



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 07/10/2016 TO 07/10/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	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
2016/10/07	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	2025	03/11/2016			Bond Future	128.5636		128.5636	128.5778	128.5778	0.011	0.0000	0.0000	3,044
2016/10/07	2025	03/11/2016	129.21	Put	Bond Future	646.3800		0.6464	632.1800	0.6322	(2.197)	0	0	0
2016/10/07	2025	03/11/2016	129.23	Put	Bond Future	666.3800		0.6664	652.1800	0.6522	(2.131)	0	0	0
2016/10/07	2025	03/11/2016	129.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2025	03/11/2016	129.22	Put	Bond Future	656.3800		0.6564	642.1800	0.6422	(2.163)	0	0	0
2016/10/07	2025	03/11/2016	129.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2025	03/11/2016	129.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2030	03/11/2016	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2030	03/11/2016			Bond Future	9.0938		93.8329	9.0731	93.9813	(0.228)	0.0000	0.0000	26,853
2016/10/07	2030	03/11/2016	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2030	03/11/2016	9.33	Call	Bond Future	1,670.0200		1.6700	1,818.3700	1.8184	8.883	0	0	0
2016/10/07	2030	03/11/2016	9.34	Call	Bond Future	1,739.7900		1.7398	1,888.1400	1.8881	8.527	0	0	0
2016/10/07	2030	03/11/2016	9.35	Call	Bond Future	1,809.4900		1.8095	1,957.8400	1.9578	8.198	0	0	0
2016/10/07	2030	03/11/2016	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2030	02/02/2017	9.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2030	02/02/2017			Bond Future	9.1350		91.6234	9.1138	91.7732	(0.232)	0.0000	0.0000	0
2016/10/07	2030	02/02/2017	9.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2030	02/02/2017	9.29	Call	Bond Future	1,085.6900		1.0857	1,235.5500	1.2356	13.803	0	0	0
2016/10/07	2030	02/02/2017	9.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2030	02/02/2017	9.30	Call	Bond Future	1,155.1300		1.1551	1,304.9900	1.3050	12.973	0	0	0
2016/10/07	2030	02/02/2017	9.31	Call	Bond Future	1,224.5000		1.2245	1,374.3600	1.3744	12.238	0	0	0
2016/10/07	2030	04/05/2017	9.33	Call	Bond Future	1,092.2400		1.0922	1,244.8200	1.2448	13.969	0	0	0
2016/10/07	2030	04/05/2017			Bond Future	9.1720		93.4456	9.1502	93.5982	(0.238)	0.0000	0.0000	0
2016/10/07	2030	04/05/2017	9.34	Call	Bond Future	1,160.7700		1.1608	1,313.3500	1.3134	13.145	0	0	0
2016/10/07	2030	04/05/2017	9.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2030	04/05/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2030	04/05/2017	9.32	Call	Bond Future	1,023.6400		1.0236	1,176.2200	1.1762	14.906	0	0	0
2016/10/07	2030	04/05/2017	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2032	03/11/2016			Bond Future	9.1946		93.1701	9.1739	93.3296	(0.225)	0.0000	0.0000	13,093
2016/10/07	2032	03/11/2016	10.28	Put	Bond Future	10.4800		0.0105	7.8600	0.0079	(25.000)	0	0	0
2016/10/07	2032	03/11/2016	10.30	Put	Bond Future	9.2200		0.0092	6.8800	0.0069	(25.380)	0	0	0
2016/10/07	2032	03/11/2016	10.29	Put	Bond Future	9.8300		0.0098	7.3500	0.0074	(25.229)	0	0	0
2016/10/07	2032	03/11/2016	10.30	Call	Bond Future	7,974.3400		7.9743	8,131.4500	8.1314	1.970	0	0	0
2016/10/07	2032	03/11/2016	10.28	Call	Bond Future	7,840.6100		7.8406	7,997.4400	7.9974	2.000	0	0	0
2016/10/07	2032	03/11/2016	10.29	Call	Bond Future	7,907.4900		7.9075	8,064.4600	8.0645	1.985	0	0	0
2016/10/07	2032	02/02/2017	9.53	Call	Bond Future	3,932.1300		3.9321	4,025.2000	4.0252	2.367	0	0	0
2016/10/07	2032	02/02/2017			Bond Future	9.2384		94.9538	9.2172	95.1150	(0.229)	0.0000	0.0000	0
2016/10/07	2032	02/02/2017	9.51	Call	Bond Future	3,839.6800		3.8397	3,931.3700	3.9314	2.388	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/07	2032	02/02/2017	9.52	Call	Bond Future	3,885.8800	3.8859	3,978.2700	3.9783	2.378	0	0	0
2016/10/07	2032	02/02/2017	9.51	Put	Bond Future	1,808.2800	1.8083	1,738.7800	1.7388	(3.843)	0	0	0
2016/10/07	2032	02/02/2017	9.53	Put	Bond Future	1,753.7200	1.7537	1,685.6000	1.6856	(3.884)	0	0	0
2016/10/07	2032	02/02/2017	9.52	Put	Bond Future	1,780.9300	1.7809	1,712.1300	1.7121	(3.863)	0	0	0
2016/10/07	2032	04/05/2017	9.45	Call	Bond Future	4,285.3600	4.2854	4,372.1600	4.3722	2.026	0	0	0
2016/10/07	2032	04/05/2017			Bond Future	9.2743	92.6816	9.2525	92.8457	(0.235)	0.0000	0.0000	0
2016/10/07	2032	04/05/2017	9.46	Call	Bond Future	4,327.2800	4.3273	4,414.6100	4.4146	2.018	0	0	0
2016/10/07	2032	04/05/2017	9.44	Put	Bond Future	3,010.7800	3.0108	2,932.9400	2.9329	(2.585)	0	0	0
2016/10/07	2032	04/05/2017	9.46	Put	Bond Future	2,946.9300	2.9469	2,870.1600	2.8702	(2.605)	0	0	0
2016/10/07	2032	04/05/2017	9.44	Call	Bond Future	4,243.9100	4.2439	4,330.1700	4.3302	2.033	0	0	0
2016/10/07	2032	04/05/2017	9.45	Put	Bond Future	2,978.5800	2.9786	2,901.2800	2.9013	(2.595)	0	0	0
2016/10/07	2033	03/11/2016			Bond Future	108.2799	108.2799	107.9889	107.9889	(0.269)	0.0000	0.0000	4,678
2016/10/07	2033	03/11/2016	109.16	Put	Bond Future	880.0800	0.8801	1,171.0600	1.1711	33.063	0	0	0
2016/10/07	2033	03/11/2016	109.17	Put	Bond Future	890.0800	0.8901	1,181.0600	1.1811	32.691	0	0	0
2016/10/07	2033	03/11/2016	109.18	Put	Bond Future	900.0800	0.9001	1,191.0600	1.1911	32.328	0	0	0
2016/10/07	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2037	03/11/2016	10.35	Call	Bond Future	7,973.4300	7.9734	8,143.3900	8.1434	2.132	0	0	0
2016/10/07	2037	03/11/2016	10.36	Put	Bond Future	23.2700	0.0233	18.0600	0.0181	(22.389)	0	0	0
2016/10/07	2037	03/11/2016			Bond Future	9.3438	94.6789	9.3232	94.8543	(0.221)	0.0000	0.0000	36,770
2016/10/07	2037	03/11/2016	10.36	Call	Bond Future	8,045.5700	8.0456	8,215.7800	8.2158	2.116	0	0	0
2016/10/07	2037	03/11/2016	10.37	Call	Bond Future	8,117.6600	8.1177	8,288.1200	8.2881	2.100	0	0	0
2016/10/07	2037	03/11/2016	10.35	Put	Bond Future	24.6200	0.0246	19.1600	0.0192	(22.177)	0	0	0
2016/10/07	2037	03/11/2016	10.37	Put	Bond Future	21.9800	0.0220	17.0200	0.0170	(22.566)	0	0	0
2016/10/07	2037	02/02/2017	9.68	Put	Bond Future	2,043.7600	2.0438	1,967.9300	1.9679	(3.710)	0	0	0
2016/10/07	2037	02/02/2017			Bond Future	9.3855	92.2351	9.3644	92.4126	(0.225)	0.0000	0.0000	0
2016/10/07	2037	02/02/2017	9.67	Put	Bond Future	2,074.1000	2.0741	1,997.5400	1.9975	(3.691)	0	0	0
2016/10/07	2037	02/02/2017	9.68	Call	Bond Future	4,464.4500	4.4644	4,566.0900	4.5661	2.277	0	0	0
2016/10/07	2037	02/02/2017	9.66	Call	Bond Future	4,364.0500	4.3640	4,464.2400	4.4642	2.296	0	0	0
2016/10/07	2037	02/02/2017	9.67	Call	Bond Future	4,414.2300	4.4142	4,515.1400	4.5151	2.286	0	0	0
2016/10/07	2037	02/02/2017	9.66	Put	Bond Future	2,104.6000	2.1046	2,027.3200	2.0273	(3.672)	0	0	0
