



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 03/11/2016 TO 03/11/2016

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
2016/11/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	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
2016/11/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	2025	03/11/2016			Bond Future	128.3358	128.3358	128.3130	128.3130	(0.018)	0.0000	0.0000	0
2016/11/03	2025	03/11/2016	129.21	Put	Bond Future	874.2400	0.8742	896.9800	0.8970	2.601	0	0	0
2016/11/03	2025	03/11/2016	129.23	Put	Bond Future	894.2400	0.8942	916.9800	0.9170	2.543	0	0	0
2016/11/03	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2025	03/11/2016	129.22	Put	Bond Future	884.2400	0.8842	906.9800	0.9070	2.572	0	0	0
2016/11/03	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2025	02/02/2017	130.01	Put	Bond Future	509.0700	0.5091	533.4400	0.5334	4.787	0	0	0
2016/11/03	2025	02/02/2017			Bond Future	129.5009	129.5009	129.4766	129.4766	(0.019)	0.0000	0.0000	3,231
2016/11/03	2025	02/02/2017	130.00	Put	Bond Future	499.0700	0.4991	523.4400	0.5234	4.883	0	0	0
2016/11/03	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2025	02/02/2017	129.99	Put	Bond Future	489.0700	0.4891	513.4400	0.5134	4.983	0	0	0
2016/11/03	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2025	04/05/2017			Bond Future	132.0533	132.0533	132.0275	132.0275	(0.020)	0.0000	0.0000	0
2016/11/03	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2025	04/05/2017	132.56	Put	Bond Future	506.6800	0.5067	532.4700	0.5325	5.090	0	0	0
2016/11/03	2025	04/05/2017	132.58	Put	Bond Future	526.6800	0.5267	552.4700	0.5525	4.897	0	0	0
2016/11/03	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2025	04/05/2017	132.57	Put	Bond Future	516.6800	0.5167	542.4700	0.5425	4.991	0	0	0
2016/11/03	2025	03/08/2017			Bond Future	133.4262	133.4262	133.3989	133.3989	(0.020)	0.0000	0.0000	0
2016/11/03	2025	03/08/2017	133.96	Put	Bond Future	533.7900	0.5338	561.0800	0.5611	5.112	0	0	0
2016/11/03	2025	03/08/2017	133.98	Put	Bond Future	553.7900	0.5538	581.0800	0.5811	4.928	0	0	0
2016/11/03	2025	03/08/2017	133.97	Put	Bond Future	543.7900	0.5438	571.0800	0.5711	5.018	0	0	0
2016/11/03	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2030	03/11/2016			Bond Future	9.0405	94.2160	9.0800	93.9320	0.437	0.0000	0.0000	0
2016/11/03	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2030	03/11/2016	9.33	Call	Bond Future	2,053.0900	2.0531	1,769.1500	1.7691	(13.830)	0	0	0
2016/11/03	2030	03/11/2016	9.34	Call	Bond Future	2,122.8600	2.1229	1,838.9200	1.8389	(13.375)	0	0	0
2016/11/03	2030	03/11/2016	9.35	Call	Bond Future	2,192.5600	2.1926	1,908.6200	1.9086	(12.950)	0	0	0
2016/11/03	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2030	02/02/2017			Bond Future	9.0820	91.9991	9.0868	91.9652	0.053	0.0000	0.0000	28,852
2016/11/03	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2030	02/02/2017	9.29	Call	Bond Future	1,461.4300	1.4614	1,427.5600	1.4276	(2.318)	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
2016/11/03	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2030	02/02/2017	9.30	Call	Bond Future	1,530.8700	1.5309	1,497.0000	1.4970	(2.212)	0	0	0
2016/11/03	2030	02/02/2017	9.31	Call	Bond Future	1,600.2400	1.6002	1,566.3700	1.5664	(2.117)	0	0	0
2016/11/03	2030	04/05/2017	9.33	Call	Bond Future	1,453.9500	1.4540	1,418.7700	1.4188	(2.420)	0	0	0
2016/11/03	2030	04/05/2017			Bond Future	9.1203	93.8073	9.1253	93.7721	0.055	0.0000	0.0000	0
2016/11/03	2030	04/05/2017	9.34	Call	Bond Future	1,522.4800	1.5225	1,487.3000	1.4873	(2.311)	0	0	0
2016/11/03	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2030	04/05/2017	9.32	Call	Bond Future	1,385.3500	1.3853	1,350.1700	1.3502	(2.539)	0	0	0
2016/11/03	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2030	03/08/2017	9.33	Call	Bond Future	1,233.3800	1.2334	1,196.7300	1.1967	(2.972)	0	0	0
2016/11/03	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2030	03/08/2017			Bond Future	9.1500	91.7172	9.1553	91.6805	0.058	0.0000	0.0000	0
2016/11/03	2030	03/08/2017	9.34	Call	Bond Future	1,301.2500	1.3013	1,264.6000	1.2646	(2.817)	0	0	0
2016/11/03	2030	03/08/2017	9.35	Call	Bond Future	1,369.0400	1.3690	1,332.3900	1.3324	(2.677)	0	0	0
2016/11/03	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2032	03/11/2016			Bond Future	9.1505	93.5098	9.1850	93.2438	0.377	0.0000	0.0000	0
2016/11/03	2032	03/11/2016	10.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2032	03/11/2016	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2032	03/11/2016	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2032	03/11/2016	10.30	Call	Bond Future	8,304.8300	8.3048	8,038.7900	8.0388	(3.203)	0	0	0
2016/11/03	2032	03/11/2016	10.28	Call	Bond Future	8,169.8400	8.1698	7,903.8000	7.9038	(3.256)	0	0	0
2016/11/03	2032	03/11/2016	10.29	Call	Bond Future	8,237.3700	8.2374	7,971.3300	7.9713	(3.230)	0	0	0
2016/11/03	2032	02/02/2017	9.53	Call	Bond Future	3,863.8300	3.8638	3,854.0900	3.8541	(0.252)	0	0	0
2016/11/03	2032	02/02/2017			Bond Future	9.1949	95.2854	9.1944	95.2888	(0.005)	0.0000	0.0000	14,080
2016/11/03	2032	02/02/2017	9.51	Call	Bond Future	3,766.3700	3.7664	3,756.4900	3.7565	(0.262)	0	0	0
2016/11/03	2032	02/02/2017	9.52	Call	Bond Future	3,814.8800	3.8149	3,805.0700	3.8051	(0.257)	0	0	0
2016/11/03	2032	02/02/2017	9.51	Put	Bond Future	1,403.3300	1.4033	1,390.0900	1.3901	(0.943)	0	0	0
2016/11/03	2032	02/02/2017	9.53	Put	Bond Future	1,353.7800	1.3538	1,340.6800	1.3407	(0.968)	0	0	0
2016/11/03	2032	02/02/2017	9.52	Put	Bond Future	1,378.2900	1.3783	1,365.1200	1.3651	(0.956)	0	0	0
2016/11/03	2032	04/05/2017	9.45	Call	Bond Future	4,262.5800	4.2626	4,255.1000	4.2551	(0.175)	0	0	0
2016/11/03	2032	04/05/2017			Bond Future	9.2323	92.9982	9.2319	93.0009	(0.004)	0.0000	0.0000	0
2016/11/03	2032	04/05/2017	9.46	Call	Bond Future	4,305.7700	4.3058	4,298.3100	4.2983	(0.173)	0	0	0
2016/11/03	2032	04/05/2017	9.44	Put	Bond Future	2,669.9200	2.6699	2,659.7000	2.6597	(0.383)	0	0	0
2016/11/03	2032	04/05/2017	9.46	Put	Bond Future	2,608.8800	2.6089	2,598.7000	2.5987	(0.390)	0	0	0
2016/11/03	2032	04/05/2017	9.44	Call	Bond Future	4,219.5900	4.2196	4,212.0900	4.2121	(0.178)	0	0	0
2016/11/03	2032	04/05/2017	9.45	Put	Bond Future	2,639.2600	2.6393	2,629.0600	2.6291	(0.386)	0	0	0
2016/11/03	2032	03/08/2017	9.43	Put	Bond Future	3,538.5400	3.5385	3,530.1500	3.5301	(0.237)	0	0	0
2016/11/03	2032	03/08/2017			Bond Future	9.2603	94.8990	9.2600	94.9011	(0.003)	0.0000	0.0000	0
2016/11/03	2032	03/08/2017	9.45	Put	Bond Future	3,474.1400	3.4741	3,465.7700	3.4658	(0.241)	0	0	0
2016/11/03	2032	03/08/2017	9.44	Put	Bond Future	3,506.2200	3.5062	3,497.8400	3.4978	(0.239)	0	0	0
2016/11/03	2032	03/08/2017	9.44	Call	Bond Future	4,835.2500	4.8352	4,828.9600	4.8290	(0.130)	0	0	0
2016/11/03	2032	03/08/2017	9.43	Call	Bond Future	4,794.3400	4.7943	4,788.0400	4.7880	(0.131)	0	0	0
2016/11/03	2032	03/08/2017	9.45	Call	Bond Future	4,876.3100	4.8763	4,870.0300	4.8700	(0.129)	0	0	0
2016/11/03	2033	03/11/2016			Bond Future	107.2136	107.2136	107.1949	107.1949	(0.018)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/03	2033	03/11/2016	109.16	Put	Bond Future	1,946.3500	1.9463	1,965.1500	1.9651	0.966	0	0	0
2016/11/03	2033	03/11/2016	109.17	Put	Bond Future	1,956.3500	1.9563	1,975.1500	1.9751	0.961	0	0	0
2016/11/03	2033	03/11/2016	109.18	Put	Bond Future	1,966.3500	1.9663	1,985.1500	1.9851	0.956	0	0	0
2016/11/03	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2033	02/02/2017			Bond Future	109.2560	109.2560	109.2360	109.2360	(0.018)	0.0000	0.0000	5,278
2016/11/03	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2033	02/02/2017	109.70	Put	Bond Future	443.9500	0.4440	463.9800	0.4640	4.512	0	0	0
2016/11/03	2033	02/02/2017	109.71	Put	Bond Future	453.9500	0.4540	473.9800	0.4740	4.412	0	0	0
2016/11/03	2033	02/02/2017	109.72	Put	Bond Future	463.9500	0.4640	483.9800	0.4840	4.317	0	0	0
2016/11/03	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2033	04/05/2017			Bond Future	110.3701	110.3701	110.3489	110.3489	(0.019)	0.0000	0.0000	0
2016/11/03	2033	04/05/2017	110.83	Put	Bond Future	459.8700	0.4599	481.1300	0.4811	4.623	0	0	0
2016/11/03	2033	04/05/2017	110.85	Put	Bond Future	479.8700	0.4799	501.1300	0.5011	4.430	0	0	0
2016/11/03	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2033	04/05/2017	110.84	Put	Bond Future	469.8700	0.4699	491.1300	0.4911	4.525	0	0	0
2016/11/03	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2033	03/08/2017	113.14	Put	Bond Future	508.5500	0.5085	531.1700	0.5312	4.448	0	0	0
2016/11/03	2033	03/08/2017			Bond Future	112.6315	112.6315	112.6088	112.6088	(0.020)	0.0000	0.0000	0
2016/11/03	2033	03/08/2017	113.13	Put	Bond Future	498.5500	0.4985	521.1700	0.5212	4.537	0	0	0
2016/11/03	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2033	03/08/2017	113.12	Put	Bond Future	488.5500	0.4885	511.1700	0.5112	4.630	0	0	0
2016/11/03	2037	03/11/2016	10.35	Call	Bond Future	8,231.9000	8.2319	7,896.3500	7.8963	(4.076)	0	0	0
2016/11/03	2037	03/11/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2037	03/11/2016			Bond Future	9.3105	94.9619	9.3500	94.6264	0.424	0.0000	0.0000	0
2016/11/03	2037	03/11/2016	10.36	Call	Bond Future	8,305.3900	8.3054	7,969.8400	7.9698	(4.040)	0	0	0
2016/11/03	2037	03/11/2016	10.37	Call	Bond Future	8,378.7700	8.3788	8,043.2200	8.0432	(4.005)	0	0	0
2016/11/03	2037	03/11/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2037	03/11/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2037	02/02/2017	9.68	Put	Bond Future	1,567.1800	1.5672	1,552.4000	1.5524	(0.943)	0	0	0
2016/11/03	2037	02/02/2017			Bond Future	9.3530	92.5089	9.3526	92.5124	(0.004)	0.0000	0.0000	41,574
