



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 21/06/2016 TO 21/06/2016

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
2016/06/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2025	04/08/2016			Bond Future	127.7702	127.7702	127.6305	127.6305	(0.109)	0.0000	0.0000	3,012
2016/06/21	2025	04/08/2016	123.86	Call	Bond Future	3,910.1900	3.9102	3,770.4800	3.7705	(3.573)	0	0	0
2016/06/21	2025	04/08/2016	123.87	Call	Bond Future	3,900.1900	3.9002	3,760.4800	3.7605	(3.582)	0	0	0
2016/06/21	2025	04/08/2016	123.85	Call	Bond Future	3,920.1900	3.9202	3,780.4800	3.7805	(3.564)	0	0	0
2016/06/21	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2025	03/11/2016			Bond Future	130.2112	130.2112	130.0677	130.0677	(0.110)	0.0000	0.0000	0
2016/06/21	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2025	03/11/2016	129.21	Call	Bond Future	1,001.1900	1.0012	857.7100	0.8577	(14.331)	0	0	0
2016/06/21	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2025	03/11/2016	129.22	Call	Bond Future	991.1900	0.9912	847.7100	0.8477	(14.476)	0	0	0
2016/06/21	2025	03/11/2016	129.23	Call	Bond Future	981.1900	0.9812	837.7100	0.8377	(14.623)	0	0	0
2016/06/21	2030	04/08/2016	10.17	Call	Bond Future	5,155.2400	5.1552	5,230.6400	5.2306	1.463	0	0	0
2016/06/21	2030	04/08/2016			Bond Future	9.4003	89.6370	9.3896	89.7124	(0.115)	0.0000	0.0000	25,310
2016/06/21	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2030	03/11/2016	9.35	Put	Bond Future	679.0700	0.6791	603.0000	0.6030	(11.202)	0	0	0
2016/06/21	2030	03/11/2016			Bond Future	9.4480	91.3443	9.4370	91.4204	(0.117)	0.0000	0.0000	0
2016/06/21	2030	03/11/2016	9.34	Put	Bond Future	748.7700	0.7488	672.7000	0.6727	(10.159)	0	0	0
2016/06/21	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2030	03/11/2016	9.33	Put	Bond Future	818.5400	0.8185	742.4700	0.7425	(9.293)	0	0	0
2016/06/21	2032	04/08/2016	9.01	Call	Bond Future	441.6100	0.4416	443.7300	0.4437	0.480	0	0	0
2016/06/21	2032	04/08/2016			Bond Future	9.5300	92.6566	9.5192	92.7367	(0.113)	0.0000	0.0000	11,433
2016/06/21	2032	04/08/2016	8.99	Call	Bond Future	413.5300	0.4135	415.3100	0.4153	0.430	0	0	0
2016/06/21	2032	04/08/2016	9.00	Call	Bond Future	427.4000	0.4274	429.3400	0.4293	0.454	0	0	0
2016/06/21	2032	04/08/2016	8.99	Put	Bond Future	4,563.3400	4.5633	4,484.9900	4.4850	(1.717)	0	0	0
2016/06/21	2032	04/08/2016	9.01	Put	Bond Future	4,432.7900	4.4328	4,354.7800	4.3548	(1.760)	0	0	0
2016/06/21	2032	04/08/2016	9.00	Put	Bond Future	4,497.8400	4.4978	4,419.6500	4.4196	(1.738)	0	0	0
2016/06/21	2032	03/11/2016			Bond Future	9.5814	90.2622	9.5704	90.3430	(0.115)	0.0000	0.0000	0
2016/06/21	2032	03/11/2016	10.28	Put	Bond Future	1,192.0800	1.1921	1,163.3600	1.1634	(2.409)	0	0	0
2016/06/21	2032	03/11/2016	10.30	Put	Bond Future	1,157.4500	1.1575	1,129.2800	1.1293	(2.434)	0	0	0
2016/06/21	2032	03/11/2016	10.29	Put	Bond Future	1,174.5700	1.1746	1,146.1300	1.1461	(2.421)	0	0	0
2016/06/21	2032	03/11/2016	10.30	Call	Bond Future	6,214.6400	6.2146	6,267.3000	6.2673	0.847	0	0	0
2016/06/21	2032	03/11/2016	10.28	Call	Bond Future	6,114.2800	6.1143	6,166.3900	6.1664	0.852	0	0	0
2016/06/21	2032	03/11/2016	10.29	Call	Bond Future	6,164.3000	6.1643	6,216.6900	6.2167	0.850	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
2016/06/21	2032	02/02/2017	9.53	Call	Bond Future	3,610.1200	3.6101	3,641.4700	3.6415	0.868	0	0	0
2016/06/21	2032	02/02/2017			Bond Future	9.6259	92.0751	9.6148	92.1560	(0.116)	0.0000	0.0000	0
2016/06/21	2032	02/02/2017	9.51	Call	Bond Future	3,542.0000	3.5420	3,572.8700	3.5729	0.872	0	0	0
2016/06/21	2032	02/02/2017	9.52	Call	Bond Future	3,575.9700	3.5760	3,607.0800	3.6071	0.870	0	0	0
2016/06/21	2032	02/02/2017	9.51	Put	Bond Future	4,389.3100	4.3893	4,339.2700	4.3393	(1.140)	0	0	0
2016/06/21	2032	02/02/2017	9.53	Put	Bond Future	4,310.4200	4.3104	4,260.8600	4.2609	(1.150)	0	0	0
2016/06/21	2032	02/02/2017	9.52	Put	Bond Future	4,349.7300	4.3497	4,299.9300	4.2999	(1.145)	0	0	0
2016/06/21	2033	04/08/2016	104.99	Call	Bond Future	3,700.0700	3.7001	3,710.0100	3.7100	0.269	0	0	0
2016/06/21	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2033	04/08/2016			Bond Future	108.6901	108.6901	108.7000	108.7000	0.009	0.0000	0.0000	4,159
2016/06/21	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2033	04/08/2016	105.00	Call	Bond Future	3,690.0700	3.6901	3,700.0100	3.7000	0.269	0	0	0
2016/06/21	2033	04/08/2016	105.01	Call	Bond Future	3,680.0700	3.6801	3,690.0100	3.6900	0.270	0	0	0
2016/06/21	2033	03/11/2016			Bond Future	109.7472	109.7472	109.7565	109.7565	0.009	0.0000	0.0000	0
2016/06/21	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2033	03/11/2016	109.16	Call	Bond Future	587.1800	0.5872	596.5100	0.5965	1.589	0	0	0
2016/06/21	2033	03/11/2016	109.17	Call	Bond Future	577.1800	0.5772	586.5100	0.5865	1.616	0	0	0
2016/06/21	2033	03/11/2016	109.18	Call	Bond Future	567.1800	0.5672	576.5100	0.5765	1.645	0	0	0
2016/06/21	2037	04/08/2016			Bond Future	9.6955	89.6701	9.6898	89.7162	(0.059)	0.0000	0.0000	40,983
2016/06/21	2037	04/08/2016	9.24	Put	Bond Future	4,439.8800	4.4399	4,387.8700	4.3879	(1.171)	0	0	0
2016/06/21	2037	04/08/2016	9.26	Put	Bond Future	4,306.0000	4.3060	4,254.0500	4.2540	(1.206)	0	0	0
2016/06/21	2037	04/08/2016	9.24	Call	Bond Future	632.4300	0.6324	626.5400	0.6265	(0.931)	0	0	0
2016/06/21	2037	04/08/2016	9.25	Put	Bond Future	4,372.7200	4.3727	4,320.7300	4.3207	(1.189)	0	0	0
2016/06/21	2037	04/08/2016	9.25	Call	Bond Future	651.5700	0.6516	645.7000	0.6457	(0.901)	0	0	0
2016/06/21	2037	04/08/2016	9.26	Call	Bond Future	671.0200	0.6710	665.1900	0.6652	(0.869)	0	0	0
2016/06/21	2037	03/11/2016	10.35	Call	Bond Future	6,199.2800	6.1993	6,222.2000	6.2222	0.370	0	0	0
2016/06/21	2037	03/11/2016	10.36	Put	Bond Future	1,529.8500	1.5299	1,506.6600	1.5067	(1.516)	0	0	0
2016/06/21	2037	03/11/2016			Bond Future	9.7444	91.3781	9.7386	91.4244	(0.059)	0.0000	0.0000	0
2016/06/21	2037	03/11/2016	10.36	Call	Bond Future	6,251.3500	6.2513	6,274.4600	6.2745	0.370	0	0	0
2016/06/21	2037	03/11/2016	10.37	Call	Bond Future	6,303.5600	6.3036	6,326.8500	6.3268	0.369	0	0	0
2016/06/21	2037	03/11/2016	10.35	Put	Bond Future	1,551.2700	1.5513	1,527.8900	1.5279	(1.507)	0	0	0
2016/06/21	2037	03/11/2016	10.37	Put	Bond Future	1,508.6800	1.5087	1,485.6700	1.4857	(1.525)	0	0	0
2016/06/21	2037	02/02/2017	9.68	Put	Bond Future	4,859.9400	4.8599	4,827.1500	4.8271	(0.675)	0	0	0
2016/06/21	2037	02/02/2017			Bond Future	9.7874	88.9562	9.7816	89.0019	(0.059)	0.0000	0.0000	0
2016/06/21	2037	02/02/2017	9.67	Put	Bond Future	4,903.6800	4.9037	4,870.7600	4.8708	(0.671)	0	0	0
2016/06/21	2037	02/02/2017	9.68	Call	Bond Future	4,001.7800	4.0018	4,014.6800	4.0147	0.322	0	0	0
