



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 23/08/2016 TO 23/08/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/23	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	2025	03/11/2016			Bond Future	130.2697		130.2697	129.5528	129.5528	(0.550)	0.0000	0.0000	3,024
2016/08/23	2025	03/11/2016	129.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2025	03/11/2016	129.23	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2025	03/11/2016	129.21	Call	Bond Future	1,059.7000		1.0597	342.7900	0.3428	(67.652)	0	0	0
2016/08/23	2025	03/11/2016	129.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2025	03/11/2016	129.22	Call	Bond Future	1,049.7000		1.0497	332.7900	0.3328	(68.297)	0	0	0
2016/08/23	2025	03/11/2016	129.23	Call	Bond Future	1,039.7000		1.0397	322.7900	0.3228	(68.954)	0	0	0
2016/08/23	2030	03/11/2016	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2030	03/11/2016			Bond Future	8.9157		95.1211	8.8794	95.3865	(0.407)	0.0000	0.0000	30,334
2016/08/23	2030	03/11/2016	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2030	03/11/2016	9.33	Call	Bond Future	2,958.2700		2.9583	3,223.6500	3.2237	8.971	0	0	0
2016/08/23	2030	03/11/2016	9.34	Call	Bond Future	3,028.0400		3.0280	3,293.4200	3.2934	8.764	0	0	0
2016/08/23	2030	03/11/2016	9.35	Call	Bond Future	3,097.7400		3.0977	3,363.1200	3.3631	8.567	0	0	0
2016/08/23	2030	03/11/2016	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2030	02/02/2017	9.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2030	02/02/2017			Bond Future	8.9475		92.9616	8.9100	93.2321	(0.419)	0.0000	0.0000	0
2016/08/23	2030	02/02/2017	9.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2030	02/02/2017	9.29	Call	Bond Future	2,423.9600		2.4240	2,694.4200	2.6944	11.158	0	0	0
2016/08/23	2030	02/02/2017	9.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2030	02/02/2017	9.30	Call	Bond Future	2,493.4000		2.4934	2,763.8600	2.7639	10.847	0	0	0
2016/08/23	2030	02/02/2017	9.31	Call	Bond Future	2,562.7700		2.5628	2,833.2300	2.8332	10.553	0	0	0
2016/08/23	2030	04/05/2017	9.33	Call	Bond Future	2,497.1000		2.4971	2,771.6500	2.7717	10.995	0	0	0
2016/08/23	2030	04/05/2017			Bond Future	8.9726		94.8504	8.9342	95.1250	(0.429)	0.0000	0.0000	0
2016/08/23	2030	04/05/2017	9.34	Call	Bond Future	2,565.6300		2.5656	2,840.1800	2.8402	10.701	0	0	0
2016/08/23	2030	04/05/2017	9.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2030	04/05/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2030	04/05/2017	9.32	Call	Bond Future	2,428.5000		2.4285	2,703.0500	2.7031	11.305	0	0	0
2016/08/23	2030	04/05/2017	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2032	03/11/2016			Bond Future	9.0387		94.3807	8.9973	94.7063	(0.458)	0.0000	0.0000	13,093
2016/08/23	2032	03/11/2016	10.28	Put	Bond Future	102.7600		0.1028	86.2200	0.0862	(16.096)	0	0	0
2016/08/23	2032	03/11/2016	10.30	Put	Bond Future	96.2800		0.0963	80.6300	0.0806	(16.255)	0	0	0
2016/08/23	2032	03/11/2016	10.29	Put	Bond Future	99.4700		0.0995	83.3800	0.0834	(16.176)	0	0	0
2016/08/23	2032	03/11/2016	10.30	Call	Bond Future	9,272.0000		9.2720	9,581.8800	9.5819	3.342	0	0	0
2016/08/23	2032	03/11/2016	10.28	Call	Bond Future	9,143.4900		9.1435	9,452.4800	9.4525	3.379	0	0	0
2016/08/23	2032	03/11/2016	10.29	Call	Bond Future	9,207.7300		9.2077	9,517.1700	9.5172	3.361	0	0	0
2016/08/23	2032	02/02/2017	9.53	Call	Bond Future	5,227.6700		5.2277	5,446.8800	5.4469	4.193	0	0	0
2016/08/23	2032	02/02/2017			Bond Future	9.0743		96.2130	9.0316	96.5448	(0.470)	0.0000	0.0000	0
2016/08/23	2032	02/02/2017	9.51	Call	Bond Future	5,129.0400		5.1290	5,346.0400	5.3460	4.231	0	0	0

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2016/08/23	2032	02/02/2017	9.52	Call	Bond Future	5,178.2700	5.1783	5,396.3700	5.3964	4.212	0	0	0
2016/08/23	2032	02/02/2017	9.51	Put	Bond Future	1,838.4000	1.8384	1,723.6600	1.7237	(6.241)	0	0	0
2016/08/23	2032	02/02/2017	9.53	Put	Bond Future	1,790.0200	1.7900	1,677.4900	1.6775	(6.287)	0	0	0
2016/08/23	2032	02/02/2017	9.52	Put	Bond Future	1,814.0800	1.8141	1,700.4400	1.7004	(6.264)	0	0	0
2016/08/23	2032	04/05/2017	9.45	Call	Bond Future	5,471.6500	5.4716	5,676.4200	5.6764	3.742	0	0	0
2016/08/23	2032	04/05/2017			Bond Future	9.0998	94.0065	9.0560	94.3435	(0.482)	0.0000	0.0000	0
2016/08/23	2032	04/05/2017	9.46	Call	Bond Future	5,516.6500	5.5166	5,722.3500	5.7224	3.729	0	0	0
2016/08/23	2032	04/05/2017	9.44	Put	Bond Future	2,868.5000	2.8685	2,735.3100	2.7353	(4.643)	0	0	0
2016/08/23	2032	04/05/2017	9.46	Put	Bond Future	2,811.4200	2.8114	2,680.1100	2.6801	(4.671)	0	0	0
2016/08/23	2032	04/05/2017	9.44	Call	Bond Future	5,426.5100	5.4265	5,630.3300	5.6303	3.756	0	0	0
2016/08/23	2032	04/05/2017	9.45	Put	Bond Future	2,839.9900	2.8400	2,707.7500	2.7077	(4.656)	0	0	0
2016/08/23	2033	03/11/2016			Bond Future	108.5755	108.5755	108.1043	108.1043	(0.434)	0.0000	0.0000	4,275
2016/08/23	2033	03/11/2016	109.16	Put	Bond Future	584.4700	0.5845	1,055.7000	1.0557	80.625	0	0	0
2016/08/23	2033	03/11/2016	109.17	Put	Bond Future	594.4700	0.5945	1,065.7000	1.0657	79.269	0	0	0
2016/08/23	2033	03/11/2016	109.18	Put	Bond Future	604.4700	0.6045	1,075.7000	1.0757	77.958	0	0	0
2016/08/23	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2037	03/11/2016	10.35	Call	Bond Future	9,464.9400	9.4649	9,798.9200	9.7989	3.529	0	0	0
2016/08/23	2037	03/11/2016	10.36	Put	Bond Future	165.7700	0.1658	141.1600	0.1412	(14.846)	0	0	0
2016/08/23	2037	03/11/2016			Bond Future	9.1869	96.0242	9.1456	96.3834	(0.450)	0.0000	0.0000	40,431
2016/08/23	2037	03/11/2016	10.36	Call	Bond Future	9,533.4500	9.5335	9,868.0500	9.8680	3.510	0	0	0
2016/08/23	2037	03/11/2016	10.37	Call	Bond Future	9,601.9900	9.6020	9,937.1900	9.9372	3.491	0	0	0
2016/08/23	2037	03/11/2016	10.35	Put	Bond Future	170.7500	0.1707	145.5200	0.1455	(14.776)	0	0	0
2016/08/23	2037	03/11/2016	10.37	Put	Bond Future	160.9300	0.1609	136.9200	0.1369	(14.920)	0	0	0
2016/08/23	2037	02/02/2017	9.68	Put	Bond Future	2,050.3800	2.0504	1,925.6900	1.9257	(6.081)	0	0	0
2016/08/23	2037	02/02/2017			Bond Future	9.2211	93.6319	9.1786	93.9980	(0.461)	0.0000	0.0000	0
2016/08/23	2037	02/02/2017	9.67	Put	Bond Future	2,077.4300	2.0774	1,951.5600	1.9516	(6.059)	0	0	0
2016/08/23	2037	02/02/2017	9.68	Call	Bond Future	5,867.8500	5.8678	6,109.3100	6.1093	4.115	0	0	0