2016/11/03	2037	02/02/2017	9.67	Put	Bond Future	1,594.9500	1.5950	1,580.1000	1.5801	(0.931)	0	0	0
2016/11/03	2037	02/02/2017	9.68	Call	Bond Future	4,261.6500	4.2617	4,250.4100	4.2504	(0.264)	0	0	0
2016/11/03	2037	02/02/2017	9.66	Call	Bond Future	4,156.1700	4.1562	4,144.7900	4.1448	(0.274)	0	0	0
2016/11/03	2037	02/02/2017	9.67	Call	Bond Future	4,208.8600	4.2089	4,197.5500	4.1975	(0.269)	0	0	0
2016/11/03	2037	02/02/2017	9.66	Put	Bond Future	1,622.9400	1.6229	1,608.0200	1.6080	(0.919)	0	0	0
2016/11/03	2037	04/05/2017			Bond Future	9.3926	94.3271	9.3923	94.3300	(0.004)	0.0000	0.0000	0
2016/11/03	2037	04/05/2017	9.58	Put	Bond Future	3,101.2800	3.1013	3,089.7500	3.0898	(0.372)	0	0	0
2016/11/03	2037	04/05/2017	9.60	Put	Bond Future	3,032.0900	3.0321	3,020.6000	3.0206	(0.379)	0	0	0
2016/11/03	2037	04/05/2017	9.59	Put	Bond Future	3,066.6600	3.0667	3,055.1400	3.0551	(0.376)	0	0	0
2016/11/03	2037	04/05/2017	9.60	Call	Bond Future	4,739.4000	4.7394	4,730.8400	4.7308	(0.181)	0	0	0
2016/11/03	2037	04/05/2017	9.58	Call	Bond Future	4,646.0700	4.6461	4,637.4700	4.6375	(0.185)	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
2016/11/03	2037	04/05/2017	9.59	Call	Bond Future	4,692.7700	4.6928	4,684.1800	4.6842	(0.183)	0	0	0
2016/11/03	2037	03/08/2017	9.57	Call	Bond Future	5,299.3100	5.2993	5,292.0700	5.2921	(0.137)	0	0	0
2016/11/03	2037	03/08/2017			Bond Future	9.4252	91.9972	9.4249	91.9994	(0.003)	0.0000	0.0000	0
2016/11/03	2037	03/08/2017	9.58	Call	Bond Future	5,343.6700	5.3437	5,336.4500	5.3364	(0.135)	0	0	0
2016/11/03	2037	03/08/2017	9.56	Put	Bond Future	4,148.7800	4.1488	4,139.3000	4.1393	(0.229)	0	0	0
2016/11/03	2037	03/08/2017	9.57	Put	Bond Future	4,112.0800	4.1121	4,102.6100	4.1026	(0.230)	0	0	0
2016/11/03	2037	03/08/2017	9.58	Put	Bond Future	4,075.3400	4.0753	4,065.8900	4.0659	(0.232)	0	0	0
2016/11/03	2037	03/08/2017	9.56	Call	Bond Future	5,254.8000	5.2548	5,247.5500	5.2475	(0.138)	0	0	0
2016/11/03	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2038	03/11/2016			Bond Future	134.6597	134.6597	134.6359	134.6359	(0.018)	0.0000	0.0000	0
2016/11/03	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2038	03/11/2016	136.31	Put	Bond Future	1,650.2800	1.6503	1,674.1200	1.6741	1.445	0	0	0
2016/11/03	2038	03/11/2016	136.33	Put	Bond Future	1,670.2800	1.6703	1,694.1200	1.6941	1.427	0	0	0
2016/11/03	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2038	03/11/2016	136.32	Put	Bond Future	1,660.2800	1.6603	1,684.1200	1.6841	1.436	0	0	0
2016/11/03	2038	02/02/2017	137.07	Put	Bond Future	1,284.5900	1.2846	1,310.1700	1.3102	1.991	0	0	0
2016/11/03	2038	02/02/2017			Bond Future	135.7854	135.7854	135.7598	135.7598	(0.019)	0.0000	0.0000	22,147
2016/11/03	2038	02/02/2017	137.06	Put	Bond Future	1,274.5900	1.2746	1,300.1700	1.3002	2.007	0	0	0
2016/11/03	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2038	02/02/2017	137.05	Put	Bond Future	1,264.5900	1.2646	1,290.1700	1.2902	2.023	0	0	0
2016/11/03	2038	04/05/2017	139.77	Put	Bond Future	1,308.1700	1.3082	1,335.2300	1.3352	2.069	0	0	0
2016/11/03	2038	04/05/2017			Bond Future	138.4618	138.4618	138.4348	138.4348	(0.020)	0.0000	0.0000	0
2016/11/03	2038	04/05/2017	139.79	Put	Bond Future	1,328.1700	1.3282	1,355.2300	1.3552	2.037	0	0	0
2016/11/03	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2038	04/05/2017	139.78	Put	Bond Future	1,318.1700	1.3182	1,345.2300	1.3452	2.053	0	0	0
2016/11/03	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2038	03/08/2017			Bond Future	139.7994	139.7994	139.7707	139.7707	(0.021)	0.0000	0.0000	0
2016/11/03	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2038	03/08/2017	141.16	Put	Bond Future	1,360.5700	1.3606	1,389.3400	1.3893	2.115	0	0	0
2016/11/03	2038	03/08/2017	141.18	Put	Bond Future	1,380.5700	1.3806	1,409.3400	1.4093	2.084	0	0	0
2016/11/03	2038	03/08/2017	141.17	Put	Bond Future	1,370.5700	1.3706	1,399.3400	1.3993	2.099	0	0	0
2016/11/03	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2040	03/11/2016			Bond Future	9.3605	99.0288	9.4000	98.6685	0.422	0.0000	0.0000	0
2016/11/03	2040	03/11/2016	9.69	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/11/03	2040	03/11/2016	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2040	03/11/2016	9.70	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/11/03	2040	03/11/2016	9.71	Call	Bond Future	3,113.4600	3.1135	2,753.1500	2.7531	(11.573)	0	0	0
2016/11/03	2040	03/11/2016	9.69	Call	Bond Future	2,939.7600	2.9398	2,579.4400	2.5794	(12.257)	0	0	0
2016/11/03	2040	03/11/2016	9.70	Call	Bond Future	3,026.6800	3.0267	2,666.3600	2.6664	(11.905)	0	0	0
2016/11/03	2040	02/02/2017	9.58	Call	Bond Future	3,810.2100	3.8102	3,796.7800	3.7968	(0.352)	0	0	0
2016/11/03	2040	02/02/2017			Bond Future	9.4031	96.4026	9.4026	96.4064	(0.004)	0.0000	0.0000	8,099
2016/11/03	2040	02/02/2017	9.59	Call	Bond Future	3,862.2800	3.8623	3,848.9000	3.8489	(0.346)	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
2016/11/03	2040	02/02/2017	9.60	Call	Bond Future	3,914.6800	3.9147	3,901.3700	3.9014	(0.340)	0	0	0
2016/11/03	2040	02/02/2017	9.58	Put	Bond Future	2,228.4100	2.2284	2,211.1800	2.2112	(0.773)	0	0	0
2016/11/03	2040	02/02/2017	9.60	Put	Bond Future	2,156.7500	2.1568	2,139.6400	2.1396	(0.793)	0	0	0
2016/11/03	2040	02/02/2017	9.59	Put	Bond Future	2,192.3500	2.1924	2,175.1700	2.1752	(0.784)	0	0	0
2016/11/03	2040	04/05/2017			Bond Future	9.4428	98.2974	9.4424	98.3005	(0.004)	0.0000	0.0000	0
2016/11/03	2040	04/05/2017	9.62	Put	Bond Future	3,442.5600	3.4426	3,429.9400	3.4299	(0.367)	0	0	0
2016/11/03	2040	04/05/2017	9.64	Put	Bond Future	3,367.1200	3.3671	3,354.5500	3.3545	(0.373)	0	0	0
2016/11/03	2040	04/05/2017	9.62	Call	Bond Future	5,012.9900	5.0130	5,003.5200	5.0035	(0.189)	0	0	0
2016/11/03	2040	04/05/2017	9.63	Put	Bond Future	3,404.5300	3.4045	3,391.9400	3.3919	(0.370)	0	0	0
2016/11/03	2040	04/05/2017	9.63	Call	Bond Future	5,062.3300	5.0623	5,052.8900	5.0529	(0.186)	0	0	0
2016/11/03	2040	04/05/2017	9.64	Call	Bond Future	5,112.1600	5.1122	5,102.7400	5.1027	(0.184)	0	0	0
2016/11/03	2040	03/08/2017			Bond Future	9.4756	95.7982	9.4754	95.8006	(0.003)	0.0000	0.0000	0
2016/11/03	2040	03/08/2017	9.61	Put	Bond Future	4,548.2600	4.5483	4,537.9100	4.5379	(0.228)	0	0	0
2016/11/03	2040	03/08/2017	9.63	Put	Bond Future	4,468.8400	4.4688	4,458.5200	4.4585	(0.231)	0	0	0
2016/11/03	2040	03/08/2017	9.61	Call	Bond Future	5,733.0500	5.7330	5,725.1100	5.7251	(0.138)	0	0	0
2016/11/03	2040	03/08/2017	9.62	Put	Bond Future	4,508.5700	4.5086	4,498.2300	4.4982	(0.229)	0	0	0
2016/11/03	2040	03/08/2017	9.62	Call	Bond Future	5,780.5800	5.7806	5,772.6500	5.7726	(0.137)	0	0	0
2016/11/03	2040	03/08/2017	9.63	Call	Bond Future	5,827.9500	5.8279	5,820.0400	5.8200	(0.136)	0	0	0
2016/11/03	2044	03/11/2016			Bond Future	9.3705	96.2783	9.4100	95.9125	0.422	0.0000	0.0000	0
2016/11/03	2044	03/11/2016	10.42	Call	Bond Future	8,946.4900	8.9465	8,580.7000	8.5807	(4.089)	0	0	0
2016/11/03	2044	03/11/2016	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2044	03/11/2016	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2044	03/11/2016	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2044	03/11/2016	10.43	Call	Bond Future	9,024.5800	9.0246	8,658.7900	8.6588	(4.053)	0	0	0
2016/11/03	2044	03/11/2016	10.41	Call	Bond Future	8,868.2800	8.8683	8,502.4900	8.5025	(4.125)	0	0	0
2016/11/03	2044	02/02/2017			Bond Future	9.4115	93.7250	9.4111	93.7287	(0.004)	0.0000	0.0000	20,162
2016/11/03	2044	02/02/2017	9.77	Call	Bond Future	4,880.7900	4.8808	4,868.3100	4.8683	(0.256)	0	0	0
2016/11/03	2044	02/02/2017	9.76	Put	Bond Future	1,706.0600	1.7061	1,689.8100	1.6898	(0.952)	0	0	0
2016/11/03	2044	02/02/2017	9.78	Put	Bond Future	1,648.4200	1.6484	1,632.3400	1.6323	(0.975)	0	0	0
2016/11/03	2044	02/02/2017	9.77	Put	Bond Future	1,677.1200	1.6771	1,660.9600	1.6610	(0.964)	0	0	0
2016/11/03	2044	02/02/2017	9.78	Call	Bond Future	4,938.7500	4.9388	4,926.3500	4.9263	(0.251)	0	0	0
2016/11/03	2044	02/02/2017	9.76	Call	Bond Future	4,822.9300	4.8229	4,810.3600	4.8104	(0.261)	0	0	0
2016/11/03	2044	04/05/2017			Bond Future	9.4497	95.5672	9.4493	95.5703	(0.004)	0.0000	0.0000	0
2016/11/03	2044	04/05/2017	9.67	Call	Bond Future	5,323.6800	5.3237	5,314.0800	5.3141	(0.180)	0	0	0
2016/11/03	2044	04/05/2017	9.66	Put	Bond Future	3,385.3200	3.3853	3,372.5900	3.3726	(0.376)	0	0	0
2016/11/03	2044	04/05/2017	9.68	Put	Bond Future	3,311.2500	3.3113	3,298.5600	3.2986	(0.383)	0	0	0
2016/11/03	2044	04/05/2017	9.67	Put	Bond Future	3,347.9800	3.3480	3,335.2800	3.3353	(0.379)	0	0	0
2016/11/03	2044	04/05/2017	9.68	Call	Bond Future	5,374.9300	5.3749	5,365.3400	5.3653	(0.178)	0	0	0
2016/11/03	2044	04/05/2017	9.66	Call	Bond Future	5,272.9100	5.2729	5,263.2800	5.2633	(0.183)	0	0	0
2016/11/03	2044	03/08/2017			Bond Future	9.4812	93.1374	9.4810	93.1399	(0.003)	0.0000	0.0000	0
2016/11/03	2044	03/08/2017	9.62	Put	Bond Future	4,619.3400	4.6193	4,608.8000	4.6088	(0.228)	0	0	0
2016/11/03	2044	03/08/2017	9.64	Put	Bond Future	4,539.1000	4.5391	4,528.5900	4.5286	(0.232)	0	0	0
2016/11/03	2044	03/08/2017	9.63	Put	Bond Future	4,579.2300	4.5792	4,568.7000	4.5687	(0.230)	0	0	0
2016/11/03	2044	03/08/2017	9.64	Call	Bond Future	5,959.6700	5.9597	5,951.6100	5.9516	(0.135)	0	0	0
2016/11/03	2044	03/08/2017	9.62	Call	Bond Future	5,863.0100	5.8630	5,854.9200	5.8549	(0.138)	0	0	0
2016/11/03	2044	03/08/2017	9.63	Call	Bond Future	5,911.4200	5.9114	5,903.3400	5.9033	(0.137)	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
2016/11/03	2046	03/11/2016	137.07	Put	Bond Future	3,058.1600	3.0582	3,081.7800	3.0818	0.772	0	0	0
2016/11/03	2046	03/11/2016			Bond Future	134.0118	134.0118	133.9882	133.9882	(0.018)	0.0000	0.0000	0
2016/11/03	2046	03/11/2016	137.09	Put	Bond Future	3,078.1600	3.0782	3,101.7800	3.1018	0.767	0	0	0
