



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 18/07/2016 TO 18/07/2016

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
2016/07/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/18	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	2025	04/08/2016	123.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2025	04/08/2016			Bond Future	127.8323		127.8323	127.7473	127.7473	(0.067)	0.0000	0.0000	3,012
2016/07/18	2025	04/08/2016	123.86	Call	Bond Future	3,972.3000		3.9723	3,887.2900	3.8873	(2.140)	0	0	0
2016/07/18	2025	04/08/2016	123.87	Call	Bond Future	3,962.3000		3.9623	3,877.2900	3.8773	(2.145)	0	0	0
2016/07/18	2025	04/08/2016	123.85	Call	Bond Future	3,982.3000		3.9823	3,897.2900	3.8973	(2.135)	0	0	0
2016/07/18	2025	04/08/2016	123.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2025	04/08/2016	123.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2025	03/11/2016			Bond Future	130.2570		130.2570	130.1693	130.1693	(0.067)	0.0000	0.0000	0
2016/07/18	2025	03/11/2016	129.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2025	03/11/2016	129.23	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2025	03/11/2016	129.21	Call	Bond Future	1,046.9900		1.0470	959.3100	0.9593	(8.374)	0	0	0
2016/07/18	2025	03/11/2016	129.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2025	03/11/2016	129.22	Call	Bond Future	1,036.9900		1.0370	949.3100	0.9493	(8.455)	0	0	0
2016/07/18	2025	03/11/2016	129.23	Call	Bond Future	1,026.9900		1.0270	939.3100	0.9393	(8.538)	0	0	0
2016/07/18	2030	04/08/2016	10.17	Call	Bond Future	7,133.9800		7.1340	6,274.6800	6.2747	(12.045)	0	0	0
2016/07/18	2030	04/08/2016			Bond Future	9.1213		91.6158	9.2414	90.7565	1.317	0.0000	0.0000	27,010
2016/07/18	2030	04/08/2016	10.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2030	03/11/2016	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2030	03/11/2016			Bond Future	9.1618		93.3480	9.2859	92.4716	1.355	0.0000	0.0000	0
2016/07/18	2030	03/11/2016	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2030	03/11/2016	9.33	Call	Bond Future	1,185.1300		1.1851	308.7400	0.3087	(73.949)	0	0	0
2016/07/18	2030	03/11/2016	9.34	Call	Bond Future	1,254.9000		1.2549	378.5100	0.3785	(69.837)	0	0	0
2016/07/18	2030	03/11/2016	9.35	Call	Bond Future	1,324.6000		1.3246	448.2100	0.4482	(66.163)	0	0	0
2016/07/18	2030	03/11/2016	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2032	04/08/2016	9.01	Call	Bond Future	451.1800		0.4512	204.2200	0.2042	(54.736)	0	0	0
2016/07/18	2032	04/08/2016			Bond Future	9.2415		94.8395	9.3568	93.9577	1.248	0.0000	0.0000	11,984
2016/07/18	2032	04/08/2016	8.99	Call	Bond Future	411.1800		0.4112	181.4800	0.1815	(55.864)	0	0	0
2016/07/18	2032	04/08/2016	9.00	Call	Bond Future	430.8400		0.4308	192.5900	0.1926	(55.299)	0	0	0
2016/07/18	2032	04/08/2016	8.99	Put	Bond Future	2,378.0300		2.3780	3,030.1700	3.0302	27.424	0	0	0
2016/07/18	2032	04/08/2016	9.01	Put	Bond Future	2,259.4000		2.2594	2,894.2800	2.8943	28.099	0	0	0
2016/07/18	2032	04/08/2016	9.00	Put	Bond Future	2,318.3200		2.3183	2,961.9100	2.9619	27.761	0	0	0
2016/07/18	2032	03/11/2016			Bond Future	9.2856		92.4739	9.4046	91.5746	1.282	0.0000	0.0000	0
2016/07/18	2032	03/11/2016	10.28	Put	Bond Future	501.2500		0.5013	613.7200	0.6137	22.438	0	0	0
2016/07/18	2032	03/11/2016	10.30	Put	Bond Future	482.4700		0.4825	591.2400	0.5912	22.544	0	0	0
2016/07/18	2032	03/11/2016	10.29	Put	Bond Future	491.8300		0.4918	602.4600	0.6025	22.494	0	0	0
2016/07/18	2032	03/11/2016	10.30	Call	Bond Future	7,751.4000		7.7514	6,960.8800	6.9609	(10.198)	0	0	0
2016/07/18	2032	03/11/2016	10.28	Call	Bond Future	7,635.1900		7.6352	6,848.3700	6.8484	(10.305)	0	0	0
2016/07/18	2032	03/11/2016	10.29	Call	Bond Future	7,693.3000		7.6933	6,904.6400	6.9046	(10.251)	0	0	0

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2016/07/18	2032	02/02/2017	9.53	Call	Bond Future	4,410.9400	4.4109	3,864.0900	3.8641	(12.398)	0	0	0
2016/07/18	2032	02/02/2017			Bond Future	9.3242	94.3050	9.4472	93.3864	1.319	0.0000	0.0000	0
2016/07/18	2032	02/02/2017	9.51	Call	Bond Future	4,326.6900	4.3267	3,785.7500	3.7857	(12.502)	0	0	0
2016/07/18	2032	02/02/2017	9.52	Call	Bond Future	4,368.5900	4.3686	3,824.6900	3.8247	(12.450)	0	0	0
2016/07/18	2032	02/02/2017	9.51	Put	Bond Future	2,944.0300	2.9440	3,321.7300	3.3217	12.829	0	0	0
2016/07/18	2032	02/02/2017	9.53	Put	Bond Future	2,881.2700	2.8813	3,253.0600	3.2531	12.904	0	0	0
2016/07/18	2032	02/02/2017	9.52	Put	Bond Future	2,912.3800	2.9124	3,287.1200	3.2871	12.867	0	0	0
2016/07/18	2033	04/08/2016	104.99	Call	Bond Future	3,012.6900	3.0127	3,024.2400	3.0242	0.383	0	0	0
2016/07/18	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2033	04/08/2016			Bond Future	108.0027	108.0027	108.0142	108.0142	0.011	0.0000	0.0000	4,353
2016/07/18	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2033	04/08/2016	105.00	Call	Bond Future	3,002.6900	3.0027	3,014.2400	3.0142	0.385	0	0	0
2016/07/18	2033	04/08/2016	105.01	Call	Bond Future	2,992.6900	2.9927	3,004.2400	3.0042	0.386	0	0	0
2016/07/18	2033	03/11/2016			Bond Future	109.0344	109.0344	109.0453	109.0453	0.010	0.0000	0.0000	0
2016/07/18	2033	03/11/2016	109.16	Put	Bond Future	125.6200	0.1256	114.6800	0.1147	(8.709)	0	0	0
2016/07/18	2033	03/11/2016	109.17	Put	Bond Future	135.6200	0.1356	124.6800	0.1247	(8.067)	0	0	0
2016/07/18	2033	03/11/2016	109.18	Put	Bond Future	145.6200	0.1456	134.6800	0.1347	(7.513)	0	0	0
2016/07/18	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2037	04/08/2016			Bond Future	9.3662	92.3974	9.4812	91.4304	1.228	0.0000	0.0000	40,481
2016/07/18	2037	04/08/2016	9.24	Put	Bond Future	1,898.2500	1.8982	2,475.4800	2.4755	30.409	0	0	0
2016/07/18	2037	04/08/2016	9.26	Put	Bond Future	1,790.7500	1.7907	2,346.4600	2.3465	31.032	0	0	0
2016/07/18	2037	04/08/2016	9.24	Call	Bond Future	818.0800	0.8181	428.3200	0.4283	(47.643)	0	0	0
2016/07/18	2037	04/08/2016	9.25	Put	Bond Future	1,843.9800	1.8440	2,410.4900	2.4105	30.722	0	0	0
2016/07/18	2037	04/08/2016	9.25	Call	Bond Future	850.1100	0.8501	449.6300	0.4496	(47.109)	0	0	0
2016/07/18	2037	04/08/2016	9.26	Call	Bond Future	883.0500	0.8831	471.7700	0.4718	(46.575)	0	0	0
2016/07/18	2037	03/11/2016	10.35	Call	Bond Future	8,092.7100	8.0927	7,247.1000	7.2471	(10.449)	0	0	0
2016/07/18	2037	03/11/2016	10.36	Put	Bond Future	666.3700	0.6664	804.7600	0.8048	20.768	0	0	0
2016/07/18	2037	03/11/2016			Bond Future	9.4071	94.1444	9.5255	93.1583	1.258	0.0000	0.0000	0
2016/07/18	2037	03/11/2016	10.36	Call	Bond Future	8,154.2400	8.1542	7,306.4800	7.3065	(10.397)	0	0	0
2016/07/18	2037	03/11/2016	10.37	Call	Bond Future	8,215.9700	8.2160	7,366.0900	7.3661	(10.344)	0	0	0
2016/07/18	2037	03/11/2016	10.35	Put	Bond Future	678.3300	0.6783	818.8700	0.8189	20.719	0	0	0
