



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 13/09/2016 TO 13/09/2016

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
2016/09/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/13	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	2025	03/11/2016			Bond Future	128.7397		128.7397	128.7444	128.7444	0.004	0.0000	0.0000	3,044
2016/09/13	2025	03/11/2016	129.21	Put	Bond Future	470.2800		0.4703	465.6300	0.4656	(0.989)	0	0	0
2016/09/13	2025	03/11/2016	129.23	Put	Bond Future	490.2800		0.4903	485.6300	0.4856	(0.948)	0	0	0
2016/09/13	2025	03/11/2016	129.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2025	03/11/2016	129.22	Put	Bond Future	480.2800		0.4803	475.6300	0.4756	(0.968)	0	0	0
2016/09/13	2025	03/11/2016	129.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2025	03/11/2016	129.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2030	03/11/2016	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2030	03/11/2016			Bond Future	9.1164		93.6714	9.1006	93.7841	(0.173)	0.0000	0.0000	33,286
2016/09/13	2030	03/11/2016	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2030	03/11/2016	9.33	Call	Bond Future	1,508.5600		1.5086	1,621.2600	1.6213	7.471	0	0	0
2016/09/13	2030	03/11/2016	9.34	Call	Bond Future	1,578.3300		1.5783	1,691.0300	1.6910	7.140	0	0	0
2016/09/13	2030	03/11/2016	9.35	Call	Bond Future	1,648.0300		1.6480	1,760.7300	1.7607	6.838	0	0	0
2016/09/13	2030	03/11/2016	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2030	02/02/2017	9.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2030	02/02/2017			Bond Future	9.1565		91.4715	9.1402	91.5865	(0.178)	0.0000	0.0000	0
2016/09/13	2030	02/02/2017	9.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2030	02/02/2017	9.29	Call	Bond Future	933.8500		0.9339	1,048.8300	1.0488	12.312	0	0	0
2016/09/13	2030	02/02/2017	9.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2030	02/02/2017	9.30	Call	Bond Future	1,003.2900		1.0033	1,118.2700	1.1183	11.460	0	0	0
2016/09/13	2030	02/02/2017	9.31	Call	Bond Future	1,072.6600		1.0727	1,187.6400	1.1876	10.719	0	0	0
2016/09/13	2030	04/05/2017	9.33	Call	Bond Future	958.5800		0.9586	1,075.0200	1.0750	12.147	0	0	0
2016/09/13	2030	04/05/2017			Bond Future	9.1912		93.3119	9.1745	93.4283	(0.182)	0.0000	0.0000	0
2016/09/13	2030	04/05/2017	9.34	Call	Bond Future	1,027.1100		1.0271	1,143.5500	1.1436	11.337	0	0	0
2016/09/13	2030	04/05/2017	9.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2030	04/05/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2030	04/05/2017	9.32	Call	Bond Future	889.9800		0.8900	1,006.4200	1.0064	13.083	0	0	0
2016/09/13	2030	04/05/2017	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2032	03/11/2016			Bond Future	9.2230		92.9514	9.2073	93.0725	(0.171)	0.0000	0.0000	13,093
2016/09/13	2032	03/11/2016	10.28	Put	Bond Future	86.9300		0.0869	77.7200	0.0777	(10.595)	0	0	0
2016/09/13	2032	03/11/2016	10.30	Put	Bond Future	80.9900		0.0810	72.2900	0.0723	(10.742)	0	0	0
2016/09/13	2032	03/11/2016	10.29	Put	Bond Future	83.9300		0.0839	74.9800	0.0750	(10.664)	0	0	0
2016/09/13	2032	03/11/2016	10.30	Call	Bond Future	7,827.3800		7.8274	7,939.7800	7.9398	1.436	0	0	0
2016/09/13	2032	03/11/2016	10.28	Call	Bond Future	7,698.3300		7.6983	7,810.2200	7.8102	1.453	0	0	0
2016/09/13	2032	03/11/2016	10.29	Call	Bond Future	7,762.8600		7.7629	7,875.0100	7.8750	1.445	0	0	0
2016/09/13	2032	02/02/2017	9.53	Call	Bond Future	4,046.6600		4.0467	4,113.5900	4.1136	1.654	0	0	0
2016/09/13	2032	02/02/2017			Bond Future	9.2661		94.7437	9.2498	94.8671	(0.176)	0.0000	0.0000	0
2016/09/13	2032	02/02/2017	9.51	Call	Bond Future	3,957.1900		3.9572	4,023.1500	4.0231	1.667	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
2016/09/13	2032	02/02/2017	9.52	Call	Bond Future	4,001.7000	4.0017	4,068.1500	4.0681	1.661	0	0	0
2016/09/13	2032	02/02/2017	9.51	Put	Bond Future	2,135.9000	2.1359	2,078.4100	2.0784	(2.692)	0	0	0
2016/09/13	2032	02/02/2017	9.53	Put	Bond Future	2,078.3600	2.0784	2,021.8400	2.0218	(2.719)	0	0	0
2016/09/13	2032	02/02/2017	9.52	Put	Bond Future	2,106.8600	2.1069	2,049.8600	2.0499	(2.705)	0	0	0
2016/09/13	2032	04/05/2017	9.45	Call	Bond Future	4,378.1300	4.3781	4,441.3700	4.4414	1.444	0	0	0
2016/09/13	2032	04/05/2017			Bond Future	9.3000	92.4887	9.2833	92.6139	(0.179)	0.0000	0.0000	0
2016/09/13	2032	04/05/2017	9.46	Call	Bond Future	4,418.1100	4.4181	4,481.7400	4.4817	1.440	0	0	0
2016/09/13	2032	04/05/2017	9.44	Put	Bond Future	3,298.1200	3.2981	3,235.8100	3.2358	(1.889)	0	0	0
2016/09/13	2032	04/05/2017	9.46	Put	Bond Future	3,230.6700	3.2307	3,169.1400	3.1691	(1.905)	0	0	0
2016/09/13	2032	04/05/2017	9.44	Call	Bond Future	4,338.3400	4.3383	4,401.1900	4.4012	1.449	0	0	0
2016/09/13	2032	04/05/2017	9.45	Put	Bond Future	3,264.2600	3.2643	3,202.3400	3.2023	(1.897)	0	0	0
2016/09/13	2033	03/11/2016			Bond Future	108.2470	108.2470	108.2511	108.2511	0.004	0.0000	0.0000	4,575
2016/09/13	2033	03/11/2016	109.16	Put	Bond Future	912.9600	0.9130	908.8800	0.9089	(0.447)	0	0	0
2016/09/13	2033	03/11/2016	109.17	Put	Bond Future	922.9600	0.9230	918.8800	0.9189	(0.442)	0	0	0
2016/09/13	2033	03/11/2016	109.18	Put	Bond Future	932.9600	0.9330	928.8800	0.9289	(0.437)	0	0	0
2016/09/13	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2037	03/11/2016	10.35	Call	Bond Future	8,027.5300	8.0275	7,903.8000	7.9038	(1.541)	0	0	0
2016/09/13	2037	03/11/2016	10.36	Put	Bond Future	136.5900	0.1366	137.8300	0.1378	0.908	0	0	0
2016/09/13	2037	03/11/2016			Bond Future	9.3512	94.6165	9.3660	94.4914	0.158	0.0000	0.0000	38,537
2016/09/13	2037	03/11/2016	10.36	Call	Bond Future	8,096.5200	8.0965	7,972.7100	7.9727	(1.529)	0	0	0
2016/09/13	2037	03/11/2016	10.37	Call	Bond Future	8,165.5800	8.1656	8,041.6900	8.0417	(1.517)	0	0	0
2016/09/13	2037	03/11/2016	10.35	Put	Bond Future	141.0900	0.1411	142.4100	0.1424	0.936	0	0	0
2016/09/13	2037	03/11/2016	10.37	Put	Bond Future	132.2700	0.1323	133.4300	0.1334	0.877	0	0	0
2016/09/13	2037	02/02/2017	9.68	Put	Bond Future	2,332.9600	2.3330	2,369.2900	2.3693	1.557	0	0	0
2016/09/13	2037	02/02/2017			Bond Future	9.3916	92.1844	9.4068	92.0571	0.162	0.0000	0.0000	0
2016/09/13	2037	02/02/2017	9.67	Put	Bond Future	2,364.2400	2.3642	2,401.0000	2.4010	1.555	0	0	0
2016/09/13	2037	02/02/2017	9.68	Call	Bond Future	4,702.9700	4.7030	4,611.9600	4.6120	(1.935)	0	0	0
2016/09/13	2037	02/02/2017	9.66	Call	Bond Future	4,604.4000	4.6044	4,514.2600	4.5143	(1.958)	0	0	0
2016/09/13	2037	02/02/2017	9.67	Call	Bond Future	4,653.6900	4.6537	4,563.1100	4.5631	(1.946)	0	0	0
2016/09/13	2037	02/02/2017	9.66	Put	Bond Future	2,395.6300	2.3956	2,432.8300	2.4328	1.553	0	0	0