2016/08/23	2037	02/02/2017	9.66	Call	Bond Future	5,760.7900	5.7608	5,999.8800	5.9999	4.150	0	0	0
2016/08/23	2037	02/02/2017	9.67	Call	Bond Future	5,814.3400	5.8143	6,054.6200	6.0546	4.133	0	0	0
2016/08/23	2037	02/02/2017	9.66	Put	Bond Future	2,104.5600	2.1046	1,977.5000	1.9775	(6.037)	0	0	0
2016/08/23	2037	04/05/2017			Bond Future	9.2496	95.5343	9.2061	95.9065	(0.471)	0.0000	0.0000	0
2016/08/23	2037	04/05/2017	9.58	Put	Bond Future	3,322.6700	3.3227	3,174.2400	3.1742	(4.467)	0	0	0
2016/08/23	2037	04/05/2017	9.60	Put	Bond Future	3,258.5900	3.2586	3,112.1900	3.1122	(4.493)	0	0	0
2016/08/23	2037	04/05/2017	9.59	Put	Bond Future	3,290.6500	3.2906	3,143.2300	3.1432	(4.480)	0	0	0
2016/08/23	2037	04/05/2017	9.60	Call	Bond Future	6,173.1300	6.1731	6,398.9100	6.3989	3.657	0	0	0
2016/08/23	2037	04/05/2017	9.58	Call	Bond Future	6,074.6900	6.0747	6,298.4400	6.2984	3.683	0	0	0
2016/08/23	2037	04/05/2017	9.59	Call	Bond Future	6,123.9900	6.1240	6,348.7500	6.3488	3.670	0	0	0
2016/08/23	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2038	03/11/2016			Bond Future	136.2474	136.2474	136.2331	136.2331	(0.010)	0.0000	0.0000	20,808
2016/08/23	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2038	03/11/2016	136.31	Put	Bond Future	62.6400	0.0626	76.9000	0.0769	22.765	0	0	0
2016/08/23	2038	03/11/2016	136.33	Put	Bond Future	82.6400	0.0826	96.9000	0.0969	17.256	0	0	0
2016/08/23	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/08/23	2038	03/11/2016	136.32	Put	Bond Future	72.6400	0.0726	86.9000	0.0869	19.631	0	0	0
2016/08/23	2040	03/11/2016			Bond Future	9.2114	100.4086	9.1701	100.7963	(0.448)	0.0000	0.0000	3,584
2016/08/23	2040	03/11/2016	9.69	Put	Bond Future	1,050.5900	1.0506	943.2100	0.9432	(10.221)	0	0	0
2016/08/23	2040	03/11/2016	9.71	Put	Bond Future	1,006.8200	1.0068	902.7700	0.9028	(10.335)	0	0	0
2016/08/23	2040	03/11/2016	9.70	Put	Bond Future	1,028.5100	1.0285	922.8100	0.9228	(10.277)	0	0	0
2016/08/23	2040	03/11/2016	9.71	Call	Bond Future	5,500.0400	5.5000	5,783.7400	5.7837	5.158	0	0	0
2016/08/23	2040	03/11/2016	9.69	Call	Bond Future	5,370.1000	5.3701	5,650.4700	5.6505	5.221	0	0	0
2016/08/23	2040	03/11/2016	9.70	Call	Bond Future	5,434.9400	5.4349	5,716.9900	5.7170	5.190	0	0	0
2016/08/23	2040	02/02/2017	9.58	Call	Bond Future	5,702.4800	5.7025	5,946.0000	5.9460	4.270	0	0	0
2016/08/23	2040	02/02/2017			Bond Future	9.2451	97.8510	9.2027	98.2462	(0.459)	0.0000	0.0000	0
2016/08/23	2040	02/02/2017	9.59	Call	Bond Future	5,757.5800	5.7576	6,002.4300	6.0024	4.253	0	0	0
2016/08/23	2040	02/02/2017	9.60	Call	Bond Future	5,812.9000	5.8129	6,059.0500	6.0590	4.235	0	0	0
2016/08/23	2040	02/02/2017	9.58	Put	Bond Future	2,672.2700	2.6723	2,520.6000	2.5206	(5.676)	0	0	0
2016/08/23	2040	02/02/2017	9.60	Put	Bond Future	2,606.5600	2.6066	2,457.5200	2.4575	(5.718)	0	0	0
2016/08/23	2040	02/02/2017	9.59	Put	Bond Future	2,639.2400	2.6392	2,488.9000	2.4889	(5.696)	0	0	0
2016/08/23	2040	04/05/2017			Bond Future	9.2733	99.8393	9.2299	100.2410	(0.468)	0.0000	0.0000	0
2016/08/23	2040	04/05/2017	9.62	Put	Bond Future	3,623.4600	3.6235	3,464.5300	3.4645	(4.386)	0	0	0
2016/08/23	2040	04/05/2017	9.64	Put	Bond Future	3,554.3400	3.5543	3,397.5600	3.3976	(4.411)	0	0	0
2016/08/23	2040	04/05/2017	9.62	Call	Bond Future	6,735.8100	6.7358	6,978.5900	6.9786	3.604	0	0	0
2016/08/23	2040	04/05/2017	9.63	Put	Bond Future	3,588.7600	3.5888	3,430.9000	3.4309	(4.399)	0	0	0
2016/08/23	2040	04/05/2017	9.63	Call	Bond Future	6,788.4800	6.7885	7,032.3300	7.0323	3.592	0	0	0
2016/08/23	2040	04/05/2017	9.64	Call	Bond Future	6,841.3000	6.8413	7,086.2300	7.0862	3.580	0	0	0
2016/08/23	2044	03/11/2016			Bond Future	9.2356	97.5453	9.1943	97.9386	(0.447)	0.0000	0.0000	18,597
2016/08/23	2044	03/11/2016	10.42	Call	Bond Future	10,416.2100	10.4162	10,780.4300	10.7804	3.497	0	0	0
2016/08/23	2044	03/11/2016	10.41	Put	Bond Future	208.4400	0.2084	178.7200	0.1787	(14.258)	0	0	0
2016/08/23	2044	03/11/2016	10.43	Put	Bond Future	197.1000	0.1971	168.7300	0.1687	(14.394)	0	0	0
2016/08/23	2044	03/11/2016	10.42	Put	Bond Future	202.7000	0.2027	173.6700	0.1737	(14.322)	0	0	0
2016/08/23	2044	03/11/2016	10.43	Call	Bond Future	10,488.7000	10.4887	10,853.5800	10.8536	3.479	0	0	0
2016/08/23	2044	03/11/2016	10.41	Call	Bond Future	10,343.7400	10.3437	10,707.2700	10.7073	3.514	0	0	0
2016/08/23	2044	02/02/2017			Bond Future	9.2684	95.0574	9.2261	95.4582	(0.457)	0.0000	0.0000	0
2016/08/23	2044	02/02/2017	9.77	Call	Bond Future	6,764.1300	6.7641	7,032.2000	7.0322	3.963	0	0	0
2016/08/23	2044	02/02/2017	9.76	Put	Bond Future	2,256.3500	2.2563	2,122.4300	2.1224	(5.935)	0	0	0
2016/08/23	2044	02/02/2017	9.78	Put	Bond Future	2,199.9100	2.1999	2,068.4300	2.0684	(5.977)	0	0	0
2016/08/23	2044	02/02/2017	9.77	Put	Bond Future	2,228.0900	2.2281	2,095.3900	2.0954	(5.956)	0	0	0
2016/08/23	2044	02/02/2017	9.78	Call	Bond Future	6,822.6100	6.8226	7,091.9000	7.0919	3.947	0	0	0
2016/08/23	2044	02/02/2017	9.76	Call	Bond Future	6,705.5900	6.7056	6,972.4400	6.9724	3.980	0	0	0
2016/08/23	2044	04/05/2017			Bond Future	9.2960	96.9888	9.2526	97.3963	(0.466)	0.0000	0.0000	0
2016/08/23	2044	04/05/2017	9.67	Call	Bond Future	7,024.1500	7.0241	7,273.4100	7.2734	3.549	0	0	0
2016/08/23	2044	04/05/2017	9.66	Put	Bond Future	3,661.4000	3.6614	3,502.1100	3.5021	(4.351)	0	0	0
2016/08/23	2044	04/05/2017	9.68	Put	Bond Future	3,592.5000	3.5925	3,435.3400	3.4353	(4.375)	0	0	0
2016/08/23	2044	04/05/2017	9.67	Put	Bond Future	3,626.8100	3.6268	3,468.5900	3.4686	(4.363)	0	0	0
2016/08/23	2044	04/05/2017	9.68	Call	Bond Future	7,077.8200	7.0778	7,328.1400	7.3281	3.537	0	0	0
2016/08/23	2044	04/05/2017	9.66	Call	Bond Future	6,970.6300	6.9706	7,218.8200	7.2188	3.561	0	0	0
2016/08/23	2046	03/11/2016	137.07	Put	Bond Future	1,422.7700	1.4228	2,164.3100	2.1643	52.119	0	0	0
2016/08/23	2046	03/11/2016			Bond Future	135.6472	135.6472	134.9057	134.9057	(0.547)	0.0000	0.0000	17,253

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/23	2046	03/11/2016	137.09	Put	Bond Future	1,442.7700	1.4428	2,184.3100	2.1843	51.397	0	0	0
2016/08/23	2046	03/11/2016	137.08	Put	Bond Future	1,432.7700	1.4328	2,174.3100	2.1743	51.756	0	0	0
2016/08/23	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2050	03/11/2016	149.52	Put	Bond Future	4,562.3300	4.5623	5,091.7700	5.0918	11.605	0	0	0