2016/07/18	2037	03/11/2016	10.37	Put	Bond Future	654.7200	0.6547	790.9900	0.7910	20.813	0	0	0
2016/07/18	2037	02/02/2017	9.68	Put	Bond Future	3,213.1800	3.2132	3,608.2400	3.6082	12.295	0	0	0
2016/07/18	2037	02/02/2017			Bond Future	9.4434	91.7517	9.5654	90.7444	1.292	0.0000	0.0000	0
2016/07/18	2037	02/02/2017	9.67	Put	Bond Future	3,247.2600	3.2473	3,645.4100	3.6454	12.261	0	0	0
2016/07/18	2037	02/02/2017	9.68	Call	Bond Future	5,150.5200	5.1505	4,538.2200	4.5382	(11.888)	0	0	0
2016/07/18	2037	02/02/2017	9.66	Call	Bond Future	5,057.4800	5.0575	4,451.3600	4.4514	(11.985)	0	0	0
2016/07/18	2037	02/02/2017	9.67	Call	Bond Future	5,104.0400	5.1040	4,494.8300	4.4948	(11.936)	0	0	0
2016/07/18	2037	02/02/2017	9.66	Put	Bond Future	3,281.3800	3.2814	3,682.6200	3.6826	12.228	0	0	0
2016/07/18	2038	04/08/2016			Bond Future	134.0045	134.0045	133.7906	133.7906	(0.160)	0.0000	0.0000	21,368
2016/07/18	2038	04/08/2016	129.31	Call	Bond Future	4,694.5400	4.6945	4,480.5700	4.4806	(4.558)	0	0	0
2016/07/18	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/07/18	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2038	04/08/2016	129.32	Call	Bond Future	4,684.5400	4.6845	4,470.5700	4.4706	(4.568)	0	0	0
2016/07/18	2038	04/08/2016	129.30	Call	Bond Future	4,704.5400	4.7045	4,490.5700	4.4906	(4.548)	0	0	0
2016/07/18	2038	03/11/2016	136.32	Call	Bond Future	226.3200	0.2263	7.0400	0.0070	(96.889)	0	0	0
2016/07/18	2038	03/11/2016			Bond Future	136.5463	136.5463	136.3270	136.3270	(0.161)	0.0000	0.0000	0
2016/07/18	2038	03/11/2016	136.33	Call	Bond Future	216.3200	0.2163	0.0000	0.0000	(100.000)	0	0	0
2016/07/18	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	2.9600	0.0030	100.000	0	0	0
2016/07/18	2038	03/11/2016	136.31	Call	Bond Future	236.3200	0.2363	17.0400	0.0170	(92.789)	0	0	0
2016/07/18	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2040	04/08/2016			Bond Future	9.4061	96.4207	9.5211	95.3827	1.222	0.0000	0.0000	3,651
2016/07/18	2040	04/08/2016	9.49	Put	Bond Future	1,055.2900	1.0553	1,430.1300	1.4301	35.520	0	0	0
2016/07/18	2040	04/08/2016	9.50	Call	Bond Future	1,867.0500	1.8671	1,193.2100	1.1932	(36.091)	0	0	0
2016/07/18	2040	04/08/2016	9.51	Call	Bond Future	1,921.0600	1.9211	1,236.6000	1.2366	(35.629)	0	0	0
2016/07/18	2040	04/08/2016	9.49	Call	Bond Future	1,814.2100	1.8142	1,151.0800	1.1511	(36.552)	0	0	0
2016/07/18	2040	04/08/2016	9.51	Put	Bond Future	982.5900	0.9826	1,336.1000	1.3361	35.977	0	0	0
2016/07/18	2040	04/08/2016	9.50	Put	Bond Future	1,018.2900	1.0183	1,382.4200	1.3824	35.759	0	0	0
2016/07/18	2040	03/11/2016			Bond Future	9.4469	98.2438	9.5652	97.1852	1.252	0.0000	0.0000	0
2016/07/18	2040	03/11/2016	9.69	Put	Bond Future	2,349.9400	2.3499	2,734.9500	2.7350	16.384	0	0	0
2016/07/18	2040	03/11/2016	9.71	Put	Bond Future	2,282.1600	2.2822	2,658.7200	2.6587	16.500	0	0	0
2016/07/18	2040	03/11/2016	9.70	Put	Bond Future	2,315.7400	2.3157	2,696.5200	2.6965	16.443	0	0	0
2016/07/18	2040	03/11/2016	9.71	Call	Bond Future	4,610.6000	4.6106	3,928.6200	3.9286	(14.792)	0	0	0
2016/07/18	2040	03/11/2016	9.69	Call	Bond Future	4,504.6700	4.5047	3,831.1400	3.8311	(14.952)	0	0	0
2016/07/18	2040	03/11/2016	9.70	Call	Bond Future	4,557.3900	4.5574	3,879.6300	3.8796	(14.872)	0	0	0
2016/07/18	2044	04/08/2016	9.50	Call	Bond Future	1,684.6100	1.6846	1,048.1000	1.0481	(37.784)	0	0	0
2016/07/18	2044	04/08/2016			Bond Future	9.4459	93.4487	9.5609	92.4029	1.217	0.0000	0.0000	19,251
2016/07/18	2044	04/08/2016	9.51	Call	Bond Future	1,735.6200	1.7356	1,088.0600	1.0881	(37.310)	0	0	0
2016/07/18	2044	04/08/2016	9.49	Put	Bond Future	1,231.5500	1.2316	1,651.9500	1.6519	34.136	0	0	0
2016/07/18	2044	04/08/2016	9.51	Put	Bond Future	1,150.3900	1.1504	1,548.6100	1.5486	34.616	0	0	0
2016/07/18	2044	04/08/2016	9.49	Call	Bond Future	1,634.7700	1.6348	1,009.3900	1.0094	(38.255)	0	0	0
2016/07/18	2044	04/08/2016	9.50	Put	Bond Future	1,190.3100	1.1903	1,599.5800	1.5996	34.383	0	0	0
2016/07/18	2044	03/11/2016			Bond Future	9.4860	95.2156	9.6043	94.1492	1.246	0.0000	0.0000	285
2016/07/18	2044	03/11/2016	10.42	Call	Bond Future	8,663.6400	8.6636	7,754.4100	7.7544	(10.495)	0	0	0
2016/07/18	2044	03/11/2016	10.41	Put	Bond Future	793.3300	0.7933	952.7800	0.9528	20.099	0	0	0
2016/07/18	2044	03/11/2016	10.43	Put	Bond Future	766.5300	0.7665	921.3100	0.9213	20.192	0	0	0
2016/07/18	2044	03/11/2016	10.42	Put	Bond Future	779.8900	0.7799	937.0000	0.9370	20.145	0	0	0
2016/07/18	2044	03/11/2016	10.43	Call	Bond Future	8,728.3700	8.7284	7,816.8100	7.8168	(10.444)	0	0	0
2016/07/18	2044	03/11/2016	10.41	Call	Bond Future	8,598.8700	8.5989	7,691.9800	7.6920	(10.547)	0	0	0
2016/07/18	2044	02/02/2017			Bond Future	9.5218	92.7189	9.6435	91.6297	1.279	0.0000	0.0000	0
2016/07/18	2044	02/02/2017	9.77	Call	Bond Future	5,693.8300	5.6938	5,026.2400	5.0262	(11.725)	0	0	0
2016/07/18	2044	02/02/2017	9.76	Put	Bond Future	3,532.8500	3.5329	3,957.6800	3.9577	12.025	0	0	0
2016/07/18	2044	02/02/2017	9.78	Put	Bond Future	3,459.7900	3.4598	3,878.1100	3.8781	12.091	0	0	0
2016/07/18	2044	02/02/2017	9.77	Put	Bond Future	3,496.2900	3.4963	3,917.8600	3.9179	12.058	0	0	0
2016/07/18	2044	02/02/2017	9.78	Call	Bond Future	5,743.9900	5.7440	5,073.1500	5.0731	(11.679)	0	0	0
2016/07/18	2044	02/02/2017	9.76	Call	Bond Future	5,643.5900	5.6436	4,979.2600	4.9793	(11.771)	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
2016/07/18	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2046	04/08/2016			Bond Future	134.4781	134.4781	134.4930	134.4930	0.011	0.0000	0.0000	17,314
2016/07/18	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2046	04/08/2016	129.00	Call	Bond Future	5,478.0900	5.4781	5,492.9900	5.4930	0.272	0	0	0
2016/07/18	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2046	04/08/2016	129.01	Call	Bond Future	5,468.0900	5.4681	5,482.9900	5.4830	0.272	0	0	0
2016/07/18	2046	04/08/2016	129.02	Call	Bond Future	5,458.0900	5.4581	5,472.9900	5.4730	0.273	0	0	0
2016/07/18	2046	03/11/2016	137.07	Put	Bond Future	1,542.9800	1.5430	1,529.1400	1.5291	(0.897)	0	0	0
2016/07/18	2046	03/11/2016			Bond Future	135.5270	135.5270	135.5409	135.5409	0.010	0.0000	0.0000	0
2016/07/18	2046	03/11/2016	137.09	Put	Bond Future	1,562.9800	1.5630	1,549.1400	1.5491	(0.885)	0	0	0
2016/07/18	2046	03/11/2016	137.08	Put	Bond Future	1,552.9800	1.5530	1,539.1400	1.5391	(0.891)	0	0	0
2016/07/18	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2050	04/08/2016	139.14	Call	Bond Future	3,808.0700	3.8081	3,824.0400	3.8240	0.419	0	0	0
2016/07/18	2050	04/08/2016			Bond Future	142.9481	142.9481	142.9640	142.9640	0.011	0.0000	0.0000	21,635
2016/07/18	2050	04/08/2016	139.12	Call	Bond Future	3,828.0700	3.8281	3,844.0400	3.8440	0.417	0	0	0
2016/07/18	2050	04/08/2016	139.13	Call	Bond Future	3,818.0700	3.8181	3,834.0400	3.8340	0.418	0	0	0