2016/09/13	2037	04/05/2017			Bond Future	9.4272	94.0392	9.4429	93.9085	0.167	0.0000	0.0000	0
2016/09/13	2037	04/05/2017	9.58	Put	Bond Future	3,711.2600	3.7113	3,758.7500	3.7588	1.280	0	0	0
2016/09/13	2037	04/05/2017	9.60	Put	Bond Future	3,636.9300	3.6369	3,683.6600	3.6837	1.285	0	0	0
2016/09/13	2037	04/05/2017	9.59	Put	Bond Future	3,673.8000	3.6738	3,720.9000	3.7209	1.282	0	0	0
2016/09/13	2037	04/05/2017	9.60	Call	Bond Future	5,056.3700	5.0564	4,972.3800	4.9724	(1.661)	0	0	0
2016/09/13	2037	04/05/2017	9.58	Call	Bond Future	4,968.1800	4.9682	4,884.9500	4.8850	(1.675)	0	0	0
2016/09/13	2037	04/05/2017	9.59	Call	Bond Future	5,012.0400	5.0120	4,928.4200	4.9284	(1.668)	0	0	0
2016/09/13	2038	03/11/2016	136.32	Call	Bond Future	361.8600	0.3619	366.7100	0.3667	1.340	0	0	0
2016/09/13	2038	03/11/2016			Bond Future	136.6819	136.6819	136.6867	136.6867	0.004	0.0000	0.0000	20,843
2016/09/13	2038	03/11/2016	136.33	Call	Bond Future	351.8600	0.3519	356.7100	0.3567	1.378	0	0	0
2016/09/13	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2038	03/11/2016	136.31	Call	Bond Future	371.8600	0.3719	376.7100	0.3767	1.304	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
2016/09/13	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2040	03/11/2016			Bond Future	9.3707	98.9358	9.3804	98.8473	0.104	0.0000	0.0000	3,923
2016/09/13	2040	03/11/2016	9.69	Put	Bond Future	1,090.9600	1.0910	1,098.3000	1.0983	0.673	0	0	0
2016/09/13	2040	03/11/2016	9.71	Put	Bond Future	1,039.2700	1.0393	1,045.9700	1.0460	0.645	0	0	0
2016/09/13	2040	03/11/2016	9.70	Put	Bond Future	1,064.7900	1.0648	1,071.8100	1.0718	0.659	0	0	0
2016/09/13	2040	03/11/2016	9.71	Call	Bond Future	4,059.7500	4.0598	3,977.9000	3.9779	(2.016)	0	0	0
2016/09/13	2040	03/11/2016	9.69	Call	Bond Future	3,937.7300	3.9377	3,856.5200	3.8565	(2.062)	0	0	0
2016/09/13	2040	03/11/2016	9.70	Call	Bond Future	3,998.4800	3.9985	3,916.9500	3.9169	(2.039)	0	0	0
2016/09/13	2040	02/02/2017	9.58	Call	Bond Future	4,474.0900	4.4741	4,408.8500	4.4088	(1.458)	0	0	0
2016/09/13	2040	02/02/2017			Bond Future	9.4103	96.3367	9.4203	96.2465	0.106	0.0000	0.0000	0
2016/09/13	2040	02/02/2017	9.59	Call	Bond Future	4,523.5900	4.5236	4,458.0300	4.4580	(1.449)	0	0	0
2016/09/13	2040	02/02/2017	9.60	Call	Bond Future	4,573.3600	4.5734	4,507.4800	4.5075	(1.441)	0	0	0
2016/09/13	2040	02/02/2017	9.58	Put	Bond Future	2,958.1300	2.9581	2,983.1500	2.9831	0.846	0	0	0
2016/09/13	2040	02/02/2017	9.60	Put	Bond Future	2,881.2700	2.8813	2,905.6500	2.9056	0.846	0	0	0
2016/09/13	2040	02/02/2017	9.59	Put	Bond Future	2,919.5000	2.9195	2,944.2000	2.9442	0.846	0	0	0
2016/09/13	2040	04/05/2017			Bond Future	9.4453	98.2750	9.4556	98.1821	0.110	0.0000	0.0000	0
2016/09/13	2040	04/05/2017	9.62	Put	Bond Future	3,979.5800	3.9796	4,009.1000	4.0091	0.742	0	0	0
2016/09/13	2040	04/05/2017	9.64	Put	Bond Future	3,900.4500	3.9005	3,929.4600	3.9295	0.744	0	0	0
2016/09/13	2040	04/05/2017	9.62	Call	Bond Future	5,527.6500	5.5276	5,464.3200	5.4643	(1.146)	0	0	0
2016/09/13	2040	04/05/2017	9.63	Put	Bond Future	3,939.7000	3.9397	3,968.9700	3.9690	0.743	0	0	0
2016/09/13	2040	04/05/2017	9.63	Call	Bond Future	5,575.1400	5.5751	5,511.5600	5.5116	(1.140)	0	0	0
2016/09/13	2040	04/05/2017	9.64	Call	Bond Future	5,623.1300	5.6231	5,559.2900	5.5593	(1.135)	0	0	0
2016/09/13	2044	03/11/2016			Bond Future	9.3899	96.0983	9.3945	96.0554	0.049	0.0000	0.0000	18,566
2016/09/13	2044	03/11/2016	10.42	Call	Bond Future	8,913.2400	8.9132	8,866.3300	8.8663	(0.526)	0	0	0
2016/09/13	2044	03/11/2016	10.41	Put	Bond Future	151.5100	0.1515	147.3700	0.1474	(2.732)	0	0	0
2016/09/13	2044	03/11/2016	10.43	Put	Bond Future	142.1900	0.1422	138.1900	0.1382	(2.813)	0	0	0
2016/09/13	2044	03/11/2016	10.42	Put	Bond Future	146.8000	0.1468	142.7300	0.1427	(2.772)	0	0	0
2016/09/13	2044	03/11/2016	10.43	Call	Bond Future	8,986.7200	8.9867	8,939.8800	8.9399	(0.521)	0	0	0
2016/09/13	2044	03/11/2016	10.41	Call	Bond Future	8,839.7400	8.8397	8,792.7600	8.7928	(0.531)	0	0	0
2016/09/13	2044	02/02/2017			Bond Future	9.4284	93.5696	9.4331	93.5260	0.050	0.0000	0.0000	0
2016/09/13	2044	02/02/2017	9.77	Call	Bond Future	5,444.3400	5.4443	5,403.8200	5.4038	(0.744)	0	0	0
2016/09/13	2044	02/02/2017	9.76	Put	Bond Future	2,428.2700	2.4283	2,431.4400	2.4314	0.131	0	0	0
2016/09/13	2044	02/02/2017	9.78	Put	Bond Future	2,364.0800	2.3641	2,367.0200	2.3670	0.124	0	0	0
2016/09/13	2044	02/02/2017	9.77	Put	Bond Future	2,396.1000	2.3961	2,399.1600	2.3992	0.128	0	0	0
2016/09/13	2044	02/02/2017	9.78	Call	Bond Future	5,498.9800	5.4990	5,458.3400	5.4583	(0.739)	0	0	0
2016/09/13	2044	02/02/2017	9.76	Call	Bond Future	5,389.7100	5.3897	5,349.3000	5.3493	(0.750)	0	0	0
2016/09/13	2044	04/05/2017			Bond Future	9.4623	95.4522	9.4672	95.4070	0.053	0.0000	0.0000	0
2016/09/13	2044	04/05/2017	9.67	Call	Bond Future	5,788.5300	5.7885	5,751.8900	5.7519	(0.633)	0	0	0
2016/09/13	2044	04/05/2017	9.66	Put	Bond Future	3,967.2700	3.9673	3,976.0100	3.9760	0.220	0	0	0
2016/09/13	2044	04/05/2017	9.68	Put	Bond Future	3,888.2800	3.8883	3,896.7800	3.8968	0.219	0	0	0
2016/09/13	2044	04/05/2017	9.67	Put	Bond Future	3,927.7600	3.9278	3,936.3900	3.9364	0.220	0	0	0
2016/09/13	2044	04/05/2017	9.68	Call	Bond Future	5,837.0300	5.8370	5,800.2600	5.8003	(0.630)	0	0	0
2016/09/13	2044	04/05/2017	9.66	Call	Bond Future	5,739.9300	5.7399	5,703.4000	5.7034	(0.636)	0	0	0
2016/09/13	2046	03/11/2016	137.07	Put	Bond Future	2,607.4500	2.6075	2,602.3000	2.6023	(0.198)	0	0	0
2016/09/13	2046	03/11/2016			Bond Future	134.4625	134.4625	134.4677	134.4677	0.004	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
2016/09/13	2046	03/11/2016	137.09	Put	Bond Future	2,627.4500	2.6275	2,622.3000	2.6223	(0.196)	0	0	0
2016/09/13	2046	03/11/2016	137.08	Put	Bond Future	2,617.4500	2.6175	2,612.3000	2.6123	(0.197)	0	0	0
2016/09/13	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2050	03/11/2016	149.52	Put	Bond Future	5,100.8300	5.1008	5,095.0700	5.0951	(0.113)	0	0	0
2016/09/13	2050	03/11/2016			Bond Future	144.4192	144.4192	144.4249	144.4249	0.004	0.0000	0.0000	21,628
2016/09/13	2050	03/11/2016	149.54	Put	Bond Future	5,120.8300	5.1208	5,115.0700	5.1151	(0.112)	0	0	0
2016/09/13	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2050	03/11/2016	149.53	Put	Bond Future	5,110.8300	5.1108	5,105.0700	5.1051	(0.113)	0	0	0
2016/09/13	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	AL37	03/11/2016			Index Future	505.1110	505.1110	505.7110	505.7110	0.119	0.0000	0.0000	14
2016/09/13	AL37	02/02/2017			Index Future	514.8480	514.8480	515.4600	515.4600	0.119	0.0000	0.0000	0
2016/09/13	AL7T	03/11/2016			Index Future	585.1370	585.1370	586.0780	586.0780	0.161	0.0000	0.0000	3
