



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 05/07/2016 TO 05/07/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	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
2016/07/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2025	04/08/2016			Bond Future	127.6471	127.6471	127.6614	127.6614	0.011	0.0000	0.0000	3,012
2016/07/05	2025	04/08/2016	123.86	Call	Bond Future	3,787.0600	3.7871	3,801.3500	3.8013	0.377	0	0	0
2016/07/05	2025	04/08/2016	123.87	Call	Bond Future	3,777.0600	3.7771	3,791.3500	3.7913	0.378	0	0	0
2016/07/05	2025	04/08/2016	123.85	Call	Bond Future	3,797.0600	3.7971	3,811.3500	3.8113	0.376	0	0	0
2016/07/05	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2025	03/11/2016			Bond Future	130.0758	130.0758	130.0903	130.0903	0.011	0.0000	0.0000	0
2016/07/05	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2025	03/11/2016	129.21	Call	Bond Future	865.8300	0.8658	880.3100	0.8803	1.672	0	0	0
2016/07/05	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2025	03/11/2016	129.22	Call	Bond Future	855.8300	0.8558	870.3100	0.8703	1.692	0	0	0
2016/07/05	2025	03/11/2016	129.23	Call	Bond Future	845.8300	0.8458	860.3100	0.8603	1.712	0	0	0
2016/07/05	2030	04/08/2016	10.17	Call	Bond Future	7,302.1300	7.3021	6,147.2400	6.1472	(15.816)	0	0	0
2016/07/05	2030	04/08/2016			Bond Future	9.0980	91.7839	9.2594	90.6290	1.774	0.0000	0.0000	27,010
2016/07/05	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2030	03/11/2016			Bond Future	9.1369	93.5249	9.3035	92.3481	1.823	0.0000	0.0000	0
2016/07/05	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2030	03/11/2016	9.33	Call	Bond Future	1,361.9700	1.3620	185.1900	0.1852	(86.403)	0	0	0
2016/07/05	2030	03/11/2016	9.34	Call	Bond Future	1,431.7400	1.4317	254.9600	0.2550	(82.192)	0	0	0
2016/07/05	2030	03/11/2016	9.35	Call	Bond Future	1,501.4400	1.5014	324.6600	0.3247	(78.377)	0	0	0
2016/07/05	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2032	04/08/2016	9.01	Call	Bond Future	770.6100	0.7706	419.9700	0.4200	(45.502)	0	0	0
2016/07/05	2032	04/08/2016			Bond Future	9.2281	94.9429	9.3894	93.7108	1.748	0.0000	0.0000	13,609
2016/07/05	2032	04/08/2016	8.99	Call	Bond Future	721.0900	0.7211	388.3200	0.3883	(46.148)	0	0	0
2016/07/05	2032	04/08/2016	9.00	Call	Bond Future	745.5600	0.7456	403.9100	0.4039	(45.825)	0	0	0
2016/07/05	2032	04/08/2016	8.99	Put	Bond Future	2,584.5200	2.5845	3,483.8400	3.4838	34.796	0	0	0
2016/07/05	2032	04/08/2016	9.01	Put	Bond Future	2,475.4100	2.4754	3,356.8600	3.3569	35.608	0	0	0
2016/07/05	2032	04/08/2016	9.00	Put	Bond Future	2,529.6200	2.5296	3,420.0600	3.4201	35.201	0	0	0
2016/07/05	2032	03/11/2016			Bond Future	9.2710	92.5848	9.4374	91.3293	1.794	0.0000	0.0000	0
2016/07/05	2032	03/11/2016	10.28	Put	Bond Future	607.2500	0.6073	812.3900	0.8124	33.782	0	0	0
2016/07/05	2032	03/11/2016	10.30	Put	Bond Future	586.0600	0.5861	785.4600	0.7855	34.024	0	0	0
2016/07/05	2032	03/11/2016	10.29	Put	Bond Future	596.6300	0.5966	798.9000	0.7989	33.902	0	0	0
2016/07/05	2032	03/11/2016	10.30	Call	Bond Future	7,965.8800	7.9659	6,909.7700	6.9098	(13.258)	0	0	0
2016/07/05	2032	03/11/2016	10.28	Call	Bond Future	7,852.0800	7.8521	6,801.7100	6.8017	(13.377)	0	0	0
2016/07/05	2032	03/11/2016	10.29	Call	Bond Future	7,908.9900	7.9090	6,855.7500	6.8558	(13.317)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/05	2032	02/02/2017	9.53	Call	Bond Future	4,722.9800	4.7230	3,993.5800	3.9936	(15.444)	0	0	0
2016/07/05	2032	02/02/2017			Bond Future	9.3077	94.4292	9.4794	93.1480	1.845	0.0000	0.0000	0
2016/07/05	2032	02/02/2017	9.51	Call	Bond Future	4,639.7900	4.6398	3,918.1500	3.9181	(15.553)	0	0	0
2016/07/05	2032	02/02/2017	9.52	Call	Bond Future	4,681.1600	4.6812	3,955.6300	3.9556	(15.499)	0	0	0
2016/07/05	2032	02/02/2017	9.51	Put	Bond Future	3,132.9400	3.1329	3,692.5600	3.6926	17.862	0	0	0
2016/07/05	2032	02/02/2017	9.53	Put	Bond Future	3,069.1200	3.0691	3,620.9800	3.6210	17.981	0	0	0
2016/07/05	2032	02/02/2017	9.52	Put	Bond Future	3,100.7600	3.1008	3,656.4900	3.6565	17.922	0	0	0
2016/07/05	2033	04/08/2016	104.99	Call	Bond Future	4,084.1300	4.0841	4,096.1100	4.0961	0.293	0	0	0
2016/07/05	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2033	04/08/2016			Bond Future	109.0741	109.0741	109.0861	109.0861	0.011	0.0000	0.0000	4,131
2016/07/05	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2033	04/08/2016	105.00	Call	Bond Future	4,074.1300	4.0741	4,086.1100	4.0861	0.294	0	0	0
2016/07/05	2033	04/08/2016	105.01	Call	Bond Future	4,064.1300	4.0641	4,076.1100	4.0761	0.295	0	0	0
2016/07/05	2033	03/11/2016			Bond Future	110.1325	110.1325	110.1448	110.1448	0.011	0.0000	0.0000	0
2016/07/05	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2033	03/11/2016	109.16	Call	Bond Future	972.4800	0.9725	984.7800	0.9848	1.265	0	0	0
2016/07/05	2033	03/11/2016	109.17	Call	Bond Future	962.4800	0.9625	974.7800	0.9748	1.278	0	0	0
2016/07/05	2033	03/11/2016	109.18	Call	Bond Future	952.4800	0.9525	964.7800	0.9648	1.291	0	0	0
2016/07/05	2037	04/08/2016			Bond Future	9.3833	92.2525	9.5445	90.9047	1.718	0.0000	0.0000	41,213
2016/07/05	2037	04/08/2016	9.24	Put	Bond Future	2,334.5300	2.3345	3,214.1700	3.2142	37.680	0	0	0
2016/07/05	2037	04/08/2016	9.26	Put	Bond Future	2,229.0500	2.2291	3,087.6500	3.0876	38.519	0	0	0
2016/07/05	2037	04/08/2016	9.24	Call	Bond Future	1,109.4400	1.1094	641.2900	0.6413	(42.197)	0	0	0
2016/07/05	2037	04/08/2016	9.25	Put	Bond Future	2,281.4600	2.2815	3,150.6000	3.1506	38.096	0	0	0
2016/07/05	2037	04/08/2016	9.25	Call	Bond Future	1,142.6700	1.1427	664.0200	0.6640	(41.889)	0	0	0
2016/07/05	2037	04/08/2016	9.26	Call	Bond Future	1,176.4300	1.1764	687.2400	0.6872	(41.583)	0	0	0
2016/07/05	2037	03/11/2016	10.35	Call	Bond Future	8,099.1400	8.0991	6,984.8100	6.9848	(13.759)	0	0	0
2016/07/05	2037	03/11/2016	10.36	Put	Bond Future	813.2000	0.8132	1,068.8800	1.0689	31.441	0	0	0
2016/07/05	2037	03/11/2016			Bond Future	9.4241	94.0024	9.5899	92.6290	1.759	0.0000	0.0000	0
2016/07/05	2037	03/11/2016	10.36	Call	Bond Future	8,159.0000	8.1590	7,041.2900	7.0413	(13.699)	0	0	0
2016/07/05	2037	03/11/2016	10.37	Call	Bond Future	8,218.9400	8.2189	7,097.9000	7.0979	(13.640)	0	0	0
2016/07/05	2037	03/11/2016	10.35	Put	Bond Future	826.8300	0.8268	1,085.8900	1.0859	31.332	0	0	0
2016/07/05	2037	03/11/2016	10.37	Put	Bond Future	799.7600	0.7998	1,052.1100	1.0521	31.553	0	0	0
2016/07/05	2037	02/02/2017	9.68	Put	Bond Future	3,483.4900	3.4835	4,084.1600	4.0842	17.243	0	0	0
2016/07/05	2037	02/02/2017			Bond Future	9.4595	91.6180	9.6302	90.2166	1.805	0.0000	0.0000	0
2016/07/05	2037	02/02/2017	9.67	Put	Bond Future	3,519.3800	3.5194	4,124.1900	4.1242	17.185	0	0	0