2016/11/03	2046	03/11/2016	137.08	Put	Bond Future	3,068.1600	3.0682	3,091.7800	3.0918	0.770	0	0	0
2016/11/03	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2046	02/02/2017	137.14	Put	Bond Future	575.2500	0.5752	600.5300	0.6005	4.395	0	0	0
2016/11/03	2046	02/02/2017			Bond Future	136.5648	136.5648	136.5395	136.5395	(0.019)	0.0000	0.0000	17,789
2016/11/03	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2046	02/02/2017	137.13	Put	Bond Future	565.2500	0.5652	590.5300	0.5905	4.472	0	0	0
2016/11/03	2046	02/02/2017	137.15	Put	Bond Future	585.2500	0.5852	610.5300	0.6105	4.320	0	0	0
2016/11/03	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2046	04/05/2017			Bond Future	137.7282	137.7282	137.7016	137.7016	(0.019)	0.0000	0.0000	0
2016/11/03	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2046	04/05/2017	138.32	Put	Bond Future	591.7600	0.5918	618.3900	0.6184	4.500	0	0	0
2016/11/03	2046	04/05/2017	138.34	Put	Bond Future	611.7600	0.6118	638.3900	0.6384	4.353	0	0	0
2016/11/03	2046	04/05/2017	138.33	Put	Bond Future	601.7600	0.6018	628.3900	0.6284	4.425	0	0	0
2016/11/03	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2046	03/08/2017	141.17	Put	Bond Future	619.8100	0.6198	648.3600	0.6484	4.606	0	0	0
2016/11/03	2046	03/08/2017			Bond Future	140.5502	140.5502	140.5216	140.5216	(0.020)	0.0000	0.0000	0
2016/11/03	2046	03/08/2017	141.19	Put	Bond Future	639.8100	0.6398	668.3600	0.6684	4.462	0	0	0
2016/11/03	2046	03/08/2017	141.18	Put	Bond Future	629.8100	0.6298	658.3600	0.6584	4.533	0	0	0
2016/11/03	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2050	03/11/2016	149.52	Put	Bond Future	6,352.8700	6.3529	6,378.0100	6.3780	0.396	0	0	0
2016/11/03	2050	03/11/2016			Bond Future	143.1671	143.1671	143.1420	143.1420	(0.018)	0.0000	0.0000	0
2016/11/03	2050	03/11/2016	149.54	Put	Bond Future	6,372.8700	6.3729	6,398.0100	6.3980	0.394	0	0	0
2016/11/03	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2050	03/11/2016	149.53	Put	Bond Future	6,362.8700	6.3629	6,388.0100	6.3880	0.395	0	0	0
2016/11/03	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2050	02/02/2017	144.97	Put	Bond Future	677.6300	0.6776	704.3800	0.7044	3.948	0	0	0
2016/11/03	2050	02/02/2017			Bond Future	144.2924	144.2924	144.2656	144.2656	(0.019)	0.0000	0.0000	23,975
2016/11/03	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2050	02/02/2017	144.96	Put	Bond Future	667.6300	0.6676	694.3800	0.6944	4.007	0	0	0
2016/11/03	2050	02/02/2017	144.98	Put	Bond Future	687.6300	0.6876	714.3800	0.7144	3.890	0	0	0
2016/11/03	2050	04/05/2017			Bond Future	147.1363	147.1363	147.1080	147.1080	(0.019)	0.0000	0.0000	0
2016/11/03	2050	04/05/2017	147.83	Put	Bond Future	693.6800	0.6937	722.0300	0.7220	4.087	0	0	0
2016/11/03	2050	04/05/2017	147.85	Put	Bond Future	713.6800	0.7137	742.0300	0.7420	3.972	0	0	0
2016/11/03	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2050	04/05/2017	147.84	Put	Bond Future	703.6800	0.7037	732.0300	0.7320	4.029	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
2016/11/03	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2050	03/08/2017			Bond Future	148.4889	148.4889	148.4589	148.4589	(0.020)	0.0000	0.0000	0
2016/11/03	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	2050	03/08/2017	149.22	Put	Bond Future	731.1300	0.7311	761.0600	0.7611	4.094	0	0	0
2016/11/03	2050	03/08/2017	149.24	Put	Bond Future	751.1300	0.7511	781.0600	0.7811	3.985	0	0	0
2016/11/03	2050	03/08/2017	149.23	Put	Bond Future	741.1300	0.7411	771.0600	0.7711	4.038	0	0	0
2016/11/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	AL37	03/11/2016			Index Future	506.8850	506.8850	506.1400	506.1400	(0.147)	0.0000	0.0000	0
2016/11/03	AL37	02/02/2017			Index Future	516.5100	516.5100	516.6830	516.6830	0.033	0.0000	0.0000	7
2016/11/03	AL37	04/05/2017			Index Future	526.6590	526.6590	526.8310	526.8310	0.033	0.0000	0.0000	0
2016/11/03	AL37	03/08/2017			Index Future	537.4170	537.4170	537.5890	537.5890	0.032	0.0000	0.0000	0
2016/11/03	AL7T	03/11/2016			Index Future	589.2540	589.2540	587.8110	587.8110	(0.245)	0.0000	0.0000	0
2016/11/03	AL7T	02/02/2017			Index Future	600.4430	600.4430	600.8300	600.8300	0.064	0.0000	0.0000	2
2016/11/03	AL7T	04/05/2017			Index Future	612.2410	612.2410	612.6310	612.6310	0.064	0.0000	0.0000	0
2016/11/03	AL7T	03/08/2017			Index Future	624.7480	624.7480	625.1410	625.1410	0.063	0.0000	0.0000	0
2016/11/03	ALBI	03/11/2016			Index Future	537.1250	537.1250	535.5870	535.5870	(0.286)	0.0000	0.0000	0
2016/11/03	ALBI	02/02/2017			Index Future	547.3230	547.3230	547.4160	547.4160	0.017	0.0000	0.0000	611
2016/11/03	ALBI	04/05/2017			Index Future	558.0780	558.0780	558.1680	558.1680	0.016	0.0000	0.0000	0
2016/11/03	ALBI	03/08/2017			Index Future	569.4780	569.4780	569.5660	569.5660	0.015	0.0000	0.0000	0
2016/11/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C333	15/09/2033			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
2016/11/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/03	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	EL28	03/11/2016			Bond Future	127.9529	127.9529	127.9328	127.9328	(0.016)	0.0000	0.0000	0
2016/11/03	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	EL28	03/11/2016	132.15	Put	Bond Future	4,197.1000	4.1971	4,217.2000	4.2172	0.479	0	0	0
2016/11/03	EL28	03/11/2016	132.17	Put	Bond Future	4,217.1000	4.2171	4,237.2000	4.2372	0.477	0	0	0
2016/11/03	EL28	03/11/2016	132.16	Put	Bond Future	4,207.1000	4.2071	4,227.2000	4.2272	0.478	0	0	0
2016/11/03	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	EL28	02/02/2017			Bond Future	130.3905	130.3905	130.3688	130.3688	(0.017)	0.0000	0.0000	0
2016/11/03	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	EL28	02/02/2017	135.10	Put	Bond Future	4,709.5400	4.7095	4,731.1600	4.7312	0.459	0	0	0
2016/11/03	EL28	02/02/2017	135.12	Put	Bond Future	4,729.5400	4.7295	4,751.1600	4.7512	0.457	0	0	0
2016/11/03	EL28	02/02/2017	135.11	Put	Bond Future	4,719.5400	4.7195	4,741.1600	4.7412	0.458	0	0	0
2016/11/03	EL28	04/05/2017			Bond Future	131.2784	131.2784	131.2553	131.2553	(0.018)	0.0000	0.0000	0
2016/11/03	EL28	04/05/2017	137.90	Put	Bond Future	6,621.6400	6.6216	6,644.7400	6.6447	0.349	0	0	0
2016/11/03	EL28	04/05/2017	137.92	Put	Bond Future	6,641.6400	6.6416	6,664.7400	6.6647	0.348	0	0	0
2016/11/03	EL28	04/05/2017	137.91	Put	Bond Future	6,631.6400	6.6316	6,654.7400	6.6547	0.348	0	0	0
2016/11/03	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	EL28	03/08/2017			Bond Future	133.9682	133.9682	133.9438	133.9438	(0.018)	0.0000	0.0000	0
2016/11/03	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	EL28	03/08/2017	135.16	Put	Bond Future	1,191.8000	1.1918	1,216.2200	1.2162	2.049	0	0	0
2016/11/03	EL28	03/08/2017	135.18	Put	Bond Future	1,211.8000	1.2118	1,236.2200	1.2362	2.015	0	0	0
2016/11/03	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	EL28	03/08/2017	135.17	Put	Bond Future	1,201.8000	1.2018	1,226.2200	1.2262	2.032	0	0	0
2016/11/03	ES33	03/11/2016			Bond Future	10.1809	79.7076	10.2200	79.4470	0.384	0.0000	0.0000	0
2016/11/03	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	ES33	03/11/2016	11.31	Call	Bond Future	7,021.0100	7.0210	6,760.5000	6.7605	(3.710)	0	0	0
2016/11/03	ES33	03/11/2016	11.29	Call	Bond Future	6,905.1000	6.9051	6,644.5900	6.6446	(3.773)	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
2016/11/03	ES33	03/11/2016	11.30	Call	Bond Future	6,963.0900	6.9631	6,702.5800	6.7026	(3.741)	0	0	0
2016/11/03	ES33	02/02/2017			Bond Future	10.2566	81.2210	10.2559	81.2262	(0.008)	0.0000	0.0000	8,789
2016/11/03	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	ES33	02/02/2017	10.59	Call	Bond Future	2,148.8800	2.1489	2,154.0100	2.1540	0.239	0	0	0
2016/11/03	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	ES33	02/02/2017	10.60	Call	Bond Future	2,211.9700	2.2120	2,217.1000	2.2171	0.232	0	0	0
2016/11/03	ES33	02/02/2017	10.61	Call	Bond Future	2,274.9800	2.2750	2,280.1100	2.2801	0.225	0	0	0
2016/11/03	ES33	04/05/2017			Bond Future	10.3239	79.0227	10.3232	79.0274	(0.007)	0.0000	0.0000	0
2016/11/03	ES33	04/05/2017	10.55	Call	Bond Future	1,449.3100	1.4493	1,454.0000	1.4540	0.324	0	0	0
2016/11/03	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	ES33	04/05/2017	10.56	Call	Bond Future	1,512.4900	1.5125	1,517.1800	1.5172	0.310	0	0	0
2016/11/03	ES33	04/05/2017	10.54	Call	Bond Future	1,386.0600	1.3861	1,390.7500	1.3907	0.338	0	0	0
2016/11/03	ES33	03/08/2017			Bond Future	10.3823	80.6379	10.3816	80.6421	(0.006)	0.0000	0.0000	0
2016/11/03	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	ES33	03/08/2017	10.55	Call	Bond Future	1,067.0500	1.0670	1,071.2300	1.0712	0.392	0	0	0
2016/11/03	ES33	03/08/2017	10.53	Call	Bond Future	940.9500	0.9409	945.1300	0.9451	0.444	0	0	0
2016/11/03	ES33	03/08/2017	10.54	Call	Bond Future	1,004.0400	1.0040	1,008.2200	1.0082	0.416	0	0	0
2016/11/03	ES42	03/11/2016			Bond Future	10.3058	84.1536	10.3450	83.8522	0.380	0.0000	0.0000	0
2016/11/03	ES42	02/02/2017			Bond Future	10.3767	85.7515	10.3760	85.7571	(0.007)	0.0000	0.0000	8,777
2016/11/03	ES42	04/05/2017			Bond Future	10.4436	83.1736	10.4429	83.1787	(0.007)	0.0000	0.0000	0
2016/11/03	ES42	03/08/2017			Bond Future	10.5012	84.8741	10.5006	84.8786	(0.006)	0.0000	0.0000	0
2016/11/03	GOVI	03/11/2016	476.11	Call	GOVI	586,130.0000	58.6130	571,810.0000	57.1810	(2.443)	0	0	0
2016/11/03	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	GOVI	03/11/2016			GOVI	534.7230	534.7230	533.2910	533.2910	(0.268)	0.0000	0.0000	0
2016/11/03	GOVI	03/11/2016	476.12	Call	GOVI	586,030.0000	58.6030	571,710.0000	57.1710	(2.444)	0	0	0
