



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/10/2016 TO 13/10/2016

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
2016/10/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	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
2016/10/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	2025	03/11/2016			Bond Future	128.6479	128.6479	128.6622	128.6622	0.011	0.0000	0.0000	2,757
2016/10/13	2025	03/11/2016	129.21	Put	Bond Future	562.0800	0.5621	547.7600	0.5478	(2.548)	0	0	0
2016/10/13	2025	03/11/2016	129.23	Put	Bond Future	582.0800	0.5821	567.7600	0.5678	(2.460)	0	0	0
2016/10/13	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2025	03/11/2016	129.22	Put	Bond Future	572.0800	0.5721	557.7600	0.5578	(2.503)	0	0	0
2016/10/13	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2030	03/11/2016			Bond Future	9.2774	92.5309	9.2920	92.4289	0.157	0.0000	0.0000	26,853
2016/10/13	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2030	03/11/2016	9.33	Call	Bond Future	368.0400	0.3680	265.9700	0.2660	(27.733)	0	0	0
2016/10/13	2030	03/11/2016	9.34	Call	Bond Future	437.8100	0.4378	335.7400	0.3357	(23.314)	0	0	0
2016/10/13	2030	03/11/2016	9.35	Call	Bond Future	507.5100	0.5075	405.4400	0.4054	(20.112)	0	0	0
2016/10/13	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2030	02/02/2017	9.29	Put	Bond Future	244.0300	0.2440	348.6100	0.3486	42.855	0	0	0
2016/10/13	2030	02/02/2017			Bond Future	9.3252	90.2936	9.3403	90.1891	0.162	0.0000	0.0000	444
2016/10/13	2030	02/02/2017	9.31	Put	Bond Future	105.2200	0.1052	209.8000	0.2098	99.392	0	0	0
2016/10/13	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2030	02/02/2017	9.30	Put	Bond Future	174.5900	0.1746	279.1700	0.2792	59.900	0	0	0
2016/10/13	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2030	04/05/2017			Bond Future	9.3693	92.0843	9.3851	91.9766	0.168	0.0000	0.0000	0
2016/10/13	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2030	04/05/2017	9.32	Put	Bond Future	337.6600	0.3377	445.3200	0.4453	31.884	0	0	0
2016/10/13	2030	04/05/2017	9.34	Put	Bond Future	200.5300	0.2005	308.1900	0.3082	53.688	0	0	0
2016/10/13	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2030	04/05/2017	9.33	Put	Bond Future	269.0600	0.2691	376.7200	0.3767	40.013	0	0	0
2016/10/13	2032	03/11/2016			Bond Future	9.3729	91.8128	9.3874	91.7036	0.155	0.0000	0.0000	13,093
2016/10/13	2032	03/11/2016	10.28	Put	Bond Future	14.5800	0.0146	13.6400	0.0136	(6.447)	0	0	0
2016/10/13	2032	03/11/2016	10.30	Put	Bond Future	12.8300	0.0128	11.9500	0.0120	(6.859)	0	0	0
2016/10/13	2032	03/11/2016	10.29	Put	Bond Future	13.6800	0.0137	12.7700	0.0128	(6.652)	0	0	0
2016/10/13	2032	03/11/2016	10.30	Call	Bond Future	6,620.6400	6.6206	6,510.5900	6.5106	(1.662)	0	0	0
2016/10/13	2032	03/11/2016	10.28	Call	Bond Future	6,487.4000	6.4874	6,377.2900	6.3773	(1.697)	0	0	0
2016/10/13	2032	03/11/2016	10.29	Call	Bond Future	6,554.0300	6.5540	6,443.9500	6.4439	(1.680)	0	0	0
2016/10/13	2032	02/02/2017	9.53	Call	Bond Future	3,041.6400	3.0416	2,967.5400	2.9675	(2.436)	0	0	0
2016/10/13	2032	02/02/2017			Bond Future	9.4227	93.5678	9.4378	93.4558	0.160	0.0000	0.0000	0
2016/10/13	2032	02/02/2017	9.51	Call	Bond Future	2,960.7200	2.9607	2,887.5900	2.8876	(2.470)	0	0	0

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2016/10/13	2032	02/02/2017	9.52	Call	Bond Future	3,000.9400	3.0009	2,927.3200	2.9273	(2.453)	0	0	0
2016/10/13	2032	02/02/2017	9.51	Put	Bond Future	2,315.3100	2.3153	2,354.1300	2.3541	1.677	0	0	0
2016/10/13	2032	02/02/2017	9.53	Put	Bond Future	2,249.2200	2.2492	2,287.0700	2.2871	1.683	0	0	0
2016/10/13	2032	02/02/2017	9.52	Put	Bond Future	2,281.9800	2.2820	2,320.3100	2.3203	1.680	0	0	0
2016/10/13	2032	04/05/2017	9.45	Call	Bond Future	3,483.5000	3.4835	3,415.9300	3.4159	(1.940)	0	0	0
2016/10/13	2032	04/05/2017			Bond Future	9.4652	91.2628	9.4809	91.1476	0.166	0.0000	0.0000	0
2016/10/13	2032	04/05/2017	9.46	Call	Bond Future	3,519.7000	3.5197	3,451.7400	3.4517	(1.931)	0	0	0
2016/10/13	2032	04/05/2017	9.44	Put	Bond Future	3,633.2400	3.6332	3,681.1500	3.6812	1.319	0	0	0
2016/10/13	2032	04/05/2017	9.46	Put	Bond Future	3,558.2100	3.5582	3,605.3600	3.6054	1.325	0	0	0
2016/10/13	2032	04/05/2017	9.44	Call	Bond Future	3,447.5100	3.4475	3,380.3100	3.3803	(1.949)	0	0	0
2016/10/13	2032	04/05/2017	9.45	Put	Bond Future	3,595.5800	3.5956	3,643.1200	3.6431	1.322	0	0	0
2016/10/13	2033	03/11/2016			Bond Future	107.4455	107.4455	107.7587	107.7587	0.291	0.0000	0.0000	4,678
2016/10/13	2033	03/11/2016	109.16	Put	Bond Future	1,714.4600	1.7145	1,401.2800	1.4013	(18.267)	0	0	0
2016/10/13	2033	03/11/2016	109.17	Put	Bond Future	1,724.4600	1.7245	1,411.2800	1.4113	(18.161)	0	0	0
2016/10/13	2033	03/11/2016	109.18	Put	Bond Future	1,734.4600	1.7345	1,421.2800	1.4213	(18.056)	0	0	0
2016/10/13	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2037	03/11/2016	10.35	Call	Bond Future	6,651.9000	6.6519	6,611.4400	6.6114	(0.608)	0	0	0
2016/10/13	2037	03/11/2016	10.36	Put	Bond Future	28.1100	0.0281	24.9100	0.0249	(11.384)	0	0	0
2016/10/13	2037	03/11/2016			Bond Future	9.5021	93.3522	9.5065	93.3150	0.047	0.0000	0.0000	36,770
2016/10/13	2037	03/11/2016	10.36	Call	Bond Future	6,723.7100	6.7237	6,683.3900	6.6834	(0.600)	0	0	0
2016/10/13	2037	03/11/2016	10.37	Call	Bond Future	6,795.5100	6.7955	6,755.3200	6.7553	(0.591)	0	0	0
2016/10/13	2037	03/11/2016	10.35	Put	Bond Future	29.7900	0.0298	26.4500	0.0265	(11.212)	0	0	0
2016/10/13	2037	03/11/2016	10.37	Put	Bond Future	26.5300	0.0265	23.4600	0.0235	(11.572)	0	0	0
2016/10/13	2037	02/02/2017	9.68	Put	Bond Future	2,492.7000	2.4927	2,495.9900	2.4960	0.132	0	0	0
2016/10/13	2037	02/02/2017			Bond Future	9.5488	90.8802	9.5535	90.8418	0.049	0.0000	0.0000	0
2016/10/13	2037	02/02/2017	9.67	Put	Bond Future	2,528.3500	2.5284	2,531.7700	2.5318	0.135	0	0	0
2016/10/13	2037	02/02/2017	9.68	Call	Bond Future	3,558.5100	3.5585	3,523.4300	3.5234	(0.986)	0	0	0
2016/10/13	2037	02/02/2017	9.66	Call	Bond Future	3,468.7600	3.4688	3,433.9600	3.4340	(1.003)	0	0	0
2016/10/13	2037	02/02/2017	9.67	Call	Bond Future	3,513.6000	3.5136	3,478.6500	3.4787	(0.995)	0	0	0
2016/10/13	2037	02/02/2017	9.66	Put	Bond Future	2,564.1900	2.5642	2,567.7600	2.5678	0.139	0	0	0
2016/10/13	2037	04/05/2017			Bond Future	9.5923	92.6825	9.5972	92.6423	0.052	0.0000	0.0000	0
2016/10/13	2037	04/05/2017	9.58	Put	Bond Future	4,054.3000	4.0543	4,063.9100	4.0639	0.237	0	0	0
2016/10/13	2037	04/05/2017	9.60	Put	Bond Future	3,971.8900	3.9719	3,981.2400	3.9812	0.235	0	0	0
2016/10/13	2037	04/05/2017	9.59	Put	Bond Future	4,012.8000	4.0128	4,022.2800	4.0223	0.236	0	0	0
2016/10/13	2037	04/05/2017	9.60	Call	Bond Future	4,034.6500	4.0346	4,003.8000	4.0038	(0.765)	0	0	0
