



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 22/06/2016 TO 22/06/2016

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
2016/06/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	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
2016/06/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2025	04/08/2016			Bond Future	127.6305	127.6305	127.5657	127.5657	(0.051)	0.0000	0.0000	3,012
2016/06/22	2025	04/08/2016	123.86	Call	Bond Future	3,770.4800	3.7705	3,705.7400	3.7057	(1.717)	0	0	0
2016/06/22	2025	04/08/2016	123.87	Call	Bond Future	3,760.4800	3.7605	3,695.7400	3.6957	(1.722)	0	0	0
2016/06/22	2025	04/08/2016	123.85	Call	Bond Future	3,780.4800	3.7805	3,715.7400	3.7157	(1.712)	0	0	0
2016/06/22	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2025	03/11/2016			Bond Future	130.0677	130.0677	130.0006	130.0006	(0.052)	0.0000	0.0000	0
2016/06/22	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2025	03/11/2016	129.21	Call	Bond Future	857.7100	0.8577	790.6300	0.7906	(7.821)	0	0	0
2016/06/22	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2025	03/11/2016	129.22	Call	Bond Future	847.7100	0.8477	780.6300	0.7806	(7.913)	0	0	0
2016/06/22	2025	03/11/2016	129.23	Call	Bond Future	837.7100	0.8377	770.6300	0.7706	(8.008)	0	0	0
2016/06/22	2030	04/08/2016	10.17	Call	Bond Future	5,230.6400	5.2306	6,102.6400	6.1026	16.671	0	0	0
2016/06/22	2030	04/08/2016			Bond Future	9.3896	89.7124	9.2657	90.5844	(1.319)	0.0000	0.0000	25,310
2016/06/22	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2030	03/11/2016	9.35	Put	Bond Future	603.0000	0.6030	0.0000	0.0000	(100.000)	0	0	0
2016/06/22	2030	03/11/2016			Bond Future	9.4370	91.4204	9.3092	92.3082	(1.354)	0.0000	0.0000	0
2016/06/22	2030	03/11/2016	9.34	Put	Bond Future	672.7000	0.6727	0.0000	0.0000	(100.000)	0	0	0
2016/06/22	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	145.3000	0.1453	100.000	0	0	0
2016/06/22	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	215.0700	0.2151	100.000	0	0	0
2016/06/22	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	284.7700	0.2848	100.000	0	0	0
2016/06/22	2030	03/11/2016	9.33	Put	Bond Future	742.4700	0.7425	0.0000	0.0000	(100.000)	0	0	0
2016/06/22	2032	04/08/2016	9.01	Call	Bond Future	443.7300	0.4437	628.7100	0.6287	41.688	0	0	0
2016/06/22	2032	04/08/2016			Bond Future	9.5192	92.7367	9.3955	93.6646	(1.299)	0.0000	0.0000	12,705
2016/06/22	2032	04/08/2016	8.99	Call	Bond Future	415.3100	0.4153	591.0100	0.5910	42.306	0	0	0
2016/06/22	2032	04/08/2016	9.00	Call	Bond Future	429.3400	0.4293	609.6500	0.6097	41.997	0	0	0
2016/06/22	2032	04/08/2016	8.99	Put	Bond Future	4,484.9900	4.4850	3,732.8000	3.7328	(16.771)	0	0	0
2016/06/22	2032	04/08/2016	9.01	Put	Bond Future	4,354.7800	4.3548	3,611.8700	3.6119	(17.060)	0	0	0
2016/06/22	2032	04/08/2016	9.00	Put	Bond Future	4,419.6500	4.4196	3,672.0700	3.6721	(16.915)	0	0	0
2016/06/22	2032	03/11/2016			Bond Future	9.5704	90.3430	9.4429	91.2879	(1.332)	0.0000	0.0000	0
2016/06/22	2032	03/11/2016	10.28	Put	Bond Future	1,163.3600	1.1634	933.1700	0.9332	(19.787)	0	0	0
2016/06/22	2032	03/11/2016	10.30	Put	Bond Future	1,129.2800	1.1293	904.3400	0.9043	(19.919)	0	0	0
2016/06/22	2032	03/11/2016	10.29	Put	Bond Future	1,146.1300	1.1461	918.5800	0.9186	(19.854)	0	0	0
2016/06/22	2032	03/11/2016	10.30	Call	Bond Future	6,267.3000	6.2673	6,987.2000	6.9872	11.487	0	0	0
2016/06/22	2032	03/11/2016	10.28	Call	Bond Future	6,166.3900	6.1664	6,881.0400	6.8810	11.589	0	0	0
2016/06/22	2032	03/11/2016	10.29	Call	Bond Future	6,216.6900	6.2167	6,933.9800	6.9340	11.538	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
2016/06/22	2032	02/02/2017	9.53	Call	Bond Future	3,641.4700	3.6415	4,111.9800	4.1120	12.921	0	0	0
2016/06/22	2032	02/02/2017			Bond Future	9.6148	92.1560	9.4833	93.1190	(1.367)	0.0000	0.0000	0
2016/06/22	2032	02/02/2017	9.51	Call	Bond Future	3,572.8700	3.5729	4,037.6600	4.0377	13.009	0	0	0
2016/06/22	2032	02/02/2017	9.52	Call	Bond Future	3,607.0800	3.6071	4,074.7300	4.0747	12.965	0	0	0
2016/06/22	2032	02/02/2017	9.51	Put	Bond Future	4,339.2700	4.3393	3,841.0100	3.8410	(11.483)	0	0	0
2016/06/22	2032	02/02/2017	9.53	Put	Bond Future	4,260.8600	4.2609	3,768.3200	3.7683	(11.560)	0	0	0
2016/06/22	2032	02/02/2017	9.52	Put	Bond Future	4,299.9300	4.2999	3,804.5300	3.8045	(11.521)	0	0	0
2016/06/22	2033	04/08/2016	104.99	Call	Bond Future	3,710.0100	3.7100	3,740.6200	3.7406	0.825	0	0	0
2016/06/22	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2033	04/08/2016			Bond Future	108.7000	108.7000	108.7306	108.7306	0.028	0.0000	0.0000	4,159
2016/06/22	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2033	04/08/2016	105.00	Call	Bond Future	3,700.0100	3.7000	3,730.6200	3.7306	0.827	0	0	0
2016/06/22	2033	04/08/2016	105.01	Call	Bond Future	3,690.0100	3.6900	3,720.6200	3.7206	0.830	0	0	0
2016/06/22	2033	03/11/2016			Bond Future	109.7565	109.7565	109.7868	109.7868	0.028	0.0000	0.0000	0
2016/06/22	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2033	03/11/2016	109.16	Call	Bond Future	596.5100	0.5965	626.8300	0.6268	5.083	0	0	0
2016/06/22	2033	03/11/2016	109.17	Call	Bond Future	586.5100	0.5865	616.8300	0.6168	5.170	0	0	0
2016/06/22	2033	03/11/2016	109.18	Call	Bond Future	576.5100	0.5765	606.8300	0.6068	5.259	0	0	0
2016/06/22	2037	04/08/2016			Bond Future	9.6898	89.7162	9.5610	90.7683	(1.329)	0.0000	0.0000	40,983
2016/06/22	2037	04/08/2016	9.24	Put	Bond Future	4,387.8700	4.3879	3,590.7400	3.5907	(18.167)	0	0	0
2016/06/22	2037	04/08/2016	9.26	Put	Bond Future	4,254.0500	4.2540	3,468.5800	3.4686	(18.464)	0	0	0
2016/06/22	2037	04/08/2016	9.24	Call	Bond Future	626.5400	0.6265	881.4800	0.8815	40.690	0	0	0
2016/06/22	2037	04/08/2016	9.25	Put	Bond Future	4,320.7300	4.3207	3,529.3000	3.5293	(18.317)	0	0	0
2016/06/22	2037	04/08/2016	9.25	Call	Bond Future	645.7000	0.6457	906.3400	0.9063	40.365	0	0	0
2016/06/22	2037	04/08/2016	9.26	Call	Bond Future	665.1900	0.6652	931.7900	0.9318	40.079	0	0	0
2016/06/22	2037	03/11/2016	10.35	Call	Bond Future	6,222.2000	6.2222	7,006.4400	7.0064	12.604	0	0	0
2016/06/22	2037	03/11/2016	10.36	Put	Bond Future	1,506.6600	1.5067	1,222.7100	1.2227	(18.846)	0	0	0
2016/06/22	2037	03/11/2016			Bond Future	9.7386	91.4244	9.6062	92.4956	(1.360)	0.0000	0.0000	0
2016/06/22	2037	03/11/2016	10.36	Call	Bond Future	6,274.4600	6.2745	7,061.7700	7.0618	12.548	0	0	0
2016/06/22	2037	03/11/2016	10.37	Call	Bond Future	6,326.8500	6.3268	7,117.0500	7.1171	12.490	0	0	0
2016/06/22	2037	03/11/2016	10.35	Put	Bond Future	1,527.8900	1.5279	1,240.8700	1.2409	(18.785)	0	0	0
2016/06/22	2037	03/11/2016	10.37	Put	Bond Future	1,485.6700	1.4857	1,204.6100	1.2046	(18.918)	0	0	0