2016/11/03	GOVI	03/11/2016	476.13	Call	GOVI	585,930.0000	58.5930	571,610.0000	57.1610	(2.444)	0	0	0
2016/11/03	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	GOVI	02/02/2017	533.34	Call	GOVI	115,360.0000	11.5360	117,530.0000	11.7530	1.881	0	0	0
2016/11/03	GOVI	02/02/2017			GOVI	544.8760	544.8760	545.0930	545.0930	0.040	0.0000	0.0000	516
2016/11/03	GOVI	02/02/2017	533.32	Call	GOVI	115,560.0000	11.5560	117,730.0000	11.7730	1.878	0	0	0
2016/11/03	GOVI	02/02/2017	533.33	Call	GOVI	115,460.0000	11.5460	117,630.0000	11.7630	1.879	0	0	0
2016/11/03	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	GOVI	04/05/2017			GOVI	555.5820	555.5820	555.7990	555.7990	0.039	0.0000	0.0000	0
2016/11/03	GOVI	04/05/2017	262.19	Call	GOVI	2,933,920.0000	293.3920	2,936,090.0000	293.6090	0.074	0	0	0
2016/11/03	GOVI	04/05/2017	262.20	Call	GOVI	2,933,820.0000	293.3820	2,935,990.0000	293.5990	0.074	0	0	0
2016/11/03	GOVI	04/05/2017	262.18	Call	GOVI	2,934,020.0000	293.4020	2,936,190.0000	293.6190	0.074	0	0	0
2016/11/03	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	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
2016/11/03	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	GOVI	03/08/2017			GOVI	566.9320	566.9320	567.1490	567.1490	0.038	0.0000	0.0000	0
2016/11/03	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	GOVI	03/08/2017	561.09	Call	GOVI	58,420.0000	5.8420	60,590.0000	6.0590	3.714	0	0	0
2016/11/03	GOVI	03/08/2017	561.10	Call	GOVI	58,320.0000	5.8320	60,490.0000	6.0490	3.721	0	0	0
2016/11/03	GOVI	03/08/2017	561.11	Call	GOVI	58,220.0000	5.8220	60,390.0000	6.0390	3.727	0	0	0
2016/11/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/03	IGOV	03/11/2016			Index Future	248.9840	248.9840	248.9400	248.9400	(0.018)	0.0000	0.0000	0
2016/11/03	IGOV	02/02/2017			Index Future	253.7270	253.7270	253.6570	253.6570	(0.028)	0.0000	0.0000	1,070
2016/11/03	IGOV	04/05/2017			Index Future	258.7280	258.7280	258.6540	258.6540	(0.029)	0.0000	0.0000	0
2016/11/03	IGOV	03/08/2017			Index Future	264.0280	264.0280	263.9510	263.9510	(0.029)	0.0000	0.0000	0
2016/11/03	ILBI	03/11/2016			Index Future	674.0180	674.0180	673.8790	673.8790	(0.021)	0.0000	0.0000	0
2016/11/03	ILBI	02/02/2017			Index Future	687.0480	687.0480	686.8590	686.8590	(0.028)	0.0000	0.0000	155
2016/11/03	ILBI	04/05/2017			Index Future	700.5750	700.5750	700.3820	700.3820	(0.028)	0.0000	0.0000	0
2016/11/03	ILBI	03/08/2017			Index Future	714.3480	714.3480	714.1530	714.1530	(0.027)	0.0000	0.0000	0
2016/11/03	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/03	IS01	16/03/2017			Interest Rate Swap	100.0088	100.0088	100.0093	100.0093	0.000	0.0000	0.0000	0
2016/11/03	IS01	15/06/2017			Interest Rate Swap	99.6299	99.6299	99.6297	99.6297	0.000	0.0000	0.0000	0
2016/11/03	IS01	21/09/2017			Interest Rate Swap	99.6683	99.6683	99.6633	99.6633	(0.005)	0.0000	0.0000	0
2016/11/03	IS01	21/12/2017			Interest Rate Swap	99.9410	99.9410	99.9338	99.9338	(0.007)	0.0000	0.0000	0
2016/11/03	IS02	18/12/2017			Interest Rate Swap	99.9688	99.9688	99.9617	99.9617	(0.007)	0.0000	0.0000	0
2016/11/03	IS02	16/03/2018			Interest Rate Swap	99.2522	99.2522	99.2398	99.2398	(0.013)	0.0000	0.0000	0
2016/11/03	IS02	15/06/2018			Interest Rate Swap	98.9145	98.9145	98.9003	98.9003	(0.014)	0.0000	0.0000	0
2016/11/03	IS02	21/09/2018			Interest Rate Swap	98.9804	98.9804	98.9497	98.9497	(0.031)	0.0000	0.0000	0
2016/11/03	IS02	21/12/2018			Interest Rate Swap	99.4900	99.4900	99.4400	99.4400	(0.050)	0.0000	0.0000	0
2016/11/03	IS05	17/12/2020			Interest Rate Swap	97.7645	97.7645	97.7423	97.7423	(0.023)	0.0000	0.0000	0
2016/11/03	IS05	16/03/2021			Interest Rate Swap	97.0864	97.0864	97.0589	97.0589	(0.028)	0.0000	0.0000	0
2016/11/03	IS05	15/06/2021			Interest Rate Swap	96.3743	96.3743	96.3396	96.3396	(0.036)	0.0000	0.0000	0
2016/11/03	IS05	21/09/2021			Interest Rate Swap	96.6350	96.6350	96.5939	96.5939	(0.043)	0.0000	0.0000	0
2016/11/03	IS05	21/12/2021			Interest Rate Swap	98.8720	98.8720	98.8290	98.8290	(0.043)	0.0000	0.0000	50
2016/11/03	IS10	17/12/2025			Interest Rate Swap	97.5643	97.5643	97.5199	97.5199	(0.045)	0.0000	0.0000	0
2016/11/03	IS10	16/03/2026			Interest Rate Swap	94.6316	94.6316	94.5914	94.5914	(0.042)	0.0000	0.0000	0
2016/11/03	IS10	15/06/2026			Interest Rate Swap	93.3940	93.3940	93.3602	93.3602	(0.036)	0.0000	0.0000	0
2016/11/03	IS10	21/09/2026			Interest Rate Swap	95.4852	95.4852	95.4581	95.4581	(0.028)	0.0000	0.0000	0
2016/11/03	IS10	21/12/2026			Interest Rate Swap	99.1524	99.1524	99.1284	99.1284	(0.024)	0.0000	0.0000	0
2016/11/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2016/11/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/11/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/03	JBAF	16/11/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/11/03	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10,000
2016/11/03	JBAF	18/01/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/03	JBAF	15/02/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/03	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	1,000
2016/11/03	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/11/03	JBAF	20/09/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/11/03	JBAF	20/12/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/11/03	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/03	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/11/03	JBAF	19/09/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/03	R023	03/11/2016	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R023	03/11/2016			Bond Future	8.3355	98.6304	8.3750	98.4430	0.474	0.0000	0.0000	0
2016/11/03	R023	03/11/2016	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R023	03/11/2016	9.73	Call	Bond Future	6,349.9900	6.3500	6,162.5900	6.1626	(2.951)	0	0	0
2016/11/03	R023	03/11/2016	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R023	03/11/2016	9.74	Call	Bond Future	6,393.6300	6.3936	6,206.2300	6.2062	(2.931)	0	0	0
2016/11/03	R023	03/11/2016	9.75	Call	Bond Future	6,437.2400	6.4372	6,249.8400	6.2498	(2.911)	0	0	0
2016/11/03	R023	02/02/2017	8.85	Call	Bond Future	2,675.2100	2.6752	2,688.6400	2.6886	0.502	0	0	0
2016/11/03	R023	02/02/2017			Bond Future	8.3731	100.5032	8.3675	100.5288	(0.067)	0.0000	0.0000	16,607
2016/11/03	R023	02/02/2017	8.86	Call	Bond Future	2,708.8500	2.7088	2,722.4400	2.7224	0.502	0	0	0
2016/11/03	R023	02/02/2017	8.84	Put	Bond Future	526.1700	0.5262	513.7600	0.5138	(2.359)	0	0	0
2016/11/03	R023	02/02/2017	8.86	Put	Bond Future	503.9600	0.5040	491.8700	0.4919	(2.399)	0	0	0
2016/11/03	R023	02/02/2017	8.84	Call	Bond Future	2,641.7300	2.6417	2,655.0000	2.6550	0.502	0	0	0
2016/11/03	R023	02/02/2017	8.85	Put	Bond Future	514.9700	0.5150	502.7200	0.5027	(2.379)	0	0	0
2016/11/03	R023	04/05/2017	8.61	Call	Bond Future	2,335.8200	2.3358	2,346.0500	2.3460	0.438	0	0	0
2016/11/03	R023	04/05/2017			Bond Future	8.3933	98.5447	8.3876	98.5702	(0.068)	0.0000	0.0000	0
2016/11/03	R023	04/05/2017	8.59	Call	Bond Future	2,283.5200	2.2835	2,293.5400	2.2935	0.439	0	0	0
2016/11/03	R023	04/05/2017	8.60	Call	Bond Future	2,309.5900	2.3096	2,319.7200	2.3197	0.439	0	0	0
2016/11/03	R023	04/05/2017	8.59	Put	Bond Future	1,413.8900	1.4139	1,398.4800	1.3985	(1.090)	0	0	0
2016/11/03	R023	04/05/2017	8.61	Put	Bond Future	1,378.3100	1.3783	1,363.1100	1.3631	(1.103)	0	0	0
2016/11/03	R023	04/05/2017	8.60	Put	Bond Future	1,396.0100	1.3960	1,380.7100	1.3807	(1.096)	0	0	0
2016/11/03	R023	03/08/2017	8.60	Put	Bond Future	1,747.8600	1.7479	1,733.3000	1.7333	(0.833)	0	0	0
2016/11/03	R023	03/08/2017			Bond Future	8.3956	100.5587	8.3898	100.5838	(0.070)	0.0000	0.0000	0
2016/11/03	R023	03/08/2017	8.59	Put	Bond Future	1,765.8900	1.7659	1,751.2400	1.7512	(0.830)	0	0	0
2016/11/03	R023	03/08/2017	8.60	Call	Bond Future	2,621.2000	2.6212	2,631.8200	2.6318	0.405	0	0	0
2016/11/03	R023	03/08/2017	8.58	Call	Bond Future	2,572.3400	2.5723	2,582.7900	2.5828	0.406	0	0	0
2016/11/03	R023	03/08/2017	8.59	Call	Bond Future	2,596.7200	2.5967	2,607.2500	2.6073	0.406	0	0	0
2016/11/03	R023	03/08/2017	8.58	Put	Bond Future	1,784.0500	1.7841	1,769.3200	1.7693	(0.826)	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
2016/11/03	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R035	03/11/2016			Bond Future	9.2505	98.3835	9.2900	98.0479	0.426	0.0000	0.0000	0
2016/11/03	R035	03/11/2016	9.59	Call	Bond Future	2,830.3500	2.8304	2,494.7700	2.4948	(11.856)	0	0	0
2016/11/03	R035	03/11/2016	9.57	Call	Bond Future	2,667.1200	2.6671	2,331.5400	2.3315	(12.582)	0	0	0
2016/11/03	R035	03/11/2016	9.58	Call	Bond Future	2,748.7900	2.7488	2,413.2100	2.4132	(12.208)	0	0	0
2016/11/03	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R035	02/02/2017			Bond Future	9.2971	100.2516	9.2967	100.2556	(0.005)	0.0000	0.0000	5,762
2016/11/03	R035	02/02/2017	9.51	Call	Bond Future	1,769.4800	1.7695	1,773.4400	1.7734	0.224	0	0	0
2016/11/03	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R035	02/02/2017	9.52	Call	Bond Future	1,851.3900	1.8514	1,855.3500	1.8553	0.214	0	0	0
2016/11/03	R035	02/02/2017	9.50	Call	Bond Future	1,687.4700	1.6875	1,691.4300	1.6914	0.235	0	0	0
2016/11/03	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R035	04/05/2017			Bond Future	9.3338	97.7173	9.3334	97.7206	(0.004)	0.0000	0.0000	0
2016/11/03	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R035	04/05/2017	9.55	Call	Bond Future	1,779.6400	1.7796	1,782.9000	1.7829	0.183	0	0	0
2016/11/03	R035	04/05/2017	9.53	Call	Bond Future	1,617.1500	1.6172	1,620.4100	1.6204	0.202	0	0	0
2016/11/03	R035	04/05/2017	9.54	Call	Bond Future	1,698.4500	1.6984	1,701.7100	1.7017	0.192	0	0	0
2016/11/03	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R035	03/08/2017			Bond Future	9.3618	99.7145	9.3615	99.7170	(0.003)	0.0000	0.0000	0