2016/06/21	2037	02/02/2017	9.66	Call	Bond Future	3,928.0400	3.9280	3,940.6800	3.9407	0.322	0	0	0
2016/06/21	2037	02/02/2017	9.67	Call	Bond Future	3,964.9600	3.9650	3,977.7300	3.9777	0.322	0	0	0
2016/06/21	2037	02/02/2017	9.66	Put	Bond Future	4,947.4400	4.9474	4,914.3900	4.9144	(0.668)	0	0	0
2016/06/21	2038	04/08/2016			Bond Future	135.1211	135.1211	135.1339	135.1339	0.009	0.0000	0.0000	21,722
2016/06/21	2038	04/08/2016	129.31	Call	Bond Future	5,811.1300	5.8111	5,823.8900	5.8239	0.220	0	0	0
2016/06/21	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/21	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2038	04/08/2016	129.32	Call	Bond Future	5,801.1300	5.8011	5,813.8900	5.8139	0.220	0	0	0
2016/06/21	2038	04/08/2016	129.30	Call	Bond Future	5,821.1300	5.8211	5,833.8900	5.8339	0.219	0	0	0
2016/06/21	2038	03/11/2016	136.32	Call	Bond Future	1,382.5200	1.3825	1,394.4000	1.3944	0.859	0	0	0
2016/06/21	2038	03/11/2016			Bond Future	137.7025	137.7025	137.7144	137.7144	0.009	0.0000	0.0000	0
2016/06/21	2038	03/11/2016	136.33	Call	Bond Future	1,372.5200	1.3725	1,384.4000	1.3844	0.866	0	0	0
2016/06/21	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2038	03/11/2016	136.31	Call	Bond Future	1,392.5200	1.3925	1,404.4000	1.4044	0.853	0	0	0
2016/06/21	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2040	04/08/2016			Bond Future	9.7607	93.2778	9.7550	93.3270	(0.058)	0.0000	0.0000	722
2016/06/21	2040	04/08/2016	9.49	Put	Bond Future	3,525.6800	3.5257	3,471.6500	3.4717	(1.532)	0	0	0
2016/06/21	2040	04/08/2016	9.50	Call	Bond Future	1,171.0000	1.1710	1,166.2900	1.1663	(0.402)	0	0	0
2016/06/21	2040	04/08/2016	9.51	Call	Bond Future	1,200.8600	1.2009	1,196.3100	1.1963	(0.379)	0	0	0
2016/06/21	2040	04/08/2016	9.49	Call	Bond Future	1,141.7600	1.1418	1,136.9100	1.1369	(0.425)	0	0	0
2016/06/21	2040	04/08/2016	9.51	Put	Bond Future	3,405.2300	3.4052	3,351.5000	3.3515	(1.578)	0	0	0
2016/06/21	2040	04/08/2016	9.50	Put	Bond Future	3,465.0800	3.4651	3,411.1900	3.4112	(1.555)	0	0	0
2016/06/21	2040	03/11/2016			Bond Future	9.8100	95.0544	9.8042	95.1038	(0.059)	0.0000	0.0000	0
2016/06/21	2040	03/11/2016	9.69	Put	Bond Future	4,228.6800	4.2287	4,189.2900	4.1893	(0.931)	0	0	0
2016/06/21	2040	03/11/2016	9.71	Put	Bond Future	4,133.2600	4.1333	4,094.2200	4.0942	(0.945)	0	0	0
2016/06/21	2040	03/11/2016	9.70	Put	Bond Future	4,180.7800	4.1808	4,141.5600	4.1416	(0.938)	0	0	0
2016/06/21	2040	03/11/2016	9.71	Call	Bond Future	3,272.3600	3.2724	3,282.7100	3.2827	0.316	0	0	0
2016/06/21	2040	03/11/2016	9.69	Call	Bond Future	3,194.0700	3.1941	3,204.0700	3.2041	0.313	0	0	0
2016/06/21	2040	03/11/2016	9.70	Call	Bond Future	3,233.0900	3.2331	3,243.2600	3.2433	0.315	0	0	0
2016/06/21	2044	04/08/2016	9.50	Call	Bond Future	1,112.0000	1.1120	1,106.8400	1.1068	(0.464)	0	0	0
2016/06/21	2044	04/08/2016			Bond Future	9.7849	90.4223	9.7792	90.4717	(0.058)	0.0000	0.0000	19,251
2016/06/21	2044	04/08/2016	9.51	Call	Bond Future	1,140.8900	1.1409	1,135.8800	1.1359	(0.439)	0	0	0
2016/06/21	2044	04/08/2016	9.49	Put	Bond Future	3,706.7800	3.7068	3,652.0900	3.6521	(1.475)	0	0	0
2016/06/21	2044	04/08/2016	9.51	Put	Bond Future	3,582.0500	3.5820	3,527.6400	3.5276	(1.519)	0	0	0
2016/06/21	2044	04/08/2016	9.49	Call	Bond Future	1,083.6100	1.0836	1,078.3200	1.0783	(0.488)	0	0	0
2016/06/21	2044	04/08/2016	9.50	Put	Bond Future	3,644.0900	3.6441	3,589.5300	3.5895	(1.497)	0	0	0
2016/06/21	2044	03/11/2016			Bond Future	9.8330	92.1446	9.8273	92.1942	(0.059)	0.0000	0.0000	0
2016/06/21	2044	03/11/2016	10.42	Call	Bond Future	6,587.2200	6.5872	6,610.9100	6.6109	0.360	0	0	0
2016/06/21	2044	03/11/2016	10.41	Put	Bond Future	1,798.2200	1.7982	1,772.1700	1.7722	(1.449)	0	0	0
2016/06/21	2044	03/11/2016	10.43	Put	Bond Future	1,750.7100	1.7507	1,725.0500	1.7250	(1.466)	0	0	0
2016/06/21	2044	03/11/2016	10.42	Put	Bond Future	1,774.4300	1.7744	1,748.5700	1.7486	(1.457)	0	0	0
2016/06/21	2044	03/11/2016	10.43	Call	Bond Future	6,641.5900	6.6416	6,665.4800	6.6655	0.360	0	0	0
2016/06/21	2044	03/11/2016	10.41	Call	Bond Future	6,532.8000	6.5328	6,556.3000	6.5563	0.360	0	0	0
2016/06/21	2044	02/02/2017			Bond Future	9.8756	89.6131	9.8699	89.6620	(0.058)	0.0000	0.0000	0
2016/06/21	2044	02/02/2017	9.77	Call	Bond Future	4,395.5600	4.3956	4,409.3000	4.4093	0.313	0	0	0
2016/06/21	2044	02/02/2017	9.76	Put	Bond Future	5,350.8900	5.3509	5,315.5500	5.3155	(0.660)	0	0	0
2016/06/21	2044	02/02/2017	9.78	Put	Bond Future	5,256.8900	5.2569	5,221.8200	5.2218	(0.667)	0	0	0
2016/06/21	2044	02/02/2017	9.77	Put	Bond Future	5,303.8700	5.3039	5,268.6600	5.2687	(0.664)	0	0	0
2016/06/21	2044	02/02/2017	9.78	Call	Bond Future	4,435.2400	4.4352	4,449.1200	4.4491	0.313	0	0	0
2016/06/21	2044	02/02/2017	9.76	Call	Bond Future	4,355.7800	4.3558	4,369.3900	4.3694	0.312	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
2016/06/21	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2046	04/08/2016			Bond Future	135.6745	135.6745	135.6876	135.6876	0.010	0.0000	0.0000	16,620
2016/06/21	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2046	04/08/2016	129.00	Call	Bond Future	6,674.5200	6.6745	6,687.5600	6.6876	0.195	0	0	0
2016/06/21	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2046	04/08/2016	129.01	Call	Bond Future	6,664.5200	6.6645	6,677.5600	6.6776	0.196	0	0	0
2016/06/21	2046	04/08/2016	129.02	Call	Bond Future	6,654.5200	6.6545	6,667.5600	6.6676	0.196	0	0	0
2016/06/21	2046	03/11/2016	137.07	Put	Bond Future	309.0800	0.3091	297.1400	0.2971	(3.863)	0	0	0
2016/06/21	2046	03/11/2016			Bond Future	136.7609	136.7609	136.7729	136.7729	0.009	0.0000	0.0000	0
2016/06/21	2046	03/11/2016	137.09	Put	Bond Future	329.0800	0.3291	317.1400	0.3171	(3.628)	0	0	0
2016/06/21	2046	03/11/2016	137.08	Put	Bond Future	319.0800	0.3191	307.1400	0.3071	(3.742)	0	0	0
2016/06/21	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2050	04/08/2016	139.14	Call	Bond Future	5,101.0700	5.1011	5,808.6600	5.8087	13.871	0	0	0
2016/06/21	2050	04/08/2016			Bond Future	144.2411	144.2411	144.9487	144.9487	0.491	0.0000	0.0000	21,135
2016/06/21	2050	04/08/2016	139.12	Call	Bond Future	5,121.0700	5.1211	5,828.6600	5.8287	13.817	0	0	0
2016/06/21	2050	04/08/2016	139.13	Call	Bond Future	5,111.0700	5.1111	5,818.6600	5.8187	13.844	0	0	0
2016/06/21	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2050	03/11/2016	149.52	Put	Bond Future	2,523.4300	2.5234	1,803.6500	1.8037	(28.524)	0	0	0
2016/06/21	2050	03/11/2016			Bond Future	146.9966	146.9966	147.7164	147.7164	0.490	0.0000	0.0000	0
2016/06/21	2050	03/11/2016	149.54	Put	Bond Future	2,543.4300	2.5434	1,823.6500	1.8237	(28.300)	0	0	0