2016/10/13	2037	04/05/2017	9.58	Call	Bond Future	3,954.5400	3.9545	3,923.9500	3.9239	(0.774)	0	0	0
2016/10/13	2037	04/05/2017	9.59	Call	Bond Future	3,994.3600	3.9944	3,963.6400	3.9636	(0.769)	0	0	0
2016/10/13	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2038	03/11/2016			Bond Future	136.0691	136.0691	136.1995	136.1995	0.096	0.0000	0.0000	20,563
2016/10/13	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2038	03/11/2016	136.31	Put	Bond Future	240.9200	0.2409	110.5100	0.1105	(54.130)	0	0	0
2016/10/13	2038	03/11/2016	136.33	Put	Bond Future	260.9200	0.2609	130.5100	0.1305	(49.981)	0	0	0
2016/10/13	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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2016/10/13	2038	03/11/2016	136.32	Put	Bond Future	250.9200	0.2509	120.5100	0.1205	(51.973)	0	0	0
2016/10/13	2040	03/11/2016			Bond Future	9.5370	97.4361	9.5414	97.3962	0.047	0.0000	0.0000	4,818
2016/10/13	2040	03/11/2016	9.69	Put	Bond Future	867.5200	0.8675	850.4700	0.8505	(1.965)	0	0	0
2016/10/13	2040	03/11/2016	9.71	Put	Bond Future	807.8200	0.8078	790.6400	0.7906	(2.127)	0	0	0
2016/10/13	2040	03/11/2016	9.70	Put	Bond Future	837.2600	0.8373	820.1400	0.8201	(2.045)	0	0	0
2016/10/13	2040	03/11/2016	9.71	Call	Bond Future	2,328.5600	2.3286	2,271.5000	2.2715	(2.450)	0	0	0
2016/10/13	2040	03/11/2016	9.69	Call	Bond Future	2,214.5500	2.2146	2,157.6200	2.1576	(2.571)	0	0	0
2016/10/13	2040	03/11/2016	9.70	Call	Bond Future	2,271.2100	2.2712	2,214.2100	2.2142	(2.510)	0	0	0
2016/10/13	2040	02/02/2017	9.58	Call	Bond Future	3,252.8200	3.2528	3,217.0700	3.2171	(1.099)	0	0	0
2016/10/13	2040	02/02/2017			Bond Future	9.5833	94.7919	9.5880	94.7506	0.049	0.0000	0.0000	0
2016/10/13	2040	02/02/2017	9.59	Call	Bond Future	3,297.3300	3.2973	3,261.3900	3.2614	(1.090)	0	0	0
2016/10/13	2040	02/02/2017	9.60	Call	Bond Future	3,342.1400	3.3421	3,306.0300	3.3060	(1.080)	0	0	0
2016/10/13	2040	02/02/2017	9.58	Put	Bond Future	3,281.6500	3.2817	3,287.2300	3.2872	0.170	0	0	0
2016/10/13	2040	02/02/2017	9.60	Put	Bond Future	3,194.8400	3.1948	3,200.0600	3.2001	0.163	0	0	0
2016/10/13	2040	02/02/2017	9.59	Put	Bond Future	3,238.0300	3.2380	3,243.4200	3.2434	0.166	0	0	0
2016/10/13	2040	04/05/2017			Bond Future	9.6263	96.6718	9.6313	96.6285	0.051	0.0000	0.0000	0
2016/10/13	2040	04/05/2017	9.62	Put	Bond Future	4,398.3800	4.3984	4,408.4300	4.4084	0.228	0	0	0
2016/10/13	2040	04/05/2017	9.64	Put	Bond Future	4,309.9200	4.3099	4,319.7000	4.3197	0.227	0	0	0
2016/10/13	2040	04/05/2017	9.62	Call	Bond Future	4,343.2300	4.3432	4,310.0600	4.3101	(0.764)	0	0	0
2016/10/13	2040	04/05/2017	9.63	Put	Bond Future	4,353.8400	4.3538	4,363.7400	4.3637	0.227	0	0	0
2016/10/13	2040	04/05/2017	9.63	Call	Bond Future	4,386.0600	4.3861	4,352.7400	4.3527	(0.760)	0	0	0
2016/10/13	2040	04/05/2017	9.64	Call	Bond Future	4,429.3800	4.4294	4,395.9400	4.3959	(0.755)	0	0	0
2016/10/13	2044	03/11/2016			Bond Future	9.5566	94.5767	9.5611	94.5361	0.047	0.0000	0.0000	19,783
2016/10/13	2044	03/11/2016	10.42	Call	Bond Future	7,276.6600	7.2767	7,232.5700	7.2326	(0.606)	0	0	0
2016/10/13	2044	03/11/2016	10.41	Put	Bond Future	33.6800	0.0337	29.9400	0.0299	(11.105)	0	0	0
2016/10/13	2044	03/11/2016	10.43	Put	Bond Future	30.0600	0.0301	26.6200	0.0266	(11.444)	0	0	0
2016/10/13	2044	03/11/2016	10.42	Put	Bond Future	31.8300	0.0318	28.2400	0.0282	(11.279)	0	0	0
2016/10/13	2044	03/11/2016	10.43	Call	Bond Future	7,352.9800	7.3530	7,309.0400	7.3090	(0.598)	0	0	0
2016/10/13	2044	03/11/2016	10.41	Call	Bond Future	7,200.3000	7.2003	7,156.0600	7.1561	(0.614)	0	0	0
2016/10/13	2044	02/02/2017			Bond Future	9.6015	92.0030	9.6062	91.9611	0.049	0.0000	0.0000	0
2016/10/13	2044	02/02/2017	9.77	Call	Bond Future	4,074.1100	4.0741	4,035.1600	4.0352	(0.956)	0	0	0
2016/10/13	2044	02/02/2017	9.76	Put	Bond Future	2,629.6000	2.6296	2,632.7000	2.6327	0.118	0	0	0
2016/10/13	2044	02/02/2017	9.78	Put	Bond Future	2,555.5700	2.5556	2,558.3800	2.5584	0.110	0	0	0
2016/10/13	2044	02/02/2017	9.77	Put	Bond Future	2,592.4800	2.5925	2,595.4300	2.5954	0.114	0	0	0
2016/10/13	2044	02/02/2017	9.78	Call	Bond Future	4,123.8600	4.1239	4,084.7700	4.0848	(0.948)	0	0	0
2016/10/13	2044	02/02/2017	9.76	Call	Bond Future	4,024.4300	4.0244	3,985.6300	3.9856	(0.964)	0	0	0
2016/10/13	2044	04/05/2017			Bond Future	9.6433	93.8275	9.6482	93.7838	0.051	0.0000	0.0000	0
2016/10/13	2044	04/05/2017	9.67	Call	Bond Future	4,558.0300	4.5580	4,523.9000	4.5239	(0.749)	0	0	0
2016/10/13	2044	04/05/2017	9.66	Put	Bond Future	4,366.1300	4.3661	4,375.9000	4.3759	0.224	0	0	0
2016/10/13	2044	04/05/2017	9.68	Put	Bond Future	4,277.9100	4.2779	4,287.4100	4.2874	0.222	0	0	0
2016/10/13	2044	04/05/2017	9.67	Put	Bond Future	4,321.9900	4.3220	4,331.6200	4.3316	0.223	0	0	0
2016/10/13	2044	04/05/2017	9.68	Call	Bond Future	4,601.9300	4.6019	4,567.6700	4.5677	(0.744)	0	0	0
2016/10/13	2044	04/05/2017	9.66	Call	Bond Future	4,514.0600	4.5141	4,480.0700	4.4801	(0.753)	0	0	0
2016/10/13	2046	03/11/2016	137.07	Put	Bond Future	2,713.7300	2.7137	2,698.5900	2.6986	(0.558)	0	0	0
2016/10/13	2046	03/11/2016			Bond Future	134.3563	134.3563	134.3714	134.3714	0.011	0.0000	0.0000	17,476

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
2016/10/13	2046	03/11/2016	137.09	Put	Bond Future	2,733.7300	2.7337	2,718.5900	2.7186	(0.554)	0	0	0
2016/10/13	2046	03/11/2016	137.08	Put	Bond Future	2,723.7300	2.7237	2,708.5900	2.7086	(0.556)	0	0	0
2016/10/13	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2050	03/11/2016	149.52	Put	Bond Future	5,432.8100	5.4328	5,416.2500	5.4163	(0.305)	0	0	0
2016/10/13	2050	03/11/2016			Bond Future	144.0872	144.0872	144.1038	144.1038	0.011	0.0000	0.0000	21,628
2016/10/13	2050	03/11/2016	149.54	Put	Bond Future	5,452.8100	5.4528	5,436.2500	5.4363	(0.304)	0	0	0
2016/10/13	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2050	03/11/2016	149.53	Put	Bond Future	5,442.8100	5.4428	5,426.2500	5.4263	(0.304)	0	0	0
2016/10/13	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	AL37	03/11/2016			Index Future	503.0710	503.0710	502.8610	502.8610	(0.042)	0.0000	0.0000	9
2016/10/13	AL37	02/02/2017			Index Future	512.6870	512.6870	512.4690	512.4690	(0.043)	0.0000	0.0000	0
2016/10/13	AL7T	03/11/2016			Index Future	580.1440	580.1440	579.8030	579.8030	(0.059)	0.0000	0.0000	2
2016/10/13	AL7T	02/02/2017			Index Future	591.2330	591.2330	590.8820	590.8820	(0.059)	0.0000	0.0000	0
2016/10/13	ALBI	03/11/2016			Index Future	529.0140	529.0140	528.7170	528.7170	(0.056)	0.0000	0.0000	604
2016/10/13	ALBI	02/02/2017			Index Future	539.1250	539.1250	538.8190	538.8190	(0.057)	0.0000	0.0000	19