2016/07/05	2037	02/02/2017	9.68	Call	Bond Future	5,287.1100	5.2871	4,486.3500	4.4863	(15.146)	0	0	0
2016/07/05	2037	02/02/2017	9.66	Call	Bond Future	5,197.6800	5.1977	4,405.1900	4.4052	(15.247)	0	0	0
2016/07/05	2037	02/02/2017	9.67	Call	Bond Future	5,242.4400	5.2424	4,445.8200	4.4458	(15.196)	0	0	0
2016/07/05	2037	02/02/2017	9.66	Put	Bond Future	3,555.3000	3.5553	4,164.2400	4.1642	17.128	0	0	0
2016/07/05	2038	04/08/2016			Bond Future	135.3142	135.3142	134.6304	134.6304	(0.505)	0.0000	0.0000	21,542
2016/07/05	2038	04/08/2016	129.31	Call	Bond Future	6,004.2300	6.0042	5,320.3600	5.3204	(11.390)	0	0	0
2016/07/05	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/05	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2038	04/08/2016	129.32	Call	Bond Future	5,994.2300	5.9942	5,310.3600	5.3104	(11.409)	0	0	0
2016/07/05	2038	04/08/2016	129.30	Call	Bond Future	6,014.2300	6.0142	5,330.3600	5.3304	(11.371)	0	0	0
2016/07/05	2038	03/11/2016	136.32	Call	Bond Future	1,569.0000	1.5690	872.0700	0.8721	(44.419)	0	0	0
2016/07/05	2038	03/11/2016			Bond Future	137.8890	137.8890	137.1921	137.1921	(0.505)	0.0000	0.0000	0
2016/07/05	2038	03/11/2016	136.33	Call	Bond Future	1,559.0000	1.5590	862.0700	0.8621	(44.704)	0	0	0
2016/07/05	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2038	03/11/2016	136.31	Call	Bond Future	1,579.0000	1.5790	882.0700	0.8821	(44.137)	0	0	0
2016/07/05	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2040	04/08/2016			Bond Future	9.4384	96.1278	9.5995	94.6851	1.708	0.0000	0.0000	722
2016/07/05	2040	04/08/2016	9.49	Put	Bond Future	1,569.7500	1.5697	2,282.2200	2.2822	45.387	0	0	0
2016/07/05	2040	04/08/2016	9.50	Call	Bond Future	2,084.5400	2.0845	1,342.6800	1.3427	(35.589)	0	0	0
2016/07/05	2040	04/08/2016	9.51	Call	Bond Future	2,133.8800	2.1339	1,380.4300	1.3804	(35.309)	0	0	0
2016/07/05	2040	04/08/2016	9.49	Call	Bond Future	2,035.8300	2.0358	1,305.5800	1.3056	(35.870)	0	0	0
2016/07/05	2040	04/08/2016	9.51	Put	Bond Future	1,488.2500	1.4882	2,177.5200	2.1775	46.314	0	0	0
2016/07/05	2040	04/08/2016	9.50	Put	Bond Future	1,528.6200	1.5286	2,229.4800	2.2295	45.849	0	0	0
2016/07/05	2040	03/11/2016			Bond Future	9.4794	97.9512	9.6451	96.4811	1.748	0.0000	0.0000	0
2016/07/05	2040	03/11/2016	9.69	Put	Bond Future	2,697.1600	2.6972	3,317.0300	3.3170	22.982	0	0	0
2016/07/05	2040	03/11/2016	9.71	Put	Bond Future	2,623.9800	2.6240	3,232.5400	3.2325	23.192	0	0	0
2016/07/05	2040	03/11/2016	9.70	Put	Bond Future	2,660.3800	2.6604	3,274.5800	3.2746	23.087	0	0	0
2016/07/05	2040	03/11/2016	9.71	Call	Bond Future	4,659.8100	4.6598	3,798.2500	3.7982	(18.489)	0	0	0
2016/07/05	2040	03/11/2016	9.69	Call	Bond Future	4,559.2800	4.5593	3,709.0300	3.7090	(18.649)	0	0	0
2016/07/05	2040	03/11/2016	9.70	Call	Bond Future	4,609.4200	4.6094	3,753.5000	3.7535	(18.569)	0	0	0
2016/07/05	2044	04/08/2016	9.50	Call	Bond Future	1,942.6000	1.9426	1,252.8900	1.2529	(35.504)	0	0	0
2016/07/05	2044	04/08/2016			Bond Future	9.4730	93.2008	9.6291	91.7923	1.648	0.0000	0.0000	19,251
2016/07/05	2044	04/08/2016	9.51	Call	Bond Future	1,990.0300	1.9900	1,289.0000	1.2890	(35.227)	0	0	0
2016/07/05	2044	04/08/2016	9.49	Put	Bond Future	1,740.5200	1.7405	2,470.5700	2.4706	41.944	0	0	0
2016/07/05	2044	04/08/2016	9.51	Put	Bond Future	1,652.7400	1.6527	2,360.1300	2.3601	42.801	0	0	0
2016/07/05	2044	04/08/2016	9.49	Call	Bond Future	1,895.8000	1.8958	1,217.4300	1.2174	(35.783)	0	0	0
2016/07/05	2044	04/08/2016	9.50	Put	Bond Future	1,696.2400	1.6962	2,414.9500	2.4150	42.371	0	0	0
2016/07/05	2044	03/11/2016			Bond Future	9.5132	94.9686	9.6736	93.5334	1.686	0.0000	0.0000	285
2016/07/05	2044	03/11/2016	10.42	Call	Bond Future	8,621.9400	8.6219	7,470.2700	7.4703	(13.357)	0	0	0
2016/07/05	2044	03/11/2016	10.41	Put	Bond Future	1,000.7200	1.0007	1,287.7900	1.2878	28.686	0	0	0
2016/07/05	2044	03/11/2016	10.43	Put	Bond Future	969.5700	0.9696	1,249.6000	1.2496	28.882	0	0	0
2016/07/05	2044	03/11/2016	10.42	Put	Bond Future	985.1100	0.9851	1,268.6500	1.2686	28.783	0	0	0
2016/07/05	2044	03/11/2016	10.43	Call	Bond Future	8,684.4900	8.6845	7,529.3100	7.5293	(13.302)	0	0	0
2016/07/05	2044	03/11/2016	10.41	Call	Bond Future	8,559.3400	8.5593	7,411.2000	7.4112	(13.414)	0	0	0
2016/07/05	2044	02/02/2017			Bond Future	9.5485	92.4784	9.7135	91.0138	1.728	0.0000	0.0000	0
2016/07/05	2044	02/02/2017	9.77	Call	Bond Future	5,819.2300	5.8192	4,978.1900	4.9782	(14.453)	0	0	0
2016/07/05	2044	02/02/2017	9.76	Put	Bond Future	3,900.3800	3.9004	4,528.1400	4.5281	16.095	0	0	0
2016/07/05	2044	02/02/2017	9.78	Put	Bond Future	3,823.9800	3.8240	4,443.3300	4.4433	16.196	0	0	0
2016/07/05	2044	02/02/2017	9.77	Put	Bond Future	3,862.1600	3.8622	4,485.7100	4.4857	16.145	0	0	0
2016/07/05	2044	02/02/2017	9.78	Call	Bond Future	5,867.7100	5.8677	5,022.4700	5.0225	(14.405)	0	0	0
2016/07/05	2044	02/02/2017	9.76	Call	Bond Future	5,770.6500	5.7707	4,933.8200	4.9338	(14.501)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/05	2046	04/08/2016	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2046	04/08/2016			Bond Future	135.4333		135.4333	135.5939	135.5939	0.119	0.0000	0.0000	16,864
2016/07/05	2046	04/08/2016	129.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2046	04/08/2016	129.00	Call	Bond Future	6,433.2600		6.4333	6,593.8600	6.5939	2.496	0	0	0
2016/07/05	2046	04/08/2016	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2046	04/08/2016	129.01	Call	Bond Future	6,423.2600		6.4233	6,583.8600	6.5839	2.500	0	0	0
2016/07/05	2046	04/08/2016	129.02	Call	Bond Future	6,413.2600		6.4133	6,573.8600	6.5739	2.504	0	0	0
2016/07/05	2046	03/11/2016	137.07	Put	Bond Future	562.0600		0.5621	398.2100	0.3982	(29.152)	0	0	0
2016/07/05	2046	03/11/2016			Bond Future	136.5079		136.5079	136.6718	136.6718	0.120	0.0000	0.0000	0
2016/07/05	2046	03/11/2016	137.09	Put	Bond Future	582.0600		0.5821	418.2100	0.4182	(28.150)	0	0	0
2016/07/05	2046	03/11/2016	137.08	Put	Bond Future	572.0600		0.5721	408.2100	0.4082	(28.642)	0	0	0
2016/07/05	2046	03/11/2016	137.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2046	03/11/2016	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2046	03/11/2016	137.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2050	04/08/2016	139.14	Call	Bond Future	5,829.9300		5.8299	6,019.9700	6.0200	3.260	0	0	0
2016/07/05	2050	04/08/2016			Bond Future	144.9699		144.9699	145.1600	145.1600	0.131	0.0000	0.0000	21,135
2016/07/05	2050	04/08/2016	139.12	Call	Bond Future	5,849.9300		5.8499	6,039.9700	6.0400	3.249	0	0	0
2016/07/05	2050	04/08/2016	139.13	Call	Bond Future	5,839.9300		5.8399	6,029.9700	6.0300	3.254	0	0	0