2016/11/03	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R035	03/08/2017	9.50	Call	Bond Future	1,132.9500	1.1330	1,135.5100	1.1355	0.226	0	0	0
2016/11/03	R035	03/08/2017	9.51	Call	Bond Future	1,214.1400	1.2141	1,216.7000	1.2167	0.211	0	0	0
2016/11/03	R035	03/08/2017	9.52	Call	Bond Future	1,295.2200	1.2952	1,297.7800	1.2978	0.198	0	0	0
2016/11/03	R186	03/11/2016	8.82	Put	Bond Future	1.7400	0.0017	0.0000	0.0000	(100.000)	0	0	0
2016/11/03	R186	03/11/2016	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R186	03/11/2016			Bond Future	8.6405	116.3726	8.6800	116.0884	0.457	0.0000	0.0000	0
2016/11/03	R186	03/11/2016	8.30	Put	Bond Future	2,489.0100	2.4890	2,773.2700	2.7733	11.421	0	0	0
2016/11/03	R186	03/11/2016	8.52	Put	Bond Future	884.9800	0.8850	1,156.5800	1.1566	30.690	0	0	0
2016/11/03	R186	03/11/2016	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R186	03/11/2016	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R186	03/11/2016	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R186	03/11/2016	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R186	03/11/2016	9.10	Call	Bond Future	3,245.3700	3.2454	2,961.1100	2.9611	(8.759)	0	0	0
2016/11/03	R186	03/11/2016	9.66	Call	Bond Future	7,030.8800	7.0309	6,746.6200	6.7466	(4.043)	0	0	0
2016/11/03	R186	03/11/2016	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R186	03/11/2016	8.90	Call	Bond Future	1,848.7300	1.8487	1,564.4200	1.5644	(15.379)	0	0	0
2016/11/03	R186	03/11/2016	8.97	Call	Bond Future	2,340.2600	2.3403	2,056.0000	2.0560	(12.147)	0	0	0
2016/11/03	R186	03/11/2016	9.71	Call	Bond Future	7,360.1300	7.3601	7,075.8700	7.0759	(3.862)	0	0	0
2016/11/03	R186	03/11/2016	8.52	Call	Bond Future	12.6600	0.0127	0.0000	0.0000	(100.000)	0	0	0
2016/11/03	R186	03/11/2016	8.82	Call	Bond Future	1,284.9800	1.2850	998.9800	0.9990	(22.257)	0	0	0
2016/11/03	R186	03/11/2016	8.95	Call	Bond Future	2,200.1100	2.2001	1,915.8500	1.9159	(12.920)	0	0	0
2016/11/03	R186	03/11/2016	9.20	Call	Bond Future	3,934.7600	3.9348	3,650.5000	3.6505	(7.224)	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
2016/11/03	R186	03/11/2016	8.90	Put	Bond Future	0.0500		0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/11/03	R186	03/11/2016	9.40	Call	Bond Future	5,295.9000		5.2959	5,011.6400	5.0116	(5.368)	0	0	0
2016/11/03	R186	03/11/2016	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R186	03/11/2016	9.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R186	03/11/2016	8.96	Call	Bond Future	2,270.2200		2.2702	1,985.9600	1.9860	(12.521)	0	0	0
2016/11/03	R186	03/11/2016	9.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R186	02/02/2017	8.81	Put	Bond Future	1,647.0900		1.6471	1,604.3100	1.6043	(2.597)	0	0	0
2016/11/03	R186	02/02/2017	9.10	Put	Bond Future	951.7300		0.9517	920.8900	0.9209	(3.240)	0	0	2,546
2016/11/03	R186	02/02/2017	8.00	Put	Bond Future	5,398.7200		5.3987	5,329.1800	5.3292	(1.288)	0	0	0
2016/11/03	R186	02/02/2017	9.40	Call	Bond Future	5,447.4600		5.4475	5,503.1700	5.5032	1.023	0	0	0
2016/11/03	R186	02/02/2017			Bond Future	8.6779		113.2798	8.6672	113.3556	(0.124)	0.0000	0.0000	103,516
2016/11/03	R186	02/02/2017	8.43	Put	Bond Future	3,074.0000		3.0740	3,016.1400	3.0161	(1.882)	0	0	0
2016/11/03	R186	02/02/2017	8.80	Put	Bond Future	1,676.5500		1.6766	1,633.3500	1.6334	(2.577)	0	0	0
2016/11/03	R186	02/02/2017	8.87	Call	Bond Future	2,822.9700		2.8230	2,858.5500	2.8586	1.260	0	0	0
2016/11/03	R186	02/02/2017	8.90	Put	Bond Future	1,399.1800		1.3992	1,360.1800	1.3602	(2.787)	0	0	750
2016/11/03	R186	02/02/2017	9.50	Call	Bond Future	6,006.4600		6.0065	6,065.1700	6.0652	0.977	0	0	0
2016/11/03	R186	02/02/2017	8.60	Call	Bond Future	1,808.0600		1.8081	1,832.4400	1.8324	1.348	0	0	7,000
2016/11/03	R186	02/02/2017	8.81	Call	Bond Future	2,573.9900		2.5740	2,607.0400	2.6070	1.284	0	0	0
2016/11/03	R186	02/02/2017	8.00	Call	Bond Future	474.1700		0.4742	480.4600	0.4805	1.327	0	0	7,000
2016/11/03	R186	02/02/2017	8.37	Call	Bond Future	1,153.0500		1.1531	1,168.9700	1.1690	1.381	0	0	500
2016/11/03	R186	02/02/2017	8.62	Put	Bond Future	2,283.6300		2.2836	2,232.9800	2.2330	(2.218)	0	0	0
2016/11/03	R186	02/02/2017	8.79	Call	Bond Future	2,493.6100		2.4936	2,525.8200	2.5258	1.292	0	0	0
2016/11/03	R186	02/02/2017	8.95	Call	Bond Future	3,172.5600		3.1726	3,211.4700	3.2115	1.226	0	0	0
2016/11/03	R186	02/02/2017	9.02	Call	Bond Future	3,493.9900		3.4940	3,535.7900	3.5358	1.196	0	0	0
2016/11/03	R186	02/02/2017	8.87	Put	Bond Future	1,478.4200		1.4784	1,438.1700	1.4382	(2.723)	0	0	500
2016/11/03	R186	02/02/2017	8.43	Call	Bond Future	1,305.8900		1.3059	1,323.8600	1.3239	1.376	0	0	750
2016/11/03	R186	02/02/2017	8.80	Call	Bond Future	2,533.6300		2.5336	2,566.2600	2.5663	1.288	0	0	0
2016/11/03	R186	02/02/2017	8.90	Call	Bond Future	2,951.7700		2.9518	2,988.6000	2.9886	1.248	0	0	0
2016/11/03	R186	02/02/2017	9.50	Put	Bond Future	401.8500		0.4019	384.7300	0.3847	(4.260)	0	0	13,500
2016/11/03	R186	02/02/2017	9.10	Call	Bond Future	3,877.8200		3.8778	3,922.8100	3.9228	1.160	0	0	0
2016/11/03	R186	02/02/2017	9.40	Put	Bond Future	504.0600		0.5041	483.9400	0.4839	(3.992)	0	0	750
2016/11/03	R186	02/02/2017	8.37	Put	Bond Future	3,354.6900		3.3547	3,294.7800	3.2948	(1.786)	0	0	0
2016/11/03	R186	02/02/2017	8.60	Put	Bond Future	2,359.7700		2.3598	2,308.3200	2.3083	(2.180)	0	0	0
2016/11/03	R186	02/02/2017	8.62	Call	Bond Future	1,873.8800		1.8739	1,899.0600	1.8991	1.344	0	0	500
2016/11/03	R186	02/02/2017	8.79	Put	Bond Future	1,706.4000		1.7064	1,662.7800	1.6628	(2.556)	0	0	0
2016/11/03	R186	02/02/2017	8.95	Put	Bond Future	1,274.4200		1.2744	1,237.5000	1.2375	(2.897)	0	0	2,546
2016/11/03	R186	02/02/2017	9.02	Put	Bond Future	1,114.5200		1.1145	1,080.4900	1.0805	(3.053)	0	0	500
2016/11/03	R186	04/05/2017	8.7076		Bond Future	8.7076		115.5059	8.6965	115.5824	(0.127)	0.0000	0.0000	0
2016/11/03	R186	04/05/2017	8.89	Put	Bond Future	2,344.4700		2.3445	2,304.6600	2.3047	(1.698)	0	0	0
2016/11/03	R186	04/05/2017	8.91	Put	Bond Future	2,288.2500		2.2882	2,249.0100	2.2490	(1.715)	0	0	0
2016/11/03	R186	04/05/2017	8.90	Put	Bond Future	2,316.2300		2.3162	2,276.7000	2.2767	(1.707)	0	0	0
2016/11/03	R186	04/05/2017	8.91	Call	Bond Future	3,676.1400		3.6761	3,713.3400	3.7133	1.012	0	0	0
2016/11/03	R186	04/05/2017	8.89	Call	Bond Future	3,596.2700		3.5963	3,632.9000	3.6329	1.019	0	0	0
2016/11/03	R186	04/05/2017	8.90	Call	Bond Future	3,636.1000		3.6361	3,673.0100	3.6730	1.015	0	0	0
2016/11/03	R186	03/08/2017	8.93	Put	Bond Future	2,912.4600		2.9125	2,873.5400	2.8735	(1.336)	0	0	0
2016/11/03	R186	03/08/2017			Bond Future	8.7248		112.5603	8.7135	112.6375	(0.130)	0.0000	0.0000	0
2016/11/03	R186	03/08/2017	8.92	Put	Bond Future	2,940.5700		2.9406	2,901.4100	2.9014	(1.332)	0	0	0
2016/11/03	R186	03/08/2017	8.91	Call	Bond Future	4,214.5800		4.2146	4,252.3700	4.2524	0.897	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
2016/11/03	R186	03/08/2017	8.93	Call	Bond Future	4,291.5800	4.2916	4,329.8300	4.3298	0.891	0	0	0
2016/11/03	R186	03/08/2017	8.92	Call	Bond Future	4,253.0000	4.2530	4,291.0100	4.2910	0.894	0	0	0
2016/11/03	R186	03/08/2017	8.91	Put	Bond Future	2,968.8900	2.9689	2,929.5100	2.9295	(1.326)	0	0	0
2016/11/03	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R197	03/11/2016	303.57	Put	Bond Future	2,059.0200	2.0590	2,112.3800	2.1124	2.592	0	0	0
2016/11/03	R197	03/11/2016			Bond Future	301.5110	301.5110	301.4576	301.4576	(0.018)	0.0000	0.0000	0
2016/11/03	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R197	03/11/2016	303.56	Put	Bond Future	2,049.0200	2.0490	2,102.3800	2.1024	2.604	0	0	0
2016/11/03	R197	03/11/2016	303.58	Put	Bond Future	2,069.0200	2.0690	2,122.3800	2.1224	2.579	0	0	0
2016/11/03	R197	02/02/2017			Bond Future	300.5792	300.5792	300.5220	300.5220	(0.019)	0.0000	0.0000	1,246
2016/11/03	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R197	02/02/2017	302.57	Put	Bond Future	1,990.8300	1.9908	2,047.9800	2.0480	2.871	0	0	0
2016/11/03	R197	02/02/2017	302.59	Put	Bond Future	2,010.8300	2.0108	2,067.9800	2.0680	2.842	0	0	0
2016/11/03	R197	02/02/2017	302.58	Put	Bond Future	2,000.8300	2.0008	2,057.9800	2.0580	2.856	0	0	0
2016/11/03	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R197	04/05/2017	308.58	Put	Bond Future	2,076.6200	2.0766	2,137.0000	2.1370	2.908	0	0	0
2016/11/03	R197	04/05/2017			Bond Future	306.5034	306.5034	306.4430	306.4430	(0.020)	0.0000	0.0000	0
2016/11/03	R197	04/05/2017	308.60	Put	Bond Future	2,096.6200	2.0966	2,157.0000	2.1570	2.880	0	0	0
2016/11/03	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R197	04/05/2017	308.59	Put	Bond Future	2,086.6200	2.0866	2,147.0000	2.1470	2.894	0	0	0
2016/11/03	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R197	03/08/2017			Bond Future	305.8827	305.8827	305.8188	305.8188	(0.021)	0.0000	0.0000	0
2016/11/03	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R197	03/08/2017	308.05	Put	Bond Future	2,167.2600	2.1673	2,231.2400	2.2312	2.952	0	0	0
2016/11/03	R197	03/08/2017	308.07	Put	Bond Future	2,187.2600	2.1873	2,251.2400	2.2512	2.925	0	0	0
2016/11/03	R197	03/08/2017	308.06	Put	Bond Future	2,177.2600	2.1773	2,241.2400	2.2412	2.939	0	0	0
2016/11/03	R202	03/11/2016	253.85	Put	Bond Future	5,472.1100	5.4721	5,515.6500	5.5157	0.796	0	0	0
2016/11/03	R202	03/11/2016			Bond Future	248.3779	248.3779	248.3344	248.3344	(0.018)	0.0000	0.0000	0
2016/11/03	R202	03/11/2016	253.87	Put	Bond Future	5,492.1100	5.4921	5,535.6500	5.5357	0.793	0	0	0
2016/11/03	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R202	03/11/2016	253.86	Put	Bond Future	5,482.1100	5.4821	5,525.6500	5.5257	0.794	0	0	0