2016/07/18	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2050	03/11/2016	149.52	Put	Bond Future	3,860.3800	3.8604	3,845.6700	3.8457	(0.381)	0	0	0
2016/07/18	2050	03/11/2016			Bond Future	145.6596	145.6596	145.6743	145.6743	0.010	0.0000	0.0000	0
2016/07/18	2050	03/11/2016	149.54	Put	Bond Future	3,880.3800	3.8804	3,865.6700	3.8657	(0.379)	0	0	0
2016/07/18	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2050	03/11/2016	149.53	Put	Bond Future	3,870.3800	3.8704	3,855.6700	3.8557	(0.380)	0	0	0
2016/07/18	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	AL37	04/08/2016			Index Future	493.0770	493.0770	491.1490	491.1490	(0.391)	0.0000	0.0000	15
2016/07/18	AL37	03/11/2016			Index Future	502.5000	502.5000	500.5280	500.5280	(0.392)	0.0000	0.0000	0
2016/07/18	AL7T	04/08/2016			Index Future	573.4740	573.4740	569.4740	569.4740	(0.698)	0.0000	0.0000	11
2016/07/18	AL7T	03/11/2016			Index Future	584.4340	584.4340	580.3490	580.3490	(0.699)	0.0000	0.0000	0
2016/07/18	ALBI	04/08/2016			Index Future	522.2450	522.2450	518.2930	518.2930	(0.757)	0.0000	0.0000	724
2016/07/18	ALBI	03/11/2016			Index Future	532.2260	532.2260	528.1910	528.1910	(0.758)	0.0000	0.0000	20
2016/07/18	ALBI	02/02/2017			Index Future	542.7620	542.7620	538.6360	538.6360	(0.760)	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
2016/07/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/18	EL28	04/08/2016			Bond Future	132.3428	132.3428	132.2246	132.2246	(0.089)	0.0000	0.0000	0
2016/07/18	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	EL28	04/08/2016	126.86	Call	Bond Future	5,482.8000	5.4828	5,364.6300	5.3646	(2.155)	0	0	0
2016/07/18	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	EL28	04/08/2016	126.87	Call	Bond Future	5,472.8000	5.4728	5,354.6300	5.3546	(2.159)	0	0	0
2016/07/18	EL28	04/08/2016	126.88	Call	Bond Future	5,462.8000	5.4628	5,344.6300	5.3446	(2.163)	0	0	0
2016/07/18	EL28	03/11/2016	132.17	Call	Bond Future	1,022.5900	1.0226	901.1300	0.9011	(11.878)	0	0	0
2016/07/18	EL28	03/11/2016			Bond Future	133.1926	133.1926	133.0711	133.0711	(0.091)	0.0000	0.0000	0
2016/07/18	EL28	03/11/2016	132.15	Call	Bond Future	1,042.5900	1.0426	921.1300	0.9211	(11.650)	0	0	0
2016/07/18	EL28	03/11/2016	132.16	Call	Bond Future	1,032.5900	1.0326	911.1300	0.9111	(11.763)	0	0	0
2016/07/18	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	ES33	04/08/2016			Bond Future	10.2427	81.0778	10.3527	80.3520	1.074	0.0000	0.0000	8,882
2016/07/18	ES33	04/08/2016	10.24	Put	Bond Future	17.6700	0.0177	743.5000	0.7435	4107.697	0	0	0
2016/07/18	ES33	04/08/2016	10.26	Put	Bond Future	0.0000	0.0000	610.7500	0.6108	100.000	0	0	0
2016/07/18	ES33	04/08/2016	10.25	Put	Bond Future	0.0000	0.0000	677.0800	0.6771	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
2016/07/18	ES33	04/08/2016	10.26	Call	Bond Future	115.0800	0.1151	0.0000	0.0000	(100.000)	0	0	0
2016/07/18	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	ES33	04/08/2016	10.25	Call	Bond Future	48.7500	0.0488	0.0000	0.0000	(100.000)	0	0	0
2016/07/18	ES33	03/11/2016			Bond Future	10.3153	78.8183	10.4289	78.0781	1.102	0.0000	0.0000	0
2016/07/18	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	ES33	03/11/2016	11.31	Call	Bond Future	6,131.7400	6.1317	5,391.5800	5.3916	(12.071)	0	0	0
2016/07/18	ES33	03/11/2016	11.29	Call	Bond Future	6,015.8300	6.0158	5,275.6700	5.2757	(12.304)	0	0	0
2016/07/18	ES33	03/11/2016	11.30	Call	Bond Future	6,073.8200	6.0738	5,333.6600	5.3337	(12.186)	0	0	0
2016/07/18	ES33	02/02/2017			Bond Future	10.3856	80.3789	10.5033	79.6228	1.133	0.0000	0.0000	0
2016/07/18	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	ES33	02/02/2017	10.59	Call	Bond Future	1,306.7500	1.3068	550.5900	0.5506	(57.866)	0	0	0
2016/07/18	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	ES33	02/02/2017	10.60	Call	Bond Future	1,369.8400	1.3698	613.6800	0.6137	(55.201)	0	0	0
2016/07/18	ES33	02/02/2017	10.61	Call	Bond Future	1,432.8500	1.4328	676.6900	0.6767	(52.773)	0	0	0
2016/07/18	ES42	04/08/2016			Bond Future	10.3623	85.8256	10.4774	84.9526	1.110	0.0000	0.0000	7,270
2016/07/18	ES42	03/11/2016			Bond Future	10.4325	83.1858	10.5514	82.2956	1.139	0.0000	0.0000	0
2016/07/18	GOVI	04/08/2016	520.99	Put	GOVI	10,480.0000	1.0480	47,770.0000	4.7770	355.821	0	0	0
2016/07/18	GOVI	04/08/2016			GOVI	519.9420	519.9420	516.2130	516.2130	(0.717)	0.0000	0.0000	449
2016/07/18	GOVI	04/08/2016	521.01	Put	GOVI	10,680.0000	1.0680	47,970.0000	4.7970	349.157	0	0	0
2016/07/18	GOVI	04/08/2016	521.00	Put	GOVI	10,580.0000	1.0580	47,870.0000	4.7870	352.457	0	0	0
2016/07/18	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	GOVI	03/11/2016	476.11	Call	GOVI	537,690.0000	53.7690	499,610.0000	49.9610	(7.082)	0	0	0
2016/07/18	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	GOVI	03/11/2016			GOVI	529.8790	529.8790	526.0710	526.0710	(0.719)	0.0000	0.0000	137
2016/07/18	GOVI	03/11/2016	476.12	Call	GOVI	537,590.0000	53.7590	499,510.0000	49.9510	(7.083)	0	0	0
2016/07/18	GOVI	03/11/2016	476.13	Call	GOVI	537,490.0000	53.7490	499,410.0000	49.9410	(7.085)	0	0	0
2016/07/18	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	GOVI	02/02/2017	533.34	Call	GOVI	70,280.0000	7.0280	31,340.0000	3.1340	(55.407)	0	0	0
2016/07/18	GOVI	02/02/2017			GOVI	540.3680	540.3680	536.4740	536.4740	(0.721)	0.0000	0.0000	0
2016/07/18	GOVI	02/02/2017	533.32	Call	GOVI	70,480.0000	7.0480	31,540.0000	3.1540	(55.250)	0	0	0
2016/07/18	GOVI	02/02/2017	533.33	Call	GOVI	70,380.0000	7.0380	31,440.0000	3.1440	(55.328)	0	0	0
2016/07/18	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/18	IGOV	04/08/2016			Index Future	248.0600	248.0600	247.9780	247.9780	(0.033)	0.0000	0.0000	1,061
2016/07/18	IGOV	03/11/2016			Index Future	252.8170	252.8170	252.7290	252.7290	(0.035)	0.0000	0.0000	24
2016/07/18	IGOV	02/02/2017			Index Future	257.8360	257.8360	257.7410	257.7410	(0.037)	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
2016/07/18	ILBI	04/08/2016			Index Future	672.3090	672.3090	671.9160	671.9160	(0.058)	0.0000	0.0000	156
2016/07/18	ILBI	03/11/2016			Index Future	685.1360	685.1360	684.7340	684.7340	(0.059)	0.0000	0.0000	0
2016/07/18	IS01	19/12/2016			Interest Rate Swap	100.0778	100.0778	100.0774	100.0774	0.000	0.0000	0.0000	0
2016/07/18	IS01	16/03/2017			Interest Rate Swap	100.0526	100.0526	100.0496	100.0496	(0.003)	0.0000	0.0000	0
2016/07/18	IS01	15/06/2017			Interest Rate Swap	99.7176	99.7176	99.7175	99.7175	0.000	0.0000	0.0000	0
2016/07/18	IS01	21/09/2017			Interest Rate Swap	99.8291	99.8291	99.8344	99.8344	0.005	0.0000	0.0000	0
2016/07/18	IS02	18/12/2017			Interest Rate Swap	100.1772	100.1772	100.1877	100.1877	0.010	0.0000	0.0000	0
2016/07/18	IS02	16/03/2018			Interest Rate Swap	99.5345	99.5345	99.5489	99.5489	0.014	0.0000	0.0000	0