2016/07/05	2050	04/08/2016	139.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2050	04/08/2016	139.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2050	04/08/2016	139.13	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2050	03/11/2016	149.52	Put	Bond Future	1,791.7500		1.7918	1,597.9800	1.5980	(10.815)	0	0	0
2016/07/05	2050	03/11/2016			Bond Future	147.7283		147.7283	147.9220	147.9220	0.131	0.0000	0.0000	0
2016/07/05	2050	03/11/2016	149.54	Put	Bond Future	1,811.7500		1.8118	1,617.9800	1.6180	(10.695)	0	0	0
2016/07/05	2050	03/11/2016	149.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2050	03/11/2016	149.53	Put	Bond Future	1,801.7500		1.8018	1,607.9800	1.6080	(10.755)	0	0	0
2016/07/05	2050	03/11/2016	149.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	2050	03/11/2016	149.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	AL37	04/08/2016			Index Future	494.5400		494.5400	491.4600	491.4600	(0.623)	0.0000	0.0000	15
2016/07/05	AL37	03/11/2016			Index Future	504.0180		504.0180	500.8790	500.8790	(0.623)	0.0000	0.0000	0
2016/07/05	AL7T	04/08/2016			Index Future	574.7700		574.7700	569.2200	569.2200	(0.966)	0.0000	0.0000	11
2016/07/05	AL7T	03/11/2016			Index Future	585.7860		585.7860	580.1300	580.1300	(0.966)	0.0000	0.0000	0
2016/07/05	ALBI	04/08/2016			Index Future	522.7070		522.7070	517.1170	517.1170	(1.069)	0.0000	0.0000	728
2016/07/05	ALBI	03/11/2016			Index Future	532.7260		532.7260	527.0280	527.0280	(1.070)	0.0000	0.0000	8
2016/07/05	ALBI	02/02/2017			Index Future	543.3320		543.3320	537.5170	537.5170	(1.070)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/05	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/05	EL28	04/08/2016			Bond Future	132.6016		132.6016	132.6178	132.6178	0.012	0.0000	0.0000	0
2016/07/05	EL28	04/08/2016	126.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	EL28	04/08/2016	126.88	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	EL28	04/08/2016	126.86	Call	Bond Future	5,741.6400		5.7416	5,757.7900	5.7578	0.281	0	0	0
2016/07/05	EL28	04/08/2016	126.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	EL28	04/08/2016	126.87	Call	Bond Future	5,731.6400		5.7316	5,747.7900	5.7478	0.282	0	0	0
2016/07/05	EL28	04/08/2016	126.88	Call	Bond Future	5,721.6400		5.7216	5,737.7900	5.7378	0.282	0	0	0
2016/07/05	EL28	03/11/2016	132.17	Call	Bond Future	1,294.0100		1.2940	1,310.5800	1.3106	1.281	0	0	0
2016/07/05	EL28	03/11/2016			Bond Future	133.4640		133.4640	133.4806	133.4806	0.012	0.0000	0.0000	0
2016/07/05	EL28	03/11/2016	132.15	Call	Bond Future	1,314.0100		1.3140	1,330.5800	1.3306	1.261	0	0	0
2016/07/05	EL28	03/11/2016	132.16	Call	Bond Future	1,304.0100		1.3040	1,320.5800	1.3206	1.271	0	0	0
2016/07/05	EL28	03/11/2016	132.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	EL28	03/11/2016	132.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	EL28	03/11/2016	132.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	ES33	04/08/2016			Bond Future	10.2381		81.1080	10.3992	80.0482	1.573	0.0000	0.0000	8,882
2016/07/05	ES33	04/08/2016	10.24	Put	Bond Future	0.0000		0.0000	1,047.2700	1.0473	100.000	0	0	0
2016/07/05	ES33	04/08/2016	10.26	Put	Bond Future	0.0000		0.0000	914.5200	0.9145	100.000	0	0	0
2016/07/05	ES33	04/08/2016	10.25	Put	Bond Future	0.0000		0.0000	980.8500	0.9808	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/05	ES33	04/08/2016	10.26	Call	Bond Future	145.2500	0.1453	0.0000	0.0000	(100.000)	0	0	0
2016/07/05	ES33	04/08/2016	10.24	Call	Bond Future	12.5000	0.0125	0.0000	0.0000	(100.000)	0	0	0
2016/07/05	ES33	04/08/2016	10.25	Call	Bond Future	78.9200	0.0789	0.0000	0.0000	(100.000)	0	0	0
2016/07/05	ES33	03/11/2016			Bond Future	10.3099	78.8538	10.4761	77.7739	1.613	0.0000	0.0000	0
2016/07/05	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	ES33	03/11/2016	11.31	Call	Bond Future	6,167.2400	6.1672	5,087.3300	5.0873	(17.510)	0	0	0
2016/07/05	ES33	03/11/2016	11.29	Call	Bond Future	6,051.3300	6.0513	4,971.4200	4.9714	(17.846)	0	0	0
2016/07/05	ES33	03/11/2016	11.30	Call	Bond Future	6,109.3200	6.1093	5,029.4100	5.0294	(17.676)	0	0	0
2016/07/05	ES33	02/02/2017			Bond Future	10.3786	80.4245	10.5504	79.3225	1.656	0.0000	0.0000	0
2016/07/05	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	ES33	02/02/2017	10.59	Call	Bond Future	1,352.3600	1.3524	250.3400	0.2503	(81.489)	0	0	0
2016/07/05	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	ES33	02/02/2017	10.60	Call	Bond Future	1,415.4500	1.4154	313.4300	0.3134	(77.857)	0	0	0
2016/07/05	ES33	02/02/2017	10.61	Call	Bond Future	1,478.4600	1.4785	376.4400	0.3764	(74.538)	0	0	0
2016/07/05	ES42	04/08/2016			Bond Future	10.3930	85.5913	10.5490	84.4171	1.501	0.0000	0.0000	7,270
2016/07/05	ES42	03/11/2016			Bond Future	10.4635	82.9520	10.6245	81.7557	1.539	0.0000	0.0000	0
2016/07/05	GOVI	04/08/2016	520.99	Put	GOVI	3,910.0000	0.3910	56,780.0000	5.6780	1352.174	0	0	0
2016/07/05	GOVI	04/08/2016			GOVI	520.5990	520.5990	515.3120	515.3120	(1.016)	0.0000	0.0000	448
2016/07/05	GOVI	04/08/2016	521.01	Put	GOVI	4,110.0000	0.4110	56,980.0000	5.6980	1286.375	0	0	0
2016/07/05	GOVI	04/08/2016	521.00	Put	GOVI	4,010.0000	0.4010	56,880.0000	5.6880	1318.454	0	0	0
2016/07/05	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	GOVI	03/11/2016	476.11	Call	GOVI	544,670.0000	54.4670	490,790.0000	49.0790	(9.892)	0	0	0
2016/07/05	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	GOVI	03/11/2016			GOVI	530.5770	530.5770	525.1890	525.1890	(1.015)	0.0000	0.0000	137
2016/07/05	GOVI	03/11/2016	476.12	Call	GOVI	544,570.0000	54.4570	490,690.0000	49.0690	(9.894)	0	0	0
2016/07/05	GOVI	03/11/2016	476.13	Call	GOVI	544,470.0000	54.4470	490,590.0000	49.0590	(9.896)	0	0	0
2016/07/05	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	GOVI	02/02/2017	533.34	Call	GOVI	78,010.0000	7.8010	23,010.0000	2.3010	(70.504)	0	0	0
2016/07/05	GOVI	02/02/2017			GOVI	541.1410	541.1410	535.6410	535.6410	(1.016)	0.0000	0.0000	0
2016/07/05	GOVI	02/02/2017	533.32	Call	GOVI	78,210.0000	7.8210	23,210.0000	2.3210	(70.323)	0	0	0
2016/07/05	GOVI	02/02/2017	533.33	Call	GOVI	78,110.0000	7.8110	23,110.0000	2.3110	(70.414)	0	0	0
2016/07/05	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/05	IGOV	04/08/2016			Index Future	248.7580	248.7580	248.5340	248.5340	(0.090)	0.0000	0.0000	1,079
2016/07/05	IGOV	03/11/2016			Index Future	253.5410	253.5410	253.3130	253.3130	(0.090)	0.0000	0.0000	24
2016/07/05	IGOV	02/02/2017			Index Future	258.6040	258.6040	258.3690	258.3690	(0.091)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/05	ILBI	04/08/2016			Index Future	673.3500	673.3500	672.6990	672.6990	(0.097)	0.0000	0.0000	156
2016/07/05	ILBI	03/11/2016			Index Future	686.1980	686.1980	685.5350	685.5350	(0.097)	0.0000	0.0000	0
