



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 21/11/2016 TO 21/11/2016

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
2016/11/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	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
2016/11/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	2025	02/02/2017	130.01	Put	Bond Future	1,091.7700	1.0918	1,116.0100	1.1160	2.220	0	0	0
2016/11/21	2025	02/02/2017			Bond Future	128.9182	128.9182	128.8940	128.8940	(0.019)	0.0000	0.0000	3,255
2016/11/21	2025	02/02/2017	130.00	Put	Bond Future	1,081.7700	1.0818	1,106.0100	1.1060	2.241	0	0	0
2016/11/21	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2025	02/02/2017	129.99	Put	Bond Future	1,071.7700	1.0718	1,096.0100	1.0960	2.262	0	0	0
2016/11/21	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2025	04/05/2017			Bond Future	131.4410	131.4410	131.4128	131.4128	(0.022)	0.0000	0.0000	0
2016/11/21	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2025	04/05/2017	132.56	Put	Bond Future	1,118.9500	1.1189	1,147.2100	1.1472	2.526	0	0	0
2016/11/21	2025	04/05/2017	132.58	Put	Bond Future	1,138.9500	1.1389	1,167.2100	1.1672	2.481	0	0	0
2016/11/21	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2025	04/05/2017	132.57	Put	Bond Future	1,128.9500	1.1289	1,157.2100	1.1572	2.503	0	0	0
2016/11/21	2025	03/08/2017			Bond Future	132.7620	132.7620	132.7320	132.7320	(0.023)	0.0000	0.0000	0
2016/11/21	2025	03/08/2017	133.96	Put	Bond Future	1,198.0400	1.1980	1,228.0300	1.2280	2.503	0	0	0
2016/11/21	2025	03/08/2017	133.98	Put	Bond Future	1,218.0400	1.2180	1,248.0300	1.2480	2.462	0	0	0
2016/11/21	2025	03/08/2017	133.97	Put	Bond Future	1,208.0400	1.2080	1,238.0300	1.2380	2.483	0	0	0
2016/11/21	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2030	02/02/2017	9.29	Put	Bond Future	720.5000	0.7205	681.8100	0.6818	(5.370)	0	0	0
2016/11/21	2030	02/02/2017			Bond Future	9.3943	89.8172	9.3887	89.8559	(0.060)	0.0000	0.0000	33,723
2016/11/21	2030	02/02/2017	9.31	Put	Bond Future	581.6900	0.5817	543.0000	0.5430	(6.651)	0	0	0
2016/11/21	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2030	02/02/2017	9.30	Put	Bond Future	651.0600	0.6511	612.3700	0.6124	(5.943)	0	0	0
2016/11/21	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2030	04/05/2017			Bond Future	9.4450	91.5697	9.4395	91.6067	(0.058)	0.0000	0.0000	0
2016/11/21	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2030	04/05/2017	9.32	Put	Bond Future	852.1900	0.8522	815.1900	0.8152	(4.342)	0	0	0
2016/11/21	2030	04/05/2017	9.34	Put	Bond Future	715.0600	0.7151	678.0600	0.6781	(5.174)	0	0	0
2016/11/21	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2030	04/05/2017	9.33	Put	Bond Future	783.5900	0.7836	746.5900	0.7466	(4.722)	0	0	0
2016/11/21	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2030	03/08/2017	9.34	Put	Bond Future	1,009.6900	1.0097	972.6800	0.9727	(3.665)	0	0	0
2016/11/21	2030	03/08/2017			Bond Future	9.4900	89.4062	9.4845	89.4432	(0.058)	0.0000	0.0000	0
2016/11/21	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
2016/11/21	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2030	03/08/2017	9.33	Put	Bond Future	1,077.5600	1.0776	1,040.5500	1.0406	(3.435)	0	0	0
2016/11/21	2030	03/08/2017	9.35	Put	Bond Future	941.9000	0.9419	904.8900	0.9049	(3.929)	0	0	0
2016/11/21	2032	02/02/2017	9.53	Call	Bond Future	2,213.5300	2.2135	2,192.0900	2.1921	(0.969)	0	0	0
2016/11/21	2032	02/02/2017			Bond Future	9.5164	92.8754	9.5107	92.9170	(0.059)	0.0000	0.0000	18,016
2016/11/21	2032	02/02/2017	9.51	Call	Bond Future	2,138.9200	2.1389	2,117.0300	2.1170	(1.023)	0	0	0
2016/11/21	2032	02/02/2017	9.52	Call	Bond Future	2,175.9600	2.1760	2,154.3000	2.1543	(0.995)	0	0	0
2016/11/21	2032	02/02/2017	9.51	Put	Bond Future	2,185.9300	2.1859	2,122.4100	2.1224	(2.906)	0	0	0
2016/11/21	2032	02/02/2017	9.53	Put	Bond Future	2,113.5300	2.1135	2,050.4600	2.0505	(2.984)	0	0	0
2016/11/21	2032	02/02/2017	9.52	Put	Bond Future	2,149.4200	2.1494	2,086.1300	2.0861	(2.945)	0	0	0
2016/11/21	2032	04/05/2017	9.45	Call	Bond Future	2,799.0500	2.7990	2,789.3700	2.7894	(0.346)	0	0	0
2016/11/21	2032	04/05/2017			Bond Future	9.5659	90.5278	9.5603	90.5678	(0.058)	0.0000	0.0000	0
2016/11/21	2032	04/05/2017	9.46	Call	Bond Future	2,833.5500	2.8336	2,823.9800	2.8240	(0.338)	0	0	0
2016/11/21	2032	04/05/2017	9.44	Put	Bond Future	3,685.6900	3.6857	3,635.8700	3.6359	(1.352)	0	0	0
2016/11/21	2032	04/05/2017	9.46	Put	Bond Future	3,606.9900	3.6070	3,557.4000	3.5574	(1.375)	0	0	0
2016/11/21	2032	04/05/2017	9.44	Call	Bond Future	2,765.0300	2.7650	2,755.2300	2.7552	(0.354)	0	0	0
2016/11/21	2032	04/05/2017	9.45	Put	Bond Future	3,646.0600	3.6461	3,596.3600	3.5964	(1.363)	0	0	0
2016/11/21	2032	03/08/2017	9.43	Put	Bond Future	4,653.7500	4.6538	4,609.5700	4.6096	(0.949)	0	0	0
2016/11/21	2032	03/08/2017			Bond Future	9.6082	92.3507	9.6027	92.3907	(0.058)	0.0000	0.0000	0
2016/11/21	2032	03/08/2017	9.45	Put	Bond Future	4,574.9800	4.5750	4,530.9900	4.5310	(0.962)	0	0	0
2016/11/21	2032	03/08/2017	9.44	Put	Bond Future	4,614.3900	4.6144	4,570.3000	4.5703	(0.955)	0	0	0
2016/11/21	2032	03/08/2017	9.44	Call	Bond Future	3,395.0500	3.3950	3,391.0200	3.3910	(0.119)	0	0	0
2016/11/21	2032	03/08/2017	9.43	Call	Bond Future	3,361.1800	3.3612	3,357.0600	3.3571	(0.123)	0	0	0
2016/11/21	2032	03/08/2017	9.45	Call	Bond Future	3,428.7800	3.4288	3,424.8500	3.4249	(0.115)	0	0	0
2016/11/21	2033	02/02/2017			Bond Future	107.8827	107.8827	107.8628	107.8628	(0.018)	0.0000	0.0000	5,474
2016/11/21	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2033	02/02/2017	109.70	Put	Bond Future	1,817.2900	1.8173	1,837.1900	1.8372	1.095	0	0	0
2016/11/21	2033	02/02/2017	109.71	Put	Bond Future	1,827.2900	1.8273	1,847.1900	1.8472	1.089	0	0	0
2016/11/21	2033	02/02/2017	109.72	Put	Bond Future	1,837.2900	1.8373	1,857.1900	1.8572	1.083	0	0	0
2016/11/21	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2033	04/05/2017			Bond Future	108.9546	108.9546	108.9314	108.9314	(0.021)	0.0000	0.0000	0
2016/11/21	2033	04/05/2017	110.83	Put	Bond Future	1,875.4200	1.8754	1,898.5800	1.8986	1.235	0	0	0
2016/11/21	2033	04/05/2017	110.85	Put	Bond Future	1,895.4200	1.8954	1,918.5800	1.9186	1.222	0	0	0
2016/11/21	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2033	04/05/2017	110.84	Put	Bond Future	1,885.4200	1.8854	1,908.5800	1.9086	1.228	0	0	0
2016/11/21	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2033	03/08/2017	113.14	Put	Bond Future	1,986.0100	1.9860	2,010.5100	2.0105	1.234	0	0	0
2016/11/21	2033	03/08/2017			Bond Future	111.1540	111.1540	111.1295	111.1295	(0.022)	0.0000	0.0000	0
2016/11/21	2033	03/08/2017	113.13	Put	Bond Future	1,976.0100	1.9760	2,000.5100	2.0005	1.240	0	0	0
2016/11/21	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2033	03/08/2017	113.12	Put	Bond Future	1,966.0100	1.9660	1,990.5100	1.9905	1.246	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
2016/11/21	2037	02/02/2017	9.68	Put	Bond Future	2,565.5600		2.5656	2,534.9800	2.5350	(1.192)	0	0	0
2016/11/21	2037	02/02/2017			Bond Future	9.7050		89.6132	9.7096	89.5763	0.047	0.0000	0.0000	45,061
2016/11/21	2037	02/02/2017	9.67	Put	Bond Future	2,606.7300		2.6067	2,576.3800	2.5764	(1.164)	0	0	0
2016/11/21	2037	02/02/2017	9.68	Call	Bond Future	2,364.3200		2.3643	2,296.8500	2.2969	(2.854)	0	0	0
