



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/12/2016 TO 05/12/2016

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
2016/12/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	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
2016/12/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	2025	02/02/2017	130.01	Put	Bond Future	2,036.2300	2.0362	2,433.7900	2.4338	19.524	0	0	0
2016/12/05	2025	02/02/2017			Bond Future	127.9738	127.9738	127.5762	127.5762	(0.311)	0.0000	0.0000	3,278
2016/12/05	2025	02/02/2017	130.00	Put	Bond Future	2,026.2300	2.0262	2,423.7900	2.4238	19.621	0	0	0
2016/12/05	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2025	02/02/2017	129.99	Put	Bond Future	2,016.2300	2.0162	2,413.7900	2.4138	19.718	0	0	0
2016/12/05	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2025	04/05/2017			Bond Future	130.4667	130.4667	130.0589	130.0589	(0.313)	0.0000	0.0000	0
2016/12/05	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2025	04/05/2017	132.56	Put	Bond Future	2,093.3300	2.0933	2,501.1500	2.5012	19.482	0	0	0
2016/12/05	2025	04/05/2017	132.58	Put	Bond Future	2,113.3300	2.1133	2,521.1500	2.5212	19.298	0	0	0
2016/12/05	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2025	04/05/2017	132.57	Put	Bond Future	2,103.3300	2.1033	2,511.1500	2.5112	19.389	0	0	0
2016/12/05	2025	03/08/2017			Bond Future	131.7536	131.7536	131.3385	131.3385	(0.315)	0.0000	0.0000	0
2016/12/05	2025	03/08/2017	133.96	Put	Bond Future	2,206.3600	2.2064	2,621.4800	2.6215	18.815	0	0	0
2016/12/05	2025	03/08/2017	133.98	Put	Bond Future	2,226.3600	2.2264	2,641.4800	2.6415	18.646	0	0	0
2016/12/05	2025	03/08/2017	133.97	Put	Bond Future	2,216.3600	2.2164	2,631.4800	2.6315	18.730	0	0	0
2016/12/05	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2030	02/02/2017	9.29	Put	Bond Future	1,262.1200	1.2621	769.2700	0.7693	(39.049)	0	0	0
2016/12/05	2030	02/02/2017			Bond Future	9.4734	89.2756	9.4014	89.7684	(0.761)	0.0000	0.0000	32,061
2016/12/05	2030	02/02/2017	9.31	Put	Bond Future	1,123.3100	1.1233	630.4600	0.6305	(43.875)	0	0	0
2016/12/05	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2030	02/02/2017	9.30	Put	Bond Future	1,192.6800	1.1927	699.8300	0.6998	(41.323)	0	0	0
2016/12/05	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2030	04/05/2017			Bond Future	9.5280	91.0095	9.4538	91.5101	(0.779)	0.0000	0.0000	0
2016/12/05	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2030	04/05/2017	9.32	Put	Bond Future	1,412.4400	1.4124	911.7800	0.9118	(35.446)	0	0	0
2016/12/05	2030	04/05/2017	9.34	Put	Bond Future	1,275.3100	1.2753	774.6500	0.7747	(39.258)	0	0	0
2016/12/05	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2030	04/05/2017	9.33	Put	Bond Future	1,343.8400	1.3438	843.1800	0.8432	(37.256)	0	0	0
2016/12/05	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2030	03/08/2017	9.34	Put	Bond Future	1,590.6100	1.5906	1,079.2400	1.0792	(32.149)	0	0	0
2016/12/05	2030	03/08/2017			Bond Future	9.5774	88.8253	9.5004	89.3367	(0.804)	0.0000	0.0000	0
2016/12/05	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/12/05	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2030	03/08/2017	9.33	Put	Bond Future	1,658.4800	1.6585	1,147.1100	1.1471	(30.834)	0	0	0
2016/12/05	2030	03/08/2017	9.35	Put	Bond Future	1,522.8200	1.5228	1,011.4500	1.0114	(33.580)	0	0	0
2016/12/05	2032	02/02/2017	9.53	Call	Bond Future	1,654.8900	1.6549	1,861.9600	1.8620	12.513	0	0	0
2016/12/05	2032	02/02/2017			Bond Future	9.6103	92.1883	9.5383	92.7144	(0.750)	0.0000	0.0000	18,016
2016/12/05	2032	02/02/2017	9.51	Call	Bond Future	1,588.6100	1.5886	1,789.3800	1.7894	12.638	0	0	0
2016/12/05	2032	02/02/2017	9.52	Call	Bond Future	1,621.4700	1.6215	1,825.3900	1.8254	12.576	0	0	0
2016/12/05	2032	02/02/2017	9.51	Put	Bond Future	2,322.7300	2.3227	1,997.3700	1.9974	(14.008)	0	0	0
2016/12/05	2032	02/02/2017	9.53	Put	Bond Future	2,242.0000	2.2420	1,922.9400	1.9229	(14.231)	0	0	0
2016/12/05	2032	02/02/2017	9.52	Put	Bond Future	2,282.0400	2.2820	1,959.8300	1.9598	(14.119)	0	0	0
2016/12/05	2032	04/05/2017	9.45	Call	Bond Future	2,325.9500	2.3259	2,536.5000	2.5365	9.052	0	0	0
2016/12/05	2032	04/05/2017			Bond Future	9.6640	89.8193	9.5899	90.3538	(0.767)	0.0000	0.0000	0
2016/12/05	2032	04/05/2017	9.46	Call	Bond Future	2,356.6300	2.3566	2,569.1900	2.5692	9.020	0	0	0
2016/12/05	2032	04/05/2017	9.44	Put	Bond Future	3,924.6900	3.9247	3,598.7500	3.5988	(8.305)	0	0	0
2016/12/05	2032	04/05/2017	9.46	Put	Bond Future	3,838.6000	3.8386	3,516.6700	3.5167	(8.387)	0	0	0
2016/12/05	2032	04/05/2017	9.44	Call	Bond Future	2,295.5000	2.2955	2,504.0500	2.5041	9.085	0	0	0
2016/12/05	2032	04/05/2017	9.45	Put	Bond Future	3,881.4900	3.8815	3,557.5500	3.5575	(8.346)	0	0	0
2016/12/05	2032	03/08/2017	9.43	Put	Bond Future	4,930.0800	4.9301	4,605.4900	4.6055	(6.584)	0	0	0
2016/12/05	2032	03/08/2017			Bond Future	9.7109	91.6185	9.6342	92.1644	(0.789)	0.0000	0.0000	0
2016/12/05	2032	03/08/2017	9.45	Put	Bond Future	4,844.5300	4.8445	4,523.1800	4.5232	(6.633)	0	0	0
2016/12/05	2032	03/08/2017	9.44	Put	Bond Future	4,887.1700	4.8872	4,564.2000	4.5642	(6.609)	0	0	0
2016/12/05	2032	03/08/2017	9.44	Call	Bond Future	2,935.7100	2.9357	3,158.6000	3.1586	7.592	0	0	0
2016/12/05	2032	03/08/2017	9.43	Call	Bond Future	2,905.3900	2.9054	3,126.6600	3.1267	7.616	0	0	0
2016/12/05	2032	03/08/2017	9.45	Call	Bond Future	2,966.2100	2.9662	3,190.7200	3.1907	7.569	0	0	0
2016/12/05	2033	02/02/2017			Bond Future	107.2188	107.2188	107.2073	107.2073	(0.011)	0.0000	0.0000	5,474
2016/12/05	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2033	02/02/2017	109.70	Put	Bond Future	2,481.1800	2.4812	2,492.7400	2.4927	0.466	0	0	0
2016/12/05	2033	02/02/2017	109.71	Put	Bond Future	2,491.1800	2.4912	2,502.7400	2.5027	0.464	0	0	0
2016/12/05	2033	02/02/2017	109.72	Put	Bond Future	2,501.1800	2.5012	2,512.7400	2.5127	0.462	0	0	0
2016/12/05	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2033	04/05/2017			Bond Future	108.2675	108.2675	108.2536	108.2536	(0.013)	0.0000	0.0000	0
2016/12/05	2033	04/05/2017	110.83	Put	Bond Future	2,562.4600	2.5625	2,576.3700	2.5764	0.543	0	0	0
2016/12/05	2033	04/05/2017	110.85	Put	Bond Future	2,582.4600	2.5825	2,596.3700	2.5964	0.539	0	0	0
2016/12/05	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2033	04/05/2017	110.84	Put	Bond Future	2,572.4600	2.5725	2,586.3700	2.5864	0.541	0	0	0
2016/12/05	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2033	03/08/2017	113.14	Put	Bond Future	2,697.9400	2.6979	2,711.4200	2.7114	0.500	0	0	0
2016/12/05	2033	03/08/2017			Bond Future	110.4421	110.4421	110.4286	110.4286	(0.012)	0.0000	0.0000	0
2016/12/05	2033	03/08/2017	113.13	Put	Bond Future	2,687.9400	2.6879	2,701.4200	2.7014	0.501	0	0	0
2016/12/05	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2033	03/08/2017	113.12	Put	Bond Future	2,677.9400	2.6779	2,691.4200	2.6914	0.503	0	0	0

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2016/12/05	2037	02/02/2017	9.68	Put	Bond Future	2,681.6100		2.6816	2,321.3200	2.3213	(13.436)	0	0	0
2016/12/05	2037	02/02/2017			Bond Future	9.7991		88.8634	9.7272	89.4358	(0.734)	0.0000	0.0000	45,371
2016/12/05	2037	02/02/2017	9.67	Put	Bond Future	2,728.0900		2.7281	2,364.5000	2.3645	(13.328)	0	0	0
2016/12/05	2037	02/02/2017	9.68	Call	Bond Future	1,730.5900		1.7306	1,942.7300	1.9427	12.258	0	0	0