2016/07/05	IS01	19/12/2016			Interest Rate Swap	100.0833	100.0833	100.0874	100.0874	0.004	0.0000	0.0000	0
2016/07/05	IS01	16/03/2017			Interest Rate Swap	100.0550	100.0550	100.0678	100.0678	0.013	0.0000	0.0000	0
2016/07/05	IS01	15/06/2017			Interest Rate Swap	99.7140	99.7140	99.7391	99.7391	0.025	0.0000	0.0000	0
2016/07/05	IS01	21/09/2017			Interest Rate Swap	99.8051	99.8051	99.8451	99.8451	0.040	0.0000	0.0000	0
2016/07/05	IS02	18/12/2017			Interest Rate Swap	100.1365	100.1365	100.1892	100.1892	0.053	0.0000	0.0000	0
2016/07/05	IS02	16/03/2018			Interest Rate Swap	99.4743	99.4743	99.5405	99.5405	0.067	0.0000	0.0000	0
2016/07/05	IS02	15/06/2018			Interest Rate Swap	99.1981	99.1981	99.2686	99.2686	0.071	0.0000	0.0000	0
2016/07/05	IS02	21/09/2018			Interest Rate Swap	99.3172	99.3172	99.4089	99.4089	0.092	0.0000	0.0000	0
2016/07/05	IS05	17/12/2020			Interest Rate Swap	98.4957	98.4957	98.8375	98.8375	0.347	0.0000	0.0000	0
2016/07/05	IS05	16/03/2021			Interest Rate Swap	97.8687	97.8687	98.2309	98.2309	0.370	0.0000	0.0000	0
2016/07/05	IS05	15/06/2021			Interest Rate Swap	97.2060	97.2060	97.5878	97.5878	0.393	0.0000	0.0000	0
2016/07/05	IS05	21/09/2021			Interest Rate Swap	97.5149	97.5149	97.9126	97.9126	0.408	0.0000	0.0000	0
2016/07/05	IS10	17/12/2025			Interest Rate Swap	98.9607	98.9607	99.5189	99.5189	0.564	0.0000	0.0000	0
2016/07/05	IS10	16/03/2026			Interest Rate Swap	96.0965	96.0965	96.6633	96.6633	0.590	0.0000	0.0000	0
2016/07/05	IS10	15/06/2026			Interest Rate Swap	94.9019	94.9019	95.4740	95.4740	0.603	0.0000	0.0000	0
2016/07/05	IS10	21/09/2026			Interest Rate Swap	96.9904	96.9904	97.5591	97.5591	0.586	0.0000	0.0000	0
2016/07/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/05	JBAF	20/07/2016			Jibar Tradeable Future	7.3600	92.6400	7.3800	92.6200	0.272	0.0000	0.0000	0
2016/07/05	JBAF	17/08/2016			Jibar Tradeable Future	7.4000	92.6000	7.4100	92.5900	0.135	0.0000	0.0000	0
2016/07/05	JBAF	21/09/2016			Jibar Tradeable Future	7.4200	92.5800	7.4500	92.5500	0.404	0.0000	0.0000	0
2016/07/05	JBAF	19/10/2016			Jibar Tradeable Future	7.4700	92.5300	7.4800	92.5200	0.134	0.0000	0.0000	0
2016/07/05	JBAF	16/11/2016			Jibar Tradeable Future	7.4600	92.5400	7.5000	92.5000	0.536	0.0000	0.0000	0
2016/07/05	JBAF	21/12/2016			Jibar Tradeable Future	7.5200	92.4800	7.5400	92.4600	0.266	0.0000	0.0000	0
2016/07/05	JBAF	15/02/2017			Jibar Tradeable Future	7.5700	92.4300	7.6000	92.4000	0.396	0.0000	0.0000	0
2016/07/05	JBAF	15/03/2017			Jibar Tradeable Future	7.6000	92.4000	7.6200	92.3800	0.263	0.0000	0.0000	0
2016/07/05	JBAF	21/06/2017			Jibar Tradeable Future	7.6700	92.3300	7.6800	92.3200	0.130	0.0000	0.0000	0
2016/07/05	JBAF	20/09/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2016/07/05	JBAF	20/12/2017			Jibar Tradeable Future	7.7500	92.2500	7.7400	92.2600	(0.129)	0.0000	0.0000	0
2016/07/05	JBAF	20/03/2018			Jibar Tradeable Future	7.8200	92.1800	7.7900	92.2100	(0.384)	0.0000	0.0000	0
2016/07/05	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/05	R023	04/08/2016	8.24	Call	Bond Future	445.4500	0.4455	232.8000	0.2328	(47.738)	0	0	0
2016/07/05	R023	04/08/2016	8.25	Put	Bond Future	1,360.5500	1.3606	1,902.1000	1.9021	39.804	0	0	0
2016/07/05	R023	04/08/2016			Bond Future	8.4341	100.0348	8.5915	99.2745	1.866	0.0000	0.0000	11,610
2016/07/05	R023	04/08/2016	8.25	Call	Bond Future	461.6700	0.4617	242.9400	0.2429	(47.378)	0	0	0
2016/07/05	R023	04/08/2016	8.26	Call	Bond Future	478.4000	0.4784	253.4900	0.2535	(47.013)	0	0	0
2016/07/05	R023	04/08/2016	8.24	Put	Bond Future	1,393.4500	1.3934	1,941.0800	1.9411	39.300	0	0	0
2016/07/05	R023	04/08/2016	8.26	Put	Bond Future	1,328.1900	1.3282	1,863.5600	1.8636	40.308	0	0	0
2016/07/05	R023	03/11/2016	9.73	Put	Bond Future	166.0800	0.1661	238.3700	0.2384	43.527	0	0	0
2016/07/05	R023	03/11/2016			Bond Future	8.4686	98.0009	8.6339	97.2262	1.952	0.0000	0.0000	607
2016/07/05	R023	03/11/2016	9.75	Put	Bond Future	158.9100	0.1589	228.5800	0.2286	43.842	0	0	0
2016/07/05	R023	03/11/2016	9.73	Call	Bond Future	5,886.5600	5.8866	5,184.1900	5.1842	(11.932)	0	0	0
2016/07/05	R023	03/11/2016	9.74	Put	Bond Future	162.4600	0.1625	233.4300	0.2334	43.685	0	0	0
2016/07/05	R023	03/11/2016	9.74	Call	Bond Future	5,926.5800	5.9266	5,222.8900	5.2229	(11.873)	0	0	0
2016/07/05	R023	03/11/2016	9.75	Call	Bond Future	5,966.6400	5.9666	5,261.6500	5.2616	(11.816)	0	0	0
2016/07/05	R023	02/02/2017	8.85	Call	Bond Future	3,037.3400	3.0373	2,557.6900	2.5577	(15.792)	0	0	0
2016/07/05	R023	02/02/2017			Bond Future	8.4933	99.9528	8.6676	99.1619	2.052	0.0000	0.0000	0
2016/07/05	R023	02/02/2017	8.86	Call	Bond Future	3,065.4100	3.0654	2,583.2300	2.5832	(15.730)	0	0	0
2016/07/05	R023	02/02/2017	8.84	Put	Bond Future	1,444.1500	1.4441	1,757.9200	1.7579	21.727	0	0	0
2016/07/05	R023	02/02/2017	8.86	Put	Bond Future	1,410.8500	1.4109	1,719.5500	1.7196	21.880	0	0	0
2016/07/05	R023	02/02/2017	8.84	Call	Bond Future	3,009.3800	3.0094	2,532.2700	2.5323	(15.854)	0	0	0
2016/07/05	R023	02/02/2017	8.85	Put	Bond Future	1,427.4300	1.4274	1,738.6600	1.7387	21.804	0	0	0
2016/07/05	R035	04/08/2016			Bond Future	9.3121	100.0964	9.4785	98.6986	1.786	0.0000	0.0000	4,572
2016/07/05	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R035	04/08/2016	10.35	Call	Bond Future	8,234.3600	8.2344	6,836.5700	6.8366	(16.975)	0	0	0
2016/07/05	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R035	04/08/2016	10.36	Call	Bond Future	8,308.3000	8.3083	6,910.5100	6.9105	(16.824)	0	0	0
2016/07/05	R035	04/08/2016	10.37	Call	Bond Future	8,382.1500	8.3822	6,984.3600	6.9844	(16.676)	0	0	0
2016/07/05	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R035	03/11/2016			Bond Future	9.3557	97.4931	9.5270	96.0687	1.831	0.0000	0.0000	0
2016/07/05	R035	03/11/2016	9.59	Call	Bond Future	1,939.9000	1.9399	515.5600	0.5156	(73.423)	0	0	0
2016/07/05	R035	03/11/2016	9.57	Call	Bond Future	1,776.6700	1.7767	352.3300	0.3523	(80.169)	0	0	0
2016/07/05	R035	03/11/2016	9.58	Call	Bond Future	1,858.3400	1.8583	434.0000	0.4340	(76.646)	0	0	0
2016/07/05	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R186	04/08/2016	8.51	Put	Bond Future	2,119.0800	2.1191	2,893.5000	2.8935	36.545	0	0	0
2016/07/05	R186	04/08/2016	8.85	Call	Bond Future	1,912.1400	1.9121	1,265.2500	1.2653	(33.831)	0	0	750
2016/07/05	R186	04/08/2016	8.90	Call	Bond Future	2,145.4600	2.1455	1,451.9100	1.4519	(32.326)	0	0	500
2016/07/05	R186	04/08/2016	9.60	Call	Bond Future	6,334.7800	6.3348	5,274.3200	5.2743	(16.740)	0	0	0
2016/07/05	R186	04/08/2016	10.00	Put	Bond Future	3.3400	0.0033	7.9700	0.0080	138.623	0	0	6,500
2016/07/05	R186	04/08/2016			Bond Future	8.7006	113.5375	8.8523	112.4400	1.743	0.0000	0.0000	96,308
2016/07/05	R186	04/08/2016	8.50	Put	Bond Future	2,168.7900	2.1688	2,951.8100	2.9518	36.104	0	0	0