2016/08/23	2050	03/11/2016			Bond Future	144.9577	144.9577	144.4282	144.4282	(0.365)	0.0000	0.0000	21,628
2016/08/23	2050	03/11/2016	149.54	Put	Bond Future	4,582.3300	4.5823	5,111.7700	5.1118	11.554	0	0	0
2016/08/23	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2050	03/11/2016	149.53	Put	Bond Future	4,572.3300	4.5723	5,101.7700	5.1018	11.579	0	0	0
2016/08/23	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	AL37	03/11/2016			Index Future	507.8790	507.8790	508.5570	508.5570	0.133	0.0000	0.0000	14
2016/08/23	AL37	02/02/2017			Index Future	517.7360	517.7360	518.4270	518.4270	0.133	0.0000	0.0000	0
2016/08/23	AL7T	03/11/2016			Index Future	592.6810	592.6810	594.2130	594.2130	0.258	0.0000	0.0000	9
2016/08/23	AL7T	02/02/2017			Index Future	604.1840	604.1840	605.7450	605.7450	0.258	0.0000	0.0000	0
2016/08/23	ALBI	03/11/2016			Index Future	541.1690	541.1690	542.7420	542.7420	0.291	0.0000	0.0000	721
2016/08/23	ALBI	02/02/2017			Index Future	551.6720	551.6720	553.2750	553.2750	0.291	0.0000	0.0000	0
2016/08/23	ALBI	04/05/2017			Index Future	562.8690	562.8690	564.4960	564.4960	0.289	0.0000	0.0000	0
2016/08/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/08/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/23	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	EL28	03/11/2016			Bond Future	131.8548	131.8548	131.7088	131.7088	(0.111)	0.0000	0.0000	0
2016/08/23	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	EL28	03/11/2016	132.15	Put	Bond Future	295.1700	0.2952	441.1600	0.4412	49.460	0	0	0
2016/08/23	EL28	03/11/2016	132.17	Put	Bond Future	315.1700	0.3152	461.1600	0.4612	46.321	0	0	0
2016/08/23	EL28	03/11/2016	132.16	Put	Bond Future	305.1700	0.3052	451.1600	0.4512	47.839	0	0	0
2016/08/23	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	EL28	02/02/2017			Bond Future	134.4225	134.4225	134.2736	134.2736	(0.111)	0.0000	0.0000	0
2016/08/23	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	EL28	02/02/2017	135.10	Put	Bond Future	677.5200	0.6775	826.3900	0.8264	21.973	0	0	0
2016/08/23	EL28	02/02/2017	135.12	Put	Bond Future	697.5200	0.6975	846.3900	0.8464	21.343	0	0	0
2016/08/23	EL28	02/02/2017	135.11	Put	Bond Future	687.5200	0.6875	836.3900	0.8364	21.653	0	0	0
2016/08/23	EL28	04/05/2017			Bond Future	135.4691	135.4691	135.3152	135.3152	(0.114)	0.0000	0.0000	0
2016/08/23	EL28	04/05/2017	137.90	Put	Bond Future	2,430.8800	2.4309	2,584.8100	2.5848	6.332	0	0	0
2016/08/23	EL28	04/05/2017	137.92	Put	Bond Future	2,450.8800	2.4509	2,604.8100	2.6048	6.281	0	0	0
2016/08/23	EL28	04/05/2017	137.91	Put	Bond Future	2,440.8800	2.4409	2,594.8100	2.5948	6.306	0	0	0
2016/08/23	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	ES33	03/11/2016			Bond Future	10.0778	80.3998	10.0360	80.6828	(0.414)	0.0000	0.0000	8,789
2016/08/23	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	ES33	03/11/2016	11.31	Call	Bond Future	7,713.2000	7.7132	7,996.2700	7.9963	3.670	0	0	0
2016/08/23	ES33	03/11/2016	11.29	Call	Bond Future	7,597.2900	7.5973	7,880.3600	7.8804	3.726	0	0	0
2016/08/23	ES33	03/11/2016	11.30	Call	Bond Future	7,655.2800	7.6553	7,938.3500	7.9384	3.698	0	0	0
2016/08/23	ES33	02/02/2017			Bond Future	10.1451	81.9606	10.1020	82.2490	(0.425)	0.0000	0.0000	0
2016/08/23	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	ES33	02/02/2017	10.59	Call	Bond Future	2,888.3900	2.8884	3,176.8200	3.1768	9.986	0	0	0
2016/08/23	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	ES33	02/02/2017	10.60	Call	Bond Future	2,951.4800	2.9515	3,239.9100	3.2399	9.772	0	0	0
2016/08/23	ES33	02/02/2017	10.61	Call	Bond Future	3,014.4900	3.0145	3,302.9200	3.3029	9.568	0	0	0

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2016/08/23	ES33	04/05/2017			Bond Future	10.2008		79.8296	10.1565	80.1227	(0.434)	0.0000	0.0000	0
2016/08/23	ES33	04/05/2017	10.55	Call	Bond Future	2,256.1800		2.2562	2,549.2800	2.5493	12.991	0	0	0
2016/08/23	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	ES33	04/05/2017	10.56	Call	Bond Future	2,319.3600		2.3194	2,612.4600	2.6125	12.637	0	0	0
2016/08/23	ES33	04/05/2017	10.54	Call	Bond Future	2,192.9300		2.1929	2,486.0300	2.4860	13.366	0	0	0
2016/08/23	ES42	03/11/2016			Bond Future	10.1852		85.0925	10.1435	85.4215	(0.410)	0.0000	0.0000	8,777
2016/08/23	ES42	02/02/2017			Bond Future	10.2476		86.7447	10.2047	87.0800	(0.420)	0.0000	0.0000	0
2016/08/23	ES42	04/05/2017			Bond Future	10.3030		84.2433	10.2588	84.5841	(0.428)	0.0000	0.0000	0
2016/08/23	GOVI	03/11/2016	476.11	Call	GOVI	621,830.0000		62.1830	636,290.0000	63.6290	2.325	0	0	0
2016/08/23	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	GOVI	03/11/2016			GOVI	538.2930		538.2930	539.7390	539.7390	0.269	0.0000	0.0000	419
2016/08/23	GOVI	03/11/2016	476.12	Call	GOVI	621,730.0000		62.1730	636,190.0000	63.6190	2.326	0	0	0
2016/08/23	GOVI	03/11/2016	476.13	Call	GOVI	621,630.0000		62.1630	636,090.0000	63.6090	2.326	0	0	0
2016/08/23	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	GOVI	02/02/2017	533.34	Call	GOVI	154,000.0000		15.4000	168,740.0000	16.8740	9.571	0	0	0
2016/08/23	GOVI	02/02/2017			GOVI	548.7400		548.7400	550.2140	550.2140	0.269	0.0000	0.0000	26
2016/08/23	GOVI	02/02/2017	533.32	Call	GOVI	154,200.0000		15.4200	168,940.0000	16.8940	9.559	0	0	0
2016/08/23	GOVI	02/02/2017	533.33	Call	GOVI	154,100.0000		15.4100	168,840.0000	16.8840	9.565	0	0	0
2016/08/23	GOVI	02/02/2017	533.32	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	GOVI	02/02/2017	533.34	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	GOVI	02/02/2017	533.33	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	GOVI	04/05/2017			GOVI	559.8780		559.8780	561.3730	561.3730	0.267	0.0000	0.0000	0
2016/08/23	GOVI	04/05/2017	262.19	Call	GOVI	2,976,880.0000		297.6880	2,991,830.0000	299.1830	0.502	0	0	0
2016/08/23	GOVI	04/05/2017	262.20	Call	GOVI	2,976,780.0000		297.6780	2,991,730.0000	299.1730	0.502	0	0	0
2016/08/23	GOVI	04/05/2017	262.18	Call	GOVI	2,976,980.0000		297.6980	2,991,930.0000	299.1930	0.502	0	0	0
2016/08/23	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/08/23	IGOV	03/11/2016			Index Future	251.6770		251.6770	251.4440	251.4440	(0.093)	0.0000	0.0000	1,023
2016/08/23	IGOV	02/02/2017			Index Future	256.5760		256.5760	256.3390	256.3390	(0.092)	0.0000	0.0000	55
2016/08/23	IGOV	04/05/2017			Index Future	261.7990		261.7990	261.5530	261.5530	(0.094)	0.0000	0.0000	0
