



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/11/2016 TO 15/11/2016

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
2016/11/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	2025	02/02/2017	130.01	Put	Bond Future	960.0500	0.9600	983.6500	0.9836	2.458	0	0	0
2016/11/15	2025	02/02/2017			Bond Future	129.0500	129.0500	129.0264	129.0264	(0.018)	0.0000	0.0000	3,255
2016/11/15	2025	02/02/2017	130.00	Put	Bond Future	950.0500	0.9500	973.6500	0.9736	2.484	0	0	0
2016/11/15	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2025	02/02/2017	129.99	Put	Bond Future	940.0500	0.9400	963.6500	0.9636	2.511	0	0	0
2016/11/15	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2025	04/05/2017			Bond Future	131.5730	131.5730	131.5486	131.5486	(0.019)	0.0000	0.0000	0
2016/11/15	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2025	04/05/2017	132.56	Put	Bond Future	986.9900	0.9870	1,011.3600	1.0114	2.469	0	0	0
2016/11/15	2025	04/05/2017	132.58	Put	Bond Future	1,006.9900	1.0070	1,031.3600	1.0314	2.420	0	0	0
2016/11/15	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2025	04/05/2017	132.57	Put	Bond Future	996.9900	0.9970	1,021.3600	1.0214	2.444	0	0	0
2016/11/15	2025	03/08/2017			Bond Future	132.9245	132.9245	132.8976	132.8976	(0.020)	0.0000	0.0000	0
2016/11/15	2025	03/08/2017	133.96	Put	Bond Future	1,035.4900	1.0355	1,062.4000	1.0624	2.599	0	0	0
2016/11/15	2025	03/08/2017	133.98	Put	Bond Future	1,055.4900	1.0555	1,082.4000	1.0824	2.550	0	0	0
2016/11/15	2025	03/08/2017	133.97	Put	Bond Future	1,045.4900	1.0455	1,072.4000	1.0724	2.574	0	0	0
2016/11/15	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2030	02/02/2017	9.29	Put	Bond Future	2,255.3300	2.2553	1,520.9100	1.5209	(32.564)	0	0	0
2016/11/15	2030	02/02/2017			Bond Future	9.6204	88.2824	9.5115	89.0168	(1.132)	0.0000	0.0000	38,639
2016/11/15	2030	02/02/2017	9.31	Put	Bond Future	2,116.5200	2.1165	1,382.1000	1.3821	(34.699)	0	0	0
2016/11/15	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2030	02/02/2017	9.30	Put	Bond Future	2,185.8900	2.1859	1,451.4700	1.4515	(33.598)	0	0	0
2016/11/15	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2030	04/05/2017			Bond Future	9.6790	90.0035	9.5664	90.7520	(1.163)	0.0000	0.0000	0
2016/11/15	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2030	04/05/2017	9.32	Put	Bond Future	2,418.4000	2.4184	1,669.9400	1.6699	(30.949)	0	0	0
2016/11/15	2030	04/05/2017	9.34	Put	Bond Future	2,281.2700	2.2813	1,532.8100	1.5328	(32.809)	0	0	0
2016/11/15	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2030	04/05/2017	9.33	Put	Bond Future	2,349.8000	2.3498	1,601.3400	1.6013	(31.852)	0	0	0
2016/11/15	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2030	03/08/2017	9.34	Put	Bond Future	2,588.0800	2.5881	1,825.7200	1.8257	(29.457)	0	0	0
2016/11/15	2030	03/08/2017			Bond Future	9.7293	87.8278	9.6130	88.5902	(1.195)	0.0000	0.0000	0
2016/11/15	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2016/11/15	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2030	03/08/2017	9.33	Put	Bond Future	2,655.9500	2.6560	1,893.5900	1.8936	(28.704)	0	0	0
2016/11/15	2030	03/08/2017	9.35	Put	Bond Future	2,520.2900	2.5203	1,757.9300	1.7579	(30.249)	0	0	0
2016/11/15	2032	02/02/2017	9.53	Call	Bond Future	1,548.3600	1.5484	1,873.9700	1.8740	21.029	0	0	0
2016/11/15	2032	02/02/2017			Bond Future	9.7371	91.2732	9.6284	92.0572	(1.117)	0.0000	0.0000	18,016
2016/11/15	2032	02/02/2017	9.51	Call	Bond Future	1,490.4700	1.4905	1,807.9900	1.8080	21.303	0	0	0
2016/11/15	2032	02/02/2017	9.52	Call	Bond Future	1,519.1700	1.5192	1,840.7300	1.8407	21.167	0	0	0
2016/11/15	2032	02/02/2017	9.51	Put	Bond Future	3,139.6700	3.1397	2,673.1600	2.6732	(14.859)	0	0	0
2016/11/15	2032	02/02/2017	9.53	Put	Bond Future	3,050.5500	3.0506	2,592.1300	2.5921	(15.027)	0	0	0
2016/11/15	2032	02/02/2017	9.52	Put	Bond Future	3,094.8200	3.0948	2,632.3500	2.6324	(14.943)	0	0	0
2016/11/15	2032	04/05/2017	9.45	Call	Bond Future	2,041.0500	2.0410	2,361.5500	2.3616	15.703	0	0	0
2016/11/15	2032	04/05/2017			Bond Future	9.7940	88.8929	9.6817	89.6919	(1.146)	0.0000	0.0000	0
2016/11/15	2032	04/05/2017	9.46	Call	Bond Future	2,068.5500	2.0685	2,391.9500	2.3919	15.634	0	0	0
2016/11/15	2032	04/05/2017	9.44	Put	Bond Future	4,569.3700	4.5694	4,087.9400	4.0879	(10.536)	0	0	0
2016/11/15	2032	04/05/2017	9.46	Put	Bond Future	4,476.9300	4.4769	4,001.2800	4.0013	(10.624)	0	0	0
2016/11/15	2032	04/05/2017	9.44	Call	Bond Future	2,013.7700	2.0138	2,331.3900	2.3314	15.772	0	0	0
2016/11/15	2032	04/05/2017	9.45	Put	Bond Future	4,523.0000	4.5230	4,044.4500	4.0444	(10.580)	0	0	0
2016/11/15	2032	03/08/2017	9.43	Put	Bond Future	5,589.3300	5.5893	5,109.9000	5.1099	(8.578)	0	0	0
2016/11/15	2032	03/08/2017			Bond Future	9.8410	90.7022	9.7253	91.5161	(1.176)	0.0000	0.0000	0
2016/11/15	2032	03/08/2017	9.45	Put	Bond Future	5,498.8600	5.4989	5,024.1100	5.0241	(8.634)	0	0	0
2016/11/15	2032	03/08/2017	9.44	Put	Bond Future	5,543.9600	5.5440	5,066.8700	5.0669	(8.606)	0	0	0
2016/11/15	2032	03/08/2017	9.44	Call	Bond Future	2,676.1400	2.6761	3,012.9400	3.0129	12.585	0	0	0
2016/11/15	2032	03/08/2017	9.43	Call	Bond Future	2,648.2800	2.6483	2,982.7400	2.9827	12.629	0	0	0
2016/11/15	2032	03/08/2017	9.45	Call	Bond Future	2,704.1800	2.7042	3,043.3200	3.0433	12.541	0	0	0
2016/11/15	2033	02/02/2017			Bond Future	107.9898	107.9898	107.9706	107.9706	(0.018)	0.0000	0.0000	5,474
2016/11/15	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2033	02/02/2017	109.70	Put	Bond Future	1,710.2300	1.7102	1,729.4100	1.7294	1.121	0	0	0
2016/11/15	2033	02/02/2017	109.71	Put	Bond Future	1,720.2300	1.7202	1,739.4100	1.7394	1.115	0	0	0
2016/11/15	2033	02/02/2017	109.72	Put	Bond Future	1,730.2300	1.7302	1,749.4100	1.7494	1.109	0	0	0
2016/11/15	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2033	04/05/2017			Bond Future	109.0619	109.0619	109.0420	109.0420	(0.018)	0.0000	0.0000	0
2016/11/15	2033	04/05/2017	110.83	Put	Bond Future	1,768.0800	1.7681	1,788.0200	1.7880	1.128	0	0	0
2016/11/15	2033	04/05/2017	110.85	Put	Bond Future	1,788.0800	1.7881	1,808.0200	1.8080	1.115	0	0	0
2016/11/15	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2033	04/05/2017	110.84	Put	Bond Future	1,778.0800	1.7781	1,798.0200	1.7980	1.121	0	0	0
2016/11/15	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2033	03/08/2017	113.14	Put	Bond Future	1,853.3500	1.8534	1,875.2200	1.8752	1.180	0	0	0
2016/11/15	2033	03/08/2017			Bond Future	111.2867	111.2867	111.2648	111.2648	(0.020)	0.0000	0.0000	0
2016/11/15	2033	03/08/2017	113.13	Put	Bond Future	1,843.3500	1.8434	1,865.2200	1.8652	1.186	0	0	0
2016/11/15	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2033	03/08/2017	113.12	Put	Bond Future	1,833.3500	1.8334	1,855.2200	1.8552	1.193	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
2016/11/15	2037	02/02/2017	9.68	Put	Bond Future	3,502.4800	3.5025	2,991.9600	2.9920	(14.576)	0	0	0
2016/11/15	2037	02/02/2017			Bond Future	9.9201	87.9135	9.8116	88.7650	(1.094)	0.0000	0.0000	45,251
2016/11/15	2037	02/02/2017	9.67	Put	Bond Future	3,552.5900	3.5526	3,037.7200	3.0377	(14.493)	0	0	0
2016/11/15	2037	02/02/2017	9.68	Call	Bond Future	1,601.6100	1.6016	1,942.5400	1.9425	21.287	0	0	0
2016/11/15	2037	02/02/2017	9.66	Call	Bond Future	1,541.0700	1.5411	1,873.3200	1.8733	21.560	0	0	0