2016/07/05	R186	04/08/2016	9.30	Put	Bond Future	149.1500	0.1491	274.6600	0.2747	84.150	0	0	0
2016/07/05	R186	04/08/2016	9.20	Call	Bond Future	3,788.5400	3.7885	2,867.7300	2.8677	(24.305)	0	0	0
2016/07/05	R186	04/08/2016	9.25	Put	Bond Future	185.5900	0.1856	335.1000	0.3351	80.559	0	0	1,000
2016/07/05	R186	04/08/2016	9.35	Put	Bond Future	119.0100	0.1190	223.5100	0.2235	87.808	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/05	R186	04/08/2016	9.40	Put	Bond Future	94.3000	0.0943	180.5900	0.1806	91.506	0	0	3,569
2016/07/05	R186	04/08/2016	8.51	Call	Bond Future	718.5500	0.7186	395.5300	0.3955	(44.954)	0	0	0
2016/07/05	R186	04/08/2016	8.85	Put	Bond Future	831.1600	0.8312	1,281.7100	1.2817	54.207	0	0	0
2016/07/05	R186	04/08/2016	8.49	Call	Bond Future	670.3200	0.6703	364.3900	0.3644	(45.639)	0	0	0
2016/07/05	R186	04/08/2016	9.10	Call	Bond Future	3,201.6900	3.2017	2,344.7100	2.3447	(26.766)	0	0	0
2016/07/05	R186	04/08/2016	8.50	Call	Bond Future	694.1400	0.6941	379.7200	0.3797	(45.296)	0	0	0
2016/07/05	R186	04/08/2016	9.30	Call	Bond Future	4,402.5900	4.4026	3,430.6600	3.4307	(22.076)	0	0	500
2016/07/05	R186	04/08/2016	8.90	Put	Bond Future	705.7800	0.7058	1,109.6700	1.1097	57.226	0	0	0
2016/07/05	R186	04/08/2016	9.20	Put	Bond Future	229.3300	0.2293	405.9600	0.4060	77.020	0	0	2,500
2016/07/05	R186	04/08/2016	9.25	Call	Bond Future	4,092.6800	4.0927	3,144.7500	3.1448	(23.162)	0	0	0
2016/07/05	R186	04/08/2016	9.35	Call	Bond Future	4,717.2900	4.7173	3,724.3500	3.7244	(21.049)	0	0	500
2016/07/05	R186	04/08/2016	9.40	Call	Bond Future	5,035.9300	5.0359	4,024.7800	4.0248	(20.079)	0	0	0
2016/07/05	R186	04/08/2016	9.10	Put	Bond Future	342.8000	0.3428	583.2600	0.5833	70.146	0	0	2,500
2016/07/05	R186	04/08/2016	9.60	Put	Bond Future	34.6600	0.0347	71.6400	0.0716	106.694	0	0	4,031
2016/07/05	R186	04/08/2016	10.00	Call	Bond Future	8,950.5300	8.9505	7,857.7200	7.8577	(12.209)	0	0	0
2016/07/05	R186	04/08/2016	8.49	Put	Bond Future	2,219.1500	2.2191	3,010.6600	3.0107	35.667	0	0	0
2016/07/05	R186	03/11/2016	9.40	Put	Bond Future	892.5400	0.8925	1,168.4900	1.1685	30.917	0	0	0
2016/07/05	R186	03/11/2016			Bond Future	8.7355	115.6908	8.8931	114.5726	1.804	0.0000	0.0000	1,253
2016/07/05	R186	03/11/2016	9.20	Put	Bond Future	1,254.9900	1.2550	1,610.6800	1.6107	28.342	0	0	0
2016/07/05	R186	03/11/2016	8.95	Put	Bond Future	1,865.8300	1.8658	2,335.6400	2.3356	25.180	0	0	0
2016/07/05	R186	03/11/2016	8.97	Put	Bond Future	1,809.5100	1.8095	2,269.7300	2.2697	25.433	0	0	0
2016/07/05	R186	03/11/2016	9.66	Call	Bond Future	6,903.3400	6.9033	5,975.5300	5.9755	(13.440)	0	0	0
2016/07/05	R186	03/11/2016	8.96	Put	Bond Future	1,837.5100	1.8375	2,302.5100	2.3025	25.306	0	0	0
2016/07/05	R186	03/11/2016	8.97	Call	Bond Future	3,467.9000	3.4679	2,809.9200	2.8099	(18.973)	0	0	0
2016/07/05	R186	03/11/2016	9.71	Call	Bond Future	7,181.8700	7.1819	6,240.0200	6.2400	(13.114)	0	0	0
2016/07/05	R186	03/11/2016	9.20	Call	Bond Future	4,507.8800	4.5079	3,745.3700	3.7454	(16.915)	0	0	1,425
2016/07/05	R186	03/11/2016	8.95	Call	Bond Future	3,384.0700	3.3841	2,735.6800	2.7357	(19.160)	0	0	0
2016/07/05	R186	03/11/2016	9.40	Call	Bond Future	5,506.5700	5.5066	4,664.3200	4.6643	(15.295)	0	0	1,425
2016/07/05	R186	03/11/2016	9.66	Put	Bond Future	554.3300	0.5543	744.7200	0.7447	34.346	0	0	5,000
2016/07/05	R186	03/11/2016	9.71	Put	Bond Future	503.6100	0.5036	679.9600	0.6800	35.017	0	0	5,000
2016/07/05	R186	03/11/2016	8.96	Call	Bond Future	3,425.8600	3.4259	2,772.6600	2.7727	(19.067)	0	0	0
2016/07/05	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R197	04/08/2016			Bond Future	299.8426	299.8426	299.0300	299.0300	(0.271)	0.0000	0.0000	1,644
2016/07/05	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R197	04/08/2016	293.98	Call	Bond Future	5,862.6300	5.8626	5,050.0300	5.0500	(13.861)	0	0	0
2016/07/05	R197	04/08/2016	293.96	Call	Bond Future	5,882.6300	5.8826	5,070.0300	5.0700	(13.814)	0	0	0
2016/07/05	R197	04/08/2016	293.97	Call	Bond Future	5,872.6300	5.8726	5,060.0300	5.0600	(13.837)	0	0	0
2016/07/05	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R197	03/11/2016	303.56	Call	Bond Future	1,987.4800	1.9875	1,159.2800	1.1593	(41.671)	0	0	0
2016/07/05	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R197	03/11/2016			Bond Future	305.5475	305.5475	304.7193	304.7193	(0.271)	0.0000	0.0000	0
2016/07/05	R197	03/11/2016	303.57	Call	Bond Future	1,977.4800	1.9775	1,149.2800	1.1493	(41.882)	0	0	0
2016/07/05	R197	03/11/2016	303.58	Call	Bond Future	1,967.4800	1.9675	1,139.2800	1.1393	(42.094)	0	0	0
2016/07/05	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R202	04/08/2016	243.25	Call	Bond Future	6,780.8900	6.7809	6,636.6900	6.6367	(2.127)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2016/07/05	R202	04/08/2016			Bond Future	249.4692		249.4692	249.3279	249.3279	(0.057)	0.0000	0.0000	37,315
2016/07/05	R202	04/08/2016	243.26	Call	Bond Future	6,772.5800	6.7726	6,628.4000	6.6284	(2.129)	0	0	0	
2016/07/05	R202	04/08/2016	243.24	Put	Bond Future	559.9800	0.5600	557.0600	0.5571	(0.521)	0	0	0	
2016/07/05	R202	04/08/2016	243.26	Put	Bond Future	563.3500	0.5634	560.4700	0.5605	(0.511)	0	0	0	
2016/07/05	R202	04/08/2016	243.24	Call	Bond Future	6,789.2100	6.7892	6,644.9900	6.6450	(2.124)	0	0	0	
2016/07/05	R202	04/08/2016	243.25	Put	Bond Future	561.6600	0.5617	558.7600	0.5588	(0.516)	0	0	0	
2016/07/05	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/07/05	R202	03/11/2016			Bond Future	254.2158	254.2158	254.0716	254.0716	(0.057)	0.0000	0.0000	0	
2016/07/05	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/07/05	R202	03/11/2016	253.85	Call	Bond Future	365.7800	0.3658	221.5600	0.2216	(39.428)	0	0	0	
2016/07/05	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/07/05	R202	03/11/2016	253.86	Call	Bond Future	355.7800	0.3558	211.5600	0.2116	(40.536)	0	0	0	
2016/07/05	R202	03/11/2016	253.87	Call	Bond Future	345.7800	0.3458	201.5600	0.2016	(41.709)	0	0	0	
2016/07/05	R203	04/08/2016	7.26	Call	Bond Future	67.7100	0.0677	26.4600	0.0265	(60.922)	0	0	0	
2016/07/05	R203	04/08/2016			Bond Future	7.4419	104.1431	7.6162	103.9614	2.343	0.0000	0.0000	58,231	
2016/07/05	R203	04/08/2016	7.24	Call	Bond Future	61.4800	0.0615	23.4200	0.0234	(61.906)	0	0	0	
2016/07/05	R203	04/08/2016	7.25	Call	Bond Future	64.5400	0.0645	24.9000	0.0249	(61.419)	0	0	0	
2016/07/05	R203	04/08/2016	7.24	Put	Bond Future	272.5300	0.2725	416.1800	0.4162	52.710	0	0	0	
2016/07/05	R203	04/08/2016	7.26	Put	Bond Future	257.8200	0.2578	398.2800	0.3983	54.480	0	0	0	
2016/07/05	R203	04/08/2016	7.25	Put	Bond Future	265.1200	0.2651	407.1900	0.4072	53.587	0	0	0	
