



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 10/06/2016 TO 10/06/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2025	04/08/2016			Bond Future	127.3654	127.3654	127.4747	127.4747	0.086	0.0000	0.0000	3,004
2016/06/10	2025	04/08/2016	123.86	Call	Bond Future	3,505.4200	3.5054	3,614.7000	3.6147	3.117	0	0	0
2016/06/10	2025	04/08/2016	123.87	Call	Bond Future	3,495.4200	3.4954	3,604.7000	3.6047	3.126	0	0	0
2016/06/10	2025	04/08/2016	123.85	Call	Bond Future	3,515.4200	3.5154	3,624.7000	3.6247	3.109	0	0	0
2016/06/10	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2025	03/11/2016			Bond Future	129.7947	129.7947	129.9137	129.9137	0.092	0.0000	0.0000	0
2016/06/10	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2025	03/11/2016	129.21	Call	Bond Future	584.7400	0.5847	703.6600	0.7037	20.337	0	0	0
2016/06/10	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2025	03/11/2016	129.22	Call	Bond Future	574.7400	0.5747	693.6600	0.6937	20.691	0	0	0
2016/06/10	2025	03/11/2016	129.23	Call	Bond Future	564.7400	0.5647	683.6600	0.6837	21.057	0	0	0
2016/06/10	2030	04/08/2016	10.17	Call	Bond Future	4,692.1000	4.6921	4,553.6600	4.5537	(2.950)	0	0	0
2016/06/10	2030	04/08/2016			Bond Future	9.4669	89.1739	9.4869	89.0355	0.211	0.0000	0.0000	25,310
2016/06/10	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2030	03/11/2016	9.35	Put	Bond Future	1,155.7600	1.1558	1,289.4300	1.2894	11.566	0	0	0
2016/06/10	2030	03/11/2016			Bond Future	9.5174	90.8676	9.5370	90.7340	0.206	0.0000	0.0000	0
2016/06/10	2030	03/11/2016	9.34	Put	Bond Future	1,225.4600	1.2255	1,359.1300	1.3591	10.908	0	0	0
2016/06/10	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2030	03/11/2016	9.33	Put	Bond Future	1,295.2300	1.2952	1,428.9000	1.4289	10.320	0	0	0
2016/06/10	2032	04/08/2016	9.01	Call	Bond Future	552.6700	0.5527	511.1000	0.5111	(7.522)	0	0	0
2016/06/10	2032	04/08/2016			Bond Future	9.5810	92.2782	9.6010	92.1308	0.208	0.0000	0.0000	11,433
2016/06/10	2032	04/08/2016	8.99	Call	Bond Future	523.0600	0.5231	483.0700	0.4831	(7.645)	0	0	0
2016/06/10	2032	04/08/2016	9.00	Call	Bond Future	537.5100	0.5375	496.7400	0.4967	(7.585)	0	0	0
2016/06/10	2032	04/08/2016	8.99	Put	Bond Future	5,051.2000	5.0512	5,158.6000	5.1586	2.126	0	0	0
2016/06/10	2032	04/08/2016	9.01	Put	Bond Future	4,922.1800	4.9222	5,028.0000	5.0280	2.150	0	0	0
2016/06/10	2032	04/08/2016	9.00	Put	Bond Future	4,986.2800	4.9863	5,092.9000	5.0929	2.138	0	0	0
2016/06/10	2032	03/11/2016			Bond Future	9.6347	89.8719	9.6543	89.7291	0.203	0.0000	0.0000	0
2016/06/10	2032	03/11/2016	10.28	Put	Bond Future	1,480.1200	1.4801	1,510.0500	1.5100	2.022	0	0	0
2016/06/10	2032	03/11/2016	10.30	Put	Bond Future	1,441.8900	1.4419	1,471.1200	1.4711	2.027	0	0	0
2016/06/10	2032	03/11/2016	10.29	Put	Bond Future	1,460.9000	1.4609	1,490.4800	1.4905	2.025	0	0	0
2016/06/10	2032	03/11/2016	10.30	Call	Bond Future	6,108.8400	6.1088	5,995.2100	5.9952	(1.860)	0	0	0
2016/06/10	2032	03/11/2016	10.28	Call	Bond Future	6,012.0800	6.0121	5,899.1500	5.8991	(1.878)	0	0	0
2016/06/10	2032	03/11/2016	10.29	Call	Bond Future	6,060.3900	6.0604	5,947.1100	5.9471	(1.869)	0	0	0

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2016/06/10	2032	02/02/2017	9.53	Call	Bond Future	3,627.3100	3.6273	3,555.0700	3.5551	(1.992)	0	0	0
2016/06/10	2032	02/02/2017			Bond Future	9.6813	91.6741	9.6998	91.5410	0.191	0.0000	0.0000	0
2016/06/10	2032	02/02/2017	9.51	Call	Bond Future	3,561.3200	3.5613	3,489.8400	3.4898	(2.007)	0	0	0
2016/06/10	2032	02/02/2017	9.52	Call	Bond Future	3,594.2300	3.5942	3,522.3700	3.5224	(1.999)	0	0	0
2016/06/10	2032	02/02/2017	9.51	Put	Bond Future	4,809.5900	4.8096	4,871.1600	4.8712	1.280	0	0	0
2016/06/10	2032	02/02/2017	9.53	Put	Bond Future	4,728.5700	4.7286	4,789.3800	4.7894	1.286	0	0	0
2016/06/10	2032	02/02/2017	9.52	Put	Bond Future	4,768.9500	4.7689	4,830.1400	4.8301	1.283	0	0	0
2016/06/10	2033	04/08/2016	104.99	Call	Bond Future	3,150.6700	3.1507	3,543.2100	3.5432	12.459	0	0	0
2016/06/10	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2033	04/08/2016			Bond Future	108.1407	108.1407	108.5332	108.5332	0.363	0.0000	0.0000	4,170
2016/06/10	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2033	04/08/2016	105.00	Call	Bond Future	3,140.6700	3.1407	3,533.2100	3.5332	12.499	0	0	0
2016/06/10	2033	04/08/2016	105.01	Call	Bond Future	3,130.6700	3.1307	3,523.2100	3.5232	12.539	0	0	0
2016/06/10	2033	03/11/2016			Bond Future	109.1840	109.1840	109.5904	109.5904	0.372	0.0000	0.0000	0
2016/06/10	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2033	03/11/2016	109.16	Call	Bond Future	24.0100	0.0240	430.4100	0.4304	1692.628	0	0	0
2016/06/10	2033	03/11/2016	109.17	Call	Bond Future	14.0100	0.0140	420.4100	0.4204	2900.785	0	0	0
2016/06/10	2033	03/11/2016	109.18	Call	Bond Future	4.0100	0.0040	410.4100	0.4104	10134.663	0	0	0
2016/06/10	2037	04/08/2016			Bond Future	9.7417	89.2979	9.7616	89.1381	0.204	0.0000	0.0000	40,983
2016/06/10	2037	04/08/2016	9.24	Put	Bond Future	4,952.0900	4.9521	5,058.7500	5.0588	2.154	0	0	0
2016/06/10	2037	04/08/2016	9.26	Put	Bond Future	4,819.6900	4.8197	4,924.5100	4.9245	2.175	0	0	0
2016/06/10	2037	04/08/2016	9.24	Call	Bond Future	772.4600	0.7725	719.3000	0.7193	(6.882)	0	0	0
2016/06/10	2037	04/08/2016	9.25	Put	Bond Future	4,885.6400	4.8856	4,991.3800	4.9914	2.164	0	0	0
2016/06/10	2037	04/08/2016	9.25	Call	Bond Future	792.3100	0.7923	738.2300	0.7382	(6.826)	0	0	0
2016/06/10	2037	04/08/2016	9.26	Call	Bond Future	812.5300	0.8125	757.5300	0.7575	(6.769)	0	0	0
2016/06/10	2037	03/11/2016	10.35	Call	Bond Future	6,170.6000	6.1706	6,051.3600	6.0514	(1.932)	0	0	0
2016/06/10	2037	03/11/2016	10.36	Put	Bond Future	1,883.3000	1.8833	1,919.1700	1.9192	1.905	0	0	0
2016/06/10	2037	03/11/2016			Bond Future	9.7925	90.9941	9.8121	90.8386	0.200	0.0000	0.0000	0
2016/06/10	2037	03/11/2016	10.36	Call	Bond Future	6,220.8700	6.2209	6,101.2400	6.1012	(1.923)	0	0	0
2016/06/10	2037	03/11/2016	10.37	Call	Bond Future	6,271.2800	6.2713	6,151.2500	6.1513	(1.914)	0	0	0
2016/06/10	2037	03/11/2016	10.35	Put	Bond Future	1,906.5200	1.9065	1,942.7800	1.9428	1.902	0	0	0
2016/06/10	2037	03/11/2016	10.37	Put	Bond Future	1,860.3300	1.8603	1,895.8000	1.8958	1.907	0	0	0
2016/06/10	2037	02/02/2017	9.68	Put	Bond Future	5,289.7100	5.2897	5,355.8800	5.3559	1.251	0	0	0
2016/06/10	2037	02/02/2017			Bond Future	9.8373	88.5618	9.8559	88.4158	0.189	0.0000	0.0000	0
2016/06/10	2037	02/02/2017	9.67	Put	Bond Future	5,334.4900	5.3345	5,401.0600	5.4011	1.248	0	0	0