2016/12/05	2037	02/02/2017	9.66	Call	Bond Future	1,662.7000		1.6627	1,868.2500	1.8682	12.362	0	0	0
2016/12/05	2037	02/02/2017	9.67	Call	Bond Future	1,696.5100		1.6965	1,905.3500	1.9053	12.310	0	0	0
2016/12/05	2037	02/02/2017	9.66	Put	Bond Future	2,774.9600		2.7750	2,408.0800	2.4081	(13.221)	0	0	0
2016/12/05	2037	04/05/2017			Bond Future	9.8547		90.5893	9.7808	91.1711	(0.750)	0.0000	0.0000	0
2016/12/05	2037	04/05/2017	9.58	Put	Bond Future	4,638.6300		4.6386	4,274.3300	4.2743	(7.854)	0	0	0
2016/12/05	2037	04/05/2017	9.60	Put	Bond Future	4,540.7400		4.5407	4,180.6500	4.1806	(7.930)	0	0	0
2016/12/05	2037	04/05/2017	9.59	Put	Bond Future	4,589.3900		4.5894	4,227.1900	4.2272	(7.892)	0	0	0
2016/12/05	2037	04/05/2017	9.60	Call	Bond Future	2,510.3100		2.5103	2,731.9700	2.7320	8.830	0	0	0
2016/12/05	2037	04/05/2017	9.58	Call	Bond Future	2,445.6800		2.4457	2,663.1300	2.6631	8.891	0	0	0
2016/12/05	2037	04/05/2017	9.59	Call	Bond Future	2,477.7600		2.4778	2,697.3100	2.6973	8.861	0	0	0
2016/12/05	2037	03/08/2017	9.57	Call	Bond Future	3,129.8900		3.1299	3,363.6300	3.3636	7.468	0	0	0
2016/12/05	2037	03/08/2017			Bond Future	9.9059		88.1463	9.8297	88.7404	(0.770)	0.0000	0.0000	0
2016/12/05	2037	03/08/2017	9.58	Call	Bond Future	3,162.2200		3.1622	3,397.6800	3.3977	7.446	0	0	0
2016/12/05	2037	03/08/2017	9.56	Put	Bond Future	5,842.8600		5.8429	5,480.8400	5.4808	(6.196)	0	0	0
2016/12/05	2037	03/08/2017	9.57	Put	Bond Future	5,793.5100		5.7935	5,433.2000	5.4332	(6.219)	0	0	0
2016/12/05	2037	03/08/2017	9.58	Put	Bond Future	5,744.7400		5.7447	5,386.1500	5.3862	(6.242)	0	0	0
2016/12/05	2037	03/08/2017	9.56	Call	Bond Future	3,098.0300		3.0980	3,330.0600	3.3301	7.490	0	0	0
2016/12/05	2038	02/02/2017	137.07	Put	Bond Future	3,682.9200		3.6829	3,697.9100	3.6979	0.407	0	0	0
2016/12/05	2038	02/02/2017			Bond Future	133.3871		133.3871	133.3721	133.3721	(0.011)	0.0000	0.0000	22,790
2016/12/05	2038	02/02/2017	137.06	Put	Bond Future	3,672.9200		3.6729	3,687.9100	3.6879	0.408	0	0	0
2016/12/05	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2038	02/02/2017	137.05	Put	Bond Future	3,662.9200		3.6629	3,677.9100	3.6779	0.409	0	0	0
2016/12/05	2038	04/05/2017	139.77	Put	Bond Future	3,784.6500		3.7846	3,802.3900	3.8024	0.469	0	0	0
2016/12/05	2038	04/05/2017			Bond Future	135.9853		135.9853	135.9676	135.9676	(0.013)	0.0000	0.0000	0
2016/12/05	2038	04/05/2017	139.79	Put	Bond Future	3,804.6500		3.8046	3,822.3900	3.8224	0.466	0	0	0
2016/12/05	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2038	04/05/2017	139.78	Put	Bond Future	3,794.6500		3.7946	3,812.3900	3.8124	0.468	0	0	0
2016/12/05	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2038	03/08/2017			Bond Future	137.2166		137.2166	137.1992	137.1992	(0.013)	0.0000	0.0000	0
2016/12/05	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2038	03/08/2017	141.16	Put	Bond Future	3,943.4100		3.9434	3,960.7500	3.9607	0.440	0	0	0
2016/12/05	2038	03/08/2017	141.18	Put	Bond Future	3,963.4100		3.9634	3,980.7500	3.9807	0.438	0	0	0
2016/12/05	2038	03/08/2017	141.17	Put	Bond Future	3,953.4100		3.9534	3,970.7500	3.9707	0.439	0	0	0
2016/12/05	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2040	02/02/2017	9.58	Call	Bond Future	1,451.6900		1.4517	1,635.2200	1.6352	12.643	0	0	0
2016/12/05	2040	02/02/2017			Bond Future	9.8286		92.6692	9.7567	93.2833	(0.732)	0.0000	0.0000	8,238
2016/12/05	2040	02/02/2017	9.59	Call	Bond Future	1,483.0900		1.4831	1,669.9000	1.6699	12.596	0	0	0
2016/12/05	2040	02/02/2017	9.60	Call	Bond Future	1,515.0800		1.5151	1,705.1900	1.7052	12.548	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
2016/12/05	2040	02/02/2017	9.58	Put	Bond Future	3,603.3100	3.6033	3,172.7500	3.1727	(11.949)	0	0	0
2016/12/05	2040	02/02/2017	9.60	Put	Bond Future	3,490.5700	3.4906	3,066.5900	3.0666	(12.146)	0	0	0
2016/12/05	2040	02/02/2017	9.59	Put	Bond Future	3,546.5800	3.5466	3,119.3000	3.1193	(12.048)	0	0	0
2016/12/05	2040	04/05/2017			Bond Future	9.8834	94.4690	9.8095	95.0933	(0.747)	0.0000	0.0000	0
2016/12/05	2040	04/05/2017	9.62	Put	Bond Future	4,976.8200	4.9768	4,589.1100	4.5891	(7.790)	0	0	0
2016/12/05	2040	04/05/2017	9.64	Put	Bond Future	4,872.3900	4.8724	4,489.1400	4.4891	(7.866)	0	0	0
2016/12/05	2040	04/05/2017	9.62	Call	Bond Future	2,718.9200	2.7189	2,955.4600	2.9555	8.700	0	0	0
2016/12/05	2040	04/05/2017	9.63	Put	Bond Future	4,924.2900	4.9243	4,538.8100	4.5388	(7.828)	0	0	0
2016/12/05	2040	04/05/2017	9.63	Call	Bond Future	2,753.7600	2.7538	2,992.5300	2.9925	8.671	0	0	0
2016/12/05	2040	04/05/2017	9.64	Call	Bond Future	2,789.1000	2.7891	3,030.1000	3.0301	8.641	0	0	0
2016/12/05	2040	03/08/2017			Bond Future	9.9339	91.8532	9.8577	92.4907	(0.767)	0.0000	0.0000	0
2016/12/05	2040	03/08/2017	9.61	Put	Bond Future	6,231.1000	6.2311	5,847.5900	5.8476	(6.155)	0	0	0
2016/12/05	2040	03/08/2017	9.63	Put	Bond Future	6,126.7600	6.1268	5,746.8800	5.7469	(6.200)	0	0	0
2016/12/05	2040	03/08/2017	9.61	Call	Bond Future	3,470.9400	3.4709	3,724.9300	3.7249	7.318	0	0	0
2016/12/05	2040	03/08/2017	9.62	Put	Bond Future	6,178.9200	6.1789	5,797.2200	5.7972	(6.177)	0	0	0
2016/12/05	2040	03/08/2017	9.62	Call	Bond Future	3,505.9800	3.5060	3,761.7800	3.7618	7.296	0	0	0
2016/12/05	2040	03/08/2017	9.63	Call	Bond Future	3,540.9200	3.5409	3,798.5400	3.7985	7.276	0	0	0
2016/12/05	2044	02/02/2017			Bond Future	9.8322	89.9850	9.7603	90.6056	(0.731)	0.0000	0.0000	20,651
2016/12/05	2044	02/02/2017	9.77	Call	Bond Future	2,144.6000	2.1446	2,394.8800	2.3949	11.670	0	0	0
2016/12/05	2044	02/02/2017	9.76	Put	Bond Future	2,727.5100	2.7275	2,353.5800	2.3536	(13.710)	0	0	0
2016/12/05	2044	02/02/2017	9.78	Put	Bond Future	2,634.8500	2.6349	2,268.0500	2.2681	(13.921)	0	0	0
2016/12/05	2044	02/02/2017	9.77	Put	Bond Future	2,680.9700	2.6810	2,310.6000	2.3106	(13.815)	0	0	0
2016/12/05	2044	02/02/2017	9.78	Call	Bond Future	2,185.1400	2.1851	2,438.9900	2.4390	11.617	0	0	0
2016/12/05	2044	02/02/2017	9.76	Call	Bond Future	2,104.3400	2.1043	2,351.0600	2.3511	11.724	0	0	0
2016/12/05	2044	04/05/2017			Bond Future	9.8849	91.7327	9.8111	92.3636	(0.746)	0.0000	0.0000	0
2016/12/05	2044	04/05/2017	9.67	Call	Bond Future	2,937.4300	2.9374	3,187.9200	3.1879	8.528	0	0	0
2016/12/05	2044	04/05/2017	9.66	Put	Bond Future	4,847.7900	4.8478	4,465.1600	4.4652	(7.893)	0	0	0
2016/12/05	2044	04/05/2017	9.68	Put	Bond Future	4,744.7000	4.7447	4,366.6100	4.3666	(7.969)	0	0	0
2016/12/05	2044	04/05/2017	9.67	Put	Bond Future	4,796.1600	4.7962	4,415.8000	4.4158	(7.931)	0	0	0
2016/12/05	2044	04/05/2017	9.68	Call	Bond Future	2,973.9500	2.9739	3,226.7100	3.2267	8.499	0	0	0
2016/12/05	2044	04/05/2017	9.66	Call	Bond Future	2,900.9500	2.9010	3,149.1700	3.1492	8.557	0	0	0
2016/12/05	2044	03/08/2017			Bond Future	9.9334	89.1874	9.8573	89.8316	(0.766)	0.0000	0.0000	0
2016/12/05	2044	03/08/2017	9.62	Put	Bond Future	6,271.6600	6.2717	5,886.7200	5.8867	(6.138)	0	0	0
2016/12/05	2044	03/08/2017	9.64	Put	Bond Future	6,166.0200	6.1660	5,784.7500	5.7848	(6.183)	0	0	0
2016/12/05	2044	03/08/2017	9.63	Put	Bond Future	6,218.5300	6.2185	5,835.4200	5.8354	(6.161)	0	0	0
2016/12/05	2044	03/08/2017	9.64	Call	Bond Future	3,636.5800	3.6366	3,899.4800	3.8995	7.229	0	0	0
2016/12/05	2044	03/08/2017	9.62	Call	Bond Future	3,565.3200	3.5653	3,824.5500	3.8245	7.271	0	0	0
2016/12/05	2044	03/08/2017	9.63	Call	Bond Future	3,600.7100	3.6007	3,861.7700	3.8618	7.250	0	0	0
