



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 30/09/2016 TO 30/09/2016

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
2016/09/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	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
2016/09/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	2025	03/11/2016			Bond Future	128.6603	128.6603	128.4789	128.4789	(0.141)	0.0000	0.0000	3,044
2016/09/30	2025	03/11/2016	129.21	Put	Bond Future	549.7100	0.5497	731.1100	0.7311	32.999	0	0	0
2016/09/30	2025	03/11/2016	129.23	Put	Bond Future	569.7100	0.5697	751.1100	0.7511	31.841	0	0	0
2016/09/30	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2025	03/11/2016	129.22	Put	Bond Future	559.7100	0.5597	741.1100	0.7411	32.410	0	0	0
2016/09/30	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2030	03/11/2016			Bond Future	9.0415	94.2087	9.0764	93.9575	0.386	0.0000	0.0000	26,853
2016/09/30	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2030	03/11/2016	9.33	Call	Bond Future	2,045.8100	2.0458	1,794.6100	1.7946	(12.279)	0	0	0
2016/09/30	2030	03/11/2016	9.34	Call	Bond Future	2,115.5800	2.1156	1,864.3800	1.8644	(11.874)	0	0	0
2016/09/30	2030	03/11/2016	9.35	Call	Bond Future	2,185.2800	2.1853	1,934.0800	1.9341	(11.495)	0	0	0
2016/09/30	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2030	02/02/2017			Bond Future	9.0804	92.0107	9.1165	91.7542	0.398	0.0000	0.0000	0
2016/09/30	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2030	02/02/2017	9.29	Call	Bond Future	1,473.0200	1.4730	1,216.5100	1.2165	(17.414)	0	0	0
2016/09/30	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2030	02/02/2017	9.30	Call	Bond Future	1,542.4600	1.5425	1,285.9500	1.2859	(16.630)	0	0	0
2016/09/30	2030	02/02/2017	9.31	Call	Bond Future	1,611.8300	1.6118	1,355.3200	1.3553	(15.914)	0	0	0
2016/09/30	2030	04/05/2017	9.33	Call	Bond Future	1,493.6400	1.4936	1,230.8500	1.2308	(17.594)	0	0	0
2016/09/30	2030	04/05/2017			Bond Future	9.1146	93.8470	9.1522	93.5842	0.412	0.0000	0.0000	0
2016/09/30	2030	04/05/2017	9.34	Call	Bond Future	1,562.1700	1.5622	1,299.3800	1.2994	(16.822)	0	0	0
2016/09/30	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2030	04/05/2017	9.32	Call	Bond Future	1,425.0400	1.4250	1,162.2500	1.1622	(18.441)	0	0	0
2016/09/30	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2032	03/11/2016			Bond Future	9.1526	93.4938	9.1875	93.2246	0.381	0.0000	0.0000	13,093
2016/09/30	2032	03/11/2016	10.28	Put	Bond Future	19.7700	0.0198	20.9900	0.0210	6.171	0	0	0
2016/09/30	2032	03/11/2016	10.30	Put	Bond Future	17.7500	0.0177	18.8200	0.0188	6.028	0	0	0
2016/09/30	2032	03/11/2016	10.29	Put	Bond Future	18.7400	0.0187	19.8800	0.0199	6.083	0	0	0
2016/09/30	2032	03/11/2016	10.30	Call	Bond Future	8,306.5800	8.3066	8,038.4300	8.0384	(3.228)	0	0	0
2016/09/30	2032	03/11/2016	10.28	Call	Bond Future	8,173.6100	8.1736	7,905.6100	7.9056	(3.279)	0	0	0
2016/09/30	2032	03/11/2016	10.29	Call	Bond Future	8,240.1100	8.2401	7,972.0300	7.9720	(3.253)	0	0	0
2016/09/30	2032	02/02/2017	9.53	Call	Bond Future	4,228.8000	4.2288	4,075.8500	4.0758	(3.617)	0	0	0
2016/09/30	2032	02/02/2017			Bond Future	9.1945	95.2880	9.2306	95.0131	0.392	0.0000	0.0000	0
2016/09/30	2032	02/02/2017	9.51	Call	Bond Future	4,134.2300	4.1342	3,983.4100	3.9834	(3.648)	0	0	0

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2016/09/30	2032	02/02/2017	9.52	Call	Bond Future	4,181.3000	4.1813	4,029.5100	4.0295	(3.630)	0	0	0
2016/09/30	2032	02/02/2017	9.51	Put	Bond Future	1,768.5900	1.7686	1,892.7000	1.8927	7.017	0	0	0
2016/09/30	2032	02/02/2017	9.53	Put	Bond Future	1,716.1500	1.7162	1,838.1300	1.8381	7.108	0	0	0
2016/09/30	2032	02/02/2017	9.52	Put	Bond Future	1,742.1100	1.7421	1,865.2500	1.8653	7.068	0	0	0
2016/09/30	2032	04/05/2017	9.45	Call	Bond Future	4,557.9600	4.5580	4,429.5600	4.4296	(2.817)	0	0	0
2016/09/30	2032	04/05/2017			Bond Future	9.2282	93.0289	9.2656	92.7473	0.405	0.0000	0.0000	0
2016/09/30	2032	04/05/2017	9.46	Call	Bond Future	4,600.8800	4.6009	4,471.2600	4.4713	(2.817)	0	0	0
2016/09/30	2032	04/05/2017	9.44	Put	Bond Future	2,935.0700	2.9351	3,088.9200	3.0889	5.242	0	0	0
2016/09/30	2032	04/05/2017	9.46	Put	Bond Future	2,873.2400	2.8732	3,025.2000	3.0252	5.289	0	0	0
2016/09/30	2032	04/05/2017	9.44	Call	Bond Future	4,515.4900	4.5155	4,387.7600	4.3878	(2.829)	0	0	0
2016/09/30	2032	04/05/2017	9.45	Put	Bond Future	2,903.8900	2.9039	3,057.0700	3.0571	5.275	0	0	0
2016/09/30	2033	03/11/2016			Bond Future	107.8929	107.8929	108.2083	108.2083	0.292	0.0000	0.0000	4,678
2016/09/30	2033	03/11/2016	109.16	Put	Bond Future	1,267.1100	1.2671	951.7200	0.9517	(24.890)	0	0	0
2016/09/30	2033	03/11/2016	109.17	Put	Bond Future	1,277.1100	1.2771	961.7200	0.9617	(24.696)	0	0	0
2016/09/30	2033	03/11/2016	109.18	Put	Bond Future	1,287.1100	1.2871	971.7200	0.9717	(24.504)	0	0	0
2016/09/30	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2037	03/11/2016	10.35	Call	Bond Future	8,138.0700	8.1381	7,804.4900	7.8045	(4.099)	0	0	0
2016/09/30	2037	03/11/2016	10.36	Put	Bond Future	44.1500	0.0442	48.8200	0.0488	10.578	0	0	0
2016/09/30	2037	03/11/2016			Bond Future	9.3270	94.8218	9.3669	94.4833	0.428	0.0000	0.0000	36,730
2016/09/30	2037	03/11/2016	10.36	Call	Bond Future	8,209.4000	8.2094	7,875.5900	7.8756	(4.066)	0	0	0
2016/09/30	2037	03/11/2016	10.37	Call	Bond Future	8,280.7200	8.2807	7,946.6800	7.9467	(4.034)	0	0	0
2016/09/30	2037	03/11/2016	10.35	Put	Bond Future	46.3100	0.0463	51.2100	0.0512	10.581	0	0	0
2016/09/30	2037	03/11/2016	10.37	Put	Bond Future	42.0900	0.0421	46.5300	0.0465	10.549	0	0	0
2016/09/30	2037	02/02/2017	9.68	Put	Bond Future	2,036.9100	2.0369	2,189.5000	2.1895	7.491	0	0	0
2016/09/30	2037	02/02/2017			Bond Future	9.3677	92.3852	9.4089	92.0398	0.439	0.0000	0.0000	0
2016/09/30	2037	02/02/2017	9.67	Put	Bond Future	2,066.8000	2.0668	2,220.8100	2.2208	7.452	0	0	0
2016/09/30	2037	02/02/2017	9.68	Call	Bond Future	4,607.7100	4.6077	4,414.8500	4.4149	(4.186)	0	0	0
2016/09/30	2037	02/02/2017	9.66	Call	Bond Future	4,506.4000	4.5064	4,316.3800	4.3164	(4.217)	0	0	0
2016/09/30	2037	02/02/2017	9.67	Call	Bond Future	4,557.0400	4.5570	4,365.6000	4.3656	(4.201)	0	0	0
2016/09/30	2037	02/02/2017	9.66	Put	Bond Future	2,096.8400	2.0968	2,252.2700	2.2523	7.413	0	0	0
2016/09/30	2037	04/05/2017			Bond Future	9.4044	94.2290	9.4469	93.8755	0.452	0.0000	0.0000	0
2016/09/30	2037	04/05/2017	9.58	Put	Bond Future	3,480.3400	3.4803	3,671.8600	3.6719	5.503	0	0	0
2016/09/30	2037	04/05/2017	9.60	Put	Bond Future	3,409.4800	3.4095	3,599.0100	3.5990	5.559	0	0	0
