



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 02/11/2016 TO 02/11/2016

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
2016/11/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	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
2016/11/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	2025	03/11/2016			Bond Future	128.6943	128.6943	128.3358	128.3358	(0.279)	0.0000	0.0000	2,542
2016/11/02	2025	03/11/2016	129.21	Put	Bond Future	515.7400	0.5157	874.2400	0.8742	69.512	0	0	0
2016/11/02	2025	03/11/2016	129.23	Put	Bond Future	535.7400	0.5357	894.2400	0.8942	66.917	0	0	0
2016/11/02	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2025	03/11/2016	129.22	Put	Bond Future	525.7400	0.5257	884.2400	0.8842	68.190	0	0	0
2016/11/02	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2025	02/02/2017	130.01	Put	Bond Future	142.3200	0.1423	509.0700	0.5091	257.694	0	0	0
2016/11/02	2025	02/02/2017			Bond Future	129.8677	129.8677	129.5009	129.5009	(0.282)	0.0000	0.0000	3,231
2016/11/02	2025	02/02/2017	130.00	Put	Bond Future	132.3200	0.1323	499.0700	0.4991	277.169	0	0	0
2016/11/02	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2025	02/02/2017	129.99	Put	Bond Future	122.3200	0.1223	489.0700	0.4891	299.828	0	0	0
2016/11/02	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2025	04/05/2017			Bond Future	132.4284	132.4284	132.0533	132.0533	(0.283)	0.0000	0.0000	0
2016/11/02	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2025	04/05/2017	132.56	Put	Bond Future	131.6000	0.1316	506.6800	0.5067	285.015	0	0	0
2016/11/02	2025	04/05/2017	132.58	Put	Bond Future	151.6000	0.1516	526.6800	0.5267	247.414	0	0	0
2016/11/02	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2025	04/05/2017	132.57	Put	Bond Future	141.6000	0.1416	516.6800	0.5167	264.887	0	0	0
2016/11/02	2025	03/08/2017			Bond Future	133.8126	133.8126	133.4262	133.4262	(0.289)	0.0000	0.0000	0
2016/11/02	2025	03/08/2017	133.96	Put	Bond Future	147.3500	0.1473	533.7900	0.5338	262.260	0	0	0
2016/11/02	2025	03/08/2017	133.98	Put	Bond Future	167.3500	0.1673	553.7900	0.5538	230.917	0	0	0
2016/11/02	2025	03/08/2017	133.97	Put	Bond Future	157.3500	0.1573	543.7900	0.5438	245.593	0	0	0
2016/11/02	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2030	03/11/2016			Bond Future	9.1522	93.4165	9.0405	94.2160	(1.220)	0.0000	0.0000	16,748
2016/11/02	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2030	03/11/2016	9.33	Call	Bond Future	1,253.6300	1.2536	2,053.0900	2.0531	63.772	0	0	0
2016/11/02	2030	03/11/2016	9.34	Call	Bond Future	1,323.4000	1.3234	2,122.8600	2.1229	60.410	0	0	0
2016/11/02	2030	03/11/2016	9.35	Call	Bond Future	1,393.1000	1.3931	2,192.5600	2.1926	57.387	0	0	0
2016/11/02	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2030	02/02/2017			Bond Future	9.1972	91.1855	9.0820	91.9991	(1.253)	0.0000	0.0000	28,852
2016/11/02	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2030	02/02/2017	9.29	Call	Bond Future	647.8400	0.6478	1,461.4300	1.4614	125.585	0	0	0

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2016/11/02	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2030	02/02/2017	9.30	Call	Bond Future	717.2800	0.7173	1,530.8700	1.5309	113.427	0	0	0
2016/11/02	2030	02/02/2017	9.31	Call	Bond Future	786.6500	0.7867	1,600.2400	1.6002	103.425	0	0	0
2016/11/02	2030	04/05/2017	9.33	Call	Bond Future	625.1700	0.6252	1,453.9500	1.4540	132.569	0	0	0
2016/11/02	2030	04/05/2017			Bond Future	9.2393	92.9785	9.1203	93.8073	(1.288)	0.0000	0.0000	0
2016/11/02	2030	04/05/2017	9.34	Call	Bond Future	693.7000	0.6937	1,522.4800	1.5225	119.472	0	0	0
2016/11/02	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2030	04/05/2017	9.32	Call	Bond Future	556.5700	0.5566	1,385.3500	1.3853	148.908	0	0	0
2016/11/02	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2030	03/08/2017	9.33	Call	Bond Future	390.2800	0.3903	1,233.3800	1.2334	216.024	0	0	0
2016/11/02	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2030	03/08/2017			Bond Future	9.2727	90.8741	9.1500	91.7172	(1.323)	0.0000	0.0000	0
2016/11/02	2030	03/08/2017	9.34	Call	Bond Future	458.1500	0.4581	1,301.2500	1.3013	184.023	0	0	0
2016/11/02	2030	03/08/2017	9.35	Call	Bond Future	525.9400	0.5259	1,369.0400	1.3690	160.303	0	0	0
2016/11/02	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2032	03/11/2016			Bond Future	9.2523	92.7279	9.1505	93.5098	(1.099)	0.0000	0.0000	5,107
2016/11/02	2032	03/11/2016	10.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2032	03/11/2016	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2032	03/11/2016	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2032	03/11/2016	10.30	Call	Bond Future	7,522.9100	7.5229	8,304.8300	8.3048	10.394	0	0	0
2016/11/02	2032	03/11/2016	10.28	Call	Bond Future	7,387.9200	7.3879	8,169.8400	8.1698	10.584	0	0	0
2016/11/02	2032	03/11/2016	10.29	Call	Bond Future	7,455.4500	7.4554	8,237.3700	8.2374	10.488	0	0	0
2016/11/02	2032	02/02/2017	9.53	Call	Bond Future	3,359.7300	3.3597	3,863.8300	3.8638	15.004	0	0	0
2016/11/02	2032	02/02/2017			Bond Future	9.2997	94.4897	9.1949	95.2854	(1.127)	0.0000	0.0000	14,080
2016/11/02	2032	02/02/2017	9.51	Call	Bond Future	3,269.5700	3.2696	3,766.3700	3.7664	15.195	0	0	0
2016/11/02	2032	02/02/2017	9.52	Call	Bond Future	3,314.4200	3.3144	3,814.8800	3.8149	15.099	0	0	0
2016/11/02	2032	02/02/2017	9.51	Put	Bond Future	1,702.2400	1.7022	1,403.3300	1.4033	(17.560)	0	0	0
2016/11/02	2032	02/02/2017	9.53	Put	Bond Future	1,645.3900	1.6454	1,353.7800	1.3538	(17.723)	0	0	0
2016/11/02	2032	02/02/2017	9.52	Put	Bond Future	1,673.5400	1.6735	1,378.2900	1.3783	(17.642)	0	0	0
2016/11/02	2032	04/05/2017	9.45	Call	Bond Future	3,805.5300	3.8055	4,262.5800	4.2626	12.010	0	0	0
2016/11/02	2032	04/05/2017			Bond Future	9.3403	92.1876	9.2323	92.9982	(1.156)	0.0000	0.0000	0
2016/11/02	2032	04/05/2017	9.46	Call	Bond Future	3,845.9700	3.8460	4,305.7700	4.3058	11.955	0	0	0
2016/11/02	2032	04/05/2017	9.44	Put	Bond Future	3,026.1500	3.0262	2,669.9200	2.6699	(11.772)	0	0	0
2016/11/02	2032	04/05/2017	9.46	Put	Bond Future	2,959.5900	2.9596	2,608.8800	2.6089	(11.850)	0	0	0
2016/11/02	2032	04/05/2017	9.44	Call	Bond Future	3,765.3100	3.7653	4,219.5900	4.2196	12.065	0	0	0
2016/11/02	2032	04/05/2017	9.45	Put	Bond Future	2,992.7200	2.9927	2,639.2600	2.6393	(11.811)	0	0	0
2016/11/02	2032	03/08/2017	9.43	Put	Bond Future	3,913.5400	3.9135	3,538.5400	3.5385	(9.582)	0	0	0
2016/11/02	2032	03/08/2017			Bond Future	9.3713	94.0746	9.2603	94.8990	(1.185)	0.0000	0.0000	0
2016/11/02	2032	03/08/2017	9.45	Put	Bond Future	3,844.5100	3.8445	3,474.1400	3.4741	(9.634)	0	0	0
2016/11/02	2032	03/08/2017	9.44	Put	Bond Future	3,878.9000	3.8789	3,506.2200	3.5062	(9.608)	0	0	0
2016/11/02	2032	03/08/2017	9.44	Call	Bond Future	4,383.4700	4.3835	4,835.2500	4.8352	10.306	0	0	0
2016/11/02	2032	03/08/2017	9.43	Call	Bond Future	4,344.8800	4.3449	4,794.3400	4.7943	10.345	0	0	0
2016/11/02	2032	03/08/2017	9.45	Call	Bond Future	4,422.2200	4.4222	4,876.3100	4.8763	10.268	0	0	0
2016/11/02	2033	03/11/2016			Bond Future	107.2701	107.2701	107.2136	107.2136	(0.053)	0.0000	0.0000	4,578

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2016/11/02	2033	03/11/2016	109.16	Put	Bond Future	1,889.9200	1.8899	1,946.3500	1.9463	2.986	0	0	0
2016/11/02	2033	03/11/2016	109.17	Put	Bond Future	1,899.9200	1.8999	1,956.3500	1.9563	2.970	0	0	0
2016/11/02	2033	03/11/2016	109.18	Put	Bond Future	1,909.9200	1.9099	1,966.3500	1.9663	2.955	0	0	0
2016/11/02	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2033	02/02/2017			Bond Future	109.3148	109.3148	109.2560	109.2560	(0.054)	0.0000	0.0000	5,278
2016/11/02	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2033	02/02/2017	109.70	Put	Bond Future	385.1700	0.3852	443.9500	0.4440	15.261	0	0	0
2016/11/02	2033	02/02/2017	109.71	Put	Bond Future	395.1700	0.3952	453.9500	0.4540	14.875	0	0	0
2016/11/02	2033	02/02/2017	109.72	Put	Bond Future	405.1700	0.4052	463.9500	0.4640	14.507	0	0	0
2016/11/02	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2033	04/05/2017			Bond Future	110.4309	110.4309	110.3701	110.3701	(0.055)	0.0000	0.0000	0
2016/11/02	2033	04/05/2017	110.83	Put	Bond Future	399.0600	0.3991	459.8700	0.4599	15.238	0	0	0
2016/11/02	2033	04/05/2017	110.85	Put	Bond Future	419.0600	0.4191	479.8700	0.4799	14.511	0	0	0
2016/11/02	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2033	04/05/2017	110.84	Put	Bond Future	409.0600	0.4091	469.8700	0.4699	14.866	0	0	0
2016/11/02	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2033	03/08/2017	113.14	Put	Bond Future	443.4800	0.4435	508.5500	0.5085	14.673	0	0	0
2016/11/02	2033	03/08/2017			Bond Future	112.6965	112.6965	112.6315	112.6315	(0.058)	0.0000	0.0000	0
2016/11/02	2033	03/08/2017	113.13	Put	Bond Future	433.4800	0.4335	498.5500	0.4985	15.011	0	0	0
2016/11/02	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2033	03/08/2017	113.12	Put	Bond Future	423.4800	0.4235	488.5500	0.4885	15.366	0	0	0
2016/11/02	2037	03/11/2016	10.35	Call	Bond Future	7,372.3000	7.3723	8,231.9000	8.2319	11.660	0	0	0
2016/11/02	2037	03/11/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2037	03/11/2016			Bond Future	9.4121	94.1024	9.3105	94.9619	(1.080)	0.0000	0.0000	23,655
2016/11/02	2037	03/11/2016	10.36	Call	Bond Future	7,445.7900	7.4458	8,305.3900	8.3054	11.545	0	0	0
2016/11/02	2037	03/11/2016	10.37	Call	Bond Future	7,519.1700	7.5192	8,378.7700	8.3788	11.432	0	0	0
2016/11/02	2037	03/11/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2037	03/11/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2037	02/02/2017	9.68	Put	Bond Future	1,892.1800	1.8922	1,567.1800	1.5672	(17.176)	0	0	0
