



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/08/2016 TO 24/08/2016

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
2016/08/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	2025	03/11/2016			Bond Future	129.5528	129.5528	128.7158	128.7158	(0.646)	0.0000	0.0000	3,024
2016/08/24	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	494.1700	0.4942	100.000	0	0	0
2016/08/24	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	514.1700	0.5142	100.000	0	0	0
2016/08/24	2025	03/11/2016	129.21	Call	Bond Future	342.7900	0.3428	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	504.1700	0.5042	100.000	0	0	0
2016/08/24	2025	03/11/2016	129.22	Call	Bond Future	332.7900	0.3328	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	2025	03/11/2016	129.23	Call	Bond Future	322.7900	0.3228	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	638.7300	0.6387	100.000	0	0	0
2016/08/24	2030	03/11/2016			Bond Future	8.8794	95.3865	9.4422	91.3847	6.337	0.0000	0.0000	29,408
2016/08/24	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	708.4300	0.7084	100.000	0	0	0
2016/08/24	2030	03/11/2016	9.33	Call	Bond Future	3,223.6500	3.2237	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	2030	03/11/2016	9.34	Call	Bond Future	3,293.4200	3.2934	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	2030	03/11/2016	9.35	Call	Bond Future	3,363.1200	3.3631	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	778.2000	0.7782	100.000	0	0	0
2016/08/24	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	1,386.0000	1.3860	100.000	0	0	0
2016/08/24	2030	02/02/2017			Bond Future	8.9100	93.2321	9.4916	89.1517	6.528	0.0000	0.0000	0
2016/08/24	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	1,247.1900	1.2472	100.000	0	0	0
2016/08/24	2030	02/02/2017	9.29	Call	Bond Future	2,694.4200	2.6944	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	1,316.5600	1.3166	100.000	0	0	0
2016/08/24	2030	02/02/2017	9.30	Call	Bond Future	2,763.8600	2.7639	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	2030	02/02/2017	9.31	Call	Bond Future	2,833.2300	2.8332	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	2030	04/05/2017	9.33	Call	Bond Future	2,771.6500	2.7717	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	2030	04/05/2017			Bond Future	8.9342	95.1250	9.5352	90.9612	6.728	0.0000	0.0000	0
2016/08/24	2030	04/05/2017	9.34	Call	Bond Future	2,840.1800	2.8402	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	1,460.7700	1.4608	100.000	0	0	0
2016/08/24	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	1,323.6400	1.3236	100.000	0	0	0
2016/08/24	2030	04/05/2017	9.32	Call	Bond Future	2,703.0500	2.7031	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	1,392.1700	1.3922	100.000	0	0	0
2016/08/24	2032	03/11/2016			Bond Future	8.9973	94.7063	9.5594	90.4239	6.248	0.0000	0.0000	13,093
2016/08/24	2032	03/11/2016	10.28	Put	Bond Future	86.2200	0.0862	451.8200	0.4518	424.032	0	0	0
2016/08/24	2032	03/11/2016	10.30	Put	Bond Future	80.6300	0.0806	429.1200	0.4291	432.209	0	0	0
2016/08/24	2032	03/11/2016	10.29	Put	Bond Future	83.3800	0.0834	440.3500	0.4403	428.124	0	0	0
2016/08/24	2032	03/11/2016	10.30	Call	Bond Future	9,581.8800	9.5819	5,648.0100	5.6480	(41.055)	0	0	0
2016/08/24	2032	03/11/2016	10.28	Call	Bond Future	9,452.4800	9.4525	5,535.7200	5.5357	(41.436)	0	0	0
2016/08/24	2032	03/11/2016	10.29	Call	Bond Future	9,517.1700	9.5172	5,591.7800	5.5918	(41.245)	0	0	0
2016/08/24	2032	02/02/2017	9.53	Call	Bond Future	5,446.8800	5.4469	2,851.4300	2.8514	(47.650)	0	0	0
2016/08/24	2032	02/02/2017			Bond Future	9.0316	96.5448	9.6117	92.1784	6.423	0.0000	0.0000	0
2016/08/24	2032	02/02/2017	9.51	Call	Bond Future	5,346.0400	5.3460	2,781.4700	2.7815	(47.971)	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
2016/08/24	2032	02/02/2017	9.52	Call	Bond Future	5,396.3700	5.3964	2,816.3300	2.8163	(47.811)	0	0	0
2016/08/24	2032	02/02/2017	9.51	Put	Bond Future	1,723.6600	1.7237	3,525.4800	3.5255	104.535	0	0	0
2016/08/24	2032	02/02/2017	9.53	Put	Bond Future	1,677.4900	1.6775	3,448.4300	3.4484	105.571	0	0	0
2016/08/24	2032	02/02/2017	9.52	Put	Bond Future	1,700.4400	1.7004	3,486.7900	3.4868	105.052	0	0	0
2016/08/24	2032	04/05/2017	9.45	Call	Bond Future	5,676.4200	5.6764	3,224.6300	3.2246	(43.193)	0	0	0
2016/08/24	2032	04/05/2017			Bond Future	9.0560	94.3435	9.6544	89.8879	6.608	0.0000	0.0000	0
2016/08/24	2032	04/05/2017	9.46	Call	Bond Future	5,722.3500	5.7224	3,257.9200	3.2579	(43.067)	0	0	0
2016/08/24	2032	04/05/2017	9.44	Put	Bond Future	2,735.3100	2.7353	4,752.1200	4.7521	73.732	0	0	0
2016/08/24	2032	04/05/2017	9.46	Put	Bond Future	2,680.1100	2.6801	4,671.2900	4.6713	74.295	0	0	0
2016/08/24	2032	04/05/2017	9.44	Call	Bond Future	5,630.3300	5.6303	3,191.5300	3.1915	(43.315)	0	0	0
2016/08/24	2032	04/05/2017	9.45	Put	Bond Future	2,707.7500	2.7077	4,711.5700	4.7116	74.003	0	0	0
2016/08/24	2033	03/11/2016			Bond Future	108.1043	108.1043	108.0718	108.0718	(0.030)	0.0000	0.0000	4,275
2016/08/24	2033	03/11/2016	109.16	Put	Bond Future	1,055.7000	1.0557	1,088.2200	1.0882	3.080	0	0	0
2016/08/24	2033	03/11/2016	109.17	Put	Bond Future	1,065.7000	1.0657	1,098.2200	1.0982	3.052	0	0	0
2016/08/24	2033	03/11/2016	109.18	Put	Bond Future	1,075.7000	1.0757	1,108.2200	1.1082	3.023	0	0	0
2016/08/24	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	2037	03/11/2016	10.35	Call	Bond Future	9,798.9200	9.7989	5,644.8200	5.6448	(42.393)	0	0	0
2016/08/24	2037	03/11/2016	10.36	Put	Bond Future	141.1600	0.1412	638.4600	0.6385	352.295	0	0	0
2016/08/24	2037	03/11/2016			Bond Future	9.1456	96.3834	9.7016	91.7213	6.080	0.0000	0.0000	40,431
2016/08/24	2037	03/11/2016	10.36	Call	Bond Future	9,868.0500	9.8680	5,703.1500	5.7032	(42.206)	0	0	0
2016/08/24	2037	03/11/2016	10.37	Call	Bond Future	9,937.1900	9.9372	5,761.6500	5.7616	(42.019)	0	0	0
2016/08/24	2037	03/11/2016	10.35	Put	Bond Future	145.5200	0.1455	653.6200	0.6536	349.162	0	0	0
2016/08/24	2037	03/11/2016	10.37	Put	Bond Future	136.9200	0.1369	623.5800	0.6236	355.434	0	0	0
2016/08/24	2037	02/02/2017	9.68	Put	Bond Future	1,925.6900	1.9257	3,835.8000	3.8358	99.191	0	0	0
2016/08/24	2037	02/02/2017			Bond Future	9.1786	93.9980	9.7512	89.2444	6.238	0.0000	0.0000	0
2016/08/24	2037	02/02/2017	9.67	Put	Bond Future	1,951.5600	1.9516	3,877.7300	3.8777	98.699	0	0	0
2016/08/24	2037	02/02/2017	9.68	Call	Bond Future	6,109.3100	6.1093	3,265.8400	3.2658	(46.543)	0	0	0
2016/08/24	2037	02/02/2017	9.66	Call	Bond Future	5,999.8800	5.9999	3,189.0600	3.1891	(46.848)	0	0	0