2016/09/30	2037	04/05/2017	9.59	Put	Bond Future	3,444.7600	3.4448	3,635.4300	3.6354	5.535	0	0	0
2016/09/30	2037	04/05/2017	9.60	Call	Bond Future	5,018.7000	5.0187	4,854.7200	4.8547	(3.267)	0	0	0
2016/09/30	2037	04/05/2017	9.58	Call	Bond Future	4,927.0400	4.9270	4,765.0500	4.7650	(3.288)	0	0	0
2016/09/30	2037	04/05/2017	9.59	Call	Bond Future	4,972.7800	4.9728	4,809.9400	4.8099	(3.275)	0	0	0
2016/09/30	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2038	03/11/2016			Bond Future	135.8764	135.8764	135.6609	135.6609	(0.159)	0.0000	0.0000	20,563
2016/09/30	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2038	03/11/2016	136.31	Put	Bond Future	433.5900	0.4336	649.0800	0.6491	49.699	0	0	0
2016/09/30	2038	03/11/2016	136.33	Put	Bond Future	453.5900	0.4536	669.0800	0.6691	47.508	0	0	0
2016/09/30	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/09/30	2038	03/11/2016	136.32	Put	Bond Future	443.5900	0.4436	659.0800	0.6591	48.579	0	0	0
2016/09/30	2040	03/11/2016			Bond Future	9.3770	98.8783	9.4118	98.5608	0.372	0.0000	0.0000	4,623
2016/09/30	2040	03/11/2016	9.69	Put	Bond Future	779.5600	0.7796	839.6300	0.8396	7.706	0	0	0
2016/09/30	2040	03/11/2016	9.71	Put	Bond Future	733.5100	0.7335	790.1300	0.7901	7.719	0	0	0
2016/09/30	2040	03/11/2016	9.70	Put	Bond Future	756.2500	0.7563	814.6300	0.8146	7.720	0	0	0
2016/09/30	2040	03/11/2016	9.71	Call	Bond Future	3,696.4700	3.6965	3,435.6100	3.4356	(7.057)	0	0	0
2016/09/30	2040	03/11/2016	9.69	Call	Bond Future	3,568.8100	3.5688	3,311.4000	3.3114	(7.213)	0	0	0
2016/09/30	2040	03/11/2016	9.70	Call	Bond Future	3,632.4200	3.6324	3,373.3200	3.3733	(7.133)	0	0	0
2016/09/30	2040	02/02/2017	9.58	Call	Bond Future	4,228.9500	4.2289	4,068.1400	4.0681	(3.803)	0	0	0
2016/09/30	2040	02/02/2017			Bond Future	9.4178	96.2692	9.4537	95.9451	0.382	0.0000	0.0000	0
2016/09/30	2040	02/02/2017	9.59	Call	Bond Future	4,279.4500	4.2794	4,117.2900	4.1173	(3.789)	0	0	0
2016/09/30	2040	02/02/2017	9.60	Call	Bond Future	4,330.2200	4.3302	4,166.7100	4.1667	(3.776)	0	0	0
2016/09/30	2040	02/02/2017	9.58	Put	Bond Future	2,780.5600	2.7806	2,943.7900	2.9438	5.870	0	0	0
2016/09/30	2040	02/02/2017	9.60	Put	Bond Future	2,705.7000	2.7057	2,866.2300	2.8662	5.933	0	0	0
2016/09/30	2040	02/02/2017	9.59	Put	Bond Future	2,742.9300	2.7429	2,904.8100	2.9048	5.902	0	0	0
2016/09/30	2040	04/05/2017			Bond Future	9.4547	98.1906	9.4918	97.8587	0.393	0.0000	0.0000	0
2016/09/30	2040	04/05/2017	9.62	Put	Bond Future	3,868.8400	3.8688	4,053.5500	4.0536	4.774	0	0	0
2016/09/30	2040	04/05/2017	9.64	Put	Bond Future	3,791.9100	3.7919	3,974.5100	3.9745	4.816	0	0	0
2016/09/30	2040	04/05/2017	9.62	Call	Bond Future	5,332.4900	5.3325	5,185.3400	5.1853	(2.759)	0	0	0
2016/09/30	2040	04/05/2017	9.63	Put	Bond Future	3,830.0700	3.8301	4,013.7200	4.0137	4.795	0	0	0
2016/09/30	2040	04/05/2017	9.63	Call	Bond Future	5,381.0900	5.3811	5,232.8800	5.2329	(2.754)	0	0	0
2016/09/30	2040	04/05/2017	9.64	Call	Bond Future	5,430.1700	5.4302	5,280.9100	5.2809	(2.749)	0	0	0
2016/09/30	2044	03/11/2016			Bond Future	9.4015	95.9909	9.4364	95.6696	0.371	0.0000	0.0000	18,511
2016/09/30	2044	03/11/2016	10.42	Call	Bond Future	8,718.4700	8.7185	8,403.2500	8.4033	(3.616)	0	0	0
2016/09/30	2044	03/11/2016	10.41	Put	Bond Future	61.9300	0.0619	68.4800	0.0685	10.576	0	0	0
2016/09/30	2044	03/11/2016	10.43	Put	Bond Future	56.9200	0.0569	62.5800	0.0626	9.944	0	0	0
2016/09/30	2044	03/11/2016	10.42	Put	Bond Future	59.3900	0.0594	65.4700	0.0655	10.237	0	0	0
2016/09/30	2044	03/11/2016	10.43	Call	Bond Future	8,794.0900	8.7941	8,478.4500	8.4785	(3.589)	0	0	0
2016/09/30	2044	03/11/2016	10.41	Call	Bond Future	8,642.8000	8.6428	8,328.0500	8.3280	(3.642)	0	0	0
2016/09/30	2044	02/02/2017			Bond Future	9.4413	93.4515	9.4772	93.1236	0.380	0.0000	0.0000	0
2016/09/30	2044	02/02/2017	9.77	Call	Bond Future	5,188.7700	5.1888	5,003.9800	5.0040	(3.561)	0	0	0
2016/09/30	2044	02/02/2017	9.76	Put	Bond Future	2,290.4800	2.2905	2,435.0900	2.4351	6.314	0	0	0
2016/09/30	2044	02/02/2017	9.78	Put	Bond Future	2,226.9300	2.2269	2,368.7500	2.3688	6.368	0	0	0
2016/09/30	2044	02/02/2017	9.77	Put	Bond Future	2,258.6200	2.2586	2,401.7300	2.4017	6.336	0	0	0
2016/09/30	2044	02/02/2017	9.78	Call	Bond Future	5,243.7400	5.2437	5,057.6600	5.0577	(3.549)	0	0	0
2016/09/30	2044	02/02/2017	9.76	Call	Bond Future	5,133.8300	5.1338	4,950.5400	4.9505	(3.570)	0	0	0
2016/09/30	2044	04/05/2017			Bond Future	9.4772	95.3166	9.5142	94.9809	0.391	0.0000	0.0000	0
2016/09/30	2044	04/05/2017	9.67	Call	Bond Future	5,576.3300	5.5763	5,422.3000	5.4223	(2.762)	0	0	0
2016/09/30	2044	04/05/2017	9.66	Put	Bond Future	3,889.7500	3.8898	4,072.5300	4.0725	4.699	0	0	0
2016/09/30	2044	04/05/2017	9.68	Put	Bond Future	3,812.5900	3.8126	3,993.5400	3.9935	4.746	0	0	0
2016/09/30	2044	04/05/2017	9.67	Put	Bond Future	3,851.1600	3.8512	4,032.8700	4.0329	4.718	0	0	0
2016/09/30	2044	04/05/2017	9.68	Call	Bond Future	5,625.7400	5.6257	5,470.9500	5.4710	(2.751)	0	0	0
2016/09/30	2044	04/05/2017	9.66	Call	Bond Future	5,526.8100	5.5268	5,373.8500	5.3738	(2.768)	0	0	0
2016/09/30	2046	03/11/2016	137.07	Put	Bond Future	3,337.8300	3.3378	3,322.5000	3.3225	(0.459)	0	0	0
2016/09/30	2046	03/11/2016			Bond Future	133.7322	133.7322	133.7475	133.7475	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
2016/09/30	2046	03/11/2016	137.09	Put	Bond Future	3,357.8300	3.3578	3,342.5000	3.3425	(0.457)	0	0	0
2016/09/30	2046	03/11/2016	137.08	Put	Bond Future	3,347.8300	3.3478	3,332.5000	3.3325	(0.458)	0	0	0
2016/09/30	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2050	03/11/2016	149.52	Put	Bond Future	5,302.9400	5.3029	5,625.8400	5.6258	6.089	0	0	0
2016/09/30	2050	03/11/2016			Bond Future	144.2171	144.2171	143.8942	143.8942	(0.224)	0.0000	0.0000	21,628
2016/09/30	2050	03/11/2016	149.54	Put	Bond Future	5,322.9400	5.3229	5,645.8400	5.6458	6.066	0	0	0
2016/09/30	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2050	03/11/2016	149.53	Put	Bond Future	5,312.9400	5.3129	5,635.8400	5.6358	6.078	0	0	0
2016/09/30	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	AL37	03/11/2016			Index Future	507.1490	507.1490	506.8680	506.8680	(0.055)	0.0000	0.0000	9
2016/09/30	AL37	02/02/2017			Index Future	516.8820	516.8820	516.5930	516.5930	(0.056)	0.0000	0.0000	0
2016/09/30	AL7T	03/11/2016			Index Future	588.3430	588.3430	587.6200	587.6200	(0.123)	0.0000	0.0000	2
2016/09/30	AL7T	02/02/2017			Index Future	599.6330	599.6330	598.8930	598.8930	(0.123)	0.0000	0.0000	0
2016/09/30	ALBI	03/11/2016			Index Future	536.5230	536.5230	535.3070	535.3070	(0.227)	0.0000	0.0000	706
