



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 27/06/2016 TO 27/06/2016

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
2016/06/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2025	04/08/2016			Bond Future	127.4382	127.4382	127.5503	127.5503	0.088	0.0000	0.0000	3,012
2016/06/27	2025	04/08/2016	123.86	Call	Bond Future	3,578.1600	3.5782	3,690.2800	3.6903	3.133	0	0	0
2016/06/27	2025	04/08/2016	123.87	Call	Bond Future	3,568.1600	3.5682	3,680.2800	3.6803	3.142	0	0	0
2016/06/27	2025	04/08/2016	123.85	Call	Bond Future	3,588.1600	3.5882	3,700.2800	3.7003	3.125	0	0	0
2016/06/27	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2025	03/11/2016			Bond Future	129.8687	129.8687	129.9817	129.9817	0.087	0.0000	0.0000	0
2016/06/27	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2025	03/11/2016	129.21	Call	Bond Future	658.7300	0.6587	771.6700	0.7717	17.145	0	0	0
2016/06/27	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2025	03/11/2016	129.22	Call	Bond Future	648.7300	0.6487	761.6700	0.7617	17.409	0	0	0
2016/06/27	2025	03/11/2016	129.23	Call	Bond Future	638.7300	0.6387	751.6700	0.7517	17.682	0	0	0
2016/06/27	2030	04/08/2016	10.17	Call	Bond Future	4,616.5100	4.6165	4,515.5600	4.5156	(2.187)	0	0	0
2016/06/27	2030	04/08/2016			Bond Future	9.4778	89.0983	9.4924	88.9974	0.154	0.0000	0.0000	25,310
2016/06/27	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2030	03/11/2016	9.35	Put	Bond Future	1,230.9700	1.2310	1,334.7500	1.3347	8.431	0	0	0
2016/06/27	2030	03/11/2016			Bond Future	9.5284	90.7924	9.5436	90.6887	0.160	0.0000	0.0000	0
2016/06/27	2030	03/11/2016	9.34	Put	Bond Future	1,300.6700	1.3007	1,404.4500	1.4044	7.979	0	0	0
2016/06/27	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2030	03/11/2016	9.33	Put	Bond Future	1,370.4400	1.3704	1,474.2200	1.4742	7.573	0	0	0
2016/06/27	2032	04/08/2016	9.01	Call	Bond Future	287.7000	0.2877	245.4000	0.2454	(14.703)	0	0	0
2016/06/27	2032	04/08/2016			Bond Future	9.6126	92.0455	9.6221	91.9754	0.099	0.0000	0.0000	12,705
2016/06/27	2032	04/08/2016	8.99	Call	Bond Future	267.0000	0.2670	226.6700	0.2267	(15.105)	0	0	0
2016/06/27	2032	04/08/2016	9.00	Call	Bond Future	277.2000	0.2772	235.8900	0.2359	(14.903)	0	0	0
2016/06/27	2032	04/08/2016	8.99	Put	Bond Future	5,027.9000	5.0279	5,057.6100	5.0576	0.591	0	0	0
2016/06/27	2032	04/08/2016	9.01	Put	Bond Future	4,889.9700	4.8900	4,917.7100	4.9177	0.567	0	0	0
2016/06/27	2032	04/08/2016	9.00	Put	Bond Future	4,958.7300	4.9587	4,987.4600	4.9875	0.579	0	0	0
2016/06/27	2032	03/11/2016			Bond Future	9.6671	89.6366	9.6770	89.5642	0.103	0.0000	0.0000	0
2016/06/27	2032	03/11/2016	10.28	Put	Bond Future	1,303.0400	1.3030	1,293.7200	1.2937	(0.715)	0	0	0
2016/06/27	2032	03/11/2016	10.30	Put	Bond Future	1,265.3700	1.2654	1,255.9200	1.2559	(0.747)	0	0	0
2016/06/27	2032	03/11/2016	10.29	Put	Bond Future	1,284.0100	1.2840	1,274.6200	1.2746	(0.731)	0	0	0
2016/06/27	2032	03/11/2016	10.30	Call	Bond Future	5,696.9300	5.6969	5,615.1300	5.6151	(1.436)	0	0	0
2016/06/27	2032	03/11/2016	10.28	Call	Bond Future	5,599.6100	5.5996	5,517.9400	5.5179	(1.458)	0	0	0
2016/06/27	2032	03/11/2016	10.29	Call	Bond Future	5,648.1100	5.6481	5,566.3700	5.5664	(1.447)	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
2016/06/27	2032	02/02/2017	9.53	Call	Bond Future	3,249.9700	3.2500	3,188.9500	3.1889	(1.878)	0	0	0
2016/06/27	2032	02/02/2017			Bond Future	9.7149	91.4324	9.7255	91.3568	0.108	0.0000	0.0000	0
2016/06/27	2032	02/02/2017	9.51	Call	Bond Future	3,185.7500	3.1857	3,125.2300	3.1252	(1.900)	0	0	0
2016/06/27	2032	02/02/2017	9.52	Call	Bond Future	3,217.7700	3.2178	3,157.0000	3.1570	(1.889)	0	0	0
2016/06/27	2032	02/02/2017	9.51	Put	Bond Future	4,675.7700	4.6758	4,690.8400	4.6908	0.322	0	0	0
2016/06/27	2032	02/02/2017	9.53	Put	Bond Future	4,592.9800	4.5930	4,607.5500	4.6075	0.317	0	0	0
2016/06/27	2032	02/02/2017	9.52	Put	Bond Future	4,634.2400	4.6342	4,649.0600	4.6491	0.320	0	0	0
2016/06/27	2033	04/08/2016	104.99	Call	Bond Future	3,837.5700	3.8376	3,847.5300	3.8475	0.260	0	0	0
2016/06/27	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2033	04/08/2016			Bond Future	108.8276	108.8276	108.8375	108.8375	0.009	0.0000	0.0000	4,159
2016/06/27	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2033	04/08/2016	105.00	Call	Bond Future	3,827.5700	3.8276	3,837.5300	3.8375	0.260	0	0	0
2016/06/27	2033	04/08/2016	105.01	Call	Bond Future	3,817.5700	3.8176	3,827.5300	3.8275	0.261	0	0	0
2016/06/27	2033	03/11/2016			Bond Future	109.8841	109.8841	109.8930	109.8930	0.008	0.0000	0.0000	0
2016/06/27	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2033	03/11/2016	109.16	Call	Bond Future	724.1100	0.7241	733.0000	0.7330	1.228	0	0	0
2016/06/27	2033	03/11/2016	109.17	Call	Bond Future	714.1100	0.7141	723.0000	0.7230	1.245	0	0	0
2016/06/27	2033	03/11/2016	109.18	Call	Bond Future	704.1100	0.7041	713.0000	0.7130	1.263	0	0	0
2016/06/27	2037	04/08/2016			Bond Future	9.7678	89.0887	9.7773	89.0127	0.097	0.0000	0.0000	40,983
2016/06/27	2037	04/08/2016	9.24	Put	Bond Future	4,835.4200	4.8354	4,853.7800	4.8538	0.380	0	0	0
2016/06/27	2037	04/08/2016	9.26	Put	Bond Future	4,693.6600	4.6937	4,709.7400	4.7097	0.343	0	0	0
2016/06/27	2037	04/08/2016	9.24	Call	Bond Future	446.5600	0.4466	388.9300	0.3889	(12.905)	0	0	0
2016/06/27	2037	04/08/2016	9.25	Put	Bond Future	4,764.2400	4.7642	4,781.4700	4.7815	0.362	0	0	0
2016/06/27	2037	04/08/2016	9.25	Call	Bond Future	461.6800	0.4617	402.9200	0.4029	(12.727)	0	0	0
2016/06/27	2037	04/08/2016	9.26	Call	Bond Future	477.2700	0.4773	417.3600	0.4174	(12.553)	0	0	0
2016/06/27	2037	03/11/2016	10.35	Call	Bond Future	5,724.1300	5.7241	5,635.4500	5.6354	(1.549)	0	0	0
2016/06/27	2037	03/11/2016	10.36	Put	Bond Future	1,648.4800	1.6485	1,638.0800	1.6381	(0.631)	0	0	0
2016/06/27	2037	03/11/2016			Bond Future	9.8191	90.7827	9.8290	90.7044	0.101	0.0000	0.0000	0
2016/06/27	2037	03/11/2016	10.36	Call	Bond Future	5,774.6600	5.7747	5,685.8800	5.6859	(1.537)	0	0	0
2016/06/27	2037	03/11/2016	10.37	Call	Bond Future	5,825.1500	5.8251	5,736.2900	5.7363	(1.525)	0	0	0
2016/06/27	2037	03/11/2016	10.35	Put	Bond Future	1,671.4400	1.6714	1,661.1400	1.6611	(0.616)	0	0	0
2016/06/27	2037	03/11/2016	10.37	Put	Bond Future	1,625.5900	1.6256	1,615.1100	1.6151	(0.645)	0	0	0
2016/06/27	2037	02/02/2017	9.68	Put	Bond Future	5,126.8300	5.1268	5,141.1900	5.1412	0.280	0	0	0
2016/06/27	2037	02/02/2017			Bond Future	9.8650	88.3444	9.8754	88.2627	0.106	0.0000	0.0000	0
2016/06/27	2037	02/02/2017	9.67	Put	Bond Future	5,172.3800	5.1724	5,187.0100	5.1870	0.283	0	0	0
