



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/06/2016 TO 15/06/2016

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
2016/06/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2025	04/08/2016			Bond Future	127.7362	127.7362	127.7479	127.7479	0.009	0.0000	0.0000	3,004
2016/06/15	2025	04/08/2016	123.86	Call	Bond Future	3,876.2400	3.8762	3,887.8600	3.8879	0.300	0	0	0
2016/06/15	2025	04/08/2016	123.87	Call	Bond Future	3,866.2400	3.8662	3,877.8600	3.8779	0.301	0	0	0
2016/06/15	2025	04/08/2016	123.85	Call	Bond Future	3,886.2400	3.8862	3,897.8600	3.8979	0.299	0	0	0
2016/06/15	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2025	03/11/2016			Bond Future	130.1786	130.1786	130.1906	130.1906	0.009	0.0000	0.0000	0
2016/06/15	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2025	03/11/2016	129.21	Call	Bond Future	968.5800	0.9686	980.6200	0.9806	1.243	0	0	0
2016/06/15	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2025	03/11/2016	129.22	Call	Bond Future	958.5800	0.9586	970.6200	0.9706	1.256	0	0	0
2016/06/15	2025	03/11/2016	129.23	Call	Bond Future	948.5800	0.9486	960.6200	0.9606	1.269	0	0	0
2016/06/15	2030	04/08/2016	10.17	Call	Bond Future	3,596.9200	3.5969	4,124.4300	4.1244	14.666	0	0	0
2016/06/15	2030	04/08/2016			Bond Future	9.6263	88.0787	9.5492	88.6062	(0.801)	0.0000	0.0000	25,310
2016/06/15	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2030	03/11/2016	9.35	Put	Bond Future	2,265.6800	2.2657	1,727.9500	1.7279	(23.734)	0	0	0
2016/06/15	2030	03/11/2016			Bond Future	9.6811	89.7577	9.6014	90.2955	(0.823)	0.0000	0.0000	0
2016/06/15	2030	03/11/2016	9.34	Put	Bond Future	2,335.3800	2.3354	1,797.6500	1.7976	(23.025)	0	0	0
2016/06/15	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2030	03/11/2016	9.33	Put	Bond Future	2,405.1500	2.4051	1,867.4200	1.8674	(22.357)	0	0	0
2016/06/15	2032	04/08/2016	9.01	Call	Bond Future	302.6800	0.3027	329.7300	0.3297	8.937	0	0	0
2016/06/15	2032	04/08/2016			Bond Future	9.7404	91.1121	9.6685	91.6356	(0.738)	0.0000	0.0000	11,433
2016/06/15	2032	04/08/2016	8.99	Call	Bond Future	283.7500	0.2838	308.3800	0.3084	8.680	0	0	0
2016/06/15	2032	04/08/2016	9.00	Call	Bond Future	292.9500	0.2930	318.9200	0.3189	8.865	0	0	0
2016/06/15	2032	04/08/2016	8.99	Put	Bond Future	5,977.9700	5.9780	5,479.1000	5.4791	(8.345)	0	0	0
2016/06/15	2032	04/08/2016	9.01	Put	Bond Future	5,838.2700	5.8383	5,341.8200	5.3418	(8.503)	0	0	0
2016/06/15	2032	04/08/2016	9.00	Put	Bond Future	5,907.8000	5.9078	5,410.2700	5.4103	(8.422)	0	0	0
2016/06/15	2032	03/11/2016			Bond Future	9.7983	88.6898	9.7241	89.2234	(0.758)	0.0000	0.0000	0
2016/06/15	2032	03/11/2016	10.28	Put	Bond Future	1,781.5100	1.7815	1,517.7300	1.5177	(14.807)	0	0	0
2016/06/15	2032	03/11/2016	10.30	Put	Bond Future	1,736.9000	1.7369	1,476.6200	1.4766	(14.985)	0	0	0
2016/06/15	2032	03/11/2016	10.29	Put	Bond Future	1,759.0900	1.7591	1,496.9700	1.4970	(14.901)	0	0	0
2016/06/15	2032	03/11/2016	10.30	Call	Bond Future	5,221.6700	5.2217	5,494.9800	5.4950	5.234	0	0	0
2016/06/15	2032	03/11/2016	10.28	Call	Bond Future	5,131.2900	5.1313	5,401.1000	5.4011	5.258	0	0	0
2016/06/15	2032	03/11/2016	10.29	Call	Bond Future	5,176.4000	5.1764	5,447.8700	5.4479	5.244	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
2016/06/15	2032	02/02/2017	9.53	Call	Bond Future	3,036.9500	3.0369	3,154.3200	3.1543	3.865	0	0	0
2016/06/15	2032	02/02/2017			Bond Future	9.8491	90.4760	9.7726	91.0193	(0.777)	0.0000	0.0000	0
2016/06/15	2032	02/02/2017	9.51	Call	Bond Future	2,977.8000	2.9778	3,092.3400	3.0923	3.846	0	0	0
2016/06/15	2032	02/02/2017	9.52	Call	Bond Future	3,007.2900	3.0073	3,123.2400	3.1232	3.856	0	0	0
2016/06/15	2032	02/02/2017	9.51	Put	Bond Future	5,424.1500	5.4241	4,995.4000	4.9954	(7.904)	0	0	0
2016/06/15	2032	02/02/2017	9.53	Put	Bond Future	5,336.2900	5.3363	4,910.3700	4.9104	(7.982)	0	0	0
2016/06/15	2032	02/02/2017	9.52	Put	Bond Future	5,380.0900	5.3801	4,952.7500	4.9527	(7.943)	0	0	0
2016/06/15	2033	04/08/2016	104.99	Call	Bond Future	3,593.7900	3.5938	3,603.7200	3.6037	0.276	0	0	0
2016/06/15	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2033	04/08/2016			Bond Future	108.5838	108.5838	108.5937	108.5937	0.009	0.0000	0.0000	4,159
2016/06/15	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2033	04/08/2016	105.00	Call	Bond Future	3,583.7900	3.5838	3,593.7200	3.5937	0.277	0	0	0
2016/06/15	2033	04/08/2016	105.01	Call	Bond Future	3,573.7900	3.5738	3,583.7200	3.5837	0.278	0	0	0
2016/06/15	2033	03/11/2016			Bond Future	109.6407	109.6407	109.6509	109.6509	0.009	0.0000	0.0000	0
2016/06/15	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2033	03/11/2016	109.16	Call	Bond Future	480.7000	0.4807	490.9500	0.4909	2.132	0	0	0
2016/06/15	2033	03/11/2016	109.17	Call	Bond Future	470.7000	0.4707	480.9500	0.4809	2.178	0	0	0
2016/06/15	2033	03/11/2016	109.18	Call	Bond Future	460.7000	0.4607	470.9500	0.4709	2.225	0	0	0
2016/06/15	2037	04/08/2016			Bond Future	9.8957	88.0743	9.8238	88.6422	(0.726)	0.0000	0.0000	40,983
2016/06/15	2037	04/08/2016	9.24	Put	Bond Future	5,855.5200	5.8555	5,330.5500	5.3305	(8.965)	0	0	0
2016/06/15	2037	04/08/2016	9.26	Put	Bond Future	5,710.5700	5.7106	5,188.7700	5.1888	(9.137)	0	0	0
2016/06/15	2037	04/08/2016	9.24	Call	Bond Future	452.2300	0.4522	495.1400	0.4951	9.489	0	0	0
2016/06/15	2037	04/08/2016	9.25	Put	Bond Future	5,782.8300	5.7828	5,259.4700	5.2595	(9.050)	0	0	0
2016/06/15	2037	04/08/2016	9.25	Call	Bond Future	465.8400	0.4658	510.3600	0.5104	9.557	0	0	0
2016/06/15	2037	04/08/2016	9.26	Call	Bond Future	479.7500	0.4798	525.8300	0.5258	9.605	0	0	0
2016/06/15	2037	03/11/2016	10.35	Call	Bond Future	5,275.6700	5.2757	5,518.9800	5.5190	4.612	0	0	0
2016/06/15	2037	03/11/2016	10.36	Put	Bond Future	2,225.8500	2.2259	1,892.1700	1.8922	(14.991)	0	0	0
2016/06/15	2037	03/11/2016			Bond Future	9.9503	89.7532	9.8762	90.3321	(0.744)	0.0000	0.0000	0
2016/06/15	2037	03/11/2016	10.36	Call	Bond Future	5,322.5100	5.3225	5,567.6900	5.5677	4.606	0	0	0
2016/06/15	2037	03/11/2016	10.37	Call	Bond Future	5,369.5000	5.3695	5,616.5600	5.6166	4.601	0	0	0
2016/06/15	2037	03/11/2016	10.35	Put	Bond Future	2,252.5000	2.2525	1,916.9500	1.9169	(14.897)	0	0	0
2016/06/15	2037	03/11/2016	10.37	Put	Bond Future	2,199.4600	2.1995	1,867.6600	1.8677	(15.086)	0	0	0
2016/06/15	2037	02/02/2017	9.68	Put	Bond Future	5,919.9500	5.9200	5,465.7700	5.4658	(7.672)	0	0	0
2016/06/15	2037	02/02/2017			Bond Future	9.9989	87.3039	9.9227	87.8933	(0.762)	0.0000	0.0000	0