2016/09/30	ALBI	02/02/2017			Index Future	546.8190	546.8190	545.5770	545.5770	(0.227)	0.0000	0.0000	2
2016/09/30	ALBI	04/05/2017			Index Future	557.7270	557.7270	556.4520	556.4520	(0.229)	0.0000	0.0000	0
2016/09/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	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
2016/09/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/30	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	EL28	03/11/2016			Bond Future	130.0477	130.0477	129.6749	129.6749	(0.287)	0.0000	0.0000	0
2016/09/30	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	EL28	03/11/2016	132.15	Put	Bond Future	2,102.3200	2.1023	2,475.0800	2.4751	17.731	0	0	0
2016/09/30	EL28	03/11/2016	132.17	Put	Bond Future	2,122.3200	2.1223	2,495.0800	2.4951	17.564	0	0	0
2016/09/30	EL28	03/11/2016	132.16	Put	Bond Future	2,112.3200	2.1123	2,485.0800	2.4851	17.647	0	0	0
2016/09/30	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	EL28	02/02/2017			Bond Future	132.5514	132.5514	132.1709	132.1709	(0.287)	0.0000	0.0000	0
2016/09/30	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	EL28	02/02/2017	135.10	Put	Bond Future	2,548.5800	2.5486	2,929.1400	2.9291	14.932	0	0	0
2016/09/30	EL28	02/02/2017	135.12	Put	Bond Future	2,568.5800	2.5686	2,949.1400	2.9491	14.816	0	0	0
2016/09/30	EL28	02/02/2017	135.11	Put	Bond Future	2,558.5800	2.5586	2,939.1400	2.9391	14.874	0	0	0
2016/09/30	EL28	04/05/2017			Bond Future	133.5181	133.5181	133.1281	133.1281	(0.292)	0.0000	0.0000	0
2016/09/30	EL28	04/05/2017	137.90	Put	Bond Future	4,381.9400	4.3819	4,771.8600	4.7719	8.898	0	0	0
2016/09/30	EL28	04/05/2017	137.92	Put	Bond Future	4,401.9400	4.4019	4,791.8600	4.7919	8.858	0	0	0
2016/09/30	EL28	04/05/2017	137.91	Put	Bond Future	4,391.9400	4.3919	4,781.8600	4.7819	8.878	0	0	0
2016/09/30	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	ES33	03/11/2016			Bond Future	10.2146	79.4832	10.2542	79.2206	0.388	0.0000	0.0000	8,789
2016/09/30	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	ES33	03/11/2016	11.31	Call	Bond Future	6,796.6300	6.7966	6,534.0700	6.5341	(3.863)	0	0	0
2016/09/30	ES33	03/11/2016	11.29	Call	Bond Future	6,680.7200	6.6807	6,418.1600	6.4182	(3.930)	0	0	0
2016/09/30	ES33	03/11/2016	11.30	Call	Bond Future	6,738.7100	6.7387	6,476.1500	6.4762	(3.896)	0	0	0
2016/09/30	ES33	02/02/2017			Bond Future	10.2890	81.0085	10.3300	80.7405	0.398	0.0000	0.0000	0
2016/09/30	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	ES33	02/02/2017	10.59	Call	Bond Future	1,936.3100	1.9363	1,668.2900	1.6683	(13.842)	0	0	0
2016/09/30	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	ES33	02/02/2017	10.60	Call	Bond Future	1,999.4000	1.9994	1,731.3800	1.7314	(13.405)	0	0	0
2016/09/30	ES33	02/02/2017	10.61	Call	Bond Future	2,062.4100	2.0624	1,794.3900	1.7944	(12.995)	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
2016/09/30	ES33	04/05/2017			Bond Future	10.3537	78.8298	10.3962	78.5553	0.410	0.0000	0.0000	0
2016/09/30	ES33	04/05/2017	10.55	Call	Bond Future	1,256.3800	1.2564	981.9300	0.9819	(21.845)	0	0	0
2016/09/30	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	ES33	04/05/2017	10.56	Call	Bond Future	1,319.5600	1.3196	1,045.1100	1.0451	(20.799)	0	0	0
2016/09/30	ES33	04/05/2017	10.54	Call	Bond Future	1,193.1300	1.1931	918.6800	0.9187	(23.003)	0	0	0
2016/09/30	ES42	03/11/2016			Bond Future	10.3483	83.8271	10.3770	83.6075	0.278	0.0000	0.0000	8,777
2016/09/30	ES42	02/02/2017			Bond Future	10.4183	85.4358	10.4480	85.2115	0.285	0.0000	0.0000	0
2016/09/30	ES42	04/05/2017			Bond Future	10.4830	82.8774	10.5138	82.6472	0.294	0.0000	0.0000	0
2016/09/30	GOVI	03/11/2016	476.11	Call	GOVI	581,860.0000	58.1860	570,990.0000	57.0990	(1.868)	0	0	0
2016/09/30	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	GOVI	03/11/2016			GOVI	534.2960	534.2960	533.2090	533.2090	(0.203)	0.0000	0.0000	422
2016/09/30	GOVI	03/11/2016	476.12	Call	GOVI	581,760.0000	58.1760	570,890.0000	57.0890	(1.868)	0	0	0
2016/09/30	GOVI	03/11/2016	476.13	Call	GOVI	581,660.0000	58.1660	570,790.0000	57.0790	(1.869)	0	0	0
2016/09/30	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	GOVI	02/02/2017	533.34	Call	GOVI	112,100.0000	11.2100	100,990.0000	10.0990	(9.911)	0	0	0
2016/09/30	GOVI	02/02/2017			GOVI	544.5500	544.5500	543.4390	543.4390	(0.204)	0.0000	0.0000	27
2016/09/30	GOVI	02/02/2017	533.32	Call	GOVI	112,300.0000	11.2300	101,190.0000	10.1190	(9.893)	0	0	0
2016/09/30	GOVI	02/02/2017	533.33	Call	GOVI	112,200.0000	11.2200	101,090.0000	10.1090	(9.902)	0	0	0
2016/09/30	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	GOVI	04/05/2017			GOVI	555.4120	555.4120	554.2720	554.2720	(0.205)	0.0000	0.0000	0
2016/09/30	GOVI	04/05/2017	262.19	Call	GOVI	2,932,220.0000	293.2220	2,920,820.0000	292.0820	(0.389)	0	0	0
2016/09/30	GOVI	04/05/2017	262.20	Call	GOVI	2,932,120.0000	293.2120	2,920,720.0000	292.0720	(0.389)	0	0	0
2016/09/30	GOVI	04/05/2017	262.18	Call	GOVI	2,932,320.0000	293.2320	2,920,920.0000	292.0920	(0.389)	0	0	0
2016/09/30	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/30	IGOV	03/11/2016			Index Future	249.7080	249.7080	249.5120	249.5120	(0.078)	0.0000	0.0000	1,021
2016/09/30	IGOV	02/02/2017			Index Future	254.5150	254.5150	254.3150	254.3150	(0.079)	0.0000	0.0000	57
2016/09/30	IGOV	04/05/2017			Index Future	259.6070	259.6070	259.3990	259.3990	(0.080)	0.0000	0.0000	0
2016/09/30	ILBI	03/11/2016			Index Future	676.8800	676.8800	676.4180	676.4180	(0.068)	0.0000	0.0000	0
2016/09/30	ILBI	02/02/2017			Index Future	689.9990	689.9990	689.5260	689.5260	(0.069)	0.0000	0.0000	155
2016/09/30	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/09/30	IS01	16/03/2017			Interest Rate Swap	100.0116	100.0116	100.0113	100.0113	0.000	0.0000	0.0000	0
2016/09/30	IS01	15/06/2017			Interest Rate Swap	99.6395	99.6395	99.6395	99.6395	0.000	0.0000	0.0000	0
2016/09/30	IS01	21/09/2017			Interest Rate Swap	99.6745	99.6745	99.6751	99.6751	0.001	0.0000	0.0000	0
2016/09/30	IS01	21/12/2017			Interest Rate Swap	99.9311	99.9311	99.9304	99.9304	(0.001)	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
2016/09/30	IS02	18/12/2017			Interest Rate Swap	99.9586	99.9586	99.9577	99.9577	(0.001)	0.0000	0.0000	0
2016/09/30	IS02	16/03/2018			Interest Rate Swap	99.2364	99.2364	99.2341	99.2341	(0.002)	0.0000	0.0000	0
2016/09/30	IS02	15/06/2018			Interest Rate Swap	98.8911	98.8911	98.8880	98.8880	(0.003)	0.0000	0.0000	0
2016/09/30	IS02	21/09/2018			Interest Rate Swap	98.9431	98.9431	98.9343	98.9343	(0.009)	0.0000	0.0000	0
2016/09/30	IS02	21/12/2018			Interest Rate Swap	99.4400	99.4400	99.4300	99.4300	(0.010)	0.0000	0.0000	0