2016/06/10	2037	02/02/2017	9.68	Call	Bond Future	4,037.0700	4.0371	3,957.2800	3.9573	(1.976)	0	0	0
2016/06/10	2037	02/02/2017	9.66	Call	Bond Future	3,965.6800	3.9657	3,886.7000	3.8867	(1.992)	0	0	0
2016/06/10	2037	02/02/2017	9.67	Call	Bond Future	4,001.2900	4.0013	3,921.9000	3.9219	(1.984)	0	0	0
2016/06/10	2037	02/02/2017	9.66	Put	Bond Future	5,379.5600	5.3796	5,446.5400	5.4465	1.245	0	0	0
2016/06/10	2038	04/08/2016			Bond Future	132.9234	132.9234	133.6242	133.6242	0.527	0.0000	0.0000	22,221
2016/06/10	2038	04/08/2016	129.31	Call	Bond Future	3,613.3900	3.6134	4,314.2500	4.3143	19.396	0	0	0
2016/06/10	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/06/10	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2038	04/08/2016	129.32	Call	Bond Future	3,603.3900	3.6034	4,304.2500	4.3043	19.450	0	0	0
2016/06/10	2038	04/08/2016	129.30	Call	Bond Future	3,623.3900	3.6234	4,324.2500	4.3243	19.343	0	0	0
2016/06/10	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2038	03/11/2016			Bond Future	135.4586	135.4586	136.1809	136.1809	0.533	0.0000	0.0000	0
2016/06/10	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2038	03/11/2016	136.31	Put	Bond Future	851.3900	0.8514	129.0800	0.1291	(84.839)	0	0	0
2016/06/10	2038	03/11/2016	136.33	Put	Bond Future	871.3900	0.8714	149.0800	0.1491	(82.892)	0	0	0
2016/06/10	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2038	03/11/2016	136.32	Put	Bond Future	861.3900	0.8614	139.0800	0.1391	(83.854)	0	0	0
2016/06/10	2040	04/08/2016			Bond Future	9.8018	92.9244	9.8217	92.7539	0.203	0.0000	0.0000	722
2016/06/10	2040	04/08/2016	9.49	Put	Bond Future	4,070.5700	4.0706	4,164.1000	4.1641	2.298	0	0	0
2016/06/10	2040	04/08/2016	9.50	Call	Bond Future	1,362.5900	1.3626	1,284.6100	1.2846	(5.723)	0	0	0
2016/06/10	2040	04/08/2016	9.51	Call	Bond Future	1,392.2600	1.3923	1,313.2600	1.3133	(5.674)	0	0	0
2016/06/10	2040	04/08/2016	9.49	Call	Bond Future	1,333.2000	1.3332	1,256.2600	1.2563	(5.771)	0	0	0
2016/06/10	2040	04/08/2016	9.51	Put	Bond Future	3,950.0800	3.9501	4,041.5500	4.0415	2.316	0	0	0
2016/06/10	2040	04/08/2016	9.50	Put	Bond Future	4,010.1200	4.0101	4,102.6100	4.1026	2.306	0	0	0
2016/06/10	2040	03/11/2016			Bond Future	9.8529	94.6894	9.8725	94.5233	0.199	0.0000	0.0000	0
2016/06/10	2040	03/11/2016	9.69	Put	Bond Future	4,683.8400	4.6838	4,760.1200	4.7601	1.629	0	0	0
2016/06/10	2040	03/11/2016	9.71	Put	Bond Future	4,586.6500	4.5867	4,661.7400	4.6617	1.637	0	0	0
2016/06/10	2040	03/11/2016	9.70	Put	Bond Future	4,635.0600	4.6351	4,710.7400	4.7107	1.633	0	0	0
2016/06/10	2040	03/11/2016	9.71	Call	Bond Future	3,360.6900	3.3607	3,269.7000	3.2697	(2.707)	0	0	0
2016/06/10	2040	03/11/2016	9.69	Call	Bond Future	3,284.1700	3.2842	3,194.3700	3.1944	(2.734)	0	0	0
2016/06/10	2040	03/11/2016	9.70	Call	Bond Future	3,322.3100	3.3223	3,231.9100	3.2319	(2.721)	0	0	0
2016/06/10	2044	04/08/2016	9.50	Call	Bond Future	1,334.4600	1.3345	1,257.2600	1.2573	(5.785)	0	0	0
2016/06/10	2044	04/08/2016			Bond Future	9.8157	90.1559	9.8356	89.9843	0.203	0.0000	0.0000	19,151
2016/06/10	2044	04/08/2016	9.51	Call	Bond Future	1,363.9500	1.3640	1,285.7100	1.2857	(5.736)	0	0	0
2016/06/10	2044	04/08/2016	9.49	Put	Bond Future	4,194.9800	4.1950	4,290.4400	4.2904	2.276	0	0	0
2016/06/10	2044	04/08/2016	9.51	Put	Bond Future	4,071.5300	4.0715	4,164.9000	4.1649	2.293	0	0	0
2016/06/10	2044	04/08/2016	9.49	Call	Bond Future	1,305.3900	1.3054	1,229.2400	1.2292	(5.834)	0	0	0
2016/06/10	2044	04/08/2016	9.50	Put	Bond Future	4,132.9700	4.1330	4,227.3800	4.2274	2.284	0	0	0
2016/06/10	2044	03/11/2016			Bond Future	9.8652	91.8684	9.8848	91.7008	0.199	0.0000	0.0000	0
2016/06/10	2044	03/11/2016	10.42	Call	Bond Future	6,621.2500	6.6213	6,492.9200	6.4929	(1.938)	0	0	0
2016/06/10	2044	03/11/2016	10.41	Put	Bond Future	2,109.8200	2.1098	2,149.4500	2.1494	1.878	0	0	0
2016/06/10	2044	03/11/2016	10.43	Put	Bond Future	2,059.6200	2.0596	2,098.4000	2.0984	1.883	0	0	0
2016/06/10	2044	03/11/2016	10.42	Put	Bond Future	2,084.6900	2.0847	2,123.9000	2.1239	1.881	0	0	0
2016/06/10	2044	03/11/2016	10.43	Call	Bond Future	6,674.2700	6.6743	6,545.5100	6.5455	(1.929)	0	0	0
2016/06/10	2044	03/11/2016	10.41	Call	Bond Future	6,568.1700	6.5682	6,440.2600	6.4403	(1.947)	0	0	0
2016/06/10	2044	02/02/2017			Bond Future	9.9091	89.3284	9.9278	89.1703	0.188	0.0000	0.0000	0
2016/06/10	2044	02/02/2017	9.77	Call	Bond Future	4,502.6200	4.5026	4,414.8500	4.4149	(1.949)	0	0	0
2016/06/10	2044	02/02/2017	9.76	Put	Bond Future	5,743.3600	5.7434	5,814.0500	5.8140	1.231	0	0	0
2016/06/10	2044	02/02/2017	9.78	Put	Bond Future	5,647.8900	5.6479	5,717.7100	5.7177	1.236	0	0	0
2016/06/10	2044	02/02/2017	9.77	Put	Bond Future	5,695.6100	5.6956	5,765.8700	5.7659	1.234	0	0	0
2016/06/10	2044	02/02/2017	9.78	Call	Bond Future	4,541.5600	4.5416	4,453.3500	4.4533	(1.942)	0	0	0
2016/06/10	2044	02/02/2017	9.76	Call	Bond Future	4,463.5700	4.4636	4,376.2300	4.3762	(1.957)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/10	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2046	04/08/2016			Bond Future	134.5464	134.5464	134.7002	134.7002	0.114	0.0000	0.0000	16,659
2016/06/10	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2046	04/08/2016	129.00	Call	Bond Future	5,546.3500	5.5463	5,700.1600	5.7002	2.773	0	0	0
2016/06/10	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2046	04/08/2016	129.01	Call	Bond Future	5,536.3500	5.5363	5,690.1600	5.6902	2.778	0	0	0
2016/06/10	2046	04/08/2016	129.02	Call	Bond Future	5,526.3500	5.5263	5,680.1600	5.6802	2.783	0	0	0
2016/06/10	2046	03/11/2016	137.07	Put	Bond Future	1,463.0700	1.4631	1,298.3300	1.2983	(11.260)	0	0	0
2016/06/10	2046	03/11/2016			Bond Future	135.6069	135.6069	135.7717	135.7717	0.121	0.0000	0.0000	0
2016/06/10	2046	03/11/2016	137.09	Put	Bond Future	1,483.0700	1.4831	1,318.3300	1.3183	(11.108)	0	0	0
2016/06/10	2046	03/11/2016	137.08	Put	Bond Future	1,473.0700	1.4731	1,308.3300	1.3083	(11.183)	0	0	0
2016/06/10	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2050	04/08/2016	139.14	Call	Bond Future	3,432.8400	3.4328	4,988.7700	4.9888	45.325	0	0	0
2016/06/10	2050	04/08/2016			Bond Future	142.5728	142.5728	144.1288	144.1288	1.091	0.0000	0.0000	21,191
2016/06/10	2050	04/08/2016	139.12	Call	Bond Future	3,452.8400	3.4528	5,008.7700	5.0088	45.062	0	0	0
2016/06/10	2050	04/08/2016	139.13	Call	Bond Future	3,442.8400	3.4428	4,998.7700	4.9988	45.193	0	0	0
2016/06/10	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2050	03/11/2016	149.52	Put	Bond Future	4,227.6800	4.2277	2,633.3400	2.6333	(37.712)	0	0	0