2016/06/22	2037	02/02/2017	9.68	Put	Bond Future	4,827.1500	4.8271	4,276.5300	4.2765	(11.407)	0	0	0
2016/06/22	2037	02/02/2017			Bond Future	9.7816	89.0019	9.6454	90.0940	(1.393)	0.0000	0.0000	0
2016/06/22	2037	02/02/2017	9.67	Put	Bond Future	4,870.7600	4.8708	4,316.9700	4.3170	(11.370)	0	0	0
2016/06/22	2037	02/02/2017	9.68	Call	Bond Future	4,014.6800	4.0147	4,556.1000	4.5561	13.486	0	0	0
2016/06/22	2037	02/02/2017	9.66	Call	Bond Future	3,940.6800	3.9407	4,475.7500	4.4757	13.578	0	0	0
2016/06/22	2037	02/02/2017	9.67	Call	Bond Future	3,977.7300	3.9777	4,515.9800	4.5160	13.532	0	0	0
2016/06/22	2037	02/02/2017	9.66	Put	Bond Future	4,914.3900	4.9144	4,357.4200	4.3574	(11.333)	0	0	0
2016/06/22	2038	04/08/2016			Bond Future	135.1339	135.1339	134.9389	134.9389	(0.144)	0.0000	0.0000	21,722
2016/06/22	2038	04/08/2016	129.31	Call	Bond Future	5,823.8900	5.8239	5,628.9100	5.6289	(3.348)	0	0	0
2016/06/22	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/06/22	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2038	04/08/2016	129.32	Call	Bond Future	5,813.8900	5.8139	5,618.9100	5.6189	(3.354)	0	0	0
2016/06/22	2038	04/08/2016	129.30	Call	Bond Future	5,833.8900	5.8339	5,638.9100	5.6389	(3.342)	0	0	0
2016/06/22	2038	03/11/2016	136.32	Call	Bond Future	1,394.4000	1.3944	1,194.6000	1.1946	(14.329)	0	0	0
2016/06/22	2038	03/11/2016			Bond Future	137.7144	137.7144	137.5146	137.5146	(0.145)	0.0000	0.0000	0
2016/06/22	2038	03/11/2016	136.33	Call	Bond Future	1,384.4000	1.3844	1,184.6000	1.1846	(14.432)	0	0	0
2016/06/22	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2038	03/11/2016	136.31	Call	Bond Future	1,404.4000	1.4044	1,204.6000	1.2046	(14.227)	0	0	0
2016/06/22	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2040	04/08/2016			Bond Future	9.7550	93.3270	9.6262	94.4497	(1.320)	0.0000	0.0000	722
2016/06/22	2040	04/08/2016	9.49	Put	Bond Future	3,471.6500	3.4717	2,751.1300	2.7511	(20.754)	0	0	0
2016/06/22	2040	04/08/2016	9.50	Call	Bond Future	1,166.2900	1.1663	1,575.7800	1.5758	35.110	0	0	0
2016/06/22	2040	04/08/2016	9.51	Call	Bond Future	1,196.3100	1.1963	1,613.0000	1.6130	34.831	0	0	0
2016/06/22	2040	04/08/2016	9.49	Call	Bond Future	1,136.9100	1.1369	1,539.1100	1.5391	35.377	0	0	0
2016/06/22	2040	04/08/2016	9.51	Put	Bond Future	3,351.5000	3.3515	2,645.4700	2.6455	(21.066)	0	0	0
2016/06/22	2040	04/08/2016	9.50	Put	Bond Future	3,411.1900	3.4112	2,697.9600	2.6980	(20.909)	0	0	0
2016/06/22	2040	03/11/2016			Bond Future	9.8042	95.1038	9.6719	96.2471	(1.350)	0.0000	0.0000	0
2016/06/22	2040	03/11/2016	9.69	Put	Bond Future	4,189.2900	4.1893	3,602.5200	3.6025	(14.006)	0	0	0
2016/06/22	2040	03/11/2016	9.71	Put	Bond Future	4,094.2200	4.0942	3,516.4900	3.5165	(14.111)	0	0	0
2016/06/22	2040	03/11/2016	9.70	Put	Bond Future	4,141.5600	4.1416	3,559.3100	3.5593	(14.059)	0	0	0
2016/06/22	2040	03/11/2016	9.71	Call	Bond Future	3,282.7100	3.2827	3,848.2200	3.8482	17.227	0	0	0
2016/06/22	2040	03/11/2016	9.69	Call	Bond Future	3,204.0700	3.2041	3,760.5400	3.7605	17.368	0	0	0
2016/06/22	2040	03/11/2016	9.70	Call	Bond Future	3,243.2600	3.2433	3,804.2500	3.8043	17.297	0	0	0
2016/06/22	2044	04/08/2016	9.50	Call	Bond Future	1,106.8400	1.1068	1,523.0400	1.5230	37.603	0	0	0
2016/06/22	2044	04/08/2016			Bond Future	9.7792	90.4717	9.6455	91.6466	(1.368)	0.0000	0.0000	19,251
2016/06/22	2044	04/08/2016	9.51	Call	Bond Future	1,135.8800	1.1359	1,559.5400	1.5595	37.298	0	0	0
2016/06/22	2044	04/08/2016	9.49	Put	Bond Future	3,652.0900	3.6521	2,885.9900	2.8860	(20.977)	0	0	0
2016/06/22	2044	04/08/2016	9.51	Put	Bond Future	3,527.6400	3.5276	2,776.4400	2.7764	(21.295)	0	0	0
2016/06/22	2044	04/08/2016	9.49	Call	Bond Future	1,078.3200	1.0783	1,487.0800	1.4871	37.907	0	0	0
2016/06/22	2044	04/08/2016	9.50	Put	Bond Future	3,589.5300	3.5895	2,830.8700	2.8309	(21.135)	0	0	0
2016/06/22	2044	03/11/2016			Bond Future	9.8273	92.1942	9.6898	93.3906	(1.399)	0.0000	0.0000	0
2016/06/22	2044	03/11/2016	10.42	Call	Bond Future	6,610.9100	6.6109	7,485.9300	7.4859	13.236	0	0	0
2016/06/22	2044	03/11/2016	10.41	Put	Bond Future	1,772.1700	1.7722	1,447.3800	1.4474	(18.327)	0	0	0
2016/06/22	2044	03/11/2016	10.43	Put	Bond Future	1,725.0500	1.7250	1,406.9600	1.4070	(18.439)	0	0	0
2016/06/22	2044	03/11/2016	10.42	Put	Bond Future	1,748.5700	1.7486	1,427.1300	1.4271	(18.383)	0	0	0
2016/06/22	2044	03/11/2016	10.43	Call	Bond Future	6,665.4800	6.6655	7,543.8500	7.5438	13.178	0	0	0
2016/06/22	2044	03/11/2016	10.41	Call	Bond Future	6,556.3000	6.5563	7,427.9700	7.4280	13.295	0	0	0
2016/06/22	2044	02/02/2017			Bond Future	9.8699	89.6620	9.7286	90.8817	(1.432)	0.0000	0.0000	0
2016/06/22	2044	02/02/2017	9.77	Call	Bond Future	4,409.3000	4.4093	5,031.1000	5.0311	14.102	0	0	0
2016/06/22	2044	02/02/2017	9.76	Put	Bond Future	5,315.5500	5.3155	4,714.1300	4.7141	(11.314)	0	0	0
2016/06/22	2044	02/02/2017	9.78	Put	Bond Future	5,221.8200	5.2218	4,627.3600	4.6274	(11.384)	0	0	0
2016/06/22	2044	02/02/2017	9.77	Put	Bond Future	5,268.6600	5.2687	4,670.7300	4.6707	(11.349)	0	0	0
2016/06/22	2044	02/02/2017	9.78	Call	Bond Future	4,449.1200	4.4491	5,074.3900	5.0744	14.054	0	0	0
2016/06/22	2044	02/02/2017	9.76	Call	Bond Future	4,369.3900	4.3694	4,987.7000	4.9877	14.151	0	0	0

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2016/06/22	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2046	04/08/2016			Bond Future	135.6876	135.6876	135.4355	135.4355	(0.186)	0.0000	0.0000	16,620
2016/06/22	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2046	04/08/2016	129.00	Call	Bond Future	6,687.5600	6.6876	6,435.4600	6.4355	(3.770)	0	0	0
2016/06/22	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2046	04/08/2016	129.01	Call	Bond Future	6,677.5600	6.6776	6,425.4600	6.4255	(3.775)	0	0	0
2016/06/22	2046	04/08/2016	129.02	Call	Bond Future	6,667.5600	6.6676	6,415.4600	6.4155	(3.781)	0	0	0
2016/06/22	2046	03/11/2016	137.07	Put	Bond Future	297.1400	0.2971	555.2600	0.5553	86.868	0	0	0
2016/06/22	2046	03/11/2016			Bond Future	136.7729	136.7729	136.5147	136.5147	(0.189)	0.0000	0.0000	0
2016/06/22	2046	03/11/2016	137.09	Put	Bond Future	317.1400	0.3171	575.2600	0.5753	81.390	0	0	0
2016/06/22	2046	03/11/2016	137.08	Put	Bond Future	307.1400	0.3071	565.2600	0.5653	84.040	0	0	0
2016/06/22	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2050	04/08/2016	139.14	Call	Bond Future	5,808.6600	5.8087	5,850.8500	5.8509	0.726	0	0	0
2016/06/22	2050	04/08/2016			Bond Future	144.9487	144.9487	144.9908	144.9908	0.029	0.0000	0.0000	21,135
2016/06/22	2050	04/08/2016	139.12	Call	Bond Future	5,828.6600	5.8287	5,870.8500	5.8709	0.724	0	0	0
2016/06/22	2050	04/08/2016	139.13	Call	Bond Future	5,818.6600	5.8187	5,860.8500	5.8609	0.725	0	0	0