2016/08/24	2037	02/02/2017	9.67	Call	Bond Future	6,054.6200	6.0546	3,227.2100	3.2272	(46.698)	0	0	0
2016/08/24	2037	02/02/2017	9.66	Put	Bond Future	1,977.5000	1.9775	3,920.2600	3.9203	98.243	0	0	0
2016/08/24	2037	04/05/2017			Bond Future	9.2061	95.9065	9.7954	91.0558	6.401	0.0000	0.0000	0
2016/08/24	2037	04/05/2017	9.58	Put	Bond Future	3,174.2400	3.1742	5,363.9600	5.3640	68.984	0	0	0
2016/08/24	2037	04/05/2017	9.60	Put	Bond Future	3,112.1900	3.1122	5,274.4200	5.2744	69.476	0	0	0
2016/08/24	2037	04/05/2017	9.59	Put	Bond Future	3,143.2300	3.1432	5,319.1900	5.3192	69.227	0	0	0
2016/08/24	2037	04/05/2017	9.60	Call	Bond Future	6,398.9100	6.3989	3,710.5000	3.7105	(42.014)	0	0	0
2016/08/24	2037	04/05/2017	9.58	Call	Bond Future	6,298.4400	6.2984	3,637.5200	3.6375	(42.247)	0	0	0
2016/08/24	2037	04/05/2017	9.59	Call	Bond Future	6,348.7500	6.3488	3,674.0700	3.6741	(42.129)	0	0	0
2016/08/24	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	2038	03/11/2016			Bond Future	136.2331	136.2331	136.1917	136.1917	(0.030)	0.0000	0.0000	20,808
2016/08/24	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	2038	03/11/2016	136.31	Put	Bond Future	76.9000	0.0769	118.3000	0.1183	53.836	0	0	0
2016/08/24	2038	03/11/2016	136.33	Put	Bond Future	96.9000	0.0969	138.3000	0.1383	42.724	0	0	0
2016/08/24	2038	03/11/2016	136.31	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
2016/08/24	2038	03/11/2016	136.32	Put	Bond Future	86.9000	0.0869	128.3000	0.1283	47.641	0	0	0
2016/08/24	2040	03/11/2016			Bond Future	9.1701	100.7963	9.7260	95.7768	6.062	0.0000	0.0000	3,584
2016/08/24	2040	03/11/2016	9.69	Put	Bond Future	943.2100	0.9432	2,735.6700	2.7357	190.038	0	0	0
2016/08/24	2040	03/11/2016	9.71	Put	Bond Future	902.7700	0.9028	2,647.1000	2.6471	193.220	0	0	0
2016/08/24	2040	03/11/2016	9.70	Put	Bond Future	922.8100	0.9228	2,691.1200	2.6911	191.622	0	0	0
2016/08/24	2040	03/11/2016	9.71	Call	Bond Future	5,783.7400	5.7837	2,508.5200	2.5085	(56.628)	0	0	0
2016/08/24	2040	03/11/2016	9.69	Call	Bond Future	5,650.4700	5.6505	2,423.3800	2.4234	(57.112)	0	0	0
2016/08/24	2040	03/11/2016	9.70	Call	Bond Future	5,716.9900	5.7170	2,465.7500	2.4657	(56.870)	0	0	0
2016/08/24	2040	02/02/2017	9.58	Call	Bond Future	5,946.0000	5.9460	3,100.1900	3.1002	(47.861)	0	0	0
2016/08/24	2040	02/02/2017			Bond Future	9.2027	98.2462	9.7748	93.1282	6.216	0.0000	0.0000	0
2016/08/24	2040	02/02/2017	9.59	Call	Bond Future	6,002.4300	6.0024	3,138.7600	3.1388	(47.709)	0	0	0
2016/08/24	2040	02/02/2017	9.60	Call	Bond Future	6,059.0500	6.0590	3,177.5900	3.1776	(47.556)	0	0	0
2016/08/24	2040	02/02/2017	9.58	Put	Bond Future	2,520.6000	2.5206	4,792.7400	4.7927	90.143	0	0	0
2016/08/24	2040	02/02/2017	9.60	Put	Bond Future	2,457.5200	2.4575	4,694.0100	4.6940	91.006	0	0	0
2016/08/24	2040	02/02/2017	9.59	Put	Bond Future	2,488.9000	2.4889	4,743.1800	4.7432	90.573	0	0	0
2016/08/24	2040	04/05/2017			Bond Future	9.2299	100.2410	9.8183	95.0185	6.375	0.0000	0.0000	0
2016/08/24	2040	04/05/2017	9.62	Put	Bond Future	3,464.5300	3.4645	5,791.1900	5.7912	67.157	0	0	0
2016/08/24	2040	04/05/2017	9.64	Put	Bond Future	3,397.5600	3.3976	5,695.6600	5.6957	67.640	0	0	0
2016/08/24	2040	04/05/2017	9.62	Call	Bond Future	6,978.5900	6.9786	4,082.8200	4.0828	(41.495)	0	0	0
2016/08/24	2040	04/05/2017	9.63	Put	Bond Future	3,430.9000	3.4309	5,743.1000	5.7431	67.393	0	0	0
2016/08/24	2040	04/05/2017	9.63	Call	Bond Future	7,032.3300	7.0323	4,122.1000	4.1221	(41.384)	0	0	0
2016/08/24	2040	04/05/2017	9.64	Call	Bond Future	7,086.2300	7.0862	4,161.9000	4.1619	(41.268)	0	0	0
2016/08/24	2044	03/11/2016			Bond Future	9.1943	97.9386	9.7499	92.8639	6.043	0.0000	0.0000	18,597
2016/08/24	2044	03/11/2016	10.42	Call	Bond Future	10,780.4300	10.7804	6,266.9700	6.2670	(41.867)	0	0	0
2016/08/24	2044	03/11/2016	10.41	Put	Bond Future	178.7200	0.1787	751.4800	0.7515	320.479	0	0	0
2016/08/24	2044	03/11/2016	10.43	Put	Bond Future	168.7300	0.1687	718.5700	0.7186	325.870	0	0	0
2016/08/24	2044	03/11/2016	10.42	Put	Bond Future	173.6700	0.1737	734.8800	0.7349	323.147	0	0	0
2016/08/24	2044	03/11/2016	10.43	Call	Bond Future	10,853.5800	10.8536	6,328.7500	6.3288	(41.690)	0	0	0
2016/08/24	2044	03/11/2016	10.41	Call	Bond Future	10,707.2700	10.7073	6,205.3600	6.2054	(42.045)	0	0	0
2016/08/24	2044	02/02/2017			Bond Future	9.2261	95.4582	9.7974	90.2841	6.193	0.0000	0.0000	0
2016/08/24	2044	02/02/2017	9.77	Call	Bond Future	7,032.2000	7.0322	3,861.3000	3.8613	(45.091)	0	0	0
2016/08/24	2044	02/02/2017	9.76	Put	Bond Future	2,122.4300	2.1224	4,142.7000	4.1427	95.187	0	0	0
2016/08/24	2044	02/02/2017	9.78	Put	Bond Future	2,068.4300	2.0684	4,054.8300	4.0548	96.034	0	0	0
2016/08/24	2044	02/02/2017	9.77	Put	Bond Future	2,095.3900	2.0954	4,098.5800	4.0986	95.600	0	0	0
2016/08/24	2044	02/02/2017	9.78	Call	Bond Future	7,091.9000	7.0919	3,904.2100	3.9042	(44.948)	0	0	0
2016/08/24	2044	02/02/2017	9.76	Call	Bond Future	6,972.4400	6.9724	3,818.6200	3.8186	(45.233)	0	0	0
2016/08/24	2044	04/05/2017			Bond Future	9.2526	97.3963	9.8399	92.1166	6.347	0.0000	0.0000	0
2016/08/24	2044	04/05/2017	9.67	Call	Bond Future	7,273.4100	7.2734	4,298.3500	4.2983	(40.903)	0	0	0
2016/08/24	2044	04/05/2017	9.66	Put	Bond Future	3,502.1100	3.5021	5,821.4500	5.8214	66.227	0	0	0
2016/08/24	2044	04/05/2017	9.68	Put	Bond Future	3,435.3400	3.4353	5,725.6700	5.7257	66.670	0	0	0
2016/08/24	2044	04/05/2017	9.67	Put	Bond Future	3,468.5900	3.4686	5,773.2500	5.7733	66.444	0	0	0
2016/08/24	2044	04/05/2017	9.68	Call	Bond Future	7,328.1400	7.3281	4,338.7500	4.3388	(40.793)	0	0	0
2016/08/24	2044	04/05/2017	9.66	Call	Bond Future	7,218.8200	7.2188	4,258.4400	4.2584	(41.009)	0	0	0
2016/08/24	2046	03/11/2016	137.07	Put	Bond Future	2,164.3100	2.1643	2,204.7400	2.2047	1.868	0	0	0
2016/08/24	2046	03/11/2016			Bond Future	134.9057	134.9057	134.8653	134.8653	(0.030)	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
2016/08/24	2046	03/11/2016	137.09	Put	Bond Future	2,184.3100	2.1843	2,224.7400	2.2247	1.851	0	0	0
2016/08/24	2046	03/11/2016	137.08	Put	Bond Future	2,174.3100	2.1743	2,214.7400	2.2147	1.859	0	0	0
2016/08/24	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	2050	03/11/2016	149.52	Put	Bond Future	5,091.7700	5.0918	5,815.7300	5.8157	14.218	0	0	0
2016/08/24	2050	03/11/2016			Bond Future	144.4282	144.4282	143.7043	143.7043	(0.501)	0.0000	0.0000	21,628
2016/08/24	2050	03/11/2016	149.54	Put	Bond Future	5,111.7700	5.1118	5,835.7300	5.8357	14.163	0	0	0
2016/08/24	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	2050	03/11/2016	149.53	Put	Bond Future	5,101.7700	5.1018	5,825.7300	5.8257	14.190	0	0	0