2016/06/10	2050	03/11/2016			Bond Future	145.2923	145.2923	146.8867	146.8867	1.097	0.0000	0.0000	0
2016/06/10	2050	03/11/2016	149.54	Put	Bond Future	4,247.6800	4.2477	2,653.3400	2.6533	(37.534)	0	0	0
2016/06/10	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2050	03/11/2016	149.53	Put	Bond Future	4,237.6800	4.2377	2,643.3400	2.6433	(37.623)	0	0	0
2016/06/10	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	AL37	04/08/2016			Index Future	487.1520	487.1520	486.8690	486.8690	(0.058)	0.0000	0.0000	19
2016/06/10	AL37	03/11/2016			Index Future	496.5050	496.5050	496.2550	496.2550	(0.050)	0.0000	0.0000	0
2016/06/10	AL7T	04/08/2016			Index Future	561.4070	561.4070	560.7190	560.7190	(0.123)	0.0000	0.0000	11
2016/06/10	AL7T	03/11/2016			Index Future	572.1850	572.1850	571.5290	571.5290	(0.115)	0.0000	0.0000	0
2016/06/10	ALBI	04/08/2016			Index Future	510.1670	510.1670	509.5230	509.5230	(0.126)	0.0000	0.0000	723
2016/06/10	ALBI	03/11/2016			Index Future	519.9610	519.9610	519.3460	519.3460	(0.118)	0.0000	0.0000	0
2016/06/10	ALBI	02/02/2017			Index Future	530.3820	530.3820	529.8270	529.8270	(0.105)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/10	EL28	04/08/2016			Bond Future	131.8713	131.8713	132.0836	132.0836	0.161	0.0000	0.0000	0
2016/06/10	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	EL28	04/08/2016	126.86	Call	Bond Future	5,011.2800	5.0113	5,223.6000	5.2236	4.237	0	0	0
2016/06/10	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	EL28	04/08/2016	126.87	Call	Bond Future	5,001.2800	5.0013	5,213.6000	5.2136	4.245	0	0	0
2016/06/10	EL28	04/08/2016	126.88	Call	Bond Future	4,991.2800	4.9913	5,203.6000	5.2036	4.254	0	0	0
2016/06/10	EL28	03/11/2016	132.17	Call	Bond Future	552.1800	0.5522	776.3600	0.7764	40.599	0	0	0
2016/06/10	EL28	03/11/2016			Bond Future	132.7222	132.7222	132.9464	132.9464	0.169	0.0000	0.0000	0
2016/06/10	EL28	03/11/2016	132.15	Call	Bond Future	572.1800	0.5722	796.3600	0.7964	39.180	0	0	0
2016/06/10	EL28	03/11/2016	132.16	Call	Bond Future	562.1800	0.5622	786.3600	0.7864	39.877	0	0	0
2016/06/10	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	ES33	04/08/2016			Bond Future	10.6032	78.7371	10.6229	78.6123	0.186	0.0000	0.0000	8,837
2016/06/10	ES33	04/08/2016	10.24	Put	Bond Future	2,358.4600	2.3585	2,483.2200	2.4832	5.290	0	0	0
2016/06/10	ES33	04/08/2016	10.26	Put	Bond Future	2,225.7100	2.2257	2,350.4700	2.3505	5.605	0	0	0
2016/06/10	ES33	04/08/2016	10.25	Put	Bond Future	2,292.0400	2.2920	2,416.8000	2.4168	5.443	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/10	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	ES33	03/11/2016			Bond Future	10.6865	76.4398	10.7058	76.3190	0.181	0.0000	0.0000	0
2016/06/10	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	ES33	03/11/2016	11.31	Call	Bond Future	3,753.2900	3.7533	3,632.4700	3.6325	(3.219)	0	0	0
2016/06/10	ES33	03/11/2016	11.29	Call	Bond Future	3,637.3800	3.6374	3,516.5600	3.5166	(3.322)	0	0	0
2016/06/10	ES33	03/11/2016	11.30	Call	Bond Future	3,695.3700	3.6954	3,574.5500	3.5745	(3.269)	0	0	0
2016/06/10	ES33	02/02/2017			Bond Future	10.7661	77.9726	10.7844	77.8600	0.169	0.0000	0.0000	0
2016/06/10	ES33	02/02/2017	10.59	Put	Bond Future	1,099.6200	1.0996	1,212.1300	1.2121	10.232	0	0	0
2016/06/10	ES33	02/02/2017	10.61	Put	Bond Future	973.5200	0.9735	1,086.0300	1.0860	11.557	0	0	0
2016/06/10	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	ES33	02/02/2017	10.60	Put	Bond Future	1,036.5300	1.0365	1,149.0400	1.1490	10.854	0	0	0
2016/06/10	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	ES42	04/08/2016			Bond Future	10.7580	82.8885	10.7725	82.7838	0.135	0.0000	0.0000	7,270
2016/06/10	ES42	03/11/2016			Bond Future	10.8401	80.2002	10.8542	80.1001	0.130	0.0000	0.0000	0
2016/06/10	GOVI	04/08/2016	520.99	Put	GOVI	122,350.0000	12.2350	128,530.0000	12.8530	5.051	0	0	0
2016/06/10	GOVI	04/08/2016			GOVI	508.7550	508.7550	508.1370	508.1370	(0.121)	0.0000	0.0000	448
2016/06/10	GOVI	04/08/2016	521.01	Put	GOVI	122,550.0000	12.2550	128,730.0000	12.8730	5.043	0	0	0
2016/06/10	GOVI	04/08/2016	521.00	Put	GOVI	122,450.0000	12.2450	128,630.0000	12.8630	5.047	0	0	0
2016/06/10	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	GOVI	03/11/2016	476.11	Call	GOVI	424,120.0000	42.4120	418,230.0000	41.8230	(1.389)	0	0	0
2016/06/10	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	GOVI	03/11/2016			GOVI	518.5220	518.5220	517.9330	517.9330	(0.114)	0.0000	0.0000	127
2016/06/10	GOVI	03/11/2016	476.12	Call	GOVI	424,020.0000	42.4020	418,130.0000	41.8130	(1.389)	0	0	0
2016/06/10	GOVI	03/11/2016	476.13	Call	GOVI	423,920.0000	42.3920	418,030.0000	41.8030	(1.389)	0	0	0
2016/06/10	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	GOVI	02/02/2017			GOVI	528.9140	528.9140	528.3850	528.3850	(0.100)	0.0000	0.0000	0
2016/06/10	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	GOVI	02/02/2017	533.32	Put	GOVI	44,060.0000	4.4060	49,350.0000	4.9350	12.006	0	0	0
2016/06/10	GOVI	02/02/2017	533.34	Put	GOVI	44,260.0000	4.4260	49,550.0000	4.9550	11.952	0	0	0
2016/06/10	GOVI	02/02/2017	533.33	Put	GOVI	44,160.0000	4.4160	49,450.0000	4.9450	11.979	0	0	0
2016/06/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/10	IGOV	04/08/2016			Index Future	247.1580	247.1580	247.6660	247.6660	0.206	0.0000	0.0000	1,081
2016/06/10	IGOV	03/11/2016			Index Future	251.9230	251.9230	252.4560	252.4560	0.212	0.0000	0.0000	24
2016/06/10	IGOV	02/02/2017			Index Future	256.9920	256.9920	257.5650	257.5650	0.223	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/10	ILBI	04/08/2016			Index Future	669.7760	669.7760	670.8430	670.8430	0.159	0.0000	0.0000	156
2016/06/10	ILBI	03/11/2016			Index Future	682.5600	682.5600	683.6470	683.6470	0.159	0.0000	0.0000	0
2016/06/10	IS01	19/12/2016			Interest Rate Swap	100.0933	100.0933	100.0932	100.0932	0.000	0.0000	0.0000	0
2016/06/10	IS01	16/03/2017			Interest Rate Swap	100.0851	100.0851	100.0900	100.0900	0.005	0.0000	0.0000	0
2016/06/10	IS01	15/06/2017			Interest Rate Swap	99.7888	99.7888	99.7932	99.7932	0.004	0.0000	0.0000	0
2016/06/10	IS01	21/09/2017			Interest Rate Swap	99.9336	99.9336	99.9387	99.9387	0.005	0.0000	0.0000	0
2016/06/10	IS02	18/12/2017			Interest Rate Swap	100.3279	100.3279	100.3309	100.3309	0.003	0.0000	0.0000	0
2016/06/10	IS02	16/03/2018			Interest Rate Swap	99.7336	99.7336	99.7327	99.7327	(0.001)	0.0000	0.0000	0
2016/06/10	IS02	15/06/2018			Interest Rate Swap	99.5507	99.5507	99.5318	99.5318	(0.019)	0.0000	0.0000	0