2016/07/18	IS02	15/06/2018			Interest Rate Swap	99.2728	99.2728	99.2992	99.2992	0.027	0.0000	0.0000	0
2016/07/18	IS02	21/09/2018			Interest Rate Swap	99.4183	99.4183	99.4612	99.4612	0.043	0.0000	0.0000	0
2016/07/18	IS05	17/12/2020			Interest Rate Swap	98.7152	98.7152	98.9553	98.9553	0.243	0.0000	0.0000	0
2016/07/18	IS05	16/03/2021			Interest Rate Swap	98.0757	98.0757	98.3464	98.3464	0.276	0.0000	0.0000	0
2016/07/18	IS05	15/06/2021			Interest Rate Swap	97.4002	97.4002	97.6966	97.6966	0.304	0.0000	0.0000	0
2016/07/18	IS05	21/09/2021			Interest Rate Swap	97.6942	97.6942	98.0072	98.0072	0.320	0.0000	0.0000	0
2016/07/18	IS10	17/12/2025			Interest Rate Swap	98.8457	98.8457	99.3160	99.3160	0.476	0.0000	0.0000	0
2016/07/18	IS10	16/03/2026			Interest Rate Swap	95.9586	95.9586	96.4511	96.4511	0.513	0.0000	0.0000	0
2016/07/18	IS10	15/06/2026			Interest Rate Swap	94.7445	94.7445	95.2551	95.2551	0.539	0.0000	0.0000	0
2016/07/18	IS10	21/09/2026			Interest Rate Swap	96.8179	96.8179	97.3372	97.3372	0.536	0.0000	0.0000	0
2016/07/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/18	JBAF	20/07/2016			Jibar Tradeable Future	7.3800	92.6200	7.3500	92.6500	(0.407)	0.0000	0.0000	0
2016/07/18	JBAF	17/08/2016			Jibar Tradeable Future	7.4100	92.5900	7.3800	92.6200	(0.405)	0.0000	0.0000	0
2016/07/18	JBAF	21/09/2016			Jibar Tradeable Future	7.4600	92.5400	7.4000	92.6000	(0.804)	0.0000	0.0000	10
2016/07/18	JBAF	19/10/2016			Jibar Tradeable Future	7.4900	92.5100	7.4400	92.5600	(0.668)	0.0000	0.0000	0
2016/07/18	JBAF	16/11/2016			Jibar Tradeable Future	7.5200	92.4800	7.4600	92.5400	(0.798)	0.0000	0.0000	0
2016/07/18	JBAF	21/12/2016			Jibar Tradeable Future	7.5600	92.4400	7.5200	92.4800	(0.529)	0.0000	0.0000	0
2016/07/18	JBAF	15/02/2017			Jibar Tradeable Future	7.6200	92.3800	7.5800	92.4200	(0.525)	0.0000	0.0000	0
2016/07/18	JBAF	15/03/2017			Jibar Tradeable Future	7.6600	92.3400	7.6100	92.3900	(0.653)	0.0000	0.0000	0
2016/07/18	JBAF	21/06/2017			Jibar Tradeable Future	7.7200	92.2800	7.7000	92.3000	(0.259)	0.0000	0.0000	0
2016/07/18	JBAF	20/09/2017			Jibar Tradeable Future	7.7600	92.2400	7.7500	92.2500	(0.129)	0.0000	0.0000	0
2016/07/18	JBAF	20/12/2017			Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2016/07/18	JBAF	20/03/2018			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/07/18	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/18	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
2016/07/18	R023	04/08/2016	8.24	Call	Bond Future	212.7900	0.2128	94.3400	0.0943	(55.665)	0	0	0
2016/07/18	R023	04/08/2016	8.25	Put	Bond Future	1,392.5600	1.3926	1,755.0100	1.7550	26.028	0	0	0
2016/07/18	R023	04/08/2016			Bond Future	8.4897	99.7653	8.5905	99.2794	1.187	0.0000	0.0000	11,634
2016/07/18	R023	04/08/2016	8.25	Call	Bond Future	224.2400	0.2242	100.8000	0.1008	(55.048)	0	0	0
2016/07/18	R023	04/08/2016	8.26	Call	Bond Future	236.0700	0.2361	107.5700	0.1076	(54.433)	0	0	0
2016/07/18	R023	04/08/2016	8.24	Put	Bond Future	1,430.2300	1.4302	1,797.6700	1.7977	25.691	0	0	0
2016/07/18	R023	04/08/2016	8.26	Put	Bond Future	1,355.3000	1.3553	1,712.6900	1.7127	26.370	0	0	0
2016/07/18	R023	03/11/2016	9.73	Put	Bond Future	139.3800	0.1394	173.0400	0.1730	24.150	0	0	0
2016/07/18	R023	03/11/2016			Bond Future	8.5282	97.7205	8.6342	97.2247	1.243	0.0000	0.0000	607
2016/07/18	R023	03/11/2016	9.75	Put	Bond Future	132.3200	0.1323	164.4700	0.1645	24.297	0	0	0
2016/07/18	R023	03/11/2016	9.73	Call	Bond Future	5,579.5300	5.5795	5,117.3700	5.1174	(8.283)	0	0	0
2016/07/18	R023	03/11/2016	9.74	Put	Bond Future	135.8100	0.1358	168.7100	0.1687	24.225	0	0	0
2016/07/18	R023	03/11/2016	9.74	Call	Bond Future	5,619.6000	5.6196	5,156.6800	5.1567	(8.238)	0	0	0
2016/07/18	R023	03/11/2016	9.75	Call	Bond Future	5,659.7200	5.6597	5,196.0500	5.1961	(8.192)	0	0	0
2016/07/18	R023	02/02/2017	8.85	Call	Bond Future	2,715.2600	2.7153	2,399.3800	2.3994	(11.634)	0	0	0
2016/07/18	R023	02/02/2017			Bond Future	8.5587	99.6552	8.6707	99.1480	1.309	0.0000	0.0000	0
2016/07/18	R023	02/02/2017	8.86	Call	Bond Future	2,742.9900	2.7430	2,425.3800	2.4254	(11.579)	0	0	0
2016/07/18	R023	02/02/2017	8.84	Put	Bond Future	1,420.0000	1.4200	1,613.1600	1.6132	13.603	0	0	0
2016/07/18	R023	02/02/2017	8.86	Put	Bond Future	1,386.0000	1.3860	1,575.6900	1.5757	13.686	0	0	0
2016/07/18	R023	02/02/2017	8.84	Call	Bond Future	2,687.6600	2.6877	2,373.5200	2.3735	(11.688)	0	0	0
2016/07/18	R023	02/02/2017	8.85	Put	Bond Future	1,402.9200	1.4029	1,594.3400	1.5943	13.644	0	0	0
2016/07/18	R035	04/08/2016			Bond Future	9.3058	100.1506	9.4211	99.1772	1.239	0.0000	0.0000	4,572
2016/07/18	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R035	04/08/2016	10.35	Call	Bond Future	8,288.5300	8.2885	7,315.1800	7.3152	(11.743)	0	0	0
2016/07/18	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R035	04/08/2016	10.36	Call	Bond Future	8,362.4700	8.3625	7,389.1200	7.3891	(11.640)	0	0	0
2016/07/18	R035	04/08/2016	10.37	Call	Bond Future	8,436.3200	8.4363	7,462.9700	7.4630	(11.538)	0	0	0
2016/07/18	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R035	03/11/2016			Bond Future	9.3498	97.5424	9.4687	96.5499	1.271	0.0000	0.0000	0
2016/07/18	R035	03/11/2016	9.59	Call	Bond Future	1,989.2900	1.9893	996.7700	0.9968	(49.893)	0	0	0
2016/07/18	R035	03/11/2016	9.57	Call	Bond Future	1,826.0600	1.8261	833.5400	0.8335	(54.353)	0	0	0
2016/07/18	R035	03/11/2016	9.58	Call	Bond Future	1,907.7300	1.9077	915.2100	0.9152	(52.026)	0	0	0
2016/07/18	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R186	04/08/2016	8.51	Put	Bond Future	2,041.7400	2.0417	2,624.5100	2.6245	28.543	0	0	0
2016/07/18	R186	04/08/2016	8.85	Call	Bond Future	1,479.0800	1.4791	943.8500	0.9439	(36.187)	0	0	750
2016/07/18	R186	04/08/2016	8.90	Call	Bond Future	1,715.2700	1.7153	1,137.4500	1.1375	(33.687)	0	0	500
2016/07/18	R186	04/08/2016	9.60	Call	Bond Future	6,056.9300	6.0569	5,260.8600	5.2609	(13.143)	0	0	0
2016/07/18	R186	04/08/2016	10.00	Put	Bond Future	0.2500	0.0003	0.2700	0.0003	8.000	0	0	6,500
2016/07/18	R186	04/08/2016			Bond Future	8.7352	113.2857	8.8458	112.4868	1.265	0.0000	0.0000	95,987
2016/07/18	R186	04/08/2016	8.50	Put	Bond Future	2,097.2100	2.0972	2,688.1300	2.6881	28.176	0	0	0
2016/07/18	R186	04/08/2016	9.30	Put	Bond Future	65.8300	0.0658	94.9400	0.0949	44.220	0	0	0
2016/07/18	R186	04/08/2016	9.20	Call	Bond Future	3,426.1200	3.4261	2,680.9600	2.6810	(21.749)	0	0	0
2016/07/18	R186	04/08/2016	9.25	Put	Bond Future	88.8900	0.0889	128.8300	0.1288	44.932	0	0	1,000
2016/07/18	R186	04/08/2016	9.35	Put	Bond Future	48.2000	0.0482	69.0200	0.0690	43.195	0	0	0

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2016/07/18	R186	04/08/2016	9.40	Put	Bond Future	34.8900	0.0349	49.5000	0.0495	41.874	0	0	3,569
2016/07/18	R186	04/08/2016	8.51	Call	Bond Future	389.4600	0.3895	173.2800	0.1733	(55.508)	0	0	0