2016/11/15	2037	02/02/2017	9.67	Call	Bond Future	1,571.1600	1.5712	1,907.7400	1.9077	21.422	0	0	0
2016/11/15	2037	02/02/2017	9.66	Put	Bond Future	3,603.1800	3.6032	3,083.9800	3.0840	(14.409)	0	0	0
2016/11/15	2037	04/05/2017			Bond Future	9.9786	89.6275	9.8667	90.4953	(1.121)	0.0000	0.0000	0
2016/11/15	2037	04/05/2017	9.58	Put	Bond Future	5,436.0300	5.4360	4,907.1200	4.9071	(9.730)	0	0	0
2016/11/15	2037	04/05/2017	9.60	Put	Bond Future	5,334.3100	5.3343	4,811.3800	4.8114	(9.803)	0	0	0
2016/11/15	2037	04/05/2017	9.59	Put	Bond Future	5,385.1100	5.3851	4,859.2000	4.8592	(9.766)	0	0	0
2016/11/15	2037	04/05/2017	9.60	Call	Bond Future	2,342.0700	2.3421	2,686.9100	2.6869	14.724	0	0	0
2016/11/15	2037	04/05/2017	9.58	Call	Bond Future	2,281.2700	2.2813	2,620.1300	2.6201	14.854	0	0	0
2016/11/15	2037	04/05/2017	9.59	Call	Bond Future	2,311.6700	2.3117	2,653.5300	2.6535	14.788	0	0	0
2016/11/15	2037	03/08/2017	9.57	Call	Bond Future	2,838.0400	2.8380	3,193.5300	3.1935	12.526	0	0	0
2016/11/15	2037	03/08/2017			Bond Future	10.0300	87.1938	9.9148	88.0778	(1.148)	0.0000	0.0000	0
2016/11/15	2037	03/08/2017	9.58	Call	Bond Future	2,868.7000	2.8687	3,226.7200	3.2267	12.480	0	0	0
2016/11/15	2037	03/08/2017	9.56	Put	Bond Future	6,504.6400	6.5046	5,973.5800	5.9736	(8.164)	0	0	0
2016/11/15	2037	03/08/2017	9.57	Put	Bond Future	6,454.1900	6.4542	5,925.6600	5.9257	(8.189)	0	0	0
2016/11/15	2037	03/08/2017	9.58	Put	Bond Future	6,403.7500	6.4038	5,877.7500	5.8777	(8.214)	0	0	0
2016/11/15	2037	03/08/2017	9.56	Call	Bond Future	2,807.2800	2.8073	3,160.2400	3.1602	12.573	0	0	0
2016/11/15	2038	02/02/2017	137.07	Put	Bond Future	2,357.3000	2.3573	2,381.7400	2.3817	1.037	0	0	0
2016/11/15	2038	02/02/2017			Bond Future	134.7127	134.7127	134.6883	134.6883	(0.018)	0.0000	0.0000	22,835
2016/11/15	2038	02/02/2017	137.06	Put	Bond Future	2,347.3000	2.3473	2,371.7400	2.3717	1.041	0	0	0
2016/11/15	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2038	02/02/2017	137.05	Put	Bond Future	2,337.3000	2.3373	2,361.7400	2.3617	1.046	0	0	0
2016/11/15	2038	04/05/2017	139.77	Put	Bond Future	2,423.4000	2.4234	2,448.8500	2.4488	1.050	0	0	0
2016/11/15	2038	04/05/2017			Bond Future	137.3466	137.3466	137.3211	137.3211	(0.019)	0.0000	0.0000	0
2016/11/15	2038	04/05/2017	139.79	Put	Bond Future	2,443.4000	2.4434	2,468.8500	2.4688	1.042	0	0	0
2016/11/15	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2038	04/05/2017	139.78	Put	Bond Future	2,433.4000	2.4334	2,458.8500	2.4588	1.046	0	0	0
2016/11/15	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2038	03/08/2017			Bond Future	138.6494	138.6494	138.6213	138.6213	(0.020)	0.0000	0.0000	0
2016/11/15	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2038	03/08/2017	141.16	Put	Bond Future	2,510.6300	2.5106	2,538.6700	2.5387	1.117	0	0	0
2016/11/15	2038	03/08/2017	141.18	Put	Bond Future	2,530.6300	2.5306	2,558.6700	2.5587	1.108	0	0	0
2016/11/15	2038	03/08/2017	141.17	Put	Bond Future	2,520.6300	2.5206	2,548.6700	2.5487	1.112	0	0	0
2016/11/15	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2040	02/02/2017	9.58	Call	Bond Future	1,358.1100	1.3581	1,681.1400	1.6811	23.785	0	0	0
2016/11/15	2040	02/02/2017			Bond Future	9.9545	91.6097	9.8409	92.5650	(1.142)	0.0000	0.0000	8,238
2016/11/15	2040	02/02/2017	9.59	Call	Bond Future	1,386.3800	1.3864	1,714.0500	1.7141	23.635	0	0	0
2016/11/15	2040	02/02/2017	9.60	Call	Bond Future	1,415.0200	1.4150	1,747.3600	1.7474	23.487	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
2016/11/15	2040	02/02/2017	9.58	Put	Bond Future	4,569.2100	4.5692	3,936.9600	3.9370	(13.837)	0	0	0
2016/11/15	2040	02/02/2017	9.60	Put	Bond Future	4,449.9900	4.4500	3,827.0500	3.8270	(13.999)	0	0	0
2016/11/15	2040	02/02/2017	9.59	Put	Bond Future	4,509.3500	4.5094	3,881.7400	3.8817	(13.918)	0	0	0
2016/11/15	2040	04/05/2017			Bond Future	10.0123	93.3957	9.8953	94.3694	(1.169)	0.0000	0.0000	0
2016/11/15	2040	04/05/2017	9.62	Put	Bond Future	5,872.7300	5.8727	5,285.5400	5.2855	(9.999)	0	0	0
2016/11/15	2040	04/05/2017	9.64	Put	Bond Future	5,763.9500	5.7639	5,183.3500	5.1834	(10.073)	0	0	0
2016/11/15	2040	04/05/2017	9.62	Call	Bond Future	2,541.5200	2.5415	2,927.9800	2.9280	15.206	0	0	0
2016/11/15	2040	04/05/2017	9.63	Put	Bond Future	5,818.0300	5.8180	5,234.1300	5.2341	(10.036)	0	0	0
2016/11/15	2040	04/05/2017	9.63	Call	Bond Future	2,574.1900	2.5742	2,963.9400	2.9639	15.141	0	0	0
2016/11/15	2040	04/05/2017	9.64	Call	Bond Future	2,607.3500	2.6074	3,000.4000	3.0004	15.075	0	0	0
2016/11/15	2040	03/08/2017			Bond Future	10.0632	90.7882	9.9427	91.7803	(1.198)	0.0000	0.0000	0
2016/11/15	2040	03/08/2017	9.61	Put	Bond Future	6,931.0200	6.9310	6,342.6500	6.3426	(8.489)	0	0	0
2016/11/15	2040	03/08/2017	9.63	Put	Bond Future	6,820.9500	6.8210	6,238.1500	6.2382	(8.544)	0	0	0
2016/11/15	2040	03/08/2017	9.61	Call	Bond Future	3,105.8600	3.1059	3,509.5200	3.5095	12.997	0	0	0
2016/11/15	2040	03/08/2017	9.62	Put	Bond Future	6,875.9800	6.8760	6,290.3900	6.2904	(8.516)	0	0	0
2016/11/15	2040	03/08/2017	9.62	Call	Bond Future	3,138.0400	3.1380	3,544.4800	3.5445	12.952	0	0	0
2016/11/15	2040	03/08/2017	9.63	Call	Bond Future	3,170.1100	3.1701	3,579.3400	3.5793	12.909	0	0	0
2016/11/15	2044	02/02/2017			Bond Future	9.9524	88.9627	9.8440	89.8836	(1.090)	0.0000	0.0000	20,659
2016/11/15	2044	02/02/2017	9.77	Call	Bond Future	2,005.8400	2.0058	2,404.2000	2.4042	19.860	0	0	0
2016/11/15	2044	02/02/2017	9.76	Put	Bond Future	3,615.7900	3.6158	3,088.6000	3.0886	(14.580)	0	0	0
2016/11/15	2044	02/02/2017	9.78	Put	Bond Future	3,513.7400	3.5137	2,995.8000	2.9958	(14.740)	0	0	0
2016/11/15	2044	02/02/2017	9.77	Put	Bond Future	3,564.5100	3.5645	3,041.9400	3.0419	(14.660)	0	0	0
2016/11/15	2044	02/02/2017	9.78	Call	Bond Future	2,041.7300	2.0417	2,444.7200	2.4447	19.738	0	0	0
2016/11/15	2044	02/02/2017	9.76	Call	Bond Future	1,970.3200	1.9703	2,364.0600	2.3641	19.984	0	0	0
2016/11/15	2044	04/05/2017			Bond Future	10.0079	90.6972	9.8963	91.6358	(1.115)	0.0000	0.0000	0
2016/11/15	2044	04/05/2017	9.67	Call	Bond Future	2,780.8900	2.7809	3,170.6900	3.1707	14.017	0	0	0
2016/11/15	2044	04/05/2017	9.66	Put	Bond Future	5,728.8900	5.7289	5,176.9600	5.1770	(9.634)	0	0	0
2016/11/15	2044	04/05/2017	9.68	Put	Bond Future	5,622.0500	5.6221	5,076.4700	5.0765	(9.704)	0	0	0
2016/11/15	2044	04/05/2017	9.67	Put	Bond Future	5,675.1600	5.6752	5,126.4000	5.1264	(9.670)	0	0	0
2016/11/15	2044	04/05/2017	9.68	Call	Bond Future	2,815.7600	2.8158	3,208.7400	3.2087	13.956	0	0	0
2016/11/15	2044	04/05/2017	9.66	Call	Bond Future	2,746.5100	2.7465	3,133.1400	3.1331	14.077	0	0	0
2016/11/15	2044	03/08/2017			Bond Future	10.0566	88.1600	9.9418	89.1162	(1.142)	0.0000	0.0000	0
2016/11/15	2044	03/08/2017	9.62	Put	Bond Future	6,962.6000	6.9626	6,400.3500	6.4003	(8.075)	0	0	0
2016/11/15	2044	03/08/2017	9.64	Put	Bond Future	6,851.4800	6.8515	6,294.5900	6.2946	(8.128)	0	0	0
2016/11/15	2044	03/08/2017	9.63	Put	Bond Future	6,906.7300	6.9067	6,347.1600	6.3472	(8.102)	0	0	0
2016/11/15	2044	03/08/2017	9.64	Call	Bond Future	3,294.6200	3.2946	3,693.9800	3.6940	12.122	0	0	0
2016/11/15	2044	03/08/2017	9.62	Call	Bond Future	3,228.8400	3.2288	3,622.8400	3.6228	12.203	0	0	0
2016/11/15	2044	03/08/2017	9.63	Call	Bond Future	3,261.4900	3.2615	3,658.1700	3.6582	12.163	0	0	0
2016/11/15	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2046	02/02/2017	137.14	Put	Bond Future	2,276.7900	2.2768	2,300.8300	2.3008	1.056	0	0	0