2016/06/10	IS02	21/09/2018			Interest Rate Swap	99.7711	99.7711	99.7488	99.7488	(0.022)	0.0000	0.0000	0
2016/06/10	IS05	17/12/2020			Interest Rate Swap	99.8531	99.8531	99.8684	99.8684	0.015	0.0000	0.0000	0
2016/06/10	IS05	16/03/2021			Interest Rate Swap	99.3222	99.3222	99.3327	99.3327	0.011	0.0000	0.0000	0
2016/06/10	IS05	15/06/2021			Interest Rate Swap	98.7591	98.7591	98.7646	98.7646	0.006	0.0000	0.0000	0
2016/06/10	IS05	21/09/2021			Interest Rate Swap	99.1575	99.1575	99.1629	99.1629	0.005	0.0000	0.0000	0
2016/06/10	IS10	17/12/2025			Interest Rate Swap	101.3900	101.3900	101.4269	101.4269	0.036	0.0000	0.0000	0
2016/06/10	IS10	16/03/2026			Interest Rate Swap	98.5917	98.5917	98.6346	98.6346	0.044	0.0000	0.0000	0
2016/06/10	IS10	15/06/2026			Interest Rate Swap	97.4508	97.4508	97.4968	97.4968	0.047	0.0000	0.0000	0
2016/06/10	IS10	21/09/2026			Interest Rate Swap	99.5463	99.5463	99.5973	99.5973	0.051	0.0000	0.0000	0
2016/06/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/10	JBAF	15/06/2016			Jibar Tradeable Future	7.3100	92.6900	7.3200	92.6800	0.137	0.0000	0.0000	10
2016/06/10	JBAF	20/07/2016			Jibar Tradeable Future	7.3400	92.6600	7.3500	92.6500	0.136	0.0000	0.0000	0
2016/06/10	JBAF	17/08/2016			Jibar Tradeable Future	7.4100	92.5900	7.4200	92.5800	0.135	0.0000	0.0000	0
2016/06/10	JBAF	21/09/2016			Jibar Tradeable Future	7.4500	92.5500	7.4600	92.5400	0.134	0.0000	0.0000	0
2016/06/10	JBAF	19/10/2016			Jibar Tradeable Future	7.5000	92.5000	7.5100	92.4900	0.133	0.0000	0.0000	0
2016/06/10	JBAF	16/11/2016			Jibar Tradeable Future	7.5300	92.4700	7.5400	92.4600	0.133	0.0000	0.0000	0
2016/06/10	JBAF	21/12/2016			Jibar Tradeable Future	7.6200	92.3800	7.6300	92.3700	0.131	0.0000	0.0000	0
2016/06/10	JBAF	15/03/2017			Jibar Tradeable Future	7.7600	92.2400	7.7700	92.2300	0.129	0.0000	0.0000	0
2016/06/10	JBAF	21/06/2017			Jibar Tradeable Future	7.8900	92.1100	7.9000	92.1000	0.127	0.0000	0.0000	0
2016/06/10	JBAF	20/09/2017			Jibar Tradeable Future	7.9500	92.0500	7.9600	92.0400	0.126	0.0000	0.0000	0
2016/06/10	JBAF	20/12/2017			Jibar Tradeable Future	8.0200	91.9800	8.0300	91.9700	0.125	0.0000	0.0000	0
2016/06/10	JBAF	20/03/2018			Jibar Tradeable Future	8.0900	91.9100	8.1000	91.9000	0.124	0.0000	0.0000	0
2016/06/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/10	R023	04/08/2016	8.24	Call	Bond Future	264.6500	0.2646	246.0900	0.2461	(7.013)	0	0	0

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2016/06/10	R023	04/08/2016	8.25	Put	Bond Future	3,112.3900		3.1124	3,165.4400	3.1654	1.704	0	0	0
2016/06/10	R023	04/08/2016			Bond Future	8.8390		98.0940	8.8542	98.0220	0.172	0.0000	0.0000	11,289
2016/06/10	R023	04/08/2016	8.25	Call	Bond Future	272.7500		0.2727	253.8000	0.2538	(6.948)	0	0	0
2016/06/10	R023	04/08/2016	8.26	Call	Bond Future	281.3500		0.2814	261.9800	0.2620	(6.885)	0	0	0
2016/06/10	R023	04/08/2016	8.24	Put	Bond Future	3,153.4100		3.1534	3,206.8500	3.2069	1.695	0	0	0
2016/06/10	R023	04/08/2016	8.26	Put	Bond Future	3,071.9000		3.0719	3,124.5300	3.1245	1.713	0	0	0
2016/06/10	R023	03/11/2016	9.73	Put	Bond Future	612.7800		0.6128	621.9100	0.6219	1.490	0	0	0
2016/06/10	R023	03/11/2016			Bond Future	8.8934		96.0258	8.9077	95.9602	0.161	0.0000	0.0000	0
2016/06/10	R023	03/11/2016	9.75	Put	Bond Future	594.3600		0.5944	603.2200	0.6032	1.491	0	0	0
2016/06/10	R023	03/11/2016	9.73	Call	Bond Future	4,358.1700		4.3582	4,301.7300	4.3017	(1.295)	0	0	0
2016/06/10	R023	03/11/2016	9.74	Put	Bond Future	603.4300		0.6034	612.4200	0.6124	1.490	0	0	0
2016/06/10	R023	03/11/2016	9.74	Call	Bond Future	4,392.4600		4.3925	4,335.8800	4.3359	(1.288)	0	0	0
2016/06/10	R023	03/11/2016	9.75	Call	Bond Future	4,427.0000		4.4270	4,370.2900	4.3703	(1.281)	0	0	0
2016/06/10	R023	02/02/2017	8.85	Call	Bond Future	2,195.2500		2.1953	2,164.4100	2.1644	(1.405)	0	0	0
2016/06/10	R023	02/02/2017			Bond Future	8.9380		97.9509	8.9500	97.8976	0.134	0.0000	0.0000	0
2016/06/10	R023	02/02/2017	8.86	Call	Bond Future	2,216.8800		2.2169	2,185.8800	2.1859	(1.398)	0	0	0
2016/06/10	R023	02/02/2017	8.84	Put	Bond Future	2,610.4100		2.6104	2,633.0900	2.6331	0.869	0	0	0
2016/06/10	R023	02/02/2017	8.86	Put	Bond Future	2,564.2300		2.5642	2,586.5800	2.5866	0.872	0	0	0
2016/06/10	R023	02/02/2017	8.84	Call	Bond Future	2,173.7300		2.1737	2,143.0600	2.1431	(1.411)	0	0	0
2016/06/10	R023	02/02/2017	8.85	Put	Bond Future	2,587.2500		2.5873	2,609.7600	2.6098	0.870	0	0	0
2016/06/10	R035	04/08/2016			Bond Future	9.6693		97.1328	9.6944	96.9300	0.259	0.0000	0.0000	5,505
2016/06/10	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R035	04/08/2016	10.35	Call	Bond Future	5,270.7300		5.2707	5,068.0000	5.0680	(3.846)	0	0	0
2016/06/10	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R035	04/08/2016	10.36	Call	Bond Future	5,344.6700		5.3447	5,141.9400	5.1419	(3.793)	0	0	0
2016/06/10	R035	04/08/2016	10.37	Call	Bond Future	5,418.5200		5.4185	5,215.7900	5.2158	(3.741)	0	0	0
2016/06/10	R035	03/11/2016	9.58	Put	Bond Future	1,159.0800		1.1591	1,358.0500	1.3581	17.166	0	0	0
2016/06/10	R035	03/11/2016			Bond Future	9.7234		94.4756	9.7483	94.2767	0.256	0.0000	0.0000	0
2016/06/10	R035	03/11/2016	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R035	03/11/2016	9.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R035	03/11/2016	9.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R035	03/11/2016	9.57	Put	Bond Future	1,240.7500		1.2408	1,439.7200	1.4397	16.036	0	0	0
2016/06/10	R035	03/11/2016	9.59	Put	Bond Future	1,077.5200		1.0775	1,276.4900	1.2765	18.466	0	0	0
2016/06/10	R186	04/08/2016	8.51	Put	Bond Future	4,482.2600		4.4823	4,586.2900	4.5863	2.321	0	0	0
2016/06/10	R186	04/08/2016	8.90	Call	Bond Future	1,302.0700		1.3021	1,229.2900	1.2293	(5.590)	0	0	500
2016/06/10	R186	04/08/2016	8.85	Call	Bond Future	1,164.1900		1.1642	1,096.0700	1.0961	(5.851)	0	0	750
2016/06/10	R186	04/08/2016	9.60	Call	Bond Future	4,242.0800		4.2421	4,117.4200	4.1174	(2.939)	0	0	0
2016/06/10	R186	04/08/2016	10.00	Put	Bond Future	179.5000		0.1795	184.7700	0.1848	2.936	0	0	6,500
2016/06/10	R186	04/08/2016			Bond Future	9.0633		110.9370	9.0835	110.7948	0.222	0.0000	0.0000	99,602
2016/06/10	R186	04/08/2016	8.50	Put	Bond Future	4,542.4400		4.5424	4,647.2500	4.6473	2.307	0	0	0
2016/06/10	R186	04/08/2016	9.25	Put	Bond Future	1,243.8600		1.2439	1,282.8400	1.2828	3.134	0	0	1,000
2016/06/10	R186	04/08/2016	9.35	Put	Bond Future	995.5200		0.9955	1,027.2600	1.0273	3.188	0	0	0