2016/11/21	2037	02/02/2017	9.66	Call	Bond Future	2,286.0700		2.2861	2,219.0600	2.2191	(2.931)	0	0	0
2016/11/21	2037	02/02/2017	9.67	Call	Bond Future	2,324.9300		2.3249	2,257.6900	2.2577	(2.892)	0	0	0
2016/11/21	2037	02/02/2017	9.66	Put	Bond Future	2,648.5500		2.6486	2,618.4300	2.6184	(1.137)	0	0	0
2016/11/21	2037	04/05/2017			Bond Future	9.7567		91.3618	9.7618	91.3216	0.052	0.0000	0.0000	0
2016/11/21	2037	04/05/2017	9.58	Put	Bond Future	4,362.4700		4.3625	4,352.2100	4.3522	(0.235)	0	0	0
2016/11/21	2037	04/05/2017	9.60	Put	Bond Future	4,272.6800		4.2727	4,262.0400	4.2620	(0.249)	0	0	0
2016/11/21	2037	04/05/2017	9.59	Put	Bond Future	4,317.5200		4.3175	4,307.0700	4.3071	(0.242)	0	0	0
2016/11/21	2037	04/05/2017	9.60	Call	Bond Future	3,014.6700		3.0147	2,963.8800	2.9639	(1.685)	0	0	0
2016/11/21	2037	04/05/2017	9.58	Call	Bond Future	2,941.9400		2.9419	2,891.5300	2.8915	(1.713)	0	0	0
2016/11/21	2037	04/05/2017	9.59	Call	Bond Future	2,978.3100		2.9783	2,927.7100	2.9277	(1.699)	0	0	0
2016/11/21	2037	03/08/2017	9.57	Call	Bond Future	3,610.7800		3.6108	3,565.9600	3.5660	(1.241)	0	0	0
2016/11/21	2037	03/08/2017			Bond Future	9.8037		88.9436	9.8090	88.9019	0.054	0.0000	0.0000	0
2016/11/21	2037	03/08/2017	9.58	Call	Bond Future	3,646.4900		3.6465	3,601.5200	3.6015	(1.233)	0	0	0
2016/11/21	2037	03/08/2017	9.56	Put	Bond Future	5,522.4800		5.5225	5,519.5200	5.5195	(0.054)	0	0	0
2016/11/21	2037	03/08/2017	9.57	Put	Bond Future	5,477.0900		5.4771	5,473.9700	5.4740	(0.057)	0	0	0
2016/11/21	2037	03/08/2017	9.58	Put	Bond Future	5,431.7000		5.4317	5,428.4300	5.4284	(0.060)	0	0	0
2016/11/21	2037	03/08/2017	9.56	Call	Bond Future	3,574.9600		3.5750	3,530.3000	3.5303	(1.249)	0	0	0
2016/11/21	2038	02/02/2017	137.07	Put	Bond Future	2,950.6100		2.9506	2,975.8200	2.9758	0.854	0	0	0
2016/11/21	2038	02/02/2017			Bond Future	134.1194		134.1194	134.0942	134.0942	(0.019)	0.0000	0.0000	22,835
2016/11/21	2038	02/02/2017	137.06	Put	Bond Future	2,940.6100		2.9406	2,965.8200	2.9658	0.857	0	0	0
2016/11/21	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2038	02/02/2017	137.05	Put	Bond Future	2,930.6100		2.9306	2,955.8200	2.9558	0.860	0	0	0
2016/11/21	2038	04/05/2017	139.77	Put	Bond Future	3,026.2300		3.0262	3,055.3800	3.0554	0.963	0	0	0
2016/11/21	2038	04/05/2017			Bond Future	136.7438		136.7438	136.7146	136.7146	(0.021)	0.0000	0.0000	0
2016/11/21	2038	04/05/2017	139.79	Put	Bond Future	3,046.2300		3.0462	3,075.3800	3.0754	0.957	0	0	0
2016/11/21	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2038	04/05/2017	139.78	Put	Bond Future	3,036.2300		3.0362	3,065.3800	3.0654	0.960	0	0	0
2016/11/21	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2038	03/08/2017			Bond Future	138.0052		138.0052	137.9742	137.9742	(0.023)	0.0000	0.0000	0
2016/11/21	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2038	03/08/2017	141.16	Put	Bond Future	3,154.7700		3.1548	3,185.8300	3.1858	0.985	0	0	0
2016/11/21	2038	03/08/2017	141.18	Put	Bond Future	3,174.7700		3.1748	3,205.8300	3.2058	0.978	0	0	0
2016/11/21	2038	03/08/2017	141.17	Put	Bond Future	3,164.7700		3.1648	3,195.8300	3.1958	0.981	0	0	0
2016/11/21	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2040	02/02/2017	9.58	Call	Bond Future	2,047.7400		2.0477	1,959.7700	1.9598	(4.296)	0	0	0
2016/11/21	2040	02/02/2017			Bond Future	9.7293		93.5188	9.7390	93.4348	0.100	0.0000	0.0000	8,238
2016/11/21	2040	02/02/2017	9.59	Call	Bond Future	2,085.4800		2.0855	1,996.9200	1.9969	(4.247)	0	0	0
2016/11/21	2040	02/02/2017	9.60	Call	Bond Future	2,123.6300		2.1236	2,034.4900	2.0345	(4.198)	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
2016/11/21	2040	02/02/2017	9.58	Put	Bond Future	3,349.7700	3.3498	3,345.7200	3.3457	(0.121)	0	0	0
2016/11/21	2040	02/02/2017	9.60	Put	Bond Future	3,249.5300	3.2495	3,244.3100	3.2443	(0.161)	0	0	0
2016/11/21	2040	02/02/2017	9.59	Put	Bond Future	3,299.3800	3.2994	3,294.7400	3.2947	(0.141)	0	0	0
2016/11/21	2040	04/05/2017			Bond Future	9.7801	95.3436	9.7905	95.2555	0.106	0.0000	0.0000	0
2016/11/21	2040	04/05/2017	9.62	Put	Bond Future	4,671.6700	4.6717	4,683.8700	4.6839	0.261	0	0	0
2016/11/21	2040	04/05/2017	9.64	Put	Bond Future	4,576.0800	4.5761	4,587.5500	4.5875	0.251	0	0	0
2016/11/21	2040	04/05/2017	9.62	Call	Bond Future	3,288.3200	3.2883	3,212.4200	3.2124	(2.308)	0	0	0
2016/11/21	2040	04/05/2017	9.63	Put	Bond Future	4,623.5600	4.6236	4,635.3900	4.6354	0.256	0	0	0
2016/11/21	2040	04/05/2017	9.63	Call	Bond Future	3,327.5800	3.3276	3,251.3100	3.2513	(2.292)	0	0	0
2016/11/21	2040	04/05/2017	9.64	Call	Bond Future	3,367.3400	3.3673	3,290.7100	3.2907	(2.276)	0	0	0
2016/11/21	2040	03/08/2017			Bond Future	9.8263	92.7551	9.8371	92.6645	0.109	0.0000	0.0000	0
2016/11/21	2040	03/08/2017	9.61	Put	Bond Future	5,885.5200	5.8855	5,905.8800	5.9059	0.346	0	0	0
2016/11/21	2040	03/08/2017	9.63	Put	Bond Future	5,789.1500	5.7891	5,808.9300	5.8089	0.342	0	0	0
2016/11/21	2040	03/08/2017	9.61	Call	Bond Future	4,027.2600	4.0273	3,957.0200	3.9570	(1.744)	0	0	0
2016/11/21	2040	03/08/2017	9.62	Put	Bond Future	5,837.3300	5.8373	5,857.4000	5.8574	0.344	0	0	0
2016/11/21	2040	03/08/2017	9.62	Call	Bond Future	4,066.2900	4.0663	3,995.7600	3.9958	(1.735)	0	0	0
2016/11/21	2040	03/08/2017	9.63	Call	Bond Future	4,105.2100	4.1052	4,034.3900	4.0344	(1.725)	0	0	0
2016/11/21	2044	02/02/2017			Bond Future	9.7275	90.8913	9.7373	90.8061	0.100	0.0000	0.0000	20,659
2016/11/21	2044	02/02/2017	9.77	Call	Bond Future	2,884.6500	2.8846	2,785.5200	2.7855	(3.436)	0	0	0
2016/11/21	2044	02/02/2017	9.76	Put	Bond Future	2,556.1300	2.5561	2,542.5900	2.5426	(0.530)	0	0	0
2016/11/21	2044	02/02/2017	9.78	Put	Bond Future	2,473.7400	2.4737	2,459.3700	2.4594	(0.581)	0	0	0
2016/11/21	2044	02/02/2017	9.77	Put	Bond Future	2,514.7600	2.5148	2,500.8000	2.5008	(0.555)	0	0	0
2016/11/21	2044	02/02/2017	9.78	Call	Bond Future	2,930.2900	2.9303	2,830.7500	2.8307	(3.397)	0	0	0
2016/11/21	2044	02/02/2017	9.76	Call	Bond Future	2,839.2200	2.8392	2,740.5100	2.7405	(3.477)	0	0	0
2016/11/21	2044	04/05/2017			Bond Future	9.7762	92.6647	9.7865	92.5755	0.106	0.0000	0.0000	0
2016/11/21	2044	04/05/2017	9.67	Call	Bond Future	3,564.0100	3.5640	3,484.9700	3.4850	(2.218)	0	0	0
2016/11/21	2044	04/05/2017	9.66	Put	Bond Future	4,537.8600	4.5379	4,548.3800	4.5484	0.232	0	0	0
2016/11/21	2044	04/05/2017	9.68	Put	Bond Future	4,444.3300	4.4443	4,454.1600	4.4542	0.221	0	0	0
2016/11/21	2044	04/05/2017	9.67	Put	Bond Future	4,490.7800	4.4908	4,500.9600	4.5010	0.227	0	0	0
2016/11/21	2044	04/05/2017	9.68	Call	Bond Future	3,605.5400	3.6055	3,526.1500	3.5262	(2.202)	0	0	0
2016/11/21	2044	04/05/2017	9.66	Call	Bond Future	3,522.9800	3.5230	3,444.2800	3.4443	(2.234)	0	0	0
2016/11/21	2044	03/08/2017			Bond Future	9.8203	90.1476	9.8311	90.0558	0.109	0.0000	0.0000	0
2016/11/21	2044	03/08/2017	9.62	Put	Bond Future	5,909.0500	5.9090	5,928.9900	5.9290	0.337	0	0	0
2016/11/21	2044	03/08/2017	9.64	Put	Bond Future	5,812.2300	5.8122	5,831.5800	5.8316	0.333	0	0	0
2016/11/21	2044	03/08/2017	9.63	Put	Bond Future	5,860.6300	5.8606	5,880.2700	5.8803	0.335	0	0	0
2016/11/21	2044	03/08/2017	9.64	Call	Bond Future	4,242.9900	4.2430	4,170.5100	4.1705	(1.708)	0	0	0
2016/11/21	2044	03/08/2017	9.62	Call	Bond Future	4,162.9100	4.1629	4,091.0200	4.0910	(1.727)	0	0	0
2016/11/21	2044	03/08/2017	9.63	Call	Bond Future	4,203.0100	4.2030	4,130.8200	4.1308	(1.718)	0	0	0