2016/12/05	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2046	02/02/2017	137.14	Put	Bond Future	4,654.2600	4.6543	4,668.3700	4.6684	0.303	0	0	0
2016/12/05	2046	02/02/2017			Bond Future	132.4857	132.4857	132.4716	132.4716	(0.011)	0.0000	0.0000	18,408
2016/12/05	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2046	02/02/2017	137.13	Put	Bond Future	4,644.2600	4.6443	4,658.3700	4.6584	0.304	0	0	0
2016/12/05	2046	02/02/2017	137.15	Put	Bond Future	4,664.2600	4.6643	4,678.3700	4.6784	0.303	0	0	0
2016/12/05	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/12/05	2046	04/05/2017			Bond Future	133.5373		133.5373	133.5203	133.5203	(0.013)	0.0000	0.0000	0
2016/12/05	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2046	04/05/2017	138.32	Put	Bond Future	4,782.6600		4.7827	4,799.6500	4.7996	0.355	0	0	0
2016/12/05	2046	04/05/2017	138.34	Put	Bond Future	4,802.6600		4.8027	4,819.6500	4.8196	0.354	0	0	0
2016/12/05	2046	04/05/2017	138.33	Put	Bond Future	4,792.6600		4.7927	4,809.6500	4.8096	0.355	0	0	0
2016/12/05	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2046	03/08/2017	141.17	Put	Bond Future	4,950.3600		4.9504	4,966.8900	4.9669	0.334	0	0	0
2016/12/05	2046	03/08/2017			Bond Future	136.2196		136.2196	136.2031	136.2031	(0.012)	0.0000	0.0000	0
2016/12/05	2046	03/08/2017	141.19	Put	Bond Future	4,970.3600		4.9704	4,986.8900	4.9869	0.333	0	0	0
2016/12/05	2046	03/08/2017	141.18	Put	Bond Future	4,960.3600		4.9604	4,976.8900	4.9769	0.333	0	0	0
2016/12/05	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2050	02/02/2017	144.97	Put	Bond Future	3,084.8200		3.0848	3,100.4000	3.1004	0.505	0	0	0
2016/12/05	2050	02/02/2017			Bond Future	141.8852		141.8852	141.8696	141.8696	(0.011)	0.0000	0.0000	24,942
2016/12/05	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2050	02/02/2017	144.96	Put	Bond Future	3,074.8200		3.0748	3,090.4000	3.0904	0.507	0	0	0
2016/12/05	2050	02/02/2017	144.98	Put	Bond Future	3,094.8200		3.0948	3,110.4000	3.1104	0.503	0	0	0
2016/12/05	2050	04/05/2017			Bond Future	144.6490		144.6490	144.6303	144.6303	(0.013)	0.0000	0.0000	0
2016/12/05	2050	04/05/2017	147.83	Put	Bond Future	3,180.9800		3.1810	3,199.7000	3.1997	0.588	0	0	0
2016/12/05	2050	04/05/2017	147.85	Put	Bond Future	3,200.9800		3.2010	3,219.7000	3.2197	0.585	0	0	0
2016/12/05	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2050	04/05/2017	147.84	Put	Bond Future	3,190.9800		3.1910	3,209.7000	3.2097	0.587	0	0	0
2016/12/05	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2050	03/08/2017			Bond Future	145.8914		145.8914	145.8736	145.8736	(0.012)	0.0000	0.0000	0
2016/12/05	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	2050	03/08/2017	149.22	Put	Bond Future	3,328.5800		3.3286	3,346.4100	3.3464	0.536	0	0	0
2016/12/05	2050	03/08/2017	149.24	Put	Bond Future	3,348.5800		3.3486	3,366.4100	3.3664	0.532	0	0	0
2016/12/05	2050	03/08/2017	149.23	Put	Bond Future	3,338.5800		3.3386	3,356.4100	3.3564	0.534	0	0	0
2016/12/05	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	AL37	02/02/2017			Index Future	509.1450		509.1450	510.3630	510.3630	0.239	0.0000	0.0000	7
2016/12/05	AL37	04/05/2017			Index Future	519.0320		519.0320	520.2610	520.2610	0.237	0.0000	0.0000	0
2016/12/05	AL37	03/08/2017			Index Future	529.4260		529.4260	530.6820	530.6820	0.237	0.0000	0.0000	0
2016/12/05	AL7T	02/02/2017			Index Future	586.1900		586.1900	588.7510	588.7510	0.437	0.0000	0.0000	2
2016/12/05	AL7T	04/05/2017			Index Future	597.5730		597.5730	600.1710	600.1710	0.435	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
2016/12/05	AL7T	03/08/2017			Index Future	609.5400	609.5400	612.1920	612.1920	0.435	0.0000	0.0000	0
2016/12/05	ALBI	02/02/2017			Index Future	531.4500	531.4500	534.1450	534.1450	0.507	0.0000	0.0000	746
2016/12/05	ALBI	04/05/2017			Index Future	541.7700	541.7700	544.5050	544.5050	0.505	0.0000	0.0000	0
2016/12/05	ALBI	03/08/2017			Index Future	552.6190	552.6190	555.4110	555.4110	0.505	0.0000	0.0000	0
2016/12/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/05	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	EL28	02/02/2017			Bond Future	129.0518	129.0518	129.0401	129.0401	(0.009)	0.0000	0.0000	0
2016/12/05	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	EL28	02/02/2017	135.10	Put	Bond Future	6,048.2400	6.0482	6,059.9100	6.0599	0.193	0	0	0
2016/12/05	EL28	02/02/2017	135.12	Put	Bond Future	6,068.2400	6.0682	6,079.9100	6.0799	0.192	0	0	0
2016/12/05	EL28	02/02/2017	135.11	Put	Bond Future	6,058.2400	6.0582	6,069.9100	6.0699	0.193	0	0	0
2016/12/05	EL28	04/05/2017			Bond Future	129.8826	129.8826	129.8682	129.8682	(0.011)	0.0000	0.0000	0
2016/12/05	EL28	04/05/2017	137.90	Put	Bond Future	8,017.4100	8.0174	8,031.8400	8.0318	0.180	0	0	0
2016/12/05	EL28	04/05/2017	137.92	Put	Bond Future	8,037.4100	8.0374	8,051.8400	8.0518	0.180	0	0	0
2016/12/05	EL28	04/05/2017	137.91	Put	Bond Future	8,027.4100	8.0274	8,041.8400	8.0418	0.180	0	0	0
2016/12/05	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/05	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	EL28	03/08/2017			Bond Future	132.4913	132.4913	132.4776	132.4776	(0.010)	0.0000	0.0000	0
2016/12/05	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	EL28	03/08/2017	135.16	Put	Bond Future	2,668.6600	2.6687	2,682.3700	2.6824	0.514	0	0	0
2016/12/05	EL28	03/08/2017	135.18	Put	Bond Future	2,688.6600	2.6887	2,702.3700	2.7024	0.510	0	0	0
2016/12/05	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	EL28	03/08/2017	135.17	Put	Bond Future	2,678.6600	2.6787	2,692.3700	2.6924	0.512	0	0	0
2016/12/05	ES33	02/02/2017			Bond Future	10.7133	78.2997	10.6408	78.7523	(0.677)	0.0000	0.0000	8,849
2016/12/05	ES33	02/02/2017	10.59	Put	Bond Future	772.4900	0.7725	319.8500	0.3198	(58.595)	0	0	0
2016/12/05	ES33	02/02/2017	10.61	Put	Bond Future	646.3900	0.6464	193.7500	0.1938	(70.026)	0	0	0
2016/12/05	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	ES33	02/02/2017	10.60	Put	Bond Future	709.4000	0.7094	256.7600	0.2568	(63.806)	0	0	0
2016/12/05	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	ES33	04/05/2017			Bond Future	10.7985	76.0264	10.7238	76.4862	(0.691)	0.0000	0.0000	0
2016/12/05	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	ES33	04/05/2017	10.54	Put	Bond Future	1,610.2700	1.6103	1,150.4000	1.1504	(28.559)	0	0	0
2016/12/05	ES33	04/05/2017	10.56	Put	Bond Future	1,483.8400	1.4838	1,023.9700	1.0240	(30.992)	0	0	0
2016/12/05	ES33	04/05/2017	10.55	Put	Bond Future	1,547.0200	1.5470	1,087.1500	1.0872	(29.726)	0	0	0
2016/12/05	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	ES33	03/08/2017			Bond Future	10.8775	77.5493	10.8002	78.0189	(0.710)	0.0000	0.0000	0
2016/12/05	ES33	03/08/2017	10.53	Put	Bond Future	2,147.6700	2.1477	1,678.0200	1.6780	(21.868)	0	0	0
2016/12/05	ES33	03/08/2017	10.55	Put	Bond Future	2,021.5700	2.0216	1,551.9200	1.5519	(23.232)	0	0	0
2016/12/05	ES33	03/08/2017	10.54	Put	Bond Future	2,084.5800	2.0846	1,614.9300	1.6149	(22.530)	0	0	0
2016/12/05	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	ES42	02/02/2017			Bond Future	10.8447	82.3119	10.7723	82.8278	(0.668)	0.0000	0.0000	8,777
2016/12/05	ES42	04/05/2017			Bond Future	10.9297	79.6476	10.8551	80.1719	(0.683)	0.0000	0.0000	0
2016/12/05	ES42	03/08/2017			Bond Future	11.0075	81.2433	10.9303	81.7788	(0.701)	0.0000	0.0000	0