2016/09/13	AL7T	02/02/2017			Index Future	596.4170	596.4170	597.3760	597.3760	0.161	0.0000	0.0000	0
2016/09/13	ALBI	03/11/2016			Index Future	534.8200	534.8200	535.0600	535.0600	0.045	0.0000	0.0000	707
2016/09/13	ALBI	02/02/2017			Index Future	545.1300	545.1300	545.3750	545.3750	0.045	0.0000	0.0000	0
2016/09/13	ALBI	04/05/2017			Index Future	556.0880	556.0880	556.3330	556.3330	0.044	0.0000	0.0000	0
2016/09/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	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
2016/09/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	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
2016/09/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	EL28	03/11/2016			Bond Future	130.4117	130.4117	130.4186	130.4186	0.005	0.0000	0.0000	0
2016/09/13	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	EL28	03/11/2016	132.15	Put	Bond Future	1,738.2800	1.7383	1,731.4300	1.7314	(0.394)	0	0	0
2016/09/13	EL28	03/11/2016	132.17	Put	Bond Future	1,758.2800	1.7583	1,751.4300	1.7514	(0.390)	0	0	0
2016/09/13	EL28	03/11/2016	132.16	Put	Bond Future	1,748.2800	1.7483	1,741.4300	1.7414	(0.392)	0	0	0
2016/09/13	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	EL28	02/02/2017			Bond Future	132.9343	132.9343	132.9412	132.9412	0.005	0.0000	0.0000	0
2016/09/13	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	EL28	02/02/2017	135.10	Put	Bond Future	2,165.7300	2.1657	2,158.7900	2.1588	(0.320)	0	0	0
2016/09/13	EL28	02/02/2017	135.12	Put	Bond Future	2,185.7300	2.1857	2,178.7900	2.1788	(0.318)	0	0	0
2016/09/13	EL28	02/02/2017	135.11	Put	Bond Future	2,175.7300	2.1757	2,168.7900	2.1688	(0.319)	0	0	0
2016/09/13	EL28	04/05/2017			Bond Future	133.9297	133.9297	133.9357	133.9357	0.004	0.0000	0.0000	0
2016/09/13	EL28	04/05/2017	137.90	Put	Bond Future	3,970.2900	3.9703	3,964.2900	3.9643	(0.151)	0	0	0
2016/09/13	EL28	04/05/2017	137.92	Put	Bond Future	3,990.2900	3.9903	3,984.2900	3.9843	(0.150)	0	0	0
2016/09/13	EL28	04/05/2017	137.91	Put	Bond Future	3,980.2900	3.9803	3,974.2900	3.9743	(0.151)	0	0	0
2016/09/13	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	ES33	03/11/2016			Bond Future	10.2507	79.2436	10.2550	79.2155	0.042	0.0000	0.0000	8,789
2016/09/13	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	ES33	03/11/2016	11.31	Call	Bond Future	6,557.0800	6.5571	6,528.9100	6.5289	(0.430)	0	0	0
2016/09/13	ES33	03/11/2016	11.29	Call	Bond Future	6,441.1700	6.4412	6,413.0000	6.4130	(0.437)	0	0	0
2016/09/13	ES33	03/11/2016	11.30	Call	Bond Future	6,499.1600	6.4992	6,470.9900	6.4710	(0.433)	0	0	0
2016/09/13	ES33	02/02/2017			Bond Future	10.3252	80.7715	10.3296	80.7428	0.043	0.0000	0.0000	0
2016/09/13	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	ES33	02/02/2017	10.59	Call	Bond Future	1,699.3400	1.6993	1,670.6400	1.6706	(1.689)	0	0	0
2016/09/13	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	ES33	02/02/2017	10.60	Call	Bond Future	1,762.4300	1.7624	1,733.7300	1.7337	(1.628)	0	0	0
2016/09/13	ES33	02/02/2017	10.61	Call	Bond Future	1,825.4400	1.8254	1,796.7400	1.7967	(1.572)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/13	ES33	04/05/2017			Bond Future	10.3891	78.6006	10.3938	78.5707	0.045	0.0000	0.0000	0
2016/09/13	ES33	04/05/2017	10.55	Call	Bond Future	1,027.2500	1.0272	997.3300	0.9973	(2.913)	0	0	0
2016/09/13	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	ES33	04/05/2017	10.56	Call	Bond Future	1,090.4300	1.0904	1,060.5100	1.0605	(2.744)	0	0	0
2016/09/13	ES33	04/05/2017	10.54	Call	Bond Future	964.0000	0.9640	934.0800	0.9341	(3.104)	0	0	0
2016/09/13	ES42	03/11/2016			Bond Future	10.3432	83.8662	10.3526	83.7942	0.091	0.0000	0.0000	8,777
2016/09/13	ES42	02/02/2017			Bond Future	10.4120	85.4835	10.4216	85.4102	0.093	0.0000	0.0000	0
2016/09/13	ES42	04/05/2017			Bond Future	10.4747	82.9397	10.4848	82.8641	0.096	0.0000	0.0000	0
2016/09/13	GOVI	03/11/2016	476.11	Call	GOVI	561,920.0000	56.1920	565,330.0000	56.5330	0.607	0	0	0
2016/09/13	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	GOVI	03/11/2016			GOVI	532.3020	532.3020	532.6430	532.6430	0.064	0.0000	0.0000	421
2016/09/13	GOVI	03/11/2016	476.12	Call	GOVI	561,820.0000	56.1820	565,230.0000	56.5230	0.607	0	0	0
2016/09/13	GOVI	03/11/2016	476.13	Call	GOVI	561,720.0000	56.1720	565,130.0000	56.5130	0.607	0	0	0
2016/09/13	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	GOVI	02/02/2017	533.34	Call	GOVI	92,230.0000	9.2230	95,720.0000	9.5720	3.784	0	0	0
2016/09/13	GOVI	02/02/2017			GOVI	542.5630	542.5630	542.9120	542.9120	0.064	0.0000	0.0000	27
2016/09/13	GOVI	02/02/2017	533.32	Call	GOVI	92,430.0000	9.2430	95,920.0000	9.5920	3.776	0	0	0
2016/09/13	GOVI	02/02/2017	533.33	Call	GOVI	92,330.0000	9.2330	95,820.0000	9.5820	3.780	0	0	0
2016/09/13	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	GOVI	04/05/2017			GOVI	553.4700	553.4700	553.8200	553.8200	0.063	0.0000	0.0000	0
2016/09/13	GOVI	04/05/2017	262.19	Call	GOVI	2,912,800.0000	291.2800	2,916,300.0000	291.6300	0.120	0	0	0
2016/09/13	GOVI	04/05/2017	262.20	Call	GOVI	2,912,700.0000	291.2700	2,916,200.0000	291.6200	0.120	0	0	0
2016/09/13	GOVI	04/05/2017	262.18	Call	GOVI	2,912,900.0000	291.2900	2,916,400.0000	291.6400	0.120	0	0	0
2016/09/13	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/13	IGOV	03/11/2016			Index Future	250.2510	250.2510	250.4030	250.4030	0.061	0.0000	0.0000	1,023
2016/09/13	IGOV	02/02/2017			Index Future	255.0910	255.0910	255.2450	255.2450	0.060	0.0000	0.0000	57
2016/09/13	IGOV	04/05/2017			Index Future	260.2330	260.2330	260.3890	260.3890	0.060	0.0000	0.0000	0
2016/09/13	ILBI	03/11/2016			Index Future	677.8940	677.8940	678.3290	678.3290	0.064	0.0000	0.0000	0
2016/09/13	ILBI	02/02/2017			Index Future	691.0480	691.0480	691.4920	691.4920	0.064	0.0000	0.0000	155
2016/09/13	IS01	19/12/2016			Interest Rate Swap	100.0769	100.0769	100.0756	100.0756	(0.001)	0.0000	0.0000	0
2016/09/13	IS01	16/03/2017			Interest Rate Swap	100.0422	100.0422	100.0359	100.0359	(0.006)	0.0000	0.0000	0
2016/09/13	IS01	15/06/2017			Interest Rate Swap	99.7038	99.7038	99.6942	99.6942	(0.010)	0.0000	0.0000	0
2016/09/13	IS01	21/09/2017			Interest Rate Swap	99.8081	99.8081	99.7921	99.7921	(0.016)	0.0000	0.0000	0
2016/09/13	IS01	21/12/2017			Interest Rate Swap	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
2016/09/13	IS02	18/12/2017			Interest Rate Swap	100.1419	100.1419	100.1214	100.1214	(0.020)	0.0000	0.0000	0
2016/09/13	IS02	16/03/2018			Interest Rate Swap	99.4795	99.4795	99.4508	99.4508	(0.029)	0.0000	0.0000	0
2016/09/13	IS02	15/06/2018			Interest Rate Swap	99.1996	99.1996	99.1631	99.1631	(0.037)	0.0000	0.0000	0
