



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 14/07/2016 TO 14/07/2016

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
2016/07/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/14	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	2025	04/08/2016	123.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2025	04/08/2016			Bond Future	127.8035		127.8035	127.8180	127.8180	0.011	0.0000	0.0000	3,012
2016/07/14	2025	04/08/2016	123.86	Call	Bond Future	3,943.4900		3.9435	3,957.9900	3.9580	0.368	0	0	0
2016/07/14	2025	04/08/2016	123.87	Call	Bond Future	3,933.4900		3.9335	3,947.9900	3.9480	0.369	0	0	0
2016/07/14	2025	04/08/2016	123.85	Call	Bond Future	3,953.4900		3.9535	3,967.9900	3.9680	0.367	0	0	0
2016/07/14	2025	04/08/2016	123.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2025	04/08/2016	123.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2025	03/11/2016			Bond Future	130.2293		130.2293	130.2437	130.2437	0.011	0.0000	0.0000	0
2016/07/14	2025	03/11/2016	129.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2025	03/11/2016	129.23	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2025	03/11/2016	129.21	Call	Bond Future	1,019.2600		1.0193	1,033.6600	1.0337	1.413	0	0	0
2016/07/14	2025	03/11/2016	129.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2025	03/11/2016	129.22	Call	Bond Future	1,009.2600		1.0093	1,023.6600	1.0237	1.427	0	0	0
2016/07/14	2025	03/11/2016	129.23	Call	Bond Future	999.2600		0.9993	1,013.6600	1.0137	1.441	0	0	0
2016/07/14	2030	04/08/2016	10.17	Call	Bond Future	7,198.5300		7.1985	7,603.3700	7.6034	5.624	0	0	0
2016/07/14	2030	04/08/2016			Bond Future	9.1124		91.6803	9.0564	92.0852	(0.614)	0.0000	0.0000	27,010
2016/07/14	2030	04/08/2016	10.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2030	03/11/2016	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2030	03/11/2016			Bond Future	9.1524		93.4150	9.0946	93.8272	(0.631)	0.0000	0.0000	0
2016/07/14	2030	03/11/2016	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2030	03/11/2016	9.33	Call	Bond Future	1,252.0700		1.2521	1,664.3600	1.6644	32.929	0	0	0
2016/07/14	2030	03/11/2016	9.34	Call	Bond Future	1,321.8400		1.3218	1,734.1300	1.7341	31.191	0	0	0
2016/07/14	2030	03/11/2016	9.35	Call	Bond Future	1,391.5400		1.3915	1,803.8300	1.8038	29.628	0	0	0
2016/07/14	2030	03/11/2016	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2032	04/08/2016	9.01	Call	Bond Future	505.2500		0.5052	612.9000	0.6129	21.306	0	0	0
2016/07/14	2032	04/08/2016			Bond Future	9.2376		94.8699	9.1816	95.3025	(0.606)	0.0000	0.0000	11,984
2016/07/14	2032	04/08/2016	8.99	Call	Bond Future	463.1400		0.4631	563.4900	0.5635	21.667	0	0	0
2016/07/14	2032	04/08/2016	9.00	Call	Bond Future	483.8600		0.4839	587.8300	0.5878	21.488	0	0	0
2016/07/14	2032	04/08/2016	8.99	Put	Bond Future	2,399.5700		2.3996	2,067.3100	2.0673	(13.847)	0	0	0
2016/07/14	2032	04/08/2016	9.01	Put	Bond Future	2,283.0500		2.2831	1,958.0900	1.9581	(14.234)	0	0	0
2016/07/14	2032	04/08/2016	9.00	Put	Bond Future	2,340.9200		2.3409	2,012.2800	2.0123	(14.039)	0	0	0
2016/07/14	2032	03/11/2016			Bond Future	9.2813		92.5060	9.2237	92.9466	(0.621)	0.0000	0.0000	0
2016/07/14	2032	03/11/2016	10.28	Put	Bond Future	510.6400		0.5106	446.5900	0.4466	(12.543)	0	0	0
2016/07/14	2032	03/11/2016	10.30	Put	Bond Future	491.7200		0.4917	429.6100	0.4296	(12.631)	0	0	0
2016/07/14	2032	03/11/2016	10.29	Put	Bond Future	501.1600		0.5012	438.0800	0.4381	(12.587)	0	0	0
2016/07/14	2032	03/11/2016	10.30	Call	Bond Future	7,792.7700		7.7928	8,171.2400	8.1712	4.857	0	0	0
2016/07/14	2032	03/11/2016	10.28	Call	Bond Future	7,676.7000		7.6767	8,053.2300	8.0532	4.905	0	0	0
2016/07/14	2032	03/11/2016	10.29	Call	Bond Future	7,734.7500		7.7348	8,112.2500	8.1123	4.881	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
2016/07/14	2032	02/02/2017	9.53	Call	Bond Future	4,448.9100	4.4489	4,707.1300	4.7071	5.804	0	0	0
2016/07/14	2032	02/02/2017			Bond Future	9.3195	94.3400	9.2604	94.7870	(0.635)	0.0000	0.0000	0
2016/07/14	2032	02/02/2017	9.51	Call	Bond Future	4,364.4800	4.3645	4,619.8600	4.6199	5.851	0	0	0
2016/07/14	2032	02/02/2017	9.52	Call	Bond Future	4,406.4700	4.4065	4,663.2700	4.6633	5.828	0	0	0
2016/07/14	2032	02/02/2017	9.51	Put	Bond Future	2,946.9000	2.9469	2,755.2300	2.7552	(6.504)	0	0	0
2016/07/14	2032	02/02/2017	9.53	Put	Bond Future	2,884.3200	2.8843	2,695.4900	2.6955	(6.547)	0	0	0
2016/07/14	2032	02/02/2017	9.52	Put	Bond Future	2,915.3400	2.9153	2,725.0900	2.7251	(6.526)	0	0	0
2016/07/14	2033	04/08/2016	104.99	Call	Bond Future	3,600.3100	3.6003	3,612.5400	3.6125	0.340	0	0	0
2016/07/14	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2033	04/08/2016			Bond Future	108.5903	108.5903	108.6025	108.6025	0.011	0.0000	0.0000	4,353
2016/07/14	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2033	04/08/2016	105.00	Call	Bond Future	3,590.3100	3.5903	3,602.5400	3.6025	0.341	0	0	0
2016/07/14	2033	04/08/2016	105.01	Call	Bond Future	3,580.3100	3.5803	3,592.5400	3.5925	0.342	0	0	0
2016/07/14	2033	03/11/2016			Bond Future	109.6345	109.6345	109.6467	109.6467	0.011	0.0000	0.0000	0
2016/07/14	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2033	03/11/2016	109.16	Call	Bond Future	474.4600	0.4745	486.7000	0.4867	2.580	0	0	0
2016/07/14	2033	03/11/2016	109.17	Call	Bond Future	464.4600	0.4645	476.7000	0.4767	2.635	0	0	0
2016/07/14	2033	03/11/2016	109.18	Call	Bond Future	454.4600	0.4545	466.7000	0.4667	2.693	0	0	0
2016/07/14	2037	04/08/2016			Bond Future	9.3774	92.3027	9.3214	92.7783	(0.597)	0.0000	0.0000	41,219
2016/07/14	2037	04/08/2016	9.24	Put	Bond Future	2,016.8600	2.0169	1,700.1400	1.7001	(15.704)	0	0	0
2016/07/14	2037	04/08/2016	9.26	Put	Bond Future	1,908.4300	1.9084	1,600.8300	1.6008	(16.118)	0	0	0
2016/07/14	2037	04/08/2016	9.24	Call	Bond Future	841.9600	0.8420	1,000.8500	1.0008	18.871	0	0	0
2016/07/14	2037	04/08/2016	9.25	Put	Bond Future	1,962.1500	1.9622	1,649.9600	1.6500	(15.911)	0	0	0
2016/07/14	2037	04/08/2016	9.25	Call	Bond Future	873.5500	0.8736	1,036.9700	1.0370	18.708	0	0	0
2016/07/14	2037	04/08/2016	9.26	Call	Bond Future	906.0000	0.9060	1,074.0100	1.0740	18.544	0	0	0
2016/07/14	2037	03/11/2016	10.35	Call	Bond Future	8,029.7900	8.0298	8,431.3400	8.4313	5.001	0	0	0
2016/07/14	2037	03/11/2016	10.36	Put	Bond Future	698.4500	0.6984	616.8300	0.6168	(11.686)	0	0	0
2016/07/14	2037	03/11/2016			Bond Future	9.4185	94.0491	9.3610	94.5334	(0.611)	0.0000	0.0000	0
2016/07/14	2037	03/11/2016	10.36	Call	Bond Future	8,090.9500	8.0910	8,493.6500	8.4937	4.977	0	0	0
2016/07/14	2037	03/11/2016	10.37	Call	Bond Future	8,152.3100	8.1523	8,556.1500	8.5562	4.954	0	0	0