2016/07/18	R186	04/08/2016	8.85	Put	Bond Future	649.8500	0.6498	913.5700	0.9136	40.582	0	0	0
2016/07/18	R186	04/08/2016	8.49	Call	Bond Future	352.7400	0.3527	152.7400	0.1527	(56.699)	0	0	0
2016/07/18	R186	04/08/2016	9.10	Call	Bond Future	2,811.3900	2.8114	2,104.8500	2.1049	(25.131)	0	0	0
2016/07/18	R186	04/08/2016	8.50	Call	Bond Future	370.8100	0.3708	162.7800	0.1628	(56.102)	0	0	0
2016/07/18	R186	04/08/2016	9.30	Call	Bond Future	4,067.5200	4.0675	3,297.6800	3.2977	(18.927)	0	0	500
2016/07/18	R186	04/08/2016	8.90	Put	Bond Future	527.3400	0.5273	748.4700	0.7485	41.933	0	0	0
2016/07/18	R186	04/08/2016	9.20	Put	Bond Future	118.6600	0.1187	172.4500	0.1725	45.331	0	0	2,500
2016/07/18	R186	04/08/2016	9.25	Call	Bond Future	3,744.2300	3.7442	2,985.2200	2.9852	(20.271)	0	0	0
2016/07/18	R186	04/08/2016	9.35	Call	Bond Future	4,394.7300	4.3947	3,616.6000	3.6166	(17.706)	0	0	500
2016/07/18	R186	04/08/2016	9.40	Call	Bond Future	4,724.7700	4.7248	3,940.4300	3.9404	(16.601)	0	0	0
2016/07/18	R186	04/08/2016	9.10	Put	Bond Future	204.2500	0.2043	296.6600	0.2967	45.244	0	0	2,500
2016/07/18	R186	04/08/2016	9.60	Put	Bond Future	8.5600	0.0086	11.4400	0.0114	33.645	0	0	4,031
2016/07/18	R186	04/08/2016	10.00	Call	Bond Future	8,695.6900	8.6957	7,896.7600	7.8968	(9.188)	0	0	0
2016/07/18	R186	04/08/2016	8.49	Put	Bond Future	2,153.3200	2.1533	2,752.2700	2.7523	27.815	0	0	0
2016/07/18	R186	03/11/2016	9.40	Put	Bond Future	821.5000	0.8215	995.5500	0.9956	21.187	0	0	0
2016/07/18	R186	03/11/2016			Bond Future	8.7724	115.4276	8.8874	114.6126	1.311	8.8650	8.8650	1,425
2016/07/18	R186	03/11/2016	9.20	Put	Bond Future	1,176.8500	1.1769	1,409.8900	1.4099	19.802	0	0	0
2016/07/18	R186	03/11/2016	8.95	Put	Bond Future	1,787.0300	1.7870	2,107.8900	2.1079	17.955	0	0	0
2016/07/18	R186	03/11/2016	8.97	Put	Bond Future	1,730.6600	1.7307	2,044.0100	2.0440	18.106	0	0	0
2016/07/18	R186	03/11/2016	9.66	Call	Bond Future	6,583.3900	6.5834	5,882.2000	5.8822	(10.651)	0	0	0
2016/07/18	R186	03/11/2016	8.96	Put	Bond Future	1,758.5400	1.7585	2,075.6400	2.0756	18.032	0	0	0
2016/07/18	R186	03/11/2016	8.97	Call	Bond Future	3,125.8400	3.1258	2,624.2400	2.6242	(16.047)	0	0	0
2016/07/18	R186	03/11/2016	9.71	Call	Bond Future	6,864.9200	6.8649	6,154.2000	6.1542	(10.353)	0	0	0
2016/07/18	R186	03/11/2016	9.20	Call	Bond Future	4,166.5300	4.1665	3,584.6200	3.5846	(13.966)	0	0	1,425
2016/07/18	R186	03/11/2016	8.95	Call	Bond Future	3,042.0600	3.0421	2,547.9700	2.5480	(16.242)	0	0	0
2016/07/18	R186	03/11/2016	9.40	Call	Bond Future	5,172.3200	5.1723	4,531.4200	4.5314	(12.391)	0	0	1,425
2016/07/18	R186	03/11/2016	9.66	Put	Bond Future	497.5900	0.4976	611.3500	0.6113	22.862	0	0	5,000
2016/07/18	R186	03/11/2016	9.71	Put	Bond Future	449.8700	0.4499	554.1000	0.5541	23.169	0	0	5,000
2016/07/18	R186	03/11/2016	8.96	Call	Bond Future	3,083.6800	3.0837	2,585.8300	2.5858	(16.145)	0	0	0
2016/07/18	R186	02/02/2017	8.81	Put	Bond Future	0.0000	0.0000	778.3500	0.7783	100.000	0	0	0
2016/07/18	R186	02/02/2017	9.40	Call	Bond Future	0.0000	0.0000	3,241.7900	3.2418	100.000	0	0	0
2016/07/18	R186	02/02/2017			Bond Future	8.8000	8.8000	8.9220	111.4415	1.386	0.0000	0.0000	0
2016/07/18	R186	02/02/2017	8.80	Put	Bond Future	0.0000	0.0000	848.2300	0.8482	100.000	0	0	0
2016/07/18	R186	02/02/2017	8.90	Put	Bond Future	0.0000	0.0000	152.0800	0.1521	100.000	0	0	750
2016/07/18	R186	02/02/2017	8.43	Put	Bond Future	0.0000	0.0000	3,475.9200	3.4759	100.000	0	0	0
2016/07/18	R186	02/02/2017	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R186	02/02/2017	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R186	02/02/2017	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R186	02/02/2017	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R186	02/02/2017	8.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2016/07/18	R186	02/02/2017	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2016/07/18	R186	02/02/2017	8.79	Put	Bond Future	0.0000	0.0000	918.1700	0.9182	100.000	0	0	0
2016/07/18	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R197	04/08/2016			Bond Future	299.8916	299.8916	299.7357	299.7357	(0.052)	0.0000	0.0000	1,600
2016/07/18	R197	04/08/2016	293.97	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
2016/07/18	R197	04/08/2016	293.98	Call	Bond Future	5,911.5700	5.9116	5,755.7000	5.7557	(2.637)	0	0	0
2016/07/18	R197	04/08/2016	293.96	Call	Bond Future	5,931.5700	5.9316	5,775.7000	5.7757	(2.628)	0	0	0
2016/07/18	R197	04/08/2016	293.97	Call	Bond Future	5,921.5700	5.9216	5,765.7000	5.7657	(2.632)	0	0	0
2016/07/18	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R197	03/11/2016	303.56	Call	Bond Future	2,019.7400	2.0197	1,858.5000	1.8585	(7.983)	0	0	0
2016/07/18	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R197	03/11/2016			Bond Future	305.5797	305.5797	305.4185	305.4185	(0.053)	0.0000	0.0000	0
2016/07/18	R197	03/11/2016	303.57	Call	Bond Future	2,009.7400	2.0097	1,848.5000	1.8485	(8.023)	0	0	0
2016/07/18	R197	03/11/2016	303.58	Call	Bond Future	1,999.7400	1.9997	1,838.5000	1.8385	(8.063)	0	0	0
2016/07/18	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R202	04/08/2016	243.25	Call	Bond Future	6,674.7200	6.6747	6,630.2100	6.6302	(0.667)	0	0	0
2016/07/18	R202	04/08/2016			Bond Future	249.6635	249.6635	249.6901	249.6901	0.011	0.0000	0.0000	37,066
2016/07/18	R202	04/08/2016	243.26	Call	Bond Future	6,665.8100	6.6658	6,621.1000	6.6211	(0.671)	0	0	0
2016/07/18	R202	04/08/2016	243.24	Put	Bond Future	260.1400	0.2601	189.2000	0.1892	(27.270)	0	0	0
2016/07/18	R202	04/08/2016	243.26	Put	Bond Future	262.3000	0.2623	190.9800	0.1910	(27.190)	0	0	0
2016/07/18	R202	04/08/2016	243.24	Call	Bond Future	6,683.6500	6.6837	6,639.3200	6.6393	(0.663)	0	0	0
2016/07/18	R202	04/08/2016	243.25	Put	Bond Future	261.2100	0.2612	190.0900	0.1901	(27.227)	0	0	0
2016/07/18	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R202	03/11/2016			Bond Future	254.3991	254.3991	254.4244	254.4244	0.010	0.0000	0.0000	0
2016/07/18	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R202	03/11/2016	253.85	Call	Bond Future	549.1400	0.5491	574.3800	0.5744	4.596	0	0	0
2016/07/18	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R202	03/11/2016	253.86	Call	Bond Future	539.1400	0.5391	564.3800	0.5644	4.682	0	0	0
2016/07/18	R202	03/11/2016	253.87	Call	Bond Future	529.1400	0.5291	554.3800	0.5544	4.770	0	0	0
2016/07/18	R203	04/08/2016	7.26	Call	Bond Future	4.4400	0.0044	1.3100	0.0013	(70.495)	0	0	0
2016/07/18	R203	04/08/2016			Bond Future	7.7227	103.8506	7.7914	103.7793	0.889	0.0000	0.0000	57,982
2016/07/18	R203	04/08/2016	7.24	Call	Bond Future	3.6600	0.0037	1.0300	0.0010	(71.858)	0	0	0
2016/07/18	R203	04/08/2016	7.25	Call	Bond Future	4.0200	0.0040	1.1600	0.0012	(71.144)	0	0	0
2016/07/18	R203	04/08/2016	7.24	Put	Bond Future	507.1800	0.5072	575.9000	0.5759	13.549	0	0	0