2016/10/13	ALBI	04/05/2017			Index Future	549.8120	549.8120	549.4940	549.4940	(0.058)	0.0000	0.0000	0
2016/10/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	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
2016/10/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/13	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	EL28	03/11/2016			Bond Future	128.6501	128.6501	128.9875	128.9875	0.262	0.0000	0.0000	0
2016/10/13	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	EL28	03/11/2016	132.15	Put	Bond Future	3,499.9100	3.4999	3,162.5100	3.1625	(9.640)	0	0	0
2016/10/13	EL28	03/11/2016	132.17	Put	Bond Future	3,519.9100	3.5199	3,182.5100	3.1825	(9.585)	0	0	0
2016/10/13	EL28	03/11/2016	132.16	Put	Bond Future	3,509.9100	3.5099	3,172.5100	3.1725	(9.613)	0	0	0
2016/10/13	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	EL28	02/02/2017			Bond Future	131.1172	131.1172	131.4602	131.4602	0.262	0.0000	0.0000	0
2016/10/13	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	EL28	02/02/2017	135.10	Put	Bond Future	3,982.7600	3.9828	3,639.8200	3.6398	(8.611)	0	0	0
2016/10/13	EL28	02/02/2017	135.12	Put	Bond Future	4,002.7600	4.0028	3,659.8200	3.6598	(8.568)	0	0	0
2016/10/13	EL28	02/02/2017	135.11	Put	Bond Future	3,992.7600	3.9928	3,649.8200	3.6498	(8.589)	0	0	0
2016/10/13	EL28	04/05/2017			Bond Future	132.0424	132.0424	132.3908	132.3908	0.264	0.0000	0.0000	0
2016/10/13	EL28	04/05/2017	137.90	Put	Bond Future	5,857.5600	5.8576	5,509.2300	5.5092	(5.947)	0	0	0
2016/10/13	EL28	04/05/2017	137.92	Put	Bond Future	5,877.5600	5.8776	5,529.2300	5.5292	(5.926)	0	0	0
2016/10/13	EL28	04/05/2017	137.91	Put	Bond Future	5,867.5600	5.8676	5,519.2300	5.5192	(5.937)	0	0	0
2016/10/13	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	ES33	03/11/2016			Bond Future	10.3851	78.3622	10.3892	78.3355	0.040	0.0000	0.0000	8,789
2016/10/13	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	ES33	03/11/2016	11.31	Call	Bond Future	5,675.6100	5.6756	5,648.9000	5.6489	(0.471)	0	0	0
2016/10/13	ES33	03/11/2016	11.29	Call	Bond Future	5,559.7000	5.5597	5,532.9900	5.5330	(0.480)	0	0	0
2016/10/13	ES33	03/11/2016	11.30	Call	Bond Future	5,617.6900	5.6177	5,590.9800	5.5910	(0.475)	0	0	0
2016/10/13	ES33	02/02/2017			Bond Future	10.4662	79.8600	10.4705	79.8322	0.041	0.0000	0.0000	0
2016/10/13	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	ES33	02/02/2017	10.59	Call	Bond Future	787.8300	0.7878	760.0200	0.7600	(3.530)	0	0	0
2016/10/13	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	ES33	02/02/2017	10.60	Call	Bond Future	850.9200	0.8509	823.1100	0.8231	(3.268)	0	0	0
2016/10/13	ES33	02/02/2017	10.61	Call	Bond Future	913.9300	0.9139	886.1200	0.8861	(3.043)	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
2016/10/13	ES33	04/05/2017			Bond Future	10.5381	77.6485	10.5427	77.6193	0.044	0.0000	0.0000	0
2016/10/13	ES33	04/05/2017	10.55	Call	Bond Future	75.1500	0.0751	45.9100	0.0459	(38.909)	0	0	0
2016/10/13	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	17.3400	0.0173	100.000	0	0	0
2016/10/13	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	ES33	04/05/2017	10.56	Call	Bond Future	138.3300	0.1383	109.0900	0.1091	(21.138)	0	0	0
2016/10/13	ES33	04/05/2017	10.54	Call	Bond Future	11.9000	0.0119	0.0000	0.0000	(100.000)	0	0	0
2016/10/13	ES42	03/11/2016			Bond Future	10.4936	82.7261	10.4978	82.6947	0.040	0.0000	0.0000	8,777
2016/10/13	ES42	02/02/2017			Bond Future	10.5691	84.3073	10.5735	84.2748	0.042	0.0000	0.0000	0
2016/10/13	ES42	04/05/2017			Bond Future	10.6402	81.7156	10.6449	81.6815	0.044	0.0000	0.0000	0
2016/10/13	GOVI	03/11/2016	476.11	Call	GOVI	509,150.0000	50.9150	506,210.0000	50.6210	(0.577)	0	0	0
2016/10/13	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	GOVI	03/11/2016			GOVI	527.0250	527.0250	526.7310	526.7310	(0.056)	0.0000	0.0000	414
2016/10/13	GOVI	03/11/2016	476.12	Call	GOVI	509,050.0000	50.9050	506,110.0000	50.6110	(0.578)	0	0	0
2016/10/13	GOVI	03/11/2016	476.13	Call	GOVI	508,950.0000	50.8950	506,010.0000	50.6010	(0.578)	0	0	0
2016/10/13	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	GOVI	02/02/2017	533.34	Call	GOVI	37,590.0000	3.7590	34,560.0000	3.4560	(8.061)	0	0	0
2016/10/13	GOVI	02/02/2017			GOVI	537.0990	537.0990	536.7960	536.7960	(0.056)	0.0000	0.0000	27
2016/10/13	GOVI	02/02/2017	533.32	Call	GOVI	37,790.0000	3.7790	34,760.0000	3.4760	(8.018)	0	0	0
2016/10/13	GOVI	02/02/2017	533.33	Call	GOVI	37,690.0000	3.7690	34,660.0000	3.4660	(8.039)	0	0	0
2016/10/13	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	GOVI	04/05/2017			GOVI	547.7450	547.7450	547.4300	547.4300	(0.058)	0.0000	0.0000	0
2016/10/13	GOVI	04/05/2017	262.19	Call	GOVI	2,855,550.0000	285.5550	2,852,400.0000	285.2400	(0.110)	0	0	0
2016/10/13	GOVI	04/05/2017	262.20	Call	GOVI	2,855,450.0000	285.5450	2,852,300.0000	285.2300	(0.110)	0	0	0
2016/10/13	GOVI	04/05/2017	262.18	Call	GOVI	2,855,650.0000	285.5650	2,852,500.0000	285.2500	(0.110)	0	0	0
2016/10/13	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/13	IGOV	03/11/2016			Index Future	249.9960	249.9960	250.1430	250.1430	0.059	0.0000	0.0000	1,021
2016/10/13	IGOV	02/02/2017			Index Future	254.7900	254.7900	254.9380	254.9380	0.058	0.0000	0.0000	57
2016/10/13	IGOV	04/05/2017			Index Future	259.8550	259.8550	260.0040	260.0040	0.057	0.0000	0.0000	0
2016/10/13	ILBI	03/11/2016			Index Future	677.8540	677.8540	678.2190	678.2190	0.054	0.0000	0.0000	0
2016/10/13	ILBI	02/02/2017			Index Future	690.9780	690.9780	691.3500	691.3500	0.054	0.0000	0.0000	155
2016/10/13	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/10/13	IS01	16/03/2017			Interest Rate Swap	100.0254	100.0254	100.0265	100.0265	0.001	0.0000	0.0000	0
2016/10/13	IS01	15/06/2017			Interest Rate Swap	99.6741	99.6741	99.6825	99.6825	0.008	0.0000	0.0000	0
2016/10/13	IS01	21/09/2017			Interest Rate Swap	99.7579	99.7579	99.7711	99.7711	0.013	0.0000	0.0000	0
2016/10/13	IS01	21/12/2017			Interest Rate Swap	100.0652	100.0652	100.0787	100.0787	0.013	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
2016/10/13	IS02	18/12/2017			Interest Rate Swap	100.0914	100.0914	100.1044	100.1044	0.013	0.0000	0.0000	0
2016/10/13	IS02	16/03/2018			Interest Rate Swap	99.4194	99.4194	99.4375	99.4375	0.018	0.0000	0.0000	0
2016/10/13	IS02	15/06/2018			Interest Rate Swap	99.1265	99.1265	99.1506	99.1506	0.024	0.0000	0.0000	0
2016/10/13	IS02	21/09/2018			Interest Rate Swap	99.2427	99.2427	99.2550	99.2550	0.012	0.0000	0.0000	0
2016/10/13	IS02	21/12/2018			Interest Rate Swap	99.7900	99.7900	99.8000	99.8000	0.010	0.0000	0.0000	0
2016/10/13	IS05	17/12/2020			Interest Rate Swap	98.5167	98.5167	98.5465	98.5465	0.030	0.0000	0.0000	0