2016/06/27	2037	02/02/2017	9.68	Call	Bond Future	3,656.8800	3.6569	3,589.4900	3.5895	(1.843)	0	0	0
2016/06/27	2037	02/02/2017	9.66	Call	Bond Future	3,586.7700	3.5868	3,519.9200	3.5199	(1.864)	0	0	0
2016/06/27	2037	02/02/2017	9.67	Call	Bond Future	3,621.8700	3.6219	3,554.7500	3.5548	(1.853)	0	0	0
2016/06/27	2037	02/02/2017	9.66	Put	Bond Future	5,217.9600	5.2180	5,232.8600	5.2329	0.286	0	0	0
2016/06/27	2038	04/08/2016			Bond Future	134.9642	134.9642	135.2103	135.2103	0.182	0.0000	0.0000	21,722
2016/06/27	2038	04/08/2016	129.31	Call	Bond Future	5,654.1600	5.6542	5,900.2600	5.9003	4.353	0	0	0
2016/06/27	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/27	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2038	04/08/2016	129.32	Call	Bond Future	5,644.1600	5.6442	5,890.2600	5.8903	4.360	0	0	0
2016/06/27	2038	04/08/2016	129.30	Call	Bond Future	5,664.1600	5.6642	5,910.2600	5.9103	4.345	0	0	0
2016/06/27	2038	03/11/2016	136.32	Call	Bond Future	1,218.3100	1.2183	1,467.7500	1.4678	20.474	0	0	0
2016/06/27	2038	03/11/2016			Bond Future	137.5383	137.5383	137.7877	137.7877	0.181	0.0000	0.0000	0
2016/06/27	2038	03/11/2016	136.33	Call	Bond Future	1,208.3100	1.2083	1,457.7500	1.4578	20.644	0	0	0
2016/06/27	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2038	03/11/2016	136.31	Call	Bond Future	1,228.3100	1.2283	1,477.7500	1.4778	20.308	0	0	0
2016/06/27	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2040	04/08/2016			Bond Future	9.8329	92.6583	9.8424	92.5774	0.097	0.0000	0.0000	722
2016/06/27	2040	04/08/2016	9.49	Put	Bond Future	3,867.7900	3.8678	3,863.6900	3.8637	(0.106)	0	0	0
2016/06/27	2040	04/08/2016	9.50	Call	Bond Future	889.1700	0.8892	803.0300	0.8030	(9.688)	0	0	0
2016/06/27	2040	04/08/2016	9.51	Call	Bond Future	914.5100	0.9145	827.2100	0.8272	(9.546)	0	0	0
2016/06/27	2040	04/08/2016	9.49	Call	Bond Future	864.3300	0.8643	779.3400	0.7793	(9.833)	0	0	0
2016/06/27	2040	04/08/2016	9.51	Put	Bond Future	3,738.4200	3.7384	3,732.0100	3.7320	(0.171)	0	0	0
2016/06/27	2040	04/08/2016	9.50	Put	Bond Future	3,802.7900	3.8028	3,797.5400	3.7975	(0.138)	0	0	0
2016/06/27	2040	03/11/2016			Bond Future	9.8847	94.4202	9.8946	94.3367	0.100	0.0000	0.0000	0
2016/06/27	2040	03/11/2016	9.69	Put	Bond Future	4,514.1300	4.5141	4,520.0000	4.5200	0.130	0	0	0
2016/06/27	2040	03/11/2016	9.71	Put	Bond Future	4,414.2600	4.4143	4,419.3700	4.4194	0.116	0	0	0
2016/06/27	2040	03/11/2016	9.70	Put	Bond Future	4,464.0000	4.4640	4,469.4900	4.4695	0.123	0	0	0
2016/06/27	2040	03/11/2016	9.71	Call	Bond Future	2,919.1000	2.9191	2,840.7500	2.8407	(2.684)	0	0	0
2016/06/27	2040	03/11/2016	9.69	Call	Bond Future	2,845.2600	2.8453	2,767.6700	2.7677	(2.727)	0	0	0
2016/06/27	2040	03/11/2016	9.70	Call	Bond Future	2,882.0500	2.8820	2,804.0800	2.8041	(2.705)	0	0	0
2016/06/27	2044	04/08/2016	9.50	Call	Bond Future	865.0900	0.8651	779.6000	0.7796	(9.882)	0	0	0
2016/06/27	2044	04/08/2016			Bond Future	9.8471	89.8856	9.8566	89.8040	0.097	0.0000	0.0000	19,251
2016/06/27	2044	04/08/2016	9.51	Call	Bond Future	889.9900	0.8900	803.3300	0.8033	(9.737)	0	0	0
2016/06/27	2044	04/08/2016	9.49	Put	Bond Future	4,000.5800	4.0006	3,997.9000	3.9979	(0.067)	0	0	0
2016/06/27	2044	04/08/2016	9.51	Put	Bond Future	3,867.8800	3.8679	3,862.8400	3.8628	(0.130)	0	0	0
2016/06/27	2044	04/08/2016	9.49	Call	Bond Future	840.6800	0.8407	756.3800	0.7564	(10.028)	0	0	0
2016/06/27	2044	04/08/2016	9.50	Put	Bond Future	3,933.9100	3.9339	3,930.0400	3.9300	(0.098)	0	0	0
2016/06/27	2044	03/11/2016			Bond Future	9.8973	91.5948	9.9072	91.5106	0.100	0.0000	0.0000	285
2016/06/27	2044	03/11/2016	10.42	Call	Bond Future	6,151.9600	6.1520	6,056.1100	6.0561	(1.558)	0	0	0
2016/06/27	2044	03/11/2016	10.41	Put	Bond Future	1,914.2000	1.9142	1,902.6100	1.9026	(0.605)	0	0	0
2016/06/27	2044	03/11/2016	10.43	Put	Bond Future	1,863.8500	1.8638	1,852.0600	1.8521	(0.633)	0	0	0
2016/06/27	2044	03/11/2016	10.42	Put	Bond Future	1,888.9800	1.8890	1,877.2900	1.8773	(0.619)	0	0	0
2016/06/27	2044	03/11/2016	10.43	Call	Bond Future	6,204.9200	6.2049	6,108.9700	6.1090	(1.546)	0	0	0
2016/06/27	2044	03/11/2016	10.41	Call	Bond Future	6,098.9700	6.0990	6,003.2200	6.0032	(1.570)	0	0	0
2016/06/27	2044	02/02/2017			Bond Future	9.9424	89.0475	9.9527	88.9600	0.105	0.0000	0.0000	0
2016/06/27	2044	02/02/2017	9.77	Call	Bond Future	4,077.5000	4.0775	4,003.9100	4.0039	(1.805)	0	0	0
2016/06/27	2044	02/02/2017	9.76	Put	Bond Future	5,600.0000	5.6000	5,614.2200	5.6142	0.254	0	0	0
2016/06/27	2044	02/02/2017	9.78	Put	Bond Future	5,502.7200	5.5027	5,516.3800	5.5164	0.248	0	0	0
2016/06/27	2044	02/02/2017	9.77	Put	Bond Future	5,551.3400	5.5513	5,565.2700	5.5653	0.251	0	0	0
2016/06/27	2044	02/02/2017	9.78	Call	Bond Future	4,115.5400	4.1155	4,041.6800	4.0417	(1.795)	0	0	0
2016/06/27	2044	02/02/2017	9.76	Call	Bond Future	4,039.3600	4.0394	3,966.0600	3.9661	(1.815)	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
2016/06/27	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2046	04/08/2016			Bond Future	134.8803	134.8803	135.0378	135.0378	0.117	0.0000	0.0000	16,620
2016/06/27	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2046	04/08/2016	129.00	Call	Bond Future	5,880.3500	5.8803	6,037.8000	6.0378	2.678	0	0	0
2016/06/27	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2046	04/08/2016	129.01	Call	Bond Future	5,870.3500	5.8703	6,027.8000	6.0278	2.682	0	0	0
2016/06/27	2046	04/08/2016	129.02	Call	Bond Future	5,860.3500	5.8603	6,017.8000	6.0178	2.687	0	0	0
2016/06/27	2046	03/11/2016	137.07	Put	Bond Future	1,122.6500	1.1227	963.7800	0.9638	(14.151)	0	0	0
2016/06/27	2046	03/11/2016			Bond Future	135.9474	135.9474	136.1062	136.1062	0.117	0.0000	0.0000	0
2016/06/27	2046	03/11/2016	137.09	Put	Bond Future	1,142.6500	1.1427	983.7800	0.9838	(13.904)	0	0	0
2016/06/27	2046	03/11/2016	137.08	Put	Bond Future	1,132.6500	1.1327	973.7800	0.9738	(14.026)	0	0	0
2016/06/27	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2050	04/08/2016	139.14	Call	Bond Future	5,011.4200	5.0114	5,198.0000	5.1980	3.723	0	0	0
2016/06/27	2050	04/08/2016			Bond Future	144.1514	144.1514	144.3380	144.3380	0.129	0.0000	0.0000	21,135
2016/06/27	2050	04/08/2016	139.12	Call	Bond Future	5,031.4200	5.0314	5,218.0000	5.2180	3.708	0	0	0
2016/06/27	2050	04/08/2016	139.13	Call	Bond Future	5,021.4200	5.0214	5,208.0000	5.2080	3.716	0	0	0
2016/06/27	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2050	03/11/2016	149.52	Put	Bond Future	2,619.1800	2.6192	2,430.7200	2.4307	(7.195)	0	0	0