2016/11/02	2037	02/02/2017			Bond Future	9.4575	91.6341	9.3530	92.5089	(1.105)	0.0000	0.0000	40,834
2016/11/02	2037	02/02/2017	9.67	Put	Bond Future	1,923.8800	1.9239	1,594.9500	1.5950	(17.097)	0	0	0
2016/11/02	2037	02/02/2017	9.68	Call	Bond Future	3,711.8300	3.7118	4,261.6500	4.2617	14.813	0	0	0
2016/11/02	2037	02/02/2017	9.66	Call	Bond Future	3,614.2300	3.6142	4,156.1700	4.1562	14.995	0	0	0
2016/11/02	2037	02/02/2017	9.67	Call	Bond Future	3,662.9700	3.6630	4,208.8600	4.2089	14.903	0	0	0
2016/11/02	2037	02/02/2017	9.66	Put	Bond Future	1,955.8200	1.9558	1,622.9400	1.6229	(17.020)	0	0	0
2016/11/02	2037	04/05/2017			Bond Future	9.5001	93.4359	9.3926	94.3271	(1.131)	0.0000	0.0000	0
2016/11/02	2037	04/05/2017	9.58	Put	Bond Future	3,498.4800	3.4985	3,101.2800	3.1013	(11.354)	0	0	0
2016/11/02	2037	04/05/2017	9.60	Put	Bond Future	3,423.3200	3.4233	3,032.0900	3.0321	(11.428)	0	0	0
2016/11/02	2037	04/05/2017	9.59	Put	Bond Future	3,460.8600	3.4609	3,066.6600	3.0667	(11.390)	0	0	0
2016/11/02	2037	04/05/2017	9.60	Call	Bond Future	4,239.4300	4.2394	4,739.4000	4.7394	11.793	0	0	0
2016/11/02	2037	04/05/2017	9.58	Call	Bond Future	4,152.0700	4.1521	4,646.0700	4.6461	11.898	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
2016/11/02	2037	04/05/2017	9.59	Call	Bond Future	4,195.7700	4.1958	4,692.7700	4.6928	11.845	0	0	0
2016/11/02	2037	03/08/2017	9.57	Call	Bond Future	4,808.6400	4.8086	5,299.3100	5.2993	10.204	0	0	0
2016/11/02	2037	03/08/2017			Bond Future	9.5355	91.0904	9.4252	91.9972	(1.157)	0.0000	0.0000	0
2016/11/02	2037	03/08/2017	9.58	Call	Bond Future	4,850.5000	4.8505	5,343.6700	5.3437	10.167	0	0	0
2016/11/02	2037	03/08/2017	9.56	Put	Bond Future	4,567.4200	4.5674	4,148.7800	4.1488	(9.166)	0	0	0
2016/11/02	2037	03/08/2017	9.57	Put	Bond Future	4,528.2300	4.5282	4,112.0800	4.1121	(9.190)	0	0	0
2016/11/02	2037	03/08/2017	9.58	Put	Bond Future	4,488.9900	4.4890	4,075.3400	4.0753	(9.215)	0	0	0
2016/11/02	2037	03/08/2017	9.56	Call	Bond Future	4,766.6200	4.7666	5,254.8000	5.2548	10.242	0	0	0
2016/11/02	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2038	03/11/2016			Bond Future	134.9589	134.9589	134.6597	134.6597	(0.222)	0.0000	0.0000	13,411
2016/11/02	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2038	03/11/2016	136.31	Put	Bond Future	1,351.0800	1.3511	1,650.2800	1.6503	22.145	0	0	0
2016/11/02	2038	03/11/2016	136.33	Put	Bond Future	1,371.0800	1.3711	1,670.2800	1.6703	21.822	0	0	0
2016/11/02	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2038	03/11/2016	136.32	Put	Bond Future	1,361.0800	1.3611	1,660.2800	1.6603	21.983	0	0	0
2016/11/02	2038	02/02/2017	137.07	Put	Bond Future	978.1700	0.9782	1,284.5900	1.2846	31.326	0	0	0
2016/11/02	2038	02/02/2017			Bond Future	136.0918	136.0918	135.7854	135.7854	(0.225)	0.0000	0.0000	22,147
2016/11/02	2038	02/02/2017	137.06	Put	Bond Future	968.1700	0.9682	1,274.5900	1.2746	31.649	0	0	0
2016/11/02	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2038	02/02/2017	137.05	Put	Bond Future	958.1700	0.9582	1,264.5900	1.2646	31.980	0	0	0
2016/11/02	2038	04/05/2017	139.77	Put	Bond Future	994.6400	0.9946	1,308.1700	1.3082	31.522	0	0	0
2016/11/02	2038	04/05/2017			Bond Future	138.7754	138.7754	138.4618	138.4618	(0.226)	0.0000	0.0000	0
2016/11/02	2038	04/05/2017	139.79	Put	Bond Future	1,014.6400	1.0146	1,328.1700	1.3282	30.901	0	0	0
2016/11/02	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2038	04/05/2017	139.78	Put	Bond Future	1,004.6400	1.0046	1,318.1700	1.3182	31.208	0	0	0
2016/11/02	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2038	03/08/2017			Bond Future	140.1233	140.1233	139.7994	139.7994	(0.231)	0.0000	0.0000	0
2016/11/02	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2038	03/08/2017	141.16	Put	Bond Future	1,036.6900	1.0367	1,360.5700	1.3606	31.242	0	0	0
2016/11/02	2038	03/08/2017	141.18	Put	Bond Future	1,056.6900	1.0567	1,380.5700	1.3806	30.650	0	0	0
2016/11/02	2038	03/08/2017	141.17	Put	Bond Future	1,046.6900	1.0467	1,370.5700	1.3706	30.943	0	0	0
2016/11/02	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2040	03/11/2016			Bond Future	9.4621	98.1061	9.3605	99.0288	(1.074)	0.0000	0.0000	257
2016/11/02	2040	03/11/2016	9.69	Put	Bond Future	12.9800	0.0130	0.0100	0.0000	(99.923)	0	0	0
2016/11/02	2040	03/11/2016	9.71	Put	Bond Future	8.5100	0.0085	0.0000	0.0000	(100.000)	0	0	0
2016/11/02	2040	03/11/2016	9.70	Put	Bond Future	10.5400	0.0105	0.0100	0.0000	(99.905)	0	0	0
2016/11/02	2040	03/11/2016	9.71	Call	Bond Future	2,199.2500	2.1993	3,113.4600	3.1135	41.569	0	0	0
2016/11/02	2040	03/11/2016	9.69	Call	Bond Future	2,030.0100	2.0300	2,939.7600	2.9398	44.815	0	0	0
2016/11/02	2040	03/11/2016	9.70	Call	Bond Future	2,114.4900	2.1145	3,026.6800	3.0267	43.140	0	0	0
2016/11/02	2040	02/02/2017	9.58	Call	Bond Future	3,286.0700	3.2861	3,810.2100	3.8102	15.950	0	0	0
2016/11/02	2040	02/02/2017			Bond Future	9.5075	95.4635	9.4031	96.4026	(1.099)	0.0000	0.0000	8,099
2016/11/02	2040	02/02/2017	9.59	Call	Bond Future	3,333.7400	3.3337	3,862.2800	3.8623	15.854	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
2016/11/02	2040	02/02/2017	9.60	Call	Bond Future	3,381.7500	3.3818	3,914.6800	3.9147	15.759	0	0	0
2016/11/02	2040	02/02/2017	9.58	Put	Bond Future	2,643.3700	2.6434	2,228.4100	2.2284	(15.698)	0	0	0
2016/11/02	2040	02/02/2017	9.60	Put	Bond Future	2,562.9200	2.5629	2,156.7500	2.1568	(15.848)	0	0	0
2016/11/02	2040	02/02/2017	9.59	Put	Bond Future	2,602.9100	2.6029	2,192.3500	2.1924	(15.773)	0	0	0
2016/11/02	2040	04/05/2017			Bond Future	9.5502	97.3406	9.4428	98.2974	(1.124)	0.0000	0.0000	0
2016/11/02	2040	04/05/2017	9.62	Put	Bond Future	3,872.1700	3.8722	3,442.5600	3.4426	(11.095)	0	0	0
2016/11/02	2040	04/05/2017	9.64	Put	Bond Future	3,790.4200	3.7904	3,367.1200	3.3671	(11.168)	0	0	0
2016/11/02	2040	04/05/2017	9.62	Call	Bond Future	4,485.8800	4.4859	5,012.9900	5.0130	11.750	0	0	0
2016/11/02	2040	04/05/2017	9.63	Put	Bond Future	3,830.9800	3.8310	3,404.5300	3.4045	(11.132)	0	0	0
2016/11/02	2040	04/05/2017	9.63	Call	Bond Future	4,532.0600	4.5321	5,062.3300	5.0623	11.700	0	0	0
2016/11/02	2040	04/05/2017	9.64	Call	Bond Future	4,578.7400	4.5787	5,112.1600	5.1122	11.650	0	0	0
2016/11/02	2040	03/08/2017			Bond Future	9.5859	94.8246	9.4756	95.7982	(1.150)	0.0000	0.0000	0
2016/11/02	2040	03/08/2017	9.61	Put	Bond Future	4,997.1200	4.9971	4,548.2600	4.5483	(8.982)	0	0	0
2016/11/02	2040	03/08/2017	9.63	Put	Bond Future	4,912.4400	4.9124	4,468.8400	4.4688	(9.030)	0	0	0
2016/11/02	2040	03/08/2017	9.61	Call	Bond Future	5,208.3200	5.2083	5,733.0500	5.7330	10.075	0	0	0
2016/11/02	2040	03/08/2017	9.62	Put	Bond Future	4,954.8000	4.9548	4,508.5700	4.5086	(9.006)	0	0	0
2016/11/02	2040	03/08/2017	9.62	Call	Bond Future	5,253.2200	5.2532	5,780.5800	5.7806	10.039	0	0	0
2016/11/02	2040	03/08/2017	9.63	Call	Bond Future	5,297.9600	5.2980	5,827.9500	5.8279	10.004	0	0	0
2016/11/02	2044	03/11/2016			Bond Future	9.4721	95.3430	9.3705	96.2783	(1.072)	0.0000	0.0000	2,058
2016/11/02	2044	03/11/2016	10.42	Call	Bond Future	8,011.1500	8.0112	8,946.4900	8.9465	11.675	0	0	0
2016/11/02	2044	03/11/2016	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2044	03/11/2016	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2044	03/11/2016	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2044	03/11/2016	10.43	Call	Bond Future	8,089.2400	8.0892	9,024.5800	9.0246	11.563	0	0	0
2016/11/02	2044	03/11/2016	10.41	Call	Bond Future	7,932.9400	7.9329	8,868.2800	8.8683	11.791	0	0	0
2016/11/02	2044	02/02/2017			Bond Future	9.5158	92.7731	9.4115	93.7250	(1.096)	0.0000	0.0000	20,162
2016/11/02	2044	02/02/2017	9.77	Call	Bond Future	4,271.3800	4.2714	4,880.7900	4.8808	14.267	0	0	0
2016/11/02	2044	02/02/2017	9.76	Put	Bond Future	2,052.7000	2.0527	1,706.0600	1.7061	(16.887)	0	0	0
2016/11/02	2044	02/02/2017	9.78	Put	Bond Future	1,986.9100	1.9869	1,648.4200	1.6484	(17.036)	0	0	0
2016/11/02	2044	02/02/2017	9.77	Put	Bond Future	2,019.6800	2.0197	1,677.1200	1.6771	(16.961)	0	0	0
2016/11/02	2044	02/02/2017	9.78	Call	Bond Future	4,325.2700	4.3253	4,938.7500	4.9388	14.184	0	0	0
2016/11/02	2044	02/02/2017	9.76	Call	Bond Future	4,217.6000	4.2176	4,822.9300	4.8229	14.352	0	0	0
2016/11/02	2044	04/05/2017			Bond Future	9.5568	94.5973	9.4497	95.5672	(1.121)	0.0000	0.0000	0
2016/11/02	2044	04/05/2017	9.67	Call	Bond Future	4,774.8400	4.7748	5,323.6800	5.3237	11.494	0	0	0
2016/11/02	2044	04/05/2017	9.66	Put	Bond Future	3,809.4800	3.8095	3,385.3200	3.3853	(11.134)	0	0	0
2016/11/02	2044	04/05/2017	9.68	Put	Bond Future	3,729.1100	3.7291	3,311.2500	3.3113	(11.205)	0	0	0
2016/11/02	2044	04/05/2017	9.67	Put	Bond Future	3,768.9900	3.7690	3,347.9800	3.3480	(11.170)	0	0	0
2016/11/02	2044	04/05/2017	9.68	Call	Bond Future	4,822.9400	4.8229	5,374.9300	5.3749	11.445	0	0	0
2016/11/02	2044	04/05/2017	9.66	Call	Bond Future	4,727.2200	4.7272	5,272.9100	5.2729	11.544	0	0	0
2016/11/02	2044	03/08/2017			Bond Future	9.5911	92.1504	9.4812	93.1374	(1.146)	0.0000	0.0000	0
2016/11/02	2044	03/08/2017	9.62	Put	Bond Future	5,071.9900	5.0720	4,619.3400	4.6193	(8.925)	0	0	0
2016/11/02	2044	03/08/2017	9.64	Put	Bond Future	4,986.4400	4.9864	4,539.1000	4.5391	(8.971)	0	0	0
2016/11/02	2044	03/08/2017	9.63	Put	Bond Future	5,029.2200	5.0292	4,579.2300	4.5792	(8.948)	0	0	0
2016/11/02	2044	03/08/2017	9.64	Call	Bond Future	5,419.9900	5.4200	5,959.6700	5.9597	9.957	0	0	0
2016/11/02	2044	03/08/2017	9.62	Call	Bond Future	5,328.6400	5.3286	5,863.0100	5.8630	10.028	0	0	0
2016/11/02	2044	03/08/2017	9.63	Call	Bond Future	5,374.3900	5.3744	5,911.4200	5.9114	9.992	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