2016/10/13	IS05	16/03/2021			Interest Rate Swap	97.8979	97.8979	97.9245	97.9245	0.027	0.0000	0.0000	0
2016/10/13	IS05	15/06/2021			Interest Rate Swap	97.2454	97.2454	97.2703	97.2703	0.026	0.0000	0.0000	0
2016/10/13	IS05	21/09/2021			Interest Rate Swap	97.5569	97.5569	97.5817	97.5817	0.025	0.0000	0.0000	0
2016/10/13	IS05	21/12/2021			Interest Rate Swap	99.8211	99.8211	99.8499	99.8499	0.029	0.0000	0.0000	50
2016/10/13	IS10	17/12/2025			Interest Rate Swap	98.9562	98.9562	99.0086	99.0086	0.053	0.0000	0.0000	0
2016/10/13	IS10	16/03/2026			Interest Rate Swap	96.0839	96.0839	96.1292	96.1292	0.047	0.0000	0.0000	0
2016/10/13	IS10	15/06/2026			Interest Rate Swap	94.8949	94.8949	94.9334	94.9334	0.041	0.0000	0.0000	0
2016/10/13	IS10	21/09/2026			Interest Rate Swap	96.9993	96.9993	97.0316	97.0316	0.033	0.0000	0.0000	0
2016/10/13	IS10	21/12/2026			Interest Rate Swap	100.6530	100.6530	100.6845	100.6845	0.031	0.0000	0.0000	0
2016/10/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/10/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/13	JBAF	19/10/2016			Jibar Tradeable Future	7.3700	92.6300	7.3600	92.6400	(0.136)	0.0000	0.0000	0
2016/10/13	JBAF	16/11/2016			Jibar Tradeable Future	7.4000	92.6000	7.3800	92.6200	(0.270)	0.0000	0.0000	0
2016/10/13	JBAF	21/12/2016			Jibar Tradeable Future	7.4800	92.5200	7.4600	92.5400	(0.267)	0.0000	0.0000	10,000
2016/10/13	JBAF	18/01/2017			Jibar Tradeable Future	7.5100	92.4900	7.4800	92.5200	(0.399)	0.0000	0.0000	0
2016/10/13	JBAF	15/02/2017			Jibar Tradeable Future	7.5700	92.4300	7.5300	92.4700	(0.528)	0.0000	0.0000	0
2016/10/13	JBAF	15/03/2017			Jibar Tradeable Future	7.5800	92.4200	7.5400	92.4600	(0.528)	0.0000	0.0000	1,000
2016/10/13	JBAF	21/06/2017			Jibar Tradeable Future	7.7000	92.3000	7.6500	92.3500	(0.649)	0.0000	0.0000	0
2016/10/13	JBAF	20/09/2017			Jibar Tradeable Future	7.7200	92.2800	7.6800	92.3200	(0.518)	0.0000	0.0000	0
2016/10/13	JBAF	20/12/2017			Jibar Tradeable Future	7.7300	92.2700	7.6900	92.3100	(0.517)	0.0000	0.0000	0
2016/10/13	JBAF	20/03/2018			Jibar Tradeable Future	7.7400	92.2600	7.6900	92.3100	(0.646)	0.0000	0.0000	0
2016/10/13	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/13	JBAF	19/09/2018			Jibar Tradeable Future	7.7400	92.2600	7.6900	92.3100	(0.646)	0.0000	0.0000	0
2016/10/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/13	R023	03/11/2016	9.73	Put	Bond Future	0.3500	0.0004	0.2900	0.0003	(17.143)	0	0	0
2016/10/13	R023	03/11/2016			Bond Future	8.5426	97.6531	8.5522	97.6084	0.112	0.0000	0.0000	15,171
2016/10/13	R023	03/11/2016	9.75	Put	Bond Future	0.2900	0.0003	0.2300	0.0002	(20.690)	0	0	0
2016/10/13	R023	03/11/2016	9.73	Call	Bond Future	5,373.1000	5.3731	5,328.3200	5.3283	(0.833)	0	0	0
2016/10/13	R023	03/11/2016	9.74	Put	Bond Future	0.3200	0.0003	0.2600	0.0003	(18.750)	0	0	0
2016/10/13	R023	03/11/2016	9.74	Call	Bond Future	5,416.7100	5.4167	5,371.9300	5.3719	(0.827)	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
2016/10/13	R023	03/11/2016	9.75	Call	Bond Future	5,460.2900	5.4603	5,415.5100	5.4155	(0.820)	0	0	0
2016/10/13	R023	02/02/2017	8.85	Call	Bond Future	2,137.2100	2.1372	2,101.9100	2.1019	(1.652)	0	0	0
2016/10/13	R023	02/02/2017			Bond Future	8.5886	99.5197	8.5988	99.4735	0.119	0.0000	0.0000	0
2016/10/13	R023	02/02/2017	8.86	Call	Bond Future	2,165.7300	2.1657	2,130.2400	2.1302	(1.639)	0	0	0
2016/10/13	R023	02/02/2017	8.84	Put	Bond Future	976.8100	0.9768	987.8600	0.9879	1.131	0	0	0
2016/10/13	R023	02/02/2017	8.86	Put	Bond Future	944.3400	0.9443	955.0100	0.9550	1.130	0	0	0
2016/10/13	R023	02/02/2017	8.84	Call	Bond Future	2,108.8700	2.1089	2,073.7600	2.0738	(1.665)	0	0	0
2016/10/13	R023	02/02/2017	8.85	Put	Bond Future	960.4700	0.9605	971.3300	0.9713	1.131	0	0	0
2016/10/13	R023	04/05/2017	8.61	Call	Bond Future	1,887.7200	1.8877	1,858.7000	1.8587	(1.537)	0	0	0
2016/10/13	R023	04/05/2017			Bond Future	8.6165	97.5589	8.6274	97.5107	0.127	0.0000	0.0000	0
2016/10/13	R023	04/05/2017	8.59	Call	Bond Future	1,844.0000	1.8440	1,815.3400	1.8153	(1.554)	0	0	0
2016/10/13	R023	04/05/2017	8.60	Call	Bond Future	1,865.7800	1.8658	1,836.9500	1.8369	(1.545)	0	0	0
2016/10/13	R023	04/05/2017	8.59	Put	Bond Future	1,960.2400	1.9602	1,979.7600	1.9798	0.996	0	0	0
2016/10/13	R023	04/05/2017	8.61	Put	Bond Future	1,916.0800	1.9161	1,935.2400	1.9352	1.000	0	0	0
2016/10/13	R023	04/05/2017	8.60	Put	Bond Future	1,938.0700	1.9381	1,957.4200	1.9574	0.998	0	0	0
2016/10/13	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R035	03/11/2016			Bond Future	9.4431	96.7619	9.4476	96.7251	0.047	0.0000	0.0000	4,673
2016/10/13	R035	03/11/2016	9.59	Call	Bond Future	1,208.7700	1.2088	1,171.9600	1.1720	(3.045)	0	0	0
2016/10/13	R035	03/11/2016	9.57	Call	Bond Future	1,045.5400	1.0455	1,008.7300	1.0087	(3.521)	0	0	0
2016/10/13	R035	03/11/2016	9.58	Call	Bond Future	1,127.2100	1.1272	1,090.4000	1.0904	(3.266)	0	0	0
2016/10/13	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R035	02/02/2017			Bond Future	9.4942	98.6114	9.4989	98.5732	0.049	0.0000	0.0000	0
2016/10/13	R035	02/02/2017	9.51	Call	Bond Future	129.3000	0.1293	91.1200	0.0911	(29.528)	0	0	0
2016/10/13	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R035	02/02/2017	9.52	Call	Bond Future	211.2100	0.2112	173.0300	0.1730	(18.077)	0	0	0
2016/10/13	R035	02/02/2017	9.50	Call	Bond Future	47.2900	0.0473	9.1100	0.0091	(80.736)	0	0	0
2016/10/13	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R035	04/05/2017			Bond Future	9.5347	96.0616	9.5397	96.0217	0.052	0.0000	0.0000	0
2016/10/13	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R035	04/05/2017	9.55	Call	Bond Future	123.9400	0.1239	83.9500	0.0839	(32.266)	0	0	0
2016/10/13	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R035	04/05/2017	9.54	Call	Bond Future	42.7500	0.0428	2.7600	0.0028	(93.544)	0	0	0
2016/10/13	R035	04/05/2017	9.53	Put	Bond Future	38.5500	0.0386	78.5400	0.0785	103.735	0	0	0
2016/10/13	R186	03/11/2016	8.82	Put	Bond Future	1,299.0000	1.2990	1,314.9900	1.3150	1.231	0	0	150
2016/10/13	R186	03/11/2016	9.40	Put	Bond Future	106.9000	0.1069	103.1400	0.1031	(3.517)	0	0	0
2016/10/13	R186	03/11/2016			Bond Future	8.8922	114.5788	8.9017	114.5116	0.107	8.9480	8.9480	87,454
2016/10/13	R186	03/11/2016	8.30	Put	Bond Future	4,332.9000	4.3329	4,391.5300	4.3915	1.353	0	0	0
2016/10/13	R186	03/11/2016	8.52	Put	Bond Future	2,863.8500	2.8638	2,907.8800	2.9079	1.537	0	0	150
2016/10/13	R186	03/11/2016	8.95	Put	Bond Future	833.1100	0.8331	839.1900	0.8392	0.730	0	0	0
2016/10/13	R186	03/11/2016	9.20	Put	Bond Future	295.0700	0.2951	291.7400	0.2917	(1.129)	0	0	0
2016/10/13	R186	03/11/2016	8.97	Put	Bond Future	773.3900	0.7734	778.2400	0.7782	0.627	0	0	0