2016/06/27	2050	03/11/2016			Bond Future	146.9008	146.9008	147.0893	147.0893	0.128	0.0000	0.0000	0
2016/06/27	2050	03/11/2016	149.54	Put	Bond Future	2,639.1800	2.6392	2,450.7200	2.4507	(7.141)	0	0	0
2016/06/27	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2050	03/11/2016	149.53	Put	Bond Future	2,629.1800	2.6292	2,440.7200	2.4407	(7.168)	0	0	0
2016/06/27	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	AL37	04/08/2016			Index Future	487.0540	487.0540	487.1220	487.1220	0.014	0.0000	0.0000	15
2016/06/27	AL37	03/11/2016			Index Future	496.4140	496.4140	496.4760	496.4760	0.012	0.0000	0.0000	0
2016/06/27	AL7T	04/08/2016			Index Future	559.3150	559.3150	559.0240	559.0240	(0.052)	0.0000	0.0000	11
2016/06/27	AL7T	03/11/2016			Index Future	570.0640	570.0640	569.7580	569.7580	(0.054)	0.0000	0.0000	0
2016/06/27	ALBI	04/08/2016			Index Future	509.0900	509.0900	508.8360	508.8360	(0.050)	0.0000	0.0000	722
2016/06/27	ALBI	03/11/2016			Index Future	518.8740	518.8740	518.6070	518.6070	(0.051)	0.0000	0.0000	8
2016/06/27	ALBI	02/02/2017			Index Future	529.2640	529.2640	528.9800	528.9800	(0.054)	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
2016/06/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/27	EL28	04/08/2016			Bond Future	132.3428	132.3428	132.4912	132.4912	0.112	0.0000	0.0000	0
2016/06/27	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	EL28	04/08/2016	126.86	Call	Bond Future	5,482.7700	5.4828	5,631.1600	5.6312	2.706	0	0	0
2016/06/27	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	EL28	04/08/2016	126.87	Call	Bond Future	5,472.7700	5.4728	5,621.1600	5.6212	2.711	0	0	0
2016/06/27	EL28	04/08/2016	126.88	Call	Bond Future	5,462.7700	5.4628	5,611.1600	5.6112	2.716	0	0	0
2016/06/27	EL28	03/11/2016	132.17	Call	Bond Future	1,032.4400	1.0324	1,182.1900	1.1822	14.504	0	0	0
2016/06/27	EL28	03/11/2016			Bond Future	133.2024	133.2024	133.3522	133.3522	0.112	0.0000	0.0000	0
2016/06/27	EL28	03/11/2016	132.15	Call	Bond Future	1,052.4400	1.0524	1,202.1900	1.2022	14.229	0	0	0
2016/06/27	EL28	03/11/2016	132.16	Call	Bond Future	1,042.4400	1.0424	1,192.1900	1.1922	14.365	0	0	0
2016/06/27	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	ES33	04/08/2016			Bond Future	10.6252	78.5978	10.6395	78.5073	0.135	0.0000	0.0000	8,882
2016/06/27	ES33	04/08/2016	10.24	Put	Bond Future	2,497.7100	2.4977	2,588.1700	2.5882	3.622	0	0	0
2016/06/27	ES33	04/08/2016	10.26	Put	Bond Future	2,364.9600	2.3650	2,455.4200	2.4554	3.825	0	0	0
2016/06/27	ES33	04/08/2016	10.25	Put	Bond Future	2,431.2900	2.4313	2,521.7500	2.5218	3.721	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
2016/06/27	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	ES33	03/11/2016			Bond Future	10.7089	76.2995	10.7239	76.2065	0.139	0.0000	0.0000	0
2016/06/27	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	ES33	03/11/2016	11.31	Call	Bond Future	3,612.9300	3.6129	3,519.9700	3.5200	(2.573)	0	0	0
2016/06/27	ES33	03/11/2016	11.29	Call	Bond Future	3,497.0200	3.4970	3,404.0600	3.4041	(2.658)	0	0	0
2016/06/27	ES33	03/11/2016	11.30	Call	Bond Future	3,555.0100	3.5550	3,462.0500	3.4620	(2.615)	0	0	0
2016/06/27	ES33	02/02/2017			Bond Future	10.7896	77.8280	10.8052	77.7317	0.145	0.0000	0.0000	0
2016/06/27	ES33	02/02/2017	10.59	Put	Bond Future	1,244.1600	1.2442	1,340.4900	1.3405	7.743	0	0	0
2016/06/27	ES33	02/02/2017	10.61	Put	Bond Future	1,118.0600	1.1181	1,214.3900	1.2144	8.616	0	0	0
2016/06/27	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	ES33	02/02/2017	10.60	Put	Bond Future	1,181.0700	1.1811	1,277.4000	1.2774	8.156	0	0	0
2016/06/27	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	ES42	04/08/2016			Bond Future	10.7850	82.6940	10.7892	82.6643	0.038	0.0000	0.0000	7,270
2016/06/27	ES42	03/11/2016			Bond Future	10.8678	80.0037	10.8723	79.9724	0.041	0.0000	0.0000	0
2016/06/27	GOVI	04/08/2016	520.99	Put	GOVI	133,130.0000	13.3130	135,780.0000	13.5780	1.991	0	0	0
2016/06/27	GOVI	04/08/2016			GOVI	507.6770	507.6770	507.4120	507.4120	(0.052)	0.0000	0.0000	451
2016/06/27	GOVI	04/08/2016	521.01	Put	GOVI	133,330.0000	13.3330	135,980.0000	13.5980	1.988	0	0	0
2016/06/27	GOVI	04/08/2016	521.00	Put	GOVI	133,230.0000	13.3230	135,880.0000	13.5880	1.989	0	0	0
2016/06/27	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	GOVI	03/11/2016	476.11	Call	GOVI	413,240.0000	41.3240	410,460.0000	41.0460	(0.673)	0	0	0
2016/06/27	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	GOVI	03/11/2016			GOVI	517.4340	517.4340	517.1560	517.1560	(0.054)	0.0000	0.0000	127
2016/06/27	GOVI	03/11/2016	476.12	Call	GOVI	413,140.0000	41.3140	410,360.0000	41.0360	(0.673)	0	0	0
2016/06/27	GOVI	03/11/2016	476.13	Call	GOVI	413,040.0000	41.3040	410,260.0000	41.0260	(0.673)	0	0	0
2016/06/27	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	GOVI	02/02/2017			GOVI	527.7950	527.7950	527.4990	527.4990	(0.056)	0.0000	0.0000	0
2016/06/27	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	GOVI	02/02/2017	533.32	Put	GOVI	55,250.0000	5.5250	58,210.0000	5.8210	5.357	0	0	0
2016/06/27	GOVI	02/02/2017	533.34	Put	GOVI	55,450.0000	5.5450	58,410.0000	5.8410	5.338	0	0	0
2016/06/27	GOVI	02/02/2017	533.33	Put	GOVI	55,350.0000	5.5350	58,310.0000	5.8310	5.348	0	0	0
2016/06/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/27	IGOV	04/08/2016			Index Future	248.1510	248.1510	248.4240	248.4240	0.110	0.0000	0.0000	1,079
2016/06/27	IGOV	03/11/2016			Index Future	252.9350	252.9350	253.2090	253.2090	0.108	0.0000	0.0000	24
2016/06/27	IGOV	02/02/2017			Index Future	258.0150	258.0150	258.2880	258.2880	0.106	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
2016/06/27	ILBI	04/08/2016		Index Future	672.0550	672.0550	672.5750	672.5750	0.077	0.0000	0.0000	156
2016/06/27	ILBI	03/11/2016		Index Future	684.8800	684.8800	685.4090	685.4090	0.077	0.0000	0.0000	0
2016/06/27	IS01	19/12/2016		Interest Rate Swap	100.1028	100.1028	100.1022	100.1022	(0.001)	0.0000	0.0000	0
2016/06/27	IS01	16/03/2017		Interest Rate Swap	100.0995	100.0995	100.0987	100.0987	(0.001)	0.0000	0.0000	0
2016/06/27	IS01	15/06/2017		Interest Rate Swap	99.8020	99.8020	99.7959	99.7959	(0.006)	0.0000	0.0000	0
2016/06/27	IS01	21/09/2017		Interest Rate Swap	99.9519	99.9519	99.9361	99.9361	(0.016)	0.0000	0.0000	0
2016/06/27	IS02	18/12/2017		Interest Rate Swap	100.3430	100.3430	100.3189	100.3189	(0.024)	0.0000	0.0000	0
2016/06/27	IS02	16/03/2018		Interest Rate Swap	99.7447	99.7447	99.7155	99.7155	(0.029)	0.0000	0.0000	0
2016/06/27	IS02	15/06/2018		Interest Rate Swap	99.5735	99.5735	99.5016	99.5016	(0.072)	0.0000	0.0000	0