2016/11/21	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2046	02/02/2017	137.14	Put	Bond Future	3,262.5200	3.2625	3,287.1900	3.2872	0.756	0	0	0
2016/11/21	2046	02/02/2017			Bond Future	133.8775	133.8775	133.8528	133.8528	(0.018)	0.0000	0.0000	18,352
2016/11/21	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2046	02/02/2017	137.13	Put	Bond Future	3,252.5200	3.2525	3,277.1900	3.2772	0.758	0	0	0
2016/11/21	2046	02/02/2017	137.15	Put	Bond Future	3,272.5200	3.2725	3,297.1900	3.2972	0.754	0	0	0
2016/11/21	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
2016/11/21	2046	04/05/2017			Bond Future	134.9693	134.9693	134.9405	134.9405	(0.021)	0.0000	0.0000	0
2016/11/21	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2046	04/05/2017	138.32	Put	Bond Future	3,350.7100	3.3507	3,379.5000	3.3795	0.859	0	0	0
2016/11/21	2046	04/05/2017	138.34	Put	Bond Future	3,370.7100	3.3707	3,399.5000	3.3995	0.854	0	0	0
2016/11/21	2046	04/05/2017	138.33	Put	Bond Future	3,360.7100	3.3607	3,389.5000	3.3895	0.857	0	0	0
2016/11/21	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2046	03/08/2017	141.17	Put	Bond Future	3,475.9800	3.4760	3,506.3600	3.5064	0.874	0	0	0
2016/11/21	2046	03/08/2017			Bond Future	137.6940	137.6940	137.6636	137.6636	(0.022)	0.0000	0.0000	0
2016/11/21	2046	03/08/2017	141.19	Put	Bond Future	3,495.9800	3.4960	3,526.3600	3.5264	0.869	0	0	0
2016/11/21	2046	03/08/2017	141.18	Put	Bond Future	3,485.9800	3.4860	3,516.3600	3.5164	0.871	0	0	0
2016/11/21	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2050	02/02/2017	144.97	Put	Bond Future	2,792.8000	2.7928	2,819.3900	2.8194	0.952	0	0	0
2016/11/21	2050	02/02/2017			Bond Future	142.1772	142.1772	142.1506	142.1506	(0.019)	0.0000	0.0000	24,754
2016/11/21	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2050	02/02/2017	144.96	Put	Bond Future	2,782.8000	2.7828	2,809.3900	2.8094	0.956	0	0	0
2016/11/21	2050	02/02/2017	144.98	Put	Bond Future	2,802.8000	2.8028	2,829.3900	2.8294	0.949	0	0	0
2016/11/21	2050	04/05/2017			Bond Future	144.9593	144.9593	144.9285	144.9285	(0.021)	0.0000	0.0000	0
2016/11/21	2050	04/05/2017	147.83	Put	Bond Future	2,870.6500	2.8706	2,901.4800	2.9015	1.074	0	0	0
2016/11/21	2050	04/05/2017	147.85	Put	Bond Future	2,890.6500	2.8906	2,921.4800	2.9215	1.067	0	0	0
2016/11/21	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2050	04/05/2017	147.84	Put	Bond Future	2,880.6500	2.8806	2,911.4800	2.9115	1.070	0	0	0
2016/11/21	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2050	03/08/2017			Bond Future	146.2242	146.2242	146.1915	146.1915	(0.022)	0.0000	0.0000	0
2016/11/21	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	2050	03/08/2017	149.22	Put	Bond Future	2,995.8300	2.9958	3,028.5500	3.0286	1.092	0	0	0
2016/11/21	2050	03/08/2017	149.24	Put	Bond Future	3,015.8300	3.0158	3,048.5500	3.0486	1.085	0	0	0
2016/11/21	2050	03/08/2017	149.23	Put	Bond Future	3,005.8300	3.0058	3,038.5500	3.0386	1.089	0	0	0
2016/11/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	AL37	02/02/2017			Index Future	510.9660	510.9660	511.0720	511.0720	0.021	0.0000	0.0000	7
2016/11/21	AL37	04/05/2017			Index Future	520.9330	520.9330	521.0260	521.0260	0.018	0.0000	0.0000	0
2016/11/21	AL37	03/08/2017			Index Future	531.4180	531.4180	531.5070	531.5070	0.017	0.0000	0.0000	0
2016/11/21	AL7T	02/02/2017			Index Future	588.8520	588.8520	589.2750	589.2750	0.072	0.0000	0.0000	2
2016/11/21	AL7T	04/05/2017			Index Future	600.3390	600.3390	600.7520	600.7520	0.069	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
2016/11/21	AL7T	03/08/2017			Index Future	612.4230	612.4230	612.8370	612.8370	0.068	0.0000	0.0000	0
2016/11/21	ALBI	02/02/2017			Index Future	534.9560	534.9560	534.9270	534.9270	(0.005)	0.0000	0.0000	751
2016/11/21	ALBI	04/05/2017			Index Future	545.3910	545.3910	545.3460	545.3460	(0.008)	0.0000	0.0000	0
2016/11/21	ALBI	03/08/2017			Index Future	556.3690	556.3690	556.3170	556.3170	(0.009)	0.0000	0.0000	0
2016/11/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	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
2016/11/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/21	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	EL28	02/02/2017			Bond Future	129.7903	129.7903	129.7686	129.7686	(0.017)	0.0000	0.0000	0
2016/11/21	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	EL28	02/02/2017	135.10	Put	Bond Future	5,309.7100	5.3097	5,331.3500	5.3313	0.408	0	0	0
2016/11/21	EL28	02/02/2017	135.12	Put	Bond Future	5,329.7100	5.3297	5,351.3500	5.3513	0.406	0	0	0
2016/11/21	EL28	02/02/2017	135.11	Put	Bond Future	5,319.7100	5.3197	5,341.3500	5.3413	0.407	0	0	0
2016/11/21	EL28	04/05/2017			Bond Future	130.6480	130.6480	130.6225	130.6225	(0.019)	0.0000	0.0000	0
2016/11/21	EL28	04/05/2017	137.90	Put	Bond Future	7,252.0000	7.2520	7,277.4600	7.2775	0.351	0	0	0
2016/11/21	EL28	04/05/2017	137.92	Put	Bond Future	7,272.0000	7.2720	7,297.4600	7.2975	0.350	0	0	0
2016/11/21	EL28	04/05/2017	137.91	Put	Bond Future	7,262.0000	7.2620	7,287.4600	7.2875	0.351	0	0	0
2016/11/21	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	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	
2016/11/21	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/21	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/21	EL28	03/08/2017			Bond Future		133.2856	133.2856	133.2585	(0.020)	0.0000	0.0000	0	
2016/11/21	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/21	EL28	03/08/2017	135.16	Put	Bond Future		1,874.3700	1.8744	1,901.4800	1.9015	1.446	0	0	0
2016/11/21	EL28	03/08/2017	135.18	Put	Bond Future		1,894.3700	1.8944	1,921.4800	1.9215	1.431	0	0	0
2016/11/21	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/21	EL28	03/08/2017	135.17	Put	Bond Future		1,884.3700	1.8844	1,911.4800	1.9115	1.439	0	0	0
2016/11/21	ES33	02/02/2017			Bond Future		10.6193	78.8876	10.6287	78.8286	0.088	0.0000	0.0000	8,849
2016/11/21	ES33	02/02/2017	10.59	Put	Bond Future		184.5600	0.1846	243.5200	0.2435	31.946	0	0	0
2016/11/21	ES33	02/02/2017	10.61	Put	Bond Future		58.4600	0.0585	117.4200	0.1174	100.855	0	0	0
2016/11/21	ES33	02/02/2017	10.59	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	ES33	02/02/2017	10.60	Put	Bond Future		121.4700	0.1215	180.4300	0.1804	48.539	0	0	0
2016/11/21	ES33	02/02/2017	10.60	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	ES33	02/02/2017	10.61	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	ES33	04/05/2017			Bond Future		10.7002	76.6326	10.7102	76.5704	0.094	0.0000	0.0000	0
2016/11/21	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	ES33	04/05/2017	10.54	Put	Bond Future		1,004.0500	1.0041	1,066.2500	1.0663	6.195	0	0	0
2016/11/21	ES33	04/05/2017	10.56	Put	Bond Future		877.6200	0.8776	939.8200	0.9398	7.087	0	0	0
2016/11/21	ES33	04/05/2017	10.55	Put	Bond Future		940.8000	0.9408	1,003.0000	1.0030	6.611	0	0	0
2016/11/21	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	ES33	03/08/2017			Bond Future		10.7746	78.1756	10.7851	78.1115	0.097	0.0000	0.0000	0
2016/11/21	ES33	03/08/2017	10.53	Put	Bond Future		1,521.3600	1.5214	1,585.4600	1.5855	4.213	0	0	0
2016/11/21	ES33	03/08/2017	10.55	Put	Bond Future		1,395.2600	1.3953	1,459.3600	1.4594	4.594	0	0	0
2016/11/21	ES33	03/08/2017	10.54	Put	Bond Future		1,458.2700	1.4583	1,522.3700	1.5224	4.396	0	0	0