2016/10/07	2037	04/05/2017			Bond Future	9.4235	94.0696	9.4018	94.2503	(0.230)	0.0000	0.0000	0
2016/10/07	2037	04/05/2017	9.58	Put	Bond Future	3,472.7800	3.4728	3,386.3500	3.3863	(2.489)	0	0	0
2016/10/07	2037	04/05/2017	9.60	Put	Bond Future	3,401.0900	3.4011	3,315.8100	3.3158	(2.507)	0	0	0
2016/10/07	2037	04/05/2017	9.59	Put	Bond Future	3,436.7800	3.4368	3,350.9200	3.3509	(2.498)	0	0	0
2016/10/07	2037	04/05/2017	9.60	Call	Bond Future	4,850.8800	4.8509	4,946.3100	4.9463	1.967	0	0	0
2016/10/07	2037	04/05/2017	9.58	Call	Bond Future	4,760.0500	4.7600	4,854.3300	4.8543	1.981	0	0	0
2016/10/07	2037	04/05/2017	9.59	Call	Bond Future	4,805.3700	4.8054	4,900.2200	4.9002	1.974	0	0	0
2016/10/07	2038	03/11/2016	136.32	Call	Bond Future	354.9800	0.3550	369.7700	0.3698	4.166	0	0	0
2016/10/07	2038	03/11/2016			Bond Future	136.6750	136.6750	136.6898	136.6898	0.011	0.0000	0.0000	20,563
2016/10/07	2038	03/11/2016	136.33	Call	Bond Future	344.9800	0.3450	359.7700	0.3598	4.287	0	0	0
2016/10/07	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2038	03/11/2016	136.31	Call	Bond Future	364.9800	0.3650	379.7700	0.3798	4.052	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
2016/10/07	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2040	03/11/2016			Bond Future	9.3938	98.7248	9.3681	98.9592	(0.274)	0.0000	0.0000	4,623
2016/10/07	2040	03/11/2016	9.69	Put	Bond Future	656.6900	0.6567	575.6300	0.5756	(12.344)	0	0	0
2016/10/07	2040	03/11/2016	9.71	Put	Bond Future	612.7000	0.6127	535.3800	0.5354	(12.620)	0	0	0
2016/10/07	2040	03/11/2016	9.70	Put	Bond Future	634.3900	0.6344	555.2100	0.5552	(12.481)	0	0	0
2016/10/07	2040	03/11/2016	9.71	Call	Bond Future	3,422.1700	3.4222	3,579.2500	3.5793	4.590	0	0	0
2016/10/07	2040	03/11/2016	9.69	Call	Bond Future	3,292.4500	3.2925	3,445.7900	3.4458	4.657	0	0	0
2016/10/07	2040	03/11/2016	9.70	Call	Bond Future	3,357.0700	3.3571	3,512.2900	3.5123	4.624	0	0	0
2016/10/07	2040	02/02/2017	9.58	Call	Bond Future	4,035.0600	4.0351	4,159.7900	4.1598	3.091	0	0	0
2016/10/07	2040	02/02/2017			Bond Future	9.4356	96.1082	9.4093	96.3457	(0.279)	0.0000	0.0000	0
2016/10/07	2040	02/02/2017	9.59	Call	Bond Future	4,085.0700	4.0851	4,210.8000	4.2108	3.078	0	0	0
2016/10/07	2040	02/02/2017	9.60	Call	Bond Future	4,135.3700	4.1354	4,262.0900	4.2621	3.064	0	0	0
2016/10/07	2040	02/02/2017	9.58	Put	Bond Future	2,747.6500	2.7476	2,634.8700	2.6349	(4.105)	0	0	0
2016/10/07	2040	02/02/2017	9.60	Put	Bond Future	2,671.8300	2.6718	2,561.0400	2.5610	(4.147)	0	0	0
2016/10/07	2040	02/02/2017	9.59	Put	Bond Future	2,709.5300	2.7095	2,597.7500	2.5977	(4.125)	0	0	0
2016/10/07	2040	04/05/2017			Bond Future	9.4738	98.0197	9.4468	98.2617	(0.285)	0.0000	0.0000	0
2016/10/07	2040	04/05/2017	9.62	Put	Bond Future	3,862.7100	3.8627	3,748.7300	3.7487	(2.951)	0	0	0
2016/10/07	2040	04/05/2017	9.64	Put	Bond Future	3,784.9000	3.7849	3,672.4100	3.6724	(2.972)	0	0	0
2016/10/07	2040	04/05/2017	9.62	Call	Bond Future	5,155.4600	5.1555	5,283.5200	5.2835	2.484	0	0	0
2016/10/07	2040	04/05/2017	9.63	Put	Bond Future	3,823.5000	3.8235	3,710.2600	3.7103	(2.962)	0	0	0
2016/10/07	2040	04/05/2017	9.63	Call	Bond Future	5,203.6200	5.2036	5,332.4200	5.3324	2.475	0	0	0
2016/10/07	2040	04/05/2017	9.64	Call	Bond Future	5,252.2600	5.2523	5,381.8100	5.3818	2.467	0	0	0
2016/10/07	2044	03/11/2016			Bond Future	9.4084	95.9277	9.3877	96.1185	(0.219)	0.0000	0.0000	18,511
2016/10/07	2044	03/11/2016	10.42	Call	Bond Future	8,626.7100	8.6267	8,810.8600	8.8109	2.135	0	0	0
2016/10/07	2044	03/11/2016	10.41	Put	Bond Future	32.3700	0.0324	25.4400	0.0254	(21.409)	0	0	0
2016/10/07	2044	03/11/2016	10.43	Put	Bond Future	29.2700	0.0293	22.9000	0.0229	(21.763)	0	0	0
2016/10/07	2044	03/11/2016	10.42	Put	Bond Future	30.7900	0.0308	24.1500	0.0242	(21.565)	0	0	0
2016/10/07	2044	03/11/2016	10.43	Call	Bond Future	8,703.2800	8.7033	8,887.7000	8.8877	2.119	0	0	0
2016/10/07	2044	03/11/2016	10.41	Call	Bond Future	8,550.0800	8.5501	8,733.9400	8.7339	2.150	0	0	0
2016/10/07	2044	02/02/2017			Bond Future	9.4488	93.3828	9.4277	93.5758	(0.223)	0.0000	0.0000	0
2016/10/07	2044	02/02/2017	9.77	Call	Bond Future	5,046.2000	5.0462	5,158.5300	5.1585	2.226	0	0	0
2016/10/07	2044	02/02/2017	9.76	Put	Bond Future	2,216.5800	2.2166	2,135.0900	2.1351	(3.676)	0	0	0
2016/10/07	2044	02/02/2017	9.78	Put	Bond Future	2,153.1600	2.1532	2,073.1900	2.0732	(3.714)	0	0	0
2016/10/07	2044	02/02/2017	9.77	Put	Bond Future	2,184.7800	2.1848	2,104.0500	2.1041	(3.695)	0	0	0
2016/10/07	2044	02/02/2017	9.78	Call	Bond Future	5,101.2400	5.1012	5,214.3300	5.2143	2.217	0	0	0
2016/10/07	2044	02/02/2017	9.76	Call	Bond Future	4,991.2000	4.9912	5,102.7700	5.1028	2.235	0	0	0
2016/10/07	2044	04/05/2017			Bond Future	9.4856	95.2401	9.4640	95.4367	(0.228)	0.0000	0.0000	0
2016/10/07	2044	04/05/2017	9.67	Call	Bond Future	5,451.2000	5.4512	5,555.3400	5.5553	1.910	0	0	0
2016/10/07	2044	04/05/2017	9.66	Put	Bond Future	3,841.3500	3.8413	3,748.2000	3.7482	(2.425)	0	0	0
2016/10/07	2044	04/05/2017	9.68	Put	Bond Future	3,763.9100	3.7639	3,671.9600	3.6720	(2.443)	0	0	0
2016/10/07	2044	04/05/2017	9.67	Put	Bond Future	3,802.6100	3.8026	3,710.0600	3.7101	(2.434)	0	0	0
2016/10/07	2044	04/05/2017	9.68	Call	Bond Future	5,500.4800	5.5005	5,605.2200	5.6052	1.904	0	0	0
2016/10/07	2044	04/05/2017	9.66	Call	Bond Future	5,401.8300	5.4018	5,505.3700	5.5054	1.917	0	0	0
2016/10/07	2046	03/11/2016	137.07	Put	Bond Future	2,803.6500	2.8037	2,788.5200	2.7885	(0.540)	0	0	0
2016/10/07	2046	03/11/2016			Bond Future	134.2664	134.2664	134.2815	134.2815	0.011	0.0000	0.0000	17,476

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/07	2046	03/11/2016	137.09	Put	Bond Future	2,823.6500	2.8237	2,808.5200	2.8085	(0.536)	0	0	0
2016/10/07	2046	03/11/2016	137.08	Put	Bond Future	2,813.6500	2.8137	2,798.5200	2.7985	(0.538)	0	0	0
2016/10/07	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2050	03/11/2016	149.52	Put	Bond Future	5,359.4600	5.3595	5,512.8600	5.5129	2.862	0	0	0
2016/10/07	2050	03/11/2016			Bond Future	144.1605	144.1605	144.0071	144.0071	(0.106)	0.0000	0.0000	21,628
2016/10/07	2050	03/11/2016	149.54	Put	Bond Future	5,379.4600	5.3795	5,532.8600	5.5329	2.852	0	0	0
2016/10/07	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2050	03/11/2016	149.53	Put	Bond Future	5,369.4600	5.3695	5,522.8600	5.5229	2.857	0	0	0
2016/10/07	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	AL37	03/11/2016			Index Future	505.8170	505.8170	506.3050	506.3050	0.096	0.0000	0.0000	9
2016/10/07	AL37	02/02/2017			Index Future	515.5010	515.5010	515.9910	515.9910	0.095	0.0000	0.0000	0