2016/06/27	IS02	21/09/2018		Interest Rate Swap	99.7988	99.7988	99.6967	99.6967	(0.102)	0.0000	0.0000	0
2016/06/27	IS05	17/12/2020		Interest Rate Swap	99.8035	99.8035	99.6559	99.6559	(0.148)	0.0000	0.0000	0
2016/06/27	IS05	16/03/2021		Interest Rate Swap	99.2603	99.2603	99.1053	99.1053	(0.156)	0.0000	0.0000	0
2016/06/27	IS05	15/06/2021		Interest Rate Swap	98.6786	98.6786	98.5187	98.5187	(0.162)	0.0000	0.0000	0
2016/06/27	IS05	21/09/2021		Interest Rate Swap	99.0677	99.0677	98.9007	98.9007	(0.169)	0.0000	0.0000	0
2016/06/27	IS10	17/12/2025		Interest Rate Swap	101.3888	101.3888	101.1249	101.1249	(0.260)	0.0000	0.0000	0
2016/06/27	IS10	16/03/2026		Interest Rate Swap	98.5987	98.5987	98.3258	98.3258	(0.277)	0.0000	0.0000	0
2016/06/27	IS10	15/06/2026		Interest Rate Swap	97.4553	97.4553	97.1801	97.1801	(0.282)	0.0000	0.0000	0
2016/06/27	IS10	21/09/2026		Interest Rate Swap	99.5530	99.5530	99.2822	99.2822	(0.272)	0.0000	0.0000	0
2016/06/27	J186	21/12/2026		Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/27	J203	15/09/2017		Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/27	J204	21/12/2018		Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/27	J207	15/01/2020		Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/27	JBAF	20/07/2016		Jibar Tradeable Future	7.3600	92.6400	7.3900	92.6100	0.408	0.0000	0.0000	0
2016/06/27	JBAF	17/08/2016		Jibar Tradeable Future	7.3700	92.6300	7.4400	92.5600	0.950	0.0000	0.0000	0
2016/06/27	JBAF	21/09/2016		Jibar Tradeable Future	7.4300	92.5700	7.4800	92.5200	0.673	0.0000	0.0000	0
2016/06/27	JBAF	19/10/2016		Jibar Tradeable Future	7.4700	92.5300	7.5400	92.4600	0.937	0.0000	0.0000	0
2016/06/27	JBAF	16/11/2016		Jibar Tradeable Future	7.4800	92.5200	7.5600	92.4400	1.070	0.0000	0.0000	0
2016/06/27	JBAF	21/12/2016		Jibar Tradeable Future	7.5700	92.4300	7.6300	92.3700	0.793	0.0000	0.0000	0
2016/06/27	JBAF	15/02/2017		Jibar Tradeable Future	7.6100	7.6100	7.7000	92.3000	1.183	0.0000	0.0000	0
2016/06/27	JBAF	15/03/2017		Jibar Tradeable Future	7.6400	92.3600	7.7300	92.2700	1.178	0.0000	0.0000	0
2016/06/27	JBAF	21/06/2017		Jibar Tradeable Future	7.7400	92.2600	7.8400	92.1600	1.292	0.0000	0.0000	0
2016/06/27	JBAF	20/09/2017		Jibar Tradeable Future	7.8200	92.1800	7.9000	92.1000	1.023	0.0000	0.0000	0
2016/06/27	JBAF	20/12/2017		Jibar Tradeable Future	7.9000	92.1000	7.9600	92.0400	0.759	0.0000	0.0000	0
2016/06/27	JBAF	20/03/2018		Jibar Tradeable Future	7.9600	92.0400	8.0500	91.9500	1.131	0.0000	0.0000	0
2016/06/27	JBAF	20/06/2018		Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/06/27	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
2016/06/27	R023	04/08/2016	8.24	Call	Bond Future	139.4800	0.1395	122.4500	0.1224	(12.210)	0	0	0
2016/06/27	R023	04/08/2016	8.25	Put	Bond Future	2,970.4700	2.9705	2,950.4100	2.9504	(0.675)	0	0	0
2016/06/27	R023	04/08/2016			Bond Future	8.8359	98.1085	8.8354	98.1111	(0.006)	0.0000	0.0000	11,610
2016/06/27	R023	04/08/2016	8.25	Call	Bond Future	145.3700	0.1454	127.9100	0.1279	(12.011)	0	0	0
2016/06/27	R023	04/08/2016	8.26	Call	Bond Future	151.5300	0.1515	133.6400	0.1336	(11.806)	0	0	0
2016/06/27	R023	04/08/2016	8.24	Put	Bond Future	3,013.7000	3.0137	2,994.0700	2.9941	(0.651)	0	0	0
2016/06/27	R023	04/08/2016	8.26	Put	Bond Future	2,927.5400	2.9275	2,907.0500	2.9070	(0.700)	0	0	0
2016/06/27	R023	03/11/2016	9.73	Put	Bond Future	472.0000	0.4720	457.9800	0.4580	(2.970)	0	0	0
2016/06/27	R023	03/11/2016			Bond Future	8.8897	96.0425	8.8894	96.0442	(0.004)	0.0000	0.0000	607
2016/06/27	R023	03/11/2016	9.75	Put	Bond Future	455.6100	0.4556	441.8300	0.4418	(3.025)	0	0	0
2016/06/27	R023	03/11/2016	9.73	Call	Bond Future	4,234.1400	4.2341	4,221.7800	4.2218	(0.292)	0	0	0
2016/06/27	R023	03/11/2016	9.74	Put	Bond Future	463.7400	0.4637	449.8400	0.4498	(2.997)	0	0	0
2016/06/27	R023	03/11/2016	9.74	Call	Bond Future	4,269.5200	4.2695	4,257.2800	4.2573	(0.287)	0	0	0
2016/06/27	R023	03/11/2016	9.75	Call	Bond Future	4,305.0000	4.3050	4,292.8800	4.2929	(0.282)	0	0	0
2016/06/27	R023	02/02/2017	8.85	Call	Bond Future	2,012.3000	2.0123	1,997.4300	1.9974	(0.739)	0	0	0
2016/06/27	R023	02/02/2017			Bond Future	8.9345	97.9663	8.9346	97.9661	0.000	0.0000	0.0000	0
2016/06/27	R023	02/02/2017	8.86	Call	Bond Future	2,033.5900	2.0336	2,018.7100	2.0187	(0.732)	0	0	0
2016/06/27	R023	02/02/2017	8.84	Put	Bond Future	2,412.4700	2.4125	2,397.8000	2.3978	(0.608)	0	0	0
2016/06/27	R023	02/02/2017	8.86	Put	Bond Future	2,365.6000	2.3656	2,350.9000	2.3509	(0.621)	0	0	0
2016/06/27	R023	02/02/2017	8.84	Call	Bond Future	1,991.1300	1.9911	1,976.2800	1.9763	(0.746)	0	0	0
2016/06/27	R023	02/02/2017	8.85	Put	Bond Future	2,388.9600	2.3890	2,374.2700	2.3743	(0.615)	0	0	0
2016/06/27	R035	04/08/2016			Bond Future	9.7013	96.8743	9.7108	96.7973	0.098	0.0000	0.0000	5,505
2016/06/27	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R035	04/08/2016	10.35	Call	Bond Future	5,012.2500	5.0123	4,935.2700	4.9353	(1.536)	0	0	0
2016/06/27	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R035	04/08/2016	10.36	Call	Bond Future	5,086.1900	5.0862	5,009.2100	5.0092	(1.514)	0	0	0
2016/06/27	R035	04/08/2016	10.37	Call	Bond Future	5,160.0400	5.1600	5,083.0600	5.0831	(1.492)	0	0	0
2016/06/27	R035	03/11/2016	9.58	Put	Bond Future	1,420.5000	1.4205	1,500.0200	1.5000	5.598	0	0	0
2016/06/27	R035	03/11/2016			Bond Future	9.7561	94.2142	9.7661	94.1347	0.102	0.0000	0.0000	0
2016/06/27	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R035	03/11/2016	9.57	Put	Bond Future	1,502.1700	1.5022	1,581.6900	1.5817	5.294	0	0	0
2016/06/27	R035	03/11/2016	9.59	Put	Bond Future	1,338.9400	1.3389	1,418.4600	1.4185	5.939	0	0	0
2016/06/27	R186	04/08/2016	8.51	Put	Bond Future	4,658.2000	4.6582	4,691.6000	4.6916	0.717	0	0	0
2016/06/27	R186	04/08/2016	8.90	Call	Bond Future	822.4200	0.8224	749.7600	0.7498	(8.835)	0	0	500
2016/06/27	R186	04/08/2016	8.85	Call	Bond Future	708.9200	0.7089	640.9900	0.6410	(9.582)	0	0	750
2016/06/27	R186	04/08/2016	9.60	Call	Bond Future	3,654.4400	3.6544	3,561.6500	3.5617	(2.539)	0	0	0
2016/06/27	R186	04/08/2016	10.00	Put	Bond Future	94.4000	0.0944	82.2000	0.0822	(12.924)	0	0	6,500
2016/06/27	R186	04/08/2016			Bond Future	9.1264	110.4933	9.1360	110.4259	0.105	0.0000	0.0000	97,788
2016/06/27	R186	04/08/2016	8.50	Put	Bond Future	4,723.8200	4.7238	4,758.1200	4.7581	0.726	0	0	0
2016/06/27	R186	04/08/2016	9.25	Put	Bond Future	1,097.3700	1.0974	1,070.4700	1.0705	(2.451)	0	0	1,000
2016/06/27	R186	04/08/2016	9.35	Put	Bond Future	841.0000	0.8410	812.4400	0.8124	(3.396)	0	0	0