2016/11/15	2046	02/02/2017			Bond Future	134.8632	134.8632	134.8392	134.8392	(0.018)	0.0000	0.0000	18,352
2016/11/15	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	2046	02/02/2017	137.13	Put	Bond Future	2,266.7900	2.2668	2,290.8300	2.2908	1.061	0	0	0
2016/11/15	2046	02/02/2017	137.15	Put	Bond Future	2,286.7900	2.2868	2,310.8300	2.3108	1.051	0	0	0
2016/11/15	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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	
2016/11/15	2046	04/05/2017			Bond Future	135.9718		135.9718	135.9471	135.9471	(0.018)	0.0000	0.0000	0
2016/11/15	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/11/15	2046	04/05/2017	138.32	Put	Bond Future	2,348.1500		2,348.1	2,372.9300	2,372.9	1.055	0	0	0
2016/11/15	2046	04/05/2017	138.34	Put	Bond Future	2,368.1500		2,368.1	2,392.9300	2,392.9	1.046	0	0	0
2016/11/15	2046	04/05/2017	138.33	Put	Bond Future	2,358.1500		2,358.1	2,382.9300	2,382.9	1.051	0	0	0
2016/11/15	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/11/15	2046	03/08/2017	141.17	Put	Bond Future	2,423.9800		2,424.0	2,451.7900	2,451.8	1.147	0	0	0
2016/11/15	2046	03/08/2017			Bond Future	138.7460		138.7460	138.7182	138.7182	(0.020)	0.0000	0.0000	0
2016/11/15	2046	03/08/2017	141.19	Put	Bond Future	2,443.9800		2,444.0	2,471.7900	2,471.8	1.138	0	0	0
2016/11/15	2046	03/08/2017	141.18	Put	Bond Future	2,433.9800		2,434.0	2,461.7900	2,461.8	1.143	0	0	0
2016/11/15	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/11/15	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/11/15	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/11/15	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/11/15	2050	02/02/2017	144.97	Put	Bond Future	959.7800		0.9598	985.7900	0.9858	2.710	0	0	0
2016/11/15	2050	02/02/2017			Bond Future	144.0102		144.0102	143.9842	143.9842	(0.018)	0.0000	0.0000	24,754
2016/11/15	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/11/15	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/11/15	2050	02/02/2017	144.96	Put	Bond Future	949.7800		0.9498	975.7900	0.9758	2.739	0	0	0
2016/11/15	2050	02/02/2017	144.98	Put	Bond Future	969.7800		0.9698	995.7900	0.9958	2.682	0	0	0
2016/11/15	2050	04/05/2017			Bond Future	146.8259		146.8259	146.7986	146.7986	(0.019)	0.0000	0.0000	0
2016/11/15	2050	04/05/2017	147.83	Put	Bond Future	1,004.1400		1.0041	1,031.4000	1.0314	2.715	0	0	0
2016/11/15	2050	04/05/2017	147.85	Put	Bond Future	1,024.1400		1.0241	1,051.4000	1.0514	2.662	0	0	0
2016/11/15	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/11/15	2050	04/05/2017	147.84	Put	Bond Future	1,014.1400		1.0141	1,041.4000	1.0414	2.688	0	0	0
2016/11/15	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/11/15	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/11/15	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/11/15	2050	03/08/2017			Bond Future	148.1593		148.1593	148.1292	148.1292	(0.020)	0.0000	0.0000	0
2016/11/15	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/11/15	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/11/15	2050	03/08/2017	149.22	Put	Bond Future	1,060.6500		1.0606	1,090.8400	1.0908	2.846	0	0	0
2016/11/15	2050	03/08/2017	149.24	Put	Bond Future	1,080.6500		1.0806	1,110.8400	1.1108	2.794	0	0	0
2016/11/15	2050	03/08/2017	149.23	Put	Bond Future	1,070.6500		1.0706	1,100.8400	1.1008	2.820	0	0	0
2016/11/15	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	AL37	02/02/2017			Index Future	507.7730		507.7730	509.2260	509.2260	0.286	0.0000	0.0000	7
2016/11/15	AL37	04/05/2017			Index Future	517.6680		517.6680	519.1470	519.1470	0.286	0.0000	0.0000	0
2016/11/15	AL37	03/08/2017			Index Future	528.1950		528.1950	529.6960	529.6960	0.284	0.0000	0.0000	0
2016/11/15	AL7T	02/02/2017			Index Future	581.6340		581.6340	585.1880	585.1880	0.611	0.0000	0.0000	2
2016/11/15	AL7T	04/05/2017			Index Future	592.9680		592.9680	596.5890	596.5890	0.611	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
2016/11/15	AL7T	03/08/2017			Index Future	605.0260	605.0260	608.7120	608.7120	0.609	0.0000	0.0000	0
2016/11/15	ALBI	02/02/2017			Index Future	527.1080	527.1080	530.9760	530.9760	0.734	0.0000	0.0000	751
2016/11/15	ALBI	04/05/2017			Index Future	537.3790	537.3790	541.3210	541.3210	0.734	0.0000	0.0000	0
2016/11/15	ALBI	03/08/2017			Index Future	548.3070	548.3070	552.3210	552.3210	0.732	0.0000	0.0000	0
2016/11/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C208	31/03/2021			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
2016/11/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/15	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	EL28	02/02/2017			Bond Future	129.9057	129.9057	129.8848	129.8848	(0.016)	0.0000	0.0000	0
2016/11/15	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	EL28	02/02/2017	135.10	Put	Bond Future	5,194.3400	5.1943	5,215.2500	5.2152	0.403	0	0	0
2016/11/15	EL28	02/02/2017	135.12	Put	Bond Future	5,214.3400	5.2143	5,235.2500	5.2352	0.401	0	0	0
2016/11/15	EL28	02/02/2017	135.11	Put	Bond Future	5,204.3400	5.2043	5,225.2500	5.2252	0.402	0	0	0
2016/11/15	EL28	04/05/2017			Bond Future	130.7634	130.7634	130.7418	130.7418	(0.017)	0.0000	0.0000	0
2016/11/15	EL28	04/05/2017	137.90	Put	Bond Future	7,136.5700	7.1366	7,158.2000	7.1582	0.303	0	0	0
2016/11/15	EL28	04/05/2017	137.92	Put	Bond Future	7,156.5700	7.1566	7,178.2000	7.1782	0.302	0	0	0
2016/11/15	EL28	04/05/2017	137.91	Put	Bond Future	7,146.5700	7.1466	7,168.2000	7.1682	0.303	0	0	0
2016/11/15	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2016/11/15	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	EL28	03/08/2017			Bond Future		133.4313	133.4313	133.4072	(0.018)	0.0000	0.0000	0
2016/11/15	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	EL28	03/08/2017	135.16	Put	Bond Future		1,728.7200	1.7287	1,752.7900	1.392	0	0	0
2016/11/15	EL28	03/08/2017	135.18	Put	Bond Future		1,748.7200	1.7487	1,772.7900	1.376	0	0	0
2016/11/15	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	EL28	03/08/2017	135.17	Put	Bond Future		1,738.7200	1.7387	1,762.7900	1.384	0	0	0
2016/11/15	ES33	02/02/2017			Bond Future		10.8271	77.5975	10.7281	(0.914)	0.0000	0.0000	8,849
2016/11/15	ES33	02/02/2017	10.59	Put	Bond Future		1,474.6400	1.4746	864.4100	(41.382)	0	0	0
2016/11/15	ES33	02/02/2017	10.61	Put	Bond Future		1,348.5400	1.3485	738.3100	(45.251)	0	0	0
2016/11/15	ES33	02/02/2017	10.59	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	ES33	02/02/2017	10.60	Put	Bond Future		1,411.5500	1.4116	801.3200	(43.231)	0	0	0
2016/11/15	ES33	02/02/2017	10.60	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	ES33	02/02/2017	10.61	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	ES33	04/05/2017			Bond Future		10.9152	75.3161	10.8129	(0.937)	0.0000	0.0000	0
2016/11/15	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	ES33	04/05/2017	10.54	Put	Bond Future		2,320.5600	2.3206	1,698.7100	(26.797)	0	0	0
2016/11/15	ES33	04/05/2017	10.56	Put	Bond Future		2,194.1300	2.1941	1,572.2800	(28.342)	0	0	0
2016/11/15	ES33	04/05/2017	10.55	Put	Bond Future		2,257.3100	2.2573	1,635.4600	(27.548)	0	0	0
2016/11/15	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	ES33	03/08/2017			Bond Future		10.9941	76.8490	10.8886	(0.960)	0.0000	0.0000	0
2016/11/15	ES33	03/08/2017	10.53	Put	Bond Future		2,848.0100	2.8480	2,214.6000	(22.240)	0	0	0