2016/08/23	ILBI	03/11/2016			Index Future	681.2890		681.2890	680.9300	680.9300	(0.053)	0.0000	0.0000	0
2016/08/23	ILBI	02/02/2017			Index Future	694.5300		694.5300	694.1630	694.1630	(0.053)	0.0000	0.0000	155
2016/08/23	IS01	19/12/2016			Interest Rate Swap	100.0641		100.0641	100.0667	100.0667	0.003	0.0000	0.0000	0
2016/08/23	IS01	16/03/2017			Interest Rate Swap	100.0053		100.0053	100.0055	100.0055	0.000	0.0000	0.0000	0
2016/08/23	IS01	15/06/2017			Interest Rate Swap	99.6300		99.6300	99.6262	99.6262	(0.004)	0.0000	0.0000	0
2016/08/23	IS01	21/09/2017			Interest Rate Swap	99.6830		99.6830	99.6688	99.6688	(0.014)	0.0000	0.0000	0

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2016/08/23	IS02	18/12/2017			Interest Rate Swap	99.9571	99.9571	99.9365	99.9365	(0.021)	0.0000	0.0000	0
2016/08/23	IS02	16/03/2018			Interest Rate Swap	99.2326	99.2326	99.2058	99.2058	(0.027)	0.0000	0.0000	0
2016/08/23	IS02	15/06/2018			Interest Rate Swap	98.8882	98.8882	98.8545	98.8545	(0.034)	0.0000	0.0000	0
2016/08/23	IS02	21/09/2018			Interest Rate Swap	98.9394	98.9394	98.8940	98.8940	(0.046)	0.0000	0.0000	0
2016/08/23	IS05	17/12/2020			Interest Rate Swap	97.8341	97.8341	97.7822	97.7822	(0.053)	0.0000	0.0000	0
2016/08/23	IS05	16/03/2021			Interest Rate Swap	97.1690	97.1690	97.1217	97.1217	(0.049)	0.0000	0.0000	0
2016/08/23	IS05	15/06/2021			Interest Rate Swap	96.4702	96.4702	96.4257	96.4257	(0.046)	0.0000	0.0000	0
2016/08/23	IS05	21/09/2021			Interest Rate Swap	96.7384	96.7384	96.6942	96.6942	(0.046)	0.0000	0.0000	0
2016/08/23	IS10	17/12/2025			Interest Rate Swap	97.2971	97.2971	97.2829	97.2829	(0.015)	0.0000	0.0000	0
2016/08/23	IS10	16/03/2026			Interest Rate Swap	94.3492	94.3492	94.3309	94.3309	(0.019)	0.0000	0.0000	0
2016/08/23	IS10	15/06/2026			Interest Rate Swap	93.0979	93.0979	93.0743	93.0743	(0.025)	0.0000	0.0000	0
2016/08/23	IS10	21/09/2026			Interest Rate Swap	95.1683	95.1683	95.1399	95.1399	(0.030)	0.0000	0.0000	0
2016/08/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/23	JBAF	21/09/2016			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	92.6840	92.6840	10
2016/08/23	JBAF	19/10/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/08/23	JBAF	16/11/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/08/23	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/08/23	JBAF	15/02/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/08/23	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	1,000
2016/08/23	JBAF	21/06/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/08/23	JBAF	20/09/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/08/23	JBAF	20/12/2017			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/08/23	JBAF	20/03/2018			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	1,000
2016/08/23	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/23	R023	03/11/2016	9.73	Put	Bond Future	12.2400	0.0122	9.8400	0.0098	(19.608)	0	0	0
2016/08/23	R023	03/11/2016			Bond Future	8.2470	99.0515	8.2104	99.2266	(0.444)	0.0000	0.0000	15,035
2016/08/23	R023	03/11/2016	9.75	Put	Bond Future	11.2100	0.0112	8.9900	0.0090	(19.804)	0	0	0
2016/08/23	R023	03/11/2016	9.73	Call	Bond Future	6,783.3700	6.7834	6,956.0500	6.9561	2.546	0	0	0
2016/08/23	R023	03/11/2016	9.74	Put	Bond Future	11.7200	0.0117	9.4100	0.0094	(19.710)	0	0	0
2016/08/23	R023	03/11/2016	9.74	Call	Bond Future	6,826.4900	6.8265	6,999.2600	6.9993	2.531	0	0	0
2016/08/23	R023	03/11/2016	9.75	Call	Bond Future	6,869.5900	6.8696	7,042.4500	7.0425	2.516	0	0	0
2016/08/23	R023	02/02/2017	8.85	Call	Bond Future	3,371.1100	3.3711	3,498.6300	3.4986	3.783	0	0	0
2016/08/23	R023	02/02/2017			Bond Future	8.2708	100.9743	8.2323	101.1526	(0.466)	0.0000	0.0000	0
2016/08/23	R023	02/02/2017	8.86	Call	Bond Future	3,404.1400	3.4041	3,532.2700	3.5323	3.764	0	0	0

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2016/08/23	R023	02/02/2017	8.84	Put	Bond Future	751.5000	0.7515	700.1000	0.7001	(6.840)	0	0	0
2016/08/23	R023	02/02/2017	8.86	Put	Bond Future	728.1200	0.7281	677.9300	0.6779	(6.893)	0	0	0
2016/08/23	R023	02/02/2017	8.84	Call	Bond Future	3,338.1900	3.3382	3,465.1100	3.4651	3.802	0	0	0
2016/08/23	R023	02/02/2017	8.85	Put	Bond Future	739.7400	0.7397	688.9400	0.6889	(6.867)	0	0	0
2016/08/23	R023	04/05/2017	8.61	Call	Bond Future	2,947.3100	2.9473	3,056.8000	3.0568	3.715	0	0	0
2016/08/23	R023	04/05/2017			Bond Future	8.2711	99.0899	8.2308	99.2704	(0.487)	0.0000	0.0000	0
2016/08/23	R023	04/05/2017	8.59	Call	Bond Future	2,892.2100	2.8922	3,000.5600	3.0006	3.746	0	0	0
2016/08/23	R023	04/05/2017	8.60	Call	Bond Future	2,919.7000	2.9197	3,028.6200	3.0286	3.731	0	0	0
2016/08/23	R023	04/05/2017	8.59	Put	Bond Future	1,477.4500	1.4775	1,405.3000	1.4053	(4.883)	0	0	0
2016/08/23	R023	04/05/2017	8.61	Put	Bond Future	1,444.6700	1.4447	1,373.6600	1.3737	(4.915)	0	0	0
2016/08/23	R023	04/05/2017	8.60	Put	Bond Future	1,460.9900	1.4610	1,389.4100	1.3894	(4.899)	0	0	0
2016/08/23	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R035	03/11/2016			Bond Future	9.1196	99.5107	9.0782	99.8704	(0.453)	0.0000	0.0000	4,315
2016/08/23	R035	03/11/2016	9.59	Call	Bond Future	3,957.5400	3.9575	4,317.2200	4.3172	9.088	0	0	0
2016/08/23	R035	03/11/2016	9.57	Call	Bond Future	3,794.3100	3.7943	4,153.9900	4.1540	9.479	0	0	0
2016/08/23	R035	03/11/2016	9.58	Call	Bond Future	3,875.9800	3.8760	4,235.6600	4.2357	9.280	0	0	0
2016/08/23	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R035	02/02/2017			Bond Future	9.1572	101.4423	9.1147	101.8089	(0.465)	0.0000	0.0000	0
2016/08/23	R035	02/02/2017	9.51	Call	Bond Future	2,960.1800	2.9602	3,326.7800	3.3268	12.384	0	0	0
2016/08/23	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R035	02/02/2017	9.52	Call	Bond Future	3,042.0900	3.0421	3,408.6900	3.4087	12.051	0	0	0
2016/08/23	R035	02/02/2017	9.50	Call	Bond Future	2,878.1700	2.8782	3,244.7700	3.2448	12.737	0	0	0
2016/08/23	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R035	04/05/2017			Bond Future	9.1821	98.9963	9.1385	99.3689	(0.475)	0.0000	0.0000	0
2016/08/23	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R035	04/05/2017	9.55	Call	Bond Future	3,058.5800	3.0586	3,431.1500	3.4312	12.181	0	0	0
2016/08/23	R035	04/05/2017	9.53	Call	Bond Future	2,896.0900	2.8961	3,268.6600	3.2687	12.865	0	0	0
