



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 12/08/2016 TO 12/08/2016

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
2016/08/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	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
2016/08/12	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	2025	03/11/2016			Bond Future	130.2962		130.2962	130.2815	130.2815	(0.011)	0.0000	0.0000	3,077
2016/08/12	2025	03/11/2016	129.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2025	03/11/2016	129.23	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2025	03/11/2016	129.21	Call	Bond Future	1,086.1700		1.0862	1,071.4600	1.0715	(1.354)	0	0	0
2016/08/12	2025	03/11/2016	129.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2025	03/11/2016	129.22	Call	Bond Future	1,076.1700		1.0762	1,061.4600	1.0615	(1.367)	0	0	0
2016/08/12	2025	03/11/2016	129.23	Call	Bond Future	1,066.1700		1.0662	1,051.4600	1.0515	(1.380)	0	0	0
2016/08/12	2030	03/11/2016	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2030	03/11/2016			Bond Future	8.8161		95.8525	8.8158	95.8546	(0.003)	0.0000	0.0000	30,305
2016/08/12	2030	03/11/2016	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2030	03/11/2016	9.33	Call	Bond Future	3,689.6200		3.6896	3,691.6900	3.6917	0.056	0	0	0
2016/08/12	2030	03/11/2016	9.34	Call	Bond Future	3,759.3900		3.7594	3,761.4600	3.7615	0.055	0	0	0
2016/08/12	2030	03/11/2016	9.35	Call	Bond Future	3,829.0900		3.8291	3,831.1600	3.8312	0.054	0	0	0
2016/08/12	2030	03/11/2016	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2030	02/02/2017	9.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2030	02/02/2017			Bond Future	8.8438		93.7135	8.8434	93.7162	(0.004)	0.0000	0.0000	0
2016/08/12	2030	02/02/2017	9.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2030	02/02/2017	9.29	Call	Bond Future	3,175.7800		3.1758	3,178.5500	3.1786	0.087	0	0	0
2016/08/12	2030	02/02/2017	9.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2030	02/02/2017	9.30	Call	Bond Future	3,245.2200		3.2452	3,247.9900	3.2480	0.085	0	0	0
2016/08/12	2030	02/02/2017	9.31	Call	Bond Future	3,314.5900		3.3146	3,317.3600	3.3174	0.084	0	0	0
2016/08/12	2030	04/05/2017	9.33	Call	Bond Future	3,274.8900		3.2749	3,274.8200	3.2748	(0.002)	0	0	0
2016/08/12	2030	04/05/2017			Bond Future	8.8640		95.6282	8.8640	95.6282	0.000	0.0000	0.0000	0
2016/08/12	2030	04/05/2017	9.34	Call	Bond Future	3,343.4200		3.3434	3,343.3500	3.3433	(0.002)	0	0	0
2016/08/12	2030	04/05/2017	9.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2030	04/05/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2030	04/05/2017	9.32	Call	Bond Future	3,206.2900		3.2063	3,206.2200	3.2062	(0.002)	0	0	0
2016/08/12	2030	04/05/2017	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2032	03/11/2016			Bond Future	8.9344		95.2033	8.9392	95.1651	0.054	0.0000	0.0000	13,093
2016/08/12	2032	03/11/2016	10.28	Put	Bond Future	117.2600		0.1173	115.4600	0.1155	(1.535)	0	0	0
2016/08/12	2032	03/11/2016	10.30	Put	Bond Future	110.5200		0.1105	108.7800	0.1088	(1.574)	0	0	0
2016/08/12	2032	03/11/2016	10.29	Put	Bond Future	113.8500		0.1138	112.0800	0.1121	(1.555)	0	0	0
2016/08/12	2032	03/11/2016	10.30	Call	Bond Future	10,108.8600		10.1089	10,068.8600	10.0689	(0.396)	0	0	0
2016/08/12	2032	03/11/2016	10.28	Call	Bond Future	9,980.6100		9.9806	9,940.5500	9.9405	(0.401)	0	0	0
2016/08/12	2032	03/11/2016	10.29	Call	Bond Future	10,044.7300		10.0447	10,004.7000	10.0047	(0.399)	0	0	0
2016/08/12	2032	02/02/2017	9.53	Call	Bond Future	6,002.8200		6.0028	5,967.1400	5.9671	(0.594)	0	0	0
2016/08/12	2032	02/02/2017			Bond Future	8.9660		97.0578	8.9709	97.0196	0.054	0.0000	0.0000	0
2016/08/12	2032	02/02/2017	9.51	Call	Bond Future	5,900.7500		5.9008	5,865.2200	5.8652	(0.602)	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
2016/08/12	2032	02/02/2017	9.52	Call	Bond Future	5,951.8200	5.9518	5,916.2200	5.9162	(0.598)	0	0	0
2016/08/12	2032	02/02/2017	9.51	Put	Bond Future	1,765.3000	1.7653	1,768.0000	1.7680	0.153	0	0	0
2016/08/12	2032	02/02/2017	9.53	Put	Bond Future	1,720.3600	1.7204	1,722.9100	1.7229	0.148	0	0	0
2016/08/12	2032	02/02/2017	9.52	Put	Bond Future	1,742.8200	1.7428	1,745.4500	1.7454	0.151	0	0	0
2016/08/12	2032	04/05/2017	9.45	Call	Bond Future	6,153.7600	6.1538	6,119.0000	6.1190	(0.565)	0	0	0
2016/08/12	2032	04/05/2017			Bond Future	8.9868	94.8793	8.9922	94.8374	0.060	0.0000	0.0000	0
2016/08/12	2032	04/05/2017	9.46	Call	Bond Future	6,200.8200	6.2008	6,165.9700	6.1660	(0.562)	0	0	0
2016/08/12	2032	04/05/2017	9.44	Put	Bond Future	2,675.9800	2.6760	2,683.2900	2.6833	0.273	0	0	0
2016/08/12	2032	04/05/2017	9.46	Put	Bond Future	2,622.7400	2.6227	2,629.8600	2.6299	0.271	0	0	0
2016/08/12	2032	04/05/2017	9.44	Call	Bond Future	6,106.8400	6.1068	6,072.1800	6.0722	(0.568)	0	0	0
2016/08/12	2032	04/05/2017	9.45	Put	Bond Future	2,649.2500	2.6493	2,656.4600	2.6565	0.272	0	0	0
2016/08/12	2033	03/11/2016			Bond Future	108.5258	108.5258	108.8219	108.8219	0.273	0.0000	0.0000	4,275
2016/08/12	2033	03/11/2016	109.16	Put	Bond Future	634.2400	0.6342	338.1100	0.3381	(46.691)	0	0	0
2016/08/12	2033	03/11/2016	109.17	Put	Bond Future	644.2400	0.6442	348.1100	0.3481	(45.966)	0	0	0
2016/08/12	2033	03/11/2016	109.18	Put	Bond Future	654.2400	0.6542	358.1100	0.3581	(45.263)	0	0	0
2016/08/12	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2037	03/11/2016	10.35	Call	Bond Future	10,622.3500	10.6223	10,492.0900	10.4921	(1.226)	0	0	0
2016/08/12	2037	03/11/2016	10.36	Put	Bond Future	186.6600	0.1867	189.4100	0.1894	1.473	0	0	0
2016/08/12	2037	03/11/2016			Bond Future	9.0571	97.1607	9.0722	97.0276	0.166	0.0000	0.0000	40,431
2016/08/12	2037	03/11/2016	10.36	Call	Bond Future	10,690.8200	10.6908	10,560.4700	10.5605	(1.219)	0	0	0
2016/08/12	2037	03/11/2016	10.37	Call	Bond Future	10,759.3000	10.7593	10,628.8600	10.6289	(1.212)	0	0	0
2016/08/12	2037	03/11/2016	10.35	Put	Bond Future	191.6800	0.1917	194.5200	0.1945	1.482	0	0	0
2016/08/12	2037	03/11/2016	10.37	Put	Bond Future	181.7600	0.1818	184.4200	0.1844	1.463	0	0	0
2016/08/12	2037	02/02/2017	9.68	Put	Bond Future	1,881.2000	1.8812	1,910.3400	1.9103	1.549	0	0	0