2016/06/15	2037	02/02/2017	9.67	Put	Bond Future	5,968.2500	5.9683	5,512.5400	5.5125	(7.636)	0	0	0
2016/06/15	2037	02/02/2017	9.68	Call	Bond Future	3,409.4200	3.4094	3,544.6600	3.5447	3.967	0	0	0
2016/06/15	2037	02/02/2017	9.66	Call	Bond Future	3,345.0700	3.3451	3,476.9800	3.4770	3.943	0	0	0
2016/06/15	2037	02/02/2017	9.67	Call	Bond Future	3,377.1600	3.3772	3,510.8700	3.5109	3.959	0	0	0
2016/06/15	2037	02/02/2017	9.66	Put	Bond Future	6,016.8400	6.0168	5,559.3300	5.5593	(7.604)	0	0	0
2016/06/15	2038	04/08/2016			Bond Future	134.6174	134.6174	134.6301	134.6301	0.009	0.0000	0.0000	22,166
2016/06/15	2038	04/08/2016	129.31	Call	Bond Future	5,307.3700	5.3074	5,320.0800	5.3201	0.239	0	0	0
2016/06/15	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/15	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2038	04/08/2016	129.32	Call	Bond Future	5,297.3700	5.2974	5,310.0800	5.3101	0.240	0	0	0
2016/06/15	2038	04/08/2016	129.30	Call	Bond Future	5,317.3700	5.3174	5,330.0800	5.3301	0.239	0	0	0
2016/06/15	2038	03/11/2016	136.32	Call	Bond Future	871.3300	0.8713	884.3100	0.8843	1.490	0	0	0
2016/06/15	2038	03/11/2016			Bond Future	137.1913	137.1913	137.2043	137.2043	0.009	0.0000	0.0000	0
2016/06/15	2038	03/11/2016	136.33	Call	Bond Future	861.3300	0.8613	874.3100	0.8743	1.507	0	0	0
2016/06/15	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2038	03/11/2016	136.31	Call	Bond Future	881.3300	0.8813	894.3100	0.8943	1.473	0	0	0
2016/06/15	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2040	04/08/2016			Bond Future	9.9558	91.6202	9.8890	92.1823	(0.671)	0.0000	0.0000	722
2016/06/15	2040	04/08/2016	9.49	Put	Bond Future	4,891.1400	4.8911	4,385.0800	4.3851	(10.346)	0	0	0
2016/06/15	2040	04/08/2016	9.50	Call	Bond Future	871.5000	0.8715	929.4100	0.9294	6.645	0	0	0
2016/06/15	2040	04/08/2016	9.51	Call	Bond Future	893.6900	0.8937	953.7200	0.9537	6.717	0	0	0
2016/06/15	2040	04/08/2016	9.49	Call	Bond Future	849.6000	0.8496	905.6400	0.9056	6.596	0	0	0
2016/06/15	2040	04/08/2016	9.51	Put	Bond Future	4,755.6800	4.7557	4,253.6100	4.2536	(10.557)	0	0	0
2016/06/15	2040	04/08/2016	9.50	Put	Bond Future	4,823.2000	4.8232	4,319.0100	4.3190	(10.453)	0	0	0
2016/06/15	2040	03/11/2016			Bond Future	10.0106	93.3668	9.9418	93.9397	(0.687)	0.0000	0.0000	0
2016/06/15	2040	03/11/2016	9.69	Put	Bond Future	5,363.1900	5.3632	4,906.1200	4.9061	(8.522)	0	0	0
2016/06/15	2040	03/11/2016	9.71	Put	Bond Future	5,256.5300	5.2565	4,802.6400	4.8026	(8.635)	0	0	0
2016/06/15	2040	03/11/2016	9.70	Put	Bond Future	5,309.6700	5.3097	4,854.1800	4.8542	(8.578)	0	0	0
2016/06/15	2040	03/11/2016	9.71	Call	Bond Future	2,707.9600	2.7080	2,827.0200	2.8270	4.397	0	0	0
2016/06/15	2040	03/11/2016	9.69	Call	Bond Future	2,640.9100	2.6409	2,756.7900	2.7568	4.388	0	0	0
2016/06/15	2040	03/11/2016	9.70	Call	Bond Future	2,674.3100	2.6743	2,791.7700	2.7918	4.392	0	0	0
2016/06/15	2044	04/08/2016	9.50	Call	Bond Future	849.5800	0.8496	893.8300	0.8938	5.208	0	0	0
2016/06/15	2044	04/08/2016			Bond Future	9.9697	88.8429	9.9080	89.3647	(0.619)	0.0000	0.0000	19,251
2016/06/15	2044	04/08/2016	9.51	Call	Bond Future	871.5200	0.8715	917.5400	0.9175	5.280	0	0	0
2016/06/15	2044	04/08/2016	9.49	Put	Bond Future	5,030.5900	5.0306	4,551.3300	4.5513	(9.527)	0	0	0
2016/06/15	2044	04/08/2016	9.51	Put	Bond Future	4,892.0800	4.8921	4,416.3000	4.4163	(9.726)	0	0	0
2016/06/15	2044	04/08/2016	9.49	Call	Bond Future	828.0200	0.8280	870.5600	0.8706	5.138	0	0	0
2016/06/15	2044	04/08/2016	9.50	Put	Bond Future	4,961.0700	4.9611	4,483.5200	4.4835	(9.626)	0	0	0
2016/06/15	2044	03/11/2016			Bond Future	10.0229	90.5366	9.9595	91.0684	(0.633)	0.0000	0.0000	0
2016/06/15	2044	03/11/2016	10.42	Call	Bond Future	5,661.7500	5.6617	5,899.2600	5.8993	4.195	0	0	0
2016/06/15	2044	03/11/2016	10.41	Put	Bond Future	2,485.7400	2.4857	2,189.9200	2.1899	(11.901)	0	0	0
2016/06/15	2044	03/11/2016	10.43	Put	Bond Future	2,428.2500	2.4282	2,135.5800	2.1356	(12.053)	0	0	0
2016/06/15	2044	03/11/2016	10.42	Put	Bond Future	2,456.9600	2.4570	2,162.7100	2.1627	(11.976)	0	0	0
2016/06/15	2044	03/11/2016	10.43	Call	Bond Future	5,711.1300	5.7111	5,950.2200	5.9502	4.186	0	0	0
2016/06/15	2044	03/11/2016	10.41	Call	Bond Future	5,612.3200	5.6123	5,848.2600	5.8483	4.204	0	0	0
2016/06/15	2044	02/02/2017			Bond Future	10.0706	87.9778	10.0053	88.5192	(0.648)	0.0000	0.0000	0
2016/06/15	2044	02/02/2017	9.77	Call	Bond Future	3,816.4300	3.8164	3,923.6100	3.9236	2.808	0	0	0
2016/06/15	2044	02/02/2017	9.76	Put	Bond Future	6,411.5000	6.4115	5,975.8300	5.9758	(6.795)	0	0	0
2016/06/15	2044	02/02/2017	9.78	Put	Bond Future	6,308.5800	6.3086	5,875.6800	5.8757	(6.862)	0	0	0
2016/06/15	2044	02/02/2017	9.77	Put	Bond Future	6,360.0200	6.3600	5,925.7300	5.9257	(6.828)	0	0	0
2016/06/15	2044	02/02/2017	9.78	Call	Bond Future	3,851.6500	3.8517	3,960.2200	3.9602	2.819	0	0	0
2016/06/15	2044	02/02/2017	9.76	Call	Bond Future	3,781.1100	3.7811	3,886.9100	3.8869	2.798	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
2016/06/15	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2046	04/08/2016			Bond Future	134.7654	134.7654	135.3586	135.3586	0.440	0.0000	0.0000	16,620
2016/06/15	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2046	04/08/2016	129.00	Call	Bond Future	5,765.3600	5.7654	6,358.5800	6.3586	10.289	0	0	0
2016/06/15	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2046	04/08/2016	129.01	Call	Bond Future	5,755.3600	5.7554	6,348.5800	6.3486	10.307	0	0	0
2016/06/15	2046	04/08/2016	129.02	Call	Bond Future	5,745.3600	5.7454	6,338.5800	6.3386	10.325	0	0	0
2016/06/15	2046	03/11/2016	137.07	Put	Bond Future	1,233.6400	1.2336	628.7800	0.6288	(49.031)	0	0	0
2016/06/15	2046	03/11/2016			Bond Future	135.8364	135.8364	136.4412	136.4412	0.445	0.0000	0.0000	0
2016/06/15	2046	03/11/2016	137.09	Put	Bond Future	1,253.6400	1.2536	648.7800	0.6488	(48.248)	0	0	0
2016/06/15	2046	03/11/2016	137.08	Put	Bond Future	1,243.6400	1.2436	638.7800	0.6388	(48.636)	0	0	0
2016/06/15	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2050	04/08/2016	139.14	Call	Bond Future	5,060.8700	5.0609	5,074.6100	5.0746	0.271	0	0	0
2016/06/15	2050	04/08/2016			Bond Future	144.2009	144.2009	144.2146	144.2146	0.010	0.0000	0.0000	21,135
2016/06/15	2050	04/08/2016	139.12	Call	Bond Future	5,080.8700	5.0809	5,094.6100	5.0946	0.270	0	0	0
2016/06/15	2050	04/08/2016	139.13	Call	Bond Future	5,070.8700	5.0709	5,084.6100	5.0846	0.271	0	0	0
2016/06/15	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2050	03/11/2016	149.52	Put	Bond Future	2,561.8100	2.5618	2,547.6300	2.5476	(0.554)	0	0	0
