



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 26/09/2016 TO 26/09/2016

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
2016/09/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	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
2016/09/26	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	2025	03/11/2016			Bond Future	128.8005		128.8005	128.5102	128.5102	(0.225)	0.0000	0.0000	3,044
2016/09/26	2025	03/11/2016	129.21	Put	Bond Future	409.4800		0.4095	699.8200	0.6998	70.905	0	0	0
2016/09/26	2025	03/11/2016	129.23	Put	Bond Future	429.4800		0.4295	719.8200	0.7198	67.603	0	0	0
2016/09/26	2025	03/11/2016	129.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2025	03/11/2016	129.22	Put	Bond Future	419.4800		0.4195	709.8200	0.7098	69.214	0	0	0
2016/09/26	2025	03/11/2016	129.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2025	03/11/2016	129.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2030	03/11/2016	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2030	03/11/2016			Bond Future	8.9428		94.9237	8.9982	94.5215	0.620	0.0000	0.0000	26,853
2016/09/26	2030	03/11/2016	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2030	03/11/2016	9.33	Call	Bond Future	2,760.8100		2.7608	2,358.5900	2.3586	(14.569)	0	0	0
2016/09/26	2030	03/11/2016	9.34	Call	Bond Future	2,830.5800		2.8306	2,428.3600	2.4284	(14.210)	0	0	0
2016/09/26	2030	03/11/2016	9.35	Call	Bond Future	2,900.2800		2.9003	2,498.0600	2.4981	(13.868)	0	0	0
2016/09/26	2030	03/11/2016	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2030	02/02/2017	9.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2030	02/02/2017			Bond Future	8.9779		92.7425	9.0353	92.3313	0.640	0.0000	0.0000	0
2016/09/26	2030	02/02/2017	9.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2030	02/02/2017	9.29	Call	Bond Future	2,204.8500		2.2049	1,793.6100	1.7936	(18.652)	0	0	0
2016/09/26	2030	02/02/2017	9.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2030	02/02/2017	9.30	Call	Bond Future	2,274.2900		2.2743	1,863.0500	1.8631	(18.082)	0	0	0
2016/09/26	2030	02/02/2017	9.31	Call	Bond Future	2,343.6600		2.3437	1,932.4200	1.9324	(17.547)	0	0	0
2016/09/26	2030	04/05/2017	9.33	Call	Bond Future	2,245.3700		2.2454	1,823.2100	1.8232	(18.801)	0	0	0
2016/09/26	2030	04/05/2017			Bond Future	9.0081		94.5987	9.0678	94.1765	0.663	0.0000	0.0000	0
2016/09/26	2030	04/05/2017	9.34	Call	Bond Future	2,313.9000		2.3139	1,891.7400	1.8917	(18.245)	0	0	0
2016/09/26	2030	04/05/2017	9.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2030	04/05/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2030	04/05/2017	9.32	Call	Bond Future	2,176.7700		2.1768	1,754.6100	1.7546	(19.394)	0	0	0
2016/09/26	2030	04/05/2017	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2032	03/11/2016			Bond Future	9.0541		94.2599	9.1095	93.8283	0.611	0.0000	0.0000	13,093
2016/09/26	2032	03/11/2016	10.28	Put	Bond Future	20.6400		0.0206	20.9900	0.0210	1.696	0	0	0
2016/09/26	2032	03/11/2016	10.30	Put	Bond Future	18.6700		0.0187	18.9300	0.0189	1.393	0	0	0
2016/09/26	2032	03/11/2016	10.29	Put	Bond Future	19.6300		0.0196	19.9300	0.0199	1.528	0	0	0
2016/09/26	2032	03/11/2016	10.30	Call	Bond Future	9,073.6100		9.0736	8,642.2000	8.6422	(4.755)	0	0	0
2016/09/26	2032	03/11/2016	10.28	Call	Bond Future	8,940.5900		8.9406	8,509.2700	8.5093	(4.824)	0	0	0
2016/09/26	2032	03/11/2016	10.29	Call	Bond Future	9,007.1100		9.0071	8,575.7400	8.5757	(4.789)	0	0	0
2016/09/26	2032	02/02/2017	9.53	Call	Bond Future	4,816.3200		4.8163	4,486.4100	4.4864	(6.850)	0	0	0
2016/09/26	2032	02/02/2017			Bond Future	9.0926		96.0719	9.1498	95.6307	0.630	0.0000	0.0000	0
2016/09/26	2032	02/02/2017	9.51	Call	Bond Future	4,716.3800		4.7164	4,389.4600	4.3895	(6.932)	0	0	0

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2016/09/26	2032	02/02/2017	9.52	Call	Bond Future	4,766.1500	4.7662	4,437.7200	4.4377	(6.891)	0	0	0
2016/09/26	2032	02/02/2017	9.51	Put	Bond Future	1,566.8800	1.5669	1,681.1500	1.6812	7.293	0	0	0
2016/09/26	2032	02/02/2017	9.53	Put	Bond Future	1,519.8100	1.5198	1,631.0900	1.6311	7.322	0	0	0
2016/09/26	2032	02/02/2017	9.52	Put	Bond Future	1,543.1000	1.5431	1,655.8600	1.6559	7.307	0	0	0
2016/09/26	2032	04/05/2017	9.45	Call	Bond Future	5,095.7200	5.0957	4,793.2700	4.7933	(5.935)	0	0	0
2016/09/26	2032	04/05/2017			Bond Future	9.1224	93.8338	9.1817	93.3810	0.651	0.0000	0.0000	0
2016/09/26	2032	04/05/2017	9.46	Call	Bond Future	5,141.0100	5.1410	4,837.2400	4.8372	(5.909)	0	0	0
2016/09/26	2032	04/05/2017	9.44	Put	Bond Future	2,665.6200	2.6656	2,817.2700	2.8173	5.689	0	0	0
2016/09/26	2032	04/05/2017	9.46	Put	Bond Future	2,608.5300	2.6085	2,757.5300	2.7575	5.712	0	0	0
2016/09/26	2032	04/05/2017	9.44	Call	Bond Future	5,050.8800	5.0509	4,749.7600	4.7498	(5.962)	0	0	0
2016/09/26	2032	04/05/2017	9.45	Put	Bond Future	2,636.8100	2.6368	2,787.1300	2.7871	5.701	0	0	0
2016/09/26	2033	03/11/2016			Bond Future	108.1481	108.1481	108.1516	108.1516	0.003	0.0000	0.0000	4,686
2016/09/26	2033	03/11/2016	109.16	Put	Bond Future	1,011.8700	1.0119	1,008.4000	1.0084	(0.343)	0	0	0
2016/09/26	2033	03/11/2016	109.17	Put	Bond Future	1,021.8700	1.0219	1,018.4000	1.0184	(0.340)	0	0	0
2016/09/26	2033	03/11/2016	109.18	Put	Bond Future	1,031.8700	1.0319	1,028.4000	1.0284	(0.336)	0	0	0
2016/09/26	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2037	03/11/2016	10.35	Call	Bond Future	9,066.4200	9.0664	8,550.0400	8.5500	(5.696)	0	0	0
2016/09/26	2037	03/11/2016	10.36	Put	Bond Future	42.5000	0.0425	44.7600	0.0448	5.318	0	0	0
2016/09/26	2037	03/11/2016			Bond Future	9.2184	95.7520	9.2787	95.2332	0.655	0.0000	0.0000	36,730
2016/09/26	2037	03/11/2016	10.36	Call	Bond Future	9,137.9700	9.1380	8,621.4200	8.6214	(5.653)	0	0	0
2016/09/26	2037	03/11/2016	10.37	Call	Bond Future	9,209.4800	9.2095	8,692.7800	8.6928	(5.611)	0	0	0
2016/09/26	2037	03/11/2016	10.35	Put	Bond Future	44.4400	0.0444	46.8700	0.0469	5.468	0	0	0
2016/09/26	2037	03/11/2016	10.37	Put	Bond Future	40.6300	0.0406	42.7400	0.0427	5.193	0	0	0
2016/09/26	2037	02/02/2017	9.68	Put	Bond Future	1,786.3700	1.7864	1,925.8200	1.9258	7.806	0	0	0
2016/09/26	2037	02/02/2017			Bond Future	9.2556	93.3364	9.3178	92.8063	0.673	0.0000	0.0000	0
2016/09/26	2037	02/02/2017	9.67	Put	Bond Future	1,813.0300	1.8130	1,954.2600	1.9543	7.790	0	0	0
2016/09/26	2037	02/02/2017	9.68	Call	Bond Future	5,308.3600	5.3084	4,917.7000	4.9177	(7.359)	0	0	0
2016/09/26	2037	02/02/2017	9.66	Call	Bond Future	5,200.5700	5.2006	4,813.4700	4.8135	(7.443)	0	0	0
2016/09/26	2037	02/02/2017	9.67	Call	Bond Future	5,254.4600	5.2545	4,865.5800	4.8656	(7.401)	0	0	0