2016/11/21	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	ES42	02/02/2017			Bond Future		10.7346	83.0990	10.7440	83.0311	0.088	0.0000	0.0000	8,777
2016/11/21	ES42	04/05/2017			Bond Future		10.8148	80.4574	10.8249	80.3859	0.093	0.0000	0.0000	0
2016/11/21	ES42	03/08/2017			Bond Future		10.8876	82.0777	10.8981	82.0041	0.096	0.0000	0.0000	0
2016/11/21	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	GOVI	02/02/2017			GOVI		532.7760	532.7760	532.7720	532.7720	(0.001)	0.0000	0.0000	486
2016/11/21	GOVI	02/02/2017	533.32	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	GOVI	02/02/2017	533.33	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	GOVI	02/02/2017	533.32	Put	GOVI		5,440.0000	0.5440	5,480.0000	0.5480	0.735	0	0	0
2016/11/21	GOVI	02/02/2017	533.34	Put	GOVI		5,640.0000	0.5640	5,680.0000	0.5680	0.709	0	0	0
2016/11/21	GOVI	02/02/2017	533.33	Put	GOVI		5,540.0000	0.5540	5,580.0000	0.5580	0.722	0	0	0
2016/11/21	GOVI	04/05/2017			GOVI		543.1690	543.1690	543.1490	543.1490	(0.004)	0.0000	0.0000	0
2016/11/21	GOVI	04/05/2017	262.19	Call	GOVI		2,809,790.0000	280.9790	2,809,590.0000	280.9590	(0.007)	0	0	0
2016/11/21	GOVI	04/05/2017	262.20	Call	GOVI		2,809,690.0000	280.9690	2,809,490.0000	280.9490	(0.007)	0	0	0
2016/11/21	GOVI	04/05/2017	262.18	Call	GOVI		2,809,890.0000	280.9890	2,809,690.0000	280.9690	(0.007)	0	0	0
2016/11/21	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	GOVI	04/05/2017	262.18	Put	GOVI		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
2016/11/21	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	GOVI	03/08/2017			GOVI	554.1020	554.1020	554.0760	554.0760	(0.005)	0.0000	0.0000	0
2016/11/21	GOVI	03/08/2017	561.11	Put	GOVI	70,080.0000	7.0080	70,340.0000	7.0340	0.371	0	0	0
2016/11/21	GOVI	03/08/2017	561.09	Put	GOVI	69,880.0000	6.9880	70,140.0000	7.0140	0.372	0	0	0
2016/11/21	GOVI	03/08/2017	561.10	Put	GOVI	69,980.0000	6.9980	70,240.0000	7.0240	0.372	0	0	0
2016/11/21	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/21	IGOV	02/02/2017			Index Future	251.5430	251.5430	251.4080	251.4080	(0.054)	0.0000	0.0000	1,070
2016/11/21	IGOV	04/05/2017			Index Future	256.4660	256.4660	256.3200	256.3200	(0.057)	0.0000	0.0000	0
2016/11/21	IGOV	03/08/2017			Index Future	261.6430	261.6430	261.4910	261.4910	(0.058)	0.0000	0.0000	0
2016/11/21	ILBI	02/02/2017			Index Future	681.7370	681.7370	681.6190	681.6190	(0.017)	0.0000	0.0000	155
2016/11/21	ILBI	04/05/2017			Index Future	694.9900	694.9900	694.8670	694.8670	(0.018)	0.0000	0.0000	0
2016/11/21	ILBI	03/08/2017			Index Future	708.6700	708.6700	708.5450	708.5450	(0.018)	0.0000	0.0000	0
2016/11/21	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/21	IS01	16/03/2017			Interest Rate Swap	100.0148	100.0148	100.0135	100.0135	(0.001)	0.0000	0.0000	0
2016/11/21	IS01	15/06/2017			Interest Rate Swap	99.6542	99.6542	99.6519	99.6519	(0.002)	0.0000	0.0000	0
2016/11/21	IS01	21/09/2017			Interest Rate Swap	99.7370	99.7370	99.7303	99.7303	(0.007)	0.0000	0.0000	0
2016/11/21	IS01	21/12/2017			Interest Rate Swap	100.0699	100.0699	100.0615	100.0615	(0.008)	0.0000	0.0000	0
2016/11/21	IS02	18/12/2017			Interest Rate Swap	100.0929	100.0929	100.0844	100.0844	(0.008)	0.0000	0.0000	0
2016/11/21	IS02	16/03/2018			Interest Rate Swap	99.4373	99.4373	99.4288	99.4288	(0.009)	0.0000	0.0000	0
2016/11/21	IS02	15/06/2018			Interest Rate Swap	99.1700	99.1700	99.1614	99.1614	(0.009)	0.0000	0.0000	0
2016/11/21	IS02	21/09/2018			Interest Rate Swap	99.3077	99.3077	99.2966	99.2966	(0.011)	0.0000	0.0000	0
2016/11/21	IS02	21/12/2018			Interest Rate Swap	99.8800	99.8800	99.8600	99.8600	(0.020)	0.0000	0.0000	0
2016/11/21	IS05	17/12/2020			Interest Rate Swap	98.8484	98.8484	98.7998	98.7998	(0.049)	0.0000	0.0000	0
2016/11/21	IS05	16/03/2021			Interest Rate Swap	98.2602	98.2602	98.2031	98.2031	(0.058)	0.0000	0.0000	0
2016/11/21	IS05	15/06/2021			Interest Rate Swap	97.6415	97.6415	97.5757	97.5757	(0.067)	0.0000	0.0000	0
2016/11/21	IS05	21/09/2021			Interest Rate Swap	97.9958	97.9958	97.9200	97.9200	(0.077)	0.0000	0.0000	0
2016/11/21	IS05	21/12/2021			Interest Rate Swap	100.2964	100.2964	100.2129	100.2129	(0.083)	0.0000	0.0000	50
2016/11/21	IS10	17/12/2025			Interest Rate Swap	99.8975	99.8975	99.7894	99.7894	(0.108)	0.0000	0.0000	0
2016/11/21	IS10	16/03/2026			Interest Rate Swap	97.0717	97.0717	96.9591	96.9591	(0.116)	0.0000	0.0000	0
2016/11/21	IS10	15/06/2026			Interest Rate Swap	95.9266	95.9266	95.8106	95.8106	(0.121)	0.0000	0.0000	0
2016/11/21	IS10	21/09/2026			Interest Rate Swap	98.0698	98.0698	97.9519	97.9519	(0.120)	0.0000	0.0000	0
2016/11/21	IS10	21/12/2026			Interest Rate Swap	101.7483	101.7483	101.6314	101.6314	(0.115)	0.0000	0.0000	0
2016/11/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/21	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
2016/11/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/21	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10,000
2016/11/21	JBAF	18/01/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/21	JBAF	15/02/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/21	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	1,000
2016/11/21	JBAF	19/04/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/21	JBAF	17/05/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/21	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/11/21	JBAF	20/09/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/11/21	JBAF	20/12/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/11/21	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/21	JBAF	20/06/2018			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/11/21	JBAF	19/09/2018			Jibar Tradeable Future	7.8800	92.1200	7.8800	92.1200	0.000	0.0000	0.0000	0
2016/11/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/21	R023	02/02/2017	8.85	Call	Bond Future	1,620.2700	1.6203	1,612.1700	1.6122	(0.500)	0	0	0
2016/11/21	R023	02/02/2017			Bond Future	8.6865	99.0769	8.6808	99.1025	(0.065)	0.0000	0.0000	16,460
2016/11/21	R023	02/02/2017	8.86	Call	Bond Future	1,647.3900	1.6474	1,639.5200	1.6395	(0.478)	0	0	0
2016/11/21	R023	02/02/2017	8.84	Put	Bond Future	904.0900	0.9041	870.1500	0.8702	(3.754)	0	0	0
2016/11/21	R023	02/02/2017	8.86	Put	Bond Future	868.7700	0.8688	835.2800	0.8353	(3.855)	0	0	0
2016/11/21	R023	02/02/2017	8.84	Call	Bond Future	1,593.3800	1.5934	1,585.0600	1.5851	(0.522)	0	0	0
2016/11/21	R023	02/02/2017	8.85	Put	Bond Future	886.3000	0.8863	852.5800	0.8526	(3.805)	0	0	0
2016/11/21	R023	04/05/2017	8.61	Call	Bond Future	1,487.4600	1.4875	1,482.8400	1.4828	(0.311)	0	0	0
2016/11/21	R023	04/05/2017			Bond Future	8.7266	97.0768	8.7212	97.1003	(0.062)	0.0000	0.0000	0
2016/11/21	R023	04/05/2017	8.59	Call	Bond Future	1,446.6800	1.4467	1,441.9200	1.4419	(0.329)	0	0	0
2016/11/21	R023	04/05/2017	8.60	Call	Bond Future	1,466.9900	1.4670	1,462.2900	1.4623	(0.320)	0	0	0
2016/11/21	R023	04/05/2017	8.59	Put	Bond Future	2,044.9900	2.0450	2,016.7100	2.0167	(1.383)	0	0	0
2016/11/21	R023	04/05/2017	8.61	Put	Bond Future	1,997.8900	1.9979	1,969.7500	1.9697	(1.408)	0	0	0
2016/11/21	R023	04/05/2017	8.60	Put	Bond Future	2,021.3500	2.0213	1,993.1300	1.9931	(1.396)	0	0	0
2016/11/21	R023	03/08/2017	8.60	Put	Bond Future	2,429.9200	2.4299	2,405.3400	2.4053	(1.012)	0	0	0
2016/11/21	R023	03/08/2017			Bond Future	8.7546	99.0313	8.7490	99.0545	(0.063)	0.0000	0.0000	0