2016/07/14	2037	03/11/2016	10.35	Put	Bond Future	710.7800	0.7108	628.0100	0.6280	(11.645)	0	0	0
2016/07/14	2037	03/11/2016	10.37	Put	Bond Future	686.4300	0.6864	605.9500	0.6059	(11.724)	0	0	0
2016/07/14	2037	02/02/2017	9.68	Put	Bond Future	3,271.6400	3.2716	3,066.0400	3.0660	(6.284)	0	0	0
2016/07/14	2037	02/02/2017			Bond Future	9.4548	91.6567	9.3959	92.1484	(0.623)	0.0000	0.0000	0
2016/07/14	2037	02/02/2017	9.67	Put	Bond Future	3,306.0400	3.3060	3,098.9400	3.0989	(6.264)	0	0	0
2016/07/14	2037	02/02/2017	9.68	Call	Bond Future	5,113.9000	5.1139	5,400.0000	5.4000	5.595	0	0	0
2016/07/14	2037	02/02/2017	9.66	Call	Bond Future	5,021.4800	5.0215	5,304.5900	5.3046	5.638	0	0	0
2016/07/14	2037	02/02/2017	9.67	Call	Bond Future	5,067.7400	5.0677	5,352.3400	5.3523	5.616	0	0	0
2016/07/14	2037	02/02/2017	9.66	Put	Bond Future	3,340.4600	3.3405	3,131.8700	3.1319	(6.244)	0	0	0
2016/07/14	2038	04/08/2016			Bond Future	133.9735	133.9735	133.9889	133.9889	0.011	0.0000	0.0000	21,368
2016/07/14	2038	04/08/2016	129.31	Call	Bond Future	4,663.5200	4.6635	4,678.9100	4.6789	0.330	0	0	0
2016/07/14	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
2016/07/14	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2038	04/08/2016	129.32	Call	Bond Future	4,653.5200	4.6535	4,668.9100	4.6689	0.331	0	0	0
2016/07/14	2038	04/08/2016	129.30	Call	Bond Future	4,673.5200	4.6735	4,688.9100	4.6889	0.329	0	0	0
2016/07/14	2038	03/11/2016	136.32	Call	Bond Future	196.3500	0.1964	211.8000	0.2118	7.869	0	0	0
2016/07/14	2038	03/11/2016			Bond Future	136.5164	136.5164	136.5318	136.5318	0.011	0.0000	0.0000	0
2016/07/14	2038	03/11/2016	136.33	Call	Bond Future	186.3500	0.1864	201.8000	0.2018	8.291	0	0	0
2016/07/14	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2038	03/11/2016	136.31	Call	Bond Future	206.3500	0.2064	221.8000	0.2218	7.487	0	0	0
2016/07/14	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2040	04/08/2016			Bond Future	9.4224	96.2732	9.3614	96.8298	(0.647)	0.0000	0.0000	3,571
2016/07/14	2040	04/08/2016	9.49	Put	Bond Future	1,183.9600	1.1840	930.5900	0.9306	(21.400)	0	0	0
2016/07/14	2040	04/08/2016	9.50	Call	Bond Future	1,846.4800	1.8465	2,155.1800	2.1552	16.718	0	0	0
2016/07/14	2040	04/08/2016	9.51	Call	Bond Future	1,898.6900	1.8987	2,212.8300	2.2128	16.545	0	0	0
2016/07/14	2040	04/08/2016	9.49	Call	Bond Future	1,795.4200	1.7954	2,098.6400	2.0986	16.889	0	0	0
2016/07/14	2040	04/08/2016	9.51	Put	Bond Future	1,107.6800	1.1077	865.2300	0.8652	(21.888)	0	0	0
2016/07/14	2040	04/08/2016	9.50	Put	Bond Future	1,145.1800	1.1452	897.2900	0.8973	(21.646)	0	0	0
2016/07/14	2040	03/11/2016			Bond Future	9.4634	98.0947	9.4008	98.6616	(0.662)	0.0000	0.0000	0
2016/07/14	2040	03/11/2016	9.69	Put	Bond Future	2,436.1700	2.4362	2,208.7700	2.2088	(9.334)	0	0	0
2016/07/14	2040	03/11/2016	9.71	Put	Bond Future	2,367.0700	2.3671	2,144.1900	2.1442	(9.416)	0	0	0
2016/07/14	2040	03/11/2016	9.70	Put	Bond Future	2,401.3200	2.4013	2,176.1800	2.1762	(9.376)	0	0	0
2016/07/14	2040	03/11/2016	9.71	Call	Bond Future	4,546.3700	4.5464	4,890.4300	4.8904	7.568	0	0	0
2016/07/14	2040	03/11/2016	9.69	Call	Bond Future	4,441.7600	4.4418	4,781.3000	4.7813	7.644	0	0	0
2016/07/14	2040	03/11/2016	9.70	Call	Bond Future	4,493.8300	4.4938	4,835.6300	4.8356	7.606	0	0	0
2016/07/14	2044	04/08/2016	9.50	Call	Bond Future	1,696.6300	1.6966	1,960.1900	1.9602	15.534	0	0	0
2016/07/14	2044	04/08/2016			Bond Future	9.4571	93.3463	9.4012	93.8613	(0.591)	0.0000	0.0000	19,251
2016/07/14	2044	04/08/2016	9.51	Call	Bond Future	1,746.4200	1.7464	2,015.0600	2.0151	15.382	0	0	0
2016/07/14	2044	04/08/2016	9.49	Put	Bond Future	1,347.1800	1.3472	1,090.6300	1.0906	(19.043)	0	0	0
2016/07/14	2044	04/08/2016	9.51	Put	Bond Future	1,263.5800	1.2636	1,017.2300	1.0172	(19.496)	0	0	0
2016/07/14	2044	04/08/2016	9.49	Call	Bond Future	1,648.0100	1.6480	1,906.4500	1.9065	15.682	0	0	0
2016/07/14	2044	04/08/2016	9.50	Put	Bond Future	1,304.7200	1.3047	1,053.2900	1.0533	(19.271)	0	0	0
2016/07/14	2044	03/11/2016			Bond Future	9.4974	95.1125	9.4399	95.6370	(0.605)	0.0000	0.0000	285
2016/07/14	2044	03/11/2016	10.42	Call	Bond Future	8,596.9000	8.5969	9,028.5400	9.0285	5.021	0	0	0
2016/07/14	2044	03/11/2016	10.41	Put	Bond Future	830.0800	0.8301	735.9300	0.7359	(11.342)	0	0	0
2016/07/14	2044	03/11/2016	10.43	Put	Bond Future	802.4800	0.8025	710.8400	0.7108	(11.420)	0	0	0
2016/07/14	2044	03/11/2016	10.42	Put	Bond Future	816.2500	0.8163	723.3500	0.7233	(11.381)	0	0	0
2016/07/14	2044	03/11/2016	10.43	Call	Bond Future	8,661.2200	8.6612	9,094.1200	9.0941	4.998	0	0	0
2016/07/14	2044	03/11/2016	10.41	Call	Bond Future	8,532.5200	8.5325	8,962.9100	8.9629	5.044	0	0	0
2016/07/14	2044	02/02/2017			Bond Future	9.5332	92.6159	9.4744	93.1486	(0.616)	0.0000	0.0000	0
2016/07/14	2044	02/02/2017	9.77	Call	Bond Future	5,653.9600	5.6540	5,966.0400	5.9660	5.520	0	0	0
2016/07/14	2044	02/02/2017	9.76	Put	Bond Future	3,596.3200	3.5963	3,374.1400	3.3741	(6.178)	0	0	0
2016/07/14	2044	02/02/2017	9.78	Put	Bond Future	3,522.5900	3.5226	3,303.5800	3.3036	(6.217)	0	0	0
2016/07/14	2044	02/02/2017	9.77	Put	Bond Future	3,559.4300	3.5594	3,338.8400	3.3388	(6.197)	0	0	0
2016/07/14	2044	02/02/2017	9.78	Call	Bond Future	5,703.7800	5.7038	6,017.4400	6.0174	5.499	0	0	0
2016/07/14	2044	02/02/2017	9.76	Call	Bond Future	5,604.0500	5.6040	5,914.5400	5.9145	5.540	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
2016/07/14	2046	04/08/2016	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2046	04/08/2016			Bond Future	134.7346		134.7346	134.7504	134.7504	0.012	0.0000	0.0000	17,314
2016/07/14	2046	04/08/2016	129.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2046	04/08/2016	129.00	Call	Bond Future	5,734.6200		5.7346	5,750.4300	5.7504	0.276	0	0	0
2016/07/14	2046	04/08/2016	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2046	04/08/2016	129.01	Call	Bond Future	5,724.6200		5.7246	5,740.4300	5.7404	0.276	0	0	0
2016/07/14	2046	04/08/2016	129.02	Call	Bond Future	5,714.6200		5.7146	5,730.4300	5.7304	0.277	0	0	0
2016/07/14	2046	03/11/2016	137.07	Put	Bond Future	1,280.0800		1.2801	1,264.4700	1.2645	(1.219)	0	0	0
2016/07/14	2046	03/11/2016			Bond Future	135.7899		135.7899	135.8055	135.8055	0.011	0.0000	0.0000	0
2016/07/14	2046	03/11/2016	137.09	Put	Bond Future	1,300.0800		1.3001	1,284.4700	1.2845	(1.201)	0	0	0
2016/07/14	2046	03/11/2016	137.08	Put	Bond Future	1,290.0800		1.2901	1,274.4700	1.2745	(1.210)	0	0	0
2016/07/14	2046	03/11/2016	137.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2046	03/11/2016	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2046	03/11/2016	137.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2050	04/08/2016	139.14	Call	Bond Future	4,458.2200		4.4582	4,474.9600	4.4750	0.375	0	0	0