2016/06/27	R186	04/08/2016	9.40	Put	Bond Future	731.1500	0.7311	702.4700	0.7025	(3.923)	0	0	5,000
2016/06/27	R186	04/08/2016	9.30	Put	Bond Future	962.8800	0.9629	934.9000	0.9349	(2.906)	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
2016/06/27	R186	04/08/2016	8.51	Call	Bond Future	213.4400	0.2134	179.5000	0.1795	(15.901)	0	0	0
2016/06/27	R186	04/08/2016	8.85	Put	Bond Future	2,672.1700	2.6722	2,671.5800	2.6716	(0.022)	0	0	0
2016/06/27	R186	04/08/2016	8.49	Call	Bond Future	196.7100	0.1967	164.5600	0.1646	(16.344)	0	0	0
2016/06/27	R186	04/08/2016	8.50	Call	Bond Future	204.9400	0.2049	171.9000	0.1719	(16.122)	0	0	0
2016/06/27	R186	04/08/2016	8.90	Put	Bond Future	2,426.9700	2.4270	2,421.6500	2.4216	(0.219)	0	0	0
2016/06/27	R186	04/08/2016	9.25	Call	Bond Future	1,960.2300	1.9602	1,865.9900	1.8660	(4.808)	0	0	0
2016/06/27	R186	04/08/2016	9.35	Call	Bond Future	2,395.0500	2.3950	2,299.1500	2.2991	(4.004)	0	0	500
2016/06/27	R186	04/08/2016	9.40	Call	Bond Future	2,628.5500	2.6286	2,532.5300	2.5325	(3.653)	0	0	0
2016/06/27	R186	04/08/2016	9.30	Call	Bond Future	2,172.0900	2.1721	2,076.7700	2.0768	(4.388)	0	0	500
2016/06/27	R186	04/08/2016	9.60	Put	Bond Future	398.5500	0.3985	373.1000	0.3731	(6.386)	0	0	5,635
2016/06/27	R186	04/08/2016	10.00	Call	Bond Future	5,997.3600	5.9974	5,917.8200	5.9178	(1.326)	0	0	0
2016/06/27	R186	04/08/2016	8.49	Put	Bond Future	4,789.7700	4.7898	4,824.9600	4.8250	0.735	0	0	0
2016/06/27	R186	03/11/2016	9.40	Put	Bond Future	1,960.6500	1.9606	1,959.0200	1.9590	(0.083)	0	0	0
2016/06/27	R186	03/11/2016			Bond Future	9.1773	112.5939	9.1874	112.5241	0.111	0.0000	0.0000	482
2016/06/27	R186	03/11/2016	9.20	Put	Bond Future	2,568.8100	2.5688	2,572.1500	2.5721	0.130	0	0	0
2016/06/27	R186	03/11/2016	8.95	Put	Bond Future	3,508.6300	3.5086	3,520.1600	3.5202	0.329	0	0	0
2016/06/27	R186	03/11/2016	8.97	Put	Bond Future	3,425.9400	3.4259	3,436.7400	3.4367	0.315	0	0	0
2016/06/27	R186	03/11/2016	9.66	Call	Bond Future	4,595.4700	4.5955	4,519.8500	4.5199	(1.646)	0	0	0
2016/06/27	R186	03/11/2016	8.96	Put	Bond Future	3,467.1200	3.4671	3,478.2800	3.4783	0.322	0	0	0
2016/06/27	R186	03/11/2016	8.97	Call	Bond Future	1,987.4800	1.9875	1,928.5000	1.9285	(2.968)	0	0	0
2016/06/27	R186	03/11/2016	9.71	Call	Bond Future	4,826.2000	4.8262	4,750.0400	4.7500	(1.578)	0	0	0
2016/06/27	R186	03/11/2016	9.20	Call	Bond Future	2,724.8500	2.7249	2,658.4100	2.6584	(2.438)	0	0	1,425
2016/06/27	R186	03/11/2016	8.95	Call	Bond Future	1,930.0200	1.9300	1,871.7700	1.8718	(3.018)	0	0	0
2016/06/27	R186	03/11/2016	9.40	Call	Bond Future	3,477.8300	3.4778	3,406.4200	3.4064	(2.053)	0	0	1,425
2016/06/27	R186	03/11/2016	9.66	Put	Bond Future	1,343.3100	1.3433	1,337.4700	1.3375	(0.435)	0	0	5,000
2016/06/27	R186	03/11/2016	9.71	Put	Bond Future	1,244.7900	1.2448	1,238.4100	1.2384	(0.513)	0	0	5,000
2016/06/27	R186	03/11/2016	8.96	Call	Bond Future	1,958.6200	1.9586	1,900.0000	1.9000	(2.993)	0	0	0
2016/06/27	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R197	04/08/2016			Bond Future	299.5948	299.5948	299.6213	299.6213	0.009	0.0000	0.0000	1,667
2016/06/27	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R197	04/08/2016	293.98	Call	Bond Future	5,614.7700	5.6148	5,641.2500	5.6413	0.472	0	0	0
2016/06/27	R197	04/08/2016	293.96	Call	Bond Future	5,634.7700	5.6348	5,661.2500	5.6613	0.470	0	0	0
2016/06/27	R197	04/08/2016	293.97	Call	Bond Future	5,624.7700	5.6248	5,651.2500	5.6513	0.471	0	0	0
2016/06/27	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R197	03/11/2016	303.56	Call	Bond Future	1,748.7700	1.7488	1,772.4800	1.7725	1.356	0	0	0
2016/06/27	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R197	03/11/2016			Bond Future	305.3088	305.3088	305.3325	305.3325	0.008	0.0000	0.0000	0
2016/06/27	R197	03/11/2016	303.57	Call	Bond Future	1,738.7700	1.7388	1,762.4800	1.7625	1.364	0	0	0
2016/06/27	R197	03/11/2016	303.58	Call	Bond Future	1,728.7700	1.7288	1,752.4800	1.7525	1.371	0	0	0
2016/06/27	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R202	04/08/2016	243.25	Call	Bond Future	6,464.2100	6.4642	6,669.4700	6.6695	3.175	0	0	0
2016/06/27	R202	04/08/2016			Bond Future	248.7483	248.7483	249.1101	249.1101	0.145	0.0000	0.0000	37,424
2016/06/27	R202	04/08/2016	243.26	Call	Bond Future	6,456.5300	6.4565	6,661.5500	6.6615	3.175	0	0	0
2016/06/27	R202	04/08/2016	243.24	Put	Bond Future	963.6500	0.9636	807.3400	0.8073	(16.221)	0	0	0
2016/06/27	R202	04/08/2016	243.26	Put	Bond Future	968.2800	0.9683	811.5000	0.8115	(16.192)	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
2016/06/27	R202	04/08/2016	243.24	Call	Bond Future	6,471.9000	6.4719	6,677.3900	6.6774	3.175	0	0	0
2016/06/27	R202	04/08/2016	243.25	Put	Bond Future	965.9600	0.9660	809.4200	0.8094	(16.206)	0	0	0
2016/06/27	R202	03/11/2016	253.85	Put	Bond Future	357.3200	0.3573	0.0000	0.0000	(100.000)	0	0	0
2016/06/27	R202	03/11/2016			Bond Future	253.4927	253.4927	253.8585	253.8585	0.144	0.0000	0.0000	0
2016/06/27	R202	03/11/2016	253.87	Put	Bond Future	377.3200	0.3773	11.5400	0.0115	(96.942)	0	0	0
2016/06/27	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	8.4600	0.0085	100.000	0	0	0
2016/06/27	R202	03/11/2016	253.86	Put	Bond Future	367.3200	0.3673	1.5400	0.0015	(99.581)	0	0	0
2016/06/27	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R203	04/08/2016	7.26	Call	Bond Future	20.4100	0.0204	17.1700	0.0172	(15.875)	0	0	0
2016/06/27	R203	04/08/2016			Bond Future	7.7753	103.7960	7.7808	103.7903	0.070	0.0000	0.0000	58,231
2016/06/27	R203	04/08/2016	7.24	Call	Bond Future	18.2600	0.0183	15.2500	0.0152	(16.484)	0	0	0
2016/06/27	R203	04/08/2016	7.25	Call	Bond Future	19.3100	0.0193	16.1900	0.0162	(16.157)	0	0	0
2016/06/27	R203	04/08/2016	7.24	Put	Bond Future	576.4300	0.5764	579.1100	0.5791	0.465	0	0	0
2016/06/27	R203	04/08/2016	7.26	Put	Bond Future	557.6400	0.5576	560.0900	0.5601	0.439	0	0	0
2016/06/27	R203	04/08/2016	7.25	Put	Bond Future	567.0100	0.5670	569.5800	0.5696	0.453	0	0	0
2016/06/27	R203	03/11/2016	8.86	Call	Bond Future	901.8700	0.9019	894.4100	0.8944	(0.827)	0	0	0
2016/06/27	R203	03/11/2016			Bond Future	7.7758	101.5975	7.7843	101.5906	0.109	0.0000	0.0000	0
2016/06/27	R203	03/11/2016	8.84	Call	Bond Future	887.1000	0.8871	879.6300	0.8796	(0.842)	0	0	0
2016/06/27	R203	03/11/2016	8.85	Call	Bond Future	894.4800	0.8945	887.0100	0.8870	(0.835)	0	0	0
2016/06/27	R203	03/11/2016	8.84	Put	Bond Future	28.1200	0.0281	27.5300	0.0275	(2.098)	0	0	0
2016/06/27	R203	03/11/2016	8.86	Put	Bond Future	26.8500	0.0269	26.2700	0.0263	(2.160)	0	0	0