2016/11/21	R023	03/08/2017	8.59	Put	Bond Future	2,452.8100	2.4528	2,428.1700	2.4282	(1.005)	0	0	0
2016/11/21	R023	03/08/2017	8.60	Call	Bond Future	1,775.8600	1.7759	1,774.5000	1.7745	(0.077)	0	0	0
2016/11/21	R023	03/08/2017	8.58	Call	Bond Future	1,736.7400	1.7367	1,735.2600	1.7353	(0.085)	0	0	0
2016/11/21	R023	03/08/2017	8.59	Call	Bond Future	1,756.2400	1.7562	1,754.8200	1.7548	(0.081)	0	0	0
2016/11/21	R023	03/08/2017	8.58	Put	Bond Future	2,475.8500	2.4759	2,451.1500	2.4512	(0.998)	0	0	0
2016/11/21	R035	02/02/2017			Bond Future	9.6386	97.4371	9.6483	97.3589	0.101	0.0000	0.0000	5,957
2016/11/21	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R035	02/02/2017	9.50	Put	Bond Future	1,127.0500	1.1270	1,205.2500	1.2053	6.938	0	0	0
2016/11/21	R035	02/02/2017	9.51	Put	Bond Future	1,045.0400	1.0450	1,123.2400	1.1232	7.483	0	0	0
2016/11/21	R035	02/02/2017	9.52	Put	Bond Future	963.1300	0.9631	1,041.3300	1.0413	8.119	0	0	0
2016/11/21	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R035	04/05/2017	9.55	Put	Bond Future	1,103.6500	1.1036	1,185.8400	1.1858	7.447	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
2016/11/21	R035	04/05/2017			Bond Future	9.6872	94.8341	9.6976	94.7519	0.107	0.0000	0.0000	0
2016/11/21	R035	04/05/2017	9.54	Put	Bond Future	1,184.8400	1.1848	1,267.0300	1.2670	6.937	0	0	0
2016/11/21	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R035	04/05/2017	9.53	Put	Bond Future	1,266.1400	1.2661	1,348.3300	1.3483	6.491	0	0	0
2016/11/21	R035	03/08/2017			Bond Future	9.7296	96.7435	9.7404	96.6589	0.110	0.0000	0.0000	0
2016/11/21	R035	03/08/2017	9.50	Put	Bond Future	1,838.0100	1.8380	1,922.6500	1.9226	4.605	0	0	0
2016/11/21	R035	03/08/2017	9.52	Put	Bond Future	1,675.7400	1.6757	1,760.3800	1.7604	5.051	0	0	0
2016/11/21	R035	03/08/2017	9.51	Put	Bond Future	1,756.8200	1.7568	1,841.4600	1.8415	4.818	0	0	0
2016/11/21	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R186	02/02/2017	8.00	Put	Bond Future	7,314.3700	7.3144	7,233.6200	7.2336	(1.104)	0	0	0
2016/11/21	R186	02/02/2017	9.40	Call	Bond Future	3,543.5900	3.5436	3,564.9100	3.5649	0.602	0	0	0
2016/11/21	R186	02/02/2017	8.81	Put	Bond Future	2,619.2800	2.6193	2,538.6700	2.5387	(3.078)	0	0	0
2016/11/21	R186	02/02/2017	9.10	Put	Bond Future	1,581.0700	1.5811	1,511.6500	1.5116	(4.391)	0	0	2,546
2016/11/21	R186	02/02/2017			Bond Future	9.0031	111.0161	8.9923	111.0903	(0.120)	0.0000	0.0000	115,584
2016/11/21	R186	02/02/2017	9.50	Call	Bond Future	4,034.2600	4.0343	4,061.4700	4.0615	0.674	0	0	0
2016/11/21	R186	02/02/2017	8.43	Put	Bond Future	4,537.7000	4.5377	4,452.6500	4.4526	(1.874)	0	0	0
2016/11/21	R186	02/02/2017	8.80	Put	Bond Future	2,661.6000	2.6616	2,580.7200	2.5807	(3.039)	0	0	0
2016/11/21	R186	02/02/2017	8.87	Call	Bond Future	1,455.5000	1.4555	1,450.8400	1.4508	(0.320)	0	0	0
2016/11/21	R186	02/02/2017	8.90	Put	Bond Future	2,258.1800	2.2582	2,180.3300	2.1803	(3.447)	0	0	750
2016/11/21	R186	02/02/2017	8.00	Call	Bond Future	126.1600	0.1262	119.5900	0.1196	(5.208)	0	0	7,000
2016/11/21	R186	02/02/2017	8.60	Call	Bond Future	790.4600	0.7905	780.1800	0.7802	(1.301)	0	0	7,000
2016/11/21	R186	02/02/2017	8.81	Call	Bond Future	1,282.5200	1.2825	1,276.0900	1.2761	(0.501)	0	0	0
2016/11/21	R186	02/02/2017	8.37	Call	Bond Future	426.4800	0.4265	415.8400	0.4158	(2.495)	0	0	500
2016/11/21	R186	02/02/2017	8.62	Put	Bond Future	3,503.5500	3.5036	3,419.3000	3.4193	(2.405)	0	0	0
2016/11/21	R186	02/02/2017	8.79	Call	Bond Future	1,227.9000	1.2279	1,220.9400	1.2209	(0.567)	0	0	0
2016/11/21	R186	02/02/2017	8.95	Call	Bond Future	1,707.3400	1.7073	1,705.5000	1.7055	(0.108)	0	0	0
2016/11/21	R186	02/02/2017	9.02	Call	Bond Future	1,947.3400	1.9473	1,948.3800	1.9484	0.053	0	0	0
2016/11/21	R186	02/02/2017	8.87	Put	Bond Future	2,374.6100	2.3746	2,295.7700	2.2958	(3.320)	0	0	500
2016/11/21	R186	02/02/2017	9.50	Put	Bond Future	693.3100	0.6933	646.3400	0.6463	(6.775)	0	0	13,550
2016/11/21	R186	02/02/2017	8.43	Call	Bond Future	505.9300	0.5059	495.0600	0.4951	(2.149)	0	0	750
2016/11/21	R186	02/02/2017	8.80	Call	Bond Future	1,255.0200	1.2550	1,248.3200	1.2483	(0.534)	0	0	0
2016/11/21	R186	02/02/2017	8.90	Call	Bond Future	1,547.1100	1.5471	1,543.4400	1.5434	(0.237)	0	0	0
2016/11/21	R186	02/02/2017	9.40	Put	Bond Future	863.8500	0.8639	810.9900	0.8110	(6.119)	0	0	750
2016/11/21	R186	02/02/2017	9.10	Call	Bond Future	2,243.5000	2.2435	2,248.2600	2.2483	0.212	0	0	0
2016/11/21	R186	02/02/2017	8.37	Put	Bond Future	4,891.7800	4.8918	4,806.9600	4.8070	(1.734)	0	0	0
2016/11/21	R186	02/02/2017	8.60	Put	Bond Future	3,605.8300	3.6058	3,521.3700	3.5214	(2.342)	0	0	0
2016/11/21	R186	02/02/2017	8.62	Call	Bond Future	830.1400	0.8301	820.0700	0.8201	(1.213)	0	0	500
2016/11/21	R186	02/02/2017	8.79	Put	Bond Future	2,704.3500	2.7044	2,623.2100	2.6232	(3.000)	0	0	0
2016/11/21	R186	02/02/2017	8.95	Put	Bond Future	2,072.8600	2.0729	1,996.8400	1.9968	(3.667)	0	0	2,546
2016/11/21	R186	02/02/2017	9.02	Put	Bond Future	1,831.5300	1.8315	1,758.3900	1.7584	(3.993)	0	0	500
2016/11/21	R186	04/05/2017			Bond Future	9.0485	113.1820	9.0377	113.2545	(0.119)	0.0000	0.0000	0
2016/11/21	R186	04/05/2017	8.89	Put	Bond Future	3,348.0600	3.3481	3,283.5600	3.2836	(1.926)	0	0	0
2016/11/21	R186	04/05/2017	8.91	Put	Bond Future	3,274.2200	3.2742	3,210.2000	3.2102	(1.955)	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
2016/11/21	R186	04/05/2017	8.90	Put	Bond Future	3,310.9900	3.3110	3,246.7300	3.2467	(1.941)	0	0	0
2016/11/21	R186	04/05/2017	8.91	Call	Bond Future	2,338.1800	2.3382	2,346.7200	2.3467	0.365	0	0	0
2016/11/21	R186	04/05/2017	8.89	Call	Bond Future	2,275.9300	2.2759	2,283.9900	2.2840	0.354	0	0	0
2016/11/21	R186	04/05/2017	8.90	Call	Bond Future	2,306.9300	2.3069	2,315.2300	2.3152	0.360	0	0	0
2016/11/21	R186	03/08/2017	8.93	Put	Bond Future	3,969.2400	3.9692	3,910.5900	3.9106	(1.478)	0	0	0
2016/11/21	R186	03/08/2017			Bond Future	9.0849	110.1552	9.0738	110.2283	(0.122)	0.0000	0.0000	0
2016/11/21	R186	03/08/2017	8.92	Put	Bond Future	4,004.6700	4.0047	3,945.8100	3.9458	(1.470)	0	0	0
2016/11/21	R186	03/08/2017	8.91	Call	Bond Future	2,880.9200	2.8809	2,894.9600	2.8950	0.487	0	0	0
2016/11/21	R186	03/08/2017	8.93	Call	Bond Future	2,943.2600	2.9433	2,957.7100	2.9577	0.491	0	0	0
2016/11/21	R186	03/08/2017	8.92	Call	Bond Future	2,912.0000	2.9120	2,926.2400	2.9262	0.489	0	0	0
2016/11/21	R186	03/08/2017	8.91	Put	Bond Future	4,040.3300	4.0403	3,981.2700	3.9813	(1.462)	0	0	0
2016/11/21	R197	02/02/2017			Bond Future	299.0387	299.0387	298.9817	298.9817	(0.019)	0.0000	0.0000	1,246
2016/11/21	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R197	02/02/2017	302.57	Put	Bond Future	3,531.2900	3.5313	3,588.2600	3.5883	1.613	0	0	0
2016/11/21	R197	02/02/2017	302.59	Put	Bond Future	3,551.2900	3.5513	3,608.2600	3.6083	1.604	0	0	0
2016/11/21	R197	02/02/2017	302.58	Put	Bond Future	3,541.2900	3.5413	3,598.2600	3.5983	1.609	0	0	0
2016/11/21	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R197	04/05/2017	308.58	Put	Bond Future	3,689.7800	3.6898	3,755.7100	3.7557	1.787	0	0	0
2016/11/21	R197	04/05/2017			Bond Future	304.8902	304.8902	304.8243	304.8243	(0.022)	0.0000	0.0000	0
2016/11/21	R197	04/05/2017	308.60	Put	Bond Future	3,709.7800	3.7098	3,775.7100	3.7757	1.777	0	0	0