2016/09/13	IS02	21/09/2018			Interest Rate Swap	99.3725	99.3725	99.3108	99.3108	(0.062)	0.0000	0.0000	0
2016/09/13	IS02	21/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	IS05	17/12/2020			Interest Rate Swap	98.4892	98.4892	98.4709	98.4709	(0.019)	0.0000	0.0000	0
2016/09/13	IS05	16/03/2021			Interest Rate Swap	97.8465	97.8465	97.8205	97.8205	(0.027)	0.0000	0.0000	0
2016/09/13	IS05	15/06/2021			Interest Rate Swap	97.1718	97.1718	97.1364	97.1364	(0.036)	0.0000	0.0000	0
2016/09/13	IS05	21/09/2021			Interest Rate Swap	97.4708	97.4708	97.4257	97.4257	(0.046)	0.0000	0.0000	0
2016/09/13	IS05	21/12/2021			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	IS10	17/12/2025			Interest Rate Swap	98.4476	98.4476	98.3432	98.3432	(0.106)	0.0000	0.0000	0
2016/09/13	IS10	16/03/2026			Interest Rate Swap	95.5514	95.5514	95.4405	95.4405	(0.116)	0.0000	0.0000	0
2016/09/13	IS10	15/06/2026			Interest Rate Swap	94.3426	94.3426	94.2255	94.2255	(0.124)	0.0000	0.0000	0
2016/09/13	IS10	21/09/2026			Interest Rate Swap	96.4411	96.4411	96.3209	96.3209	(0.125)	0.0000	0.0000	0
2016/09/13	IS10	21/12/2026			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/13	JBAF	21/09/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10
2016/09/13	JBAF	19/10/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/09/13	JBAF	16/11/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/09/13	JBAF	21/12/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/09/13	JBAF	18/01/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/09/13	JBAF	15/02/2017			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2016/09/13	JBAF	15/03/2017			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	1,000
2016/09/13	JBAF	21/06/2017			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/09/13	JBAF	20/09/2017			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/09/13	JBAF	20/12/2017			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/09/13	JBAF	20/03/2018			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	1,000
2016/09/13	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/13	R023	03/11/2016	9.73	Put	Bond Future	9.9300	0.0099	8.0300	0.0080	(19.134)	0	0	0
2016/09/13	R023	03/11/2016			Bond Future	8.4259	98.2024	8.3997	98.3261	(0.311)	0.0000	0.0000	12,662
2016/09/13	R023	03/11/2016	9.75	Put	Bond Future	9.0300	0.0090	7.2800	0.0073	(19.380)	0	0	0
2016/09/13	R023	03/11/2016	9.73	Call	Bond Future	5,931.9100	5.9319	6,053.7700	6.0538	2.054	0	0	0
2016/09/13	R023	03/11/2016	9.74	Put	Bond Future	9.4600	0.0095	7.6400	0.0076	(19.239)	0	0	0
2016/09/13	R023	03/11/2016	9.74	Call	Bond Future	5,975.0800	5.9751	6,097.0200	6.0970	2.041	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
2016/09/13	R023	03/11/2016	9.75	Call	Bond Future	6,018.2600	6.0183	6,140.2700	6.1403	2.027	0	0	0
2016/09/13	R023	02/02/2017	8.85	Call	Bond Future	2,660.1200	2.6601	2,740.5800	2.7406	3.025	0	0	0
2016/09/13	R023	02/02/2017			Bond Future	8.4620	100.0958	8.4344	100.2220	(0.326)	0.0000	0.0000	0
2016/09/13	R023	02/02/2017	8.86	Call	Bond Future	2,690.4800	2.6905	2,771.4500	2.7714	3.010	0	0	0
2016/09/13	R023	02/02/2017	8.84	Put	Bond Future	921.7500	0.9217	875.4900	0.8755	(5.019)	0	0	0
2016/09/13	R023	02/02/2017	8.86	Put	Bond Future	892.9900	0.8930	847.7500	0.8478	(5.066)	0	0	0
2016/09/13	R023	02/02/2017	8.84	Call	Bond Future	2,629.9100	2.6299	2,709.8600	2.7099	3.040	0	0	0
2016/09/13	R023	02/02/2017	8.85	Put	Bond Future	907.2800	0.9073	861.5300	0.8615	(5.043)	0	0	0
2016/09/13	R023	04/05/2017	8.61	Call	Bond Future	2,342.4500	2.3425	2,409.9300	2.4099	2.881	0	0	0
2016/09/13	R023	04/05/2017			Bond Future	8.4768	98.1743	8.4479	98.3022	(0.341)	0.0000	0.0000	0
2016/09/13	R023	04/05/2017	8.59	Call	Bond Future	2,293.8300	2.2938	2,360.4300	2.3604	2.903	0	0	0
2016/09/13	R023	04/05/2017	8.60	Call	Bond Future	2,318.0700	2.3181	2,385.1100	2.3851	2.892	0	0	0
2016/09/13	R023	04/05/2017	8.59	Put	Bond Future	1,794.6800	1.7947	1,733.3100	1.7333	(3.420)	0	0	0
2016/09/13	R023	04/05/2017	8.61	Put	Bond Future	1,755.4200	1.7554	1,694.9300	1.6949	(3.446)	0	0	0
2016/09/13	R023	04/05/2017	8.60	Put	Bond Future	1,774.9700	1.7750	1,714.0400	1.7140	(3.433)	0	0	0
2016/09/13	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R035	03/11/2016			Bond Future	9.2835	98.1033	9.2931	98.0214	0.104	0.0000	0.0000	4,661
2016/09/13	R035	03/11/2016	9.59	Call	Bond Future	2,550.1900	2.5502	2,468.2200	2.4682	(3.214)	0	0	0
2016/09/13	R035	03/11/2016	9.57	Call	Bond Future	2,386.9600	2.3870	2,304.9900	2.3050	(3.434)	0	0	0
2016/09/13	R035	03/11/2016	9.58	Call	Bond Future	2,468.6300	2.4686	2,386.6600	2.3867	(3.320)	0	0	0
2016/09/13	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R035	02/02/2017			Bond Future	9.3277	99.9948	9.3376	99.9113	0.107	0.0000	0.0000	0
2016/09/13	R035	02/02/2017	9.51	Call	Bond Future	1,512.6900	1.5127	1,429.1900	1.4292	(5.520)	0	0	0
2016/09/13	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R035	02/02/2017	9.52	Call	Bond Future	1,594.6000	1.5946	1,511.1000	1.5111	(5.236)	0	0	0
2016/09/13	R035	02/02/2017	9.50	Call	Bond Future	1,430.6800	1.4307	1,347.1800	1.3472	(5.836)	0	0	0
2016/09/13	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R035	04/05/2017			Bond Future	9.3598	97.5003	9.3702	97.4142	0.111	0.0000	0.0000	0
2016/09/13	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R035	04/05/2017	9.55	Call	Bond Future	1,562.5600	1.5626	1,476.5100	1.4765	(5.507)	0	0	0
2016/09/13	R035	04/05/2017	9.53	Call	Bond Future	1,400.0700	1.4001	1,314.0200	1.3140	(6.146)	0	0	0
2016/09/13	R035	04/05/2017	9.54	Call	Bond Future	1,481.3700	1.4814	1,395.3200	1.3953	(5.809)	0	0	0
2016/09/13	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R186	03/11/2016	8.82	Put	Bond Future	1,349.7400	1.3497	1,253.4600	1.2535	(7.133)	0	0	150
2016/09/13	R186	03/11/2016	9.40	Put	Bond Future	261.3100	0.2613	230.8400	0.2308	(11.660)	0	0	0
2016/09/13	R186	03/11/2016			Bond Future	8.7555	115.5478	8.7295	115.7336	(0.297)	0.0000	0.0000	101,438
2016/09/13	R186	03/11/2016	8.30	Put	Bond Future	3,750.2700	3.7503	3,592.6100	3.5926	(4.204)	0	0	0
2016/09/13	R186	03/11/2016	8.52	Put	Bond Future	2,560.4100	2.5604	2,425.1300	2.4251	(5.284)	0	0	150
2016/09/13	R186	03/11/2016	8.95	Put	Bond Future	976.6200	0.9766	897.8800	0.8979	(8.063)	0	0	0
2016/09/13	R186	03/11/2016	9.20	Put	Bond Future	488.1100	0.4881	439.3500	0.4394	(9.990)	0	0	0
2016/09/13	R186	03/11/2016	8.97	Put	Bond Future	926.7000	0.9267	850.6000	0.8506	(8.212)	0	0	0
2016/09/13	R186	03/11/2016	8.96	Put	Bond Future	951.4100	0.9514	874.0000	0.8740	(8.136)	0	0	0
2016/09/13	R186	03/11/2016	9.10	Call	Bond Future	3,071.9500	3.0719	3,197.8900	3.1979	4.100	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