2016/08/23	R035	04/05/2017	9.54	Call	Bond Future	2,977.3900	2.9774	3,349.9600	3.3500	12.513	0	0	0
2016/08/23	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R186	03/11/2016	8.82	Put	Bond Future	0.0000	0.0000	939.7400	0.9397	100.000	0	0	150
2016/08/23	R186	03/11/2016	9.40	Put	Bond Future	239.2100	0.2392	204.6800	0.2047	(14.435)	0	0	0
2016/08/23	R186	03/11/2016			Bond Future	8.5480	117.0413	8.5064	117.3439	(0.487)	0.0000	0.0000	94,667
2016/08/23	R186	03/11/2016	8.30	Put	Bond Future	0.0000	0.0000	2,688.1800	2.6882	100.000	0	0	0
2016/08/23	R186	03/11/2016	8.52	Put	Bond Future	0.0000	0.0000	1,784.3000	1.7843	100.000	0	0	150
2016/08/23	R186	03/11/2016	8.95	Put	Bond Future	776.0700	0.7761	689.1400	0.6891	(11.201)	0	0	0
2016/08/23	R186	03/11/2016	9.20	Put	Bond Future	414.6000	0.4146	360.8200	0.3608	(12.972)	0	0	0
2016/08/23	R186	03/11/2016	8.97	Put	Bond Future	739.7800	0.7398	655.8800	0.6559	(11.341)	0	0	0
2016/08/23	R186	03/11/2016	8.96	Put	Bond Future	757.8400	0.7578	672.4200	0.6724	(11.272)	0	0	0
2016/08/23	R186	03/11/2016	9.10	Call	Bond Future	4,450.9600	4.4510	4,687.7700	4.6878	5.320	0	0	0
2016/08/23	R186	03/11/2016	9.66	Call	Bond Future	7,804.7500	7.8048	8,089.9200	8.0899	3.654	0	0	0
2016/08/23	R186	03/11/2016	8.30	Call	Bond Future	0.0000	0.0000	1,170.4700	1.1705	100.000	0	0	150
2016/08/23	R186	03/11/2016	8.90	Call	Bond Future	3,390.3500	3.3904	3,598.2100	3.5982	6.131	0	0	0
2016/08/23	R186	03/11/2016	8.97	Call	Bond Future	3,748.7300	3.7487	3,967.4400	3.9674	5.834	0	0	0

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2016/08/23	R186	03/11/2016	9.71	Call	Bond Future	8,117.2000	8.1172	8,404.7500	8.4048	3.542	0	0	0
2016/08/23	R186	03/11/2016	8.52	Call	Bond Future	0.0000	0.0000	1,883.2800	1.8833	100.000	0	0	0
2016/08/23	R186	03/11/2016	8.82	Call	Bond Future	0.0000	0.0000	3,194.2800	3.1943	100.000	0	0	0
2016/08/23	R186	03/11/2016	8.95	Call	Bond Future	3,644.8700	3.6449	3,860.5500	3.8606	5.917	0	0	0
2016/08/23	R186	03/11/2016	9.20	Call	Bond Future	5,018.0500	5.0181	5,266.8800	5.2669	4.959	0	0	1,425
2016/08/23	R186	03/11/2016	8.90	Put	Bond Future	872.9800	0.8730	778.2300	0.7782	(10.854)	0	0	5,092
2016/08/23	R186	03/11/2016	9.40	Call	Bond Future	6,203.8000	6.2038	6,471.8800	6.4719	4.321	0	0	1,425
2016/08/23	R186	03/11/2016	9.66	Put	Bond Future	105.1800	0.1052	87.7400	0.0877	(16.581)	0	0	0
2016/08/23	R186	03/11/2016	9.71	Put	Bond Future	88.3800	0.0884	73.3200	0.0733	(17.040)	0	0	0
2016/08/23	R186	03/11/2016	8.96	Call	Bond Future	3,696.7500	3.6968	3,913.9400	3.9139	5.875	0	0	0
2016/08/23	R186	03/11/2016	9.10	Put	Bond Future	536.9000	0.5369	471.1000	0.4711	(12.256)	0	0	108
2016/08/23	R186	02/02/2017	8.81	Put	Bond Future	2,011.2700	2.0113	1,884.4200	1.8844	(6.307)	0	0	0
2016/08/23	R186	02/02/2017	9.40	Call	Bond Future	6,515.1700	6.5152	6,757.1500	6.7572	3.714	0	0	0
2016/08/23	R186	02/02/2017			Bond Future	8.5749	114.0099	8.5317	114.3182	(0.504)	0.0000	0.0000	0
2016/08/23	R186	02/02/2017	9.50	Call	Bond Future	7,052.0200	7.0520	7,301.8800	7.3019	3.543	0	0	0
2016/08/23	R186	02/02/2017	8.80	Put	Bond Future	2,038.7700	2.0388	1,910.7200	1.9107	(6.281)	0	0	0
2016/08/23	R186	02/02/2017	8.43	Put	Bond Future	3,281.1900	3.2812	3,106.5600	3.1066	(5.322)	0	0	0
2016/08/23	R186	02/02/2017	8.90	Put	Bond Future	1,775.5200	1.7755	1,659.2900	1.6593	(6.546)	0	0	750
2016/08/23	R186	02/02/2017	8.81	Call	Bond Future	3,668.3000	3.6683	3,849.7700	3.8498	4.947	0	0	0
2016/08/23	R186	02/02/2017	8.79	Call	Bond Future	3,583.9100	3.5839	3,762.9700	3.7630	4.996	0	0	0
2016/08/23	R186	02/02/2017	9.50	Put	Bond Future	717.2800	0.7173	658.8200	0.6588	(8.150)	0	0	6,500
2016/08/23	R186	02/02/2017	8.80	Call	Bond Future	3,625.9800	3.6260	3,806.2500	3.8063	4.972	0	0	0
2016/08/23	R186	02/02/2017	8.43	Call	Bond Future	2,243.2100	2.2432	2,376.9000	2.3769	5.960	0	0	750
2016/08/23	R186	02/02/2017	8.90	Call	Bond Future	4,058.2400	4.0582	4,250.3300	4.2503	4.733	0	0	0
2016/08/23	R186	02/02/2017	9.40	Put	Bond Future	841.6400	0.8416	775.3000	0.7753	(7.882)	0	0	750
2016/08/23	R186	02/02/2017	8.79	Put	Bond Future	2,066.5700	2.0666	1,937.3100	1.9373	(6.255)	0	0	0
2016/08/23	R186	04/05/2017			Bond Future	8.5896	116.3259	8.5448	116.6388	(0.521)	0.0000	0.0000	0
2016/08/23	R186	04/05/2017	8.89	Put	Bond Future	2,498.2500	2.4982	2,371.7300	2.3717	(5.064)	0	0	0
2016/08/23	R186	04/05/2017	8.91	Put	Bond Future	2,446.0400	2.4460	2,321.4100	2.3214	(5.095)	0	0	0
2016/08/23	R186	04/05/2017	8.90	Put	Bond Future	2,472.0300	2.4720	2,346.4600	2.3465	(5.080)	0	0	0
2016/08/23	R186	04/05/2017	8.91	Call	Bond Future	4,653.9600	4.6540	4,842.1700	4.8422	4.044	0	0	0
2016/08/23	R186	04/05/2017	8.89	Call	Bond Future	4,570.0800	4.5701	4,756.4000	4.7564	4.077	0	0	0
2016/08/23	R186	04/05/2017	8.90	Call	Bond Future	4,611.9300	4.6119	4,799.2000	4.7992	4.061	0	0	0
2016/08/23	R197	03/11/2016	303.56	Call	Bond Future	814.1800	0.8142	781.3300	0.7813	(4.035)	0	0	0
2016/08/23	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R197	03/11/2016			Bond Future	304.3742	304.3742	304.3413	304.3413	(0.011)	0.0000	0.0000	875
2016/08/23	R197	03/11/2016	303.57	Call	Bond Future	804.1800	0.8042	771.3300	0.7713	(4.085)	0	0	0
2016/08/23	R197	03/11/2016	303.58	Call	Bond Future	794.1800	0.7942	761.3300	0.7613	(4.136)	0	0	0
2016/08/23	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R202	03/11/2016	253.85	Put	Bond Future	2,352.1400	2.3521	1,702.1300	1.7021	(27.635)	0	0	0
2016/08/23	R202	03/11/2016			Bond Future	251.4979	251.4979	252.1479	252.1479	0.258	0.0000	0.0000	36,215
2016/08/23	R202	03/11/2016	253.87	Put	Bond Future	2,372.1400	2.3721	1,722.1300	1.7221	(27.402)	0	0	0
2016/08/23	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R202	03/11/2016	253.86	Put	Bond Future	2,362.1400	2.3621	1,712.1300	1.7121	(27.518)	0	0	0
2016/08/23	R202	03/11/2016	253.86	Call	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
2016/08/23	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R203	03/11/2016	8.86	Call	Bond Future	1,123.6000	1.1236	1,153.0800	1.1531	2.624	0	0	0
2016/08/23	R203	03/11/2016			Bond Future	7.4716	101.8452	7.4352	101.8749	(0.487)	0.0000	0.0000	30,318
2016/08/23	R203	03/11/2016	8.84	Call	Bond Future	1,107.6600	1.1077	1,137.1100	1.1371	2.659	0	0	0
2016/08/23	R203	03/11/2016	8.85	Call	Bond Future	1,115.6300	1.1156	1,145.0900	1.1451	2.641	0	0	0