2016/11/02	2046	03/11/2016	137.07	Put	Bond Future	2,702.3100	2.7023	3,058.1600	3.0582	13.168	0	0	0
2016/11/02	2046	03/11/2016			Bond Future	134.3677	134.3677	134.0118	134.0118	(0.265)	0.0000	0.0000	6,418
2016/11/02	2046	03/11/2016	137.09	Put	Bond Future	2,722.3100	2.7223	3,078.1600	3.0782	13.072	0	0	0
2016/11/02	2046	03/11/2016	137.08	Put	Bond Future	2,712.3100	2.7123	3,068.1600	3.0682	13.120	0	0	0
2016/11/02	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2046	02/02/2017	137.14	Put	Bond Future	210.9400	0.2109	575.2500	0.5752	172.708	0	0	0
2016/11/02	2046	02/02/2017			Bond Future	136.9291	136.9291	136.5648	136.5648	(0.266)	0.0000	0.0000	17,789
2016/11/02	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2046	02/02/2017	137.13	Put	Bond Future	200.9400	0.2009	565.2500	0.5652	181.303	0	0	0
2016/11/02	2046	02/02/2017	137.15	Put	Bond Future	220.9400	0.2209	585.2500	0.5852	164.891	0	0	0
2016/11/02	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2046	04/05/2017			Bond Future	138.1008	138.1008	137.7282	137.7282	(0.270)	0.0000	0.0000	0
2016/11/02	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2046	04/05/2017	138.32	Put	Bond Future	219.1800	0.2192	591.7600	0.5918	169.988	0	0	0
2016/11/02	2046	04/05/2017	138.34	Put	Bond Future	239.1800	0.2392	611.7600	0.6118	155.774	0	0	0
2016/11/02	2046	04/05/2017	138.33	Put	Bond Future	229.1800	0.2292	601.7600	0.6018	162.571	0	0	0
2016/11/02	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2046	03/08/2017	141.17	Put	Bond Future	235.7900	0.2358	619.8100	0.6198	162.865	0	0	0
2016/11/02	2046	03/08/2017			Bond Future	140.9342	140.9342	140.5502	140.5502	(0.272)	0.0000	0.0000	0
2016/11/02	2046	03/08/2017	141.19	Put	Bond Future	255.7900	0.2558	639.8100	0.6398	150.131	0	0	0
2016/11/02	2046	03/08/2017	141.18	Put	Bond Future	245.7900	0.2458	629.8100	0.6298	156.239	0	0	0
2016/11/02	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2050	03/11/2016	149.52	Put	Bond Future	6,277.4400	6.2774	6,352.8700	6.3529	1.202	0	0	0
2016/11/02	2050	03/11/2016			Bond Future	143.2426	143.2426	143.1671	143.1671	(0.053)	0.0000	0.0000	19,763
2016/11/02	2050	03/11/2016	149.54	Put	Bond Future	6,297.4400	6.2974	6,372.8700	6.3729	1.198	0	0	0
2016/11/02	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2050	03/11/2016	149.53	Put	Bond Future	6,287.4400	6.2874	6,362.8700	6.3629	1.200	0	0	0
2016/11/02	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2050	02/02/2017	144.97	Put	Bond Future	599.0100	0.5990	677.6300	0.6776	13.125	0	0	0
2016/11/02	2050	02/02/2017			Bond Future	144.3710	144.3710	144.2924	144.2924	(0.054)	0.0000	0.0000	23,975
2016/11/02	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2050	02/02/2017	144.96	Put	Bond Future	589.0100	0.5890	667.6300	0.6676	13.348	0	0	0
2016/11/02	2050	02/02/2017	144.98	Put	Bond Future	609.0100	0.6090	687.6300	0.6876	12.909	0	0	0
2016/11/02	2050	04/05/2017			Bond Future	147.2177	147.2177	147.1363	147.1363	(0.055)	0.0000	0.0000	0
2016/11/02	2050	04/05/2017	147.83	Put	Bond Future	612.3400	0.6123	693.6800	0.6937	13.283	0	0	0
2016/11/02	2050	04/05/2017	147.85	Put	Bond Future	632.3400	0.6323	713.6800	0.7137	12.863	0	0	0
2016/11/02	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2050	04/05/2017	147.84	Put	Bond Future	622.3400	0.6223	703.6800	0.7037	13.070	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
2016/11/02	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2050	03/08/2017			Bond Future	148.5760	148.5760	148.4889	148.4889	(0.059)	0.0000	0.0000	0
2016/11/02	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	2050	03/08/2017	149.22	Put	Bond Future	644.0400	0.6440	731.1300	0.7311	13.522	0	0	0
2016/11/02	2050	03/08/2017	149.24	Put	Bond Future	664.0400	0.6640	751.1300	0.7511	13.115	0	0	0
2016/11/02	2050	03/08/2017	149.23	Put	Bond Future	654.0400	0.6540	741.1300	0.7411	13.316	0	0	0
2016/11/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	AL37	03/11/2016			Index Future	504.8750	504.8750	506.8850	506.8850	0.398	0.0000	0.0000	9
2016/11/02	AL37	02/02/2017			Index Future	514.4650	514.4650	516.5100	516.5100	0.398	0.0000	0.0000	7
2016/11/02	AL37	04/05/2017			Index Future	524.5760	524.5760	526.6590	526.6590	0.397	0.0000	0.0000	0
2016/11/02	AL37	03/08/2017			Index Future	535.3040	535.3040	537.4170	537.4170	0.395	0.0000	0.0000	0
2016/11/02	AL7T	03/11/2016			Index Future	585.2250	585.2250	589.2540	589.2540	0.688	0.0000	0.0000	2
2016/11/02	AL7T	02/02/2017			Index Future	596.3410	596.3410	600.4430	600.4430	0.688	0.0000	0.0000	2
2016/11/02	AL7T	04/05/2017			Index Future	608.0610	608.0610	612.2410	612.2410	0.687	0.0000	0.0000	0
2016/11/02	AL7T	03/08/2017			Index Future	620.4970	620.4970	624.7480	624.7480	0.685	0.0000	0.0000	0
2016/11/02	ALBI	03/11/2016			Index Future	533.0500	533.0500	537.1250	537.1250	0.764	0.0000	0.0000	15
2016/11/02	ALBI	02/02/2017			Index Future	543.1740	543.1740	547.3230	547.3230	0.764	0.0000	0.0000	611
2016/11/02	ALBI	04/05/2017			Index Future	553.8500	553.8500	558.0780	558.0780	0.763	0.0000	0.0000	0
2016/11/02	ALBI	03/08/2017			Index Future	565.1770	565.1770	569.4780	569.4780	0.761	0.0000	0.0000	0
2016/11/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	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
2016/11/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	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
2016/11/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/02	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	EL28	03/11/2016			Bond Future	128.0131	128.0131	127.9529	127.9529	(0.047)	0.0000	0.0000	0
2016/11/02	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	EL28	03/11/2016	132.15	Put	Bond Future	4,136.9000	4.1369	4,197.1000	4.1971	1.455	0	0	0
2016/11/02	EL28	03/11/2016	132.17	Put	Bond Future	4,156.9000	4.1569	4,217.1000	4.2171	1.448	0	0	0
2016/11/02	EL28	03/11/2016	132.16	Put	Bond Future	4,146.9000	4.1469	4,207.1000	4.2071	1.452	0	0	0
2016/11/02	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	EL28	02/02/2017			Bond Future	130.4532	130.4532	130.3905	130.3905	(0.048)	0.0000	0.0000	0
2016/11/02	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	EL28	02/02/2017	135.10	Put	Bond Future	4,646.7800	4.6468	4,709.5400	4.7095	1.351	0	0	0
2016/11/02	EL28	02/02/2017	135.12	Put	Bond Future	4,666.7800	4.6668	4,729.5400	4.7295	1.345	0	0	0
2016/11/02	EL28	02/02/2017	135.11	Put	Bond Future	4,656.7800	4.6568	4,719.5400	4.7195	1.348	0	0	0
2016/11/02	EL28	04/05/2017			Bond Future	131.3434	131.3434	131.2784	131.2784	(0.050)	0.0000	0.0000	0
2016/11/02	EL28	04/05/2017	137.90	Put	Bond Future	6,556.5600	6.5566	6,621.6400	6.6216	0.993	0	0	0
2016/11/02	EL28	04/05/2017	137.92	Put	Bond Future	6,576.5600	6.5766	6,641.6400	6.6416	0.990	0	0	0
2016/11/02	EL28	04/05/2017	137.91	Put	Bond Future	6,566.5600	6.5666	6,631.6400	6.6316	0.991	0	0	0
2016/11/02	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	EL28	03/08/2017			Bond Future	134.0383	134.0383	133.9682	133.9682	(0.052)	0.0000	0.0000	0
2016/11/02	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	EL28	03/08/2017	135.16	Put	Bond Future	1,121.7400	1.1217	1,191.8000	1.1918	6.246	0	0	0
2016/11/02	EL28	03/08/2017	135.18	Put	Bond Future	1,141.7400	1.1417	1,211.8000	1.2118	6.136	0	0	0
2016/11/02	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	EL28	03/08/2017	135.17	Put	Bond Future	1,131.7400	1.1317	1,201.8000	1.2018	6.190	0	0	0
2016/11/02	ES33	03/11/2016			Bond Future	10.2836	79.0266	10.1809	79.7076	(0.999)	0.0000	0.0000	2,000
2016/11/02	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	ES33	03/11/2016	11.31	Call	Bond Future	6,340.0200	6.3400	7,021.0100	7.0210	10.741	0	0	0
2016/11/02	ES33	03/11/2016	11.29	Call	Bond Future	6,224.1100	6.2241	6,905.1000	6.9051	10.941	0	0	0

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2016/11/02	ES33	03/11/2016	11.30	Call	Bond Future	6,282.1000	6.2821	6,963.0900	6.9631	10.840	0	0	0
2016/11/02	ES33	02/02/2017			Bond Future	10.3626	80.5280	10.2566	81.2210	(1.023)	0.0000	0.0000	8,789
2016/11/02	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	ES33	02/02/2017	10.59	Call	Bond Future	1,455.8500	1.4559	2,148.8800	2.1489	47.603	0	0	0
2016/11/02	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	ES33	02/02/2017	10.60	Call	Bond Future	1,518.9400	1.5189	2,211.9700	2.2120	45.626	0	0	0
2016/11/02	ES33	02/02/2017	10.61	Call	Bond Future	1,581.9500	1.5819	2,274.9800	2.2750	43.809	0	0	0
2016/11/02	ES33	04/05/2017			Bond Future	10.4333	78.3168	10.3239	79.0227	(1.048)	0.0000	0.0000	0
2016/11/02	ES33	04/05/2017	10.55	Call	Bond Future	743.3600	0.7434	1,449.3100	1.4493	94.967	0	0	0
2016/11/02	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	ES33	04/05/2017	10.56	Call	Bond Future	806.5400	0.8065	1,512.4900	1.5125	87.528	0	0	0
2016/11/02	ES33	04/05/2017	10.54	Call	Bond Future	680.1100	0.6801	1,386.0600	1.3861	103.799	0	0	0
2016/11/02	ES33	03/08/2017			Bond Future	10.4948	79.9197	10.3823	80.6379	(1.072)	0.0000	0.0000	0
2016/11/02	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	ES33	03/08/2017	10.55	Call	Bond Future	348.8600	0.3489	1,067.0500	1.0670	205.868	0	0	0
2016/11/02	ES33	03/08/2017	10.53	Call	Bond Future	222.7600	0.2228	940.9500	0.9409	322.405	0	0	0
2016/11/02	ES33	03/08/2017	10.54	Call	Bond Future	285.8500	0.2859	1,004.0400	1.0040	251.247	0	0	0
2016/11/02	ES42	03/11/2016			Bond Future	10.4084	83.3689	10.3058	84.1536	(0.985)	0.0000	0.0000	4,277
2016/11/02	ES42	02/02/2017			Bond Future	10.4824	84.9529	10.3767	85.7515	(1.008)	0.0000	0.0000	8,777
2016/11/02	ES42	04/05/2017			Bond Future	10.5525	82.3600	10.4436	83.1736	(1.033)	0.0000	0.0000	0