2016/06/15	2050	03/11/2016			Bond Future	146.9582	146.9582	146.9724	146.9724	0.010	0.0000	0.0000	0
2016/06/15	2050	03/11/2016	149.54	Put	Bond Future	2,581.8100	2.5818	2,567.6300	2.5676	(0.549)	0	0	0
2016/06/15	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2050	03/11/2016	149.53	Put	Bond Future	2,571.8100	2.5718	2,557.6300	2.5576	(0.551)	0	0	0
2016/06/15	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	AL37	04/08/2016			Index Future	484.4100	484.4100	485.7810	485.7810	0.283	0.0000	0.0000	15
2016/06/15	AL37	03/11/2016			Index Future	493.7440	493.7440	495.1420	495.1420	0.283	0.0000	0.0000	0
2016/06/15	AL7T	04/08/2016			Index Future	555.9470	555.9470	558.3910	558.3910	0.440	0.0000	0.0000	11
2016/06/15	AL7T	03/11/2016			Index Future	566.6580	566.6580	569.1510	569.1510	0.440	0.0000	0.0000	0
2016/06/15	ALBI	04/08/2016			Index Future	504.9460	504.9460	507.2320	507.2320	0.453	0.0000	0.0000	723
2016/06/15	ALBI	03/11/2016			Index Future	514.6760	514.6760	517.0050	517.0050	0.453	0.0000	0.0000	0
2016/06/15	ALBI	02/02/2017			Index Future	525.0370	525.0370	527.4080	527.4080	0.452	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
2016/06/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C211	31/01/2017			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
2016/06/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/15	EL28	04/08/2016			Bond Future	132.4905	132.4905	132.5041	132.5041	0.010	0.0000	0.0000	0
2016/06/15	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	EL28	04/08/2016	126.86	Call	Bond Future	5,630.5000	5.6305	5,644.0900	5.6441	0.241	0	0	0
2016/06/15	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	EL28	04/08/2016	126.87	Call	Bond Future	5,620.5000	5.6205	5,634.0900	5.6341	0.242	0	0	0
2016/06/15	EL28	04/08/2016	126.88	Call	Bond Future	5,610.5000	5.6105	5,624.0900	5.6241	0.242	0	0	0
2016/06/15	EL28	03/11/2016	132.17	Call	Bond Future	1,189.2100	1.1892	1,203.2400	1.2032	1.180	0	0	0
2016/06/15	EL28	03/11/2016			Bond Future	133.3592	133.3592	133.3732	133.3732	0.011	0.0000	0.0000	0
2016/06/15	EL28	03/11/2016	132.15	Call	Bond Future	1,209.2100	1.2092	1,223.2400	1.2232	1.160	0	0	0
2016/06/15	EL28	03/11/2016	132.16	Call	Bond Future	1,199.2100	1.1992	1,213.2400	1.2132	1.170	0	0	0
2016/06/15	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	ES33	04/08/2016			Bond Future	10.7557	77.7787	10.6886	78.1984	(0.624)	0.0000	0.0000	8,837
2016/06/15	ES33	04/08/2016	10.24	Put	Bond Future	3,316.8300	3.3168	2,897.1400	2.8971	(12.653)	0	0	0
2016/06/15	ES33	04/08/2016	10.26	Put	Bond Future	3,184.0800	3.1841	2,764.3900	2.7644	(13.181)	0	0	0
2016/06/15	ES33	04/08/2016	10.25	Put	Bond Future	3,250.4100	3.2504	2,830.7200	2.8307	(12.912)	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
2016/06/15	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	ES33	03/11/2016			Bond Future	10.8433	75.4684	10.7738	75.8963	(0.640)	0.0000	0.0000	0
2016/06/15	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	ES33	03/11/2016	11.31	Call	Bond Future	2,781.8800	2.7819	3,209.7000	3.2097	15.379	0	0	0
2016/06/15	ES33	03/11/2016	11.29	Call	Bond Future	2,665.9700	2.6660	3,093.7900	3.0938	16.047	0	0	0
2016/06/15	ES33	03/11/2016	11.30	Call	Bond Future	2,723.9600	2.7240	3,151.7800	3.1518	15.706	0	0	0
2016/06/15	ES33	02/02/2017			Bond Future	10.9271	76.9883	10.8555	77.4239	(0.656)	0.0000	0.0000	0
2016/06/15	ES33	02/02/2017	10.59	Put	Bond Future	2,083.8700	2.0839	1,648.3200	1.6483	(20.901)	0	0	0
2016/06/15	ES33	02/02/2017	10.61	Put	Bond Future	1,957.7700	1.9578	1,522.2200	1.5222	(22.247)	0	0	0
2016/06/15	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	ES33	02/02/2017	10.60	Put	Bond Future	2,020.7800	2.0208	1,585.2300	1.5852	(21.554)	0	0	0
2016/06/15	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	ES42	04/08/2016			Bond Future	10.9054	81.8395	10.8382	82.3143	(0.616)	0.0000	0.0000	7,270
2016/06/15	ES42	03/11/2016			Bond Future	10.9917	79.1367	10.9222	79.6208	(0.632)	0.0000	0.0000	0
2016/06/15	GOVI	04/08/2016	520.99	Put	GOVI	171,910.0000	17.1910	150,270.0000	15.0270	(12.588)	0	0	0
2016/06/15	GOVI	04/08/2016			GOVI	503.7990	503.7990	505.9630	505.9630	0.430	0.0000	0.0000	449
2016/06/15	GOVI	04/08/2016	521.01	Put	GOVI	172,110.0000	17.2110	150,470.0000	15.0470	(12.573)	0	0	0
2016/06/15	GOVI	04/08/2016	521.00	Put	GOVI	172,010.0000	17.2010	150,370.0000	15.0370	(12.581)	0	0	0
2016/06/15	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	GOVI	03/11/2016	476.11	Call	GOVI	373,960.0000	37.3960	396,020.0000	39.6020	5.899	0	0	0
2016/06/15	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	GOVI	03/11/2016			GOVI	513.5060	513.5060	515.7120	515.7120	0.430	0.0000	0.0000	127
2016/06/15	GOVI	03/11/2016	476.12	Call	GOVI	373,860.0000	37.3860	395,920.0000	39.5920	5.901	0	0	0
2016/06/15	GOVI	03/11/2016	476.13	Call	GOVI	373,760.0000	37.3760	395,820.0000	39.5820	5.902	0	0	0
2016/06/15	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	GOVI	02/02/2017			GOVI	523.8430	523.8430	526.0880	526.0880	0.429	0.0000	0.0000	0
2016/06/15	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	GOVI	02/02/2017	533.32	Put	GOVI	94,770.0000	9.4770	72,320.0000	7.2320	(23.689)	0	0	0
2016/06/15	GOVI	02/02/2017	533.34	Put	GOVI	94,970.0000	9.4970	72,520.0000	7.2520	(23.639)	0	0	0
2016/06/15	GOVI	02/02/2017	533.33	Put	GOVI	94,870.0000	9.4870	72,420.0000	7.2420	(23.664)	0	0	0
2016/06/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/15	IGOV	04/08/2016			Index Future	248.0550	248.0550	248.1520	248.1520	0.039	0.0000	0.0000	1,081
2016/06/15	IGOV	03/11/2016			Index Future	252.8490	252.8490	252.9490	252.9490	0.040	0.0000	0.0000	24
2016/06/15	IGOV	02/02/2017			Index Future	257.9540	257.9540	258.0530	258.0530	0.038	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
2016/06/15	ILBI	04/08/2016			Index Future	672.3280	672.3280	672.2360	672.2360	(0.014)	0.0000	0.0000	156
2016/06/15	ILBI	03/11/2016			Index Future	685.1600	685.1600	685.0660	685.0660	(0.014)	0.0000	0.0000	0
2016/06/15	IS01	19/12/2016			Interest Rate Swap	100.0926	100.0926	100.0925	100.0925	0.000	0.0000	0.0000	0
2016/06/15	IS01	16/03/2017			Interest Rate Swap	100.0965	100.0965	100.0959	100.0959	(0.001)	0.0000	0.0000	0
2016/06/15	IS01	15/06/2017			Interest Rate Swap	99.8089	99.8089	99.8058	99.8058	(0.003)	0.0000	0.0000	0
2016/06/15	IS01	21/09/2017			Interest Rate Swap	99.9744	99.9744	99.9680	99.9680	(0.006)	0.0000	0.0000	0
2016/06/15	IS02	18/12/2017			Interest Rate Swap	100.3820	100.3820	100.3748	100.3748	(0.007)	0.0000	0.0000	0