2016/06/21	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2050	03/11/2016	149.53	Put	Bond Future	2,533.4300	2.5334	1,813.6500	1.8137	(28.411)	0	0	0
2016/06/21	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	AL37	04/08/2016			Index Future	488.4580	488.4580	488.6610	488.6610	0.042	0.0000	0.0000	15
2016/06/21	AL37	03/11/2016			Index Future	497.8590	497.8590	498.0610	498.0610	0.041	0.0000	0.0000	0
2016/06/21	AL7T	04/08/2016			Index Future	563.2300	563.2300	563.6160	563.6160	0.069	0.0000	0.0000	11
2016/06/21	AL7T	03/11/2016			Index Future	574.0700	574.0700	574.4580	574.4580	0.068	0.0000	0.0000	0
2016/06/21	ALBI	04/08/2016			Index Future	511.8710	511.8710	512.1740	512.1740	0.059	0.0000	0.0000	722
2016/06/21	ALBI	03/11/2016			Index Future	521.7220	521.7220	522.0270	522.0270	0.058	0.0000	0.0000	8
2016/06/21	ALBI	02/02/2017			Index Future	532.1930	532.1930	532.4950	532.4950	0.057	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
2016/06/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/21	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/21	EL28	04/08/2016			Bond Future	132.2603		132.2603	132.2740	132.2740	0.010	0.0000	0.0000	0
2016/06/21	EL28	04/08/2016	126.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	EL28	04/08/2016	126.88	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	EL28	04/08/2016	126.86	Call	Bond Future	5,400.2600		5.4003	5,413.9600	5,4140	0.254	0	0	0
2016/06/21	EL28	04/08/2016	126.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	EL28	04/08/2016	126.87	Call	Bond Future	5,390.2600		5.3903	5,403.9600	5,4040	0.254	0	0	0
2016/06/21	EL28	04/08/2016	126.88	Call	Bond Future	5,380.2600		5.3803	5,393.9600	5,3940	0.255	0	0	0
2016/06/21	EL28	03/11/2016	132.17	Call	Bond Future	952.4800		0.9525	965.2900	0.9653	1.345	0	0	0
2016/06/21	EL28	03/11/2016			Bond Future	133.1225		133.1225	133.1353	133.1353	0.010	0.0000	0.0000	0
2016/06/21	EL28	03/11/2016	132.15	Call	Bond Future	972.4800		0.9725	985.2900	0.9853	1.317	0	0	0
2016/06/21	EL28	03/11/2016	132.16	Call	Bond Future	962.4800		0.9625	975.2900	0.9753	1.331	0	0	0
2016/06/21	EL28	03/11/2016	132.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	EL28	03/11/2016	132.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	EL28	03/11/2016	132.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	ES33	04/08/2016			Bond Future	10.5596		79.0145	10.5485	79.0852	(0.105)	0.0000	0.0000	8,882
2016/06/21	ES33	04/08/2016	10.24	Put	Bond Future	2,081.0100		2.0810	2,010.3400	2.0103	(3.396)	0	0	0
2016/06/21	ES33	04/08/2016	10.26	Put	Bond Future	1,948.2600		1.9483	1,877.5900	1.8776	(3.627)	0	0	0
2016/06/21	ES33	04/08/2016	10.25	Put	Bond Future	2,014.5900		2.0146	1,943.9200	1.9439	(3.508)	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
2016/06/21	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	ES33	03/11/2016			Bond Future	10.6408	76.7266	10.6295	76.7980	(0.106)	0.0000	0.0000	0
2016/06/21	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	ES33	03/11/2016	11.31	Call	Bond Future	4,040.0500	4.0400	4,111.4200	4.1114	1.767	0	0	0
2016/06/21	ES33	03/11/2016	11.29	Call	Bond Future	3,924.1400	3.9241	3,995.5100	3.9955	1.819	0	0	0
2016/06/21	ES33	03/11/2016	11.30	Call	Bond Future	3,982.1300	3.9821	4,053.5000	4.0535	1.792	0	0	0
2016/06/21	ES33	02/02/2017			Bond Future	10.7185	78.2675	10.7070	78.3390	(0.107)	0.0000	0.0000	0
2016/06/21	ES33	02/02/2017	10.59	Put	Bond Future	804.6800	0.8047	733.1300	0.7331	(8.892)	0	0	0
2016/06/21	ES33	02/02/2017	10.61	Put	Bond Future	678.5800	0.6786	607.0300	0.6070	(10.544)	0	0	0
2016/06/21	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	ES33	02/02/2017	10.60	Put	Bond Future	741.5900	0.7416	670.0400	0.6700	(9.648)	0	0	0
2016/06/21	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	ES42	04/08/2016			Bond Future	10.7093	83.2402	10.7033	83.2836	(0.056)	0.0000	0.0000	7,270
2016/06/21	ES42	03/11/2016			Bond Future	10.7892	80.5628	10.7831	80.6064	(0.056)	0.0000	0.0000	0
2016/06/21	GOVI	04/08/2016	520.99	Put	GOVI	105,920.0000	10.5920	102,920.0000	10.2920	(2.832)	0	0	0
2016/06/21	GOVI	04/08/2016			GOVI	510.3980	510.3980	510.6980	510.6980	0.059	0.0000	0.0000	450
2016/06/21	GOVI	04/08/2016	521.01	Put	GOVI	106,120.0000	10.6120	103,120.0000	10.3120	(2.827)	0	0	0
2016/06/21	GOVI	04/08/2016	521.00	Put	GOVI	106,020.0000	10.6020	103,020.0000	10.3020	(2.830)	0	0	0
2016/06/21	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	GOVI	03/11/2016	476.11	Call	GOVI	441,110.0000	44.1110	444,120.0000	44.4120	0.682	0	0	0
2016/06/21	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	GOVI	03/11/2016			GOVI	520.2210	520.2210	520.5220	520.5220	0.058	0.0000	0.0000	127
2016/06/21	GOVI	03/11/2016	476.12	Call	GOVI	441,010.0000	44.1010	444,020.0000	44.4020	0.683	0	0	0
2016/06/21	GOVI	03/11/2016	476.13	Call	GOVI	440,910.0000	44.0910	443,920.0000	44.3920	0.683	0	0	0
2016/06/21	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	GOVI	02/02/2017			GOVI	530.6620	530.6620	530.9600	530.9600	0.056	0.0000	0.0000	0
2016/06/21	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	GOVI	02/02/2017	533.32	Put	GOVI	26,580.0000	2.6580	23,600.0000	2.3600	(11.211)	0	0	0
2016/06/21	GOVI	02/02/2017	533.34	Put	GOVI	26,780.0000	2.6780	23,800.0000	2.3800	(11.128)	0	0	0
2016/06/21	GOVI	02/02/2017	533.33	Put	GOVI	26,680.0000	2.6680	23,700.0000	2.3700	(11.169)	0	0	0
2016/06/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/21	IGOV	04/08/2016			Index Future	248.5060	248.5060	248.6320	248.6320	0.051	0.0000	0.0000	1,081
2016/06/21	IGOV	03/11/2016			Index Future	253.3040	253.3040	253.4300	253.4300	0.050	0.0000	0.0000	24
2016/06/21	IGOV	02/02/2017			Index Future	258.4020	258.4020	258.5270	258.5270	0.048	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
2016/06/21	ILBI	04/08/2016			Index Future	672.8140	672.8140	673.0270	673.0270	0.032	0.0000	0.0000	156
2016/06/21	ILBI	03/11/2016			Index Future	685.6540	685.6540	685.8710	685.8710	0.032	0.0000	0.0000	0
2016/06/21	IS01	19/12/2016			Interest Rate Swap	100.0781	100.0781	100.0789	100.0789	0.001	0.0000	0.0000	0
2016/06/21	IS01	16/03/2017			Interest Rate Swap	100.0627	100.0627	100.0663	100.0663	0.004	0.0000	0.0000	0
2016/06/21	IS01	15/06/2017			Interest Rate Swap	99.7525	99.7525	99.7589	99.7589	0.006	0.0000	0.0000	0
2016/06/21	IS01	21/09/2017			Interest Rate Swap	99.8875	99.8875	99.8944	99.8944	0.007	0.0000	0.0000	0
2016/06/21	IS02	18/12/2017			Interest Rate Swap	100.2689	100.2689	100.2750	100.2750	0.006	0.0000	0.0000	0
2016/06/21	IS02	16/03/2018			Interest Rate Swap	99.6653	99.6653	99.6713	99.6713	0.006	0.0000	0.0000	0
