



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/03/2016 TO 03/03/2016

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	2025	05/05/2016			Bond Future	123.3983	123.3983	123.3900	123.3900	(0.007)	0.0000	0.0000	4,606
2016/03/03	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2025	05/05/2016	125.99	Put	Bond Future	2,591.6900	2.5917	2,600.0100	2.6000	0.321	0	0	0
2016/03/03	2025	05/05/2016	126.01	Put	Bond Future	2,611.6900	2.6117	2,620.0100	2.6200	0.319	0	0	0
2016/03/03	2025	05/05/2016	126.00	Put	Bond Future	2,601.6900	2.6017	2,610.0100	2.6100	0.320	0	0	0
2016/03/03	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2025	04/08/2016			Bond Future	124.4947	124.4947	124.4849	124.4849	(0.008)	0.0000	0.0000	0
2016/03/03	2025	04/08/2016	123.86	Call	Bond Future	634.7400	0.6347	624.9000	0.6249	(1.550)	0	0	0
2016/03/03	2025	04/08/2016	123.87	Call	Bond Future	624.7400	0.6247	614.9000	0.6149	(1.575)	0	0	0
2016/03/03	2025	04/08/2016	123.85	Call	Bond Future	644.7400	0.6447	634.9000	0.6349	(1.526)	0	0	0
2016/03/03	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2030	05/05/2016	8.99	Put	Bond Future	5,519.9800	5.5200	5,721.8800	5.7219	3.658	0	0	0
2016/03/03	2030	05/05/2016	9.01	Put	Bond Future	5,372.6900	5.3727	5,574.5900	5.5746	3.758	0	0	0
2016/03/03	2030	05/05/2016			Bond Future	9.7718	88.9376	9.8017	88.7357	0.306	0.0000	0.0000	17,366
2016/03/03	2030	05/05/2016	9.00	Put	Bond Future	5,446.2900	5.4463	5,648.1900	5.6482	3.707	0	0	0
2016/03/03	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2030	04/08/2016	10.17	Call	Bond Future	2,133.0600	2.1331	1,926.2300	1.9262	(9.696)	0	0	0
2016/03/03	2030	04/08/2016			Bond Future	9.8437	86.6149	9.8748	86.4080	0.316	0.0000	0.0000	0
2016/03/03	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2032	05/05/2016			Bond Future	9.9110	87.7289	9.9409	87.5159	0.302	0.0000	0.0000	9,231
2016/03/03	2032	05/05/2016	8.99	Put	Bond Future	7,331.2200	7.3312	7,507.9900	7.5080	2.411	0	0	0
2016/03/03	2032	05/05/2016	9.01	Put	Bond Future	7,191.3200	7.1913	7,366.6200	7.3666	2.438	0	0	0
2016/03/03	2032	05/05/2016	9.00	Put	Bond Future	7,261.1200	7.2611	7,437.1600	7.4372	2.424	0	0	0
2016/03/03	2032	05/05/2016	9.01	Call	Bond Future	389.9700	0.3900	352.2400	0.3522	(9.675)	0	0	0
2016/03/03	2032	05/05/2016	8.99	Call	Bond Future	370.1700	0.3702	333.9100	0.3339	(9.795)	0	0	0
2016/03/03	2032	05/05/2016	9.00	Call	Bond Future	379.9700	0.3800	342.9800	0.3430	(9.735)	0	0	0
2016/03/03	2032	04/08/2016	9.01	Call	Bond Future	1,110.9100	1.1109	1,053.5300	1.0535	(5.165)	0	0	0
2016/03/03	2032	04/08/2016			Bond Future	9.9812	89.3915	10.0122	89.1735	0.311	0.0000	0.0000	0
2016/03/03	2032	04/08/2016	8.99	Call	Bond Future	1,078.2100	1.0782	1,022.0500	1.0220	(5.209)	0	0	0
2016/03/03	2032	04/08/2016	9.00	Call	Bond Future	1,094.4800	1.0945	1,037.7000	1.0377	(5.188)	0	0	0
2016/03/03	2032	04/08/2016	8.99	Put	Bond Future	8,493.0300	8.4930	8,654.9500	8.6550	1.907	0	0	0
2016/03/03	2032	04/08/2016	9.01	Put	Bond Future	8,367.1000	8.3671	8,527.8000	8.5278	1.921	0	0	0
2016/03/03	2032	04/08/2016	9.00	Put	Bond Future	8,429.9300	8.4299	8,591.2300	8.5912	1.913	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
2016/03/03	2032	03/11/2016			Bond Future	10.0455	86.9471	10.0776	86.7239	0.320	0.0000	0.0000	0
2016/03/03	2032	03/11/2016	10.28	Put	Bond Future	3,734.0100	3.7340	3,819.0200	3.8190	2.277	0	0	0
2016/03/03	2032	03/11/2016	10.30	Put	Bond Future	3,675.1600	3.6752	3,759.1300	3.7591	2.285	0	0	0
2016/03/03	2032	03/11/2016	10.29	Put	Bond Future	3,704.3500	3.7044	3,788.8400	3.7888	2.281	0	0	0
2016/03/03	2032	03/11/2016	10.30	Call	Bond Future	5,417.2600	5.4173	5,278.0600	5.2781	(2.570)	0	0	0
2016/03/03	2032	03/11/2016	10.28	Call	Bond Future	5,341.1200	5.3411	5,202.9600	5.2030	(2.587)	0	0	0
2016/03/03	2032	03/11/2016	10.29	Call	Bond Future	5,378.9900	5.3790	5,240.3100	5.2403	(2.578)	0	0	0
2016/03/03	2033	05/05/2016			Bond Future	102.9672	102.9672	102.9603	102.9603	(0.007)	0.0000	0.0000	1,032
2016/03/03	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2033	05/05/2016	102.40	Call	Bond Future	567.2300	0.5672	560.3200	0.5603	(1.218)	0	0	0
2016/03/03	2033	05/05/2016	102.41	Call	Bond Future	557.2300	0.5572	550.3200	0.5503	(1.240)	0	0	0
2016/03/03	2033	05/05/2016	102.39	Call	Bond Future	577.2300	0.5772	570.3200	0.5703	(1.197)	0	0	0
2016/03/03	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2037	05/05/2016	8.99	Call	Bond Future	292.2700	0.2923	261.7200	0.2617	(10.453)	0	0	0
2016/03/03	2037	05/05/2016	9.00	Put	Bond Future	9,011.6000	9.0116	9,210.6100	9.2106	2.208	0	0	0
2016/03/03	2037	05/05/2016			Bond Future	10.0456	88.9415	10.0755	88.7112	0.298	0.0000	0.0000	40,778
2016/03/03	2037	05/05/2016	9.00	Call	Bond Future	300.5300	0.3005	269.3100	0.2693	(10.388)	0	0	0
2016/03/03	2037	05/05/2016	9.01	Call	Bond Future	309.0400	0.3090	277.1300	0.2771	(10.326)	0	0	0
2016/03/03	2037	05/05/2016	8.99	Put	Bond Future	9,093.2200	9.0932	9,292.9000	9.2929	2.196	0	0	0
2016/03/03	2037	05/05/2016	9.01	Put	Bond Future	8,930.3600	8.9304	9,128.6800	9.1287	2.221	0	0	0
2016/03/03	2037	04/08/2016			Bond Future	10.1161	86.3683	10.1471	86.1326	0.306	0.0000	0.0000	0
2016/03/03	2037	04/08/2016	9.24	Put	Bond Future	8,544.9400	8.5449	8,710.5300	8.7105	1.938	0	0	0
2016/03/03	2037	04/08/2016	9.26	Put	Bond Future	8,413.1500	8.4132	8,577.3500	8.5774	1.952	0	0	0
2016/03/03	2037	04/08/2016	9.24	Call	Bond Future	1,435.6200	1.4356	1,365.5700	1.3656	(4.879)	0	0	0
2016/03/03	2037	04/08/2016	9.25	Put	Bond Future	8,478.9800	8.4790	8,643.8700	8.6439	1.945	0	0	0
2016/03/03	2037	04/08/2016	9.25	Call	Bond Future	1,455.9600	1.4560	1,385.2100	1.3852	(4.859)	0	0	0
2016/03/03	2037	04/08/2016	9.26	Call	Bond Future	1,476.3000	1.4763	1,404.8600	1.4049	(4.839)	0	0	0
2016/03/03	2037	03/11/2016	10.35	Call	Bond Future	5,584.3300	5.5843	5,438.0300	5.4380	(2.620)	0	0	0
2016/03/03	2037	03/11/2016	10.36	Put	Bond Future	4,255.5800	4.2556	4,349.7200	4.3497	2.212	0	0	0
2016/03/03	2037	03/11/2016			Bond Future	10.1760	88.0254	10.2080	87.7844	0.315	0.0000	0.0000	0
2016/03/03	2037	03/11/2016	10.36	Call	Bond Future	5,624.4500	5.6245	5,477.5800	5.4776	(2.611)	0	0	0