2016/06/15	IS02	16/03/2018			Interest Rate Swap	99.8051	99.8051	99.7954	99.7954	(0.010)	0.0000	0.0000	0
2016/06/15	IS02	15/06/2018			Interest Rate Swap	99.6549	99.6549	99.6069	99.6069	(0.048)	0.0000	0.0000	0
2016/06/15	IS02	21/09/2018			Interest Rate Swap	99.9033	99.9033	99.8431	99.8431	(0.060)	0.0000	0.0000	0
2016/06/15	IS05	17/12/2020			Interest Rate Swap	100.0899	100.0899	100.0283	100.0283	(0.062)	0.0000	0.0000	0
2016/06/15	IS05	16/03/2021			Interest Rate Swap	99.5683	99.5683	99.4963	99.4963	(0.072)	0.0000	0.0000	0
2016/06/15	IS05	15/06/2021			Interest Rate Swap	99.0123	99.0123	98.9349	98.9349	(0.078)	0.0000	0.0000	0
2016/06/15	IS05	21/09/2021			Interest Rate Swap	99.4286	99.4286	99.3501	99.3501	(0.079)	0.0000	0.0000	0
2016/06/15	IS10	17/12/2025			Interest Rate Swap	101.8646	101.8646	101.7721	101.7721	(0.091)	0.0000	0.0000	0
2016/06/15	IS10	16/03/2026			Interest Rate Swap	99.0923	99.0923	98.9910	98.9910	(0.102)	0.0000	0.0000	0
2016/06/15	IS10	15/06/2026			Interest Rate Swap	97.9677	97.9677	97.8605	97.8605	(0.109)	0.0000	0.0000	0
2016/06/15	IS10	21/09/2026			Interest Rate Swap	100.0776	100.0776	99.9650	99.9650	(0.113)	0.0000	0.0000	0
2016/06/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/15	JBAF	15/06/2016			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2016/06/15	JBAF	20/07/2016			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2016/06/15	JBAF	17/08/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/06/15	JBAF	21/09/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/06/15	JBAF	19/10/2016			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/06/15	JBAF	16/11/2016			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/06/15	JBAF	21/12/2016			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2016/06/15	JBAF	15/03/2017			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2016/06/15	JBAF	21/06/2017			Jibar Tradeable Future	7.9700	92.0300	7.9700	92.0300	0.000	0.0000	0.0000	0
2016/06/15	JBAF	20/09/2017			Jibar Tradeable Future	8.0500	91.9500	8.0500	91.9500	0.000	0.0000	0.0000	0
2016/06/15	JBAF	20/12/2017			Jibar Tradeable Future	8.1300	91.8700	8.1300	91.8700	0.000	0.0000	0.0000	0
2016/06/15	JBAF	20/03/2018			Jibar Tradeable Future	8.1900	91.8100	8.1900	91.8100	0.000	0.0000	0.0000	0
2016/06/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/15	R023	04/08/2016	8.24	Call	Bond Future	140.9100	0.1409	151.7400	0.1517	7.686	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/15	R023	04/08/2016	8.25	Put	Bond Future	3,672.8800		3.6729	3,343.3500	3.3433	(8.972)	0	0	0
2016/06/15	R023	04/08/2016			Bond Future	8.9848		97.4067	8.9123	97.7478	(0.807)	0.0000	0.0000	11,289
2016/06/15	R023	04/08/2016	8.25	Call	Bond Future	145.9700		0.1460	157.5000	0.1575	7.899	0	0	0
2016/06/15	R023	04/08/2016	8.26	Call	Bond Future	151.3800		0.1514	163.5200	0.1635	8.020	0	0	0
2016/06/15	R023	04/08/2016	8.24	Put	Bond Future	3,716.9400		3.7169	3,386.7100	3.3867	(8.884)	0	0	0
2016/06/15	R023	04/08/2016	8.26	Put	Bond Future	3,629.2000		3.6292	3,300.2800	3.3003	(9.063)	0	0	0
2016/06/15	R023	03/11/2016	9.73	Put	Bond Future	747.9400		0.7479	603.8500	0.6038	(19.265)	0	0	0
2016/06/15	R023	03/11/2016			Bond Future	9.0452		95.3319	8.9690	95.6796	(0.843)	0.0000	0.0000	0
2016/06/15	R023	03/11/2016	9.75	Put	Bond Future	726.0700		0.7261	584.6000	0.5846	(19.484)	0	0	0
2016/06/15	R023	03/11/2016	9.73	Call	Bond Future	3,799.4500		3.7994	4,003.0800	4.0031	5.359	0	0	0
2016/06/15	R023	03/11/2016	9.74	Put	Bond Future	736.8400		0.7368	594.1600	0.5942	(19.364)	0	0	0
2016/06/15	R023	03/11/2016	9.74	Call	Bond Future	3,831.9900		3.8320	4,037.0300	4.0370	5.351	0	0	0
2016/06/15	R023	03/11/2016	9.75	Call	Bond Future	3,864.8300		3.8648	4,071.0800	4.0711	5.337	0	0	0
2016/06/15	R023	02/02/2017	8.85	Call	Bond Future	1,847.0000		1.8470	1,908.5100	1.9085	3.330	0	0	0
2016/06/15	R023	02/02/2017			Bond Future	9.0961		97.2516	9.0160	97.6051	(0.881)	0.0000	0.0000	0
2016/06/15	R023	02/02/2017	8.86	Call	Bond Future	1,866.5100		1.8665	1,929.0000	1.9290	3.348	0	0	0
2016/06/15	R023	02/02/2017	8.84	Put	Bond Future	2,963.6300		2.9636	2,670.6300	2.6706	(9.887)	0	0	0
2016/06/15	R023	02/02/2017	8.86	Put	Bond Future	2,913.2000		2.9132	2,622.1600	2.6222	(9.990)	0	0	0
2016/06/15	R023	02/02/2017	8.84	Call	Bond Future	1,827.6100		1.8276	1,888.1400	1.8881	3.312	0	0	0
2016/06/15	R023	02/02/2017	8.85	Put	Bond Future	2,938.3400		2.9383	2,646.3200	2.6463	(9.938)	0	0	0
2016/06/15	R035	04/08/2016			Bond Future	9.8287		95.8552	9.7569	96.4276	(0.731)	0.0000	0.0000	5,505
2016/06/15	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R035	04/08/2016	10.35	Call	Bond Future	3,993.2100		3.9932	4,565.5700	4.5656	14.333	0	0	0
2016/06/15	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R035	04/08/2016	10.36	Call	Bond Future	4,067.1500		4.0671	4,639.5100	4.6395	14.073	0	0	0
2016/06/15	R035	04/08/2016	10.37	Call	Bond Future	4,141.0000		4.1410	4,713.3600	4.7134	13.822	0	0	0
2016/06/15	R035	03/11/2016	9.58	Put	Bond Future	2,454.5500		2.4546	1,871.1600	1.8712	(23.768)	0	0	0
2016/06/15	R035	03/11/2016			Bond Future	9.8869		93.1802	9.8128	93.7635	(0.749)	0.0000	0.0000	0
2016/06/15	R035	03/11/2016	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R035	03/11/2016	9.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R035	03/11/2016	9.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R035	03/11/2016	9.57	Put	Bond Future	2,536.2200		2.5362	1,952.8300	1.9528	(23.002)	0	0	0
2016/06/15	R035	03/11/2016	9.59	Put	Bond Future	2,372.9900		2.3730	1,789.6000	1.7896	(24.585)	0	0	0
2016/06/15	R186	04/08/2016	8.51	Put	Bond Future	5,378.1500		5.3782	4,898.5000	4.8985	(8.918)	0	0	0
2016/06/15	R186	04/08/2016	8.90	Call	Bond Future	824.2300		0.8242	916.1200	0.9161	11.149	0	0	500
2016/06/15	R186	04/08/2016	8.85	Call	Bond Future	722.0100		0.7220	801.9000	0.8019	11.065	0	0	750
2016/06/15	R186	04/08/2016	9.60	Call	Bond Future	3,318.3500		3.3183	3,637.1600	3.6372	9.607	0	0	0
2016/06/15	R186	04/08/2016	10.00	Put	Bond Future	250.8000		0.2508	164.6800	0.1647	(34.338)	0	0	6,500
2016/06/15	R186	04/08/2016			Bond Future	9.2236		109.8139	9.1515	110.3173	(0.782)	0.0000	0.0000	99,585
2016/06/15	R186	04/08/2016	8.50	Put	Bond Future	5,443.6000		5.4436	4,962.9300	4.9629	(8.830)	0	0	0
2016/06/15	R186	04/08/2016	9.25	Put	Bond Future	1,640.8200		1.6408	1,335.3500	1.3353	(18.617)	0	0	1,000
2016/06/15	R186	04/08/2016	9.35	Put	Bond Future	1,328.4800		1.3285	1,059.3600	1.0594	(20.258)	0	0	0