2016/07/05	R203	03/11/2016	8.86	Call	Bond Future	1,229.7300	1.2297	1,050.6800	1.0507	(14.560)	0	0	0	
2016/07/05	R203	03/11/2016			Bond Future	7.3476	101.9465	7.5745	101.7613	3.088	0.0000	0.0000	0	
2016/07/05	R203	03/11/2016	8.84	Call	Bond Future	1,214.0900	1.2141	1,035.4000	1.0354	(14.718)	0	0	0	
2016/07/05	R203	03/11/2016	8.85	Call	Bond Future	1,221.9100	1.2219	1,043.0300	1.0430	(14.639)	0	0	0	
2016/07/05	R203	03/11/2016	8.84	Put	Bond Future	6.1000	0.0061	12.5900	0.0126	106.393	0	0	0	
2016/07/05	R203	03/11/2016	8.86	Put	Bond Future	5.7000	0.0057	11.8300	0.0118	107.544	0	0	0	
2016/07/05	R203	03/11/2016	8.85	Put	Bond Future	5.9000	0.0059	12.2000	0.0122	106.780	0	0	0	
2016/07/05	R203	02/02/2017	7.70	Call	Bond Future	451.9500	0.4520	320.5200	0.3205	(29.081)	0	0	0	
2016/07/05	R203	02/02/2017	7.71	Put	Bond Future	81.9700	0.0820	139.5700	0.1396	70.270	0	0	0	
2016/07/05	R203	02/02/2017			Bond Future	7.0645	103.9772	7.3908	103.7875	4.619	0.0000	0.0000	0	
2016/07/05	R203	02/02/2017	7.71	Call	Bond Future	456.5200	0.4565	324.4500	0.3245	(28.930)	0	0	0	
2016/07/05	R203	02/02/2017	7.72	Call	Bond Future	461.1300	0.4611	328.4100	0.3284	(28.781)	0	0	0	
2016/07/05	R203	02/02/2017	7.70	Put	Bond Future	83.1800	0.0832	141.4200	0.1414	70.017	0	0	0	
2016/07/05	R203	02/02/2017	7.72	Put	Bond Future	80.7900	0.0808	137.7400	0.1377	70.491	0	0	0	
2016/07/05	R204	04/08/2016			Bond Future	7.8363	101.4247	8.0027	101.0717	2.123	0.0000	0.0000	33,282	
2016/07/05	R204	04/08/2016	7.74	Put	Bond Future	432.6800	0.4327	668.7900	0.6688	54.569	0	0	0	
2016/07/05	R204	04/08/2016	7.76	Put	Bond Future	407.6700	0.4077	636.8600	0.6369	56.219	0	0	0	
2016/07/05	R204	04/08/2016	7.74	Call	Bond Future	227.6600	0.2277	110.7800	0.1108	(51.340)	0	0	0	
2016/07/05	R204	04/08/2016	7.75	Put	Bond Future	420.0700	0.4201	652.7300	0.6527	55.386	0	0	0	
2016/07/05	R204	04/08/2016	7.75	Call	Bond Future	236.3600	0.2364	116.0300	0.1160	(50.910)	0	0	0	
2016/07/05	R204	04/08/2016	7.76	Call	Bond Future	245.2700	0.2453	121.4700	0.1215	(50.475)	0	0	0	
2016/07/05	R204	03/11/2016			Bond Future	7.8424	103.3483	8.0300	102.9886	2.392	0.0000	0.0000	656	
2016/07/05	R204	03/11/2016	9.21	Put	Bond Future	27.9600	0.0280	47.4100	0.0474	69.564	0	0	0	
2016/07/05	R204	03/11/2016	9.23	Put	Bond Future	26.3100	0.0263	44.8100	0.0448	70.315	0	0	0	
2016/07/05	R204	03/11/2016	9.22	Put	Bond Future	27.1200	0.0271	46.1000	0.0461	69.985	0	0	0	
2016/07/05	R204	03/11/2016	9.22	Call	Bond Future	2,630.7500	2.6307	2,290.0100	2.2900	(12.952)	0	0	0	

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/05	R204	03/11/2016	9.21	Call	Bond Future	2,613.0000	2.6130	2,272.7300	2.2727	(13.022)	0	0	0
2016/07/05	R204	03/11/2016	9.23	Call	Bond Future	2,648.5200	2.6485	2,307.3000	2.3073	(12.883)	0	0	0
2016/07/05	R204	02/02/2017	8.28	Call	Bond Future	1,169.5500	1.1695	932.2100	0.9322	(20.293)	0	0	0
2016/07/05	R204	02/02/2017			Bond Future	7.8098	101.3648	8.0250	100.9972	2.755	0.0000	0.0000	0
2016/07/05	R204	02/02/2017	8.29	Call	Bond Future	1,181.2700	1.1813	942.6200	0.9426	(20.203)	0	0	0
2016/07/05	R204	02/02/2017	8.30	Call	Bond Future	1,193.3200	1.1933	953.3900	0.9534	(20.106)	0	0	0
2016/07/05	R204	02/02/2017	8.28	Put	Bond Future	368.3600	0.3684	498.7000	0.4987	35.384	0	0	0
2016/07/05	R204	02/02/2017	8.30	Put	Bond Future	358.2400	0.3582	485.9900	0.4860	35.660	0	0	0
2016/07/05	R204	02/02/2017	8.29	Put	Bond Future	363.1300	0.3631	492.1600	0.4922	35.533	0	0	0
2016/07/05	R207	04/08/2016			Bond Future	8.0538	98.1362	8.2232	97.6458	2.104	0.0000	0.0000	74,935
2016/07/05	R207	04/08/2016	7.99	Put	Bond Future	563.1500	0.5631	871.2400	0.8712	54.708	0	0	0
2016/07/05	R207	04/08/2016	8.01	Put	Bond Future	531.2700	0.5313	829.9500	0.8300	56.220	0	0	0
2016/07/05	R207	04/08/2016	8.00	Put	Bond Future	547.0700	0.5471	850.4700	0.8505	55.459	0	0	0
2016/07/05	R207	04/08/2016	8.01	Call	Bond Future	404.0600	0.4041	212.3600	0.2124	(47.443)	0	0	0
2016/07/05	R207	04/08/2016	7.99	Call	Bond Future	377.7600	0.3778	195.4700	0.1955	(48.256)	0	0	0
2016/07/05	R207	04/08/2016	8.00	Call	Bond Future	390.7700	0.3908	203.7900	0.2038	(47.849)	0	0	0
2016/07/05	R207	02/02/2017	9.24	Call	Bond Future	3,116.7100	3.1167	2,688.0700	2.6881	(13.753)	0	0	0
2016/07/05	R207	02/02/2017			Bond Future	8.0702	98.3456	8.2722	97.8352	2.502	0.0000	0.0000	0
2016/07/05	R207	02/02/2017	8.91	Call	Bond Future	2,442.6700	2.4427	2,054.5700	2.0546	(15.888)	0	0	62
2016/07/05	R207	02/02/2017	9.22	Call	Bond Future	3,074.5000	3.0745	2,648.0000	2.6480	(13.872)	0	0	0
2016/07/05	R207	02/02/2017	9.23	Call	Bond Future	3,095.5900	3.0956	2,668.0100	2.6680	(13.813)	0	0	0
2016/07/05	R207	02/02/2017	8.91	Put	Bond Future	341.3600	0.3414	463.6900	0.4637	35.836	0	0	0
2016/07/05	R207	02/02/2017	9.22	Put	Bond Future	211.6000	0.2116	295.5300	0.2955	39.664	0	0	0
2016/07/05	R207	02/02/2017	9.24	Put	Bond Future	204.9400	0.2049	286.7300	0.2867	39.909	0	0	0
2016/07/05	R207	02/02/2017	9.23	Put	Bond Future	208.2500	0.2082	291.1000	0.2911	39.784	0	0	0
2016/07/05	R208	04/08/2016	8.01	Put	Bond Future	1,044.5300	1.0445	1,499.5600	1.4996	43.563	0	0	0
2016/07/05	R208	04/08/2016			Bond Future	8.2100	96.8809	8.3784	96.2658	2.051	0.0000	0.0000	48,487
2016/07/05	R208	04/08/2016	8.00	Put	Bond Future	1,070.0000	1.0700	1,529.9000	1.5299	42.981	0	0	0
2016/07/05	R208	04/08/2016	7.99	Call	Bond Future	284.9400	0.2849	134.5500	0.1346	(52.780)	0	0	0
2016/07/05	R208	04/08/2016	8.00	Call	Bond Future	296.1900	0.2962	141.0100	0.1410	(52.392)	0	0	0
2016/07/05	R208	04/08/2016	8.01	Call	Bond Future	307.7500	0.3077	147.7000	0.1477	(52.006)	0	0	0
2016/07/05	R208	04/08/2016	7.99	Put	Bond Future	1,095.7900	1.0958	1,560.4800	1.5605	42.407	0	0	0
2016/07/05	R208	03/11/2016	9.59	Put	Bond Future	79.7600	0.0798	123.7700	0.1238	55.178	0	0	0
2016/07/05	R208	03/11/2016			Bond Future	8.2389	95.3156	8.4185	94.6889	2.179	0.0000	0.0000	46
2016/07/05	R208	03/11/2016	9.58	Put	Bond Future	81.8800	0.0819	126.8700	0.1269	54.946	0	0	0
2016/07/05	R208	03/11/2016	9.57	Call	Bond Future	4,613.6200	4.6136	4,032.8200	4.0328	(12.589)	0	0	0
2016/07/05	R208	03/11/2016	9.58	Call	Bond Future	4,644.4600	4.6445	4,062.6900	4.0627	(12.526)	0	0	0
2016/07/05	R208	03/11/2016	9.59	Call	Bond Future	4,675.3400	4.6753	4,092.5900	4.0926	(12.464)	0	0	0
2016/07/05	R208	03/11/2016	9.57	Put	Bond Future	84.0600	0.0841	130.0200	0.1300	54.675	0	0	0
2016/07/05	R208	02/02/2017			Bond Future	8.2523	97.2143	8.4447	96.5743	2.330	0.0000	0.0000	0
2016/07/05	R208	02/02/2017	8.64	Call	Bond Future	2,203.2600	2.2033	1,809.1800	1.8092	(17.886)	0	0	0
2016/07/05	R208	02/02/2017	8.63	Put	Bond Future	929.9800	0.9300	1,178.0600	1.1781	26.676	0	0	0
2016/07/05	R208	02/02/2017	8.65	Put	Bond Future	906.9800	0.9070	1,150.7200	1.1507	26.874	0	0	0