2016/07/14	2050	04/08/2016			Bond Future	143.5982		143.5982	143.6150	143.6150	0.012	0.0000	0.0000	21,635
2016/07/14	2050	04/08/2016	139.12	Call	Bond Future	4,478.2200		4.4782	4,494.9600	4.4950	0.374	0	0	0
2016/07/14	2050	04/08/2016	139.13	Call	Bond Future	4,468.2200		4.4682	4,484.9600	4.4850	0.375	0	0	0
2016/07/14	2050	04/08/2016	139.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2050	04/08/2016	139.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2050	04/08/2016	139.13	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2050	03/11/2016	149.52	Put	Bond Future	3,196.2900		3.1963	3,179.7800	3.1798	(0.517)	0	0	0
2016/07/14	2050	03/11/2016			Bond Future	146.3237		146.3237	146.3402	146.3402	0.011	0.0000	0.0000	0
2016/07/14	2050	03/11/2016	149.54	Put	Bond Future	3,216.2900		3.2163	3,199.7800	3.1998	(0.513)	0	0	0
2016/07/14	2050	03/11/2016	149.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2050	03/11/2016	149.53	Put	Bond Future	3,206.2900		3.2063	3,189.7800	3.1898	(0.515)	0	0	0
2016/07/14	2050	03/11/2016	149.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	2050	03/11/2016	149.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	AL37	04/08/2016			Index Future	493.5810		493.5810	494.4220	494.4220	0.170	0.0000	0.0000	15
2016/07/14	AL37	03/11/2016			Index Future	503.0200		503.0200	503.8760	503.8760	0.170	0.0000	0.0000	0
2016/07/14	AL7T	04/08/2016			Index Future	574.3650		574.3650	576.0600	576.0600	0.295	0.0000	0.0000	15
2016/07/14	AL7T	03/11/2016			Index Future	585.3490		585.3490	587.0760	587.0760	0.295	0.0000	0.0000	0
2016/07/14	ALBI	04/08/2016			Index Future	522.3880		522.3880	524.2400	524.2400	0.355	0.0000	0.0000	724
2016/07/14	ALBI	03/11/2016			Index Future	532.3780		532.3780	534.2640	534.2640	0.354	0.0000	0.0000	20
2016/07/14	ALBI	02/02/2017			Index Future	542.9290		542.9290	544.8400	544.8400	0.352	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
2016/07/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	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
2016/07/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/14	EL28	04/08/2016			Bond Future	132.0423	132.0423	132.3263	132.3263	0.215	0.0000	0.0000	0
2016/07/14	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	EL28	04/08/2016	126.86	Call	Bond Future	5,182.3000	5.1823	5,466.2900	5.4663	5.480	0	0	0
2016/07/14	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	EL28	04/08/2016	126.87	Call	Bond Future	5,172.3000	5.1723	5,456.2900	5.4563	5.491	0	0	0
2016/07/14	EL28	04/08/2016	126.88	Call	Bond Future	5,162.3000	5.1623	5,446.2900	5.4463	5.501	0	0	0
2016/07/14	EL28	03/11/2016	132.17	Call	Bond Future	718.0400	0.7180	1,007.1200	1.0071	40.260	0	0	0
2016/07/14	EL28	03/11/2016			Bond Future	132.8880	132.8880	133.1771	133.1771	0.218	0.0000	0.0000	0
2016/07/14	EL28	03/11/2016	132.15	Call	Bond Future	738.0400	0.7380	1,027.1200	1.0271	39.169	0	0	0
2016/07/14	EL28	03/11/2016	132.16	Call	Bond Future	728.0400	0.7280	1,017.1200	1.0171	39.707	0	0	0
2016/07/14	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	ES33	04/08/2016			Bond Future	10.2544	80.9998	10.1982	81.3744	(0.549)	0.0000	0.0000	8,882
2016/07/14	ES33	04/08/2016	10.24	Put	Bond Future	95.7500	0.0957	0.0000	0.0000	(100.000)	0	0	0
2016/07/14	ES33	04/08/2016	10.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	ES33	04/08/2016	10.25	Put	Bond Future	29.3300	0.0293	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/14	ES33	04/08/2016	10.26	Call	Bond Future	37.0000	0.0370	411.6400	0.4116	1012.541	0	0	0
2016/07/14	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	278.8900	0.2789	100.000	0	0	0
2016/07/14	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	345.3100	0.3453	100.000	0	0	0
2016/07/14	ES33	03/11/2016			Bond Future	10.3273	78.7398	10.2692	79.1213	(0.562)	0.0000	0.0000	0
2016/07/14	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	ES33	03/11/2016	11.31	Call	Bond Future	6,053.2200	6.0532	6,434.7500	6.4348	6.303	0	0	0
2016/07/14	ES33	03/11/2016	11.29	Call	Bond Future	5,937.3100	5.9373	6,318.8400	6.3188	6.426	0	0	0
2016/07/14	ES33	03/11/2016	11.30	Call	Bond Future	5,995.3000	5.9953	6,376.8300	6.3768	6.364	0	0	0
2016/07/14	ES33	02/02/2017			Bond Future	10.3977	80.3007	10.3381	80.6878	(0.574)	0.0000	0.0000	0
2016/07/14	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	ES33	02/02/2017	10.59	Call	Bond Future	1,228.5100	1.2285	1,615.6800	1.6157	31.515	0	0	0
2016/07/14	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	ES33	02/02/2017	10.60	Call	Bond Future	1,291.6000	1.2916	1,678.7700	1.6788	29.976	0	0	0
2016/07/14	ES33	02/02/2017	10.61	Call	Bond Future	1,354.6100	1.3546	1,741.7800	1.7418	28.582	0	0	0
2016/07/14	ES42	04/08/2016			Bond Future	10.3690	85.7744	10.3178	86.1676	(0.494)	0.0000	0.0000	7,270
2016/07/14	ES42	03/11/2016			Bond Future	10.4393	83.1347	10.3865	83.5351	(0.506)	0.0000	0.0000	0
2016/07/14	GOVI	04/08/2016	520.99	Put	GOVI	8,400.0000	0.8400	0.0000	0.0000	(100.000)	0	0	0
2016/07/14	GOVI	04/08/2016			GOVI	520.1500	520.1500	521.8870	521.8870	0.334	0.0000	0.0000	448
2016/07/14	GOVI	04/08/2016	521.01	Put	GOVI	8,600.0000	0.8600	0.0000	0.0000	(100.000)	0	0	0
2016/07/14	GOVI	04/08/2016	521.00	Put	GOVI	8,500.0000	0.8500	0.0000	0.0000	(100.000)	0	0	0
2016/07/14	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	8,870.0000	0.8870	100.000	0	0	0
2016/07/14	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	8,770.0000	0.8770	100.000	0	0	0
2016/07/14	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	8,970.0000	0.8970	100.000	0	0	0
2016/07/14	GOVI	03/11/2016	476.11	Call	GOVI	539,880.0000	53.9880	557,560.0000	55.7560	3.275	0	0	0
2016/07/14	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	GOVI	03/11/2016			GOVI	530.0980	530.0980	531.8660	531.8660	0.334	0.0000	0.0000	137
2016/07/14	GOVI	03/11/2016	476.12	Call	GOVI	539,780.0000	53.9780	557,460.0000	55.7460	3.275	0	0	0
2016/07/14	GOVI	03/11/2016	476.13	Call	GOVI	539,680.0000	53.9680	557,360.0000	55.7360	3.276	0	0	0
2016/07/14	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	GOVI	02/02/2017	533.34	Call	GOVI	72,630.0000	7.2630	90,540.0000	9.0540	24.659	0	0	0
2016/07/14	GOVI	02/02/2017			GOVI	540.6030	540.6030	542.3940	542.3940	0.331	0.0000	0.0000	0
2016/07/14	GOVI	02/02/2017	533.32	Call	GOVI	72,830.0000	7.2830	90,740.0000	9.0740	24.592	0	0	0
2016/07/14	GOVI	02/02/2017	533.33	Call	GOVI	72,730.0000	7.2730	90,640.0000	9.0640	24.625	0	0	0
2016/07/14	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/14	IGOV	04/08/2016			Index Future	248.1010	248.1010	248.1900	248.1900	0.036	0.0000	0.0000	1,061
2016/07/14	IGOV	03/11/2016			Index Future	252.8610	252.8610	252.9510	252.9510	0.036	0.0000	0.0000	24