2016/06/27	R203	03/11/2016	8.85	Put	Bond Future	27.4800	0.0275	26.8900	0.0269	(2.147)	0	0	0
2016/06/27	R203	02/02/2017	7.70	Call	Bond Future	237.8500	0.2379	231.6900	0.2317	(2.590)	0	0	0
2016/06/27	R203	02/02/2017	7.71	Put	Bond Future	210.8500	0.2109	213.6700	0.2137	1.337	0	0	0
2016/06/27	R203	02/02/2017			Bond Future	7.6582	103.6326	7.6737	103.6236	0.203	0.0000	0.0000	0
2016/06/27	R203	02/02/2017	7.71	Call	Bond Future	240.8400	0.2408	234.6500	0.2346	(2.570)	0	0	0
2016/06/27	R203	02/02/2017	7.72	Call	Bond Future	244.1900	0.2442	237.9500	0.2380	(2.555)	0	0	0
2016/06/27	R203	02/02/2017	7.70	Put	Bond Future	213.6400	0.2136	216.4900	0.2165	1.334	0	0	0
2016/06/27	R203	02/02/2017	7.72	Put	Bond Future	208.4100	0.2084	211.1800	0.2112	1.329	0	0	0
2016/06/27	R204	04/08/2016			Bond Future	8.1749	100.7080	8.1796	100.6981	0.057	0.0000	0.0000	33,387
2016/06/27	R204	04/08/2016	7.74	Put	Bond Future	1,001.0000	1.0010	1,001.0400	1.0010	0.004	0	0	0
2016/06/27	R204	04/08/2016	7.76	Put	Bond Future	965.7000	0.9657	965.2300	0.9652	(0.049)	0	0	0
2016/06/27	R204	04/08/2016	7.74	Call	Bond Future	79.2300	0.0792	69.3900	0.0694	(12.420)	0	0	0
2016/06/27	R204	04/08/2016	7.75	Put	Bond Future	983.3300	0.9833	983.1100	0.9831	(0.022)	0	0	0
2016/06/27	R204	04/08/2016	7.75	Call	Bond Future	82.8700	0.0829	72.7700	0.0728	(12.188)	0	0	0
2016/06/27	R204	04/08/2016	7.76	Call	Bond Future	86.5500	0.0865	76.2000	0.0762	(11.958)	0	0	0
2016/06/27	R204	03/11/2016			Bond Future	8.2217	102.6226	8.2276	102.6114	0.071	0.0000	0.0000	656
2016/06/27	R204	03/11/2016	9.21	Put	Bond Future	100.4200	0.1004	98.0000	0.0980	(2.410)	0	0	0
2016/06/27	R204	03/11/2016	9.23	Put	Bond Future	96.1700	0.0962	93.7900	0.0938	(2.475)	0	0	0
2016/06/27	R204	03/11/2016	9.22	Put	Bond Future	98.2100	0.0982	95.8100	0.0958	(2.444)	0	0	0
2016/06/27	R204	03/11/2016	9.22	Call	Bond Future	1,976.1200	1.9761	1,962.5800	1.9626	(0.685)	0	0	0
2016/06/27	R204	03/11/2016	9.21	Call	Bond Future	1,959.7400	1.9597	1,946.1800	1.9462	(0.692)	0	0	0
2016/06/27	R204	03/11/2016	9.23	Call	Bond Future	1,992.6600	1.9927	1,979.1400	1.9791	(0.678)	0	0	0
2016/06/27	R204	02/02/2017	8.28	Call	Bond Future	753.5000	0.7535	741.7600	0.7418	(1.558)	0	0	0
2016/06/27	R204	02/02/2017			Bond Future	8.2374	100.6359	8.2452	100.6226	0.095	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
2016/06/27	R204	02/02/2017	8.29	Call	Bond Future	762.5300	0.7625	750.7400	0.7507	(1.546)	0	0	0
2016/06/27	R204	02/02/2017	8.30	Call	Bond Future	771.9400	0.7719	760.0900	0.7601	(1.535)	0	0	0
2016/06/27	R204	02/02/2017	8.28	Put	Bond Future	681.2400	0.6812	682.8300	0.6828	0.233	0	0	0
2016/06/27	R204	02/02/2017	8.30	Put	Bond Future	665.7900	0.6658	667.2700	0.6673	0.222	0	0	0
2016/06/27	R204	02/02/2017	8.29	Put	Bond Future	673.3200	0.6733	674.8600	0.6749	0.229	0	0	0
2016/06/27	R207	04/08/2016			Bond Future	8.4515	96.9896	8.4508	96.9917	(0.009)	0.0000	0.0000	76,760
2016/06/27	R207	04/08/2016	7.99	Put	Bond Future	1,447.5600	1.4476	1,433.6900	1.4337	(0.958)	0	0	0
2016/06/27	R207	04/08/2016	8.01	Put	Bond Future	1,399.3600	1.3994	1,384.9600	1.3850	(1.029)	0	0	0
2016/06/27	R207	04/08/2016	8.00	Put	Bond Future	1,423.3800	1.4234	1,409.2400	1.4092	(0.993)	0	0	0
2016/06/27	R207	04/08/2016	8.01	Call	Bond Future	125.6100	0.1256	113.2700	0.1133	(9.824)	0	0	0
2016/06/27	R207	04/08/2016	7.99	Call	Bond Future	115.6300	0.1156	103.8200	0.1038	(10.214)	0	0	0
2016/06/27	R207	04/08/2016	8.00	Call	Bond Future	120.5400	0.1205	108.4600	0.1085	(10.022)	0	0	0
2016/06/27	R207	02/02/2017	9.24	Call	Bond Future	2,207.4700	2.2075	2,200.5000	2.2005	(0.316)	0	0	0
2016/06/27	R207	02/02/2017			Bond Future	8.5374	97.1698	8.5377	97.1690	0.004	0.0000	0.0000	0
2016/06/27	R207	02/02/2017	8.91	Call	Bond Future	1,642.4200	1.6424	1,634.7300	1.6347	(0.468)	0	0	62
2016/06/27	R207	02/02/2017	9.22	Call	Bond Future	2,171.2100	2.1712	2,164.1800	2.1642	(0.324)	0	0	0
2016/06/27	R207	02/02/2017	9.23	Call	Bond Future	2,189.3100	2.1893	2,182.3100	2.1823	(0.320)	0	0	0
2016/06/27	R207	02/02/2017	8.91	Put	Bond Future	716.9500	0.7169	710.1100	0.7101	(0.954)	0	0	0
2016/06/27	R207	02/02/2017	9.22	Put	Bond Future	484.1500	0.4841	477.9700	0.4780	(1.276)	0	0	0
2016/06/27	R207	02/02/2017	9.24	Put	Bond Future	471.5400	0.4715	465.4200	0.4654	(1.298)	0	0	0
2016/06/27	R207	02/02/2017	9.23	Put	Bond Future	477.8100	0.4778	471.6600	0.4717	(1.287)	0	0	0
2016/06/27	R208	04/08/2016	8.01	Put	Bond Future	2,277.8300	2.2778	2,247.4100	2.2474	(1.335)	0	0	0
2016/06/27	R208	04/08/2016			Bond Future	8.6093	95.4303	8.6035	95.4510	(0.067)	0.0000	0.0000	48,487
2016/06/27	R208	04/08/2016	8.00	Put	Bond Future	2,310.9100	2.3109	2,280.7400	2.2807	(1.306)	0	0	0
2016/06/27	R208	04/08/2016	7.99	Call	Bond Future	82.7000	0.0827	73.5300	0.0735	(11.088)	0	0	0
2016/06/27	R208	04/08/2016	8.00	Call	Bond Future	86.5000	0.0865	77.1000	0.0771	(10.867)	0	0	0
2016/06/27	R208	04/08/2016	8.01	Call	Bond Future	90.4500	0.0904	80.8000	0.0808	(10.669)	0	0	0
2016/06/27	R208	04/08/2016	7.99	Put	Bond Future	2,344.1500	2.3441	2,314.2100	2.3142	(1.277)	0	0	0
2016/06/27	R208	03/11/2016	9.59	Put	Bond Future	262.6200	0.2626	250.9200	0.2509	(4.455)	0	0	0
2016/06/27	R208	03/11/2016			Bond Future	8.6634	93.8419	8.6575	93.8620	(0.068)	0.0000	0.0000	46
2016/06/27	R208	03/11/2016	9.58	Put	Bond Future	267.6500	0.2677	255.8200	0.2558	(4.420)	0	0	0
2016/06/27	R208	03/11/2016	9.57	Call	Bond Future	3,328.7200	3.3287	3,336.8800	3.3369	0.245	0	0	0
2016/06/27	R208	03/11/2016	9.58	Call	Bond Future	3,356.4800	3.3565	3,364.7800	3.3648	0.247	0	0	0
2016/06/27	R208	03/11/2016	9.59	Call	Bond Future	3,384.4500	3.3844	3,392.8800	3.3929	0.249	0	0	0
2016/06/27	R208	03/11/2016	9.57	Put	Bond Future	272.9100	0.2729	260.9400	0.2609	(4.386)	0	0	0
2016/06/27	R208	02/02/2017			Bond Future	8.7033	95.7217	8.6976	95.7404	(0.065)	0.0000	0.0000	0
2016/06/27	R208	02/02/2017	8.64	Call	Bond Future	1,418.5900	1.4186	1,417.4400	1.4174	(0.081)	0	0	0
2016/06/27	R208	02/02/2017	8.63	Put	Bond Future	1,643.3200	1.6433	1,623.4300	1.6234	(1.210)	0	0	0
2016/06/27	R208	02/02/2017	8.65	Put	Bond Future	1,609.7000	1.6097	1,589.9300	1.5899	(1.228)	0	0	0
2016/06/27	R208	02/02/2017	8.64	Put	Bond Future	1,626.4500	1.6265	1,606.6200	1.6066	(1.219)	0	0	0
2016/06/27	R208	02/02/2017	8.65	Call	Bond Future	1,434.7000	1.4347	1,433.6100	1.4336	(0.076)	0	0	0
2016/06/27	R208	02/02/2017	8.63	Call	Bond Future	1,402.5900	1.4026	1,401.3800	1.4014	(0.086)	0	0	0
2016/06/27	R209	04/08/2016	9.26	Call	Bond Future	550.9500	0.5509	483.3500	0.4834	(12.270)	0	0	0