2016/09/26	2037	02/02/2017	9.66	Put	Bond Future	1,839.8200	1.8398	1,982.8300	1.9828	7.773	0	0	0
2016/09/26	2037	04/05/2017			Bond Future	9.2884	95.2045	9.3528	94.6611	0.693	0.0000	0.0000	0
2016/09/26	2037	04/05/2017	9.58	Put	Bond Future	3,141.1900	3.1412	3,329.2900	3.3293	5.988	0	0	0
2016/09/26	2037	04/05/2017	9.60	Put	Bond Future	3,076.0000	3.0760	3,260.9700	3.2610	6.013	0	0	0
2016/09/26	2037	04/05/2017	9.59	Put	Bond Future	3,108.4500	3.1085	3,294.9800	3.2950	6.001	0	0	0
2016/09/26	2037	04/05/2017	9.60	Call	Bond Future	5,660.7400	5.6607	5,302.3300	5.3023	(6.332)	0	0	0
2016/09/26	2037	04/05/2017	9.58	Call	Bond Future	5,563.4100	5.5634	5,208.1300	5.2081	(6.386)	0	0	0
2016/09/26	2037	04/05/2017	9.59	Call	Bond Future	5,611.9900	5.6120	5,255.1400	5.2551	(6.359)	0	0	0
2016/09/26	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2038	03/11/2016			Bond Future	135.8175	135.8175	135.8218	135.8218	0.003	0.0000	0.0000	20,753
2016/09/26	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2038	03/11/2016	136.31	Put	Bond Future	492.5500	0.4926	488.1900	0.4882	(0.885)	0	0	0
2016/09/26	2038	03/11/2016	136.33	Put	Bond Future	512.5500	0.5126	508.1900	0.5082	(0.851)	0	0	0
2016/09/26	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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2016/09/26	2038	03/11/2016	136.32	Put	Bond Future	502.5500	0.5026	498.1900	0.4982	(0.868)	0	0	0
2016/09/26	2040	03/11/2016			Bond Future	9.2481	100.0658	9.3136	99.4599	0.707	0.0000	0.0000	3,923
2016/09/26	2040	03/11/2016	9.69	Put	Bond Future	619.6100	0.6196	696.9100	0.6969	12.476	0	0	0
2016/09/26	2040	03/11/2016	9.71	Put	Bond Future	583.4600	0.5835	656.0300	0.6560	12.438	0	0	0
2016/09/26	2040	03/11/2016	9.70	Put	Bond Future	601.3100	0.6013	676.2200	0.6762	12.458	0	0	0
2016/09/26	2040	03/11/2016	9.71	Call	Bond Future	4,733.9400	4.7339	4,200.5300	4.2005	(11.268)	0	0	0
2016/09/26	2040	03/11/2016	9.69	Call	Bond Future	4,596.3800	4.5964	4,067.7000	4.0677	(11.502)	0	0	0
2016/09/26	2040	03/11/2016	9.70	Call	Bond Future	4,665.0000	4.6650	4,133.9300	4.1339	(11.384)	0	0	0
2016/09/26	2040	02/02/2017	9.58	Call	Bond Future	5,048.3700	5.0484	4,624.0200	4.6240	(8.406)	0	0	0
2016/09/26	2040	02/02/2017			Bond Future	9.2849	97.4827	9.3524	96.8638	0.726	0.0000	0.0000	0
2016/09/26	2040	02/02/2017	9.59	Call	Bond Future	5,103.3400	5.1033	4,676.7600	4.6768	(8.359)	0	0	0
2016/09/26	2040	02/02/2017	9.60	Call	Bond Future	5,158.5600	5.1586	4,729.7600	4.7298	(8.312)	0	0	0
2016/09/26	2040	02/02/2017	9.58	Put	Bond Future	2,386.4200	2.3864	2,581.0300	2.5810	8.155	0	0	0
2016/09/26	2040	02/02/2017	9.60	Put	Bond Future	2,320.4800	2.3205	2,510.6400	2.5106	8.195	0	0	0
2016/09/26	2040	02/02/2017	9.59	Put	Bond Future	2,353.2600	2.3533	2,545.6400	2.5456	8.175	0	0	0
2016/09/26	2040	04/05/2017			Bond Future	9.3175	99.4338	9.3871	98.7998	0.747	0.0000	0.0000	0
2016/09/26	2040	04/05/2017	9.62	Put	Bond Future	3,426.4800	3.4265	3,646.6000	3.6466	6.424	0	0	0
2016/09/26	2040	04/05/2017	9.64	Put	Bond Future	3,356.6700	3.3567	3,573.2100	3.5732	6.451	0	0	0
2016/09/26	2040	04/05/2017	9.62	Call	Bond Future	6,133.3800	6.1334	5,719.4300	5.7194	(6.749)	0	0	0
2016/09/26	2040	04/05/2017	9.63	Put	Bond Future	3,391.2800	3.3913	3,609.6000	3.6096	6.438	0	0	0
2016/09/26	2040	04/05/2017	9.63	Call	Bond Future	6,185.5500	6.1855	5,769.8000	5.7698	(6.721)	0	0	0
2016/09/26	2040	04/05/2017	9.64	Call	Bond Future	6,238.1800	6.2382	5,820.6500	5.8207	(6.693)	0	0	0
2016/09/26	2044	03/11/2016			Bond Future	9.2676	97.2421	9.3279	96.6748	0.651	0.0000	0.0000	18,511
2016/09/26	2044	03/11/2016	10.42	Call	Bond Future	9,961.1100	9.9611	9,396.3400	9.3963	(5.670)	0	0	0
2016/09/26	2044	03/11/2016	10.41	Put	Bond Future	52.8400	0.0528	55.6000	0.0556	5.223	0	0	0
2016/09/26	2044	03/11/2016	10.43	Put	Bond Future	48.8000	0.0488	51.2200	0.0512	4.959	0	0	0
2016/09/26	2044	03/11/2016	10.42	Put	Bond Future	50.7900	0.0508	53.3700	0.0534	5.080	0	0	0
2016/09/26	2044	03/11/2016	10.43	Call	Bond Future	10,037.2100	10.0372	9,472.2800	9.4723	(5.628)	0	0	0
2016/09/26	2044	03/11/2016	10.41	Call	Bond Future	9,884.9500	9.8850	9,320.3600	9.3204	(5.712)	0	0	0
2016/09/26	2044	02/02/2017			Bond Future	9.3033	94.7299	9.3654	94.1504	0.668	0.0000	0.0000	0
2016/09/26	2044	02/02/2017	9.77	Call	Bond Future	6,124.6300	6.1246	5,689.9900	5.6900	(7.097)	0	0	0
2016/09/26	2044	02/02/2017	9.76	Put	Bond Future	1,943.7800	1.9438	2,090.4200	2.0904	7.544	0	0	0
2016/09/26	2044	02/02/2017	9.78	Put	Bond Future	1,888.5500	1.8885	2,031.5600	2.0316	7.572	0	0	0
2016/09/26	2044	02/02/2017	9.77	Put	Bond Future	1,916.0900	1.9161	2,060.9200	2.0609	7.559	0	0	0
2016/09/26	2044	02/02/2017	9.78	Call	Bond Future	6,183.7500	6.1838	5,747.2900	5.7473	(7.058)	0	0	0
2016/09/26	2044	02/02/2017	9.76	Call	Bond Future	6,065.5200	6.0655	5,632.6900	5.6327	(7.136)	0	0	0
2016/09/26	2044	04/05/2017			Bond Future	9.3348	96.6259	9.3989	96.0322	0.687	0.0000	0.0000	0
2016/09/26	2044	04/05/2017	9.67	Call	Bond Future	6,429.8500	6.4299	6,033.3500	6.0334	(6.167)	0	0	0
2016/09/26	2044	04/05/2017	9.66	Put	Bond Future	3,430.2800	3.4303	3,629.2100	3.6292	5.799	0	0	0
2016/09/26	2044	04/05/2017	9.68	Put	Bond Future	3,360.4800	3.3605	3,556.1400	3.5561	5.822	0	0	0
2016/09/26	2044	04/05/2017	9.67	Put	Bond Future	3,395.3700	3.3954	3,592.6600	3.5927	5.811	0	0	0
2016/09/26	2044	04/05/2017	9.68	Call	Bond Future	6,482.9400	6.4829	6,084.8100	6.0848	(6.141)	0	0	0
2016/09/26	2044	04/05/2017	9.66	Call	Bond Future	6,376.6500	6.3766	5,981.7900	5.9818	(6.192)	0	0	0
2016/09/26	2046	03/11/2016	137.07	Put	Bond Future	3,398.5700	3.3986	3,394.0300	3.3940	(0.134)	0	0	0
2016/09/26	2046	03/11/2016			Bond Future	133.6714	133.6714	133.6760	133.6760	0.003	0.0000	0.0000	17,594

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
2016/09/26	2046	03/11/2016	137.09	Put	Bond Future	3,418.5700	3.4186	3,414.0300	3.4140	(0.133)	0	0	0
2016/09/26	2046	03/11/2016	137.08	Put	Bond Future	3,408.5700	3.4086	3,404.0300	3.4040	(0.133)	0	0	0
2016/09/26	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2050	03/11/2016	149.52	Put	Bond Future	5,707.1000	5.7071	5,702.3800	5.7024	(0.083)	0	0	0
2016/09/26	2050	03/11/2016			Bond Future	143.8129	143.8129	143.8176	143.8176	0.003	0.0000	0.0000	21,644
2016/09/26	2050	03/11/2016	149.54	Put	Bond Future	5,727.1000	5.7271	5,722.3800	5.7224	(0.082)	0	0	0
2016/09/26	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2050	03/11/2016	149.53	Put	Bond Future	5,717.1000	5.7171	5,712.3800	5.7124	(0.083)	0	0	0
2016/09/26	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	AL37	03/11/2016			Index Future	508.4340	508.4340	507.7890	507.7890	(0.127)	0.0000	0.0000	9