2016/03/03	2037	03/11/2016	10.37	Call	Bond Future	5,664.6800	5.6647	5,517.2500	5.5173	(2.603)	0	0	0
2016/03/03	2037	03/11/2016	10.35	Put	Bond Future	4,288.9500	4.2889	4,383.6600	4.3837	2.208	0	0	0
2016/03/03	2037	03/11/2016	10.37	Put	Bond Future	4,222.4300	4.2224	4,316.0100	4.3160	2.216	0	0	0
2016/03/03	2038	05/05/2016	131.01	Put	Bond Future	2,279.5100	2.2795	2,287.9000	2.2879	0.368	0	0	0
2016/03/03	2038	05/05/2016			Bond Future	128.7305	128.7305	128.7221	128.7221	(0.007)	0.0000	0.0000	17,007
2016/03/03	2038	05/05/2016	131.00	Put	Bond Future	2,269.5100	2.2695	2,277.9000	2.2779	0.370	0	0	0
2016/03/03	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2038	05/05/2016	130.99	Put	Bond Future	2,259.5100	2.2595	2,267.9000	2.2679	0.371	0	0	0
2016/03/03	2038	04/08/2016			Bond Future	129.7718	129.7718	129.7618	129.7618	(0.008)	0.0000	0.0000	0
2016/03/03	2038	04/08/2016	129.31	Call	Bond Future	461.7900	0.4618	451.8400	0.4518	(2.155)	0	0	0
2016/03/03	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/03	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2038	04/08/2016	129.32	Call	Bond Future	451.7900	0.4518	441.8400	0.4418	(2.202)	0	0	0
2016/03/03	2038	04/08/2016	129.30	Call	Bond Future	471.7900	0.4718	461.8400	0.4618	(2.109)	0	0	0
2016/03/03	2040	05/05/2016	9.50	Call	Bond Future	936.6700	0.9367	872.6000	0.8726	(6.840)	0	0	0
2016/03/03	2040	05/05/2016			Bond Future	10.1108	92.5170	10.1356	92.3143	0.245	0.0000	0.0000	1,812
2016/03/03	2040	05/05/2016	9.51	Call	Bond Future	956.8900	0.9569	891.8800	0.8919	(6.794)	0	0	0
2016/03/03	2040	05/05/2016	9.49	Call	Bond Future	916.6300	0.9166	853.5000	0.8535	(6.887)	0	0	0
2016/03/03	2040	05/05/2016	9.50	Put	Bond Future	6,185.1200	6.1851	6,323.8000	6.3238	2.242	0	0	0
2016/03/03	2040	05/05/2016	9.49	Put	Bond Future	6,255.1900	6.2552	6,394.8100	6.3948	2.232	0	0	0
2016/03/03	2040	05/05/2016	9.51	Put	Bond Future	6,115.3700	6.1154	6,253.1100	6.2531	2.252	0	0	0
2016/03/03	2040	04/08/2016			Bond Future	10.1816	89.7612	10.2074	89.5535	0.253	0.0000	0.0000	0
2016/03/03	2040	04/08/2016	9.49	Put	Bond Future	7,866.2600	7.8663	7,998.2100	7.9982	1.677	0	0	0
2016/03/03	2040	04/08/2016	9.50	Call	Bond Future	1,991.2800	1.9913	1,914.8800	1.9149	(3.837)	0	0	0
2016/03/03	2040	04/08/2016	9.51	Call	Bond Future	2,017.0900	2.0171	1,940.0200	1.9400	(3.821)	0	0	0
2016/03/03	2040	04/08/2016	9.49	Call	Bond Future	1,965.6900	1.9657	1,889.9500	1.8900	(3.853)	0	0	0
2016/03/03	2040	04/08/2016	9.51	Put	Bond Future	7,738.1100	7.7381	7,868.7300	7.8687	1.688	0	0	0
2016/03/03	2040	04/08/2016	9.50	Put	Bond Future	7,802.0100	7.8020	7,933.3000	7.9333	1.683	0	0	0
2016/03/03	2044	05/05/2016	8.99	Put	Bond Future	10,280.7500	10.2808	10,536.6000	10.5366	2.489	0	0	0
2016/03/03	2044	05/05/2016			Bond Future	10.0937	89.9329	10.1287	89.6445	0.347	0.0000	0.0000	20,252
2016/03/03	2044	05/05/2016	9.01	Put	Bond Future	10,098.1200	10.0981	10,352.4500	10.3524	2.519	0	0	0
2016/03/03	2044	05/05/2016	9.00	Put	Bond Future	10,189.1000	10.1891	10,444.2100	10.4442	2.504	0	0	0
2016/03/03	2044	05/05/2016	9.01	Call	Bond Future	286.0500	0.2861	252.0300	0.2520	(11.893)	0	0	0
2016/03/03	2044	05/05/2016	8.99	Call	Bond Future	270.1200	0.2701	237.6200	0.2376	(12.032)	0	0	0
2016/03/03	2044	05/05/2016	9.00	Call	Bond Future	277.8400	0.2778	244.6000	0.2446	(11.964)	0	0	0
2016/03/03	2044	04/08/2016	9.50	Call	Bond Future	2,054.8300	2.0548	1,949.8400	1.9498	(5.109)	0	0	0
2016/03/03	2044	04/08/2016			Bond Future	10.1616	87.2533	10.1978	86.9584	0.357	0.0000	0.0000	0
2016/03/03	2044	04/08/2016	9.51	Call	Bond Future	2,081.3300	2.0813	1,975.4200	1.9754	(5.089)	0	0	0
2016/03/03	2044	04/08/2016	9.49	Put	Bond Future	7,820.7600	7.8208	8,011.5700	8.0116	2.440	0	0	0
2016/03/03	2044	04/08/2016	9.51	Put	Bond Future	7,691.5300	7.6915	7,880.5000	7.8805	2.457	0	0	0
2016/03/03	2044	04/08/2016	9.49	Call	Bond Future	2,028.5500	2.0285	1,924.4800	1.9245	(5.130)	0	0	0
2016/03/03	2044	04/08/2016	9.50	Put	Bond Future	7,755.9600	7.7560	7,945.8500	7.9459	2.448	0	0	0
2016/03/03	2044	03/11/2016			Bond Future	10.2191	88.9274	10.2566	88.6260	0.366	0.0000	0.0000	0
2016/03/03	2044	03/11/2016	10.42	Call	Bond Future	6,147.4000	6.1474	5,963.9700	5.9640	(2.984)	0	0	0
2016/03/03	2044	03/11/2016	10.41	Put	Bond Future	4,587.0300	4.5870	4,705.7000	4.7057	2.587	0	0	0
2016/03/03	2044	03/11/2016	10.43	Put	Bond Future	4,516.4900	4.5165	4,633.7700	4.6338	2.597	0	0	0
2016/03/03	2044	03/11/2016	10.42	Put	Bond Future	4,551.7800	4.5518	4,669.7600	4.6698	2.592	0	0	0
2016/03/03	2044	03/11/2016	10.43	Call	Bond Future	6,190.2000	6.1902	6,006.0700	6.0061	(2.975)	0	0	0
2016/03/03	2044	03/11/2016	10.41	Call	Bond Future	6,104.4400	6.1044	5,921.7000	5.9217	(2.994)	0	0	0
2016/03/03	2046	05/05/2016			Bond Future	127.7070	127.7070	127.6985	127.6985	(0.007)	0.0000	0.0000	12,766
2016/03/03	2046	05/05/2016	129.99	Put	Bond Future	2,283.0100	2.2830	2,291.5000	2.2915	0.372	0	0	0
2016/03/03	2046	05/05/2016	130.01	Put	Bond Future	2,303.0100	2.3030	2,311.5000	2.3115	0.369	0	0	0
2016/03/03	2046	05/05/2016	130.00	Put	Bond Future	2,293.0100	2.2930	2,301.5000	2.3015	0.370	0	0	0
2016/03/03	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/03	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2046	04/08/2016			Bond Future	130.1375	130.1375	130.1276	130.1276	(0.008)	0.0000	0.0000	0
2016/03/03	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2046	04/08/2016	129.00	Call	Bond Future	1,137.4800	1.1375	1,127.5700	1.1276	(0.871)	0	0	0
2016/03/03	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2046	04/08/2016	129.01	Call	Bond Future	1,127.4800	1.1275	1,117.5700	1.1176	(0.879)	0	0	0
2016/03/03	2046	04/08/2016	129.02	Call	Bond Future	1,117.4800	1.1175	1,107.5700	1.1076	(0.887)	0	0	0
2016/03/03	2050	05/05/2016	138.00	Put	Bond Future	1,990.9000	1.9909	1,999.5500	1.9996	0.434	0	0	0
2016/03/03	2050	05/05/2016			Bond Future	136.0091	136.0091	136.0005	136.0005	(0.006)	0.0000	0.0000	14,916
2016/03/03	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2050	05/05/2016	137.99	Put	Bond Future	1,980.9000	1.9809	1,989.5500	1.9896	0.437	0	0	0
2016/03/03	2050	05/05/2016	138.01	Put	Bond Future	2,000.9000	2.0009	2,009.5500	2.0096	0.432	0	0	0