2016/10/07	AL7T	03/11/2016			Index Future	586.8020	586.8020	587.5570	587.5570	0.129	0.0000	0.0000	2
2016/10/07	AL7T	02/02/2017			Index Future	598.0350	598.0350	598.7970	598.7970	0.127	0.0000	0.0000	0
2016/10/07	ALBI	03/11/2016			Index Future	535.3270	535.3270	536.1640	536.1640	0.156	0.0000	0.0000	604
2016/10/07	ALBI	02/02/2017			Index Future	545.5750	545.5750	546.4210	546.4210	0.155	0.0000	0.0000	19
2016/10/07	ALBI	04/05/2017			Index Future	556.4210	556.4210	557.2820	557.2820	0.155	0.0000	0.0000	0
2016/10/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/07	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	EL28	03/11/2016			Bond Future	129.7741	129.7741	129.9203	129.9203	0.113	0.0000	0.0000	0
2016/10/07	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	EL28	03/11/2016	132.15	Put	Bond Future	2,375.9100	2.3759	2,229.7100	2.2297	(6.153)	0	0	0
2016/10/07	EL28	03/11/2016	132.17	Put	Bond Future	2,395.9100	2.3959	2,249.7100	2.2497	(6.102)	0	0	0
2016/10/07	EL28	03/11/2016	132.16	Put	Bond Future	2,385.9100	2.3859	2,239.7100	2.2397	(6.128)	0	0	0
2016/10/07	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	EL28	02/02/2017			Bond Future	132.2665	132.2665	132.4137	132.4137	0.111	0.0000	0.0000	0
2016/10/07	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	EL28	02/02/2017	135.10	Put	Bond Future	2,833.4600	2.8335	2,686.2600	2.6863	(5.195)	0	0	0
2016/10/07	EL28	02/02/2017	135.12	Put	Bond Future	2,853.4600	2.8535	2,706.2600	2.7063	(5.159)	0	0	0
2016/10/07	EL28	02/02/2017	135.11	Put	Bond Future	2,843.4600	2.8435	2,696.2600	2.6963	(5.177)	0	0	0
2016/10/07	EL28	04/05/2017			Bond Future	133.2222	133.2222	133.3720	133.3720	0.112	0.0000	0.0000	0
2016/10/07	EL28	04/05/2017	137.90	Put	Bond Future	4,677.8000	4.6778	4,528.0000	4.5280	(3.202)	0	0	0
2016/10/07	EL28	04/05/2017	137.92	Put	Bond Future	4,697.8000	4.6978	4,548.0000	4.5480	(3.189)	0	0	0
2016/10/07	EL28	04/05/2017	137.91	Put	Bond Future	4,687.8000	4.6878	4,538.0000	4.5380	(3.196)	0	0	0
2016/10/07	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	ES33	03/11/2016			Bond Future	10.2339	79.3545	10.2129	79.4941	(0.206)	0.0000	0.0000	8,789
2016/10/07	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	ES33	03/11/2016	11.31	Call	Bond Future	6,667.9700	6.6680	6,807.6000	6.8076	2.094	0	0	0
2016/10/07	ES33	03/11/2016	11.29	Call	Bond Future	6,552.0600	6.5521	6,691.6900	6.6917	2.131	0	0	0
2016/10/07	ES33	03/11/2016	11.30	Call	Bond Future	6,610.0500	6.6100	6,749.6800	6.7497	2.112	0	0	0
2016/10/07	ES33	02/02/2017			Bond Future	10.3096	80.8737	10.2880	81.0149	(0.209)	0.0000	0.0000	0
2016/10/07	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	ES33	02/02/2017	10.59	Call	Bond Future	1,801.5000	1.8015	1,942.7300	1.9427	7.840	0	0	0
2016/10/07	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	ES33	02/02/2017	10.60	Call	Bond Future	1,864.5900	1.8646	2,005.8200	2.0058	7.574	0	0	0
2016/10/07	ES33	02/02/2017	10.61	Call	Bond Future	1,927.6000	1.9276	2,068.8300	2.0688	7.327	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/07	ES33	04/05/2017			Bond Future	10.3758	78.6868	10.3535	78.8306	(0.214)	0.0000	0.0000	0
2016/10/07	ES33	04/05/2017	10.55	Call	Bond Future	1,113.4100	1.1134	1,257.2200	1.2572	12.916	0	0	0
2016/10/07	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	ES33	04/05/2017	10.56	Call	Bond Future	1,176.5900	1.1766	1,320.4000	1.3204	12.223	0	0	0
2016/10/07	ES33	04/05/2017	10.54	Call	Bond Future	1,050.1600	1.0502	1,193.9700	1.1940	13.694	0	0	0
2016/10/07	ES42	03/11/2016			Bond Future	10.3471	83.8360	10.3262	83.9969	(0.203)	0.0000	0.0000	8,777
2016/10/07	ES42	02/02/2017			Bond Future	10.4176	85.4410	10.3961	85.6038	(0.206)	0.0000	0.0000	0
2016/10/07	ES42	04/05/2017			Bond Future	10.4831	82.8766	10.4610	83.0424	(0.211)	0.0000	0.0000	0
2016/10/07	GOVI	03/11/2016	476.11	Call	GOVI	568,640.0000	56.8640	576,390.0000	57.6390	1.363	0	0	0
2016/10/07	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	GOVI	03/11/2016			GOVI	532.9740	532.9740	533.7490	533.7490	0.145	0.0000	0.0000	413
2016/10/07	GOVI	03/11/2016	476.12	Call	GOVI	568,540.0000	56.8540	576,290.0000	57.6290	1.363	0	0	0
2016/10/07	GOVI	03/11/2016	476.13	Call	GOVI	568,440.0000	56.8440	576,190.0000	57.6190	1.363	0	0	0
2016/10/07	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	GOVI	02/02/2017	533.34	Call	GOVI	98,370.0000	9.8370	106,200.0000	10.6200	7.960	0	0	0
2016/10/07	GOVI	02/02/2017			GOVI	543.1770	543.1770	543.9600	543.9600	0.144	0.0000	0.0000	27
2016/10/07	GOVI	02/02/2017	533.32	Call	GOVI	98,570.0000	9.8570	106,400.0000	10.6400	7.944	0	0	0
2016/10/07	GOVI	02/02/2017	533.33	Call	GOVI	98,470.0000	9.8470	106,300.0000	10.6300	7.952	0	0	0
2016/10/07	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	GOVI	04/05/2017			GOVI	553.9750	553.9750	554.7710	554.7710	0.144	0.0000	0.0000	0
2016/10/07	GOVI	04/05/2017	262.19	Call	GOVI	2,917,850.0000	291.7850	2,925,810.0000	292.5810	0.273	0	0	0
2016/10/07	GOVI	04/05/2017	262.20	Call	GOVI	2,917,750.0000	291.7750	2,925,710.0000	292.5710	0.273	0	0	0
2016/10/07	GOVI	04/05/2017	262.18	Call	GOVI	2,917,950.0000	291.7950	2,925,910.0000	292.5910	0.273	0	0	0
2016/10/07	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/07	IGOV	03/11/2016			Index Future	250.0180	250.0180	250.0250	250.0250	0.003	0.0000	0.0000	1,021
2016/10/07	IGOV	02/02/2017			Index Future	254.8200	254.8200	254.8240	254.8240	0.002	0.0000	0.0000	57
2016/10/07	IGOV	04/05/2017			Index Future	259.9000	259.9000	259.9040	259.9040	0.002	0.0000	0.0000	0
2016/10/07	ILBI	03/11/2016			Index Future	677.7340	677.7340	677.8340	677.8340	0.015	0.0000	0.0000	0
2016/10/07	ILBI	02/02/2017			Index Future	690.8620	690.8620	690.9630	690.9630	0.015	0.0000	0.0000	155
2016/10/07	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/10/07	IS01	16/03/2017			Interest Rate Swap	100.0176	100.0176	100.0151	100.0151	(0.002)	0.0000	0.0000	0
2016/10/07	IS01	15/06/2017			Interest Rate Swap	99.6544	99.6544	99.6493	99.6493	(0.005)	0.0000	0.0000	0
2016/10/07	IS01	21/09/2017			Interest Rate Swap	99.7042	99.7042	99.6968	99.6968	(0.007)	0.0000	0.0000	0
2016/10/07	IS01	21/12/2017			Interest Rate Swap	99.9757	99.9757	99.9652	99.9652	(0.010)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/07	IS02	18/12/2017			Interest Rate Swap	100.0030	100.0030	99.9926	99.9926	(0.010)	0.0000	0.0000	0
2016/10/07	IS02	16/03/2018			Interest Rate Swap	99.2939	99.2939	99.2816	99.2816	(0.012)	0.0000	0.0000	0
2016/10/07	IS02	15/06/2018			Interest Rate Swap	98.9634	98.9634	98.9485	98.9485	(0.015)	0.0000	0.0000	0