2016/06/22	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2050	03/11/2016	149.52	Put	Bond Future	1,803.6500	1.8037	1,761.8800	1.7619	(2.316)	0	0	0
2016/06/22	2050	03/11/2016			Bond Future	147.7164	147.7164	147.7581	147.7581	0.028	0.0000	0.0000	0
2016/06/22	2050	03/11/2016	149.54	Put	Bond Future	1,823.6500	1.8237	1,781.8800	1.7819	(2.290)	0	0	0
2016/06/22	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2050	03/11/2016	149.53	Put	Bond Future	1,813.6500	1.8137	1,771.8800	1.7719	(2.303)	0	0	0
2016/06/22	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	AL37	04/08/2016			Index Future	488.6610	488.6610	491.0140	491.0140	0.482	0.0000	0.0000	15
2016/06/22	AL37	03/11/2016			Index Future	498.0610	498.0610	500.4570	500.4570	0.481	0.0000	0.0000	0
2016/06/22	AL7T	04/08/2016			Index Future	563.6160	563.6160	568.0480	568.0480	0.786	0.0000	0.0000	11
2016/06/22	AL7T	03/11/2016			Index Future	574.4580	574.4580	578.9740	578.9740	0.786	0.0000	0.0000	0
2016/06/22	ALBI	04/08/2016			Index Future	512.1740	512.1740	516.5320	516.5320	0.851	0.0000	0.0000	722
2016/06/22	ALBI	03/11/2016			Index Future	522.0270	522.0270	526.4660	526.4660	0.850	0.0000	0.0000	8
2016/06/22	ALBI	02/02/2017			Index Future	532.4950	532.4950	537.0210	537.0210	0.850	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
2016/06/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/06/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/22	EL28	04/08/2016			Bond Future	132.2740	132.2740	132.1810	132.1810	(0.070)	0.0000	0.0000	0
2016/06/22	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	EL28	04/08/2016	126.86	Call	Bond Future	5,413.9600	5.4140	5,321.0000	5.3210	(1.717)	0	0	0
2016/06/22	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	EL28	04/08/2016	126.87	Call	Bond Future	5,403.9600	5.4040	5,311.0000	5.3110	(1.720)	0	0	0
2016/06/22	EL28	04/08/2016	126.88	Call	Bond Future	5,393.9600	5.3940	5,301.0000	5.3010	(1.723)	0	0	0
2016/06/22	EL28	03/11/2016	132.17	Call	Bond Future	965.2900	0.9653	869.5300	0.8695	(9.920)	0	0	0
2016/06/22	EL28	03/11/2016			Bond Future	133.1353	133.1353	133.0395	133.0395	(0.072)	0.0000	0.0000	0
2016/06/22	EL28	03/11/2016	132.15	Call	Bond Future	985.2900	0.9853	889.5300	0.8895	(9.719)	0	0	0
2016/06/22	EL28	03/11/2016	132.16	Call	Bond Future	975.2900	0.9753	879.5300	0.8795	(9.819)	0	0	0
2016/06/22	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	ES33	04/08/2016			Bond Future	10.5485	79.0852	10.4187	79.9212	(1.230)	0.0000	0.0000	8,882
2016/06/22	ES33	04/08/2016	10.24	Put	Bond Future	2,010.3400	2.0103	1,174.3600	1.1744	(41.584)	0	0	0
2016/06/22	ES33	04/08/2016	10.26	Put	Bond Future	1,877.5900	1.8776	1,041.6100	1.0416	(44.524)	0	0	0
2016/06/22	ES33	04/08/2016	10.25	Put	Bond Future	1,943.9200	1.9439	1,107.9400	1.1079	(43.005)	0	0	0

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2016/06/22	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	ES33	03/11/2016			Bond Future	10.6295	76.7980	10.4956	77.6492	(1.260)	0.0000	0.0000	0
2016/06/22	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	ES33	03/11/2016	11.31	Call	Bond Future	4,111.4200	4.1114	4,962.6100	4,9626	20.703	0	0	0
2016/06/22	ES33	03/11/2016	11.29	Call	Bond Future	3,995.5100	3.9955	4,846.7000	4,8467	21.304	0	0	0
2016/06/22	ES33	03/11/2016	11.30	Call	Bond Future	4,053.5000	4.0535	4,904.6900	4,9047	20.999	0	0	0
2016/06/22	ES33	02/02/2017			Bond Future	10.7070	78.3390	10.5687	79.2066	(1.291)	0.0000	0.0000	0
2016/06/22	ES33	02/02/2017	10.59	Put	Bond Future	733.1300	0.7331	0.0000	0.0000	(100.000)	0	0	0
2016/06/22	ES33	02/02/2017	10.61	Put	Bond Future	607.0300	0.6070	0.0000	0.0000	(100.000)	0	0	0
2016/06/22	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	134.4400	0.1344	100.000	0	0	0
2016/06/22	ES33	02/02/2017	10.60	Put	Bond Future	670.0400	0.6700	0.0000	0.0000	(100.000)	0	0	0
2016/06/22	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	197.5300	0.1975	100.000	0	0	0
2016/06/22	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	260.5400	0.2605	100.000	0	0	0
2016/06/22	ES42	04/08/2016			Bond Future	10.7033	83.2836	10.5736	84.2348	(1.212)	0.0000	0.0000	7,270
2016/06/22	ES42	03/11/2016			Bond Future	10.7831	80.6064	10.6492	81.5749	(1.242)	0.0000	0.0000	0
2016/06/22	GOVI	04/08/2016	520.99	Put	GOVI	102,920.0000	10.2920	61,890.0000	6.1890	(39.866)	0	0	0
2016/06/22	GOVI	04/08/2016			GOVI	510.6980	510.6980	514.8010	514.8010	0.803	0.0000	0.0000	450
2016/06/22	GOVI	04/08/2016	521.01	Put	GOVI	103,120.0000	10.3120	62,090.0000	6.2090	(39.789)	0	0	0
2016/06/22	GOVI	04/08/2016	521.00	Put	GOVI	103,020.0000	10.3020	61,990.0000	6.1990	(39.827)	0	0	0
2016/06/22	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	GOVI	03/11/2016	476.11	Call	GOVI	444,120.0000	44.4120	485,920.0000	48.5920	9.412	0	0	0
2016/06/22	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	GOVI	03/11/2016			GOVI	520.5220	520.5220	524.7020	524.7020	0.803	0.0000	0.0000	127
2016/06/22	GOVI	03/11/2016	476.12	Call	GOVI	444,020.0000	44.4020	485,820.0000	48.5820	9.414	0	0	0
2016/06/22	GOVI	03/11/2016	476.13	Call	GOVI	443,920.0000	44.3920	485,720.0000	48.5720	9.416	0	0	0
2016/06/22	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	18,820.0000	1.8820	100.000	0	0	0
2016/06/22	GOVI	02/02/2017			GOVI	530.9600	530.9600	535.2220	535.2220	0.803	0.0000	0.0000	0
2016/06/22	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	19,020.0000	1.9020	100.000	0	0	0
2016/06/22	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	18,920.0000	1.8920	100.000	0	0	0
2016/06/22	GOVI	02/02/2017	533.32	Put	GOVI	23,600.0000	2.3600	0.0000	0.0000	(100.000)	0	0	0
2016/06/22	GOVI	02/02/2017	533.34	Put	GOVI	23,800.0000	2.3800	0.0000	0.0000	(100.000)	0	0	0
2016/06/22	GOVI	02/02/2017	533.33	Put	GOVI	23,700.0000	2.3700	0.0000	0.0000	(100.000)	0	0	0
2016/06/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/22	IGOV	04/08/2016			Index Future	248.6320	248.6320	248.4980	248.4980	(0.054)	0.0000	0.0000	1,081
2016/06/22	IGOV	03/11/2016			Index Future	253.4300	253.4300	253.2920	253.2920	(0.054)	0.0000	0.0000	24
2016/06/22	IGOV	02/02/2017			Index Future	258.5270	258.5270	258.3860	258.3860	(0.055)	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
2016/06/22	ILBI	04/08/2016			Index Future	673.0270	673.0270	672.8330	672.8330	(0.029)	0.0000	0.0000	156
2016/06/22	ILBI	03/11/2016			Index Future	685.8710	685.8710	685.6730	685.6730	(0.029)	0.0000	0.0000	0
2016/06/22	IS01	19/12/2016			Interest Rate Swap	100.0789	100.0789	100.0738	100.0738	(0.005)	0.0000	0.0000	0
2016/06/22	IS01	16/03/2017			Interest Rate Swap	100.0663	100.0663	100.0517	100.0517	(0.015)	0.0000	0.0000	0