2016/09/13	R186	03/11/2016	9.66	Call	Bond Future	6,311.8200	6.3118	6,482.9000	6.4829	2.710	0	0	0
2016/09/13	R186	03/11/2016	8.30	Call	Bond Future	436.4100	0.4364	464.6100	0.4646	6.462	0	0	150
2016/09/13	R186	03/11/2016	8.90	Call	Bond Future	2,133.7200	2.1337	2,234.1700	2.2342	4.708	0	0	0
2016/09/13	R186	03/11/2016	8.97	Call	Bond Future	2,442.1100	2.4421	2,551.8700	2.5519	4.494	0	0	0
2016/09/13	R186	03/11/2016	9.71	Call	Bond Future	6,623.1600	6.6232	6,796.3400	6.7963	2.615	0	0	0
2016/09/13	R186	03/11/2016	8.52	Call	Bond Future	863.2400	0.8632	913.8200	0.9138	5.859	0	0	0
2016/09/13	R186	03/11/2016	8.82	Call	Bond Future	1,808.1300	1.8081	1,897.7100	1.8977	4.954	0	0	0
2016/09/13	R186	03/11/2016	8.95	Call	Bond Future	2,351.8800	2.3519	2,459.0000	2.4590	4.555	0	0	0
2016/09/13	R186	03/11/2016	9.20	Call	Bond Future	3,598.0200	3.5980	3,735.1200	3.7351	3.810	0	0	1,425
2016/09/13	R186	03/11/2016	8.90	Put	Bond Future	1,109.8900	1.1099	1,024.4800	1.0245	(7.695)	0	0	5,092
2016/09/13	R186	03/11/2016	9.40	Call	Bond Future	4,732.3600	4.7324	4,887.7500	4.8877	3.284	0	0	1,425
2016/09/13	R186	03/11/2016	9.66	Put	Bond Future	105.7900	0.1058	91.0100	0.0910	(13.971)	0	0	0
2016/09/13	R186	03/11/2016	9.71	Put	Bond Future	87.8800	0.0879	75.2000	0.0752	(14.429)	0	0	0
2016/09/13	R186	03/11/2016	8.96	Call	Bond Future	2,396.7800	2.3968	2,505.2300	2.5052	4.525	0	0	0
2016/09/13	R186	03/11/2016	9.10	Put	Bond Future	651.4300	0.6514	591.5100	0.5915	(9.198)	0	0	108
2016/09/13	R186	02/02/2017	8.81	Put	Bond Future	2,516.8500	2.5169	2,417.7400	2.4177	(3.938)	0	0	0
2016/09/13	R186	02/02/2017	9.40	Call	Bond Future	5,183.0300	5.1830	5,317.9200	5.3179	2.603	0	0	0
2016/09/13	R186	02/02/2017	8.00	Put	Bond Future	6,391.7500	6.3917	6,233.6500	6.2337	(2.474)	0	0	0
2016/09/13	R186	02/02/2017			Bond Future	8.7929	112.4725	8.7658	112.6620	(0.308)	0.0000	0.0000	0
2016/09/13	R186	02/02/2017	8.43	Put	Bond Future	4,063.3300	4.0633	3,933.7700	3.9338	(3.189)	0	0	0
2016/09/13	R186	02/02/2017	8.80	Put	Bond Future	2,551.3600	2.5514	2,451.4200	2.4514	(3.917)	0	0	0
2016/09/13	R186	02/02/2017	8.90	Put	Bond Future	2,221.6200	2.2216	2,129.8700	2.1299	(4.130)	0	0	750
2016/09/13	R186	02/02/2017	9.50	Call	Bond Future	5,687.1500	5.6872	5,828.2500	5.8283	2.481	0	0	0
2016/09/13	R186	02/02/2017	8.87	Call	Bond Future	2,854.3000	2.8543	2,949.6400	2.9496	3.340	0	0	0
2016/09/13	R186	02/02/2017	8.60	Call	Bond Future	1,951.5900	1.9516	2,024.9000	2.0249	3.756	0	0	7,000
2016/09/13	R186	02/02/2017	8.81	Call	Bond Future	2,636.4800	2.6365	2,726.9100	2.7269	3.430	0	0	0
2016/09/13	R186	02/02/2017	8.00	Call	Bond Future	659.9300	0.6599	691.3700	0.6914	4.764	0	0	7,000
2016/09/13	R186	02/02/2017	8.37	Call	Bond Future	1,344.0400	1.3440	1,399.5500	1.3996	4.130	0	0	500
2016/09/13	R186	02/02/2017	8.79	Call	Bond Future	2,566.1300	2.5661	2,654.9100	2.6549	3.460	0	0	0
2016/09/13	R186	02/02/2017	8.87	Put	Bond Future	2,317.0200	2.3170	2,222.8200	2.2228	(4.066)	0	0	500
2016/09/13	R186	02/02/2017	8.43	Call	Bond Future	1,487.9500	1.4879	1,547.9300	1.5479	4.031	0	0	750
2016/09/13	R186	02/02/2017	8.80	Call	Bond Future	2,601.1700	2.6012	2,690.7700	2.6908	3.445	0	0	0
2016/09/13	R186	02/02/2017	8.90	Call	Bond Future	2,966.9400	2.9669	3,064.7300	3.0647	3.296	0	0	0
2016/09/13	R186	02/02/2017	9.50	Put	Bond Future	889.8100	0.8898	841.3700	0.8414	(5.444)	0	0	6,500
2016/09/13	R186	02/02/2017	9.40	Put	Bond Future	1,046.9000	1.0469	992.2500	0.9922	(5.220)	0	0	750
2016/09/13	R186	02/02/2017	8.60	Put	Bond Future	3,310.5700	3.3106	3,194.3400	3.1943	(3.511)	0	0	0
2016/09/13	R186	02/02/2017	8.37	Put	Bond Future	4,352.9500	4.3530	4,218.9200	4.2189	(3.079)	0	0	0
2016/09/13	R186	02/02/2017	8.79	Put	Bond Future	2,586.1900	2.5862	2,485.4300	2.4854	(3.896)	0	0	0
2016/09/13	R186	04/05/2017			Bond Future	8.8196	114.7349	8.7916	114.9273	(0.318)	0.0000	0.0000	0
2016/09/13	R186	04/05/2017	8.89	Put	Bond Future	3,052.0000	3.0520	2,956.9200	2.9569	(3.115)	0	0	0
2016/09/13	R186	04/05/2017	8.91	Put	Bond Future	2,987.8000	2.9878	2,893.9900	2.8940	(3.140)	0	0	0
2016/09/13	R186	04/05/2017	8.90	Put	Bond Future	3,019.7800	3.0198	2,925.3300	2.9253	(3.128)	0	0	0
2016/09/13	R186	04/05/2017	8.91	Call	Bond Future	3,604.6800	3.6047	3,703.2400	3.7032	2.734	0	0	0
2016/09/13	R186	04/05/2017	8.89	Call	Bond Future	3,532.7900	3.5328	3,630.0800	3.6301	2.754	0	0	0
2016/09/13	R186	04/05/2017	8.90	Call	Bond Future	3,568.6400	3.5686	3,666.5600	3.6666	2.744	0	0	0
2016/09/13	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R197	03/11/2016	303.57	Put	Bond Future	1,311.6600	1.3117	1,300.9100	1.3009	(0.820)	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
2016/09/13	R197	03/11/2016			Bond Future	302.2583	302.2583	302.2691	302.2691	0.004	0.0000	0.0000	875
2016/09/13	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R197	03/11/2016	303.56	Put	Bond Future	1,301.6600	1.3017	1,290.9100	1.2909	(0.826)	0	0	0
2016/09/13	R197	03/11/2016	303.58	Put	Bond Future	1,321.6600	1.3217	1,310.9100	1.3109	(0.813)	0	0	0
2016/09/13	R202	03/11/2016	253.85	Put	Bond Future	2,907.8200	2.9078	2,058.5400	2.0585	(29.207)	0	0	0
2016/09/13	R202	03/11/2016			Bond Future	250.9422	250.9422	251.7915	251.7915	0.338	0.0000	0.0000	36,038
2016/09/13	R202	03/11/2016	253.87	Put	Bond Future	2,927.8200	2.9278	2,078.5400	2.0785	(29.007)	0	0	0
2016/09/13	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R202	03/11/2016	253.86	Put	Bond Future	2,917.8200	2.9178	2,068.5400	2.0685	(29.107)	0	0	0
2016/09/13	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R203	03/11/2016	8.86	Call	Bond Future	1,047.0100	1.0470	1,094.7500	1.0947	4.560	0	0	0
2016/09/13	R203	03/11/2016			Bond Future	7.5650	101.7691	7.5062	101.8170	(0.777)	0.0000	0.0000	30,174
2016/09/13	R203	03/11/2016	8.84	Call	Bond Future	1,031.0200	1.0310	1,078.7400	1.0787	4.628	0	0	0
2016/09/13	R203	03/11/2016	8.85	Call	Bond Future	1,039.0100	1.0390	1,086.7500	1.0867	4.595	0	0	0
2016/09/13	R203	03/11/2016	8.84	Put	Bond Future	0.4100	0.0004	0.2400	0.0002	(41.463)	0	0	0
2016/09/13	R203	03/11/2016	8.86	Put	Bond Future	0.3600	0.0004	0.2100	0.0002	(41.667)	0	0	0
2016/09/13	R203	03/11/2016	8.85	Put	Bond Future	0.3800	0.0004	0.2300	0.0002	(39.474)	0	0	0
2016/09/13	R203	02/02/2017	7.70	Call	Bond Future	236.2800	0.2363	266.9200	0.2669	12.968	0	0	0
2016/09/13	R203	02/02/2017	7.71	Put	Bond Future	111.2200	0.1112	93.2100	0.0932	(16.193)	0	0	0
2016/09/13	R203	02/02/2017			Bond Future	7.4878	103.7312	7.4035	103.7801	(1.126)	0.0000	0.0000	0
2016/09/13	R203	02/02/2017	7.71	Call	Bond Future	239.8400	0.2398	270.7300	0.2707	12.879	0	0	0