2016/10/07	IS02	21/09/2018			Interest Rate Swap	99.0309	99.0309	99.0018	99.0018	(0.029)	0.0000	0.0000	0
2016/10/07	IS02	21/12/2018			Interest Rate Swap	99.5400	99.5400	99.5000	99.5000	(0.040)	0.0000	0.0000	0
2016/10/07	IS05	17/12/2020			Interest Rate Swap	98.0017	98.0017	97.8586	97.8586	(0.146)	0.0000	0.0000	0
2016/10/07	IS05	16/03/2021			Interest Rate Swap	97.3408	97.3408	97.1965	97.1965	(0.148)	0.0000	0.0000	0
2016/10/07	IS05	15/06/2021			Interest Rate Swap	96.6463	96.6463	96.5017	96.5017	(0.150)	0.0000	0.0000	0
2016/10/07	IS05	21/09/2021			Interest Rate Swap	96.9197	96.9197	96.7719	96.7719	(0.152)	0.0000	0.0000	0
2016/10/07	IS05	21/12/2021			Interest Rate Swap	99.1617	99.1617	99.0070	99.0070	(0.156)	0.0000	0.0000	50
2016/10/07	IS10	17/12/2025			Interest Rate Swap	97.9214	97.9214	97.6382	97.6382	(0.289)	0.0000	0.0000	0
2016/10/07	IS10	16/03/2026			Interest Rate Swap	95.0099	95.0099	94.7227	94.7227	(0.302)	0.0000	0.0000	0
2016/10/07	IS10	15/06/2026			Interest Rate Swap	93.7911	93.7911	93.5031	93.5031	(0.307)	0.0000	0.0000	0
2016/10/07	IS10	21/09/2026			Interest Rate Swap	95.8879	95.8879	95.6029	95.6029	(0.297)	0.0000	0.0000	0
2016/10/07	IS10	21/12/2026			Interest Rate Swap	99.5519	99.5519	99.2700	99.2700	(0.283)	0.0000	0.0000	0
2016/10/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/10/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/07	JBAF	19/10/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/10/07	JBAF	16/11/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/10/07	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	10,000
2016/10/07	JBAF	18/01/2017			Jibar Tradeable Future	7.4500	92.5500	7.4300	92.5700	(0.268)	0.0000	0.0000	0
2016/10/07	JBAF	15/02/2017			Jibar Tradeable Future	7.4700	92.5300	7.4600	92.5400	(0.134)	0.0000	0.0000	0
2016/10/07	JBAF	15/03/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	1,000
2016/10/07	JBAF	21/06/2017			Jibar Tradeable Future	7.4900	92.5100	7.4800	92.5200	(0.134)	0.0000	0.0000	0
2016/10/07	JBAF	20/09/2017			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/10/07	JBAF	20/12/2017			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/10/07	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	1,000
2016/10/07	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/07	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4700	92.5300	(0.267)	0.0000	0.0000	0
2016/10/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/07	R023	03/11/2016	9.73	Put	Bond Future	0.2900	0.0003	0.1800	0.0002	(37.931)	0	0	0
2016/10/07	R023	03/11/2016			Bond Future	8.3986	98.3314	8.3727	98.4538	(0.308)	0.0000	0.0000	13,335
2016/10/07	R023	03/11/2016	9.75	Put	Bond Future	0.2400	0.0002	0.1500	0.0002	(37.500)	0	0	0
2016/10/07	R023	03/11/2016	9.73	Call	Bond Future	6,051.3200	6.0513	6,173.6100	6.1736	2.021	0	0	0
2016/10/07	R023	03/11/2016	9.74	Put	Bond Future	0.2700	0.0003	0.1600	0.0002	(40.741)	0	0	0
2016/10/07	R023	03/11/2016	9.74	Call	Bond Future	6,094.9400	6.0949	6,217.2300	6.2172	2.006	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/07	R023	03/11/2016	9.75	Call	Bond Future	6,138.5200		6.1385	6,260.8300	6.2608	1.992	0	0	0
2016/10/07	R023	02/02/2017	8.85	Call	Bond Future	2,614.0000		2.6140	2,695.2700	2.6953	3.109	0	0	0
2016/10/07	R023	02/02/2017			Bond Future	8.4362		100.2139	8.4092	100.3372	(0.319)	0.0000	0.0000	0
2016/10/07	R023	02/02/2017	8.86	Call	Bond Future	2,645.4400		2.6454	2,727.2500	2.7273	3.092	0	0	0
2016/10/07	R023	02/02/2017	8.84	Put	Bond Future	756.3900		0.7564	713.8000	0.7138	(5.631)	0	0	0
2016/10/07	R023	02/02/2017	8.86	Put	Bond Future	729.7900		0.7298	688.2700	0.6883	(5.689)	0	0	0
2016/10/07	R023	02/02/2017	8.84	Call	Bond Future	2,582.7100		2.5827	2,663.4500	2.6635	3.126	0	0	0
2016/10/07	R023	02/02/2017	8.85	Put	Bond Future	743.0000		0.7430	700.9400	0.7009	(5.661)	0	0	0
2016/10/07	R023	04/05/2017	8.61	Call	Bond Future	2,263.0500		2.2631	2,330.3600	2.3304	2.974	0	0	0
2016/10/07	R023	04/05/2017			Bond Future	8.4546		98.2725	8.4263	98.3980	(0.335)	0.0000	0.0000	0
2016/10/07	R023	04/05/2017	8.59	Call	Bond Future	2,213.4900		2.2135	2,279.8800	2.2799	2.999	0	0	0
2016/10/07	R023	04/05/2017	8.60	Call	Bond Future	2,238.1900		2.2382	2,305.0500	2.3050	2.987	0	0	0
2016/10/07	R023	04/05/2017	8.59	Put	Bond Future	1,616.1500		1.6162	1,557.0300	1.5570	(3.658)	0	0	0
2016/10/07	R023	04/05/2017	8.61	Put	Bond Future	1,577.8300		1.5778	1,519.6300	1.5196	(3.689)	0	0	0
2016/10/07	R023	04/05/2017	8.60	Put	Bond Future	1,596.9000		1.5969	1,538.2500	1.5382	(3.673)	0	0	0
2016/10/07	R035	03/11/2016	9.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R035	03/11/2016			Bond Future	9.2851		98.0894	9.2644	98.2656	(0.223)	0.0000	0.0000	4,822
2016/10/07	R035	03/11/2016	9.59	Call	Bond Future	2,536.2700		2.5363	2,712.4100	2.7124	6.945	0	0	0
2016/10/07	R035	03/11/2016	9.57	Call	Bond Future	2,373.0400		2.3730	2,549.1800	2.5492	7.423	0	0	0
2016/10/07	R035	03/11/2016	9.58	Call	Bond Future	2,454.7100		2.4547	2,630.8500	2.6308	7.176	0	0	0
2016/10/07	R035	03/11/2016	9.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R035	03/11/2016	9.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R035	02/02/2017			Bond Future	9.3309		99.9673	9.3098	100.1454	(0.227)	0.0000	0.0000	0
2016/10/07	R035	02/02/2017	9.51	Call	Bond Future	1,485.1500		1.4851	1,663.2500	1.6632	11.992	0	0	0
2016/10/07	R035	02/02/2017	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R035	02/02/2017	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R035	02/02/2017	9.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R035	02/02/2017	9.52	Call	Bond Future	1,567.0600		1.5671	1,745.1600	1.7452	11.365	0	0	0
2016/10/07	R035	02/02/2017	9.50	Call	Bond Future	1,403.1400		1.4031	1,581.2400	1.5812	12.693	0	0	0
2016/10/07	R035	04/05/2017	9.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R035	04/05/2017			Bond Future	9.3659		97.4499	9.3441	97.6313	(0.233)	0.0000	0.0000	0
2016/10/07	R035	04/05/2017	9.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R035	04/05/2017	9.55	Call	Bond Future	1,512.1600		1.5122	1,693.5500	1.6935	11.995	0	0	0
2016/10/07	R035	04/05/2017	9.53	Call	Bond Future	1,349.6700		1.3497	1,531.0600	1.5311	13.440	0	0	0
2016/10/07	R035	04/05/2017	9.54	Call	Bond Future	1,430.9700		1.4310	1,612.3600	1.6124	12.676	0	0	0
2016/10/07	R035	04/05/2017	9.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R186	03/11/2016	8.82	Put	Bond Future	787.2800		0.7873	712.0500	0.7120	(9.556)	0	0	150
2016/10/07	R186	03/11/2016	9.40	Put	Bond Future	60.4000		0.0604	48.7700	0.0488	(19.255)	0	0	0