2016/06/21	IS02	15/06/2018			Interest Rate Swap	99.4671	99.4671	99.4568	99.4568	(0.010)	0.0000	0.0000	0
2016/06/21	IS02	21/09/2018			Interest Rate Swap	99.6746	99.6746	99.6618	99.6618	(0.013)	0.0000	0.0000	0
2016/06/21	IS05	17/12/2020			Interest Rate Swap	99.6398	99.6398	99.6659	99.6659	0.026	0.0000	0.0000	0
2016/06/21	IS05	16/03/2021			Interest Rate Swap	99.0939	99.0939	99.1158	99.1158	0.022	0.0000	0.0000	0
2016/06/21	IS05	15/06/2021			Interest Rate Swap	98.5125	98.5125	98.5313	98.5313	0.019	0.0000	0.0000	0
2016/06/21	IS05	21/09/2021			Interest Rate Swap	98.8985	98.8985	98.9166	98.9166	0.018	0.0000	0.0000	0
2016/06/21	IS10	17/12/2025			Interest Rate Swap	101.0755	101.0755	101.0696	101.0696	(0.006)	0.0000	0.0000	0
2016/06/21	IS10	16/03/2026			Interest Rate Swap	98.2771	98.2771	98.2740	98.2740	(0.003)	0.0000	0.0000	0
2016/06/21	IS10	15/06/2026			Interest Rate Swap	97.1346	97.1346	97.1316	97.1316	(0.003)	0.0000	0.0000	0
2016/06/21	IS10	21/09/2026			Interest Rate Swap	99.2417	99.2417	99.2342	99.2342	(0.008)	0.0000	0.0000	0
2016/06/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/21	JBAF	20/07/2016			Jibar Tradeable Future	7.3400	92.6600	7.3200	92.6800	(0.272)	0.0000	0.0000	0
2016/06/21	JBAF	17/08/2016			Jibar Tradeable Future	7.4100	92.5900	7.3700	92.6300	(0.540)	0.0000	0.0000	0
2016/06/21	JBAF	21/09/2016			Jibar Tradeable Future	7.4600	92.5400	7.4000	92.6000	(0.804)	0.0000	0.0000	0
2016/06/21	JBAF	19/10/2016			Jibar Tradeable Future	7.5200	92.4800	7.4700	92.5300	(0.665)	0.0000	0.0000	0
2016/06/21	JBAF	16/11/2016			Jibar Tradeable Future	7.5500	92.4500	7.5100	92.4900	(0.530)	0.0000	0.0000	0
2016/06/21	JBAF	21/12/2016			Jibar Tradeable Future	7.6500	92.3500	7.5900	92.4100	(0.784)	0.0000	0.0000	0
2016/06/21	JBAF	15/03/2017			Jibar Tradeable Future	7.7800	92.2200	7.7200	92.2800	(0.771)	0.0000	0.0000	0
2016/06/21	JBAF	21/06/2017			Jibar Tradeable Future	7.9400	92.0600	7.8500	92.1500	(1.134)	0.0000	0.0000	0
2016/06/21	JBAF	20/09/2017			Jibar Tradeable Future	9.0200	90.9800	7.9300	92.0700	(12.084)	0.0000	0.0000	0
2016/06/21	JBAF	20/12/2017			Jibar Tradeable Future	8.1000	91.9000	8.0000	92.0000	(1.235)	0.0000	0.0000	0
2016/06/21	JBAF	20/03/2018			Jibar Tradeable Future	8.1500	91.8500	8.0500	91.9500	(1.227)	0.0000	0.0000	0
2016/06/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/21	R023	04/08/2016	8.24	Call	Bond Future	217.0000	0.2170	218.4200	0.2184	0.654	0	0	0
2016/06/21	R023	04/08/2016	8.25	Put	Bond Future	2,726.0300	2.7260	2,676.2500	2.6763	(1.826)	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
2016/06/21	R023	04/08/2016			Bond Future	8.7676	98.4326	8.7568	98.4840	(0.123)	0.0000	0.0000	11,629
2016/06/21	R023	04/08/2016	8.25	Call	Bond Future	225.0100	0.2250	226.5500	0.2266	0.684	0	0	0
2016/06/21	R023	04/08/2016	8.26	Call	Bond Future	233.3400	0.2333	235.0000	0.2350	0.711	0	0	0
2016/06/21	R023	04/08/2016	8.24	Put	Bond Future	2,767.1400	2.7671	2,717.2400	2.7172	(1.803)	0	0	0
2016/06/21	R023	04/08/2016	8.26	Put	Bond Future	2,685.2700	2.6853	2,635.6100	2.6356	(1.849)	0	0	0
2016/06/21	R023	03/11/2016	9.73	Put	Bond Future	443.1300	0.4431	429.8700	0.4299	(2.992)	0	0	0
2016/06/21	R023	03/11/2016			Bond Future	8.8173	96.3759	8.8061	96.4273	(0.127)	0.0000	0.0000	0
2016/06/21	R023	03/11/2016	9.75	Put	Bond Future	427.8800	0.4279	414.9500	0.4149	(3.022)	0	0	0
2016/06/21	R023	03/11/2016	9.73	Call	Bond Future	4,538.6000	4.5386	4,576.8200	4.5768	0.842	0	0	0
2016/06/21	R023	03/11/2016	9.74	Put	Bond Future	435.4500	0.4355	422.3500	0.4223	(3.008)	0	0	0
2016/06/21	R023	03/11/2016	9.74	Call	Bond Future	4,574.5600	4.5746	4,612.9400	4.6129	0.839	0	0	0
2016/06/21	R023	03/11/2016	9.75	Call	Bond Future	4,610.6000	4.6106	4,649.1500	4.6492	0.836	0	0	0
2016/06/21	R023	02/02/2017	8.85	Call	Bond Future	2,226.0100	2.2260	2,247.0300	2.2470	0.944	0	0	0
2016/06/21	R023	02/02/2017			Bond Future	8.8571	98.3111	8.8457	98.3619	(0.128)	0.0000	0.0000	0
2016/06/21	R023	02/02/2017	8.86	Call	Bond Future	2,248.7200	2.2487	2,269.9100	2.2699	0.942	0	0	0
2016/06/21	R023	02/02/2017	8.84	Put	Bond Future	2,279.9000	2.2799	2,249.9400	2.2499	(1.314)	0	0	0
2016/06/21	R023	02/02/2017	8.86	Put	Bond Future	2,235.8700	2.2359	2,206.2300	2.2062	(1.326)	0	0	0
2016/06/21	R023	02/02/2017	8.84	Call	Bond Future	2,203.4200	2.2034	2,224.2900	2.2243	0.947	0	0	0
2016/06/21	R023	02/02/2017	8.85	Put	Bond Future	2,257.8100	2.2578	2,228.0000	2.2280	(1.320)	0	0	0
2016/06/21	R035	04/08/2016			Bond Future	9.6287	97.4625	9.6230	97.5085	(0.059)	0.0000	0.0000	5,505
2016/06/21	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R035	04/08/2016	10.35	Call	Bond Future	5,600.4800	5.6005	5,646.5100	5.6465	0.822	0	0	0
2016/06/21	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R035	04/08/2016	10.36	Call	Bond Future	5,674.4200	5.6744	5,720.4500	5.7204	0.811	0	0	0
2016/06/21	R035	04/08/2016	10.37	Call	Bond Future	5,748.2700	5.7483	5,794.3000	5.7943	0.801	0	0	0
2016/06/21	R035	03/11/2016	9.58	Put	Bond Future	818.1300	0.8181	771.9800	0.7720	(5.641)	0	0	0
2016/06/21	R035	03/11/2016			Bond Future	9.6809	94.8166	9.6752	94.8627	(0.059)	0.0000	0.0000	0
2016/06/21	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R035	03/11/2016	9.57	Put	Bond Future	899.8000	0.8998	853.6500	0.8536	(5.129)	0	0	0
2016/06/21	R035	03/11/2016	9.59	Put	Bond Future	736.5700	0.7366	690.4200	0.6904	(6.266)	0	0	0
2016/06/21	R186	04/08/2016	8.51	Put	Bond Future	4,054.8000	4.0548	3,981.0300	3.9810	(1.819)	0	0	0
2016/06/21	R186	04/08/2016	8.90	Call	Bond Future	1,194.0600	1.1941	1,209.2400	1.2092	1.271	0	0	500
2016/06/21	R186	04/08/2016	8.85	Call	Bond Future	1,051.1400	1.0511	1,064.0100	1.0640	1.224	0	0	750
2016/06/21	R186	04/08/2016	9.60	Call	Bond Future	4,344.6800	4.3447	4,399.1300	4.3991	1.253	0	0	0
2016/06/21	R186	04/08/2016	10.00	Put	Bond Future	78.1000	0.0781	70.5100	0.0705	(9.718)	0	0	6,500
2016/06/21	R186	04/08/2016			Bond Future	9.0178	111.2592	9.0070	111.3353	(0.119)	0.0000	0.0000	97,223
2016/06/21	R186	04/08/2016	8.50	Put	Bond Future	4,116.0600	4.1161	4,042.1100	4.0421	(1.797)	0	0	0
2016/06/21	R186	04/08/2016	9.25	Put	Bond Future	895.4700	0.8955	854.2700	0.8543	(4.601)	0	0	1,000
2016/06/21	R186	04/08/2016	9.35	Put	Bond Future	683.3800	0.6834	648.1700	0.6482	(5.152)	0	0	0
2016/06/21	R186	04/08/2016	9.40	Put	Bond Future	593.2300	0.5932	560.9300	0.5609	(5.445)	0	0	5,000
2016/06/21	R186	04/08/2016	9.30	Put	Bond Future	783.9100	0.7839	745.7300	0.7457	(4.870)	0	0	0
2016/06/21	R186	04/08/2016	8.51	Call	Bond Future	375.9500	0.3759	378.3100	0.3783	0.628	0	0	0
2016/06/21	R186	04/08/2016	8.85	Put	Bond Future	2,248.4800	2.2485	2,185.2200	2.1852	(2.813)	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