2016/06/27	R209	04/08/2016	9.70	Put	Bond Future	1,306.9700	1.3070	1,295.6000	1.2956	(0.870)	0	0	250
2016/06/27	R209	04/08/2016			Bond Future	9.6392	72.6132	9.6539	72.5151	0.152	0.0000	0.0000	55,112

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
2016/06/27	R209	04/08/2016	9.24	Call	Bond Future	517.3900	0.5174	452.1300	0.4521	(12.613)	0	0	0
2016/06/27	R209	04/08/2016	9.60	Put	Bond Future	1,639.0000	1.6390	1,634.5800	1.6346	(0.270)	0	0	0
2016/06/27	R209	04/08/2016	10.60	Call	Bond Future	6,100.9400	6.1009	5,992.7600	5.9928	(1.773)	0	0	5,624
2016/06/27	R209	04/08/2016	9.40	Put	Bond Future	2,463.3200	2.4633	2,477.9500	2.4779	0.594	0	0	0
2016/06/27	R209	04/08/2016	9.70	Call	Bond Future	1,712.6400	1.7126	1,603.1300	1.6031	(6.394)	0	0	0
2016/06/27	R209	04/08/2016	10.29	Call	Bond Future	4,416.2400	4.4162	4,300.6800	4.3007	(2.617)	0	0	0
2016/06/27	R209	04/08/2016	9.25	Call	Bond Future	534.0200	0.5340	467.5800	0.4676	(12.441)	0	0	0
2016/06/27	R209	04/08/2016	9.24	Put	Bond Future	3,274.5800	3.2746	3,307.4600	3.3075	1.004	0	0	0
2016/06/27	R209	04/08/2016	10.60	Put	Bond Future	85.7500	0.0857	75.7100	0.0757	(11.708)	0	0	0
2016/06/27	R209	04/08/2016	9.40	Call	Bond Future	830.5300	0.8305	747.0200	0.7470	(10.055)	0	0	250
2016/06/27	R209	04/08/2016	9.26	Put	Bond Future	3,166.1400	3.1661	3,196.6800	3.1967	0.965	0	0	0
2016/06/27	R209	04/08/2016	9.60	Call	Bond Future	1,375.0900	1.3751	1,272.5300	1.2725	(7.458)	0	0	5,624
2016/06/27	R209	04/08/2016	9.25	Put	Bond Future	3,220.1600	3.2202	3,251.8600	3.2519	0.984	0	0	0
2016/06/27	R209	04/08/2016	10.29	Put	Bond Future	251.8000	0.2518	234.3800	0.2344	(6.918)	0	0	250
2016/06/27	R209	03/11/2016	10.26	Call	Bond Future	4,909.4900	4.9095	4,810.2000	4.8102	(2.022)	0	0	0
2016/06/27	R209	03/11/2016			Bond Future	9.6869	70.8431	9.7021	70.7423	0.157	0.0000	0.0000	0
2016/06/27	R209	03/11/2016	10.24	Call	Bond Future	4,823.7500	4.8238	4,724.8200	4.7248	(2.051)	0	0	0
2016/06/27	R209	03/11/2016	10.25	Call	Bond Future	4,866.5600	4.8666	4,767.4500	4.7675	(2.037)	0	0	0
2016/06/27	R209	03/11/2016	10.24	Put	Bond Future	1,290.5300	1.2905	1,292.3800	1.2924	0.143	0	0	0
2016/06/27	R209	03/11/2016	10.25	Put	Bond Future	1,271.9900	1.2720	1,273.6600	1.2737	0.131	0	0	5,000
2016/06/27	R209	03/11/2016	10.26	Put	Bond Future	1,253.6700	1.2537	1,255.1600	1.2552	0.119	0	0	0
2016/06/27	R209	02/02/2017	9.55	Put	Bond Future	4,191.7100	4.1917	4,223.2800	4.2233	0.753	0	0	0
2016/06/27	R209	02/02/2017			Bond Future	9.7287	72.2623	9.7445	72.1581	0.163	0.0000	0.0000	0
2016/06/27	R209	02/02/2017	9.54	Put	Bond Future	4,229.7600	4.2298	4,261.6700	4.2617	0.754	0	0	0
2016/06/27	R209	02/02/2017	9.55	Call	Bond Future	2,998.3700	2.9984	2,925.7700	2.9258	(2.421)	0	0	0
2016/06/27	R209	02/02/2017	9.53	Call	Bond Future	2,939.2500	2.9393	2,867.3300	2.8673	(2.447)	0	0	0
2016/06/27	R209	02/02/2017	9.54	Call	Bond Future	2,968.7300	2.9687	2,896.4700	2.8965	(2.434)	0	0	0
2016/06/27	R209	02/02/2017	9.53	Put	Bond Future	4,268.0600	4.2681	4,300.3100	4.3003	0.756	0	0	0
2016/06/27	R210	04/08/2016			Bond Future	188.9189	188.9189	189.1275	189.1275	0.110	0.0000	0.0000	2,571
2016/06/27	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R210	04/08/2016	181.50	Call	Bond Future	7,418.9200	7.4189	7,627.4600	7.6275	2.811	0	0	0
2016/06/27	R210	04/08/2016	181.52	Call	Bond Future	7,398.9200	7.3989	7,607.4600	7.6075	2.819	0	0	0
2016/06/27	R210	04/08/2016	181.51	Call	Bond Future	7,408.9200	7.4089	7,617.4600	7.6175	2.815	0	0	0
2016/06/27	R210	03/11/2016			Bond Future	190.2395	190.2395	190.4502	190.4502	0.111	0.0000	0.0000	0
2016/06/27	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R210	03/11/2016	188.90	Call	Bond Future	1,339.4900	1.3395	1,550.1800	1.5502	15.729	0	0	0
2016/06/27	R210	03/11/2016	188.91	Call	Bond Future	1,329.4900	1.3295	1,540.1800	1.5402	15.847	0	0	0
2016/06/27	R210	03/11/2016	188.92	Call	Bond Future	1,319.4900	1.3195	1,530.1800	1.5302	15.968	0	0	0
2016/06/27	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R211	04/08/2016			Bond Future	139.8823	139.8823	139.7701	139.7701	(0.080)	0.0000	0.0000	64
2016/06/27	R211	04/08/2016	137.09	Call	Bond Future	2,792.2800	2.7923	2,680.1500	2.6801	(4.016)	0	0	0
2016/06/27	R211	04/08/2016	137.07	Call	Bond Future	2,812.2800	2.8123	2,700.1500	2.7001	(3.987)	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
2016/06/27	R211	04/08/2016	137.08	Call	Bond Future	2,802.2800	2.8023	2,690.1500	2.6901	(4.001)	0	0	0
2016/06/27	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R211	03/11/2016	141.75	Call	Bond Future	800.2600	0.8003	684.4800	0.6845	(14.468)	0	0	0
2016/06/27	R211	03/11/2016			Bond Future	142.5503	142.5503	142.4345	142.4345	(0.081)	0.0000	0.0000	0
2016/06/27	R211	03/11/2016	141.76	Call	Bond Future	790.2600	0.7903	674.4800	0.6745	(14.651)	0	0	0
2016/06/27	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R211	03/11/2016	141.74	Call	Bond Future	810.2600	0.8103	694.4800	0.6945	(14.289)	0	0	0
2016/06/27	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R212	04/08/2016	142.43	Call	Bond Future	3,674.6100	3.6746	3,687.8300	3.6878	0.360	0	0	0
2016/06/27	R212	04/08/2016			Bond Future	146.1046	146.1046	146.1178	146.1178	0.009	0.0000	0.0000	4,218
2016/06/27	R212	04/08/2016	142.44	Call	Bond Future	3,664.6100	3.6646	3,677.8300	3.6778	0.361	0	0	0
2016/06/27	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R212	04/08/2016	142.42	Call	Bond Future	3,684.6100	3.6846	3,697.8300	3.6978	0.359	0	0	0
2016/06/27	R212	03/11/2016			Bond Future	148.8913	148.8913	148.9032	148.9032	0.008	0.0000	0.0000	0
2016/06/27	R212	03/11/2016	148.11	Call	Bond Future	781.2800	0.7813	793.2300	0.7932	1.530	0	0	0
2016/06/27	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/27	R212	03/11/2016	148.12	Call	Bond Future	771.2800	0.7713	783.2300	0.7832	1.549	0	0	0
2016/06/27	R212	03/11/2016	148.10	Call	Bond Future	791.2800	0.7913	803.2300	0.8032	1.510	0	0	0
2016/06/27	R213	04/08/2016			Bond Future	9.5300	83.3928	9.5396	83.3289	0.101	0.0000	0.0000	44,423
2016/06/27	R213	04/08/2016	8.99	Put	Bond Future	4,027.7600	4.0278	4,049.2400	4.0492	0.533	0	0	0
2016/06/27	R213	04/08/2016	9.01	Put	Bond Future	3,908.6100	3.9086	3,928.1900	3.9282	0.501	0	0	0
2016/06/27	R213	04/08/2016	9.00	Put	Bond Future	3,967.9800	3.9680	3,988.5200	3.9885	0.518	0	0	0
2016/06/27	R213	04/08/2016	9.01	Call	Bond Future	330.2700	0.3303	285.9700	0.2860	(13.413)	0	0	0
2016/06/27	R213	04/08/2016	8.99	Call	Bond Future	307.3600	0.3074	264.9600	0.2650	(13.795)	0	0	0