2016/10/07	R186	03/11/2016			Bond Future	8.7081		115.8868	8.6874	116.0351	(0.238)	0.0000	0.0000	87,009
2016/10/07	R186	03/11/2016	8.30	Put	Bond Future	3,193.0700		3.1931	3,055.6200	3.0556	(4.305)	0	0	0
2016/10/07	R186	03/11/2016	8.52	Put	Bond Future	1,943.7400		1.9437	1,825.7300	1.8257	(6.071)	0	0	150
2016/10/07	R186	03/11/2016	8.95	Put	Bond Future	487.6500		0.4877	431.9400	0.4319	(11.424)	0	0	0
2016/10/07	R186	03/11/2016	9.20	Put	Bond Future	166.1600		0.1662	140.3200	0.1403	(15.551)	0	0	0
2016/10/07	R186	03/11/2016	8.97	Put	Bond Future	450.7400		0.4507	397.8700	0.3979	(11.730)	0	0	0
2016/10/07	R186	03/11/2016	8.96	Put	Bond Future	468.8500		0.4688	414.5800	0.4146	(11.575)	0	0	0
2016/10/07	R186	03/11/2016	9.10	Call	Bond Future	3,021.4500		3.0214	3,133.6200	3.1336	3.712	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/07	R186	03/11/2016	9.66	Call	Bond Future	6,558.3400	6.5583	6,703.4400	6.7034	2.212	0	0	0
2016/10/07	R186	03/11/2016	8.30	Call	Bond Future	218.1800	0.2182	229.1000	0.2291	5.005	0	0	150
2016/10/07	R186	03/11/2016	8.90	Call	Bond Future	1,952.9800	1.9530	2,038.3200	2.0383	4.370	0	0	0
2016/10/07	R186	03/11/2016	8.97	Call	Bond Future	2,305.1200	2.3051	2,400.6200	2.4006	4.143	0	0	0
2016/10/07	R186	03/11/2016	9.71	Call	Bond Future	6,883.9900	6.8840	7,029.8700	7.0299	2.119	0	0	0
2016/10/07	R186	03/11/2016	8.52	Call	Bond Future	585.5400	0.5855	615.9000	0.6159	5.185	0	0	0
2016/10/07	R186	03/11/2016	8.82	Call	Bond Future	1,584.6400	1.5846	1,657.7800	1.6578	4.616	0	0	0
2016/10/07	R186	03/11/2016	8.95	Call	Bond Future	2,201.8800	2.2019	2,294.5400	2.2945	4.208	0	0	0
2016/10/07	R186	03/11/2016	9.20	Call	Bond Future	3,615.0400	3.6150	3,737.5700	3.7376	3.389	0	0	1,425
2016/10/07	R186	03/11/2016	8.90	Put	Bond Future	590.1800	0.5902	527.1500	0.5272	(10.680)	0	0	5,092
2016/10/07	R186	03/11/2016	9.40	Call	Bond Future	4,870.4200	4.8704	5,007.1600	5.0072	2.808	0	0	1,425
2016/10/07	R186	03/11/2016	9.66	Put	Bond Future	13.3400	0.0133	10.0700	0.0101	(24.513)	0	0	0
2016/10/07	R186	03/11/2016	9.71	Put	Bond Future	9.7400	0.0097	7.2500	0.0073	(25.565)	0	0	0
2016/10/07	R186	03/11/2016	8.96	Call	Bond Future	2,253.1900	2.2532	2,347.2900	2.3473	4.176	0	0	0
2016/10/07	R186	03/11/2016	9.10	Put	Bond Future	261.9600	0.2620	225.7600	0.2258	(13.819)	0	0	108
2016/10/07	R186	02/02/2017	8.81	Put	Bond Future	2,106.7600	2.1068	2,029.1200	2.0291	(3.685)	0	0	0
2016/10/07	R186	02/02/2017	9.40	Call	Bond Future	5,241.3900	5.2414	5,351.5500	5.3515	2.102	0	0	0
2016/10/07	R186	02/02/2017	8.00	Put	Bond Future	5,952.1500	5.9522	5,823.9300	5.8239	(2.154)	0	0	0
2016/10/07	R186	02/02/2017			Bond Future	8.7458	112.8025	8.7245	112.9520	(0.244)	0.0000	0.0000	0
2016/10/07	R186	02/02/2017	8.43	Put	Bond Future	3,610.3700	3.6104	3,506.0700	3.5061	(2.889)	0	0	0
2016/10/07	R186	02/02/2017	8.80	Put	Bond Future	2,138.8700	2.1389	2,060.5100	2.0605	(3.664)	0	0	0
2016/10/07	R186	02/02/2017	8.90	Put	Bond Future	1,833.6700	1.8337	1,762.4400	1.7624	(3.885)	0	0	750
2016/10/07	R186	02/02/2017	9.50	Call	Bond Future	5,768.7300	5.7687	5,884.0600	5.8841	1.999	0	0	0
2016/10/07	R186	02/02/2017	8.87	Call	Bond Future	2,788.8000	2.7888	2,865.0400	2.8650	2.734	0	0	0
2016/10/07	R186	02/02/2017	8.60	Call	Bond Future	1,839.9600	1.8400	1,896.8600	1.8969	3.092	0	0	7,000
2016/10/07	R186	02/02/2017	8.81	Call	Bond Future	2,556.3600	2.5564	2,628.3100	2.6283	2.815	0	0	0
2016/10/07	R186	02/02/2017	8.00	Call	Bond Future	550.3000	0.5503	571.6700	0.5717	3.883	0	0	7,000
2016/10/07	R186	02/02/2017	8.37	Call	Bond Future	1,218.6300	1.2186	1,260.0500	1.2600	3.399	0	0	500
2016/10/07	R186	02/02/2017	8.79	Call	Bond Future	2,481.2500	2.4813	2,551.7700	2.5518	2.842	0	0	0
2016/10/07	R186	02/02/2017	8.87	Put	Bond Future	1,921.5500	1.9216	1,848.2000	1.8482	(3.817)	0	0	500
2016/10/07	R186	02/02/2017	8.43	Call	Bond Future	1,364.9600	1.3650	1,410.2500	1.4103	3.318	0	0	750
2016/10/07	R186	02/02/2017	8.80	Call	Bond Future	2,518.6500	2.5187	2,589.8800	2.5899	2.828	0	0	0
2016/10/07	R186	02/02/2017	8.90	Call	Bond Future	2,908.9600	2.9090	2,987.3200	2.9873	2.694	0	0	0
2016/10/07	R186	02/02/2017	9.50	Put	Bond Future	641.4200	0.6414	607.1600	0.6072	(5.341)	0	0	13,500
2016/10/07	R186	02/02/2017	9.40	Put	Bond Future	775.2900	0.7753	735.8600	0.7359	(5.086)	0	0	750
2016/10/07	R186	02/02/2017	8.60	Put	Bond Future	2,868.9700	2.8690	2,776.2800	2.7763	(3.231)	0	0	0
2016/10/07	R186	02/02/2017	8.37	Put	Bond Future	3,897.5700	3.8976	3,789.4000	3.7894	(2.775)	0	0	0
2016/10/07	R186	02/02/2017	8.79	Put	Bond Future	2,171.3400	2.1713	2,092.2700	2.0923	(3.642)	0	0	0
2016/10/07	R186	04/05/2017			Bond Future	8.7743	115.0455	8.7522	115.1978	(0.252)	0.0000	0.0000	0
2016/10/07	R186	04/05/2017	8.89	Put	Bond Future	2,703.3900	2.7034	2,628.7800	2.6288	(2.760)	0	0	0
2016/10/07	R186	04/05/2017	8.91	Put	Bond Future	2,643.6800	2.6437	2,570.1300	2.5701	(2.782)	0	0	0
2016/10/07	R186	04/05/2017	8.90	Put	Bond Future	2,673.4100	2.6734	2,599.3200	2.5993	(2.771)	0	0	0
2016/10/07	R186	04/05/2017	8.91	Call	Bond Future	3,571.1900	3.5712	3,649.9400	3.6499	2.205	0	0	0
2016/10/07	R186	04/05/2017	8.89	Call	Bond Future	3,494.8100	3.4948	3,572.5000	3.5725	2.223	0	0	0
2016/10/07	R186	04/05/2017	8.90	Call	Bond Future	3,532.9000	3.5329	3,611.1100	3.6111	2.214	0	0	0
2016/10/07	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R197	03/11/2016	303.57	Put	Bond Future	445.0600	0.4451	411.9900	0.4120	(7.430)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/07	R197	03/11/2016			Bond Future	303.1249	303.1249	303.1580	303.1580	0.011	0.0000	0.0000	875
2016/10/07	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R197	03/11/2016	303.56	Put	Bond Future	435.0600	0.4351	401.9900	0.4020	(7.601)	0	0	0
2016/10/07	R197	03/11/2016	303.58	Put	Bond Future	455.0600	0.4551	421.9900	0.4220	(7.267)	0	0	0
2016/10/07	R202	03/11/2016	253.85	Put	Bond Future	3,647.9200	3.6479	3,619.8500	3.6199	(0.769)	0	0	0
2016/10/07	R202	03/11/2016			Bond Future	250.2021	250.2021	250.2301	250.2301	0.011	0.0000	0.0000	35,840
2016/10/07	R202	03/11/2016	253.87	Put	Bond Future	3,667.9200	3.6679	3,639.8500	3.6399	(0.765)	0	0	0
2016/10/07	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R202	03/11/2016	253.86	Put	Bond Future	3,657.9200	3.6579	3,629.8500	3.6299	(0.767)	0	0	0
2016/10/07	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R203	03/11/2016	8.86	Call	Bond Future	1,042.2600	1.0423	1,073.4900	1.0735	2.996	0	0	0
2016/10/07	R203	03/11/2016			Bond Future	7.5703	101.7647	7.5320	101.7959	(0.506)	0.0000	0.0000	23,644
2016/10/07	R203	03/11/2016	8.84	Call	Bond Future	1,026.2300	1.0262	1,057.4500	1.0575	3.042	0	0	0