2016/11/15	ES33	03/08/2017	10.55	Put	Bond Future		2,721.9100	2.7219	2,088.5000	(23.271)	0	0	0
2016/11/15	ES33	03/08/2017	10.54	Put	Bond Future		2,784.9200	2.7849	2,151.5100	(22.744)	0	0	0
2016/11/15	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	ES42	02/02/2017			Bond Future		10.9367	81.6651	10.8327	(0.951)	0.0000	0.0000	8,777
2016/11/15	ES42	04/05/2017			Bond Future		11.0239	78.9941	10.9164	(0.975)	0.0000	0.0000	0
2016/11/15	ES42	03/08/2017			Bond Future		11.1011	80.6023	10.9902	(0.998)	0.0000	0.0000	0
2016/11/15	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	GOVI	02/02/2017			GOVI		524.9390	524.9390	528.7880	0.733	0.0000	0.0000	486
2016/11/15	GOVI	02/02/2017	533.32	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	GOVI	02/02/2017	533.33	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	GOVI	02/02/2017	533.32	Put	GOVI		83,810.0000	8.3810	45,320.0000	(45.925)	0	0	0
2016/11/15	GOVI	02/02/2017	533.34	Put	GOVI		84,010.0000	8.4010	45,520.0000	(45.816)	0	0	0
2016/11/15	GOVI	02/02/2017	533.33	Put	GOVI		83,910.0000	8.3910	45,420.0000	(45.871)	0	0	0
2016/11/15	GOVI	04/05/2017			GOVI		535.1680	535.1680	539.0900	0.733	0.0000	0.0000	0
2016/11/15	GOVI	04/05/2017	262.19	Call	GOVI		2,729,780.0000	272.9780	2,769,000.0000	1.437	0	0	0
2016/11/15	GOVI	04/05/2017	262.20	Call	GOVI		2,729,680.0000	272.9680	2,768,900.0000	1.437	0	0	0
2016/11/15	GOVI	04/05/2017	262.18	Call	GOVI		2,729,880.0000	272.9880	2,769,100.0000	1.437	0	0	0
2016/11/15	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	GOVI	04/05/2017	262.18	Put	GOVI		0.0000	0.0000	0.0000	0.000	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
2016/11/15	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	GOVI	03/08/2017			GOVI	546.0500	546.0500	550.0450	550.0450	0.732	0.0000	0.0000	0
2016/11/15	GOVI	03/08/2017	561.11	Put	GOVI	150,600.0000	15.0600	110,650.0000	11.0650	(26.527)	0	0	0
2016/11/15	GOVI	03/08/2017	561.09	Put	GOVI	150,400.0000	15.0400	110,450.0000	11.0450	(26.563)	0	0	0
2016/11/15	GOVI	03/08/2017	561.10	Put	GOVI	150,500.0000	15.0500	110,550.0000	11.0550	(26.545)	0	0	0
2016/11/15	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/15	IGOV	02/02/2017			Index Future	252.3700	252.3700	252.2600	252.2600	(0.044)	0.0000	0.0000	1,070
2016/11/15	IGOV	04/05/2017			Index Future	257.3030	257.3030	257.1900	257.1900	(0.044)	0.0000	0.0000	0
2016/11/15	IGOV	03/08/2017			Index Future	262.5500	262.5500	262.4310	262.4310	(0.045)	0.0000	0.0000	0
2016/11/15	ILBI	02/02/2017			Index Future	683.7950	683.7950	683.4890	683.4890	(0.045)	0.0000	0.0000	155
2016/11/15	ILBI	04/05/2017			Index Future	697.0920	697.0920	696.7790	696.7790	(0.045)	0.0000	0.0000	0
2016/11/15	ILBI	03/08/2017			Index Future	710.8130	710.8130	710.4940	710.4940	(0.045)	0.0000	0.0000	0
2016/11/15	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/15	IS01	16/03/2017			Interest Rate Swap	100.0201	100.0201	100.0181	100.0181	(0.002)	0.0000	0.0000	0
2016/11/15	IS01	15/06/2017			Interest Rate Swap	99.6672	99.6672	99.6617	99.6617	(0.006)	0.0000	0.0000	0
2016/11/15	IS01	21/09/2017			Interest Rate Swap	99.7660	99.7660	99.7509	99.7509	(0.015)	0.0000	0.0000	0
2016/11/15	IS01	21/12/2017			Interest Rate Swap	100.1168	100.1168	100.0945	100.0945	(0.022)	0.0000	0.0000	0
2016/11/15	IS02	18/12/2017			Interest Rate Swap	100.1394	100.1394	100.1176	100.1176	(0.022)	0.0000	0.0000	0
2016/11/15	IS02	16/03/2018			Interest Rate Swap	99.5044	99.5044	99.4724	99.4724	(0.032)	0.0000	0.0000	0
2016/11/15	IS02	15/06/2018			Interest Rate Swap	99.2579	99.2579	99.2179	99.2179	(0.040)	0.0000	0.0000	0
2016/11/15	IS02	21/09/2018			Interest Rate Swap	99.4208	99.4208	99.3620	99.3620	(0.059)	0.0000	0.0000	0
2016/11/15	IS02	21/12/2018			Interest Rate Swap	100.0300	100.0300	99.9300	99.9300	(0.100)	0.0000	0.0000	0
2016/11/15	IS05	17/12/2020			Interest Rate Swap	99.3010	99.3010	99.0635	99.0635	(0.239)	0.0000	0.0000	0
2016/11/15	IS05	16/03/2021			Interest Rate Swap	98.7424	98.7424	98.5007	98.5007	(0.245)	0.0000	0.0000	0
2016/11/15	IS05	15/06/2021			Interest Rate Swap	98.1513	98.1513	97.9065	97.9065	(0.249)	0.0000	0.0000	0
2016/11/15	IS05	21/09/2021			Interest Rate Swap	98.5340	98.5340	98.2833	98.2833	(0.254)	0.0000	0.0000	0
2016/11/15	IS05	21/12/2021			Interest Rate Swap	100.8600	100.8600	100.5995	100.5995	(0.258)	0.0000	0.0000	50
2016/11/15	IS10	17/12/2025			Interest Rate Swap	101.1024	101.1024	100.5990	100.5990	(0.498)	0.0000	0.0000	0
2016/11/15	IS10	16/03/2026			Interest Rate Swap	98.3269	98.3269	97.7951	97.7951	(0.541)	0.0000	0.0000	0
2016/11/15	IS10	15/06/2026			Interest Rate Swap	97.2190	97.2190	96.6635	96.6635	(0.571)	0.0000	0.0000	0
2016/11/15	IS10	21/09/2026			Interest Rate Swap	99.3752	99.3752	98.8059	98.8059	(0.573)	0.0000	0.0000	0
2016/11/15	IS10	21/12/2026			Interest Rate Swap	103.0487	103.0487	102.4743	102.4743	(0.557)	0.0000	0.0000	0
2016/11/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	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
2016/11/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/15	JBAF	16/11/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/11/15	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10,000
2016/11/15	JBAF	18/01/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/15	JBAF	15/02/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/15	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	1,000
2016/11/15	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/11/15	JBAF	20/09/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/11/15	JBAF	20/12/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/11/15	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/15	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.8500	92.1500	(1.629)	0.0000	0.0000	0
2016/11/15	JBAF	19/09/2018			Jibar Tradeable Future	7.4600	92.5400	7.8800	92.1200	5.630	0.0000	0.0000	0
2016/11/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/15	R023	02/02/2017	8.85	Call	Bond Future	1,209.7500	1.2097	1,386.6000	1.3866	14.619	0	0	0
2016/11/15	R023	02/02/2017			Bond Future	8.8647	98.2773	8.7854	98.6319	(0.894)	0.0000	0.0000	16,470
2016/11/15	R023	02/02/2017	8.86	Call	Bond Future	1,232.2800	1.2323	1,411.1600	1.4112	14.516	0	0	0
2016/11/15	R023	02/02/2017	8.84	Put	Bond Future	1,297.7700	1.2978	1,117.9400	1.1179	(13.857)	0	0	0
2016/11/15	R023	02/02/2017	8.86	Put	Bond Future	1,253.2600	1.2533	1,077.4900	1.0775	(14.025)	0	0	0
2016/11/15	R023	02/02/2017	8.84	Call	Bond Future	1,187.4600	1.1875	1,362.2800	1.3623	14.722	0	0	0
2016/11/15	R023	02/02/2017	8.85	Put	Bond Future	1,275.3800	1.2754	1,097.5800	1.0976	(13.941)	0	0	0
2016/11/15	R023	04/05/2017	8.61	Call	Bond Future	1,147.4800	1.1475	1,288.7000	1.2887	12.307	0	0	0
2016/11/15	R023	04/05/2017			Bond Future	8.9148	96.2600	8.8313	96.6214	(0.937)	0.0000	0.0000	0
2016/11/15	R023	04/05/2017	8.59	Call	Bond Future	1,113.1700	1.1132	1,251.5600	1.2516	12.432	0	0	0
2016/11/15	R023	04/05/2017	8.60	Call	Bond Future	1,130.2400	1.1302	1,270.0500	1.2700	12.370	0	0	0
2016/11/15	R023	04/05/2017	8.59	Put	Bond Future	2,528.2600	2.5283	2,305.3200	2.3053	(8.818)	0	0	0
2016/11/15	R023	04/05/2017	8.61	Put	Bond Future	2,474.6900	2.4747	2,254.5800	2.2546	(8.894)	0	0	0
2016/11/15	R023	04/05/2017	8.60	Put	Bond Future	2,501.3800	2.5014	2,279.8600	2.2799	(8.856)	0	0	0
2016/11/15	R023	03/08/2017	8.60	Put	Bond Future	2,912.4000	2.9124	2,693.3200	2.6933	(7.522)	0	0	0