2016/07/14	IGOV	02/02/2017			Index Future	257.8880	257.8880	257.9730	257.9730	0.033	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
2016/07/14	ILBI	04/08/2016			Index Future	672.1890	672.1890	672.4340	672.4340	0.036	0.0000	0.0000	156
2016/07/14	ILBI	03/11/2016			Index Future	685.0130	685.0130	685.2630	685.2630	0.036	0.0000	0.0000	0
2016/07/14	IS01	19/12/2016			Interest Rate Swap	100.0795	100.0795	100.0765	100.0765	(0.003)	0.0000	0.0000	0
2016/07/14	IS01	16/03/2017			Interest Rate Swap	100.0524	100.0524	100.0443	100.0443	(0.008)	0.0000	0.0000	0
2016/07/14	IS01	15/06/2017			Interest Rate Swap	99.7176	99.7176	99.7050	99.7050	(0.013)	0.0000	0.0000	0
2016/07/14	IS01	21/09/2017			Interest Rate Swap	99.8290	99.8290	99.8035	99.8035	(0.025)	0.0000	0.0000	0
2016/07/14	IS02	18/12/2017			Interest Rate Swap	100.1744	100.1744	100.1421	100.1421	(0.032)	0.0000	0.0000	0
2016/07/14	IS02	16/03/2018			Interest Rate Swap	99.5255	99.5255	99.4891	99.4891	(0.037)	0.0000	0.0000	0
2016/07/14	IS02	15/06/2018			Interest Rate Swap	99.2536	99.2536	99.2134	99.2134	(0.040)	0.0000	0.0000	0
2016/07/14	IS02	21/09/2018			Interest Rate Swap	99.3812	99.3812	99.3401	99.3401	(0.041)	0.0000	0.0000	0
2016/07/14	IS05	17/12/2020			Interest Rate Swap	98.5298	98.5298	98.4902	98.4902	(0.040)	0.0000	0.0000	0
2016/07/14	IS05	16/03/2021			Interest Rate Swap	97.8811	97.8811	97.8398	97.8398	(0.042)	0.0000	0.0000	0
2016/07/14	IS05	15/06/2021			Interest Rate Swap	97.1979	97.1979	97.1542	97.1542	(0.045)	0.0000	0.0000	0
2016/07/14	IS05	21/09/2021			Interest Rate Swap	97.4872	97.4872	97.4395	97.4395	(0.049)	0.0000	0.0000	0
2016/07/14	IS10	17/12/2025			Interest Rate Swap	98.6174	98.6174	98.4822	98.4822	(0.137)	0.0000	0.0000	0
2016/07/14	IS10	16/03/2026			Interest Rate Swap	95.7239	95.7239	95.5749	95.5749	(0.156)	0.0000	0.0000	0
2016/07/14	IS10	15/06/2026			Interest Rate Swap	94.5044	94.5044	94.3449	94.3449	(0.169)	0.0000	0.0000	0
2016/07/14	IS10	21/09/2026			Interest Rate Swap	96.5747	96.5747	96.4116	96.4116	(0.169)	0.0000	0.0000	0
2016/07/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/14	JBAF	20/07/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/07/14	JBAF	17/08/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/07/14	JBAF	21/09/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	10
2016/07/14	JBAF	19/10/2016			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/07/14	JBAF	16/11/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/07/14	JBAF	21/12/2016			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/07/14	JBAF	15/02/2017			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/07/14	JBAF	15/03/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/07/14	JBAF	21/06/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2016/07/14	JBAF	20/09/2017			Jibar Tradeable Future	7.7600	92.2400	7.7600	92.2400	0.000	0.0000	0.0000	0
2016/07/14	JBAF	20/12/2017			Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2016/07/14	JBAF	20/03/2018			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/07/14	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	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
2016/07/14	R023	04/08/2016	8.24	Call	Bond Future	273.0700	0.2731	316.2900	0.3163	15.827	0	0	0
2016/07/14	R023	04/08/2016	8.25	Put	Bond Future	1,312.0500	1.3121	1,158.4800	1.1585	(11.705)	0	0	0
2016/07/14	R023	04/08/2016			Bond Future	8.4602	99.9080	8.4193	100.1065	(0.484)	0.0000	0.0000	11,634
2016/07/14	R023	04/08/2016	8.25	Call	Bond Future	286.3800	0.2864	331.3700	0.3314	15.710	0	0	0
2016/07/14	R023	04/08/2016	8.26	Call	Bond Future	300.0700	0.3001	346.8600	0.3469	15.593	0	0	0
2016/07/14	R023	04/08/2016	8.24	Put	Bond Future	1,347.8600	1.3479	1,192.5200	1.1925	(11.525)	0	0	0
2016/07/14	R023	04/08/2016	8.26	Put	Bond Future	1,276.6500	1.2767	1,124.8800	1.1249	(11.888)	0	0	0
2016/07/14	R023	03/11/2016	9.73	Put	Bond Future	133.4500	0.1335	117.0400	0.1170	(12.297)	0	0	0
2016/07/14	R023	03/11/2016			Bond Future	8.4970	97.8671	8.4541	98.0692	(0.505)	0.0000	0.0000	607
2016/07/14	R023	03/11/2016	9.75	Put	Bond Future	126.6900	0.1267	110.9700	0.1110	(12.408)	0	0	0
2016/07/14	R023	03/11/2016	9.73	Call	Bond Future	5,720.1500	5.7201	5,905.8400	5.9058	3.246	0	0	0
2016/07/14	R023	03/11/2016	9.74	Put	Bond Future	130.0300	0.1300	113.9700	0.1140	(12.351)	0	0	0
2016/07/14	R023	03/11/2016	9.74	Call	Bond Future	5,760.3700	5.7604	5,946.4100	5.9464	3.230	0	0	0
2016/07/14	R023	03/11/2016	9.75	Call	Bond Future	5,800.6400	5.8006	5,987.0200	5.9870	3.213	0	0	0
2016/07/14	R023	02/02/2017	8.85	Call	Bond Future	2,818.6100	2.8186	2,942.7400	2.9427	4.404	0	0	0
2016/07/14	R023	02/02/2017			Bond Future	8.5253	99.8070	8.4806	100.0107	(0.524)	0.0000	0.0000	0
2016/07/14	R023	02/02/2017	8.86	Call	Bond Future	2,846.8300	2.8468	2,971.6500	2.9717	4.385	0	0	0
2016/07/14	R023	02/02/2017	8.84	Put	Bond Future	1,371.1500	1.3712	1,290.8300	1.2908	(5.858)	0	0	0
2016/07/14	R023	02/02/2017	8.86	Put	Bond Future	1,338.1300	1.3381	1,259.1900	1.2592	(5.899)	0	0	0
2016/07/14	R023	02/02/2017	8.84	Call	Bond Future	2,790.5200	2.7905	2,913.9600	2.9140	4.424	0	0	0
2016/07/14	R023	02/02/2017	8.85	Put	Bond Future	1,354.5600	1.3546	1,274.9300	1.2749	(5.879)	0	0	0
2016/07/14	R035	04/08/2016			Bond Future	9.3168	100.0563	9.2609	100.5330	(0.600)	0.0000	0.0000	4,572
2016/07/14	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R035	04/08/2016	10.35	Call	Bond Future	8,194.2600	8.1943	8,670.9400	8.6709	5.817	0	0	0
2016/07/14	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R035	04/08/2016	10.36	Call	Bond Future	8,268.2000	8.2682	8,744.8800	8.7449	5.765	0	0	0
2016/07/14	R035	04/08/2016	10.37	Call	Bond Future	8,342.0500	8.3421	8,818.7300	8.8187	5.714	0	0	0
2016/07/14	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R035	03/11/2016			Bond Future	9.3611	97.4476	9.3036	97.9331	(0.615)	0.0000	0.0000	0
2016/07/14	R035	03/11/2016	9.59	Call	Bond Future	1,894.4200	1.8944	2,379.9100	2.3799	25.627	0	0	0
2016/07/14	R035	03/11/2016	9.57	Call	Bond Future	1,731.1900	1.7312	2,216.6800	2.2167	28.044	0	0	0
2016/07/14	R035	03/11/2016	9.58	Call	Bond Future	1,812.8600	1.8129	2,298.3500	2.2984	26.780	0	0	0
2016/07/14	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R186	04/08/2016	8.51	Put	Bond Future	1,955.0300	1.9550	1,703.6700	1.7037	(12.857)	0	0	0
2016/07/14	R186	04/08/2016	8.85	Call	Bond Future	1,638.7800	1.6388	1,843.0400	1.8430	12.464	0	0	750
2016/07/14	R186	04/08/2016	8.90	Call	Bond Future	1,881.2200	1.8812	2,102.6700	2.1027	11.772	0	0	500
2016/07/14	R186	04/08/2016	9.60	Call	Bond Future	6,235.1000	6.2351	6,565.4300	6.5654	5.298	0	0	0
2016/07/14	R186	04/08/2016	10.00	Put	Bond Future	0.3800	0.0004	0.1700	0.0002	(55.263)	0	0	6,500
