	04/08/2016	137.09	Call	Bond Future	1,393.8600	1.3939	1,385.6400	1.3856	(0.590)	0	0	0
2016/02/29	R211	04/08/2016	137.07	Call	Bond Future	1,413.8600	1.4139	1,405.6400	1.4056	(0.581)	0	0	0
2016/02/29	R211	04/08/2016	137.08	Call	Bond Future	1,403.8600	1.4039	1,395.6400	1.3956	(0.586)	0	0	0
2016/02/29	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R212	05/05/2016			Bond Future	142.5713	142.5713	142.5605	142.5605	(0.008)	0.0000	0.0000	3,830
2016/02/29	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R212	05/05/2016	144.99	Put	Bond Future	2,418.6800	2.4187	2,429.4800	2.4295	0.447	0	0	0
2016/02/29	R212	05/05/2016	145.01	Put	Bond Future	2,438.6800	2.4387	2,449.4800	2.4495	0.443	0	0	0
2016/02/29	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R212	05/05/2016	145.00	Put	Bond Future	2,428.6800	2.4287	2,439.4800	2.4395	0.445	0	0	0
2016/02/29	R212	04/08/2016	142.43	Call	Bond Future	950.5000	0.9505	938.5100	0.9385	(1.261)	0	0	0
2016/02/29	R212	04/08/2016			Bond Future	143.3805	143.3805	143.3685	143.3685	(0.008)	0.0000	0.0000	0
2016/02/29	R212	04/08/2016	142.44	Call	Bond Future	940.5000	0.9405	928.5100	0.9285	(1.275)	0	0	0
2016/02/29	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/29	R212	04/08/2016	142.42	Call	Bond Future	960.5000	0.9605	948.5100	0.9485	(1.248)	0	0	0
2016/02/29	R213	05/05/2016	8.74	Put	Bond Future	7,472.8300	7.4728	7,964.5400	7.9645	6.580	0	0	0
2016/02/29	R213	05/05/2016	8.76	Put	Bond Future	7,340.2100	7.3402	7,828.9500	7.8289	6.658	0	0	0
2016/02/29	R213	05/05/2016			Bond Future	9.7785	79.8415	9.8648	79.2814	0.883	0.0000	0.0000	48,117
2016/02/29	R213	05/05/2016	8.75	Put	Bond Future	7,406.4000	7.4064	7,896.6600	7.8967	6.619	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/29	R213	05/05/2016	8.74	Call	Bond Future	267.9100	0.2679	199.5200	0.1995	(25.527)	0	0	0
2016/02/29	R213	05/05/2016	8.75	Call	Bond Future	275.2300	0.2752	205.3900	0.2054	(25.375)	0	0	0
2016/02/29	R213	05/05/2016	8.76	Call	Bond Future	282.7000	0.2827	211.3400	0.2113	(25.242)	0	0	0
2016/02/29	R213	04/08/2016			Bond Future	9.8410	81.3556	9.9302	80.7844	0.907	0.0000	0.0000	0
2016/02/29	R213	04/08/2016	8.99	Put	Bond Future	6,951.2500	6.9513	7,369.2100	7.3692	6.013	0	0	0
2016/02/29	R213	04/08/2016	9.01	Put	Bond Future	6,843.4200	6.8434	7,258.1300	7.2581	6.060	0	0	0
2016/02/29	R213	04/08/2016	9.00	Put	Bond Future	6,897.2100	6.8972	7,313.5500	7.3136	6.036	0	0	0
2016/02/29	R213	04/08/2016	9.01	Call	Bond Future	1,227.9300	1.2279	1,071.4300	1.0714	(12.745)	0	0	0
2016/02/29	R213	04/08/2016	8.99	Call	Bond Future	1,193.7000	1.1937	1,040.4500	1.0405	(12.838)	0	0	0
2016/02/29	R213	04/08/2016	9.00	Call	Bond Future	1,210.7300	1.2107	1,055.8600	1.0559	(12.791)	0	0	0
2016/02/29	R213	03/11/2016			Bond Future	9.9004	79.3686	9.9926	78.7856	0.932	0.0000	0.0000	0
2016/02/29	R213	03/11/2016	10.18	Put	Bond Future	3,235.6300	3.2356	3,480.5100	3.4805	7.568	0	0	0