2016/12/05	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	GOVI	02/02/2017			GOVI	529.3440	529.3440	532.0170	532.0170	0.505	0.0000	0.0000	487
2016/12/05	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	GOVI	02/02/2017	533.32	Put	GOVI	39,760.0000	3.9760	13,030.0000	1.3030	(67.228)	0	0	0
2016/12/05	GOVI	02/02/2017	533.34	Put	GOVI	39,960.0000	3.9960	13,230.0000	1.3230	(66.892)	0	0	0
2016/12/05	GOVI	02/02/2017	533.33	Put	GOVI	39,860.0000	3.9860	13,130.0000	1.3130	(67.060)	0	0	0
2016/12/05	GOVI	04/05/2017			GOVI	539.6230	539.6230	542.3360	542.3360	0.503	0.0000	0.0000	0
2016/12/05	GOVI	04/05/2017	262.19	Call	GOVI	2,774,330.0000	277.4330	2,801,460.0000	280.1460	0.978	0	0	0
2016/12/05	GOVI	04/05/2017	262.20	Call	GOVI	2,774,230.0000	277.4230	2,801,360.0000	280.1360	0.978	0	0	0
2016/12/05	GOVI	04/05/2017	262.18	Call	GOVI	2,774,430.0000	277.4430	2,801,560.0000	280.1560	0.978	0	0	0
2016/12/05	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/12/05	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	GOVI	03/08/2017			GOVI	550.4290	550.4290	553.1990	553.1990	0.503	0.0000	0.0000	0
2016/12/05	GOVI	03/08/2017	561.11	Put	GOVI	106,810.0000	10.6810	79,110.0000	7.9110	(25.934)	0	0	0
2016/12/05	GOVI	03/08/2017	561.09	Put	GOVI	106,610.0000	10.6610	78,910.0000	7.8910	(25.983)	0	0	0
2016/12/05	GOVI	03/08/2017	561.10	Put	GOVI	106,710.0000	10.6710	79,010.0000	7.9010	(25.958)	0	0	0
2016/12/05	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/05	IGOV	02/02/2017			Index Future	249.8480	249.8480	249.5820	249.5820	(0.106)	0.0000	0.0000	1,030
2016/12/05	IGOV	04/05/2017			Index Future	254.7150	254.7150	254.4380	254.4380	(0.109)	0.0000	0.0000	0
2016/12/05	IGOV	03/08/2017			Index Future	259.8300	259.8300	259.5490	259.5490	(0.108)	0.0000	0.0000	0
2016/12/05	ILBI	02/02/2017			Index Future	677.7370	677.7370	677.1500	677.1500	(0.087)	0.0000	0.0000	155
2016/12/05	ILBI	04/05/2017			Index Future	690.8990	690.8990	690.2980	690.2980	(0.087)	0.0000	0.0000	0
2016/12/05	ILBI	03/08/2017			Index Future	704.4990	704.4990	703.8860	703.8860	(0.087)	0.0000	0.0000	0
2016/12/05	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/12/05	IS01	16/03/2017			Interest Rate Swap	100.0082	100.0082	100.0090	100.0090	0.001	0.0000	0.0000	0
2016/12/05	IS01	15/06/2017			Interest Rate Swap	99.6434	99.6434	99.6415	99.6415	(0.002)	0.0000	0.0000	0
2016/12/05	IS01	21/09/2017			Interest Rate Swap	99.7137	99.7137	99.7031	99.7031	(0.011)	0.0000	0.0000	0
2016/12/05	IS01	21/12/2017			Interest Rate Swap	100.0293	100.0293	100.0073	100.0073	(0.022)	0.0000	0.0000	0
2016/12/05	IS02	18/12/2017			Interest Rate Swap	100.0509	100.0509	100.0293	100.0293	(0.022)	0.0000	0.0000	0
2016/12/05	IS02	16/03/2018			Interest Rate Swap	99.3881	99.3881	99.3528	99.3528	(0.035)	0.0000	0.0000	0
2016/12/05	IS02	15/06/2018			Interest Rate Swap	99.1161	99.1161	99.0667	99.0667	(0.050)	0.0000	0.0000	0
2016/12/05	IS02	21/09/2018			Interest Rate Swap	99.2492	99.2492	99.1834	99.1834	(0.066)	0.0000	0.0000	0
2016/12/05	IS02	21/12/2018			Interest Rate Swap	99.8100	99.8100	99.7300	99.7300	(0.080)	0.0000	0.0000	0
2016/12/05	IS05	17/12/2020			Interest Rate Swap	98.8473	98.8473	98.5866	98.5866	(0.264)	0.0000	0.0000	0
2016/12/05	IS05	16/03/2021			Interest Rate Swap	98.2668	98.2668	97.9842	97.9842	(0.288)	0.0000	0.0000	0
2016/12/05	IS05	15/06/2021			Interest Rate Swap	97.6563	97.6563	97.3498	97.3498	(0.314)	0.0000	0.0000	0
2016/12/05	IS05	21/09/2021			Interest Rate Swap	98.0197	98.0197	97.6910	97.6910	(0.335)	0.0000	0.0000	0
2016/12/05	IS05	21/12/2021			Interest Rate Swap	100.3335	100.3335	99.9887	99.9887	(0.344)	0.0000	0.0000	50
2016/12/05	IS10	17/12/2025			Interest Rate Swap	100.2817	100.2817	99.7233	99.7233	(0.557)	0.0000	0.0000	0
2016/12/05	IS10	16/03/2026			Interest Rate Swap	97.4740	97.4740	96.8945	96.8945	(0.595)	0.0000	0.0000	0
2016/12/05	IS10	15/06/2026			Interest Rate Swap	96.3473	96.3473	95.7508	95.7508	(0.619)	0.0000	0.0000	0
2016/12/05	IS10	21/09/2026			Interest Rate Swap	98.5054	98.5054	97.9042	97.9042	(0.610)	0.0000	0.0000	0
2016/12/05	IS10	21/12/2026			Interest Rate Swap	102.1956	102.1956	101.5964	101.5964	(0.586)	0.0000	0.0000	0
2016/12/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/12/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0

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2016/12/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/05	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	10,000
2016/12/05	JBAF	18/01/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/12/05	JBAF	15/02/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/12/05	JBAF	15/03/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	1,000
2016/12/05	JBAF	19/04/2017			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/12/05	JBAF	17/05/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/12/05	JBAF	21/06/2017			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/12/05	JBAF	20/09/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/12/05	JBAF	20/12/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/12/05	JBAF	20/03/2018			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/12/05	JBAF	20/06/2018			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/12/05	JBAF	19/09/2018			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/12/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/05	R023	02/02/2017	8.85	Call	Bond Future	1,214.4700	1.2145	1,346.9500	1.3469	10.908	0	0	0
2016/12/05	R023	02/02/2017			Bond Future	8.7925	98.6004	8.7299	98.8815	(0.712)	0.0000	0.0000	19,260
2016/12/05	R023	02/02/2017	8.86	Call	Bond Future	1,239.0300	1.2390	1,373.4100	1.3734	10.846	0	0	0
2016/12/05	R023	02/02/2017	8.84	Put	Bond Future	977.4100	0.9774	826.9100	0.8269	(15.398)	0	0	0
2016/12/05	R023	02/02/2017	8.86	Put	Bond Future	936.9200	0.9369	790.2200	0.7902	(15.658)	0	0	0
2016/12/05	R023	02/02/2017	8.84	Call	Bond Future	1,190.1900	1.1902	1,320.7700	1.3208	10.971	0	0	0
2016/12/05	R023	02/02/2017	8.85	Put	Bond Future	957.0100	0.9570	808.4100	0.8084	(15.528)	0	0	0
2016/12/05	R023	04/05/2017	8.61	Call	Bond Future	1,202.2900	1.2023	1,307.4900	1.3075	8.750	0	0	0
2016/12/05	R023	04/05/2017			Bond Future	8.8403	96.5825	8.7748	96.8671	(0.741)	0.0000	0.0000	0
2016/12/05	R023	04/05/2017	8.59	Call	Bond Future	1,166.8600	1.1669	1,269.7600	1.2698	8.819	0	0	0
2016/12/05	R023	04/05/2017	8.60	Call	Bond Future	1,184.4900	1.1845	1,288.5400	1.2885	8.784	0	0	0
2016/12/05	R023	04/05/2017	8.59	Put	Bond Future	2,259.4700	2.2595	2,077.7500	2.0778	(8.043)	0	0	0
2016/12/05	R023	04/05/2017	8.61	Put	Bond Future	2,207.0200	2.2070	2,027.6000	2.0276	(8.130)	0	0	0
2016/12/05	R023	04/05/2017	8.60	Put	Bond Future	2,233.1500	2.2331	2,052.5800	2.0526	(8.086)	0	0	0
2016/12/05	R023	03/08/2017	8.60	Put	Bond Future	2,668.4700	2.6685	2,490.3800	2.4904	(6.674)	0	0	0
2016/12/05	R023	03/08/2017			Bond Future	8.8770	98.5170	8.8076	98.8080	(0.782)	0.0000	0.0000	0
2016/12/05	R023	03/08/2017	8.59	Put	Bond Future	2,693.4500	2.6935	2,514.4100	2.5144	(6.647)	0	0	0
2016/12/05	R023	03/08/2017	8.60	Call	Bond Future	1,500.1200	1.5001	1,613.0700	1.6131	7.529	0	0	0
2016/12/05	R023	03/08/2017	8.58	Call	Bond Future	1,464.8700	1.4649	1,575.9400	1.5759	7.582	0	0	0
2016/12/05	R023	03/08/2017	8.59	Call	Bond Future	1,482.5900	1.4826	1,594.5900	1.5946	7.554	0	0	0