2016/07/05	R208	02/02/2017	8.64	Put	Bond Future	918.5600	0.9186	1,164.4700	1.1645	26.771	0	0	0
2016/07/05	R208	02/02/2017	8.65	Call	Bond Future	2,224.5400	2.2245	1,828.2900	1.8283	(17.813)	0	0	0
2016/07/05	R208	02/02/2017	8.63	Call	Bond Future	2,181.8100	2.1818	1,789.9000	1.7899	(17.963)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/05	R209	04/08/2016	9.26	Call	Bond Future	1,351.6900	1.3517	828.2700	0.8283	(38.723)	0	0	0
2016/07/05	R209	04/08/2016	9.70	Put	Bond Future	326.3200	0.3263	558.6400	0.5586	71.194	0	0	250
2016/07/05	R209	04/08/2016			Bond Future	9.2559	75.2576	9.4170	74.1279	1.741	0.0000	0.0000	55,153
2016/07/05	R209	04/08/2016	9.24	Call	Bond Future	1,281.7800	1.2818	777.4800	0.7775	(39.344)	0	0	0
2016/07/05	R209	04/08/2016	9.60	Put	Bond Future	466.2200	0.4662	769.1100	0.7691	64.967	0	0	0
2016/07/05	R209	04/08/2016	10.60	Call	Bond Future	8,664.2200	8.6642	7,540.7100	7.5407	(12.967)	0	0	5,624
2016/07/05	R209	04/08/2016	9.40	Put	Bond Future	888.8700	0.8889	1,362.4300	1.3624	53.277	0	0	0
2016/07/05	R209	04/08/2016	9.70	Call	Bond Future	3,376.4000	3.3764	2,478.9800	2.4790	(26.579)	0	0	0
2016/07/05	R209	04/08/2016	10.29	Call	Bond Future	6,833.8100	6.8338	5,731.9100	5.7319	(16.124)	0	0	0
2016/07/05	R209	04/08/2016	9.25	Call	Bond Future	1,316.4600	1.3165	802.6100	0.8026	(39.033)	0	0	0
2016/07/05	R209	04/08/2016	9.24	Put	Bond Future	1,394.5600	1.3946	2,020.0000	2.0200	44.849	0	0	0
2016/07/05	R209	04/08/2016	10.60	Put	Bond Future	4.6200	0.0046	10.8500	0.0108	134.848	0	0	0
2016/07/05	R209	04/08/2016	9.40	Call	Bond Future	1,900.4900	1.9005	1,244.3100	1.2443	(34.527)	0	0	250
2016/07/05	R209	04/08/2016	9.26	Put	Bond Future	1,322.4700	1.3225	1,928.7900	1.9288	45.848	0	0	0
2016/07/05	R209	04/08/2016	9.60	Call	Bond Future	2,846.7200	2.8467	2,019.8700	2.0199	(29.046)	0	0	5,624
2016/07/05	R209	04/08/2016	9.25	Put	Bond Future	1,358.1900	1.3582	1,974.0800	1.9741	45.346	0	0	0
2016/07/05	R209	04/08/2016	10.29	Put	Bond Future	24.9600	0.0250	52.8000	0.0528	111.538	0	0	250
2016/07/05	R209	03/11/2016	10.26	Call	Bond Future	6,942.8900	6.9429	5,989.3400	5.9893	(13.734)	0	0	0
2016/07/05	R209	03/11/2016			Bond Future	9.2935	73.5343	9.4590	72.3831	1.782	0.0000	0.0000	0
2016/07/05	R209	03/11/2016	10.24	Call	Bond Future	6,841.4400	6.8414	5,893.4400	5.8934	(13.857)	0	0	0
2016/07/05	R209	03/11/2016	10.25	Call	Bond Future	6,892.0800	6.8921	5,941.2900	5.9413	(13.795)	0	0	0
2016/07/05	R209	03/11/2016	10.24	Put	Bond Future	616.9600	0.6170	820.1500	0.8202	32.934	0	0	0
2016/07/05	R209	03/11/2016	10.25	Put	Bond Future	606.2500	0.6063	806.6500	0.8067	33.056	0	0	5,000
2016/07/05	R209	03/11/2016	10.26	Put	Bond Future	595.8100	0.5958	793.4500	0.7934	33.172	0	0	0
2016/07/05	R209	02/02/2017	9.55	Put	Bond Future	2,817.8600	2.8179	3,318.7700	3.3188	17.776	0	0	0
2016/07/05	R209	02/02/2017			Bond Future	9.3255	74.9992	9.4957	73.8245	1.825	0.0000	0.0000	0
2016/07/05	R209	02/02/2017	9.54	Put	Bond Future	2,847.4000	2.8474	3,351.8500	3.3519	17.716	0	0	0
2016/07/05	R209	02/02/2017	9.55	Call	Bond Future	4,361.4800	4.3615	3,687.6300	3.6876	(15.450)	0	0	0
2016/07/05	R209	02/02/2017	9.53	Call	Bond Future	4,285.1000	4.2851	3,618.3500	3.6183	(15.560)	0	0	0
2016/07/05	R209	02/02/2017	9.54	Call	Bond Future	4,323.3300	4.3233	3,653.0200	3.6530	(15.504)	0	0	0
2016/07/05	R209	02/02/2017	9.53	Put	Bond Future	2,876.9500	2.8769	3,384.9600	3.3850	17.658	0	0	0
2016/07/05	R210	04/08/2016			Bond Future	189.2686	189.2686	189.2893	189.2893	0.011	0.0000	0.0000	2,571
2016/07/05	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R210	04/08/2016	181.50	Call	Bond Future	7,768.6400	7.7686	7,789.3200	7.7893	0.266	0	0	0
2016/07/05	R210	04/08/2016	181.52	Call	Bond Future	7,748.6400	7.7486	7,769.3200	7.7693	0.267	0	0	0
2016/07/05	R210	04/08/2016	181.51	Call	Bond Future	7,758.6400	7.7586	7,779.3200	7.7793	0.267	0	0	0
2016/07/05	R210	03/11/2016			Bond Future	190.5927	190.5927	190.6138	190.6138	0.011	0.0000	0.0000	0
2016/07/05	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R210	03/11/2016	188.90	Call	Bond Future	1,692.6700	1.6927	1,713.7800	1.7138	1.247	0	0	0
2016/07/05	R210	03/11/2016	188.91	Call	Bond Future	1,682.6700	1.6827	1,703.7800	1.7038	1.255	0	0	0
2016/07/05	R210	03/11/2016	188.92	Call	Bond Future	1,672.6700	1.6727	1,693.7800	1.6938	1.262	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/05	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R211	04/08/2016			Bond Future	139.7831	139.7831	139.7971	139.7971	0.010	0.0000	0.0000	63
2016/07/05	R211	04/08/2016	137.09	Call	Bond Future	2,693.1400	2.6931	2,707.1000	2.7071	0.518	0	0	0
2016/07/05	R211	04/08/2016	137.07	Call	Bond Future	2,713.1400	2.7131	2,727.1000	2.7271	0.515	0	0	0
2016/07/05	R211	04/08/2016	137.08	Call	Bond Future	2,703.1400	2.7031	2,717.1000	2.7171	0.516	0	0	0
2016/07/05	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R211	03/11/2016	141.75	Call	Bond Future	692.8100	0.6928	707.0000	0.7070	2.048	0	0	0
2016/07/05	R211	03/11/2016			Bond Future	142.4428	142.4428	142.4570	142.4570	0.010	0.0000	0.0000	0
2016/07/05	R211	03/11/2016	141.76	Call	Bond Future	682.8100	0.6828	697.0000	0.6970	2.078	0	0	0
2016/07/05	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R211	03/11/2016	141.74	Call	Bond Future	702.8100	0.7028	717.0000	0.7170	2.019	0	0	0
2016/07/05	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R212	04/08/2016	142.43	Call	Bond Future	3,722.3000	3.7223	3,738.5600	3.7386	0.437	0	0	0
2016/07/05	R212	04/08/2016			Bond Future	146.1523	146.1523	146.1686	146.1686	0.011	0.0000	0.0000	4,218
2016/07/05	R212	04/08/2016	142.44	Call	Bond Future	3,712.3000	3.7123	3,728.5600	3.7286	0.438	0	0	0
2016/07/05	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R212	04/08/2016	142.42	Call	Bond Future	3,732.3000	3.7323	3,748.5600	3.7486	0.436	0	0	0
2016/07/05	R212	03/11/2016			Bond Future	148.9332	148.9332	148.9496	148.9496	0.011	0.0000	0.0000	0
2016/07/05	R212	03/11/2016	148.11	Call	Bond Future	823.1600	0.8232	839.6400	0.8396	2.002	0	0	0
2016/07/05	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/05	R212	03/11/2016	148.12	Call	Bond Future	813.1600	0.8132	829.6400	0.8296	2.027	0	0	0
2016/07/05	R212	03/11/2016	148.10	Call	Bond Future	833.1600	0.8332	849.6400	0.8496	1.978	0	0	0
2016/07/05	R213	04/08/2016			Bond Future	9.1411	86.0484	9.3024	84.9321	1.765	0.0000	0.0000	44,423
2016/07/05	R213	04/08/2016	8.99	Put	Bond Future	1,900.3100	1.9003	2,647.1900	2.6472	39.303	0	0	0
2016/07/05	R213	04/08/2016	9.01	Put	Bond Future	1,812.0000	1.8120	2,540.9600	2.5410	40.230	0	0	0
2016/07/05	R213	04/08/2016	9.00	Put	Bond Future	1,855.8400	1.8558	2,593.7900	2.5938	39.764	0	0	0