2016/08/12	2037	02/02/2017			Bond Future	9.0868	94.7967	9.1023	94.6617	0.170	0.0000	0.0000	0
2016/08/12	2037	02/02/2017	9.67	Put	Bond Future	1,905.5200	1.9055	1,935.0100	1.9350	1.548	0	0	0
2016/08/12	2037	02/02/2017	9.68	Call	Bond Future	6,863.5500	6.8636	6,757.6700	6.7577	(1.543)	0	0	0
2016/08/12	2037	02/02/2017	9.66	Call	Bond Future	6,751.0000	6.7510	6,645.8100	6.6458	(1.558)	0	0	0
2016/08/12	2037	02/02/2017	9.67	Call	Bond Future	6,807.3100	6.8073	6,701.7800	6.7018	(1.550)	0	0	0
2016/08/12	2037	02/02/2017	9.66	Put	Bond Future	1,929.8900	1.9299	1,959.7200	1.9597	1.546	0	0	0
2016/08/12	2037	04/05/2017			Bond Future	9.1103	96.7337	9.1265	96.5931	0.178	0.0000	0.0000	0
2016/08/12	2037	04/05/2017	9.58	Put	Bond Future	3,172.7900	3.1728	3,213.4800	3.2135	1.282	0	0	0
2016/08/12	2037	04/05/2017	9.60	Put	Bond Future	3,113.6000	3.1136	3,153.6300	3.1536	1.286	0	0	0
2016/08/12	2037	04/05/2017	9.59	Put	Bond Future	3,143.2300	3.1432	3,183.5900	3.1836	1.284	0	0	0
2016/08/12	2037	04/05/2017	9.60	Call	Bond Future	7,227.5500	7.2275	7,126.9600	7.1270	(1.392)	0	0	0
2016/08/12	2037	04/05/2017	9.58	Call	Bond Future	7,124.2200	7.1242	7,024.2900	7.0243	(1.403)	0	0	0
2016/08/12	2037	04/05/2017	9.59	Call	Bond Future	7,175.9800	7.1760	7,075.7200	7.0757	(1.397)	0	0	0
2016/08/12	2038	03/11/2016	136.32	Call	Bond Future	290.0700	0.2901	509.3000	0.5093	75.578	0	0	0
2016/08/12	2038	03/11/2016			Bond Future	136.6101	136.6101	136.8293	136.8293	0.160	0.0000	0.0000	20,808
2016/08/12	2038	03/11/2016	136.33	Call	Bond Future	280.0700	0.2801	499.3000	0.4993	78.277	0	0	0
2016/08/12	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2038	03/11/2016	136.31	Call	Bond Future	300.0700	0.3001	519.3000	0.5193	73.060	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
2016/08/12	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2040	03/11/2016			Bond Future	9.0919	101.5386	9.1121	101.3462	0.222	0.0000	0.0000	3,584
2016/08/12	2040	03/11/2016	9.69	Put	Bond Future	1,026.7000	1.0267	1,056.2800	1.0563	2.881	0	0	0
2016/08/12	2040	03/11/2016	9.71	Put	Bond Future	987.2100	0.9872	1,015.7000	1.0157	2.886	0	0	0
2016/08/12	2040	03/11/2016	9.70	Put	Bond Future	1,006.7900	1.0068	1,035.8200	1.0358	2.883	0	0	0
2016/08/12	2040	03/11/2016	9.71	Call	Bond Future	6,610.4200	6.6104	6,446.5300	6.4465	(2.479)	0	0	0
2016/08/12	2040	03/11/2016	9.69	Call	Bond Future	6,476.2000	6.4762	6,313.4000	6.3134	(2.514)	0	0	0
2016/08/12	2040	03/11/2016	9.70	Call	Bond Future	6,543.2100	6.5432	6,379.8600	6.3799	(2.496)	0	0	0
2016/08/12	2040	02/02/2017	9.58	Call	Bond Future	6,667.3100	6.6673	6,525.1700	6.5252	(2.132)	0	0	0
2016/08/12	2040	02/02/2017			Bond Future	9.1215	99.0094	9.1422	98.8141	0.227	0.0000	0.0000	0
2016/08/12	2040	02/02/2017	9.59	Call	Bond Future	6,725.4000	6.7254	6,582.7100	6.5827	(2.122)	0	0	0
2016/08/12	2040	02/02/2017	9.60	Call	Bond Future	6,783.6700	6.7837	6,640.4400	6.6404	(2.111)	0	0	0
2016/08/12	2040	02/02/2017	9.58	Put	Bond Future	2,478.6500	2.4787	2,531.8700	2.5319	2.147	0	0	0
2016/08/12	2040	02/02/2017	9.60	Put	Bond Future	2,418.8800	2.4189	2,471.0100	2.4710	2.155	0	0	0
2016/08/12	2040	02/02/2017	9.59	Put	Bond Future	2,448.6100	2.4486	2,501.2800	2.5013	2.151	0	0	0
2016/08/12	2040	04/05/2017			Bond Future	9.1451	101.0325	9.1667	100.8301	0.236	0.0000	0.0000	0
2016/08/12	2040	04/05/2017	9.62	Put	Bond Future	3,424.1300	3.4241	3,485.6200	3.4856	1.796	0	0	0
2016/08/12	2040	04/05/2017	9.64	Put	Bond Future	3,360.3500	3.3604	3,420.8900	3.4209	1.802	0	0	0
2016/08/12	2040	04/05/2017	9.62	Call	Bond Future	7,729.7200	7.7297	7,588.8000	7.5888	(1.823)	0	0	0
2016/08/12	2040	04/05/2017	9.63	Put	Bond Future	3,391.9500	3.3919	3,452.9600	3.4530	1.799	0	0	0
2016/08/12	2040	04/05/2017	9.63	Call	Bond Future	7,784.9100	7.7849	7,643.5100	7.6435	(1.816)	0	0	0
2016/08/12	2040	04/05/2017	9.64	Call	Bond Future	7,840.5500	7.8405	7,698.6800	7.6987	(1.809)	0	0	0
2016/08/12	2044	03/11/2016			Bond Future	9.1212	98.6431	9.1362	98.4974	0.165	0.0000	0.0000	18,597
2016/08/12	2044	03/11/2016	10.42	Call	Bond Future	11,545.1700	11.5452	11,402.7900	11.4028	(1.233)	0	0	0
2016/08/12	2044	03/11/2016	10.41	Put	Bond Future	239.7900	0.2398	243.2000	0.2432	1.422	0	0	0
2016/08/12	2044	03/11/2016	10.43	Put	Bond Future	228.0600	0.2281	231.2700	0.2313	1.408	0	0	0
2016/08/12	2044	03/11/2016	10.42	Put	Bond Future	233.8600	0.2339	237.1700	0.2372	1.415	0	0	0
2016/08/12	2044	03/11/2016	10.43	Call	Bond Future	11,617.4600	11.6175	11,474.9800	11.4750	(1.226)	0	0	0
2016/08/12	2044	03/11/2016	10.41	Call	Bond Future	11,472.8900	11.4729	11,330.6100	11.3306	(1.240)	0	0	0
2016/08/12	2044	02/02/2017			Bond Future	9.1502	96.1829	9.1656	96.0351	0.168	0.0000	0.0000	0
2016/08/12	2044	02/02/2017	9.77	Call	Bond Future	7,696.9600	7.6970	7,580.0700	7.5801	(1.519)	0	0	0
2016/08/12	2044	02/02/2017	9.76	Put	Bond Future	2,061.2600	2.0613	2,092.5500	2.0925	1.518	0	0	0
2016/08/12	2044	02/02/2017	9.78	Put	Bond Future	2,009.8900	2.0099	2,040.4500	2.0404	1.520	0	0	0
2016/08/12	2044	02/02/2017	9.77	Put	Bond Future	2,035.4300	2.0354	2,066.3600	2.0664	1.520	0	0	0
2016/08/12	2044	02/02/2017	9.78	Call	Bond Future	7,758.0800	7.7581	7,640.8200	7.6408	(1.511)	0	0	0
2016/08/12	2044	02/02/2017	9.76	Call	Bond Future	7,635.9900	7.6360	7,519.4600	7.5195	(1.526)	0	0	0
2016/08/12	2044	04/05/2017			Bond Future	9.1735	98.1482	9.1896	97.9944	0.176	0.0000	0.0000	0
2016/08/12	2044	04/05/2017	9.67	Call	Bond Future	8,001.2600	8.0013	7,890.7500	7.8908	(1.381)	0	0	0
2016/08/12	2044	04/05/2017	9.66	Put	Bond Future	3,476.7300	3.4767	3,520.4000	3.5204	1.256	0	0	0
2016/08/12	2044	04/05/2017	9.68	Put	Bond Future	3,412.2600	3.4123	3,455.2400	3.4552	1.260	0	0	0
2016/08/12	2044	04/05/2017	9.67	Put	Bond Future	3,444.5100	3.4445	3,487.8400	3.4878	1.258	0	0	0
2016/08/12	2044	04/05/2017	9.68	Call	Bond Future	8,056.9900	8.0570	7,946.1300	7.9461	(1.376)	0	0	0
2016/08/12	2044	04/05/2017	9.66	Call	Bond Future	7,945.3700	7.9454	7,835.2000	7.8352	(1.387)	0	0	0
2016/08/12	2046	03/11/2016	137.07	Put	Bond Future	1,878.8800	1.8789	1,602.2100	1.6022	(14.725)	0	0	0
2016/08/12	2046	03/11/2016			Bond Future	135.1911	135.1911	135.4678	135.4678	0.205	0.0000	0.0000	17,253