2016/11/21	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R197	04/05/2017	308.59	Put	Bond Future	3,699.7800	3.6998	3,765.7100	3.7657	1.782	0	0	0
2016/11/21	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R197	03/08/2017			Bond Future	304.1458	304.1458	304.0758	304.0758	(0.023)	0.0000	0.0000	0
2016/11/21	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R197	03/08/2017	308.05	Put	Bond Future	3,904.1700	3.9042	3,974.1600	3.9742	1.793	0	0	0
2016/11/21	R197	03/08/2017	308.07	Put	Bond Future	3,924.1700	3.9242	3,994.1600	3.9942	1.784	0	0	0
2016/11/21	R197	03/08/2017	308.06	Put	Bond Future	3,914.1700	3.9142	3,984.1600	3.9842	1.788	0	0	0
2016/11/21	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R202	02/02/2017			Bond Future	248.1578	248.1578	248.1112	248.1112	(0.019)	0.0000	0.0000	36,619
2016/11/21	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R202	02/02/2017	251.72	Put	Bond Future	3,562.2100	3.5622	3,608.8000	3.6088	1.308	0	0	0
2016/11/21	R202	02/02/2017	251.74	Put	Bond Future	3,582.2100	3.5822	3,628.8000	3.6288	1.301	0	0	0
2016/11/21	R202	02/02/2017	251.73	Put	Bond Future	3,572.2100	3.5722	3,618.8000	3.6188	1.304	0	0	0
2016/11/21	R202	04/05/2017	256.73	Put	Bond Future	3,716.1500	3.7162	3,770.5600	3.7706	1.464	0	0	0
2016/11/21	R202	04/05/2017			Bond Future	253.0138	253.0138	252.9594	252.9594	(0.022)	0.0000	0.0000	0
2016/11/21	R202	04/05/2017	256.72	Put	Bond Future	3,706.1500	3.7062	3,760.5600	3.7606	1.468	0	0	0
2016/11/21	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R202	04/05/2017	256.71	Put	Bond Future	3,696.1500	3.6962	3,750.5600	3.7506	1.472	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
2016/11/21	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R202	03/08/2017			Bond Future	254.4569	254.4569	254.3993	254.3993	(0.023)	0.0000	0.0000	0
2016/11/21	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R202	03/08/2017	258.35	Put	Bond Future	3,893.1300	3.8931	3,950.7300	3.9507	1.480	0	0	0
2016/11/21	R202	03/08/2017	258.37	Put	Bond Future	3,913.1300	3.9131	3,970.7300	3.9707	1.472	0	0	0
2016/11/21	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R202	03/08/2017	258.36	Put	Bond Future	3,903.1300	3.9031	3,960.7300	3.9607	1.476	0	0	0
2016/11/21	R203	02/02/2017	7.70	Call	Bond Future	105.5100	0.1055	103.0200	0.1030	(2.360)	0	0	0
2016/11/21	R203	02/02/2017	7.71	Put	Bond Future	125.2400	0.1252	123.1200	0.1231	(1.693)	0	0	0
2016/11/21	R203	02/02/2017			Bond Future	7.7394	103.5856	7.7401	103.5852	0.009	0.0000	0.0000	24,463
2016/11/21	R203	02/02/2017	7.71	Call	Bond Future	108.2400	0.1082	105.7400	0.1057	(2.310)	0	0	0
2016/11/21	R203	02/02/2017	7.72	Call	Bond Future	111.2100	0.1112	108.7000	0.1087	(2.257)	0	0	0
2016/11/21	R203	02/02/2017	7.70	Put	Bond Future	128.2900	0.1283	126.1800	0.1262	(1.645)	0	0	0
2016/11/21	R203	02/02/2017	7.72	Put	Bond Future	122.4200	0.1224	120.2900	0.1203	(1.740)	0	0	0
2016/11/21	R203	04/05/2017	6.91	Call	Bond Future	33.1600	0.0332	31.7900	0.0318	(4.131)	0	0	0
2016/11/21	R203	04/05/2017	6.92	Put	Bond Future	240.2000	0.2402	241.9400	0.2419	0.724	0	0	0
2016/11/21	R203	04/05/2017			Bond Future	7.5095	101.4329	7.5184	101.4298	0.119	0.0000	0.0000	0
2016/11/21	R203	04/05/2017	6.92	Call	Bond Future	33.9300	0.0339	32.5400	0.0325	(4.097)	0	0	0
2016/11/21	R203	04/05/2017	6.93	Call	Bond Future	34.7100	0.0347	33.3000	0.0333	(4.062)	0	0	0
2016/11/21	R203	04/05/2017	6.91	Put	Bond Future	242.9400	0.2429	244.7000	0.2447	0.724	0	0	0
2016/11/21	R203	04/05/2017	6.93	Put	Bond Future	237.4700	0.2375	239.1900	0.2392	0.724	0	0	0
2016/11/21	R203	03/08/2017	4.89	Call	Bond Future	51.5800	0.0516	51.3700	0.0514	(0.407)	0	0	0
2016/11/21	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/21	R203	03/08/2017	4.87	Call	Bond Future	50.3000	0.0503	50.0800	0.0501	(0.437)	0	0	0
2016/11/21	R203	03/08/2017	4.88	Call	Bond Future	50.9400	0.0509	50.7300	0.0507	(0.412)	0	0	0
2016/11/21	R203	03/08/2017	4.87	Put	Bond Future	28.1800	0.0282	27.9600	0.0280	(0.781)	0	0	0
2016/11/21	R203	03/08/2017	4.89	Put	Bond Future	27.3100	0.0273	27.1000	0.0271	(0.769)	0	0	0
2016/11/21	R203	03/08/2017	4.88	Put	Bond Future	27.7400	0.0277	27.5300	0.0275	(0.757)	0	0	0
2016/11/21	R204	02/02/2017	8.28	Call	Bond Future	729.7300	0.7297	723.8200	0.7238	(0.810)	0	0	0
2016/11/21	R204	02/02/2017			Bond Future	7.9358	101.1493	7.9358	101.1493	0.000	0.0000	0.0000	30,219
2016/11/21	R204	02/02/2017	8.29	Call	Bond Future	742.4300	0.7424	736.6000	0.7366	(0.785)	0	0	0
2016/11/21	R204	02/02/2017	8.30	Call	Bond Future	755.3700	0.7554	749.6000	0.7496	(0.764)	0	0	0
2016/11/21	R204	02/02/2017	8.28	Put	Bond Future	144.0400	0.1440	138.1500	0.1381	(4.089)	0	0	0
2016/11/21	R204	02/02/2017	8.30	Put	Bond Future	135.7900	0.1358	130.0400	0.1300	(4.234)	0	0	0
2016/11/21	R204	02/02/2017	8.29	Put	Bond Future	139.7900	0.1398	133.9800	0.1340	(4.156)	0	0	0
2016/11/21	R204	04/05/2017	7.90	Put	Bond Future	526.5800	0.5266	523.5800	0.5236	(0.570)	0	0	0
2016/11/21	R204	04/05/2017			Bond Future	7.9451	103.1227	7.9470	103.1199	0.023	0.0000	0.0000	0
2016/11/21	R204	04/05/2017	7.92	Put	Bond Future	511.6100	0.5116	508.5800	0.5086	(0.592)	0	0	0
2016/11/21	R204	04/05/2017	7.90	Call	Bond Future	459.1900	0.4592	453.4300	0.4534	(1.254)	0	0	0
2016/11/21	R204	04/05/2017	7.91	Put	Bond Future	519.0600	0.5191	516.0400	0.5160	(0.582)	0	0	0
2016/11/21	R204	04/05/2017	7.91	Call	Bond Future	466.6200	0.4666	460.8400	0.4608	(1.239)	0	0	0
2016/11/21	R204	04/05/2017	7.92	Call	Bond Future	474.1100	0.4741	468.3200	0.4683	(1.221)	0	0	0
2016/11/21	R204	03/08/2017	7.77	Put	Bond Future	627.2000	0.6272	626.0900	0.6261	(0.177)	0	0	0
2016/11/21	R204	03/08/2017			Bond Future	7.9040	101.1565	7.9069	101.1528	0.036	0.0000	0.0000	0
2016/11/21	R204	03/08/2017	7.76	Put	Bond Future	633.9600	0.6340	632.8800	0.6329	(0.170)	0	0	0
2016/11/21	R204	03/08/2017	7.75	Call	Bond Future	443.8800	0.4439	439.1700	0.4392	(1.061)	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
2016/11/21	R204	03/08/2017	7.76	Call	Bond Future	449.8600	0.4499	445.1300	0.4451	(1.051)	0	0	0
2016/11/21	R204	03/08/2017	7.77	Call	Bond Future	455.8900	0.4559	451.1300	0.4511	(1.044)	0	0	0
2016/11/21	R204	03/08/2017	7.75	Put	Bond Future	640.7800	0.6408	639.7200	0.6397	(0.165)	0	0	0
2016/11/21	R207	02/02/2017	9.24	Call	Bond Future	2,610.5900	2.6106	2,608.7800	2.6088	(0.069)	0	0	0
2016/11/21	R207	02/02/2017			Bond Future	8.1981	98.0221	8.1979	98.0226	(0.003)	0.0000	0.0000	86,326
2016/11/21	R207	02/02/2017	8.91	Call	Bond Future	1,856.5500	1.8566	1,851.6000	1.8516	(0.267)	0	0	62
2016/11/21	R207	02/02/2017	9.22	Call	Bond Future	2,563.6900	2.5637	2,561.7300	2.5617	(0.076)	0	0	0
2016/11/21	R207	02/02/2017	9.23	Call	Bond Future	2,587.1300	2.5871	2,585.2400	2.5852	(0.073)	0	0	0
2016/11/21	R207	02/02/2017	8.91	Put	Bond Future	78.8100	0.0788	73.3100	0.0733	(6.979)	0	0	0
2016/11/21	R207	02/02/2017	9.22	Put	Bond Future	24.3600	0.0244	21.8500	0.0219	(10.304)	0	0	0
2016/11/21	R207	02/02/2017	9.24	Put	Bond Future	22.3900	0.0224	20.0300	0.0200	(10.540)	0	0	0
2016/11/21	R207	02/02/2017	9.23	Put	Bond Future	23.3600	0.0234	20.9200	0.0209	(10.445)	0	0	0
2016/11/21	R207	04/05/2017	8.21	Put	Bond Future	835.1100	0.8351	828.9300	0.8289	(0.740)	0	0	0
2016/11/21	R207	04/05/2017			Bond Future	8.2356	99.9345	8.2365	99.9324	0.011	0.0000	0.0000	0
2016/11/21	R207	04/05/2017	8.22	Call	Bond Future	787.0800	0.7871	778.7600	0.7788	(1.057)	0	0	0