2016/06/21	R186	04/08/2016	8.49	Call	Bond Future	350.5700	0.3506	352.5900	0.3526	0.576	0	0	0
2016/06/21	R186	04/08/2016	8.50	Call	Bond Future	363.0900	0.3631	365.2700	0.3653	0.600	0	0	0
2016/06/21	R186	04/08/2016	8.90	Put	Bond Future	2,032.7000	2.0327	1,971.7500	1.9718	(2.998)	0	0	0
2016/06/21	R186	04/08/2016	9.25	Call	Bond Future	2,524.2400	2.5242	2,559.1700	2.5592	1.384	0	0	0
2016/06/21	R186	04/08/2016	9.35	Call	Bond Future	3,003.3400	3.0033	3,044.2600	3.0443	1.362	0	0	500
2016/06/21	R186	04/08/2016	9.40	Call	Bond Future	3,256.5400	3.2565	3,300.3700	3.3004	1.346	0	0	0
2016/06/21	R186	04/08/2016	9.30	Call	Bond Future	2,759.0300	2.7590	2,796.9800	2.7970	1.375	0	0	500
2016/06/21	R186	04/08/2016	9.60	Put	Bond Future	322.8800	0.3229	301.2000	0.3012	(6.715)	0	0	5,635
2016/06/21	R186	04/08/2016	10.00	Call	Bond Future	6,746.9700	6.7470	6,815.5100	6.8155	1.016	0	0	0
2016/06/21	R186	04/08/2016	8.49	Put	Bond Future	4,177.7200	4.1777	4,103.6100	4.1036	(1.774)	0	0	0
2016/06/21	R186	03/11/2016	9.40	Put	Bond Future	1,726.9000	1.7269	1,690.2600	1.6903	(2.122)	0	0	0
2016/06/21	R186	03/11/2016			Bond Future	9.0639	113.3779	9.0528	113.4546	(0.122)	0.0000	0.0000	10
2016/06/21	R186	03/11/2016	9.20	Put	Bond Future	2,275.7600	2.2758	2,232.7800	2.2328	(1.889)	0	0	0
2016/06/21	R186	03/11/2016	8.95	Put	Bond Future	3,134.4800	3.1345	3,083.6900	3.0837	(1.620)	0	0	0
2016/06/21	R186	03/11/2016	8.97	Put	Bond Future	3,058.4600	3.0585	3,008.2800	3.0083	(1.641)	0	0	0
2016/06/21	R186	03/11/2016	9.66	Call	Bond Future	5,210.5800	5.2106	5,258.5100	5.2585	0.920	0	0	0
2016/06/21	R186	03/11/2016	8.96	Put	Bond Future	3,096.3100	3.0963	3,045.8200	3.0458	(1.631)	0	0	0
2016/06/21	R186	03/11/2016	8.97	Call	Bond Future	2,403.9500	2.4040	2,430.4800	2.4305	1.104	0	0	0
2016/06/21	R186	03/11/2016	9.71	Call	Bond Future	5,452.0900	5.4521	5,501.4500	5.5014	0.905	0	0	0
2016/06/21	R186	03/11/2016	9.20	Call	Bond Future	3,215.7500	3.2157	3,249.4800	3.2495	1.049	0	0	1,425
2016/06/21	R186	03/11/2016	8.95	Call	Bond Future	2,339.8200	2.3398	2,365.7400	2.3657	1.108	0	0	0
2016/06/21	R186	03/11/2016	9.40	Call	Bond Future	4,028.0300	4.0280	4,068.1000	4.0681	0.995	0	0	1,425
2016/06/21	R186	03/11/2016	9.66	Put	Bond Future	1,174.4700	1.1745	1,145.6900	1.1457	(2.450)	0	0	5,000
2016/06/21	R186	03/11/2016	9.71	Put	Bond Future	1,086.7300	1.0867	1,059.3800	1.0594	(2.517)	0	0	5,000
2016/06/21	R186	03/11/2016	8.96	Call	Bond Future	2,371.7600	2.3718	2,397.9800	2.3980	1.106	0	0	0
2016/06/21	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R197	04/08/2016			Bond Future	299.2438	299.2438	299.2706	299.2706	0.009	0.0000	0.0000	1,657
2016/06/21	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R197	04/08/2016	293.98	Call	Bond Future	5,263.7800	5.2638	5,290.5900	5.2906	0.509	0	0	0
2016/06/21	R197	04/08/2016	293.96	Call	Bond Future	5,283.7800	5.2838	5,310.5900	5.3106	0.507	0	0	0
2016/06/21	R197	04/08/2016	293.97	Call	Bond Future	5,273.7800	5.2738	5,300.5900	5.3006	0.508	0	0	0
2016/06/21	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R197	03/11/2016	303.56	Call	Bond Future	1,400.5000	1.4005	1,425.2600	1.4253	1.768	0	0	0
2016/06/21	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R197	03/11/2016			Bond Future	304.9605	304.9605	304.9853	304.9853	0.008	0.0000	0.0000	0
2016/06/21	R197	03/11/2016	303.57	Call	Bond Future	1,390.5000	1.3905	1,415.2600	1.4153	1.781	0	0	0
2016/06/21	R197	03/11/2016	303.58	Call	Bond Future	1,380.5000	1.3805	1,405.2600	1.4053	1.794	0	0	0
2016/06/21	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R202	04/08/2016	243.25	Call	Bond Future	7,396.4800	7.3965	7,391.1600	7.3912	(0.072)	0	0	0
2016/06/21	R202	04/08/2016			Bond Future	249.7968	249.7968	249.8197	249.8197	0.009	0.0000	0.0000	37,553
2016/06/21	R202	04/08/2016	243.26	Call	Bond Future	7,388.5100	7.3885	7,383.1500	7.3832	(0.073)	0	0	0
2016/06/21	R202	04/08/2016	243.24	Put	Bond Future	847.6700	0.8477	819.4600	0.8195	(3.328)	0	0	0
2016/06/21	R202	04/08/2016	243.26	Put	Bond Future	851.7200	0.8517	823.4400	0.8234	(3.320)	0	0	0
2016/06/21	R202	04/08/2016	243.24	Call	Bond Future	7,404.4600	7.4045	7,399.1700	7.3992	(0.071)	0	0	0
2016/06/21	R202	04/08/2016	243.25	Put	Bond Future	849.6900	0.8497	821.4500	0.8214	(3.324)	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
2016/06/21	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R202	03/11/2016			Bond Future	254.5687	254.5687	254.5902	254.5902	0.008	0.0000	0.0000	0
2016/06/21	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R202	03/11/2016	253.85	Call	Bond Future	718.6900	0.7187	740.2400	0.7402	2.999	0	0	0
2016/06/21	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R202	03/11/2016	253.86	Call	Bond Future	708.6900	0.7087	730.2400	0.7302	3.041	0	0	0
2016/06/21	R202	03/11/2016	253.87	Call	Bond Future	698.6900	0.6987	720.2400	0.7202	3.084	0	0	0
2016/06/21	R203	04/08/2016	7.26	Call	Bond Future	41.3000	0.0413	43.0800	0.0431	4.310	0	0	0
2016/06/21	R203	04/08/2016			Bond Future	7.6640	103.9116	7.6473	103.9290	(0.218)	0.0000	0.0000	58,231
2016/06/21	R203	04/08/2016	7.24	Call	Bond Future	37.7300	0.0377	39.3600	0.0394	4.320	0	0	0
2016/06/21	R203	04/08/2016	7.25	Call	Bond Future	39.4400	0.0394	41.1400	0.0411	4.310	0	0	0
2016/06/21	R203	04/08/2016	7.24	Put	Bond Future	480.2400	0.4802	464.4800	0.4645	(3.282)	0	0	0
2016/06/21	R203	04/08/2016	7.26	Put	Bond Future	462.8700	0.4629	447.2600	0.4473	(3.372)	0	0	0
2016/06/21	R203	04/08/2016	7.25	Put	Bond Future	471.4800	0.4715	455.7900	0.4558	(3.328)	0	0	0
2016/06/21	R203	03/11/2016	8.86	Call	Bond Future	1,016.7200	1.0167	1,032.1500	1.0322	1.518	0	0	0
2016/06/21	R203	03/11/2016			Bond Future	7.6270	101.7185	7.6063	101.7354	(0.272)	0.0000	0.0000	0
2016/06/21	R203	03/11/2016	8.84	Call	Bond Future	1,001.6500	1.0017	1,017.0300	1.0170	1.535	0	0	0
2016/06/21	R203	03/11/2016	8.85	Call	Bond Future	1,009.1800	1.0092	1,024.5900	1.0246	1.527	0	0	0
2016/06/21	R203	03/11/2016	8.84	Put	Bond Future	21.5900	0.0216	20.0800	0.0201	(6.994)	0	0	0
2016/06/21	R203	03/11/2016	8.86	Put	Bond Future	20.6200	0.0206	19.1600	0.0192	(7.081)	0	0	0
2016/06/21	R203	03/11/2016	8.85	Put	Bond Future	21.1000	0.0211	19.6200	0.0196	(7.014)	0	0	0
2016/06/21	R203	02/02/2017	7.70	Call	Bond Future	315.3800	0.3154	324.3300	0.3243	2.838	0	0	0
2016/06/21	R203	02/02/2017	7.71	Put	Bond Future	160.2500	0.1602	153.8000	0.1538	(4.025)	0	0	0
2016/06/21	R203	02/02/2017			Bond Future	7.4361	103.7612	7.4094	103.7767	(0.358)	0.0000	0.0000	0
2016/06/21	R203	02/02/2017	7.71	Call	Bond Future	318.8800	0.3189	327.8900	0.3279	2.826	0	0	0
2016/06/21	R203	02/02/2017	7.72	Call	Bond Future	322.7200	0.3227	331.7800	0.3318	2.807	0	0	0