2016/09/13	R203	02/02/2017	7.72	Call	Bond Future	243.6900	0.2437	274.8200	0.2748	12.774	0	0	0
2016/09/13	R203	02/02/2017	7.70	Put	Bond Future	113.4400	0.1134	95.1800	0.0952	(16.097)	0	0	0
2016/09/13	R203	02/02/2017	7.72	Put	Bond Future	109.2800	0.1093	91.5100	0.0915	(16.261)	0	0	0
2016/09/13	R203	04/05/2017	6.91	Call	Bond Future	123.2700	0.1233	149.0700	0.1491	20.930	0	0	0
2016/09/13	R203	04/05/2017	6.92	Put	Bond Future	121.7400	0.1217	98.7500	0.0988	(18.885)	0	0	0
2016/09/13	R203	04/05/2017			Bond Future	6.9106	101.6425	6.7709	101.6915	(2.022)	0.0000	0.0000	0
2016/09/13	R203	04/05/2017	6.92	Call	Bond Future	125.0300	0.1250	151.0500	0.1511	20.811	0	0	0
2016/09/13	R203	04/05/2017	6.93	Call	Bond Future	126.8000	0.1268	153.0500	0.1530	20.702	0	0	0
2016/09/13	R203	04/05/2017	6.91	Put	Bond Future	123.4900	0.1235	100.2800	0.1003	(18.795)	0	0	0
2016/09/13	R203	04/05/2017	6.93	Put	Bond Future	120.0000	0.1200	97.2400	0.0972	(18.967)	0	0	0
2016/09/13	R204	03/11/2016			Bond Future	7.7924	103.4444	7.7493	103.5275	(0.554)	0.0000	0.0000	31,523
2016/09/13	R204	03/11/2016	9.21	Put	Bond Future	0.4400	0.0004	0.2800	0.0003	(36.364)	0	0	0
2016/09/13	R204	03/11/2016	9.23	Put	Bond Future	0.3800	0.0004	0.2400	0.0002	(36.842)	0	0	0
2016/09/13	R204	03/11/2016	9.22	Put	Bond Future	0.4100	0.0004	0.2600	0.0003	(36.585)	0	0	0
2016/09/13	R204	03/11/2016	9.22	Call	Bond Future	2,700.1300	2.7001	2,783.1300	2.7831	3.074	0	0	0
2016/09/13	R204	03/11/2016	9.21	Call	Bond Future	2,681.5700	2.6816	2,764.5600	2.7646	3.095	0	0	0
2016/09/13	R204	03/11/2016	9.23	Call	Bond Future	2,718.6800	2.7187	2,801.6900	2.8017	3.053	0	0	0
2016/09/13	R204	02/02/2017	8.28	Call	Bond Future	1,043.1000	1.0431	1,105.2900	1.1053	5.962	0	0	0
2016/09/13	R204	02/02/2017			Bond Future	7.7903	101.3983	7.7408	101.4832	(0.635)	0.0000	0.0000	0
2016/09/13	R204	02/02/2017	8.29	Call	Bond Future	1,055.8100	1.0558	1,118.3500	1.1183	5.923	0	0	0
2016/09/13	R204	02/02/2017	8.30	Call	Bond Future	1,068.7800	1.0688	1,131.6600	1.1317	5.883	0	0	0
2016/09/13	R204	02/02/2017	8.28	Put	Bond Future	208.4000	0.2084	185.7800	0.1858	(10.854)	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
2016/09/13	R204	02/02/2017	8.30	Put	Bond Future	200.1900	0.2002	178.2600	0.1783	(10.955)	0	0	0
2016/09/13	R204	02/02/2017	8.29	Put	Bond Future	204.1600	0.2042	181.8900	0.1819	(10.908)	0	0	0
2016/09/13	R204	04/05/2017	7.90	Put	Bond Future	459.4400	0.4594	422.5000	0.4225	(8.040)	0	0	0
2016/09/13	R204	04/05/2017			Bond Future	7.7345	103.4379	7.6774	103.5236	(0.738)	0.0000	0.0000	0
2016/09/13	R204	04/05/2017	7.92	Put	Bond Future	447.2200	0.4472	410.9700	0.4110	(8.106)	0	0	0
2016/09/13	R204	04/05/2017	7.90	Call	Bond Future	707.2800	0.7073	755.9800	0.7560	6.886	0	0	0
2016/09/13	R204	04/05/2017	7.91	Put	Bond Future	453.3000	0.4533	416.7000	0.4167	(8.074)	0	0	0
2016/09/13	R204	04/05/2017	7.91	Call	Bond Future	716.0900	0.7161	765.1300	0.7651	6.848	0	0	0
2016/09/13	R204	04/05/2017	7.92	Call	Bond Future	724.9500	0.7250	774.3400	0.7743	6.813	0	0	0
2016/09/13	R207	03/11/2016			Bond Future	8.0019	100.1912	7.9648	100.2924	(0.463)	0.0000	0.0000	52,473
2016/09/13	R207	03/11/2016	7.94	Call	Bond Future	434.7800	0.4348	476.9700	0.4770	9.704	0	0	0
2016/09/13	R207	03/11/2016	7.93	Put	Bond Future	618.9500	0.6190	559.1000	0.5591	(9.670)	0	0	0
2016/09/13	R207	03/11/2016	7.95	Put	Bond Future	589.0600	0.5891	530.9000	0.5309	(9.873)	0	0	0
2016/09/13	R207	03/11/2016	7.94	Put	Bond Future	603.8100	0.6038	544.8000	0.5448	(9.773)	0	0	0
2016/09/13	R207	03/11/2016	7.95	Call	Bond Future	447.3800	0.4474	490.4200	0.4904	9.620	0	0	0
2016/09/13	R207	03/11/2016	7.93	Call	Bond Future	422.5600	0.4226	463.9100	0.4639	9.786	0	0	0
2016/09/13	R207	02/02/2017	9.24	Call	Bond Future	3,115.0800	3.1151	3,210.2900	3.2103	3.056	0	0	0
2016/09/13	R207	02/02/2017			Bond Future	8.0172	98.4804	7.9766	98.5836	(0.507)	0.0000	0.0000	0
2016/09/13	R207	02/02/2017	8.91	Call	Bond Future	2,383.0700	2.3831	2,471.1500	2.4712	3.696	0	0	62
2016/09/13	R207	02/02/2017	9.22	Call	Bond Future	3,069.6000	3.0696	3,164.4700	3.1645	3.091	0	0	0
2016/09/13	R207	02/02/2017	9.23	Call	Bond Future	3,092.3300	3.0923	3,187.3700	3.1874	3.073	0	0	0
2016/09/13	R207	02/02/2017	8.91	Put	Bond Future	147.0200	0.1470	131.8700	0.1319	(10.305)	0	0	0
2016/09/13	R207	02/02/2017	9.22	Put	Bond Future	71.9600	0.0720	63.6000	0.0636	(11.618)	0	0	0
2016/09/13	R207	02/02/2017	9.24	Put	Bond Future	68.5700	0.0686	60.5500	0.0605	(11.696)	0	0	0
2016/09/13	R207	02/02/2017	9.23	Put	Bond Future	70.2500	0.0703	62.0600	0.0621	(11.658)	0	0	0
2016/09/13	R207	04/05/2017	8.21	Put	Bond Future	733.5600	0.7336	688.8700	0.6889	(6.092)	0	0	0
2016/09/13	R207	04/05/2017			Bond Future	8.0105	100.4614	7.9661	100.5658	(0.555)	0.0000	0.0000	0
2016/09/13	R207	04/05/2017	8.22	Call	Bond Future	1,214.5000	1.2145	1,274.6600	1.2747	4.953	0	0	0
2016/09/13	R207	04/05/2017	8.20	Call	Bond Future	1,186.7800	1.1868	1,246.1500	1.2461	5.003	0	0	0
2016/09/13	R207	04/05/2017	8.21	Call	Bond Future	1,200.7600	1.2008	1,260.5200	1.2605	4.977	0	0	0
2016/09/13	R207	04/05/2017	8.20	Put	Bond Future	742.9400	0.7429	697.8600	0.6979	(6.068)	0	0	0
2016/09/13	R207	04/05/2017	8.22	Put	Bond Future	723.9600	0.7240	679.6700	0.6797	(6.118)	0	0	0
2016/09/13	R207	03/08/2017	8.19	Call	Bond Future	1,296.5300	1.2965	1,356.7800	1.3568	4.647	0	0	51
2016/09/13	R207	03/08/2017			Bond Future	7.9594	98.9224	7.9107	99.0273	(0.611)	0.0000	0.0000	0
2016/09/13	R207	03/08/2017	8.39	Put	Bond Future	644.0300	0.6440	605.8800	0.6059	(5.924)	0	0	0
2016/09/13	R207	03/08/2017	8.41	Put	Bond Future	629.9300	0.6299	592.4100	0.5924	(5.956)	0	0	0
2016/09/13	R207	03/08/2017	8.19	Put	Bond Future	801.2900	0.8013	756.6400	0.7566	(5.572)	0	0	0
2016/09/13	R207	03/08/2017	8.40	Put	Bond Future	636.9500	0.6370	599.1200	0.5991	(5.939)	0	0	0
2016/09/13	R207	03/08/2017	8.41	Call	Bond Future	1,594.6700	1.5947	1,662.0500	1.6621	4.225	0	0	0
2016/09/13	R207	03/08/2017	8.39	Call	Bond Future	1,566.2100	1.5662	1,632.9600	1.6330	4.262	0	0	0
2016/09/13	R207	03/08/2017	8.40	Call	Bond Future	1,580.4100	1.5804	1,647.4800	1.6475	4.244	0	0	0
2016/09/13	R208	03/11/2016	9.59	Put	Bond Future	2.2500	0.0023	1.6300	0.0016	(27.556)	0	0	0
2016/09/13	R208	03/11/2016			Bond Future	8.1720	95.5505	8.1353	95.6796	(0.449)	0.0000	0.0000	31,098
2016/09/13	R208	03/11/2016	9.58	Put	Bond Future	2.3800	0.0024	1.7300	0.0017	(27.311)	0	0	0
2016/09/13	R208	03/11/2016	9.57	Call	Bond Future	4,766.9200	4.7669	4,895.4000	4.8954	2.695	0	0	0
2016/09/13	R208	03/11/2016	9.58	Call	Bond Future	4,799.7900	4.7998	4,928.3100	4.9283	2.678	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