2016/07/18	R203	04/08/2016	7.26	Put	Bond Future	487.0200	0.4870	555.2400	0.5552	14.008	0	0	0
2016/07/18	R203	04/08/2016	7.25	Put	Bond Future	497.0700	0.4971	565.5600	0.5656	13.779	0	0	0
2016/07/18	R203	03/11/2016	8.86	Call	Bond Future	932.6900	0.9327	862.6000	0.8626	(7.515)	0	0	0
2016/07/18	R203	03/11/2016			Bond Future	7.7205	101.6424	7.8110	101.5689	1.171	0.0000	0.0000	0
2016/07/18	R203	03/11/2016	8.84	Call	Bond Future	917.5300	0.9175	847.6500	0.8477	(7.616)	0	0	0
2016/07/18	R203	03/11/2016	8.85	Call	Bond Future	925.1100	0.9251	855.1100	0.8551	(7.567)	0	0	0
2016/07/18	R203	03/11/2016	8.84	Put	Bond Future	13.6000	0.0136	17.2300	0.0172	26.691	0	0	0
2016/07/18	R203	03/11/2016	8.86	Put	Bond Future	12.7200	0.0127	16.1400	0.0161	26.887	0	0	0
2016/07/18	R203	03/11/2016	8.85	Put	Bond Future	13.1600	0.0132	16.6700	0.0167	26.672	0	0	0
2016/07/18	R203	02/02/2017	7.70	Call	Bond Future	229.5200	0.2295	189.1000	0.1891	(17.611)	0	0	0
2016/07/18	R203	02/02/2017	7.71	Put	Bond Future	180.3800	0.1804	216.2800	0.2163	19.902	0	0	0
2016/07/18	R203	02/02/2017			Bond Future	7.6197	103.6549	7.7522	103.5782	1.740	0.0000	0.0000	0
2016/07/18	R203	02/02/2017	7.71	Call	Bond Future	232.6300	0.2326	191.8600	0.1919	(17.526)	0	0	0
2016/07/18	R203	02/02/2017	7.72	Call	Bond Future	236.0700	0.2361	194.9600	0.1950	(17.414)	0	0	0
2016/07/18	R203	02/02/2017	7.70	Put	Bond Future	183.0500	0.1830	219.3000	0.2193	19.803	0	0	0
2016/07/18	R203	02/02/2017	7.72	Put	Bond Future	178.0300	0.1780	213.5900	0.2136	19.974	0	0	0

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2016/07/18	R204	04/08/2016			Bond Future	7.9764	101.1274	8.0428	100.9868	0.832	0.0000	0.0000	33,282
2016/07/18	R204	04/08/2016	7.74	Put	Bond Future	575.3100	0.5753	680.0000	0.6800	18.197	0	0	0
2016/07/18	R204	04/08/2016	7.76	Put	Bond Future	542.1100	0.5421	643.3300	0.6433	18.671	0	0	0
2016/07/18	R204	04/08/2016	7.74	Call	Bond Future	72.9400	0.0729	37.0900	0.0371	(49.150)	0	0	0
2016/07/18	R204	04/08/2016	7.75	Put	Bond Future	558.6000	0.5586	661.5800	0.6616	18.435	0	0	0
2016/07/18	R204	04/08/2016	7.75	Call	Bond Future	77.5400	0.0775	39.9800	0.0400	(48.440)	0	0	0
2016/07/18	R204	04/08/2016	7.76	Call	Bond Future	82.3600	0.0824	43.0400	0.0430	(47.742)	0	0	0
2016/07/18	R204	03/11/2016			Bond Future	8.0035	103.0393	8.0788	102.8953	0.941	0.0000	0.0000	656
2016/07/18	R204	03/11/2016	9.21	Put	Bond Future	29.9300	0.0299	35.7100	0.0357	19.312	0	0	0
2016/07/18	R204	03/11/2016	9.23	Put	Bond Future	28.0600	0.0281	33.5000	0.0335	19.387	0	0	0
2016/07/18	R204	03/11/2016	9.22	Put	Bond Future	28.9800	0.0290	34.5900	0.0346	19.358	0	0	0
2016/07/18	R204	03/11/2016	9.22	Call	Bond Future	2,323.6200	2.3236	2,185.2000	2.1852	(5.957)	0	0	0
2016/07/18	R204	03/11/2016	9.21	Call	Bond Future	2,305.9800	2.3060	2,167.7300	2.1677	(5.995)	0	0	0
2016/07/18	R204	03/11/2016	9.23	Call	Bond Future	2,341.2800	2.3413	2,202.6900	2.2027	(5.919)	0	0	0
2016/07/18	R204	02/02/2017	8.28	Call	Bond Future	914.9400	0.9149	821.0700	0.8211	(10.260)	0	0	0
2016/07/18	R204	02/02/2017			Bond Future	8.0012	101.0376	8.0884	100.8891	1.090	0.0000	0.0000	0
2016/07/18	R204	02/02/2017	8.29	Call	Bond Future	925.6200	0.9256	831.1700	0.8312	(10.204)	0	0	0
2016/07/18	R204	02/02/2017	8.30	Call	Bond Future	936.6500	0.9367	841.6200	0.8416	(10.146)	0	0	0
2016/07/18	R204	02/02/2017	8.28	Put	Bond Future	440.9500	0.4409	495.6300	0.4956	12.400	0	0	0
2016/07/18	R204	02/02/2017	8.30	Put	Bond Future	428.7700	0.4288	482.2900	0.4823	12.482	0	0	0
2016/07/18	R204	02/02/2017	8.29	Put	Bond Future	434.6800	0.4347	488.7800	0.4888	12.446	0	0	0
2016/07/18	R207	04/08/2016			Bond Future	8.1505	97.8559	8.2520	97.5627	1.245	0.0000	0.0000	74,265
2016/07/18	R207	04/08/2016	7.99	Put	Bond Future	638.7800	0.6388	839.5300	0.8395	31.427	0	0	0
2016/07/18	R207	04/08/2016	8.01	Put	Bond Future	599.0800	0.5991	792.5200	0.7925	32.290	0	0	0
2016/07/18	R207	04/08/2016	8.00	Put	Bond Future	618.7600	0.6188	815.8900	0.8159	31.859	0	0	0
2016/07/18	R207	04/08/2016	8.01	Call	Bond Future	191.5700	0.1916	91.8900	0.0919	(52.033)	0	0	0
2016/07/18	R207	04/08/2016	7.99	Call	Bond Future	173.0900	0.1731	80.7200	0.0807	(53.365)	0	0	0
2016/07/18	R207	04/08/2016	8.00	Call	Bond Future	182.1600	0.1822	86.1700	0.0862	(52.695)	0	0	0
2016/07/18	R207	02/02/2017	9.24	Call	Bond Future	2,816.3400	2.8163	2,555.9600	2.5560	(9.245)	0	0	0
2016/07/18	R207	02/02/2017			Bond Future	8.1923	98.0367	8.3141	97.7297	1.486	0.0000	0.0000	0
2016/07/18	R207	02/02/2017	8.91	Call	Bond Future	2,157.8800	2.1579	1,923.2900	1.9233	(10.871)	0	0	62
2016/07/18	R207	02/02/2017	9.22	Call	Bond Future	2,774.9100	2.7749	2,515.8700	2.5159	(9.335)	0	0	0
2016/07/18	R207	02/02/2017	9.23	Call	Bond Future	2,795.6900	2.7957	2,535.9900	2.5360	(9.289)	0	0	0
2016/07/18	R207	02/02/2017	8.91	Put	Bond Future	365.5200	0.3655	437.9200	0.4379	19.807	0	0	0
2016/07/18	R207	02/02/2017	9.22	Put	Bond Future	220.9600	0.2210	268.9100	0.2689	21.701	0	0	0
2016/07/18	R207	02/02/2017	9.24	Put	Bond Future	213.5200	0.2135	260.1300	0.2601	21.829	0	0	0
2016/07/18	R207	02/02/2017	9.23	Put	Bond Future	217.3000	0.2173	264.5900	0.2646	21.763	0	0	0
2016/07/18	R208	04/08/2016	8.01	Put	Bond Future	1,173.1700	1.1732	1,485.6800	1.4857	26.638	0	0	0
2016/07/18	R208	04/08/2016			Bond Future	8.2960	96.5661	8.4021	96.1796	1.279	0.0000	0.0000	48,239
2016/07/18	R208	04/08/2016	8.00	Put	Bond Future	1,203.3600	1.2034	1,519.3100	1.5193	26.256	0	0	0
2016/07/18	R208	04/08/2016	7.99	Call	Bond Future	108.2900	0.1083	41.0200	0.0410	(62.120)	0	0	0
2016/07/18	R208	04/08/2016	8.00	Call	Bond Future	114.8300	0.1148	44.2100	0.0442	(61.500)	0	0	0
2016/07/18	R208	04/08/2016	8.01	Call	Bond Future	121.6700	0.1217	47.6100	0.0476	(60.870)	0	0	0
2016/07/18	R208	04/08/2016	7.99	Put	Bond Future	1,233.8600	1.2339	1,553.1600	1.5532	25.878	0	0	0
2016/07/18	R208	03/11/2016	9.59	Put	Bond Future	68.9100	0.0689	89.6100	0.0896	30.039	0	0	0

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2016/07/18	R208	03/11/2016			Bond Future	8.3322	94.9893	8.4456	94.5947	1.360	0.0000	0.0000	46
2016/07/18	R208	03/11/2016	9.58	Put	Bond Future	70.9300	0.0709	92.1700	0.0922	29.945	0	0	0
2016/07/18	R208	03/11/2016	9.57	Call	Bond Future	4,276.2400	4.2762	3,903.3800	3.9034	(8.719)	0	0	0
2016/07/18	R208	03/11/2016	9.58	Call	Bond Future	4,307.1800	4.3072	3,933.7800	3.9338	(8.669)	0	0	0
2016/07/18	R208	03/11/2016	9.59	Call	Bond Future	4,338.1600	4.3382	3,964.2200	3.9642	(8.620)	0	0	0
2016/07/18	R208	03/11/2016	9.57	Put	Bond Future	73.0100	0.0730	94.7900	0.0948	29.832	0	0	0
2016/07/18	R208	02/02/2017			Bond Future	8.3556	96.8701	8.4773	96.4660	1.457	0.0000	0.0000	0
2016/07/18	R208	02/02/2017	8.64	Call	Bond Future	1,892.7200	1.8927	1,643.4500	1.6434	(13.170)	0	0	0