2016/06/27	R213	04/08/2016	9.00	Call	Bond Future	318.6500	0.3186	275.3100	0.2753	(13.601)	0	0	0
2016/06/27	R213	03/11/2016			Bond Future	9.5823	81.4275	9.5923	81.3615	0.105	0.0000	0.0000	0
2016/06/27	R213	03/11/2016	10.18	Put	Bond Future	1,162.8000	1.1628	1,154.9900	1.1550	(0.672)	0	0	0
2016/06/27	R213	03/11/2016	10.20	Put	Bond Future	1,128.4600	1.1285	1,120.5300	1.1205	(0.703)	0	0	0
2016/06/27	R213	03/11/2016	10.18	Call	Bond Future	4,969.9100	4.9699	4,896.0800	4.8961	(1.486)	0	0	0
2016/06/27	R213	03/11/2016	10.19	Put	Bond Future	1,145.4400	1.1454	1,137.5700	1.1376	(0.687)	0	0	0
2016/06/27	R213	03/11/2016	10.19	Call	Bond Future	5,014.0400	5.0140	4,940.1500	4.9401	(1.474)	0	0	0
2016/06/27	R213	03/11/2016	10.20	Call	Bond Future	5,058.4700	5.0585	4,984.5200	4.9845	(1.462)	0	0	0
2016/06/27	R213	02/02/2017	9.40	Call	Bond Future	2,762.0700	2.7621	2,708.1100	2.7081	(1.954)	0	0	0
2016/06/27	R213	02/02/2017	9.42	Call	Bond Future	2,819.3800	2.8194	2,764.9400	2.7649	(1.931)	0	0	0
2016/06/27	R213	02/02/2017			Bond Future	9.6294	83.0584	9.6400	82.9896	0.110	0.0000	0.0000	0
2016/06/27	R213	02/02/2017	9.41	Call	Bond Future	2,790.6400	2.7906	2,736.4400	2.7364	(1.942)	0	0	0
2016/06/27	R213	02/02/2017	9.40	Put	Bond Future	4,276.1200	4.2761	4,291.0400	4.2910	0.349	0	0	0
2016/06/27	R213	02/02/2017	9.42	Put	Bond Future	4,199.8300	4.1998	4,214.2700	4.2143	0.344	0	0	0
2016/06/27	R213	02/02/2017	9.41	Put	Bond Future	4,237.8500	4.2379	4,252.5300	4.2525	0.346	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/27	R214	04/08/2016	9.24	Call	Bond Future	362.9400		0.3629	320.7000	0.3207	(11.638)	0	0	0
2016/06/27	R214	04/08/2016	9.25	Put	Bond Future	4,118.7600		4.1188	4,106.9800	4.1070	(0.286)	0	0	0
2016/06/27	R214	04/08/2016	11.30	Call	Bond Future	9,386.6600		9.3867	9,352.9200	9.3529	(0.359)	0	0	5,610
2016/06/27	R214	04/08/2016			Bond Future	9.7688		72.6281	9.7733	72.5968	0.046	0.0000	0.0000	30,086
2016/06/27	R214	04/08/2016	8.55	Put	Bond Future	9,353.3100		9.3533	9,380.2900	9.3803	0.288	0	0	0
2016/06/27	R214	04/08/2016	9.30	Call	Bond Future	444.9100		0.4449	397.6800	0.3977	(10.616)	0	0	1,300
2016/06/27	R214	04/08/2016	9.25	Call	Bond Future	375.7400		0.3757	332.6700	0.3327	(11.463)	0	0	0
2016/06/27	R214	04/08/2016	11.30	Put	Bond Future	9.3200		0.0093	6.8700	0.0069	(26.288)	0	0	0
2016/06/27	R214	04/08/2016	10.30	Put	Bond Future	403.6100		0.4036	370.0800	0.3701	(8.308)	0	0	0
2016/06/27	R214	04/08/2016	9.26	Call	Bond Future	388.8600		0.3889	344.9600	0.3450	(11.289)	0	0	0
2016/06/27	R214	04/08/2016	8.55	Call	Bond Future	15.5200		0.0155	11.2100	0.0112	(27.771)	0	0	1,300
2016/06/27	R214	04/08/2016	9.30	Put	Bond Future	3,812.9800		3.8130	3,797.0400	3.7970	(0.418)	0	0	0
2016/06/27	R214	04/08/2016	9.24	Put	Bond Future	4,181.3300		4.1813	4,170.3800	4.1704	(0.262)	0	0	0
2016/06/27	R214	04/08/2016	10.30	Call	Bond Future	3,920.1200		3.9201	3,855.3000	3.8553	(1.654)	0	0	5,610
2016/06/27	R214	04/08/2016	9.26	Put	Bond Future	4,056.6400		4.0566	4,044.0300	4.0440	(0.311)	0	0	0
2016/06/27	R214	03/11/2016	10.35	Put	Bond Future	1,398.6300		1.3986	1,379.8600	1.3799	(1.342)	0	0	0
2016/06/27	R214	03/11/2016			Bond Future	9.8183		70.7117	9.8231	70.6791	0.049	0.0000	0.0000	0
2016/06/27	R214	03/11/2016	10.34	Put	Bond Future	1,418.5000		1.4185	1,399.7100	1.3997	(1.325)	0	0	0
2016/06/27	R214	03/11/2016	10.35	Call	Bond Future	4,888.7000		4.8887	4,837.2600	4.8373	(1.052)	0	0	0
2016/06/27	R214	03/11/2016	10.33	Call	Bond Future	4,802.5800		4.8026	4,751.0900	4.7511	(1.072)	0	0	0
2016/06/27	R214	03/11/2016	10.34	Call	Bond Future	4,845.6500		4.8456	4,794.1900	4.7942	(1.062)	0	0	0
2016/06/27	R214	03/11/2016	10.33	Put	Bond Future	1,438.4600		1.4385	1,419.6400	1.4196	(1.308)	0	0	0
2016/06/27	R214	02/02/2017			Bond Future	9.8635		72.1281	9.8686	72.0934	0.052	0.0000	0.0000	0
2016/06/27	R214	02/02/2017	9.67	Call	Bond Future	3,081.9800		3.0820	3,041.0200	3.0410	(1.329)	0	0	0
2016/06/27	R214	02/02/2017	9.66	Put	Bond Future	4,457.1900		4.4572	4,451.0500	4.4511	(0.138)	0	0	0
2016/06/27	R214	02/02/2017	9.68	Put	Bond Future	4,377.5800		4.3776	4,371.1900	4.3712	(0.146)	0	0	0
2016/06/27	R214	02/02/2017	9.67	Put	Bond Future	4,417.3600		4.4174	4,411.1000	4.4111	(0.142)	0	0	0
2016/06/27	R214	02/02/2017	9.68	Call	Bond Future	3,112.2600		3.1123	3,071.1700	3.0712	(1.320)	0	0	0
2016/06/27	R214	02/02/2017	9.66	Call	Bond Future	3,051.6500		3.0517	3,010.8100	3.0108	(1.338)	0	0	0
2016/06/27	R248	04/08/2016			Bond Future	9.8399		93.3259	9.8495	93.2422	0.097	0.0000	0.0000	59,008
2016/06/27	R248	04/08/2016	9.25	Call	Bond Future	410.9200		0.4109	353.8000	0.3538	(13.901)	0	0	0
2016/06/27	R248	04/08/2016	9.24	Put	Bond Future	5,942.7900		5.9428	5,970.6800	5.9707	0.469	0	0	0
2016/06/27	R248	04/08/2016	9.26	Put	Bond Future	5,776.9000		5.7769	5,802.3200	5.8023	0.440	0	0	0
2016/06/27	R248	04/08/2016	9.25	Put	Bond Future	5,859.5200		5.8595	5,886.1900	5.8862	0.455	0	0	0
2016/06/27	R248	04/08/2016	9.26	Call	Bond Future	425.5300		0.4255	367.1600	0.3672	(13.717)	0	0	0
2016/06/27	R248	04/08/2016	9.24	Call	Bond Future	396.7800		0.3968	340.8800	0.3409	(14.088)	0	0	0
2016/06/27	R248	03/11/2016	10.38	Call	Bond Future	6,092.5200		6.0925	5,994.6500	5.9947	(1.606)	0	0	0
2016/06/27	R248	03/11/2016			Bond Future	9.8918		90.6617	9.9018	90.5754	0.101	0.0000	0.0000	1,529
2016/06/27	R248	03/11/2016	10.39	Call	Bond Future	6,145.7600		6.1458	6,047.7800	6.0478	(1.594)	0	0	0
2016/06/27	R248	03/11/2016	10.37	Put	Bond Future	2,056.8900		2.0569	2,045.5000	2.0455	(0.554)	0	0	0
2016/06/27	R248	03/11/2016	10.39	Put	Bond Future	2,003.4600		2.0035	1,991.8300	1.9918	(0.580)	0	0	0
2016/06/27	R248	03/11/2016	10.37	Call	Bond Future	6,039.6200		6.0396	5,941.8800	5.9419	(1.618)	0	0	0
2016/06/27	R248	03/11/2016	10.38	Put	Bond Future	2,029.9300		2.0299	2,018.4100	2.0184	(0.568)	0	0	0
2016/06/27	R248	02/02/2017	9.76	Put	Bond Future	5,712.7200		5.7127	5,727.3600	5.7274	0.256	0	0	0
2016/06/27	R248	02/02/2017	9.78	Put	Bond Future	5,613.6900		5.6137	5,627.7600	5.6278	0.251	0	0	0
2016/06/27	R248	02/02/2017			Bond Future	9.9395		92.4778	9.9499	92.3879	0.105	0.0000	0.0000	0
2016/06/27	R248	02/02/2017	9.77	Put	Bond Future	5,663.1800		5.6632	5,677.5300	5.6775	0.253	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
2016/06/27	R248 02/02/2017	9.76	Call	Bond Future	4,145.7400	4.1457	4,070.5400	4.0705	(1.814)	0	0	0
2016/06/27	R248 02/02/2017	9.77	Call	Bond Future	4,184.8200	4.1848	4,109.3300	4.1093	(1.804)	0	0	0
2016/06/27	R248 02/02/2017	9.78	Call	Bond Future	4,223.7900	4.2238	4,148.0200	4.1480	(1.794)	0	0	0

Total **818425**