2016/08/23	R203	03/11/2016	8.84	Put	Bond Future	0.9100	0.0009	0.6900	0.0007	(24.176)	0	0	0
2016/08/23	R203	03/11/2016	8.86	Put	Bond Future	0.8100	0.0008	0.6200	0.0006	(23.457)	0	0	0
2016/08/23	R203	03/11/2016	8.85	Put	Bond Future	0.8600	0.0009	0.6500	0.0007	(24.419)	0	0	0
2016/08/23	R203	02/02/2017	7.70	Call	Bond Future	304.1200	0.3041	324.6900	0.3247	6.764	0	0	0
2016/08/23	R203	02/02/2017	7.71	Put	Bond Future	88.3600	0.0884	78.9300	0.0789	(10.672)	0	0	0
2016/08/23	R203	02/02/2017			Bond Future	7.3308	103.8223	7.2789	103.8525	(0.708)	0.0000	0.0000	0
2016/08/23	R203	02/02/2017	7.71	Call	Bond Future	308.0900	0.3081	328.8000	0.3288	6.722	0	0	0
2016/08/23	R203	02/02/2017	7.72	Call	Bond Future	312.3400	0.3123	333.1800	0.3332	6.672	0	0	0
2016/08/23	R203	02/02/2017	7.70	Put	Bond Future	90.1700	0.0902	80.6000	0.0806	(10.613)	0	0	0
2016/08/23	R203	02/02/2017	7.72	Put	Bond Future	86.8200	0.0868	77.5200	0.0775	(10.712)	0	0	0
2016/08/23	R203	04/05/2017	6.91	Call	Bond Future	191.8600	0.1919	210.7900	0.2108	9.867	0	0	0
2016/08/23	R203	04/05/2017	6.92	Put	Bond Future	77.9700	0.0780	67.7800	0.0678	(13.069)	0	0	0
2016/08/23	R203	04/05/2017			Bond Future	6.5883	101.7557	6.5051	101.7849	(1.262)	0.0000	0.0000	0
2016/08/23	R203	04/05/2017	6.92	Call	Bond Future	194.4300	0.1944	213.4600	0.2135	9.788	0	0	0
2016/08/23	R203	04/05/2017	6.93	Call	Bond Future	196.6800	0.1967	215.8400	0.2158	9.742	0	0	0
2016/08/23	R203	04/05/2017	6.91	Put	Bond Future	78.9100	0.0789	68.6200	0.0686	(13.040)	0	0	0
2016/08/23	R203	04/05/2017	6.93	Put	Bond Future	76.7100	0.0767	66.6500	0.0667	(13.114)	0	0	0
2016/08/23	R204	03/11/2016			Bond Future	7.6900	103.6417	7.6515	103.7161	(0.501)	0.0000	0.0000	28,913
2016/08/23	R204	03/11/2016	9.21	Put	Bond Future	1.0700	0.0011	0.7900	0.0008	(26.168)	0	0	0
2016/08/23	R204	03/11/2016	9.23	Put	Bond Future	0.9500	0.0010	0.7000	0.0007	(26.316)	0	0	0
2016/08/23	R204	03/11/2016	9.22	Put	Bond Future	1.0100	0.0010	0.7500	0.0008	(25.743)	0	0	0
2016/08/23	R204	03/11/2016	9.22	Call	Bond Future	2,898.0500	2.8981	2,972.2000	2.9722	2.559	0	0	0
2016/08/23	R204	03/11/2016	9.21	Call	Bond Future	2,879.5200	2.8795	2,953.6500	2.9537	2.574	0	0	0
2016/08/23	R204	03/11/2016	9.23	Call	Bond Future	2,916.5700	2.9166	2,990.7300	2.9907	2.543	0	0	0
2016/08/23	R204	02/02/2017	8.28	Call	Bond Future	1,232.5900	1.2326	1,290.6900	1.2907	4.714	0	0	0
2016/08/23	R204	02/02/2017			Bond Future	7.6653	101.6129	7.6212	101.6886	(0.575)	0.0000	0.0000	0
2016/08/23	R204	02/02/2017	8.29	Call	Bond Future	1,245.9000	1.2459	1,304.2700	1.3043	4.685	0	0	0
2016/08/23	R204	02/02/2017	8.30	Call	Bond Future	1,259.2600	1.2593	1,317.9000	1.3179	4.657	0	0	0
2016/08/23	R204	02/02/2017	8.28	Put	Bond Future	183.3700	0.1834	165.7400	0.1657	(9.614)	0	0	0
2016/08/23	R204	02/02/2017	8.30	Put	Bond Future	176.1500	0.1761	159.0600	0.1591	(9.702)	0	0	0
2016/08/23	R204	02/02/2017	8.29	Put	Bond Future	179.7300	0.1797	162.3700	0.1624	(9.659)	0	0	0
2016/08/23	R204	04/05/2017	7.90	Put	Bond Future	382.6400	0.3826	354.3000	0.3543	(7.406)	0	0	0
2016/08/23	R204	04/05/2017			Bond Future	7.5754	103.6769	7.5251	103.7526	(0.664)	0.0000	0.0000	0
2016/08/23	R204	04/05/2017	7.92	Put	Bond Future	372.5300	0.3725	344.7400	0.3447	(7.460)	0	0	0
2016/08/23	R204	04/05/2017	7.90	Call	Bond Future	869.4400	0.8694	916.8600	0.9169	5.454	0	0	0
2016/08/23	R204	04/05/2017	7.91	Put	Bond Future	377.7200	0.3777	349.6500	0.3497	(7.431)	0	0	0
2016/08/23	R204	04/05/2017	7.91	Call	Bond Future	879.4700	0.8795	927.1600	0.9272	5.423	0	0	0
2016/08/23	R204	04/05/2017	7.92	Call	Bond Future	889.2200	0.8892	937.1900	0.9372	5.395	0	0	0
2016/08/23	R207	03/11/2016			Bond Future	7.8676	100.5586	7.8301	100.6616	(0.477)	0.0000	0.0000	52,265
2016/08/23	R207	03/11/2016	7.94	Call	Bond Future	703.0100	0.7030	757.5800	0.7576	7.762	0	0	0

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2016/08/23	R207	03/11/2016	7.93	Put	Bond Future	516.9300	0.5169	467.7600	0.4678	(9.512)	0	0	0
2016/08/23	R207	03/11/2016	7.95	Put	Bond Future	492.8200	0.4928	445.1500	0.4452	(9.673)	0	0	0
2016/08/23	R207	03/11/2016	7.94	Put	Bond Future	504.6800	0.5047	456.2700	0.4563	(9.592)	0	0	0
2016/08/23	R207	03/11/2016	7.95	Call	Bond Future	718.5000	0.7185	773.8100	0.7738	7.698	0	0	0
2016/08/23	R207	03/11/2016	7.93	Call	Bond Future	687.9000	0.6879	741.7100	0.7417	7.822	0	0	0
2016/08/23	R207	02/02/2017	9.24	Call	Bond Future	3,487.9000	3.4879	3,586.4300	3.5864	2.825	0	0	0
2016/08/23	R207	02/02/2017			Bond Future	7.8650	98.8679	7.8239	98.9728	(0.522)	0.0000	0.0000	0
2016/08/23	R207	02/02/2017	8.91	Call	Bond Future	2,744.7700	2.7448	2,837.1600	2.8372	3.366	0	0	62
2016/08/23	R207	02/02/2017	9.22	Call	Bond Future	3,441.9800	3.4420	3,540.2200	3.5402	2.854	0	0	0
2016/08/23	R207	02/02/2017	9.23	Call	Bond Future	3,464.9300	3.4649	3,563.3200	3.5633	2.840	0	0	0
2016/08/23	R207	02/02/2017	8.91	Put	Bond Future	121.1800	0.1212	108.6800	0.1087	(10.315)	0	0	0
2016/08/23	R207	02/02/2017	9.22	Put	Bond Future	56.8000	0.0568	50.1500	0.0501	(11.708)	0	0	0
2016/08/23	R207	02/02/2017	9.24	Put	Bond Future	53.8500	0.0538	47.4900	0.0475	(11.811)	0	0	0
2016/08/23	R207	02/02/2017	9.23	Put	Bond Future	55.3100	0.0553	48.8100	0.0488	(11.752)	0	0	0
2016/08/23	R207	04/05/2017	8.21	Put	Bond Future	593.8200	0.5938	555.5400	0.5555	(6.446)	0	0	0
2016/08/23	R207	04/05/2017			Bond Future	7.8343	100.8763	7.7896	100.9818	(0.570)	0.0000	0.0000	0
2016/08/23	R207	04/05/2017	8.22	Call	Bond Future	1,491.5000	1.4915	1,559.1100	1.5591	4.533	0	0	0
2016/08/23	R207	04/05/2017	8.20	Call	Bond Future	1,460.5000	1.4605	1,527.3700	1.5274	4.579	0	0	0
2016/08/23	R207	04/05/2017	8.21	Call	Bond Future	1,475.9700	1.4760	1,543.2100	1.5432	4.556	0	0	0
2016/08/23	R207	04/05/2017	8.20	Put	Bond Future	601.7100	0.6017	563.0600	0.5631	(6.423)	0	0	0
2016/08/23	R207	04/05/2017	8.22	Put	Bond Future	586.0100	0.5860	548.1000	0.5481	(6.469)	0	0	0
2016/08/23	R208	03/11/2016	9.59	Put	Bond Future	3.8600	0.0039	3.0000	0.0030	(22.280)	0	0	0
2016/08/23	R208	03/11/2016			Bond Future	8.0368	96.0273	7.9998	96.1586	(0.461)	0.0000	0.0000	30,656
2016/08/23	R208	03/11/2016	9.58	Put	Bond Future	4.0600	0.0041	3.1600	0.0032	(22.167)	0	0	0
2016/08/23	R208	03/11/2016	9.57	Call	Bond Future	5,245.4900	5.2455	5,375.8200	5.3758	2.485	0	0	0
2016/08/23	R208	03/11/2016	9.58	Call	Bond Future	5,278.3000	5.2783	5,408.6800	5.4087	2.470	0	0	0