2016/06/22	IS01	15/06/2017			Interest Rate Swap	99.7589	99.7589	99.7297	99.7297	(0.029)	0.0000	0.0000	0
2016/06/22	IS01	21/09/2017			Interest Rate Swap	99.8944	99.8944	99.8484	99.8484	(0.046)	0.0000	0.0000	0
2016/06/22	IS02	18/12/2017			Interest Rate Swap	100.2750	100.2750	100.2168	100.2168	(0.058)	0.0000	0.0000	0
2016/06/22	IS02	16/03/2018			Interest Rate Swap	99.6713	99.6713	99.5967	99.5967	(0.075)	0.0000	0.0000	0
2016/06/22	IS02	15/06/2018			Interest Rate Swap	99.4568	99.4568	99.3696	99.3696	(0.088)	0.0000	0.0000	0
2016/06/22	IS02	21/09/2018			Interest Rate Swap	99.6618	99.6618	99.5548	99.5548	(0.107)	0.0000	0.0000	0
2016/06/22	IS05	17/12/2020			Interest Rate Swap	99.6659	99.6659	99.4060	99.4060	(0.261)	0.0000	0.0000	0
2016/06/22	IS05	16/03/2021			Interest Rate Swap	99.1158	99.1158	98.8496	98.8496	(0.269)	0.0000	0.0000	0
2016/06/22	IS05	15/06/2021			Interest Rate Swap	98.5313	98.5313	98.2561	98.2561	(0.279)	0.0000	0.0000	0
2016/06/22	IS05	21/09/2021			Interest Rate Swap	98.9166	98.9166	98.6295	98.6295	(0.290)	0.0000	0.0000	0
2016/06/22	IS10	17/12/2025			Interest Rate Swap	101.0696	101.0696	100.6695	100.6695	(0.396)	0.0000	0.0000	0
2016/06/22	IS10	16/03/2026			Interest Rate Swap	98.2740	98.2740	97.8527	97.8527	(0.429)	0.0000	0.0000	0
2016/06/22	IS10	15/06/2026			Interest Rate Swap	97.1316	97.1316	96.6950	96.6950	(0.449)	0.0000	0.0000	0
2016/06/22	IS10	21/09/2026			Interest Rate Swap	99.2342	99.2342	98.7958	98.7958	(0.442)	0.0000	0.0000	0
2016/06/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/22	JBAF	20/07/2016			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2016/06/22	JBAF	17/08/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/06/22	JBAF	21/09/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/06/22	JBAF	19/10/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/06/22	JBAF	16/11/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/06/22	JBAF	21/12/2016			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/06/22	JBAF	15/03/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2016/06/22	JBAF	21/06/2017			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/06/22	JBAF	20/09/2017			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2016/06/22	JBAF	20/12/2017			Jibar Tradeable Future	8.0000	92.0000	8.0000	92.0000	0.000	0.0000	0.0000	0
2016/06/22	JBAF	20/03/2018			Jibar Tradeable Future	8.0500	91.9500	8.0500	91.9500	0.000	0.0000	0.0000	0
2016/06/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/22	R023	04/08/2016	8.24	Call	Bond Future	218.4200	0.2184	324.5800	0.3246	48.604	0	0	0
2016/06/22	R023	04/08/2016	8.25	Put	Bond Future	2,676.2500	2.6763	2,165.9700	2.1660	(19.067)	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
2016/06/22	R023	04/08/2016			Bond Future	8.7568	98.4840	8.6271	99.1035	(1.481)	0.0000	0.0000	11,610
2016/06/22	R023	04/08/2016	8.25	Call	Bond Future	226.5500	0.2266	335.8300	0.3358	48.237	0	0	0
2016/06/22	R023	04/08/2016	8.26	Call	Bond Future	235.0000	0.2350	347.4600	0.3475	47.855	0	0	0
2016/06/22	R023	04/08/2016	8.24	Put	Bond Future	2,717.2400	2.7172	2,203.8400	2.2038	(18.894)	0	0	0
2016/06/22	R023	04/08/2016	8.26	Put	Bond Future	2,635.6100	2.6356	2,128.5100	2.1285	(19.240)	0	0	0
2016/06/22	R023	03/11/2016	9.73	Put	Bond Future	429.8700	0.4299	316.9900	0.3170	(26.259)	0	0	0
2016/06/22	R023	03/11/2016			Bond Future	8.8061	96.4273	8.6701	97.0578	(1.545)	0.0000	0.0000	0
2016/06/22	R023	03/11/2016	9.75	Put	Bond Future	414.9500	0.4149	305.2300	0.3052	(26.442)	0	0	0
2016/06/22	R023	03/11/2016	9.73	Call	Bond Future	4,576.8200	4.5768	5,094.4300	5.0944	11.309	0	0	0
2016/06/22	R023	03/11/2016	9.74	Put	Bond Future	422.3500	0.4223	311.0700	0.3111	(26.348)	0	0	0
2016/06/22	R023	03/11/2016	9.74	Call	Bond Future	4,612.9400	4.6129	5,132.1500	5.1322	11.256	0	0	0
2016/06/22	R023	03/11/2016	9.75	Call	Bond Future	4,649.1500	4.6492	5,169.9200	5.1699	11.201	0	0	0
2016/06/22	R023	02/02/2017	8.85	Call	Bond Future	2,247.0300	2.2470	2,563.3700	2.5634	14.078	0	0	0
2016/06/22	R023	02/02/2017			Bond Future	8.8457	98.3619	8.7026	99.0044	(1.619)	0.0000	0.0000	0
2016/06/22	R023	02/02/2017	8.86	Call	Bond Future	2,269.9100	2.2699	2,587.9900	2.5880	14.013	0	0	0
2016/06/22	R023	02/02/2017	8.84	Put	Bond Future	2,249.9400	2.2499	1,922.1000	1.9221	(14.571)	0	0	0
2016/06/22	R023	02/02/2017	8.86	Put	Bond Future	2,206.2300	2.2062	1,881.8900	1.8819	(14.701)	0	0	0
2016/06/22	R023	02/02/2017	8.84	Call	Bond Future	2,224.2900	2.2243	2,538.8700	2.5389	14.143	0	0	0
2016/06/22	R023	02/02/2017	8.85	Put	Bond Future	2,228.0000	2.2280	1,901.9200	1.9019	(14.636)	0	0	0
2016/06/22	R035	04/08/2016			Bond Future	9.6230	97.5085	9.4944	98.5661	(1.337)	0.0000	0.0000	5,505
2016/06/22	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R035	04/08/2016	10.35	Call	Bond Future	5,646.5100	5.6465	6,704.0800	6.7041	18.730	0	0	0
2016/06/22	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R035	04/08/2016	10.36	Call	Bond Future	5,720.4500	5.7204	6,778.0200	6.7780	18.488	0	0	0
2016/06/22	R035	04/08/2016	10.37	Call	Bond Future	5,794.3000	5.7943	6,851.8700	6.8519	18.252	0	0	0
2016/06/22	R035	03/11/2016	9.58	Put	Bond Future	771.9800	0.7720	0.0000	0.0000	(100.000)	0	0	0
2016/06/22	R035	03/11/2016			Bond Future	9.6752	94.8627	9.5427	95.9395	(1.369)	0.0000	0.0000	0
2016/06/22	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	386.4000	0.3864	100.000	0	0	0
2016/06/22	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	223.1700	0.2232	100.000	0	0	0
2016/06/22	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	304.8400	0.3048	100.000	0	0	0
2016/06/22	R035	03/11/2016	9.57	Put	Bond Future	853.6500	0.8536	0.0000	0.0000	(100.000)	0	0	0
2016/06/22	R035	03/11/2016	9.59	Put	Bond Future	690.4200	0.6904	0.0000	0.0000	(100.000)	0	0	0
2016/06/22	R186	04/08/2016	8.51	Put	Bond Future	3,981.0300	3.9810	3,263.9400	3.2639	(18.013)	0	0	0
2016/06/22	R186	04/08/2016	8.90	Call	Bond Future	1,209.2400	1.2092	1,598.3800	1.5984	32.181	0	0	500
2016/06/22	R186	04/08/2016	8.85	Call	Bond Future	1,064.0100	1.0640	1,421.1700	1.4212	33.567	0	0	750
2016/06/22	R186	04/08/2016	9.60	Call	Bond Future	4,399.1300	4.3991	5,162.5500	5.1625	17.354	0	0	0
2016/06/22	R186	04/08/2016	10.00	Put	Bond Future	70.5100	0.0705	36.4200	0.0364	(48.348)	0	0	6,500
2016/06/22	R186	04/08/2016			Bond Future	9.0070	111.3353	8.8831	112.2192	(1.376)	0.0000	0.0000	97,741
2016/06/22	R186	04/08/2016	8.50	Put	Bond Future	4,042.1100	4.0421	3,320.5100	3.3205	(17.852)	0	0	0
2016/06/22	R186	04/08/2016	9.25	Put	Bond Future	854.2700	0.8543	577.0800	0.5771	(32.448)	0	0	1,000
2016/06/22	R186	04/08/2016	9.35	Put	Bond Future	648.1700	0.6482	423.9200	0.4239	(34.597)	0	0	0