2016/11/03	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R202	02/02/2017			Bond Future	249.5638	249.5638	249.5172	249.5172	(0.019)	0.0000	0.0000	35,809
2016/11/03	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R202	02/02/2017	251.72	Put	Bond Future	2,156.1900	2.1562	2,202.7600	2.2028	2.160	0	0	0
2016/11/03	R202	02/02/2017	251.74	Put	Bond Future	2,176.1900	2.1762	2,222.7600	2.2228	2.140	0	0	0
2016/11/03	R202	02/02/2017	251.73	Put	Bond Future	2,166.1900	2.1662	2,212.7600	2.2128	2.150	0	0	0
2016/11/03	R202	04/05/2017	256.73	Put	Bond Future	2,247.4500	2.2475	2,296.9800	2.2970	2.204	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
2016/11/03	R202	04/05/2017			Bond Future	254.4826		254.4330		(0.019)	0.0000	0.0000	0
2016/11/03	R202	04/05/2017	256.72	Put	Bond Future	2,237.4500	2.2375	2,286.9800	2.2870	2.214	0	0	0
2016/11/03	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R202	04/05/2017	256.71	Put	Bond Future	2,227.4500	2.2275	2,276.9800	2.2770	2.224	0	0	0
2016/11/03	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R202	03/08/2017			Bond Future	256.0311	256.0311	255.9787	255.9787	(0.020)	0.0000	0.0000	0
2016/11/03	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R202	03/08/2017	258.35	Put	Bond Future	2,318.8700	2.3189	2,371.3200	2.3713	2.262	0	0	0
2016/11/03	R202	03/08/2017	258.37	Put	Bond Future	2,338.8700	2.3389	2,391.3200	2.3913	2.243	0	0	0
2016/11/03	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R202	03/08/2017	258.36	Put	Bond Future	2,328.8700	2.3289	2,381.3200	2.3813	2.252	0	0	0
2016/11/03	R203	03/11/2016	8.86	Call	Bond Future	1,091.3000	1.0913	1,058.8300	1.0588	(2.975)	0	0	0
2016/11/03	R203	03/11/2016			Bond Future	7.5102	101.8137	7.5500	101.7813	0.530	0.0000	0.0000	0
2016/11/03	R203	03/11/2016	8.84	Call	Bond Future	1,075.2600	1.0753	1,042.7900	1.0428	(3.020)	0	0	0
2016/11/03	R203	03/11/2016	8.85	Call	Bond Future	1,083.2800	1.0833	1,050.8100	1.0508	(2.997)	0	0	0
2016/11/03	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R203	02/02/2017	7.70	Call	Bond Future	207.4600	0.2075	211.9400	0.2119	2.159	0	0	0
2016/11/03	R203	02/02/2017	7.71	Put	Bond Future	66.9800	0.0670	63.9500	0.0639	(4.524)	0	0	0
2016/11/03	R203	02/02/2017			Bond Future	7.4607	103.7470	7.4476	103.7545	(0.175)	0.0000	0.0000	24,463
2016/11/03	R203	02/02/2017	7.71	Call	Bond Future	211.3400	0.2113	215.8800	0.2159	2.148	0	0	0
2016/11/03	R203	02/02/2017	7.72	Call	Bond Future	215.4600	0.2155	220.0500	0.2200	2.130	0	0	0
2016/11/03	R203	02/02/2017	7.70	Put	Bond Future	68.8800	0.0689	65.7900	0.0658	(4.486)	0	0	0
2016/11/03	R203	02/02/2017	7.72	Put	Bond Future	65.3100	0.0653	62.3300	0.0623	(4.563)	0	0	0
2016/11/03	R203	04/05/2017	6.91	Call	Bond Future	96.0500	0.0961	98.9500	0.0989	3.019	0	0	0
2016/11/03	R203	04/05/2017	6.92	Put	Bond Future	125.3300	0.1253	121.3200	0.1213	(3.200)	0	0	0
2016/11/03	R203	04/05/2017			Bond Future	6.9982	101.6118	6.9783	101.6188	(0.283)	0.0000	0.0000	0
2016/11/03	R203	04/05/2017	6.92	Call	Bond Future	97.9400	0.0979	100.8800	0.1009	3.002	0	0	0
2016/11/03	R203	04/05/2017	6.93	Call	Bond Future	99.5600	0.0996	102.5400	0.1025	2.993	0	0	0
2016/11/03	R203	04/05/2017	6.91	Put	Bond Future	126.9500	0.1270	122.9000	0.1229	(3.190)	0	0	0
2016/11/03	R203	04/05/2017	6.93	Put	Bond Future	123.4400	0.1234	119.4700	0.1195	(3.216)	0	0	0
2016/11/03	R203	03/08/2017	4.89	Call	Bond Future	100.5200	0.1005	105.7200	0.1057	5.173	0	0	0
2016/11/03	R203	03/08/2017			Bond Future	4.0430	103.6886	3.9843	103.6949	(1.452)	0.0000	0.0000	0
2016/11/03	R203	03/08/2017	4.87	Call	Bond Future	98.7600	0.0988	103.9200	0.1039	5.225	0	0	0
2016/11/03	R203	03/08/2017	4.88	Call	Bond Future	99.6400	0.0996	104.8200	0.1048	5.199	0	0	0
2016/11/03	R203	03/08/2017	4.87	Put	Bond Future	9.9400	0.0099	8.7800	0.0088	(11.670)	0	0	0
2016/11/03	R203	03/08/2017	4.89	Put	Bond Future	9.5500	0.0096	8.4300	0.0084	(11.728)	0	0	0
2016/11/03	R203	03/08/2017	4.88	Put	Bond Future	9.7400	0.0097	8.6000	0.0086	(11.704)	0	0	0
2016/11/03	R204	03/11/2016			Bond Future	7.6852	103.6510	7.7250	103.5743	0.518	0.0000	0.0000	0
2016/11/03	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R204	03/11/2016	9.22	Call	Bond Future	2,906.3800	2.9064	2,829.6200	2.8296	(2.641)	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
2016/11/03	R204	03/11/2016	9.21	Call	Bond Future	2,887.7900	2.8878	2,811.0300	2.8110	(2.658)	0	0	0
2016/11/03	R204	03/11/2016	9.23	Call	Bond Future	2,924.9600	2.9250	2,848.2000	2.8482	(2.624)	0	0	0
2016/11/03	R204	02/02/2017	8.28	Call	Bond Future	1,099.1700	1.0992	1,105.7400	1.1057	0.598	0	0	0
2016/11/03	R204	02/02/2017			Bond Future	7.6849	101.5791	7.6795	101.5884	(0.071)	0.0000	0.0000	30,055
2016/11/03	R204	02/02/2017	8.29	Call	Bond Future	1,113.5800	1.1136	1,120.2000	1.1202	0.594	0	0	0
2016/11/03	R204	02/02/2017	8.30	Call	Bond Future	1,128.0500	1.1281	1,134.7300	1.1347	0.592	0	0	0
2016/11/03	R204	02/02/2017	8.28	Put	Bond Future	83.7200	0.0837	80.9600	0.0810	(3.297)	0	0	0
2016/11/03	R204	02/02/2017	8.30	Put	Bond Future	78.7100	0.0787	76.0600	0.0761	(3.367)	0	0	0
2016/11/03	R204	02/02/2017	8.29	Put	Bond Future	81.1800	0.0812	78.4700	0.0785	(3.338)	0	0	0
2016/11/03	R204	04/05/2017	7.90	Put	Bond Future	346.4200	0.3464	341.7600	0.3418	(1.345)	0	0	0
2016/11/03	R204	04/05/2017			Bond Future	7.6430	103.5753	7.6372	103.5840	(0.076)	0.0000	0.0000	0
2016/11/03	R204	04/05/2017	7.92	Put	Bond Future	335.5900	0.3356	331.0100	0.3310	(1.365)	0	0	0
2016/11/03	R204	04/05/2017	7.90	Call	Bond Future	731.6100	0.7316	735.6800	0.7357	0.556	0	0	0
2016/11/03	R204	04/05/2017	7.91	Put	Bond Future	340.9700	0.3410	336.3500	0.3363	(1.355)	0	0	0
2016/11/03	R204	04/05/2017	7.91	Call	Bond Future	741.1100	0.7411	745.2200	0.7452	0.555	0	0	0
2016/11/03	R204	04/05/2017	7.92	Call	Bond Future	750.6700	0.7507	754.8200	0.7548	0.553	0	0	0
2016/11/03	R204	03/08/2017	7.77	Put	Bond Future	409.0400	0.4090	404.7600	0.4048	(1.046)	0	0	0
2016/11/03	R204	03/08/2017			Bond Future	7.5195	101.6491	7.5132	101.6572	(0.084)	0.0000	0.0000	0
2016/11/03	R204	03/08/2017	7.76	Put	Bond Future	413.9800	0.4140	409.6700	0.4097	(1.041)	0	0	0
2016/11/03	R204	03/08/2017	7.75	Call	Bond Future	714.6800	0.7147	718.4800	0.7185	0.532	0	0	0
2016/11/03	R204	03/08/2017	7.76	Call	Bond Future	722.4900	0.7225	726.3200	0.7263	0.530	0	0	0
2016/11/03	R204	03/08/2017	7.77	Call	Bond Future	730.3400	0.7303	734.2000	0.7342	0.529	0	0	0
2016/11/03	R204	03/08/2017	7.75	Put	Bond Future	418.9700	0.4190	414.6300	0.4146	(1.036)	0	0	0
2016/11/03	R207	03/11/2016			Bond Future	7.9003	100.4690	7.9400	100.3603	0.503	0.0000	0.0000	0
2016/11/03	R207	03/11/2016	7.94	Call	Bond Future	136.3500	0.1363	0.0000	0.0000	(100.000)	0	0	0
2016/11/03	R207	03/11/2016	7.93	Put	Bond Future	35.6200	0.0356	27.3600	0.0274	(23.189)	0	0	0
2016/11/03	R207	03/11/2016	7.95	Put	Bond Future	21.1500	0.0212	0.0000	0.0000	(100.000)	0	0	0
2016/11/03	R207	03/11/2016	7.94	Put	Bond Future	27.6700	0.0277	0.0000	0.0000	(100.000)	0	0	0
2016/11/03	R207	03/11/2016	7.95	Call	Bond Future	157.1800	0.1572	27.3500	0.0273	(82.600)	0	0	0
2016/11/03	R207	03/11/2016	7.93	Call	Bond Future	116.9400	0.1169	0.0000	0.0000	(100.000)	0	0	0
2016/11/03	R207	02/02/2017	9.24	Call	Bond Future	3,312.2300	3.3122	3,339.1700	3.3392	0.813	0	0	0
2016/11/03	R207	02/02/2017			Bond Future	7.9174	98.7342	7.9065	98.7621	(0.138)	0.0000	0.0000	86,326
2016/11/03	R207	02/02/2017	8.91	Call	Bond Future	2,531.8600	2.5319	2,557.0900	2.5571	0.997	0	0	62
2016/11/03	R207	02/02/2017	9.22	Call	Bond Future	3,264.4000	3.2644	3,291.2700	3.2913	0.823	0	0	0
2016/11/03	R207	02/02/2017	9.23	Call	Bond Future	3,288.3100	3.2883	3,315.2200	3.3152	0.818	0	0	0
2016/11/03	R207	02/02/2017	8.91	Put	Bond Future	41.9500	0.0420	39.3000	0.0393	(6.317)	0	0	0
2016/11/03	R207	02/02/2017	9.22	Put	Bond Future	12.9000	0.0129	11.8900	0.0119	(7.829)	0	0	0
2016/11/03	R207	02/02/2017	9.24	Put	Bond Future	11.8600	0.0119	10.9200	0.0109	(7.926)	0	0	0
2016/11/03	R207	02/02/2017	9.23	Put	Bond Future	12.3700	0.0124	11.4000	0.0114	(7.842)	0	0	0
2016/11/03	R207	04/05/2017	8.21	Put	Bond Future	548.1600	0.5482	535.8000	0.5358	(2.255)	0	0	0
2016/11/03	R207	04/05/2017			Bond Future	7.9198	100.6746	7.9081	100.7023	(0.148)	0.0000	0.0000	0
2016/11/03	R207	04/05/2017	8.22	Call	Bond Future	1,243.7000	1.2437	1,259.1300	1.2591	1.241	0	0	0
2016/11/03	R207	04/05/2017	8.20	Call	Bond Future	1,213.5700	1.2136	1,228.7700	1.2288	1.253	0	0	0
2016/11/03	R207	04/05/2017	8.21	Call	Bond Future	1,228.5900	1.2286	1,243.9100	1.2439	1.247	0	0	0
2016/11/03	R207	04/05/2017	8.20	Put	Bond Future	556.5000	0.5565	544.0200	0.5440	(2.243)	0	0	0
2016/11/03	R207	04/05/2017	8.22	Put	Bond Future	539.9300	0.5399	527.6800	0.5277	(2.269)	0	0	0
2016/11/03	R207	03/08/2017	8.19	Call	Bond Future	1,344.4000	1.3444	1,359.5300	1.3595	1.125	0	0	51

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
2016/11/03	R207	03/08/2017			Bond Future	7.8828	99.0875	7.8701	99.1150	(0.161)	0.0000	0.0000	0
2016/11/03	R207	03/08/2017	8.39	Put	Bond Future	540.3300	0.5403	529.7800	0.5298	(1.953)	0	0	0
2016/11/03	R207	03/08/2017	8.41	Put	Bond Future	527.4200	0.5274	517.0400	0.5170	(1.968)	0	0	0
2016/11/03	R207	03/08/2017	8.19	Put	Bond Future	684.0400	0.6840	671.6800	0.6717	(1.807)	0	0	0
2016/11/03	R207	03/08/2017	8.40	Put	Bond Future	533.8400	0.5338	523.3800	0.5234	(1.959)	0	0	0
2016/11/03	R207	03/08/2017	8.41	Call	Bond Future	1,657.2800	1.6573	1,674.3900	1.6744	1.032	0	0	0
2016/11/03	R207	03/08/2017	8.39	Call	Bond Future	1,627.6300	1.6276	1,644.5700	1.6446	1.041	0	0	0
2016/11/03	R207	03/08/2017	8.40	Call	Bond Future	1,642.4200	1.6424	1,659.4500	1.6594	1.037	0	0	0
2016/11/03	R208	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R208	03/11/2016			Bond Future	8.0854	95.8556	8.1250	95.7160	0.490	0.0000	0.0000	0