2016/10/07	R203	03/11/2016	8.85	Call	Bond Future	1,034.2400	1.0342	1,065.4700	1.0655	3.020	0	0	0
2016/10/07	R203	03/11/2016	8.84	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/07	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R203	02/02/2017	7.70	Call	Bond Future	208.6200	0.2086	227.0400	0.2270	8.829	0	0	0
2016/10/07	R203	02/02/2017	7.71	Put	Bond Future	101.8900	0.1019	90.0700	0.0901	(11.601)	0	0	0
2016/10/07	R203	02/02/2017			Bond Future	7.5195	103.7129	7.4670	103.7433	(0.698)	0.0000	0.0000	0
2016/10/07	R203	02/02/2017	7.71	Call	Bond Future	212.1500	0.2121	230.7600	0.2308	8.772	0	0	0
2016/10/07	R203	02/02/2017	7.72	Call	Bond Future	215.9500	0.2159	234.7300	0.2347	8.696	0	0	0
2016/10/07	R203	02/02/2017	7.70	Put	Bond Future	104.1400	0.1041	92.1300	0.0921	(11.533)	0	0	0
2016/10/07	R203	02/02/2017	7.72	Put	Bond Future	99.9000	0.0999	88.2500	0.0882	(11.662)	0	0	0
2016/10/07	R203	04/05/2017	6.91	Call	Bond Future	95.7700	0.0958	109.7500	0.1097	14.597	0	0	0
2016/10/07	R203	04/05/2017	6.92	Put	Bond Future	136.2700	0.1363	119.6700	0.1197	(12.182)	0	0	0
2016/10/07	R203	04/05/2017			Bond Future	7.0302	101.6006	6.9425	101.6313	(1.247)	0.0000	0.0000	0
2016/10/07	R203	04/05/2017	6.92	Call	Bond Future	97.6300	0.0976	111.7600	0.1118	14.473	0	0	0
2016/10/07	R203	04/05/2017	6.93	Call	Bond Future	99.2100	0.0992	113.4800	0.1135	14.384	0	0	0
2016/10/07	R203	04/05/2017	6.91	Put	Bond Future	137.9200	0.1379	121.1700	0.1212	(12.145)	0	0	0
2016/10/07	R203	04/05/2017	6.93	Put	Bond Future	134.3400	0.1343	117.8800	0.1179	(12.252)	0	0	0
2016/10/07	R204	03/11/2016			Bond Future	7.7614	103.5041	7.7301	103.5645	(0.404)	0.0000	0.0000	31,547
2016/10/07	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R204	03/11/2016	9.22	Call	Bond Future	2,759.3800	2.7594	2,819.8300	2.8198	2.191	0	0	0
2016/10/07	R204	03/11/2016	9.21	Call	Bond Future	2,740.7900	2.7408	2,801.2400	2.8012	2.206	0	0	0
2016/10/07	R204	03/11/2016	9.23	Call	Bond Future	2,777.9600	2.7780	2,838.4100	2.8384	2.176	0	0	0
2016/10/07	R204	02/02/2017	8.28	Call	Bond Future	1,036.9600	1.0370	1,082.5800	1.0826	4.399	0	0	0
2016/10/07	R204	02/02/2017			Bond Future	7.7629	101.4452	7.7278	101.5054	(0.452)	0.0000	0.0000	0
2016/10/07	R204	02/02/2017	8.29	Call	Bond Future	1,050.2400	1.0502	1,096.1200	1.0961	4.369	0	0	0
2016/10/07	R204	02/02/2017	8.30	Call	Bond Future	1,063.7500	1.0638	1,109.8800	1.1099	4.337	0	0	0
2016/10/07	R204	02/02/2017	8.28	Put	Bond Future	155.3600	0.1554	140.8000	0.1408	(9.372)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/07	R204	02/02/2017	8.30	Put	Bond Future	148.2600	0.1483	134.2100	0.1342	(9.477)	0	0	0
2016/10/07	R204	02/02/2017	8.29	Put	Bond Future	151.6900	0.1517	137.3900	0.1374	(9.427)	0	0	0
2016/10/07	R204	04/05/2017	7.90	Put	Bond Future	410.7200	0.4107	384.5400	0.3845	(6.374)	0	0	0
2016/10/07	R204	04/05/2017			Bond Future	7.7181	103.4624	7.6775	103.5235	(0.527)	0.0000	0.0000	0
2016/10/07	R204	04/05/2017	7.92	Put	Bond Future	399.1400	0.3991	373.4900	0.3735	(6.426)	0	0	0
2016/10/07	R204	04/05/2017	7.90	Call	Bond Future	683.0500	0.6831	717.9400	0.7179	5.108	0	0	0
2016/10/07	R204	04/05/2017	7.91	Put	Bond Future	405.0500	0.4051	379.1400	0.3791	(6.397)	0	0	0
2016/10/07	R204	04/05/2017	7.91	Call	Bond Future	692.3300	0.6923	727.4900	0.7275	5.079	0	0	0
2016/10/07	R204	04/05/2017	7.92	Call	Bond Future	701.3600	0.7014	736.7800	0.7368	5.050	0	0	0
2016/10/07	R207	03/11/2016			Bond Future	7.9482	100.3378	7.9223	100.4088	(0.326)	0.0000	0.0000	58,834
2016/10/07	R207	03/11/2016	7.94	Call	Bond Future	364.5500	0.3645	393.7900	0.3938	8.021	0	0	0
2016/10/07	R207	03/11/2016	7.93	Put	Bond Future	400.9200	0.4009	358.3700	0.3584	(10.613)	0	0	0
2016/10/07	R207	03/11/2016	7.95	Put	Bond Future	373.3900	0.3734	332.5000	0.3325	(10.951)	0	0	0
2016/10/07	R207	03/11/2016	7.94	Put	Bond Future	387.0000	0.3870	345.2700	0.3453	(10.783)	0	0	0
2016/10/07	R207	03/11/2016	7.95	Call	Bond Future	378.2900	0.3783	408.3700	0.4084	7.952	0	0	0
2016/10/07	R207	03/11/2016	7.93	Call	Bond Future	351.1100	0.3511	379.5300	0.3795	8.094	0	0	0
2016/10/07	R207	02/02/2017	9.24	Call	Bond Future	3,215.0600	3.2151	3,282.4300	3.2824	2.095	0	0	0
2016/10/07	R207	02/02/2017			Bond Future	7.9638	98.6162	7.9359	98.6871	(0.350)	0.0000	0.0000	0
2016/10/07	R207	02/02/2017	8.91	Call	Bond Future	2,459.9700	2.4600	2,522.8300	2.5228	2.555	0	0	62
2016/10/07	R207	02/02/2017	9.22	Call	Bond Future	3,168.4000	3.1684	3,235.5800	3.2356	2.120	0	0	0
2016/10/07	R207	02/02/2017	9.23	Call	Bond Future	3,191.7200	3.1917	3,259.0000	3.2590	2.108	0	0	0
2016/10/07	R207	02/02/2017	8.91	Put	Bond Future	88.1000	0.0881	80.0300	0.0800	(9.160)	0	0	0
2016/10/07	R207	02/02/2017	9.22	Put	Bond Future	34.9400	0.0349	31.1900	0.0312	(10.733)	0	0	0
2016/10/07	R207	02/02/2017	9.24	Put	Bond Future	32.7300	0.0327	29.1700	0.0292	(10.877)	0	0	0
2016/10/07	R207	02/02/2017	9.23	Put	Bond Future	33.8200	0.0338	30.1700	0.0302	(10.792)	0	0	0
2016/10/07	R207	04/05/2017	8.21	Put	Bond Future	617.3100	0.6173	587.5600	0.5876	(4.819)	0	0	0
2016/10/07	R207	04/05/2017			Bond Future	7.9612	100.5772	7.9306	100.6493	(0.385)	0.0000	0.0000	0
2016/10/07	R207	04/05/2017	8.22	Call	Bond Future	1,214.7200	1.2147	1,257.3200	1.2573	3.507	0	0	0
2016/10/07	R207	04/05/2017	8.20	Call	Bond Future	1,185.8100	1.1858	1,227.8200	1.2278	3.543	0	0	0
2016/10/07	R207	04/05/2017	8.21	Call	Bond Future	1,200.3700	1.2004	1,242.6800	1.2427	3.525	0	0	0
2016/10/07	R207	04/05/2017	8.20	Put	Bond Future	626.1100	0.6261	596.0600	0.5961	(4.799)	0	0	0
2016/10/07	R207	04/05/2017	8.22	Put	Bond Future	608.3200	0.6083	578.8600	0.5789	(4.843)	0	0	0
2016/10/07	R207	03/08/2017	8.19	Call	Bond Future	1,308.3200	1.3083	1,350.2400	1.3502	3.204	0	0	51
2016/10/07	R207	03/08/2017			Bond Future	7.9162	99.0154	7.8828	99.0874	(0.421)	0.0000	0.0000	0
2016/10/07	R207	03/08/2017	8.39	Put	Bond Future	569.9400	0.5699	544.5200	0.5445	(4.460)	0	0	0
2016/10/07	R207	03/08/2017	8.41	Put	Bond Future	556.6200	0.5566	531.6400	0.5316	(4.488)	0	0	0
2016/10/07	R207	03/08/2017	8.19	Put	Bond Future	720.0000	0.7200	689.9600	0.6900	(4.172)	0	0	0
2016/10/07	R207	03/08/2017	8.40	Put	Bond Future	563.2500	0.5633	538.0500	0.5380	(4.474)	0	0	0
2016/10/07	R207	03/08/2017	8.41	Call	Bond Future	1,614.4400	1.6144	1,661.4200	1.6614	2.910	0	0	0
2016/10/07	R207	03/08/2017	8.39	Call	Bond Future	1,585.2000	1.5852	1,631.7400	1.6317	2.936	0	0	0
2016/10/07	R207	03/08/2017	8.40	Call	Bond Future	1,599.7900	1.5998	1,646.5500	1.6466	2.923	0	0	0