2016/06/22	R186	04/08/2016	9.40	Put	Bond Future	560.9300	0.5609	360.8100	0.3608	(35.676)	0	0	5,000
2016/06/22	R186	04/08/2016	9.30	Put	Bond Future	745.7300	0.7457	495.7600	0.4958	(33.520)	0	0	0
2016/06/22	R186	04/08/2016	8.51	Call	Bond Future	378.3100	0.3783	545.0800	0.5451	44.083	0	0	0
2016/06/22	R186	04/08/2016	8.85	Put	Bond Future	2,185.2200	2.1852	1,658.5200	1.6585	(24.103)	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
2016/06/22	R186	04/08/2016	8.49	Call	Bond Future	352.5900	0.3526	510.3900	0.5104	44.755	0	0	0
2016/06/22	R186	04/08/2016	8.50	Call	Bond Future	365.2700	0.3653	527.5300	0.5275	44.422	0	0	0
2016/06/22	R186	04/08/2016	8.90	Put	Bond Future	1,971.7500	1.9718	1,477.0300	1.4770	(25.090)	0	0	0
2016/06/22	R186	04/08/2016	9.25	Call	Bond Future	2,559.1700	2.5592	3,165.8400	3.1658	23.706	0	0	0
2016/06/22	R186	04/08/2016	9.35	Call	Bond Future	3,044.2600	3.0443	3,703.8700	3.7039	21.667	0	0	500
2016/06/22	R186	04/08/2016	9.40	Call	Bond Future	3,300.3700	3.3004	3,984.1100	3.9841	20.717	0	0	0
2016/06/22	R186	04/08/2016	9.30	Call	Bond Future	2,796.9800	2.7970	3,430.8700	3.4309	22.663	0	0	500
2016/06/22	R186	04/08/2016	9.60	Put	Bond Future	301.2000	0.3012	180.7600	0.1808	(39.987)	0	0	5,635
2016/06/22	R186	04/08/2016	10.00	Call	Bond Future	6,815.5100	6.8155	7,665.2800	7.6653	12.468	0	0	0
2016/06/22	R186	04/08/2016	8.49	Put	Bond Future	4,103.6100	4.1036	3,377.5500	3.3775	(17.693)	0	0	0
2016/06/22	R186	03/11/2016	9.40	Put	Bond Future	1,690.2600	1.6903	1,364.0700	1.3641	(19.298)	0	0	0
2016/06/22	R186	03/11/2016			Bond Future	9.0528	113.4546	8.9241	114.3542	(1.422)	0.0000	0.0000	10
2016/06/22	R186	03/11/2016	9.20	Put	Bond Future	2,232.7800	2.2328	1,836.7100	1.8367	(17.739)	0	0	0
2016/06/22	R186	03/11/2016	8.95	Put	Bond Future	3,083.6900	3.0837	2,595.5100	2.5955	(15.831)	0	0	0
2016/06/22	R186	03/11/2016	8.97	Put	Bond Future	3,008.2800	3.0083	2,527.5300	2.5275	(15.981)	0	0	0
2016/06/22	R186	03/11/2016	9.66	Call	Bond Future	5,258.5100	5.2585	5,914.7000	5.9147	12.479	0	0	0
2016/06/22	R186	03/11/2016	8.96	Put	Bond Future	3,045.8200	3.0458	2,561.3500	2.5613	(15.906)	0	0	0
2016/06/22	R186	03/11/2016	8.97	Call	Bond Future	2,430.4800	2.4305	2,849.3900	2.8494	17.236	0	0	0
2016/06/22	R186	03/11/2016	9.71	Call	Bond Future	5,501.4500	5.5014	6,172.1900	6.1722	12.192	0	0	0
2016/06/22	R186	03/11/2016	9.20	Call	Bond Future	3,249.4800	3.2495	3,753.0700	3.7531	15.498	0	0	1,425
2016/06/22	R186	03/11/2016	8.95	Call	Bond Future	2,365.7400	2.3657	2,777.2200	2.7772	17.393	0	0	0
2016/06/22	R186	03/11/2016	9.40	Call	Bond Future	4,068.1000	4.0681	4,641.5700	4.6416	14.097	0	0	1,425
2016/06/22	R186	03/11/2016	9.66	Put	Bond Future	1,145.6900	1.1457	902.2200	0.9022	(21.251)	0	0	5,000
2016/06/22	R186	03/11/2016	9.71	Put	Bond Future	1,059.3800	1.0594	830.4600	0.8305	(21.609)	0	0	5,000
2016/06/22	R186	03/11/2016	8.96	Call	Bond Future	2,397.9800	2.3980	2,813.1700	2.8132	17.314	0	0	0
2016/06/22	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R197	04/08/2016			Bond Future	299.2706	299.2706	299.5418	299.5418	0.091	0.0000	0.0000	1,657
2016/06/22	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R197	04/08/2016	293.98	Call	Bond Future	5,290.5900	5.2906	5,561.8200	5.5618	5.127	0	0	0
2016/06/22	R197	04/08/2016	293.96	Call	Bond Future	5,310.5900	5.3106	5,581.8200	5.5818	5.107	0	0	0
2016/06/22	R197	04/08/2016	293.97	Call	Bond Future	5,300.5900	5.3006	5,571.8200	5.5718	5.117	0	0	0
2016/06/22	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R197	03/11/2016	303.56	Call	Bond Future	1,425.2600	1.4253	1,699.0200	1.6990	19.208	0	0	0
2016/06/22	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R197	03/11/2016			Bond Future	304.9853	304.9853	305.2590	305.2590	0.090	0.0000	0.0000	0
2016/06/22	R197	03/11/2016	303.57	Call	Bond Future	1,415.2600	1.4153	1,689.0200	1.6890	19.343	0	0	0
2016/06/22	R197	03/11/2016	303.58	Call	Bond Future	1,405.2600	1.4053	1,679.0200	1.6790	19.481	0	0	0
2016/06/22	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R202	04/08/2016	243.25	Call	Bond Future	7,391.1600	7.3912	7,149.6400	7.1496	(3.268)	0	0	0
2016/06/22	R202	04/08/2016			Bond Future	249.8197	249.8197	249.5502	249.5502	(0.108)	0.0000	0.0000	37,553
2016/06/22	R202	04/08/2016	243.26	Call	Bond Future	7,383.1500	7.3832	7,141.7000	7.1417	(3.270)	0	0	0
2016/06/22	R202	04/08/2016	243.24	Put	Bond Future	819.4600	0.8195	847.3600	0.8474	3.405	0	0	0
2016/06/22	R202	04/08/2016	243.26	Put	Bond Future	823.4400	0.8234	851.4700	0.8515	3.404	0	0	0
2016/06/22	R202	04/08/2016	243.24	Call	Bond Future	7,399.1700	7.3992	7,157.5900	7.1576	(3.265)	0	0	0
2016/06/22	R202	04/08/2016	243.25	Put	Bond Future	821.4500	0.8214	849.4100	0.8494	3.404	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
2016/06/22	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R202	03/11/2016			Bond Future	254.5902	254.5902	254.3133	254.3133	(0.109)	0.0000	0.0000	0
2016/06/22	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R202	03/11/2016	253.85	Call	Bond Future	740.2400	0.7402	463.2900	0.4633	(37.414)	0	0	0
2016/06/22	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R202	03/11/2016	253.86	Call	Bond Future	730.2400	0.7302	453.2900	0.4533	(37.926)	0	0	0
2016/06/22	R202	03/11/2016	253.87	Call	Bond Future	720.2400	0.7202	443.2900	0.4433	(38.452)	0	0	0
2016/06/22	R203	04/08/2016	7.26	Call	Bond Future	43.0800	0.0431	65.6400	0.0656	52.368	0	0	0
2016/06/22	R203	04/08/2016			Bond Future	7.6473	103.9290	7.5357	104.0452	(1.459)	0.0000	0.0000	58,231
2016/06/22	R203	04/08/2016	7.24	Call	Bond Future	39.3600	0.0394	60.2900	0.0603	53.176	0	0	0
2016/06/22	R203	04/08/2016	7.25	Call	Bond Future	41.1400	0.0411	62.9200	0.0629	52.941	0	0	0
2016/06/22	R203	04/08/2016	7.24	Put	Bond Future	464.4800	0.4645	369.1800	0.3692	(20.518)	0	0	0
2016/06/22	R203	04/08/2016	7.26	Put	Bond Future	447.2600	0.4473	353.5900	0.3536	(20.943)	0	0	0
2016/06/22	R203	04/08/2016	7.25	Put	Bond Future	455.7900	0.4558	361.3400	0.3613	(20.722)	0	0	0
2016/06/22	R203	03/11/2016	8.86	Call	Bond Future	1,032.1500	1.0322	1,141.8600	1.1419	10.629	0	0	0
2016/06/22	R203	03/11/2016			Bond Future	7.6063	101.7354	7.4621	101.8530	(1.895)	0.0000	0.0000	0
2016/06/22	R203	03/11/2016	8.84	Call	Bond Future	1,017.0300	1.0170	1,126.4100	1.1264	10.755	0	0	0
2016/06/22	R203	03/11/2016	8.85	Call	Bond Future	1,024.5900	1.0246	1,134.1400	1.1341	10.692	0	0	0
2016/06/22	R203	03/11/2016	8.84	Put	Bond Future	20.0800	0.0201	11.9200	0.0119	(40.637)	0	0	0
2016/06/22	R203	03/11/2016	8.86	Put	Bond Future	19.1600	0.0192	11.3300	0.0113	(40.866)	0	0	0
2016/06/22	R203	03/11/2016	8.85	Put	Bond Future	19.6200	0.0196	11.6300	0.0116	(40.724)	0	0	0