2016/11/15	R023	03/08/2017			Bond Future	8.9484	98.2188	8.8605	98.5860	(0.982)	0.0000	0.0000	0
2016/11/15	R023	03/08/2017	8.59	Put	Bond Future	2,938.1800	2.9382	2,717.9500	2.7180	(7.495)	0	0	0
2016/11/15	R023	03/08/2017	8.60	Call	Bond Future	1,445.8800	1.4459	1,593.9900	1.5940	10.244	0	0	0
2016/11/15	R023	03/08/2017	8.58	Call	Bond Future	1,412.2200	1.4122	1,558.0200	1.5580	10.324	0	0	0
2016/11/15	R023	03/08/2017	8.59	Call	Bond Future	1,429.1500	1.4291	1,576.1100	1.5761	10.283	0	0	0
2016/11/15	R023	03/08/2017	8.58	Put	Bond Future	2,963.7900	2.9638	2,742.4000	2.7424	(7.470)	0	0	0
2016/11/15	R035	02/02/2017			Bond Future	9.8645	95.6432	9.7507	96.5406	(1.154)	0.0000	0.0000	5,762
2016/11/15	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R035	02/02/2017	9.50	Put	Bond Future	2,920.9700	2.9210	2,023.4900	2.0235	(30.725)	0	0	0
2016/11/15	R035	02/02/2017	9.51	Put	Bond Future	2,838.9600	2.8390	1,941.4800	1.9415	(31.613)	0	0	0
2016/11/15	R035	02/02/2017	9.52	Put	Bond Future	2,757.0500	2.7570	1,859.5700	1.8596	(32.552)	0	0	0
2016/11/15	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R035	04/05/2017	9.55	Put	Bond Future	2,934.0200	2.9340	2,019.3100	2.0193	(31.176)	0	0	0
2016/11/15	R035	04/05/2017			Bond Future	9.9204	93.0037	9.8030	93.9184	(1.184)	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
2016/11/15	R035	04/05/2017	9.54	Put	Bond Future	3,015.2100	3.0152	2,100.5000	2.1005	(30.337)	0	0	0
2016/11/15	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R035	04/05/2017	9.53	Put	Bond Future	3,096.5100	3.0965	2,181.8000	2.1818	(29.540)	0	0	0
2016/11/15	R035	03/08/2017			Bond Future	9.9675	94.8964	9.8466	95.8282	(1.213)	0.0000	0.0000	0
2016/11/15	R035	03/08/2017	9.50	Put	Bond Future	3,685.0800	3.6851	2,753.2800	2.7533	(25.286)	0	0	0
2016/11/15	R035	03/08/2017	9.52	Put	Bond Future	3,522.8100	3.5228	2,591.0100	2.5910	(26.450)	0	0	0
2016/11/15	R035	03/08/2017	9.51	Put	Bond Future	3,603.8900	3.6039	2,672.0900	2.6721	(25.855)	0	0	0
2016/11/15	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R186	02/02/2017	8.00	Put	Bond Future	8,689.7100	8.6897	8,009.0500	8.0090	(7.833)	0	0	0
2016/11/15	R186	02/02/2017	9.40	Call	Bond Future	2,575.9200	2.5759	3,016.4600	3.0165	17.102	0	0	0
2016/11/15	R186	02/02/2017	8.81	Put	Bond Future	3,577.9400	3.5779	3,079.9600	3.0800	(13.918)	0	0	0
2016/11/15	R186	02/02/2017	9.10	Put	Bond Future	2,291.8300	2.2918	1,907.3600	1.9074	(16.776)	0	0	2,546
2016/11/15	R186	02/02/2017			Bond Future	9.2151	109.5739	9.1108	110.2803	(1.132)	0.0000	0.0000	112,680
2016/11/15	R186	02/02/2017	9.50	Call	Bond Future	2,997.2300	2.9972	3,473.8700	3.4739	15.903	0	0	0
2016/11/15	R186	02/02/2017	8.43	Put	Bond Future	5,752.7800	5.7528	5,139.7200	5.1397	(10.657)	0	0	0
2016/11/15	R186	02/02/2017	8.80	Put	Bond Future	3,628.5900	3.6286	3,126.9900	3.1270	(13.824)	0	0	0
2016/11/15	R186	02/02/2017	8.87	Call	Bond Future	921.1600	0.9212	1,151.8900	1.1519	25.048	0	0	0
2016/11/15	R186	02/02/2017	8.90	Put	Bond Future	3,140.2800	3.1403	2,676.0300	2.6760	(14.784)	0	0	750
2016/11/15	R186	02/02/2017	8.00	Call	Bond Future	59.2700	0.0593	85.0400	0.0850	43.479	0	0	7,000
2016/11/15	R186	02/02/2017	8.60	Call	Bond Future	461.8300	0.4618	600.4300	0.6004	30.011	0	0	7,000
2016/11/15	R186	02/02/2017	8.81	Call	Bond Future	798.9500	0.7989	1,007.4000	1.0074	26.090	0	0	0
2016/11/15	R186	02/02/2017	8.37	Call	Bond Future	229.9500	0.2300	309.9600	0.3100	34.795	0	0	500
2016/11/15	R186	02/02/2017	8.62	Put	Bond Future	4,603.8600	4.6039	4,042.0500	4.0420	(12.203)	0	0	0
2016/11/15	R186	02/02/2017	8.79	Call	Bond Future	760.9500	0.7609	962.1800	0.9622	26.445	0	0	0
2016/11/15	R186	02/02/2017	8.95	Call	Bond Future	1,103.5700	1.1036	1,365.2000	1.3652	23.708	0	0	0
2016/11/15	R186	02/02/2017	9.02	Call	Bond Future	1,282.6900	1.2827	1,572.2000	1.5722	22.571	0	0	0
2016/11/15	R186	02/02/2017	8.87	Put	Bond Future	3,282.5000	3.2825	2,806.8000	2.8068	(14.492)	0	0	500
2016/11/15	R186	02/02/2017	9.50	Put	Bond Future	1,098.5100	1.0985	868.7200	0.8687	(20.918)	0	0	13,500
2016/11/15	R186	02/02/2017	8.43	Call	Bond Future	278.7800	0.2788	372.1500	0.3722	33.492	0	0	750
2016/11/15	R186	02/02/2017	8.80	Call	Bond Future	779.7800	0.7798	984.6100	0.9846	26.268	0	0	0
2016/11/15	R186	02/02/2017	8.90	Call	Bond Future	986.9800	0.9870	1,229.1600	1.2292	24.537	0	0	0
2016/11/15	R186	02/02/2017	9.40	Put	Bond Future	1,338.4100	1.3384	1,072.5200	1.0725	(19.866)	0	0	750
2016/11/15	R186	02/02/2017	9.10	Call	Bond Future	1,512.0300	1.5120	1,833.9900	1.8340	21.293	0	0	0
2016/11/15	R186	02/02/2017	8.37	Put	Bond Future	6,137.4800	6.1375	5,511.0600	5.5111	(10.206)	0	0	0
2016/11/15	R186	02/02/2017	8.60	Put	Bond Future	4,719.4300	4.7194	4,151.6000	4.1516	(12.032)	0	0	0
2016/11/15	R186	02/02/2017	8.62	Call	Bond Future	488.2200	0.4882	632.8400	0.6328	29.622	0	0	500
2016/11/15	R186	02/02/2017	8.79	Put	Bond Future	3,679.6300	3.6796	3,174.4300	3.1744	(13.730)	0	0	0
2016/11/15	R186	02/02/2017	8.95	Put	Bond Future	2,911.3200	2.9113	2,466.5200	2.4665	(15.278)	0	0	2,546
2016/11/15	R186	02/02/2017	9.02	Put	Bond Future	2,609.1100	2.6091	2,192.1900	2.1922	(15.979)	0	0	500
2016/11/15	R186	04/05/2017			Bond Future	9.2695	111.7097	9.1609	112.4296	(1.171)	0.0000	0.0000	0
2016/11/15	R186	04/05/2017	8.89	Put	Bond Future	4,231.5000	4.2315	3,783.5800	3.7836	(10.585)	0	0	0
2016/11/15	R186	04/05/2017	8.91	Put	Bond Future	4,144.7100	4.1447	3,702.1700	3.7022	(10.677)	0	0	0
2016/11/15	R186	04/05/2017	8.90	Put	Bond Future	4,187.9600	4.1880	3,742.7300	3.7427	(10.631)	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
2016/11/15	R186	04/05/2017	8.91	Call	Bond Future	1,736.4000	1.7364	2,013.7800	2.0138	15.974	0	0	0
2016/11/15	R186	04/05/2017	8.89	Call	Bond Future	1,687.1000	1.6871	1,959.1000	1.9591	16.122	0	0	0
2016/11/15	R186	04/05/2017	8.90	Call	Bond Future	1,711.6300	1.7116	1,986.3200	1.9863	16.048	0	0	0
2016/11/15	R186	03/08/2017	8.93	Put	Bond Future	4,732.6500	4.7326	4,296.9100	4.2969	(9.207)	0	0	0
2016/11/15	R186	03/08/2017			Bond Future	9.3115	108.6770	9.1986	109.4099	(1.212)	0.0000	0.0000	0
2016/11/15	R186	03/08/2017	8.92	Put	Bond Future	4,774.2000	4.7742	4,336.2000	4.3362	(9.174)	0	0	0
2016/11/15	R186	03/08/2017	8.91	Call	Bond Future	2,178.0800	2.1781	2,470.6600	2.4707	13.433	0	0	0
2016/11/15	R186	03/08/2017	8.93	Call	Bond Future	2,228.5200	2.2285	2,525.6300	2.5256	13.332	0	0	0
2016/11/15	R186	03/08/2017	8.92	Call	Bond Future	2,203.3800	2.2034	2,498.2300	2.4982	13.382	0	0	0
2016/11/15	R186	03/08/2017	8.91	Put	Bond Future	4,815.6400	4.8156	4,375.3700	4.3754	(9.143)	0	0	0
2016/11/15	R197	02/02/2017			Bond Future	299.3474	299.3474	299.2921	299.2921	(0.018)	0.0000	0.0000	1,246
2016/11/15	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R197	02/02/2017	302.57	Put	Bond Future	3,222.5900	3.2226	3,277.8900	3.2779	1.716	0	0	0
2016/11/15	R197	02/02/2017	302.59	Put	Bond Future	3,242.5900	3.2426	3,297.8900	3.2979	1.705	0	0	0
2016/11/15	R197	02/02/2017	302.58	Put	Bond Future	3,232.5900	3.2326	3,287.8900	3.2879	1.711	0	0	0
2016/11/15	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R197	04/05/2017	308.58	Put	Bond Future	3,380.0400	3.3800	3,437.4100	3.4374	1.697	0	0	0
2016/11/15	R197	04/05/2017			Bond Future	305.2000	305.2000	305.1426	305.1426	(0.019)	0.0000	0.0000	0
2016/11/15	R197	04/05/2017	308.60	Put	Bond Future	3,400.0400	3.4000	3,457.4100	3.4574	1.687	0	0	0