2016/06/21	R203	02/02/2017	7.70	Put	Bond Future	162.5300	0.1625	156.0200	0.1560	(4.005)	0	0	0
2016/06/21	R203	02/02/2017	7.72	Put	Bond Future	158.3000	0.1583	151.9000	0.1519	(4.043)	0	0	0
2016/06/21	R204	04/08/2016			Bond Future	8.0886	100.8900	8.0775	100.9134	(0.137)	0.0000	0.0000	33,387
2016/06/21	R204	04/08/2016	7.74	Put	Bond Future	868.5400	0.8685	847.1900	0.8472	(2.458)	0	0	0
2016/06/21	R204	04/08/2016	7.76	Put	Bond Future	836.1100	0.8361	814.9700	0.8150	(2.528)	0	0	0
2016/06/21	R204	04/08/2016	7.74	Call	Bond Future	128.8300	0.1288	130.8900	0.1309	1.599	0	0	0
2016/06/21	R204	04/08/2016	7.75	Put	Bond Future	852.2000	0.8522	830.9500	0.8309	(2.494)	0	0	0
2016/06/21	R204	04/08/2016	7.75	Call	Bond Future	133.8000	0.1338	135.9600	0.1360	1.614	0	0	0
2016/06/21	R204	04/08/2016	7.76	Call	Bond Future	139.0200	0.1390	141.2900	0.1413	1.633	0	0	0
2016/06/21	R204	03/11/2016			Bond Future	8.1227	102.8113	8.1107	102.8343	(0.148)	0.0000	0.0000	0
2016/06/21	R204	03/11/2016	9.21	Put	Bond Future	87.1100	0.0871	83.5500	0.0836	(4.087)	0	0	0
2016/06/21	R204	03/11/2016	9.23	Put	Bond Future	83.4300	0.0834	79.9800	0.0800	(4.135)	0	0	0
2016/06/21	R204	03/11/2016	9.22	Put	Bond Future	85.1900	0.0852	81.6900	0.0817	(4.108)	0	0	0
2016/06/21	R204	03/11/2016	9.22	Call	Bond Future	2,151.8200	2.1518	2,171.3500	2.1713	0.908	0	0	0
2016/06/21	R204	03/11/2016	9.21	Call	Bond Future	2,135.1500	2.1351	2,154.6200	2.1546	0.912	0	0	0
2016/06/21	R204	03/11/2016	9.23	Call	Bond Future	2,168.6400	2.1686	2,188.2200	2.1882	0.903	0	0	0
2016/06/21	R204	02/02/2017	8.28	Call	Bond Future	876.1800	0.8762	886.8500	0.8869	1.218	0	0	0
2016/06/21	R204	02/02/2017			Bond Future	8.1211	100.8334	8.1083	100.8552	(0.157)	0.0000	0.0000	0
2016/06/21	R204	02/02/2017	8.29	Call	Bond Future	885.9300	0.8859	896.6800	0.8967	1.213	0	0	0
2016/06/21	R204	02/02/2017	8.30	Call	Bond Future	896.0400	0.8960	906.8700	0.9069	1.209	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
2016/06/21	R204	02/02/2017	8.28	Put	Bond Future	606.3900	0.6064	595.3200	0.5953	(1.826)	0	0	0
2016/06/21	R204	02/02/2017	8.30	Put	Bond Future	592.3600	0.5924	581.4500	0.5815	(1.842)	0	0	0
2016/06/21	R204	02/02/2017	8.29	Put	Bond Future	599.1900	0.5992	588.2000	0.5882	(1.834)	0	0	0
2016/06/21	R207	04/08/2016			Bond Future	8.3727	97.2157	8.3616	97.2475	(0.132)	0.0000	0.0000	76,760
2016/06/21	R207	04/08/2016	7.99	Put	Bond Future	1,286.2600	1.2863	1,256.8000	1.2568	(2.290)	0	0	0
2016/06/21	R207	04/08/2016	8.01	Put	Bond Future	1,241.5100	1.2415	1,212.2900	1.2123	(2.354)	0	0	0
2016/06/21	R207	04/08/2016	8.00	Put	Bond Future	1,263.7900	1.2638	1,234.4500	1.2344	(2.322)	0	0	0
2016/06/21	R207	04/08/2016	8.01	Call	Bond Future	193.7800	0.1938	196.4000	0.1964	1.352	0	0	0
2016/06/21	R207	04/08/2016	7.99	Call	Bond Future	180.3500	0.1804	182.7300	0.1827	1.320	0	0	0
2016/06/21	R207	04/08/2016	8.00	Call	Bond Future	186.9700	0.1870	189.4700	0.1895	1.337	0	0	0
2016/06/21	R207	02/02/2017	9.24	Call	Bond Future	2,409.2100	2.4092	2,430.3700	2.4304	0.878	0	0	0
2016/06/21	R207	02/02/2017			Bond Future	8.4402	97.4129	8.4280	97.4435	(0.145)	0.0000	0.0000	0
2016/06/21	R207	02/02/2017	8.91	Call	Bond Future	1,823.7900	1.8238	1,841.8200	1.8418	0.989	0	0	62
2016/06/21	R207	02/02/2017	9.22	Call	Bond Future	2,371.8600	2.3719	2,392.8500	2.3928	0.885	0	0	0
2016/06/21	R207	02/02/2017	9.23	Call	Bond Future	2,390.5100	2.3905	2,411.5900	2.4116	0.882	0	0	0
2016/06/21	R207	02/02/2017	8.91	Put	Bond Future	655.2400	0.6552	642.6900	0.6427	(1.915)	0	0	0
2016/06/21	R207	02/02/2017	9.22	Put	Bond Future	441.7200	0.4417	432.1300	0.4321	(2.171)	0	0	0
2016/06/21	R207	02/02/2017	9.24	Put	Bond Future	430.2000	0.4302	420.7800	0.4208	(2.190)	0	0	0
2016/06/21	R207	02/02/2017	9.23	Put	Bond Future	435.9300	0.4359	426.4300	0.4264	(2.179)	0	0	0
2016/06/21	R208	04/08/2016	8.01	Put	Bond Future	2,053.3900	2.0534	2,015.2000	2.0152	(1.860)	0	0	0
2016/06/21	R208	04/08/2016			Bond Future	8.5305	95.7142	8.5196	95.7536	(0.128)	0.0000	0.0000	48,487
2016/06/21	R208	04/08/2016	8.00	Put	Bond Future	2,084.7300	2.0847	2,046.4600	2.0465	(1.836)	0	0	0
2016/06/21	R208	04/08/2016	7.99	Call	Bond Future	138.7300	0.1387	139.7900	0.1398	0.764	0	0	0
2016/06/21	R208	04/08/2016	8.00	Call	Bond Future	144.2500	0.1443	145.4000	0.1454	0.797	0	0	0
2016/06/21	R208	04/08/2016	8.01	Call	Bond Future	149.9400	0.1499	151.1700	0.1512	0.820	0	0	0
2016/06/21	R208	04/08/2016	7.99	Put	Bond Future	2,116.2500	2.1163	2,077.8900	2.0779	(1.813)	0	0	0
2016/06/21	R208	03/11/2016	9.59	Put	Bond Future	238.4400	0.2384	230.3000	0.2303	(3.414)	0	0	0
2016/06/21	R208	03/11/2016			Bond Future	8.5785	94.1342	8.5671	94.1736	(0.133)	0.0000	0.0000	0
2016/06/21	R208	03/11/2016	9.58	Put	Bond Future	242.9900	0.2430	234.7400	0.2347	(3.395)	0	0	0
2016/06/21	R208	03/11/2016	9.57	Call	Bond Future	3,595.8600	3.5959	3,626.9000	3.6269	0.863	0	0	0
2016/06/21	R208	03/11/2016	9.58	Call	Bond Future	3,624.1300	3.6241	3,655.2900	3.6553	0.860	0	0	0
2016/06/21	R208	03/11/2016	9.59	Call	Bond Future	3,652.5800	3.6526	3,683.8500	3.6838	0.856	0	0	0
2016/06/21	R208	03/11/2016	9.57	Put	Bond Future	247.7400	0.2477	239.3700	0.2394	(3.379)	0	0	0
2016/06/21	R208	02/02/2017			Bond Future	8.6111	96.0246	8.5994	96.0632	(0.136)	0.0000	0.0000	0
2016/06/21	R208	02/02/2017	8.64	Call	Bond Future	1,601.1400	1.6011	1,617.7500	1.6178	1.037	0	0	0
2016/06/21	R208	02/02/2017	8.63	Put	Bond Future	1,521.6400	1.5216	1,499.5800	1.4996	(1.450)	0	0	0
2016/06/21	R208	02/02/2017	8.65	Put	Bond Future	1,490.3900	1.4904	1,468.5800	1.4686	(1.463)	0	0	0
2016/06/21	R208	02/02/2017	8.64	Put	Bond Future	1,506.1000	1.5061	1,484.1700	1.4842	(1.456)	0	0	0
2016/06/21	R208	02/02/2017	8.65	Call	Bond Future	1,618.2900	1.6183	1,635.0200	1.6350	1.034	0	0	0
2016/06/21	R208	02/02/2017	8.63	Call	Bond Future	1,583.8100	1.5838	1,600.2900	1.6003	1.041	0	0	0
2016/06/21	R209	04/08/2016	9.26	Call	Bond Future	744.7800	0.7448	751.4500	0.7514	0.896	0	0	0
2016/06/21	R209	04/08/2016	9.70	Put	Bond Future	1,191.8900	1.1919	1,145.7200	1.1457	(3.874)	0	0	250
2016/06/21	R209	04/08/2016			Bond Future	9.5716	73.0693	9.5609	73.1416	(0.111)	0.0000	0.0000	55,093
2016/06/21	R209	04/08/2016	9.24	Call	Bond Future	704.2600	0.7043	710.3300	0.7103	0.862	0	0	0
2016/06/21	R209	04/08/2016	9.60	Put	Bond Future	1,493.8300	1.4938	1,442.4000	1.4424	(3.443)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/21	R209	04/08/2016	10.60	Call	Bond Future	6,555.8400		6.5558	6,620.3200	6.6203	0.984	0	0	5,624
2016/06/21	R209	04/08/2016	9.40	Put	Bond Future	2,250.4400		2.2504	2,189.7700	2.1898	(2.696)	0	0	0