2016/06/22	R203	02/02/2017	7.70	Call	Bond Future	324.3300	0.3243	398.9400	0.3989	23.004	0	0	0
2016/06/22	R203	02/02/2017	7.71	Put	Bond Future	153.8000	0.1538	109.7300	0.1097	(28.654)	0	0	0
2016/06/22	R203	02/02/2017			Bond Future	7.4094	103.7767	7.2043	103.8958	(2.768)	0.0000	0.0000	0
2016/06/22	R203	02/02/2017	7.71	Call	Bond Future	327.8900	0.3279	402.9500	0.4030	22.892	0	0	0
2016/06/22	R203	02/02/2017	7.72	Call	Bond Future	331.7800	0.3318	407.2700	0.4073	22.753	0	0	0
2016/06/22	R203	02/02/2017	7.70	Put	Bond Future	156.0200	0.1560	111.5000	0.1115	(28.535)	0	0	0
2016/06/22	R203	02/02/2017	7.72	Put	Bond Future	151.9000	0.1519	108.2600	0.1083	(28.729)	0	0	0
2016/06/22	R204	04/08/2016			Bond Future	8.0775	100.9134	7.9544	101.1740	(1.524)	0.0000	0.0000	33,387
2016/06/22	R204	04/08/2016	7.74	Put	Bond Future	847.1900	0.8472	651.9600	0.6520	(23.044)	0	0	0
2016/06/22	R204	04/08/2016	7.76	Put	Bond Future	814.9700	0.8150	623.4900	0.6235	(23.495)	0	0	0
2016/06/22	R204	04/08/2016	7.74	Call	Bond Future	130.8900	0.1309	196.1900	0.1962	49.889	0	0	0
2016/06/22	R204	04/08/2016	7.75	Put	Bond Future	830.9500	0.8309	637.7000	0.6377	(23.257)	0	0	0
2016/06/22	R204	04/08/2016	7.75	Call	Bond Future	135.9600	0.1360	203.2400	0.2032	49.485	0	0	0
2016/06/22	R204	04/08/2016	7.76	Call	Bond Future	141.2900	0.1413	210.3400	0.2103	48.871	0	0	0
2016/06/22	R204	03/11/2016			Bond Future	8.1107	102.8343	7.9724	103.0989	(1.706)	0.0000	0.0000	0
2016/06/22	R204	03/11/2016	9.21	Put	Bond Future	83.5500	0.0836	55.9800	0.0560	(32.998)	0	0	0
2016/06/22	R204	03/11/2016	9.23	Put	Bond Future	79.9800	0.0800	53.4200	0.0534	(33.208)	0	0	0
2016/06/22	R204	03/11/2016	9.22	Put	Bond Future	81.6900	0.0817	54.6400	0.0546	(33.113)	0	0	0
2016/06/22	R204	03/11/2016	9.22	Call	Bond Future	2,171.3500	2.1713	2,408.8900	2.4089	10.940	0	0	0
2016/06/22	R204	03/11/2016	9.21	Call	Bond Future	2,154.6200	2.1546	2,391.6400	2.3916	11.001	0	0	0
2016/06/22	R204	03/11/2016	9.23	Call	Bond Future	2,188.2200	2.1882	2,426.2500	2.4263	10.878	0	0	0
2016/06/22	R204	02/02/2017	8.28	Call	Bond Future	886.8500	0.8869	1,036.4800	1.0365	16.872	0	0	0
2016/06/22	R204	02/02/2017			Bond Future	8.1083	100.8552	7.9504	101.1243	(1.947)	0.0000	0.0000	0
2016/06/22	R204	02/02/2017	8.29	Call	Bond Future	896.6800	0.8967	1,047.2900	1.0473	16.796	0	0	0
2016/06/22	R204	02/02/2017	8.30	Call	Bond Future	906.8700	0.9069	1,058.4500	1.0584	16.715	0	0	0

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2016/06/22	R204	02/02/2017	8.28	Put	Bond Future	595.3200	0.5953	475.7900	0.4758	(20.078)	0	0	0
2016/06/22	R204	02/02/2017	8.30	Put	Bond Future	581.4500	0.5815	463.8700	0.4639	(20.222)	0	0	0
2016/06/22	R204	02/02/2017	8.29	Put	Bond Future	588.2000	0.5882	469.6500	0.4697	(20.155)	0	0	0
2016/06/22	R207	04/08/2016			Bond Future	8.3616	97.2475	8.2346	97.6129	(1.518)	0.0000	0.0000	76,760
2016/06/22	R207	04/08/2016	7.99	Put	Bond Future	1,256.8000	1.2568	978.7400	0.9787	(22.124)	0	0	0
2016/06/22	R207	04/08/2016	8.01	Put	Bond Future	1,212.2900	1.2123	939.0600	0.9391	(22.538)	0	0	0
2016/06/22	R207	04/08/2016	8.00	Put	Bond Future	1,234.4500	1.2344	958.7900	0.9588	(22.331)	0	0	0
2016/06/22	R207	04/08/2016	8.01	Call	Bond Future	196.4000	0.1964	288.5500	0.2886	46.920	0	0	0
2016/06/22	R207	04/08/2016	7.99	Call	Bond Future	182.7300	0.1827	270.0500	0.2700	47.786	0	0	0
2016/06/22	R207	04/08/2016	8.00	Call	Bond Future	189.4700	0.1895	279.1900	0.2792	47.353	0	0	0
2016/06/22	R207	02/02/2017	9.24	Call	Bond Future	2,430.3700	2.4304	2,712.5700	2.7126	11.611	0	0	0
2016/06/22	R207	02/02/2017			Bond Future	8.4280	97.4435	8.2776	97.8216	(1.785)	0.0000	0.0000	0
2016/06/22	R207	02/02/2017	8.91	Call	Bond Future	1,841.8200	1.8418	2,087.8400	2.0878	13.357	0	0	62
2016/06/22	R207	02/02/2017	9.22	Call	Bond Future	2,392.8500	2.3928	2,673.0500	2.6731	11.710	0	0	0
2016/06/22	R207	02/02/2017	9.23	Call	Bond Future	2,411.5900	2.4116	2,692.7900	2.6928	11.660	0	0	0
2016/06/22	R207	02/02/2017	8.91	Put	Bond Future	642.6900	0.6427	510.5700	0.5106	(20.557)	0	0	0
2016/06/22	R207	02/02/2017	9.22	Put	Bond Future	432.1300	0.4321	334.1900	0.3342	(22.664)	0	0	0
2016/06/22	R207	02/02/2017	9.24	Put	Bond Future	420.7800	0.4208	324.8400	0.3248	(22.801)	0	0	0
2016/06/22	R207	02/02/2017	9.23	Put	Bond Future	426.4300	0.4264	329.4900	0.3295	(22.733)	0	0	0
2016/06/22	R208	04/08/2016	8.01	Put	Bond Future	2,015.2000	2.0152	1,634.8800	1.6349	(18.873)	0	0	0
2016/06/22	R208	04/08/2016			Bond Future	8.5196	95.7536	8.3940	96.2088	(1.474)	0.0000	0.0000	48,487
2016/06/22	R208	04/08/2016	8.00	Put	Bond Future	2,046.4600	2.0465	1,663.8500	1.6638	(18.696)	0	0	0
2016/06/22	R208	04/08/2016	7.99	Call	Bond Future	139.7900	0.1398	210.1400	0.2101	50.325	0	0	0
2016/06/22	R208	04/08/2016	8.00	Call	Bond Future	145.4000	0.1454	217.9800	0.2180	49.917	0	0	0
2016/06/22	R208	04/08/2016	8.01	Call	Bond Future	151.1700	0.1512	226.0400	0.2260	49.527	0	0	0
2016/06/22	R208	04/08/2016	7.99	Put	Bond Future	2,077.8900	2.0779	1,693.0500	1.6931	(18.521)	0	0	0
2016/06/22	R208	03/11/2016	9.59	Put	Bond Future	230.3000	0.2303	165.1500	0.1652	(28.289)	0	0	0
2016/06/22	R208	03/11/2016			Bond Future	8.5671	94.1736	8.4335	94.6366	(1.560)	0.0000	0.0000	0
2016/06/22	R208	03/11/2016	9.58	Put	Bond Future	234.7400	0.2347	168.5400	0.1685	(28.201)	0	0	0
2016/06/22	R208	03/11/2016	9.57	Call	Bond Future	3,626.9000	3.6269	4,022.6200	4.0226	10.911	0	0	0
2016/06/22	R208	03/11/2016	9.58	Call	Bond Future	3,655.2900	3.6553	4,052.0800	4.0521	10.855	0	0	0
2016/06/22	R208	03/11/2016	9.59	Call	Bond Future	3,683.8500	3.6838	4,081.6900	4.0817	10.800	0	0	0
2016/06/22	R208	03/11/2016	9.57	Put	Bond Future	239.3700	0.2394	172.1000	0.1721	(28.103)	0	0	0
2016/06/22	R208	02/02/2017			Bond Future	8.5994	96.0632	8.4566	96.5347	(1.661)	0.0000	0.0000	0
2016/06/22	R208	02/02/2017	8.64	Call	Bond Future	1,617.7500	1.6178	1,855.0600	1.8551	14.669	0	0	0
2016/06/22	R208	02/02/2017	8.63	Put	Bond Future	1,499.5800	1.4996	1,264.0100	1.2640	(15.709)	0	0	0
2016/06/22	R208	02/02/2017	8.65	Put	Bond Future	1,468.5800	1.4686	1,235.9300	1.2359	(15.842)	0	0	0
2016/06/22	R208	02/02/2017	8.64	Put	Bond Future	1,484.1700	1.4842	1,249.9100	1.2499	(15.784)	0	0	0
2016/06/22	R208	02/02/2017	8.65	Call	Bond Future	1,635.0200	1.6350	1,873.9400	1.8739	14.613	0	0	0
2016/06/22	R208	02/02/2017	8.63	Call	Bond Future	1,600.2900	1.6003	1,836.2900	1.8363	14.747	0	0	0
2016/06/22	R209	04/08/2016	9.26	Call	Bond Future	751.4500	0.7514	1,033.3400	1.0333	37.513	0	0	0
2016/06/22	R209	04/08/2016	9.70	Put	Bond Future	1,145.7200	1.1457	811.1600	0.8112	(29.201)	0	0	250
2016/06/22	R209	04/08/2016			Bond Future	9.5609	73.1416	9.4325	74.0205	(1.342)	0.0000	0.0000	55,093