2016/03/03	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2050	04/08/2016			Bond Future	137.0288	137.0288	137.0185	137.0185	(0.008)	0.0000	0.0000	0
2016/03/03	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	2050	04/08/2016	139.12	Put	Bond Future	2,091.1900	2.0912	2,101.5000	2.1015	0.493	0	0	0
2016/03/03	2050	04/08/2016	139.14	Put	Bond Future	2,111.1900	2.1112	2,121.5000	2.1215	0.488	0	0	0
2016/03/03	2050	04/08/2016	139.13	Put	Bond Future	2,101.1900	2.1012	2,111.5000	2.1115	0.491	0	0	0
2016/03/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	AL37	05/05/2016			Index Future	467.9170	467.9170	467.4530	467.4530	(0.099)	0.0000	0.0000	2
2016/03/03	AL37	04/08/2016			Index Future	476.6900	476.6900	476.2110	476.2110	(0.100)	0.0000	0.0000	0
2016/03/03	AL7T	05/05/2016			Index Future	537.9180	537.9180	536.9100	536.9100	(0.187)	0.0000	0.0000	0
2016/03/03	AL7T	04/08/2016			Index Future	548.0040	548.0040	546.9700	546.9700	(0.189)	0.0000	0.0000	0
2016/03/03	ALBI	05/05/2016			Index Future	487.7790	487.7790	486.7830	486.7830	(0.204)	0.0000	0.0000	510
2016/03/03	ALBI	04/08/2016			Index Future	496.9240	496.9240	495.9030	495.9030	(0.205)	0.0000	0.0000	139
2016/03/03	ALBI	03/11/2016			Index Future	506.5550	506.5550	505.5090	505.5090	(0.206)	0.0000	0.0000	0
2016/03/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/03	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	EL28	05/05/2016			Bond Future	126.0020	126.0020	126.5898	126.5898	0.466	0.0000	0.0000	0
2016/03/03	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	EL28	05/05/2016	128.99	Put	Bond Future	2,987.9900	2.9880	2,400.2500	2.4003	(19.670)	0	0	0
2016/03/03	EL28	05/05/2016	129.01	Put	Bond Future	3,007.9900	3.0080	2,420.2500	2.4203	(19.539)	0	0	0
2016/03/03	EL28	05/05/2016	129.00	Put	Bond Future	2,997.9900	2.9980	2,410.2500	2.4103	(19.604)	0	0	0
2016/03/03	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	EL28	04/08/2016			Bond Future	128.4002	128.4002	128.9978	128.9978	0.465	0.0000	0.0000	0
2016/03/03	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	EL28	04/08/2016	126.86	Call	Bond Future	1,540.2100	1.5402	2,137.8100	2.1378	38.800	0	0	0
2016/03/03	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	EL28	04/08/2016	126.87	Call	Bond Future	1,530.2100	1.5302	2,127.8100	2.1278	39.053	0	0	0
2016/03/03	EL28	04/08/2016	126.88	Call	Bond Future	1,520.2100	1.5202	2,117.8100	2.1178	39.310	0	0	0
2016/03/03	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	ES33	05/05/2016			Bond Future	10.8678	75.0732	10.9230	74.7348	0.508	0.0000	0.0000	8,776
2016/03/03	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	ES33	05/05/2016	9.99	Put	Bond Future	5,717.6800	5.7177	6,056.1000	6.0561	5.919	0	0	0
2016/03/03	ES33	05/05/2016	10.01	Put	Bond Future	5,580.0400	5.5800	5,918.4600	5.9185	6.065	0	0	0
2016/03/03	ES33	05/05/2016	10.00	Put	Bond Future	5,648.8100	5.6488	5,987.2300	5.9872	5.991	0	0	0
2016/03/03	ES33	04/08/2016			Bond Future	10.9646	76.4960	11.0218	76.1503	0.522	0.0000	0.0000	0
2016/03/03	ES33	04/08/2016	10.24	Put	Bond Future	4,599.5000	4.5995	4,945.2400	4.9452	7.517	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
2016/03/03	ES33	04/08/2016	10.26	Put	Bond Future	4,466.7500	4.4668	4,812.4900	4.8125	7.740	0	0	0
2016/03/03	ES33	04/08/2016	10.25	Put	Bond Future	4,533.0800	4.5331	4,878.8200	4.8788	7.627	0	0	0
2016/03/03	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	ES33	03/11/2016			Bond Future	11.0577	74.1703	11.1170	73.8173	0.536	0.0000	0.0000	0
2016/03/03	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	ES33	03/11/2016	11.31	Call	Bond Future	1,483.7500	1.4838	1,130.7200	1.1307	(23.793)	0	0	0
2016/03/03	ES33	03/11/2016	11.29	Call	Bond Future	1,367.8400	1.3678	1,014.8100	1.0148	(25.809)	0	0	0
2016/03/03	ES33	03/11/2016	11.30	Call	Bond Future	1,425.8300	1.4258	1,072.8000	1.0728	(24.760)	0	0	0
2016/03/03	ES42	05/05/2016			Bond Future	11.0044	78.9921	11.0597	78.6106	0.502	0.0000	0.0000	7,250
2016/03/03	GOVI	05/05/2016	518.01	Put	GOVI	310,620.0000	31.0620	319,610.0000	31.9610	2.894	0	0	0
2016/03/03	GOVI	05/05/2016			GOVI	486.9480	486.9480	486.0490	486.0490	(0.185)	0.0000	0.0000	477
2016/03/03	GOVI	05/05/2016	518.00	Put	GOVI	310,520.0000	31.0520	319,510.0000	31.9510	2.895	0	0	0
2016/03/03	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	GOVI	05/05/2016	517.99	Put	GOVI	310,420.0000	31.0420	319,410.0000	31.9410	2.896	0	0	0
2016/03/03	GOVI	04/08/2016	520.99	Put	GOVI	249,130.0000	24.9130	258,350.0000	25.8350	3.701	0	0	0
2016/03/03	GOVI	04/08/2016			GOVI	496.0770	496.0770	495.1550	495.1550	(0.186)	0.0000	0.0000	26
2016/03/03	GOVI	04/08/2016	521.01	Put	GOVI	249,330.0000	24.9330	258,550.0000	25.8550	3.698	0	0	0
2016/03/03	GOVI	04/08/2016	521.00	Put	GOVI	249,230.0000	24.9230	258,450.0000	25.8450	3.699	0	0	0
2016/03/03	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	GOVI	03/11/2016	476.11	Call	GOVI	295,810.0000	29.5810	286,370.0000	28.6370	(3.191)	0	0	0
2016/03/03	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	GOVI	03/11/2016			GOVI	505.6910	505.6910	504.7470	504.7470	(0.187)	0.0000	0.0000	0
2016/03/03	GOVI	03/11/2016	476.12	Call	GOVI	295,710.0000	29.5710	286,270.0000	28.6270	(3.192)	0	0	0
2016/03/03	GOVI	03/11/2016	476.13	Call	GOVI	295,610.0000	29.5610	286,170.0000	28.6170	(3.193)	0	0	0
2016/03/03	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/03	IGOV	05/05/2016			Index Future	236.9480	236.9480	237.0350	237.0350	0.037	0.0000	0.0000	975
2016/03/03	IGOV	04/08/2016			Index Future	241.4090	241.4090	241.4960	241.4960	0.036	0.0000	0.0000	81
2016/03/03	IGOV	03/11/2016			Index Future	246.1060	246.1060	246.1930	246.1930	0.035	0.0000	0.0000	0
2016/03/03	ILBI	05/05/2016			Index Future	642.5230	642.5230	642.7740	642.7740	0.039	0.0000	0.0000	0
2016/03/03	ILBI	04/08/2016			Index Future	654.4530	654.4530	654.7080	654.7080	0.039	0.0000	0.0000	157
2016/03/03	IS01	19/12/2016			Interest Rate Swap	100.2520	100.2520	100.2424	100.2424	(0.010)	0.0000	0.0000	0
2016/03/03	IS01	16/03/2017			Interest Rate Swap	100.3375	100.3375	100.3245	100.3245	(0.013)	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