2016/11/21	R207	04/05/2017	8.20	Call	Bond Future	763.6600	0.7637	755.3700	0.7554	(1.086)	0	0	0
2016/11/21	R207	04/05/2017	8.21	Call	Bond Future	775.4600	0.7755	767.1500	0.7672	(1.072)	0	0	0
2016/11/21	R207	04/05/2017	8.20	Put	Bond Future	846.6700	0.8467	840.5100	0.8405	(0.728)	0	0	0
2016/11/21	R207	04/05/2017	8.22	Put	Bond Future	823.3900	0.8234	817.2000	0.8172	(0.752)	0	0	0
2016/11/21	R207	03/08/2017	8.19	Call	Bond Future	888.3600	0.8884	881.3800	0.8814	(0.786)	0	0	51
2016/11/21	R207	03/08/2017			Bond Future	8.2484	98.3022	8.2498	98.2992	0.017	0.0000	0.0000	0
2016/11/21	R207	03/08/2017	8.39	Put	Bond Future	817.1200	0.8171	812.9000	0.8129	(0.516)	0	0	0
2016/11/21	R207	03/08/2017	8.41	Put	Bond Future	799.2100	0.7992	794.9700	0.7950	(0.531)	0	0	0
2016/11/21	R207	03/08/2017	8.19	Put	Bond Future	1,013.2500	1.0133	1,009.2600	1.0093	(0.394)	0	0	0
2016/11/21	R207	03/08/2017	8.40	Put	Bond Future	808.1300	0.8081	803.9000	0.8039	(0.523)	0	0	0
2016/11/21	R207	03/08/2017	8.41	Call	Bond Future	1,143.8200	1.1438	1,136.5900	1.1366	(0.632)	0	0	0
2016/11/21	R207	03/08/2017	8.39	Call	Bond Future	1,119.1700	1.1192	1,111.9600	1.1120	(0.644)	0	0	0
2016/11/21	R207	03/08/2017	8.40	Call	Bond Future	1,131.4600	1.1315	1,124.2400	1.1242	(0.638)	0	0	0
2016/11/21	R208	02/02/2017			Bond Future	8.4077	96.6967	8.4021	96.7155	(0.067)	0.0000	0.0000	33,544
2016/11/21	R208	02/02/2017	8.64	Call	Bond Future	1,253.7900	1.2538	1,251.0100	1.2510	(0.222)	0	0	0
2016/11/21	R208	02/02/2017	8.63	Put	Bond Future	498.0400	0.4980	476.2800	0.4763	(4.369)	0	0	0
2016/11/21	R208	02/02/2017	8.65	Put	Bond Future	475.5400	0.4755	454.1700	0.4542	(4.494)	0	0	0
2016/11/21	R208	02/02/2017	8.64	Put	Bond Future	486.6900	0.4867	465.1200	0.4651	(4.432)	0	0	0
2016/11/21	R208	02/02/2017	8.65	Call	Bond Future	1,275.5000	1.2755	1,272.9200	1.2729	(0.202)	0	0	0
2016/11/21	R208	02/02/2017	8.63	Call	Bond Future	1,232.2700	1.2323	1,229.3000	1.2293	(0.241)	0	0	0
2016/11/21	R208	04/05/2017	8.39	Call	Bond Future	1,062.2500	1.0622	1,059.9200	1.0599	(0.219)	0	0	0
2016/11/21	R208	04/05/2017			Bond Future	8.4454	95.1799	8.4402	95.1965	(0.062)	0.0000	0.0000	0
2016/11/21	R208	04/05/2017	8.37	Call	Bond Future	1,031.5700	1.0316	1,029.1100	1.0291	(0.238)	0	0	0
2016/11/21	R208	04/05/2017	8.38	Call	Bond Future	1,046.7200	1.0467	1,044.3300	1.0443	(0.228)	0	0	0
2016/11/21	R208	04/05/2017	8.37	Put	Bond Future	1,269.5900	1.2696	1,250.5500	1.2506	(1.500)	0	0	0
2016/11/21	R208	04/05/2017	8.39	Put	Bond Future	1,237.0900	1.2371	1,218.1800	1.2182	(1.529)	0	0	0
2016/11/21	R208	04/05/2017	8.38	Put	Bond Future	1,253.1400	1.2531	1,234.1700	1.2342	(1.514)	0	0	0
2016/11/21	R208	03/08/2017	8.32	Call	Bond Future	1,169.0100	1.1690	1,168.4300	1.1684	(0.050)	0	0	0
2016/11/21	R208	03/08/2017			Bond Future	8.4660	97.0963	8.4606	97.1124	(0.064)	0.0000	0.0000	0
2016/11/21	R208	03/08/2017	8.30	Call	Bond Future	1,141.0500	1.1411	1,140.3800	1.1404	(0.059)	0	0	0
2016/11/21	R208	03/08/2017	8.31	Call	Bond Future	1,154.8200	1.1548	1,154.2000	1.1542	(0.054)	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
2016/11/21	R208	03/08/2017	8.30	Put	Bond Future	1,637.7500	1.6378	1,620.9400	1.6209	(1.026)	0	0	0
2016/11/21	R208	03/08/2017	8.32	Put	Bond Future	1,605.7200	1.6057	1,589.0000	1.5890	(1.041)	0	0	0
2016/11/21	R208	03/08/2017	8.31	Put	Bond Future	1,621.5200	1.6215	1,604.7600	1.6048	(1.034)	0	0	0
2016/11/21	R209	02/02/2017	9.55	Put	Bond Future	2,096.3300	2.0963	2,090.0100	2.0900	(0.301)	0	0	0
2016/11/21	R209	02/02/2017			Bond Future	9.5815	73.2433	9.5912	73.1776	0.102	0.0000	0.0000	62,108
2016/11/21	R209	02/02/2017	9.54	Put	Bond Future	2,131.2200	2.1312	2,125.3000	2.1253	(0.278)	0	0	0
2016/11/21	R209	02/02/2017	9.55	Call	Bond Future	1,884.0100	1.8840	1,812.0200	1.8120	(3.821)	0	0	0
2016/11/21	R209	02/02/2017	9.53	Call	Bond Future	1,818.8700	1.8189	1,747.6800	1.7477	(3.914)	0	0	0
2016/11/21	R209	02/02/2017	9.54	Call	Bond Future	1,851.2100	1.8512	1,779.6200	1.7796	(3.867)	0	0	0
2016/11/21	R209	02/02/2017	9.53	Put	Bond Future	2,166.6600	2.1667	2,161.1400	2.1611	(0.255)	0	0	0
2016/11/21	R209	04/05/2017	9.48	Put	Bond Future	3,487.1400	3.4871	3,497.4200	3.4974	0.295	0	0	0
2016/11/21	R209	04/05/2017			Bond Future	9.6256	71.5211	9.6360	71.4522	0.107	0.0000	0.0000	0
2016/11/21	R209	04/05/2017	9.47	Put	Bond Future	3,524.6000	3.5246	3,535.1700	3.5352	0.300	0	0	0
2016/11/21	R209	04/05/2017	9.46	Call	Bond Future	2,443.4800	2.4435	2,385.4500	2.3854	(2.375)	0	0	0
2016/11/21	R209	04/05/2017	9.47	Call	Bond Future	2,474.2100	2.4742	2,415.8800	2.4159	(2.358)	0	0	0
2016/11/21	R209	04/05/2017	9.48	Call	Bond Future	2,504.9500	2.5050	2,446.3300	2.4463	(2.340)	0	0	0
2016/11/21	R209	04/05/2017	9.46	Put	Bond Future	3,562.1700	3.5622	3,573.0400	3.5730	0.305	0	0	0
2016/11/21	R209	03/08/2017			Bond Future	9.6635	72.9612	9.6742	72.8903	0.111	0.0000	0.0000	0
2016/11/21	R209	03/08/2017	9.44	Call	Bond Future	3,004.2700	3.0043	2,950.4500	2.9505	(1.791)	0	0	0
2016/11/21	R209	03/08/2017	9.43	Put	Bond Future	4,546.4900	4.5465	4,563.7900	4.5638	0.381	0	0	0
2016/11/21	R209	03/08/2017	9.45	Put	Bond Future	4,470.1100	4.4701	4,486.9300	4.4869	0.376	0	0	0
2016/11/21	R209	03/08/2017	9.44	Put	Bond Future	4,508.0400	4.5080	4,525.1100	4.5251	0.379	0	0	0
2016/11/21	R209	03/08/2017	9.45	Call	Bond Future	3,034.6500	3.0346	2,980.5800	2.9806	(1.782)	0	0	0
2016/11/21	R209	03/08/2017	9.43	Call	Bond Future	2,974.3000	2.9743	2,920.7100	2.9207	(1.802)	0	0	0
2016/11/21	R210	02/02/2017	190.85	Put	Bond Future	2,231.9600	2.2320	2,266.9800	2.2670	1.569	0	0	0
2016/11/21	R210	02/02/2017			Bond Future	188.6180	188.6180	188.5830	188.5830	(0.019)	0.0000	0.0000	1,885
2016/11/21	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R210	02/02/2017	190.84	Put	Bond Future	2,221.9600	2.2220	2,256.9800	2.2570	1.576	0	0	0
2016/11/21	R210	02/02/2017	190.86	Put	Bond Future	2,241.9600	2.2420	2,276.9800	2.2770	1.562	0	0	0
2016/11/21	R210	04/05/2017			Bond Future	189.9926	189.9926	189.9519	189.9519	(0.021)	0.0000	0.0000	0
2016/11/21	R210	04/05/2017	192.31	Put	Bond Future	2,317.4100	2.3174	2,358.1400	2.3581	1.758	0	0	0
2016/11/21	R210	04/05/2017	192.33	Put	Bond Future	2,337.4100	2.3374	2,378.1400	2.3781	1.743	0	0	0
2016/11/21	R210	04/05/2017	192.32	Put	Bond Future	2,327.4100	2.3274	2,368.1400	2.3681	1.750	0	0	0
2016/11/21	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R210	03/08/2017	196.29	Put	Bond Future	2,461.8600	2.4619	2,504.9700	2.5050	1.751	0	0	0
2016/11/21	R210	03/08/2017			Bond Future	193.8281	193.8281	193.7850	193.7850	(0.022)	0.0000	0.0000	0
2016/11/21	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R210	03/08/2017	196.28	Put	Bond Future	2,451.8600	2.4519	2,494.9700	2.4950	1.758	0	0	0
2016/11/21	R210	03/08/2017	196.30	Put	Bond Future	2,471.8600	2.4719	2,514.9700	2.5150	1.744	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
2016/11/21	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R212	02/02/2017			Bond Future	147.3145	147.3145	147.2869	147.2869	(0.019)	0.0000	0.0000	3,380
2016/11/21	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R212	02/02/2017	149.27	Put	Bond Future	1,955.4700	1.9555	1,983.0700	1.9831	1.411	0	0	0
2016/11/21	R212	02/02/2017	149.29	Put	Bond Future	1,975.4700	1.9755	2,003.0700	2.0031	1.397	0	0	0
2016/11/21	R212	02/02/2017	149.28	Put	Bond Future	1,965.4700	1.9655	1,993.0700	1.9931	1.404	0	0	0