2016/11/15	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R197	04/05/2017	308.59	Put	Bond Future	3,390.0400	3.3900	3,447.4100	3.4474	1.692	0	0	0
2016/11/15	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R197	03/08/2017			Bond Future	304.5261	304.5261	304.4631	304.4631	(0.021)	0.0000	0.0000	0
2016/11/15	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R197	03/08/2017	308.05	Put	Bond Future	3,523.8700	3.5239	3,586.8500	3.5869	1.787	0	0	0
2016/11/15	R197	03/08/2017	308.07	Put	Bond Future	3,543.8700	3.5439	3,606.8500	3.6069	1.777	0	0	0
2016/11/15	R197	03/08/2017	308.06	Put	Bond Future	3,533.8700	3.5339	3,596.8500	3.5969	1.782	0	0	0
2016/11/15	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R202	02/02/2017			Bond Future	248.7415	248.7415	248.3648	248.3648	(0.151)	0.0000	0.0000	36,619
2016/11/15	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R202	02/02/2017	251.72	Put	Bond Future	2,978.5300	2.9785	3,355.2300	3.3552	12.647	0	0	0
2016/11/15	R202	02/02/2017	251.74	Put	Bond Future	2,998.5300	2.9985	3,375.2300	3.3752	12.563	0	0	0
2016/11/15	R202	02/02/2017	251.73	Put	Bond Future	2,988.5300	2.9885	3,365.2300	3.3652	12.605	0	0	0
2016/11/15	R202	04/05/2017	256.73	Put	Bond Future	3,125.2600	3.1253	3,510.1300	3.5101	12.315	0	0	0
2016/11/15	R202	04/05/2017			Bond Future	253.6047	253.6047	253.2199	253.2199	(0.152)	0.0000	0.0000	0
2016/11/15	R202	04/05/2017	256.72	Put	Bond Future	3,115.2600	3.1153	3,500.1300	3.5001	12.354	0	0	0
2016/11/15	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R202	04/05/2017	256.71	Put	Bond Future	3,105.2600	3.1053	3,490.1300	3.4901	12.394	0	0	0
2016/11/15	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2016/11/15	R202	03/08/2017			Bond Future	255.1131	255.1131	254.7168	254.7168	(0.155)	0.0000	0.0000	0
2016/11/15	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R202	03/08/2017	258.35	Put	Bond Future	3,236.9400	3.2369	3,633.2400	3.6332	12.243	0	0	0
2016/11/15	R202	03/08/2017	258.37	Put	Bond Future	3,256.9400	3.2569	3,653.2400	3.6532	12.168	0	0	0
2016/11/15	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R202	03/08/2017	258.36	Put	Bond Future	3,246.9400	3.2469	3,643.2400	3.6432	12.205	0	0	0
2016/11/15	R203	02/02/2017	7.70	Call	Bond Future	88.3700	0.0884	109.2700	0.1093	23.651	0	0	0
2016/11/15	R203	02/02/2017	7.71	Put	Bond Future	221.0600	0.2211	185.6900	0.1857	(16.000)	0	0	0
2016/11/15	R203	02/02/2017			Bond Future	7.9362	103.4720	7.8381	103.5286	(1.236)	0.0000	0.0000	24,463
2016/11/15	R203	02/02/2017	7.71	Call	Bond Future	90.4400	0.0904	111.6800	0.1117	23.485	0	0	0
2016/11/15	R203	02/02/2017	7.72	Call	Bond Future	92.7200	0.0927	114.3100	0.1143	23.285	0	0	0
2016/11/15	R203	02/02/2017	7.70	Put	Bond Future	224.7700	0.2248	189.0600	0.1891	(15.887)	0	0	0
2016/11/15	R203	02/02/2017	7.72	Put	Bond Future	217.5500	0.2175	182.5300	0.1825	(16.097)	0	0	0
2016/11/15	R203	04/05/2017	6.91	Call	Bond Future	34.0400	0.0340	45.2400	0.0452	32.902	0	0	0
2016/11/15	R203	04/05/2017	6.92	Put	Bond Future	358.4600	0.3585	312.3900	0.3124	(12.852)	0	0	0
2016/11/15	R203	04/05/2017			Bond Future	7.8464	101.3154	7.6817	101.3728	(2.099)	0.0000	0.0000	0
2016/11/15	R203	04/05/2017	6.92	Call	Bond Future	34.6700	0.0347	46.0200	0.0460	32.737	0	0	0
2016/11/15	R203	04/05/2017	6.93	Call	Bond Future	35.3000	0.0353	46.8200	0.0468	32.635	0	0	0
2016/11/15	R203	04/05/2017	6.91	Put	Bond Future	361.3400	0.3613	315.1200	0.3151	(12.791)	0	0	0
2016/11/15	R203	04/05/2017	6.93	Put	Bond Future	355.5800	0.3556	309.6800	0.3097	(12.908)	0	0	0
2016/11/15	R203	03/08/2017	4.89	Call	Bond Future	103.7000	0.1037	103.5300	0.1035	(0.164)	0	0	0
2016/11/15	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/15	R203	03/08/2017	4.87	Call	Bond Future	102.5400	0.1025	102.3700	0.1024	(0.166)	0	0	0
2016/11/15	R203	03/08/2017	4.88	Call	Bond Future	103.1200	0.1031	102.9500	0.1029	(0.165)	0	0	0
2016/11/15	R203	03/08/2017	4.87	Put	Bond Future	80.4200	0.0804	80.2500	0.0803	(0.211)	0	0	0
2016/11/15	R203	03/08/2017	4.89	Put	Bond Future	79.4300	0.0794	79.2600	0.0793	(0.214)	0	0	0
2016/11/15	R203	03/08/2017	4.88	Put	Bond Future	79.9200	0.0799	79.7500	0.0797	(0.213)	0	0	0
2016/11/15	R204	02/02/2017	8.28	Call	Bond Future	557.7300	0.5577	637.3400	0.6373	14.274	0	0	0
2016/11/15	R204	02/02/2017			Bond Future	8.1006	100.8684	8.0266	100.9943	(0.913)	0.0000	0.0000	30,019
2016/11/15	R204	02/02/2017	8.29	Call	Bond Future	568.5000	0.5685	648.9300	0.6489	14.148	0	0	0
2016/11/15	R204	02/02/2017	8.30	Call	Bond Future	579.3700	0.5794	660.6200	0.6606	14.024	0	0	0
2016/11/15	R204	02/02/2017	8.28	Put	Bond Future	252.9700	0.2530	206.6400	0.2066	(18.314)	0	0	0
2016/11/15	R204	02/02/2017	8.30	Put	Bond Future	240.7200	0.2407	196.0300	0.1960	(18.565)	0	0	0
2016/11/15	R204	02/02/2017	8.29	Put	Bond Future	246.7900	0.2468	201.2800	0.2013	(18.441)	0	0	0
2016/11/15	R204	04/05/2017	7.90	Put	Bond Future	723.3000	0.7233	646.8800	0.6469	(10.565)	0	0	0
2016/11/15	R204	04/05/2017			Bond Future	8.1384	102.8346	8.0524	102.9627	(1.057)	0.0000	0.0000	0
2016/11/15	R204	04/05/2017	7.92	Put	Bond Future	705.7800	0.7058	630.4900	0.6305	(10.668)	0	0	0
2016/11/15	R204	04/05/2017	7.90	Call	Bond Future	367.8000	0.3678	419.4600	0.4195	14.046	0	0	0
2016/11/15	R204	04/05/2017	7.91	Put	Bond Future	714.5100	0.7145	638.6500	0.6387	(10.617)	0	0	0
2016/11/15	R204	04/05/2017	7.91	Call	Bond Future	373.9600	0.3740	426.1800	0.4262	13.964	0	0	0
2016/11/15	R204	04/05/2017	7.92	Call	Bond Future	380.1700	0.3802	432.9600	0.4330	13.886	0	0	0
2016/11/15	R204	03/08/2017	7.77	Put	Bond Future	816.9600	0.8170	738.1500	0.7381	(9.647)	0	0	0
2016/11/15	R204	03/08/2017			Bond Future	8.1175	100.8844	8.0161	101.0135	(1.250)	0.0000	0.0000	0
2016/11/15	R204	03/08/2017	7.76	Put	Bond Future	824.6500	0.8247	745.3900	0.7454	(9.611)	0	0	0
2016/11/15	R204	03/08/2017	7.75	Call	Bond Future	363.4400	0.3634	412.8500	0.4128	13.595	0	0	0
2016/11/15	R204	03/08/2017	7.76	Call	Bond Future	368.5000	0.3685	418.3600	0.4184	13.531	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
2016/11/15	R204	03/08/2017	7.77	Call	Bond Future	373.6000	0.3736	423.9100	0.4239	13.466	0	0	0
2016/11/15	R204	03/08/2017	7.75	Put	Bond Future	832.3900	0.8324	752.6800	0.7527	(9.576)	0	0	0
2016/11/15	R207	02/02/2017	9.24	Call	Bond Future	2,179.9900	2.1800	2,383.0100	2.3830	9.313	0	0	0
2016/11/15	R207	02/02/2017			Bond Future	8.3829	97.5567	8.2955	97.7765	(1.043)	0.0000	0.0000	86,326
2016/11/15	R207	02/02/2017	8.91	Call	Bond Future	1,476.9300	1.4769	1,656.2200	1.6562	12.139	0	0	62
2016/11/15	R207	02/02/2017	9.22	Call	Bond Future	2,135.3200	2.1353	2,337.2900	2.3373	9.459	0	0	0
2016/11/15	R207	02/02/2017	9.23	Call	Bond Future	2,157.6300	2.1576	2,360.1300	2.3601	9.385	0	0	0
2016/11/15	R207	02/02/2017	8.91	Put	Bond Future	164.5900	0.1646	124.0800	0.1241	(24.613)	0	0	0
2016/11/15	R207	02/02/2017	9.22	Put	Bond Future	61.3900	0.0614	43.5600	0.0436	(29.044)	0	0	0
2016/11/15	R207	02/02/2017	9.24	Put	Bond Future	57.1900	0.0572	40.4100	0.0404	(29.341)	0	0	0
2016/11/15	R207	02/02/2017	9.23	Put	Bond Future	59.2600	0.0593	41.9600	0.0420	(29.193)	0	0	0
2016/11/15	R207	04/05/2017	8.21	Put	Bond Future	1,132.0900	1.1321	1,000.8100	1.0008	(11.596)	0	0	0
2016/11/15	R207	04/05/2017			Bond Future	8.4402	99.4584	8.3439	99.6822	(1.142)	0.0000	0.0000	0