2016/09/26	AL37	02/02/2017			Index Future	518.2070	518.2070	517.5420	517.5420	(0.128)	0.0000	0.0000	0
2016/09/26	AL7T	03/11/2016			Index Future	591.5930	591.5930	589.7790	589.7790	(0.307)	0.0000	0.0000	3
2016/09/26	AL7T	02/02/2017			Index Future	602.9640	602.9640	601.1070	601.1070	(0.308)	0.0000	0.0000	0
2016/09/26	ALBI	03/11/2016			Index Future	540.6050	540.6050	538.4690	538.4690	(0.395)	0.0000	0.0000	706
2016/09/26	ALBI	02/02/2017			Index Future	550.9970	550.9970	548.8110	548.8110	(0.397)	0.0000	0.0000	0
2016/09/26	ALBI	04/05/2017			Index Future	562.0180	562.0180	559.7710	559.7710	(0.400)	0.0000	0.0000	0
2016/09/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	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
2016/09/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	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
2016/09/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/26	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	EL28	03/11/2016			Bond Future	129.9779	129.9779	129.9842	129.9842	0.005	0.0000	0.0000	0
2016/09/26	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	EL28	03/11/2016	132.15	Put	Bond Future	2,172.1000	2.1721	2,165.7900	2.1658	(0.291)	0	0	0
2016/09/26	EL28	03/11/2016	132.17	Put	Bond Future	2,192.1000	2.1921	2,185.7900	2.1858	(0.288)	0	0	0
2016/09/26	EL28	03/11/2016	132.16	Put	Bond Future	2,182.1000	2.1821	2,175.7900	2.1758	(0.289)	0	0	0
2016/09/26	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	EL28	02/02/2017			Bond Future	132.4844	132.4844	132.4892	132.4892	0.004	0.0000	0.0000	0
2016/09/26	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	EL28	02/02/2017	135.10	Put	Bond Future	2,615.5500	2.6156	2,610.8100	2.6108	(0.181)	0	0	0
2016/09/26	EL28	02/02/2017	135.12	Put	Bond Future	2,635.5500	2.6356	2,630.8100	2.6308	(0.180)	0	0	0
2016/09/26	EL28	02/02/2017	135.11	Put	Bond Future	2,625.5500	2.6256	2,620.8100	2.6208	(0.181)	0	0	0
2016/09/26	EL28	04/05/2017			Bond Future	133.4572	133.4572	133.4583	133.4583	0.001	0.0000	0.0000	0
2016/09/26	EL28	04/05/2017	137.90	Put	Bond Future	4,442.7600	4.4428	4,441.7400	4.4417	(0.023)	0	0	0
2016/09/26	EL28	04/05/2017	137.92	Put	Bond Future	4,462.7600	4.4628	4,461.7400	4.4617	(0.023)	0	0	0
2016/09/26	EL28	04/05/2017	137.91	Put	Bond Future	4,452.7600	4.4528	4,451.7400	4.4517	(0.023)	0	0	0
2016/09/26	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	ES33	03/11/2016			Bond Future	10.1079	80.1964	10.1680	79.7931	0.595	0.0000	0.0000	8,789
2016/09/26	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	ES33	03/11/2016	11.31	Call	Bond Future	7,509.8200	7.5098	7,106.5500	7.1065	(5.370)	0	0	0
2016/09/26	ES33	03/11/2016	11.29	Call	Bond Future	7,393.9100	7.3939	6,990.6400	6.9906	(5.454)	0	0	0
2016/09/26	ES33	03/11/2016	11.30	Call	Bond Future	7,451.9000	7.4519	7,048.6300	7.0486	(5.412)	0	0	0
2016/09/26	ES33	02/02/2017			Bond Future	10.1785	81.7379	10.2407	81.3259	0.611	0.0000	0.0000	0
2016/09/26	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	ES33	02/02/2017	10.59	Call	Bond Future	2,665.7600	2.6658	2,253.7700	2.2538	(15.455)	0	0	0
2016/09/26	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	ES33	02/02/2017	10.60	Call	Bond Future	2,728.8500	2.7288	2,316.8600	2.3169	(15.098)	0	0	0
2016/09/26	ES33	02/02/2017	10.61	Call	Bond Future	2,791.8600	2.7919	2,379.8700	2.3799	(14.757)	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
2016/09/26	ES33	04/05/2017			Bond Future	10.2389	79.5782	10.3035	79.1557	0.631	0.0000	0.0000	0
2016/09/26	ES33	04/05/2017	10.55	Call	Bond Future	2,004.8300	2.0048	1,582.3100	1.5823	(21.075)	0	0	0
2016/09/26	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	ES33	04/05/2017	10.56	Call	Bond Future	2,068.0100	2.0680	1,645.4900	1.6455	(20.431)	0	0	0
2016/09/26	ES33	04/05/2017	10.54	Call	Bond Future	1,941.5800	1.9416	1,519.0600	1.5191	(21.762)	0	0	0
2016/09/26	ES42	03/11/2016			Bond Future	10.2263	84.7706	10.2864	84.3032	0.588	0.0000	0.0000	8,777
2016/09/26	ES42	02/02/2017			Bond Future	10.2921	86.4002	10.3542	85.9228	0.604	0.0000	0.0000	0
2016/09/26	ES42	04/05/2017			Bond Future	10.3522	83.8658	10.4167	83.3764	0.622	0.0000	0.0000	0
2016/09/26	GOVI	03/11/2016	476.11	Call	GOVI	617,530.0000	61.7530	598,360.0000	59.8360	(3.104)	0	0	0
2016/09/26	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	GOVI	03/11/2016			GOVI	537.8630	537.8630	535.9460	535.9460	(0.356)	0.0000	0.0000	422
2016/09/26	GOVI	03/11/2016	476.12	Call	GOVI	617,430.0000	61.7430	598,260.0000	59.8260	(3.105)	0	0	0
2016/09/26	GOVI	03/11/2016	476.13	Call	GOVI	617,330.0000	61.7330	598,160.0000	59.8160	(3.105)	0	0	0
2016/09/26	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	GOVI	02/02/2017	533.34	Call	GOVI	148,620.0000	14.8620	128,990.0000	12.8990	(13.208)	0	0	0
2016/09/26	GOVI	02/02/2017			GOVI	548.2020	548.2020	546.2390	546.2390	(0.358)	0.0000	0.0000	27
2016/09/26	GOVI	02/02/2017	533.32	Call	GOVI	148,820.0000	14.8820	129,190.0000	12.9190	(13.190)	0	0	0
2016/09/26	GOVI	02/02/2017	533.33	Call	GOVI	148,720.0000	14.8720	129,090.0000	12.9090	(13.199)	0	0	0
2016/09/26	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	GOVI	04/05/2017			GOVI	559.1680	559.1680	557.1480	557.1480	(0.361)	0.0000	0.0000	0
2016/09/26	GOVI	04/05/2017	262.19	Call	GOVI	2,969,780.0000	296.9780	2,949,580.0000	294.9580	(0.680)	0	0	0
2016/09/26	GOVI	04/05/2017	262.20	Call	GOVI	2,969,680.0000	296.9680	2,949,480.0000	294.9480	(0.680)	0	0	0
2016/09/26	GOVI	04/05/2017	262.18	Call	GOVI	2,969,880.0000	296.9880	2,949,680.0000	294.9680	(0.680)	0	0	0
2016/09/26	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/26	IGOV	03/11/2016			Index Future	249.7520	249.7520	249.6030	249.6030	(0.060)	0.0000	0.0000	1,021
2016/09/26	IGOV	02/02/2017			Index Future	254.5680	254.5680	254.4120	254.4120	(0.061)	0.0000	0.0000	57
2016/09/26	IGOV	04/05/2017			Index Future	259.6760	259.6760	259.5080	259.5080	(0.065)	0.0000	0.0000	0
2016/09/26	ILBI	03/11/2016			Index Future	676.8820	676.8820	676.4180	676.4180	(0.069)	0.0000	0.0000	0
2016/09/26	ILBI	02/02/2017			Index Future	690.0060	690.0060	689.5300	689.5300	(0.069)	0.0000	0.0000	155
2016/09/26	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/09/26	IS01	16/03/2017			Interest Rate Swap	100.0067	100.0067	100.0097	100.0097	0.003	0.0000	0.0000	0
2016/09/26	IS01	15/06/2017			Interest Rate Swap	99.6274	99.6274	99.6348	99.6348	0.007	0.0000	0.0000	0
2016/09/26	IS01	21/09/2017			Interest Rate Swap	99.6566	99.6566	99.6662	99.6662	0.010	0.0000	0.0000	0
2016/09/26	IS01	21/12/2017			Interest Rate Swap	99.9057	99.9057	99.9166	99.9166	0.011	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