2016/08/24	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	AL37	03/11/2016			Index Future	508.5570	508.5570	499.8230	499.8230	(1.717)	0.0000	0.0000	14
2016/08/24	AL37	02/02/2017			Index Future	518.4270	518.4270	509.5210	509.5210	(1.718)	0.0000	0.0000	0
2016/08/24	AL7T	03/11/2016			Index Future	594.2130	594.2130	574.1750	574.1750	(3.372)	0.0000	0.0000	9
2016/08/24	AL7T	02/02/2017			Index Future	605.7450	605.7450	585.3140	585.3140	(3.373)	0.0000	0.0000	0
2016/08/24	ALBI	03/11/2016			Index Future	542.7420	542.7420	522.1270	522.1270	(3.798)	0.0000	0.0000	721
2016/08/24	ALBI	02/02/2017			Index Future	553.2750	553.2750	532.2570	532.2570	(3.799)	0.0000	0.0000	0
2016/08/24	ALBI	04/05/2017			Index Future	564.4960	564.4960	543.0510	543.0510	(3.799)	0.0000	0.0000	0
2016/08/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	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
2016/08/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/08/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	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
2016/08/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/24	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	EL28	03/11/2016			Bond Future	131.7088	131.7088	131.6736	131.6736	(0.027)	0.0000	0.0000	0
2016/08/24	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	EL28	03/11/2016	132.15	Put	Bond Future	441.1600	0.4412	476.4200	0.4764	7.993	0	0	0
2016/08/24	EL28	03/11/2016	132.17	Put	Bond Future	461.1600	0.4612	496.4200	0.4964	7.646	0	0	0
2016/08/24	EL28	03/11/2016	132.16	Put	Bond Future	451.1600	0.4512	486.4200	0.4864	7.815	0	0	0
2016/08/24	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	EL28	02/02/2017			Bond Future	134.2736	134.2736	134.2363	134.2363	(0.028)	0.0000	0.0000	0
2016/08/24	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	EL28	02/02/2017	135.10	Put	Bond Future	826.3900	0.8264	863.6800	0.8637	4.512	0	0	0
2016/08/24	EL28	02/02/2017	135.12	Put	Bond Future	846.3900	0.8464	883.6800	0.8837	4.406	0	0	0
2016/08/24	EL28	02/02/2017	135.11	Put	Bond Future	836.3900	0.8364	873.6800	0.8737	4.458	0	0	0
2016/08/24	EL28	04/05/2017			Bond Future	135.3152	135.3152	135.2762	135.2762	(0.029)	0.0000	0.0000	0
2016/08/24	EL28	04/05/2017	137.90	Put	Bond Future	2,584.8100	2.5848	2,623.8100	2.6238	1.509	0	0	0
2016/08/24	EL28	04/05/2017	137.92	Put	Bond Future	2,604.8100	2.6048	2,643.8100	2.6438	1.497	0	0	0
2016/08/24	EL28	04/05/2017	137.91	Put	Bond Future	2,594.8100	2.5948	2,633.8100	2.6338	1.503	0	0	0
2016/08/24	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	ES33	03/11/2016			Bond Future	10.0360	80.6828	10.5926	77.0311	5.545	0.0000	0.0000	8,789
2016/08/24	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	ES33	03/11/2016	11.31	Call	Bond Future	7,996.2700	7.9963	4,344.5500	4.3445	(45.668)	0	0	0
2016/08/24	ES33	03/11/2016	11.29	Call	Bond Future	7,880.3600	7.8804	4,228.6400	4.2286	(46.340)	0	0	0
2016/08/24	ES33	03/11/2016	11.30	Call	Bond Future	7,938.3500	7.9384	4,286.6300	4.2866	(46.001)	0	0	0
2016/08/24	ES33	02/02/2017			Bond Future	10.1020	82.2490	10.6770	78.5257	5.692	0.0000	0.0000	0
2016/08/24	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	546.4700	0.5465	100.000	0	0	0
2016/08/24	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	420.3700	0.4204	100.000	0	0	0
2016/08/24	ES33	02/02/2017	10.59	Call	Bond Future	3,176.8200	3.1768	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	483.3800	0.4834	100.000	0	0	0
2016/08/24	ES33	02/02/2017	10.60	Call	Bond Future	3,239.9100	3.2399	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	ES33	02/02/2017	10.61	Call	Bond Future	3,302.9200	3.3029	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/24	ES33	04/05/2017			Bond Future	10.1565	80.1227	10.7502	76.3232	5.846	0.0000	0.0000	0
2016/08/24	ES33	04/05/2017	10.55	Call	Bond Future	2,549.2800	2.5493	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	1,313.4100	1.3134	100.000	0	0	0
2016/08/24	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	1,186.9800	1.1870	100.000	0	0	0
2016/08/24	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	1,250.1600	1.2502	100.000	0	0	0
2016/08/24	ES33	04/05/2017	10.56	Call	Bond Future	2,612.4600	2.6125	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	ES33	04/05/2017	10.54	Call	Bond Future	2,486.0300	2.4860	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	ES42	03/11/2016			Bond Future	10.1435	85.4215	10.7000	81.2051	5.486	0.0000	0.0000	8,777
2016/08/24	ES42	02/02/2017			Bond Future	10.2047	87.0800	10.7789	82.7810	5.627	0.0000	0.0000	0
2016/08/24	ES42	04/05/2017			Bond Future	10.2588	84.5841	10.8515	80.1973	5.777	0.0000	0.0000	0
2016/08/24	GOVI	03/11/2016	476.11	Call	GOVI	636,290.0000	63.6290	446,100.0000	44.6100	(29.890)	0	0	0
2016/08/24	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	GOVI	03/11/2016			GOVI	539.7390	539.7390	520.7200	520.7200	(3.524)	0.0000	0.0000	419
2016/08/24	GOVI	03/11/2016	476.12	Call	GOVI	636,190.0000	63.6190	446,000.0000	44.6000	(29.895)	0	0	0
2016/08/24	GOVI	03/11/2016	476.13	Call	GOVI	636,090.0000	63.6090	445,900.0000	44.5900	(29.900)	0	0	0
2016/08/24	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	GOVI	02/02/2017	533.34	Call	GOVI	168,740.0000	16.8740	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	GOVI	02/02/2017			GOVI	550.2140	550.2140	530.8230	530.8230	(3.524)	0.0000	0.0000	26
2016/08/24	GOVI	02/02/2017	533.32	Call	GOVI	168,940.0000	16.8940	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	GOVI	02/02/2017	533.33	Call	GOVI	168,840.0000	16.8840	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	24,970.0000	2.4970	100.000	0	0	0
2016/08/24	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	25,170.0000	2.5170	100.000	0	0	0
2016/08/24	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	25,070.0000	2.5070	100.000	0	0	0
2016/08/24	GOVI	04/05/2017			GOVI	561.3730	561.3730	541.5880	541.5880	(3.524)	0.0000	0.0000	0
2016/08/24	GOVI	04/05/2017	262.19	Call	GOVI	2,991,830.0000	299.1830	2,793,980.0000	279.3980	(6.613)	0	0	0
2016/08/24	GOVI	04/05/2017	262.20	Call	GOVI	2,991,730.0000	299.1730	2,793,880.0000	279.3880	(6.613)	0	0	0
2016/08/24	GOVI	04/05/2017	262.18	Call	GOVI	2,991,930.0000	299.1930	2,794,080.0000	279.4080	(6.613)	0	0	0
2016/08/24	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/08/24	IGOV	03/11/2016			Index Future	251.4440	251.4440	250.9630	250.9630	(0.191)	0.0000	0.0000	1,023
2016/08/24	IGOV	02/02/2017			Index Future	256.3390	256.3390	255.8470	255.8470	(0.192)	0.0000	0.0000	55
2016/08/24	IGOV	04/05/2017			Index Future	261.5530	261.5530	261.0500	261.0500	(0.192)	0.0000	0.0000	0