2016/12/05	R023	03/08/2017	8.58	Put	Bond Future	2,718.2700	2.7183	2,538.3000	2.5383	(6.621)	0	0	0
2016/12/05	R035	02/02/2017			Bond Future	9.7576	96.4851	9.6805	97.1004	(0.791)	0.0000	0.0000	6,944
2016/12/05	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R035	02/02/2017	9.50	Put	Bond Future	2,078.9700	2.0790	1,463.6800	1.4637	(29.596)	0	0	0
2016/12/05	R035	02/02/2017	9.51	Put	Bond Future	1,996.9600	1.9970	1,381.6700	1.3817	(30.811)	0	0	0
2016/12/05	R035	02/02/2017	9.52	Put	Bond Future	1,915.0500	1.9150	1,299.7600	1.2998	(32.129)	0	0	0
2016/12/05	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R035	04/05/2017	9.55	Put	Bond Future	2,082.3900	2.0824	1,457.0400	1.4570	(30.030)	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
2016/12/05	R035	04/05/2017			Bond Future	9.8110	93.8553	9.7317	94.4807	(0.809)	0.0000	0.0000	0
2016/12/05	R035	04/05/2017	9.54	Put	Bond Future	2,163.5800	2.1636	1,538.2300	1.5382	(28.903)	0	0	0
2016/12/05	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R035	04/05/2017	9.53	Put	Bond Future	2,244.8800	2.2449	1,619.5300	1.6195	(27.857)	0	0	0
2016/12/05	R035	03/08/2017			Bond Future	9.8585	95.7352	9.7766	96.3738	(0.831)	0.0000	0.0000	0
2016/12/05	R035	03/08/2017	9.52	Put	Bond Future	2,684.0000	2.6840	2,045.4200	2.0454	(23.792)	0	0	0
2016/12/05	R035	03/08/2017	9.50	Put	Bond Future	2,846.2700	2.8463	2,207.6900	2.2077	(22.436)	0	0	0
2016/12/05	R035	03/08/2017	9.51	Put	Bond Future	2,765.0800	2.7651	2,126.5000	2.1265	(23.094)	0	0	0
2016/12/05	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R186	02/02/2017	8.00	Put	Bond Future	7,756.1600	7.7562	7,272.0000	7.2720	(6.242)	0	0	0
2016/12/05	R186	02/02/2017	9.40	Call	Bond Future	3,011.9700	3.0120	3,333.5500	3.3336	10.677	0	0	0
2016/12/05	R186	02/02/2017	8.81	Put	Bond Future	2,772.4900	2.7725	2,416.4100	2.4164	(12.843)	0	0	0
2016/12/05	R186	02/02/2017	9.10	Put	Bond Future	1,622.7000	1.6227	1,356.2700	1.3563	(16.419)	0	0	2,546
2016/12/05	R186	02/02/2017			Bond Future	9.0777	110.5056	9.0054	111.0006	(0.797)	0.0000	0.0000	114,114
2016/12/05	R186	02/02/2017	9.50	Call	Bond Future	3,491.6200	3.4916	3,840.8000	3.8408	10.001	0	0	0
2016/12/05	R186	02/02/2017	8.43	Put	Bond Future	4,848.4500	4.8485	4,406.7000	4.4067	(9.111)	0	0	0
2016/12/05	R186	02/02/2017	8.80	Put	Bond Future	2,819.3500	2.8194	2,460.4500	2.4604	(12.730)	0	0	0
2016/12/05	R186	02/02/2017	8.87	Call	Bond Future	1,071.5300	1.0715	1,227.8800	1.2279	14.591	0	0	0
2016/12/05	R186	02/02/2017	8.90	Put	Bond Future	2,371.8300	2.3718	2,042.2000	2.0422	(13.898)	0	0	750
2016/12/05	R186	02/02/2017	8.00	Call	Bond Future	57.4500	0.0575	68.2800	0.0683	18.851	0	0	7,000
2016/12/05	R186	02/02/2017	8.60	Call	Bond Future	522.3700	0.5224	608.0800	0.6081	16.408	0	0	7,000
2016/12/05	R186	02/02/2017	8.81	Call	Bond Future	925.2300	0.9252	1,064.1400	1.0641	15.014	0	0	0
2016/12/05	R186	02/02/2017	8.37	Call	Bond Future	249.3400	0.2493	293.4600	0.2935	17.695	0	0	500
2016/12/05	R186	02/02/2017	8.62	Put	Bond Future	3,737.7000	3.7377	3,332.8900	3.3329	(10.830)	0	0	0
2016/12/05	R186	02/02/2017	8.79	Call	Bond Future	879.7100	0.8797	1,013.0100	1.0130	15.153	0	0	0
2016/12/05	R186	02/02/2017	8.95	Call	Bond Future	1,289.5700	1.2896	1,470.3300	1.4703	14.017	0	0	0
2016/12/05	R186	02/02/2017	9.02	Call	Bond Future	1,503.0100	1.5030	1,705.9100	1.7059	13.500	0	0	0
2016/12/05	R186	02/02/2017	8.87	Put	Bond Future	2,501.1400	2.5011	2,162.5000	2.1625	(13.539)	0	0	500
2016/12/05	R186	02/02/2017	9.50	Put	Bond Future	661.1700	0.6612	515.3600	0.5154	(22.053)	0	0	13,500
2016/12/05	R186	02/02/2017	8.43	Call	Bond Future	306.1800	0.3062	359.4200	0.3594	17.388	0	0	750
2016/12/05	R186	02/02/2017	8.80	Call	Bond Future	902.2700	0.9023	1,038.3600	1.0384	15.083	0	0	0
2016/12/05	R186	02/02/2017	8.90	Call	Bond Future	1,150.2600	1.1503	1,315.6200	1.3156	14.376	0	0	0
2016/12/05	R186	02/02/2017	9.40	Put	Bond Future	842.7300	0.8427	669.3200	0.6693	(20.577)	0	0	750
2016/12/05	R186	02/02/2017	9.10	Call	Bond Future	1,774.6300	1.7746	2,003.1900	2.0032	12.879	0	0	0
2016/12/05	R186	02/02/2017	8.37	Put	Bond Future	5,225.1400	5.2251	4,774.2700	4.7743	(8.629)	0	0	0
2016/12/05	R186	02/02/2017	8.60	Put	Bond Future	3,848.2400	3.8482	3,438.9600	3.4390	(10.636)	0	0	0
2016/12/05	R186	02/02/2017	8.62	Call	Bond Future	553.7900	0.5538	643.9700	0.6440	16.284	0	0	500
2016/12/05	R186	02/02/2017	8.79	Put	Bond Future	2,866.6600	2.8667	2,504.9700	2.5050	(12.617)	0	0	0
2016/12/05	R186	02/02/2017	8.95	Put	Bond Future	2,165.5900	2.1656	1,851.3600	1.8514	(14.510)	0	0	2,546
2016/12/05	R186	02/02/2017	9.02	Put	Bond Future	1,897.7000	1.8977	1,605.6100	1.6056	(15.392)	0	0	500
2016/12/05	R186	04/05/2017			Bond Future	9.1276	112.6516	9.0526	113.1540	(0.822)	0.0000	0.0000	0
2016/12/05	R186	04/05/2017	8.89	Put	Bond Future	3,523.5700	3.5236	3,211.8600	3.2119	(8.846)	0	0	0
2016/12/05	R186	04/05/2017	8.91	Put	Bond Future	3,443.2400	3.4432	3,135.5100	3.1355	(8.937)	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
2016/12/05	R186	04/05/2017	8.90	Put	Bond Future	3,483.2600	3.4833	3,173.5400	3.1735	(8.892)	0	0	0
2016/12/05	R186	04/05/2017	8.91	Call	Bond Future	1,976.7900	1.9768	2,171.4500	2.1715	9.847	0	0	0
2016/12/05	R186	04/05/2017	8.89	Call	Bond Future	1,921.0300	1.9210	2,111.7100	2.1117	9.926	0	0	0
2016/12/05	R186	04/05/2017	8.90	Call	Bond Future	1,948.7900	1.9488	2,141.4600	2.1415	9.887	0	0	0
2016/12/05	R186	03/08/2017	8.93	Put	Bond Future	4,167.2100	4.1672	3,865.5400	3.8655	(7.239)	0	0	0
2016/12/05	R186	03/08/2017			Bond Future	9.1691	109.6026	9.0909	110.1158	(0.853)	0.0000	0.0000	0
2016/12/05	R186	03/08/2017	8.92	Put	Bond Future	4,205.2400	4.2052	3,901.9700	3.9020	(7.212)	0	0	0
2016/12/05	R186	03/08/2017	8.91	Call	Bond Future	2,531.8700	2.5319	2,740.2200	2.7402	8.229	0	0	0
2016/12/05	R186	03/08/2017	8.93	Call	Bond Future	2,588.6400	2.5886	2,800.2000	2.8002	8.173	0	0	0
2016/12/05	R186	03/08/2017	8.92	Call	Bond Future	2,559.9800	2.5600	2,769.9400	2.7699	8.202	0	0	0
2016/12/05	R186	03/08/2017	8.91	Put	Bond Future	4,243.8700	4.2439	3,938.9900	3.9390	(7.184)	0	0	0
2016/12/05	R197	02/02/2017			Bond Future	296.8096	296.8096	296.1589	296.1589	(0.219)	0.0000	0.0000	1,246
2016/12/05	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R197	02/02/2017	302.57	Put	Bond Future	5,760.3900	5.7604	6,411.1400	6.4111	11.297	0	0	0
2016/12/05	R197	02/02/2017	302.59	Put	Bond Future	5,780.3900	5.7804	6,431.1400	6.4311	11.258	0	0	0
2016/12/05	R197	02/02/2017	302.58	Put	Bond Future	5,770.3900	5.7704	6,421.1400	6.4211	11.277	0	0	0
2016/12/05	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R197	04/05/2017	308.58	Put	Bond Future	5,988.6900	5.9887	6,657.9700	6.6580	11.176	0	0	0
2016/12/05	R197	04/05/2017			Bond Future	302.5913	302.5913	301.9220	301.9220	(0.221)	0.0000	0.0000	0
2016/12/05	R197	04/05/2017	308.60	Put	Bond Future	6,008.6900	6.0087	6,677.9700	6.6780	11.139	0	0	0
2016/12/05	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R197	04/05/2017	308.59	Put	Bond Future	5,998.6900	5.9987	6,667.9700	6.6680	11.157	0	0	0
2016/12/05	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R197	03/08/2017			Bond Future	301.7648	301.7648	301.0841	301.0841	(0.226)	0.0000	0.0000	0
2016/12/05	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R197	03/08/2017	308.05	Put	Bond Future	6,285.1900	6.2852	6,965.8700	6.9659	10.830	0	0	0