2016/10/13	R186	03/11/2016	8.96	Put	Bond Future	802.8600	0.8029	808.3200	0.8083	0.680	0	0	0
2016/10/13	R186	03/11/2016	9.10	Call	Bond Future	1,911.8000	1.9118	1,843.5700	1.8436	(3.569)	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
2016/10/13	R186	03/11/2016	9.66	Call	Bond Future	5,259.2700	5.2593	5,190.3900	5.1904	(1.310)	0	0	0
2016/10/13	R186	03/11/2016	8.30	Call	Bond Future	50.0200	0.0500	41.5100	0.0415	(17.013)	0	0	150
2016/10/13	R186	03/11/2016	8.90	Call	Bond Future	1,051.0700	1.0511	993.4600	0.9935	(5.481)	0	0	0
2016/10/13	R186	03/11/2016	8.97	Call	Bond Future	1,319.7800	1.3198	1,257.4900	1.2575	(4.720)	0	0	0
2016/10/13	R186	03/11/2016	9.71	Call	Bond Future	5,582.2100	5.5822	5,513.6700	5.5137	(1.228)	0	0	0
2016/10/13	R186	03/11/2016	8.52	Call	Bond Future	197.6600	0.1977	174.5500	0.1745	(11.692)	0	0	0
2016/10/13	R186	03/11/2016	8.82	Call	Bond Future	788.3700	0.7884	737.2200	0.7372	(6.488)	0	0	0
2016/10/13	R186	03/11/2016	8.95	Call	Bond Future	1,239.3500	1.2394	1,178.2900	1.1783	(4.927)	0	0	0
2016/10/13	R186	03/11/2016	9.20	Call	Bond Future	2,435.9600	2.4360	2,365.4900	2.3655	(2.893)	0	0	1,425
2016/10/13	R186	03/11/2016	8.90	Put	Bond Future	996.2600	0.9963	1,005.7900	1.0058	0.957	0	0	5,092
2016/10/13	R186	03/11/2016	9.40	Call	Bond Future	3,608.9300	3.6089	3,538.0300	3.5380	(1.965)	0	0	1,425
2016/10/13	R186	03/11/2016	9.66	Put	Bond Future	22.2600	0.0223	20.5200	0.0205	(7.817)	0	0	0
2016/10/13	R186	03/11/2016	9.71	Put	Bond Future	15.9500	0.0160	14.5500	0.0146	(8.777)	0	0	0
2016/10/13	R186	03/11/2016	8.96	Call	Bond Future	1,279.2100	1.2792	1,217.5300	1.2175	(4.822)	0	0	0
2016/10/13	R186	03/11/2016	9.10	Put	Bond Future	460.3000	0.4603	459.2100	0.4592	(0.237)	0	0	108
2016/10/13	R186	02/02/2017	8.81	Put	Bond Future	2,765.4400	2.7654	2,793.6800	2.7937	1.021	0	0	0
2016/10/13	R186	02/02/2017	9.40	Call	Bond Future	4,216.7500	4.2168	4,158.5900	4.1586	(1.379)	0	0	0
2016/10/13	R186	02/02/2017	8.00	Put	Bond Future	7,077.0400	7.0770	7,132.6300	7.1326	0.785	0	0	0
2016/10/13	R186	02/02/2017			Bond Future	8.9378	111.4660	8.9478	111.3968	0.112	0.0000	0.0000	2,681
2016/10/13	R186	02/02/2017	8.43	Put	Bond Future	4,514.3600	4.5144	4,556.3500	4.5563	0.930	0	0	0
2016/10/13	R186	02/02/2017	8.80	Put	Bond Future	2,804.7600	2.8048	2,833.3600	2.8334	1.020	0	0	0
2016/10/13	R186	02/02/2017	8.90	Put	Bond Future	2,428.5200	2.4285	2,453.6400	2.4536	1.034	0	0	750
2016/10/13	R186	02/02/2017	9.50	Call	Bond Future	4,701.2900	4.7013	4,641.1100	4.6411	(1.280)	0	0	0
2016/10/13	R186	02/02/2017	8.87	Call	Bond Future	2,068.2600	2.0683	2,025.2600	2.0253	(2.079)	0	0	0
2016/10/13	R186	02/02/2017	8.60	Call	Bond Future	1,301.8900	1.3019	1,268.5700	1.2686	(2.559)	0	0	7,000
2016/10/13	R186	02/02/2017	8.81	Call	Bond Future	1,878.5900	1.8786	1,837.6800	1.8377	(2.178)	0	0	0
2016/10/13	R186	02/02/2017	8.00	Call	Bond Future	338.7400	0.3387	325.1800	0.3252	(4.003)	0	0	7,000
2016/10/13	R186	02/02/2017	8.37	Call	Bond Future	821.7100	0.8217	796.6700	0.7967	(3.047)	0	0	500
2016/10/13	R186	02/02/2017	8.79	Call	Bond Future	1,817.9100	1.8179	1,777.7100	1.7777	(2.211)	0	0	0
2016/10/13	R186	02/02/2017	8.87	Put	Bond Future	2,537.4600	2.5375	2,563.6100	2.5636	1.031	0	0	500
2016/10/13	R186	02/02/2017	8.43	Call	Bond Future	932.5000	0.9325	905.3400	0.9053	(2.913)	0	0	750
2016/10/13	R186	02/02/2017	8.80	Call	Bond Future	1,848.0900	1.8481	1,807.5400	1.8075	(2.194)	0	0	0
2016/10/13	R186	02/02/2017	8.90	Call	Bond Future	2,167.3600	2.1674	2,123.3300	2.1233	(2.032)	0	0	0
2016/10/13	R186	02/02/2017	9.50	Put	Bond Future	910.4300	0.9104	919.4000	0.9194	0.985	0	0	13,500
2016/10/13	R186	02/02/2017	9.40	Put	Bond Future	1,087.1000	1.0871	1,098.0900	1.0981	1.011	0	0	750
2016/10/13	R186	02/02/2017	8.60	Put	Bond Future	3,667.3500	3.6674	3,703.1800	3.7032	0.977	0	0	0
2016/10/13	R186	02/02/2017	8.37	Put	Bond Future	4,837.1000	4.8371	4,881.2100	4.8812	0.912	0	0	0
2016/10/13	R186	02/02/2017	8.79	Put	Bond Future	2,844.4500	2.8444	2,873.4000	2.8734	1.018	0	0	0
2016/10/13	R186	04/05/2017			Bond Future	8.9752	113.6761	8.9858	113.6043	0.118	0.0000	0.0000	0
2016/10/13	R186	04/05/2017	8.89	Put	Bond Future	3,372.8000	3.3728	3,402.4900	3.4025	0.880	0	0	0
2016/10/13	R186	04/05/2017	8.91	Put	Bond Future	3,301.3700	3.3014	3,330.5400	3.3305	0.884	0	0	0
2016/10/13	R186	04/05/2017	8.90	Put	Bond Future	3,336.9500	3.3369	3,366.3800	3.3664	0.882	0	0	0
2016/10/13	R186	04/05/2017	8.91	Call	Bond Future	2,859.4600	2.8595	2,816.8400	2.8168	(1.490)	0	0	0
2016/10/13	R186	04/05/2017	8.89	Call	Bond Future	2,794.8000	2.7948	2,752.7000	2.7527	(1.506)	0	0	0
2016/10/13	R186	04/05/2017	8.90	Call	Bond Future	2,827.0200	2.8270	2,784.6600	2.7847	(1.498)	0	0	0
2016/10/13	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R197	03/11/2016	303.57	Put	Bond Future	249.6500	0.2496	216.5500	0.2166	(13.259)	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
2016/10/13	R197	03/11/2016			Bond Future	303.3203		303.3203	303.3535	303.3535	0.011	0.0000	0.0000	875
2016/10/13	R197	03/11/2016	303.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R197	03/11/2016	303.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R197	03/11/2016	303.56	Put	Bond Future	239.6500		0.2396	206.5500	0.2066	(13.812)	0	0	0
2016/10/13	R197	03/11/2016	303.58	Put	Bond Future	259.6500		0.2596	226.5500	0.2266	(12.748)	0	0	0
2016/10/13	R202	03/11/2016	253.85	Put	Bond Future	3,482.3700		3.4824	3,454.2700	3.4543	(0.807)	0	0	0
2016/10/13	R202	03/11/2016			Bond Future	250.3676		250.3676	250.3957	250.3957	0.011	0.0000	0.0000	35,840
2016/10/13	R202	03/11/2016	253.87	Put	Bond Future	3,502.3700		3.5024	3,474.2700	3.4743	(0.802)	0	0	0
2016/10/13	R202	03/11/2016	253.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R202	03/11/2016	253.86	Put	Bond Future	3,492.3700		3.4924	3,464.2700	3.4643	(0.805)	0	0	0
2016/10/13	R202	03/11/2016	253.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R202	03/11/2016	253.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R203	03/11/2016	8.86	Call	Bond Future	950.5900		0.9506	933.7000	0.9337	(1.777)	0	0	0
2016/10/13	R203	03/11/2016			Bond Future	7.6829		101.6730	7.7037	101.6561	0.270	0.0000	0.0000	23,644
2016/10/13	R203	03/11/2016	8.84	Call	Bond Future	934.5600		0.9346	917.6700	0.9177	(1.807)	0	0	0
2016/10/13	R203	03/11/2016	8.85	Call	Bond Future	942.5800		0.9426	925.6800	0.9257	(1.793)	0	0	0
2016/10/13	R203	03/11/2016	8.84	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2016/10/13	R203	03/11/2016	8.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R203	03/11/2016	8.85	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/13	R203	02/02/2017	7.70	Call	Bond Future	153.0800		0.1531	143.4800	0.1435	(6.271)	0	0	0