2016/09/26	IS02	18/12/2017			Interest Rate Swap	99.9333	99.9333	99.9438	99.9438	0.011	0.0000	0.0000	0
2016/09/26	IS02	16/03/2018			Interest Rate Swap	99.2040	99.2040	99.2151	99.2151	0.011	0.0000	0.0000	0
2016/09/26	IS02	15/06/2018			Interest Rate Swap	98.8487	98.8487	98.8635	98.8635	0.015	0.0000	0.0000	0
2016/09/26	IS02	21/09/2018			Interest Rate Swap	98.8856	98.8856	98.9039	98.9039	0.019	0.0000	0.0000	0
2016/09/26	IS02	21/12/2018			Interest Rate Swap	99.3700	99.3700	99.3900	99.3900	0.020	0.0000	0.0000	0
2016/09/26	IS05	17/12/2020			Interest Rate Swap	97.5977	97.5977	97.6683	97.6683	0.072	0.0000	0.0000	0
2016/09/26	IS05	16/03/2021			Interest Rate Swap	96.9183	96.9183	96.9905	96.9905	0.074	0.0000	0.0000	0
2016/09/26	IS05	15/06/2021			Interest Rate Swap	96.2025	96.2025	96.2793	96.2793	0.080	0.0000	0.0000	0
2016/09/26	IS05	21/09/2021			Interest Rate Swap	96.4550	96.4550	96.5388	96.5388	0.087	0.0000	0.0000	0
2016/09/26	IS05	21/12/2021			Interest Rate Swap	98.6734	98.6734	98.7698	98.7698	0.098	0.0000	0.0000	50
2016/09/26	IS10	17/12/2025			Interest Rate Swap	97.0778	97.0778	97.3386	97.3386	0.269	0.0000	0.0000	0
2016/09/26	IS10	16/03/2026			Interest Rate Swap	94.1205	94.1205	94.4031	94.4031	0.300	0.0000	0.0000	0
2016/09/26	IS10	15/06/2026			Interest Rate Swap	92.8590	92.8590	93.1639	93.1639	0.328	0.0000	0.0000	0
2016/09/26	IS10	21/09/2026			Interest Rate Swap	94.9358	94.9358	95.2542	95.2542	0.335	0.0000	0.0000	0
2016/09/26	IS10	21/12/2026			Interest Rate Swap	98.5956	98.5956	98.9200	98.9200	0.329	0.0000	0.0000	0
2016/09/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/26	JBAF	19/10/2016			Jibar Tradeable Future	7.3400	92.6600	7.3500	92.6500	0.136	0.0000	0.0000	0
2016/09/26	JBAF	16/11/2016			Jibar Tradeable Future	7.3400	92.6600	7.3600	92.6400	0.272	0.0000	0.0000	0
2016/09/26	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3800	92.6200	0.136	0.0000	0.0000	0
2016/09/26	JBAF	18/01/2017			Jibar Tradeable Future	7.3700	92.6300	7.3900	92.6100	0.271	0.0000	0.0000	0
2016/09/26	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.4000	92.6000	0.407	0.0000	0.0000	0
2016/09/26	JBAF	15/03/2017			Jibar Tradeable Future	7.3700	92.6300	7.4100	92.5900	0.543	0.0000	0.0000	1,000
2016/09/26	JBAF	21/06/2017			Jibar Tradeable Future	7.3900	92.6100	7.4000	92.6000	0.135	0.0000	0.0000	0
2016/09/26	JBAF	20/09/2017			Jibar Tradeable Future	7.3800	92.6200	7.3900	92.6100	0.136	0.0000	0.0000	0
2016/09/26	JBAF	20/12/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/09/26	JBAF	20/03/2018			Jibar Tradeable Future	7.3900	92.6100	7.3700	92.6300	(0.271)	0.0000	0.0000	1,000
2016/09/26	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/26	R023	03/11/2016	9.73	Put	Bond Future	1.0300	0.0010	0.9000	0.0009	(12.621)	0	0	0
2016/09/26	R023	03/11/2016			Bond Future	8.2613	98.9833	8.3019	98.7898	0.492	0.0000	0.0000	13,216
2016/09/26	R023	03/11/2016	9.75	Put	Bond Future	0.9000	0.0009	0.7700	0.0008	(14.444)	0	0	0
2016/09/26	R023	03/11/2016	9.73	Call	Bond Future	6,703.8900	6.7039	6,510.3300	6.5103	(2.887)	0	0	0
2016/09/26	R023	03/11/2016	9.74	Put	Bond Future	0.9600	0.0010	0.8300	0.0008	(13.542)	0	0	0
2016/09/26	R023	03/11/2016	9.74	Call	Bond Future	6,747.4600	6.7475	6,553.9000	6.5539	(2.869)	0	0	0
2016/09/26	R023	03/11/2016	9.75	Call	Bond Future	6,791.0100	6.7910	6,597.4500	6.5975	(2.850)	0	0	0

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2016/09/26	R023	02/02/2017	8.85	Call	Bond Future	3,155.6000	3.1556	2,993.9000	2.9939	(5.124)	0	0	0
2016/09/26	R023	02/02/2017			Bond Future	8.2900	100.8859	8.3330	100.6875	0.519	0.0000	0.0000	0
2016/09/26	R023	02/02/2017	8.86	Call	Bond Future	3,189.2700	3.1893	3,026.9500	3.0269	(5.090)	0	0	0
2016/09/26	R023	02/02/2017	8.84	Put	Bond Future	623.7200	0.6237	661.0900	0.6611	5.991	0	0	0
2016/09/26	R023	02/02/2017	8.86	Put	Bond Future	601.5900	0.6016	637.7100	0.6377	6.004	0	0	0
2016/09/26	R023	02/02/2017	8.84	Call	Bond Future	3,122.0700	3.1221	2,961.0000	2.9610	(5.159)	0	0	0
2016/09/26	R023	02/02/2017	8.85	Put	Bond Future	612.5700	0.6126	649.3100	0.6493	5.998	0	0	0
2016/09/26	R023	04/05/2017	8.61	Call	Bond Future	2,744.3900	2.7444	2,605.9300	2.6059	(5.045)	0	0	0
2016/09/26	R023	04/05/2017			Bond Future	8.2978	98.9701	8.3438	98.7650	0.554	0.0000	0.0000	0
2016/09/26	R023	04/05/2017	8.59	Call	Bond Future	2,689.5800	2.6896	2,552.4600	2.5525	(5.098)	0	0	0
2016/09/26	R023	04/05/2017	8.60	Call	Bond Future	2,716.9200	2.7169	2,579.1300	2.5791	(5.072)	0	0	0
2016/09/26	R023	04/05/2017	8.59	Put	Bond Future	1,394.5500	1.3946	1,462.6200	1.4626	4.881	0	0	0
2016/09/26	R023	04/05/2017	8.61	Put	Bond Future	1,361.4800	1.3615	1,428.2100	1.4282	4.901	0	0	0
2016/09/26	R023	04/05/2017	8.60	Put	Bond Future	1,377.9400	1.3779	1,445.3400	1.4453	4.891	0	0	0
2016/09/26	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R035	03/11/2016			Bond Future	9.1500	99.2465	9.2104	98.7268	0.660	0.0000	0.0000	4,661
2016/09/26	R035	03/11/2016	9.59	Call	Bond Future	3,693.3300	3.6933	3,173.6200	3.1736	(14.072)	0	0	0
2016/09/26	R035	03/11/2016	9.57	Call	Bond Future	3,530.1000	3.5301	3,010.3900	3.0104	(14.722)	0	0	0
2016/09/26	R035	03/11/2016	9.58	Call	Bond Future	3,611.7700	3.6118	3,092.0600	3.0921	(14.389)	0	0	0
2016/09/26	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R035	02/02/2017			Bond Future	9.1908	101.1542	9.2532	100.6233	0.678	0.0000	0.0000	0
2016/09/26	R035	02/02/2017	9.51	Call	Bond Future	2,672.1300	2.6721	2,141.1800	2.1412	(19.870)	0	0	0
2016/09/26	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R035	02/02/2017	9.52	Call	Bond Future	2,754.0400	2.7540	2,223.0900	2.2231	(19.279)	0	0	0
2016/09/26	R035	02/02/2017	9.50	Call	Bond Future	2,590.1200	2.5901	2,059.1700	2.0592	(20.499)	0	0	0
2016/09/26	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R035	04/05/2017			Bond Future	9.2202	98.6728	9.2847	98.1284	0.700	0.0000	0.0000	0
2016/09/26	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R035	04/05/2017	9.55	Call	Bond Future	2,735.0900	2.7351	2,190.6800	2.1907	(19.905)	0	0	0
2016/09/26	R035	04/05/2017	9.53	Call	Bond Future	2,572.6000	2.5726	2,028.1900	2.0282	(21.162)	0	0	0
2016/09/26	R035	04/05/2017	9.54	Call	Bond Future	2,653.9000	2.6539	2,109.4900	2.1095	(20.514)	0	0	0
2016/09/26	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R186	03/11/2016	8.82	Put	Bond Future	691.4800	0.6915	761.2800	0.7613	10.094	0	0	150
2016/09/26	R186	03/11/2016	9.40	Put	Bond Future	79.4400	0.0794	84.2000	0.0842	5.992	0	0	0
2016/09/26	R186	03/11/2016			Bond Future	8.5765	116.8345	8.6271	116.4691	0.590	0.0000	0.0000	93,998
2016/09/26	R186	03/11/2016	8.30	Put	Bond Future	2,630.3000	2.6303	2,857.6600	2.8577	8.644	0	0	0