2016/08/23	R208	03/11/2016	9.59	Call	Bond Future	5,311.1000	5.3111	5,441.5200	5.4415	2.456	0	0	0
2016/08/23	R208	03/11/2016	9.57	Put	Bond Future	4.2700	0.0043	3.3200	0.0033	(22.248)	0	0	0
2016/08/23	R208	02/02/2017			Bond Future	8.0505	97.8915	8.0109	98.0252	(0.492)	0.0000	0.0000	0
2016/08/23	R208	02/02/2017	8.64	Call	Bond Future	2,421.9500	2.4219	2,520.1800	2.5202	4.056	0	0	0
2016/08/23	R208	02/02/2017	8.63	Put	Bond Future	468.0000	0.4680	432.0600	0.4321	(7.679)	0	0	0
2016/08/23	R208	02/02/2017	8.65	Put	Bond Future	451.9000	0.4519	416.9000	0.4169	(7.745)	0	0	0
2016/08/23	R208	02/02/2017	8.64	Put	Bond Future	460.0000	0.4600	424.5200	0.4245	(7.713)	0	0	0
2016/08/23	R208	02/02/2017	8.65	Call	Bond Future	2,446.7100	2.4467	2,545.4200	2.5454	4.034	0	0	0
2016/08/23	R208	02/02/2017	8.63	Call	Bond Future	2,397.0800	2.3971	2,494.8500	2.4949	4.079	0	0	0
2016/08/23	R208	04/05/2017	8.39	Call	Bond Future	2,029.9800	2.0300	2,113.7000	2.1137	4.124	0	0	0
2016/08/23	R208	04/05/2017			Bond Future	8.0376	96.4754	7.9955	96.6103	(0.524)	0.0000	0.0000	0
2016/08/23	R208	04/05/2017	8.37	Call	Bond Future	1,989.6000	1.9896	2,072.4100	2.0724	4.162	0	0	0
2016/08/23	R208	04/05/2017	8.38	Call	Bond Future	2,009.5900	2.0096	2,092.8600	2.0929	4.144	0	0	0
2016/08/23	R208	04/05/2017	8.37	Put	Bond Future	932.1800	0.9322	880.0300	0.8800	(5.594)	0	0	0
2016/08/23	R208	04/05/2017	8.39	Put	Bond Future	909.3800	0.9094	858.1400	0.8581	(5.635)	0	0	0
2016/08/23	R208	04/05/2017	8.38	Put	Bond Future	920.5700	0.9206	868.8800	0.8689	(5.615)	0	0	0
2016/08/23	R209	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	1,073.0400	1.0730	100.000	0	0	345
2016/08/23	R209	03/11/2016	10.26	Call	Bond Future	7,990.2000	7.9902	8,272.4900	8.2725	3.533	0	0	0
2016/08/23	R209	03/11/2016			Bond Future	9.0798	75.0613	9.0386	75.3617	(0.454)	0.0000	0.0000	35,513
2016/08/23	R209	03/11/2016	10.24	Call	Bond Future	7,875.0700	7.8751	8,156.4000	8.1564	3.572	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/23	R209	03/11/2016	8.87	Put	Bond Future	2,839.3600	2.8394	2,646.4000	2.6464	(6.796)	0	0	0
2016/08/23	R209	03/11/2016	8.81	Call	Bond Future	0.0000	0.0000	1,228.5100	1.2285	100.000	0	0	345
2016/08/23	R209	03/11/2016	9.04	Put	Bond Future	0.0000	0.0000	1,952.6100	1.9526	100.000	0	0	345
2016/08/23	R209	03/11/2016	9.05	Call	Bond Future	1,860.9900	1.8610	1,999.9300	1.9999	7.466	0	0	0
2016/08/23	R209	03/11/2016	9.45	Call	Bond Future	3,554.9500	3.5550	3,760.5700	3.7606	5.784	0	0	0
2016/08/23	R209	03/11/2016	10.25	Call	Bond Future	7,932.6300	7.9326	8,214.4500	8.2145	3.553	0	0	0
2016/08/23	R209	03/11/2016	10.24	Put	Bond Future	123.5900	0.1236	104.5800	0.1046	(15.382)	0	0	0
2016/08/23	R209	03/11/2016	9.04	Call	Bond Future	0.0000	0.0000	1,962.9100	1.9629	100.000	0	0	0
2016/08/23	R209	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	3,226.8500	3.2269	100.000	0	0	0
2016/08/23	R209	03/11/2016	9.45	Put	Bond Future	938.7600	0.9388	844.0400	0.8440	(10.090)	0	0	250
2016/08/23	R209	03/11/2016	10.25	Put	Bond Future	119.8000	0.1198	101.2800	0.1013	(15.459)	0	0	0
2016/08/23	R209	03/11/2016	10.26	Put	Bond Future	116.1200	0.1161	98.0700	0.0981	(15.544)	0	0	0
2016/08/23	R209	03/11/2016	8.81	Put	Bond Future	0.0000	0.0000	2,926.7100	2.9267	100.000	0	0	0
2016/08/23	R209	03/11/2016	8.87	Call	Bond Future	1,292.1200	1.2921	1,399.5000	1.3995	8.310	0	0	250
2016/08/23	R209	03/11/2016	9.05	Put	Bond Future	2,078.0500	2.0781	1,916.6500	1.9166	(7.767)	0	0	250
2016/08/23	R209	02/02/2017	9.55	Put	Bond Future	1,696.5000	1.6965	1,591.6200	1.5916	(6.182)	0	0	0
2016/08/23	R209	02/02/2017			Bond Future	9.1113	76.5186	9.0690	76.8247	(0.465)	0.0000	0.0000	0
2016/08/23	R209	02/02/2017	9.54	Put	Bond Future	1,719.2800	1.7193	1,613.3900	1.6134	(6.159)	0	0	0
2016/08/23	R209	02/02/2017	9.55	Call	Bond Future	4,759.4800	4.7595	4,960.6800	4.9607	4.227	0	0	0
2016/08/23	R209	02/02/2017	9.53	Call	Bond Future	4,669.8300	4.6698	4,869.0000	4.8690	4.265	0	0	0
2016/08/23	R209	02/02/2017	9.54	Call	Bond Future	4,714.5700	4.7146	4,914.7600	4.9148	4.246	0	0	0
2016/08/23	R209	02/02/2017	9.53	Put	Bond Future	1,742.3200	1.7423	1,635.4100	1.6354	(6.136)	0	0	0
2016/08/23	R209	04/05/2017	9.48	Put	Bond Future	2,651.0300	2.6510	2,529.5700	2.5296	(4.582)	0	0	0
2016/08/23	R209	04/05/2017			Bond Future	9.1340	74.9206	9.0907	75.2318	(0.474)	0.0000	0.0000	0
2016/08/23	R209	04/05/2017	9.47	Put	Bond Future	2,677.8300	2.6778	2,555.5100	2.5555	(4.568)	0	0	0
2016/08/23	R209	04/05/2017	9.46	Call	Bond Future	4,985.7200	4.9857	5,173.6800	5.1737	3.770	0	0	0
2016/08/23	R209	04/05/2017	9.47	Call	Bond Future	5,026.9800	5.0270	5,215.8200	5.2158	3.757	0	0	0
2016/08/23	R209	04/05/2017	9.48	Call	Bond Future	5,068.3800	5.0684	5,258.0800	5.2581	3.743	0	0	0
2016/08/23	R209	04/05/2017	9.46	Put	Bond Future	2,704.8700	2.7049	2,581.6700	2.5817	(4.555)	0	0	0
2016/08/23	R210	03/11/2016			Bond Future	188.6635	188.6635	188.6432	188.6432	(0.011)	0.0000	0.0000	2,182
2016/08/23	R210	03/11/2016	188.90	Put	Bond Future	236.5200	0.2365	256.8300	0.2568	8.587	0	0	0
2016/08/23	R210	03/11/2016	188.92	Put	Bond Future	256.5200	0.2565	276.8300	0.2768	7.918	0	0	0
2016/08/23	R210	03/11/2016	188.91	Put	Bond Future	246.5200	0.2465	266.8300	0.2668	8.239	0	0	0
2016/08/23	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R211	03/11/2016	141.75	Call	Bond Future	318.0800	0.3181	150.3000	0.1503	(52.748)	0	0	0
2016/08/23	R211	03/11/2016			Bond Future	142.0681	142.0681	141.9003	141.9003	(0.118)	0.0000	0.0000	56
2016/08/23	R211	03/11/2016	141.76	Call	Bond Future	308.0800	0.3081	140.3000	0.1403	(54.460)	0	0	0
2016/08/23	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R211	03/11/2016	141.74	Call	Bond Future	328.0800	0.3281	160.3000	0.1603	(51.140)	0	0	0
2016/08/23	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R212	03/11/2016			Bond Future	148.6948	148.6948	148.6038	148.6038	(0.061)	0.0000	0.0000	3,838
2016/08/23	R212	03/11/2016	148.11	Call	Bond Future	584.8200	0.5848	493.8300	0.4938	(15.559)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/23	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/23	R212	03/11/2016	148.12	Call	Bond Future	574.8200	0.5748	483.8300	0.4838	(15.829)	0	0	0
2016/08/23	R212	03/11/2016	148.10	Call	Bond Future	594.8200	0.5948	503.8300	0.5038	(15.297)	0	0	0