2016/10/13	R203	02/02/2017	7.71	Put	Bond Future	142.2300		0.1422	150.4100	0.1504	5.751	0	0	0
2016/10/13	R203	02/02/2017			Bond Future	7.6861		103.6164	7.7171	103.5985	0.402	0.0000	0.0000	0
2016/10/13	R203	02/02/2017	7.71	Call	Bond Future	156.0300		0.1560	146.3200	0.1463	(6.223)	0	0	0
2016/10/13	R203	02/02/2017	7.72	Call	Bond Future	159.2600		0.1593	149.4300	0.1494	(6.172)	0	0	0
2016/10/13	R203	02/02/2017	7.70	Put	Bond Future	145.0600		0.1451	153.3500	0.1534	5.715	0	0	0
2016/10/13	R203	02/02/2017	7.72	Put	Bond Future	139.6700		0.1397	147.7300	0.1477	5.771	0	0	0
2016/10/13	R203	04/05/2017	6.91	Call	Bond Future	59.1100		0.0591	53.0700	0.0531	(10.218)	0	0	0
2016/10/13	R203	04/05/2017	6.92	Put	Bond Future	203.0400		0.2030	216.2400	0.2162	6.501	0	0	0
2016/10/13	R203	04/05/2017			Bond Future	7.3279		101.4964	7.3832	101.4770	0.755	0.0000	0.0000	0
2016/10/13	R203	04/05/2017	6.92	Call	Bond Future	60.2000		0.0602	54.0800	0.0541	(10.166)	0	0	0
2016/10/13	R203	04/05/2017	6.93	Call	Bond Future	61.3100		0.0613	55.1100	0.0551	(10.113)	0	0	0
2016/10/13	R203	04/05/2017	6.91	Put	Bond Future	205.4600		0.2055	218.7400	0.2187	6.464	0	0	0
2016/10/13	R203	04/05/2017	6.93	Put	Bond Future	200.6400		0.2006	213.7600	0.2138	6.539	0	0	0
2016/10/13	R204	03/11/2016			Bond Future	7.8791		103.2778	7.8941	103.2490	0.191	0.0000	0.0000	31,171
2016/10/13	R204	03/11/2016	9.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R204	03/11/2016	9.23	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R204	03/11/2016	9.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R204	03/11/2016	9.22	Call	Bond Future	2,533.1200		2.5331	2,504.3000	2,5043	(1.138)	0	0	0
2016/10/13	R204	03/11/2016	9.21	Call	Bond Future	2,514.5300		2.5145	2,485.7100	2,4857	(1.146)	0	0	0
2016/10/13	R204	03/11/2016	9.23	Call	Bond Future	2,551.7000		2.5517	2,522.8800	2,5229	(1.129)	0	0	0
2016/10/13	R204	02/02/2017	8.28	Call	Bond Future	860.4900		0.8605	837.4400	0.8374	(2.679)	0	0	0
2016/10/13	R204	02/02/2017			Bond Future	7.8994		101.2116	7.9169	101.1816	0.222	0.0000	0.0000	0
2016/10/13	R204	02/02/2017	8.29	Call	Bond Future	872.7300		0.8727	849.5400	0.8495	(2.657)	0	0	0
2016/10/13	R204	02/02/2017	8.30	Call	Bond Future	885.0400		0.8850	861.7200	0.8617	(2.635)	0	0	0
2016/10/13	R204	02/02/2017	8.28	Put	Bond Future	212.5300		0.2125	219.5100	0.2195	3.284	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
2016/10/13	R204	02/02/2017	8.30	Put	Bond Future	203.1900	0.2032	209.9000	0.2099	3.302	0	0	0
2016/10/13	R204	02/02/2017	8.29	Put	Bond Future	207.8200	0.2078	214.6600	0.2147	3.291	0	0	0
2016/10/13	R204	04/05/2017	7.90	Put	Bond Future	525.2800	0.5253	539.6300	0.5396	2.732	0	0	0
2016/10/13	R204	04/05/2017			Bond Future	7.8811	103.2183	7.9024	103.1866	0.269	0.0000	0.0000	0
2016/10/13	R204	04/05/2017	7.92	Put	Bond Future	511.2500	0.5113	525.3200	0.5253	2.752	0	0	0
2016/10/13	R204	04/05/2017	7.90	Call	Bond Future	553.5000	0.5535	536.1100	0.5361	(3.142)	0	0	0
2016/10/13	R204	04/05/2017	7.91	Put	Bond Future	518.2300	0.5182	532.4400	0.5324	2.742	0	0	0
2016/10/13	R204	04/05/2017	7.91	Call	Bond Future	561.4000	0.5614	543.8700	0.5439	(3.123)	0	0	0
2016/10/13	R204	04/05/2017	7.92	Call	Bond Future	569.3600	0.5694	551.6900	0.5517	(3.103)	0	0	0
2016/10/13	R207	03/11/2016			Bond Future	8.0948	99.9379	8.1046	99.9114	0.120	0.0000	0.0000	58,834
2016/10/13	R207	03/11/2016	7.94	Call	Bond Future	165.7300	0.1657	151.0100	0.1510	(8.882)	0	0	0
2016/10/13	R207	03/11/2016	7.93	Put	Bond Future	607.1600	0.6072	619.3700	0.6194	2.011	0	0	0
2016/10/13	R207	03/11/2016	7.95	Put	Bond Future	569.4700	0.5695	580.8300	0.5808	1.995	0	0	0
2016/10/13	R207	03/11/2016	7.94	Put	Bond Future	588.1100	0.5881	599.8900	0.5999	2.003	0	0	0
2016/10/13	R207	03/11/2016	7.95	Call	Bond Future	174.4400	0.1744	159.3000	0.1593	(8.679)	0	0	0
2016/10/13	R207	03/11/2016	7.93	Call	Bond Future	157.4200	0.1574	143.1300	0.1431	(9.078)	0	0	0
2016/10/13	R207	02/02/2017	9.24	Call	Bond Future	2,827.8500	2.8279	2,800.9600	2.8010	(0.951)	0	0	0
2016/10/13	R207	02/02/2017			Bond Future	8.1255	98.2056	8.1364	98.1780	0.135	0.0000	0.0000	0
2016/10/13	R207	02/02/2017	8.91	Call	Bond Future	2,096.3600	2.0964	2,070.7800	2.0708	(1.220)	0	0	62
2016/10/13	R207	02/02/2017	9.22	Call	Bond Future	2,782.2500	2.7823	2,755.4200	2.7554	(0.964)	0	0	0
2016/10/13	R207	02/02/2017	9.23	Call	Bond Future	2,805.0700	2.8051	2,778.2100	2.7782	(0.958)	0	0	0
2016/10/13	R207	02/02/2017	8.91	Put	Bond Future	135.0700	0.1351	137.1500	0.1371	1.540	0	0	0
2016/10/13	R207	02/02/2017	9.22	Put	Bond Future	59.3700	0.0594	60.2000	0.0602	1.398	0	0	0
2016/10/13	R207	02/02/2017	9.24	Put	Bond Future	56.1000	0.0561	56.8700	0.0569	1.373	0	0	0
2016/10/13	R207	02/02/2017	9.23	Put	Bond Future	57.7500	0.0578	58.5500	0.0586	1.385	0	0	0
2016/10/13	R207	04/05/2017	8.21	Put	Bond Future	807.8700	0.8079	819.4600	0.8195	1.435	0	0	0
2016/10/13	R207	04/05/2017			Bond Future	8.1421	100.1528	8.1546	100.1235	0.154	0.0000	0.0000	0
2016/10/13	R207	04/05/2017	8.22	Call	Bond Future	979.1100	0.9791	961.2900	0.9613	(1.820)	0	0	0
2016/10/13	R207	04/05/2017	8.20	Call	Bond Future	954.0400	0.9540	936.4600	0.9365	(1.843)	0	0	0
2016/10/13	R207	04/05/2017	8.21	Call	Bond Future	966.5300	0.9665	948.8300	0.9488	(1.831)	0	0	0
2016/10/13	R207	04/05/2017	8.20	Put	Bond Future	818.7400	0.8187	830.4500	0.8305	1.430	0	0	0
2016/10/13	R207	04/05/2017	8.22	Put	Bond Future	797.1100	0.7971	808.5800	0.8086	1.439	0	0	0
2016/10/13	R207	03/08/2017	8.19	Call	Bond Future	1,059.5100	1.0595	1,042.1100	1.0421	(1.642)	0	0	51
2016/10/13	R207	03/08/2017			Bond Future	8.1204	98.5762	8.1343	98.5464	0.172	0.0000	0.0000	0
2016/10/13	R207	03/08/2017	8.39	Put	Bond Future	731.7900	0.7318	742.2700	0.7423	1.432	0	0	0
2016/10/13	R207	03/08/2017	8.41	Put	Bond Future	715.7000	0.7157	725.9900	0.7260	1.438	0	0	0
2016/10/13	R207	03/08/2017	8.19	Put	Bond Future	910.3900	0.9104	922.8600	0.9229	1.370	0	0	0
2016/10/13	R207	03/08/2017	8.40	Put	Bond Future	723.7100	0.7237	734.1000	0.7341	1.436	0	0	0
2016/10/13	R207	03/08/2017	8.41	Call	Bond Future	1,334.3200	1.3343	1,314.7400	1.3147	(1.467)	0	0	0
2016/10/13	R207	03/08/2017	8.39	Call	Bond Future	1,307.8500	1.3078	1,288.4600	1.2885	(1.483)	0	0	0
2016/10/13	R207	03/08/2017	8.40	Call	Bond Future	1,321.0500	1.3210	1,301.5700	1.3016	(1.475)	0	0	0
2016/10/13	R208	03/11/2016	9.59	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2016/10/13	R208	03/11/2016			Bond Future	8.2816	95.1661	8.2963	95.1148	0.177	0.0000	0.0000	30,293
2016/10/13	R208	03/11/2016	9.58	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2016/10/13	R208	03/11/2016	9.57	Call	Bond Future	4,380.0900	4.3801	4,328.7500	4.3288	(1.172)	0	0	0