2016/03/03	IS02	18/12/2017			Interest Rate Swap	100.8836	100.8836	100.8648	100.8648	(0.019)	0.0000	0.0000	0
2016/03/03	IS02	16/03/2018			Interest Rate Swap	100.4023	100.4023	100.3878	100.3878	(0.014)	0.0000	0.0000	0
2016/03/03	IS05	17/12/2020			Interest Rate Swap	101.5200	101.5200	101.5130	101.5130	(0.007)	0.0000	0.0000	0
2016/03/03	IS05	16/03/2021			Interest Rate Swap	101.0651	101.0651	101.0591	101.0591	(0.006)	0.0000	0.0000	0
2016/03/03	IS10	17/12/2025			Interest Rate Swap	103.7902	103.7902	103.7712	103.7712	(0.018)	0.0000	0.0000	0
2016/03/03	IS10	16/03/2026			Interest Rate Swap	101.0591	101.0591	101.0362	101.0362	(0.023)	0.0000	0.0000	0
2016/03/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/03	JBAF	16/03/2016			Jibar Tradeable Future	7.1600	92.8400	7.1400	92.8600	(0.279)	0.0000	0.0000	0
2016/03/03	JBAF	20/04/2016			Jibar Tradeable Future	7.3200	92.6800	7.3000	92.7000	(0.273)	0.0000	0.0000	0
2016/03/03	JBAF	18/05/2016			Jibar Tradeable Future	7.4300	92.5700	7.4100	92.5900	(0.269)	0.0000	0.0000	0
2016/03/03	JBAF	15/06/2016			Jibar Tradeable Future	7.5300	92.4700	7.5100	92.4900	(0.266)	0.0000	0.0000	0
2016/03/03	JBAF	20/07/2016			Jibar Tradeable Future	7.6500	92.3500	7.6300	92.3700	(0.261)	0.0000	0.0000	0
2016/03/03	JBAF	17/08/2016			Jibar Tradeable Future	7.7100	92.2900	7.6900	92.3100	(0.259)	0.0000	0.0000	0
2016/03/03	JBAF	21/09/2016			Jibar Tradeable Future	7.8200	92.1800	7.8000	92.2000	(0.256)	0.0000	0.0000	0
2016/03/03	JBAF	21/12/2016			Jibar Tradeable Future	8.0600	91.9400	8.0400	91.9600	(0.248)	0.0000	0.0000	0
2016/03/03	JBAF	15/03/2017			Jibar Tradeable Future	8.2000	91.8000	8.1800	91.8200	(0.244)	0.0000	0.0000	0
2016/03/03	JBAF	21/06/2017			Jibar Tradeable Future	8.3500	91.6500	8.3300	91.6700	(0.240)	0.0000	0.0000	0
2016/03/03	JBAF	20/09/2017			Jibar Tradeable Future	8.4600	91.5400	8.4400	91.5600	(0.236)	0.0000	0.0000	0
2016/03/03	JBAF	20/12/2017			Jibar Tradeable Future	8.5500	91.4500	8.5300	91.4700	(0.234)	0.0000	0.0000	0
2016/03/03	R023	05/05/2016			Bond Future	9.2713	93.9344	9.2962	93.8163	0.270	0.0000	0.0000	9,781
2016/03/03	R023	05/05/2016	8.24	Put	Bond Future	5,176.7100	5.1767	5,280.9600	5.2810	2.014	0	0	0
2016/03/03	R023	05/05/2016	8.26	Put	Bond Future	5,084.3300	5.0843	5,187.9100	5.1879	2.037	0	0	0
2016/03/03	R023	05/05/2016	8.24	Call	Bond Future	135.6500	0.1356	121.8300	0.1218	(10.188)	0	0	0
2016/03/03	R023	05/05/2016	8.25	Put	Bond Future	5,130.4500	5.1304	5,234.3700	5.2344	2.026	0	0	0
2016/03/03	R023	05/05/2016	8.25	Call	Bond Future	139.8900	0.1399	125.7400	0.1257	(10.115)	0	0	0
2016/03/03	R023	05/05/2016	8.26	Call	Bond Future	144.2400	0.1442	129.7500	0.1297	(10.046)	0	0	0
2016/03/03	R023	04/08/2016	8.24	Call	Bond Future	463.0100	0.4630	438.5600	0.4386	(5.281)	0	0	0
2016/03/03	R023	04/08/2016	8.25	Put	Bond Future	5,690.2900	5.6903	5,786.9700	5.7870	1.699	0	0	0
2016/03/03	R023	04/08/2016			Bond Future	9.3497	95.7146	9.3762	95.5931	0.284	0.0000	0.0000	0
2016/03/03	R023	04/08/2016	8.25	Call	Bond Future	471.2300	0.4712	446.4500	0.4465	(5.259)	0	0	0
2016/03/03	R023	04/08/2016	8.26	Call	Bond Future	479.5600	0.4796	454.4600	0.4545	(5.234)	0	0	0
2016/03/03	R023	04/08/2016	8.24	Put	Bond Future	5,731.1900	5.7312	5,828.2000	5.8282	1.693	0	0	0
2016/03/03	R023	04/08/2016	8.26	Put	Bond Future	5,649.5300	5.6495	5,745.8900	5.7459	1.706	0	0	0
2016/03/03	R023	03/11/2016	9.73	Put	Bond Future	2,071.9800	2.0720	2,117.8000	2.1178	2.211	0	0	0
2016/03/03	R023	03/11/2016			Bond Future	9.4262	93.6188	9.4542	93.4942	0.298	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/03	R023	03/11/2016	9.75	Put	Bond Future	2,036.2900	2.0363	2,081.4900	2.0815	2.220	0	0	0
2016/03/03	R023	03/11/2016	9.73	Call	Bond Future	3,410.3900	3.4104	3,331.5700	3.3316	(2.311)	0	0	0
2016/03/03	R023	03/11/2016	9.74	Put	Bond Future	2,053.9300	2.0539	2,099.4400	2.0994	2.216	0	0	0
2016/03/03	R023	03/11/2016	9.74	Call	Bond Future	3,435.9800	3.4360	3,356.8500	3.3569	(2.303)	0	0	0
2016/03/03	R023	03/11/2016	9.75	Call	Bond Future	3,461.9500	3.4619	3,382.5100	3.3825	(2.295)	0	0	0
2016/03/03	R035	05/05/2016	10.37	Call	Bond Future	2,825.9300	2.8259	2,553.8700	2.5539	(9.627)	0	0	0
2016/03/03	R035	05/05/2016			Bond Future	9.9979	92.2633	10.0329	91.9913	0.350	0.0000	0.0000	4,019
2016/03/03	R035	05/05/2016	10.35	Call	Bond Future	2,677.5800	2.6776	2,405.5200	2.4055	(10.161)	0	0	0
2016/03/03	R035	05/05/2016	10.36	Call	Bond Future	2,751.8100	2.7518	2,479.7500	2.4797	(9.887)	0	0	0
2016/03/03	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R035	04/08/2016			Bond Future	10.0649	94.0118	10.1012	93.7335	0.361	0.0000	0.0000	0
2016/03/03	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R035	04/08/2016	10.35	Call	Bond Future	2,149.8200	2.1498	1,871.5100	1.8715	(12.946)	0	0	0
2016/03/03	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R035	04/08/2016	10.36	Call	Bond Future	2,223.7600	2.2238	1,945.4500	1.9454	(12.515)	0	0	0
2016/03/03	R035	04/08/2016	10.37	Call	Bond Future	2,297.6100	2.2976	2,019.3000	2.0193	(12.113)	0	0	0
2016/03/03	R186	05/05/2016	9.25	Call	Bond Future	1,723.0500	1.7231	1,616.4500	1.6165	(6.187)	0	0	180
2016/03/03	R186	05/05/2016			Bond Future	9.3913	111.3723	9.4214	111.1633	0.320	0.0000	0.0000	55,119
2016/03/03	R186	05/05/2016	8.34	Call	Bond Future	202.6000	0.2026	179.4400	0.1794	(11.431)	0	0	0
2016/03/03	R186	05/05/2016	9.89	Call	Bond Future	4,309.4100	4.3094	4,141.7400	4.1417	(3.891)	0	0	0
2016/03/03	R186	05/05/2016	8.35	Call	Bond Future	208.8400	0.2088	185.1100	0.1851	(11.363)	0	0	0
2016/03/03	R186	05/05/2016	8.75	Put	Bond Future	5,210.5400	5.2105	5,365.6100	5.3656	2.976	0	0	1,900
2016/03/03	R186	05/05/2016	9.25	Put	Bond Future	2,713.2400	2.7132	2,815.6200	2.8156	3.773	0	0	0
2016/03/03	R186	05/05/2016	8.33	Call	Bond Future	196.5200	0.1965	173.9100	0.1739	(11.505)	0	0	0
2016/03/03	R186	05/05/2016	8.85	Put	Bond Future	4,637.7600	4.6378	4,783.1900	4.7832	3.136	0	0	5,350
2016/03/03	R186	05/05/2016	9.96	Call	Bond Future	4,656.9900	4.6570	4,484.4600	4.4845	(3.705)	0	0	0
2016/03/03	R186	05/05/2016	9.86	Call	Bond Future	4,163.6200	4.1636	3,998.1500	3.9981	(3.974)	0	0	0