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
2016/08/12	2046	03/11/2016	137.09	Put	Bond Future	1,898.8800	1.8989	1,622.2100	1.6222	(14.570)	0	0	0
2016/08/12	2046	03/11/2016	137.08	Put	Bond Future	1,888.8800	1.8889	1,612.2100	1.6122	(14.647)	0	0	0
2016/08/12	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2050	03/11/2016	149.52	Put	Bond Future	4,256.4400	4.2564	3,580.4400	3.5804	(15.882)	0	0	0
2016/08/12	2050	03/11/2016			Bond Future	145.2636	145.2636	145.9396	145.9396	0.465	0.0000	0.0000	21,628
2016/08/12	2050	03/11/2016	149.54	Put	Bond Future	4,276.4400	4.2764	3,600.4400	3.6004	(15.808)	0	0	0
2016/08/12	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2050	03/11/2016	149.53	Put	Bond Future	4,266.4400	4.2664	3,590.4400	3.5904	(15.845)	0	0	0
2016/08/12	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	AL37	03/11/2016			Index Future	508.8230	508.8230	509.4640	509.4640	0.126	0.0000	0.0000	14
2016/08/12	AL37	02/02/2017			Index Future	518.7330	518.7330	519.3910	519.3910	0.127	0.0000	0.0000	0
2016/08/12	AL7T	03/11/2016			Index Future	595.9700	595.9700	595.9790	595.9790	0.002	0.0000	0.0000	9
2016/08/12	AL7T	02/02/2017			Index Future	607.5780	607.5780	607.5910	607.5910	0.002	0.0000	0.0000	0
2016/08/12	ALBI	03/11/2016			Index Future	545.0710	545.0710	544.8660	544.8660	(0.038)	0.0000	0.0000	721
2016/08/12	ALBI	02/02/2017			Index Future	555.6870	555.6870	555.4820	555.4820	(0.037)	0.0000	0.0000	0
2016/08/12	ALBI	04/05/2017			Index Future	567.0310	567.0310	566.8040	566.8040	(0.040)	0.0000	0.0000	0
2016/08/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/08/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/12	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	EL28	03/11/2016			Bond Future	131.8322	131.8322	131.9532	131.9532	0.092	0.0000	0.0000	0
2016/08/12	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	EL28	03/11/2016	132.15	Put	Bond Future	317.7900	0.3178	196.7800	0.1968	(38.079)	0	0	0
2016/08/12	EL28	03/11/2016	132.17	Put	Bond Future	337.7900	0.3378	216.7800	0.2168	(35.824)	0	0	0
2016/08/12	EL28	03/11/2016	132.16	Put	Bond Future	327.7900	0.3278	206.7800	0.2068	(36.917)	0	0	0
2016/08/12	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	EL28	02/02/2017			Bond Future	134.4079	134.4079	134.5322	134.5322	0.092	0.0000	0.0000	0
2016/08/12	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	EL28	02/02/2017	135.10	Put	Bond Future	692.0900	0.6921	567.7900	0.5678	(17.960)	0	0	0
2016/08/12	EL28	02/02/2017	135.12	Put	Bond Future	712.0900	0.7121	587.7900	0.5878	(17.456)	0	0	0
2016/08/12	EL28	02/02/2017	135.11	Put	Bond Future	702.0900	0.7021	577.7900	0.5778	(17.704)	0	0	0
2016/08/12	EL28	04/05/2017			Bond Future	135.4694	135.4694	135.5922	135.5922	0.091	0.0000	0.0000	0
2016/08/12	EL28	04/05/2017	137.90	Put	Bond Future	2,430.6200	2.4306	2,307.8300	2.3078	(5.052)	0	0	0
2016/08/12	EL28	04/05/2017	137.92	Put	Bond Future	2,450.6200	2.4506	2,327.8300	2.3278	(5.011)	0	0	0
2016/08/12	EL28	04/05/2017	137.91	Put	Bond Future	2,440.6200	2.4406	2,317.8300	2.3178	(5.031)	0	0	0
2016/08/12	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	ES33	03/11/2016			Bond Future	9.9711	81.1263	9.9807	81.0601	0.097	0.0000	0.0000	8,789
2016/08/12	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	ES33	03/11/2016	11.31	Call	Bond Future	8,439.7000	8.4397	8,373.5400	8.3735	(0.784)	0	0	0
2016/08/12	ES33	03/11/2016	11.29	Call	Bond Future	8,323.7900	8.3238	8,257.6300	8.2576	(0.795)	0	0	0
2016/08/12	ES33	03/11/2016	11.30	Call	Bond Future	8,381.7800	8.3818	8,315.6200	8.3156	(0.789)	0	0	0
2016/08/12	ES33	02/02/2017			Bond Future	10.0341	82.7064	10.0440	82.6396	0.098	0.0000	0.0000	0
2016/08/12	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	ES33	02/02/2017	10.59	Call	Bond Future	3,634.2600	3.6343	3,567.4200	3.5674	(1.839)	0	0	0
2016/08/12	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	ES33	02/02/2017	10.60	Call	Bond Future	3,697.3500	3.6974	3,630.5100	3.6305	(1.808)	0	0	0
2016/08/12	ES33	02/02/2017	10.61	Call	Bond Future	3,760.3600	3.7604	3,693.5200	3.6935	(1.777)	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
2016/08/12	ES33	04/05/2017			Bond Future	10.0850	80.5999	10.0955	80.5291	0.105	0.0000	0.0000	0
2016/08/12	ES33	04/05/2017	10.55	Call	Bond Future	3,026.4900	3.0265	2,955.7400	2.9557	(2.338)	0	0	0
2016/08/12	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	ES33	04/05/2017	10.56	Call	Bond Future	3,089.6700	3.0897	3,018.9200	3.0189	(2.290)	0	0	0
2016/08/12	ES33	04/05/2017	10.54	Call	Bond Future	2,963.2400	2.9632	2,892.4900	2.8925	(2.388)	0	0	0
2016/08/12	ES42	03/11/2016			Bond Future	10.0681	86.0214	10.0829	85.9030	0.147	0.0000	0.0000	8,777
2016/08/12	ES42	02/02/2017			Bond Future	10.1263	87.6973	10.1414	87.5772	0.150	0.0000	0.0000	0
2016/08/12	ES42	04/05/2017			Bond Future	10.1766	85.2252	10.1926	85.1000	0.157	0.0000	0.0000	0
2016/08/12	GOVI	03/11/2016	476.11	Call	GOVI	656,410.0000	65.6410	655,550.0000	65.5550	(0.131)	0	0	0
2016/08/12	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	GOVI	03/11/2016			GOVI	541.7510	541.7510	541.6650	541.6650	(0.016)	0.0000	0.0000	418
2016/08/12	GOVI	03/11/2016	476.12	Call	GOVI	656,310.0000	65.6310	655,450.0000	65.5450	(0.131)	0	0	0
2016/08/12	GOVI	03/11/2016	476.13	Call	GOVI	656,210.0000	65.6210	655,350.0000	65.5350	(0.131)	0	0	0
2016/08/12	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	GOVI	02/02/2017	533.34	Call	GOVI	189,620.0000	18.9620	188,780.0000	18.8780	(0.443)	0	0	0
2016/08/12	GOVI	02/02/2017			GOVI	552.3020	552.3020	552.2180	552.2180	(0.015)	0.0000	0.0000	26
2016/08/12	GOVI	02/02/2017	533.32	Call	GOVI	189,820.0000	18.9820	188,980.0000	18.8980	(0.443)	0	0	0
2016/08/12	GOVI	02/02/2017	533.33	Call	GOVI	189,720.0000	18.9720	188,880.0000	18.8880	(0.443)	0	0	0
2016/08/12	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	GOVI	04/05/2017			GOVI	563.5770	563.5770	563.4750	563.4750	(0.018)	0.0000	0.0000	0
2016/08/12	GOVI	04/05/2017	262.19	Call	GOVI	3,013,870.0000	301.3870	3,012,850.0000	301.2850	(0.034)	0	0	0
2016/08/12	GOVI	04/05/2017	262.20	Call	GOVI	3,013,770.0000	301.3770	3,012,750.0000	301.2750	(0.034)	0	0	0