2016/06/15	R186	04/08/2016	9.40	Put	Bond Future	1,189.4100		1.1894	938.4600	0.9385	(21.099)	0	0	5,000
2016/06/15	R186	04/08/2016	9.30	Put	Bond Future	1,478.8600		1.4789	1,191.5200	1.1915	(19.430)	0	0	0
2016/06/15	R186	04/08/2016	8.51	Call	Bond Future	254.0200		0.2540	277.7900	0.2778	9.358	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
2016/06/15	R186	04/08/2016	8.85	Put	Bond Future	3,364.6300	3.3646	2,941.1000	2.9411	(12.588)	0	0	0
2016/06/15	R186	04/08/2016	8.49	Call	Bond Future	237.1600	0.2372	258.6800	0.2587	9.074	0	0	0
2016/06/15	R186	04/08/2016	8.50	Call	Bond Future	245.3500	0.2454	268.1000	0.2681	9.272	0	0	0
2016/06/15	R186	04/08/2016	8.90	Put	Bond Future	3,108.1500	3.1081	2,696.6200	2.6966	(13.240)	0	0	0
2016/06/15	R186	04/08/2016	9.25	Call	Bond Future	1,824.3100	1.8243	2,022.2600	2.0223	10.851	0	0	0
2016/06/15	R186	04/08/2016	9.35	Call	Bond Future	2,203.1600	2.2032	2,437.4600	2.4375	10.635	0	0	500
2016/06/15	R186	04/08/2016	9.40	Call	Bond Future	2,407.4400	2.4074	2,659.9100	2.6599	10.487	0	0	0
2016/06/15	R186	04/08/2016	9.30	Call	Bond Future	2,008.7000	2.0087	2,224.7800	2.2248	10.757	0	0	500
2016/06/15	R186	04/08/2016	9.60	Put	Bond Future	741.8300	0.7418	557.2200	0.5572	(24.886)	0	0	5,635
2016/06/15	R186	04/08/2016	10.00	Call	Bond Future	5,474.3900	5.4744	5,891.6900	5.8917	7.623	0	0	0
2016/06/15	R186	04/08/2016	8.49	Put	Bond Future	5,509.5900	5.5096	5,027.6900	5.0277	(8.747)	0	0	0
2016/06/15	R186	03/11/2016	9.40	Put	Bond Future	2,457.8100	2.4578	2,142.2400	2.1422	(12.839)	0	0	0
2016/06/15	R186	03/11/2016			Bond Future	9.2776	111.9068	9.2026	112.4200	(0.809)	0.0000	0.0000	10
2016/06/15	R186	03/11/2016	9.20	Put	Bond Future	3,126.6300	3.1266	2,766.6900	2.7667	(11.512)	0	0	0
2016/06/15	R186	03/11/2016	8.95	Put	Bond Future	4,128.1200	4.1281	3,720.9400	3.7209	(9.864)	0	0	0
2016/06/15	R186	03/11/2016	8.97	Put	Bond Future	4,041.0700	4.0411	3,637.3700	3.6374	(9.990)	0	0	0
2016/06/15	R186	03/11/2016	9.66	Call	Bond Future	4,328.3100	4.3283	4,576.1500	4.5762	5.726	0	0	0
2016/06/15	R186	03/11/2016	8.96	Put	Bond Future	4,084.4400	4.0844	3,679.0000	3.6790	(9.926)	0	0	0
2016/06/15	R186	03/11/2016	8.97	Call	Bond Future	1,915.5400	1.9155	2,025.0300	2.0250	5.716	0	0	0
2016/06/15	R186	03/11/2016	9.71	Call	Bond Future	4,544.8200	4.5448	4,801.1600	4.8012	5.640	0	0	0
2016/06/15	R186	03/11/2016	9.20	Call	Bond Future	2,595.6000	2.5956	2,748.8500	2.7488	5.904	0	0	1,425
2016/06/15	R186	03/11/2016	8.95	Call	Bond Future	1,862.4400	1.8624	1,968.4500	1.9684	5.692	0	0	0
2016/06/15	R186	03/11/2016	9.40	Call	Bond Future	3,287.9200	3.2879	3,485.5400	3.4855	6.010	0	0	1,425
2016/06/15	R186	03/11/2016	9.66	Put	Bond Future	1,763.2200	1.7632	1,497.8700	1.4979	(15.049)	0	0	5,000
2016/06/15	R186	03/11/2016	9.71	Put	Bond Future	1,650.4800	1.6505	1,393.6300	1.3936	(15.562)	0	0	5,000
2016/06/15	R186	03/11/2016	8.96	Call	Bond Future	1,888.8700	1.8889	1,996.6200	1.9966	5.704	0	0	0
2016/06/15	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R197	04/08/2016			Bond Future	298.7879	298.7879	298.8148	298.8148	0.009	0.0000	0.0000	1,845
2016/06/15	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R197	04/08/2016	293.98	Call	Bond Future	4,807.8700	4.8079	4,834.8200	4.8348	0.561	0	0	0
2016/06/15	R197	04/08/2016	293.96	Call	Bond Future	4,827.8700	4.8279	4,854.8200	4.8548	0.558	0	0	0
2016/06/15	R197	04/08/2016	293.97	Call	Bond Future	4,817.8700	4.8179	4,844.8200	4.8448	0.559	0	0	0
2016/06/15	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R197	03/11/2016	303.56	Call	Bond Future	940.4900	0.9405	968.4500	0.9684	2.973	0	0	0
2016/06/15	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R197	03/11/2016			Bond Future	304.5005	304.5005	304.5285	304.5285	0.009	0.0000	0.0000	0
2016/06/15	R197	03/11/2016	303.57	Call	Bond Future	930.4900	0.9305	958.4500	0.9584	3.005	0	0	0
2016/06/15	R197	03/11/2016	303.58	Call	Bond Future	920.4900	0.9205	948.4500	0.9484	3.038	0	0	0
2016/06/15	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R202	04/08/2016	243.25	Call	Bond Future	7,086.4400	7.0864	7,079.7500	7.0798	(0.094)	0	0	0
2016/06/15	R202	04/08/2016			Bond Future	249.2192	249.2192	249.2424	249.2424	0.009	0.0000	0.0000	37,553
2016/06/15	R202	04/08/2016	243.26	Call	Bond Future	7,078.8300	7.0788	7,072.1000	7.0721	(0.095)	0	0	0
2016/06/15	R202	04/08/2016	243.24	Put	Bond Future	1,114.8100	1.1148	1,084.9400	1.0849	(2.679)	0	0	0
2016/06/15	R202	04/08/2016	243.26	Put	Bond Future	1,119.5800	1.1196	1,089.6500	1.0897	(2.673)	0	0	0
2016/06/15	R202	04/08/2016	243.24	Call	Bond Future	7,094.0600	7.0941	7,087.3900	7.0874	(0.094)	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
2016/06/15	R202	04/08/2016	243.25	Put	Bond Future	1,117.1900	1.1172	1,087.3000	1.0873	(2.675)	0	0	0
2016/06/15	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R202	03/11/2016			Bond Future	253.9843	253.9843	254.0082	254.0082	0.009	0.0000	0.0000	0
2016/06/15	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R202	03/11/2016	253.85	Call	Bond Future	134.3300	0.1343	158.1700	0.1582	17.747	0	0	0
2016/06/15	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R202	03/11/2016	253.86	Call	Bond Future	124.3300	0.1243	148.1700	0.1482	19.175	0	0	0
2016/06/15	R202	03/11/2016	253.87	Call	Bond Future	114.3300	0.1143	138.1700	0.1382	20.852	0	0	0
2016/06/15	R203	04/08/2016	7.26	Call	Bond Future	19.9800	0.0200	25.3700	0.0254	26.977	0	0	0
2016/06/15	R203	04/08/2016			Bond Future	7.8894	103.6776	7.8099	103.7600	(1.008)	0.0000	0.0000	58,097
2016/06/15	R203	04/08/2016	7.24	Call	Bond Future	18.0800	0.0181	23.0600	0.0231	27.544	0	0	0
2016/06/15	R203	04/08/2016	7.25	Call	Bond Future	19.0100	0.0190	24.1600	0.0242	27.091	0	0	0
2016/06/15	R203	04/08/2016	7.24	Put	Bond Future	694.6300	0.6946	617.1600	0.6172	(11.153)	0	0	0
2016/06/15	R203	04/08/2016	7.26	Put	Bond Future	675.5900	0.6756	598.5300	0.5985	(11.406)	0	0	0
2016/06/15	R203	04/08/2016	7.25	Put	Bond Future	685.0900	0.6851	607.7900	0.6078	(11.283)	0	0	0
2016/06/15	R203	03/11/2016	8.86	Call	Bond Future	814.2800	0.8143	879.3600	0.8794	7.992	0	0	0
2016/06/15	R203	03/11/2016			Bond Future	7.9185	101.4817	7.8147	101.5658	(1.310)	0.0000	0.0000	0
2016/06/15	R203	03/11/2016	8.84	Call	Bond Future	800.3600	0.8004	864.8800	0.8649	8.061	0	0	0
2016/06/15	R203	03/11/2016	8.85	Call	Bond Future	807.3100	0.8073	872.1100	0.8721	8.027	0	0	0
2016/06/15	R203	03/11/2016	8.84	Put	Bond Future	57.1900	0.0572	37.5100	0.0375	(34.412)	0	0	0
2016/06/15	R203	03/11/2016	8.86	Put	Bond Future	55.0700	0.0551	35.9500	0.0360	(34.719)	0	0	0