2016/06/21	R209	04/08/2016	9.70	Call	Bond Future	2,053.6900		2.0537	2,079.8400	2.0798	1.273	0	0	0
2016/06/21	R209	04/08/2016	10.29	Call	Bond Future	4,858.7700		4.8588	4,914.1000	4.9141	1.139	0	0	0
2016/06/21	R209	04/08/2016	9.25	Call	Bond Future	724.3600		0.7244	730.7300	0.7307	0.879	0	0	0
2016/06/21	R209	04/08/2016	9.24	Put	Bond Future	3,005.3200		3.0053	2,939.0700	2.9391	(2.204)	0	0	0
2016/06/21	R209	04/08/2016	10.60	Put	Bond Future	84.5200		0.0845	76.6800	0.0767	(9.276)	0	0	0
2016/06/21	R209	04/08/2016	9.40	Call	Bond Future	1,073.7800		1.0738	1,085.4300	1.0854	1.085	0	0	250
2016/06/21	R209	04/08/2016	9.26	Put	Bond Future	2,903.8400		2.9038	2,838.1900	2.8382	(2.261)	0	0	0
2016/06/21	R209	04/08/2016	9.60	Call	Bond Future	1,686.0500		1.6860	1,706.9400	1.7069	1.239	0	0	5,624
2016/06/21	R209	04/08/2016	9.25	Put	Bond Future	2,954.3700		2.9544	2,888.4200	2.8884	(2.232)	0	0	0
2016/06/21	R209	04/08/2016	10.29	Put	Bond Future	238.2000		0.2382	221.2100	0.2212	(7.133)	0	0	250
2016/06/21	R209	03/11/2016	10.26	Call	Bond Future	5,300.0100		5.3000	5,345.8500	5.3459	0.865	0	0	0
2016/06/21	R209	03/11/2016			Bond Future	9.6170		71.3101	9.6061	71.3833	(0.113)	0.0000	0.0000	0
2016/06/21	R209	03/11/2016	10.24	Call	Bond Future	5,211.9900		5.2120	5,257.3100	5.2573	0.870	0	0	0
2016/06/21	R209	03/11/2016	10.25	Call	Bond Future	5,255.9400		5.2559	5,301.5300	5.3015	0.867	0	0	0
2016/06/21	R209	03/11/2016	10.24	Put	Bond Future	1,211.7100		1.2117	1,183.8600	1.1839	(2.298)	0	0	0
2016/06/21	R209	03/11/2016	10.25	Put	Bond Future	1,194.3100		1.1943	1,166.7300	1.1667	(2.309)	0	0	5,000
2016/06/21	R209	03/11/2016	10.26	Put	Bond Future	1,177.1300		1.1771	1,149.8000	1.1498	(2.322)	0	0	0
2016/06/21	R209	02/02/2017	9.55	Put	Bond Future	3,995.4100		3.9954	3,950.4100	3.9504	(1.126)	0	0	0
2016/06/21	R209	02/02/2017			Bond Future	9.6563		72.7423	9.6453	72.8157	(0.114)	0.0000	0.0000	0
2016/06/21	R209	02/02/2017	9.54	Put	Bond Future	4,031.9900		4.0320	3,986.7800	3.9868	(1.121)	0	0	0
2016/06/21	R209	02/02/2017	9.55	Call	Bond Future	3,282.1300		3.2821	3,310.4700	3.3105	0.863	0	0	0
2016/06/21	R209	02/02/2017	9.53	Call	Bond Future	3,220.0800		3.2201	3,247.9900	3.2480	0.867	0	0	0
2016/06/21	R209	02/02/2017	9.54	Call	Bond Future	3,251.0200		3.2510	3,279.1500	3.2792	0.865	0	0	0
2016/06/21	R209	02/02/2017	9.53	Put	Bond Future	4,068.8300		4.0688	4,023.4000	4.0234	(1.117)	0	0	0
2016/06/21	R210	04/08/2016			Bond Future	188.8152		188.8152	188.8324	188.8324	0.009	0.0000	0.0000	2,571
2016/06/21	R210	04/08/2016	181.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R210	04/08/2016	181.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R210	04/08/2016	181.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R210	04/08/2016	181.50	Call	Bond Future	7,315.2200		7.3152	7,332.4400	7.3324	0.235	0	0	0
2016/06/21	R210	04/08/2016	181.52	Call	Bond Future	7,295.2200		7.2952	7,312.4400	7.3124	0.236	0	0	0
2016/06/21	R210	04/08/2016	181.51	Call	Bond Future	7,305.2200		7.3052	7,322.4400	7.3224	0.236	0	0	0
2016/06/21	R210	03/11/2016			Bond Future	190.1399		190.1399	190.1557	190.1557	0.008	0.0000	0.0000	0
2016/06/21	R210	03/11/2016	188.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R210	03/11/2016	188.92	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R210	03/11/2016	188.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R210	03/11/2016	188.90	Call	Bond Future	1,239.8800		1.2399	1,255.6600	1.2557	1.273	0	0	0
2016/06/21	R210	03/11/2016	188.91	Call	Bond Future	1,229.8800		1.2299	1,245.6600	1.2457	1.283	0	0	0
2016/06/21	R210	03/11/2016	188.92	Call	Bond Future	1,219.8800		1.2199	1,235.6600	1.2357	1.294	0	0	0
2016/06/21	R211	04/08/2016	137.08	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R211	04/08/2016			Bond Future	140.0310		140.0310	139.9562	139.9562	(0.053)	0.0000	0.0000	64
2016/06/21	R211	04/08/2016	137.09	Call	Bond Future	2,940.9700		2.9410	2,866.2400	2.8662	(2.541)	0	0	0
2016/06/21	R211	04/08/2016	137.07	Call	Bond Future	2,960.9700		2.9610	2,886.2400	2.8862	(2.524)	0	0	0
2016/06/21	R211	04/08/2016	137.08	Call	Bond Future	2,950.9700		2.9510	2,876.2400	2.8762	(2.532)	0	0	0
2016/06/21	R211	04/08/2016	137.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2016/06/21	R211	04/08/2016	137.09	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/06/21	R211	03/11/2016	141.75	Call	Bond Future		956.2100	0.9562	878.8900	0.8789	(8.086)	0	0	0
2016/06/21	R211	03/11/2016			Bond Future		142.7062	142.7062	142.6289	142.6289	(0.054)	0.0000	0.0000	0
2016/06/21	R211	03/11/2016	141.76	Call	Bond Future		946.2100	0.9462	868.8900	0.8689	(8.172)	0	0	0
2016/06/21	R211	03/11/2016	141.74	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R211	03/11/2016	141.76	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R211	03/11/2016	141.74	Call	Bond Future		966.2100	0.9662	888.8900	0.8889	(8.002)	0	0	0
2016/06/21	R211	03/11/2016	141.75	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R212	04/08/2016	142.43	Call	Bond Future		3,593.8800	3.5939	3,607.2300	3.6072	0.371	0	0	0
2016/06/21	R212	04/08/2016			Bond Future		146.0239	146.0239	146.0372	146.0372	0.009	0.0000	0.0000	4,218
2016/06/21	R212	04/08/2016	142.44	Call	Bond Future		3,583.8800	3.5839	3,597.2300	3.5972	0.373	0	0	0
2016/06/21	R212	04/08/2016	142.42	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R212	04/08/2016	142.44	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R212	04/08/2016	142.43	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R212	04/08/2016	142.42	Call	Bond Future		3,603.8800	3.6039	3,617.2300	3.6172	0.370	0	0	0
2016/06/21	R212	03/11/2016			Bond Future		148.8136	148.8136	148.8260	148.8260	0.008	0.0000	0.0000	0
2016/06/21	R212	03/11/2016	148.11	Call	Bond Future		703.6000	0.7036	715.9700	0.7160	1.758	0	0	0
2016/06/21	R212	03/11/2016	148.10	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R212	03/11/2016	148.12	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R212	03/11/2016	148.11	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/21	R212	03/11/2016	148.12	Call	Bond Future		693.6000	0.6936	705.9700	0.7060	1.783	0	0	0
2016/06/21	R212	03/11/2016	148.10	Call	Bond Future		713.6000	0.7136	725.9700	0.7260	1.733	0	0	0
2016/06/21	R213	04/08/2016			Bond Future		9.4420	83.9831	9.4313	84.0553	(0.113)	0.0000	0.0000	44,423
2016/06/21	R213	04/08/2016	8.99	Put	Bond Future		3,604.5800	3.6046	3,535.5500	3.5356	(1.915)	0	0	0
2016/06/21	R213	04/08/2016	9.01	Put	Bond Future		3,493.2500	3.4932	3,424.6400	3.4246	(1.964)	0	0	0
2016/06/21	R213	04/08/2016	9.00	Put	Bond Future		3,548.6900	3.5487	3,479.8800	3.4799	(1.939)	0	0	0
2016/06/21	R213	04/08/2016	9.01	Call	Bond Future		505.2200	0.5052	508.7900	0.5088	0.707	0	0	0