2016/08/12	GOVI	04/05/2017	262.18	Call	GOVI	3,013,970.0000	301.3970	3,012,950.0000	301.2950	(0.034)	0	0	0
2016/08/12	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/08/12	IGOV	03/11/2016			Index Future	252.1070	252.1070	252.3130	252.3130	0.082	0.0000	0.0000	1,023
2016/08/12	IGOV	02/02/2017			Index Future	257.0330	257.0330	257.2450	257.2450	0.082	0.0000	0.0000	55
2016/08/12	IGOV	04/05/2017			Index Future	262.2950	262.2950	262.5030	262.5030	0.079	0.0000	0.0000	0
2016/08/12	ILBI	03/11/2016			Index Future	682.4010	682.4010	682.7530	682.7530	0.052	0.0000	0.0000	0
2016/08/12	ILBI	02/02/2017			Index Future	695.6740	695.6740	696.0330	696.0330	0.052	0.0000	0.0000	155
2016/08/12	IS01	19/12/2016			Interest Rate Swap	100.0682	100.0682	100.0673	100.0673	(0.001)	0.0000	0.0000	0
2016/08/12	IS01	16/03/2017			Interest Rate Swap	100.0157	100.0157	100.0128	100.0128	(0.003)	0.0000	0.0000	0
2016/08/12	IS01	15/06/2017			Interest Rate Swap	99.6485	99.6485	99.6430	99.6430	(0.006)	0.0000	0.0000	0
2016/08/12	IS01	21/09/2017			Interest Rate Swap	99.7214	99.7214	99.7151	99.7151	(0.006)	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
2016/08/12	IS02	18/12/2017			Interest Rate Swap	100.0172	100.0172	100.0096	100.0096	(0.008)	0.0000	0.0000	0
2016/08/12	IS02	16/03/2018			Interest Rate Swap	99.3161	99.3161	99.3071	99.3071	(0.009)	0.0000	0.0000	0
2016/08/12	IS02	15/06/2018			Interest Rate Swap	98.9955	98.9955	98.9827	98.9827	(0.013)	0.0000	0.0000	0
2016/08/12	IS02	21/09/2018			Interest Rate Swap	99.0767	99.0767	99.0582	99.0582	(0.019)	0.0000	0.0000	0
2016/08/12	IS05	17/12/2020			Interest Rate Swap	97.8898	97.8898	97.9177	97.9177	0.028	0.0000	0.0000	0
2016/08/12	IS05	16/03/2021			Interest Rate Swap	97.2074	97.2074	97.2421	97.2421	0.036	0.0000	0.0000	0
2016/08/12	IS05	15/06/2021			Interest Rate Swap	96.4880	96.4880	96.5297	96.5297	0.043	0.0000	0.0000	0
2016/08/12	IS05	21/09/2021			Interest Rate Swap	96.7383	96.7383	96.7874	96.7874	0.051	0.0000	0.0000	0
2016/08/12	IS10	17/12/2025			Interest Rate Swap	97.1441	97.1441	97.2653	97.2653	0.125	0.0000	0.0000	0
2016/08/12	IS10	16/03/2026			Interest Rate Swap	94.1890	94.1890	94.3136	94.3136	0.132	0.0000	0.0000	0
2016/08/12	IS10	15/06/2026			Interest Rate Swap	92.9260	92.9260	93.0528	93.0528	0.137	0.0000	0.0000	0
2016/08/12	IS10	21/09/2026			Interest Rate Swap	94.9860	94.9860	95.1142	95.1142	0.135	0.0000	0.0000	0
2016/08/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/12	JBAF	17/08/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/08/12	JBAF	21/09/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	10
2016/08/12	JBAF	19/10/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/08/12	JBAF	16/11/2016			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/08/12	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/08/12	JBAF	15/02/2017			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/08/12	JBAF	15/03/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/08/12	JBAF	21/06/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/08/12	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/08/12	JBAF	20/12/2017			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/08/12	JBAF	20/03/2018			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/08/12	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/12	R023	03/11/2016	9.73	Put	Bond Future	20.9600	0.0210	18.1700	0.0182	(13.311)	0	0	0
2016/08/12	R023	03/11/2016			Bond Future	8.1862	99.3422	8.1600	99.4680	(0.321)	0.0000	0.0000	15,011
2016/08/12	R023	03/11/2016	9.75	Put	Bond Future	19.4200	0.0194	16.8200	0.0168	(13.388)	0	0	0
2016/08/12	R023	03/11/2016	9.73	Call	Bond Future	7,082.7400	7.0827	7,205.8000	7.2058	1.737	0	0	0
2016/08/12	R023	03/11/2016	9.74	Put	Bond Future	20.1800	0.0202	17.4800	0.0175	(13.380)	0	0	0
2016/08/12	R023	03/11/2016	9.74	Call	Bond Future	7,125.6000	7.1256	7,248.7500	7.2488	1.728	0	0	0
2016/08/12	R023	03/11/2016	9.75	Call	Bond Future	7,168.4500	7.1685	7,291.7000	7.2917	1.719	0	0	0
2016/08/12	R023	02/02/2017	8.85	Call	Bond Future	3,712.9600	3.7130	3,804.4800	3.8045	2.465	0	0	0
2016/08/12	R023	02/02/2017			Bond Future	8.2054	101.2771	8.1776	101.4061	(0.339)	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
2016/08/12	R023	02/02/2017	8.86	Call	Bond Future	3,746.2500	3.7463	3,838.1800	3.8382	2.454	0	0	0
2016/08/12	R023	02/02/2017	8.84	Put	Bond Future	790.2800	0.7903	752.4000	0.7524	(4.793)	0	0	0
2016/08/12	R023	02/02/2017	8.86	Put	Bond Future	767.4200	0.7674	730.3500	0.7303	(4.830)	0	0	0
2016/08/12	R023	02/02/2017	8.84	Call	Bond Future	3,679.7800	3.6798	3,770.9000	3.7709	2.476	0	0	0
2016/08/12	R023	02/02/2017	8.85	Put	Bond Future	778.7800	0.7788	741.3000	0.7413	(4.813)	0	0	0
2016/08/12	R023	04/05/2017	8.61	Call	Bond Future	3,253.0600	3.2531	3,331.8200	3.3318	2.421	0	0	0
2016/08/12	R023	04/05/2017			Bond Future	8.1997	99.4102	8.1711	99.5388	(0.349)	0.0000	0.0000	0
2016/08/12	R023	04/05/2017	8.59	Call	Bond Future	3,196.5200	3.1965	3,274.5100	3.2745	2.440	0	0	0
2016/08/12	R023	04/05/2017	8.60	Call	Bond Future	3,224.7300	3.2247	3,303.1100	3.3031	2.431	0	0	0
2016/08/12	R023	04/05/2017	8.59	Put	Bond Future	1,461.4400	1.4614	1,410.8400	1.4108	(3.462)	0	0	0
2016/08/12	R023	04/05/2017	8.61	Put	Bond Future	1,430.1000	1.4301	1,380.2700	1.3803	(3.484)	0	0	0
2016/08/12	R023	04/05/2017	8.60	Put	Bond Future	1,445.7000	1.4457	1,395.4900	1.3955	(3.473)	0	0	0
2016/08/12	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R035	03/11/2016			Bond Future	9.0153	100.4219	9.0253	100.3343	0.110	0.0000	0.0000	4,315
2016/08/12	R035	03/11/2016	9.59	Call	Bond Future	4,868.8000	4.8688	4,781.1700	4.7812	(1.800)	0	0	0
2016/08/12	R035	03/11/2016	9.57	Call	Bond Future	4,705.5700	4.7056	4,617.9400	4.6179	(1.862)	0	0	0
2016/08/12	R035	03/11/2016	9.58	Call	Bond Future	4,787.2400	4.7872	4,699.6100	4.6996	(1.830)	0	0	0
2016/08/12	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R035	02/02/2017			Bond Future	9.0491	102.3779	9.0592	102.2893	0.112	0.0000	0.0000	0
2016/08/12	R035	02/02/2017	9.51	Call	Bond Future	3,895.7800	3.8958	3,807.2100	3.8072	(2.273)	0	0	0