2016/09/30	IS05	17/12/2020			Interest Rate Swap	97.7579	97.7579	97.7320	97.7320	(0.027)	0.0000	0.0000	0
2016/09/30	IS05	16/03/2021			Interest Rate Swap	97.0828	97.0828	97.0561	97.0561	(0.028)	0.0000	0.0000	0
2016/09/30	IS05	15/06/2021			Interest Rate Swap	96.3741	96.3741	96.3468	96.3468	(0.028)	0.0000	0.0000	0
2016/09/30	IS05	21/09/2021			Interest Rate Swap	96.6388	96.6388	96.6090	96.6090	(0.031)	0.0000	0.0000	0
2016/09/30	IS05	21/12/2021			Interest Rate Swap	98.8792	98.8792	98.8457	98.8457	(0.034)	0.0000	0.0000	50
2016/09/30	IS10	17/12/2025			Interest Rate Swap	97.6148	97.6148	97.4999	97.4999	(0.118)	0.0000	0.0000	0
2016/09/30	IS10	16/03/2026			Interest Rate Swap	94.6900	94.6900	94.5718	94.5718	(0.125)	0.0000	0.0000	0
2016/09/30	IS10	15/06/2026			Interest Rate Swap	93.4590	93.4590	93.3401	93.3401	(0.127)	0.0000	0.0000	0
2016/09/30	IS10	21/09/2026			Interest Rate Swap	95.5528	95.5528	95.4331	95.4331	(0.125)	0.0000	0.0000	0
2016/09/30	IS10	21/12/2026			Interest Rate Swap	99.2189	99.2189	99.0973	99.0973	(0.123)	0.0000	0.0000	0
2016/09/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/30	JBAF	19/10/2016			Jibar Tradeable Future	7.3500	92.6500	7.3600	92.6400	0.136	0.0000	0.0000	0
2016/09/30	JBAF	16/11/2016			Jibar Tradeable Future	7.3700	92.6300	7.3800	92.6200	0.136	0.0000	0.0000	0
2016/09/30	JBAF	21/12/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	10,000
2016/09/30	JBAF	18/01/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/09/30	JBAF	15/02/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/09/30	JBAF	15/03/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	1,000
2016/09/30	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4400	92.5600	0.135	0.0000	0.0000	0
2016/09/30	JBAF	20/09/2017			Jibar Tradeable Future	7.4250	92.5750	7.4300	92.5700	0.067	0.0000	0.0000	0
2016/09/30	JBAF	20/12/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/09/30	JBAF	20/03/2018			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	1,000
2016/09/30	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/30	JBAF	19/09/2018			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/09/30	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/30	R023	03/11/2016	9.73	Put	Bond Future	0.7200	0.0007	0.6700	0.0007	(6.944)	0	0	0
2016/09/30	R023	03/11/2016			Bond Future	8.3355	98.6300	8.3504	98.5597	0.178	0.0000	0.0000	13,335
2016/09/30	R023	03/11/2016	9.75	Put	Bond Future	0.6100	0.0006	0.5700	0.0006	(6.557)	0	0	0
2016/09/30	R023	03/11/2016	9.73	Call	Bond Future	6,350.3800	6.3504	6,279.9500	6.2800	(1.109)	0	0	0
2016/09/30	R023	03/11/2016	9.74	Put	Bond Future	0.6600	0.0007	0.6200	0.0006	(6.061)	0	0	0
2016/09/30	R023	03/11/2016	9.74	Call	Bond Future	6,393.9600	6.3940	6,323.5400	6.3235	(1.101)	0	0	0

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2016/09/30	R023	03/11/2016	9.75	Call	Bond Future	6,437.5200	6.4375	6,367.1000	6.3671	(1.094)	0	0	0
2016/09/30	R023	02/02/2017	8.85	Call	Bond Future	2,858.7800	2.8588	2,817.6400	2.8176	(1.439)	0	0	0
2016/09/30	R023	02/02/2017			Bond Future	8.3688	100.5228	8.3845	100.4506	0.188	0.0000	0.0000	0
2016/09/30	R023	02/02/2017	8.86	Call	Bond Future	2,891.3000	2.8913	2,849.8200	2.8498	(1.435)	0	0	0
2016/09/30	R023	02/02/2017	8.84	Put	Bond Future	691.2300	0.6912	722.6300	0.7226	4.543	0	0	0
2016/09/30	R023	02/02/2017	8.86	Put	Bond Future	666.8000	0.6668	697.5000	0.6975	4.604	0	0	0
2016/09/30	R023	02/02/2017	8.84	Call	Bond Future	2,826.4000	2.8264	2,785.6200	2.7856	(1.443)	0	0	0
2016/09/30	R023	02/02/2017	8.85	Put	Bond Future	678.9300	0.6789	709.9700	0.7100	4.572	0	0	0
2016/09/30	R023	04/05/2017	8.61	Call	Bond Future	2,490.7500	2.4907	2,462.9300	2.4629	(1.117)	0	0	0
2016/09/30	R023	04/05/2017			Bond Future	8.3822	98.5942	8.3990	98.5193	0.201	0.0000	0.0000	0
2016/09/30	R023	04/05/2017	8.59	Call	Bond Future	2,438.4200	2.4384	2,411.1900	2.4112	(1.117)	0	0	0
2016/09/30	R023	04/05/2017	8.60	Call	Bond Future	2,464.5100	2.4645	2,436.9900	2.4370	(1.117)	0	0	0
2016/09/30	R023	04/05/2017	8.59	Put	Bond Future	1,519.3400	1.5193	1,567.0300	1.5670	3.139	0	0	0
2016/09/30	R023	04/05/2017	8.61	Put	Bond Future	1,483.7900	1.4838	1,530.8900	1.5309	3.174	0	0	0
2016/09/30	R023	04/05/2017	8.60	Put	Bond Future	1,501.4800	1.5015	1,548.8800	1.5489	3.157	0	0	0
2016/09/30	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R035	03/11/2016			Bond Future	9.2635	98.2730	9.3034	97.9341	0.431	0.0000	0.0000	4,671
2016/09/30	R035	03/11/2016	9.59	Call	Bond Future	2,719.8200	2.7198	2,380.9300	2.3809	(12.460)	0	0	0
2016/09/30	R035	03/11/2016	9.57	Call	Bond Future	2,556.5900	2.5566	2,217.7000	2.2177	(13.256)	0	0	0
2016/09/30	R035	03/11/2016	9.58	Call	Bond Future	2,638.2600	2.6383	2,299.3700	2.2994	(12.845)	0	0	0
2016/09/30	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R035	02/02/2017			Bond Future	9.3082	100.1588	9.3493	99.8129	0.443	0.0000	0.0000	0
2016/09/30	R035	02/02/2017	9.51	Call	Bond Future	1,676.7200	1.6767	1,330.8200	1.3308	(20.630)	0	0	0
2016/09/30	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R035	02/02/2017	9.52	Call	Bond Future	1,758.6300	1.7586	1,412.7300	1.4127	(19.669)	0	0	0
2016/09/30	R035	02/02/2017	9.50	Call	Bond Future	1,594.7100	1.5947	1,248.8100	1.2488	(21.690)	0	0	0
2016/09/30	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R035	04/05/2017			Bond Future	9.3416	97.6520	9.3842	97.2979	0.456	0.0000	0.0000	0
2016/09/30	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R035	04/05/2017	9.55	Call	Bond Future	1,714.3100	1.7143	1,360.2200	1.3602	(20.655)	0	0	0
2016/09/30	R035	04/05/2017	9.53	Call	Bond Future	1,551.8200	1.5518	1,197.7300	1.1977	(22.818)	0	0	0
2016/09/30	R035	04/05/2017	9.54	Call	Bond Future	1,633.1200	1.6331	1,279.0300	1.2790	(21.682)	0	0	0
2016/09/30	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R186	03/11/2016	8.82	Put	Bond Future	807.4900	0.8075	858.9600	0.8590	6.374	0	0	150
2016/09/30	R186	03/11/2016	9.40	Put	Bond Future	83.8600	0.0839	92.1800	0.0922	9.921	0	0	0
2016/09/30	R186	03/11/2016			Bond Future	8.6656	116.1918	8.6854	116.0493	0.229	0.0000	0.0000	88,513
2016/09/30	R186	03/11/2016	8.30	Put	Bond Future	3,033.0600	3.0331	3,139.6300	3.1396	3.514	0	0	0
2016/09/30	R186	03/11/2016	8.52	Put	Bond Future	1,874.7100	1.8747	1,956.1900	1.9562	4.346	0	0	150
2016/09/30	R186	03/11/2016	8.95	Put	Bond Future	523.5200	0.5235	561.2900	0.5613	7.215	0	0	0
2016/09/30	R186	03/11/2016	9.20	Put	Bond Future	201.8100	0.2018	219.4600	0.2195	8.746	0	0	0
2016/09/30	R186	03/11/2016	8.97	Put	Bond Future	487.8400	0.4878	523.7200	0.5237	7.355	0	0	0