2016/03/03	R186	05/05/2016	7.56	Put	Bond Future	13,866.4800	13.8665	14,073.2600	14.0733	1.491	0	0	0
2016/03/03	R186	05/05/2016	8.35	Put	Bond Future	7,805.7000	7.8057	7,990.9500	7.9910	2.373	0	0	0
2016/03/03	R186	05/05/2016	8.75	Call	Bond Future	615.8200	0.6158	561.9100	0.5619	(8.754)	0	0	180
2016/03/03	R186	05/05/2016	8.34	Put	Bond Future	7,875.9100	7.8759	8,061.7300	8.0617	2.359	0	0	0
2016/03/03	R186	05/05/2016	7.56	Call	Bond Future	12.5500	0.0125	10.3500	0.0103	(17.530)	0	0	0
2016/03/03	R186	05/05/2016	8.85	Call	Bond Future	776.8900	0.7769	713.3400	0.7133	(8.180)	0	0	0
2016/03/03	R186	05/05/2016	8.33	Put	Bond Future	7,946.3400	7.9463	8,132.7100	8.1327	2.345	0	0	0
2016/03/03	R186	05/05/2016	9.89	Put	Bond Future	913.8500	0.9139	955.1600	0.9552	4.520	0	0	180
2016/03/03	R186	05/05/2016	9.96	Put	Bond Future	796.6500	0.7967	833.1000	0.8331	4.575	0	0	5,000
2016/03/03	R186	05/05/2016	9.86	Put	Bond Future	968.1300	0.9681	1,011.6400	1.0116	4.494	0	0	5,000
2016/03/03	R186	04/08/2016	8.51	Put	Bond Future	7,723.3500	7.7234	7,884.4100	7.8844	2.085	0	0	0
2016/03/03	R186	04/08/2016			Bond Future	9.4610	108.1791	9.4925	107.9648	0.333	0.0000	0.0000	0
2016/03/03	R186	04/08/2016	8.50	Put	Bond Future	7,782.3700	7.7824	7,944.0400	7.9440	2.077	0	0	0
2016/03/03	R186	04/08/2016	8.51	Call	Bond Future	964.4100	0.9644	911.1400	0.9111	(5.524)	0	0	0
2016/03/03	R186	04/08/2016	8.49	Call	Bond Future	934.3900	0.9344	882.3400	0.8823	(5.570)	0	0	0
2016/03/03	R186	04/08/2016	8.50	Call	Bond Future	949.3100	0.9493	896.6500	0.8967	(5.547)	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
2016/03/03	R186	04/08/2016	8.49	Put	Bond Future	7,841.6300	7.8416	8,003.9100	8.0039	2.069	0	0	0
2016/03/03	R197	05/05/2016			Bond Future	294.2021	294.2021	294.1814	294.1814	(0.007)	0.0000	0.0000	2,226
2016/03/03	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R197	05/05/2016	299.99	Put	Bond Future	5,787.8600	5.7879	5,808.5600	5.8086	0.358	0	0	0
2016/03/03	R197	05/05/2016	300.01	Put	Bond Future	5,807.8600	5.8079	5,828.5600	5.8286	0.356	0	0	0
2016/03/03	R197	05/05/2016	300.00	Put	Bond Future	5,797.8600	5.7979	5,818.5600	5.8186	0.357	0	0	0
2016/03/03	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R197	04/08/2016	293.98	Put	Bond Future	674.6400	0.6746	698.8400	0.6988	3.587	0	0	0
2016/03/03	R197	04/08/2016			Bond Future	293.3054	293.3054	293.2812	293.2812	(0.008)	0.0000	0.0000	0
2016/03/03	R197	04/08/2016	293.97	Put	Bond Future	664.6400	0.6646	688.8400	0.6888	3.641	0	0	0
2016/03/03	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R197	04/08/2016	293.96	Put	Bond Future	654.6400	0.6546	678.8400	0.6788	3.697	0	0	0
2016/03/03	R202	05/05/2016	246.99	Put	Bond Future	7,578.9100	7.5789	7,685.6600	7.6857	1.409	0	0	0
2016/03/03	R202	05/05/2016			Bond Future	241.0178	241.0178	240.8366	240.8366	(0.075)	0.0000	0.0000	43,261
2016/03/03	R202	05/05/2016	247.01	Put	Bond Future	7,593.6500	7.5937	7,700.5500	7.7005	1.408	0	0	0
2016/03/03	R202	05/05/2016	246.99	Call	Bond Future	1,606.6900	1.6067	1,532.2800	1.5323	(4.631)	0	0	0
2016/03/03	R202	05/05/2016	247.00	Put	Bond Future	7,586.2700	7.5863	7,693.1000	7.6931	1.408	0	0	0
2016/03/03	R202	05/05/2016	247.00	Call	Bond Future	1,604.0500	1.6041	1,529.7200	1.5297	(4.634)	0	0	0
2016/03/03	R202	05/05/2016	247.01	Call	Bond Future	1,601.4300	1.6014	1,527.1700	1.5272	(4.637)	0	0	0
2016/03/03	R202	04/08/2016	243.25	Call	Bond Future	5,090.2700	5.0903	4,982.8200	4.9828	(2.111)	0	0	0
2016/03/03	R202	04/08/2016			Bond Future	242.1544	242.1544	241.9674	241.9674	(0.077)	0.0000	0.0000	0
2016/03/03	R202	04/08/2016	243.26	Call	Bond Future	5,085.6900	5.0857	4,978.3000	4.9783	(2.112)	0	0	0
2016/03/03	R202	04/08/2016	243.24	Put	Bond Future	6,180.4100	6.1804	6,259.9100	6.2599	1.286	0	0	0
2016/03/03	R202	04/08/2016	243.26	Put	Bond Future	6,191.2600	6.1913	6,270.8700	6.2709	1.286	0	0	0
2016/03/03	R202	04/08/2016	243.24	Call	Bond Future	5,094.8400	5.0948	4,987.3400	4.9873	(2.110)	0	0	0
2016/03/03	R202	04/08/2016	243.25	Put	Bond Future	6,185.8400	6.1858	6,265.3900	6.2654	1.286	0	0	0
2016/03/03	R203	05/05/2016	7.25	Put	Bond Future	1,441.1000	1.4411	1,465.7200	1.4657	1.708	0	0	0
2016/03/03	R203	05/05/2016			Bond Future	8.3800	101.0750	8.4010	101.0488	0.250	0.0000	0.0000	54,114
2016/03/03	R203	05/05/2016	7.26	Call	Bond Future	14.3700	0.0144	12.7300	0.0127	(11.413)	0	0	0
2016/03/03	R203	05/05/2016	7.24	Call	Bond Future	13.2500	0.0132	11.7100	0.0117	(11.623)	0	0	0
2016/03/03	R203	05/05/2016	7.25	Call	Bond Future	13.8000	0.0138	12.2100	0.0122	(11.522)	0	0	0
2016/03/03	R203	05/05/2016	7.24	Put	Bond Future	1,453.3100	1.4533	1,477.9800	1.4780	1.698	0	0	0
2016/03/03	R203	05/05/2016	7.26	Put	Bond Future	1,428.9200	1.4289	1,453.4900	1.4535	1.719	0	0	0
2016/03/03	R203	04/08/2016	7.26	Call	Bond Future	47.2600	0.0473	44.0400	0.0440	(6.813)	0	0	0
2016/03/03	R203	04/08/2016			Bond Future	8.5555	102.9906	8.5827	102.9626	0.318	0.0000	0.0000	0
2016/03/03	R203	04/08/2016	7.24	Call	Bond Future	45.1700	0.0452	42.0600	0.0421	(6.885)	0	0	0
2016/03/03	R203	04/08/2016	7.25	Call	Bond Future	46.1500	0.0462	42.9900	0.0430	(6.847)	0	0	0
2016/03/03	R203	04/08/2016	7.24	Put	Bond Future	1,408.7400	1.4087	1,433.5600	1.4336	1.762	0	0	0
2016/03/03	R203	04/08/2016	7.26	Put	Bond Future	1,389.8900	1.3899	1,414.6000	1.4146	1.778	0	0	0
2016/03/03	R203	04/08/2016	7.25	Put	Bond Future	1,399.2500	1.3993	1,424.0200	1.4240	1.770	0	0	0
2016/03/03	R203	03/11/2016	8.86	Call	Bond Future	491.5800	0.4916	475.3000	0.4753	(3.312)	0	0	0
2016/03/03	R203	03/11/2016			Bond Future	8.7711	100.7937	8.8078	100.7643	0.418	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/03	R203	03/11/2016	8.84	Call	Bond Future	482.5900	0.4826	466.4700	0.4665	(3.340)	0	0	0
2016/03/03	R203	03/11/2016	8.85	Call	Bond Future	487.0700	0.4871	470.8700	0.4709	(3.326)	0	0	0
2016/03/03	R203	03/11/2016	8.84	Put	Bond Future	427.3700	0.4274	440.6700	0.4407	3.112	0	0	0
2016/03/03	R203	03/11/2016	8.86	Put	Bond Future	420.3200	0.4203	433.4600	0.4335	3.126	0	0	0
2016/03/03	R203	03/11/2016	8.85	Put	Bond Future	423.8300	0.4238	437.0500	0.4370	3.119	0	0	0
2016/03/03	R204	05/05/2016	7.75	Call	Bond Future	50.4600	0.0505	45.6100	0.0456	(9.612)	0	0	0