2016/08/12	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R035	02/02/2017	9.52	Call	Bond Future	3,977.6900	3.9777	3,889.1200	3.8891	(2.227)	0	0	0
2016/08/12	R035	02/02/2017	9.50	Call	Bond Future	3,813.7700	3.8138	3,725.2000	3.7252	(2.322)	0	0	0
2016/08/12	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R035	04/05/2017			Bond Future	9.0695	99.9624	9.0803	99.8689	0.119	0.0000	0.0000	0
2016/08/12	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R035	04/05/2017	9.55	Call	Bond Future	4,024.7100	4.0247	3,931.1600	3.9312	(2.324)	0	0	0
2016/08/12	R035	04/05/2017	9.53	Call	Bond Future	3,862.2200	3.8622	3,768.6700	3.7687	(2.422)	0	0	0
2016/08/12	R035	04/05/2017	9.54	Call	Bond Future	3,943.5200	3.9435	3,849.9700	3.8500	(2.372)	0	0	0
2016/08/12	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R186	03/11/2016	9.40	Put	Bond Future	267.1300	0.2671	261.2300	0.2612	(2.209)	0	0	0
2016/08/12	R186	03/11/2016			Bond Future	8.4577	117.6998	8.4575	117.7014	(0.003)	0.0000	0.0000	94,247
2016/08/12	R186	03/11/2016	8.95	Put	Bond Future	777.5000	0.7775	767.2300	0.7672	(1.321)	0	0	0
2016/08/12	R186	03/11/2016	9.20	Put	Bond Future	438.0400	0.4380	430.2200	0.4302	(1.785)	0	0	0
2016/08/12	R186	03/11/2016	8.97	Put	Bond Future	744.1900	0.7442	734.1000	0.7341	(1.356)	0	0	0
2016/08/12	R186	03/11/2016	8.96	Put	Bond Future	760.6900	0.7607	750.5100	0.7505	(1.338)	0	0	0
2016/08/12	R186	03/11/2016	9.66	Call	Bond Future	8,492.0200	8.4920	8,489.8400	8.4898	(0.026)	0	0	0
2016/08/12	R186	03/11/2016	9.10	Call	Bond Future	5,127.2000	5.1272	5,119.9900	5.1200	(0.141)	0	0	0
2016/08/12	R186	03/11/2016	8.97	Call	Bond Future	4,411.6100	4.4116	4,403.1300	4.4031	(0.192)	0	0	0
2016/08/12	R186	03/11/2016	9.71	Call	Bond Future	8,803.9000	8.8039	8,802.0700	8.8021	(0.021)	0	0	0
2016/08/12	R186	03/11/2016	8.95	Call	Bond Future	4,304.7700	4.3048	4,296.1100	4.2961	(0.201)	0	0	0
2016/08/12	R186	03/11/2016	9.20	Call	Bond Future	5,699.9600	5.7000	5,693.7500	5.6938	(0.109)	0	0	1,425
2016/08/12	R186	03/11/2016	9.40	Call	Bond Future	6,890.1900	6.8902	6,885.9000	6.8859	(0.062)	0	0	1,425

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
2016/08/12	R186	03/11/2016	9.66	Put	Bond Future	133.9800	0.1340	130.1900	0.1302	(2.829)	0	0	5,000
2016/08/12	R186	03/11/2016	9.71	Put	Bond Future	116.6100	0.1166	113.1700	0.1132	(2.950)	0	0	5,000
2016/08/12	R186	03/11/2016	8.96	Call	Bond Future	4,358.0700	4.3581	4,349.5000	4.3495	(0.197)	0	0	0
2016/08/12	R186	03/11/2016	9.10	Put	Bond Future	554.6700	0.5547	545.8500	0.5459	(1.590)	0	0	5,200
2016/08/12	R186	02/02/2017	8.81	Put	Bond Future	1,884.7900	1.8848	1,876.0200	1.8760	(0.465)	0	0	0
2016/08/12	R186	02/02/2017	9.40	Call	Bond Future	7,157.2200	7.1572	7,153.3500	7.1534	(0.054)	0	0	0
2016/08/12	R186	02/02/2017			Bond Future	8.4800	114.6886	8.4796	114.6911	(0.004)	0.0000	0.0000	0
2016/08/12	R186	02/02/2017	8.80	Put	Bond Future	1,910.1100	1.9101	1,901.3000	1.9013	(0.461)	0	0	0
2016/08/12	R186	02/02/2017	8.90	Put	Bond Future	1,667.7300	1.6677	1,659.2500	1.6593	(0.508)	0	0	750
2016/08/12	R186	02/02/2017	9.50	Call	Bond Future	7,702.2200	7.7022	7,698.8400	7.6988	(0.044)	0	0	0
2016/08/12	R186	02/02/2017	8.43	Put	Bond Future	3,079.0800	3.0791	3,069.5700	3.0696	(0.309)	0	0	0
2016/08/12	R186	02/02/2017	8.81	Call	Bond Future	4,220.5700	4.2206	4,214.2400	4.2142	(0.150)	0	0	0
2016/08/12	R186	02/02/2017	8.79	Call	Bond Future	4,131.7800	4.1318	4,125.3900	4.1254	(0.155)	0	0	0
2016/08/12	R186	02/02/2017	8.80	Call	Bond Future	4,176.0700	4.1761	4,169.7000	4.1697	(0.153)	0	0	0
2016/08/12	R186	02/02/2017	8.90	Call	Bond Future	4,629.2000	4.6292	4,623.1600	4.6232	(0.130)	0	0	0
2016/08/12	R186	02/02/2017	9.50	Put	Bond Future	688.7300	0.6887	682.9100	0.6829	(0.845)	0	0	6,500
2016/08/12	R186	02/02/2017	8.43	Call	Bond Future	2,719.8500	2.7199	2,712.7800	2.7128	(0.260)	0	0	750
2016/08/12	R186	02/02/2017	9.40	Put	Bond Future	804.9400	0.8049	798.6300	0.7986	(0.784)	0	0	750
2016/08/12	R186	02/02/2017	8.79	Put	Bond Future	1,935.6900	1.9357	1,926.8600	1.9269	(0.456)	0	0	0
2016/08/12	R186	04/05/2017			Bond Future	8.4889	117.0316	8.4891	117.0305	0.002	0.0000	0.0000	0
2016/08/12	R186	04/05/2017	8.89	Put	Bond Future	2,430.9800	2.4310	2,424.8100	2.4248	(0.254)	0	0	0
2016/08/12	R186	04/05/2017	8.91	Put	Bond Future	2,381.9600	2.3820	2,375.8100	2.3758	(0.258)	0	0	0
2016/08/12	R186	04/05/2017	8.90	Put	Bond Future	2,406.3700	2.4064	2,400.2100	2.4002	(0.256)	0	0	0
2016/08/12	R186	04/05/2017	8.91	Call	Bond Future	5,295.5400	5.2955	5,288.3300	5.2883	(0.136)	0	0	0
2016/08/12	R186	04/05/2017	8.89	Call	Bond Future	5,208.4700	5.2085	5,201.2400	5.2012	(0.139)	0	0	0
2016/08/12	R186	04/05/2017	8.90	Call	Bond Future	5,251.9300	5.2519	5,244.7100	5.2447	(0.137)	0	0	0
2016/08/12	R197	03/11/2016	303.56	Call	Bond Future	1,298.1000	1.2981	1,075.9900	1.0760	(17.110)	0	0	0
2016/08/12	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R197	03/11/2016			Bond Future	304.8581	304.8581	304.6360	304.6360	(0.073)	0.0000	0.0000	1,789
2016/08/12	R197	03/11/2016	303.57	Call	Bond Future	1,288.1000	1.2881	1,065.9900	1.0660	(17.243)	0	0	0
2016/08/12	R197	03/11/2016	303.58	Call	Bond Future	1,278.1000	1.2781	1,055.9900	1.0560	(17.378)	0	0	0
2016/08/12	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R202	03/11/2016	253.85	Put	Bond Future	1,268.2200	1.2682	1,295.9300	1.2959	2.185	0	0	0
2016/08/12	R202	03/11/2016			Bond Future	252.5818	252.5818	252.5541	252.5541	(0.011)	0.0000	0.0000	36,658
2016/08/12	R202	03/11/2016	253.87	Put	Bond Future	1,288.2200	1.2882	1,315.9300	1.3159	2.151	0	0	0
2016/08/12	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R202	03/11/2016	253.86	Put	Bond Future	1,278.2200	1.2782	1,305.9300	1.3059	2.168	0	0	0
2016/08/12	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R203	03/11/2016	8.86	Call	Bond Future	1,170.5100	1.1705	1,189.5200	1.1895	1.624	0	0	0
2016/08/12	R203	03/11/2016			Bond Future	7.4177	101.8892	7.3938	101.9087	(0.322)	0.0000	0.0000	30,318
2016/08/12	R203	03/11/2016	8.84	Call	Bond Future	1,154.7800	1.1548	1,173.7500	1.1738	1.643	0	0	0
2016/08/12	R203	03/11/2016	8.85	Call	Bond Future	1,162.6400	1.1626	1,181.6300	1.1816	1.633	0	0	0