2016/06/15	R203	03/11/2016	8.85	Put	Bond Future	56.1200	0.0561	36.7200	0.0367	(34.569)	0	0	0
2016/06/15	R203	02/02/2017	7.70	Call	Bond Future	217.4100	0.2174	234.1000	0.2341	7.677	0	0	0
2016/06/15	R203	02/02/2017	7.71	Put	Bond Future	297.3300	0.2973	229.6500	0.2296	(22.763)	0	0	0
2016/06/15	R203	02/02/2017			Bond Future	7.8438	103.5253	7.6973	103.6100	(1.868)	0.0000	0.0000	0
2016/06/15	R203	02/02/2017	7.71	Call	Bond Future	220.0100	0.2200	237.0000	0.2370	7.722	0	0	0
2016/06/15	R203	02/02/2017	7.72	Call	Bond Future	222.9600	0.2230	240.2600	0.2403	7.759	0	0	0
2016/06/15	R203	02/02/2017	7.70	Put	Bond Future	300.5100	0.3005	232.5300	0.2325	(22.622)	0	0	0
2016/06/15	R203	02/02/2017	7.72	Put	Bond Future	294.4900	0.2945	227.1200	0.2271	(22.877)	0	0	0
2016/06/15	R204	04/08/2016			Bond Future	8.3025	100.4396	8.2274	100.5975	(0.905)	0.0000	0.0000	31,602
2016/06/15	R204	04/08/2016	7.74	Put	Bond Future	1,276.6200	1.2766	1,119.2100	1.1192	(12.330)	0	0	0
2016/06/15	R204	04/08/2016	7.76	Put	Bond Future	1,240.5900	1.2406	1,083.8400	1.0838	(12.635)	0	0	0
2016/06/15	R204	04/08/2016	7.74	Call	Bond Future	86.4500	0.0864	86.9700	0.0870	0.602	0	0	0
2016/06/15	R204	04/08/2016	7.75	Put	Bond Future	1,258.5600	1.2586	1,101.4200	1.1014	(12.486)	0	0	0
2016/06/15	R204	04/08/2016	7.75	Call	Bond Future	89.7000	0.0897	90.4900	0.0905	0.881	0	0	0
2016/06/15	R204	04/08/2016	7.76	Call	Bond Future	93.0400	0.0930	94.2200	0.0942	1.268	0	0	0
2016/06/15	R204	03/11/2016			Bond Future	8.3631	102.3539	8.2783	102.5150	(1.014)	0.0000	0.0000	0
2016/06/15	R204	03/11/2016	9.21	Put	Bond Future	191.8100	0.1918	131.0900	0.1311	(31.656)	0	0	0
2016/06/15	R204	03/11/2016	9.23	Put	Bond Future	185.2200	0.1852	125.9700	0.1260	(31.989)	0	0	0
2016/06/15	R204	03/11/2016	9.22	Put	Bond Future	188.4000	0.1884	128.4300	0.1284	(31.831)	0	0	0
2016/06/15	R204	03/11/2016	9.22	Call	Bond Future	1,797.5900	1.7976	1,898.7100	1.8987	5.625	0	0	0
2016/06/15	R204	03/11/2016	9.21	Call	Bond Future	1,782.4100	1.7824	1,882.7800	1.8828	5.631	0	0	0
2016/06/15	R204	03/11/2016	9.23	Call	Bond Future	1,812.9900	1.8130	1,914.8300	1.9148	5.617	0	0	0
2016/06/15	R204	02/02/2017	8.28	Call	Bond Future	706.6800	0.7067	726.4000	0.7264	2.791	0	0	0
2016/06/15	R204	02/02/2017			Bond Future	8.3929	100.3724	8.2966	100.5356	(1.148)	0.0000	0.0000	0
2016/06/15	R204	02/02/2017	8.29	Call	Bond Future	714.7900	0.7148	735.0600	0.7351	2.836	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
2016/06/15	R204	02/02/2017	8.30	Call	Bond Future	722.9600	0.7230	744.1000	0.7441	2.924	0	0	0
2016/06/15	R204	02/02/2017	8.28	Put	Bond Future	897.9000	0.8979	754.4700	0.7545	(15.974)	0	0	0
2016/06/15	R204	02/02/2017	8.30	Put	Bond Future	880.2900	0.8803	738.2800	0.7383	(16.132)	0	0	0
2016/06/15	R204	02/02/2017	8.29	Put	Bond Future	889.0600	0.8891	746.1800	0.7462	(16.071)	0	0	0
2016/06/15	R207	04/08/2016			Bond Future	8.5941	96.5827	8.5149	96.8087	(0.922)	0.0000	0.0000	76,760
2016/06/15	R207	04/08/2016	7.99	Put	Bond Future	1,855.2500	1.8553	1,637.0500	1.6371	(11.761)	0	0	0
2016/06/15	R207	04/08/2016	8.01	Put	Bond Future	1,805.7400	1.8057	1,588.5500	1.5885	(12.028)	0	0	0
2016/06/15	R207	04/08/2016	8.00	Put	Bond Future	1,830.4300	1.8304	1,612.7300	1.6127	(11.893)	0	0	0
2016/06/15	R207	04/08/2016	8.01	Call	Bond Future	125.0500	0.1251	133.8300	0.1338	7.021	0	0	0
2016/06/15	R207	04/08/2016	7.99	Call	Bond Future	116.3800	0.1164	124.1500	0.1241	6.676	0	0	0
2016/06/15	R207	04/08/2016	8.00	Call	Bond Future	120.6500	0.1206	128.9200	0.1289	6.855	0	0	0
2016/06/15	R207	02/02/2017	9.24	Call	Bond Future	2,049.0400	2.0490	2,114.3100	2.1143	3.185	0	0	0
2016/06/15	R207	02/02/2017			Bond Future	8.7010	96.7619	8.6071	96.9958	(1.080)	0.0000	0.0000	0
2016/06/15	R207	02/02/2017	8.91	Call	Bond Future	1,541.6200	1.5416	1,570.4700	1.5705	1.871	0	0	62
2016/06/15	R207	02/02/2017	9.22	Call	Bond Future	2,016.3300	2.0163	2,079.3000	2.0793	3.123	0	0	0
2016/06/15	R207	02/02/2017	9.23	Call	Bond Future	2,032.8000	2.0328	2,096.7800	2.0968	3.147	0	0	0
2016/06/15	R207	02/02/2017	8.91	Put	Bond Future	1,024.0000	1.0240	818.9500	0.8189	(20.024)	0	0	0
2016/06/15	R207	02/02/2017	9.22	Put	Bond Future	737.1200	0.7371	566.1900	0.5662	(23.189)	0	0	0
2016/06/15	R207	02/02/2017	9.24	Put	Bond Future	720.9600	0.7210	552.3300	0.5523	(23.390)	0	0	0
2016/06/15	R207	02/02/2017	9.23	Put	Bond Future	729.1500	0.7292	559.2300	0.5592	(23.304)	0	0	0
2016/06/15	R208	04/08/2016	8.01	Put	Bond Future	2,769.2900	2.7693	2,513.9300	2.5139	(9.221)	0	0	0
2016/06/15	R208	04/08/2016			Bond Future	8.7444	94.9457	8.6712	95.2078	(0.837)	0.0000	0.0000	48,487
2016/06/15	R208	04/08/2016	8.00	Put	Bond Future	2,802.6500	2.8026	2,546.8900	2.5469	(9.126)	0	0	0
2016/06/15	R208	04/08/2016	7.99	Call	Bond Future	90.2400	0.0902	96.0700	0.0961	6.461	0	0	0
2016/06/15	R208	04/08/2016	8.00	Call	Bond Future	93.6800	0.0937	100.0000	0.1000	6.746	0	0	0
2016/06/15	R208	04/08/2016	8.01	Call	Bond Future	97.3500	0.0973	104.0700	0.1041	6.903	0	0	0
2016/06/15	R208	04/08/2016	7.99	Put	Bond Future	2,836.2500	2.8363	2,580.0000	2.5800	(9.035)	0	0	0
2016/06/15	R208	03/11/2016	9.59	Put	Bond Future	447.8100	0.4478	335.8500	0.3359	(25.002)	0	0	0
2016/06/15	R208	03/11/2016			Bond Future	8.8061	93.3525	8.7280	93.6198	(0.886)	0.0000	0.0000	0
2016/06/15	R208	03/11/2016	9.58	Put	Bond Future	454.9100	0.4549	341.7700	0.3418	(24.871)	0	0	0
2016/06/15	R208	03/11/2016	9.57	Call	Bond Future	3,028.7400	3.0287	3,181.6300	3.1816	5.048	0	0	0
2016/06/15	R208	03/11/2016	9.58	Call	Bond Future	3,054.3800	3.0544	3,208.4700	3.2085	5.045	0	0	0
2016/06/15	R208	03/11/2016	9.59	Call	Bond Future	3,080.2800	3.0803	3,235.5500	3.2356	5.041	0	0	0
2016/06/15	R208	03/11/2016	9.57	Put	Bond Future	462.2900	0.4623	347.9500	0.3480	(24.733)	0	0	0
2016/06/15	R208	02/02/2017			Bond Future	8.8531	95.2325	8.7699	95.5040	(0.940)	0.0000	0.0000	0
2016/06/15	R208	02/02/2017	8.64	Call	Bond Future	1,343.3600	1.3434	1,362.3000	1.3623	1.410	0	0	0
2016/06/15	R208	02/02/2017	8.63	Put	Bond Future	2,058.7700	2.0588	1,805.1600	1.8052	(12.319)	0	0	0
2016/06/15	R208	02/02/2017	8.65	Put	Bond Future	2,022.1900	2.0222	1,770.4400	1.7704	(12.449)	0	0	0
2016/06/15	R208	02/02/2017	8.64	Put	Bond Future	2,040.4300	2.0404	1,787.8900	1.7879	(12.377)	0	0	0
2016/06/15	R208	02/02/2017	8.65	Call	Bond Future	1,357.9800	1.3580	1,377.7100	1.3777	1.453	0	0	0
2016/06/15	R208	02/02/2017	8.63	Call	Bond Future	1,328.8300	1.3288	1,346.7000	1.3467	1.345	0	0	0
2016/06/15	R209	04/08/2016	9.26	Call	Bond Future	529.6000	0.5296	580.4500	0.5805	9.602	0	0	0