2016/08/24	ILBI	03/11/2016			Index Future	680.9300	680.9300	679.5710	679.5710	(0.200)	0.0000	0.0000	0
2016/08/24	ILBI	02/02/2017			Index Future	694.1630	694.1630	692.7770	692.7770	(0.200)	0.0000	0.0000	155
2016/08/24	IS01	19/12/2016			Interest Rate Swap	100.0667	100.0667	100.0862	100.0862	0.019	0.0000	0.0000	0
2016/08/24	IS01	16/03/2017			Interest Rate Swap	100.0055	100.0055	100.0541	100.0541	0.049	0.0000	0.0000	0
2016/08/24	IS01	15/06/2017			Interest Rate Swap	99.6262	99.6262	99.7110	99.7110	0.085	0.0000	0.0000	0
2016/08/24	IS01	21/09/2017			Interest Rate Swap	99.6688	99.6688	99.7915	99.7915	0.123	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
2016/08/24	IS02	18/12/2017			Interest Rate Swap	99.9365	99.9365	100.1079	100.1079	0.172	0.0000	0.0000	0
2016/08/24	IS02	16/03/2018			Interest Rate Swap	99.2058	99.2058	99.4255	99.4255	0.221	0.0000	0.0000	0
2016/08/24	IS02	15/06/2018			Interest Rate Swap	98.8545	98.8545	99.1250	99.1250	0.274	0.0000	0.0000	0
2016/08/24	IS02	21/09/2018			Interest Rate Swap	98.8940	98.8940	99.2379	99.2379	0.348	0.0000	0.0000	0
2016/08/24	IS05	17/12/2020			Interest Rate Swap	97.7822	97.7822	98.8277	98.8277	1.069	0.0000	0.0000	0
2016/08/24	IS05	16/03/2021			Interest Rate Swap	97.1217	97.1217	98.2283	98.2283	1.139	0.0000	0.0000	0
2016/08/24	IS05	15/06/2021			Interest Rate Swap	96.4257	96.4257	97.5921	97.5921	1.210	0.0000	0.0000	0
2016/08/24	IS05	21/09/2021			Interest Rate Swap	96.6942	96.6942	97.9248	97.9248	1.273	0.0000	0.0000	0
2016/08/24	IS10	17/12/2025			Interest Rate Swap	97.2829	97.2829	99.3508	99.3508	2.126	0.0000	0.0000	0
2016/08/24	IS10	16/03/2026			Interest Rate Swap	94.3309	94.3309	96.4698	96.4698	2.267	0.0000	0.0000	0
2016/08/24	IS10	15/06/2026			Interest Rate Swap	93.0743	93.0743	95.2650	95.2650	2.354	0.0000	0.0000	0
2016/08/24	IS10	21/09/2026			Interest Rate Swap	95.1399	95.1399	97.3486	97.3486	2.322	0.0000	0.0000	0
2016/08/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/24	JBAF	21/09/2016			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	10
2016/08/24	JBAF	19/10/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/08/24	JBAF	16/11/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/08/24	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/08/24	JBAF	15/02/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/08/24	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	1,000
2016/08/24	JBAF	21/06/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/08/24	JBAF	20/09/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/08/24	JBAF	20/12/2017			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/08/24	JBAF	20/03/2018			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	1,000
2016/08/24	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/24	R023	03/11/2016	9.73	Put	Bond Future	9.8400	0.0098	71.5300	0.0715	626.931	0	0	0
2016/08/24	R023	03/11/2016			Bond Future	8.2104	99.2266	8.7034	96.9031	6.004	0.0000	0.0000	15,105
2016/08/24	R023	03/11/2016	9.75	Put	Bond Future	8.9900	0.0090	66.5400	0.0665	640.156	0	0	0
2016/08/24	R023	03/11/2016	9.73	Call	Bond Future	6,956.0500	6.9561	4,694.2400	4.6942	(32.516)	0	0	0
2016/08/24	R023	03/11/2016	9.74	Put	Bond Future	9.4100	0.0094	68.9900	0.0690	633.156	0	0	0
2016/08/24	R023	03/11/2016	9.74	Call	Bond Future	6,999.2600	6.9993	4,735.3400	4.7353	(32.345)	0	0	0
2016/08/24	R023	03/11/2016	9.75	Call	Bond Future	7,042.4500	7.0425	4,776.5000	4.7765	(32.176)	0	0	0
2016/08/24	R023	02/02/2017	8.85	Call	Bond Future	3,498.6300	3.4986	1,954.1700	1.9542	(44.145)	0	0	0
2016/08/24	R023	02/02/2017			Bond Future	8.2323	101.1526	8.7517	98.7831	6.310	0.0000	0.0000	0
2016/08/24	R023	02/02/2017	8.86	Call	Bond Future	3,532.2700	3.5323	1,979.0500	1.9791	(43.972)	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
2016/08/24	R023	02/02/2017	8.84	Put	Bond Future	700.1000	0.7001	1,533.9100	1.5339	119.099	0	0	0
2016/08/24	R023	02/02/2017	8.86	Put	Bond Future	677.9300	0.6779	1,494.1700	1.4942	120.402	0	0	0
2016/08/24	R023	02/02/2017	8.84	Call	Bond Future	3,465.1100	3.4651	1,929.4600	1.9295	(44.317)	0	0	0
2016/08/24	R023	02/02/2017	8.85	Put	Bond Future	688.9400	0.6889	1,513.9400	1.5139	119.749	0	0	0
2016/08/24	R023	04/05/2017	8.61	Call	Bond Future	3,056.8000	3.0568	1,738.7400	1.7387	(43.119)	0	0	0
2016/08/24	R023	04/05/2017			Bond Future	8.2308	99.2704	8.7782	96.8521	6.651	0.0000	0.0000	0
2016/08/24	R023	04/05/2017	8.59	Call	Bond Future	3,000.5600	3.0006	1,698.3800	1.6984	(43.398)	0	0	0
2016/08/24	R023	04/05/2017	8.60	Call	Bond Future	3,028.6200	3.0286	1,718.4900	1.7185	(43.258)	0	0	0
2016/08/24	R023	04/05/2017	8.59	Put	Bond Future	1,405.3000	1.4053	2,521.3800	2.5214	79.419	0	0	0
2016/08/24	R023	04/05/2017	8.61	Put	Bond Future	1,373.6600	1.3737	2,473.8600	2.4739	80.093	0	0	0
2016/08/24	R023	04/05/2017	8.60	Put	Bond Future	1,389.4100	1.3894	2,497.5400	2.4975	79.755	0	0	0
2016/08/24	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	446.0200	0.4460	100.000	0	0	0
2016/08/24	R035	03/11/2016			Bond Future	9.0782	99.8704	9.6349	95.1887	6.131	0.0000	0.0000	4,315
2016/08/24	R035	03/11/2016	9.59	Call	Bond Future	4,317.2200	4.3172	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	R035	03/11/2016	9.57	Call	Bond Future	4,153.9900	4.1540	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	R035	03/11/2016	9.58	Call	Bond Future	4,235.6600	4.2357	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	527.6900	0.5277	100.000	0	0	0
2016/08/24	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	364.4600	0.3645	100.000	0	0	0
2016/08/24	R035	02/02/2017			Bond Future	9.1147	101.8089	9.6886	97.0354	6.297	0.0000	0.0000	0
2016/08/24	R035	02/02/2017	9.51	Call	Bond Future	3,326.7800	3.3268	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	1,528.7200	1.5287	100.000	0	0	0
2016/08/24	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	1,446.7100	1.4467	100.000	0	0	0
2016/08/24	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	1,364.8000	1.3648	100.000	0	0	0
2016/08/24	R035	02/02/2017	9.52	Call	Bond Future	3,408.6900	3.4087	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	R035	02/02/2017	9.50	Call	Bond Future	3,244.7700	3.2448	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	1,439.8400	1.4398	100.000	0	0	0
2016/08/24	R035	04/05/2017			Bond Future	9.1385	99.3689	9.7295	94.4979	6.468	0.0000	0.0000	0
2016/08/24	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	1,521.0300	1.5210	100.000	0	0	0