2016/06/21	R213	04/08/2016	8.99	Call	Bond Future		474.4900	0.4745	477.6400	0.4776	0.664	0	0	0
2016/06/21	R213	04/08/2016	9.00	Call	Bond Future		489.6700	0.4897	493.0400	0.4930	0.688	0	0	0
2016/06/21	R213	03/11/2016			Bond Future		9.4911	82.0316	9.4802	82.1044	(0.115)	0.0000	0.0000	0
2016/06/21	R213	03/11/2016	10.18	Put	Bond Future		1,058.4500	1.0584	1,032.7200	1.0327	(2.431)	0	0	0
2016/06/21	R213	03/11/2016	10.20	Put	Bond Future		1,027.0800	1.0271	1,001.8600	1.0019	(2.456)	0	0	0
2016/06/21	R213	03/11/2016	10.18	Call	Bond Future		5,469.7000	5.4697	5,516.7700	5.5168	0.861	0	0	0
2016/06/21	R213	03/11/2016	10.19	Put	Bond Future		1,042.5900	1.0426	1,017.1100	1.0171	(2.444)	0	0	0
2016/06/21	R213	03/11/2016	10.19	Call	Bond Future		5,515.3300	5.5153	5,562.6500	5.5626	0.858	0	0	0
2016/06/21	R213	03/11/2016	10.20	Call	Bond Future		5,561.2300	5.5612	5,608.8100	5.6088	0.856	0	0	0
2016/06/21	R213	02/02/2017	9.40	Call	Bond Future		3,110.7000	3.1107	3,138.1300	3.1381	0.882	0	0	0
2016/06/21	R213	02/02/2017	9.42	Call	Bond Future		3,171.8600	3.1719	3,199.7200	3.1997	0.878	0	0	0
2016/06/21	R213	02/02/2017			Bond Future		9.5347	83.6788	9.5236	83.7517	(0.116)	0.0000	0.0000	0
2016/06/21	R213	02/02/2017	9.41	Call	Bond Future		3,141.2000	3.1412	3,168.8400	3.1688	0.880	0	0	0
2016/06/21	R213	02/02/2017	9.40	Put	Bond Future		4,004.3900	4.0044	3,958.8800	3.9589	(1.137)	0	0	0
2016/06/21	R213	02/02/2017	9.42	Put	Bond Future		3,931.9500	3.9319	3,886.8700	3.8869	(1.147)	0	0	0
2016/06/21	R213	02/02/2017	9.41	Put	Bond Future		3,968.0500	3.9681	3,922.7500	3.9227	(1.142)	0	0	0
2016/06/21	R214	04/08/2016	9.24	Call	Bond Future		524.3400	0.5243	519.3500	0.5194	(0.952)	0	0	0
2016/06/21	R214	04/08/2016	9.25	Put	Bond Future		3,742.1100	3.7421	3,698.0700	3.6981	(1.177)	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
2016/06/21	R214	04/08/2016	11.30	Call	Bond Future	9,928.4200	9.9284	9,966.3900	9.9664	0.382	0	0	5,610
2016/06/21	R214	04/08/2016			Bond Future	9.6909	73.1697	9.6853	73.2088	(0.058)	0.0000	0.0000	30,086
2016/06/21	R214	04/08/2016	8.55	Put	Bond Future	8,828.0600	8.8281	8,787.5100	8.7875	(0.459)	0	0	0
2016/06/21	R214	04/08/2016	9.30	Call	Bond Future	628.3900	0.6284	623.6000	0.6236	(0.762)	0	0	1,300
2016/06/21	R214	04/08/2016	9.25	Call	Bond Future	540.7400	0.5407	535.7700	0.5358	(0.919)	0	0	0
2016/06/21	R214	04/08/2016	11.30	Put	Bond Future	9.4300	0.0094	8.3300	0.0083	(11.665)	0	0	0
2016/06/21	R214	04/08/2016	10.30	Put	Bond Future	361.2700	0.3613	343.8600	0.3439	(4.819)	0	0	0
2016/06/21	R214	04/08/2016	9.26	Call	Bond Future	557.5000	0.5575	552.5500	0.5526	(0.888)	0	0	0
2016/06/21	R214	04/08/2016	8.55	Call	Bond Future	31.9200	0.0319	30.4400	0.0304	(4.637)	0	0	1,300
2016/06/21	R214	04/08/2016	9.30	Put	Bond Future	3,454.8100	3.4548	3,410.9500	3.4110	(1.270)	0	0	0
2016/06/21	R214	04/08/2016	9.24	Put	Bond Future	3,801.0800	3.8011	3,757.0200	3.7570	(1.159)	0	0	0
2016/06/21	R214	04/08/2016	10.30	Call	Bond Future	4,419.4300	4.4194	4,441.0900	4.4411	0.490	0	0	5,610
2016/06/21	R214	04/08/2016	9.26	Put	Bond Future	3,683.6300	3.6836	3,639.6100	3.6396	(1.195)	0	0	0
2016/06/21	R214	03/11/2016	10.35	Put	Bond Future	1,287.1100	1.2871	1,267.5800	1.2676	(1.517)	0	0	0
2016/06/21	R214	03/11/2016			Bond Future	9.7379	71.2659	9.7323	71.3052	(0.058)	0.0000	0.0000	0
2016/06/21	R214	03/11/2016	10.34	Put	Bond Future	1,305.5300	1.3055	1,285.8400	1.2858	(1.508)	0	0	0
2016/06/21	R214	03/11/2016	10.35	Call	Bond Future	5,331.3100	5.3313	5,351.0800	5.3511	0.371	0	0	0
2016/06/21	R214	03/11/2016	10.33	Call	Bond Future	5,242.2700	5.2423	5,261.7200	5.2617	0.371	0	0	0
2016/06/21	R214	03/11/2016	10.34	Call	Bond Future	5,286.8100	5.2868	5,306.4200	5.3064	0.371	0	0	0
2016/06/21	R214	03/11/2016	10.33	Put	Bond Future	1,324.0200	1.3240	1,304.1700	1.3042	(1.499)	0	0	0
2016/06/21	R214	02/02/2017			Bond Future	9.7803	72.6970	9.7747	72.7359	(0.058)	0.0000	0.0000	0
2016/06/21	R214	02/02/2017	9.67	Call	Bond Future	3,402.2200	3.4022	3,413.1400	3.4131	0.321	0	0	0
2016/06/21	R214	02/02/2017	9.66	Put	Bond Future	4,206.8000	4.2068	4,178.7600	4.1788	(0.667)	0	0	0
2016/06/21	R214	02/02/2017	9.68	Put	Bond Future	4,130.6300	4.1306	4,102.8100	4.1028	(0.674)	0	0	0
2016/06/21	R214	02/02/2017	9.67	Put	Bond Future	4,168.7000	4.1687	4,140.7700	4.1408	(0.670)	0	0	0
2016/06/21	R214	02/02/2017	9.68	Call	Bond Future	3,434.2100	3.4342	3,445.2400	3.4452	0.321	0	0	0
2016/06/21	R214	02/02/2017	9.66	Call	Bond Future	3,370.1600	3.3702	3,380.9700	3.3810	0.321	0	0	0
2016/06/21	R248	04/08/2016			Bond Future	9.7723	93.9219	9.7667	93.9718	(0.058)	0.0000	0.0000	59,008
2016/06/21	R248	04/08/2016	9.25	Call	Bond Future	576.6200	0.5766	569.7500	0.5698	(1.191)	0	0	0
2016/06/21	R248	04/08/2016	9.24	Put	Bond Future	5,508.6800	5.5087	5,451.9600	5.4520	(1.030)	0	0	0
2016/06/21	R248	04/08/2016	9.26	Put	Bond Future	5,350.3200	5.3503	5,293.5700	5.2936	(1.061)	0	0	0
2016/06/21	R248	04/08/2016	9.25	Put	Bond Future	5,429.2400	5.4292	5,372.5100	5.3725	(1.045)	0	0	0
2016/06/21	R248	04/08/2016	9.26	Call	Bond Future	594.9300	0.5949	588.0400	0.5880	(1.158)	0	0	0
2016/06/21	R248	04/08/2016	9.24	Call	Bond Future	558.6500	0.5587	551.7900	0.5518	(1.228)	0	0	0
2016/06/21	R248	03/11/2016	10.38	Call	Bond Future	6,559.7800	6.5598	6,582.9800	6.5830	0.354	0	0	0
2016/06/21	R248	03/11/2016			Bond Future	9.8219	91.2720	9.8162	91.3220	(0.058)	0.0000	0.0000	0
2016/06/21	R248	03/11/2016	10.39	Call	Bond Future	6,614.6700	6.6147	6,638.0700	6.6381	0.354	0	0	0
2016/06/21	R248	03/11/2016	10.37	Put	Bond Future	1,912.2300	1.9122	1,885.2200	1.8852	(1.412)	0	0	0
2016/06/21	R248	03/11/2016	10.39	Put	Bond Future	1,862.1100	1.8621	1,835.5000	1.8355	(1.429)	0	0	0
2016/06/21	R248	03/11/2016	10.37	Call	Bond Future	6,505.2200	6.5052	6,528.2200	6.5282	0.354	0	0	0
2016/06/21	R248	03/11/2016	10.38	Put	Bond Future	1,886.9300	1.8869	1,860.1200	1.8601	(1.421)	0	0	0
2016/06/21	R248	02/02/2017	9.76	Put	Bond Future	5,422.0000	5.4220	5,386.2600	5.3863	(0.659)	0	0	0
2016/06/21	R248	02/02/2017	9.78	Put	Bond Future	5,326.6000	5.3266	5,291.1400	5.2911	(0.666)	0	0	0
2016/06/21	R248	02/02/2017			Bond Future	9.8670	93.1049	9.8613	93.1543	(0.058)	0.0000	0.0000	0
2016/06/21	R248	02/02/2017	9.77	Put	Bond Future	5,374.2800	5.3743	5,338.6800	5.3387	(0.662)	0	0	0
2016/06/21	R248	02/02/2017	9.76	Call	Bond Future	4,482.1200	4.4821	4,495.8600	4.4959	0.307	0	0	0
2016/06/21	R248	02/02/2017	9.77	Call	Bond Future	4,523.0200	4.5230	4,536.9000	4.5369	0.307	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
2016/06/21	R248 02/02/2017	9.78	Call	Bond Future	4,563.8000	4.5638	4,577.8200	4.5778	0.307	0	0	0
Total											813113	