2016/06/15	R209	04/08/2016	9.70	Put	Bond Future	1,951.9200	1.9519	1,659.8700	1.6599	(14.962)	0	0	250
2016/06/15	R209	04/08/2016			Bond Future	9.7661	71.7702	9.6995	72.2109	(0.682)	0.0000	0.0000	55,073
2016/06/15	R209	04/08/2016	9.24	Call	Bond Future	500.3900	0.5004	548.1200	0.5481	9.539	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
2016/06/15	R209	04/08/2016	9.60	Put	Bond Future	2,336.8500	2.3369	2,018.3800	2.0184	(13.628)	0	0	0
2016/06/15	R209	04/08/2016	10.60	Call	Bond Future	5,415.4000	5.4154	5,781.0300	5.7810	6.752	0	0	5,624
2016/06/15	R209	04/08/2016	9.40	Put	Bond Future	3,245.3500	3.2454	2,880.8900	2.8809	(11.230)	0	0	0
2016/06/15	R209	04/08/2016	9.70	Call	Bond Future	1,514.6500	1.5147	1,663.2600	1.6633	9.812	0	0	0
2016/06/15	R209	04/08/2016	10.29	Call	Bond Future	3,866.3300	3.8663	4,174.4500	4.1744	7.969	0	0	0
2016/06/15	R209	04/08/2016	9.25	Call	Bond Future	514.8800	0.5149	564.1600	0.5642	9.571	0	0	0
2016/06/15	R209	04/08/2016	9.24	Put	Bond Future	4,100.5200	4.1005	3,707.5900	3.7076	(9.582)	0	0	0
2016/06/15	R209	04/08/2016	10.60	Put	Bond Future	243.1500	0.2432	168.1200	0.1681	(30.857)	0	0	0
2016/06/15	R209	04/08/2016	9.40	Call	Bond Future	769.6200	0.7696	845.8200	0.8458	9.901	0	0	250
2016/06/15	R209	04/08/2016	9.26	Put	Bond Future	3,987.7300	3.9877	3,597.9200	3.5979	(9.775)	0	0	0
2016/06/15	R209	04/08/2016	9.60	Call	Bond Future	1,230.0000	1.2300	1,352.1900	1.3522	9.934	0	0	5,624
2016/06/15	R209	04/08/2016	9.25	Put	Bond Future	4,043.9600	4.0440	3,652.5800	3.6526	(9.678)	0	0	0
2016/06/15	R209	04/08/2016	10.29	Put	Bond Future	544.8300	0.5448	412.2900	0.4123	(24.327)	0	0	250
2016/06/15	R209	03/11/2016	10.26	Call	Bond Future	4,489.8600	4.4899	4,715.7800	4.7158	5.032	0	0	0
2016/06/15	R209	03/11/2016			Bond Future	9.8169	69.9875	9.7484	70.4367	(0.698)	0.0000	0.0000	0
2016/06/15	R209	03/11/2016	10.24	Call	Bond Future	4,410.1400	4.4101	4,633.4100	4.6334	5.063	0	0	0
2016/06/15	R209	03/11/2016	10.25	Call	Bond Future	4,450.0100	4.4500	4,674.5300	4.6745	5.045	0	0	0
2016/06/15	R209	03/11/2016	10.24	Put	Bond Future	1,732.4700	1.7325	1,506.5900	1.5066	(13.038)	0	0	0
2016/06/15	R209	03/11/2016	10.25	Put	Bond Future	1,710.9900	1.7110	1,486.3600	1.4864	(13.129)	0	0	5,000
2016/06/15	R209	03/11/2016	10.26	Put	Bond Future	1,689.5900	1.6896	1,466.3600	1.4664	(13.212)	0	0	0
2016/06/15	R209	02/02/2017	9.55	Put	Bond Future	4,852.5400	4.8525	4,501.3300	4.5013	(7.238)	0	0	0
2016/06/15	R209	02/02/2017			Bond Future	9.8612	71.3970	9.7908	71.8544	(0.713)	0.0000	0.0000	0
2016/06/15	R209	02/02/2017	9.54	Put	Bond Future	4,892.9400	4.8929	4,540.5000	4.5405	(7.203)	0	0	0
2016/06/15	R209	02/02/2017	9.55	Call	Bond Future	2,793.9700	2.7940	2,900.1400	2.9001	3.800	0	0	0
2016/06/15	R209	02/02/2017	9.53	Call	Bond Future	2,739.5300	2.7395	2,843.2600	2.8433	3.786	0	0	0
2016/06/15	R209	02/02/2017	9.54	Call	Bond Future	2,766.6800	2.7667	2,871.6200	2.8716	3.793	0	0	0
2016/06/15	R209	02/02/2017	9.53	Put	Bond Future	4,933.5700	4.9336	4,579.9200	4.5799	(7.168)	0	0	0
2016/06/15	R210	04/08/2016			Bond Future	189.1494	189.1494	189.1665	189.1665	0.009	0.0000	0.0000	2,571
2016/06/15	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R210	04/08/2016	181.50	Call	Bond Future	7,649.4500	7.6495	7,666.5100	7.6665	0.223	0	0	0
2016/06/15	R210	04/08/2016	181.52	Call	Bond Future	7,629.4500	7.6295	7,646.5100	7.6465	0.224	0	0	0
2016/06/15	R210	04/08/2016	181.51	Call	Bond Future	7,639.4500	7.6395	7,656.5100	7.6565	0.223	0	0	0
2016/06/15	R210	03/11/2016			Bond Future	190.4835	190.4835	190.5010	190.5010	0.009	0.0000	0.0000	0
2016/06/15	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R210	03/11/2016	188.90	Call	Bond Future	1,583.5000	1.5835	1,601.0100	1.6010	1.106	0	0	0
2016/06/15	R210	03/11/2016	188.91	Call	Bond Future	1,573.5000	1.5735	1,591.0100	1.5910	1.113	0	0	0
2016/06/15	R210	03/11/2016	188.92	Call	Bond Future	1,563.5000	1.5635	1,581.0100	1.5810	1.120	0	0	0
2016/06/15	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R211	04/08/2016			Bond Future	140.0042	140.0042	140.0135	140.0135	0.007	0.0000	0.0000	64
2016/06/15	R211	04/08/2016	137.09	Call	Bond Future	2,914.2500	2.9143	2,923.5100	2.9235	0.318	0	0	0
2016/06/15	R211	04/08/2016	137.07	Call	Bond Future	2,934.2500	2.9343	2,943.5100	2.9435	0.316	0	0	0
2016/06/15	R211	04/08/2016	137.08	Call	Bond Future	2,924.2500	2.9243	2,933.5100	2.9335	0.317	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
2016/06/15	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R211	03/11/2016	141.75	Call	Bond Future	931.1900	0.9312	940.8600	0.9409	1.038	0	0	0
2016/06/15	R211	03/11/2016			Bond Future	142.6812	142.6812	142.6909	142.6909	0.007	0.0000	0.0000	0
2016/06/15	R211	03/11/2016	141.76	Call	Bond Future	921.1900	0.9212	930.8600	0.9309	1.050	0	0	0
2016/06/15	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R211	03/11/2016	141.74	Call	Bond Future	941.1900	0.9412	950.8600	0.9509	1.027	0	0	0
2016/06/15	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R212	04/08/2016	142.43	Call	Bond Future	3,478.7900	3.4788	3,492.1400	3.4921	0.384	0	0	0
2016/06/15	R212	04/08/2016			Bond Future	145.9088	145.9088	145.9221	145.9221	0.009	0.0000	0.0000	4,218
2016/06/15	R212	04/08/2016	142.44	Call	Bond Future	3,468.7900	3.4688	3,482.1400	3.4821	0.385	0	0	0
2016/06/15	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R212	04/08/2016	142.42	Call	Bond Future	3,488.7900	3.4888	3,502.1400	3.5021	0.383	0	0	0
2016/06/15	R212	03/11/2016			Bond Future	148.6987	148.6987	148.7125	148.7125	0.009	0.0000	0.0000	0
2016/06/15	R212	03/11/2016	148.11	Call	Bond Future	588.6800	0.5887	602.5400	0.6025	2.354	0	0	0
2016/06/15	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/15	R212	03/11/2016	148.12	Call	Bond Future	578.6800	0.5787	592.5400	0.5925	2.395	0	0	0
2016/06/15	R212	03/11/2016	148.10	Call	Bond Future	598.6800	0.5987	612.5400	0.6125	2.315	0	0	0
2016/06/15	R213	04/08/2016			Bond Future	9.6521	82.5841	9.5854	83.0246	(0.691)	0.0000	0.0000	44,453
2016/06/15	R213	04/08/2016	8.99	Put	Bond Future	4,850.8300	4.8508	4,435.8200	4.4358	(8.555)	0	0	0
2016/06/15	R213	04/08/2016	9.01	Put	Bond Future	4,729.4800	4.7295	4,316.9100	4.3169	(8.723)	0	0	0
2016/06/15	R213	04/08/2016	9.00	Put	Bond Future	4,789.8400	4.7898	4,376.1800	4.3762	(8.636)	0	0	0
2016/06/15	R213	04/08/2016	9.01	Call	Bond Future	342.4500	0.3424	370.4100	0.3704	8.165	0	0	0
2016/06/15	R213	04/08/2016	8.99	Call	Bond Future	321.7400	0.3217	347.2600	0.3473	7.932	0	0	0