2016/11/03	R208	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R208	03/11/2016	9.57	Call	Bond Future	5,069.5300	5.0695	4,929.9500	4.9300	(2.753)	0	0	0
2016/11/03	R208	03/11/2016	9.58	Call	Bond Future	5,102.5500	5.1025	4,962.9700	4.9630	(2.735)	0	0	0
2016/11/03	R208	03/11/2016	9.59	Call	Bond Future	5,135.5500	5.1355	4,995.9700	4.9960	(2.718)	0	0	0
2016/11/03	R208	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R208	02/02/2017			Bond Future	8.1147	97.6757	8.1037	97.7124	(0.134)	0.0000	0.0000	33,664
2016/11/03	R208	02/02/2017	8.64	Call	Bond Future	2,017.3400	2.0173	2,042.8700	2.0429	1.266	0	0	0
2016/11/03	R208	02/02/2017	8.63	Put	Bond Future	278.0600	0.2781	266.7200	0.2667	(4.078)	0	0	0
2016/11/03	R208	02/02/2017	8.65	Put	Bond Future	264.4200	0.2644	253.4600	0.2535	(4.145)	0	0	0
2016/11/03	R208	02/02/2017	8.64	Put	Bond Future	271.2400	0.2712	260.0900	0.2601	(4.111)	0	0	0
2016/11/03	R208	02/02/2017	8.65	Call	Bond Future	2,043.3800	2.0434	2,069.1000	2.0691	1.259	0	0	0
2016/11/03	R208	02/02/2017	8.63	Call	Bond Future	1,991.2900	1.9913	2,016.6300	2.0166	1.273	0	0	0
2016/11/03	R208	04/05/2017	8.39	Call	Bond Future	1,669.3400	1.6693	1,688.7900	1.6888	1.165	0	0	0
2016/11/03	R208	04/05/2017			Bond Future	8.1264	96.1917	8.1149	96.2283	(0.141)	0.0000	0.0000	0
2016/11/03	R208	04/05/2017	8.37	Call	Bond Future	1,630.1800	1.6302	1,649.3300	1.6493	1.175	0	0	0
2016/11/03	R208	04/05/2017	8.38	Call	Bond Future	1,649.5700	1.6496	1,668.8700	1.6689	1.170	0	0	0
2016/11/03	R208	04/05/2017	8.37	Put	Bond Future	856.4700	0.8565	839.0000	0.8390	(2.040)	0	0	0
2016/11/03	R208	04/05/2017	8.39	Put	Bond Future	832.4500	0.8325	815.2800	0.8153	(2.063)	0	0	0
2016/11/03	R208	04/05/2017	8.38	Put	Bond Future	844.2600	0.8443	826.9400	0.8269	(2.052)	0	0	0
2016/11/03	R208	03/08/2017	8.32	Call	Bond Future	1,753.4800	1.7535	1,772.1400	1.7721	1.064	0	0	0
2016/11/03	R208	03/08/2017			Bond Future	8.1125	98.1576	8.1004	98.1943	(0.149)	0.0000	0.0000	0
2016/11/03	R208	03/08/2017	8.30	Call	Bond Future	1,718.2700	1.7183	1,736.6800	1.7367	1.071	0	0	0
2016/11/03	R208	03/08/2017	8.31	Call	Bond Future	1,735.6600	1.7357	1,754.2000	1.7542	1.068	0	0	0
2016/11/03	R208	03/08/2017	8.30	Put	Bond Future	1,153.6400	1.1536	1,135.4100	1.1354	(1.580)	0	0	0
2016/11/03	R208	03/08/2017	8.32	Put	Bond Future	1,128.8600	1.1289	1,110.8800	1.1109	(1.593)	0	0	0
2016/11/03	R208	03/08/2017	8.31	Put	Bond Future	1,141.0300	1.1410	1,122.9300	1.1229	(1.586)	0	0	0
2016/11/03	R209	03/11/2016	9.34	Put	Bond Future	9.7800	0.0098	0.0000	0.0000	(100.000)	0	0	0
2016/11/03	R209	03/11/2016	10.26	Call	Bond Future	7,005.8600	7.0059	6,724.6900	6.7247	(4.013)	0	0	0
2016/11/03	R209	03/11/2016			Bond Future	9.2005	74.1931	9.2400	73.9119	0.430	0.0000	0.0000	0
2016/11/03	R209	03/11/2016	10.24	Call	Bond Future	6,883.2600	6.8833	6,602.0900	6.6021	(4.085)	0	0	0
2016/11/03	R209	03/11/2016	8.87	Put	Bond Future	2,415.4600	2.4155	2,696.6300	2.6966	11.640	0	0	0
2016/11/03	R209	03/11/2016	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R209	03/11/2016	9.04	Put	Bond Future	1,162.7900	1.1628	1,439.4300	1.4394	23.791	0	0	0
2016/11/03	R209	03/11/2016	9.42	Put	Bond Future	0.6100	0.0006	0.0000	0.0000	(100.000)	0	0	0
2016/11/03	R209	03/11/2016	10.25	Call	Bond Future	6,944.6100	6.9446	6,663.4400	6.6634	(4.049)	0	0	0
2016/11/03	R209	03/11/2016	9.05	Call	Bond Future	6.3400	0.0063	0.0000	0.0000	(100.000)	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
2016/11/03	R209	03/11/2016	9.45	Call	Bond Future	1,748.1500		1.7481	1,466.8000	1.4668	(16.094)	0	0	0
2016/11/03	R209	03/11/2016	10.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R209	03/11/2016	9.04	Call	Bond Future	4.5300		0.0045	0.0000	0.0000	(100.000)	0	0	0
2016/11/03	R209	03/11/2016	10.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R209	03/11/2016	9.34	Call	Bond Future	995.0300		0.9950	704.0800	0.7041	(29.240)	0	0	0
2016/11/03	R209	03/11/2016	10.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R209	03/11/2016	9.45	Put	Bond Future	0.1800		0.0002	0.0000	0.0000	(100.000)	0	0	0
2016/11/03	R209	03/11/2016	8.81	Put	Bond Future	2,866.7600		2.8668	3,147.9300	3.1479	9.808	0	0	0
2016/11/03	R209	03/11/2016	8.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R209	03/11/2016	9.42	Call	Bond Future	1,541.7700		1.5418	1,259.9900	1.2600	(18.276)	0	0	0
2016/11/03	R209	03/11/2016	9.05	Put	Bond Future	1,091.6200		1.0916	1,366.4500	1.3665	25.176	0	0	0
2016/11/03	R209	02/02/2017	9.55	Put	Bond Future	1,301.3200		1.3013	1,289.2300	1.2892	(0.929)	0	0	0
2016/11/03	R209	02/02/2017			Bond Future	9.2397		75.6019	9.2393	75.6046	(0.004)	0.0000	0.0000	61,989
2016/11/03	R209	02/02/2017	9.54	Put	Bond Future	1,324.8100		1.3248	1,312.6500	1.3126	(0.918)	0	0	0
2016/11/03	R209	02/02/2017	9.55	Call	Bond Future	3,447.5700		3.4476	3,438.2400	3.4382	(0.271)	0	0	0
2016/11/03	R209	02/02/2017	9.53	Call	Bond Future	3,359.5500		3.3595	3,350.0900	3.3501	(0.282)	0	0	0
2016/11/03	R209	02/02/2017	9.54	Call	Bond Future	3,403.3700		3.4034	3,393.9700	3.3940	(0.276)	0	0	0
2016/11/03	R209	02/02/2017	9.53	Put	Bond Future	1,348.7700		1.3488	1,336.5500	1.3366	(0.906)	0	0	0
2016/11/03	R209	04/05/2017	9.48	Put	Bond Future	2,478.0000		2.4780	2,468.6400	2.4686	(0.378)	0	0	0
2016/11/03	R209	04/05/2017			Bond Future	9.2728		73.9363	9.2725	73.9385	(0.003)	0.0000	0.0000	0
2016/11/03	R209	04/05/2017	9.47	Put	Bond Future	2,506.9100		2.5069	2,497.5300	2.4975	(0.374)	0	0	0
2016/11/03	R209	04/05/2017	9.46	Call	Bond Future	3,832.3700		3.8324	3,825.2200	3.8252	(0.187)	0	0	0
2016/11/03	R209	04/05/2017	9.47	Call	Bond Future	3,871.6900		3.8717	3,864.5600	3.8646	(0.184)	0	0	0
2016/11/03	R209	04/05/2017	9.48	Call	Bond Future	3,910.9800		3.9110	3,903.8700	3.9039	(0.182)	0	0	0
2016/11/03	R209	04/05/2017	9.46	Put	Bond Future	2,535.8900		2.5359	2,526.4900	2.5265	(0.371)	0	0	0
2016/11/03	R209	03/08/2017			Bond Future	9.2977		75.4475	9.2975	75.4492	(0.003)	0.0000	0.0000	0
2016/11/03	R209	03/08/2017	9.44	Call	Bond Future	4,322.7500		4.3227	4,316.8200	4.3168	(0.137)	0	0	0
2016/11/03	R209	03/08/2017	9.43	Put	Bond Future	3,372.2500		3.3723	3,364.5700	3.3646	(0.228)	0	0	0
2016/11/03	R209	03/08/2017	9.45	Put	Bond Future	3,308.5900		3.3086	3,300.9200	3.3009	(0.232)	0	0	0
2016/11/03	R209	03/08/2017	9.44	Put	Bond Future	3,340.3000		3.3403	3,332.6200	3.3326	(0.230)	0	0	0
2016/11/03	R209	03/08/2017	9.45	Call	Bond Future	4,359.3500		4.3594	4,353.4300	4.3534	(0.136)	0	0	0
2016/11/03	R209	03/08/2017	9.43	Call	Bond Future	4,286.2800		4.2863	4,280.3500	4.2804	(0.138)	0	0	0
2016/11/03	R210	03/11/2016			Bond Future	186.0025		186.0025	185.9699	185.9699	(0.018)	0.0000	0.0000	0
2016/11/03	R210	03/11/2016	188.90	Put	Bond Future	2,897.4900		2.8975	2,930.1400	2.9301	1.127	0	0	0
2016/11/03	R210	03/11/2016	188.92	Put	Bond Future	2,917.4900		2.9175	2,950.1400	2.9501	1.119	0	0	0
2016/11/03	R210	03/11/2016	188.91	Put	Bond Future	2,907.4900		2.9075	2,940.1400	2.9401	1.123	0	0	0
2016/11/03	R210	03/11/2016	188.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R210	03/11/2016	188.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R210	03/11/2016	188.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R210	02/02/2017	190.85	Put	Bond Future	1,304.1300		1.3041	1,338.9800	1.3390	2.672	0	0	0
2016/11/03	R210	02/02/2017			Bond Future	189.5459		189.5459	189.5110	189.5110	(0.018)	0.0000	0.0000	1,983
2016/11/03	R210	02/02/2017	190.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R210	02/02/2017	190.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R210	02/02/2017	190.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R210	02/02/2017	190.84	Put	Bond Future	1,294.1300		1.2941	1,328.9800	1.3290	2.693	0	0	0
2016/11/03	R210	02/02/2017	190.86	Put	Bond Future	1,314.1300		1.3141	1,348.9800	1.3490	2.652	0	0	0
2016/11/03	R210	04/05/2017			Bond Future	190.9652		190.9652	190.9282	190.9282	(0.019)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/03	R210	04/05/2017	192.31	Put	Bond Future	1,344.8300	1.3448	1,381.8100	1.3818	2.750	0	0	0
2016/11/03	R210	04/05/2017	192.33	Put	Bond Future	1,364.8300	1.3648	1,401.8100	1.4018	2.709	0	0	0
2016/11/03	R210	04/05/2017	192.32	Put	Bond Future	1,354.8300	1.3548	1,391.8100	1.3918	2.729	0	0	0
2016/11/03	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R210	03/08/2017	196.29	Put	Bond Future	1,412.1600	1.4122	1,451.3900	1.4514	2.778	0	0	0
2016/11/03	R210	03/08/2017			Bond Future	194.8778	194.8778	194.8386	194.8386	(0.020)	0.0000	0.0000	0
2016/11/03	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R210	03/08/2017	196.28	Put	Bond Future	1,402.1600	1.4022	1,441.3900	1.4414	2.798	0	0	0
2016/11/03	R210	03/08/2017	196.30	Put	Bond Future	1,422.1600	1.4222	1,461.3900	1.4614	2.758	0	0	0
2016/11/03	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R211	03/11/2016			Bond Future	141.4143	141.4143	141.4001	141.4001	(0.010)	0.0000	0.0000	0
2016/11/03	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R211	03/11/2016	141.74	Put	Bond Future	325.7400	0.3257	339.8800	0.3399	4.341	0	0	0
2016/11/03	R211	03/11/2016	141.76	Put	Bond Future	345.7400	0.3457	359.8800	0.3599	4.090	0	0	0
2016/11/03	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R211	03/11/2016	141.75	Put	Bond Future	335.7400	0.3357	349.8800	0.3499	4.212	0	0	0
2016/11/03	R212	03/11/2016			Bond Future	148.0447	148.0447	148.0181	148.0181	(0.018)	0.0000	0.0000	0
2016/11/03	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R212	03/11/2016	148.10	Put	Bond Future	55.3300	0.0553	81.8900	0.0819	48.003	0	0	0
2016/11/03	R212	03/11/2016	148.12	Put	Bond Future	75.3300	0.0753	101.8900	0.1019	35.258	0	0	0
2016/11/03	R212	03/11/2016	148.11	Put	Bond Future	65.3300	0.0653	91.8900	0.0919	40.655	0	0	0