2016/06/10	R186	04/08/2016	9.40	Put	Bond Future	886.3900		0.8864	914.8300	0.9148	3.209	0	0	5,000
2016/06/10	R186	04/08/2016	9.30	Put	Bond Future	1,114.5300		1.1145	1,149.7900	1.1498	3.164	0	0	0
2016/06/10	R186	04/08/2016	8.51	Call	Bond Future	481.2000		0.4812	443.0900	0.4431	(7.920)	0	0	0

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2016/06/10	R186	04/08/2016	8.85	Put	Bond Future	2,683.7400	2.6837	2,757.7600	2.7578	2.758	0	0	0
2016/06/10	R186	04/08/2016	8.49	Call	Bond Future	453.9800	0.4540	417.4000	0.4174	(8.058)	0	0	0
2016/06/10	R186	04/08/2016	8.50	Call	Bond Future	467.2600	0.4673	429.9300	0.4299	(7.989)	0	0	0
2016/06/10	R186	04/08/2016	8.90	Put	Bond Future	2,462.9200	2.4629	2,532.2800	2.5323	2.816	0	0	0
2016/06/10	R186	04/08/2016	9.25	Call	Bond Future	2,550.4200	2.5504	2,447.2600	2.4473	(4.045)	0	0	0
2016/06/10	R186	04/08/2016	9.35	Call	Bond Future	2,993.2700	2.9933	2,882.8700	2.8829	(3.688)	0	0	500
2016/06/10	R186	04/08/2016	9.40	Call	Bond Future	3,227.4900	3.2275	3,113.7900	3.1138	(3.523)	0	0	0
2016/06/10	R186	04/08/2016	9.30	Call	Bond Future	2,767.4400	2.7674	2,660.5600	2.6606	(3.862)	0	0	500
2016/06/10	R186	04/08/2016	9.60	Put	Bond Future	542.4900	0.5425	559.9700	0.5600	3.222	0	0	5,635
2016/06/10	R186	04/08/2016	10.00	Call	Bond Future	6,526.1600	6.5262	6,389.2900	6.3893	(2.097)	0	0	0
2016/06/10	R186	04/08/2016	8.49	Put	Bond Future	4,603.3400	4.6033	4,708.9000	4.7089	2.293	0	0	0
2016/06/10	R186	03/11/2016	9.40	Put	Bond Future	2,039.5300	2.0395	2,082.2100	2.0822	2.093	0	0	0
2016/06/10	R186	03/11/2016			Bond Future	9.1121	113.0439	9.1317	112.9080	0.216	0.0000	0.0000	10
2016/06/10	R186	03/11/2016	9.20	Put	Bond Future	2,624.7500	2.6248	2,677.0400	2.6770	1.992	0	0	0
2016/06/10	R186	03/11/2016	8.95	Put	Bond Future	3,516.7400	3.5167	3,581.9900	3.5820	1.855	0	0	0
2016/06/10	R186	03/11/2016	8.97	Put	Bond Future	3,438.5400	3.4385	3,502.7200	3.5027	1.866	0	0	0
2016/06/10	R186	03/11/2016	9.66	Call	Bond Future	5,145.4000	5.1454	5,041.2700	5.0413	(2.024)	0	0	0
2016/06/10	R186	03/11/2016	8.96	Put	Bond Future	3,477.4900	3.4775	3,542.2100	3.5422	1.861	0	0	0
2016/06/10	R186	03/11/2016	8.97	Call	Bond Future	2,450.0400	2.4500	2,378.3600	2.3784	(2.926)	0	0	0
2016/06/10	R186	03/11/2016	9.71	Call	Bond Future	5,379.1000	5.3791	5,273.1000	5.2731	(1.971)	0	0	0
2016/06/10	R186	03/11/2016	9.20	Call	Bond Future	3,230.7500	3.2307	3,147.1800	3.1472	(2.587)	0	0	1,425
2016/06/10	R186	03/11/2016	8.95	Call	Bond Future	2,388.0900	2.3881	2,317.4800	2.3175	(2.957)	0	0	0
2016/06/10	R186	03/11/2016	9.40	Call	Bond Future	4,006.6700	4.0067	3,913.4900	3.9135	(2.326)	0	0	1,425
2016/06/10	R186	03/11/2016	9.66	Put	Bond Future	1,443.2800	1.4433	1,475.0100	1.4750	2.198	0	0	5,000
2016/06/10	R186	03/11/2016	9.71	Put	Bond Future	1,347.7300	1.3477	1,377.5900	1.3776	2.216	0	0	5,000
2016/06/10	R186	03/11/2016	8.96	Call	Bond Future	2,418.9500	2.4190	2,347.8100	2.3478	(2.941)	0	0	0
2016/06/10	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R197	04/08/2016			Bond Future	298.4428	298.4428	298.4618	298.4618	0.006	0.0000	0.0000	1,845
2016/06/10	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R197	04/08/2016	293.98	Call	Bond Future	4,462.7900	4.4628	4,481.7800	4.4818	0.426	0	0	0
2016/06/10	R197	04/08/2016	293.96	Call	Bond Future	4,482.7900	4.4828	4,501.7800	4.5018	0.424	0	0	0
2016/06/10	R197	04/08/2016	293.97	Call	Bond Future	4,472.7900	4.4728	4,491.7800	4.4918	0.425	0	0	0
2016/06/10	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R197	03/11/2016	303.56	Call	Bond Future	575.1400	0.5751	612.2400	0.6122	6.451	0	0	0
2016/06/10	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R197	03/11/2016			Bond Future	304.1351	304.1351	304.1722	304.1722	0.012	0.0000	0.0000	0
2016/06/10	R197	03/11/2016	303.57	Call	Bond Future	565.1400	0.5651	602.2400	0.6022	6.565	0	0	0
2016/06/10	R197	03/11/2016	303.58	Call	Bond Future	555.1400	0.5551	592.2400	0.5922	6.683	0	0	0
2016/06/10	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R202	04/08/2016	243.25	Call	Bond Future	7,106.5100	7.1065	7,094.6600	7.0947	(0.167)	0	0	0
2016/06/10	R202	04/08/2016			Bond Future	249.0855	249.0855	249.1020	249.1020	0.007	0.0000	0.0000	37,608
2016/06/10	R202	04/08/2016	243.26	Call	Bond Future	7,099.0600	7.0991	7,087.1700	7.0872	(0.167)	0	0	0
2016/06/10	R202	04/08/2016	243.24	Put	Bond Future	1,268.4400	1.2684	1,240.1600	1.2402	(2.230)	0	0	0
2016/06/10	R202	04/08/2016	243.26	Put	Bond Future	1,273.5300	1.2735	1,245.1800	1.2452	(2.226)	0	0	0
2016/06/10	R202	04/08/2016	243.24	Call	Bond Future	7,113.9700	7.1140	7,102.1500	7.1022	(0.166)	0	0	0

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2016/06/10	R202	04/08/2016	243.25	Put	Bond Future	1,270.9800	1.2710	1,242.6700	1.2427	(2.227)	0	0	0
2016/06/10	R202	03/11/2016	253.85	Put	Bond Future	13.3500	0.0134	0.0000	0.0000	(100.000)	0	0	0
2016/06/10	R202	03/11/2016			Bond Future	253.8367	253.8367	253.8678	253.8678	0.012	0.0000	0.0000	0
2016/06/10	R202	03/11/2016	253.87	Put	Bond Future	33.3500	0.0334	2.1500	0.0022	(93.553)	0	0	0
2016/06/10	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	17.8500	0.0178	100.000	0	0	0
2016/06/10	R202	03/11/2016	253.86	Put	Bond Future	23.3500	0.0234	0.0000	0.0000	(100.000)	0	0	0
2016/06/10	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	7.8500	0.0079	100.000	0	0	0
2016/06/10	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R203	04/08/2016	7.26	Call	Bond Future	47.8300	0.0478	43.3800	0.0434	(9.304)	0	0	0
2016/06/10	R203	04/08/2016			Bond Future	7.7183	103.8551	7.7371	103.8357	0.243	0.0000	0.0000	58,097
2016/06/10	R203	04/08/2016	7.24	Call	Bond Future	44.1000	0.0441	39.9100	0.0399	(9.501)	0	0	0
2016/06/10	R203	04/08/2016	7.25	Call	Bond Future	45.9300	0.0459	41.6200	0.0416	(9.384)	0	0	0
2016/06/10	R203	04/08/2016	7.24	Put	Bond Future	543.0900	0.5431	558.3900	0.5584	2.817	0	0	0
2016/06/10	R203	04/08/2016	7.26	Put	Bond Future	525.8800	0.5259	540.9200	0.5409	2.860	0	0	0
2016/06/10	R203	04/08/2016	7.25	Put	Bond Future	534.4500	0.5345	549.6300	0.5496	2.840	0	0	0
2016/06/10	R203	03/11/2016	8.86	Call	Bond Future	969.4400	0.9694	958.6000	0.9586	(1.118)	0	0	0
2016/06/10	R203	03/11/2016			Bond Future	7.7042	101.6557	7.7185	101.6441	0.185	0.0000	0.0000	0
2016/06/10	R203	03/11/2016	8.84	Call	Bond Future	954.8600	0.9549	944.0400	0.9440	(1.133)	0	0	0
2016/06/10	R203	03/11/2016	8.85	Call	Bond Future	962.1400	0.9621	951.3100	0.9513	(1.126)	0	0	0
2016/06/10	R203	03/11/2016	8.84	Put	Bond Future	37.6400	0.0376	38.4100	0.0384	2.046	0	0	0