2016/11/02	ES42	03/08/2017			Bond Future	10.6133	84.0462	10.5012	84.8741	(1.056)	0.0000	0.0000	0
2016/11/02	GOVI	03/11/2016	476.11	Call	GOVI	547,960.0000	54.7960	586,130.0000	58.6130	6.966	0	0	0
2016/11/02	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	GOVI	03/11/2016			GOVI	530.9060	530.9060	534.7230	534.7230	0.719	0.0000	0.0000	200
2016/11/02	GOVI	03/11/2016	476.12	Call	GOVI	547,860.0000	54.7860	586,030.0000	58.6030	6.967	0	0	0
2016/11/02	GOVI	03/11/2016	476.13	Call	GOVI	547,760.0000	54.7760	585,930.0000	58.5930	6.968	0	0	0
2016/11/02	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	GOVI	02/02/2017	533.34	Call	GOVI	76,500.0000	7.6500	115,360.0000	11.5360	50.797	0	0	0
2016/11/02	GOVI	02/02/2017			GOVI	540.9900	540.9900	544.8760	544.8760	0.718	0.0000	0.0000	516
2016/11/02	GOVI	02/02/2017	533.32	Call	GOVI	76,700.0000	7.6700	115,560.0000	11.5560	50.665	0	0	0
2016/11/02	GOVI	02/02/2017	533.33	Call	GOVI	76,600.0000	7.6600	115,460.0000	11.5460	50.731	0	0	0
2016/11/02	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	GOVI	04/05/2017			GOVI	551.6220	551.6220	555.5820	555.5820	0.718	0.0000	0.0000	0
2016/11/02	GOVI	04/05/2017	262.19	Call	GOVI	2,894,320.0000	289.4320	2,933,920.0000	293.3920	1.368	0	0	0
2016/11/02	GOVI	04/05/2017	262.20	Call	GOVI	2,894,220.0000	289.4220	2,933,820.0000	293.3820	1.368	0	0	0
2016/11/02	GOVI	04/05/2017	262.18	Call	GOVI	2,894,420.0000	289.4420	2,934,020.0000	293.4020	1.368	0	0	0
2016/11/02	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	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
2016/11/02	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	GOVI	03/08/2017			GOVI	562.9040	562.9040	566.9320	566.9320	0.716	0.0000	0.0000	0
2016/11/02	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	GOVI	03/08/2017	561.09	Call	GOVI	18,140.0000	1.8140	58,420.0000	5.8420	222.051	0	0	0
2016/11/02	GOVI	03/08/2017	561.10	Call	GOVI	18,040.0000	1.8040	58,320.0000	5.8320	223.282	0	0	0
2016/11/02	GOVI	03/08/2017	561.11	Call	GOVI	17,940.0000	1.7940	58,220.0000	5.8220	224.526	0	0	0
2016/11/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/02	IGOV	03/11/2016			Index Future	249.3250	249.3250	248.9840	248.9840	(0.137)	0.0000	0.0000	48
2016/11/02	IGOV	02/02/2017			Index Future	254.0760	254.0760	253.7270	253.7270	(0.137)	0.0000	0.0000	1,040
2016/11/02	IGOV	04/05/2017			Index Future	259.0850	259.0850	258.7280	258.7280	(0.138)	0.0000	0.0000	0
2016/11/02	IGOV	03/08/2017			Index Future	264.3990	264.3990	264.0280	264.0280	(0.140)	0.0000	0.0000	0
2016/11/02	ILBI	03/11/2016			Index Future	675.8400	675.8400	674.0180	674.0180	(0.270)	0.0000	0.0000	0
2016/11/02	ILBI	02/02/2017			Index Future	688.9060	688.9060	687.0480	687.0480	(0.270)	0.0000	0.0000	155
2016/11/02	ILBI	04/05/2017			Index Future	702.4700	702.4700	700.5750	700.5750	(0.270)	0.0000	0.0000	0
2016/11/02	ILBI	03/08/2017			Index Future	716.2790	716.2790	714.3480	714.3480	(0.270)	0.0000	0.0000	0
2016/11/02	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/02	IS01	16/03/2017			Interest Rate Swap	100.0120	100.0120	100.0088	100.0088	(0.003)	0.0000	0.0000	0
2016/11/02	IS01	15/06/2017			Interest Rate Swap	99.6370	99.6370	99.6299	99.6299	(0.007)	0.0000	0.0000	0
2016/11/02	IS01	21/09/2017			Interest Rate Swap	99.6820	99.6820	99.6683	99.6683	(0.014)	0.0000	0.0000	0
2016/11/02	IS01	21/12/2017			Interest Rate Swap	99.9613	99.9613	99.9410	99.9410	(0.020)	0.0000	0.0000	0
2016/11/02	IS02	18/12/2017			Interest Rate Swap	99.9886	99.9886	99.9688	99.9688	(0.020)	0.0000	0.0000	0
2016/11/02	IS02	16/03/2018			Interest Rate Swap	99.2821	99.2821	99.2522	99.2522	(0.030)	0.0000	0.0000	0
2016/11/02	IS02	15/06/2018			Interest Rate Swap	98.9574	98.9574	98.9145	98.9145	(0.043)	0.0000	0.0000	0
2016/11/02	IS02	21/09/2018			Interest Rate Swap	99.0282	99.0282	98.9804	98.9804	(0.048)	0.0000	0.0000	0
2016/11/02	IS02	21/12/2018			Interest Rate Swap	99.5400	99.5400	99.4900	99.4900	(0.050)	0.0000	0.0000	0
2016/11/02	IS05	17/12/2020			Interest Rate Swap	97.9316	97.9316	97.7645	97.7645	(0.171)	0.0000	0.0000	0
2016/11/02	IS05	16/03/2021			Interest Rate Swap	97.2746	97.2746	97.0864	97.0864	(0.193)	0.0000	0.0000	0
2016/11/02	IS05	15/06/2021			Interest Rate Swap	96.5854	96.5854	96.3743	96.3743	(0.219)	0.0000	0.0000	0
2016/11/02	IS05	21/09/2021			Interest Rate Swap	96.8674	96.8674	96.6350	96.6350	(0.240)	0.0000	0.0000	0
2016/11/02	IS05	21/12/2021			Interest Rate Swap	99.1174	99.1174	98.8720	98.8720	(0.248)	0.0000	0.0000	50
2016/11/02	IS10	17/12/2025			Interest Rate Swap	97.9440	97.9440	97.5643	97.5643	(0.388)	0.0000	0.0000	0
2016/11/02	IS10	16/03/2026			Interest Rate Swap	95.0258	95.0258	94.6316	94.6316	(0.415)	0.0000	0.0000	0
2016/11/02	IS10	15/06/2026			Interest Rate Swap	93.8001	93.8001	93.3940	93.3940	(0.433)	0.0000	0.0000	0
2016/11/02	IS10	21/09/2026			Interest Rate Swap	95.8954	95.8954	95.4852	95.4852	(0.428)	0.0000	0.0000	0
2016/11/02	IS10	21/12/2026			Interest Rate Swap	99.5610	99.5610	99.1524	99.1524	(0.410)	0.0000	0.0000	0
2016/11/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2016/11/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/11/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/02	JBAF	16/11/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/11/02	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10,000
2016/11/02	JBAF	18/01/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/02	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.4000	92.6000	(0.270)	0.0000	0.0000	0
2016/11/02	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4100	92.5900	(0.269)	0.0000	0.0000	1,000
2016/11/02	JBAF	21/06/2017			Jibar Tradeable Future	7.4700	92.5300	7.4300	92.5700	(0.535)	0.0000	0.0000	0
2016/11/02	JBAF	20/09/2017			Jibar Tradeable Future	7.5100	92.4900	7.4500	92.5500	(0.799)	0.0000	0.0000	0
2016/11/02	JBAF	20/12/2017			Jibar Tradeable Future	7.5000	92.5000	7.4700	92.5300	(0.400)	0.0000	0.0000	0
2016/11/02	JBAF	20/03/2018			Jibar Tradeable Future	7.5300	92.4700	7.4600	92.5400	(0.930)	0.0000	0.0000	0
2016/11/02	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/11/02	JBAF	19/09/2018			Jibar Tradeable Future	7.5400	92.4600	7.4600	92.5400	(1.061)	0.0000	0.0000	0
2016/11/02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/02	R023	03/11/2016	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R023	03/11/2016			Bond Future	8.4422	98.1254	8.3355	98.6304	(1.264)	0.0000	0.0000	6,863
2016/11/02	R023	03/11/2016	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R023	03/11/2016	9.73	Call	Bond Future	5,845.0500	5.8450	6,349.9900	6.3500	8.639	0	0	0
2016/11/02	R023	03/11/2016	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R023	03/11/2016	9.74	Call	Bond Future	5,888.6900	5.8887	6,393.6300	6.3936	8.575	0	0	0
2016/11/02	R023	03/11/2016	9.75	Call	Bond Future	5,932.3000	5.9323	6,437.2400	6.4372	8.512	0	0	0
2016/11/02	R023	02/02/2017	8.85	Call	Bond Future	2,310.6100	2.3106	2,675.2100	2.6752	15.779	0	0	0
2016/11/02	R023	02/02/2017			Bond Future	8.4852	99.9898	8.3731	100.5032	(1.322)	0.0000	0.0000	16,607
2016/11/02	R023	02/02/2017	8.86	Call	Bond Future	2,341.9500	2.3419	2,708.8500	2.7088	15.666	0	0	0
2016/11/02	R023	02/02/2017	8.84	Put	Bond Future	677.2800	0.6773	526.1700	0.5262	(22.311)	0	0	0
2016/11/02	R023	02/02/2017	8.86	Put	Bond Future	650.4400	0.6504	503.9600	0.5040	(22.520)	0	0	0
2016/11/02	R023	02/02/2017	8.84	Call	Bond Future	2,279.4600	2.2795	2,641.7300	2.6417	15.893	0	0	0
2016/11/02	R023	02/02/2017	8.85	Put	Bond Future	663.7500	0.6638	514.9700	0.5150	(22.415)	0	0	0
2016/11/02	R023	04/05/2017	8.61	Call	Bond Future	2,042.8700	2.0429	2,335.8200	2.3358	14.340	0	0	0
2016/11/02	R023	04/05/2017			Bond Future	8.5113	98.0221	8.3933	98.5447	(1.386)	0.0000	0.0000	0
2016/11/02	R023	04/05/2017	8.59	Call	Bond Future	1,994.5300	1.9945	2,283.5200	2.2835	14.489	0	0	0
2016/11/02	R023	04/05/2017	8.60	Call	Bond Future	2,018.6200	2.0186	2,309.5900	2.3096	14.414	0	0	0
2016/11/02	R023	04/05/2017	8.59	Put	Bond Future	1,647.5600	1.6476	1,413.8900	1.4139	(14.183)	0	0	0
2016/11/02	R023	04/05/2017	8.61	Put	Bond Future	1,608.0200	1.6080	1,378.3100	1.3783	(14.285)	0	0	0
2016/11/02	R023	04/05/2017	8.60	Put	Bond Future	1,627.7000	1.6277	1,396.0100	1.3960	(14.234)	0	0	0
2016/11/02	R023	03/08/2017	8.60	Put	Bond Future	1,987.6400	1.9876	1,747.8600	1.7479	(12.064)	0	0	0
2016/11/02	R023	03/08/2017			Bond Future	8.5195	100.0281	8.3956	100.5587	(1.454)	0.0000	0.0000	0
2016/11/02	R023	03/08/2017	8.59	Put	Bond Future	2,007.3100	2.0073	1,765.8900	1.7659	(12.027)	0	0	0
2016/11/02	R023	03/08/2017	8.60	Call	Bond Future	2,330.3800	2.3304	2,621.2000	2.6212	12.480	0	0	0
2016/11/02	R023	03/08/2017	8.58	Call	Bond Future	2,284.8200	2.2848	2,572.3400	2.5723	12.584	0	0	0
2016/11/02	R023	03/08/2017	8.59	Call	Bond Future	2,307.5400	2.3075	2,596.7200	2.5967	12.532	0	0	0
2016/11/02	R023	03/08/2017	8.58	Put	Bond Future	2,027.1300	2.0271	1,784.0500	1.7841	(11.991)	0	0	0

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2016/11/02	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R035	03/11/2016			Bond Future	9.3523	97.5213	9.2505	98.3835	(1.088)	0.0000	0.0000	1,031
2016/11/02	R035	03/11/2016	9.59	Call	Bond Future	1,968.1600	1.9682	2,830.3500	2.8304	43.807	0	0	0
2016/11/02	R035	03/11/2016	9.57	Call	Bond Future	1,804.9300	1.8049	2,667.1200	2.6671	47.769	0	0	0
2016/11/02	R035	03/11/2016	9.58	Call	Bond Future	1,886.6000	1.8866	2,748.7900	2.7488	45.701	0	0	0
2016/11/02	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R035	02/02/2017			Bond Future	9.4019	99.3742	9.2971	100.2516	(1.115)	0.0000	0.0000	5,762