2016/08/12	R203	03/11/2016	8.84	Put	Bond Future	4.0500	0.0041	3.5300	0.0035	(12.840)	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
2016/08/12	R203	03/11/2016	8.86	Put	Bond Future	3.7400	0.0037	3.2600	0.0033	(12.834)	0	0	0
2016/08/12	R203	03/11/2016	8.85	Put	Bond Future	3.8900	0.0039	3.3900	0.0034	(12.853)	0	0	0
2016/08/12	R203	02/02/2017	7.70	Call	Bond Future	390.6600	0.3907	404.1300	0.4041	3.448	0	0	0
2016/08/12	R203	02/02/2017	7.71	Put	Bond Future	123.3400	0.1233	116.2400	0.1162	(5.756)	0	0	0
2016/08/12	R203	02/02/2017			Bond Future	7.2422	103.8738	7.2066	103.8945	(0.490)	0.0000	0.0000	0
2016/08/12	R203	02/02/2017	7.71	Call	Bond Future	394.5600	0.3946	408.1000	0.4081	3.432	0	0	0
2016/08/12	R203	02/02/2017	7.72	Call	Bond Future	398.7400	0.3987	412.3600	0.4124	3.416	0	0	0
2016/08/12	R203	02/02/2017	7.70	Put	Bond Future	125.2200	0.1252	118.0500	0.1180	(5.726)	0	0	0
2016/08/12	R203	02/02/2017	7.72	Put	Bond Future	121.7300	0.1217	114.7100	0.1147	(5.767)	0	0	0
2016/08/12	R203	04/05/2017	6.91	Call	Bond Future	284.3500	0.2843	295.8300	0.2958	4.037	0	0	0
2016/08/12	R203	04/05/2017	6.92	Put	Bond Future	106.3000	0.1063	99.9300	0.0999	(5.992)	0	0	0
2016/08/12	R203	04/05/2017			Bond Future	6.4057	101.8199	6.3549	101.8378	(0.794)	0.0000	0.0000	0
2016/08/12	R203	04/05/2017	6.92	Call	Bond Future	286.9600	0.2870	298.4800	0.2985	4.014	0	0	0
2016/08/12	R203	04/05/2017	6.93	Call	Bond Future	289.2500	0.2893	300.8300	0.3008	4.003	0	0	0
2016/08/12	R203	04/05/2017	6.91	Put	Bond Future	107.2000	0.1072	100.7900	0.1008	(5.979)	0	0	0
2016/08/12	R203	04/05/2017	6.93	Put	Bond Future	105.0800	0.1051	98.7700	0.0988	(6.005)	0	0	0
2016/08/12	R204	03/11/2016			Bond Future	7.6612	103.6974	7.6392	103.7398	(0.287)	0.0000	0.0000	28,909
2016/08/12	R204	03/11/2016	9.21	Put	Bond Future	4.3800	0.0044	3.7900	0.0038	(13.470)	0	0	0
2016/08/12	R204	03/11/2016	9.23	Put	Bond Future	4.0100	0.0040	3.4600	0.0035	(13.716)	0	0	0
2016/08/12	R204	03/11/2016	9.22	Put	Bond Future	4.1900	0.0042	3.6200	0.0036	(13.604)	0	0	0
2016/08/12	R204	03/11/2016	9.22	Call	Bond Future	2,956.8700	2.9569	2,998.7500	2.9988	1.416	0	0	0
2016/08/12	R204	03/11/2016	9.21	Call	Bond Future	2,938.4700	2.9385	2,980.3300	2.9803	1.425	0	0	0
2016/08/12	R204	03/11/2016	9.23	Call	Bond Future	2,975.2700	2.9753	3,017.1700	3.0172	1.408	0	0	0
2016/08/12	R204	02/02/2017	8.28	Call	Bond Future	1,338.5300	1.3385	1,370.8500	1.3709	2.415	0	0	0
2016/08/12	R204	02/02/2017			Bond Future	7.6284	101.6762	7.6028	101.7202	(0.336)	0.0000	0.0000	0
2016/08/12	R204	02/02/2017	8.29	Call	Bond Future	1,351.5900	1.3516	1,384.0700	1.3841	2.403	0	0	0
2016/08/12	R204	02/02/2017	8.30	Call	Bond Future	1,364.9200	1.3649	1,397.5300	1.3975	2.389	0	0	0
2016/08/12	R204	02/02/2017	8.28	Put	Bond Future	226.0000	0.2260	214.2700	0.2143	(5.190)	0	0	0
2016/08/12	R204	02/02/2017	8.30	Put	Bond Future	218.5000	0.2185	207.0600	0.2071	(5.236)	0	0	0
2016/08/12	R204	02/02/2017	8.29	Put	Bond Future	222.1100	0.2221	210.5400	0.2105	(5.209)	0	0	0
2016/08/12	R204	04/05/2017	7.90	Put	Bond Future	444.6900	0.4447	428.2400	0.4282	(3.699)	0	0	0
2016/08/12	R204	04/05/2017			Bond Future	7.5247	103.7531	7.4970	103.7949	(0.369)	0.0000	0.0000	0
2016/08/12	R204	04/05/2017	7.92	Put	Bond Future	434.2300	0.4342	418.0500	0.4180	(3.726)	0	0	0
2016/08/12	R204	04/05/2017	7.90	Call	Bond Future	1,007.7400	1.0077	1,033.0600	1.0331	2.513	0	0	0
2016/08/12	R204	04/05/2017	7.91	Put	Bond Future	439.4400	0.4394	423.1200	0.4231	(3.714)	0	0	0
2016/08/12	R204	04/05/2017	7.91	Call	Bond Future	1,017.4400	1.0174	1,042.8900	1.0429	2.501	0	0	0
2016/08/12	R204	04/05/2017	7.92	Call	Bond Future	1,027.1700	1.0272	1,052.7600	1.0528	2.491	0	0	0
2016/08/12	R207	03/11/2016			Bond Future	7.8303	100.6610	7.7818	100.7941	(0.619)	0.0000	0.0000	57,287
2016/08/12	R207	03/11/2016	7.94	Call	Bond Future	862.6900	0.8627	936.6400	0.9366	8.572	0	0	0
2016/08/12	R207	03/11/2016	7.93	Put	Bond Future	573.7800	0.5738	513.7800	0.5138	(10.457)	0	0	0
2016/08/12	R207	03/11/2016	7.95	Put	Bond Future	550.5100	0.5505	492.1500	0.4922	(10.601)	0	0	0
2016/08/12	R207	03/11/2016	7.94	Put	Bond Future	561.9600	0.5620	502.7900	0.5028	(10.529)	0	0	0
2016/08/12	R207	03/11/2016	7.95	Call	Bond Future	878.5900	0.8786	953.3500	0.9533	8.509	0	0	0
2016/08/12	R207	03/11/2016	7.93	Call	Bond Future	847.1500	0.8472	920.2700	0.9203	8.631	0	0	0
2016/08/12	R207	02/02/2017	9.24	Call	Bond Future	3,623.9300	3.6239	3,750.3100	3.7503	3.487	0	0	0
2016/08/12	R207	02/02/2017			Bond Future	7.8216	98.9788	7.7683	99.1152	(0.682)	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
2016/08/12	R207	02/02/2017	8.91	Call	Bond Future	2,893.9300	2.8939	3,012.3200	3.0123	4.091	0	0	62
2016/08/12	R207	02/02/2017	9.22	Call	Bond Future	3,578.7800	3.5788	3,704.7600	3.7048	3.520	0	0	0
2016/08/12	R207	02/02/2017	9.23	Call	Bond Future	3,601.3400	3.6013	3,727.5200	3.7275	3.504	0	0	0
2016/08/12	R207	02/02/2017	8.91	Put	Bond Future	159.4900	0.1595	141.4100	0.1414	(11.336)	0	0	0
2016/08/12	R207	02/02/2017	9.22	Put	Bond Future	82.7500	0.0828	72.2600	0.0723	(12.677)	0	0	0
2016/08/12	R207	02/02/2017	9.24	Put	Bond Future	79.0300	0.0790	68.9400	0.0689	(12.767)	0	0	0
2016/08/12	R207	02/02/2017	9.23	Put	Bond Future	80.8700	0.0809	70.5800	0.0706	(12.724)	0	0	0
2016/08/12	R207	04/05/2017	8.21	Put	Bond Future	671.7700	0.6718	623.0600	0.6231	(7.251)	0	0	0
2016/08/12	R207	04/05/2017			Bond Future	7.7817	101.0007	7.7241	101.1369	(0.739)	0.0000	0.0000	0
2016/08/12	R207	04/05/2017	8.22	Call	Bond Future	1,693.8500	1.6938	1,781.7500	1.7818	5.189	0	0	0
2016/08/12	R207	04/05/2017	8.20	Call	Bond Future	1,662.8300	1.6628	1,749.8800	1.7499	5.235	0	0	0
2016/08/12	R207	04/05/2017	8.21	Call	Bond Future	1,678.3100	1.6783	1,765.7900	1.7658	5.212	0	0	0
2016/08/12	R207	04/05/2017	8.20	Put	Bond Future	679.6500	0.6797	630.5100	0.6305	(7.230)	0	0	0
2016/08/12	R207	04/05/2017	8.22	Put	Bond Future	663.9700	0.6640	615.6800	0.6157	(7.273)	0	0	0
2016/08/12	R208	03/11/2016	9.59	Put	Bond Future	8.3100	0.0083	6.7500	0.0068	(18.773)	0	0	0
2016/08/12	R208	03/11/2016			Bond Future	7.9855	96.2090	7.9484	96.3408	(0.465)	0.0000	0.0000	34,900