2016/03/03	R204	05/05/2016			Bond Future	8.7526	101.3413	8.7727	101.2956	0.230	0.0000	0.0000	33,079
2016/03/03	R204	05/05/2016	7.76	Call	Bond Future	52.2600	0.0523	47.2700	0.0473	(9.548)	0	0	0
2016/03/03	R204	05/05/2016	7.74	Put	Bond Future	2,380.9500	2.3809	2,421.9000	2.4219	1.720	0	0	0
2016/03/03	R204	05/05/2016	7.76	Put	Bond Future	2,337.7100	2.3377	2,378.3900	2.3784	1.740	0	0	0
2016/03/03	R204	05/05/2016	7.74	Call	Bond Future	48.7700	0.0488	44.0500	0.0441	(9.678)	0	0	0
2016/03/03	R204	05/05/2016	7.75	Put	Bond Future	2,359.2700	2.3593	2,400.0900	2.4001	1.730	0	0	0
2016/03/03	R204	04/08/2016			Bond Future	8.8874	99.2208	8.9105	99.1730	0.260	0.0000	0.0000	0
2016/03/03	R204	04/08/2016	7.74	Put	Bond Future	2,560.8800	2.5609	2,600.5900	2.6006	1.551	0	0	0
2016/03/03	R204	04/08/2016	7.76	Put	Bond Future	2,524.5000	2.5245	2,563.9700	2.5640	1.563	0	0	0
2016/03/03	R204	04/08/2016	7.74	Call	Bond Future	151.9000	0.1519	143.8700	0.1439	(5.286)	0	0	0
2016/03/03	R204	04/08/2016	7.75	Put	Bond Future	2,542.7400	2.5427	2,582.3200	2.5823	1.557	0	0	0
2016/03/03	R204	04/08/2016	7.75	Call	Bond Future	155.0700	0.1551	146.9100	0.1469	(5.262)	0	0	0
2016/03/03	R204	04/08/2016	7.76	Call	Bond Future	158.1400	0.1581	149.8700	0.1499	(5.230)	0	0	0
2016/03/03	R204	03/11/2016			Bond Future	9.0163	101.1241	9.0429	101.0745	0.295	0.0000	0.0000	0
2016/03/03	R204	03/11/2016	9.21	Put	Bond Future	907.5600	0.9076	927.4700	0.9275	2.194	0	0	0
2016/03/03	R204	03/11/2016	9.23	Put	Bond Future	892.1600	0.8922	911.8100	0.9118	2.203	0	0	0
2016/03/03	R204	03/11/2016	9.22	Put	Bond Future	899.8300	0.8998	919.6100	0.9196	2.198	0	0	0
2016/03/03	R204	03/11/2016	9.22	Call	Bond Future	1,279.3000	1.2793	1,249.4600	1.2495	(2.333)	0	0	0
2016/03/03	R204	03/11/2016	9.21	Call	Bond Future	1,268.4400	1.2684	1,238.7300	1.2387	(2.342)	0	0	0
2016/03/03	R204	03/11/2016	9.23	Call	Bond Future	1,290.2100	1.2902	1,260.2400	1.2602	(2.323)	0	0	0
2016/03/03	R207	05/05/2016	7.86	Put	Bond Future	3,407.9300	3.4079	3,476.7000	3.4767	2.018	0	0	0
2016/03/03	R207	05/05/2016			Bond Future	8.9622	97.0221	8.9874	96.9472	0.281	0.0000	0.0000	41,997
2016/03/03	R207	05/05/2016	7.85	Put	Bond Future	3,437.1700	3.4372	3,506.1200	3.5061	2.006	0	0	0
2016/03/03	R207	05/05/2016	7.56	Put	Bond Future	4,310.3900	4.3104	4,382.8300	4.3828	1.681	0	0	0
2016/03/03	R207	05/05/2016	7.84	Put	Bond Future	3,466.5000	3.4665	3,535.6100	3.5356	1.994	0	0	0
2016/03/03	R207	05/05/2016	7.56	Call	Bond Future	17.7900	0.0178	15.3300	0.0153	(13.828)	0	0	43
2016/03/03	R207	05/05/2016	7.85	Call	Bond Future	51.5100	0.0515	45.5600	0.0456	(11.551)	0	0	0
2016/03/03	R207	05/05/2016	7.86	Call	Bond Future	53.3600	0.0534	47.2300	0.0472	(11.488)	0	0	0
2016/03/03	R207	05/05/2016	7.84	Call	Bond Future	49.7300	0.0497	43.9400	0.0439	(11.643)	0	0	0
2016/03/03	R207	04/08/2016			Bond Future	9.0783	95.2164	9.1060	95.1389	0.305	0.0000	0.0000	0
2016/03/03	R207	04/08/2016	7.99	Put	Bond Future	3,353.7500	3.3538	3,416.8400	3.4168	1.881	0	0	0
2016/03/03	R207	04/08/2016	8.01	Put	Bond Future	3,305.1400	3.3051	3,367.8100	3.3678	1.896	0	0	0
2016/03/03	R207	04/08/2016	8.00	Put	Bond Future	3,329.4100	3.3294	3,392.2900	3.3923	1.889	0	0	0
2016/03/03	R207	04/08/2016	8.01	Call	Bond Future	258.1600	0.2582	243.3600	0.2434	(5.733)	0	0	0
2016/03/03	R207	04/08/2016	7.99	Call	Bond Future	248.5900	0.2486	234.2100	0.2342	(5.785)	0	0	0
2016/03/03	R207	04/08/2016	8.00	Call	Bond Future	253.3400	0.2533	238.7500	0.2388	(5.759)	0	0	0
2016/03/03	R208	05/05/2016	7.99	Call	Bond Future	72.7500	0.0728	64.6700	0.0647	(11.107)	0	0	0
2016/03/03	R208	05/05/2016	8.00	Put	Bond Future	4,205.1700	4.2052	4,288.3900	4.2884	1.979	0	0	0
2016/03/03	R208	05/05/2016			Bond Future	9.0984	91.6181	9.1234	91.5265	0.275	0.0000	0.0000	45,179

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/03	R208	05/05/2016	8.00	Call	Bond Future	75.2000	0.0752	66.9100	0.0669	(11.024)	0	0	0
2016/03/03	R208	05/05/2016	8.01	Call	Bond Future	77.7300	0.0777	69.2100	0.0692	(10.961)	0	0	0
2016/03/03	R208	05/05/2016	7.99	Put	Bond Future	4,241.3500	4.2413	4,324.7800	4.3248	1.967	0	0	0
2016/03/03	R208	05/05/2016	8.01	Put	Bond Future	4,169.0800	4.1691	4,252.0700	4.2521	1.991	0	0	0
2016/03/03	R208	04/08/2016	8.01	Put	Bond Future	4,539.0000	4.5390	4,617.4200	4.6174	1.728	0	0	0
2016/03/03	R208	04/08/2016			Bond Future	9.1940	93.3544	9.2210	93.2600	0.293	0.0000	0.0000	0
2016/03/03	R208	04/08/2016	8.00	Put	Bond Future	4,570.8300	4.5708	4,649.4900	4.6495	1.721	0	0	0
2016/03/03	R208	04/08/2016	7.99	Call	Bond Future	265.7200	0.2657	250.2200	0.2502	(5.833)	0	0	0
2016/03/03	R208	04/08/2016	8.00	Call	Bond Future	270.5700	0.2706	254.8500	0.2548	(5.810)	0	0	0
2016/03/03	R208	04/08/2016	8.01	Call	Bond Future	275.7700	0.2758	259.8100	0.2598	(5.787)	0	0	0
2016/03/03	R208	04/08/2016	7.99	Put	Bond Future	4,603.0200	4.6030	4,681.9000	4.6819	1.714	0	0	0
2016/03/03	R208	03/11/2016	9.59	Put	Bond Future	1,507.1700	1.5072	1,543.1600	1.5432	2.388	0	0	0
2016/03/03	R208	03/11/2016			Bond Future	9.2824	91.7421	9.3114	91.6450	0.313	0.0000	0.0000	0
2016/03/03	R208	03/11/2016	9.58	Put	Bond Future	1,520.4800	1.5205	1,556.7200	1.5567	2.383	0	0	0
2016/03/03	R208	03/11/2016	9.57	Call	Bond Future	2,490.1900	2.4902	2,429.6200	2.4296	(2.432)	0	0	0
2016/03/03	R208	03/11/2016	9.58	Call	Bond Future	2,509.5000	2.5095	2,448.6800	2.4487	(2.424)	0	0	0
2016/03/03	R208	03/11/2016	9.59	Call	Bond Future	2,529.1900	2.5292	2,468.1200	2.4681	(2.415)	0	0	0
2016/03/03	R208	03/11/2016	9.57	Put	Bond Future	1,534.1900	1.5342	1,570.6800	1.5707	2.378	0	0	0
2016/03/03	R209	05/05/2016			Bond Future	9.9299	69.0032	9.9649	68.7783	0.353	0.0000	0.0000	33,956
2016/03/03	R209	05/05/2016	9.00	Call	Bond Future	326.2600	0.3263	290.1800	0.2902	(11.059)	0	0	6,700
2016/03/03	R209	05/05/2016	8.25	Put	Bond Future	12,311.9100	12.3119	12,531.7800	12.5318	1.786	0	0	0
2016/03/03	R209	05/05/2016	8.99	Put	Bond Future	6,808.3600	6.8084	6,997.8800	6.9979	2.784	0	0	0
2016/03/03	R209	05/05/2016	9.01	Put	Bond Future	6,677.9700	6.6780	6,866.0200	6.8660	2.816	0	0	0
2016/03/03	R209	05/05/2016	9.00	Put	Bond Future	6,743.0200	6.7430	6,931.8100	6.9318	2.800	0	0	0