2016/09/30	R186	03/11/2016	8.96	Put	Bond Future	505.3700	0.5054	542.2500	0.5423	7.298	0	0	0
2016/09/30	R186	03/11/2016	9.10	Call	Bond Future	3,365.6600	3.3657	3,247.7400	3.2477	(3.504)	0	0	0

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2016/09/30	R186	03/11/2016	9.66	Call	Bond Future	6,873.1400		6.8731	6,731.7500	6.7317	(2.057)	0	0	0
2016/09/30	R186	03/11/2016	8.30	Call	Bond Future	363.2300		0.3632	327.3200	0.3273	(9.886)	0	0	150
2016/09/30	R186	03/11/2016	8.90	Call	Bond Future	2,289.5300		2.2895	2,189.8200	2.1898	(4.355)	0	0	0
2016/09/30	R186	03/11/2016	8.97	Call	Bond Future	2,647.2800		2.6473	2,540.6800	2.5407	(4.027)	0	0	0
2016/09/30	R186	03/11/2016	9.71	Call	Bond Future	7,196.9900		7.1970	7,054.9400	7.0549	(1.974)	0	0	0
2016/09/30	R186	03/11/2016	8.52	Call	Bond Future	821.5700		0.8216	760.5700	0.7606	(7.425)	0	0	0
2016/09/30	R186	03/11/2016	8.82	Call	Bond Future	1,909.9100		1.9099	1,818.9000	1.8189	(4.765)	0	0	0
2016/09/30	R186	03/11/2016	8.95	Call	Bond Future	2,542.8100		2.5428	2,438.1000	2.4381	(4.118)	0	0	0
2016/09/30	R186	03/11/2016	9.20	Call	Bond Future	3,955.7500		3.9557	3,830.9200	3.8309	(3.156)	0	0	1,425
2016/09/30	R186	03/11/2016	8.90	Put	Bond Future	621.6700		0.6217	664.4400	0.6644	6.880	0	0	5,092
2016/09/30	R186	03/11/2016	9.40	Call	Bond Future	5,198.9400		5.1989	5,064.7800	5.0648	(2.581)	0	0	1,425
2016/09/30	R186	03/11/2016	9.66	Put	Bond Future	23.0800		0.0231	24.1700	0.0242	4.723	0	0	0
2016/09/30	R186	03/11/2016	9.71	Put	Bond Future	17.6800		0.0177	18.1100	0.0181	2.432	0	0	0
2016/09/30	R186	03/11/2016	8.96	Call	Bond Future	2,594.7700		2.5948	2,489.1700	2.4892	(4.070)	0	0	0
2016/09/30	R186	03/11/2016	9.10	Put	Bond Future	301.1100		0.3011	325.6700	0.3257	8.156	0	0	108
2016/09/30	R186	02/02/2017	8.81	Put	Bond Future	2,044.5300		2.0445	2,131.6300	2.1316	4.260	0	0	0
2016/09/30	R186	02/02/2017	9.40	Call	Bond Future	5,550.7800		5.5508	5,454.0800	5.4541	(1.742)	0	0	0
2016/09/30	R186	02/02/2017	8.00	Put	Bond Future	5,749.9500		5.7500	5,868.9700	5.8690	2.070	0	0	0
2016/09/30	R186	02/02/2017			Bond Future	8.7008		113.1186	8.7215	112.9728	0.238	0.0000	0.0000	0
2016/09/30	R186	02/02/2017	8.43	Put	Bond Future	3,487.4100		3.4874	3,581.4300	3.5814	2.696	0	0	0
2016/09/30	R186	02/02/2017	8.80	Put	Bond Future	2,075.2400		2.0752	2,163.0400	2.1630	4.231	0	0	0
2016/09/30	R186	02/02/2017	8.90	Put	Bond Future	1,782.3300		1.7823	1,864.1000	1.8641	4.588	0	0	750
2016/09/30	R186	02/02/2017	9.50	Call	Bond Future	6,082.5600		6.0826	5,980.0500	5.9800	(1.685)	0	0	0
2016/09/30	R186	02/02/2017	8.87	Call	Bond Future	3,050.0200		3.0500	2,987.8400	2.9878	(2.039)	0	0	0
2016/09/30	R186	02/02/2017	8.60	Call	Bond Future	2,062.4200		2.0624	2,006.5400	2.0065	(2.709)	0	0	7,000
2016/09/30	R186	02/02/2017	8.81	Call	Bond Future	2,810.2700		2.8103	2,751.5500	2.7515	(2.089)	0	0	0
2016/09/30	R186	02/02/2017	8.00	Call	Bond Future	664.2400		0.6642	637.4400	0.6374	(4.035)	0	0	7,000
2016/09/30	R186	02/02/2017	8.37	Call	Bond Future	1,401.0100		1.4010	1,353.0900	1.3531	(3.420)	0	0	500
2016/09/30	R186	02/02/2017	8.79	Call	Bond Future	2,732.3500		2.7324	2,675.0300	2.6750	(2.098)	0	0	0
2016/09/30	R186	02/02/2017	8.87	Put	Bond Future	1,866.6300		1.8666	1,950.2700	1.9503	4.481	0	0	500
2016/09/30	R186	02/02/2017	8.43	Call	Bond Future	1,558.1400		1.5581	1,506.3400	1.5063	(3.324)	0	0	750
2016/09/30	R186	02/02/2017	8.80	Call	Bond Future	2,771.1600		2.7712	2,713.1400	2.7131	(2.094)	0	0	0
2016/09/30	R186	02/02/2017	8.90	Call	Bond Future	3,173.7600		3.1738	3,109.7100	3.1097	(2.018)	0	0	0
2016/09/30	R186	02/02/2017	9.50	Put	Bond Future	639.1100		0.6391	682.4200	0.6824	6.777	0	0	13,500
2016/09/30	R186	02/02/2017	9.40	Put	Bond Future	768.5400		0.7685	817.6600	0.8177	6.391	0	0	750
2016/09/30	R186	02/02/2017	8.60	Put	Bond Future	2,775.2900		2.7753	2,865.2300	2.8652	3.241	0	0	0
2016/09/30	R186	02/02/2017	8.37	Put	Bond Future	3,763.8100		3.7638	3,861.7100	3.8617	2.601	0	0	0
2016/09/30	R186	02/02/2017	8.79	Put	Bond Future	2,106.3000		2.1063	2,194.8000	2.1948	4.202	0	0	0
2016/09/30	R186	04/05/2017			Bond Future	8.7264		115.3758	8.7482	115.2256	0.250	0.0000	0.0000	0
2016/09/30	R186	04/05/2017	8.89	Put	Bond Future	2,626.8500		2.6269	2,674.3200	2.6743	1.807	0	0	0
2016/09/30	R186	04/05/2017	8.91	Put	Bond Future	2,569.2700		2.5693	2,615.7700	2.6158	1.810	0	0	0
2016/09/30	R186	04/05/2017	8.90	Put	Bond Future	2,597.9400		2.5979	2,644.9200	2.6449	1.808	0	0	0
2016/09/30	R186	04/05/2017	8.91	Call	Bond Future	3,827.0700		3.8271	3,723.3500	3.7233	(2.710)	0	0	0
2016/09/30	R186	04/05/2017	8.89	Call	Bond Future	3,748.5600		3.7486	3,645.8100	3.6458	(2.741)	0	0	0
2016/09/30	R186	04/05/2017	8.90	Call	Bond Future	3,787.7200		3.7877	3,684.4800	3.6845	(2.726)	0	0	0
2016/09/30	R197	03/11/2016	303.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R197	03/11/2016	303.57	Put	Bond Future	1,039.3200		1.0393	1,005.9800	1.0060	(3.208)	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
2016/09/30	R197	03/11/2016			Bond Future	302.5307		302.5307	302.5640	302.5640	0.011	0.0000	0.0000	875
2016/09/30	R197	03/11/2016	303.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R197	03/11/2016	303.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R197	03/11/2016	303.56	Put	Bond Future	1,029.3200		1.0293	995.9800	0.9960	(3.239)	0	0	0
2016/09/30	R197	03/11/2016	303.58	Put	Bond Future	1,049.3200		1.0493	1,015.9800	1.0160	(3.177)	0	0	0
2016/09/30	R202	03/11/2016	253.85	Put	Bond Future	4,008.3300		4.0083	3,980.3000	3.9803	(0.699)	0	0	0
2016/09/30	R202	03/11/2016			Bond Future	249.8417		249.8417	249.8697	249.8697	0.011	0.0000	0.0000	35,841
2016/09/30	R202	03/11/2016	253.87	Put	Bond Future	4,028.3300		4.0283	4,000.3000	4.0003	(0.696)	0	0	0
2016/09/30	R202	03/11/2016	253.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R202	03/11/2016	253.86	Put	Bond Future	4,018.3300		4.0183	3,990.3000	3.9903	(0.698)	0	0	0
2016/09/30	R202	03/11/2016	253.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R202	03/11/2016	253.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R203	03/11/2016	8.86	Call	Bond Future	1,164.8100		1.1648	1,155.5400	1.1555	(0.796)	0	0	0
2016/09/30	R203	03/11/2016			Bond Future	7.4201		101.8872	7.4314	101.8780	0.153	0.0000	0.0000	30,174
2016/09/30	R203	03/11/2016	8.84	Call	Bond Future	1,148.7700		1.1488	1,139.5100	1.1395	(0.806)	0	0	0
2016/09/30	R203	03/11/2016	8.85	Call	Bond Future	1,156.7900		1.1568	1,147.5200	1.1475	(0.801)	0	0	0