2016/09/26	R186	03/11/2016	8.52	Put	Bond Future	1,603.8300	1.6038	1,758.7500	1.7588	9.659	0	0	150
2016/09/26	R186	03/11/2016	8.95	Put	Bond Future	453.0800	0.4531	497.3300	0.4973	9.766	0	0	0
2016/09/26	R186	03/11/2016	9.20	Put	Bond Future	181.7300	0.1817	196.5800	0.1966	8.171	0	0	0
2016/09/26	R186	03/11/2016	8.97	Put	Bond Future	423.1300	0.4231	464.1200	0.4641	9.687	0	0	0
2016/09/26	R186	03/11/2016	8.96	Put	Bond Future	437.8400	0.4378	480.4400	0.4804	9.730	0	0	0
2016/09/26	R186	03/11/2016	9.10	Call	Bond Future	3,973.2700	3.9733	3,631.7000	3.6317	(8.597)	0	0	0
2016/09/26	R186	03/11/2016	9.66	Call	Bond Future	7,516.7000	7.5167	7,151.7600	7.1518	(4.855)	0	0	0

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2016/09/26	R186	03/11/2016	8.30	Call	Bond Future	603.1500	0.6031	465.0900	0.4651	(22.890)	0	0	150
2016/09/26	R186	03/11/2016	8.90	Call	Bond Future	2,845.9700	2.8460	2,533.7200	2.5337	(10.972)	0	0	0
2016/09/26	R186	03/11/2016	8.97	Call	Bond Future	3,225.2500	3.2252	2,900.8200	2.9008	(10.059)	0	0	0
2016/09/26	R186	03/11/2016	9.71	Call	Bond Future	7,840.7400	7.8407	7,475.5200	7.4755	(4.658)	0	0	0
2016/09/26	R186	03/11/2016	8.52	Call	Bond Future	1,193.3700	1.1934	982.8700	0.9829	(17.639)	0	0	0
2016/09/26	R186	03/11/2016	8.82	Call	Bond Future	2,436.5800	2.4366	2,140.9600	2.1410	(12.133)	0	0	0
2016/09/26	R186	03/11/2016	8.95	Call	Bond Future	3,115.0500	3.1150	2,793.8800	2.7939	(10.310)	0	0	0
2016/09/26	R186	03/11/2016	9.20	Call	Bond Future	4,578.3500	4.5783	4,227.7800	4.2278	(7.657)	0	0	1,425
2016/09/26	R186	03/11/2016	8.90	Put	Bond Future	535.4300	0.5354	588.6000	0.5886	9.930	0	0	5,092
2016/09/26	R186	03/11/2016	9.40	Call	Bond Future	5,837.2000	5.8372	5,476.5400	5.4765	(6.179)	0	0	1,425
2016/09/26	R186	03/11/2016	9.66	Put	Bond Future	23.9600	0.0240	24.4400	0.0244	2.003	0	0	0
2016/09/26	R186	03/11/2016	9.71	Put	Bond Future	18.7500	0.0188	18.9500	0.0190	1.067	0	0	0
2016/09/26	R186	03/11/2016	8.96	Call	Bond Future	3,169.9200	3.1699	2,847.1000	2.8471	(10.184)	0	0	0
2016/09/26	R186	03/11/2016	9.10	Put	Bond Future	266.0400	0.2660	289.8900	0.2899	8.965	0	0	108
2016/09/26	R186	02/02/2017	8.81	Put	Bond Future	1,824.7000	1.8247	1,950.2400	1.9502	6.880	0	0	0
2016/09/26	R186	02/02/2017	9.40	Call	Bond Future	6,120.1800	6.1202	5,798.3400	5.7983	(5.259)	0	0	0
2016/09/26	R186	02/02/2017	8.00	Put	Bond Future	5,281.1100	5.2811	5,546.4700	5.5465	5.025	0	0	0
2016/09/26	R186	02/02/2017			Bond Future	8.6076	113.7773	8.6604	113.4034	0.613	0.0000	0.0000	0
2016/09/26	R186	02/02/2017	8.43	Put	Bond Future	3,151.2700	3.1513	3,342.0600	3.3421	6.054	0	0	0
2016/09/26	R186	02/02/2017	8.80	Put	Bond Future	1,852.5700	1.8526	1,979.7100	1.9797	6.863	0	0	0
2016/09/26	R186	02/02/2017	8.90	Put	Bond Future	1,587.2000	1.5872	1,698.8800	1.6989	7.036	0	0	750
2016/09/26	R186	02/02/2017	9.50	Call	Bond Future	6,666.6700	6.6667	6,336.4700	6.3365	(4.953)	0	0	0
2016/09/26	R186	02/02/2017	8.87	Call	Bond Future	3,505.5200	3.5055	3,247.8600	3.2479	(7.350)	0	0	0
2016/09/26	R186	02/02/2017	8.60	Call	Bond Future	2,438.7100	2.4387	2,225.4800	2.2255	(8.744)	0	0	7,000
2016/09/26	R186	02/02/2017	8.81	Call	Bond Future	3,249.1300	3.2491	3,000.8000	3.0008	(7.643)	0	0	0
2016/09/26	R186	02/02/2017	8.00	Call	Bond Future	854.0900	0.8541	745.5800	0.7456	(12.705)	0	0	7,000
2016/09/26	R186	02/02/2017	8.37	Call	Bond Future	1,704.3600	1.7044	1,532.0500	1.5321	(10.110)	0	0	500
2016/09/26	R186	02/02/2017	8.79	Call	Bond Future	3,165.5100	3.1655	2,920.3800	2.9204	(7.744)	0	0	0
2016/09/26	R186	02/02/2017	8.87	Put	Bond Future	1,663.4400	1.6634	1,779.6500	1.7797	6.986	0	0	500
2016/09/26	R186	02/02/2017	8.43	Call	Bond Future	1,880.6900	1.8807	1,697.6100	1.6976	(9.735)	0	0	750
2016/09/26	R186	02/02/2017	8.80	Call	Bond Future	3,207.1800	3.2072	2,960.4500	2.9605	(7.693)	0	0	0
2016/09/26	R186	02/02/2017	8.90	Call	Bond Future	3,637.3200	3.6373	3,375.1300	3.3751	(7.208)	0	0	0
2016/09/26	R186	02/02/2017	9.50	Put	Bond Future	564.5300	0.5645	608.2000	0.6082	7.736	0	0	13,500
2016/09/26	R186	02/02/2017	9.40	Put	Bond Future	679.2500	0.6792	731.2800	0.7313	7.660	0	0	750
2016/09/26	R186	02/02/2017	8.60	Put	Bond Future	2,492.8900	2.4929	2,653.5300	2.6535	6.444	0	0	0
2016/09/26	R186	02/02/2017	8.37	Put	Bond Future	3,408.4700	3.4085	3,610.0300	3.6100	5.914	0	0	0
2016/09/26	R186	02/02/2017	8.79	Put	Bond Future	1,880.7700	1.8808	2,009.5100	2.0095	6.845	0	0	0
2016/09/26	R186	04/05/2017	8.6286		Bond Future	8.6286	116.0541	8.6839	115.6695	0.642	0.0000	0.0000	0
2016/09/26	R186	04/05/2017	8.89	Put	Bond Future	2,388.8000	2.3888	2,524.1100	2.5241	5.664	0	0	0
2016/09/26	R186	04/05/2017	8.91	Put	Bond Future	2,335.5800	2.3356	2,468.4400	2.4684	5.689	0	0	0
2016/09/26	R186	04/05/2017	8.90	Put	Bond Future	2,362.0700	2.3621	2,496.1500	2.4962	5.676	0	0	0
2016/09/26	R186	04/05/2017	8.91	Call	Bond Future	4,271.6300	4.2716	4,019.8800	4.0199	(5.894)	0	0	0
2016/09/26	R186	04/05/2017	8.89	Call	Bond Future	4,188.7600	4.1888	3,939.4600	3.9395	(5.952)	0	0	0
2016/09/26	R186	04/05/2017	8.90	Call	Bond Future	4,230.1000	4.2301	3,979.5700	3.9796	(5.923)	0	0	0
2016/09/26	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R197	03/11/2016	303.57	Put	Bond Future	1,169.9700	1.1700	1,160.6600	1.1607	(0.796)	0	0	0
2016/09/26	R197	03/11/2016			Bond Future	302.4000	302.4000	302.4093	302.4093	0.003	0.0000	0.0000	875

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
2016/09/26	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R197	03/11/2016	303.56	Put	Bond Future	1,159.9700	1.1600	1,150.6600	1.1507	(0.803)	0	0	0
2016/09/26	R197	03/11/2016	303.58	Put	Bond Future	1,179.9700	1.1800	1,170.6600	1.1707	(0.789)	0	0	0
2016/09/26	R202	03/11/2016	253.85	Put	Bond Future	3,454.0100	3.4540	4,111.5000	4.1115	19.036	0	0	0
2016/09/26	R202	03/11/2016			Bond Future	250.3960	250.3960	249.7385	249.7385	(0.263)	0.0000	0.0000	36,009
2016/09/26	R202	03/11/2016	253.87	Put	Bond Future	3,474.0100	3.4740	4,131.5000	4.1315	18.926	0	0	0
2016/09/26	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R202	03/11/2016	253.86	Put	Bond Future	3,464.0100	3.4640	4,121.5000	4.1215	18.981	0	0	0
2016/09/26	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R203	03/11/2016	8.86	Call	Bond Future	1,204.2100	1.2042	1,170.8900	1.1709	(2.767)	0	0	0
2016/09/26	R203	03/11/2016			Bond Future	7.3719	101.9266	7.4127	101.8933	0.553	0.0000	0.0000	30,174
2016/09/26	R203	03/11/2016	8.84	Call	Bond Future	1,188.1700	1.1882	1,154.8500	1.1548	(2.804)	0	0	0
2016/09/26	R203	03/11/2016	8.85	Call	Bond Future	1,196.1900	1.1962	1,162.8700	1.1629	(2.786)	0	0	0