2016/02/29	R213	03/11/2016	10.20	Put	Bond Future	3,183.5500	3.1836	3,425.6500	3.4256	7.605	0	0	0
2016/02/29	R213	03/11/2016	10.18	Call	Bond Future	4,983.8600	4.9839	4,645.7600	4.6458	(6.784)	0	0	0
2016/02/29	R213	03/11/2016	10.19	Put	Bond Future	3,209.3700	3.2094	3,452.8600	3.4529	7.587	0	0	0
2016/02/29	R213	03/11/2016	10.19	Call	Bond Future	5,019.0900	5.0191	4,679.6000	4.6796	(6.764)	0	0	0
2016/02/29	R213	03/11/2016	10.20	Call	Bond Future	5,054.6800	5.0547	4,713.8000	4.7138	(6.744)	0	0	0
2016/02/29	R214	05/05/2016	9.01	Call	Bond Future	356.8700	0.3569	263.7600	0.2638	(26.091)	0	0	0
2016/02/29	R214	05/05/2016	9.30	Put	Bond Future	5,481.1100	5.4811	5,930.8300	5.9308	8.205	0	0	0
2016/02/29	R214	05/05/2016			Bond Future	9.9748	69.5249	10.0661	68.9186	0.916	0.0000	0.0000	32,449
2016/02/29	R214	05/05/2016	8.99	Call	Bond Future	338.8400	0.3388	249.4700	0.2495	(26.375)	0	0	0
2016/02/29	R214	05/05/2016	9.00	Call	Bond Future	347.7700	0.3478	256.5400	0.2565	(26.233)	0	0	0
2016/02/29	R214	05/05/2016	8.99	Put	Bond Future	7,491.1600	7.4912	8,008.0700	8.0081	6.900	0	0	0
2016/02/29	R214	05/05/2016	9.01	Put	Bond Future	7,351.8900	7.3519	7,865.0600	7.8651	6.980	0	0	0
2016/02/29	R214	05/05/2016	9.30	Call	Bond Future	708.3300	0.7083	551.7700	0.5518	(22.103)	0	0	0
2016/02/29	R214	05/05/2016	9.00	Put	Bond Future	7,421.3700	7.4214	7,936.4200	7.9364	6.940	0	0	0
2016/02/29	R214	04/08/2016	9.25	Put	Bond Future	6,944.1800	6.9442	7,390.5000	7.3905	6.427	0	0	0
2016/02/29	R214	04/08/2016	11.30	Call	Bond Future	8,472.2500	8.4723	7,948.6000	7.9486	(6.181)	0	0	5,800
2016/02/29	R214	04/08/2016	9.24	Call	Bond Future	1,397.3300	1.3973	1,227.2300	1.2272	(12.173)	0	0	0
2016/02/29	R214	04/08/2016			Bond Future	10.0326	70.8435	10.1267	70.2253	0.938	0.0000	0.0000	0
2016/02/29	R214	04/08/2016	9.30	Call	Bond Future	1,515.0600	1.5151	1,334.3400	1.3343	(11.928)	0	0	1,300
2016/02/29	R214	04/08/2016	8.55	Put	Bond Future	11,602.3200	11.6023	12,137.1500	12.1371	4.610	0	0	0
2016/02/29	R214	04/08/2016	9.25	Call	Bond Future	1,416.5500	1.4166	1,244.6900	1.2447	(12.132)	0	0	0
2016/02/29	R214	04/08/2016	11.30	Put	Bond Future	879.5200	0.8795	974.0500	0.9741	10.748	0	0	0
2016/02/29	R214	04/08/2016	10.30	Put	Bond Future	2,655.8500	2.6558	2,924.7600	2.9248	10.125	0	0	0
2016/02/29	R214	04/08/2016	9.26	Call	Bond Future	1,435.9400	1.4359	1,262.3200	1.2623	(12.091)	0	0	0
2016/02/29	R214	04/08/2016	9.30	Put	Bond Future	6,667.7400	6.6677	7,105.2000	7.1052	6.561	0	0	0
2016/02/29	R214	04/08/2016	8.55	Call	Bond Future	479.9200	0.4799	396.5700	0.3966	(17.367)	0	0	1,300
2016/02/29	R214	04/08/2016	9.24	Put	Bond Future	7,000.3300	7.0003	7,448.4100	7.4484	6.401	0	0	0
2016/02/29	R214	04/08/2016	10.30	Call	Bond Future	4,387.7500	4.3877	4,038.4800	4.0385	(7.960)	0	0	5,800
2016/02/29	R214	04/08/2016	9.26	Put	Bond Future	6,888.3300	6.8883	7,332.8900	7.3329	6.454	0	0	0