2016/11/21	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R212	04/05/2017			Bond Future	150.1973	150.1973	150.1652	150.1652	(0.021)	0.0000	0.0000	0
2016/11/21	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R212	04/05/2017	152.23	Put	Bond Future	2,032.6700	2.0327	2,064.7800	2.0648	1.580	0	0	0
2016/11/21	R212	04/05/2017	152.25	Put	Bond Future	2,052.6700	2.0527	2,084.7800	2.0848	1.564	0	0	0
2016/11/21	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R212	04/05/2017	152.24	Put	Bond Future	2,042.6700	2.0427	2,074.7800	2.0748	1.572	0	0	0
2016/11/21	R212	03/08/2017			Bond Future	151.1992	151.1992	151.1651	151.1651	(0.023)	0.0000	0.0000	0
2016/11/21	R212	03/08/2017	153.34	Put	Bond Future	2,140.8400	2.1408	2,174.8700	2.1749	1.590	0	0	0
2016/11/21	R212	03/08/2017	153.36	Put	Bond Future	2,160.8400	2.1608	2,194.8700	2.1949	1.575	0	0	0
2016/11/21	R212	03/08/2017	153.35	Put	Bond Future	2,150.8400	2.1508	2,184.8700	2.1849	1.582	0	0	0
2016/11/21	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/21	R213	02/02/2017	9.40	Call	Bond Future	1,894.5400	1.8945	1,874.7800	1.8748	(1.043)	0	0	0
2016/11/21	R213	02/02/2017	9.42	Call	Bond Future	1,961.7200	1.9617	1,942.3500	1.9424	(0.987)	0	0	0
2016/11/21	R213	02/02/2017			Bond Future	9.4153	84.4703	9.4097	84.5080	(0.060)	0.0000	0.0000	51,184
2016/11/21	R213	02/02/2017	9.41	Call	Bond Future	1,927.8900	1.9279	1,908.3200	1.9083	(1.015)	0	0	0
2016/11/21	R213	02/02/2017	9.40	Put	Bond Future	1,996.7000	1.9967	1,939.2800	1.9393	(2.876)	0	0	0
2016/11/21	R213	02/02/2017	9.42	Put	Bond Future	1,930.2800	1.9303	1,873.2500	1.8732	(2.954)	0	0	0
2016/11/21	R213	02/02/2017	9.41	Put	Bond Future	1,963.2100	1.9632	1,905.9800	1.9060	(2.915)	0	0	0
2016/11/21	R213	04/05/2017			Bond Future	9.4597	82.5659	9.4542	82.6022	(0.058)	0.0000	0.0000	0
2016/11/21	R213	04/05/2017	9.35	Put	Bond Future	3,232.7900	3.2328	3,188.2400	3.1882	(1.378)	0	0	0
2016/11/21	R213	04/05/2017	9.37	Put	Bond Future	3,162.1900	3.1622	3,117.8600	3.1179	(1.402)	0	0	0
2016/11/21	R213	04/05/2017	9.35	Call	Bond Future	2,504.2300	2.5042	2,495.9200	2,4959	(0.332)	0	0	0
2016/11/21	R213	04/05/2017	9.36	Put	Bond Future	3,197.4600	3.1975	3,153.0200	3.1530	(1.390)	0	0	0
2016/11/21	R213	04/05/2017	9.36	Call	Bond Future	2,535.6700	2.5357	2,527.4700	2,5275	(0.323)	0	0	0
2016/11/21	R213	04/05/2017	9.37	Call	Bond Future	2,567.1000	2.5671	2,559.0100	2,5590	(0.315)	0	0	0
2016/11/21	R213	03/08/2017	9.33	Put	Bond Future	4,128.7600	4.1288	4,089.0800	4.0891	(0.961)	0	0	0
2016/11/21	R213	03/08/2017			Bond Future	9.4974	84.2282	9.4919	84.2645	(0.059)	0.0000	0.0000	0
2016/11/21	R213	03/08/2017	9.35	Put	Bond Future	4,057.6900	4.0577	4,018.1800	4.0182	(0.974)	0	0	0
2016/11/21	R213	03/08/2017	9.33	Call	Bond Future	3,026.1100	3.0261	3,022.7100	3.0227	(0.112)	0	0	0
2016/11/21	R213	03/08/2017	9.34	Put	Bond Future	4,092.9700	4.0930	4,053.3800	4.0534	(0.967)	0	0	0
2016/11/21	R213	03/08/2017	9.34	Call	Bond Future	3,056.7500	3.0568	3,053.4400	3.0534	(0.108)	0	0	0
2016/11/21	R213	03/08/2017	9.35	Call	Bond Future	3,087.8400	3.0878	3,084.6100	3.0846	(0.105)	0	0	0
2016/11/21	R214	02/02/2017			Bond Future	9.6576	73.5506	9.6673	73.4822	0.101	0.0000	0.0000	34,384
2016/11/21	R214	02/02/2017	9.67	Call	Bond Future	2,153.0800	2.1531	2,075.6400	2.0756	(3.597)	0	0	0
2016/11/21	R214	02/02/2017	9.66	Put	Bond Future	2,100.6000	2.1006	2,091.8900	2,0919	(0.415)	0	0	0
2016/11/21	R214	02/02/2017	9.68	Put	Bond Future	2,031.8100	2.0318	2,022.3700	2.0224	(0.465)	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
2016/11/21	R214	02/02/2017	9.67	Put	Bond Future	2,065.9900	2.0660	2,056.9200	2.0569	(0.439)	0	0	0
2016/11/21	R214	02/02/2017	9.68	Call	Bond Future	2,188.9600	2.1890	2,111.1500	2.1112	(3.555)	0	0	0
2016/11/21	R214	02/02/2017	9.66	Call	Bond Future	2,117.5300	2.1175	2,040.4500	2.0404	(3.640)	0	0	0
2016/11/21	R214	04/05/2017	9.58	Put	Bond Future	3,586.3100	3.5863	3,595.6300	3.5956	0.260	0	0	0
2016/11/21	R214	04/05/2017			Bond Future	9.7001	71.6869	9.7104	71.6152	0.106	0.0000	0.0000	0
2016/11/21	R214	04/05/2017	9.57	Put	Bond Future	3,624.6500	3.6246	3,634.2600	3.6343	0.265	0	0	0
2016/11/21	R214	04/05/2017	9.58	Call	Bond Future	2,741.0900	2.7411	2,678.7300	2.6787	(2.275)	0	0	0
2016/11/21	R214	04/05/2017	9.56	Call	Bond Future	2,675.8800	2.6759	2,614.1100	2.6141	(2.308)	0	0	0
2016/11/21	R214	04/05/2017	9.57	Call	Bond Future	2,708.2900	2.7083	2,646.2200	2.6462	(2.292)	0	0	0
2016/11/21	R214	04/05/2017	9.56	Put	Bond Future	3,663.5000	3.6635	3,673.4100	3.6734	0.271	0	0	0
2016/11/21	R214	03/08/2017	9.51	Call	Bond Future	3,122.7600	3.1228	3,066.7400	3.0667	(1.794)	0	0	0
2016/11/21	R214	03/08/2017			Bond Future	9.7369	73.1302	9.7475	73.0565	0.109	0.0000	0.0000	0
2016/11/21	R214	03/08/2017	9.52	Call	Bond Future	3,154.4000	3.1544	3,098.1300	3.0981	(1.784)	0	0	0
2016/11/21	R214	03/08/2017	9.53	Call	Bond Future	3,186.4400	3.1864	3,129.9200	3.1299	(1.774)	0	0	0
2016/11/21	R214	03/08/2017	9.51	Put	Bond Future	4,722.3400	4.7223	4,740.0400	4.7400	0.375	0	0	0
2016/11/21	R214	03/08/2017	9.53	Put	Bond Future	4,642.6400	4.6426	4,659.8400	4.6598	0.370	0	0	0
2016/11/21	R214	03/08/2017	9.52	Put	Bond Future	4,682.2300	4.6822	4,699.6800	4.6997	0.373	0	0	0
2016/11/21	R248	02/02/2017	9.76	Put	Bond Future	2,550.3500	2.5503	2,555.3300	2.5553	0.195	0	0	0
2016/11/21	R248	02/02/2017	9.78	Put	Bond Future	2,468.5800	2.4686	2,472.3400	2.4723	0.152	0	0	0
2016/11/21	R248	02/02/2017			Bond Future	9.6988	94.5909	9.7136	94.4579	0.153	0.0000	0.0000	65,316
2016/11/21	R248	02/02/2017	9.77	Put	Bond Future	2,509.2100	2.5092	2,513.5700	2.5136	0.174	0	0	0
2016/11/21	R248	02/02/2017	9.76	Call	Bond Future	3,096.5200	3.0965	2,968.4500	2.9685	(4.136)	0	0	0
2016/11/21	R248	02/02/2017	9.77	Call	Bond Future	3,144.0000	3.1440	3,015.3100	3.0153	(4.093)	0	0	0
2016/11/21	R248	02/02/2017	9.78	Call	Bond Future	3,191.8300	3.1918	3,062.5400	3.0625	(4.051)	0	0	0
2016/11/21	R248	04/05/2017	9.66	Call	Bond Future	3,764.9400	3.7649	3,660.1300	3.6601	(2.784)	0	0	0
2016/11/21	R248	04/05/2017			Bond Future	9.7425	91.9959	9.7581	91.8578	0.160	0.0000	0.0000	0
2016/11/21	R248	04/05/2017	9.67	Call	Bond Future	3,807.8200	3.8078	3,702.5000	3.7025	(2.766)	0	0	0
2016/11/21	R248	04/05/2017	9.65	Put	Bond Future	4,551.2300	4.5512	4,584.9800	4.5850	0.742	0	0	0
2016/11/21	R248	04/05/2017	9.67	Put	Bond Future	4,456.6300	4.4566	4,489.3500	4.4894	0.734	0	0	0
2016/11/21	R248	04/05/2017	9.65	Call	Bond Future	3,722.0600	3.7221	3,617.7700	3.6178	(2.802)	0	0	0
2016/11/21	R248	04/05/2017	9.66	Put	Bond Future	4,503.8500	4.5038	4,537.0800	4.5371	0.738	0	0	0
2016/11/21	R248	03/08/2017			Bond Future	9.7807	93.8481	9.7967	93.7065	0.164	0.0000	0.0000	0
2016/11/21	R248	03/08/2017	9.57	Call	Bond Future	4,234.9300	4.2349	4,139.4600	4.1395	(2.254)	0	0	0
2016/11/21	R248	03/08/2017	9.56	Put	Bond Future	6,178.2900	6.1783	6,224.8900	6.2249	0.754	0	0	0
2016/11/21	R248	03/08/2017	9.58	Put	Bond Future	6,077.1700	6.0772	6,122.8900	6.1229	0.752	0	0	0
2016/11/21	R248	03/08/2017	9.57	Put	Bond Future	6,127.4000	6.1274	6,173.5600	6.1736	0.753	0	0	0
2016/11/21	R248	03/08/2017	9.58	Call	Bond Future	4,276.1200	4.2761	4,180.2100	4.1802	(2.243)	0	0	0
2016/11/21	R248	03/08/2017	9.56	Call	Bond Future	4,194.2400	4.1942	4,099.2100	4.0992	(2.266)	0	0	0

Total

837194