2016/11/02	R035	02/02/2017	9.51	Call	Bond Future	892.0400	0.8920	1,769.4800	1.7695	98.363	0	0	0
2016/11/02	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R035	02/02/2017	9.52	Call	Bond Future	973.9500	0.9739	1,851.3900	1.8514	90.091	0	0	0
2016/11/02	R035	02/02/2017	9.50	Call	Bond Future	810.0300	0.8100	1,687.4700	1.6875	108.322	0	0	0
2016/11/02	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R035	04/05/2017			Bond Future	9.4416	96.8235	9.3338	97.7173	(1.142)	0.0000	0.0000	0
2016/11/02	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R035	04/05/2017	9.55	Call	Bond Future	885.7700	0.8858	1,779.6400	1.7796	100.914	0	0	0
2016/11/02	R035	04/05/2017	9.53	Call	Bond Future	723.2800	0.7233	1,617.1500	1.6172	123.586	0	0	0
2016/11/02	R035	04/05/2017	9.54	Call	Bond Future	804.5800	0.8046	1,698.4500	1.6984	111.098	0	0	0
2016/11/02	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R035	03/08/2017			Bond Future	9.4725	98.8050	9.3618	99.7145	(1.169)	0.0000	0.0000	0
2016/11/02	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R035	03/08/2017	9.50	Call	Bond Future	223.5000	0.2235	1,132.9500	1.1330	406.913	0	0	0
2016/11/02	R035	03/08/2017	9.51	Call	Bond Future	304.6900	0.3047	1,214.1400	1.2141	298.484	0	0	0
2016/11/02	R035	03/08/2017	9.52	Call	Bond Future	385.7700	0.3858	1,295.2200	1.2952	235.749	0	0	0
2016/11/02	R186	03/11/2016	8.82	Put	Bond Future	124.2100	0.1242	1.7400	0.0017	(98.599)	0	0	150
2016/11/02	R186	03/11/2016	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R186	03/11/2016			Bond Future	8.7521	115.5727	8.6405	116.3726	(1.275)	0.0000	0.0000	33,706
2016/11/02	R186	03/11/2016	8.30	Put	Bond Future	3,288.9700	3.2890	2,489.0100	2.4890	(24.323)	0	0	0
2016/11/02	R186	03/11/2016	8.52	Put	Bond Future	1,676.2900	1.6763	884.9800	0.8850	(47.206)	0	0	150
2016/11/02	R186	03/11/2016	8.95	Put	Bond Future	10.7900	0.0108	0.0000	0.0000	(100.000)	0	0	0
2016/11/02	R186	03/11/2016	9.20	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/11/02	R186	03/11/2016	8.97	Put	Bond Future	6.7700	0.0068	0.0000	0.0000	(100.000)	0	0	0
2016/11/02	R186	03/11/2016	8.96	Put	Bond Future	8.5700	0.0086	0.0000	0.0000	(100.000)	0	0	0
2016/11/02	R186	03/11/2016	9.10	Call	Bond Future	2,445.5900	2.4456	3,245.3700	3.2454	32.703	0	0	0
2016/11/02	R186	03/11/2016	9.66	Call	Bond Future	6,230.9200	6.2309	7,030.8800	7.0309	12.839	0	0	0
2016/11/02	R186	03/11/2016	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	150
2016/11/02	R186	03/11/2016	8.90	Call	Bond Future	1,079.7900	1.0798	1,848.7300	1.8487	71.212	0	0	0
2016/11/02	R186	03/11/2016	8.97	Call	Bond Future	1,547.0700	1.5471	2,340.2600	2.3403	51.270	0	0	0
2016/11/02	R186	03/11/2016	9.71	Call	Bond Future	6,560.1700	6.5602	7,360.1300	7.3601	12.194	0	0	0
2016/11/02	R186	03/11/2016	8.52	Call	Bond Future	4.0100	0.0040	12.6600	0.0127	215.711	0	0	0
2016/11/02	R186	03/11/2016	8.82	Call	Bond Future	607.4900	0.6075	1,284.9800	1.2850	111.523	0	0	0
2016/11/02	R186	03/11/2016	8.95	Call	Bond Future	1,410.9400	1.4109	2,200.1100	2.2001	55.932	0	0	0
2016/11/02	R186	03/11/2016	9.20	Call	Bond Future	3,134.8100	3.1348	3,934.7600	3.9348	25.518	0	0	1,425

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
2016/11/02	R186	03/11/2016	8.90	Put	Bond Future	31.0700	0.0311	0.0500	0.0001	(99.839)	0	0	5,092
2016/11/02	R186	03/11/2016	9.40	Call	Bond Future	4,495.9400	4.4959	5,295.9000	5.2959	17.793	0	0	1,425
2016/11/02	R186	03/11/2016	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R186	03/11/2016	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R186	03/11/2016	8.96	Call	Bond Future	1,478.8300	1.4788	2,270.2200	2.2702	53.515	0	0	0
2016/11/02	R186	03/11/2016	9.10	Put	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0	0	108
2016/11/02	R186	02/02/2017	8.81	Put	Bond Future	2,025.4200	2.0254	1,647.0900	1.6471	(18.679)	0	0	0
2016/11/02	R186	02/02/2017	9.10	Put	Bond Future	1,212.4800	1.2125	951.7300	0.9517	(21.506)	0	0	2,546
2016/11/02	R186	02/02/2017	8.00	Put	Bond Future	6,090.8900	6.0909	5,398.7200	5.3987	(11.364)	0	0	0
2016/11/02	R186	02/02/2017	9.40	Call	Bond Future	4,796.5300	4.7965	5,447.4600	5.4475	13.571	0	0	0
2016/11/02	R186	02/02/2017			Bond Future	8.7938	112.4659	8.6779	113.2798	(1.318)	0.0000	0.0000	98,995
2016/11/02	R186	02/02/2017	8.43	Put	Bond Future	3,616.2700	3.6163	3,074.0000	3.0740	(14.995)	0	0	0
2016/11/02	R186	02/02/2017	8.80	Put	Bond Future	2,059.2100	2.0592	1,676.5500	1.6766	(18.583)	0	0	0
2016/11/02	R186	02/02/2017	8.87	Call	Bond Future	2,361.8100	2.3618	2,822.9700	2.8230	19.526	0	0	0
2016/11/02	R186	02/02/2017	8.90	Put	Bond Future	1,739.2300	1.7392	1,399.1800	1.3992	(19.552)	0	0	750
2016/11/02	R186	02/02/2017	9.50	Call	Bond Future	5,329.3500	5.3293	6,006.4600	6.0065	12.705	0	0	0
2016/11/02	R186	02/02/2017	8.60	Call	Bond Future	1,464.2800	1.4643	1,808.0600	1.8081	23.478	0	0	7,000
2016/11/02	R186	02/02/2017	8.81	Call	Bond Future	2,138.4800	2.1385	2,573.9900	2.5740	20.365	0	0	0
2016/11/02	R186	02/02/2017	8.00	Call	Bond Future	352.5000	0.3525	474.1700	0.4742	34.516	0	0	7,000
2016/11/02	R186	02/02/2017	8.37	Call	Bond Future	905.7400	0.9057	1,153.0500	1.1531	27.305	0	0	500
2016/11/02	R186	02/02/2017	8.62	Put	Bond Future	2,744.9700	2.7450	2,283.6300	2.2836	(16.807)	0	0	0
2016/11/02	R186	02/02/2017	8.79	Call	Bond Future	2,066.7600	2.0668	2,493.6100	2.4936	20.653	0	0	0
2016/11/02	R186	02/02/2017	8.95	Call	Bond Future	2,678.1000	2.6781	3,172.5600	3.1726	18.463	0	0	0
2016/11/02	R186	02/02/2017	9.02	Call	Bond Future	2,971.4900	2.9715	3,493.9900	3.4940	17.584	0	0	0
2016/11/02	R186	02/02/2017	8.87	Put	Bond Future	1,831.1000	1.8311	1,478.4200	1.4784	(19.261)	0	0	500
2016/11/02	R186	02/02/2017	8.43	Call	Bond Future	1,034.3200	1.0343	1,305.8900	1.3059	26.256	0	0	750
2016/11/02	R186	02/02/2017	8.80	Call	Bond Future	2,102.4500	2.1025	2,533.6300	2.5336	20.508	0	0	0
2016/11/02	R186	02/02/2017	8.90	Call	Bond Future	2,477.9800	2.4780	2,951.7700	2.9518	19.120	0	0	0
2016/11/02	R186	02/02/2017	9.50	Put	Bond Future	538.5800	0.5386	401.8500	0.4019	(25.387)	0	0	13,500
2016/11/02	R186	02/02/2017	9.10	Call	Bond Future	3,324.7300	3.3247	3,877.8200	3.8778	16.636	0	0	0
2016/11/02	R186	02/02/2017	9.40	Put	Bond Future	666.9700	0.6670	504.0600	0.5041	(24.425)	0	0	750
2016/11/02	R186	02/02/2017	8.37	Put	Bond Future	3,921.2200	3.9212	3,354.6900	3.3547	(14.448)	0	0	0
2016/11/02	R186	02/02/2017	8.60	Put	Bond Future	2,829.8300	2.8298	2,359.7700	2.3598	(16.611)	0	0	0
2016/11/02	R186	02/02/2017	8.62	Call	Bond Future	1,521.3800	1.5214	1,873.8800	1.8739	23.170	0	0	500
2016/11/02	R186	02/02/2017	8.79	Put	Bond Future	2,093.3900	2.0934	1,706.4000	1.7064	(18.486)	0	0	0
2016/11/02	R186	02/02/2017	8.95	Put	Bond Future	1,593.8000	1.5938	1,274.4200	1.2744	(20.039)	0	0	2,546
2016/11/02	R186	02/02/2017	9.02	Put	Bond Future	1,405.8600	1.4059	1,114.5200	1.1145	(20.723)	0	0	500
2016/11/02	R186	04/05/2017			Bond Future	8.8281	114.6770	8.7076	115.5059	(1.365)	0.0000	0.0000	0
2016/11/02	R186	04/05/2017	8.89	Put	Bond Future	2,718.7400	2.7187	2,344.4700	2.3445	(13.766)	0	0	0
2016/11/02	R186	04/05/2017	8.91	Put	Bond Future	2,656.4700	2.6565	2,288.2500	2.2882	(13.861)	0	0	0
2016/11/02	R186	04/05/2017	8.90	Put	Bond Future	2,687.4700	2.6875	2,316.2300	2.3162	(13.814)	0	0	0
2016/11/02	R186	04/05/2017	8.91	Call	Bond Future	3,215.4200	3.2154	3,676.1400	3.6761	14.328	0	0	0
2016/11/02	R186	04/05/2017	8.89	Call	Bond Future	3,141.6000	3.1416	3,596.2700	3.5963	14.473	0	0	0
2016/11/02	R186	04/05/2017	8.90	Call	Bond Future	3,178.4000	3.1784	3,636.1000	3.6361	14.400	0	0	0
2016/11/02	R186	03/08/2017	8.93	Put	Bond Future	3,290.9200	3.2909	2,912.4600	2.9125	(11.500)	0	0	0
2016/11/02	R186	03/08/2017			Bond Future	8.8498	111.7176	8.7248	112.5603	(1.412)	0.0000	0.0000	0
2016/11/02	R186	03/08/2017	8.92	Put	Bond Future	3,321.5200	3.3215	2,940.5700	2.9406	(11.469)	0	0	0
2016/11/02	R186	03/08/2017	8.91	Call	Bond Future	3,755.3200	3.7553	4,214.5800	4.2146	12.230	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/02	R186	03/08/2017	8.93	Call	Bond Future	3,827.3400	3.8273	4,291.5800	4.2916	12.130	0	0	0
2016/11/02	R186	03/08/2017	8.92	Call	Bond Future	3,791.2500	3.7913	4,253.0000	4.2530	12.179	0	0	0
2016/11/02	R186	03/08/2017	8.91	Put	Bond Future	3,352.3300	3.3523	2,968.8900	2.9689	(11.438)	0	0	0
2016/11/02	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R197	03/11/2016	303.57	Put	Bond Future	1,271.6000	1.2716	2,059.0200	2.0590	61.924	0	0	0
2016/11/02	R197	03/11/2016			Bond Future	302.2984	302.2984	301.5110	301.5110	(0.260)	0.0000	0.0000	861
2016/11/02	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R197	03/11/2016	303.56	Put	Bond Future	1,261.6000	1.2616	2,049.0200	2.0490	62.414	0	0	0
2016/11/02	R197	03/11/2016	303.58	Put	Bond Future	1,281.6000	1.2816	2,069.0200	2.0690	61.440	0	0	0
2016/11/02	R197	02/02/2017			Bond Future	301.3851	301.3851	300.5792	300.5792	(0.267)	0.0000	0.0000	1,246
2016/11/02	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R197	02/02/2017	302.57	Put	Bond Future	1,184.9100	1.1849	1,990.8300	1.9908	68.015	0	0	0
2016/11/02	R197	02/02/2017	302.59	Put	Bond Future	1,204.9100	1.2049	2,010.8300	2.0108	66.886	0	0	0
2016/11/02	R197	02/02/2017	302.58	Put	Bond Future	1,194.9100	1.1949	2,000.8300	2.0008	67.446	0	0	0
2016/11/02	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R197	04/05/2017	308.58	Put	Bond Future	1,252.3400	1.2523	2,076.6200	2.0766	65.819	0	0	0
2016/11/02	R197	04/05/2017			Bond Future	307.3277	307.3277	306.5034	306.5034	(0.268)	0.0000	0.0000	0
2016/11/02	R197	04/05/2017	308.60	Put	Bond Future	1,272.3400	1.2723	2,096.6200	2.0966	64.785	0	0	0