2016/07/14	R186	04/08/2016			Bond Future	8.7110	113.4622	8.6651	113.7969	(0.527)	0.0000	0.0000	95,963
2016/07/14	R186	04/08/2016	8.50	Put	Bond Future	2,008.1000	2.0081	1,753.7200	1.7537	(12.668)	0	0	0
2016/07/14	R186	04/08/2016	9.30	Put	Bond Future	70.4300	0.0704	46.9600	0.0470	(33.324)	0	0	0
2016/07/14	R186	04/08/2016	9.20	Call	Bond Future	3,607.2500	3.6073	3,904.4800	3.9045	8.240	0	0	0
2016/07/14	R186	04/08/2016	9.25	Put	Bond Future	93.6800	0.0937	63.8600	0.0639	(31.832)	0	0	1,000
2016/07/14	R186	04/08/2016	9.35	Put	Bond Future	52.4000	0.0524	34.1600	0.0342	(34.809)	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
2016/07/14	R186	04/08/2016	9.40	Put	Bond Future	38.6000	0.0386	24.5800	0.0246	(36.321)	0	0	3,569
2016/07/14	R186	04/08/2016	8.51	Call	Bond Future	479.2000	0.4792	562.5200	0.5625	17.387	0	0	0
2016/07/14	R186	04/08/2016	8.85	Put	Bond Future	633.1000	0.6331	502.6800	0.5027	(20.600)	0	0	0
2016/07/14	R186	04/08/2016	8.49	Call	Bond Future	437.6900	0.4377	515.0200	0.5150	17.668	0	0	0
2016/07/14	R186	04/08/2016	9.10	Call	Bond Future	2,990.8400	2.9908	3,268.6300	3.2686	9.288	0	0	0
2016/07/14	R186	04/08/2016	8.50	Call	Bond Future	458.1500	0.4581	538.4500	0.5384	17.527	0	0	0
2016/07/14	R186	04/08/2016	9.30	Call	Bond Future	4,248.5700	4.2486	4,559.7800	4.5598	7.325	0	0	500
2016/07/14	R186	04/08/2016	8.90	Put	Bond Future	516.8400	0.5168	403.6100	0.4036	(21.908)	0	0	0
2016/07/14	R186	04/08/2016	9.20	Put	Bond Future	123.3400	0.1233	85.8900	0.0859	(30.363)	0	0	2,500
2016/07/14	R186	04/08/2016	9.25	Call	Bond Future	3,925.4700	3.9255	4,230.3300	4.2303	7.766	0	0	0
2016/07/14	R186	04/08/2016	9.35	Call	Bond Future	4,575.3800	4.5754	4,891.8200	4.8918	6.916	0	0	500
2016/07/14	R186	04/08/2016	9.40	Call	Bond Future	4,904.9300	4.9049	5,225.5900	5.2256	6.538	0	0	0
2016/07/14	R186	04/08/2016	9.10	Put	Bond Future	207.2500	0.2073	150.3600	0.1504	(27.450)	0	0	2,500
2016/07/14	R186	04/08/2016	9.60	Put	Bond Future	10.2800	0.0103	5.9300	0.0059	(42.315)	0	0	4,031
2016/07/14	R186	04/08/2016	10.00	Call	Bond Future	8,872.2700	8.8723	9,206.7400	9.2067	3.770	0	0	0
2016/07/14	R186	04/08/2016	8.49	Put	Bond Future	2,061.8200	2.0618	1,804.4700	1.8045	(12.482)	0	0	0
2016/07/14	R186	03/11/2016	9.40	Put	Bond Future	797.5100	0.7975	717.7600	0.7178	(10.000)	0	0	0
2016/07/14	R186	03/11/2016			Bond Future	8.7470	115.6088	8.6994	115.9495	(0.545)	0.0000	0.0000	1,255
2016/07/14	R186	03/11/2016	9.20	Put	Bond Future	1,142.1800	1.1422	1,037.5500	1.0375	(9.161)	0	0	0
2016/07/14	R186	03/11/2016	8.95	Put	Bond Future	1,735.0900	1.7351	1,594.0700	1.5941	(8.128)	0	0	0
2016/07/14	R186	03/11/2016	8.97	Put	Bond Future	1,680.2600	1.6803	1,542.3200	1.5423	(8.209)	0	0	0
2016/07/14	R186	03/11/2016	9.66	Call	Bond Future	6,750.6400	6.7506	7,037.6500	7.0376	4.252	0	0	0
2016/07/14	R186	03/11/2016	8.96	Put	Bond Future	1,707.3800	1.7074	1,567.9100	1.5679	(8.169)	0	0	0
2016/07/14	R186	03/11/2016	8.97	Call	Bond Future	3,256.6700	3.2567	3,459.4500	3.4594	6.227	0	0	0
2016/07/14	R186	03/11/2016	9.71	Call	Bond Future	7,033.6500	7.0337	7,324.8500	7.3249	4.140	0	0	0
2016/07/14	R186	03/11/2016	9.20	Call	Bond Future	4,313.0900	4.3131	4,549.1800	4.5492	5.474	0	0	1,425
2016/07/14	R186	03/11/2016	8.95	Call	Bond Future	3,171.3500	3.1713	3,371.0500	3.3711	6.297	0	0	0
2016/07/14	R186	03/11/2016	9.40	Call	Bond Future	5,329.5600	5.3296	5,590.5300	5.5905	4.897	0	0	1,425
2016/07/14	R186	03/11/2016	9.66	Put	Bond Future	483.6100	0.4836	429.9000	0.4299	(11.106)	0	0	5,000
2016/07/14	R186	03/11/2016	9.71	Put	Bond Future	437.3700	0.4374	387.8500	0.3878	(11.322)	0	0	5,000
2016/07/14	R186	03/11/2016	8.96	Call	Bond Future	3,213.7500	3.2138	3,415.0000	3.4150	6.262	0	0	0
2016/07/14	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R197	04/08/2016			Bond Future	299.6383	299.6383	299.6714	299.6714	0.011	0.0000	0.0000	1,600
2016/07/14	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R197	04/08/2016	293.98	Call	Bond Future	5,658.2600	5.6583	5,691.4200	5.6914	0.586	0	0	0
2016/07/14	R197	04/08/2016	293.96	Call	Bond Future	5,678.2600	5.6783	5,711.4200	5.7114	0.584	0	0	0
2016/07/14	R197	04/08/2016	293.97	Call	Bond Future	5,668.2600	5.6683	5,701.4200	5.7014	0.585	0	0	0
2016/07/14	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R197	03/11/2016	303.56	Call	Bond Future	1,765.2400	1.7652	1,798.3800	1.7984	1.877	0	0	0
2016/07/14	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R197	03/11/2016			Bond Future	305.3252	305.3252	305.3584	305.3584	0.011	0.0000	0.0000	0
2016/07/14	R197	03/11/2016	303.57	Call	Bond Future	1,755.2400	1.7552	1,788.3800	1.7884	1.888	0	0	0
2016/07/14	R197	03/11/2016	303.58	Call	Bond Future	1,745.2400	1.7452	1,778.3800	1.7784	1.899	0	0	0
2016/07/14	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R202	04/08/2016	243.25	Call	Bond Future	6,672.3500	6.6724	6,673.2300	6.6732	0.013	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
2016/07/14	R202	04/08/2016			Bond Future	249.6069		249.6352		0.011	0.0000	0.0000	37,066
2016/07/14	R202	04/08/2016	243.26	Call	Bond Future	6,663.5600	6.6636	6,664.3800	6.6644	0.012	0	0	0
2016/07/14	R202	04/08/2016	243.24	Put	Bond Future	314.2200	0.3142	286.8700	0.2869	(8.704)	0	0	0
2016/07/14	R202	04/08/2016	243.26	Put	Bond Future	316.6400	0.3166	289.1700	0.2892	(8.675)	0	0	0
2016/07/14	R202	04/08/2016	243.24	Call	Bond Future	6,681.1400	6.6811	6,682.0800	6.6821	0.014	0	0	0
2016/07/14	R202	04/08/2016	243.25	Put	Bond Future	315.4300	0.3154	288.0200	0.2880	(8.690)	0	0	0
2016/07/14	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R202	03/11/2016			Bond Future	254.3443	254.3443	254.3726	254.3726	0.011	0.0000	0.0000	0
2016/07/14	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R202	03/11/2016	253.85	Call	Bond Future	494.2800	0.4943	522.5500	0.5226	5.719	0	0	0
2016/07/14	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R202	03/11/2016	253.86	Call	Bond Future	484.2800	0.4843	512.5500	0.5126	5.838	0	0	0
2016/07/14	R202	03/11/2016	253.87	Call	Bond Future	474.2800	0.4743	502.5500	0.5026	5.961	0	0	0
2016/07/14	R203	04/08/2016	7.26	Call	Bond Future	9.2400	0.0092	8.7400	0.0087	(5.411)	0	0	0
2016/07/14	R203	04/08/2016			Bond Future	7.6650	103.9105	7.6596	103.9163	(0.072)	0.0000	0.0000	58,231
2016/07/14	R203	04/08/2016	7.24	Call	Bond Future	7.8000	0.0078	7.3500	0.0074	(5.769)	0	0	0
2016/07/14	R203	04/08/2016	7.25	Call	Bond Future	8.4800	0.0085	8.0000	0.0080	(5.660)	0	0	0
2016/07/14	R203	04/08/2016	7.24	Put	Bond Future	451.3900	0.4514	445.2300	0.4452	(1.365)	0	0	0
2016/07/14	R203	04/08/2016	7.26	Put	Bond Future	431.8900	0.4319	425.6800	0.4257	(1.438)	0	0	0