2016/12/05	R197	03/08/2017	308.07	Put	Bond Future	6,305.1900	6.3052	6,985.8700	6.9859	10.796	0	0	0
2016/12/05	R197	03/08/2017	308.06	Put	Bond Future	6,295.1900	6.2952	6,975.8700	6.9759	10.813	0	0	0
2016/12/05	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R202	02/02/2017			Bond Future	246.3314	246.3314	246.3046	246.3046	(0.011)	0.0000	0.0000	36,620
2016/12/05	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R202	02/02/2017	251.72	Put	Bond Future	5,388.6000	5.3886	5,415.3900	5.4154	0.497	0	0	0
2016/12/05	R202	02/02/2017	251.74	Put	Bond Future	5,408.6000	5.4086	5,435.3900	5.4354	0.495	0	0	0
2016/12/05	R202	02/02/2017	251.73	Put	Bond Future	5,398.6000	5.3986	5,425.3900	5.4254	0.496	0	0	0
2016/12/05	R202	04/05/2017	256.73	Put	Bond Future	5,600.0200	5.6000	5,632.3000	5.6323	0.576	0	0	0
2016/12/05	R202	04/05/2017			Bond Future	251.1300	251.1300	251.0977	251.0977	(0.013)	0.0000	0.0000	0
2016/12/05	R202	04/05/2017	256.72	Put	Bond Future	5,590.0200	5.5900	5,622.3000	5.6223	0.577	0	0	0
2016/12/05	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R202	04/05/2017	256.71	Put	Bond Future	5,580.0200	5.5800	5,612.3000	5.6123	0.578	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
2016/12/05	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R202	03/08/2017			Bond Future	252.5064	252.5064	252.4755	252.4755	(0.012)	0.0000	0.0000	0
2016/12/05	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R202	03/08/2017	258.35	Put	Bond Future	5,843.5800	5.8436	5,874.5300	5.8745	0.530	0	0	0
2016/12/05	R202	03/08/2017	258.37	Put	Bond Future	5,863.5800	5.8636	5,894.5300	5.8945	0.528	0	0	0
2016/12/05	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R202	03/08/2017	258.36	Put	Bond Future	5,853.5800	5.8536	5,884.5300	5.8845	0.529	0	0	0
2016/12/05	R203	02/02/2017	7.70	Call	Bond Future	77.0500	0.0771	95.6600	0.0957	24.153	0	0	0
2016/12/05	R203	02/02/2017	7.71	Put	Bond Future	135.8600	0.1359	107.0500	0.1071	(21.206)	0	0	0
2016/12/05	R203	02/02/2017			Bond Future	7.8076	103.5462	7.7249	103.5940	(1.060)	0.0000	0.0000	27,039
2016/12/05	R203	02/02/2017	7.71	Call	Bond Future	79.4200	0.0794	98.4500	0.0985	23.961	0	0	0
2016/12/05	R203	02/02/2017	7.72	Call	Bond Future	82.0200	0.0820	101.4600	0.1015	23.702	0	0	0
2016/12/05	R203	02/02/2017	7.70	Put	Bond Future	139.2700	0.1393	110.0400	0.1100	(20.988)	0	0	0
2016/12/05	R203	02/02/2017	7.72	Put	Bond Future	132.6700	0.1327	104.2700	0.1043	(21.406)	0	0	0
2016/12/05	R203	04/05/2017	6.91	Call	Bond Future	20.9300	0.0209	28.6200	0.0286	36.742	0	0	0
2016/12/05	R203	04/05/2017	6.92	Put	Bond Future	276.9800	0.2770	238.0600	0.2381	(14.052)	0	0	0
2016/12/05	R203	04/05/2017			Bond Future	7.6505	101.3837	7.5165	101.4305	(1.751)	0.0000	0.0000	0
2016/12/05	R203	04/05/2017	6.92	Call	Bond Future	21.4900	0.0215	29.3400	0.0293	36.529	0	0	0
2016/12/05	R203	04/05/2017	6.93	Call	Bond Future	22.0500	0.0221	30.0600	0.0301	36.327	0	0	0
2016/12/05	R203	04/05/2017	6.91	Put	Bond Future	279.9300	0.2799	240.8500	0.2409	(13.961)	0	0	0
2016/12/05	R203	04/05/2017	6.93	Put	Bond Future	274.0300	0.2740	235.2700	0.2353	(14.144)	0	0	0
2016/12/05	R203	03/08/2017	4.89	Call	Bond Future	53.8400	0.0538	53.6000	0.0536	(0.446)	0	0	0
2016/12/05	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/05	R203	03/08/2017	4.87	Call	Bond Future	52.5700	0.0526	52.3300	0.0523	(0.457)	0	0	0
2016/12/05	R203	03/08/2017	4.88	Call	Bond Future	53.2100	0.0532	52.9600	0.0530	(0.470)	0	0	0
2016/12/05	R203	03/08/2017	4.87	Put	Bond Future	30.4500	0.0304	30.2100	0.0302	(0.788)	0	0	0
2016/12/05	R203	03/08/2017	4.89	Put	Bond Future	29.5700	0.0296	29.3300	0.0293	(0.812)	0	0	0
2016/12/05	R203	03/08/2017	4.88	Put	Bond Future	30.0100	0.0300	29.7600	0.0298	(0.833)	0	0	0
2016/12/05	R204	02/02/2017	8.28	Call	Bond Future	608.1700	0.6082	684.4500	0.6844	12.543	0	0	0
2016/12/05	R204	02/02/2017			Bond Future	8.0088	101.0247	7.9432	101.1367	(0.819)	0.0000	0.0000	30,194
2016/12/05	R204	02/02/2017	8.29	Call	Bond Future	620.4300	0.6204	697.5400	0.6975	12.428	0	0	0
2016/12/05	R204	02/02/2017	8.30	Call	Bond Future	632.9400	0.6329	710.8500	0.7108	12.309	0	0	0
2016/12/05	R204	02/02/2017	8.28	Put	Bond Future	147.1600	0.1472	111.4300	0.1114	(24.280)	0	0	0
2016/12/05	R204	02/02/2017	8.30	Put	Bond Future	138.0400	0.1380	103.9400	0.1039	(24.703)	0	0	0
2016/12/05	R204	02/02/2017	8.29	Put	Bond Future	142.4700	0.1425	107.5700	0.1076	(24.496)	0	0	0
2016/12/05	R204	04/05/2017	7.90	Put	Bond Future	577.9500	0.5780	511.9100	0.5119	(11.427)	0	0	0
2016/12/05	R204	04/05/2017			Bond Future	8.0364	102.9865	7.9612	103.0987	(0.936)	0.0000	0.0000	0
2016/12/05	R204	04/05/2017	7.92	Put	Bond Future	561.5600	0.5616	496.6400	0.4966	(11.561)	0	0	0
2016/12/05	R204	04/05/2017	7.90	Call	Bond Future	374.4000	0.3744	420.5300	0.4205	12.321	0	0	0
2016/12/05	R204	04/05/2017	7.91	Put	Bond Future	569.7100	0.5697	504.2400	0.5042	(11.492)	0	0	0
2016/12/05	R204	04/05/2017	7.91	Call	Bond Future	381.1100	0.3811	427.8100	0.4278	12.254	0	0	0
2016/12/05	R204	04/05/2017	7.92	Call	Bond Future	387.9000	0.3879	435.1500	0.4352	12.181	0	0	0
2016/12/05	R204	03/08/2017	7.77	Put	Bond Future	697.9900	0.6980	628.3500	0.6284	(9.977)	0	0	0
2016/12/05	R204	03/08/2017			Bond Future	8.0212	101.0071	7.9308	101.1222	(1.126)	0.0000	0.0000	0
2016/12/05	R204	03/08/2017	7.76	Put	Bond Future	705.3600	0.7054	635.2800	0.6353	(9.935)	0	0	0
2016/12/05	R204	03/08/2017	7.75	Call	Bond Future	366.4900	0.3665	411.1300	0.4111	12.180	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
2016/12/05	R204	03/08/2017	7.76	Call	Bond Future	371.8600	0.3719	416.9500	0.4170	12.126	0	0	0
2016/12/05	R204	03/08/2017	7.77	Call	Bond Future	377.2800	0.3773	422.8100	0.4228	12.068	0	0	0
2016/12/05	R204	03/08/2017	7.75	Put	Bond Future	712.7900	0.7128	642.2600	0.6423	(9.895)	0	0	0
2016/12/05	R207	02/02/2017	9.24	Call	Bond Future	2,342.7100	2.3427	2,508.9500	2.5090	7.096	0	0	0
2016/12/05	R207	02/02/2017			Bond Future	8.3043	97.7542	8.2350	97.9288	(0.835)	0.0000	0.0000	85,410
2016/12/05	R207	02/02/2017	8.91	Call	Bond Future	1,592.0400	1.5920	1,741.6400	1.7416	9.397	0	0	62
2016/12/05	R207	02/02/2017	9.22	Call	Bond Future	2,295.8300	2.2958	2,461.4200	2.4614	7.213	0	0	0
2016/12/05	R207	02/02/2017	9.23	Call	Bond Future	2,319.2600	2.3193	2,485.1800	2.4852	7.154	0	0	0
2016/12/05	R207	02/02/2017	8.91	Put	Bond Future	82.1800	0.0822	57.1500	0.0571	(30.458)	0	0	0
2016/12/05	R207	02/02/2017	9.22	Put	Bond Future	24.3800	0.0244	15.3400	0.0153	(37.080)	0	0	0
2016/12/05	R207	02/02/2017	9.24	Put	Bond Future	22.3900	0.0224	14.0000	0.0140	(37.472)	0	0	0
2016/12/05	R207	02/02/2017	9.23	Put	Bond Future	23.3700	0.0234	14.6600	0.0147	(37.270)	0	0	0
2016/12/05	R207	04/05/2017	8.21	Put	Bond Future	954.7100	0.9547	850.5800	0.8506	(10.907)	0	0	0
2016/12/05	R207	04/05/2017			Bond Future	8.3566	99.6526	8.2809	99.8287	(0.906)	0.0000	0.0000	0
2016/12/05	R207	04/05/2017	8.22	Call	Bond Future	623.4200	0.6234	696.2300	0.6962	11.679	0	0	0
2016/12/05	R207	04/05/2017	8.20	Call	Bond Future	602.7600	0.6028	673.9000	0.6739	11.802	0	0	0
2016/12/05	R207	04/05/2017	8.21	Call	Bond Future	613.1600	0.6132	685.1400	0.6851	11.739	0	0	0
2016/12/05	R207	04/05/2017	8.20	Put	Bond Future	967.6700	0.9677	862.7000	0.8627	(10.848)	0	0	0
2016/12/05	R207	04/05/2017	8.22	Put	Bond Future	941.6300	0.9416	838.3300	0.8383	(10.970)	0	0	0