2016/03/03	R209	05/05/2016	9.01	Call	Bond Future	335.0300	0.3350	298.2100	0.2982	(10.990)	0	0	0
2016/03/03	R209	05/05/2016	8.25	Call	Bond Future	29.9700	0.0300	24.9700	0.0250	(16.683)	0	0	6,700
2016/03/03	R209	05/05/2016	8.99	Call	Bond Future	317.6700	0.3177	282.3200	0.2823	(11.128)	0	0	0
2016/03/03	R209	04/08/2016	9.26	Call	Bond Future	1,416.6000	1.4166	1,340.8100	1.3408	(5.350)	0	0	0
2016/03/03	R209	04/08/2016			Bond Future	9.9914	70.3110	10.0276	70.0810	0.362	0.0000	0.0000	0
2016/03/03	R209	04/08/2016	9.60	Put	Bond Future	4,729.3000	4.7293	4,858.5800	4.8586	2.734	0	0	0
2016/03/03	R209	04/08/2016	10.60	Call	Bond Future	5,471.4400	5.4714	5,302.9800	5.3030	(3.079)	0	0	5,760
2016/03/03	R209	04/08/2016	9.24	Call	Bond Future	1,378.7700	1.3788	1,304.3900	1.3044	(5.395)	0	0	0
2016/03/03	R209	04/08/2016	9.25	Call	Bond Future	1,397.6000	1.3976	1,322.5200	1.3225	(5.372)	0	0	0
2016/03/03	R209	04/08/2016	10.60	Put	Bond Future	1,758.4500	1.7584	1,819.9800	1.8200	3.499	0	0	0
2016/03/03	R209	04/08/2016	9.24	Put	Bond Future	6,438.1600	6.4382	6,593.7700	6.5938	2.417	0	0	0
2016/03/03	R209	04/08/2016	9.26	Put	Bond Future	6,333.9900	6.3340	6,488.1900	6.4882	2.434	0	0	0
2016/03/03	R209	04/08/2016	9.60	Call	Bond Future	2,163.1900	2.1632	2,062.4800	2.0625	(4.656)	0	0	5,760
2016/03/03	R209	04/08/2016	9.25	Put	Bond Future	6,385.9400	6.3859	6,540.8500	6.5409	2.426	0	0	0
2016/03/03	R209	03/11/2016	10.26	Call	Bond Future	4,781.4000	4.7814	4,637.6500	4.6376	(3.006)	0	0	0
2016/03/03	R209	03/11/2016			Bond Future	10.0474	68.5088	10.0847	68.2737	0.372	0.0000	0.0000	0
2016/03/03	R209	03/11/2016	10.24	Call	Bond Future	4,713.8300	4.7138	4,571.1700	4.5712	(3.026)	0	0	0
2016/03/03	R209	03/11/2016	10.25	Call	Bond Future	4,747.5700	4.7476	4,604.3600	4.6044	(3.016)	0	0	0
2016/03/03	R209	03/11/2016	10.24	Put	Bond Future	3,514.9100	3.5149	3,607.3000	3.6073	2.629	0	0	0
2016/03/03	R209	03/11/2016	10.25	Put	Bond Future	3,487.3000	3.4873	3,579.1400	3.5791	2.634	0	0	0
2016/03/03	R209	03/11/2016	10.26	Put	Bond Future	3,459.8800	3.4599	3,551.1800	3.5512	2.639	0	0	0
2016/03/03	R210	05/05/2016			Bond Future	180.1512	180.1512	180.9859	180.9859	0.463	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
2016/03/03	R210	05/05/2016	184.99	Put	Bond Future	4,838.8200	4.8388	4,004.1200	4.0041	(17.250)	0	0	0
2016/03/03	R210	05/05/2016	185.00	Put	Bond Future	4,848.8200	4.8488	4,014.1200	4.0141	(17.214)	0	0	0
2016/03/03	R210	05/05/2016	185.01	Put	Bond Future	4,858.8200	4.8588	4,024.1200	4.0241	(17.179)	0	0	0
2016/03/03	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R210	04/08/2016			Bond Future	183.5799	183.5799	184.4284	184.4284	0.462	0.0000	0.0000	0
2016/03/03	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R210	04/08/2016	181.50	Call	Bond Future	2,079.9200	2.0799	2,928.4200	2.9284	40.795	0	0	0
2016/03/03	R210	04/08/2016	181.52	Call	Bond Future	2,059.9200	2.0599	2,908.4200	2.9084	41.191	0	0	0
2016/03/03	R210	04/08/2016	181.51	Call	Bond Future	2,069.9200	2.0699	2,918.4200	2.9184	40.992	0	0	0
2016/03/03	R211	05/05/2016	139.01	Put	Bond Future	1,411.9500	1.4119	1,400.1800	1.4002	(0.834)	0	0	0
2016/03/03	R211	05/05/2016			Bond Future	137.5981	137.5981	137.6098	137.6098	0.009	0.0000	0.0000	62
2016/03/03	R211	05/05/2016	139.00	Put	Bond Future	1,401.9500	1.4019	1,390.1800	1.3902	(0.840)	0	0	0
2016/03/03	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R211	05/05/2016	138.99	Put	Bond Future	1,391.9500	1.3919	1,380.1800	1.3802	(0.846)	0	0	0
2016/03/03	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R211	04/08/2016			Bond Future	138.4787	138.4787	138.4892	138.4892	0.008	0.0000	0.0000	0
2016/03/03	R211	04/08/2016	137.09	Call	Bond Future	1,388.6700	1.3887	1,399.1700	1.3992	0.756	0	0	0
2016/03/03	R211	04/08/2016	137.07	Call	Bond Future	1,408.6700	1.4087	1,419.1700	1.4192	0.745	0	0	0
2016/03/03	R211	04/08/2016	137.08	Call	Bond Future	1,398.6700	1.3987	1,409.1700	1.4092	0.751	0	0	0
2016/03/03	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R212	05/05/2016			Bond Future	143.1424	143.1424	143.1322	143.1322	(0.007)	0.0000	0.0000	3,833
2016/03/03	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R212	05/05/2016	144.99	Put	Bond Future	1,847.5800	1.8476	1,857.8200	1.8578	0.554	0	0	0
2016/03/03	R212	05/05/2016	145.01	Put	Bond Future	1,867.5800	1.8676	1,877.8200	1.8778	0.548	0	0	0
2016/03/03	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R212	05/05/2016	145.00	Put	Bond Future	1,857.5800	1.8576	1,867.8200	1.8678	0.551	0	0	0
2016/03/03	R212	04/08/2016	142.43	Call	Bond Future	1,528.9100	1.5289	1,516.8600	1.5169	(0.788)	0	0	0
2016/03/03	R212	04/08/2016			Bond Future	143.9589	143.9589	143.9469	143.9469	(0.008)	0.0000	0.0000	0
2016/03/03	R212	04/08/2016	142.44	Call	Bond Future	1,518.9100	1.5189	1,506.8600	1.5069	(0.793)	0	0	0
2016/03/03	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/03	R212	04/08/2016	142.42	Call	Bond Future	1,538.9100	1.5389	1,526.8600	1.5269	(0.783)	0	0	0
2016/03/03	R213	05/05/2016	8.74	Put	Bond Future	7,603.0000	7.6030	7,773.3700	7.7734	2.241	0	0	0
2016/03/03	R213	05/05/2016	8.76	Put	Bond Future	7,468.5900	7.4686	7,637.8600	7.6379	2.266	0	0	0
2016/03/03	R213	05/05/2016			Bond Future	9.8057	79.6639	9.8357	79.4697	0.306	0.0000	0.0000	48,117
2016/03/03	R213	05/05/2016	8.75	Put	Bond Future	7,535.7000	7.5357	7,705.5300	7.7055	2.254	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
2016/03/03	R213	05/05/2016	8.74	Call	Bond Future	220.5700	0.2206	196.6600	0.1967	(10.840)	0	0	0
2016/03/03	R213	05/05/2016	8.75	Call	Bond Future	227.0200	0.2270	202.5700	0.2026	(10.770)	0	0	0
2016/03/03	R213	05/05/2016	8.76	Call	Bond Future	233.5700	0.2336	208.5600	0.2086	(10.708)	0	0	0
2016/03/03	R213	04/08/2016			Bond Future	9.8693	81.1737	9.9004	80.9747	0.315	0.0000	0.0000	0
2016/03/03	R213	04/08/2016	8.99	Put	Bond Future	7,058.4300	7.0584	7,200.6600	7.2007	2.015	0	0	0
2016/03/03	R213	04/08/2016	9.01	Put	Bond Future	6,949.2500	6.9492	7,090.3000	7.0903	2.030	0	0	0
2016/03/03	R213	04/08/2016	9.00	Put	Bond Future	7,003.7100	7.0037	7,145.3600	7.1454	2.022	0	0	0