2016/09/13	R208	03/11/2016	9.59	Call	Bond Future	4,832.6600	4.8327	4,961.2100	4.9612	2.660	0	0	0
2016/09/13	R208	03/11/2016	9.57	Put	Bond Future	2.5300	0.0025	1.8400	0.0018	(27.273)	0	0	0
2016/09/13	R208	02/02/2017			Bond Future	8.1990	97.3928	8.1597	97.5245	(0.479)	0.0000	0.0000	0
2016/09/13	R208	02/02/2017	8.64	Call	Bond Future	1,999.0300	1.9990	2,089.5100	2.0895	4.526	0	0	0
2016/09/13	R208	02/02/2017	8.63	Put	Bond Future	545.2900	0.5453	503.5000	0.5035	(7.664)	0	0	0
2016/09/13	R208	02/02/2017	8.65	Put	Bond Future	526.2400	0.5262	485.5300	0.4855	(7.736)	0	0	0
2016/09/13	R208	02/02/2017	8.64	Put	Bond Future	535.8000	0.5358	494.5500	0.4945	(7.699)	0	0	0
2016/09/13	R208	02/02/2017	8.65	Call	Bond Future	2,022.3300	2.0223	2,113.3500	2.1134	4.501	0	0	0
2016/09/13	R208	02/02/2017	8.63	Call	Bond Future	1,975.6500	1.9756	2,065.5900	2.0656	4.552	0	0	0
2016/09/13	R208	04/05/2017	8.39	Call	Bond Future	1,666.7600	1.6668	1,741.9600	1.7420	4.512	0	0	0
2016/09/13	R208	04/05/2017			Bond Future	8.2030	95.9474	8.1611	96.0810	(0.511)	0.0000	0.0000	0
2016/09/13	R208	04/05/2017	8.37	Call	Bond Future	1,630.2500	1.6303	1,704.4600	1.7045	4.552	0	0	0
2016/09/13	R208	04/05/2017	8.38	Call	Bond Future	1,648.4500	1.6484	1,723.1600	1.7232	4.532	0	0	0
2016/09/13	R208	04/05/2017	8.37	Put	Bond Future	1,100.7700	1.1008	1,041.4200	1.0414	(5.392)	0	0	0
2016/09/13	R208	04/05/2017	8.39	Put	Bond Future	1,074.1000	1.0741	1,015.7400	1.0157	(5.433)	0	0	0
2016/09/13	R208	04/05/2017	8.38	Put	Bond Future	1,087.3700	1.0874	1,028.5200	1.0285	(5.412)	0	0	0
2016/09/13	R209	03/11/2016	9.34	Put	Bond Future	1,324.8200	1.3248	1,323.1500	1.3231	(0.126)	0	0	345
2016/09/13	R209	03/11/2016	10.26	Call	Bond Future	6,784.9900	6.7850	6,749.5300	6.7495	(0.523)	0	0	0
2016/09/13	R209	03/11/2016			Bond Future	9.2445	73.8802	9.2491	73.8474	0.050	0.0000	0.0000	37,943
2016/09/13	R209	03/11/2016	10.24	Call	Bond Future	6,668.9700	6.6690	6,633.4000	6.6334	(0.533)	0	0	0
2016/09/13	R209	03/11/2016	8.87	Put	Bond Future	3,361.7200	3.3617	3,373.1800	3.3732	0.341	0	0	0
2016/09/13	R209	03/11/2016	8.81	Call	Bond Future	527.2800	0.5273	508.0000	0.5080	(3.657)	0	0	345
2016/09/13	R209	03/11/2016	9.04	Put	Bond Future	2,485.8600	2.4859	2,491.6700	2.4917	0.234	0	0	345
2016/09/13	R209	03/11/2016	9.42	Put	Bond Future	1,095.8400	1.0958	1,092.9400	1.0929	(0.265)	0	0	0
2016/09/13	R209	03/11/2016	10.25	Call	Bond Future	6,726.9700	6.7270	6,691.4500	6.6914	(0.528)	0	0	0
2016/09/13	R209	03/11/2016	9.05	Call	Bond Future	1,041.0100	1.0410	1,013.7000	1.0137	(2.623)	0	0	0
2016/09/13	R209	03/11/2016	9.45	Call	Bond Future	2,453.0400	2.4530	2,416.9600	2.4170	(1.471)	0	0	0
2016/09/13	R209	03/11/2016	10.24	Put	Bond Future	98.6400	0.0986	95.8800	0.0959	(2.798)	0	0	0
2016/09/13	R209	03/11/2016	9.04	Call	Bond Future	1,014.6700	1.0147	987.6700	0.9877	(2.661)	0	0	0
2016/09/13	R209	03/11/2016	10.25	Put	Bond Future	95.2900	0.0953	92.5800	0.0926	(2.844)	0	0	0
2016/09/13	R209	03/11/2016	9.34	Call	Bond Future	1,997.1400	1.9971	1,962.6600	1.9627	(1.726)	0	0	0
2016/09/13	R209	03/11/2016	10.26	Put	Bond Future	92.0600	0.0921	89.4100	0.0894	(2.879)	0	0	0
2016/09/13	R209	03/11/2016	9.45	Put	Bond Future	1,018.0000	1.0180	1,014.7300	1.0147	(0.321)	0	0	250
2016/09/13	R209	03/11/2016	8.81	Put	Bond Future	3,706.9700	3.7070	3,720.5000	3.7205	0.365	0	0	0
2016/09/13	R209	03/11/2016	8.87	Call	Bond Future	633.3300	0.6333	611.9800	0.6120	(3.371)	0	0	250
2016/09/13	R209	03/11/2016	9.42	Call	Bond Future	2,324.0700	2.3241	2,288.3600	2.2884	(1.537)	0	0	120
2016/09/13	R209	03/11/2016	9.05	Put	Bond Future	2,439.2200	2.4392	2,444.7200	2.4447	0.225	0	0	250
2016/09/13	R209	02/02/2017	9.55	Put	Bond Future	1,900.4800	1.9005	1,903.8800	1.9039	0.179	0	0	0
2016/09/13	R209	02/02/2017			Bond Future	9.2819	75.3048	9.2866	75.2713	0.051	0.0000	0.0000	0
2016/09/13	R209	02/02/2017	9.54	Put	Bond Future	1,927.0100	1.9270	1,930.5100	1.9305	0.182	0	0	0
2016/09/13	R209	02/02/2017	9.55	Call	Bond Future	3,749.6100	3.7496	3,719.5600	3.7196	(0.801)	0	0	0
2016/09/13	R209	02/02/2017	9.53	Call	Bond Future	3,667.3100	3.6673	3,637.4600	3.6375	(0.814)	0	0	0
2016/09/13	R209	02/02/2017	9.54	Call	Bond Future	3,708.4500	3.7085	3,678.5000	3.6785	(0.808)	0	0	0
2016/09/13	R209	02/02/2017	9.53	Put	Bond Future	1,953.6500	1.9537	1,957.2500	1.9572	0.184	0	0	0
2016/09/13	R209	04/05/2017	9.48	Put	Bond Future	2,969.1300	2.9691	2,976.4200	2.9764	0.246	0	0	0
2016/09/13	R209	04/05/2017			Bond Future	9.3112	73.6674	9.3162	73.6327	0.053	0.0000	0.0000	0
2016/09/13	R209	04/05/2017	9.47	Put	Bond Future	3,000.4600	3.0005	3,007.8600	3.0079	0.247	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
2016/09/13	R209	04/05/2017	9.46	Call	Bond Future	4,059.4600		4.0595	4,032.2000	4.0322	(0.672)	0	0	0
2016/09/13	R209	04/05/2017	9.47	Call	Bond Future	4,096.3900		4.0964	4,069.0400	4.0690	(0.668)	0	0	0
2016/09/13	R209	04/05/2017	9.48	Call	Bond Future	4,133.2600		4.1333	4,105.8000	4.1058	(0.664)	0	0	0
2016/09/13	R209	04/05/2017	9.46	Put	Bond Future	3,031.8300		3.0318	3,039.3200	3.0393	0.247	0	0	0
2016/09/13	R210	03/11/2016			Bond Future	186.7351		186.7351	186.7423	186.7423	0.004	0.0000	0.0000	2,104
2016/09/13	R210	03/11/2016	188.90	Put	Bond Future	2,164.8700		2.1649	2,157.6800	2.1577	(0.332)	0	0	0
2016/09/13	R210	03/11/2016	188.92	Put	Bond Future	2,184.8700		2.1849	2,177.6800	2.1777	(0.329)	0	0	0
2016/09/13	R210	03/11/2016	188.91	Put	Bond Future	2,174.8700		2.1749	2,167.6800	2.1677	(0.331)	0	0	0
2016/09/13	R210	03/11/2016	188.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R210	03/11/2016	188.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R210	03/11/2016	188.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R211	03/11/2016	141.75	Call	Bond Future	11.4400		0.0114	18.0800	0.0181	58.042	0	0	0
2016/09/13	R211	03/11/2016			Bond Future	141.7614		141.7614	141.7681	141.7681	0.005	0.0000	0.0000	56
2016/09/13	R211	03/11/2016	141.76	Call	Bond Future	1.4400		0.0014	8.0800	0.0081	461.111	0	0	0
2016/09/13	R211	03/11/2016	141.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R211	03/11/2016	141.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R211	03/11/2016	141.74	Call	Bond Future	21.4400		0.0214	28.0800	0.0281	30.970	0	0	0
2016/09/13	R211	03/11/2016	141.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/13	R212	03/11/2016			Bond Future	148.1333		148.1333	147.9910	147.9910	(0.096)	0.0000	0.0000	2,927
2016/09/13	R212	03/11/2016	148.11	Call	Bond Future	23.2800		0.0233	0.0000	0.0000	(100.000)	0	0	0
2016/09/13	R212	03/11/2016	148.10	Put	Bond Future	0.0000		0.0000	109.0100	0.1090	100.000	0	0	0
2016/09/13	R212	03/11/2016	148.12	Put	Bond Future	0.0000		0.0000	129.0100	0.1290	100.000	0	0	0