2016/06/22	R209	04/08/2016	9.24	Call	Bond Future	710.3300	0.7103	981.0300	0.9810	38.109	0	0	0
2016/06/22	R209	04/08/2016	9.60	Put	Bond Future	1,442.4000	1.4424	1,049.1900	1.0492	(27.261)	0	0	0

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2016/06/22	R209	04/08/2016	10.60	Call	Bond Future	6,620.3200		6.6203	7,463.5200	7.4635	12.737	0	0	5,624
2016/06/22	R209	04/08/2016	9.40	Put	Bond Future	2,189.7700		2.1898	1,674.9500	1.6750	(23.510)	0	0	0
2016/06/22	R209	04/08/2016	9.70	Call	Bond Future	2,079.8400		2.0798	2,624.1700	2.6242	26.172	0	0	0
2016/06/22	R209	04/08/2016	10.29	Call	Bond Future	4,914.1000		4.9141	5,702.6800	5.7027	16.047	0	0	0
2016/06/22	R209	04/08/2016	9.25	Call	Bond Future	730.7300		0.7307	1,007.0100	1.0070	37.809	0	0	0
2016/06/22	R209	04/08/2016	9.24	Put	Bond Future	2,939.0700		2.9391	2,330.8800	2.3309	(20.693)	0	0	0
2016/06/22	R209	04/08/2016	10.60	Put	Bond Future	76.6800		0.0767	40.9900	0.0410	(46.544)	0	0	0
2016/06/22	R209	04/08/2016	9.40	Call	Bond Future	1,085.4300		1.0854	1,449.5000	1.4495	33.542	0	0	250
2016/06/22	R209	04/08/2016	9.26	Put	Bond Future	2,838.1900		2.8382	2,241.1900	2.2412	(21.035)	0	0	0
2016/06/22	R209	04/08/2016	9.60	Call	Bond Future	1,706.9400		1.7069	2,192.6200	2.1926	28.453	0	0	5,624
2016/06/22	R209	04/08/2016	9.25	Put	Bond Future	2,888.4200		2.8884	2,285.8100	2.2858	(20.863)	0	0	0
2016/06/22	R209	04/08/2016	10.29	Put	Bond Future	221.2100		0.2212	130.9000	0.1309	(40.825)	0	0	250
2016/06/22	R209	03/11/2016	10.26	Call	Bond Future	5,345.8500		5.3459	6,008.9800	6.0090	12.405	0	0	0
2016/06/22	R209	03/11/2016			Bond Future	9.6061		71.3833	9.4743	72.2782	(1.372)	0.0000	0.0000	0
2016/06/22	R209	03/11/2016	10.24	Call	Bond Future	5,257.3100		5.2573	5,915.2200	5.9152	12.514	0	0	0
2016/06/22	R209	03/11/2016	10.25	Call	Bond Future	5,301.5300		5.3015	5,962.0500	5.9621	12.459	0	0	0
2016/06/22	R209	03/11/2016	10.24	Put	Bond Future	1,183.8600		1.1839	946.8500	0.9469	(20.020)	0	0	0
2016/06/22	R209	03/11/2016	10.25	Put	Bond Future	1,166.7300		1.1667	932.3300	0.9323	(20.090)	0	0	5,000
2016/06/22	R209	03/11/2016	10.26	Put	Bond Future	1,149.8000		1.1498	918.0100	0.9180	(20.159)	0	0	0
2016/06/22	R209	02/02/2017	9.55	Put	Bond Future	3,950.4100		3.9504	3,480.7200	3.4807	(11.890)	0	0	0
2016/06/22	R209	02/02/2017			Bond Future	9.6453		72.8157	9.5098	73.7281	(1.404)	0.0000	0.0000	0
2016/06/22	R209	02/02/2017	9.54	Put	Bond Future	3,986.7800		3.9868	3,514.3600	3.5144	(11.850)	0	0	0
2016/06/22	R209	02/02/2017	9.55	Call	Bond Future	3,310.4700		3.3105	3,753.1500	3.7531	13.372	0	0	0
2016/06/22	R209	02/02/2017	9.53	Call	Bond Future	3,247.9900		3.2480	3,685.2200	3.6852	13.462	0	0	0
2016/06/22	R209	02/02/2017	9.54	Call	Bond Future	3,279.1500		3.2792	3,719.1000	3.7191	13.417	0	0	0
2016/06/22	R209	02/02/2017	9.53	Put	Bond Future	4,023.4000		4.0234	3,548.2600	3.5483	(11.809)	0	0	0
2016/06/22	R210	04/08/2016			Bond Future	188.8324		188.8324	188.6934	188.6934	(0.074)	0.0000	0.0000	2,571
2016/06/22	R210	04/08/2016	181.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R210	04/08/2016	181.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R210	04/08/2016	181.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R210	04/08/2016	181.50	Call	Bond Future	7,332.4400		7.3324	7,193.4400	7.1934	(1.896)	0	0	0
2016/06/22	R210	04/08/2016	181.52	Call	Bond Future	7,312.4400		7.3124	7,173.4400	7.1734	(1.901)	0	0	0
2016/06/22	R210	04/08/2016	181.51	Call	Bond Future	7,322.4400		7.3224	7,183.4400	7.1834	(1.898)	0	0	0
2016/06/22	R210	03/11/2016			Bond Future	190.1557		190.1557	190.0125	190.0125	(0.075)	0.0000	0.0000	0
2016/06/22	R210	03/11/2016	188.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R210	03/11/2016	188.92	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R210	03/11/2016	188.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R210	03/11/2016	188.90	Call	Bond Future	1,255.6600		1.2557	1,112.5400	1.1125	(11.398)	0	0	0
2016/06/22	R210	03/11/2016	188.91	Call	Bond Future	1,245.6600		1.2457	1,102.5400	1.1025	(11.489)	0	0	0
2016/06/22	R210	03/11/2016	188.92	Call	Bond Future	1,235.6600		1.2357	1,092.5400	1.0925	(11.582)	0	0	0
2016/06/22	R211	04/08/2016	137.08	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R211	04/08/2016			Bond Future	139.9562		139.9562	139.9862	139.9862	0.021	0.0000	0.0000	64
2016/06/22	R211	04/08/2016	137.09	Call	Bond Future	2,866.2400		2.8662	2,896.1800	2.8962	1.045	0	0	0
2016/06/22	R211	04/08/2016	137.07	Call	Bond Future	2,866.2400		2.8662	2,916.1800	2.9162	1.037	0	0	0
2016/06/22	R211	04/08/2016	137.08	Call	Bond Future	2,876.2400		2.8762	2,906.1800	2.9062	1.041	0	0	0
2016/06/22	R211	04/08/2016	137.07	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/22	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R211	03/11/2016	141.75	Call	Bond Future	878.8900	0.8789	908.1800	0.9082	3.333	0	0	0
2016/06/22	R211	03/11/2016			Bond Future	142.6289	142.6289	142.6582	142.6582	0.021	0.0000	0.0000	0
2016/06/22	R211	03/11/2016	141.76	Call	Bond Future	868.8900	0.8689	898.1800	0.8982	3.371	0	0	0
2016/06/22	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R211	03/11/2016	141.74	Call	Bond Future	888.8900	0.8889	918.1800	0.9182	3.295	0	0	0
2016/06/22	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R212	04/08/2016	142.43	Call	Bond Future	3,607.2300	3.6072	3,648.1900	3.6482	1.135	0	0	0
2016/06/22	R212	04/08/2016			Bond Future	146.0372	146.0372	146.0782	146.0782	0.028	0.0000	0.0000	4,218
2016/06/22	R212	04/08/2016	142.44	Call	Bond Future	3,597.2300	3.5972	3,638.1900	3.6382	1.139	0	0	0
2016/06/22	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R212	04/08/2016	142.42	Call	Bond Future	3,617.2300	3.6172	3,658.1900	3.6582	1.132	0	0	0
2016/06/22	R212	03/11/2016			Bond Future	148.8260	148.8260	148.8665	148.8665	0.027	0.0000	0.0000	0
2016/06/22	R212	03/11/2016	148.11	Call	Bond Future	715.9700	0.7160	756.4600	0.7565	5.655	0	0	0
2016/06/22	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/22	R212	03/11/2016	148.12	Call	Bond Future	705.9700	0.7060	746.4600	0.7465	5.735	0	0	0
2016/06/22	R212	03/11/2016	148.10	Call	Bond Future	725.9700	0.7260	766.4600	0.7665	5.577	0	0	0
2016/06/22	R213	04/08/2016			Bond Future	9.4313	84.0553	9.3078	84.8949	(1.309)	0.0000	0.0000	44,423
2016/06/22	R213	04/08/2016	8.99	Put	Bond Future	3,535.5500	3.5356	2,887.4400	2.8874	(18.331)	0	0	0
2016/06/22	R213	04/08/2016	9.01	Put	Bond Future	3,424.6400	3.4246	2,785.9800	2.7860	(18.649)	0	0	0
2016/06/22	R213	04/08/2016	9.00	Put	Bond Future	3,479.8800	3.4799	2,836.4600	2.8365	(18.490)	0	0	0
2016/06/22	R213	04/08/2016	9.01	Call	Bond Future	508.7900	0.5088	709.7000	0.7097	39.488	0	0	0