2016/11/15	R207	04/05/2017	8.22	Call	Bond Future	605.8800	0.6059	699.3300	0.6993	15.424	0	0	0
2016/11/15	R207	04/05/2017	8.20	Call	Bond Future	586.6400	0.5866	678.1400	0.6781	15.597	0	0	0
2016/11/15	R207	04/05/2017	8.21	Call	Bond Future	596.3500	0.5963	688.8200	0.6888	15.506	0	0	0
2016/11/15	R207	04/05/2017	8.20	Put	Bond Future	1,145.7400	1.1457	1,013.4900	1.0135	(11.543)	0	0	0
2016/11/15	R207	04/05/2017	8.22	Put	Bond Future	1,118.2800	1.1183	987.9800	0.9880	(11.652)	0	0	0
2016/11/15	R207	03/08/2017	8.19	Call	Bond Future	696.7600	0.6968	791.7200	0.7917	13.629	0	0	51
2016/11/15	R207	03/08/2017			Bond Future	8.4664	97.8378	8.3598	98.0646	(1.259)	0.0000	0.0000	0
2016/11/15	R207	03/08/2017	8.39	Put	Bond Future	1,055.6900	1.0557	939.7400	0.9397	(10.983)	0	0	0
2016/11/15	R207	03/08/2017	8.41	Put	Bond Future	1,034.5400	1.0345	920.1700	0.9202	(11.055)	0	0	0
2016/11/15	R207	03/08/2017	8.19	Put	Bond Future	1,286.0800	1.2861	1,154.2300	1.1542	(10.252)	0	0	0
2016/11/15	R207	03/08/2017	8.40	Put	Bond Future	1,045.0800	1.0451	929.9200	0.9299	(11.019)	0	0	0
2016/11/15	R207	03/08/2017	8.41	Call	Bond Future	914.7200	0.9147	1,027.1600	1.0272	12.292	0	0	0
2016/11/15	R207	03/08/2017	8.39	Call	Bond Future	893.3100	0.8933	1,004.1700	1.0042	12.410	0	0	0
2016/11/15	R207	03/08/2017	8.40	Call	Bond Future	903.9800	0.9040	1,015.6300	1.0156	12.351	0	0	0
2016/11/15	R208	02/02/2017			Bond Future	8.5834	96.1160	8.5030	96.3812	(0.936)	0.0000	0.0000	33,544
2016/11/15	R208	02/02/2017	8.64	Call	Bond Future	938.3000	0.9383	1,082.8100	1.0828	15.401	0	0	0
2016/11/15	R208	02/02/2017	8.63	Put	Bond Future	766.8800	0.7669	644.5300	0.6445	(15.954)	0	0	0
2016/11/15	R208	02/02/2017	8.65	Put	Bond Future	736.9300	0.7369	617.8500	0.6178	(16.159)	0	0	0
2016/11/15	R208	02/02/2017	8.64	Put	Bond Future	751.8900	0.7519	631.1700	0.6312	(16.056)	0	0	0
2016/11/15	R208	02/02/2017	8.65	Call	Bond Future	956.2000	0.9562	1,102.3500	1.1023	15.284	0	0	0
2016/11/15	R208	02/02/2017	8.63	Call	Bond Future	920.4200	0.9204	1,063.3000	1.0633	15.523	0	0	0
2016/11/15	R208	04/05/2017	8.39	Call	Bond Future	821.2300	0.8212	931.3800	0.9314	13.413	0	0	0
2016/11/15	R208	04/05/2017			Bond Future	8.6346	94.5863	8.5483	94.8564	(0.999)	0.0000	0.0000	0
2016/11/15	R208	04/05/2017	8.37	Call	Bond Future	795.5800	0.7956	903.4500	0.9034	13.559	0	0	0
2016/11/15	R208	04/05/2017	8.38	Call	Bond Future	808.2200	0.8082	917.2200	0.9172	13.486	0	0	0
2016/11/15	R208	04/05/2017	8.37	Put	Bond Future	1,627.2300	1.6272	1,464.9900	1.4650	(9.970)	0	0	0
2016/11/15	R208	04/05/2017	8.39	Put	Bond Future	1,589.7000	1.5897	1,429.7400	1.4297	(10.062)	0	0	0
2016/11/15	R208	04/05/2017	8.38	Put	Bond Future	1,608.2700	1.6083	1,447.1600	1.4472	(10.018)	0	0	0
2016/11/15	R208	03/08/2017	8.32	Call	Bond Future	965.1800	0.9652	1,074.6200	1.0746	11.339	0	0	0
2016/11/15	R208	03/08/2017			Bond Future	8.6630	96.5112	8.5705	96.7853	(1.067)	0.0000	0.0000	0
2016/11/15	R208	03/08/2017	8.30	Call	Bond Future	941.3300	0.9413	1,048.9700	1.0490	11.435	0	0	0
2016/11/15	R208	03/08/2017	8.31	Call	Bond Future	953.2100	0.9532	1,061.7500	1.0617	11.387	0	0	0
2016/11/15	R208	03/08/2017	8.30	Put	Bond Future	2,023.1400	2.0231	1,856.6300	1.8566	(8.230)	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
2016/11/15	R208	03/08/2017	8.32	Put	Bond Future	1,987.0000	1.9870	1,822.2900	1.8223	(8.289)	0	0	0
2016/11/15	R208	03/08/2017	8.31	Put	Bond Future	2,005.0200	2.0050	1,839.4100	1.8394	(8.260)	0	0	0
2016/11/15	R209	02/02/2017	9.55	Put	Bond Future	2,943.7100	2.9437	2,492.4100	2.4924	(15.331)	0	0	0
2016/11/15	R209	02/02/2017			Bond Future	9.8010	71.7882	9.6875	72.5345	(1.158)	0.0000	0.0000	62,091
2016/11/15	R209	02/02/2017	9.54	Put	Bond Future	2,986.4000	2.9864	2,531.2200	2.5312	(15.242)	0	0	0
2016/11/15	R209	02/02/2017	9.55	Call	Bond Future	1,276.3100	1.2763	1,571.2900	1.5713	23.112	0	0	0
2016/11/15	R209	02/02/2017	9.53	Call	Bond Future	1,226.4900	1.2265	1,513.7100	1.5137	23.418	0	0	0
2016/11/15	R209	02/02/2017	9.54	Call	Bond Future	1,251.3100	1.2513	1,542.4100	1.5424	23.264	0	0	0
2016/11/15	R209	02/02/2017	9.53	Put	Bond Future	3,029.3600	3.0294	2,570.3000	2.5703	(15.154)	0	0	0
2016/11/15	R209	04/05/2017	9.48	Put	Bond Future	4,278.8900	4.2789	3,818.9600	3.8190	(10.749)	0	0	0
2016/11/15	R209	04/05/2017			Bond Future	9.8516	70.0365	9.7349	70.7971	(1.184)	0.0000	0.0000	0
2016/11/15	R209	04/05/2017	9.47	Put	Bond Future	4,322.7800	4.3228	3,860.1100	3.8601	(10.703)	0	0	0
2016/11/15	R209	04/05/2017	9.46	Call	Bond Future	1,763.5200	1.7635	2,058.6800	2.0587	16.737	0	0	0
2016/11/15	R209	04/05/2017	9.47	Call	Bond Future	1,787.8000	1.7878	2,085.7200	2.0857	16.664	0	0	0
2016/11/15	R209	04/05/2017	9.48	Call	Bond Future	1,812.1100	1.8121	2,112.7700	2.1128	16.592	0	0	0
2016/11/15	R209	04/05/2017	9.46	Put	Bond Future	4,366.8000	4.3668	3,901.3700	3.9014	(10.658)	0	0	0
2016/11/15	R209	03/08/2017			Bond Future	9.8935	71.4619	9.7737	72.2369	(1.211)	0.0000	0.0000	0
2016/11/15	R209	03/08/2017	9.44	Call	Bond Future	2,350.7500	2.3507	2,663.5400	2.6635	13.306	0	0	0
2016/11/15	R209	03/08/2017	9.43	Put	Bond Future	5,397.3600	5.3974	4,932.9100	4.9329	(8.605)	0	0	0
2016/11/15	R209	03/08/2017	9.45	Put	Bond Future	5,310.3400	5.3103	4,850.3300	4.8503	(8.663)	0	0	0
2016/11/15	R209	03/08/2017	9.44	Put	Bond Future	5,353.8400	5.3538	4,891.6100	4.8916	(8.634)	0	0	0
2016/11/15	R209	03/08/2017	9.45	Call	Bond Future	2,375.5600	2.3756	2,690.5700	2.6906	13.260	0	0	0
2016/11/15	R209	03/08/2017	9.43	Call	Bond Future	2,325.8500	2.3259	2,636.4200	2.6364	13.353	0	0	0
2016/11/15	R210	02/02/2017	190.85	Put	Bond Future	2,043.1400	2.0431	2,077.1100	2.0771	1.663	0	0	0
2016/11/15	R210	02/02/2017			Bond Future	188.8069	188.8069	188.7729	188.7729	(0.018)	0.0000	0.0000	1,965
2016/11/15	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R210	02/02/2017	190.84	Put	Bond Future	2,033.1400	2.0331	2,067.1100	2.0671	1.671	0	0	0
2016/11/15	R210	02/02/2017	190.86	Put	Bond Future	2,053.1400	2.0531	2,087.1100	2.0871	1.655	0	0	0
2016/11/15	R210	04/05/2017			Bond Future	190.1818	190.1818	190.1468	190.1468	(0.018)	0.0000	0.0000	0
2016/11/15	R210	04/05/2017	192.31	Put	Bond Future	2,128.2100	2.1282	2,163.2200	2.1632	1.645	0	0	0
2016/11/15	R210	04/05/2017	192.33	Put	Bond Future	2,148.2100	2.1482	2,183.2200	2.1832	1.630	0	0	0
2016/11/15	R210	04/05/2017	192.32	Put	Bond Future	2,138.2100	2.1382	2,173.2200	2.1732	1.637	0	0	0
2016/11/15	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R210	03/08/2017	196.29	Put	Bond Future	2,228.2600	2.2283	2,266.9500	2.2669	1.736	0	0	0
2016/11/15	R210	03/08/2017			Bond Future	194.0617	194.0617	194.0231	194.0231	(0.020)	0.0000	0.0000	0
2016/11/15	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R210	03/08/2017	196.28	Put	Bond Future	2,218.2600	2.2183	2,256.9500	2.2569	1.744	0	0	0
2016/11/15	R210	03/08/2017	196.30	Put	Bond Future	2,238.2600	2.2383	2,276.9500	2.2769	1.729	0	0	0
2016/11/15	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2016/11/15	R212	02/02/2017			Bond Future	147.8952	147.8952	147.8681	147.8681	(0.018)	0.0000	0.0000	3,380
2016/11/15	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R212	02/02/2017	149.27	Put	Bond Future	1,374.7600	1.3748	1,401.8600	1.4019	1.971	0	0	0
2016/11/15	R212	02/02/2017	149.29	Put	Bond Future	1,394.7600	1.3948	1,421.8600	1.4219	1.943	0	0	0
2016/11/15	R212	02/02/2017	149.28	Put	Bond Future	1,384.7600	1.3848	1,411.8600	1.4119	1.957	0	0	0