2016/10/07	R208	03/11/2016	9.59	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2016/10/07	R208	03/11/2016			Bond Future	8.1315	95.6932	8.1056	95.7845	(0.319)	0.0000	0.0000	30,293
2016/10/07	R208	03/11/2016	9.58	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2016/10/07	R208	03/11/2016	9.57	Call	Bond Future	4,907.1900	4.9072	4,998.4500	4.9985	1.860	0	0	0
2016/10/07	R208	03/11/2016	9.58	Call	Bond Future	4,940.2000	4.9402	5,031.4700	5.0315	1.847	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
2016/10/07	R208	03/11/2016	9.59	Call	Bond Future	4,973.2000	4.9732	5,064.4700	5.0645	1.835	0	0	0
2016/10/07	R208	03/11/2016	9.57	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2016/10/07	R208	02/02/2017			Bond Future	8.1595	97.5252	8.1322	97.6169	(0.335)	0.0000	0.0000	0
2016/10/07	R208	02/02/2017	8.64	Call	Bond Future	2,008.3400	2.0083	2,073.1200	2.0731	3.226	0	0	0
2016/10/07	R208	02/02/2017	8.63	Put	Bond Future	421.1100	0.4211	393.8200	0.3938	(6.480)	0	0	0
2016/10/07	R208	02/02/2017	8.65	Put	Bond Future	404.4400	0.4044	377.9500	0.3780	(6.550)	0	0	0
2016/10/07	R208	02/02/2017	8.64	Put	Bond Future	412.7100	0.4127	385.8200	0.3858	(6.515)	0	0	0
2016/10/07	R208	02/02/2017	8.65	Call	Bond Future	2,032.9300	2.0329	2,098.1100	2.0981	3.206	0	0	0
2016/10/07	R208	02/02/2017	8.63	Call	Bond Future	1,983.8700	1.9839	2,048.2500	2.0482	3.245	0	0	0
2016/10/07	R208	04/05/2017	8.39	Call	Bond Future	1,656.3500	1.6563	1,709.3100	1.7093	3.197	0	0	0
2016/10/07	R208	04/05/2017			Bond Future	8.1675	96.0605	8.1383	96.1537	(0.358)	0.0000	0.0000	0
2016/10/07	R208	04/05/2017	8.37	Call	Bond Future	1,618.4600	1.6185	1,670.7000	1.6707	3.228	0	0	0
2016/10/07	R208	04/05/2017	8.38	Call	Bond Future	1,637.2100	1.6372	1,689.8100	1.6898	3.213	0	0	0
2016/10/07	R208	04/05/2017	8.37	Put	Bond Future	975.9700	0.9760	934.9900	0.9350	(4.199)	0	0	0
2016/10/07	R208	04/05/2017	8.39	Put	Bond Future	950.6800	0.9507	910.4200	0.9104	(4.235)	0	0	0
2016/10/07	R208	04/05/2017	8.38	Put	Bond Future	963.1200	0.9631	922.5000	0.9225	(4.218)	0	0	0
2016/10/07	R209	03/11/2016	9.34	Put	Bond Future	879.2800	0.8793	801.4900	0.8015	(8.847)	0	0	345
2016/10/07	R209	03/11/2016	10.26	Call	Bond Future	6,754.3600	6.7544	6,897.4300	6.8974	2.118	0	0	0
2016/10/07	R209	03/11/2016			Bond Future	9.2379	73.9270	9.2173	74.0735	(0.223)	0.0000	0.0000	37,782
2016/10/07	R209	03/11/2016	10.24	Call	Bond Future	6,633.5600	6.6336	6,776.2700	6.7763	2.151	0	0	0
2016/10/07	R209	03/11/2016	8.87	Put	Bond Future	2,995.5200	2.9955	2,863.1100	2.8631	(4.420)	0	0	0
2016/10/07	R209	03/11/2016	8.81	Call	Bond Future	238.2400	0.2382	248.6000	0.2486	4.349	0	0	345
2016/10/07	R209	03/11/2016	9.04	Put	Bond Future	2,050.7200	2.0507	1,933.4200	1.9334	(5.720)	0	0	345
2016/10/07	R209	03/11/2016	9.42	Put	Bond Future	674.4300	0.6744	608.0300	0.6080	(9.845)	0	0	0
2016/10/07	R209	03/11/2016	10.25	Call	Bond Future	6,694.0200	6.6940	6,836.9000	6.8369	2.134	0	0	0
2016/10/07	R209	03/11/2016	9.05	Call	Bond Future	649.7600	0.6498	680.0600	0.6801	4.663	0	0	0
2016/10/07	R209	03/11/2016	9.45	Call	Bond Future	2,089.6300	2.0896	2,173.9100	2.1739	4.033	0	0	0
2016/10/07	R209	03/11/2016	10.24	Put	Bond Future	16.4300	0.0164	12.6300	0.0126	(23.128)	0	0	0
2016/10/07	R209	03/11/2016	9.04	Call	Bond Future	626.3300	0.6263	655.5400	0.6555	4.664	0	0	0
2016/10/07	R209	03/11/2016	10.25	Put	Bond Future	15.5400	0.0155	11.9100	0.0119	(23.359)	0	0	0
2016/10/07	R209	03/11/2016	9.34	Call	Bond Future	1,598.4000	1.5984	1,667.1200	1.6671	4.299	0	0	0
2016/10/07	R209	03/11/2016	10.26	Put	Bond Future	14.6300	0.0146	11.1900	0.0112	(23.513)	0	0	0
2016/10/07	R209	03/11/2016	9.45	Put	Bond Future	607.7900	0.6078	545.5600	0.5456	(10.239)	0	0	250
2016/10/07	R209	03/11/2016	8.81	Put	Bond Future	3,371.1300	3.3711	3,234.9800	3.2350	(4.039)	0	0	0
2016/10/07	R209	03/11/2016	8.87	Call	Bond Future	313.9300	0.3139	328.0300	0.3280	4.491	0	0	250
2016/10/07	R209	03/11/2016	9.42	Call	Bond Future	1,949.4600	1.9495	2,029.5700	2.0296	4.109	0	0	120
2016/10/07	R209	03/11/2016	9.05	Put	Bond Future	2,001.1700	2.0012	1,884.9600	1.8850	(5.807)	0	0	250
2016/10/07	R209	02/02/2017	9.55	Put	Bond Future	1,667.0900	1.6671	1,603.5400	1.6035	(3.812)	0	0	0
2016/10/07	R209	02/02/2017			Bond Future	9.2765	75.3422	9.2555	75.4905	(0.227)	0.0000	0.0000	0
2016/10/07	R209	02/02/2017	9.54	Put	Bond Future	1,692.7000	1.6927	1,628.5200	1.6285	(3.792)	0	0	0
2016/10/07	R209	02/02/2017	9.55	Call	Bond Future	3,553.7100	3.5537	3,638.4300	3.6384	2.384	0	0	0
2016/10/07	R209	02/02/2017	9.53	Call	Bond Future	3,469.9300	3.4699	3,553.3800	3.5534	2.405	0	0	0
2016/10/07	R209	02/02/2017	9.54	Call	Bond Future	3,511.6300	3.5116	3,595.7200	3.5957	2.395	0	0	0
2016/10/07	R209	02/02/2017	9.53	Put	Bond Future	1,718.7800	1.7188	1,653.9600	1.6540	(3.771)	0	0	0
2016/10/07	R209	04/05/2017	9.48	Put	Bond Future	2,779.4900	2.7795	2,708.5700	2.7086	(2.552)	0	0	0
2016/10/07	R209	04/05/2017			Bond Future	9.3082	73.6886	9.2866	73.8396	(0.232)	0.0000	0.0000	0
2016/10/07	R209	04/05/2017	9.47	Put	Bond Future	2,809.4400	2.8094	2,738.0300	2.7380	(2.542)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/07	R209	04/05/2017	9.46	Call	Bond Future	3,888.5100	3.8885	3,967.5800	3.9676	2.033	0	0	0
2016/10/07	R209	04/05/2017	9.47	Call	Bond Future	3,926.6000	3.9266	4,006.1600	4.0062	2.026	0	0	0
2016/10/07	R209	04/05/2017	9.48	Call	Bond Future	3,964.8500	3.9649	4,044.9000	4.0449	2.019	0	0	0
2016/10/07	R209	04/05/2017	9.46	Put	Bond Future	2,839.6500	2.8396	2,767.7500	2.7677	(2.532)	0	0	0
2016/10/07	R210	03/11/2016			Bond Future	186.4997	186.4997	186.7061	186.7061	0.111	0.0000	0.0000	2,086
2016/10/07	R210	03/11/2016	188.90	Put	Bond Future	2,400.3100	2.4003	2,193.9000	2.1939	(8.599)	0	0	0
2016/10/07	R210	03/11/2016	188.92	Put	Bond Future	2,420.3100	2.4203	2,213.9000	2.2139	(8.528)	0	0	0
2016/10/07	R210	03/11/2016	188.91	Put	Bond Future	2,410.3100	2.4103	2,203.9000	2.2039	(8.564)	0	0	0
2016/10/07	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R211	03/11/2016	141.75	Call	Bond Future	287.4100	0.2874	304.4800	0.3045	5.939	0	0	0
2016/10/07	R211	03/11/2016			Bond Future	142.0374	142.0374	142.0545	142.0545	0.012	0.0000	0.0000	56
2016/10/07	R211	03/11/2016	141.76	Call	Bond Future	277.4100	0.2774	294.4800	0.2945	6.153	0	0	0
2016/10/07	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R211	03/11/2016	141.74	Call	Bond Future	297.4100	0.2974	314.4800	0.3145	5.740	0	0	0
2016/10/07	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R212	03/11/2016			Bond Future	148.1925	148.1925	148.2086	148.2086	0.011	0.0000	0.0000	3,109
2016/10/07	R212	03/11/2016	148.11	Call	Bond Future	82.4700	0.0825	98.6000	0.0986	19.559	0	0	0