2016/06/10	R203	03/11/2016	8.86	Put	Bond Future	36.1800	0.0362	36.9300	0.0369	2.073	0	0	0
2016/06/10	R203	03/11/2016	8.85	Put	Bond Future	36.9000	0.0369	37.6600	0.0377	2.060	0	0	0
2016/06/10	R203	02/02/2017	7.70	Call	Bond Future	304.7600	0.3048	305.6000	0.3056	0.276	0	0	0
2016/06/10	R203	02/02/2017	7.71	Put	Bond Future	216.6800	0.2167	215.0400	0.2150	(0.757)	0	0	0
2016/06/10	R203	02/02/2017			Bond Future	7.5523	103.6939	7.5480	103.6964	(0.057)	0.0000	0.0000	0
2016/06/10	R203	02/02/2017	7.71	Call	Bond Future	307.9500	0.3080	308.8000	0.3088	0.276	0	0	0
2016/06/10	R203	02/02/2017	7.72	Call	Bond Future	311.5100	0.3115	312.3600	0.3124	0.273	0	0	0
2016/06/10	R203	02/02/2017	7.70	Put	Bond Future	219.2700	0.2193	217.6200	0.2176	(0.752)	0	0	0
2016/06/10	R203	02/02/2017	7.72	Put	Bond Future	214.4500	0.2145	212.8100	0.2128	(0.765)	0	0	0
2016/06/10	R204	04/08/2016			Bond Future	8.1510	100.7582	8.1619	100.7353	0.134	0.0000	0.0000	31,609
2016/06/10	R204	04/08/2016	7.74	Put	Bond Future	1,033.2200	1.0332	1,047.6500	1.0477	1.397	0	0	0
2016/06/10	R204	04/08/2016	7.76	Put	Bond Future	1,000.9100	1.0009	1,015.0000	1.0150	1.408	0	0	0
2016/06/10	R204	04/08/2016	7.74	Call	Bond Future	161.7200	0.1617	153.1900	0.1532	(5.275)	0	0	0
2016/06/10	R204	04/08/2016	7.75	Put	Bond Future	1,017.0000	1.0170	1,031.2700	1.0313	1.403	0	0	0
2016/06/10	R204	04/08/2016	7.75	Call	Bond Future	166.8100	0.1668	158.1200	0.1581	(5.210)	0	0	0
2016/06/10	R204	04/08/2016	7.76	Call	Bond Future	172.0300	0.1720	163.1600	0.1632	(5.156)	0	0	0
2016/06/10	R204	03/11/2016	8.1959		Bond Future	8.1959	102.6718	8.2039	102.6566	0.098	0.0000	0.0000	0
2016/06/10	R204	03/11/2016	9.21	Put	Bond Future	146.2700	0.1463	147.0700	0.1471	0.547	0	0	0
2016/06/10	R204	03/11/2016	9.23	Put	Bond Future	141.0800	0.1411	141.8500	0.1419	0.546	0	0	0
2016/06/10	R204	03/11/2016	9.22	Put	Bond Future	143.5800	0.1436	144.3600	0.1444	0.543	0	0	0
2016/06/10	R204	03/11/2016	9.22	Call	Bond Future	2,070.7500	2.0707	2,056.2500	2.0563	(0.700)	0	0	0
2016/06/10	R204	03/11/2016	9.21	Call	Bond Future	2,054.8500	2.0549	2,040.3700	2.0404	(0.705)	0	0	0
2016/06/10	R204	03/11/2016	9.23	Call	Bond Future	2,086.8300	2.0868	2,072.3200	2.0723	(0.695)	0	0	0
2016/06/10	R204	02/02/2017	8.28	Call	Bond Future	872.1100	0.8721	869.6500	0.8697	(0.282)	0	0	0
2016/06/10	R204	02/02/2017			Bond Future	8.2067	100.6879	8.2076	100.6865	0.010	0.0000	0.0000	0
2016/06/10	R204	02/02/2017	8.29	Call	Bond Future	881.2800	0.8813	878.8200	0.8788	(0.279)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/10	R204	02/02/2017	8.30	Call	Bond Future	890.5000	0.8905	888.0300	0.8880	(0.277)	0	0	0
2016/06/10	R204	02/02/2017	8.28	Put	Bond Future	747.8300	0.7478	746.8100	0.7468	(0.136)	0	0	0
2016/06/10	R204	02/02/2017	8.30	Put	Bond Future	732.3300	0.7323	731.3000	0.7313	(0.141)	0	0	0
2016/06/10	R204	02/02/2017	8.29	Put	Bond Future	740.0500	0.7400	739.0300	0.7390	(0.138)	0	0	0
2016/06/10	R207	04/08/2016			Bond Future	8.4411	97.0195	8.4567	96.9749	0.185	0.0000	0.0000	76,760
2016/06/10	R207	04/08/2016	7.99	Put	Bond Future	1,518.3400	1.5183	1,548.6900	1.5487	1.999	0	0	0
2016/06/10	R207	04/08/2016	8.01	Put	Bond Future	1,473.6600	1.4737	1,503.4200	1.5034	2.019	0	0	0
2016/06/10	R207	04/08/2016	8.00	Put	Bond Future	1,495.9200	1.4959	1,525.9800	1.5260	2.009	0	0	0
2016/06/10	R207	04/08/2016	8.01	Call	Bond Future	229.7600	0.2298	214.9300	0.2149	(6.455)	0	0	0
2016/06/10	R207	04/08/2016	7.99	Call	Bond Future	216.2600	0.2163	202.0200	0.2020	(6.585)	0	0	0
2016/06/10	R207	04/08/2016	8.00	Call	Bond Future	222.9300	0.2229	208.4000	0.2084	(6.518)	0	0	0
2016/06/10	R207	02/02/2017	9.24	Call	Bond Future	2,364.0800	2.3641	2,344.2500	2.3443	(0.839)	0	0	0
2016/06/10	R207	02/02/2017			Bond Future	8.5250	97.2007	8.5348	97.1762	0.115	0.0000	0.0000	0
2016/06/10	R207	02/02/2017	8.91	Call	Bond Future	1,816.9700	1.8170	1,799.1100	1.7991	(0.983)	0	0	62
2016/06/10	R207	02/02/2017	9.22	Call	Bond Future	2,329.1300	2.3291	2,309.4000	2.3094	(0.847)	0	0	0
2016/06/10	R207	02/02/2017	9.23	Call	Bond Future	2,346.7100	2.3467	2,326.9300	2.3269	(0.843)	0	0	0
2016/06/10	R207	02/02/2017	8.91	Put	Bond Future	860.5600	0.8606	867.2700	0.8673	0.780	0	0	0
2016/06/10	R207	02/02/2017	9.22	Put	Bond Future	611.1300	0.6111	615.9700	0.6160	0.792	0	0	0
2016/06/10	R207	02/02/2017	9.24	Put	Bond Future	597.2100	0.5972	601.9500	0.6020	0.794	0	0	0
2016/06/10	R207	02/02/2017	9.23	Put	Bond Future	604.2700	0.6043	609.0600	0.6091	0.793	0	0	0
2016/06/10	R208	04/08/2016	8.01	Put	Bond Future	2,333.2300	2.3332	2,374.9300	2.3749	1.787	0	0	0
2016/06/10	R208	04/08/2016			Bond Future	8.5976	95.4722	8.6130	95.4169	0.179	0.0000	0.0000	48,506
2016/06/10	R208	04/08/2016	8.00	Put	Bond Future	2,364.2300	2.3642	2,406.2400	2.4062	1.777	0	0	0
2016/06/10	R208	04/08/2016	7.99	Call	Bond Future	176.0900	0.1761	163.0400	0.1630	(7.411)	0	0	0
2016/06/10	R208	04/08/2016	8.00	Call	Bond Future	181.7900	0.1818	168.4400	0.1684	(7.344)	0	0	0
2016/06/10	R208	04/08/2016	8.01	Call	Bond Future	187.8200	0.1878	174.1600	0.1742	(7.273)	0	0	0
2016/06/10	R208	04/08/2016	7.99	Put	Bond Future	2,395.5700	2.3956	2,437.8800	2.4379	1.766	0	0	0
2016/06/10	R208	03/11/2016	9.59	Put	Bond Future	359.4600	0.3595	365.1000	0.3651	1.569	0	0	0
2016/06/10	R208	03/11/2016			Bond Future	8.6515	93.8827	8.6657	93.8340	0.164	0.0000	0.0000	0
2016/06/10	R208	03/11/2016	9.58	Put	Bond Future	365.3300	0.3653	371.0600	0.3711	1.568	0	0	0
2016/06/10	R208	03/11/2016	9.57	Call	Bond Future	3,468.1200	3.4681	3,425.1700	3.4252	(1.238)	0	0	0
2016/06/10	R208	03/11/2016	9.58	Call	Bond Future	3,495.0300	3.4950	3,451.9800	3.4520	(1.232)	0	0	0
2016/06/10	R208	03/11/2016	9.59	Call	Bond Future	3,522.1600	3.5222	3,479.0200	3.4790	(1.225)	0	0	0
2016/06/10	R208	03/11/2016	9.57	Put	Bond Future	371.4400	0.3714	377.2700	0.3773	1.570	0	0	0
2016/06/10	R208	02/02/2017			Bond Future	8.6901	95.7651	8.7012	95.7286	0.128	0.0000	0.0000	0
2016/06/10	R208	02/02/2017	8.64	Call	Bond Future	1,610.3400	1.6103	1,588.8200	1.5888	(1.336)	0	0	0
2016/06/10	R208	02/02/2017	8.63	Put	Bond Future	1,791.4600	1.7915	1,806.6100	1.8066	0.846	0	0	0
2016/06/10	R208	02/02/2017	8.65	Put	Bond Future	1,758.2300	1.7582	1,773.1500	1.7731	0.849	0	0	0
2016/06/10	R208	02/02/2017	8.64	Put	Bond Future	1,774.7900	1.7748	1,789.8300	1.7898	0.847	0	0	0
2016/06/10	R208	02/02/2017	8.65	Call	Bond Future	1,626.6400	1.6266	1,605.0000	1.6050	(1.330)	0	0	0
2016/06/10	R208	02/02/2017	8.63	Call	Bond Future	1,594.1400	1.5941	1,572.7300	1.5727	(1.343)	0	0	0