2016/09/30	R203	03/11/2016	8.84	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2016/09/30	R203	03/11/2016	8.86	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/09/30	R203	03/11/2016	8.85	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/09/30	R203	02/02/2017	7.70	Call	Bond Future	299.4500		0.2995	291.7400	0.2917	(2.575)	0	0	0
2016/09/30	R203	02/02/2017	7.71	Put	Bond Future	63.7900		0.0638	65.9800	0.0660	3.433	0	0	0
2016/09/30	R203	02/02/2017			Bond Future	7.2961		103.8425	7.3132	103.8325	0.235	0.0000	0.0000	0
2016/09/30	R203	02/02/2017	7.71	Call	Bond Future	303.6600		0.3037	295.9000	0.2959	(2.555)	0	0	0
2016/09/30	R203	02/02/2017	7.72	Call	Bond Future	308.1100		0.3081	300.3100	0.3003	(2.532)	0	0	0
2016/09/30	R203	02/02/2017	7.70	Put	Bond Future	65.3600		0.0654	67.6000	0.0676	3.427	0	0	0
2016/09/30	R203	02/02/2017	7.72	Put	Bond Future	62.4500		0.0625	64.6000	0.0646	3.443	0	0	0
2016/09/30	R203	04/05/2017	6.91	Call	Bond Future	172.4200		0.1724	165.0200	0.1650	(4.292)	0	0	0
2016/09/30	R203	04/05/2017	6.92	Put	Bond Future	74.4200		0.0744	78.4500	0.0784	5.415	0	0	0
2016/09/30	R203	04/05/2017			Bond Future	6.6337		101.7397	6.6663	101.7282	0.493	0.0000	0.0000	0
2016/09/30	R203	04/05/2017	6.92	Call	Bond Future	174.9300		0.1749	167.4800	0.1675	(4.259)	0	0	0
2016/09/30	R203	04/05/2017	6.93	Call	Bond Future	177.1600		0.1772	169.6600	0.1697	(4.233)	0	0	0
2016/09/30	R203	04/05/2017	6.91	Put	Bond Future	75.4200		0.0754	79.5000	0.0795	5.410	0	0	0
2016/09/30	R203	04/05/2017	6.93	Put	Bond Future	73.1400		0.0731	77.1200	0.0771	5.442	0	0	0
2016/09/30	R204	03/11/2016			Bond Future	7.6367		103.7446	7.6524	103.7144	0.205	0.0000	0.0000	31,543
2016/09/30	R204	03/11/2016	9.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R204	03/11/2016	9.23	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R204	03/11/2016	9.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R204	03/11/2016	9.22	Call	Bond Future	2,999.9300		2.9999	2,969.7400	2.9697	(1.006)	0	0	0
2016/09/30	R204	03/11/2016	9.21	Call	Bond Future	2,981.3400		2.9813	2,951.1500	2.9512	(1.013)	0	0	0
2016/09/30	R204	03/11/2016	9.23	Call	Bond Future	3,018.5100		3.0185	2,988.3200	2.9883	(1.000)	0	0	0
2016/09/30	R204	02/02/2017	8.28	Call	Bond Future	1,249.7700		1.2498	1,219.6800	1.2197	(2.408)	0	0	0
2016/09/30	R204	02/02/2017			Bond Future	7.6174		101.6951	7.6356	101.6638	0.239	0.0000	0.0000	0
2016/09/30	R204	02/02/2017	8.29	Call	Bond Future	1,263.8500		1.2639	1,233.7100	1.2337	(2.385)	0	0	0
2016/09/30	R204	02/02/2017	8.30	Call	Bond Future	1,278.1400		1.2781	1,247.9400	1.2479	(2.363)	0	0	0
2016/09/30	R204	02/02/2017	8.28	Put	Bond Future	118.3000		0.1183	119.4900	0.1195	1.006	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
2016/09/30	R204	02/02/2017	8.30	Put	Bond Future	112.7800	0.1128	113.8600	0.1139	0.958	0	0	0
2016/09/30	R204	02/02/2017	8.29	Put	Bond Future	115.4300	0.1154	116.5700	0.1166	0.988	0	0	0
2016/09/30	R204	04/05/2017	7.90	Put	Bond Future	323.6000	0.3236	341.8300	0.3418	5.633	0	0	0
2016/09/30	R204	04/05/2017			Bond Future	7.5439	103.7243	7.5660	103.6910	0.293	0.0000	0.0000	0
2016/09/30	R204	04/05/2017	7.92	Put	Bond Future	313.7900	0.3138	332.0000	0.3320	5.803	0	0	0
2016/09/30	R204	04/05/2017	7.90	Call	Bond Future	857.8000	0.8578	842.7600	0.8428	(1.753)	0	0	0
2016/09/30	R204	04/05/2017	7.91	Put	Bond Future	318.6700	0.3187	337.0300	0.3370	5.761	0	0	0
2016/09/30	R204	04/05/2017	7.91	Call	Bond Future	867.8200	0.8678	852.9100	0.8529	(1.718)	0	0	0
2016/09/30	R204	04/05/2017	7.92	Call	Bond Future	877.8800	0.8779	862.8200	0.8628	(1.715)	0	0	0
2016/09/30	R207	03/11/2016			Bond Future	7.8673	100.5593	7.8826	100.5175	0.194	0.0000	0.0000	52,034
2016/09/30	R207	03/11/2016	7.94	Call	Bond Future	525.2800	0.5253	498.9100	0.4989	(5.020)	0	0	0
2016/09/30	R207	03/11/2016	7.93	Put	Bond Future	337.9100	0.3379	353.6400	0.3536	4.655	0	0	0
2016/09/30	R207	03/11/2016	7.95	Put	Bond Future	314.9300	0.3149	329.9400	0.3299	4.766	0	0	0
2016/09/30	R207	03/11/2016	7.94	Put	Bond Future	326.2100	0.3262	341.6500	0.3416	4.733	0	0	0
2016/09/30	R207	03/11/2016	7.95	Call	Bond Future	541.3500	0.5413	514.5500	0.5145	(4.951)	0	0	0
2016/09/30	R207	03/11/2016	7.93	Call	Bond Future	509.6200	0.5096	483.5400	0.4835	(5.118)	0	0	0
2016/09/30	R207	02/02/2017	9.24	Call	Bond Future	3,442.4500	3.4425	3,399.8300	3.3998	(1.238)	0	0	0
2016/09/30	R207	02/02/2017			Bond Future	7.8734	98.8466	7.8903	98.8034	0.215	0.0000	0.0000	0
2016/09/30	R207	02/02/2017	8.91	Call	Bond Future	2,680.9400	2.6809	2,641.1100	2.6411	(1.486)	0	0	62
2016/09/30	R207	02/02/2017	9.22	Call	Bond Future	3,395.5500	3.3956	3,352.9700	3.3530	(1.254)	0	0	0
2016/09/30	R207	02/02/2017	9.23	Call	Bond Future	3,418.9900	3.4190	3,376.3900	3.3764	(1.246)	0	0	0
2016/09/30	R207	02/02/2017	8.91	Put	Bond Future	78.6900	0.0787	82.0000	0.0820	4.206	0	0	0
2016/09/30	R207	02/02/2017	9.22	Put	Bond Future	31.7100	0.0317	32.2700	0.0323	1.766	0	0	0
2016/09/30	R207	02/02/2017	9.24	Put	Bond Future	29.7400	0.0297	30.2600	0.0303	1.748	0	0	0
2016/09/30	R207	02/02/2017	9.23	Put	Bond Future	30.7100	0.0307	31.2500	0.0313	1.758	0	0	0
2016/09/30	R207	04/05/2017	8.21	Put	Bond Future	549.9600	0.5500	572.3100	0.5723	4.064	0	0	0
2016/09/30	R207	04/05/2017			Bond Future	7.8586	100.8190	7.8778	100.7737	0.244	0.0000	0.0000	0
2016/09/30	R207	04/05/2017	8.22	Call	Bond Future	1,390.0000	1.3900	1,367.1500	1.3672	(1.644)	0	0	0
2016/09/30	R207	04/05/2017	8.20	Call	Bond Future	1,359.3400	1.3593	1,336.5900	1.3366	(1.674)	0	0	0
2016/09/30	R207	04/05/2017	8.21	Call	Bond Future	1,374.7800	1.3748	1,351.8400	1.3518	(1.669)	0	0	0
2016/09/30	R207	04/05/2017	8.20	Put	Bond Future	557.8800	0.5579	580.4200	0.5804	4.040	0	0	0
2016/09/30	R207	04/05/2017	8.22	Put	Bond Future	541.8400	0.5418	564.2800	0.5643	4.141	0	0	0
2016/09/30	R207	03/08/2017	8.19	Call	Bond Future	1,466.2500	1.4663	1,447.2000	1.4472	(1.299)	0	0	51
2016/09/30	R207	03/08/2017			Bond Future	7.7989	99.2689	7.8212	99.2206	0.286	0.0000	0.0000	0
2016/09/30	R207	03/08/2017	8.39	Put	Bond Future	491.5200	0.4915	517.6400	0.5176	5.314	0	0	0
2016/09/30	R207	03/08/2017	8.41	Put	Bond Future	479.6700	0.4797	505.4200	0.5054	5.368	0	0	0
2016/09/30	R207	03/08/2017	8.19	Put	Bond Future	624.5100	0.6245	653.7000	0.6537	4.674	0	0	0
2016/09/30	R207	03/08/2017	8.40	Put	Bond Future	485.5700	0.4856	511.5000	0.5115	5.340	0	0	0
2016/09/30	R207	03/08/2017	8.41	Call	Bond Future	1,790.9100	1.7909	1,768.4200	1.7684	(1.256)	0	0	0
2016/09/30	R207	03/08/2017	8.39	Call	Bond Future	1,760.2000	1.7602	1,738.0800	1.7381	(1.257)	0	0	0
2016/09/30	R207	03/08/2017	8.40	Call	Bond Future	1,775.5300	1.7755	1,753.2200	1.7532	(1.257)	0	0	0