2016/10/07	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/07	R212	03/11/2016	148.12	Call	Bond Future	72.4700	0.0725	88.6000	0.0886	22.257	0	0	0
2016/10/07	R212	03/11/2016	148.10	Call	Bond Future	92.4700	0.0925	108.6000	0.1086	17.443	0	0	0
2016/10/07	R213	03/11/2016			Bond Future	9.1093	84.6328	9.0886	84.7771	(0.227)	0.0000	0.0000	42,426
2016/10/07	R213	03/11/2016	10.18	Put	Bond Future	8.7700	0.0088	6.5400	0.0065	(25.428)	0	0	0
2016/10/07	R213	03/11/2016	10.20	Put	Bond Future	7.6900	0.0077	5.7000	0.0057	(25.878)	0	0	0
2016/10/07	R213	03/11/2016	10.18	Call	Bond Future	7,021.1800	7.0212	7,163.2400	7.1632	2.023	0	0	0
2016/10/07	R213	03/11/2016	10.19	Put	Bond Future	8.2100	0.0082	6.1100	0.0061	(25.579)	0	0	0
2016/10/07	R213	03/11/2016	10.19	Call	Bond Future	7,082.1100	7.0821	7,224.3000	7.2243	2.008	0	0	0
2016/10/07	R213	03/11/2016	10.20	Call	Bond Future	7,143.0000	7.1430	7,285.3000	7.2853	1.992	0	0	0
2016/10/07	R213	02/02/2017	9.40	Call	Bond Future	3,351.9200	3.3519	3,433.7000	3.4337	2.440	0	0	0
2016/10/07	R213	02/02/2017	9.42	Call	Bond Future	3,434.6500	3.4346	3,517.7000	3.5177	2.418	0	0	0
2016/10/07	R213	02/02/2017			Bond Future	9.1523	86.2530	9.1311	86.3989	(0.231)	0.0000	0.0000	0
2016/10/07	R213	02/02/2017	9.41	Call	Bond Future	3,393.1700	3.3932	3,475.5900	3.4756	2.429	0	0	0
2016/10/07	R213	02/02/2017	9.40	Put	Bond Future	1,671.4400	1.6714	1,607.3000	1.6073	(3.837)	0	0	0
2016/10/07	R213	02/02/2017	9.42	Put	Bond Future	1,620.5700	1.6206	1,557.7000	1.5577	(3.879)	0	0	0
2016/10/07	R213	02/02/2017	9.41	Put	Bond Future	1,645.8500	1.6459	1,582.3500	1.5824	(3.858)	0	0	0
2016/10/07	R213	04/05/2017			Bond Future	9.1839	84.4147	9.1621	84.5632	(0.237)	0.0000	0.0000	0
2016/10/07	R213	04/05/2017	9.35	Put	Bond Future	2,701.1500	2.7012	2,630.8000	2.6308	(2.604)	0	0	0
2016/10/07	R213	04/05/2017	9.37	Put	Bond Future	2,643.3900	2.6434	2,574.0200	2.5740	(2.624)	0	0	0
2016/10/07	R213	04/05/2017	9.35	Call	Bond Future	3,821.3900	3.8214	3,899.5700	3.8996	2.046	0	0	0
2016/10/07	R213	04/05/2017	9.36	Put	Bond Future	2,672.0200	2.6720	2,602.1600	2.6022	(2.615)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/07	R213	04/05/2017	9.36	Call	Bond Future	3,859.0300	3.8590	3,937.7000	3.9377	2.039	0	0	0
2016/10/07	R213	04/05/2017	9.37	Call	Bond Future	3,897.1000	3.8971	3,976.2600	3.9763	2.031	0	0	0
2016/10/07	R214	03/11/2016	10.35	Put	Bond Future	16.5200	0.0165	12.6900	0.0127	(23.184)	0	0	0
2016/10/07	R214	03/11/2016			Bond Future	9.3133	74.3186	9.2926	74.4725	(0.222)	0.0000	0.0000	29,928
2016/10/07	R214	03/11/2016	10.34	Put	Bond Future	17.5100	0.0175	13.4800	0.0135	(23.015)	0	0	0
2016/10/07	R214	03/11/2016	10.35	Call	Bond Future	7,113.4600	7.1135	7,263.5300	7.2635	2.110	0	0	0
2016/10/07	R214	03/11/2016	10.33	Call	Bond Future	6,989.5400	6.9895	7,139.2100	7.1392	2.141	0	0	0
2016/10/07	R214	03/11/2016	10.34	Call	Bond Future	7,051.5300	7.0515	7,201.4000	7.2014	2.125	0	0	0
2016/10/07	R214	03/11/2016	10.33	Put	Bond Future	18.5500	0.0186	14.3200	0.0143	(22.803)	0	0	0
2016/10/07	R214	02/02/2017			Bond Future	9.3534	75.7414	9.3324	75.8971	(0.225)	0.0000	0.0000	7,379
2016/10/07	R214	02/02/2017	9.67	Call	Bond Future	3,969.8000	3.9698	4,061.0400	4.0610	2.298	0	0	0
2016/10/07	R214	02/02/2017	9.66	Put	Bond Future	1,717.5500	1.7175	1,652.4500	1.6525	(3.790)	0	0	0
2016/10/07	R214	02/02/2017	9.68	Put	Bond Future	1,666.5500	1.6666	1,602.7200	1.6027	(3.830)	0	0	0
2016/10/07	R214	02/02/2017	9.67	Put	Bond Future	1,691.9000	1.6919	1,627.4300	1.6274	(3.811)	0	0	0
2016/10/07	R214	02/02/2017	9.68	Call	Bond Future	4,014.5100	4.0145	4,106.3900	4.1064	2.289	0	0	0
2016/10/07	R214	02/02/2017	9.66	Call	Bond Future	3,925.2900	3.9253	4,015.9000	4.0159	2.308	0	0	0
2016/10/07	R214	04/05/2017	9.58	Put	Bond Future	2,916.5600	2.9166	2,843.1500	2.8431	(2.517)	0	0	0
2016/10/07	R214	04/05/2017			Bond Future	9.3840	73.9479	9.3624	74.1065	(0.230)	0.0000	0.0000	0
2016/10/07	R214	04/05/2017	9.57	Put	Bond Future	2,947.3200	2.9473	2,873.4100	2.8734	(2.508)	0	0	0
2016/10/07	R214	04/05/2017	9.58	Call	Bond Future	4,332.4000	4.3324	4,417.5700	4.4176	1.966	0	0	0
2016/10/07	R214	04/05/2017	9.56	Call	Bond Future	4,252.0200	4.2520	4,336.1900	4.3362	1.980	0	0	0
2016/10/07	R214	04/05/2017	9.57	Call	Bond Future	4,292.0200	4.2920	4,376.6900	4.3767	1.973	0	0	0
2016/10/07	R214	04/05/2017	9.56	Put	Bond Future	2,978.5800	2.9786	2,904.1700	2.9042	(2.498)	0	0	0
2016/10/07	R248	03/11/2016	10.38	Call	Bond Future	8,897.7400	8.8977	9,087.7000	9.0877	2.135	0	0	0
2016/10/07	R248	03/11/2016			Bond Future	9.3637	95.4636	9.3430	95.6607	(0.221)	0.0000	0.0000	62,082
2016/10/07	R248	03/11/2016	10.39	Call	Bond Future	8,975.7400	8.9757	9,166.0000	9.1660	2.120	0	0	0
2016/10/07	R248	03/11/2016	10.37	Put	Bond Future	35.0500	0.0350	27.6200	0.0276	(21.198)	0	0	0
2016/10/07	R248	03/11/2016	10.39	Put	Bond Future	31.5400	0.0315	24.7400	0.0247	(21.560)	0	0	0
2016/10/07	R248	03/11/2016	10.37	Call	Bond Future	8,819.6800	8.8197	9,009.3100	9.0093	2.150	0	0	0
2016/10/07	R248	03/11/2016	10.38	Put	Bond Future	33.2500	0.0333	26.1500	0.0262	(21.353)	0	0	0
2016/10/07	R248	02/02/2017	9.76	Put	Bond Future	2,201.5000	2.2015	2,120.0200	2.1200	(3.701)	0	0	0
2016/10/07	R248	02/02/2017	9.78	Put	Bond Future	2,139.2400	2.1392	2,059.2900	2.0593	(3.737)	0	0	0
2016/10/07	R248	02/02/2017			Bond Future	9.4053	97.2912	9.3842	97.4907	(0.224)	0.0000	0.0000	0
2016/10/07	R248	02/02/2017	9.77	Put	Bond Future	2,170.2800	2.1703	2,089.5700	2.0896	(3.719)	0	0	0
2016/10/07	R248	02/02/2017	9.76	Call	Bond Future	5,447.9500	5.4479	5,565.9700	5.5660	2.166	0	0	0
2016/10/07	R248	02/02/2017	9.77	Call	Bond Future	5,505.3500	5.5053	5,624.1400	5.6241	2.158	0	0	0
2016/10/07	R248	02/02/2017	9.78	Call	Bond Future	5,562.7700	5.5628	5,682.3200	5.6823	2.149	0	0	0
2016/10/07	R248	04/05/2017	9.66	Call	Bond Future	5,826.2000	5.8262	5,936.3300	5.9363	1.890	0	0	0
2016/10/07	R248	04/05/2017			Bond Future	9.4372	94.7841	9.4155	94.9873	(0.229)	0.0000	0.0000	0
2016/10/07	R248	04/05/2017	9.67	Call	Bond Future	5,877.8200	5.8778	5,988.5600	5.9886	1.884	0	0	0
2016/10/07	R248	04/05/2017	9.65	Put	Bond Future	3,815.6700	3.8157	3,722.0200	3.7220	(2.454)	0	0	0
2016/10/07	R248	04/05/2017	9.67	Put	Bond Future	3,738.3700	3.7384	3,645.9500	3.6460	(2.472)	0	0	0
2016/10/07	R248	04/05/2017	9.65	Call	Bond Future	5,774.7600	5.7748	5,884.2700	5.8843	1.896	0	0	0
2016/10/07	R248	04/05/2017	9.66	Put	Bond Future	3,776.8500	3.7769	3,683.8200	3.6838	(2.463)	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
Total											711477	