2016/12/05	R207	03/08/2017	8.19	Call	Bond Future	727.5800	0.7276	802.6300	0.8026	10.315	0	0	51
2016/12/05	R207	03/08/2017			Bond Future	8.3880	98.0044	8.3034	98.1848	(1.009)	0.0000	0.0000	0
2016/12/05	R207	03/08/2017	8.39	Put	Bond Future	930.6500	0.9306	838.4900	0.8385	(9.903)	0	0	0
2016/12/05	R207	03/08/2017	8.41	Put	Bond Future	910.6300	0.9106	819.7800	0.8198	(9.977)	0	0	0
2016/12/05	R207	03/08/2017	8.19	Put	Bond Future	1,150.2800	1.1503	1,044.9900	1.0450	(9.153)	0	0	0
2016/12/05	R207	03/08/2017	8.40	Put	Bond Future	920.6000	0.9206	829.0900	0.8291	(9.940)	0	0	0
2016/12/05	R207	03/08/2017	8.41	Call	Bond Future	957.4300	0.9574	1,046.9200	1.0469	9.347	0	0	0
2016/12/05	R207	03/08/2017	8.39	Call	Bond Future	934.8900	0.9349	1,023.0700	1.0231	9.432	0	0	0
2016/12/05	R207	03/08/2017	8.40	Call	Bond Future	946.1200	0.9461	1,034.9500	1.0350	9.389	0	0	0
2016/12/05	R208	02/02/2017			Bond Future	8.4949	96.4080	8.4265	96.6345	(0.805)	0.0000	0.0000	33,468
2016/12/05	R208	02/02/2017	8.64	Call	Bond Future	988.2800	0.9883	1,114.7800	1.1148	12.800	0	0	0
2016/12/05	R208	02/02/2017	8.63	Put	Bond Future	522.6100	0.5226	421.0100	0.4210	(19.441)	0	0	0
2016/12/05	R208	02/02/2017	8.65	Put	Bond Future	497.2500	0.4973	398.9400	0.3989	(19.771)	0	0	0
2016/12/05	R208	02/02/2017	8.64	Put	Bond Future	509.8200	0.5098	409.8600	0.4099	(19.607)	0	0	0
2016/12/05	R208	02/02/2017	8.65	Call	Bond Future	1,008.5700	1.0086	1,136.7200	1.1367	12.706	0	0	0
2016/12/05	R208	02/02/2017	8.63	Call	Bond Future	968.2000	0.9682	1,093.0600	1.0931	12.896	0	0	0
2016/12/05	R208	04/05/2017	8.39	Call	Bond Future	877.7600	0.8778	970.7800	0.9708	10.597	0	0	0
2016/12/05	R208	04/05/2017			Bond Future	8.5417	94.8772	8.4688	95.1062	(0.853)	0.0000	0.0000	0
2016/12/05	R208	04/05/2017	8.37	Call	Bond Future	850.1900	0.8502	941.1600	0.9412	10.700	0	0	0
2016/12/05	R208	04/05/2017	8.38	Call	Bond Future	863.9100	0.8639	955.9000	0.9559	10.648	0	0	0
2016/12/05	R208	04/05/2017	8.37	Put	Bond Future	1,390.9600	1.3910	1,252.9300	1.2529	(9.923)	0	0	0
2016/12/05	R208	04/05/2017	8.39	Put	Bond Future	1,355.3500	1.3553	1,219.3700	1.2194	(10.033)	0	0	0
2016/12/05	R208	04/05/2017	8.38	Put	Bond Future	1,373.0800	1.3731	1,236.0700	1.2361	(9.978)	0	0	0
2016/12/05	R208	03/08/2017	8.32	Call	Bond Future	997.6900	0.9977	1,090.6400	1.0906	9.317	0	0	0
2016/12/05	R208	03/08/2017			Bond Future	8.5731	96.7776	8.4943	97.0119	(0.919)	0.0000	0.0000	0
2016/12/05	R208	03/08/2017	8.30	Call	Bond Future	972.4100	0.9724	1,063.7300	1.0637	9.391	0	0	0
2016/12/05	R208	03/08/2017	8.31	Call	Bond Future	985.0000	0.9850	1,077.1300	1.0771	9.353	0	0	0

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2016/12/05	R208	03/08/2017	8.30	Put	Bond Future	1,787.7900	1.7878	1,644.8000	1.6448	(7.998)	0	0	0
2016/12/05	R208	03/08/2017	8.32	Put	Bond Future	1,753.0800	1.7531	1,611.7200	1.6117	(8.064)	0	0	0
2016/12/05	R208	03/08/2017	8.31	Put	Bond Future	1,770.3800	1.7704	1,628.2000	1.6282	(8.031)	0	0	0
2016/12/05	R209	02/02/2017	9.55	Put	Bond Future	2,286.9000	2.2869	1,979.9500	1.9800	(13.422)	0	0	0
2016/12/05	R209	02/02/2017			Bond Future	9.6913	72.5094	9.6195	72.9878	(0.741)	0.0000	0.0000	63,540
2016/12/05	R209	02/02/2017	9.54	Put	Bond Future	2,326.4000	2.3264	2,016.6500	2.0166	(13.315)	0	0	0
2016/12/05	R209	02/02/2017	9.55	Call	Bond Future	1,340.6600	1.3407	1,512.1300	1.5121	12.790	0	0	0
2016/12/05	R209	02/02/2017	9.53	Call	Bond Future	1,284.6400	1.2846	1,450.5300	1.4505	12.913	0	0	0
2016/12/05	R209	02/02/2017	9.54	Call	Bond Future	1,312.4700	1.3125	1,481.1400	1.4811	12.851	0	0	0
2016/12/05	R209	02/02/2017	9.53	Put	Bond Future	2,366.3500	2.3663	2,053.8200	2.0538	(13.207)	0	0	0
2016/12/05	R209	04/05/2017	9.48	Put	Bond Future	3,762.7000	3.7627	3,460.8000	3.4608	(8.023)	0	0	0
2016/12/05	R209	04/05/2017			Bond Future	9.7396	70.7665	9.6659	71.2529	(0.756)	0.0000	0.0000	0
2016/12/05	R209	04/05/2017	9.47	Put	Bond Future	3,803.7800	3.8038	3,500.0800	3.5001	(7.984)	0	0	0
2016/12/05	R209	04/05/2017	9.46	Call	Bond Future	1,972.0500	1.9721	2,152.9300	2.1529	9.172	0	0	0
2016/12/05	R209	04/05/2017	9.47	Call	Bond Future	1,998.7700	1.9988	2,181.4600	2.1815	9.140	0	0	0
2016/12/05	R209	04/05/2017	9.48	Call	Bond Future	2,025.8900	2.0259	2,210.3800	2.2104	9.107	0	0	0
2016/12/05	R209	04/05/2017	9.46	Put	Bond Future	3,845.3600	3.8454	3,539.8500	3.5399	(7.945)	0	0	0
2016/12/05	R209	03/08/2017			Bond Future	9.7818	72.1841	9.7059	72.6807	(0.775)	0.0000	0.0000	0
2016/12/05	R209	03/08/2017	9.44	Call	Bond Future	2,515.7600	2.5158	2,709.5000	2.7095	7.701	0	0	0
2016/12/05	R209	03/08/2017	9.43	Put	Bond Future	4,838.3600	4.8384	4,534.0200	4.5340	(6.290)	0	0	0
2016/12/05	R209	03/08/2017	9.45	Put	Bond Future	4,755.2800	4.7553	4,453.8700	4.4539	(6.338)	0	0	0
2016/12/05	R209	03/08/2017	9.44	Put	Bond Future	4,796.6900	4.7967	4,493.8100	4.4938	(6.314)	0	0	0
2016/12/05	R209	03/08/2017	9.45	Call	Bond Future	2,542.6600	2.5427	2,737.8700	2.7379	7.677	0	0	0
2016/12/05	R209	03/08/2017	9.43	Call	Bond Future	2,489.0100	2.4890	2,681.2900	2.6813	7.725	0	0	0
2016/12/05	R210	02/02/2017	190.85	Put	Bond Future	3,352.5800	3.3526	3,372.9400	3.3729	0.607	0	0	0
2016/12/05	R210	02/02/2017			Bond Future	187.4974	187.4974	187.4771	187.4771	(0.011)	0.0000	0.0000	1,885
2016/12/05	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R210	02/02/2017	190.84	Put	Bond Future	3,342.5800	3.3426	3,362.9400	3.3629	0.609	0	0	0
2016/12/05	R210	02/02/2017	190.86	Put	Bond Future	3,362.5800	3.3626	3,382.9400	3.3829	0.605	0	0	0
2016/12/05	R210	04/05/2017			Bond Future	188.8319	188.8319	188.8074	188.8074	(0.013)	0.0000	0.0000	0
2016/12/05	R210	04/05/2017	192.31	Put	Bond Future	3,478.0600	3.4781	3,502.5800	3.5026	0.705	0	0	0
2016/12/05	R210	04/05/2017	192.33	Put	Bond Future	3,498.0600	3.4981	3,522.5800	3.5226	0.701	0	0	0
2016/12/05	R210	04/05/2017	192.32	Put	Bond Future	3,488.0600	3.4881	3,512.5800	3.5126	0.703	0	0	0
2016/12/05	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R210	03/08/2017	196.29	Put	Bond Future	3,665.4400	3.6654	3,689.0600	3.6891	0.644	0	0	0
2016/12/05	R210	03/08/2017			Bond Future	192.6246	192.6246	192.6009	192.6009	(0.012)	0.0000	0.0000	0
2016/12/05	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R210	03/08/2017	196.28	Put	Bond Future	3,655.4400	3.6554	3,679.0600	3.6791	0.646	0	0	0
2016/12/05	R210	03/08/2017	196.30	Put	Bond Future	3,675.4400	3.6754	3,699.0600	3.6991	0.643	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
2016/12/05	R212	02/02/2017	149.29	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R212	02/02/2017			Bond Future	146.5845	146.5845	146.4275	146.4275	(0.107)	0.0000	0.0000	3,380
2016/12/05	R212	02/02/2017	149.27	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R212	02/02/2017	149.28	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R212	02/02/2017	149.27	Put	Bond Future	2,685.5300	2.6855	2,842.5000	2.8425	5.845	0	0	0
2016/12/05	R212	02/02/2017	149.29	Put	Bond Future	2,705.5300	2.7055	2,862.5000	2.8625	5.802	0	0	0
2016/12/05	R212	02/02/2017	149.28	Put	Bond Future	2,695.5300	2.6955	2,852.5000	2.8525	5.823	0	0	0
2016/12/05	R212	04/05/2017	152.24	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R212	04/05/2017			Bond Future	149.4400	149.4400	149.2771	149.2771	(0.109)	0.0000	0.0000	0