2016/11/15	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R212	04/05/2017			Bond Future	150.7868	150.7868	150.7588	150.7588	(0.019)	0.0000	0.0000	0
2016/11/15	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R212	04/05/2017	152.23	Put	Bond Future	1,443.1500	1.4431	1,471.2200	1.4712	1.945	0	0	0
2016/11/15	R212	04/05/2017	152.25	Put	Bond Future	1,463.1500	1.4631	1,491.2200	1.4912	1.918	0	0	0
2016/11/15	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R212	04/05/2017	152.24	Put	Bond Future	1,453.1500	1.4531	1,481.2200	1.4812	1.932	0	0	0
2016/11/15	R212	03/08/2017			Bond Future	151.8325	151.8325	151.8017	151.8017	(0.020)	0.0000	0.0000	0
2016/11/15	R212	03/08/2017	153.34	Put	Bond Future	1,507.4500	1.5075	1,538.3300	1.5383	2.048	0	0	0
2016/11/15	R212	03/08/2017	153.36	Put	Bond Future	1,527.4500	1.5275	1,558.3300	1.5583	2.022	0	0	0
2016/11/15	R212	03/08/2017	153.35	Put	Bond Future	1,517.4500	1.5175	1,548.3300	1.5483	2.035	0	0	0
2016/11/15	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/15	R213	02/02/2017	9.40	Call	Bond Future	1,266.0200	1.2660	1,547.3900	1.5474	22.225	0	0	0
2016/11/15	R213	02/02/2017	9.42	Call	Bond Future	1,317.3100	1.3173	1,606.1900	1.6062	21.930	0	0	0
2016/11/15	R213	02/02/2017			Bond Future	9.6411	82.9823	9.5324	83.6940	(1.128)	0.0000	0.0000	51,202
2016/11/15	R213	02/02/2017	9.41	Call	Bond Future	1,291.5800	1.2916	1,576.7100	1.5767	22.076	0	0	0
2016/11/15	R213	02/02/2017	9.40	Put	Bond Future	2,856.2300	2.8562	2,425.9300	2.4259	(15.065)	0	0	0
2016/11/15	R213	02/02/2017	9.42	Put	Bond Future	2,773.9200	2.7739	2,351.1300	2.3511	(15.242)	0	0	0
2016/11/15	R213	02/02/2017	9.41	Put	Bond Future	2,814.9500	2.8150	2,388.4100	2.3884	(15.153)	0	0	0
2016/11/15	R213	04/05/2017			Bond Future	9.6929	81.0476	9.5808	81.7728	(1.157)	0.0000	0.0000	0
2016/11/15	R213	04/05/2017	9.35	Put	Bond Future	4,078.1900	4.0782	3,643.3200	3.6433	(10.663)	0	0	0
2016/11/15	R213	04/05/2017	9.37	Put	Bond Future	3,996.0800	3.9961	3,566.5500	3.5665	(10.749)	0	0	0
2016/11/15	R213	04/05/2017	9.36	Put	Bond Future	4,036.9900	4.0370	3,604.7900	3.6048	(10.706)	0	0	0
2016/11/15	R213	04/05/2017	9.35	Call	Bond Future	1,831.2700	1.8313	2,121.6700	2.1217	15.858	0	0	0
2016/11/15	R213	04/05/2017	9.36	Call	Bond Future	1,856.8400	1.8568	2,149.9100	2.1499	15.783	0	0	0
2016/11/15	R213	04/05/2017	9.37	Call	Bond Future	1,882.6300	1.8826	2,178.3700	2.1784	15.709	0	0	0
2016/11/15	R213	03/08/2017	9.33	Put	Bond Future	4,995.2500	4.9952	4,559.7800	4.5598	(8.718)	0	0	0
2016/11/15	R213	03/08/2017			Bond Future	9.7353	82.6969	9.6198	83.4356	(1.187)	0.0000	0.0000	0
2016/11/15	R213	03/08/2017	9.35	Put	Bond Future	4,913.1900	4.9132	4,482.0400	4.4820	(8.775)	0	0	0
2016/11/15	R213	03/08/2017	9.33	Call	Bond Future	2,361.2400	2.3612	2,664.5500	2.6645	12.845	0	0	0
2016/11/15	R213	03/08/2017	9.34	Put	Bond Future	4,954.1000	4.9541	4,520.7900	4.5208	(8.746)	0	0	0
2016/11/15	R213	03/08/2017	9.34	Call	Bond Future	2,386.5200	2.3865	2,691.9900	2.6920	12.800	0	0	0
2016/11/15	R213	03/08/2017	9.35	Call	Bond Future	2,411.9800	2.4120	2,719.6100	2.7196	12.754	0	0	0
2016/11/15	R214	02/02/2017			Bond Future	9.8772	72.0351	9.7637	72.8115	(1.149)	0.0000	0.0000	34,384
2016/11/15	R214	02/02/2017	9.67	Call	Bond Future	1,496.2500	1.4963	1,822.6700	1.8227	21.816	0	0	0
2016/11/15	R214	02/02/2017	9.66	Put	Bond Future	2,967.1100	2.9671	2,513.1600	2.5132	(15.299)	0	0	0
2016/11/15	R214	02/02/2017	9.68	Put	Bond Future	2,882.7600	2.8828	2,436.7800	2.4368	(15.471)	0	0	0
2016/11/15	R214	02/02/2017	9.67	Put	Bond Future	2,924.6700	2.9247	2,474.6900	2.4747	(15.386)	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
2016/11/15	R214	02/02/2017	9.68	Call	Bond Future	1,524.4000	1.5244	1,854.8200	1.8548	21.675	0	0	0
2016/11/15	R214	02/02/2017	9.66	Call	Bond Future	1,468.5300	1.4685	1,790.9800	1.7910	21.957	0	0	0
2016/11/15	R214	04/05/2017	9.58	Put	Bond Future	4,408.0600	4.4081	3,939.3200	3.9393	(10.634)	0	0	0
2016/11/15	R214	04/05/2017			Bond Future	9.9259	70.1407	9.8093	70.9320	(1.175)	0.0000	0.0000	0
2016/11/15	R214	04/05/2017	9.57	Put	Bond Future	4,452.0400	4.4520	3,980.4400	3.9804	(10.593)	0	0	0
2016/11/15	R214	04/05/2017	9.58	Call	Bond Future	2,016.6200	2.0166	2,339.1800	2.3392	15.995	0	0	0
2016/11/15	R214	04/05/2017	9.56	Call	Bond Future	1,962.6800	1.9627	2,279.5400	2.2795	16.144	0	0	0
2016/11/15	R214	04/05/2017	9.57	Call	Bond Future	1,989.4600	1.9895	2,309.1600	2.3092	16.070	0	0	0
2016/11/15	R214	04/05/2017	9.56	Put	Bond Future	4,496.5200	4.4965	4,022.0800	4.0221	(10.551)	0	0	0
2016/11/15	R214	03/08/2017	9.51	Call	Bond Future	2,507.4800	2.5075	2,834.5800	2.8346	13.045	0	0	0
2016/11/15	R214	03/08/2017			Bond Future	9.9667	71.5681	9.8470	72.3744	(1.201)	0.0000	0.0000	0
2016/11/15	R214	03/08/2017	9.52	Call	Bond Future	2,534.6500	2.5347	2,864.0600	2.8641	12.996	0	0	0
2016/11/15	R214	03/08/2017	9.53	Call	Bond Future	2,561.7400	2.5617	2,893.4600	2.8935	12.949	0	0	0
2016/11/15	R214	03/08/2017	9.51	Put	Bond Future	5,669.2200	5.6692	5,190.0000	5.1900	(8.453)	0	0	0
2016/11/15	R214	03/08/2017	9.53	Put	Bond Future	5,580.1000	5.5801	5,105.5000	5.1055	(8.505)	0	0	0
2016/11/15	R214	03/08/2017	9.52	Put	Bond Future	5,624.6400	5.6246	5,147.7300	5.1477	(8.479)	0	0	0
2016/11/15	R248	02/02/2017	9.76	Put	Bond Future	3,630.7700	3.6308	3,081.9900	3.0820	(15.115)	0	0	0
2016/11/15	R248	02/02/2017	9.78	Put	Bond Future	3,529.6600	3.5297	2,990.5700	2.9906	(15.273)	0	0	0
2016/11/15	R248	02/02/2017			Bond Future	9.9238	92.6126	9.8102	93.6016	(1.145)	0.0000	0.0000	61,332
2016/11/15	R248	02/02/2017	9.77	Put	Bond Future	3,580.0400	3.5800	3,036.1000	3.0361	(15.194)	0	0	0
2016/11/15	R248	02/02/2017	9.76	Call	Bond Future	2,198.5900	2.1986	2,638.8600	2.6389	20.025	0	0	0
2016/11/15	R248	02/02/2017	9.77	Call	Bond Future	2,236.4800	2.2365	2,681.5900	2.6816	19.902	0	0	0
2016/11/15	R248	02/02/2017	9.78	Call	Bond Future	2,274.5600	2.2746	2,724.5200	2.7245	19.782	0	0	0
2016/11/15	R248	04/05/2017	9.66	Call	Bond Future	2,866.9800	2.8670	3,294.1100	3.2941	14.898	0	0	0
2016/11/15	R248	04/05/2017			Bond Future	9.9742	89.9775	9.8573	90.9855	(1.172)	0.0000	0.0000	0
2016/11/15	R248	04/05/2017	9.67	Call	Bond Future	2,902.8800	2.9029	3,333.4800	3.3335	14.834	0	0	0
2016/11/15	R248	04/05/2017	9.65	Put	Bond Future	5,678.8100	5.6788	5,094.4800	5.0945	(10.290)	0	0	0
2016/11/15	R248	04/05/2017	9.67	Put	Bond Future	5,570.0100	5.5700	4,992.6100	4.9926	(10.366)	0	0	0
2016/11/15	R248	04/05/2017	9.65	Call	Bond Future	2,831.3200	2.8313	3,254.9900	3.2550	14.964	0	0	0
2016/11/15	R248	04/05/2017	9.66	Put	Bond Future	5,624.2100	5.6242	5,043.3400	5.0433	(10.328)	0	0	0
2016/11/15	R248	03/08/2017			Bond Future	10.0166	91.8086	9.8966	92.8358	(1.199)	0.0000	0.0000	0
2016/11/15	R248	03/08/2017	9.57	Call	Bond Future	3,457.4500	3.4575	3,882.9100	3.8829	12.306	0	0	0
2016/11/15	R248	03/08/2017	9.56	Put	Bond Future	7,445.8800	7.4459	6,841.3800	6.8414	(8.119)	0	0	0
2016/11/15	R248	03/08/2017	9.58	Put	Bond Future	7,333.6100	7.3336	6,734.7700	6.7348	(8.166)	0	0	0
2016/11/15	R248	03/08/2017	9.57	Put	Bond Future	7,389.4200	7.3894	6,787.7500	6.7877	(8.142)	0	0	0
2016/11/15	R248	03/08/2017	9.58	Call	Bond Future	3,493.0600	3.4931	3,921.3500	3.9213	12.261	0	0	0
2016/11/15	R248	03/08/2017	9.56	Call	Bond Future	3,422.3300	3.4223	3,844.9600	3.8450	12.349	0	0	0

**Total**

**835058**