2016/07/14	R203	04/08/2016	7.25	Put	Bond Future	441.6000	0.4416	435.4100	0.4354	(1.402)	0	0	0
2016/07/14	R203	03/11/2016	8.86	Call	Bond Future	992.5400	0.9925	997.6400	0.9976	0.514	0	0	0
2016/07/14	R203	03/11/2016			Bond Future	7.6440	101.7047	7.6371	101.7103	(0.089)	0.0000	0.0000	0
2016/07/14	R203	03/11/2016	8.84	Call	Bond Future	977.2300	0.9772	982.3000	0.9823	0.519	0	0	0
2016/07/14	R203	03/11/2016	8.85	Call	Bond Future	984.8800	0.9849	989.9700	0.9900	0.517	0	0	0
2016/07/14	R203	03/11/2016	8.84	Put	Bond Future	10.9800	0.0110	10.4800	0.0105	(4.554)	0	0	0
2016/07/14	R203	03/11/2016	8.86	Put	Bond Future	10.2500	0.0102	9.7800	0.0098	(4.585)	0	0	0
2016/07/14	R203	03/11/2016	8.85	Put	Bond Future	10.6100	0.0106	10.1300	0.0101	(4.524)	0	0	0
2016/07/14	R203	02/02/2017	7.70	Call	Bond Future	267.5700	0.2676	269.0000	0.2690	0.534	0	0	0
2016/07/14	R203	02/02/2017	7.71	Put	Bond Future	152.8000	0.1528	150.9800	0.1510	(1.191)	0	0	0
2016/07/14	R203	02/02/2017			Bond Future	7.5059	103.7208	7.5002	103.7240	(0.075)	0.0000	0.0000	0
2016/07/14	R203	02/02/2017	7.71	Call	Bond Future	270.9700	0.2710	272.4100	0.2724	0.531	0	0	0
2016/07/14	R203	02/02/2017	7.72	Call	Bond Future	274.6900	0.2747	276.1500	0.2761	0.532	0	0	0
2016/07/14	R203	02/02/2017	7.70	Put	Bond Future	155.1800	0.1552	153.3500	0.1534	(1.179)	0	0	0
2016/07/14	R203	02/02/2017	7.72	Put	Bond Future	150.7300	0.1507	148.9300	0.1489	(1.194)	0	0	0
2016/07/14	R204	04/08/2016			Bond Future	7.9414	101.2014	7.9101	101.2679	(0.394)	0.0000	0.0000	33,282
2016/07/14	R204	04/08/2016	7.74	Put	Bond Future	527.6700	0.5277	474.2700	0.4743	(10.120)	0	0	0
2016/07/14	R204	04/08/2016	7.76	Put	Bond Future	496.4900	0.4965	444.3800	0.4444	(10.496)	0	0	0
2016/07/14	R204	04/08/2016	7.74	Call	Bond Future	99.3700	0.0994	112.4100	0.1124	13.123	0	0	0
2016/07/14	R204	04/08/2016	7.75	Put	Bond Future	511.9700	0.5120	459.2000	0.4592	(10.307)	0	0	0
2016/07/14	R204	04/08/2016	7.75	Call	Bond Future	104.9800	0.1050	118.6500	0.1187	13.022	0	0	0
2016/07/14	R204	04/08/2016	7.76	Call	Bond Future	110.8100	0.1108	125.1400	0.1251	12.932	0	0	0
2016/07/14	R204	03/11/2016			Bond Future	7.9634	103.1160	7.9282	103.1835	(0.442)	0.0000	0.0000	656
2016/07/14	R204	03/11/2016	9.21	Put	Bond Future	27.4900	0.0275	23.9400	0.0239	(12.914)	0	0	0
2016/07/14	R204	03/11/2016	9.23	Put	Bond Future	25.7600	0.0258	22.4000	0.0224	(13.043)	0	0	0
2016/07/14	R204	03/11/2016	9.22	Put	Bond Future	26.6100	0.0266	23.1500	0.0231	(13.003)	0	0	0
2016/07/14	R204	03/11/2016	9.22	Call	Bond Future	2,397.9700	2.3980	2,461.9600	2.4620	2.669	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
2016/07/14	R204	03/11/2016	9.21	Call	Bond Future	2,380.2600	2.3803	2,444.1600	2.4442	2.685	0	0	0
2016/07/14	R204	03/11/2016	9.23	Call	Bond Future	2,415.7000	2.4157	2,479.7900	2.4798	2.653	0	0	0
2016/07/14	R204	02/02/2017	8.28	Call	Bond Future	968.5000	0.9685	1,009.6900	1.0097	4.253	0	0	0
2016/07/14	R204	02/02/2017			Bond Future	7.9540	101.1182	7.9151	101.1846	(0.489)	0.0000	0.0000	0
2016/07/14	R204	02/02/2017	8.29	Call	Bond Future	979.4800	0.9795	1,020.9300	1.0209	4.232	0	0	0
2016/07/14	R204	02/02/2017	8.30	Call	Bond Future	990.8000	0.9908	1,032.5000	1.0325	4.209	0	0	0
2016/07/14	R204	02/02/2017	8.28	Put	Bond Future	413.9100	0.4139	388.7200	0.3887	(6.086)	0	0	0
2016/07/14	R204	02/02/2017	8.30	Put	Bond Future	402.3200	0.4023	377.6400	0.3776	(6.134)	0	0	0
2016/07/14	R204	02/02/2017	8.29	Put	Bond Future	407.9400	0.4079	383.0100	0.3830	(6.111)	0	0	0
2016/07/14	R207	04/08/2016			Bond Future	8.1260	97.9269	8.0796	98.0612	(0.570)	0.0000	0.0000	74,282
2016/07/14	R207	04/08/2016	7.99	Put	Bond Future	606.3400	0.6063	512.8900	0.5129	(15.412)	0	0	0
2016/07/14	R207	04/08/2016	8.01	Put	Bond Future	568.7300	0.5687	478.3000	0.4783	(15.900)	0	0	0
2016/07/14	R207	04/08/2016	8.00	Put	Bond Future	587.3700	0.5874	495.4100	0.4954	(15.656)	0	0	0
2016/07/14	R207	04/08/2016	8.01	Call	Bond Future	232.2200	0.2322	276.1000	0.2761	18.896	0	0	0
2016/07/14	R207	04/08/2016	7.99	Call	Bond Future	211.6500	0.2116	252.5100	0.2525	19.305	0	0	0
2016/07/14	R207	04/08/2016	8.00	Call	Bond Future	221.7700	0.2218	264.1200	0.2641	19.096	0	0	0
2016/07/14	R207	02/02/2017	9.24	Call	Bond Future	2,885.0100	2.8850	3,001.0300	3.0010	4.021	0	0	0
2016/07/14	R207	02/02/2017			Bond Future	8.1617	98.1140	8.1076	98.2510	(0.663)	0.0000	0.0000	0
2016/07/14	R207	02/02/2017	8.91	Call	Bond Future	2,221.0400	2.2210	2,325.7700	2.3258	4.715	0	0	62
2016/07/14	R207	02/02/2017	9.22	Call	Bond Future	2,843.2900	2.8433	2,958.7200	2.9587	4.060	0	0	0
2016/07/14	R207	02/02/2017	9.23	Call	Bond Future	2,864.2100	2.8642	2,979.9400	2.9799	4.041	0	0	0
2016/07/14	R207	02/02/2017	8.91	Put	Bond Future	351.3600	0.3514	319.1200	0.3191	(9.176)	0	0	0
2016/07/14	R207	02/02/2017	9.22	Put	Bond Future	212.0200	0.2120	190.4800	0.1905	(10.159)	0	0	0
2016/07/14	R207	02/02/2017	9.24	Put	Bond Future	204.8700	0.2049	183.9200	0.1839	(10.226)	0	0	0
2016/07/14	R207	02/02/2017	9.23	Put	Bond Future	208.5000	0.2085	187.2600	0.1873	(10.187)	0	0	0
2016/07/14	R208	04/08/2016	8.01	Put	Bond Future	1,118.7000	1.1187	981.3300	0.9813	(12.279)	0	0	0
2016/07/14	R208	04/08/2016			Bond Future	8.2716	96.6552	8.2254	96.8243	(0.558)	0.0000	0.0000	48,487
2016/07/14	R208	04/08/2016	8.00	Put	Bond Future	1,147.7000	1.1477	1,008.9500	1.0089	(12.089)	0	0	0
2016/07/14	R208	04/08/2016	7.99	Call	Bond Future	140.5500	0.1405	169.5200	0.1695	20.612	0	0	0
2016/07/14	R208	04/08/2016	8.00	Call	Bond Future	148.2600	0.1483	178.5800	0.1786	20.451	0	0	0
2016/07/14	R208	04/08/2016	8.01	Call	Bond Future	156.2900	0.1563	187.9900	0.1880	20.283	0	0	0
2016/07/14	R208	04/08/2016	7.99	Put	Bond Future	1,177.0300	1.1770	1,036.9300	1.0369	(11.903)	0	0	0
2016/07/14	R208	03/11/2016	9.59	Put	Bond Future	66.5900	0.0666	56.4300	0.0564	(15.258)	0	0	0
2016/07/14	R208	03/11/2016			Bond Future	8.3059	95.0812	8.2567	95.2533	(0.592)	0.0000	0.0000	46
2016/07/14	R208	03/11/2016	9.58	Put	Bond Future	68.5400	0.0685	58.1300	0.0581	(15.188)	0	0	0
2016/07/14	R208	03/11/2016	9.57	Call	Bond Future	4,365.7000	4.3657	4,527.0600	4.5271	3.696	0	0	0
2016/07/14	R208	03/11/2016	9.58	Call	Bond Future	4,396.7200	4.3967	4,558.3400	4.5583	3.676	0	0	0
2016/07/14	R208	03/11/2016	9.59	Call	Bond Future	4,427.7700	4.4278	4,589.6400	4.5896	3.656	0	0	0
2016/07/14	R208	03/11/2016	9.57	Put	Bond Future	70.5400	0.0705	59.8700	0.0599	(15.126)	0	0	0
2016/07/14	R208	02/02/2017			Bond Future	8.3267	96.9660	8.2748	97.1392	(0.624)	0.0000	0.0000	0
2016/07/14	R208	02/02/2017	8.64	Call	Bond Future	1,958.6900	1.9587	2,065.3200	2.0653	5.444	0	0	0
2016/07/14	R208	02/02/2017	8.63	Put	Bond Future	934.2500	0.9342	867.0700	0.8671	(7.191)	0	0	0