2016/11/02	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R197	04/05/2017	308.59	Put	Bond Future	1,262.3400	1.2623	2,086.6200	2.0866	65.298	0	0	0
2016/11/02	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R197	03/08/2017			Bond Future	306.7322	306.7322	305.8827	305.8827	(0.277)	0.0000	0.0000	0
2016/11/02	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R197	03/08/2017	308.05	Put	Bond Future	1,317.7500	1.3178	2,167.2600	2.1673	64.467	0	0	0
2016/11/02	R197	03/08/2017	308.07	Put	Bond Future	1,337.7500	1.3378	2,187.2600	2.1873	63.503	0	0	0
2016/11/02	R197	03/08/2017	308.06	Put	Bond Future	1,327.7500	1.3278	2,177.2600	2.1773	63.981	0	0	0
2016/11/02	R202	03/11/2016	253.85	Put	Bond Future	5,013.2300	5.0132	5,472.1100	5.4721	9.153	0	0	0
2016/11/02	R202	03/11/2016			Bond Future	248.8368	248.8368	248.3779	248.3779	(0.184)	0.0000	0.0000	22,587
2016/11/02	R202	03/11/2016	253.87	Put	Bond Future	5,033.2300	5.0332	5,492.1100	5.4921	9.117	0	0	0
2016/11/02	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R202	03/11/2016	253.86	Put	Bond Future	5,023.2300	5.0232	5,482.1100	5.4821	9.135	0	0	0
2016/11/02	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R202	02/02/2017			Bond Future	250.0344	250.0344	249.5638	249.5638	(0.188)	0.0000	0.0000	35,809
2016/11/02	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R202	02/02/2017	251.72	Put	Bond Future	1,685.6200	1.6856	2,156.1900	2.1562	27.917	0	0	0
2016/11/02	R202	02/02/2017	251.74	Put	Bond Future	1,705.6200	1.7056	2,176.1900	2.1762	27.589	0	0	0
2016/11/02	R202	02/02/2017	251.73	Put	Bond Future	1,695.6200	1.6956	2,166.1900	2.1662	27.752	0	0	0
2016/11/02	R202	04/05/2017	256.73	Put	Bond Future	1,765.5700	1.7656	2,247.4500	2.2475	27.293	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	
2016/11/02	R202	04/05/2017			Bond Future	254.9644		254.9644	254.4826	254.4826	(0.189)	0.0000	0.0000	0
2016/11/02	R202	04/05/2017	256.72	Put	Bond Future	1,755.5700	1.7556	2,237.4500	2.2375	27.449	0	0	0	
2016/11/02	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/02	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/02	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/02	R202	04/05/2017	256.71	Put	Bond Future	1,745.5700	1.7456	2,227.4500	2.2275	27.606	0	0	0	
2016/11/02	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/02	R202	03/08/2017			Bond Future	256.5298	256.5298	256.0311	256.0311	(0.194)	0.0000	0.0000	0	
2016/11/02	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/02	R202	03/08/2017	258.35	Put	Bond Future	1,820.2300	1.8202	2,318.8700	2.3189	27.394	0	0	0	
2016/11/02	R202	03/08/2017	258.37	Put	Bond Future	1,840.2300	1.8402	2,338.8700	2.3389	27.097	0	0	0	
2016/11/02	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/02	R202	03/08/2017	258.36	Put	Bond Future	1,830.2300	1.8302	2,328.8700	2.3289	27.245	0	0	0	
2016/11/02	R203	03/11/2016	8.86	Call	Bond Future	1,012.3700	1.0124	1,091.3000	1.0913	7.797	0	0	0	
2016/11/02	R203	03/11/2016			Bond Future	7.6070	101.7348	7.5102	101.8137	(1.273)	0.0000	0.0000	3,090	
2016/11/02	R203	03/11/2016	8.84	Call	Bond Future	996.3300	0.9963	1,075.2600	1.0753	7.922	0	0	0	
2016/11/02	R203	03/11/2016	8.85	Call	Bond Future	1,004.3500	1.0044	1,083.2800	1.0833	7.859	0	0	0	
2016/11/02	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/02	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/02	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/02	R203	02/02/2017	7.70	Call	Bond Future	158.7500	0.1588	207.4600	0.2075	30.683	0	0	0	
2016/11/02	R203	02/02/2017	7.71	Put	Bond Future	96.9800	0.0970	66.9800	0.0670	(30.934)	0	0	0	
2016/11/02	R203	02/02/2017			Bond Future	7.5975	103.6677	7.4607	103.7470	(1.800)	0.0000	0.0000	24,463	
2016/11/02	R203	02/02/2017	7.71	Call	Bond Future	162.0800	0.1621	211.3400	0.2113	30.392	0	0	0	
2016/11/02	R203	02/02/2017	7.72	Call	Bond Future	165.6700	0.1657	215.4600	0.2155	30.054	0	0	0	
2016/11/02	R203	02/02/2017	7.70	Put	Bond Future	99.4300	0.0994	68.8800	0.0689	(30.725)	0	0	0	
2016/11/02	R203	02/02/2017	7.72	Put	Bond Future	94.7800	0.0948	65.3100	0.0653	(31.093)	0	0	0	
2016/11/02	R203	04/05/2017	6.91	Call	Bond Future	64.3300	0.0643	96.0500	0.0961	49.308	0	0	0	
2016/11/02	R203	04/05/2017	6.92	Put	Bond Future	173.1600	0.1732	125.3300	0.1253	(27.622)	0	0	0	
2016/11/02	R203	04/05/2017			Bond Future	7.2265	101.5319	6.9982	101.6118	(3.159)	0.0000	0.0000	0	
2016/11/02	R203	04/05/2017	6.92	Call	Bond Future	65.8200	0.0658	97.9400	0.0979	48.800	0	0	0	
2016/11/02	R203	04/05/2017	6.93	Call	Bond Future	67.0600	0.0671	99.5600	0.0996	48.464	0	0	0	
2016/11/02	R203	04/05/2017	6.91	Put	Bond Future	175.1800	0.1752	126.9500	0.1270	(27.532)	0	0	0	
2016/11/02	R203	04/05/2017	6.93	Put	Bond Future	170.8900	0.1709	123.4400	0.1234	(27.766)	0	0	0	
2016/11/02	R203	03/08/2017	4.89	Call	Bond Future	45.8600	0.0459	100.5200	0.1005	119.189	0	0	0	
2016/11/02	R203	03/08/2017			Bond Future	4.7763	103.6098	4.0430	103.6886	(15.353)	0.0000	0.0000	0	
2016/11/02	R203	03/08/2017	4.87	Call	Bond Future	44.6900	0.0447	98.7600	0.0988	120.989	0	0	0	
2016/11/02	R203	03/08/2017	4.88	Call	Bond Future	45.2800	0.0453	99.6400	0.0996	120.053	0	0	0	
2016/11/02	R203	03/08/2017	4.87	Put	Bond Future	34.6400	0.0346	9.9400	0.0099	(71.305)	0	0	0	
2016/11/02	R203	03/08/2017	4.89	Put	Bond Future	33.6600	0.0337	9.5500	0.0096	(71.628)	0	0	0	
2016/11/02	R203	03/08/2017	4.88	Put	Bond Future	34.1500	0.0342	9.7400	0.0097	(71.479)	0	0	0	
2016/11/02	R204	03/11/2016			Bond Future	7.7864	103.4560	7.6852	103.6510	(1.300)	0.0000	0.0000	10,861	
2016/11/02	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/02	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/02	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/02	R204	03/11/2016	9.22	Call	Bond Future	2,711.3500	2.7113	2,906.3800	2.9064	7.193	0	0	0	

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/02	R204	03/11/2016	9.21	Call	Bond Future	2,692.7600	2.6928	2,887.7900	2.8878	7.243	0	0	0
2016/11/02	R204	03/11/2016	9.23	Call	Bond Future	2,729.9300	2.7299	2,924.9600	2.9250	7.144	0	0	0
2016/11/02	R204	02/02/2017	8.28	Call	Bond Future	939.0300	0.9390	1,099.1700	1.0992	17.054	0	0	0
2016/11/02	R204	02/02/2017			Bond Future	7.8001	101.3815	7.6849	101.5791	(1.476)	0.0000	0.0000	29,823
2016/11/02	R204	02/02/2017	8.29	Call	Bond Future	952.5700	0.9526	1,113.5800	1.1136	16.903	0	0	0
2016/11/02	R204	02/02/2017	8.30	Call	Bond Future	966.1900	0.9662	1,128.0500	1.1281	16.752	0	0	0
2016/11/02	R204	02/02/2017	8.28	Put	Bond Future	121.1400	0.1211	83.7200	0.0837	(30.890)	0	0	0
2016/11/02	R204	02/02/2017	8.30	Put	Bond Future	114.4100	0.1144	78.7100	0.0787	(31.204)	0	0	0
2016/11/02	R204	02/02/2017	8.29	Put	Bond Future	117.7300	0.1177	81.1800	0.0812	(31.046)	0	0	0
2016/11/02	R204	04/05/2017	7.90	Put	Bond Future	430.1500	0.4302	346.4200	0.3464	(19.465)	0	0	0
2016/11/02	R204	04/05/2017			Bond Future	7.7766	103.3747	7.6430	103.5753	(1.719)	0.0000	0.0000	0
2016/11/02	R204	04/05/2017	7.92	Put	Bond Future	417.5300	0.4175	335.5900	0.3356	(19.625)	0	0	0
2016/11/02	R204	04/05/2017	7.90	Call	Bond Future	614.7700	0.6148	731.6100	0.7316	19.005	0	0	0
2016/11/02	R204	04/05/2017	7.91	Put	Bond Future	423.8000	0.4238	340.9700	0.3410	(19.545)	0	0	0
2016/11/02	R204	04/05/2017	7.91	Call	Bond Future	623.3700	0.6234	741.1100	0.7411	18.888	0	0	0
2016/11/02	R204	04/05/2017	7.92	Call	Bond Future	632.0400	0.6320	750.6700	0.7507	18.769	0	0	0
2016/11/02	R204	03/08/2017	7.77	Put	Bond Future	497.7300	0.4977	409.0400	0.4090	(17.819)	0	0	0
2016/11/02	R204	03/08/2017			Bond Future	7.6767	101.4472	7.5195	101.6491	(2.048)	0.0000	0.0000	0
2016/11/02	R204	03/08/2017	7.76	Put	Bond Future	503.4000	0.5034	413.9800	0.4140	(17.763)	0	0	0
2016/11/02	R204	03/08/2017	7.75	Call	Bond Future	602.9800	0.6030	714.6800	0.7147	18.525	0	0	0
2016/11/02	R204	03/08/2017	7.76	Call	Bond Future	610.0600	0.6101	722.4900	0.7225	18.429	0	0	0
2016/11/02	R204	03/08/2017	7.77	Call	Bond Future	617.1800	0.6172	730.3400	0.7303	18.335	0	0	0
2016/11/02	R204	03/08/2017	7.75	Put	Bond Future	509.1200	0.5091	418.9700	0.4190	(17.707)	0	0	0
2016/11/02	R207	03/11/2016			Bond Future	8.0116	100.1645	7.9003	100.4690	(1.390)	0.0000	0.0000	20,120
2016/11/02	R207	03/11/2016	7.94	Call	Bond Future	29.0500	0.0290	136.3500	0.1363	369.363	0	0	0
2016/11/02	R207	03/11/2016	7.93	Put	Bond Future	246.8200	0.2468	35.6200	0.0356	(85.568)	0	0	0
2016/11/02	R207	03/11/2016	7.95	Put	Bond Future	203.7100	0.2037	21.1500	0.0212	(89.618)	0	0	0
2016/11/02	R207	03/11/2016	7.94	Put	Bond Future	224.8000	0.2248	27.6700	0.0277	(87.691)	0	0	0
2016/11/02	R207	03/11/2016	7.95	Call	Bond Future	35.3100	0.0353	157.1800	0.1572	345.143	0	0	0
2016/11/02	R207	03/11/2016	7.93	Call	Bond Future	23.7100	0.0237	116.9400	0.1169	393.210	0	0	0
2016/11/02	R207	02/02/2017	9.24	Call	Bond Future	3,011.4800	3.0115	3,312.2300	3.3122	9.987	0	0	0
2016/11/02	R207	02/02/2017			Bond Future	8.0389	98.4252	7.9174	98.7342	(1.511)	0.0000	0.0000	86,326
2016/11/02	R207	02/02/2017	8.91	Call	Bond Future	2,246.4400	2.2464	2,531.8600	2.5319	12.705	0	0	62
2016/11/02	R207	02/02/2017	9.22	Call	Bond Future	2,964.2500	2.9643	3,264.4000	3.2644	10.126	0	0	0
2016/11/02	R207	02/02/2017	9.23	Call	Bond Future	2,987.8500	2.9879	3,288.3100	3.2883	10.056	0	0	0
2016/11/02	R207	02/02/2017	8.91	Put	Bond Future	65.5800	0.0656	41.9500	0.0420	(36.032)	0	0	0
2016/11/02	R207	02/02/2017	9.22	Put	Bond Future	21.8000	0.0218	12.9000	0.0129	(40.826)	0	0	0
2016/11/02	R207	02/02/2017	9.24	Put	Bond Future	20.1600	0.0202	11.8600	0.0119	(41.171)	0	0	0
2016/11/02	R207	02/02/2017	9.23	Put	Bond Future	20.9600	0.0210	12.3700	0.0124	(40.983)	0	0	0
2016/11/02	R207	04/05/2017	8.21	Put	Bond Future	675.6400	0.6756	548.1600	0.5482	(18.868)	0	0	0