2016/09/26	R203	03/11/2016	8.84	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/09/26	R203	03/11/2016	8.86	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/09/26	R203	03/11/2016	8.85	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/09/26	R203	02/02/2017	7.70	Call	Bond Future	334.6600	0.3347	306.9400	0.3069	(8.283)	0	0	0
2016/09/26	R203	02/02/2017	7.71	Put	Bond Future	55.7500	0.0558	63.1300	0.0631	13.238	0	0	0
2016/09/26	R203	02/02/2017			Bond Future	7.2213	103.8859	7.2820	103.8507	0.840	0.0000	0.0000	0
2016/09/26	R203	02/02/2017	7.71	Call	Bond Future	339.0500	0.3391	311.1700	0.3112	(8.223)	0	0	0
2016/09/26	R203	02/02/2017	7.72	Call	Bond Future	343.6600	0.3437	315.6400	0.3156	(8.153)	0	0	0
2016/09/26	R203	02/02/2017	7.70	Put	Bond Future	57.1400	0.0571	64.6800	0.0647	13.196	0	0	0
2016/09/26	R203	02/02/2017	7.72	Put	Bond Future	54.5700	0.0546	61.8100	0.0618	13.267	0	0	0
2016/09/26	R203	04/05/2017	6.91	Call	Bond Future	206.9300	0.2069	180.2800	0.1803	(12.879)	0	0	0
2016/09/26	R203	04/05/2017	6.92	Put	Bond Future	59.0700	0.0591	71.1700	0.0712	20.484	0	0	0
2016/09/26	R203	04/05/2017			Bond Future	6.4912	101.7898	6.6019	101.7509	1.705	0.0000	0.0000	0
2016/09/26	R203	04/05/2017	6.92	Call	Bond Future	209.6300	0.2096	182.8300	0.1828	(12.784)	0	0	0
2016/09/26	R203	04/05/2017	6.93	Call	Bond Future	212.0700	0.2121	185.1100	0.1851	(12.713)	0	0	0
2016/09/26	R203	04/05/2017	6.91	Put	Bond Future	59.8800	0.0599	72.1300	0.0721	20.458	0	0	0
2016/09/26	R203	04/05/2017	6.93	Put	Bond Future	58.0000	0.0580	69.9400	0.0699	20.586	0	0	0
2016/09/26	R204	03/11/2016			Bond Future	7.5943	103.8267	7.6263	103.7648	0.422	0.0000	0.0000	31,543
2016/09/26	R204	03/11/2016	9.21	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/09/26	R204	03/11/2016	9.23	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/09/26	R204	03/11/2016	9.22	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/09/26	R204	03/11/2016	9.22	Call	Bond Future	3,082.0700	3.0821	3,020.1600	3.0202	(2.009)	0	0	0
2016/09/26	R204	03/11/2016	9.21	Call	Bond Future	3,063.4800	3.0635	3,001.5700	3.0016	(2.021)	0	0	0
2016/09/26	R204	03/11/2016	9.23	Call	Bond Future	3,100.6500	3.1006	3,038.7400	3.0387	(1.997)	0	0	0
2016/09/26	R204	02/02/2017	8.28	Call	Bond Future	1,329.2800	1.3293	1,272.1600	1.2722	(4.297)	0	0	0
2016/09/26	R204	02/02/2017			Bond Future	7.5669	101.7821	7.6043	101.7177	0.494	0.0000	0.0000	0
2016/09/26	R204	02/02/2017	8.29	Call	Bond Future	1,343.5700	1.3436	1,286.2800	1.2863	(4.264)	0	0	0
2016/09/26	R204	02/02/2017	8.30	Call	Bond Future	1,358.0500	1.3581	1,300.6000	1.3006	(4.230)	0	0	0
2016/09/26	R204	02/02/2017	8.28	Put	Bond Future	110.8300	0.1108	118.1000	0.1181	6.560	0	0	0
2016/09/26	R204	02/02/2017	8.30	Put	Bond Future	105.7100	0.1057	112.6500	0.1127	6.565	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
2016/09/26	R204	02/02/2017	8.29	Put	Bond Future	108.1700	0.1082	115.2700	0.1153	6.564	0	0	0
2016/09/26	R204	04/05/2017	7.90	Put	Bond Future	298.8300	0.2988	318.2000	0.3182	6.482	0	0	0
2016/09/26	R204	04/05/2017			Bond Future	7.4812	103.8188	7.5267	103.7502	0.609	0.0000	0.0000	0
2016/09/26	R204	04/05/2017	7.92	Put	Bond Future	289.7000	0.2897	308.5700	0.3086	6.514	0	0	0
2016/09/26	R204	04/05/2017	7.90	Call	Bond Future	927.5300	0.9275	878.2900	0.8783	(5.309)	0	0	0
2016/09/26	R204	04/05/2017	7.91	Put	Bond Future	294.2400	0.2942	313.3600	0.3134	6.498	0	0	0
2016/09/26	R204	04/05/2017	7.91	Call	Bond Future	937.8900	0.9379	888.4000	0.8884	(5.277)	0	0	0
2016/09/26	R204	04/05/2017	7.92	Call	Bond Future	948.2900	0.9483	898.5500	0.8986	(5.245)	0	0	0
2016/09/26	R207	03/11/2016			Bond Future	7.8059	100.7280	7.8319	100.6565	0.333	0.0000	0.0000	52,034
2016/09/26	R207	03/11/2016	7.94	Call	Bond Future	660.4400	0.6604	600.0300	0.6000	(9.147)	0	0	0
2016/09/26	R207	03/11/2016	7.93	Put	Bond Future	303.0000	0.3030	314.6200	0.3146	3.835	0	0	0
2016/09/26	R207	03/11/2016	7.95	Put	Bond Future	282.8500	0.2829	293.3700	0.2934	3.719	0	0	0
2016/09/26	R207	03/11/2016	7.94	Put	Bond Future	292.7400	0.2927	303.8000	0.3038	3.778	0	0	0
2016/09/26	R207	03/11/2016	7.95	Call	Bond Future	677.9000	0.6779	616.9500	0.6170	(8.991)	0	0	0
2016/09/26	R207	03/11/2016	7.93	Call	Bond Future	643.3400	0.6433	583.4900	0.5835	(9.303)	0	0	0
2016/09/26	R207	02/02/2017	9.24	Call	Bond Future	3,614.9200	3.6149	3,541.5800	3.5416	(2.029)	0	0	0
2016/09/26	R207	02/02/2017			Bond Future	7.8048	99.0217	7.8338	98.9475	0.372	0.0000	0.0000	0
2016/09/26	R207	02/02/2017	8.91	Call	Bond Future	2,848.5900	2.8486	2,776.9700	2.7770	(2.514)	0	0	62
2016/09/26	R207	02/02/2017	9.22	Call	Bond Future	3,567.8300	3.5678	3,494.5600	3.4946	(2.054)	0	0	0
2016/09/26	R207	02/02/2017	9.23	Call	Bond Future	3,591.3700	3.5914	3,518.0600	3.5181	(2.041)	0	0	0
2016/09/26	R207	02/02/2017	8.91	Put	Bond Future	71.2500	0.0713	73.7700	0.0738	3.537	0	0	0
2016/09/26	R207	02/02/2017	9.22	Put	Bond Future	28.9000	0.0289	29.7700	0.0298	3.010	0	0	0
2016/09/26	R207	02/02/2017	9.24	Put	Bond Future	27.1200	0.0271	27.9200	0.0279	2.950	0	0	0
2016/09/26	R207	02/02/2017	9.23	Put	Bond Future	28.0000	0.0280	28.8300	0.0288	2.964	0	0	0
2016/09/26	R207	04/05/2017	8.21	Put	Bond Future	498.8100	0.4988	519.2000	0.5192	4.088	0	0	0
2016/09/26	R207	04/05/2017			Bond Future	7.7806	101.0032	7.8138	100.9248	0.427	0.0000	0.0000	0
2016/09/26	R207	04/05/2017	8.22	Call	Bond Future	1,523.7200	1.5237	1,465.3600	1.4654	(3.830)	0	0	0
2016/09/26	R207	04/05/2017	8.20	Call	Bond Future	1,491.7900	1.4918	1,433.9500	1.4340	(3.877)	0	0	0
2016/09/26	R207	04/05/2017	8.21	Call	Bond Future	1,507.8600	1.5079	1,449.7700	1.4498	(3.852)	0	0	0
2016/09/26	R207	04/05/2017	8.20	Put	Bond Future	506.1000	0.5061	526.7400	0.5267	4.078	0	0	0
2016/09/26	R207	04/05/2017	8.22	Put	Bond Future	491.3300	0.4913	511.4500	0.5115	4.095	0	0	0
2016/09/26	R207	03/08/2017	8.19	Call	Bond Future	1,599.9300	1.5999	1,542.0000	1.5420	(3.621)	0	0	51
2016/09/26	R207	03/08/2017			Bond Future	7.7105	99.4604	7.7479	99.3792	0.486	0.0000	0.0000	0
2016/09/26	R207	03/08/2017	8.39	Put	Bond Future	444.3700	0.4444	463.2100	0.4632	4.240	0	0	0
2016/09/26	R207	03/08/2017	8.41	Put	Bond Future	433.5200	0.4335	451.9500	0.4520	4.251	0	0	0
2016/09/26	R207	03/08/2017	8.19	Put	Bond Future	566.6400	0.5666	589.9000	0.5899	4.105	0	0	0
2016/09/26	R207	03/08/2017	8.40	Put	Bond Future	438.9200	0.4389	457.5500	0.4576	4.245	0	0	0
2016/09/26	R207	03/08/2017	8.41	Call	Bond Future	1,936.3100	1.9363	1,873.5500	1.8735	(3.241)	0	0	0
2016/09/26	R207	03/08/2017	8.39	Call	Bond Future	1,904.6000	1.9046	1,842.2500	1.8422	(3.274)	0	0	0
2016/09/26	R207	03/08/2017	8.40	Call	Bond Future	1,920.4300	1.9204	1,857.8700	1.8579	(3.258)	0	0	0