2016/06/10	R209	04/08/2016	9.26	Call	Bond Future	869.5400	0.8695	814.6300	0.8146	(6.315)	0	0	0
2016/06/10	R209	04/08/2016	9.70	Put	Bond Future	1,539.9100	1.5399	1,583.0500	1.5831	2.801	0	0	250
2016/06/10	R209	04/08/2016			Bond Future	9.6117	72.7979	9.6317	72.6636	0.208	0.0000	0.0000	55,063
2016/06/10	R209	04/08/2016	9.24	Call	Bond Future	828.5000	0.8285	775.2600	0.7753	(6.426)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/10	R209	04/08/2016	9.60	Put	Bond Future	1,862.7200	1.8627	1,913.6100	1.9136	2.732	0	0	0
2016/06/10	R209	04/08/2016	10.60	Call	Bond Future	6,381.9900	6.3820	6,252.2800	6.2523	(2.032)	0	0	5,624
2016/06/10	R209	04/08/2016	9.40	Put	Bond Future	2,643.8400	2.6438	2,711.3900	2.7114	2.555	0	0	0
2016/06/10	R209	04/08/2016	9.70	Call	Bond Future	2,130.3100	2.1303	2,039.1100	2.0391	(4.281)	0	0	0
2016/06/10	R209	04/08/2016	10.29	Call	Bond Future	4,760.3600	4.7604	4,637.6600	4.6377	(2.578)	0	0	0
2016/06/10	R209	04/08/2016	9.25	Call	Bond Future	848.9000	0.8489	794.8200	0.7948	(6.371)	0	0	0
2016/06/10	R209	04/08/2016	9.24	Put	Bond Future	3,400.9600	3.4010	3,482.0600	3.4821	2.385	0	0	0
2016/06/10	R209	04/08/2016	10.60	Put	Bond Future	182.0700	0.1821	186.7000	0.1867	2.543	0	0	0
2016/06/10	R209	04/08/2016	9.40	Call	Bond Future	1,195.7800	1.1958	1,128.9900	1.1290	(5.585)	0	0	250
2016/06/10	R209	04/08/2016	9.26	Put	Bond Future	3,300.0000	3.3000	3,379.4300	3.3794	2.407	0	0	0
2016/06/10	R209	04/08/2016	9.60	Call	Bond Future	1,783.5400	1.7835	1,700.0900	1.7001	(4.679)	0	0	5,624
2016/06/10	R209	04/08/2016	9.25	Put	Bond Future	3,350.3100	3.3503	3,430.5700	3.4306	2.396	0	0	0
2016/06/10	R209	04/08/2016	10.29	Put	Bond Future	411.1900	0.4112	422.8300	0.4228	2.831	0	0	250
2016/06/10	R209	03/11/2016	10.26	Call	Bond Future	5,258.6400	5.2586	5,156.2400	5.1562	(1.947)	0	0	0
2016/06/10	R209	03/11/2016			Bond Future	9.6589	71.0299	9.6786	70.8988	0.204	0.0000	0.0000	0
2016/06/10	R209	03/11/2016	10.24	Call	Bond Future	5,173.0900	5.1731	5,071.3600	5.0714	(1.967)	0	0	0
2016/06/10	R209	03/11/2016	10.25	Call	Bond Future	5,215.8900	5.2159	5,113.8200	5.1138	(1.957)	0	0	0
2016/06/10	R209	03/11/2016	10.24	Put	Bond Future	1,453.0700	1.4531	1,482.4100	1.4824	2.019	0	0	0
2016/06/10	R209	03/11/2016	10.25	Put	Bond Future	1,434.5200	1.4345	1,463.5200	1.4635	2.022	0	0	5,000
2016/06/10	R209	03/11/2016	10.26	Put	Bond Future	1,416.0200	1.4160	1,444.6900	1.4447	2.025	0	0	0
2016/06/10	R209	02/02/2017	9.55	Put	Bond Future	4,322.5300	4.3225	4,378.7100	4.3787	1.300	0	0	0
2016/06/10	R209	02/02/2017			Bond Future	9.6997	72.4541	9.7184	72.3305	0.193	0.0000	0.0000	0
2016/06/10	R209	02/02/2017	9.54	Put	Bond Future	4,359.8900	4.3599	4,416.4100	4.4164	1.296	0	0	0
2016/06/10	R209	02/02/2017	9.55	Call	Bond Future	3,321.0400	3.3210	3,253.5900	3.2536	(2.031)	0	0	0
2016/06/10	R209	02/02/2017	9.53	Call	Bond Future	3,260.5200	3.2605	3,193.7700	3.1938	(2.047)	0	0	0
2016/06/10	R209	02/02/2017	9.54	Call	Bond Future	3,290.7100	3.2907	3,223.6000	3.2236	(2.039)	0	0	0
2016/06/10	R209	02/02/2017	9.53	Put	Bond Future	4,397.4800	4.3975	4,454.3600	4.4544	1.293	0	0	0
2016/06/10	R210	04/08/2016			Bond Future	188.2826	188.2826	188.5823	188.5823	0.159	0.0000	0.0000	2,571
2016/06/10	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R210	04/08/2016	181.50	Call	Bond Future	6,782.6200	6.7826	7,082.3300	7.0823	4.419	0	0	0
2016/06/10	R210	04/08/2016	181.52	Call	Bond Future	6,762.6200	6.7626	7,062.3300	7.0623	4.432	0	0	0
2016/06/10	R210	04/08/2016	181.51	Call	Bond Future	6,772.6200	6.7726	7,072.3300	7.0723	4.425	0	0	0
2016/06/10	R210	03/11/2016			Bond Future	189.5914	189.5914	189.9080	189.9080	0.167	0.0000	0.0000	0
2016/06/10	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R210	03/11/2016	188.90	Call	Bond Future	691.4000	0.6914	1,008.0000	1.0080	45.791	0	0	0
2016/06/10	R210	03/11/2016	188.91	Call	Bond Future	681.4000	0.6814	998.0000	0.9980	46.463	0	0	0
2016/06/10	R210	03/11/2016	188.92	Call	Bond Future	671.4000	0.6714	988.0000	0.9880	47.155	0	0	0
2016/06/10	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R211	04/08/2016			Bond Future	139.9512	139.9512	139.9567	139.9567	0.004	0.0000	0.0000	64
2016/06/10	R211	04/08/2016	137.09	Call	Bond Future	2,861.2200	2.8612	2,866.6600	2.8667	0.190	0	0	0
2016/06/10	R211	04/08/2016	137.07	Call	Bond Future	2,881.2200	2.8812	2,886.6600	2.8867	0.189	0	0	0
2016/06/10	R211	04/08/2016	137.08	Call	Bond Future	2,871.2200	2.8712	2,876.6600	2.8767	0.189	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/10	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R211	03/11/2016	141.75	Call	Bond Future	870.6300	0.8706	884.5800	0.8846	1.602	0	0	0
2016/06/10	R211	03/11/2016			Bond Future	142.6206	142.6206	142.6346	142.6346	0.010	0.0000	0.0000	0
2016/06/10	R211	03/11/2016	141.76	Call	Bond Future	860.6300	0.8606	874.5800	0.8746	1.621	0	0	0
2016/06/10	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R211	03/11/2016	141.74	Call	Bond Future	880.6300	0.8806	894.5800	0.8946	1.584	0	0	0
2016/06/10	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R212	04/08/2016	142.43	Call	Bond Future	3,401.5100	3.4015	3,410.8500	3.4108	0.275	0	0	0
2016/06/10	R212	04/08/2016			Bond Future	145.8315	145.8315	145.8408	145.8408	0.006	0.0000	0.0000	4,218
2016/06/10	R212	04/08/2016	142.44	Call	Bond Future	3,391.5100	3.3915	3,400.8500	3.4008	0.275	0	0	0
2016/06/10	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R212	04/08/2016	142.42	Call	Bond Future	3,411.5100	3.4115	3,420.8500	3.4208	0.274	0	0	0
2016/06/10	R212	03/11/2016			Bond Future	148.6131	148.6131	148.6314	148.6314	0.012	0.0000	0.0000	0
2016/06/10	R212	03/11/2016	148.11	Call	Bond Future	503.0700	0.5031	521.3800	0.5214	3.640	0	0	0
2016/06/10	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/10	R212	03/11/2016	148.12	Call	Bond Future	493.0700	0.4931	511.3800	0.5114	3.713	0	0	0
2016/06/10	R212	03/11/2016	148.10	Call	Bond Future	513.0700	0.5131	531.3800	0.5314	3.569	0	0	0
2016/06/10	R213	04/08/2016			Bond Future	9.4925	83.6439	9.5125	83.5099	0.211	0.0000	0.0000	45,747
2016/06/10	R213	04/08/2016	8.99	Put	Bond Future	4,046.4300	4.0464	4,138.5700	4.1386	2.277	0	0	0
2016/06/10	R213	04/08/2016	9.01	Put	Bond Future	3,935.8200	3.9358	4,026.4000	4.0264	2.301	0	0	0
2016/06/10	R213	04/08/2016	9.00	Put	Bond Future	3,990.7300	3.9907	4,082.1000	4.0821	2.290	0	0	0
2016/06/10	R213	04/08/2016	9.01	Call	Bond Future	608.6300	0.6086	565.1400	0.5651	(7.146)	0	0	0
2016/06/10	R213	04/08/2016	8.99	Call	Bond Future	577.1800	0.5772	535.2500	0.5352	(7.265)	0	0	0