2016/09/30	R208	03/11/2016	9.59	Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2016/09/30	R208	03/11/2016			Bond Future	8.0573	95.9551	8.0723	95.9021	0.186	0.0000	0.0000	30,986
2016/09/30	R208	03/11/2016	9.58	Put	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2016/09/30	R208	03/11/2016	9.57	Call	Bond Future	5,169.0700	5.1691	5,116.1000	5.1161	(1.025)	0	0	0
2016/09/30	R208	03/11/2016	9.58	Call	Bond Future	5,202.0800	5.2021	5,149.1100	5.1491	(1.018)	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
2016/09/30	R208	03/11/2016	9.59	Call	Bond Future	5,235.0700	5.2351	5,182.1100	5.1821	(1.012)	0	0	0
2016/09/30	R208	03/11/2016	9.57	Put	Bond Future	0.0800	0.0001	0.0700	0.0001	(12.500)	0	0	0
2016/09/30	R208	02/02/2017			Bond Future	8.0787	97.7965	8.0949	97.7420	0.201	0.0000	0.0000	0
2016/09/30	R208	02/02/2017	8.64	Call	Bond Future	2,229.8600	2.2299	2,192.9600	2.1930	(1.655)	0	0	0
2016/09/30	R208	02/02/2017	8.63	Put	Bond Future	370.3900	0.3704	388.2700	0.3883	4.827	0	0	0
2016/09/30	R208	02/02/2017	8.65	Put	Bond Future	355.4100	0.3554	372.9600	0.3730	4.938	0	0	0
2016/09/30	R208	02/02/2017	8.64	Put	Bond Future	362.9300	0.3629	380.5500	0.3805	4.855	0	0	0
2016/09/30	R208	02/02/2017	8.65	Call	Bond Future	2,255.2000	2.2552	2,218.2300	2.2182	(1.639)	0	0	0
2016/09/30	R208	02/02/2017	8.63	Call	Bond Future	2,204.4500	2.2044	2,167.8100	2.1678	(1.662)	0	0	0
2016/09/30	R208	04/05/2017	8.39	Call	Bond Future	1,841.1000	1.8411	1,814.1000	1.8141	(1.467)	0	0	0
2016/09/30	R208	04/05/2017			Bond Future	8.0788	96.3437	8.0966	96.2869	0.220	0.0000	0.0000	0
2016/09/30	R208	04/05/2017	8.37	Call	Bond Future	1,801.1300	1.8011	1,774.6000	1.7746	(1.473)	0	0	0
2016/09/30	R208	04/05/2017	8.38	Call	Bond Future	1,820.9200	1.8209	1,794.1500	1.7941	(1.470)	0	0	0
2016/09/30	R208	04/05/2017	8.37	Put	Bond Future	875.3500	0.8753	905.6600	0.9057	3.463	0	0	0
2016/09/30	R208	04/05/2017	8.39	Put	Bond Future	852.1400	0.8521	881.9800	0.8820	3.502	0	0	0
2016/09/30	R208	04/05/2017	8.38	Put	Bond Future	863.5400	0.8635	893.6100	0.8936	3.482	0	0	0
2016/09/30	R209	03/11/2016	9.34	Put	Bond Future	957.1600	0.9572	1,070.5500	1.0706	11.847	0	0	345
2016/09/30	R209	03/11/2016	10.26	Call	Bond Future	6,924.7300	6.9247	6,644.6300	6.6446	(4.045)	0	0	0
2016/09/30	R209	03/11/2016			Bond Future	9.2158	74.0841	9.2557	73.8006	0.433	0.0000	0.0000	37,798
2016/09/30	R209	03/11/2016	10.24	Call	Bond Future	6,805.0000	6.8050	6,525.3700	6.5254	(4.109)	0	0	0
2016/09/30	R209	03/11/2016	8.87	Put	Bond Future	2,976.4800	2.9765	3,188.7800	3.1888	7.133	0	0	0
2016/09/30	R209	03/11/2016	8.81	Call	Bond Future	358.3300	0.3583	298.6200	0.2986	(16.663)	0	0	345
2016/09/30	R209	03/11/2016	9.04	Put	Bond Future	2,079.9600	2.0800	2,256.3900	2.2564	8.482	0	0	345
2016/09/30	R209	03/11/2016	9.42	Put	Bond Future	754.7700	0.7548	850.4500	0.8505	12.677	0	0	0
2016/09/30	R209	03/11/2016	10.25	Call	Bond Future	6,864.9400	6.8649	6,585.0100	6.5850	(4.078)	0	0	0
2016/09/30	R209	03/11/2016	9.05	Call	Bond Future	838.6400	0.8386	729.5500	0.7295	(13.008)	0	0	0
2016/09/30	R209	03/11/2016	9.45	Call	Bond Future	2,326.9200	2.3269	2,132.9100	2.1329	(8.338)	0	0	0
2016/09/30	R209	03/11/2016	10.24	Put	Bond Future	30.7600	0.0308	34.6400	0.0346	12.614	0	0	0
2016/09/30	R209	03/11/2016	9.04	Call	Bond Future	812.6800	0.8127	705.6000	0.7056	(13.176)	0	0	0
2016/09/30	R209	03/11/2016	10.25	Put	Bond Future	29.3500	0.0294	32.9300	0.0329	12.198	0	0	0
2016/09/30	R209	03/11/2016	9.34	Call	Bond Future	1,833.3900	1.8334	1,663.2700	1.6633	(9.279)	0	0	0
2016/09/30	R209	03/11/2016	10.26	Put	Bond Future	27.8900	0.0279	31.3000	0.0313	12.227	0	0	0
2016/09/30	R209	03/11/2016	9.45	Put	Bond Future	687.9700	0.6880	777.4700	0.7775	13.009	0	0	250
2016/09/30	R209	03/11/2016	8.81	Put	Bond Future	3,334.1100	3.3341	3,557.9100	3.5579	6.712	0	0	0
2016/09/30	R209	03/11/2016	8.87	Call	Bond Future	452.0000	0.4520	380.7900	0.3808	(15.754)	0	0	250
2016/09/30	R209	03/11/2016	9.42	Call	Bond Future	2,186.9100	2.1869	1,999.0800	1.9991	(8.589)	0	0	120
2016/09/30	R209	03/11/2016	9.05	Put	Bond Future	2,032.9400	2.0329	2,207.3600	2.2074	8.580	0	0	250
2016/09/30	R209	02/02/2017	9.55	Put	Bond Future	1,681.5100	1.6815	1,772.9800	1.7730	5.440	0	0	0
2016/09/30	R209	02/02/2017			Bond Future	9.2533	75.5058	9.2944	75.2165	0.444	0.0000	0.0000	0
2016/09/30	R209	02/02/2017	9.54	Put	Bond Future	1,706.8600	1.7069	1,799.4300	1.7994	5.423	0	0	0
2016/09/30	R209	02/02/2017	9.55	Call	Bond Future	3,731.6500	3.7317	3,533.8100	3.5338	(5.302)	0	0	0
2016/09/30	R209	02/02/2017	9.53	Call	Bond Future	3,647.0100	3.6470	3,451.3800	3.4514	(5.364)	0	0	0
2016/09/30	R209	02/02/2017	9.54	Call	Bond Future	3,689.3100	3.6893	3,492.5700	3.4926	(5.333)	0	0	0
2016/09/30	R209	02/02/2017	9.53	Put	Bond Future	1,732.3400	1.7323	1,826.0200	1.8260	5.408	0	0	0
2016/09/30	R209	04/05/2017	9.48	Put	Bond Future	2,766.7100	2.7667	2,883.2600	2.8833	4.213	0	0	0
2016/09/30	R209	04/05/2017			Bond Future	9.2836	73.8605	9.3260	73.5645	0.456	0.0000	0.0000	0
2016/09/30	R209	04/05/2017	9.47	Put	Bond Future	2,796.1800	2.7962	2,913.6500	2.9137	4.201	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
2016/09/30	R209	04/05/2017	9.46	Call	Bond Future	4,046.6300	4.0466	3,868.7800	3.8688	(4.395)	0	0	0
2016/09/30	R209	04/05/2017	9.47	Call	Bond Future	4,085.2000	4.0852	3,906.6400	3.9066	(4.371)	0	0	0
2016/09/30	R209	04/05/2017	9.48	Call	Bond Future	4,123.9300	4.1239	3,944.4500	3.9444	(4.352)	0	0	0
2016/09/30	R209	04/05/2017	9.46	Put	Bond Future	2,825.9100	2.8259	2,944.0900	2.9441	4.182	0	0	0
2016/09/30	R210	03/11/2016			Bond Future	186.9117	186.9117	186.3749	186.3749	(0.287)	0.0000	0.0000	2,086
2016/09/30	R210	03/11/2016	188.90	Put	Bond Future	1,988.2500	1.9882	2,525.0800	2.5251	27.000	0	0	0
2016/09/30	R210	03/11/2016	188.92	Put	Bond Future	2,008.2500	2.0082	2,545.0800	2.5451	26.731	0	0	0
2016/09/30	R210	03/11/2016	188.91	Put	Bond Future	1,998.2500	1.9982	2,535.0800	2.5351	26.865	0	0	0
2016/09/30	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R211	03/11/2016	141.75	Call	Bond Future	168.4400	0.1684	185.6700	0.1857	10.229	0	0	0
2016/09/30	R211	03/11/2016			Bond Future	141.9184	141.9184	141.9357	141.9357	0.012	0.0000	0.0000	56
2016/09/30	R211	03/11/2016	141.76	Call	Bond Future	158.4400	0.1584	175.6700	0.1757	10.875	0	0	0
2016/09/30	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R211	03/11/2016	141.74	Call	Bond Future	178.4400	0.1784	195.6700	0.1957	9.656	0	0	0
2016/09/30	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R212	03/11/2016			Bond Future	147.9709	147.9709	147.9872	147.9872	0.011	0.0000	0.0000	3,109