2016/08/12	R208	03/11/2016	9.58	Put	Bond Future	8.6700	0.0087	7.0500	0.0071	(18.685)	0	0	0
2016/08/12	R208	03/11/2016	9.57	Call	Bond Future	5,431.9700	5.4320	5,562.1200	5.5621	2.396	0	0	0
2016/08/12	R208	03/11/2016	9.58	Call	Bond Future	5,464.6200	5.4646	5,594.8300	5.5948	2.383	0	0	0
2016/08/12	R208	03/11/2016	9.59	Call	Bond Future	5,497.2600	5.4973	5,627.5300	5.6275	2.370	0	0	0
2016/08/12	R208	03/11/2016	9.57	Put	Bond Future	9.0400	0.0090	7.3600	0.0074	(18.584)	0	0	0
2016/08/12	R208	02/02/2017			Bond Future	7.9938	98.0830	7.9538	98.2182	(0.500)	0.0000	0.0000	0
2016/08/12	R208	02/02/2017	8.64	Call	Bond Future	2,661.9700	2.6620	2,761.0900	2.7611	3.724	0	0	0
2016/08/12	R208	02/02/2017	8.63	Put	Bond Future	516.5400	0.5165	480.0700	0.4801	(7.060)	0	0	0
2016/08/12	R208	02/02/2017	8.65	Put	Bond Future	500.3900	0.5004	464.7900	0.4648	(7.114)	0	0	0
2016/08/12	R208	02/02/2017	8.64	Put	Bond Future	508.5200	0.5085	472.4900	0.4725	(7.085)	0	0	0
2016/08/12	R208	02/02/2017	8.65	Call	Bond Future	2,686.7000	2.6867	2,786.2500	2.7863	3.705	0	0	0
2016/08/12	R208	02/02/2017	8.63	Call	Bond Future	2,637.1200	2.6371	2,735.8000	2.7358	3.742	0	0	0
2016/08/12	R208	04/05/2017	8.39	Call	Bond Future	2,262.6100	2.2626	2,347.8500	2.3478	3.767	0	0	0
2016/08/12	R208	04/05/2017			Bond Future	7.9733	96.6818	7.9313	96.8167	(0.527)	0.0000	0.0000	0
2016/08/12	R208	04/05/2017	8.37	Call	Bond Future	2,221.4700	2.2215	2,305.8700	2.3059	3.799	0	0	0
2016/08/12	R208	04/05/2017	8.38	Call	Bond Future	2,241.8400	2.2418	2,326.6700	2.3267	3.784	0	0	0
2016/08/12	R208	04/05/2017	8.37	Put	Bond Future	957.6300	0.9576	907.1000	0.9071	(5.277)	0	0	0
2016/08/12	R208	04/05/2017	8.39	Put	Bond Future	935.5900	0.9356	885.9000	0.8859	(5.311)	0	0	0
2016/08/12	R208	04/05/2017	8.38	Put	Bond Future	946.4000	0.9464	896.3000	0.8963	(5.294)	0	0	0
2016/08/12	R209	03/11/2016	10.26	Call	Bond Future	8,801.2500	8.8013	8,727.9600	8.7280	(0.833)	0	0	0
2016/08/12	R209	03/11/2016			Bond Future	8.9704	75.8623	8.9804	75.7889	0.111	0.0000	0.0000	35,743
2016/08/12	R209	03/11/2016	10.24	Call	Bond Future	8,685.7400	8.6857	8,612.4900	8.6125	(0.843)	0	0	0
2016/08/12	R209	03/11/2016	8.87	Put	Bond Future	2,547.8800	2.5479	2,575.1100	2.5751	1.069	0	0	0
2016/08/12	R209	03/11/2016	9.05	Call	Bond Future	2,452.4200	2.4524	2,398.9300	2.3989	(2.181)	0	0	0
2016/08/12	R209	03/11/2016	9.45	Call	Bond Future	4,273.4200	4.2734	4,208.0300	4.2080	(1.530)	0	0	0
2016/08/12	R209	03/11/2016	10.25	Call	Bond Future	8,743.6800	8.7437	8,670.4000	8.6704	(0.838)	0	0	0
2016/08/12	R209	03/11/2016	10.24	Put	Bond Future	133.3000	0.1333	133.4900	0.1335	0.143	0	0	0
2016/08/12	R209	03/11/2016	9.45	Put	Bond Future	856.2700	0.8563	864.3200	0.8643	0.940	0	0	250
2016/08/12	R209	03/11/2016	10.25	Put	Bond Future	129.8900	0.1299	130.0500	0.1301	0.123	0	0	5,000
2016/08/12	R209	03/11/2016	10.26	Put	Bond Future	126.2100	0.1262	126.3600	0.1264	0.119	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
2016/08/12	R209	03/11/2016	8.87	Call	Bond Future	1,801.6000	1.8016	1,755.3900	1.7554	(2.565)	0	0	250
2016/08/12	R209	03/11/2016	9.05	Put	Bond Future	1,868.5200	1.8685	1,888.4700	1.8885	1.068	0	0	250
2016/08/12	R209	02/02/2017	9.55	Put	Bond Future	1,609.0800	1.6091	1,622.9700	1.6230	0.863	0	0	0
2016/08/12	R209	02/02/2017			Bond Future	8.9983	77.3400	9.0085	77.2658	0.113	0.0000	0.0000	0
2016/08/12	R209	02/02/2017	9.54	Put	Bond Future	1,630.0000	1.6300	1,644.0700	1.6441	0.863	0	0	0
2016/08/12	R209	02/02/2017	9.55	Call	Bond Future	5,493.4700	5.4935	5,433.1300	5.4331	(1.098)	0	0	0
2016/08/12	R209	02/02/2017	9.53	Call	Bond Future	5,400.2600	5.4003	5,340.2900	5.3403	(1.111)	0	0	0
2016/08/12	R209	02/02/2017	9.54	Call	Bond Future	5,446.7000	5.4467	5,386.5400	5.3865	(1.105)	0	0	0
2016/08/12	R209	02/02/2017	9.53	Put	Bond Future	1,651.3400	1.6513	1,665.6000	1.6656	0.864	0	0	0
2016/08/12	R209	04/05/2017	9.48	Put	Bond Future	2,455.3700	2.4554	2,475.4600	2.4755	0.818	0	0	0
2016/08/12	R209	04/05/2017			Bond Future	9.0168	75.7674	9.0275	75.6894	0.119	0.0000	0.0000	0
2016/08/12	R209	04/05/2017	9.47	Put	Bond Future	2,480.1400	2.4801	2,500.4200	2.5004	0.818	0	0	0
2016/08/12	R209	04/05/2017	9.46	Call	Bond Future	5,632.8000	5.6328	5,575.1600	5.5752	(1.023)	0	0	0
2016/08/12	R209	04/05/2017	9.47	Call	Bond Future	5,676.1100	5.6761	5,618.2900	5.6183	(1.019)	0	0	0
2016/08/12	R209	04/05/2017	9.48	Call	Bond Future	5,719.5400	5.7195	5,661.5300	5.6615	(1.014)	0	0	0
2016/08/12	R209	04/05/2017	9.46	Put	Bond Future	2,505.1300	2.5051	2,525.5900	2.5256	0.817	0	0	0
2016/08/12	R210	03/11/2016			Bond Future	188.6544	188.6544	188.8242	188.8242	0.090	0.0000	0.0000	2,269
2016/08/12	R210	03/11/2016	188.90	Put	Bond Future	245.6500	0.2457	75.8000	0.0758	(69.143)	0	0	0
2016/08/12	R210	03/11/2016	188.92	Put	Bond Future	265.6500	0.2657	95.8000	0.0958	(63.938)	0	0	0
2016/08/12	R210	03/11/2016	188.91	Put	Bond Future	255.6500	0.2557	85.8000	0.0858	(66.438)	0	0	0
2016/08/12	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R211	03/11/2016	141.75	Call	Bond Future	455.8900	0.4559	439.9400	0.4399	(3.499)	0	0	0
2016/08/12	R211	03/11/2016			Bond Future	142.2059	142.2059	142.1899	142.1899	(0.011)	0.0000	0.0000	56
2016/08/12	R211	03/11/2016	141.76	Call	Bond Future	445.8900	0.4459	429.9400	0.4299	(3.577)	0	0	0
2016/08/12	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R211	03/11/2016	141.74	Call	Bond Future	465.8900	0.4659	449.9400	0.4499	(3.424)	0	0	0
2016/08/12	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R212	03/11/2016			Bond Future	148.8398	148.8398	148.8984	148.8984	0.039	0.0000	0.0000	4,145
2016/08/12	R212	03/11/2016	148.11	Call	Bond Future	729.7700	0.7298	788.3700	0.7884	8.030	0	0	0
2016/08/12	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/12	R212	03/11/2016	148.12	Call	Bond Future	719.7700	0.7198	778.3700	0.7784	8.141	0	0	0
2016/08/12	R212	03/11/2016	148.10	Call	Bond Future	739.7700	0.7398	798.3700	0.7984	7.921	0	0	0
2016/08/12	R213	03/11/2016			Bond Future	8.8427	86.5193	8.8527	86.4474	0.113	0.0000	0.0000	43,664
2016/08/12	R213	03/11/2016	10.18	Put	Bond Future	98.6800	0.0987	98.7300	0.0987	0.051	0	0	0