2016/07/18	R208	02/02/2017	8.63	Put	Bond Future	964.5800	0.9646	1,120.8300	1.1208	16.199	0	0	0
2016/07/18	R208	02/02/2017	8.65	Put	Bond Future	939.7300	0.9397	1,093.0200	1.0930	16.312	0	0	0
2016/07/18	R208	02/02/2017	8.64	Put	Bond Future	952.2300	0.9522	1,107.0000	1.1070	16.253	0	0	0
2016/07/18	R208	02/02/2017	8.65	Call	Bond Future	1,913.0800	1.9131	1,662.3300	1.6623	(13.107)	0	0	0
2016/07/18	R208	02/02/2017	8.63	Call	Bond Future	1,872.2000	1.8722	1,624.4100	1.6244	(13.235)	0	0	0
2016/07/18	R209	04/08/2016	9.26	Call	Bond Future	1,016.2700	1.0163	597.7500	0.5977	(41.182)	0	0	0
2016/07/18	R209	04/08/2016	9.70	Put	Bond Future	159.6900	0.1597	225.1600	0.2252	40.998	0	0	250
2016/07/18	R209	04/08/2016			Bond Future	9.2651	75.1925	9.3753	74.4177	1.190	0.0000	0.0000	55,149
2016/07/18	R209	04/08/2016	9.24	Call	Bond Future	947.9400	0.9479	547.5700	0.5476	(42.236)	0	0	0
2016/07/18	R209	04/08/2016	9.60	Put	Bond Future	261.6500	0.2616	368.4900	0.3685	40.833	0	0	0
2016/07/18	R209	04/08/2016	10.60	Call	Bond Future	8,594.8500	8.5949	7,820.0300	7.8200	(9.015)	0	0	5,624
2016/07/18	R209	04/08/2016	9.40	Put	Bond Future	626.7300	0.6267	862.8400	0.8628	37.673	0	0	0
2016/07/18	R209	04/08/2016	9.70	Call	Bond Future	3,144.6900	3.1447	2,435.3400	2.4353	(22.557)	0	0	0
2016/07/18	R209	04/08/2016	10.29	Call	Bond Future	6,747.7400	6.7477	5,973.7800	5.9738	(11.470)	0	0	0
2016/07/18	R209	04/08/2016	9.25	Call	Bond Future	981.7800	0.9818	572.3200	0.5723	(41.706)	0	0	0
2016/07/18	R209	04/08/2016	9.24	Put	Bond Future	1,125.8000	1.1258	1,500.2500	1.5003	33.261	0	0	0
2016/07/18	R209	04/08/2016	10.60	Put	Bond Future	0.3300	0.0003	0.3300	0.0003	0.000	0	0	0
2016/07/18	R209	04/08/2016	9.40	Call	Bond Future	1,573.2700	1.5733	1,034.5600	1.0346	(34.241)	0	0	250
2016/07/18	R209	04/08/2016	9.26	Put	Bond Future	1,052.1300	1.0521	1,408.4300	1.4084	33.865	0	0	0
2016/07/18	R209	04/08/2016	9.60	Call	Bond Future	2,577.0700	2.5771	1,909.0900	1.9091	(25.920)	0	0	5,624
2016/07/18	R209	04/08/2016	9.25	Put	Bond Future	1,088.5900	1.0886	1,453.9500	1.4540	33.563	0	0	0
2016/07/18	R209	04/08/2016	10.29	Put	Bond Future	3.9700	0.0040	4.8300	0.0048	21.662	0	0	250
2016/07/18	R209	03/11/2016	10.26	Call	Bond Future	6,768.5700	6.7686	6,081.4700	6.0815	(10.151)	0	0	0
2016/07/18	R209	03/11/2016			Bond Future	9.3035	73.4636	9.4169	72.6736	1.218	0.0000	0.0000	0
2016/07/18	R209	03/11/2016	10.24	Call	Bond Future	6,664.8500	6.6649	5,981.1800	5.9812	(10.258)	0	0	0
2016/07/18	R209	03/11/2016	10.25	Call	Bond Future	6,716.6400	6.7166	6,031.2400	6.0312	(10.205)	0	0	0
2016/07/18	R209	03/11/2016	10.24	Put	Bond Future	511.1100	0.5111	617.4500	0.6174	20.806	0	0	0
2016/07/18	R209	03/11/2016	10.25	Put	Bond Future	501.5500	0.5016	606.1600	0.6062	20.857	0	0	5,000
2016/07/18	R209	03/11/2016	10.26	Put	Bond Future	492.2300	0.4922	595.1400	0.5951	20.907	0	0	0
2016/07/18	R209	02/02/2017	9.55	Put	Bond Future	2,632.6000	2.6326	2,952.8100	2.9528	12.163	0	0	0
2016/07/18	R209	02/02/2017			Bond Future	9.3371	74.9183	9.4537	74.1113	1.250	0.0000	0.0000	0
2016/07/18	R209	02/02/2017	9.54	Put	Bond Future	2,661.3700	2.6614	2,984.1600	2.9842	12.129	0	0	0
2016/07/18	R209	02/02/2017	9.55	Call	Bond Future	4,095.2400	4.0952	3,608.5100	3.6085	(11.885)	0	0	0
2016/07/18	R209	02/02/2017	9.53	Call	Bond Future	4,017.5600	4.0176	3,536.0100	3.5360	(11.986)	0	0	0
2016/07/18	R209	02/02/2017	9.54	Call	Bond Future	4,056.3200	4.0563	3,572.1700	3.5722	(11.936)	0	0	0
2016/07/18	R209	02/02/2017	9.53	Put	Bond Future	2,690.3900	2.6904	3,015.7800	3.0158	12.095	0	0	0
2016/07/18	R210	04/08/2016			Bond Future	189.3476	189.3476	189.1767	189.1767	(0.090)	0.0000	0.0000	2,571
2016/07/18	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/18	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R210	04/08/2016	181.50	Call	Bond Future	7,847.5800	7.8476	7,676.6600	7.6767	(2.178)	0	0	0
2016/07/18	R210	04/08/2016	181.52	Call	Bond Future	7,827.5800	7.8276	7,656.6600	7.6567	(2.184)	0	0	0
2016/07/18	R210	04/08/2016	181.51	Call	Bond Future	7,837.5800	7.8376	7,666.6600	7.6667	(2.181)	0	0	0
2016/07/18	R210	03/11/2016			Bond Future	190.6620	190.6620	190.4864	190.4864	(0.092)	0.0000	0.0000	0
2016/07/18	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R210	03/11/2016	188.90	Call	Bond Future	1,762.0300	1.7620	1,586.4100	1.5864	(9.967)	0	0	0
2016/07/18	R210	03/11/2016	188.91	Call	Bond Future	1,752.0300	1.7520	1,576.4100	1.5764	(10.024)	0	0	0
2016/07/18	R210	03/11/2016	188.92	Call	Bond Future	1,742.0300	1.7420	1,566.4100	1.5664	(10.081)	0	0	0
2016/07/18	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R211	04/08/2016			Bond Future	139.9644	139.9644	139.9061	139.9061	(0.042)	0.0000	0.0000	60
2016/07/18	R211	04/08/2016	137.09	Call	Bond Future	2,874.4100	2.8744	2,816.0800	2.8161	(2.029)	0	0	0
2016/07/18	R211	04/08/2016	137.07	Call	Bond Future	2,894.4100	2.8944	2,836.0800	2.8361	(2.015)	0	0	0
2016/07/18	R211	04/08/2016	137.08	Call	Bond Future	2,884.4100	2.8844	2,826.0800	2.8261	(2.022)	0	0	0
2016/07/18	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R211	03/11/2016	141.75	Call	Bond Future	869.2500	0.8692	808.6200	0.8086	(6.975)	0	0	0
2016/07/18	R211	03/11/2016			Bond Future	142.6192	142.6192	142.5586	142.5586	(0.043)	0.0000	0.0000	0
2016/07/18	R211	03/11/2016	141.76	Call	Bond Future	859.2500	0.8592	798.6200	0.7986	(7.056)	0	0	0
2016/07/18	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R211	03/11/2016	141.74	Call	Bond Future	879.2500	0.8792	818.6200	0.8186	(6.896)	0	0	0
2016/07/18	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R212	04/08/2016	142.43	Call	Bond Future	3,933.4600	3.9335	3,650.7300	3.6507	(7.188)	0	0	0
2016/07/18	R212	04/08/2016			Bond Future	146.3635	146.3635	146.0807	146.0807	(0.193)	0.0000	0.0000	4,524
2016/07/18	R212	04/08/2016	142.44	Call	Bond Future	3,923.4600	3.9235	3,640.7300	3.6407	(7.206)	0	0	0
2016/07/18	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R212	04/08/2016	142.42	Call	Bond Future	3,943.4600	3.9435	3,660.7300	3.6607	(7.170)	0	0	0
2016/07/18	R212	03/11/2016			Bond Future	149.1397	149.1397	148.8503	148.8503	(0.194)	0.0000	0.0000	0
2016/07/18	R212	03/11/2016	148.11	Call	Bond Future	1,029.6700	1.0297	740.3100	0.7403	(28.102)	0	0	0
2016/07/18	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R212	03/11/2016	148.12	Call	Bond Future	1,019.6700	1.0197	730.3100	0.7303	(28.378)	0	0	0
2016/07/18	R212	03/11/2016	148.10	Call	Bond Future	1,039.6700	1.0397	750.3100	0.7503	(27.832)	0	0	0
2016/07/18	R213	04/08/2016			Bond Future	9.1603	85.9143	9.2706	85.1503	1.205	0.0000	0.0000	44,423
2016/07/18	R213	04/08/2016	8.99	Put	Bond Future	1,720.1700	1.7202	2,220.5500	2.2206	29.089	0	0	0
2016/07/18	R213	04/08/2016	9.01	Put	Bond Future	1,624.5300	1.6245	2,107.8700	2.1079	29.753	0	0	0