2016/11/02	R207	04/05/2017			Bond Future	8.0536	100.3603	7.9198	100.6746	(1.660)	0.0000	0.0000	0
2016/11/02	R207	04/05/2017	8.22	Call	Bond Future	1,055.5700	1.0556	1,243.7000	1.2437	17.823	0	0	0
2016/11/02	R207	04/05/2017	8.20	Call	Bond Future	1,028.0900	1.0281	1,213.5700	1.2136	18.041	0	0	0
2016/11/02	R207	04/05/2017	8.21	Call	Bond Future	1,041.7900	1.0418	1,228.5900	1.2286	17.931	0	0	0
2016/11/02	R207	04/05/2017	8.20	Put	Bond Future	685.3000	0.6853	556.5000	0.5565	(18.795)	0	0	0
2016/11/02	R207	04/05/2017	8.22	Put	Bond Future	666.0800	0.6661	539.9300	0.5399	(18.939)	0	0	0
2016/11/02	R207	03/08/2017	8.19	Call	Bond Future	1,159.9000	1.1599	1,344.4000	1.3444	15.907	0	0	51

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
2016/11/02	R207	03/08/2017			Bond Future	8.0304	98.7695	7.8828	99.0875	(1.838)	0.0000	0.0000	0
2016/11/02	R207	03/08/2017	8.39	Put	Bond Future	653.1900	0.6532	540.3300	0.5403	(17.278)	0	0	0
2016/11/02	R207	03/08/2017	8.41	Put	Bond Future	638.3100	0.6383	527.4200	0.5274	(17.372)	0	0	0
2016/11/02	R207	03/08/2017	8.19	Put	Bond Future	817.5000	0.8175	684.0400	0.6840	(16.325)	0	0	0
2016/11/02	R207	03/08/2017	8.40	Put	Bond Future	645.7200	0.6457	533.8400	0.5338	(17.326)	0	0	0
2016/11/02	R207	03/08/2017	8.41	Call	Bond Future	1,450.2100	1.4502	1,657.2800	1.6573	14.279	0	0	0
2016/11/02	R207	03/08/2017	8.39	Call	Bond Future	1,422.5300	1.4225	1,627.6300	1.6276	14.418	0	0	0
2016/11/02	R207	03/08/2017	8.40	Call	Bond Future	1,436.3400	1.4363	1,642.4200	1.6424	14.348	0	0	0
2016/11/02	R208	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R208	03/11/2016			Bond Future	8.1920	95.4803	8.0854	95.8556	(1.301)	0.0000	0.0000	19,355
2016/11/02	R208	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R208	03/11/2016	9.57	Call	Bond Future	4,694.2400	4.6942	5,069.5300	5.0695	7.995	0	0	0
2016/11/02	R208	03/11/2016	9.58	Call	Bond Future	4,727.2600	4.7273	5,102.5500	5.1025	7.939	0	0	0
2016/11/02	R208	03/11/2016	9.59	Call	Bond Future	4,760.2600	4.7603	5,135.5500	5.1355	7.884	0	0	0
2016/11/02	R208	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R208	02/02/2017			Bond Future	8.2284	97.2944	8.1147	97.6757	(1.382)	0.0000	0.0000	34,181
2016/11/02	R208	02/02/2017	8.64	Call	Bond Future	1,730.6100	1.7306	2,017.3400	2.0173	16.568	0	0	0
2016/11/02	R208	02/02/2017	8.63	Put	Bond Future	374.3600	0.3744	278.0600	0.2781	(25.724)	0	0	0
2016/11/02	R208	02/02/2017	8.65	Put	Bond Future	357.2100	0.3572	264.4200	0.2644	(25.976)	0	0	0
2016/11/02	R208	02/02/2017	8.64	Put	Bond Future	365.7800	0.3658	271.2400	0.2712	(25.846)	0	0	0
2016/11/02	R208	02/02/2017	8.65	Call	Bond Future	1,754.9000	1.7549	2,043.3800	2.0434	16.439	0	0	0
2016/11/02	R208	02/02/2017	8.63	Call	Bond Future	1,706.3200	1.7063	1,991.2900	1.9913	16.701	0	0	0
2016/11/02	R208	04/05/2017	8.39	Call	Bond Future	1,443.4900	1.4435	1,669.3400	1.6693	15.646	0	0	0
2016/11/02	R208	04/05/2017			Bond Future	8.2483	95.8037	8.1264	96.1917	(1.478)	0.0000	0.0000	0
2016/11/02	R208	04/05/2017	8.37	Call	Bond Future	1,407.4900	1.4075	1,630.1800	1.6302	15.822	0	0	0
2016/11/02	R208	04/05/2017	8.38	Call	Bond Future	1,425.3000	1.4253	1,649.5700	1.6496	15.735	0	0	0
2016/11/02	R208	04/05/2017	8.37	Put	Bond Future	1,021.7800	1.0218	856.4700	0.8565	(16.179)	0	0	0
2016/11/02	R208	04/05/2017	8.39	Put	Bond Future	994.6000	0.9946	832.4500	0.8325	(16.303)	0	0	0
2016/11/02	R208	04/05/2017	8.38	Put	Bond Future	1,007.9900	1.0080	844.2600	0.8443	(16.243)	0	0	0
2016/11/02	R208	03/08/2017	8.32	Call	Bond Future	1,537.7700	1.5378	1,753.4800	1.7535	14.027	0	0	0
2016/11/02	R208	03/08/2017			Bond Future	8.2430	97.7644	8.1125	98.1576	(1.582)	0.0000	0.0000	0
2016/11/02	R208	03/08/2017	8.30	Call	Bond Future	1,505.1700	1.5052	1,718.2700	1.7183	14.158	0	0	0
2016/11/02	R208	03/08/2017	8.31	Call	Bond Future	1,521.2600	1.5213	1,735.6600	1.7357	14.094	0	0	0
2016/11/02	R208	03/08/2017	8.30	Put	Bond Future	1,333.8000	1.3338	1,153.6400	1.1536	(13.507)	0	0	0
2016/11/02	R208	03/08/2017	8.32	Put	Bond Future	1,306.4100	1.3064	1,128.8600	1.1289	(13.591)	0	0	0
2016/11/02	R208	03/08/2017	8.31	Put	Bond Future	1,319.8900	1.3199	1,141.0300	1.1410	(13.551)	0	0	0
2016/11/02	R209	03/11/2016	9.34	Put	Bond Future	204.6500	0.2046	9.7800	0.0098	(95.221)	0	0	345
2016/11/02	R209	03/11/2016	10.26	Call	Bond Future	6,287.0200	6.2870	7,005.8600	7.0059	11.434	0	0	0
2016/11/02	R209	03/11/2016			Bond Future	9.3020	73.4743	9.2005	74.1931	(1.091)	0.0000	0.0000	11,430
2016/11/02	R209	03/11/2016	10.24	Call	Bond Future	6,164.4200	6.1644	6,883.2600	6.8833	11.661	0	0	0
2016/11/02	R209	03/11/2016	8.87	Put	Bond Future	3,134.3100	3.1343	2,415.4600	2.4155	(22.935)	0	0	0
2016/11/02	R209	03/11/2016	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	345
2016/11/02	R209	03/11/2016	9.04	Put	Bond Future	1,879.7800	1.8798	1,162.7900	1.1628	(38.142)	0	0	345
2016/11/02	R209	03/11/2016	9.42	Put	Bond Future	64.1400	0.0641	0.6100	0.0006	(99.049)	0	0	0
2016/11/02	R209	03/11/2016	10.25	Call	Bond Future	6,225.7700	6.2258	6,944.6100	6.9446	11.546	0	0	0
2016/11/02	R209	03/11/2016	9.05	Call	Bond Future	3.4800	0.0035	6.3400	0.0063	82.184	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
2016/11/02	R209	03/11/2016	9.45	Call	Bond Future	1,067.3800	1.0674	1,748.1500	1.7481	63.780	0	0	0
2016/11/02	R209	03/11/2016	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R209	03/11/2016	9.04	Call	Bond Future	2.6800	0.0027	4.5300	0.0045	69.030	0	0	0
2016/11/02	R209	03/11/2016	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R209	03/11/2016	9.34	Call	Bond Future	471.0600	0.4711	995.0300	0.9950	111.232	0	0	0
2016/11/02	R209	03/11/2016	10.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R209	03/11/2016	9.45	Put	Bond Future	38.2500	0.0383	0.1800	0.0002	(99.529)	0	0	250
2016/11/02	R209	03/11/2016	8.81	Put	Bond Future	3,585.6000	3.5856	2,866.7600	2.8668	(20.048)	0	0	0
2016/11/02	R209	03/11/2016	8.87	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	250
2016/11/02	R209	03/11/2016	9.42	Call	Bond Future	886.4600	0.8865	1,541.7700	1.5418	73.924	0	0	120
2016/11/02	R209	03/11/2016	9.05	Put	Bond Future	1,807.6000	1.8076	1,091.6200	1.0916	(39.609)	0	0	250
2016/11/02	R209	02/02/2017	9.55	Put	Bond Future	1,576.1200	1.5761	1,301.3200	1.3013	(17.435)	0	0	0
2016/11/02	R209	02/02/2017			Bond Future	9.3439	74.8702	9.2397	75.6019	(1.115)	0.0000	0.0000	62,005
2016/11/02	R209	02/02/2017	9.54	Put	Bond Future	1,602.9900	1.6030	1,324.8100	1.3248	(17.354)	0	0	0
2016/11/02	R209	02/02/2017	9.55	Call	Bond Future	2,990.7300	2.9907	3,447.5700	3.4476	15.275	0	0	0
2016/11/02	R209	02/02/2017	9.53	Call	Bond Future	2,909.5000	2.9095	3,359.5500	3.3595	15.468	0	0	0
2016/11/02	R209	02/02/2017	9.54	Call	Bond Future	2,949.9100	2.9499	3,403.3700	3.4034	15.372	0	0	0
2016/11/02	R209	02/02/2017	9.53	Put	Bond Future	1,630.3600	1.6304	1,348.7700	1.3488	(17.272)	0	0	0
2016/11/02	R209	04/05/2017	9.48	Put	Bond Future	2,803.4400	2.8034	2,478.0000	2.4780	(11.609)	0	0	0
2016/11/02	R209	04/05/2017			Bond Future	9.3798	73.1909	9.2728	73.9363	(1.141)	0.0000	0.0000	0
2016/11/02	R209	04/05/2017	9.47	Put	Bond Future	2,834.9000	2.8349	2,506.9100	2.5069	(11.570)	0	0	0
2016/11/02	R209	04/05/2017	9.46	Call	Bond Future	3,417.5200	3.4175	3,832.3700	3.8324	12.139	0	0	0
2016/11/02	R209	04/05/2017	9.47	Call	Bond Future	3,454.2900	3.4543	3,871.6900	3.8717	12.084	0	0	0
2016/11/02	R209	04/05/2017	9.48	Call	Bond Future	3,491.0300	3.4910	3,910.9800	3.9110	12.029	0	0	0
2016/11/02	R209	04/05/2017	9.46	Put	Bond Future	2,866.4300	2.8664	2,535.8900	2.5359	(11.531)	0	0	0
2016/11/02	R209	03/08/2017			Bond Future	9.4073	74.6889	9.2977	75.4475	(1.165)	0.0000	0.0000	0
2016/11/02	R209	03/08/2017	9.44	Call	Bond Future	3,912.0500	3.9120	4,322.7500	4.3227	10.498	0	0	0
2016/11/02	R209	03/08/2017	9.43	Put	Bond Future	3,722.3100	3.7223	3,372.2500	3.3723	(9.404)	0	0	0
2016/11/02	R209	03/08/2017	9.45	Put	Bond Future	3,654.3100	3.6543	3,308.5900	3.3086	(9.461)	0	0	0
2016/11/02	R209	03/08/2017	9.44	Put	Bond Future	3,688.1800	3.6882	3,340.3000	3.3403	(9.432)	0	0	0
2016/11/02	R209	03/08/2017	9.45	Call	Bond Future	3,946.4900	3.9465	4,359.3500	4.3594	10.461	0	0	0
2016/11/02	R209	03/08/2017	9.43	Call	Bond Future	3,877.7600	3.8778	4,286.2800	4.2863	10.535	0	0	0
2016/11/02	R210	03/11/2016			Bond Future	186.1005	186.1005	186.0025	186.0025	(0.053)	0.0000	0.0000	589
2016/11/02	R210	03/11/2016	188.90	Put	Bond Future	2,799.5000	2.7995	2,897.4900	2.8975	3.500	0	0	0
2016/11/02	R210	03/11/2016	188.92	Put	Bond Future	2,819.5000	2.8195	2,917.4900	2.9175	3.475	0	0	0
2016/11/02	R210	03/11/2016	188.91	Put	Bond Future	2,809.5000	2.8095	2,907.4900	2.9075	3.488	0	0	0
2016/11/02	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R210	02/02/2017	190.85	Put	Bond Future	1,202.0900	1.2021	1,304.1300	1.3041	8.489	0	0	0
2016/11/02	R210	02/02/2017			Bond Future	189.6479	189.6479	189.5459	189.5459	(0.054)	0.0000	0.0000	1,983
2016/11/02	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R210	02/02/2017	190.84	Put	Bond Future	1,192.0900	1.1921	1,294.1300	1.2941	8.560	0	0	0
2016/11/02	R210	02/02/2017	190.86	Put	Bond Future	1,212.0900	1.2121	1,314.1300	1.3141	8.419	0	0	0
2016/11/02	R210	04/05/2017			Bond Future	191.0707	191.0707	190.9652	190.9652	(0.055)	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
2016/11/02	R210	04/05/2017	192.31	Put	Bond Future	1,239.2700	1.2393	1,344.8300	1.3448	8.518	0	0	0
2016/11/02	R210	04/05/2017	192.33	Put	Bond Future	1,259.2700	1.2593	1,364.8300	1.3648	8.383	0	0	0
2016/11/02	R210	04/05/2017	192.32	Put	Bond Future	1,249.2700	1.2493	1,354.8300	1.3548	8.450	0	0	0