2016/08/12	R213	03/11/2016	10.20	Put	Bond Future	92.8400	0.0928	92.8700	0.0929	0.032	0	0	0
2016/08/12	R213	03/11/2016	10.18	Call	Bond Future	8,997.6200	8.9976	8,925.7800	8.9258	(0.798)	0	0	0
2016/08/12	R213	03/11/2016	10.19	Put	Bond Future	95.7200	0.0957	95.7600	0.0958	0.042	0	0	0
2016/08/12	R213	03/11/2016	10.19	Call	Bond Future	9,056.1500	9.0562	8,984.3000	8.9843	(0.793)	0	0	0
2016/08/12	R213	03/11/2016	10.20	Call	Bond Future	9,114.6800	9.1147	9,042.8200	9.0428	(0.788)	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
2016/08/12	R213	02/02/2017	9.40	Call	Bond Future	5,239.4200		5.2394	5,181.0100	5.1810	(1.115)	0	0	0
2016/08/12	R213	02/02/2017	9.42	Call	Bond Future	5,331.7600		5.3318	5,272.9700	5.2730	(1.103)	0	0	0
2016/08/12	R213	02/02/2017			Bond Future	8.8732		88.2044	8.8835	88.1318	0.115	0.0000	0.0000	0
2016/08/12	R213	02/02/2017	9.41	Call	Bond Future	5,285.4100		5.2854	5,226.8100	5.2268	(1.109)	0	0	0
2016/08/12	R213	02/02/2017	9.40	Put	Bond Future	1,607.4900		1.6075	1,621.7400	1.6217	0.886	0	0	0
2016/08/12	R213	02/02/2017	9.42	Put	Bond Future	1,566.2300		1.5662	1,580.1000	1.5801	0.886	0	0	0
2016/08/12	R213	02/02/2017	9.41	Put	Bond Future	1,586.6400		1.5866	1,600.7000	1.6007	0.886	0	0	0
2016/08/12	R213	04/05/2017			Bond Future	8.8897		86.4515	8.9006	86.3747	0.123	0.0000	0.0000	0
2016/08/12	R213	04/05/2017	9.35	Put	Bond Future	2,333.1600		2.3332	2,353.3100	2.3533	0.864	0	0	0
2016/08/12	R213	04/05/2017	9.37	Put	Bond Future	2,285.8600		2.2859	2,305.6400	2.3056	0.865	0	0	0
2016/08/12	R213	04/05/2017	9.35	Call	Bond Future	5,490.1800		5.4902	5,433.5000	5.4335	(1.032)	0	0	0
2016/08/12	R213	04/05/2017	9.36	Put	Bond Future	2,309.5400		2.3095	2,329.5100	2.3295	0.865	0	0	0
2016/08/12	R213	04/05/2017	9.36	Call	Bond Future	5,533.3300		5.5333	5,476.4700	5.4765	(1.028)	0	0	0
2016/08/12	R213	04/05/2017	9.37	Call	Bond Future	5,576.3500		5.5763	5,519.3000	5.5193	(1.023)	0	0	0
2016/08/12	R214	03/11/2016	10.35	Put	Bond Future	137.6300		0.1376	139.8400	0.1398	1.606	0	0	0
2016/08/12	R214	03/11/2016			Bond Future	9.0410		76.3919	9.0561	76.2746	0.167	0.0000	0.0000	29,419
2016/08/12	R214	03/11/2016	10.34	Put	Bond Future	141.5000		0.1415	143.7800	0.1438	1.611	0	0	0
2016/08/12	R214	03/11/2016	10.35	Call	Bond Future	9,307.8900		9.3079	9,192.7900	9.1928	(1.237)	0	0	0
2016/08/12	R214	03/11/2016	10.33	Call	Bond Future	9,189.7700		9.1898	9,074.8100	9.0748	(1.251)	0	0	0
2016/08/12	R214	03/11/2016	10.34	Call	Bond Future	9,248.8400		9.2488	9,133.8100	9.1338	(1.244)	0	0	0
2016/08/12	R214	03/11/2016	10.33	Put	Bond Future	145.4600		0.1455	147.8100	0.1478	1.616	0	0	0
2016/08/12	R214	02/02/2017			Bond Future	9.0705		77.8799	9.0860	77.7608	0.170	0.0000	0.0000	0
2016/08/12	R214	02/02/2017	9.67	Call	Bond Future	6,063.4100		6.0634	5,969.7600	5.9698	(1.545)	0	0	0
2016/08/12	R214	02/02/2017	9.66	Put	Bond Future	1,668.1300		1.6681	1,693.8600	1.6939	1.542	0	0	0
2016/08/12	R214	02/02/2017	9.68	Put	Bond Future	1,626.1500		1.6262	1,651.2900	1.6513	1.546	0	0	0
2016/08/12	R214	02/02/2017	9.67	Put	Bond Future	1,647.0200		1.6470	1,672.4600	1.6725	1.545	0	0	0
2016/08/12	R214	02/02/2017	9.68	Call	Bond Future	6,112.6000		6.1126	6,018.6500	6.0187	(1.537)	0	0	0
2016/08/12	R214	02/02/2017	9.66	Call	Bond Future	6,014.3600		6.0144	5,921.0000	5.9210	(1.552)	0	0	0
2016/08/12	R214	04/05/2017	9.58	Put	Bond Future	2,581.8600		2.5819	2,616.5700	2.6166	1.344	0	0	0
2016/08/12	R214	04/05/2017			Bond Future	9.0885		76.1699	9.1046	76.0461	0.177	0.0000	0.0000	0
2016/08/12	R214	04/05/2017	9.57	Put	Bond Future	2,607.3100		2.6073	2,642.3100	2.6423	1.342	0	0	0
2016/08/12	R214	04/05/2017	9.58	Call	Bond Future	6,219.7000		6.2197	6,130.5300	6.1305	(1.434)	0	0	0
2016/08/12	R214	04/05/2017	9.56	Call	Bond Future	6,128.6700		6.1287	6,040.0900	6.0401	(1.445)	0	0	0
2016/08/12	R214	04/05/2017	9.57	Call	Bond Future	6,174.0100		6.1740	6,085.1300	6.0851	(1.440)	0	0	0
2016/08/12	R214	04/05/2017	9.56	Put	Bond Future	2,633.2300		2.6332	2,668.5300	2.6685	1.341	0	0	0
2016/08/12	R248	03/11/2016	10.38	Call	Bond Future	11,556.6100		11.5566	11,410.2000	11.4102	(1.267)	0	0	0
2016/08/12	R248	03/11/2016			Bond Future	9.1126		97.9104	9.1277	97.7603	0.165	0.0000	0.0000	61,316
2016/08/12	R248	03/11/2016	10.39	Call	Bond Future	11,630.2100		11.6302	11,483.6900	11.4837	(1.260)	0	0	0
2016/08/12	R248	03/11/2016	10.37	Put	Bond Future	251.6400		0.2516	255.4300	0.2554	1.506	0	0	0
2016/08/12	R248	03/11/2016	10.39	Put	Bond Future	239.2800		0.2393	242.8400	0.2428	1.488	0	0	0
2016/08/12	R248	03/11/2016	10.37	Call	Bond Future	11,483.0000		11.4830	11,336.7100	11.3367	(1.274)	0	0	0
2016/08/12	R248	03/11/2016	10.38	Put	Bond Future	245.3900		0.2454	249.0600	0.2491	1.496	0	0	0
2016/08/12	R248	02/02/2017	9.76	Put	Bond Future	2,199.4700		2.1995	2,231.7700	2.2318	1.469	0	0	0
2016/08/12	R248	02/02/2017	9.78	Put	Bond Future	2,146.7300		2.1467	2,178.3100	2.1783	1.471	0	0	0
2016/08/12	R248	02/02/2017			Bond Future	9.1439		99.8173	9.1593	99.6651	0.168	0.0000	0.0000	0
2016/08/12	R248	02/02/2017	9.77	Put	Bond Future	2,173.0800		2.1731	2,205.0100	2.2050	1.469	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
2016/08/12	R248	02/02/2017	9.76	Call	Bond Future	7,972.0400	7.9720	7,852.1800	7.8522	(1.504)	0	0	0
2016/08/12	R248	02/02/2017	9.77	Call	Bond Future	8,034.2700	8.0343	7,914.0400	7.9140	(1.496)	0	0	0
2016/08/12	R248	02/02/2017	9.78	Call	Bond Future	8,096.3800	8.0964	7,975.8000	7.9758	(1.489)	0	0	0
2016/08/12	R248	04/05/2017	9.66	Call	Bond Future	8,135.2000	8.1352	8,021.2900	8.0213	(1.400)	0	0	0
2016/08/12	R248	04/05/2017			Bond Future	9.1636	97.4130	9.1797	97.2546	0.176	0.0000	0.0000	0
2016/08/12	R248	04/05/2017	9.67	Call	Bond Future	8,192.6100	8.1926	8,078.3400	8.0783	(1.395)	0	0	0
2016/08/12	R248	04/05/2017	9.65	Put	Bond Future	3,489.9700	3.4900	3,534.7400	3.5347	1.283	0	0	0
2016/08/12	R248	04/05/2017	9.67	Put	Bond Future	3,424.3200	3.4243	3,468.3700	3.4684	1.286	0	0	0
2016/08/12	R248	04/05/2017	9.65	Call	Bond Future	8,077.9000	8.0779	7,964.3500	7.9643	(1.406)	0	0	0
2016/08/12	R248	04/05/2017	9.66	Put	Bond Future	3,457.0100	3.4570	3,501.4200	3.5014	1.285	0	0	0

Total

705706