2016/08/24	R035	04/05/2017	9.55	Call	Bond Future	3,431.1500	3.4312	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	R035	04/05/2017	9.53	Call	Bond Future	3,268.6600	3.2687	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	R035	04/05/2017	9.54	Call	Bond Future	3,349.9600	3.3500	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	1,602.3300	1.6023	100.000	0	0	0
2016/08/24	R186	03/11/2016	8.82	Put	Bond Future	939.7400	0.9397	2,787.8900	2.7879	196.666	0	0	150
2016/08/24	R186	03/11/2016	9.40	Put	Bond Future	204.6800	0.2047	917.0900	0.9171	348.060	0	0	0
2016/08/24	R186	03/11/2016			Bond Future	8.5064	117.3439	9.0620	113.3907	6.532	0.0000	0.0000	95,070
2016/08/24	R186	03/11/2016	8.30	Put	Bond Future	2,688.1800	2.6882	5,714.2000	5.7142	112.568	0	0	0
2016/08/24	R186	03/11/2016	8.52	Put	Bond Future	1,784.3000	1.7843	4,343.6700	4.3437	143.438	0	0	150
2016/08/24	R186	03/11/2016	8.95	Put	Bond Future	689.1400	0.6891	2,239.2700	2.2393	224.937	0	0	0
2016/08/24	R186	03/11/2016	9.20	Put	Bond Future	360.8200	0.3608	1,398.8300	1.3988	287.681	0	0	0
2016/08/24	R186	03/11/2016	8.97	Put	Bond Future	655.8800	0.6559	2,161.7800	2.1618	229.600	0	0	0
2016/08/24	R186	03/11/2016	8.96	Put	Bond Future	672.4200	0.6724	2,200.2900	2.2003	227.220	0	0	0
2016/08/24	R186	03/11/2016	9.10	Call	Bond Future	4,687.7700	4.6878	1,965.1700	1.9652	(58.079)	0	0	0
2016/08/24	R186	03/11/2016	9.66	Call	Bond Future	8,089.9200	8.0899	4,534.9500	4.5350	(43.943)	0	0	0
2016/08/24	R186	03/11/2016	8.30	Call	Bond Future	1,170.4700	1.1705	243.2000	0.2432	(79.222)	0	0	150
2016/08/24	R186	03/11/2016	8.90	Call	Bond Future	3,598.2100	3.5982	1,307.7500	1.3078	(63.656)	0	0	0
2016/08/24	R186	03/11/2016	8.97	Call	Bond Future	3,967.4400	3.9674	1,520.0500	1.5200	(61.687)	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
2016/08/24	R186	03/11/2016	9.71	Call	Bond Future	8,404.7500	8.4048	4,802.7600	4.8028	(42.857)	0	0	0
2016/08/24	R186	03/11/2016	8.52	Call	Bond Future	1,883.2800	1.8833	489.3600	0.4894	(74.016)	0	0	0
2016/08/24	R186	03/11/2016	8.82	Call	Bond Future	3,194.2800	3.1943	1,089.1400	1.0891	(65.903)	0	0	0
2016/08/24	R186	03/11/2016	8.95	Call	Bond Future	3,860.5500	3.8606	1,457.3900	1.4574	(62.249)	0	0	0
2016/08/24	R186	03/11/2016	9.20	Call	Bond Future	5,266.8800	5.2669	2,351.6000	2.3516	(55.351)	0	0	1,425
2016/08/24	R186	03/11/2016	8.90	Put	Bond Future	778.2300	0.7782	2,441.0600	2.4411	213.668	0	0	5,092
2016/08/24	R186	03/11/2016	9.40	Call	Bond Future	6,471.8800	6.4719	3,231.0000	3.2310	(50.076)	0	0	1,425
2016/08/24	R186	03/11/2016	9.66	Put	Bond Future	87.7400	0.0877	486.0600	0.4861	453.978	0	0	0
2016/08/24	R186	03/11/2016	9.71	Put	Bond Future	73.3200	0.0733	424.6200	0.4246	479.133	0	0	0
2016/08/24	R186	03/11/2016	8.96	Call	Bond Future	3,913.9400	3.9139	1,488.5200	1.4885	(61.969)	0	0	0
2016/08/24	R186	03/11/2016	9.10	Put	Bond Future	471.1000	0.4711	1,701.7900	1.7018	261.238	0	0	108
2016/08/24	R186	02/02/2017	8.81	Put	Bond Future	1,884.4200	1.8844	3,862.8800	3.8629	104.990	0	0	0
2016/08/24	R186	02/02/2017	9.40	Call	Bond Future	6,757.1500	6.7572	3,842.2400	3.8422	(43.138)	0	0	0
2016/08/24	R186	02/02/2017			Bond Future	8.5317	114.3182	9.1098	110.2872	6.776	0.0000	0.0000	0
2016/08/24	R186	02/02/2017	9.50	Call	Bond Future	7,301.8800	7.3019	4,265.5900	4.2656	(41.582)	0	0	0
2016/08/24	R186	02/02/2017	8.80	Put	Bond Future	1,910.7200	1.9107	3,905.4000	3.9054	104.394	0	0	0
2016/08/24	R186	02/02/2017	8.43	Put	Bond Future	3,106.5600	3.1066	5,705.4700	5.7055	83.659	0	0	0
2016/08/24	R186	02/02/2017	8.90	Put	Bond Future	1,659.2900	1.6593	3,494.4200	3.4944	110.597	0	0	750
2016/08/24	R186	02/02/2017	8.81	Call	Bond Future	3,849.7700	3.8498	1,797.1900	1.7972	(53.317)	0	0	0
2016/08/24	R186	02/02/2017	8.79	Call	Bond Future	3,762.9700	3.7630	1,742.8400	1.7428	(53.684)	0	0	0
2016/08/24	R186	02/02/2017	9.50	Put	Bond Future	658.8200	0.6588	1,653.5700	1.6536	150.990	0	0	6,500
2016/08/24	R186	02/02/2017	8.80	Call	Bond Future	3,806.2500	3.8063	1,769.8900	1.7699	(53.500)	0	0	0
2016/08/24	R186	02/02/2017	8.43	Call	Bond Future	2,376.9000	2.3769	944.7700	0.9448	(60.252)	0	0	750
2016/08/24	R186	02/02/2017	8.90	Call	Bond Future	4,250.3300	4.2503	2,054.4200	2.0544	(51.664)	0	0	0
2016/08/24	R186	02/02/2017	9.40	Put	Bond Future	775.3000	0.7753	1,891.4300	1.8914	143.961	0	0	750
2016/08/24	R186	02/02/2017	8.79	Put	Bond Future	1,937.3100	1.9373	3,948.2200	3.9482	103.799	0	0	0
2016/08/24	R186	04/05/2017			Bond Future	8.5448	116.6388	9.1466	112.5251	7.042	0.0000	0.0000	0
2016/08/24	R186	04/05/2017	8.89	Put	Bond Future	2,371.7300	2.3717	4,311.3300	4.3113	81.780	0	0	0
2016/08/24	R186	04/05/2017	8.91	Put	Bond Future	2,321.4100	2.3214	4,235.1500	4.2351	82.439	0	0	0
2016/08/24	R186	04/05/2017	8.90	Put	Bond Future	2,346.4600	2.3465	4,273.1100	4.2731	82.109	0	0	0
2016/08/24	R186	04/05/2017	8.91	Call	Bond Future	4,842.1700	4.8422	2,642.2500	2.6423	(45.433)	0	0	0
2016/08/24	R186	04/05/2017	8.89	Call	Bond Future	4,756.4000	4.7564	2,582.3400	2.5823	(45.708)	0	0	0
2016/08/24	R186	04/05/2017	8.90	Call	Bond Future	4,799.2000	4.7992	2,612.1900	2.6122	(45.570)	0	0	0
2016/08/24	R197	03/11/2016	303.56	Call	Bond Future	781.3300	0.7813	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	254.2100	0.2542	100.000	0	0	0
2016/08/24	R197	03/11/2016			Bond Future	304.3413	304.3413	303.3158	303.3158	(0.337)	0.0000	0.0000	875
2016/08/24	R197	03/11/2016	303.57	Call	Bond Future	771.3300	0.7713	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	R197	03/11/2016	303.58	Call	Bond Future	761.3300	0.7613	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	244.2100	0.2442	100.000	0	0	0
2016/08/24	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	264.2100	0.2642	100.000	0	0	0
2016/08/24	R202	03/11/2016	253.85	Put	Bond Future	1,702.1300	1.7021	1,778.0800	1.7781	4.462	0	0	0
2016/08/24	R202	03/11/2016			Bond Future	252.1479	252.1479	252.0719	252.0719	(0.030)	0.0000	0.0000	36,255
2016/08/24	R202	03/11/2016	253.87	Put	Bond Future	1,722.1300	1.7221	1,798.0800	1.7981	4.410	0	0	0
2016/08/24	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	R202	03/11/2016	253.86	Put	Bond Future	1,712.1300	1.7121	1,788.0800	1.7881	4.436	0	0	0
2016/08/24	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
2016/08/24	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	R203	03/11/2016	8.86	Call	Bond Future	1,153.0800	1.1531	843.2100	0.8432	(26.873)	0	0	0
2016/08/24	R203	03/11/2016			Bond Future	7.4352	101.8749	7.8207	101.5610	5.184	0.0000	0.0000	30,174
2016/08/24	R203	03/11/2016	8.84	Call	Bond Future	1,137.1100	1.1371	827.6300	0.8276	(27.216)	0	0	0
2016/08/24	R203	03/11/2016	8.85	Call	Bond Future	1,145.0900	1.1451	835.4100	0.8354	(27.044)	0	0	0