2016/10/13	R208	03/11/2016	9.58	Call	Bond Future	4,413.1100	4.4131	4,361.7600	4.3618	(1.164)	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
2016/10/13	R208	03/11/2016	9.59	Call	Bond Future	4,446.1100	4.4461	4,394.7600	4.3948	(1.155)	0	0	0
2016/10/13	R208	03/11/2016	9.57	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2016/10/13	R208	02/02/2017			Bond Future	8.3210	96.9852	8.3369	96.9322	0.191	0.0000	0.0000	0
2016/10/13	R208	02/02/2017	8.64	Call	Bond Future	1,621.7100	1.6217	1,582.4500	1.5825	(2.421)	0	0	0
2016/10/13	R208	02/02/2017	8.63	Put	Bond Future	576.8800	0.5769	590.8400	0.5908	2.420	0	0	0
2016/10/13	R208	02/02/2017	8.65	Put	Bond Future	555.3400	0.5553	568.8400	0.5688	2.431	0	0	0
2016/10/13	R208	02/02/2017	8.64	Put	Bond Future	566.1300	0.5661	579.8600	0.5799	2.425	0	0	0
2016/10/13	R208	02/02/2017	8.65	Call	Bond Future	1,643.7800	1.6438	1,604.2900	1.6043	(2.402)	0	0	0
2016/10/13	R208	02/02/2017	8.63	Call	Bond Future	1,599.5900	1.5996	1,560.5600	1.5606	(2.440)	0	0	0
2016/10/13	R208	04/05/2017	8.39	Call	Bond Future	1,355.1200	1.3551	1,323.2500	1.3232	(2.352)	0	0	0
2016/10/13	R208	04/05/2017			Bond Future	8.3427	95.5042	8.3601	95.4492	0.209	0.0000	0.0000	0
2016/10/13	R208	04/05/2017	8.37	Call	Bond Future	1,321.6000	1.3216	1,290.1700	1.2902	(2.378)	0	0	0
2016/10/13	R208	04/05/2017	8.38	Call	Bond Future	1,338.1600	1.3382	1,306.5100	1.3065	(2.365)	0	0	0
2016/10/13	R208	04/05/2017	8.37	Put	Bond Future	1,235.3500	1.2353	1,258.9800	1.2590	1.913	0	0	0
2016/10/13	R208	04/05/2017	8.39	Put	Bond Future	1,205.6900	1.2057	1,228.8800	1.2289	1.923	0	0	0
2016/10/13	R208	04/05/2017	8.38	Put	Bond Future	1,220.3100	1.2203	1,243.7200	1.2437	1.918	0	0	0
2016/10/13	R209	03/11/2016	9.34	Put	Bond Future	1,269.6400	1.2696	1,262.8400	1.2628	(0.536)	0	0	345
2016/10/13	R209	03/11/2016	10.26	Call	Bond Future	5,646.3500	5.6463	5,612.9900	5.6130	(0.591)	0	0	0
2016/10/13	R209	03/11/2016			Bond Future	9.3963	72.8162	9.4008	72.7850	0.048	0.0000	0.0000	37,761
2016/10/13	R209	03/11/2016	10.24	Call	Bond Future	5,526.0400	5.5260	5,492.4800	5.4925	(0.607)	0	0	0
2016/10/13	R209	03/11/2016	8.87	Put	Bond Future	3,887.7200	3.8877	3,907.7700	3.9078	0.516	0	0	0
2016/10/13	R209	03/11/2016	8.81	Call	Bond Future	65.3400	0.0653	56.7900	0.0568	(13.085)	0	0	345
2016/10/13	R209	03/11/2016	9.04	Put	Bond Future	2,781.0600	2.7811	2,791.5500	2.7915	0.377	0	0	345
2016/10/13	R209	03/11/2016	9.42	Put	Bond Future	981.1300	0.9811	971.4700	0.9715	(0.985)	0	0	0
2016/10/13	R209	03/11/2016	10.25	Call	Bond Future	5,586.2100	5.5862	5,552.7500	5.5527	(0.599)	0	0	0
2016/10/13	R209	03/11/2016	9.05	Call	Bond Future	258.6100	0.2586	237.2100	0.2372	(8.275)	0	0	0
2016/10/13	R209	03/11/2016	9.45	Call	Bond Future	1,256.7400	1.2567	1,215.0400	1.2150	(3.318)	0	0	0
2016/10/13	R209	03/11/2016	10.24	Put	Bond Future	19.6500	0.0197	17.3500	0.0174	(11.705)	0	0	0
2016/10/13	R209	03/11/2016	9.04	Call	Bond Future	245.9300	0.2459	225.1600	0.2252	(8.445)	0	0	0
2016/10/13	R209	03/11/2016	10.25	Put	Bond Future	18.4700	0.0185	16.2700	0.0163	(11.911)	0	0	0
2016/10/13	R209	03/11/2016	9.34	Call	Bond Future	878.0200	0.8780	839.9600	0.8400	(4.335)	0	0	0
2016/10/13	R209	03/11/2016	10.26	Put	Bond Future	17.3600	0.0174	15.2600	0.0153	(12.097)	0	0	0
2016/10/13	R209	03/11/2016	9.45	Put	Bond Future	885.6400	0.8856	875.2000	0.8752	(1.179)	0	0	250
2016/10/13	R209	03/11/2016	8.81	Put	Bond Future	4,308.9700	4.3090	4,331.6800	4.3317	0.527	0	0	0
2016/10/13	R209	03/11/2016	8.87	Call	Bond Future	95.3900	0.0954	84.1800	0.0842	(11.752)	0	0	250
2016/10/13	R209	03/11/2016	9.42	Call	Bond Future	1,145.4200	1.1454	1,104.5000	1.1045	(3.572)	0	0	120
2016/10/13	R209	03/11/2016	9.05	Put	Bond Future	2,720.7600	2.7208	2,730.6200	2.7306	0.362	0	0	250
2016/10/13	R209	02/02/2017	9.55	Put	Bond Future	2,058.0700	2.0581	2,061.5300	2.0615	0.168	0	0	0
2016/10/13	R209	02/02/2017			Bond Future	9.4396	74.2081	9.4443	74.1757	0.050	0.0000	0.0000	0
2016/10/13	R209	02/02/2017	9.54	Put	Bond Future	2,088.3600	2.0884	2,091.9500	2.0919	0.172	0	0	0
2016/10/13	R209	02/02/2017	9.55	Call	Bond Future	2,810.5000	2.8105	2,781.6000	2.7816	(1.028)	0	0	0
2016/10/13	R209	02/02/2017	9.53	Call	Bond Future	2,735.9400	2.7359	2,707.3100	2.7073	(1.046)	0	0	0
2016/10/13	R209	02/02/2017	9.54	Call	Bond Future	2,773.1000	2.7731	2,744.3300	2.7443	(1.037)	0	0	0
2016/10/13	R209	02/02/2017	9.53	Put	Bond Future	2,118.9800	2.1190	2,122.7100	2.1227	0.176	0	0	0
2016/10/13	R209	04/05/2017	9.48	Put	Bond Future	3,264.7900	3.2648	3,272.8900	3.2729	0.248	0	0	0
2016/10/13	R209	04/05/2017			Bond Future	9.4764	72.5277	9.4814	72.4939	0.052	0.0000	0.0000	0
2016/10/13	R209	04/05/2017	9.47	Put	Bond Future	3,299.6000	3.2996	3,307.8100	3.3078	0.249	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
2016/10/13	R209	04/05/2017	9.46	Call	Bond Future	3,222.4400		3.2224	3,196.9500	3.1969	(0.791)	0	0	0
2016/10/13	R209	04/05/2017	9.47	Call	Bond Future	3,255.8700		3.2559	3,230.2700	3.2303	(0.786)	0	0	0
2016/10/13	R209	04/05/2017	9.48	Call	Bond Future	3,289.2600		3.2893	3,263.5500	3.2636	(0.782)	0	0	0
2016/10/13	R209	04/05/2017	9.46	Put	Bond Future	3,334.4700		3.3345	3,342.7900	3.3428	0.250	0	0	0
2016/10/13	R210	03/11/2016			Bond Future	186.7164		186.7164	187.2015	187.2015	0.260	0.0000	0.0000	2,086
2016/10/13	R210	03/11/2016	188.90	Put	Bond Future	2,183.5800		2.1836	1,698.4500	1.6984	(22.217)	0	0	0
2016/10/13	R210	03/11/2016	188.92	Put	Bond Future	2,203.5800		2.2036	1,718.4500	1.7184	(22.016)	0	0	0
2016/10/13	R210	03/11/2016	188.91	Put	Bond Future	2,193.5800		2.1936	1,708.4500	1.7084	(22.116)	0	0	0
2016/10/13	R210	03/11/2016	188.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R210	03/11/2016	188.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R210	03/11/2016	188.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R211	03/11/2016	141.75	Call	Bond Future	388.7400		0.3887	405.9000	0.4059	4.414	0	0	0
2016/10/13	R211	03/11/2016			Bond Future	142.1387		142.1387	142.1559	142.1559	0.012	0.0000	0.0000	56
2016/10/13	R211	03/11/2016	141.76	Call	Bond Future	378.7400		0.3787	395.9000	0.3959	4.531	0	0	0
2016/10/13	R211	03/11/2016	141.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R211	03/11/2016	141.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R211	03/11/2016	141.74	Call	Bond Future	398.7400		0.3987	415.9000	0.4159	4.304	0	0	0
2016/10/13	R211	03/11/2016	141.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R212	03/11/2016			Bond Future	148.2516		148.2516	148.3403	148.3403	0.060	0.0000	0.0000	3,049
2016/10/13	R212	03/11/2016	148.11	Call	Bond Future	141.6000		0.1416	230.3100	0.2303	62.648	0	0	0