2016/03/03	R213	04/08/2016	9.01	Call	Bond Future	1,151.8200	1.1518	1,093.9000	1.0939	(5.029)	0	0	0
2016/03/03	R213	04/08/2016	8.99	Call	Bond Future	1,118.9400	1.1189	1,062.2000	1.0622	(5.071)	0	0	0
2016/03/03	R213	04/08/2016	9.00	Call	Bond Future	1,135.2900	1.1353	1,077.9700	1.0780	(5.049)	0	0	0
2016/03/03	R213	03/11/2016			Bond Future	9.9302	79.1795	9.9624	78.9760	0.324	0.0000	0.0000	0
2016/03/03	R213	03/11/2016	10.18	Put	Bond Future	3,298.5100	3.2985	3,375.3400	3.3753	2.329	0	0	0
2016/03/03	R213	03/11/2016	10.20	Put	Bond Future	3,245.5400	3.2455	3,321.4200	3.3214	2.338	0	0	0
2016/03/03	R213	03/11/2016	10.18	Call	Bond Future	4,857.6600	4.8577	4,730.9700	4.7310	(2.608)	0	0	0
2016/03/03	R213	03/11/2016	10.19	Put	Bond Future	3,271.8100	3.2718	3,348.1600	3.3482	2.334	0	0	0
2016/03/03	R213	03/11/2016	10.19	Call	Bond Future	4,892.4500	4.8925	4,765.2800	4.7653	(2.599)	0	0	0
2016/03/03	R213	03/11/2016	10.20	Call	Bond Future	4,927.5900	4.9276	4,799.9500	4.8000	(2.590)	0	0	0
2016/03/03	R214	05/05/2016	9.01	Call	Bond Future	282.4900	0.2825	250.1900	0.2502	(11.434)	0	0	0
2016/03/03	R214	05/05/2016	9.30	Put	Bond Future	5,648.1400	5.6481	5,823.8100	5.8238	3.110	0	0	0
2016/03/03	R214	05/05/2016			Bond Future	10.0175	69.2400	10.0526	69.0079	0.350	0.0000	0.0000	32,449
2016/03/03	R214	05/05/2016	8.99	Call	Bond Future	267.1800	0.2672	236.2600	0.2363	(11.573)	0	0	0
2016/03/03	R214	05/05/2016	9.00	Call	Bond Future	274.7500	0.2748	243.1500	0.2432	(11.501)	0	0	0
2016/03/03	R214	05/05/2016	8.99	Put	Bond Future	7,704.4200	7.7044	7,905.6300	7.9056	2.612	0	0	0
2016/03/03	R214	05/05/2016	9.01	Put	Bond Future	7,562.4300	7.5624	7,762.2600	7.7623	2.642	0	0	0
2016/03/03	R214	05/05/2016	9.30	Call	Bond Future	590.4400	0.5904	533.9800	0.5340	(9.562)	0	0	0
2016/03/03	R214	05/05/2016	9.00	Put	Bond Future	7,633.2700	7.6333	7,833.8000	7.8338	2.627	0	0	0
2016/03/03	R214	04/08/2016	9.25	Put	Bond Future	7,132.9200	7.1329	7,298.0800	7.2981	2.315	0	0	0
2016/03/03	R214	04/08/2016	11.30	Call	Bond Future	8,200.9100	8.2009	7,998.7400	7.9987	(2.465)	0	0	5,800
2016/03/03	R214	04/08/2016	9.24	Call	Bond Future	1,295.7000	1.2957	1,224.3100	1.2243	(5.510)	0	0	0
2016/03/03	R214	04/08/2016			Bond Future	10.0768	70.5522	10.1130	70.3149	0.359	0.0000	0.0000	0
2016/03/03	R214	04/08/2016	9.30	Call	Bond Future	1,407.7400	1.4077	1,332.0400	1.3320	(5.377)	0	0	1,300
2016/03/03	R214	04/08/2016	8.55	Put	Bond Future	11,835.7500	11.8358	12,042.5000	12.0425	1.747	0	0	0
2016/03/03	R214	04/08/2016	9.25	Call	Bond Future	1,313.9700	1.3140	1,241.8700	1.2419	(5.487)	0	0	0
2016/03/03	R214	04/08/2016	11.30	Put	Bond Future	899.5000	0.8995	934.5900	0.9346	3.901	0	0	0
2016/03/03	R214	04/08/2016	10.30	Put	Bond Future	2,766.6600	2.7667	2,854.1100	2.8541	3.161	0	0	0
2016/03/03	R214	04/08/2016	9.26	Call	Bond Future	1,332.4200	1.3324	1,259.6000	1.2596	(5.465)	0	0	0
2016/03/03	R214	04/08/2016	9.30	Put	Bond Future	6,851.7400	6.8517	7,013.3000	7.0133	2.358	0	0	0
2016/03/03	R214	04/08/2016	8.55	Call	Bond Future	422.0300	0.4220	391.5200	0.3915	(7.229)	0	0	1,300
2016/03/03	R214	04/08/2016	9.24	Put	Bond Future	7,190.0200	7.1900	7,355.8900	7.3559	2.307	0	0	0
2016/03/03	R214	04/08/2016	10.30	Call	Bond Future	4,207.2400	4.2072	4,057.4300	4.0574	(3.561)	0	0	5,800
2016/03/03	R214	04/08/2016	9.26	Put	Bond Future	7,076.1300	7.0761	7,240.5700	7.2406	2.324	0	0	0
2016/03/03	R214	03/11/2016	10.35	Put	Bond Future	3,568.7600	3.5688	3,662.5000	3.6625	2.627	0	0	0
2016/03/03	R214	03/11/2016			Bond Future	10.1333	68.6079	10.1707	68.3654	0.369	0.0000	0.0000	0
2016/03/03	R214	03/11/2016	10.34	Put	Bond Future	3,596.9900	3.5970	3,691.3000	3.6913	2.622	0	0	0
2016/03/03	R214	03/11/2016	10.35	Call	Bond Future	4,955.0100	4.9550	4,806.2800	4.8063	(3.002)	0	0	0
2016/03/03	R214	03/11/2016	10.33	Call	Bond Future	4,885.7300	4.8857	4,738.1300	4.7381	(3.021)	0	0	0
2016/03/03	R214	03/11/2016	10.34	Call	Bond Future	4,920.3200	4.9203	4,772.1600	4.7722	(3.011)	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
2016/03/03	R214	03/11/2016	10.33	Put	Bond Future	3,625.4300	3.6254	3,720.3000	3.7203	2.617	0	0	0
2016/03/03	R248	05/05/2016			Bond Future	10.0997	88.8958	10.1296	88.6454	0.297	0.0000	0.0000	63,659
2016/03/03	R248	05/05/2016	8.99	Put	Bond Future	10,545.4800	10.5455	10,766.8200	10.7668	2.099	0	0	0
2016/03/03	R248	05/05/2016	9.01	Put	Bond Future	10,357.4700	10.3575	10,577.4500	10.5774	2.124	0	0	0
2016/03/03	R248	05/05/2016	8.99	Call	Bond Future	268.2100	0.2682	239.1300	0.2391	(10.842)	0	0	0
2016/03/03	R248	05/05/2016	9.00	Put	Bond Future	10,451.1400	10.4511	10,671.8100	10.6718	2.111	0	0	0
2016/03/03	R248	05/05/2016	9.00	Call	Bond Future	275.9600	0.2760	246.2100	0.2462	(10.781)	0	0	0
2016/03/03	R248	05/05/2016	9.01	Call	Bond Future	284.1900	0.2842	253.7500	0.2538	(10.711)	0	0	0
2016/03/03	R248	04/08/2016			Bond Future	10.1621	90.5805	10.1931	90.3243	0.305	0.0000	0.0000	0
2016/03/03	R248	04/08/2016	9.25	Call	Bond Future	1,477.9000	1.4779	1,404.7200	1.4047	(4.952)	0	0	0
2016/03/03	R248	04/08/2016	9.24	Put	Bond Future	9,747.8300	9.7478	9,931.6700	9.9317	1.886	0	0	0
2016/03/03	R248	04/08/2016	9.26	Put	Bond Future	9,596.4000	9.5964	9,778.7100	9.7787	1.900	0	0	0
2016/03/03	R248	04/08/2016	9.25	Put	Bond Future	9,671.9200	9.6719	9,855.0000	9.8550	1.893	0	0	0
2016/03/03	R248	04/08/2016	9.26	Call	Bond Future	1,499.6100	1.4996	1,425.6600	1.4257	(4.931)	0	0	0
2016/03/03	R248	04/08/2016	9.24	Call	Bond Future	1,456.4000	1.4564	1,383.9800	1.3840	(4.973)	0	0	0
2016/03/03	R248	03/11/2016	10.38	Call	Bond Future	6,059.8200	6.0598	5,901.0100	5.9010	(2.621)	0	0	0
2016/03/03	R248	03/11/2016			Bond Future	10.2217	87.8790	10.2538	87.6170	0.314	0.0000	0.0000	0
2016/03/03	R248	03/11/2016	10.39	Call	Bond Future	6,102.8600	6.1029	5,943.4400	5.9434	(2.612)	0	0	0
2016/03/03	R248	03/11/2016	10.37	Put	Bond Future	4,817.1800	4.8172	4,920.9700	4.9210	2.155	0	0	0
2016/03/03	R248	03/11/2016	10.39	Put	Bond Future	4,743.3000	4.7433	4,845.8700	4.8459	2.162	0	0	0
2016/03/03	R248	03/11/2016	10.37	Call	Bond Future	6,017.1700	6.0172	5,858.9700	5.8590	(2.629)	0	0	0
2016/03/03	R248	03/11/2016	10.38	Put	Bond Future	4,779.9700	4.7800	4,883.1500	4.8831	2.159	0	0	0

**Total**

**687517**