2016/09/30	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R212	03/11/2016	148.10	Put	Bond Future	129.1100	0.1291	112.8000	0.1128	(12.633)	0	0	0
2016/09/30	R212	03/11/2016	148.12	Put	Bond Future	149.1100	0.1491	132.8000	0.1328	(10.938)	0	0	0
2016/09/30	R212	03/11/2016	148.11	Put	Bond Future	139.1100	0.1391	122.8000	0.1228	(11.725)	0	0	0
2016/09/30	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/30	R213	03/11/2016			Bond Future	9.0622	84.9618	9.0971	84.7177	0.385	0.0000	0.0000	42,426
2016/09/30	R213	03/11/2016	10.18	Put	Bond Future	15.8100	0.0158	17.0100	0.0170	7.590	0	0	0
2016/09/30	R213	03/11/2016	10.20	Put	Bond Future	14.1400	0.0141	15.2000	0.0152	7.496	0	0	0
2016/09/30	R213	03/11/2016	10.18	Call	Bond Future	7,357.2000	7.3572	7,114.3900	7.1144	(3.300)	0	0	0
2016/09/30	R213	03/11/2016	10.19	Put	Bond Future	14.9500	0.0150	16.0800	0.0161	7.559	0	0	0
2016/09/30	R213	03/11/2016	10.19	Call	Bond Future	7,417.8300	7.4178	7,174.9500	7.1750	(3.274)	0	0	0
2016/09/30	R213	03/11/2016	10.20	Call	Bond Future	7,478.4300	7.4784	7,235.4800	7.2355	(3.249)	0	0	0
2016/09/30	R213	02/02/2017	9.40	Call	Bond Future	3,603.9600	3.6040	3,469.1200	3.4691	(3.741)	0	0	0
2016/09/30	R213	02/02/2017	9.42	Call	Bond Future	3,689.4300	3.6894	3,552.4100	3.5524	(3.714)	0	0	0
2016/09/30	R213	02/02/2017			Bond Future	9.1031	86.5922	9.1392	86.3431	0.396	0.0000	0.0000	0
2016/09/30	R213	02/02/2017	9.41	Call	Bond Future	3,646.6800	3.6467	3,510.5600	3.5106	(3.733)	0	0	0
2016/09/30	R213	02/02/2017	9.40	Put	Bond Future	1,584.3100	1.5843	1,698.5600	1.6986	7.211	0	0	0
2016/09/30	R213	02/02/2017	9.42	Put	Bond Future	1,536.1800	1.5362	1,648.2500	1.6482	7.295	0	0	0
2016/09/30	R213	02/02/2017	9.41	Put	Bond Future	1,560.1900	1.5602	1,673.1600	1.6732	7.241	0	0	0
2016/09/30	R213	04/05/2017			Bond Future	9.1324	84.7664	9.1697	84.5113	0.409	0.0000	0.0000	0
2016/09/30	R213	04/05/2017	9.35	Put	Bond Future	2,566.2500	2.5663	2,709.1100	2.7091	5.567	0	0	0
2016/09/30	R213	04/05/2017	9.37	Put	Bond Future	2,510.7600	2.5108	2,652.1200	2.6521	5.630	0	0	0
2016/09/30	R213	04/05/2017	9.35	Call	Bond Future	4,038.2100	4.0382	3,925.9000	3.9259	(2.781)	0	0	0
2016/09/30	R213	04/05/2017	9.36	Put	Bond Future	2,538.5100	2.5385	2,680.5000	2.6805	5.593	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
2016/09/30	R213	04/05/2017	9.36	Call	Bond Future	4,077.2400	4.0772	3,964.0600	3.9641	(2.776)	0	0	0
2016/09/30	R213	04/05/2017	9.37	Call	Bond Future	4,116.1900	4.1162	4,002.3800	4.0024	(2.765)	0	0	0
2016/09/30	R214	03/11/2016	10.35	Put	Bond Future	34.5500	0.0346	36.4300	0.0364	5.441	0	0	0
2016/09/30	R214	03/11/2016			Bond Future	9.3115	74.3320	9.3413	74.1105	0.320	0.0000	0.0000	29,928
2016/09/30	R214	03/11/2016	10.34	Put	Bond Future	36.2600	0.0363	38.2500	0.0383	5.488	0	0	0
2016/09/30	R214	03/11/2016	10.35	Call	Bond Future	7,144.8900	7.1449	6,925.2900	6.9253	(3.074)	0	0	0
2016/09/30	R214	03/11/2016	10.33	Call	Bond Future	7,022.4500	7.0225	6,803.0700	6.8031	(3.124)	0	0	0
2016/09/30	R214	03/11/2016	10.34	Call	Bond Future	7,083.6800	7.0837	6,864.1900	6.8642	(3.099)	0	0	0
2016/09/30	R214	03/11/2016	10.33	Put	Bond Future	38.0600	0.0381	40.1600	0.0402	5.518	0	0	0
2016/09/30	R214	02/02/2017			Bond Future	9.3511	75.7585	9.3818	75.5323	0.328	0.0000	0.0000	7,379
2016/09/30	R214	02/02/2017	9.67	Call	Bond Future	4,055.8600	4.0559	3,895.3800	3.8954	(3.957)	0	0	0
2016/09/30	R214	02/02/2017	9.66	Put	Bond Future	1,786.7300	1.7867	1,853.2000	1.8532	3.720	0	0	0
2016/09/30	R214	02/02/2017	9.68	Put	Bond Future	1,735.3500	1.7353	1,800.2100	1.8002	3.738	0	0	0
2016/09/30	R214	02/02/2017	9.67	Put	Bond Future	1,760.8900	1.7609	1,826.5500	1.8266	3.729	0	0	0
2016/09/30	R214	02/02/2017	9.68	Call	Bond Future	4,100.3800	4.1004	3,939.1000	3.9391	(3.933)	0	0	0
2016/09/30	R214	02/02/2017	9.66	Call	Bond Future	4,011.5400	4.0115	3,851.8700	3.8519	(3.980)	0	0	0
2016/09/30	R214	04/05/2017	9.58	Put	Bond Future	2,967.8700	2.9679	3,049.7200	3.0497	2.758	0	0	0
2016/09/30	R214	04/05/2017			Bond Future	9.3809	73.9704	9.4125	73.7388	0.337	0.0000	0.0000	0
2016/09/30	R214	04/05/2017	9.57	Put	Bond Future	2,998.6400	2.9986	3,081.1700	3.0812	2.752	0	0	0
2016/09/30	R214	04/05/2017	9.58	Call	Bond Future	4,406.1700	4.4062	4,256.3700	4.2564	(3.400)	0	0	0
2016/09/30	R214	04/05/2017	9.56	Call	Bond Future	4,325.7900	4.3258	4,177.3700	4.1774	(3.431)	0	0	0
2016/09/30	R214	04/05/2017	9.57	Call	Bond Future	4,365.8000	4.3658	4,216.6800	4.2167	(3.416)	0	0	0
2016/09/30	R214	04/05/2017	9.56	Put	Bond Future	3,029.8900	3.0299	3,113.1200	3.1131	2.747	0	0	0
2016/09/30	R248	03/11/2016	10.38	Call	Bond Future	8,992.5800	8.9926	8,665.2500	8.6652	(3.640)	0	0	0
2016/09/30	R248	03/11/2016			Bond Future	9.3570	95.5280	9.3918	95.1965	0.373	0.0000	0.0000	62,123
2016/09/30	R248	03/11/2016	10.39	Call	Bond Future	9,069.5200	9.0695	8,741.9900	8.7420	(3.611)	0	0	0
2016/09/30	R248	03/11/2016	10.37	Put	Bond Future	66.6400	0.0666	71.0300	0.0710	6.588	0	0	0
2016/09/30	R248	03/11/2016	10.39	Put	Bond Future	60.9900	0.0610	64.9700	0.0650	6.526	0	0	0
2016/09/30	R248	03/11/2016	10.37	Call	Bond Future	8,915.6000	8.9156	8,588.4800	8.5885	(3.669)	0	0	0
2016/09/30	R248	03/11/2016	10.38	Put	Bond Future	63.7600	0.0638	67.9400	0.0679	6.556	0	0	0
2016/09/30	R248	02/02/2017	9.76	Put	Bond Future	2,281.4800	2.2815	2,370.8700	2.3709	3.918	0	0	0
2016/09/30	R248	02/02/2017	9.78	Put	Bond Future	2,218.7900	2.2188	2,305.9900	2.3060	3.930	0	0	0
2016/09/30	R248	02/02/2017			Bond Future	9.3979	97.3612	9.4338	97.0229	0.382	0.0000	0.0000	0
2016/09/30	R248	02/02/2017	9.77	Put	Bond Future	2,249.9500	2.2500	2,338.2400	2.3382	3.924	0	0	0
2016/09/30	R248	02/02/2017	9.76	Call	Bond Future	5,597.9400	5.5979	5,348.9900	5.3490	(4.447)	0	0	0
2016/09/30	R248	02/02/2017	9.77	Call	Bond Future	5,655.0300	5.6550	5,404.9800	5.4050	(4.422)	0	0	0
2016/09/30	R248	02/02/2017	9.78	Call	Bond Future	5,712.3300	5.7123	5,461.1900	5.4612	(4.396)	0	0	0
2016/09/30	R248	04/05/2017	9.66	Call	Bond Future	5,955.0400	5.9550	5,789.8600	5.7899	(2.774)	0	0	0
2016/09/30	R248	04/05/2017			Bond Future	9.4289	94.8619	9.4659	94.5156	0.392	0.0000	0.0000	0
2016/09/30	R248	04/05/2017	9.67	Call	Bond Future	6,006.7700	6.0068	5,840.8000	5.8408	(2.763)	0	0	0
2016/09/30	R248	04/05/2017	9.65	Put	Bond Future	3,866.5800	3.8666	4,048.7700	4.0488	4.712	0	0	0
2016/09/30	R248	04/05/2017	9.67	Put	Bond Future	3,789.5100	3.7895	3,969.8400	3.9698	4.759	0	0	0
2016/09/30	R248	04/05/2017	9.65	Call	Bond Future	5,903.4800	5.9035	5,739.3700	5.7394	(2.780)	0	0	0
2016/09/30	R248	04/05/2017	9.66	Put	Bond Future	3,827.8800	3.8279	4,009.0000	4.0090	4.732	0	0	0

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