2016/12/05	R212	04/05/2017	152.25	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R212	04/05/2017	152.23	Put	Bond Future	2,790.0000	2.7900	2,952.9000	2.9529	5.839	0	0	0
2016/12/05	R212	04/05/2017	152.25	Put	Bond Future	2,810.0000	2.8100	2,972.9000	2.9729	5.797	0	0	0
2016/12/05	R212	04/05/2017	152.23	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R212	04/05/2017	152.24	Put	Bond Future	2,800.0000	2.8000	2,962.9000	2.9629	5.818	0	0	0
2016/12/05	R212	03/08/2017			Bond Future	150.4097	150.4097	150.2446	150.2446	(0.110)	0.0000	0.0000	0
2016/12/05	R212	03/08/2017	153.34	Put	Bond Future	2,930.3000	2.9303	3,095.4100	3.0954	5.635	0	0	0
2016/12/05	R212	03/08/2017	153.36	Put	Bond Future	2,950.3000	2.9503	3,115.4100	3.1154	5.596	0	0	0
2016/12/05	R212	03/08/2017	153.35	Put	Bond Future	2,940.3000	2.9403	3,105.4100	3.1054	5.615	0	0	0
2016/12/05	R212	03/08/2017	153.34	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R212	03/08/2017	153.35	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R212	03/08/2017	153.36	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/05	R213	02/02/2017	9.40	Call	Bond Future	1,407.0300	1.4070	1,590.2200	1.5902	13.020	0	0	0
2016/12/05	R213	02/02/2017	9.42	Call	Bond Future	1,466.4000	1.4664	1,655.4700	1.6555	12.893	0	0	0
2016/12/05	R213	02/02/2017			Bond Future	9.4992	83.9127	9.4272	84.3908	(0.758)	0.0000	0.0000	50,655
2016/12/05	R213	02/02/2017	9.41	Call	Bond Future	1,436.4600	1.4365	1,622.5900	1.6226	12.958	0	0	0
2016/12/05	R213	02/02/2017	9.40	Put	Bond Future	2,066.8700	2.0669	1,771.9700	1.7720	(14.268)	0	0	0
2016/12/05	R213	02/02/2017	9.42	Put	Bond Future	1,992.6400	1.9926	1,703.6200	1.7036	(14.504)	0	0	0
2016/12/05	R213	02/02/2017	9.41	Put	Bond Future	2,029.4600	2.0295	1,737.5000	1.7375	(14.386)	0	0	0
2016/12/05	R213	04/05/2017			Bond Future	9.5474	81.9901	9.4734	82.4759	(0.776)	0.0000	0.0000	0
2016/12/05	R213	04/05/2017	9.35	Put	Bond Future	3,414.1700	3.4142	3,122.4900	3.1225	(8.543)	0	0	0
2016/12/05	R213	04/05/2017	9.37	Put	Bond Future	3,337.3300	3.3373	3,049.3700	3.0494	(8.628)	0	0	0
2016/12/05	R213	04/05/2017	9.35	Call	Bond Future	2,109.8000	2.1098	2,303.9300	2.3039	9.201	0	0	0
2016/12/05	R213	04/05/2017	9.36	Put	Bond Future	3,375.6000	3.3756	3,085.7800	3.0858	(8.586)	0	0	0
2016/12/05	R213	04/05/2017	9.36	Call	Bond Future	2,138.0000	2.1380	2,333.9900	2.3340	9.167	0	0	0
2016/12/05	R213	04/05/2017	9.37	Call	Bond Future	2,166.4300	2.1664	2,364.2800	2.3643	9.133	0	0	0
2016/12/05	R213	03/08/2017	9.33	Put	Bond Future	4,348.4000	4.3484	4,056.1400	4.0561	(6.721)	0	0	0
2016/12/05	R213	03/08/2017			Bond Future	9.5892	83.6323	9.5127	84.1285	(0.798)	0.0000	0.0000	0
2016/12/05	R213	03/08/2017	9.35	Put	Bond Future	4,271.5400	4.2715	3,982.2800	3.9823	(6.772)	0	0	0
2016/12/05	R213	03/08/2017	9.33	Call	Bond Future	2,649.8500	2.6499	2,853.7600	2.8538	7.695	0	0	0
2016/12/05	R213	03/08/2017	9.34	Put	Bond Future	4,309.8500	4.3099	4,019.0900	4.0191	(6.746)	0	0	0
2016/12/05	R213	03/08/2017	9.34	Call	Bond Future	2,677.7300	2.6777	2,883.1400	2.8831	7.671	0	0	0
2016/12/05	R213	03/08/2017	9.35	Call	Bond Future	2,705.7900	2.7058	2,912.7000	2.9127	7.647	0	0	0
2016/12/05	R214	02/02/2017			Bond Future	9.7570	72.8576	9.6852	73.3570	(0.736)	0.0000	0.0000	36,737
2016/12/05	R214	02/02/2017	9.67	Call	Bond Future	1,568.2900	1.5683	1,763.5400	1.7635	12.450	0	0	0
2016/12/05	R214	02/02/2017	9.66	Put	Bond Future	2,213.4400	2.2134	1,906.2800	1.9063	(13.877)	0	0	0
2016/12/05	R214	02/02/2017	9.68	Put	Bond Future	2,135.6100	2.1356	1,834.4200	1.8344	(14.103)	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
2016/12/05	R214	02/02/2017	9.67	Put	Bond Future	2,174.2300	2.1742	1,870.0500	1.8700	(13.990)	0	0	0
2016/12/05	R214	02/02/2017	9.68	Call	Bond Future	1,599.7300	1.5997	1,797.9700	1.7980	12.392	0	0	0
2016/12/05	R214	02/02/2017	9.66	Call	Bond Future	1,537.3400	1.5373	1,729.6100	1.7296	12.507	0	0	0
2016/12/05	R214	04/05/2017	9.58	Put	Bond Future	3,782.1300	3.7821	3,474.1900	3.4742	(8.142)	0	0	0
2016/12/05	R214	04/05/2017			Bond Future	9.8032	70.9740	9.7296	71.4818	(0.751)	0.0000	0.0000	0
2016/12/05	R214	04/05/2017	9.57	Put	Bond Future	3,824.3000	3.8243	3,514.4700	3.5145	(8.102)	0	0	0
2016/12/05	R214	04/05/2017	9.58	Call	Bond Future	2,224.0700	2.2241	2,423.8800	2.4239	8.984	0	0	0
2016/12/05	R214	04/05/2017	9.56	Call	Bond Future	2,166.5300	2.1665	2,362.5600	2.3626	9.048	0	0	0
2016/12/05	R214	04/05/2017	9.57	Call	Bond Future	2,195.1000	2.1951	2,393.0200	2.3930	9.016	0	0	0
2016/12/05	R214	04/05/2017	9.56	Put	Bond Future	3,866.9900	3.8670	3,555.2700	3.5553	(8.061)	0	0	0
2016/12/05	R214	03/08/2017	9.51	Call	Bond Future	2,682.7800	2.6828	2,886.9100	2.8869	7.609	0	0	0
2016/12/05	R214	03/08/2017			Bond Future	9.8439	72.3957	9.7682	72.9141	(0.769)	0.0000	0.0000	0
2016/12/05	R214	03/08/2017	9.52	Call	Bond Future	2,710.8800	2.7109	2,916.5400	2.9165	7.586	0	0	0
2016/12/05	R214	03/08/2017	9.53	Call	Bond Future	2,739.3700	2.7394	2,946.5600	2.9466	7.563	0	0	0
2016/12/05	R214	03/08/2017	9.51	Put	Bond Future	5,016.9100	5.0169	4,702.6100	4.7026	(6.265)	0	0	0
2016/12/05	R214	03/08/2017	9.53	Put	Bond Future	4,930.1200	4.9301	4,618.8800	4.6189	(6.313)	0	0	0
2016/12/05	R214	03/08/2017	9.52	Put	Bond Future	4,973.2600	4.9733	4,660.4900	4.6605	(6.289)	0	0	0
2016/12/05	R248	02/02/2017	9.76	Put	Bond Future	2,686.8400	2.6868	2,312.0200	2.3120	(13.950)	0	0	0
2016/12/05	R248	02/02/2017	9.78	Put	Bond Future	2,595.0600	2.5951	2,227.5500	2.2275	(14.162)	0	0	0
2016/12/05	R248	02/02/2017			Bond Future	9.8083	93.6185	9.7364	94.2548	(0.733)	0.0000	0.0000	68,598
2016/12/05	R248	02/02/2017	9.77	Put	Bond Future	2,640.5800	2.6406	2,269.4100	2.2694	(14.056)	0	0	0
2016/12/05	R248	02/02/2017	9.76	Call	Bond Future	2,260.6000	2.2606	2,522.1200	2.5221	11.569	0	0	0
2016/12/05	R248	02/02/2017	9.77	Call	Bond Future	2,302.9600	2.3030	2,568.1300	2.5681	11.514	0	0	0
2016/12/05	R248	02/02/2017	9.78	Call	Bond Future	2,345.9000	2.3459	2,614.7300	2.6147	11.460	0	0	0
2016/12/05	R248	04/05/2017	9.66	Call	Bond Future	3,091.9700	3.0920	3,353.6300	3.3536	8.463	0	0	0
2016/12/05	R248	04/05/2017			Bond Future	9.8561	90.9964	9.7823	91.6433	(0.748)	0.0000	0.0000	0
2016/12/05	R248	04/05/2017	9.67	Call	Bond Future	3,130.1200	3.1301	3,394.1100	3.3941	8.434	0	0	0
2016/12/05	R248	04/05/2017	9.65	Put	Bond Future	4,882.6800	4.8827	4,495.1300	4.4951	(7.937)	0	0	0
2016/12/05	R248	04/05/2017	9.67	Put	Bond Future	4,778.3600	4.7784	4,395.4800	4.3955	(8.013)	0	0	0
2016/12/05	R248	04/05/2017	9.65	Call	Bond Future	3,054.0800	3.0541	3,313.4000	3.3134	8.491	0	0	0
2016/12/05	R248	04/05/2017	9.66	Put	Bond Future	4,830.3100	4.8303	4,445.1000	4.4451	(7.975)	0	0	0
2016/12/05	R248	03/08/2017			Bond Future	9.8985	92.8191	9.8226	93.4797	(0.767)	0.0000	0.0000	0
2016/12/05	R248	03/08/2017	9.57	Call	Bond Future	3,612.0100	3.6120	3,874.6700	3.8747	7.272	0	0	0
2016/12/05	R248	03/08/2017	9.56	Put	Bond Future	6,589.1100	6.5891	6,189.3200	6.1893	(6.067)	0	0	0
2016/12/05	R248	03/08/2017	9.58	Put	Bond Future	6,478.6000	6.4786	6,082.5800	6.0826	(6.113)	0	0	0
2016/12/05	R248	03/08/2017	9.57	Put	Bond Future	6,533.5300	6.5335	6,135.6200	6.1356	(6.090)	0	0	0
2016/12/05	R248	03/08/2017	9.58	Call	Bond Future	3,648.5000	3.6485	3,913.0500	3.9131	7.251	0	0	0
2016/12/05	R248	03/08/2017	9.56	Call	Bond Future	3,576.0100	3.5760	3,836.7900	3.8368	7.292	0	0	0

Total

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