2016/08/24	R203	03/11/2016	8.84	Put	Bond Future	0.6900	0.0007	5.0700	0.0051	634.783	0	0	0
2016/08/24	R203	03/11/2016	8.86	Put	Bond Future	0.6200	0.0006	4.6100	0.0046	643.548	0	0	0
2016/08/24	R203	03/11/2016	8.85	Put	Bond Future	0.6500	0.0007	4.8300	0.0048	643.077	0	0	0
2016/08/24	R203	02/02/2017	7.70	Call	Bond Future	324.6900	0.3247	142.0400	0.1420	(56.254)	0	0	0
2016/08/24	R203	02/02/2017	7.71	Put	Bond Future	78.9300	0.0789	215.8700	0.2159	173.496	0	0	0
2016/08/24	R203	02/02/2017			Bond Future	7.2789	103.8525	7.8330	103.5316	7.612	0.0000	0.0000	0
2016/08/24	R203	02/02/2017	7.71	Call	Bond Future	328.8000	0.3288	144.8100	0.1448	(55.958)	0	0	0
2016/08/24	R203	02/02/2017	7.72	Call	Bond Future	333.1800	0.3332	147.6300	0.1476	(55.691)	0	0	0
2016/08/24	R203	02/02/2017	7.70	Put	Bond Future	80.6000	0.0806	218.8800	0.2189	171.563	0	0	0
2016/08/24	R203	02/02/2017	7.72	Put	Bond Future	77.5200	0.0775	212.9000	0.2129	174.639	0	0	0
2016/08/24	R203	04/05/2017	6.91	Call	Bond Future	210.7900	0.2108	56.0600	0.0561	(73.405)	0	0	0
2016/08/24	R203	04/05/2017	6.92	Put	Bond Future	67.7800	0.0678	239.5700	0.2396	253.452	0	0	0
2016/08/24	R203	04/05/2017			Bond Future	6.5051	101.7849	7.4414	101.4567	14.393	0.0000	0.0000	0
2016/08/24	R203	04/05/2017	6.92	Call	Bond Future	213.4600	0.2135	57.0600	0.0571	(73.269)	0	0	0
2016/08/24	R203	04/05/2017	6.93	Call	Bond Future	215.8400	0.2158	58.0600	0.0581	(73.100)	0	0	0
2016/08/24	R203	04/05/2017	6.91	Put	Bond Future	68.6200	0.0686	242.0800	0.2421	252.783	0	0	0
2016/08/24	R203	04/05/2017	6.93	Put	Bond Future	66.6500	0.0667	237.0600	0.2371	255.679	0	0	0
2016/08/24	R204	03/11/2016			Bond Future	7.6515	103.7161	8.0365	102.9762	5.031	0.0000	0.0000	28,913
2016/08/24	R204	03/11/2016	9.21	Put	Bond Future	0.7900	0.0008	6.3200	0.0063	700.000	0	0	0
2016/08/24	R204	03/11/2016	9.23	Put	Bond Future	0.7000	0.0007	5.7200	0.0057	717.143	0	0	0
2016/08/24	R204	03/11/2016	9.22	Put	Bond Future	0.7500	0.0008	6.0100	0.0060	701.333	0	0	0
2016/08/24	R204	03/11/2016	9.22	Call	Bond Future	2,972.2000	2.9722	2,237.5000	2.2375	(24.719)	0	0	0
2016/08/24	R204	03/11/2016	9.21	Call	Bond Future	2,953.6500	2.9537	2,219.2200	2.2192	(24.865)	0	0	0
2016/08/24	R204	03/11/2016	9.23	Call	Bond Future	2,990.7300	2.9907	2,255.7900	2.2558	(24.574)	0	0	0
2016/08/24	R204	02/02/2017	8.28	Call	Bond Future	1,290.6900	1.2907	757.3300	0.7573	(41.324)	0	0	0
2016/08/24	R204	02/02/2017			Bond Future	7.6212	101.6886	8.0624	100.9333	5.790	0.0000	0.0000	0
2016/08/24	R204	02/02/2017	8.29	Call	Bond Future	1,304.2700	1.3043	767.8400	0.7678	(41.129)	0	0	0
2016/08/24	R204	02/02/2017	8.30	Call	Bond Future	1,317.9000	1.3179	778.6800	0.7787	(40.915)	0	0	0
2016/08/24	R204	02/02/2017	8.28	Put	Bond Future	165.7400	0.1657	387.6500	0.3877	133.890	0	0	0
2016/08/24	R204	02/02/2017	8.30	Put	Bond Future	159.0600	0.1591	375.1100	0.3751	135.829	0	0	0
2016/08/24	R204	02/02/2017	8.29	Put	Bond Future	162.3700	0.1624	381.2100	0.3812	134.779	0	0	0
2016/08/24	R204	04/05/2017	7.90	Put	Bond Future	354.3000	0.3543	701.8800	0.7019	98.103	0	0	0
2016/08/24	R204	04/05/2017			Bond Future	7.5251	103.7526	8.0399	102.9813	6.841	0.0000	0.0000	0
2016/08/24	R204	04/05/2017	7.92	Put	Bond Future	344.7400	0.3447	685.9800	0.6860	98.985	0	0	0
2016/08/24	R204	04/05/2017	7.90	Call	Bond Future	916.8600	0.9169	493.1100	0.4931	(46.218)	0	0	0
2016/08/24	R204	04/05/2017	7.91	Put	Bond Future	349.6500	0.3497	693.9000	0.6939	98.456	0	0	0
2016/08/24	R204	04/05/2017	7.91	Call	Bond Future	927.1600	0.9272	500.0800	0.5001	(46.063)	0	0	0
2016/08/24	R204	04/05/2017	7.92	Call	Bond Future	937.1900	0.9372	507.1000	0.5071	(45.891)	0	0	0
2016/08/24	R207	03/11/2016			Bond Future	7.8301	100.6616	8.2996	99.3826	5.997	0.0000	0.0000	52,265
2016/08/24	R207	03/11/2016	7.94	Call	Bond Future	757.5800	0.7576	224.5300	0.2245	(70.362)	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
2016/08/24	R207	03/11/2016	7.93	Put	Bond Future	467.7600	0.4678	1,222.5800	1.2226	161.369	0	0	0
2016/08/24	R207	03/11/2016	7.95	Put	Bond Future	445.1500	0.4452	1,182.0500	1.1820	165.540	0	0	0
2016/08/24	R207	03/11/2016	7.94	Put	Bond Future	456.2700	0.4563	1,202.1600	1.2022	163.476	0	0	0
2016/08/24	R207	03/11/2016	7.95	Call	Bond Future	773.8100	0.7738	231.7700	0.2318	(70.048)	0	0	0
2016/08/24	R207	03/11/2016	7.93	Call	Bond Future	741.7100	0.7417	217.5900	0.2176	(70.664)	0	0	0
2016/08/24	R207	02/02/2017	9.24	Call	Bond Future	3,586.4300	3.5864	2,402.9800	2.4030	(32.998)	0	0	0
2016/08/24	R207	02/02/2017			Bond Future	7.8239	98.9728	8.3386	97.6681	6.578	0.0000	0.0000	0
2016/08/24	R207	02/02/2017	8.91	Call	Bond Future	2,837.1600	2.8372	1,754.6900	1.7547	(38.153)	0	0	62
2016/08/24	R207	02/02/2017	9.22	Call	Bond Future	3,540.2200	3.5402	2,361.7300	2.3617	(33.289)	0	0	0
2016/08/24	R207	02/02/2017	9.23	Call	Bond Future	3,563.3200	3.5633	2,382.3300	2.3823	(33.143)	0	0	0
2016/08/24	R207	02/02/2017	8.91	Put	Bond Future	108.6800	0.1087	330.9200	0.3309	204.490	0	0	0
2016/08/24	R207	02/02/2017	9.22	Put	Bond Future	50.1500	0.0501	176.3700	0.1764	251.685	0	0	0
2016/08/24	R207	02/02/2017	9.24	Put	Bond Future	47.4900	0.0475	168.7500	0.1688	255.338	0	0	0
2016/08/24	R207	02/02/2017	9.23	Put	Bond Future	48.8100	0.0488	172.5300	0.1725	253.473	0	0	0
2016/08/24	R207	04/05/2017	8.21	Put	Bond Future	555.5400	0.5555	1,147.3000	1.1473	106.520	0	0	0
2016/08/24	R207	04/05/2017			Bond Future	7.7896	100.9818	8.3577	99.6500	7.293	0.0000	0.0000	0
2016/08/24	R207	04/05/2017	8.22	Call	Bond Future	1,559.1100	1.5591	814.0400	0.8140	(47.788)	0	0	0
2016/08/24	R207	04/05/2017	8.20	Call	Bond Future	1,527.3700	1.5274	792.2400	0.7922	(48.130)	0	0	0
2016/08/24	R207	04/05/2017	8.21	Call	Bond Future	1,543.2100	1.5432	803.1000	0.8031	(47.959)	0	0	0
2016/08/24	R207	04/05/2017	8.20	Put	Bond Future	563.0600	0.5631	1,159.8000	1.1598	105.982	0	0	0
2016/08/24	R207	04/05/2017	8.22	Put	Bond Future	548.1000	0.5481	1,134.9000	1.1349	107.061	0	0	0
2016/08/24	R208	03/11/2016	9.59	Put	Bond Future	3.0000	0.0030	27.0300	0.0270	801.000	0	0	0
2016/08/24	R208	03/11/2016			Bond Future	7.9998	96.1586	8.4723	94.5019	5.907	0.0000	0.0000	30,188
2016/08/24	R208	03/11/2016	9.58	Put	Bond Future	3.1600	0.0032	28.1800	0.0282	791.772	0	0	0
2016/08/24	R208	03/11/2016	9.57	Call	Bond Future	5,375.8200	5.3758	3,745.2500	3.7452	(30.332)	0	0	0
2016/08/24	R208	03/11/2016	9.58	Call	Bond Future	5,408.6800	5.4087	3,777.0800	3.7771	(30.166)	0	0	0
2016/08/24	R208	03/11/2016	9.59	Call	Bond Future	5,441.5200	5.4415	3,808.9300	3.8089	(30.002)	0	0	0