2016/02/29	R214	03/11/2016	10.35	Put	Bond Future	3,476.3100	3.4763	3,725.7500	3.7257	7.175	0	0	0
2016/02/29	R214	03/11/2016			Bond Future	10.0874	68.9080	10.1843	68.2772	0.961	0.0000	0.0000	0
2016/02/29	R214	03/11/2016	10.34	Put	Bond Future	3,503.8600	3.5039	3,754.7600	3.7548	7.161	0	0	0
2016/02/29	R214	03/11/2016	10.35	Call	Bond Future	5,162.6000	5.1626	4,781.3000	4.7813	(7.386)	0	0	0
2016/02/29	R214	03/11/2016	10.33	Call	Bond Future	5,091.9600	5.0920	4,713.5800	4.7136	(7.431)	0	0	0
2016/02/29	R214	03/11/2016	10.34	Call	Bond Future	5,127.2300	5.1272	4,747.3900	4.7474	(7.408)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/29	R214	03/11/2016	10.33	Put	Bond Future	3,531.6200	3.5316	3,783.9800	3.7840	7.146	0	0	0
2016/02/29	R248	05/05/2016			Bond Future	10.0621	89.2115	10.1535	88.4462	0.908	0.0000	0.0000	63,832
2016/02/29	R248	05/05/2016	8.99	Put	Bond Future	10,306.0600	10.3061	10,974.0500	10.9740	6.482	0	0	0
2016/02/29	R248	05/05/2016	9.01	Put	Bond Future	10,121.0800	10.1211	10,784.7900	10.7848	6.558	0	0	0
2016/02/29	R248	05/05/2016	8.99	Call	Bond Future	344.4400	0.3444	247.1900	0.2472	(28.234)	0	0	0
2016/02/29	R248	05/05/2016	9.00	Put	Bond Future	10,213.1900	10.2132	10,879.1000	10.8791	6.520	0	0	0
2016/02/29	R248	05/05/2016	9.00	Call	Bond Future	353.6600	0.3537	254.3300	0.2543	(28.086)	0	0	0
2016/02/29	R248	05/05/2016	9.01	Call	Bond Future	363.4500	0.3634	261.9200	0.2619	(27.935)	0	0	0
2016/02/29	R248	04/08/2016			Bond Future	10.1232	90.9034	10.2175	90.1231	0.932	0.0000	0.0000	0
2016/02/29	R248	04/08/2016	9.25	Call	Bond Future	1,599.0900	1.5991	1,388.4500	1.3884	(13.172)	0	0	0
2016/02/29	R248	04/08/2016	9.24	Put	Bond Future	9,545.9600	9.5460	10,116.9000	10.1169	5.981	0	0	0
2016/02/29	R248	04/08/2016	9.26	Put	Bond Future	9,395.8200	9.3958	9,963.2800	9.9633	6.039	0	0	0
2016/02/29	R248	04/08/2016	9.25	Put	Bond Future	9,470.2100	9.4702	10,039.9000	10.0399	6.016	0	0	0
2016/02/29	R248	04/08/2016	9.26	Call	Bond Future	1,621.9300	1.6219	1,409.0600	1.4091	(13.124)	0	0	0
2016/02/29	R248	04/08/2016	9.24	Call	Bond Future	1,577.4300	1.5774	1,368.0400	1.3680	(13.274)	0	0	0
2016/02/29	R248	03/11/2016	10.38	Call	Bond Future	6,247.6500	6.2476	5,821.4900	5.8215	(6.821)	0	0	0
2016/02/29	R248	03/11/2016			Bond Future	10.1812	88.2121	10.2785	87.4159	0.955	0.0000	0.0000	0
2016/02/29	R248	03/11/2016	10.39	Call	Bond Future	6,291.4900	6.2915	5,863.4400	5.8634	(6.804)	0	0	0
2016/02/29	R248	03/11/2016	10.37	Put	Bond Future	4,671.0900	4.6711	5,043.0300	5.0430	7.963	0	0	0
2016/02/29	R248	03/11/2016	10.39	Put	Bond Future	4,598.8100	4.5988	4,966.9600	4.9670	8.005	0	0	0
2016/02/29	R248	03/11/2016	10.37	Call	Bond Future	6,204.2000	6.2042	5,779.9400	5.7799	(6.838)	0	0	0
2016/02/29	R248	03/11/2016	10.38	Put	Bond Future	4,634.6800	4.6347	5,004.7200	5.0047	7.984	0	0	0

Total

692394