2016/06/10	R213	04/08/2016	9.00	Call	Bond Future	592.5500	0.5926	549.8500	0.5498	(7.206)	0	0	0
2016/06/10	R213	03/11/2016			Bond Future	9.5438	81.6816	9.5635	81.5517	0.206	0.0000	0.0000	0
2016/06/10	R213	03/11/2016	10.18	Put	Bond Future	1,310.7300	1.3107	1,338.0600	1.3381	2.085	0	0	0
2016/06/10	R213	03/11/2016	10.20	Put	Bond Future	1,276.1200	1.2761	1,302.8000	1.3028	2.091	0	0	0
2016/06/10	R213	03/11/2016	10.18	Call	Bond Future	5,372.0100	5.3720	5,269.3700	5.2694	(1.911)	0	0	0
2016/06/10	R213	03/11/2016	10.19	Put	Bond Future	1,293.3300	1.2933	1,320.3300	1.3203	2.088	0	0	0
2016/06/10	R213	03/11/2016	10.19	Call	Bond Future	5,416.1000	5.4161	5,313.1300	5.3131	(1.901)	0	0	0
2016/06/10	R213	03/11/2016	10.20	Call	Bond Future	5,460.3000	5.4603	5,357.0100	5.3570	(1.892)	0	0	0
2016/06/10	R213	02/02/2017	9.40	Call	Bond Future	3,128.7200	3.1287	3,064.5400	3.0645	(2.051)	0	0	0
2016/06/10	R213	02/02/2017	9.42	Call	Bond Future	3,187.9800	3.1880	3,123.0900	3.1231	(2.035)	0	0	0
2016/06/10	R213	02/02/2017			Bond Future	9.5894	83.3193	9.6080	83.1982	0.193	0.0000	0.0000	0
2016/06/10	R213	02/02/2017	9.41	Call	Bond Future	3,158.2700	3.1583	3,093.7400	3.0937	(2.043)	0	0	0
2016/06/10	R213	02/02/2017	9.40	Put	Bond Future	4,381.9400	4.3819	4,438.8900	4.4389	1.300	0	0	0
2016/06/10	R213	02/02/2017	9.42	Put	Bond Future	4,307.6000	4.3076	4,363.8400	4.3638	1.306	0	0	0
2016/06/10	R213	02/02/2017	9.41	Put	Bond Future	4,344.6500	4.3446	4,401.2500	4.4013	1.303	0	0	0
2016/06/10	R214	04/08/2016	9.24	Call	Bond Future	643.3500	0.6433	606.1200	0.6061	(5.787)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/10	R214	04/08/2016	9.25	Put	Bond Future	4,176.7100	4.1767	4,242.1600	4.2422	1.567	0	0	0
2016/06/10	R214	04/08/2016	11.30	Call	Bond Future	9,641.3600	9.6414	9,537.9000	9.5379	(1.073)	0	0	5,610
2016/06/10	R214	04/08/2016			Bond Future	9.7361	72.8548	9.7510	72.7515	0.153	0.0000	0.0000	30,086
2016/06/10	R214	04/08/2016	8.55	Put	Bond Future	9,177.1400	9.1771	9,273.6500	9.2737	1.052	0	0	0
2016/06/10	R214	04/08/2016	9.30	Call	Bond Future	750.9400	0.7509	709.8200	0.7098	(5.476)	0	0	1,300
2016/06/10	R214	04/08/2016	9.25	Call	Bond Future	660.4100	0.6604	622.5400	0.6225	(5.734)	0	0	0
2016/06/10	R214	04/08/2016	11.30	Put	Bond Future	37.3000	0.0373	37.1600	0.0372	(0.375)	0	0	0
2016/06/10	R214	04/08/2016	10.30	Put	Bond Future	590.6600	0.5907	599.6200	0.5996	1.517	0	0	0
2016/06/10	R214	04/08/2016	9.26	Call	Bond Future	677.8800	0.6779	639.3600	0.6394	(5.682)	0	0	0
2016/06/10	R214	04/08/2016	8.55	Call	Bond Future	66.0700	0.0661	59.2600	0.0593	(10.307)	0	0	1,300
2016/06/10	R214	04/08/2016	9.30	Put	Bond Future	3,892.2900	3.8923	3,954.4900	3.9545	1.598	0	0	0
2016/06/10	R214	04/08/2016	9.24	Put	Bond Future	4,235.0200	4.2350	4,301.1100	4.3011	1.561	0	0	0
2016/06/10	R214	04/08/2016	10.30	Call	Bond Future	4,333.8900	4.3339	4,239.5300	4.2395	(2.177)	0	0	5,610
2016/06/10	R214	04/08/2016	9.26	Put	Bond Future	4,118.9400	4.1189	4,183.7400	4.1837	1.573	0	0	0
2016/06/10	R214	03/11/2016	10.35	Put	Bond Future	1,579.3400	1.5793	1,599.6000	1.5996	1.283	0	0	0
2016/06/10	R214	03/11/2016			Bond Future	9.7849	70.9413	9.7993	70.8418	0.148	0.0000	0.0000	0
2016/06/10	R214	03/11/2016	10.34	Put	Bond Future	1,599.1500	1.5991	1,619.6600	1.6197	1.283	0	0	0
2016/06/10	R214	03/11/2016	10.35	Call	Bond Future	5,298.9800	5.2990	5,219.6900	5.2197	(1.496)	0	0	0
2016/06/10	R214	03/11/2016	10.33	Call	Bond Future	5,212.8800	5.2129	5,134.0800	5.1341	(1.512)	0	0	0
2016/06/10	R214	03/11/2016	10.34	Call	Bond Future	5,255.8700	5.2559	5,176.8300	5.1768	(1.504)	0	0	0
2016/06/10	R214	03/11/2016	10.33	Put	Bond Future	1,619.1900	1.6192	1,639.9400	1.6399	1.282	0	0	0
2016/06/10	R214	02/02/2017			Bond Future	9.8289	72.3636	9.8423	72.2721	0.136	0.0000	0.0000	0
2016/06/10	R214	02/02/2017	9.67	Call	Bond Future	3,425.6000	3.4256	3,373.3400	3.3733	(1.526)	0	0	0
2016/06/10	R214	02/02/2017	9.66	Put	Bond Future	4,564.7300	4.5647	4,604.2600	4.6043	0.866	0	0	0
2016/06/10	R214	02/02/2017	9.68	Put	Bond Future	4,486.5300	4.4865	4,525.5400	4.5255	0.869	0	0	0
2016/06/10	R214	02/02/2017	9.67	Put	Bond Future	4,525.5100	4.5255	4,564.7700	4.5648	0.868	0	0	0
2016/06/10	R214	02/02/2017	9.68	Call	Bond Future	3,456.6800	3.4567	3,404.1700	3.4042	(1.519)	0	0	0
2016/06/10	R214	02/02/2017	9.66	Call	Bond Future	3,394.6600	3.3947	3,342.6700	3.3427	(1.532)	0	0	0
2016/06/10	R248	04/08/2016			Bond Future	9.8075	93.6102	9.8275	93.4345	0.204	0.0000	0.0000	58,911
2016/06/10	R248	04/08/2016	9.25	Call	Bond Future	761.8000	0.7618	707.7900	0.7078	(7.090)	0	0	0
2016/06/10	R248	04/08/2016	9.24	Put	Bond Future	6,003.6500	6.0037	6,126.2900	6.1263	2.043	0	0	0
2016/06/10	R248	04/08/2016	9.26	Put	Bond Future	5,849.1500	5.8491	5,969.8400	5.9698	2.063	0	0	0
2016/06/10	R248	04/08/2016	9.25	Put	Bond Future	5,926.1200	5.9261	6,047.7900	6.0478	2.053	0	0	0
2016/06/10	R248	04/08/2016	9.26	Call	Bond Future	782.0600	0.7821	727.0700	0.7271	(7.031)	0	0	0
2016/06/10	R248	04/08/2016	9.24	Call	Bond Future	741.9200	0.7419	688.8800	0.6889	(7.149)	0	0	0
2016/06/10	R248	03/11/2016	10.38	Call	Bond Future	6,574.3400	6.5743	6,444.3600	6.4444	(1.977)	0	0	0
2016/06/10	R248	03/11/2016			Bond Future	9.8587	90.9496	9.8784	90.7780	0.200	0.0000	0.0000	0
2016/06/10	R248	03/11/2016	10.39	Call	Bond Future	6,627.7500	6.6277	6,497.3300	6.4973	(1.968)	0	0	0
2016/06/10	R248	03/11/2016	10.37	Put	Bond Future	2,250.6600	2.2507	2,292.7600	2.2928	1.871	0	0	0
2016/06/10	R248	03/11/2016	10.39	Put	Bond Future	2,197.5700	2.1976	2,238.7900	2.2388	1.876	0	0	0
2016/06/10	R248	03/11/2016	10.37	Call	Bond Future	6,521.2700	6.5213	6,391.7300	6.3917	(1.986)	0	0	0
2016/06/10	R248	03/11/2016	10.38	Put	Bond Future	2,223.8700	2.2239	2,265.5300	2.2655	1.873	0	0	0
2016/06/10	R248	02/02/2017	9.76	Put	Bond Future	5,848.5400	5.8485	5,921.1000	5.9211	1.241	0	0	0
2016/06/10	R248	02/02/2017	9.78	Put	Bond Future	5,751.4000	5.7514	5,823.0700	5.8231	1.246	0	0	0
2016/06/10	R248	02/02/2017			Bond Future	9.9052	92.7732	9.9240	92.6108	0.190	0.0000	0.0000	0
2016/06/10	R248	02/02/2017	9.77	Put	Bond Future	5,799.9500	5.8000	5,872.0700	5.8721	1.243	0	0	0
2016/06/10	R248	02/02/2017	9.76	Call	Bond Future	4,576.9600	4.5770	4,487.2000	4.4872	(1.961)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/10	R248 02/02/2017	9.77	Call	Bond Future	4,616.9900	4.6170	4,526.7900	4.5268	(1.954)	0	0	0
2016/06/10	R248 02/02/2017	9.78	Call	Bond Future	4,656.9000	4.6569	4,566.2500	4.5663	(1.947)	0	0	0

Total **815156**