2016/07/05	R213	04/08/2016	9.01	Call	Bond Future	889.2300	0.8892	501.9500	0.5020	(43.552)	0	0	0
2016/07/05	R213	04/08/2016	8.99	Call	Bond Future	835.4800	0.8355	466.1200	0.4661	(44.209)	0	0	0
2016/07/05	R213	04/08/2016	9.00	Call	Bond Future	862.0800	0.8621	483.7900	0.4838	(43.881)	0	0	0
2016/07/05	R213	03/11/2016			Bond Future	9.1818	84.1297	9.3481	82.9922	1.811	0.0000	0.0000	0
2016/07/05	R213	03/11/2016	10.18	Put	Bond Future	525.6000	0.5256	708.8000	0.7088	34.855	0	0	0
2016/07/05	R213	03/11/2016	10.20	Put	Bond Future	506.6100	0.5066	684.5100	0.6845	35.116	0	0	0
2016/07/05	R213	03/11/2016	10.18	Call	Bond Future	7,034.9300	7.0349	6,080.6700	6.0807	(13.565)	0	0	0
2016/07/05	R213	03/11/2016	10.19	Put	Bond Future	516.0300	0.5160	696.5700	0.6966	34.986	0	0	0
2016/07/05	R213	03/11/2016	10.19	Call	Bond Future	7,086.8500	7.0868	6,129.9300	6.1299	(13.503)	0	0	0
2016/07/05	R213	03/11/2016	10.20	Call	Bond Future	7,138.8400	7.1388	6,179.2800	6.1793	(13.441)	0	0	0
2016/07/05	R213	02/02/2017	9.40	Call	Bond Future	4,069.4200	4.0694	3,422.6900	3.4227	(15.892)	0	0	0
2016/07/05	R213	02/02/2017	9.42	Call	Bond Future	4,143.6600	4.1437	3,489.7400	3.4897	(15.781)	0	0	0
2016/07/05	R213	02/02/2017			Bond Future	9.2176	85.8053	9.3892	84.6446	1.862	0.0000	0.0000	0
2016/07/05	R213	02/02/2017	9.41	Call	Bond Future	4,106.4600	4.1065	3,456.1300	3.4561	(15.837)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/05	R213	02/02/2017	9.40	Put	Bond Future	2,836.5800	2.8366	3,350.5500	3.3506	18.119	0	0	0
2016/07/05	R213	02/02/2017	9.42	Put	Bond Future	2,777.2200	2.7772	3,284.0000	3.2840	18.248	0	0	0
2016/07/05	R213	02/02/2017	9.41	Put	Bond Future	2,806.7800	2.8068	3,317.1500	3.3171	18.183	0	0	0
2016/07/05	R214	04/08/2016	9.24	Call	Bond Future	946.0000	0.9460	550.3900	0.5504	(41.819)	0	0	0
2016/07/05	R214	04/08/2016	9.25	Put	Bond Future	1,947.1100	1.9471	2,677.7300	2.6777	37.523	0	0	0
2016/07/05	R214	04/08/2016	11.30	Call	Bond Future	12,148.3400	12.1483	11,013.3200	11.0133	(9.343)	0	0	5,610
2016/07/05	R214	04/08/2016			Bond Future	9.3805	75.3989	9.5366	74.2637	1.664	0.0000	0.0000	30,086
2016/07/05	R214	04/08/2016	8.55	Put	Bond Future	6,615.4500	6.6154	7,719.8900	7.7199	16.695	0	0	0
2016/07/05	R214	04/08/2016	9.30	Call	Bond Future	1,128.1200	1.1281	677.4100	0.6774	(39.952)	0	0	1,300
2016/07/05	R214	04/08/2016	9.25	Call	Bond Future	974.9500	0.9750	570.3000	0.5703	(41.505)	0	0	0
2016/07/05	R214	04/08/2016	11.30	Put	Bond Future	0.1400	0.0001	0.3900	0.0004	178.571	0	0	0
2016/07/05	R214	04/08/2016	10.30	Put	Bond Future	49.2400	0.0492	96.4800	0.0965	95.938	0	0	0
2016/07/05	R214	04/08/2016	9.26	Call	Bond Future	1,004.4700	1.0045	590.7100	0.5907	(41.192)	0	0	0
2016/07/05	R214	04/08/2016	8.55	Call	Bond Future	48.5200	0.0485	17.6900	0.0177	(63.541)	0	0	1,300
2016/07/05	R214	04/08/2016	9.30	Put	Bond Future	1,725.3300	1.7253	2,409.8900	2.4099	39.677	0	0	0
2016/07/05	R214	04/08/2016	9.24	Put	Bond Future	1,993.5300	1.9935	2,733.1900	2.7332	37.103	0	0	0
2016/07/05	R214	04/08/2016	10.30	Call	Bond Future	6,336.6100	6.3366	5,248.5800	5.2486	(17.171)	0	0	5,610
2016/07/05	R214	04/08/2016	9.26	Put	Bond Future	1,901.3900	1.9014	2,622.9000	2.6229	37.946	0	0	0
2016/07/05	R214	03/11/2016	10.35	Put	Bond Future	683.4100	0.6834	894.6900	0.8947	30.916	0	0	0
2016/07/05	R214	03/11/2016			Bond Future	9.4199	73.5319	9.5802	72.3751	1.702	0.0000	0.0000	3,395
2016/07/05	R214	03/11/2016	10.34	Put	Bond Future	694.9900	0.6950	909.1000	0.9091	30.808	0	0	0
2016/07/05	R214	03/11/2016	10.35	Call	Bond Future	6,993.6200	6.9936	6,048.0800	6.0481	(13.520)	0	0	0
2016/07/05	R214	03/11/2016	10.33	Call	Bond Future	6,891.0100	6.8910	5,951.1500	5.9512	(13.639)	0	0	0
2016/07/05	R214	03/11/2016	10.34	Call	Bond Future	6,942.2800	6.9423	5,999.5700	5.9996	(13.579)	0	0	0
2016/07/05	R214	03/11/2016	10.33	Put	Bond Future	706.7500	0.7067	923.7100	0.9237	30.698	0	0	0
2016/07/05	R214	02/02/2017			Bond Future	9.4551	74.9965	9.6199	73.8160	1.743	0.0000	0.0000	0
2016/07/05	R214	02/02/2017	9.67	Call	Bond Future	4,520.3000	4.5203	3,844.4300	3.8444	(14.952)	0	0	0
2016/07/05	R214	02/02/2017	9.66	Put	Bond Future	3,018.4700	3.0185	3,526.6400	3.5266	16.835	0	0	0
2016/07/05	R214	02/02/2017	9.68	Put	Bond Future	2,956.0900	2.9561	3,457.1900	3.4572	16.951	0	0	0
2016/07/05	R214	02/02/2017	9.67	Put	Bond Future	2,987.2600	2.9873	3,491.8900	3.4919	16.893	0	0	0
2016/07/05	R214	02/02/2017	9.68	Call	Bond Future	4,559.1900	4.5592	3,879.7900	3.8798	(14.902)	0	0	0
2016/07/05	R214	02/02/2017	9.66	Call	Bond Future	4,481.3500	4.4813	3,809.0200	3.8090	(15.003)	0	0	0
2016/07/05	R248	04/08/2016			Bond Future	9.4614	96.7561	9.6175	95.3135	1.650	0.0000	0.0000	59,008
2016/07/05	R248	04/08/2016	9.25	Call	Bond Future	1,034.2300	1.0342	596.0900	0.5961	(42.364)	0	0	0
2016/07/05	R248	04/08/2016	9.24	Put	Bond Future	3,118.2700	3.1183	4,133.2000	4.1332	32.548	0	0	0
2016/07/05	R248	04/08/2016	9.26	Put	Bond Future	2,987.9100	2.9879	3,981.8500	3.9819	33.265	0	0	0
2016/07/05	R248	04/08/2016	9.25	Put	Bond Future	3,052.6700	3.0527	4,057.1500	4.0571	32.905	0	0	0
2016/07/05	R248	04/08/2016	9.26	Call	Bond Future	1,066.7000	1.0667	618.0200	0.6180	(42.062)	0	0	0
2016/07/05	R248	04/08/2016	9.24	Call	Bond Future	1,002.4200	1.0024	574.7300	0.5747	(42.666)	0	0	0
2016/07/05	R248	03/11/2016	10.38	Call	Bond Future	8,619.4600	8.6195	7,451.6600	7.4517	(13.548)	0	0	0
2016/07/05	R248	03/11/2016			Bond Future	9.5030	94.1528	9.6635	92.6828	1.689	0.0000	0.0000	1,529
2016/07/05	R248	03/11/2016	10.39	Call	Bond Future	8,682.7100	8.6827	7,511.2600	7.5113	(13.492)	0	0	0
2016/07/05	R248	03/11/2016	10.37	Put	Bond Future	1,082.6800	1.0827	1,388.5100	1.3885	28.247	0	0	0
2016/07/05	R248	03/11/2016	10.39	Put	Bond Future	1,049.3800	1.0494	1,347.8500	1.3478	28.443	0	0	0
2016/07/05	R248	03/11/2016	10.37	Call	Bond Future	8,556.4400	8.5564	7,392.3500	7.3924	(13.605)	0	0	0
2016/07/05	R248	03/11/2016	10.38	Put	Bond Future	1,065.8400	1.0658	1,367.9600	1.3680	28.346	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/05	R248 02/02/2017	9.76	Put	Bond Future	3,973.8700	3.9739	4,614.0500	4.6140	16.110	0	0	0
2016/07/05	R248 02/02/2017	9.78	Put	Bond Future	3,896.3600	3.8964	4,527.9800	4.5280	16.211	0	0	0
2016/07/05	R248 02/02/2017			Bond Future	9.5407	96.0282	9.7058	94.5282	1.730	0.0000	0.0000	0
2016/07/05	R248 02/02/2017	9.77	Put	Bond Future	3,935.1000	3.9351	4,570.9900	4.5710	16.159	0	0	0
2016/07/05	R248 02/02/2017	9.76	Call	Bond Future	5,957.2900	5.9573	5,097.5000	5.0975	(14.433)	0	0	0
2016/07/05	R248 02/02/2017	9.77	Call	Bond Future	6,007.1400	6.0071	5,143.0600	5.1431	(14.384)	0	0	0
2016/07/05	R248 02/02/2017	9.78	Call	Bond Future	6,056.8600	6.0569	5,188.5100	5.1885	(14.337)	0	0	0

Total **823004**