2016/06/22	R213	04/08/2016	8.99	Call	Bond Future	477.6400	0.4776	669.1000	0.6691	40.085	0	0	0
2016/06/22	R213	04/08/2016	9.00	Call	Bond Future	493.0400	0.4930	689.1900	0.6892	39.784	0	0	0
2016/06/22	R213	03/11/2016			Bond Future	9.4802	82.1044	9.3530	82.9593	(1.342)	0.0000	0.0000	0
2016/06/22	R213	03/11/2016	10.18	Put	Bond Future	1,032.7200	1.0327	819.7000	0.8197	(20.627)	0	0	0
2016/06/22	R213	03/11/2016	10.20	Put	Bond Future	1,001.8600	1.0019	793.7500	0.7938	(20.772)	0	0	0
2016/06/22	R213	03/11/2016	10.18	Call	Bond Future	5,516.7700	5.5168	6,158.5900	6.1586	11.634	0	0	0
2016/06/22	R213	03/11/2016	10.19	Put	Bond Future	1,017.1100	1.0171	806.5700	0.8066	(20.700)	0	0	0
2016/06/22	R213	03/11/2016	10.19	Call	Bond Future	5,562.6500	5.5626	6,206.9500	6.2070	11.583	0	0	0
2016/06/22	R213	03/11/2016	10.20	Call	Bond Future	5,608.8100	5.6088	6,255.5400	6.2555	11.531	0	0	0
2016/06/22	R213	02/02/2017	9.40	Call	Bond Future	3,138.1300	3.1381	3,540.0600	3.5401	12.808	0	0	0
2016/06/22	R213	02/02/2017	9.42	Call	Bond Future	3,199.7200	3.1997	3,606.9100	3.6069	12.726	0	0	0
2016/06/22	R213	02/02/2017			Bond Future	9.5236	83.7517	9.3924	84.6231	(1.377)	0.0000	0.0000	0
2016/06/22	R213	02/02/2017	9.41	Call	Bond Future	3,168.8400	3.1688	3,573.4000	3.5734	12.767	0	0	0
2016/06/22	R213	02/02/2017	9.40	Put	Bond Future	3,958.8800	3.9589	3,489.4800	3.4895	(11.857)	0	0	0
2016/06/22	R213	02/02/2017	9.42	Put	Bond Future	3,886.8700	3.8869	3,422.7300	3.4227	(11.941)	0	0	0
2016/06/22	R213	02/02/2017	9.41	Put	Bond Future	3,922.7500	3.9227	3,455.9800	3.4560	(11.899)	0	0	0
2016/06/22	R214	04/08/2016	9.24	Call	Bond Future	519.3500	0.5194	740.7800	0.7408	42.636	0	0	0
2016/06/22	R214	04/08/2016	9.25	Put	Bond Future	3,698.0700	3.6981	3,016.3000	3.0163	(18.436)	0	0	0

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2016/06/22	R214	04/08/2016	11.30	Call	Bond Future	9,966.3900	9.9664	10,870.2400	10.8702	9.069	0	0	5,610
2016/06/22	R214	04/08/2016			Bond Future	9.6853	73.2088	9.5570	74.1172	(1.325)	0.0000	0.0000	30,086
2016/06/22	R214	04/08/2016	8.55	Put	Bond Future	8,787.5100	8.7875	7,900.6500	7.9007	(10.092)	0	0	0
2016/06/22	R214	04/08/2016	9.30	Call	Bond Future	623.6000	0.6236	876.8600	0.8769	40.613	0	0	1,300
2016/06/22	R214	04/08/2016	9.25	Call	Bond Future	535.7700	0.5358	762.3600	0.7624	42.292	0	0	0
2016/06/22	R214	04/08/2016	11.30	Put	Bond Future	8.3300	0.0083	3.8200	0.0038	(54.142)	0	0	0
2016/06/22	R214	04/08/2016	10.30	Put	Bond Future	343.8600	0.3439	217.7000	0.2177	(36.689)	0	0	0
2016/06/22	R214	04/08/2016	9.26	Call	Bond Future	552.5500	0.5526	784.3700	0.7844	41.955	0	0	0
2016/06/22	R214	04/08/2016	8.55	Call	Bond Future	30.4400	0.0304	51.9400	0.0519	70.631	0	0	1,300
2016/06/22	R214	04/08/2016	9.30	Put	Bond Future	3,410.9500	3.4110	2,755.8500	2.7558	(19.206)	0	0	0
2016/06/22	R214	04/08/2016	9.24	Put	Bond Future	3,757.0200	3.7570	3,070.0900	3.0701	(18.284)	0	0	0
2016/06/22	R214	04/08/2016	10.30	Call	Bond Future	4,441.0900	4.4411	5,223.2900	5.2233	17.613	0	0	5,610
2016/06/22	R214	04/08/2016	9.26	Put	Bond Future	3,639.6100	3.6396	2,963.0700	2.9631	(18.588)	0	0	0
2016/06/22	R214	03/11/2016	10.35	Put	Bond Future	1,267.5800	1.2676	1,024.0500	1.0241	(19.212)	0	0	0
2016/06/22	R214	03/11/2016			Bond Future	9.7323	71.3052	9.6006	72.2302	(1.353)	0.0000	0.0000	0
2016/06/22	R214	03/11/2016	10.34	Put	Bond Future	1,285.8400	1.2858	1,039.6100	1.0396	(19.149)	0	0	0
2016/06/22	R214	03/11/2016	10.35	Call	Bond Future	5,351.0800	5.3511	6,032.6000	6.0326	12.736	0	0	0
2016/06/22	R214	03/11/2016	10.33	Call	Bond Future	5,261.7200	5.2617	5,937.8500	5.9378	12.850	0	0	0
2016/06/22	R214	03/11/2016	10.34	Call	Bond Future	5,306.4200	5.3064	5,985.2400	5.9852	12.792	0	0	0
2016/06/22	R214	03/11/2016	10.33	Put	Bond Future	1,304.1700	1.3042	1,055.2500	1.0553	(19.086)	0	0	0
2016/06/22	R214	02/02/2017			Bond Future	9.7747	72.7359	9.6394	73.6788	(1.384)	0.0000	0.0000	0
2016/06/22	R214	02/02/2017	9.67	Call	Bond Future	3,413.1400	3.4131	3,876.5700	3.8766	13.578	0	0	0
2016/06/22	R214	02/02/2017	9.66	Put	Bond Future	4,178.7600	4.1788	3,696.4100	3.6964	(11.543)	0	0	0
2016/06/22	R214	02/02/2017	9.68	Put	Bond Future	4,102.8100	4.1028	3,626.0500	3.6261	(11.620)	0	0	0
2016/06/22	R214	02/02/2017	9.67	Put	Bond Future	4,140.7700	4.1408	3,661.2200	3.6612	(11.581)	0	0	0
2016/06/22	R214	02/02/2017	9.68	Call	Bond Future	3,445.2400	3.4452	3,911.4600	3.9115	13.532	0	0	0
2016/06/22	R214	02/02/2017	9.66	Call	Bond Future	3,380.9700	3.3810	3,841.6000	3.8416	13.624	0	0	0
2016/06/22	R248	04/08/2016			Bond Future	9.7667	93.9718	9.6332	95.1709	(1.367)	0.0000	0.0000	59,008
2016/06/22	R248	04/08/2016	9.25	Call	Bond Future	569.7500	0.5698	830.2500	0.8303	45.722	0	0	0
2016/06/22	R248	04/08/2016	9.24	Put	Bond Future	5,451.9600	5.4520	4,507.2700	4.5073	(17.328)	0	0	0
2016/06/22	R248	04/08/2016	9.26	Put	Bond Future	5,293.5700	5.2936	4,361.3300	4.3613	(17.611)	0	0	0
2016/06/22	R248	04/08/2016	9.25	Put	Bond Future	5,372.5100	5.3725	4,433.9100	4.4339	(17.470)	0	0	0
2016/06/22	R248	04/08/2016	9.26	Call	Bond Future	588.0400	0.5880	854.9000	0.8549	45.381	0	0	0
2016/06/22	R248	04/08/2016	9.24	Call	Bond Future	551.7900	0.5518	806.2000	0.8062	46.106	0	0	0
2016/06/22	R248	03/11/2016	10.38	Call	Bond Future	6,582.9800	6.5830	7,472.3200	7.4723	13.510	0	0	0
2016/06/22	R248	03/11/2016			Bond Future	9.8162	91.3220	9.6790	92.5431	(1.398)	0.0000	0.0000	0
2016/06/22	R248	03/11/2016	10.39	Call	Bond Future	6,638.0700	6.6381	7,530.8300	7.5308	13.449	0	0	0
2016/06/22	R248	03/11/2016	10.37	Put	Bond Future	1,885.2200	1.8852	1,549.9600	1.5500	(17.784)	0	0	0
2016/06/22	R248	03/11/2016	10.39	Put	Bond Future	1,835.5000	1.8355	1,507.1200	1.5071	(17.890)	0	0	0
2016/06/22	R248	03/11/2016	10.37	Call	Bond Future	6,528.2200	6.5282	7,414.1000	7.4141	13.570	0	0	0
2016/06/22	R248	03/11/2016	10.38	Put	Bond Future	1,860.1200	1.8601	1,528.3200	1.5283	(17.838)	0	0	0
2016/06/22	R248	02/02/2017	9.76	Put	Bond Future	5,386.2600	5.3863	4,786.6500	4.7867	(11.132)	0	0	0
2016/06/22	R248	02/02/2017	9.78	Put	Bond Future	5,291.1400	5.2911	4,698.6100	4.6986	(11.199)	0	0	0
2016/06/22	R248	02/02/2017			Bond Future	9.8613	93.1543	9.7202	94.3992	(1.431)	0.0000	0.0000	0
2016/06/22	R248	02/02/2017	9.77	Put	Bond Future	5,338.6800	5.3387	4,742.6100	4.7426	(11.165)	0	0	0
2016/06/22	R248	02/02/2017	9.76	Call	Bond Future	4,495.8600	4.4959	5,141.1500	5.1412	14.353	0	0	0
2016/06/22	R248	02/02/2017	9.77	Call	Bond Future	4,536.9000	4.5369	5,185.7300	5.1857	14.301	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
2016/06/22	R248 02/02/2017	9.78	Call	Bond Future	4,577.8200	4.5778	5,230.1900	5.2302	14.251	0	0	0
Total											814884	