2016/09/26	R208	03/11/2016	9.59	Put	Bond Future	0.1100	0.0001	0.0900	0.0001	(18.182)	0	0	0
2016/09/26	R208	03/11/2016			Bond Future	7.9870	96.2038	8.0229	96.0767	0.449	0.0000	0.0000	30,810
2016/09/26	R208	03/11/2016	9.58	Put	Bond Future	0.1200	0.0001	0.0900	0.0001	(25.000)	0	0	0
2016/09/26	R208	03/11/2016	9.57	Call	Bond Future	5,417.8500	5.4178	5,290.6800	5.2907	(2.347)	0	0	0
2016/09/26	R208	03/11/2016	9.58	Call	Bond Future	5,450.8600	5.4509	5,323.6900	5.3237	(2.333)	0	0	0
2016/09/26	R208	03/11/2016	9.59	Call	Bond Future	5,483.8500	5.4838	5,356.6900	5.3567	(2.319)	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
2016/09/26	R208	03/11/2016	9.57	Put	Bond Future	0.1300	0.0001	0.1000	0.0001	(23.077)	0	0	0
2016/09/26	R208	02/02/2017			Bond Future	8.0026	98.0531	8.0414	97.9222	0.484	0.0000	0.0000	0
2016/09/26	R208	02/02/2017	8.64	Call	Bond Future	2,448.1200	2.4481	2,336.4500	2.3365	(4.561)	0	0	0
2016/09/26	R208	02/02/2017	8.63	Put	Bond Future	331.3400	0.3313	350.8700	0.3509	5.894	0	0	0
2016/09/26	R208	02/02/2017	8.65	Put	Bond Future	317.8900	0.3179	336.6500	0.3366	5.901	0	0	0
2016/09/26	R208	02/02/2017	8.64	Put	Bond Future	324.6400	0.3246	343.7900	0.3438	5.899	0	0	0
2016/09/26	R208	02/02/2017	8.65	Call	Bond Future	2,474.2300	2.4742	2,362.1700	2.3622	(4.529)	0	0	0
2016/09/26	R208	02/02/2017	8.63	Call	Bond Future	2,421.9500	2.4219	2,310.6600	2.3107	(4.595)	0	0	0
2016/09/26	R208	04/05/2017	8.39	Call	Bond Future	2,029.1000	2.0291	1,932.5200	1.9325	(4.760)	0	0	0
2016/09/26	R208	04/05/2017			Bond Future	7.9954	96.6109	8.0379	96.4747	0.531	0.0000	0.0000	0
2016/09/26	R208	04/05/2017	8.37	Call	Bond Future	1,987.3000	1.9873	1,891.6400	1.8916	(4.814)	0	0	0
2016/09/26	R208	04/05/2017	8.38	Call	Bond Future	2,008.0100	2.0080	1,911.8900	1.9119	(4.787)	0	0	0
2016/09/26	R208	04/05/2017	8.37	Put	Bond Future	794.3700	0.7944	834.9300	0.8349	5.106	0	0	0
2016/09/26	R208	04/05/2017	8.39	Put	Bond Future	772.9900	0.7730	812.6300	0.8126	5.128	0	0	0
2016/09/26	R208	04/05/2017	8.38	Put	Bond Future	783.4800	0.7835	823.5800	0.8236	5.118	0	0	0
2016/09/26	R209	03/11/2016	9.34	Put	Bond Future	787.0900	0.7871	882.7500	0.8828	12.154	0	0	345
2016/09/26	R209	03/11/2016	10.26	Call	Bond Future	7,703.7500	7.7038	7,270.6900	7.2707	(5.621)	0	0	0
2016/09/26	R209	03/11/2016			Bond Future	9.1070	74.8642	9.1674	74.4297	0.663	0.0000	0.0000	37,819
2016/09/26	R209	03/11/2016	10.24	Call	Bond Future	7,583.7200	7.5837	7,150.8900	7.1509	(5.707)	0	0	0
2016/09/26	R209	03/11/2016	8.87	Put	Bond Future	2,509.2700	2.5093	2,764.9400	2.7649	10.189	0	0	0
2016/09/26	R209	03/11/2016	8.81	Call	Bond Future	631.9400	0.6319	474.5400	0.4745	(24.907)	0	0	345
2016/09/26	R209	03/11/2016	9.04	Put	Bond Future	1,728.3400	1.7283	1,921.4300	1.9214	11.172	0	0	345
2016/09/26	R209	03/11/2016	9.42	Put	Bond Future	621.8300	0.6218	697.5100	0.6975	12.171	0	0	0
2016/09/26	R209	03/11/2016	10.25	Call	Bond Future	7,643.8100	7.6438	7,210.8600	7.2109	(5.664)	0	0	0
2016/09/26	R209	03/11/2016	9.05	Call	Bond Future	1,273.9500	1.2739	1,028.8100	1.0288	(19.243)	0	0	0
2016/09/26	R209	03/11/2016	9.45	Call	Bond Future	2,986.5900	2.9866	2,620.9600	2.6210	(12.242)	0	0	0
2016/09/26	R209	03/11/2016	10.24	Put	Bond Future	29.3300	0.0293	31.0800	0.0311	5.967	0	0	0
2016/09/26	R209	03/11/2016	9.04	Call	Bond Future	1,241.2100	1.2412	999.7200	0.9997	(19.456)	0	0	0
2016/09/26	R209	03/11/2016	10.25	Put	Bond Future	28.0700	0.0281	29.7000	0.0297	5.807	0	0	0
2016/09/26	R209	03/11/2016	9.34	Call	Bond Future	2,443.4700	2.4435	2,104.5500	2.1046	(13.870)	0	0	0
2016/09/26	R209	03/11/2016	10.26	Put	Bond Future	26.7600	0.0268	28.2800	0.0283	5.680	0	0	0
2016/09/26	R209	03/11/2016	9.45	Put	Bond Future	567.4900	0.5675	636.4400	0.6364	12.150	0	0	250
2016/09/26	R209	03/11/2016	8.81	Put	Bond Future	2,827.5700	2.8276	3,104.7500	3.1048	9.803	0	0	0
2016/09/26	R209	03/11/2016	8.87	Call	Bond Future	764.9400	0.7649	586.0300	0.5860	(23.389)	0	0	250
2016/09/26	R209	03/11/2016	9.42	Call	Bond Future	2,834.1200	2.8341	2,475.2200	2.4752	(12.664)	0	0	120
2016/09/26	R209	03/11/2016	9.05	Put	Bond Future	1,688.1000	1.6881	1,877.5400	1.8775	11.222	0	0	250
2016/09/26	R209	02/02/2017	9.55	Put	Bond Future	1,468.3100	1.4683	1,586.5700	1.5866	8.054	0	0	0
2016/09/26	R209	02/02/2017			Bond Future	9.1413	76.3033	9.2034	75.8594	0.680	0.0000	0.0000	0
2016/09/26	R209	02/02/2017	9.54	Put	Bond Future	1,490.8600	1.4909	1,610.6500	1.6106	8.035	0	0	0
2016/09/26	R209	02/02/2017	9.55	Call	Bond Future	4,315.9800	4.3160	3,990.3500	3.9904	(7.545)	0	0	0
2016/09/26	R209	02/02/2017	9.53	Call	Bond Future	4,225.7200	4.2257	3,903.1700	3.9032	(7.633)	0	0	0
2016/09/26	R209	02/02/2017	9.54	Call	Bond Future	4,270.8400	4.2708	3,946.7400	3.9467	(7.589)	0	0	0
2016/09/26	R209	02/02/2017	9.53	Put	Bond Future	1,513.5200	1.5135	1,634.8600	1.6349	8.017	0	0	0
2016/09/26	R209	04/05/2017	9.48	Put	Bond Future	2,488.6100	2.4886	2,642.5100	2.6425	6.184	0	0	0
2016/09/26	R209	04/05/2017			Bond Future	9.1679	74.6782	9.2321	74.2232	0.700	0.0000	0.0000	0
2016/09/26	R209	04/05/2017	9.47	Put	Bond Future	2,515.6500	2.5156	2,670.8900	2.6709	6.171	0	0	0
2016/09/26	R209	04/05/2017	9.46	Call	Bond Future	4,581.3800	4.5814	4,282.9900	4.2830	(6.513)	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
2016/09/26	R209	04/05/2017	9.47	Call	Bond Future	4,622.3900	4.6224	4,322.6600	4.3227	(6.484)	0	0	0
2016/09/26	R209	04/05/2017	9.48	Call	Bond Future	4,663.5500	4.6636	4,362.4800	4.3625	(6.456)	0	0	0
2016/09/26	R209	04/05/2017	9.46	Put	Bond Future	2,542.9400	2.5429	2,699.5200	2.6995	6.157	0	0	0
2016/09/26	R210	03/11/2016			Bond Future	186.8286	186.8286	186.8349	186.8349	0.003	0.0000	0.0000	2,086
2016/09/26	R210	03/11/2016	188.90	Put	Bond Future	2,071.4200	2.0714	2,065.1500	2.0651	(0.303)	0	0	0
2016/09/26	R210	03/11/2016	188.92	Put	Bond Future	2,091.4200	2.0914	2,085.1500	2.0851	(0.300)	0	0	0
2016/09/26	R210	03/11/2016	188.91	Put	Bond Future	2,081.4200	2.0814	2,075.1500	2.0751	(0.301)	0	0	0
2016/09/26	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R211	03/11/2016	141.75	Call	Bond Future	97.9000	0.0979	103.8700	0.1039	6.098	0	0	0
2016/09/26	R211	03/11/2016			Bond Future	141.8479	141.8479	141.8539	141.8539	0.004	0.0000	0.0000	56
2016/09/26	R211	03/11/2016	141.76	Call	Bond Future	87.9000	0.0879	93.8700	0.0939	6.792	0	0	0
2016/09/26	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R211	03/11/2016	141.74	Call	Bond Future	107.9000	0.1079	113.8700	0.1139	5.533	0	0	0
2016/09/26	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R212	03/11/2016			Bond Future	147.8341	147.8341	147.8386	147.8386	0.003	0.0000	0.0000	3,109