2016/06/15	R213	04/08/2016	9.00	Call	Bond Future	331.8200	0.3318	358.6900	0.3587	8.098	0	0	0
2016/06/15	R213	03/11/2016			Bond Future	9.7076	80.6072	9.6388	81.0563	(0.709)	0.0000	0.0000	0
2016/06/15	R213	03/11/2016	10.18	Put	Bond Future	1,585.2200	1.5852	1,362.4900	1.3625	(14.050)	0	0	0
2016/06/15	R213	03/11/2016	10.20	Put	Bond Future	1,544.6700	1.5447	1,324.9300	1.3249	(14.226)	0	0	0
2016/06/15	R213	03/11/2016	10.18	Call	Bond Future	4,572.0400	4.5720	4,798.4200	4.7984	4.951	0	0	0
2016/06/15	R213	03/11/2016	10.19	Put	Bond Future	1,564.8400	1.5648	1,343.5200	1.3435	(14.143)	0	0	0
2016/06/15	R213	03/11/2016	10.19	Call	Bond Future	4,613.1500	4.6131	4,840.9400	4.8409	4.938	0	0	0
2016/06/15	R213	03/11/2016	10.20	Call	Bond Future	4,654.3900	4.6544	4,883.7600	4.8838	4.928	0	0	0
2016/06/15	R213	02/02/2017	9.40	Call	Bond Future	2,606.0800	2.6061	2,693.8400	2.6938	3.368	0	0	0
2016/06/15	R213	02/02/2017	9.42	Call	Bond Future	2,659.0300	2.6590	2,749.1600	2.7492	3.390	0	0	0
2016/06/15	R213	02/02/2017			Bond Future	9.7575	82.2303	9.6865	82.6875	(0.727)	0.0000	0.0000	0
2016/06/15	R213	02/02/2017	9.41	Call	Bond Future	2,632.4800	2.6325	2,721.4200	2.7214	3.379	0	0	0
2016/06/15	R213	02/02/2017	9.40	Put	Bond Future	4,948.2300	4.9482	4,578.8200	4.5788	(7.465)	0	0	0
2016/06/15	R213	02/02/2017	9.42	Put	Bond Future	4,867.5800	4.8676	4,500.5400	4.5005	(7.541)	0	0	0
2016/06/15	R213	02/02/2017	9.41	Put	Bond Future	4,907.7900	4.9078	4,539.5600	4.5396	(7.503)	0	0	0
2016/06/15	R214	04/08/2016	9.24	Call	Bond Future	377.2600	0.3773	407.4100	0.4074	7.992	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
2016/06/15	R214	04/08/2016	9.25	Put	Bond Future	4,930.0200	4.9300	4,507.4900	4.5075	(8.571)	0	0	0
2016/06/15	R214	04/08/2016	11.30	Call	Bond Future	8,627.3700	8.6274	9,058.4100	9.0584	4.996	0	0	5,610
2016/06/15	R214	04/08/2016			Bond Future	9.8854	71.8300	9.8188	72.2840	(0.674)	0.0000	0.0000	30,086
2016/06/15	R214	04/08/2016	8.55	Put	Bond Future	10,162.6200	10.1626	9,707.0300	9.7070	(4.483)	0	0	0
2016/06/15	R214	04/08/2016	9.30	Call	Bond Future	451.9100	0.4519	489.8300	0.4898	8.391	0	0	1,300
2016/06/15	R214	04/08/2016	9.25	Call	Bond Future	388.9600	0.3890	420.3600	0.4204	8.073	0	0	0
2016/06/15	R214	04/08/2016	11.30	Put	Bond Future	48.0700	0.0481	25.1800	0.0252	(47.618)	0	0	0
2016/06/15	R214	04/08/2016	10.30	Put	Bond Future	762.3800	0.7624	591.4600	0.5915	(22.419)	0	0	0
2016/06/15	R214	04/08/2016	9.26	Call	Bond Future	401.0000	0.4010	433.6100	0.4336	8.132	0	0	0
2016/06/15	R214	04/08/2016	8.55	Call	Bond Future	26.7900	0.0268	25.1300	0.0251	(6.196)	0	0	1,300
2016/06/15	R214	04/08/2016	9.30	Put	Bond Future	4,618.0200	4.6180	4,202.0100	4.2020	(9.008)	0	0	0
2016/06/15	R214	04/08/2016	9.24	Put	Bond Future	4,993.6900	4.9937	4,569.9100	4.5699	(8.486)	0	0	0
2016/06/15	R214	04/08/2016	10.30	Call	Bond Future	3,480.8500	3.4808	3,763.8600	3.7639	8.130	0	0	5,610
2016/06/15	R214	04/08/2016	9.26	Put	Bond Future	4,866.8200	4.8668	4,445.5000	4.4455	(8.657)	0	0	0
2016/06/15	R214	03/11/2016	10.35	Put	Bond Future	1,861.6200	1.8616	1,595.7600	1.5958	(14.281)	0	0	0
2016/06/15	R214	03/11/2016			Bond Future	9.9377	69.9019	9.8692	70.3645	(0.689)	0.0000	0.0000	0
2016/06/15	R214	03/11/2016	10.34	Put	Bond Future	1,884.3400	1.8843	1,617.1000	1.6171	(14.182)	0	0	0
2016/06/15	R214	03/11/2016	10.35	Call	Bond Future	4,541.8300	4.5418	4,738.6400	4.7386	4.333	0	0	0
2016/06/15	R214	03/11/2016	10.33	Call	Bond Future	4,461.5400	4.4615	4,655.4400	4.6554	4.346	0	0	0
2016/06/15	R214	03/11/2016	10.34	Call	Bond Future	4,501.6300	4.5016	4,697.0600	4.6971	4.341	0	0	0
2016/06/15	R214	03/11/2016	10.33	Put	Bond Future	1,907.2800	1.9073	1,638.5100	1.6385	(14.092)	0	0	0
2016/06/15	R214	02/02/2017			Bond Future	9.9852	71.3095	9.9148	71.7806	(0.704)	0.0000	0.0000	0
2016/06/15	R214	02/02/2017	9.67	Call	Bond Future	2,898.8200	2.8988	3,008.1500	3.0081	3.772	0	0	0
2016/06/15	R214	02/02/2017	9.66	Put	Bond Future	5,095.0700	5.0951	4,731.8000	4.7318	(7.130)	0	0	0
2016/06/15	R214	02/02/2017	9.68	Put	Bond Future	5,010.8400	5.0108	4,650.3000	4.6503	(7.195)	0	0	0
2016/06/15	R214	02/02/2017	9.67	Put	Bond Future	5,052.8300	5.0528	4,691.0300	4.6910	(7.160)	0	0	0
2016/06/15	R214	02/02/2017	9.68	Call	Bond Future	2,926.8900	2.9269	3,037.4800	3.0375	3.778	0	0	0
2016/06/15	R214	02/02/2017	9.66	Call	Bond Future	2,870.9000	2.8709	2,978.7600	2.9788	3.757	0	0	0
2016/06/15	R248	04/08/2016			Bond Future	9.9619	92.2684	9.9054	92.7554	(0.567)	0.0000	0.0000	59,061
2016/06/15	R248	04/08/2016	9.25	Call	Bond Future	440.2700	0.4403	446.0200	0.4460	1.306	0	0	0
2016/06/15	R248	04/08/2016	9.24	Put	Bond Future	7,030.4700	7.0305	6,548.4700	6.5485	(6.856)	0	0	0
2016/06/15	R248	04/08/2016	9.26	Put	Bond Future	6,862.9000	6.8629	6,382.2400	6.3822	(7.004)	0	0	0
2016/06/15	R248	04/08/2016	9.25	Put	Bond Future	6,946.4400	6.9464	6,465.1300	6.4651	(6.929)	0	0	0
2016/06/15	R248	04/08/2016	9.26	Call	Bond Future	453.9600	0.4540	460.3600	0.4604	1.410	0	0	0
2016/06/15	R248	04/08/2016	9.24	Call	Bond Future	426.8900	0.4269	431.9500	0.4320	1.185	0	0	0
2016/06/15	R248	03/11/2016	10.38	Call	Bond Future	5,606.1600	5.6062	5,808.6700	5.8087	3.612	0	0	0
2016/06/15	R248	03/11/2016			Bond Future	10.0168	89.5883	9.9587	90.0848	(0.581)	0.0000	0.0000	0
2016/06/15	R248	03/11/2016	10.39	Call	Bond Future	5,655.8000	5.6558	5,859.7900	5.8598	3.607	0	0	0
2016/06/15	R248	03/11/2016	10.37	Put	Bond Future	2,647.5400	2.6475	2,352.1600	2.3522	(11.157)	0	0	0
2016/06/15	R248	03/11/2016	10.39	Put	Bond Future	2,586.8900	2.5869	2,294.4600	2.2945	(11.304)	0	0	0
2016/06/15	R248	03/11/2016	10.37	Call	Bond Future	5,556.8800	5.5569	5,757.9200	5.7579	3.618	0	0	0
2016/06/15	R248	03/11/2016	10.38	Put	Bond Future	2,616.9600	2.6170	2,323.0500	2.3231	(11.231)	0	0	0
2016/06/15	R248	02/02/2017	9.76	Put	Bond Future	6,530.7000	6.5307	6,106.7000	6.1067	(6.492)	0	0	0
2016/06/15	R248	02/02/2017	9.78	Put	Bond Future	6,425.9500	6.4260	6,004.5000	6.0045	(6.559)	0	0	0
2016/06/15	R248	02/02/2017			Bond Future	10.0671	91.3924	10.0073	91.8978	(0.594)	0.0000	0.0000	0
2016/06/15	R248	02/02/2017	9.77	Put	Bond Future	6,478.3000	6.4783	6,055.5800	6.0556	(6.525)	0	0	0
2016/06/15	R248	02/02/2017	9.76	Call	Bond Future	3,878.3700	3.8784	3,959.7600	3.9598	2.099	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
2016/06/15	R248 02/02/2017	9.77	Call	Bond Future	3,914.5900	3.9146	3,997.2600	3.9973	2.112	0	0	0
2016/06/15	R248 02/02/2017	9.78	Call	Bond Future	3,950.7000	3.9507	4,034.6400	4.0346	2.125	0	0	0

Total **813850**