2016/07/18	R213	04/08/2016	9.00	Put	Bond Future	1,671.9600	1.6720	2,163.8700	2.1639	29.421	0	0	0
2016/07/18	R213	04/08/2016	9.01	Call	Bond Future	567.7300	0.5677	287.0600	0.2871	(49.437)	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
2016/07/18	R213	04/08/2016	8.99	Call	Bond Future	521.3100	0.5213	257.6800	0.2577	(50.571)	0	0	0
2016/07/18	R213	04/08/2016	9.00	Call	Bond Future	544.1700	0.5442	272.0700	0.2721	(50.003)	0	0	0
2016/07/18	R213	03/11/2016			Bond Future	9.2024	83.9881	9.3162	83.2090	1.237	0.0000	0.0000	0
2016/07/18	R213	03/11/2016	10.18	Put	Bond Future	454.5900	0.4546	551.9600	0.5520	21.419	0	0	0
2016/07/18	R213	03/11/2016	10.20	Put	Bond Future	437.3500	0.4373	531.4700	0.5315	21.521	0	0	0
2016/07/18	R213	03/11/2016	10.18	Call	Bond Future	6,822.2900	6.8223	6,140.6000	6.1406	(9.992)	0	0	0
2016/07/18	R213	03/11/2016	10.19	Put	Bond Future	445.8400	0.4458	541.5700	0.5416	21.472	0	0	0
2016/07/18	R213	03/11/2016	10.19	Call	Bond Future	6,875.0300	6.8750	6,191.7000	6.1917	(9.939)	0	0	0
2016/07/18	R213	03/11/2016	10.20	Call	Bond Future	6,927.9500	6.9279	6,243.0100	6.2430	(9.887)	0	0	0
2016/07/18	R213	02/02/2017	9.40	Call	Bond Future	3,798.2400	3.7982	3,334.7000	3.3347	(12.204)	0	0	0
2016/07/18	R213	02/02/2017	9.42	Call	Bond Future	3,873.7700	3.8738	3,405.0400	3.4050	(12.100)	0	0	0
2016/07/18	R213	02/02/2017			Bond Future	9.2402	85.6508	9.3579	84.8550	1.273	0.0000	0.0000	0
2016/07/18	R213	02/02/2017	9.41	Call	Bond Future	3,836.0400	3.8360	3,369.9000	3.3699	(12.152)	0	0	0
2016/07/18	R213	02/02/2017	9.40	Put	Bond Future	2,719.8900	2.7199	3,052.2000	3.0522	12.218	0	0	0
2016/07/18	R213	02/02/2017	9.42	Put	Bond Future	2,661.8200	2.6618	2,988.9400	2.9889	12.289	0	0	0
2016/07/18	R213	02/02/2017	9.41	Put	Bond Future	2,690.8500	2.6908	3,020.5600	3.0206	12.253	0	0	0
2016/07/18	R214	04/08/2016	9.24	Call	Bond Future	725.7600	0.7258	378.9600	0.3790	(47.784)	0	0	0
2016/07/18	R214	04/08/2016	9.25	Put	Bond Future	1,535.3800	1.5354	2,024.0200	2.0240	31.825	0	0	0
2016/07/18	R214	04/08/2016	11.30	Call	Bond Future	12,339.4500	12.3394	11,494.4100	11.4944	(6.848)	0	0	5,610
2016/07/18	R214	04/08/2016			Bond Future	9.3546	75.5902	9.4699	74.7452	1.232	0.0000	0.0000	29,156
2016/07/18	R214	04/08/2016	8.55	Put	Bond Future	6,386.5400	6.3865	7,222.5700	7.2226	13.090	0	0	0
2016/07/18	R214	04/08/2016	9.30	Call	Bond Future	909.0500	0.9091	504.1300	0.5041	(44.543)	0	0	1,300
2016/07/18	R214	04/08/2016	9.25	Call	Bond Future	754.4700	0.7545	398.0700	0.3981	(47.238)	0	0	0
2016/07/18	R214	04/08/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/18	R214	04/08/2016	10.30	Put	Bond Future	9.0400	0.0090	11.7600	0.0118	30.088	0	0	0
2016/07/18	R214	04/08/2016	9.26	Call	Bond Future	783.9200	0.7839	417.8800	0.4179	(46.694)	0	0	0
2016/07/18	R214	04/08/2016	8.55	Call	Bond Future	10.8600	0.0109	1.8500	0.0019	(82.965)	0	0	1,300
2016/07/18	R214	04/08/2016	9.30	Put	Bond Future	1,315.0100	1.3150	1,755.1300	1.7551	33.469	0	0	0
2016/07/18	R214	04/08/2016	9.24	Put	Bond Future	1,582.0400	1.5820	2,080.2800	2.0803	31.494	0	0	0
2016/07/18	R214	04/08/2016	10.30	Call	Bond Future	6,487.6600	6.4877	5,645.3400	5.6453	(12.983)	0	0	5,610
2016/07/18	R214	04/08/2016	9.26	Put	Bond Future	1,489.5900	1.4896	1,968.5900	1.9686	32.156	0	0	0
2016/07/18	R214	03/11/2016	10.35	Put	Bond Future	552.6000	0.5526	670.3600	0.6704	21.310	0	0	0
2016/07/18	R214	03/11/2016			Bond Future	9.3939	73.7224	9.5124	72.8607	1.261	0.0000	0.0000	3,395
2016/07/18	R214	03/11/2016	10.34	Put	Bond Future	562.6400	0.5626	682.2600	0.6823	21.260	0	0	0
2016/07/18	R214	03/11/2016	10.35	Call	Bond Future	7,053.3600	7.0534	6,309.4500	6.3095	(10.547)	0	0	0
2016/07/18	R214	03/11/2016	10.33	Call	Bond Future	6,947.6600	6.9477	6,207.4900	6.2075	(10.654)	0	0	0
2016/07/18	R214	03/11/2016	10.34	Call	Bond Future	7,000.4800	7.0005	6,258.4300	6.2584	(10.600)	0	0	0
2016/07/18	R214	03/11/2016	10.33	Put	Bond Future	572.8500	0.5728	694.3500	0.6944	21.210	0	0	0
2016/07/18	R214	02/02/2017			Bond Future	9.4297	75.1820	9.5515	74.3021	1.293	0.0000	0.0000	0
2016/07/18	R214	02/02/2017	9.67	Call	Bond Future	4,454.8400	4.4548	3,917.6600	3.9177	(12.058)	0	0	0
2016/07/18	R214	02/02/2017	9.66	Put	Bond Future	2,765.8000	2.7658	3,111.2800	3.1113	12.491	0	0	0
2016/07/18	R214	02/02/2017	9.68	Put	Bond Future	2,706.8700	2.7069	3,046.9100	3.0469	12.562	0	0	0
2016/07/18	R214	02/02/2017	9.67	Put	Bond Future	2,736.3100	2.7363	3,079.0700	3.0791	12.526	0	0	0
2016/07/18	R214	02/02/2017	9.68	Call	Bond Future	4,495.4600	4.4955	3,955.5600	3.9556	(12.010)	0	0	0
2016/07/18	R214	02/02/2017	9.66	Call	Bond Future	4,414.1700	4.4142	3,879.7100	3.8797	(12.108)	0	0	0
2016/07/18	R248	04/08/2016			Bond Future	9.4301	97.0498	9.5504	95.9282	1.276	0.0000	0.0000	56,369

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
2016/07/18	R248	04/08/2016	9.25	Call	Bond Future	766.7600	0.7668	377.0300	0.3770	(50.828)	0	0	0
2016/07/18	R248	04/08/2016	9.24	Put	Bond Future	2,558.4200	2.5584	3,301.8300	3.3018	29.057	0	0	0
2016/07/18	R248	04/08/2016	9.26	Put	Bond Future	2,425.5800	2.4256	3,145.7400	3.1457	29.690	0	0	0
2016/07/18	R248	04/08/2016	9.25	Put	Bond Future	2,491.4900	2.4915	3,223.3300	3.2233	29.374	0	0	0
2016/07/18	R248	04/08/2016	9.26	Call	Bond Future	798.0800	0.7981	396.6700	0.3967	(50.297)	0	0	0
2016/07/18	R248	04/08/2016	9.24	Call	Bond Future	736.2800	0.7363	358.1200	0.3581	(51.361)	0	0	0
2016/07/18	R248	03/11/2016	10.38	Call	Bond Future	8,692.7100	8.6927	7,727.2500	7.7273	(11.107)	0	0	0
2016/07/18	R248	03/11/2016			Bond Future	9.4715	94.4465	9.5952	93.3030	1.306	0.0000	0.0000	1,691
2016/07/18	R248	03/11/2016	10.39	Call	Bond Future	8,758.2500	8.7583	7,790.2200	7.7902	(11.053)	0	0	0
2016/07/18	R248	03/11/2016	10.37	Put	Bond Future	859.8300	0.8598	1,040.5600	1.0406	21.019	0	0	0
2016/07/18	R248	03/11/2016	10.39	Put	Bond Future	831.1400	0.8311	1,006.6900	1.0067	21.122	0	0	0
2016/07/18	R248	03/11/2016	10.37	Call	Bond Future	8,627.3700	8.6274	7,664.5200	7.6645	(11.160)	0	0	0
2016/07/18	R248	03/11/2016	10.38	Put	Bond Future	845.3100	0.8453	1,023.4300	1.0234	21.072	0	0	0
2016/07/18	R248	02/02/2017	9.76	Put	Bond Future	3,592.9600	3.5930	4,047.1700	4.0472	12.642	0	0	0
2016/07/18	R248	02/02/2017	9.78	Put	Bond Future	3,519.0800	3.5191	3,966.3700	3.9664	12.710	0	0	0
2016/07/18	R248	02/02/2017			Bond Future	9.5095	96.3164	9.6369	95.1486	1.340	0.0000	0.0000	0
2016/07/18	R248	02/02/2017	9.77	Put	Bond Future	3,555.9900	3.5560	4,006.7400	4.0067	12.676	0	0	0
2016/07/18	R248	02/02/2017	9.76	Call	Bond Future	5,864.5900	5.8646	5,151.0300	5.1510	(12.167)	0	0	0
2016/07/18	R248	02/02/2017	9.77	Call	Bond Future	5,916.2400	5.9162	5,199.2200	5.1992	(12.120)	0	0	0
2016/07/18	R248	02/02/2017	9.78	Call	Bond Future	5,967.7900	5.9678	5,247.3100	5.2473	(12.073)	0	0	0

Total

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