2016/08/24	R208	03/11/2016	9.57	Put	Bond Future	3.3200	0.0033	29.3700	0.0294	784.639	0	0	0
2016/08/24	R208	02/02/2017			Bond Future	8.0109	98.0252	8.5168	96.3356	6.315	0.0000	0.0000	0
2016/08/24	R208	02/02/2017	8.64	Call	Bond Future	2,520.1800	2.5202	1,395.4700	1.3955	(44.628)	0	0	0
2016/08/24	R208	02/02/2017	8.63	Put	Bond Future	432.0600	0.4321	1,003.6200	1.0036	132.287	0	0	0
2016/08/24	R208	02/02/2017	8.65	Put	Bond Future	416.9000	0.4169	975.2100	0.9752	133.919	0	0	0
2016/08/24	R208	02/02/2017	8.64	Put	Bond Future	424.5200	0.4245	989.4700	0.9895	133.080	0	0	0
2016/08/24	R208	02/02/2017	8.65	Call	Bond Future	2,545.4200	2.5454	1,414.0700	1.4141	(44.446)	0	0	0
2016/08/24	R208	02/02/2017	8.63	Call	Bond Future	2,494.8500	2.4949	1,376.7500	1.3768	(44.816)	0	0	0
2016/08/24	R208	04/05/2017	8.39	Call	Bond Future	2,113.7000	2.1137	1,166.1900	1.1662	(44.827)	0	0	0
2016/08/24	R208	04/05/2017			Bond Future	7.9955	96.6103	8.5390	94.8857	6.797	0.0000	0.0000	0
2016/08/24	R208	04/05/2017	8.37	Call	Bond Future	2,072.4100	2.0724	1,137.1000	1.1371	(45.132)	0	0	0
2016/08/24	R208	04/05/2017	8.38	Call	Bond Future	2,092.8600	2.0929	1,151.4400	1.1514	(44.982)	0	0	0
2016/08/24	R208	04/05/2017	8.37	Put	Bond Future	880.0300	0.8800	1,669.3600	1.6694	89.694	0	0	0
2016/08/24	R208	04/05/2017	8.39	Put	Bond Future	858.1400	0.8581	1,635.2700	1.6353	90.560	0	0	0
2016/08/24	R208	04/05/2017	8.38	Put	Bond Future	868.8800	0.8689	1,652.1000	1.6521	90.141	0	0	0
2016/08/24	R209	03/11/2016	9.34	Put	Bond Future	1,073.0400	1.0730	2,901.2100	2.9012	170.373	0	0	345
2016/08/24	R209	03/11/2016	10.26	Call	Bond Future	8,272.4900	8.2725	4,754.7800	4.7548	(42.523)	0	0	0
2016/08/24	R209	03/11/2016			Bond Future	9.0386	75.3617	9.5941	71.4639	6.147	0.0000	0.0000	35,483
2016/08/24	R209	03/11/2016	10.24	Call	Bond Future	8,156.4000	8.1564	4,656.3600	4.6564	(42.912)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/24	R209	03/11/2016	8.87	Put	Bond Future	2,646.4000		2.6464	5,483.5900	5.4836	107.209	0	0	0
2016/08/24	R209	03/11/2016	8.81	Call	Bond Future	1,228.5100		1.2285	281.2400	0.2812	(77.107)	0	0	345
2016/08/24	R209	03/11/2016	9.04	Put	Bond Future	1,952.6100		1.9526	4,441.0300	4.4410	127.441	0	0	345
2016/08/24	R209	03/11/2016	9.42	Put	Bond Future	0.0000		0.0000	2,557.7600	2.5578	100.000	0	0	0
2016/08/24	R209	03/11/2016	10.25	Call	Bond Future	8,214.4500		8.2145	4,705.4900	4.7055	(42.717)	0	0	0
2016/08/24	R209	03/11/2016	9.05	Call	Bond Future	1,999.9300		1.9999	569.0000	0.5690	(71.549)	0	0	0
2016/08/24	R209	03/11/2016	9.45	Call	Bond Future	3,760.5700		3.7606	1,455.2300	1.4552	(61.303)	0	0	0
2016/08/24	R209	03/11/2016	10.24	Put	Bond Future	104.5800		0.1046	502.2900	0.5023	380.293	0	0	0
2016/08/24	R209	03/11/2016	9.04	Call	Bond Future	1,962.9100		1.9629	553.5800	0.5536	(71.798)	0	0	0
2016/08/24	R209	03/11/2016	10.25	Put	Bond Future	101.2800		0.1013	490.0700	0.4901	383.876	0	0	0
2016/08/24	R209	03/11/2016	9.34	Call	Bond Future	3,226.8500		3.2269	1,157.2700	1.1573	(64.136)	0	0	0
2016/08/24	R209	03/11/2016	10.26	Put	Bond Future	98.0700		0.0981	478.1100	0.4781	387.519	0	0	0
2016/08/24	R209	03/11/2016	9.45	Put	Bond Future	844.0400		0.8440	2,436.4500	2.4365	188.665	0	0	250
2016/08/24	R209	03/11/2016	8.81	Put	Bond Future	2,926.7100		2.9267	5,877.1900	5.8772	100.812	0	0	0
2016/08/24	R209	03/11/2016	8.87	Call	Bond Future	1,399.5000		1.3995	338.9400	0.3389	(75.781)	0	0	250
2016/08/24	R209	03/11/2016	9.42	Call	Bond Future	0.0000		0.0000	1,369.7300	1.3697	100.000	0	0	120
2016/08/24	R209	03/11/2016	9.05	Put	Bond Future	1,916.6500		1.9166	4,383.4700	4.3835	128.705	0	0	250
2016/08/24	R209	02/02/2017	9.55	Put	Bond Future	1,591.6200		1.5916	3,207.1500	3.2071	101.502	0	0	0
2016/08/24	R209	02/02/2017			Bond Future	9.0690		76.8247	9.6400	72.8506	6.296	0.0000	0.0000	0
2016/08/24	R209	02/02/2017	9.54	Put	Bond Future	1,613.3900		1.6134	3,242.9600	3.2430	101.003	0	0	0
2016/08/24	R209	02/02/2017	9.55	Call	Bond Future	4,960.6800		4.9607	2,602.1100	2.6021	(47.545)	0	0	0
2016/08/24	R209	02/02/2017	9.53	Call	Bond Future	4,869.0000		4.8690	2,538.5600	2.5386	(47.863)	0	0	0
2016/08/24	R209	02/02/2017	9.54	Call	Bond Future	4,914.7600		4.9148	2,570.2300	2.5702	(47.704)	0	0	0
2016/08/24	R209	02/02/2017	9.53	Put	Bond Future	1,635.4100		1.6354	3,279.0700	3.2791	100.504	0	0	0
2016/08/24	R209	04/05/2017	9.48	Put	Bond Future	2,529.5700		2.5296	4,333.6100	4.3336	71.318	0	0	0
2016/08/24	R209	04/05/2017			Bond Future	9.0907		75.2318	9.6774	71.1765	6.454	0.0000	0.0000	0
2016/08/24	R209	04/05/2017	9.47	Put	Bond Future	2,555.5100		2.5555	4,371.3400	4.3713	71.055	0	0	0
2016/08/24	R209	04/05/2017	9.46	Call	Bond Future	5,173.6800		5.1737	2,946.0700	2.9461	(43.057)	0	0	0
2016/08/24	R209	04/05/2017	9.47	Call	Bond Future	5,215.8200		5.2158	2,976.3900	2.9764	(42.935)	0	0	0
2016/08/24	R209	04/05/2017	9.48	Call	Bond Future	5,258.0800		5.2581	3,006.8600	3.0069	(42.814)	0	0	0
2016/08/24	R209	04/05/2017	9.46	Put	Bond Future	2,581.6700		2.5817	4,409.3200	4.4093	70.793	0	0	0
2016/08/24	R210	03/11/2016			Bond Future	188.6432		188.6432	188.5849	188.5849	(0.031)	0.0000	0.0000	2,182
2016/08/24	R210	03/11/2016	188.90	Put	Bond Future	256.8300		0.2568	315.1400	0.3151	22.704	0	0	0
2016/08/24	R210	03/11/2016	188.92	Put	Bond Future	276.8300		0.2768	335.1400	0.3351	21.063	0	0	0
2016/08/24	R210	03/11/2016	188.91	Put	Bond Future	266.8300		0.2668	325.1400	0.3251	21.853	0	0	0
2016/08/24	R210	03/11/2016	188.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	R210	03/11/2016	188.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	R210	03/11/2016	188.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	R211	03/11/2016	141.75	Call	Bond Future	150.3000		0.1503	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	R211	03/11/2016			Bond Future	141.9003		141.9003	141.7098	141.7098	(0.134)	0.0000	0.0000	56
2016/08/24	R211	03/11/2016	141.76	Call	Bond Future	140.3000		0.1403	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	R211	03/11/2016	141.74	Put	Bond Future	0.0000		0.0000	30.1700	0.0302	100.000	0	0	0
2016/08/24	R211	03/11/2016	141.76	Put	Bond Future	0.0000		0.0000	50.1700	0.0502	100.000	0	0	0
2016/08/24	R211	03/11/2016	141.74	Call	Bond Future	160.3000		0.1603	0.0000	0.0000	(100.000)	0	0	0
2016/08/24	R211	03/11/2016	141.75	Put	Bond Future	0.0000		0.0000	40.1700	0.0402	100.000	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
2016/08/24	R212	03/11/2016			Bond Future	148.6038	148.6038	148.3335	148.3335	(0.182)	0.0000	0.0000	3,838
2016/08/24	R212	03/11/2016	148.11	Call	Bond Future	493.8300	0.4938	223.4800	0.2235	(54.746)	0	0	0