2016/09/13	R212	03/11/2016	148.11	Put	Bond Future	0.0000		0.0000	119.0100	0.1190	100.000	0	0	0
2016/09/13	R212	03/11/2016	148.12	Call	Bond Future	13.2800		0.0133	0.0000	0.0000	(100.000)	0	0	0
2016/09/13	R212	03/11/2016	148.10	Call	Bond Future	33.2800		0.0333	0.0000	0.0000	(100.000)	0	0	0
2016/09/13	R213	03/11/2016			Bond Future	9.1375		84.4370	9.1217	84.5466	(0.173)	0.0000	0.0000	42,521
2016/09/13	R213	03/11/2016	10.18	Put	Bond Future	78.4300		0.0784	70.0900	0.0701	(10.634)	0	0	0
2016/09/13	R213	03/11/2016	10.20	Put	Bond Future	73.0300		0.0730	65.1500	0.0651	(10.790)	0	0	0
2016/09/13	R213	03/11/2016	10.18	Call	Bond Future	6,895.0800		6.8951	6,996.3300	6.9963	1.468	0	0	0
2016/09/13	R213	03/11/2016	10.19	Put	Bond Future	75.6900		0.0757	67.5800	0.0676	(10.715)	0	0	0
2016/09/13	R213	03/11/2016	10.19	Call	Bond Future	6,953.8300		6.9538	7,055.3100	7.0553	1.459	0	0	0
2016/09/13	R213	03/11/2016	10.20	Call	Bond Future	7,012.5800		7.0126	7,114.2900	7.1143	1.450	0	0	0
2016/09/13	R213	02/02/2017	9.40	Call	Bond Future	3,436.3100		3.4363	3,495.2900	3.4953	1.716	0	0	0
2016/09/13	R213	02/02/2017	9.42	Call	Bond Future	3,515.0700		3.5151	3,574.9800	3.5750	1.704	0	0	0
2016/09/13	R213	02/02/2017			Bond Future	9.1796		86.0650	9.1634	86.1767	(0.177)	0.0000	0.0000	0
2016/09/13	R213	02/02/2017	9.41	Call	Bond Future	3,475.6800		3.4757	3,535.1300	3.5351	1.710	0	0	0
2016/09/13	R213	02/02/2017	9.40	Put	Bond Future	1,943.7900		1.9438	1,891.0700	1.8911	(2.712)	0	0	0
2016/09/13	R213	02/02/2017	9.42	Put	Bond Future	1,888.9500		1.8890	1,837.1600	1.8372	(2.742)	0	0	0
2016/09/13	R213	02/02/2017	9.41	Put	Bond Future	1,916.3200		1.9163	1,864.0700	1.8641	(2.727)	0	0	0
2016/09/13	R213	04/05/2017			Bond Future	9.2093		84.2422	9.1926	84.3554	(0.181)	0.0000	0.0000	0
2016/09/13	R213	04/05/2017	9.35	Put	Bond Future	2,927.9800		2.9280	2,871.7700	2.8718	(1.920)	0	0	0
2016/09/13	R213	04/05/2017	9.37	Put	Bond Future	2,867.0400		2.8670	2,811.5500	2.8115	(1.935)	0	0	0
2016/09/13	R213	04/05/2017	9.35	Call	Bond Future	3,875.6800		3.8757	3,932.7400	3.9327	1.472	0	0	0
2016/09/13	R213	04/05/2017	9.36	Put	Bond Future	2,897.3900		2.8974	2,841.5400	2.8415	(1.928)	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
2016/09/13	R213	04/05/2017	9.36	Call	Bond Future	3,911.8600	3.9119	3,969.2800	3.9693	1.468	0	0	0
2016/09/13	R213	04/05/2017	9.37	Call	Bond Future	3,948.2100	3.9482	4,005.9900	4.0060	1.463	0	0	0
2016/09/13	R214	03/11/2016	10.35	Put	Bond Future	98.6500	0.0987	97.6500	0.0977	(1.014)	0	0	0
2016/09/13	R214	03/11/2016			Bond Future	9.3100	74.3429	9.3197	74.2706	0.104	0.0000	0.0000	29,194
2016/09/13	R214	03/11/2016	10.34	Put	Bond Future	102.0000	0.1020	101.0000	0.1010	(0.980)	0	0	0
2016/09/13	R214	03/11/2016	10.35	Call	Bond Future	7,219.8600	7.2199	7,146.6100	7.1466	(1.015)	0	0	0
2016/09/13	R214	03/11/2016	10.33	Call	Bond Future	7,100.7100	7.1007	7,027.4600	7.0275	(1.032)	0	0	0
2016/09/13	R214	03/11/2016	10.34	Call	Bond Future	7,160.2900	7.1603	7,087.0400	7.0870	(1.023)	0	0	0
2016/09/13	R214	03/11/2016	10.33	Put	Bond Future	105.4500	0.1054	104.4500	0.1045	(0.948)	0	0	0
2016/09/13	R214	02/02/2017			Bond Future	9.3487	75.7762	9.3587	75.7026	0.107	0.0000	0.0000	0
2016/09/13	R214	02/02/2017	9.67	Call	Bond Future	4,210.5500	4.2106	4,153.7000	4.1537	(1.350)	0	0	0
2016/09/13	R214	02/02/2017	9.66	Put	Bond Future	1,924.0500	1.9241	1,940.9900	1.9410	0.880	0	0	0
2016/09/13	R214	02/02/2017	9.68	Put	Bond Future	1,871.7700	1.8718	1,888.2300	1.8882	0.879	0	0	0
2016/09/13	R214	02/02/2017	9.67	Put	Bond Future	1,897.8500	1.8978	1,914.5500	1.9146	0.880	0	0	0
2016/09/13	R214	02/02/2017	9.68	Call	Bond Future	4,254.5300	4.2545	4,197.4400	4.1974	(1.342)	0	0	0
2016/09/13	R214	02/02/2017	9.66	Call	Bond Future	4,166.5900	4.1666	4,109.9800	4.1100	(1.359)	0	0	0
2016/09/13	R214	04/05/2017	9.58	Put	Bond Future	3,023.0200	3.0230	3,046.5300	3.0465	0.778	0	0	0
2016/09/13	R214	04/05/2017			Bond Future	9.3768	74.0003	9.3872	73.9246	0.110	0.0000	0.0000	0
2016/09/13	R214	04/05/2017	9.57	Put	Bond Future	3,054.8700	3.0549	3,078.6000	3.0786	0.777	0	0	0
2016/09/13	R214	04/05/2017	9.58	Call	Bond Future	4,491.2200	4.4912	4,439.0300	4.4390	(1.162)	0	0	0
2016/09/13	R214	04/05/2017	9.56	Call	Bond Future	4,413.0300	4.4130	4,361.2700	4.3613	(1.173)	0	0	0
2016/09/13	R214	04/05/2017	9.57	Call	Bond Future	4,451.9300	4.4519	4,399.9600	4.4000	(1.167)	0	0	0
2016/09/13	R214	04/05/2017	9.56	Put	Bond Future	3,087.2300	3.0872	3,111.1700	3.1112	0.775	0	0	0
2016/09/13	R248	03/11/2016	10.38	Call	Bond Future	9,151.9700	9.1520	9,057.8700	9.0579	(1.028)	0	0	0
2016/09/13	R248	03/11/2016			Bond Future	9.3507	95.5880	9.3604	95.4955	0.104	0.0000	0.0000	61,875
2016/09/13	R248	03/11/2016	10.39	Call	Bond Future	9,226.7300	9.2267	9,132.6300	9.1326	(1.020)	0	0	0
2016/09/13	R248	03/11/2016	10.37	Put	Bond Future	168.1800	0.1682	166.6200	0.1666	(0.928)	0	0	0
2016/09/13	R248	03/11/2016	10.39	Put	Bond Future	158.1800	0.1582	156.6100	0.1566	(0.993)	0	0	0
2016/09/13	R248	03/11/2016	10.37	Call	Bond Future	9,077.1600	9.0772	8,983.0700	8.9831	(1.037)	0	0	0
2016/09/13	R248	03/11/2016	10.38	Put	Bond Future	163.1300	0.1631	161.5600	0.1616	(0.962)	0	0	0
2016/09/13	R248	02/02/2017	9.76	Put	Bond Future	2,379.4000	2.3794	2,399.3000	2.3993	0.836	0	0	0
2016/09/13	R248	02/02/2017	9.78	Put	Bond Future	2,316.2700	2.3163	2,335.6100	2.3356	0.835	0	0	0
2016/09/13	R248	02/02/2017			Bond Future	9.3905	97.4309	9.4004	97.3367	0.106	0.0000	0.0000	0
2016/09/13	R248	02/02/2017	9.77	Put	Bond Future	2,347.7700	2.3478	2,367.3900	2.3674	0.836	0	0	0
2016/09/13	R248	02/02/2017	9.76	Call	Bond Future	5,765.5800	5.7656	5,691.2800	5.6913	(1.289)	0	0	0
2016/09/13	R248	02/02/2017	9.77	Call	Bond Future	5,822.5700	5.8226	5,747.9900	5.7480	(1.281)	0	0	0
2016/09/13	R248	02/02/2017	9.78	Call	Bond Future	5,879.5300	5.8795	5,804.6700	5.8047	(1.273)	0	0	0
2016/09/13	R248	04/05/2017	9.66	Call	Bond Future	6,134.3100	6.1343	6,066.2300	6.0662	(1.110)	0	0	0
2016/09/13	R248	04/05/2017			Bond Future	9.4197	94.9482	9.4300	94.8513	0.109	0.0000	0.0000	0
2016/09/13	R248	04/05/2017	9.67	Call	Bond Future	6,184.9800	6.1850	6,116.6400	6.1166	(1.105)	0	0	0
2016/09/13	R248	04/05/2017	9.65	Put	Bond Future	3,960.6000	3.9606	3,989.6900	3.9897	0.734	0	0	0
2016/09/13	R248	04/05/2017	9.67	Put	Bond Future	3,881.4200	3.8814	3,909.9900	3.9100	0.736	0	0	0
2016/09/13	R248	04/05/2017	9.65	Call	Bond Future	6,083.8000	6.0838	6,015.9800	6.0160	(1.115)	0	0	0
2016/09/13	R248	04/05/2017	9.66	Put	Bond Future	3,920.8500	3.9208	3,949.6800	3.9497	0.735	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>708902</b>	