2016/07/14	R208	02/02/2017	8.65	Put	Bond Future	910.0600	0.9101	844.1200	0.8441	(7.246)	0	0	0
2016/07/14	R208	02/02/2017	8.64	Put	Bond Future	922.2300	0.9222	855.6700	0.8557	(7.217)	0	0	0
2016/07/14	R208	02/02/2017	8.65	Call	Bond Future	1,979.3800	1.9794	2,086.6300	2.0866	5.418	0	0	0
2016/07/14	R208	02/02/2017	8.63	Call	Bond Future	1,937.8400	1.9378	2,043.8500	2.0438	5.471	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
2016/07/14	R209	04/08/2016	9.26	Call	Bond Future	1,028.0300	1.0280	1,209.2100	1.2092	17.624	0	0	0
2016/07/14	R209	04/08/2016	9.70	Put	Bond Future	196.9400	0.1969	136.4500	0.1364	(30.715)	0	0	250
2016/07/14	R209	04/08/2016			Bond Future	9.2761	75.1145	9.2202	75.5111	(0.602)	0.0000	0.0000	55,153
2016/07/14	R209	04/08/2016	9.24	Call	Bond Future	961.2300	0.9612	1,134.0600	1.1341	17.980	0	0	0
2016/07/14	R209	04/08/2016	9.60	Put	Bond Future	311.2300	0.3112	224.4200	0.2244	(27.893)	0	0	0
2016/07/14	R209	04/08/2016	10.60	Call	Bond Future	8,517.1900	8.5172	8,913.3900	8.9134	4.652	0	0	5,624
2016/07/14	R209	04/08/2016	9.40	Put	Bond Future	702.2100	0.7022	544.8200	0.5448	(22.414)	0	0	0
2016/07/14	R209	04/08/2016	9.70	Call	Bond Future	3,103.9400	3.1039	3,440.0200	3.4400	10.828	0	0	0
2016/07/14	R209	04/08/2016	10.29	Call	Bond Future	6,672.3600	6.6724	7,065.8000	7.0658	5.897	0	0	0
2016/07/14	R209	04/08/2016	9.25	Call	Bond Future	994.3200	0.9943	1,171.3200	1.1713	17.801	0	0	0
2016/07/14	R209	04/08/2016	9.24	Put	Bond Future	1,217.0900	1.2171	993.3500	0.9933	(18.383)	0	0	0
2016/07/14	R209	04/08/2016	10.60	Put	Bond Future	0.6700	0.0007	0.3000	0.0003	(55.224)	0	0	0
2016/07/14	R209	04/08/2016	9.40	Call	Bond Future	1,570.7500	1.5707	1,809.9300	1.8099	15.227	0	0	250
2016/07/14	R209	04/08/2016	9.26	Put	Bond Future	1,141.8900	1.1419	926.5000	0.9265	(18.863)	0	0	0
2016/07/14	R209	04/08/2016	9.60	Call	Bond Future	2,548.6500	2.5487	2,858.4100	2.8584	12.154	0	0	5,624
2016/07/14	R209	04/08/2016	9.25	Put	Bond Future	1,179.1300	1.1791	959.5600	0.9596	(18.621)	0	0	0
2016/07/14	R209	04/08/2016	10.29	Put	Bond Future	6.5900	0.0066	3.4600	0.0035	(47.496)	0	0	250
2016/07/14	R209	03/11/2016	10.26	Call	Bond Future	6,714.6700	6.7147	7,055.2900	7.0553	5.073	0	0	0
2016/07/14	R209	03/11/2016			Bond Future	9.3147	73.3850	9.2574	73.7890	(0.616)	0.0000	0.0000	0
2016/07/14	R209	03/11/2016	10.24	Call	Bond Future	6,611.5600	6.6116	6,950.2600	6.9503	5.123	0	0	0
2016/07/14	R209	03/11/2016	10.25	Call	Bond Future	6,663.0400	6.6630	7,002.7100	7.0027	5.098	0	0	0
2016/07/14	R209	03/11/2016	10.24	Put	Bond Future	536.3900	0.5364	471.1400	0.4711	(12.165)	0	0	0
2016/07/14	R209	03/11/2016	10.25	Put	Bond Future	526.5200	0.5265	462.2400	0.4622	(12.208)	0	0	5,000
2016/07/14	R209	03/11/2016	10.26	Put	Bond Future	516.9000	0.5169	453.5700	0.4536	(12.252)	0	0	0
2016/07/14	R209	02/02/2017	9.55	Put	Bond Future	2,680.8600	2.6809	2,507.7100	2.5077	(6.459)	0	0	0
2016/07/14	R209	02/02/2017			Bond Future	9.3483	74.8399	9.2897	75.2500	(0.627)	0.0000	0.0000	0
2016/07/14	R209	02/02/2017	9.54	Put	Bond Future	2,709.8900	2.7099	2,535.4500	2.5354	(6.437)	0	0	0
2016/07/14	R209	02/02/2017	9.55	Call	Bond Future	4,065.1000	4.0651	4,302.1000	4.3021	5.830	0	0	0
2016/07/14	R209	02/02/2017	9.53	Call	Bond Future	3,987.9600	3.9880	4,222.3500	4.2224	5.877	0	0	0
2016/07/14	R209	02/02/2017	9.54	Call	Bond Future	4,026.4400	4.0264	4,262.1500	4.2621	5.854	0	0	0
2016/07/14	R209	02/02/2017	9.53	Put	Bond Future	2,739.1900	2.7392	2,563.4300	2.5634	(6.416)	0	0	0
2016/07/14	R210	04/08/2016			Bond Future	188.9239	188.9239	189.3265	189.3265	0.213	0.0000	0.0000	2,571
2016/07/14	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R210	04/08/2016	181.50	Call	Bond Future	7,423.9200	7.4239	7,826.5100	7.8265	5.423	0	0	0
2016/07/14	R210	04/08/2016	181.52	Call	Bond Future	7,403.9200	7.4039	7,806.5100	7.8065	5.438	0	0	0
2016/07/14	R210	04/08/2016	181.51	Call	Bond Future	7,413.9200	7.4139	7,816.5100	7.8165	5.430	0	0	0
2016/07/14	R210	03/11/2016			Bond Future	190.2327	190.2327	190.6424	190.6424	0.215	0.0000	0.0000	0
2016/07/14	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R210	03/11/2016	188.90	Call	Bond Future	1,332.7200	1.3327	1,742.4300	1.7424	30.742	0	0	0
2016/07/14	R210	03/11/2016	188.91	Call	Bond Future	1,322.7200	1.3227	1,732.4300	1.7324	30.975	0	0	0
2016/07/14	R210	03/11/2016	188.92	Call	Bond Future	1,312.7200	1.3127	1,722.4300	1.7224	31.211	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
2016/07/14	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R211	04/08/2016			Bond Future	139.9362	139.9362	139.9503	139.9503	0.010	0.0000	0.0000	60
2016/07/14	R211	04/08/2016	137.09	Call	Bond Future	2,846.1900	2.8462	2,860.3200	2.8603	0.496	0	0	0
2016/07/14	R211	04/08/2016	137.07	Call	Bond Future	2,866.1900	2.8662	2,880.3200	2.8803	0.493	0	0	0
2016/07/14	R211	04/08/2016	137.08	Call	Bond Future	2,856.1900	2.8562	2,870.3200	2.8703	0.495	0	0	0
2016/07/14	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R211	03/11/2016	141.75	Call	Bond Future	842.1900	0.8422	856.2600	0.8563	1.671	0	0	0
2016/07/14	R211	03/11/2016			Bond Future	142.5922	142.5922	142.6063	142.6063	0.010	0.0000	0.0000	0
2016/07/14	R211	03/11/2016	141.76	Call	Bond Future	832.1900	0.8322	846.2600	0.8463	1.691	0	0	0
2016/07/14	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R211	03/11/2016	141.74	Call	Bond Future	852.1900	0.8522	866.2600	0.8663	1.651	0	0	0
2016/07/14	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R212	04/08/2016	142.43	Call	Bond Future	3,900.6600	3.9007	3,917.1000	3.9171	0.421	0	0	0
2016/07/14	R212	04/08/2016			Bond Future	146.3307	146.3307	146.3471	146.3471	0.011	0.0000	0.0000	4,218
2016/07/14	R212	04/08/2016	142.44	Call	Bond Future	3,890.6600	3.8907	3,907.1000	3.9071	0.423	0	0	0
2016/07/14	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R212	04/08/2016	142.42	Call	Bond Future	3,910.6600	3.9107	3,927.1000	3.9271	0.420	0	0	0
2016/07/14	R212	03/11/2016			Bond Future	149.1080	149.1080	149.1244	149.1244	0.011	0.0000	0.0000	0
2016/07/14	R212	03/11/2016	148.11	Call	Bond Future	998.0100	0.9980	1,014.4500	1.0144	1.647	0	0	0
2016/07/14	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R212	03/11/2016	148.12	Call	Bond Future	988.0100	0.9880	1,004.4500	1.0044	1.664	0	0	0
2016/07/14	R212	03/11/2016	148.10	Call	Bond Future	1,008.0100	1.0080	1,024.4500	1.0244	1.631	0	0	0
2016/07/14	R213	04/08/2016			Bond Future	9.1512	85.9778	9.1003	86.3337	(0.556)	0.0000	0.0000	44,423
2016/07/14	R213	04/08/2016	8.99	Put	Bond Future	1,722.2900	1.7223	1,472.9900	1.4730	(14.475)	0	0	0
2016/07/14	R213	04/08/2016	9.01	Put	Bond Future	1,628.9600	1.6290	1,386.5200	1.3865	(14.883)	0	0	0
2016/07/14	R213	04/08/2016	9.00	Put	Bond Future	1,675.2500	1.6753	1,429.3600	1.4294	(14.678)	0	0	0