2016/10/13	R212	03/11/2016	148.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R212	03/11/2016	148.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R212	03/11/2016	148.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/13	R212	03/11/2016	148.12	Call	Bond Future	131.6000		0.1316	220.3100	0.2203	67.409	0	0	0
2016/10/13	R212	03/11/2016	148.10	Call	Bond Future	151.6000		0.1516	240.3100	0.2403	58.516	0	0	0
2016/10/13	R213	03/11/2016			Bond Future	9.2978		83.3344	9.3073	83.2698	0.102	0.0000	0.0000	42,360
2016/10/13	R213	03/11/2016	10.18	Put	Bond Future	14.5700		0.0146	13.1900	0.0132	(9.472)	0	0	0
2016/10/13	R213	03/11/2016	10.20	Put	Bond Future	12.8000		0.0128	11.5500	0.0116	(9.766)	0	0	0
2016/10/13	R213	03/11/2016	10.18	Call	Bond Future	5,728.5800		5.7286	5,662.6400	5.6626	(1.151)	0	0	0
2016/10/13	R213	03/11/2016	10.19	Put	Bond Future	13.6600		0.0137	12.3400	0.0123	(9.663)	0	0	0
2016/10/13	R213	03/11/2016	10.19	Call	Bond Future	5,789.1600		5.7892	5,723.2800	5.7233	(1.138)	0	0	0
2016/10/13	R213	03/11/2016	10.20	Call	Bond Future	5,849.7100		5.8497	5,783.9000	5.7839	(1.125)	0	0	0
2016/10/13	R213	02/02/2017	9.40	Call	Bond Future	2,542.8500		2.5428	2,496.8500	2.4969	(1.809)	0	0	0
2016/10/13	R213	02/02/2017	9.42	Call	Bond Future	2,614.3900		2.6144	2,567.8100	2.5678	(1.782)	0	0	0
2016/10/13	R213	02/02/2017			Bond Future	9.3471		84.9273	9.3570	84.8609	0.106	0.0000	0.0000	0
2016/10/13	R213	02/02/2017	9.41	Call	Bond Future	2,578.5800		2.5786	2,532.2900	2.5323	(1.795)	0	0	0
2016/10/13	R213	02/02/2017	9.40	Put	Bond Future	2,188.0700		2.1881	2,208.4400	2.2084	0.931	0	0	0
2016/10/13	R213	02/02/2017	9.42	Put	Bond Future	2,126.0100		2.1260	2,145.8000	2.1458	0.931	0	0	0
2016/10/13	R213	02/02/2017	9.41	Put	Bond Future	2,156.9600		2.1570	2,177.0400	2.1770	0.931	0	0	0
2016/10/13	R213	04/05/2017			Bond Future	9.3855		83.0579	9.3958	82.9893	0.110	0.0000	0.0000	0
2016/10/13	R213	04/05/2017	9.35	Put	Bond Future	3,277.4500		3.2775	3,303.6700	3.3037	0.800	0	0	0
2016/10/13	R213	04/05/2017	9.37	Put	Bond Future	3,209.2700		3.2093	3,235.0200	3.2350	0.802	0	0	0
2016/10/13	R213	04/05/2017	9.35	Call	Bond Future	3,040.8900		3.0409	2,998.4800	2.9985	(1.395)	0	0	0
2016/10/13	R213	04/05/2017	9.36	Put	Bond Future	3,243.1100		3.2431	3,269.0900	3.2691	0.801	0	0	0

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2016/10/13	R213	04/05/2017	9.36	Call	Bond Future	3,073.3200	3.0733	3,030.6700	3.0307	(1.388)	0	0	0
2016/10/13	R213	04/05/2017	9.37	Call	Bond Future	3,106.1800	3.1062	3,063.3000	3.0633	(1.380)	0	0	0
2016/10/13	R214	03/11/2016	10.35	Put	Bond Future	17.9700	0.0180	15.7700	0.0158	(12.243)	0	0	0
2016/10/13	R214	03/11/2016			Bond Future	9.4615	73.2288	9.4660	73.1961	0.048	0.0000	0.0000	29,619
2016/10/13	R214	03/11/2016	10.34	Put	Bond Future	19.0900	0.0191	16.7900	0.0168	(12.048)	0	0	0
2016/10/13	R214	03/11/2016	10.35	Call	Bond Future	6,025.0600	6.0251	5,990.1900	5.9902	(0.579)	0	0	0
2016/10/13	R214	03/11/2016	10.33	Call	Bond Future	5,901.4100	5.9014	5,866.3400	5.8663	(0.594)	0	0	0
2016/10/13	R214	03/11/2016	10.34	Call	Bond Future	5,963.2600	5.9633	5,928.2900	5.9283	(0.586)	0	0	0
2016/10/13	R214	03/11/2016	10.33	Put	Bond Future	20.2700	0.0203	17.8700	0.0179	(11.840)	0	0	0
2016/10/13	R214	02/02/2017			Bond Future	9.5061	74.6285	9.5107	74.5947	0.049	0.0000	0.0000	7,379
2016/10/13	R214	02/02/2017	9.67	Call	Bond Future	3,191.9000	3.1919	3,160.8600	3.1609	(0.972)	0	0	0
2016/10/13	R214	02/02/2017	9.66	Put	Bond Future	2,056.8800	2.0569	2,059.7200	2.0597	0.138	0	0	0
2016/10/13	R214	02/02/2017	9.68	Put	Bond Future	1,997.5000	1.9975	2,000.1000	2.0001	0.130	0	0	0
2016/10/13	R214	02/02/2017	9.67	Put	Bond Future	2,026.9400	2.0269	2,029.6600	2.0297	0.134	0	0	0
2016/10/13	R214	02/02/2017	9.68	Call	Bond Future	3,232.5200	3.2325	3,201.3600	3.2014	(0.964)	0	0	0
2016/10/13	R214	02/02/2017	9.66	Call	Bond Future	3,151.6800	3.1517	3,120.7600	3.1208	(0.981)	0	0	0
2016/10/13	R214	04/05/2017	9.58	Put	Bond Future	3,336.5600	3.3366	3,344.4200	3.3444	0.236	0	0	0
2016/10/13	R214	04/05/2017			Bond Future	9.5412	72.8087	9.5461	72.7735	0.052	0.0000	0.0000	0
2016/10/13	R214	04/05/2017	9.57	Put	Bond Future	3,370.8900	3.3709	3,378.8600	3.3789	0.236	0	0	0
2016/10/13	R214	04/05/2017	9.58	Call	Bond Future	3,613.1600	3.6132	3,585.7700	3.5858	(0.758)	0	0	0
2016/10/13	R214	04/05/2017	9.56	Call	Bond Future	3,539.9200	3.5399	3,512.7500	3.5127	(0.768)	0	0	0
2016/10/13	R214	04/05/2017	9.57	Call	Bond Future	3,576.3500	3.5763	3,549.0700	3.5491	(0.763)	0	0	0
2016/10/13	R214	04/05/2017	9.56	Put	Bond Future	3,405.7200	3.4057	3,413.8000	3.4138	0.237	0	0	0
2016/10/13	R248	03/11/2016	10.38	Call	Bond Future	7,506.8400	7.5068	7,461.2900	7.4613	(0.607)	0	0	0
2016/10/13	R248	03/11/2016			Bond Future	9.5119	94.0709	9.5163	94.0292	0.047	0.0000	0.0000	64,217
2016/10/13	R248	03/11/2016	10.39	Call	Bond Future	7,584.6600	7.5847	7,539.2600	7.5393	(0.599)	0	0	0
2016/10/13	R248	03/11/2016	10.37	Put	Bond Future	37.0900	0.0371	33.0100	0.0330	(11.000)	0	0	0
2016/10/13	R248	03/11/2016	10.39	Put	Bond Future	33.2200	0.0332	29.4500	0.0294	(11.349)	0	0	0
2016/10/13	R248	03/11/2016	10.37	Call	Bond Future	7,428.9600	7.4290	7,383.2500	7.3833	(0.615)	0	0	0
2016/10/13	R248	03/11/2016	10.38	Put	Bond Future	35.1100	0.0351	31.1900	0.0312	(11.165)	0	0	0
2016/10/13	R248	02/02/2017	9.76	Put	Bond Future	2,588.6100	2.5886	2,590.9700	2.5910	0.091	0	0	0
2016/10/13	R248	02/02/2017	9.78	Put	Bond Future	2,516.4500	2.5165	2,518.5300	2.5185	0.083	0	0	0
2016/10/13	R248	02/02/2017			Bond Future	9.5579	95.8690	9.5626	95.8259	0.049	0.0000	0.0000	0
2016/10/13	R248	02/02/2017	9.77	Put	Bond Future	2,552.4200	2.5524	2,554.6400	2.5546	0.087	0	0	0
2016/10/13	R248	02/02/2017	9.76	Call	Bond Future	4,412.8900	4.4129	4,372.1700	4.3722	(0.923)	0	0	0
2016/10/13	R248	02/02/2017	9.77	Call	Bond Future	4,465.3200	4.4653	4,424.4600	4.4245	(0.915)	0	0	0
2016/10/13	R248	02/02/2017	9.78	Call	Bond Future	4,517.8100	4.5178	4,476.8100	4.4768	(0.908)	0	0	0
2016/10/13	R248	04/05/2017	9.66	Call	Bond Future	4,874.5700	4.8746	4,838.9100	4.8389	(0.732)	0	0	0
2016/10/13	R248	04/05/2017			Bond Future	9.5946	93.3283	9.5995	93.2833	0.051	0.0000	0.0000	0
2016/10/13	R248	04/05/2017	9.67	Call	Bond Future	4,920.7900	4.9208	4,884.9900	4.8850	(0.728)	0	0	0
2016/10/13	R248	04/05/2017	9.65	Put	Bond Future	4,325.2800	4.3253	4,334.7100	4.3347	0.218	0	0	0
2016/10/13	R248	04/05/2017	9.67	Put	Bond Future	4,237.1500	4.2371	4,246.3100	4.2463	0.216	0	0	0
2016/10/13	R248	04/05/2017	9.65	Call	Bond Future	4,828.5600	4.8286	4,793.0300	4.7930	(0.736)	0	0	0
2016/10/13	R248	04/05/2017	9.66	Put	Bond Future	4,281.0300	4.2810	4,290.3300	4.2903	0.217	0	0	0

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