2016/11/03	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R212	02/02/2017			Bond Future	148.9151	148.9151	148.7410	148.7410	(0.117)	0.0000	0.0000	3,380
2016/11/03	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R212	02/02/2017	149.27	Put	Bond Future	354.9000	0.3549	529.0100	0.5290	49.059	0	0	0
2016/11/03	R212	02/02/2017	149.29	Put	Bond Future	374.9000	0.3749	549.0100	0.5490	46.442	0	0	0
2016/11/03	R212	02/02/2017	149.28	Put	Bond Future	364.9000	0.3649	539.0100	0.5390	47.714	0	0	0
2016/11/03	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R212	04/05/2017			Bond Future	151.8502	151.8502	151.6716	151.6716	(0.118)	0.0000	0.0000	0
2016/11/03	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R212	04/05/2017	152.23	Put	Bond Future	379.7700	0.3798	558.4200	0.5584	47.042	0	0	0
2016/11/03	R212	04/05/2017	152.25	Put	Bond Future	399.7700	0.3998	578.4200	0.5784	44.688	0	0	0
2016/11/03	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R212	04/05/2017	152.24	Put	Bond Future	389.7700	0.3898	568.4200	0.5684	45.835	0	0	0
2016/11/03	R212	03/08/2017			Bond Future	152.9310	152.9310	152.7476	152.7476	(0.120)	0.0000	0.0000	0
2016/11/03	R212	03/08/2017	153.34	Put	Bond Future	408.9800	0.4090	592.4000	0.5924	44.848	0	0	0
2016/11/03	R212	03/08/2017	153.36	Put	Bond Future	428.9800	0.4290	612.4000	0.6124	42.757	0	0	0
2016/11/03	R212	03/08/2017	153.35	Put	Bond Future	418.9800	0.4190	602.4000	0.6024	43.778	0	0	0
2016/11/03	R212	03/08/2017	153.34	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
2016/11/03	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R213	03/11/2016			Bond Future	9.0605	84.9737	9.1000	84.6977	0.436	0.0000	0.0000	0
2016/11/03	R213	03/11/2016	10.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R213	03/11/2016	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R213	03/11/2016	10.18	Call	Bond Future	7,353.3700	7.3534	7,077.3600	7.0774	(3.754)	0	0	0
2016/11/03	R213	03/11/2016	10.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R213	03/11/2016	10.19	Call	Bond Future	7,414.8600	7.4149	7,138.8500	7.1388	(3.722)	0	0	0
2016/11/03	R213	03/11/2016	10.20	Call	Bond Future	7,476.2700	7.4763	7,200.2600	7.2003	(3.692)	0	0	0
2016/11/03	R213	02/02/2017	9.40	Call	Bond Future	3,283.1900	3.2832	3,274.3300	3.2743	(0.270)	0	0	0
2016/11/03	R213	02/02/2017	9.42	Call	Bond Future	3,371.1200	3.3711	3,362.3800	3.3624	(0.259)	0	0	0
2016/11/03	R213	02/02/2017			Bond Future	9.1038	86.5872	9.1034	86.5901	(0.005)	0.0000	0.0000	51,569
2016/11/03	R213	02/02/2017	9.41	Call	Bond Future	3,327.1100	3.3271	3,318.3100	3.3183	(0.264)	0	0	0
2016/11/03	R213	02/02/2017	9.40	Put	Bond Future	1,268.5200	1.2685	1,256.7600	1.2568	(0.927)	0	0	0
2016/11/03	R213	02/02/2017	9.42	Put	Bond Future	1,222.8500	1.2228	1,211.2100	1.2112	(0.952)	0	0	0
2016/11/03	R213	02/02/2017	9.41	Put	Bond Future	1,245.6000	1.2456	1,233.9000	1.2339	(0.939)	0	0	0
2016/11/03	R213	04/05/2017			Bond Future	9.1368	84.7360	9.1365	84.7384	(0.004)	0.0000	0.0000	0
2016/11/03	R213	04/05/2017	9.35	Put	Bond Future	2,346.0000	2.3460	2,336.9300	2.3369	(0.387)	0	0	0
2016/11/03	R213	04/05/2017	9.37	Put	Bond Future	2,290.9500	2.2909	2,281.9300	2.2819	(0.394)	0	0	0
2016/11/03	R213	04/05/2017	9.35	Call	Bond Future	3,787.4900	3.7875	3,780.8200	3.7808	(0.176)	0	0	0
2016/11/03	R213	04/05/2017	9.36	Put	Bond Future	2,318.4600	2.3185	2,309.4200	2.3094	(0.390)	0	0	0
2016/11/03	R213	04/05/2017	9.36	Call	Bond Future	3,826.7200	3.8267	3,820.0800	3.8201	(0.174)	0	0	0
2016/11/03	R213	04/05/2017	9.37	Call	Bond Future	3,865.9100	3.8659	3,859.2900	3.8593	(0.171)	0	0	0
2016/11/03	R213	03/08/2017	9.33	Put	Bond Future	3,150.5500	3.1506	3,143.1100	3.1431	(0.236)	0	0	0
2016/11/03	R213	03/08/2017			Bond Future	9.1606	86.4677	9.1603	86.4695	(0.003)	0.0000	0.0000	0
2016/11/03	R213	03/08/2017	9.35	Put	Bond Future	3,092.2800	3.0923	3,084.8600	3.0849	(0.240)	0	0	0
2016/11/03	R213	03/08/2017	9.33	Call	Bond Future	4,287.4200	4.2874	4,281.7400	4.2817	(0.132)	0	0	0
2016/11/03	R213	03/08/2017	9.34	Put	Bond Future	3,121.3100	3.1213	3,113.8800	3.1139	(0.238)	0	0	0
2016/11/03	R213	03/08/2017	9.34	Call	Bond Future	4,324.6100	4.3246	4,318.9400	4.3189	(0.131)	0	0	0
2016/11/03	R213	03/08/2017	9.35	Call	Bond Future	4,361.9500	4.3619	4,356.2900	4.3563	(0.130)	0	0	0
2016/11/03	R214	03/11/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R214	03/11/2016			Bond Future	9.2805	74.5634	9.3200	74.2686	0.426	0.0000	0.0000	0
2016/11/03	R214	03/11/2016	10.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R214	03/11/2016	10.35	Call	Bond Future	7,341.7500	7.3417	7,046.9500	7.0470	(4.015)	0	0	0
2016/11/03	R214	03/11/2016	10.33	Call	Bond Future	7,215.8000	7.2158	6,921.0000	6.9210	(4.085)	0	0	0
2016/11/03	R214	03/11/2016	10.34	Call	Bond Future	7,278.8300	7.2788	6,984.0300	6.9840	(4.050)	0	0	0
2016/11/03	R214	03/11/2016	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R214	02/02/2017			Bond Future	9.3213	75.9792	9.3209	75.9823	(0.004)	0.0000	0.0000	34,384
2016/11/03	R214	02/02/2017	9.67	Call	Bond Future	3,792.8000	3.7928	3,783.3700	3.7834	(0.249)	0	0	0
2016/11/03	R214	02/02/2017	9.66	Put	Bond Future	1,300.3700	1.3004	1,287.8100	1.2878	(0.966)	0	0	0
2016/11/03	R214	02/02/2017	9.68	Put	Bond Future	1,254.2900	1.2543	1,241.8800	1.2419	(0.989)	0	0	0
2016/11/03	R214	02/02/2017	9.67	Put	Bond Future	1,277.0900	1.2771	1,264.6100	1.2646	(0.977)	0	0	0
2016/11/03	R214	02/02/2017	9.68	Call	Bond Future	3,840.0600	3.8401	3,830.7000	3.8307	(0.244)	0	0	0
2016/11/03	R214	02/02/2017	9.66	Call	Bond Future	3,745.9200	3.7459	3,736.4100	3.7364	(0.254)	0	0	0
2016/11/03	R214	04/05/2017	9.58	Put	Bond Future	2,535.7800	2.5358	2,525.9300	2.5259	(0.388)	0	0	0
2016/11/03	R214	04/05/2017			Bond Future	9.3534	74.1733	9.3530	74.1759	(0.004)	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
2016/11/03	R214	04/05/2017	9.57	Put	Bond Future	2,565.4100	2.5654	2,555.5400	2.5555	(0.385)	0	0	0
2016/11/03	R214	04/05/2017	9.58	Call	Bond Future	4,176.9800	4.1770	4,169.7100	4.1697	(0.174)	0	0	0
2016/11/03	R214	04/05/2017	9.56	Call	Bond Future	4,094.3300	4.0943	4,087.0200	4.0870	(0.179)	0	0	0
2016/11/03	R214	04/05/2017	9.57	Call	Bond Future	4,135.4700	4.1355	4,128.1800	4.1282	(0.176)	0	0	0
2016/11/03	R214	04/05/2017	9.56	Put	Bond Future	2,595.5300	2.5955	2,585.6400	2.5856	(0.381)	0	0	0
2016/11/03	R214	03/08/2017	9.51	Call	Bond Future	4,539.4700	4.5395	4,533.2500	4.5332	(0.137)	0	0	0
2016/11/03	R214	03/08/2017			Bond Future	9.3778	75.6893	9.3775	75.6912	(0.003)	0.0000	0.0000	0
2016/11/03	R214	03/08/2017	9.52	Call	Bond Future	4,578.5500	4.5786	4,572.3300	4.5723	(0.136)	0	0	0
2016/11/03	R214	03/08/2017	9.53	Call	Bond Future	4,617.5000	4.6175	4,611.3000	4.6113	(0.134)	0	0	0
2016/11/03	R214	03/08/2017	9.51	Put	Bond Future	3,580.0500	3.5800	3,571.8500	3.5719	(0.229)	0	0	0
2016/11/03	R214	03/08/2017	9.53	Put	Bond Future	3,514.7000	3.5147	3,506.5200	3.5065	(0.233)	0	0	0
2016/11/03	R214	03/08/2017	9.52	Put	Bond Future	3,547.3800	3.5474	3,539.1800	3.5392	(0.231)	0	0	0
2016/11/03	R248	03/11/2016	10.38	Call	Bond Future	9,181.6700	9.1817	8,804.5100	8.8045	(4.108)	0	0	0
2016/11/03	R248	03/11/2016			Bond Future	9.3305	95.7808	9.3700	95.4036	0.423	0.0000	0.0000	0
2016/11/03	R248	03/11/2016	10.39	Call	Bond Future	9,261.3800	9.2614	8,884.2200	8.8842	(4.072)	0	0	0
2016/11/03	R248	03/11/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R248	03/11/2016	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R248	03/11/2016	10.37	Call	Bond Future	9,101.8100	9.1018	8,724.6500	8.7247	(4.144)	0	0	0
2016/11/03	R248	03/11/2016	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/03	R248	02/02/2017	9.76	Put	Bond Future	1,644.9600	1.6450	1,628.5000	1.6285	(1.001)	0	0	0
2016/11/03	R248	02/02/2017	9.78	Put	Bond Future	1,588.8100	1.5888	1,572.5500	1.5725	(1.023)	0	0	0
2016/11/03	R248	02/02/2017			Bond Future	9.3727	97.5995	9.3723	97.6035	(0.004)	0.0000	0.0000	63,422
2016/11/03	R248	02/02/2017	9.77	Put	Bond Future	1,616.6800	1.6167	1,600.3200	1.6003	(1.012)	0	0	0
2016/11/03	R248	02/02/2017	9.76	Call	Bond Future	5,199.7300	5.1997	5,187.2600	5.1873	(0.240)	0	0	0
2016/11/03	R248	02/02/2017	9.77	Call	Bond Future	5,260.0700	5.2601	5,247.7000	5.2477	(0.235)	0	0	0
2016/11/03	R248	02/02/2017	9.78	Call	Bond Future	5,320.6600	5.3207	5,308.3900	5.3084	(0.231)	0	0	0
2016/11/03	R248	04/05/2017	9.66	Call	Bond Future	5,664.4100	5.6644	5,654.6700	5.6547	(0.172)	0	0	0
2016/11/03	R248	04/05/2017			Bond Future	9.4061	95.0766	9.4057	95.0799	(0.004)	0.0000	0.0000	0
2016/11/03	R248	04/05/2017	9.67	Call	Bond Future	5,717.4400	5.7174	5,707.7300	5.7077	(0.170)	0	0	0
2016/11/03	R248	04/05/2017	9.65	Put	Bond Future	3,359.9900	3.3600	3,346.9300	3.3469	(0.389)	0	0	0
2016/11/03	R248	04/05/2017	9.67	Put	Bond Future	3,285.5000	3.2855	3,272.4900	3.2725	(0.396)	0	0	0
2016/11/03	R248	04/05/2017	9.65	Call	Bond Future	5,611.5700	5.6116	5,601.8100	5.6018	(0.174)	0	0	0
2016/11/03	R248	04/05/2017	9.66	Put	Bond Future	3,322.5700	3.3226	3,309.5300	3.3095	(0.392)	0	0	0
2016/11/03	R248	03/08/2017			Bond Future	9.4319	97.0198	9.4316	97.0225	(0.003)	0.0000	0.0000	0
2016/11/03	R248	03/08/2017	9.57	Call	Bond Future	6,043.4900	6.0435	6,035.2600	6.0353	(0.136)	0	0	0
2016/11/03	R248	03/08/2017	9.56	Put	Bond Future	4,806.3700	4.8064	4,795.4100	4.7954	(0.228)	0	0	0
2016/11/03	R248	03/08/2017	9.58	Put	Bond Future	4,722.3000	4.7223	4,711.3600	4.7114	(0.232)	0	0	0
2016/11/03	R248	03/08/2017	9.57	Put	Bond Future	4,764.3400	4.7643	4,753.3900	4.7534	(0.230)	0	0	0
2016/11/03	R248	03/08/2017	9.58	Call	Bond Future	6,092.8700	6.0929	6,084.6500	6.0847	(0.135)	0	0	0
2016/11/03	R248	03/08/2017	9.56	Call	Bond Future	5,993.9400	5.9939	5,985.7000	5.9857	(0.137)	0	0	0

**Total**

**807294**