2016/07/14	R213	04/08/2016	9.01	Call	Bond Future	635.6100	0.6356	749.0900	0.7491	17.854	0	0	0
2016/07/14	R213	04/08/2016	8.99	Call	Bond Future	586.8800	0.5869	693.5000	0.6935	18.167	0	0	0
2016/07/14	R213	04/08/2016	9.00	Call	Bond Future	610.9100	0.6109	720.9400	0.7209	18.011	0	0	0
2016/07/14	R213	03/11/2016			Bond Future	9.1928	84.0538	9.1405	84.4162	(0.570)	0.0000	0.0000	0
2016/07/14	R213	03/11/2016	10.18	Put	Bond Future	457.9600	0.4580	404.5500	0.4045	(11.663)	0	0	0
2016/07/14	R213	03/11/2016	10.20	Put	Bond Future	440.7500	0.4408	388.9800	0.3890	(11.746)	0	0	0
2016/07/14	R213	03/11/2016	10.18	Call	Bond Future	6,891.3600	6.8914	7,200.3700	7.2004	4.484	0	0	0
2016/07/14	R213	03/11/2016	10.19	Put	Bond Future	449.2300	0.4492	396.6500	0.3966	(11.704)	0	0	0
2016/07/14	R213	03/11/2016	10.19	Call	Bond Future	6,944.1200	6.9441	7,253.9600	7.2540	4.462	0	0	0
2016/07/14	R213	03/11/2016	10.20	Call	Bond Future	6,997.0500	6.9971	7,307.7000	7.3077	4.440	0	0	0
2016/07/14	R213	02/02/2017	9.40	Call	Bond Future	3,853.5800	3.8536	4,060.2700	4.0603	5.364	0	0	0
2016/07/14	R213	02/02/2017	9.42	Call	Bond Future	3,929.5200	3.9295	4,138.5800	4.1386	5.320	0	0	0
2016/07/14	R213	02/02/2017			Bond Future	9.2301	85.7198	9.1764	86.0875	(0.582)	0.0000	0.0000	0
2016/07/14	R213	02/02/2017	9.41	Call	Bond Future	3,891.5900	3.8916	4,099.4700	4.0995	5.342	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
2016/07/14	R213	02/02/2017	9.40	Put	Bond Future	2,706.2500	2.7063	2,545.3200	2.5453	(5.947)	0	0	0
2016/07/14	R213	02/02/2017	9.42	Put	Bond Future	2,648.5900	2.6486	2,490.0300	2.4900	(5.987)	0	0	0
2016/07/14	R213	02/02/2017	9.41	Put	Bond Future	2,677.4200	2.6774	2,517.6800	2.5177	(5.966)	0	0	0
2016/07/14	R214	04/08/2016	9.24	Call	Bond Future	760.0400	0.7600	888.6100	0.8886	16.916	0	0	0
2016/07/14	R214	04/08/2016	9.25	Put	Bond Future	1,613.5600	1.6136	1,368.8300	1.3688	(15.167)	0	0	0
2016/07/14	R214	04/08/2016	11.30	Call	Bond Future	12,295.5100	12.2955	12,672.5100	12.6725	3.066	0	0	5,610
2016/07/14	R214	04/08/2016			Bond Future	9.3605	75.5463	9.3098	75.9232	(0.542)	0.0000	0.0000	29,156
2016/07/14	R214	04/08/2016	8.55	Put	Bond Future	6,434.3900	6.4344	6,060.9800	6.0610	(5.803)	0	0	0
2016/07/14	R214	04/08/2016	9.30	Call	Bond Future	942.4700	0.9425	1,093.7100	1.0937	16.047	0	0	1,300
2016/07/14	R214	04/08/2016	9.25	Call	Bond Future	788.7100	0.7887	920.9800	0.9210	16.770	0	0	0
2016/07/14	R214	04/08/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/14	R214	04/08/2016	10.30	Put	Bond Future	13.5700	0.0136	7.8600	0.0079	(42.078)	0	0	0
2016/07/14	R214	04/08/2016	9.26	Call	Bond Future	818.0700	0.8181	954.0700	0.9541	16.624	0	0	0
2016/07/14	R214	04/08/2016	8.55	Call	Bond Future	14.7700	0.0148	18.3600	0.0184	24.306	0	0	1,300
2016/07/14	R214	04/08/2016	9.30	Put	Bond Future	1,392.3700	1.3924	1,166.6100	1.1666	(16.214)	0	0	0
2016/07/14	R214	04/08/2016	9.24	Put	Bond Future	1,660.2600	1.6603	1,411.8300	1.4118	(14.963)	0	0	0
2016/07/14	R214	04/08/2016	10.30	Call	Bond Future	6,448.2500	6.4483	6,819.5400	6.8195	5.758	0	0	5,610
2016/07/14	R214	04/08/2016	9.26	Put	Bond Future	1,567.6800	1.5677	1,326.6800	1.3267	(15.373)	0	0	0
2016/07/14	R214	03/11/2016	10.35	Put	Bond Future	573.6300	0.5736	510.5800	0.5106	(10.991)	0	0	0
2016/07/14	R214	03/11/2016			Bond Future	9.3999	73.6785	9.3478	74.0625	(0.554)	0.0000	0.0000	3,395
2016/07/14	R214	03/11/2016	10.34	Put	Bond Future	583.9100	0.5839	519.9500	0.5199	(10.954)	0	0	0
2016/07/14	R214	03/11/2016	10.35	Call	Bond Future	7,030.4900	7.0305	7,351.3800	7.3514	4.564	0	0	0
2016/07/14	R214	03/11/2016	10.33	Call	Bond Future	6,925.2600	6.9253	7,244.3300	7.2443	4.607	0	0	0
2016/07/14	R214	03/11/2016	10.34	Call	Bond Future	6,977.8500	6.9778	7,297.8300	7.2978	4.586	0	0	0
2016/07/14	R214	03/11/2016	10.33	Put	Bond Future	594.3500	0.5944	529.4800	0.5295	(10.914)	0	0	0
2016/07/14	R214	02/02/2017			Bond Future	9.4356	75.1389	9.3823	75.5287	(0.565)	0.0000	0.0000	0
2016/07/14	R214	02/02/2017	9.67	Call	Bond Future	4,446.1200	4.4461	4,673.9900	4.6740	5.125	0	0	0
2016/07/14	R214	02/02/2017	9.66	Put	Bond Future	2,800.3200	2.8003	2,637.2100	2.6372	(5.825)	0	0	0
2016/07/14	R214	02/02/2017	9.68	Put	Bond Future	2,741.0700	2.7411	2,580.3600	2.5804	(5.863)	0	0	0
2016/07/14	R214	02/02/2017	9.67	Put	Bond Future	2,770.6700	2.7707	2,608.7600	2.6088	(5.844)	0	0	0
2016/07/14	R214	02/02/2017	9.68	Call	Bond Future	4,486.5800	4.4866	4,715.6500	4.7156	5.106	0	0	0
2016/07/14	R214	02/02/2017	9.66	Call	Bond Future	4,405.6100	4.4056	4,632.2800	4.6323	5.145	0	0	0
2016/07/14	R248	04/08/2016			Bond Future	9.4411	96.9461	9.3853	97.4739	(0.592)	0.0000	0.0000	56,320
2016/07/14	R248	04/08/2016	9.25	Call	Bond Future	797.2000	0.7972	948.6100	0.9486	18.993	0	0	0
2016/07/14	R248	04/08/2016	9.24	Put	Bond Future	2,692.7600	2.6928	2,311.7600	2.3118	(14.149)	0	0	0
2016/07/14	R248	04/08/2016	9.26	Put	Bond Future	2,559.5300	2.5595	2,187.7700	2.1878	(14.525)	0	0	0
2016/07/14	R248	04/08/2016	9.25	Put	Bond Future	2,625.6500	2.6256	2,249.2400	2.2492	(14.336)	0	0	0
2016/07/14	R248	04/08/2016	9.26	Call	Bond Future	828.3100	0.8283	984.3700	0.9844	18.841	0	0	0
2016/07/14	R248	04/08/2016	9.24	Call	Bond Future	766.9000	0.7669	913.7200	0.9137	19.145	0	0	0
2016/07/14	R248	03/11/2016	10.38	Call	Bond Future	8,626.4500	8.6264	9,064.9900	9.0650	5.084	0	0	0
2016/07/14	R248	03/11/2016			Bond Future	9.4827	94.3419	9.4254	94.8795	(0.605)	0.0000	0.0000	1,691
2016/07/14	R248	03/11/2016	10.39	Call	Bond Future	8,691.5800	8.6916	9,131.4200	9.1314	5.061	0	0	0
2016/07/14	R248	03/11/2016	10.37	Put	Bond Future	898.6300	0.8986	798.2200	0.7982	(11.174)	0	0	0
2016/07/14	R248	03/11/2016	10.39	Put	Bond Future	869.1100	0.8691	771.3200	0.7713	(11.252)	0	0	0
2016/07/14	R248	03/11/2016	10.37	Call	Bond Future	8,561.5300	8.5615	8,998.7500	8.9988	5.107	0	0	0
2016/07/14	R248	03/11/2016	10.38	Put	Bond Future	883.6900	0.8837	784.6000	0.7846	(11.213)	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
2016/07/14	R248	02/02/2017	9.76	Put	Bond Future	3,657.2800	3.6573	3,431.2000	3.4312	(6.182)	0	0	0
2016/07/14	R248	02/02/2017	9.78	Put	Bond Future	3,582.7300	3.5827	3,359.8600	3.3599	(6.221)	0	0	0
2016/07/14	R248	02/02/2017			Bond Future	9.5208	96.2119	9.4620	96.7580	(0.617)	0.0000	0.0000	0
2016/07/14	R248	02/02/2017	9.77	Put	Bond Future	3,619.9800	3.6200	3,395.5000	3.3955	(6.201)	0	0	0
2016/07/14	R248	02/02/2017	9.76	Call	Bond Future	5,824.4600	5.8245	6,144.4100	6.1444	5.493	0	0	0
2016/07/14	R248	02/02/2017	9.77	Call	Bond Future	5,875.7800	5.8758	6,197.3300	6.1973	5.472	0	0	0
2016/07/14	R248	02/02/2017	9.78	Call	Bond Future	5,926.9900	5.9270	6,250.1500	6.2501	5.452	0	0	0

Total

820512