2016/08/24	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/24	R212	03/11/2016	148.12	Call	Bond Future	483.8300	0.4838	213.4800	0.2135	(55.877)	0	0	0
2016/08/24	R212	03/11/2016	148.10	Call	Bond Future	503.8300	0.5038	233.4800	0.2335	(53.659)	0	0	0
2016/08/24	R213	03/11/2016			Bond Future	8.9112	86.0291	9.4733	82.1505	6.308	0.0000	0.0000	42,168
2016/08/24	R213	03/11/2016	10.18	Put	Bond Future	72.3400	0.0723	396.9600	0.3970	448.742	0	0	0
2016/08/24	R213	03/11/2016	10.20	Put	Bond Future	67.5000	0.0675	376.4700	0.3765	457.733	0	0	0
2016/08/24	R213	03/11/2016	10.18	Call	Bond Future	8,481.1100	8.4811	4,927.0500	4.9270	(41.906)	0	0	0
2016/08/24	R213	03/11/2016	10.19	Put	Bond Future	69.8800	0.0699	386.6100	0.3866	453.248	0	0	0
2016/08/24	R213	03/11/2016	10.19	Call	Bond Future	8,540.1400	8.5401	4,978.1900	4.9782	(41.708)	0	0	0
2016/08/24	R213	03/11/2016	10.20	Call	Bond Future	8,599.1700	8.5992	5,029.4600	5.0295	(41.512)	0	0	0
2016/08/24	R213	02/02/2017	9.40	Call	Bond Future	4,666.9700	4.6670	2,372.5500	2.3725	(49.163)	0	0	0
2016/08/24	R213	02/02/2017	9.42	Call	Bond Future	4,758.0400	4.7580	2,434.6700	2.4347	(48.830)	0	0	0
2016/08/24	R213	02/02/2017			Bond Future	8.9446	87.6990	9.5247	83.7443	6.485	0.0000	0.0000	0
2016/08/24	R213	02/02/2017	9.41	Call	Bond Future	4,712.3200	4.7123	2,403.3900	2.4034	(48.998)	0	0	0
2016/08/24	R213	02/02/2017	9.40	Put	Bond Future	1,540.4400	1.5404	3,200.7500	3.2007	107.782	0	0	0
2016/08/24	R213	02/02/2017	9.42	Put	Bond Future	1,497.9100	1.4979	3,129.2700	3.1293	108.909	0	0	0
2016/08/24	R213	02/02/2017	9.41	Put	Bond Future	1,518.9500	1.5190	3,164.7500	3.1648	108.351	0	0	0
2016/08/24	R213	04/05/2017			Bond Future	8.9649	85.9246	9.5629	81.8890	6.671	0.0000	0.0000	0
2016/08/24	R213	04/05/2017	9.35	Put	Bond Future	2,392.0200	2.3920	4,218.0600	4.2181	76.339	0	0	0
2016/08/24	R213	04/05/2017	9.37	Put	Bond Future	2,342.4900	2.3425	4,144.4700	4.1445	76.926	0	0	0
2016/08/24	R213	04/05/2017	9.35	Call	Bond Future	5,022.1500	5.0221	2,812.5800	2.8126	(43.996)	0	0	0
2016/08/24	R213	04/05/2017	9.36	Put	Bond Future	2,367.0100	2.3670	4,181.0100	4.1810	76.637	0	0	0
2016/08/24	R213	04/05/2017	9.36	Call	Bond Future	5,063.9100	5.0639	2,842.3000	2.8423	(43.871)	0	0	0
2016/08/24	R213	04/05/2017	9.37	Call	Bond Future	5,106.0900	5.1061	2,872.4600	2.8725	(43.744)	0	0	0
2016/08/24	R214	03/11/2016	10.35	Put	Bond Future	111.8700	0.1119	521.5300	0.5215	366.193	0	0	0
2016/08/24	R214	03/11/2016			Bond Future	9.1195	75.7846	9.6749	71.7058	6.090	0.0000	0.0000	29,396
2016/08/24	R214	03/11/2016	10.34	Put	Bond Future	115.3700	0.1154	534.0900	0.5341	362.937	0	0	0
2016/08/24	R214	03/11/2016	10.35	Call	Bond Future	8,674.7700	8.6748	5,005.6900	5.0057	(42.296)	0	0	0
2016/08/24	R214	03/11/2016	10.33	Call	Bond Future	8,555.9200	8.5559	4,905.1100	4.9051	(42.670)	0	0	0
2016/08/24	R214	03/11/2016	10.34	Call	Bond Future	8,615.3500	8.6153	4,955.3300	4.9553	(42.483)	0	0	0
2016/08/24	R214	03/11/2016	10.33	Put	Bond Future	118.9700	0.1190	546.9000	0.5469	359.696	0	0	0
2016/08/24	R214	02/02/2017			Bond Future	9.1518	77.2556	9.7225	73.0970	6.236	0.0000	0.0000	0
2016/08/24	R214	02/02/2017	9.67	Call	Bond Future	5,401.9300	5.4019	2,876.4400	2.8764	(46.752)	0	0	0
2016/08/24	R214	02/02/2017	9.66	Put	Bond Future	1,631.7600	1.6318	3,279.4000	3.2794	100.973	0	0	0
2016/08/24	R214	02/02/2017	9.68	Put	Bond Future	1,588.0800	1.5881	3,207.0100	3.2070	101.943	0	0	0
2016/08/24	R214	02/02/2017	9.67	Put	Bond Future	1,609.8000	1.6098	3,242.9500	3.2430	101.450	0	0	0
2016/08/24	R214	02/02/2017	9.68	Call	Bond Future	5,450.2700	5.4503	2,910.5600	2.9106	(46.598)	0	0	0
2016/08/24	R214	02/02/2017	9.66	Call	Bond Future	5,353.7300	5.3537	2,842.7300	2.8427	(46.902)	0	0	0
2016/08/24	R214	04/05/2017	9.58	Put	Bond Future	2,640.3000	2.6403	4,499.4500	4.4994	70.414	0	0	0
2016/08/24	R214	04/05/2017			Bond Future	9.1730	75.5231	9.7588	71.2796	6.385	0.0000	0.0000	0
2016/08/24	R214	04/05/2017	9.57	Put	Bond Future	2,667.0300	2.6670	4,538.3100	4.5383	70.163	0	0	0
2016/08/24	R214	04/05/2017	9.58	Call	Bond Future	5,631.3300	5.6313	3,246.9600	3.2470	(42.341)	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
2016/08/24	R214	04/05/2017	9.56	Call	Bond Future	5,542.8600	5.5429	3,182.8000	3.1828	(42.578)	0	0	0
2016/08/24	R214	04/05/2017	9.57	Call	Bond Future	5,586.9200	5.5869	3,214.6800	3.2147	(42.461)	0	0	0
2016/08/24	R214	04/05/2017	9.56	Put	Bond Future	2,694.2300	2.6942	4,577.6900	4.5777	69.907	0	0	0
2016/08/24	R248	03/11/2016	10.38	Call	Bond Future	10,930.5100	10.9305	6,355.2800	6.3553	(41.857)	0	0	0
2016/08/24	R248	03/11/2016			Bond Future	9.1705	97.3364	9.7211	92.1656	6.004	0.0000	0.0000	61,284
2016/08/24	R248	03/11/2016	10.39	Call	Bond Future	11,004.8500	11.0048	6,417.8100	6.4178	(41.682)	0	0	0
2016/08/24	R248	03/11/2016	10.37	Put	Bond Future	198.8000	0.1988	806.3000	0.8063	305.584	0	0	0
2016/08/24	R248	03/11/2016	10.39	Put	Bond Future	187.9200	0.1879	771.6200	0.7716	310.611	0	0	0
2016/08/24	R248	03/11/2016	10.37	Call	Bond Future	10,856.1600	10.8562	6,292.9200	6.2929	(42.034)	0	0	0
2016/08/24	R248	03/11/2016	10.38	Put	Bond Future	193.2900	0.1933	788.8000	0.7888	308.091	0	0	0
2016/08/24	R248	02/02/2017	9.76	Put	Bond Future	2,145.6100	2.1456	4,163.1100	4.1631	94.029	0	0	0
2016/08/24	R248	02/02/2017	9.78	Put	Bond Future	2,091.2800	2.0913	4,075.1600	4.0752	94.864	0	0	0
2016/08/24	R248	02/02/2017			Bond Future	9.2040	99.2257	9.7703	93.9536	6.152	0.0000	0.0000	0
2016/08/24	R248	02/02/2017	9.77	Put	Bond Future	2,118.2900	2.1183	4,118.9400	4.1189	94.446	0	0	0
2016/08/24	R248	02/02/2017	9.76	Call	Bond Future	7,326.5300	7.3265	4,072.0100	4.0720	(44.421)	0	0	0
2016/08/24	R248	02/02/2017	9.77	Call	Bond Future	7,387.8300	7.3878	4,116.4600	4.1165	(44.281)	0	0	0
2016/08/24	R248	02/02/2017	9.78	Call	Bond Future	7,449.2800	7.4493	4,161.1400	4.1611	(44.140)	0	0	0
2016/08/24	R248	04/05/2017	9.66	Call	Bond Future	7,598.2500	7.5983	4,534.0400	4.5340	(40.328)	0	0	0
2016/08/24	R248	04/05/2017			Bond Future	9.2266	96.7967	9.8080	91.4170	6.302	0.0000	0.0000	0
2016/08/24	R248	04/05/2017	9.67	Call	Bond Future	7,654.7400	7.6547	4,575.7900	4.5758	(40.223)	0	0	0
2016/08/24	R248	04/05/2017	9.65	Put	Bond Future	3,570.4800	3.5705	5,900.4700	5.9005	65.257	0	0	0
2016/08/24	R248	04/05/2017	9.67	Put	Bond Future	3,502.6700	3.5027	5,803.4300	5.8034	65.686	0	0	0
2016/08/24	R248	04/05/2017	9.65	Call	Bond Future	7,542.1900	7.5422	4,492.4700	4.4925	(40.435)	0	0	0
2016/08/24	R248	04/05/2017	9.66	Put	Bond Future	3,536.2800	3.5363	5,851.7800	5.8518	65.478	0	0	0

**Total**

**680883**