2016/09/26	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R212	03/11/2016	148.10	Put	Bond Future	265.9300	0.2659	261.3600	0.2614	(1.718)	0	0	0
2016/09/26	R212	03/11/2016	148.12	Put	Bond Future	285.9300	0.2859	281.3600	0.2814	(1.598)	0	0	0
2016/09/26	R212	03/11/2016	148.11	Put	Bond Future	275.9300	0.2759	271.3600	0.2714	(1.656)	0	0	0
2016/09/26	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/26	R213	03/11/2016			Bond Future	8.9637	85.6559	9.0190	85.2650	0.617	0.0000	0.0000	42,426
2016/09/26	R213	03/11/2016	10.18	Put	Bond Future	16.4300	0.0164	16.7600	0.0168	2.009	0	0	0
2016/09/26	R213	03/11/2016	10.20	Put	Bond Future	14.8000	0.0148	15.0600	0.0151	1.757	0	0	0
2016/09/26	R213	03/11/2016	10.18	Call	Bond Future	8,051.9300	8.0519	7,661.3600	7.6614	(4.851)	0	0	0
2016/09/26	R213	03/11/2016	10.19	Put	Bond Future	15.6000	0.0156	15.8900	0.0159	1.859	0	0	0
2016/09/26	R213	03/11/2016	10.19	Call	Bond Future	8,112.5900	8.1126	7,721.9800	7.7220	(4.815)	0	0	0
2016/09/26	R213	03/11/2016	10.20	Call	Bond Future	8,173.2000	8.1732	7,782.5600	7.7826	(4.780)	0	0	0
2016/09/26	R213	02/02/2017	9.40	Call	Bond Future	4,127.4800	4.1275	3,833.4200	3.8334	(7.124)	0	0	0
2016/09/26	R213	02/02/2017	9.42	Call	Bond Future	4,218.0200	4.2180	3,921.1400	3.9211	(7.038)	0	0	0
2016/09/26	R213	02/02/2017			Bond Future	9.0011	87.3024	9.0584	86.9028	0.636	0.0000	0.0000	0
2016/09/26	R213	02/02/2017	9.41	Call	Bond Future	4,172.7500	4.1727	3,877.2700	3.8773	(7.081)	0	0	0
2016/09/26	R213	02/02/2017	9.40	Put	Bond Future	1,397.5900	1.3976	1,503.0800	1.5031	7.548	0	0	0
2016/09/26	R213	02/02/2017	9.42	Put	Bond Future	1,354.5300	1.3545	1,457.2000	1.4572	7.580	0	0	0
2016/09/26	R213	02/02/2017	9.41	Put	Bond Future	1,376.0200	1.3760	1,480.0900	1.4801	7.563	0	0	0
2016/09/26	R213	04/05/2017			Bond Future	9.0266	85.4956	9.0859	85.0856	0.658	0.0000	0.0000	0
2016/09/26	R213	04/05/2017	9.35	Put	Bond Future	2,323.3900	2.3234	2,459.8700	2.4599	5.874	0	0	0
2016/09/26	R213	04/05/2017	9.37	Put	Bond Future	2,272.2900	2.2723	2,406.3200	2.4063	5.898	0	0	0
2016/09/26	R213	04/05/2017	9.35	Call	Bond Future	4,524.4900	4.5245	4,250.9800	4.2510	(6.045)	0	0	0
2016/09/26	R213	04/05/2017	9.36	Put	Bond Future	2,297.8500	2.2978	2,433.1000	2.4331	5.886	0	0	0
2016/09/26	R213	04/05/2017	9.36	Call	Bond Future	4,565.7200	4.5657	4,290.9800	4.2910	(6.017)	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
2016/09/26	R213	04/05/2017	9.37	Call	Bond Future	4,606.8600	4.6069	4,330.9000	4.3309	(5.990)	0	0	0
2016/09/26	R214	03/11/2016	10.35	Put	Bond Future	30.7800	0.0308	32.4600	0.0325	5.458	0	0	0
2016/09/26	R214	03/11/2016			Bond Future	9.1877	75.2630	9.2480	74.8069	0.657	0.0000	0.0000	29,084
2016/09/26	R214	03/11/2016	10.34	Put	Bond Future	32.2300	0.0322	34.0200	0.0340	5.554	0	0	0
2016/09/26	R214	03/11/2016	10.35	Call	Bond Future	8,072.1400	8.0721	7,617.6500	7.6176	(5.630)	0	0	0
2016/09/26	R214	03/11/2016	10.33	Call	Bond Future	7,949.1500	7.9491	7,494.9000	7.4949	(5.714)	0	0	0
2016/09/26	R214	03/11/2016	10.34	Call	Bond Future	8,010.6700	8.0107	7,556.2900	7.5563	(5.672)	0	0	0
2016/09/26	R214	03/11/2016	10.33	Put	Bond Future	33.7400	0.0337	35.6600	0.0357	5.691	0	0	0
2016/09/26	R214	02/02/2017			Bond Future	9.2237	76.7097	9.2858	76.2439	0.673	0.0000	0.0000	0
2016/09/26	R214	02/02/2017	9.67	Call	Bond Future	4,753.7600	4.7538	4,406.4900	4.4065	(7.305)	0	0	0
2016/09/26	R214	02/02/2017	9.66	Put	Bond Future	1,530.1300	1.5301	1,650.2500	1.6503	7.850	0	0	0
2016/09/26	R214	02/02/2017	9.68	Put	Bond Future	1,485.1600	1.4852	1,602.2400	1.6022	7.883	0	0	0
2016/09/26	R214	02/02/2017	9.67	Put	Bond Future	1,507.5100	1.5075	1,626.1000	1.6261	7.867	0	0	0
2016/09/26	R214	02/02/2017	9.68	Call	Bond Future	4,801.4700	4.8015	4,452.6900	4.4527	(7.264)	0	0	0
2016/09/26	R214	02/02/2017	9.66	Call	Bond Future	4,706.2200	4.7062	4,360.4800	4.3605	(7.346)	0	0	0
2016/09/26	R214	04/05/2017	9.58	Put	Bond Future	2,633.7800	2.6338	2,792.3300	2.7923	6.020	0	0	0
2016/09/26	R214	04/05/2017			Bond Future	9.2496	74.9449	9.3136	74.4675	0.691	0.0000	0.0000	0
2016/09/26	R214	04/05/2017	9.57	Put	Bond Future	2,661.7200	2.6617	2,821.6300	2.8216	6.008	0	0	0
2016/09/26	R214	04/05/2017	9.58	Call	Bond Future	5,046.5500	5.0465	4,727.7500	4.7277	(6.317)	0	0	0
2016/09/26	R214	04/05/2017	9.56	Call	Bond Future	4,960.5100	4.9605	4,644.4300	4.6444	(6.372)	0	0	0
2016/09/26	R214	04/05/2017	9.57	Call	Bond Future	5,003.3500	5.0033	4,685.9100	4.6859	(6.345)	0	0	0
2016/09/26	R214	04/05/2017	9.56	Put	Bond Future	2,690.1400	2.6901	2,851.4100	2.8514	5.995	0	0	0
2016/09/26	R248	03/11/2016	10.38	Call	Bond Future	10,131.1500	10.1312	9,549.5900	9.5496	(5.740)	0	0	0
2016/09/26	R248	03/11/2016			Bond Future	9.2383	96.6717	9.2986	96.0872	0.653	0.0000	0.0000	62,123
2016/09/26	R248	03/11/2016	10.39	Call	Bond Future	10,208.4600	10.2085	9,626.7100	9.6267	(5.699)	0	0	0
2016/09/26	R248	03/11/2016	10.37	Put	Bond Future	61.0700	0.0611	64.2700	0.0643	5.240	0	0	0
2016/09/26	R248	03/11/2016	10.39	Put	Bond Future	56.1800	0.0562	58.9900	0.0590	5.002	0	0	0
2016/09/26	R248	03/11/2016	10.37	Call	Bond Future	10,053.7800	10.0538	9,472.4200	9.4724	(5.783)	0	0	0
2016/09/26	R248	03/11/2016	10.38	Put	Bond Future	58.5800	0.0586	61.5800	0.0616	5.121	0	0	0
2016/09/26	R248	02/02/2017	9.76	Put	Bond Future	1,985.3800	1.9854	2,132.2300	2.1322	7.397	0	0	0
2016/09/26	R248	02/02/2017	9.78	Put	Bond Future	1,929.9000	1.9299	2,073.1500	2.0731	7.423	0	0	0
2016/09/26	R248	02/02/2017			Bond Future	9.2756	98.5300	9.3377	97.9330	0.670	0.0000	0.0000	0
2016/09/26	R248	02/02/2017	9.77	Put	Bond Future	1,957.4700	1.9575	2,102.5100	2.1025	7.410	0	0	0
2016/09/26	R248	02/02/2017	9.76	Call	Bond Future	6,470.6400	6.4706	6,020.4400	6.0204	(6.958)	0	0	0
2016/09/26	R248	02/02/2017	9.77	Call	Bond Future	6,531.3500	6.5313	6,079.3400	6.0793	(6.921)	0	0	0
2016/09/26	R248	02/02/2017	9.78	Call	Bond Future	6,592.2400	6.5922	6,138.4400	6.1384	(6.884)	0	0	0
2016/09/26	R248	04/05/2017	9.66	Call	Bond Future	6,754.0700	6.7541	6,341.4600	6.3415	(6.109)	0	0	0
2016/09/26	R248	04/05/2017			Bond Future	9.3028	96.0594	9.3668	95.4478	0.688	0.0000	0.0000	0
2016/09/26	R248	04/05/2017	9.67	Call	Bond Future	6,809.0900	6.8091	6,394.8300	6.3948	(6.084)	0	0	0
2016/09/26	R248	04/05/2017	9.65	Put	Bond Future	3,464.8200	3.4648	3,665.5100	3.6655	5.792	0	0	0
2016/09/26	R248	04/05/2017	9.67	Put	Bond Future	3,394.3500	3.3944	3,591.7200	3.5917	5.815	0	0	0
2016/09/26	R248	04/05/2017	9.65	Call	Bond Future	6,699.2000	6.6992	6,288.2600	6.2883	(6.134)	0	0	0
2016/09/26	R248	04/05/2017	9.66	Put	Bond Future	3,429.4300	3.4294	3,628.4500	3.6285	5.803	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
<b>Total</b>											<b>700138</b>	