2016/08/23	R213	03/11/2016			Bond Future	8.9525	85.7353	8.9112	86.0291	(0.462)	0.0000	0.0000	43,664
2016/08/23	R213	03/11/2016	10.18	Put	Bond Future	86.5800	0.0866	72.3400	0.0723	(16.447)	0	0	0
2016/08/23	R213	03/11/2016	10.20	Put	Bond Future	80.9500	0.0810	67.5000	0.0675	(16.615)	0	0	0
2016/08/23	R213	03/11/2016	10.18	Call	Bond Future	8,201.4900	8.2015	8,481.1100	8.4811	3.409	0	0	0
2016/08/23	R213	03/11/2016	10.19	Put	Bond Future	83.7300	0.0837	69.8800	0.0699	(16.541)	0	0	0
2016/08/23	R213	03/11/2016	10.19	Call	Bond Future	8,260.1300	8.2601	8,540.1400	8.5401	3.390	0	0	0
2016/08/23	R213	03/11/2016	10.20	Call	Bond Future	8,318.7600	8.3188	8,599.1700	8.5992	3.371	0	0	0
2016/08/23	R213	02/02/2017	9.40	Call	Bond Future	4,472.0700	4.4721	4,666.9700	4.6670	4.358	0	0	0
2016/08/23	R213	02/02/2017	9.42	Call	Bond Future	4,561.0800	4.5611	4,758.0400	4.7580	4.318	0	0	0
2016/08/23	R213	02/02/2017			Bond Future	8.9872	87.3995	8.9446	87.6990	(0.474)	0.0000	0.0000	0
2016/08/23	R213	02/02/2017	9.41	Call	Bond Future	4,516.3800	4.5164	4,712.3200	4.7123	4.338	0	0	0
2016/08/23	R213	02/02/2017	9.40	Put	Bond Future	1,645.0500	1.6450	1,540.4400	1.5404	(6.359)	0	0	0
2016/08/23	R213	02/02/2017	9.42	Put	Bond Future	1,600.4600	1.6005	1,497.9100	1.4979	(6.408)	0	0	0
2016/08/23	R213	02/02/2017	9.41	Put	Bond Future	1,622.5200	1.6225	1,518.9500	1.5190	(6.383)	0	0	0
2016/08/23	R213	04/05/2017			Bond Future	9.0086	85.6203	8.9649	85.9246	(0.485)	0.0000	0.0000	0
2016/08/23	R213	04/05/2017	9.35	Put	Bond Future	2,511.4400	2.5114	2,392.0200	2.3920	(4.755)	0	0	0
2016/08/23	R213	04/05/2017	9.37	Put	Bond Future	2,460.1700	2.4602	2,342.4900	2.3425	(4.783)	0	0	0
2016/08/23	R213	04/05/2017	9.35	Call	Bond Future	4,837.2900	4.8373	5,022.1500	5.0221	3.822	0	0	0
2016/08/23	R213	04/05/2017	9.36	Put	Bond Future	2,485.5600	2.4856	2,367.0100	2.3670	(4.770)	0	0	0
2016/08/23	R213	04/05/2017	9.36	Call	Bond Future	4,878.1800	4.8782	5,063.9100	5.0639	3.807	0	0	0
2016/08/23	R213	04/05/2017	9.37	Call	Bond Future	4,919.4900	4.9195	5,106.0900	5.1061	3.793	0	0	0
2016/08/23	R214	03/11/2016	10.35	Put	Bond Future	131.8800	0.1319	111.8700	0.1119	(15.173)	0	0	0
2016/08/23	R214	03/11/2016			Bond Future	9.1607	75.4691	9.1195	75.7846	(0.450)	0.0000	0.0000	29,396
2016/08/23	R214	03/11/2016	10.34	Put	Bond Future	135.8900	0.1359	115.3700	0.1154	(15.100)	0	0	0
2016/08/23	R214	03/11/2016	10.35	Call	Bond Future	8,379.3000	8.3793	8,674.7700	8.6748	3.526	0	0	0
2016/08/23	R214	03/11/2016	10.33	Call	Bond Future	8,261.4800	8.2615	8,555.9200	8.5559	3.564	0	0	0
2016/08/23	R214	03/11/2016	10.34	Call	Bond Future	8,320.3900	8.3204	8,615.3500	8.6153	3.545	0	0	0
2016/08/23	R214	03/11/2016	10.33	Put	Bond Future	140.0100	0.1400	118.9700	0.1190	(15.027)	0	0	0
2016/08/23	R214	02/02/2017			Bond Future	9.1940	76.9340	9.1518	77.2556	(0.460)	0.0000	0.0000	0
2016/08/23	R214	02/02/2017	9.67	Call	Bond Future	5,186.8700	5.1869	5,401.9300	5.4019	4.146	0	0	0
2016/08/23	R214	02/02/2017	9.66	Put	Bond Future	1,739.3200	1.7393	1,631.7600	1.6318	(6.184)	0	0	0
2016/08/23	R214	02/02/2017	9.68	Put	Bond Future	1,693.5800	1.6936	1,588.0800	1.5881	(6.229)	0	0	0
2016/08/23	R214	02/02/2017	9.67	Put	Bond Future	1,716.3200	1.7163	1,609.8000	1.6098	(6.206)	0	0	0
2016/08/23	R214	02/02/2017	9.68	Call	Bond Future	5,234.1900	5.2342	5,450.2700	5.4503	4.128	0	0	0
2016/08/23	R214	02/02/2017	9.66	Call	Bond Future	5,139.7100	5.1397	5,353.7300	5.3537	4.164	0	0	0
2016/08/23	R214	04/05/2017	9.58	Put	Bond Future	2,766.2500	2.7663	2,640.3000	2.6403	(4.553)	0	0	0
2016/08/23	R214	04/05/2017			Bond Future	9.2162	75.1961	9.1730	75.5231	(0.469)	0.0000	0.0000	0
2016/08/23	R214	04/05/2017	9.57	Put	Bond Future	2,793.8800	2.7939	2,667.0300	2.6670	(4.540)	0	0	0
2016/08/23	R214	04/05/2017	9.58	Call	Bond Future	5,430.3000	5.4303	5,631.3300	5.6313	3.702	0	0	0
2016/08/23	R214	04/05/2017	9.56	Call	Bond Future	5,343.6300	5.3436	5,542.8600	5.5429	3.728	0	0	0
2016/08/23	R214	04/05/2017	9.57	Call	Bond Future	5,386.7900	5.3868	5,586.9200	5.5869	3.715	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/23	R214	04/05/2017	9.56	Put	Bond Future	2,821.9800	2.8220	2,694.2300	2.6942	(4.527)	0	0	0
2016/08/23	R248	03/11/2016	10.38	Call	Bond Future	10,557.3100	10.5573	10,930.5100	10.9305	3.535	0	0	0
2016/08/23	R248	03/11/2016			Bond Future	9.2117	96.9315	9.1705	97.3364	(0.447)	0.0000	0.0000	61,284
2016/08/23	R248	03/11/2016	10.39	Call	Bond Future	10,630.9400	10.6309	11,004.8500	11.0048	3.517	0	0	0
2016/08/23	R248	03/11/2016	10.37	Put	Bond Future	231.2100	0.2312	198.8000	0.1988	(14.018)	0	0	0
2016/08/23	R248	03/11/2016	10.39	Put	Bond Future	218.9000	0.2189	187.9200	0.1879	(14.153)	0	0	0
2016/08/23	R248	03/11/2016	10.37	Call	Bond Future	10,483.6800	10.4837	10,856.1600	10.8562	3.553	0	0	0
2016/08/23	R248	03/11/2016	10.38	Put	Bond Future	224.9800	0.2250	193.2900	0.1933	(14.086)	0	0	0
2016/08/23	R248	02/02/2017	9.76	Put	Bond Future	2,281.3100	2.2813	2,145.6100	2.1456	(5.948)	0	0	0
2016/08/23	R248	02/02/2017	9.78	Put	Bond Future	2,224.5100	2.2245	2,091.2800	2.0913	(5.989)	0	0	0
2016/08/23	R248	02/02/2017			Bond Future	9.2464	98.8130	9.2040	99.2257	(0.458)	0.0000	0.0000	0
2016/08/23	R248	02/02/2017	9.77	Put	Bond Future	2,252.7500	2.2528	2,118.2900	2.1183	(5.969)	0	0	0
2016/08/23	R248	02/02/2017	9.76	Call	Bond Future	7,049.5700	7.0496	7,326.5300	7.3265	3.929	0	0	0
2016/08/23	R248	02/02/2017	9.77	Call	Bond Future	7,109.6300	7.1096	7,387.8300	7.3878	3.913	0	0	0
2016/08/23	R248	02/02/2017	9.78	Call	Bond Future	7,169.8500	7.1699	7,449.2800	7.4493	3.897	0	0	0
2016/08/23	R248	04/05/2017	9.66	Call	Bond Future	7,339.6200	7.3396	7,598.2500	7.5983	3.524	0	0	0
2016/08/23	R248	04/05/2017			Bond Future	9.2698	96.3771	9.2266	96.7967	(0.467)	0.0000	0.0000	0
2016/08/23	R248	04/05/2017	9.67	Call	Bond Future	7,395.0400	7.3950	7,654.7400	7.6547	3.512	0	0	0
2016/08/23	R248	04/05/2017	9.65	Put	Bond Future	3,732.5400	3.7325	3,570.4800	3.5705	(4.342)	0	0	0
2016/08/23	R248	04/05/2017	9.67	Put	Bond Future	3,662.5700	3.6626	3,502.6700	3.5027	(4.366)	0	0	0
2016/08/23	R248	04/05/2017	9.65	Call	Bond Future	7,284.6500	7.2847	7,542.1900	7.5422	3.535	0	0	0
2016/08/23	R248	04/05/2017	9.66	Put	Bond Future	3,697.2500	3.6973	3,536.2800	3.5363	(4.354)	0	0	0

Total

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