2016/11/02	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R210	03/08/2017	196.29	Put	Bond Future	1,299.2600	1.2993	1,412.1600	1.4122	8.690	0	0	0
2016/11/02	R210	03/08/2017			Bond Future	194.9907	194.9907	194.8778	194.8778	(0.058)	0.0000	0.0000	0
2016/11/02	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R210	03/08/2017	196.28	Put	Bond Future	1,289.2600	1.2893	1,402.1600	1.4022	8.757	0	0	0
2016/11/02	R210	03/08/2017	196.30	Put	Bond Future	1,309.2600	1.3093	1,422.1600	1.4222	8.623	0	0	0
2016/11/02	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R211	03/11/2016			Bond Future	141.4566	141.4566	141.4143	141.4143	(0.030)	0.0000	0.0000	56
2016/11/02	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R211	03/11/2016	141.74	Put	Bond Future	283.3600	0.2834	325.7400	0.3257	14.956	0	0	0
2016/11/02	R211	03/11/2016	141.76	Put	Bond Future	303.3600	0.3034	345.7400	0.3457	13.970	0	0	0
2016/11/02	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R211	03/11/2016	141.75	Put	Bond Future	293.3600	0.2934	335.7400	0.3357	14.446	0	0	0
2016/11/02	R212	03/11/2016			Bond Future	148.1242	148.1242	148.0447	148.0447	(0.054)	0.0000	0.0000	3,049
2016/11/02	R212	03/11/2016	148.11	Call	Bond Future	14.2100	0.0142	0.0000	0.0000	(100.000)	0	0	0
2016/11/02	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	55.3300	0.0553	100.000	0	0	0
2016/11/02	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	75.3300	0.0753	100.000	0	0	0
2016/11/02	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	65.3300	0.0653	100.000	0	0	0
2016/11/02	R212	03/11/2016	148.12	Call	Bond Future	4.2100	0.0042	0.0000	0.0000	(100.000)	0	0	0
2016/11/02	R212	03/11/2016	148.10	Call	Bond Future	24.2100	0.0242	0.0000	0.0000	(100.000)	0	0	0
2016/11/02	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R212	02/02/2017			Bond Future	148.9978	148.9978	148.9151	148.9151	(0.056)	0.0000	0.0000	3,380
2016/11/02	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R212	02/02/2017	149.27	Put	Bond Future	272.1600	0.2722	354.9000	0.3549	30.401	0	0	0
2016/11/02	R212	02/02/2017	149.29	Put	Bond Future	292.1600	0.2922	374.9000	0.3749	28.320	0	0	0
2016/11/02	R212	02/02/2017	149.28	Put	Bond Future	282.1600	0.2822	364.9000	0.3649	29.324	0	0	0
2016/11/02	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R212	04/05/2017			Bond Future	151.9358	151.9358	151.8502	151.8502	(0.056)	0.0000	0.0000	0
2016/11/02	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R212	04/05/2017	152.23	Put	Bond Future	294.1600	0.2942	379.7700	0.3798	29.103	0	0	0
2016/11/02	R212	04/05/2017	152.25	Put	Bond Future	314.1600	0.3142	399.7700	0.3998	27.250	0	0	0
2016/11/02	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R212	04/05/2017	152.24	Put	Bond Future	304.1600	0.3042	389.7700	0.3898	28.146	0	0	0
2016/11/02	R212	03/08/2017			Bond Future	153.0225	153.0225	152.9310	152.9310	(0.060)	0.0000	0.0000	0
2016/11/02	R212	03/08/2017	153.34	Put	Bond Future	317.4600	0.3175	408.9800	0.4090	28.829	0	0	0
2016/11/02	R212	03/08/2017	153.36	Put	Bond Future	337.4600	0.3375	428.9800	0.4290	27.120	0	0	0
2016/11/02	R212	03/08/2017	153.35	Put	Bond Future	327.4600	0.3275	418.9800	0.4190	27.948	0	0	0
2016/11/02	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
2016/11/02	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R213	03/11/2016			Bond Future	9.1722	84.1963	9.0605	84.9737	(1.218)	0.0000	0.0000	4,280
2016/11/02	R213	03/11/2016	10.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R213	03/11/2016	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R213	03/11/2016	10.18	Call	Bond Future	6,575.8800	6.5759	7,353.3700	7.3534	11.823	0	0	0
2016/11/02	R213	03/11/2016	10.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R213	03/11/2016	10.19	Call	Bond Future	6,637.3700	6.6374	7,414.8600	7.4149	11.714	0	0	0
2016/11/02	R213	03/11/2016	10.20	Call	Bond Future	6,698.7800	6.6988	7,476.2700	7.4763	11.606	0	0	0
2016/11/02	R213	02/02/2017	9.40	Call	Bond Future	2,794.8400	2.7948	3,283.1900	3.2832	17.473	0	0	0
2016/11/02	R213	02/02/2017	9.42	Call	Bond Future	2,875.2700	2.8753	3,371.1200	3.3711	17.245	0	0	0
2016/11/02	R213	02/02/2017			Bond Future	9.2190	85.7959	9.1038	86.5872	(1.249)	0.0000	0.0000	51,569
2016/11/02	R213	02/02/2017	9.41	Call	Bond Future	2,835.0000	2.8350	3,327.1100	3.3271	17.358	0	0	0
2016/11/02	R213	02/02/2017	9.40	Put	Bond Future	1,571.4300	1.5714	1,268.5200	1.2685	(19.276)	0	0	0
2016/11/02	R213	02/02/2017	9.42	Put	Bond Future	1,518.2600	1.5183	1,222.8500	1.2228	(19.457)	0	0	0
2016/11/02	R213	02/02/2017	9.41	Put	Bond Future	1,544.7500	1.5447	1,245.6000	1.2456	(19.366)	0	0	0
2016/11/02	R213	04/05/2017			Bond Future	9.2554	83.9299	9.1368	84.7360	(1.281)	0.0000	0.0000	0
2016/11/02	R213	04/05/2017	9.35	Put	Bond Future	2,698.7700	2.6988	2,346.0000	2.3460	(13.072)	0	0	0
2016/11/02	R213	04/05/2017	9.37	Put	Bond Future	2,638.1200	2.6381	2,290.9500	2.2909	(13.160)	0	0	0
2016/11/02	R213	04/05/2017	9.35	Call	Bond Future	3,334.1900	3.3342	3,787.4900	3.7875	13.596	0	0	0
2016/11/02	R213	04/05/2017	9.36	Put	Bond Future	2,668.4300	2.6684	2,318.4600	2.3185	(13.115)	0	0	0
2016/11/02	R213	04/05/2017	9.36	Call	Bond Future	3,370.6200	3.3706	3,826.7200	3.8267	13.532	0	0	0
2016/11/02	R213	04/05/2017	9.37	Call	Bond Future	3,407.0100	3.4070	3,865.9100	3.8659	13.469	0	0	0
2016/11/02	R213	03/08/2017	9.33	Put	Bond Future	3,524.1300	3.5241	3,150.5500	3.1506	(10.601)	0	0	0
2016/11/02	R213	03/08/2017			Bond Future	9.2825	85.6475	9.1606	86.4677	(1.313)	0.0000	0.0000	0
2016/11/02	R213	03/08/2017	9.35	Put	Bond Future	3,461.1900	3.4612	3,092.2800	3.0923	(10.658)	0	0	0
2016/11/02	R213	03/08/2017	9.33	Call	Bond Future	3,840.7800	3.8408	4,287.4200	4.2874	11.629	0	0	0
2016/11/02	R213	03/08/2017	9.34	Put	Bond Future	3,492.5500	3.4925	3,121.3100	3.1213	(10.629)	0	0	0
2016/11/02	R213	03/08/2017	9.34	Call	Bond Future	3,875.6300	3.8756	4,324.6100	4.3246	11.585	0	0	0
2016/11/02	R213	03/08/2017	9.35	Call	Bond Future	3,910.6400	3.9106	4,361.9500	4.3619	11.541	0	0	0
2016/11/02	R214	03/11/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R214	03/11/2016			Bond Future	9.3821	73.8096	9.2805	74.5634	(1.083)	0.0000	0.0000	17,721
2016/11/02	R214	03/11/2016	10.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R214	03/11/2016	10.35	Call	Bond Future	6,587.9600	6.5880	7,341.7500	7.3417	11.442	0	0	0
2016/11/02	R214	03/11/2016	10.33	Call	Bond Future	6,462.0100	6.4620	7,215.8000	7.2158	11.665	0	0	0
2016/11/02	R214	03/11/2016	10.34	Call	Bond Future	6,525.0400	6.5250	7,278.8300	7.2788	11.552	0	0	0
2016/11/02	R214	03/11/2016	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R214	02/02/2017			Bond Future	9.4255	75.2120	9.3213	75.9792	(1.106)	0.0000	0.0000	34,384
2016/11/02	R214	02/02/2017	9.67	Call	Bond Future	3,300.2600	3.3003	3,792.8000	3.7928	14.924	0	0	0
2016/11/02	R214	02/02/2017	9.66	Put	Bond Future	1,578.4700	1.5785	1,300.3700	1.3004	(17.618)	0	0	0
2016/11/02	R214	02/02/2017	9.68	Put	Bond Future	1,525.5200	1.5255	1,254.2900	1.2543	(17.780)	0	0	0
2016/11/02	R214	02/02/2017	9.67	Put	Bond Future	1,551.7500	1.5518	1,277.0900	1.2771	(17.700)	0	0	0
2016/11/02	R214	02/02/2017	9.68	Call	Bond Future	3,344.0900	3.3441	3,840.0600	3.8401	14.831	0	0	0
2016/11/02	R214	02/02/2017	9.66	Call	Bond Future	3,256.8200	3.2568	3,745.9200	3.7459	15.018	0	0	0
2016/11/02	R214	04/05/2017	9.58	Put	Bond Future	2,871.0700	2.8711	2,535.7800	2.5358	(11.678)	0	0	0
2016/11/02	R214	04/05/2017			Bond Future	9.4602	73.3917	9.3534	74.1733	(1.130)	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
2016/11/02	R214	04/05/2017	9.57	Put	Bond Future	2,903.3500	2.9033	2,565.4100	2.5654	(11.640)	0	0	0
2016/11/02	R214	04/05/2017	9.58	Call	Bond Future	3,730.6300	3.7306	4,176.9800	4.1770	11.964	0	0	0
2016/11/02	R214	04/05/2017	9.56	Call	Bond Future	3,653.3000	3.6533	4,094.3300	4.0943	12.072	0	0	0
2016/11/02	R214	04/05/2017	9.57	Call	Bond Future	3,691.7700	3.6918	4,135.4700	4.1355	12.019	0	0	0
2016/11/02	R214	04/05/2017	9.56	Put	Bond Future	2,936.1400	2.9361	2,595.5300	2.5955	(11.601)	0	0	0
2016/11/02	R214	03/08/2017	9.51	Call	Bond Future	4,110.0900	4.1101	4,539.4700	4.5395	10.447	0	0	0
2016/11/02	R214	03/08/2017			Bond Future	9.4872	74.8936	9.3778	75.6893	(1.153)	0.0000	0.0000	0
2016/11/02	R214	03/08/2017	9.52	Call	Bond Future	4,146.9200	4.1469	4,578.5500	4.5786	10.408	0	0	0
2016/11/02	R214	03/08/2017	9.53	Call	Bond Future	4,183.6300	4.1836	4,617.5000	4.6175	10.371	0	0	0
2016/11/02	R214	03/08/2017	9.51	Put	Bond Future	3,946.2900	3.9463	3,580.0500	3.5800	(9.281)	0	0	0
2016/11/02	R214	03/08/2017	9.53	Put	Bond Future	3,876.4500	3.8764	3,514.7000	3.5147	(9.332)	0	0	0
2016/11/02	R214	03/08/2017	9.52	Put	Bond Future	3,911.3700	3.9114	3,547.3800	3.5474	(9.306)	0	0	0
2016/11/02	R248	03/11/2016	10.38	Call	Bond Future	8,216.8400	8.2168	9,181.6700	9.1817	11.742	0	0	0
2016/11/02	R248	03/11/2016			Bond Future	9.4321	94.8160	9.3305	95.7808	(1.077)	0.0000	0.0000	29,358
2016/11/02	R248	03/11/2016	10.39	Call	Bond Future	8,296.5500	8.2965	9,261.3800	9.2614	11.629	0	0	0
2016/11/02	R248	03/11/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R248	03/11/2016	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R248	03/11/2016	10.37	Call	Bond Future	8,136.9800	8.1370	9,101.8100	9.1018	11.857	0	0	0
2016/11/02	R248	03/11/2016	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/02	R248	02/02/2017	9.76	Put	Bond Future	1,986.6300	1.9866	1,644.9600	1.6450	(17.198)	0	0	0
2016/11/02	R248	02/02/2017	9.78	Put	Bond Future	1,922.2900	1.9223	1,588.8100	1.5888	(17.348)	0	0	0
2016/11/02	R248	02/02/2017			Bond Future	9.4771	96.6175	9.3727	97.5995	(1.101)	0.0000	0.0000	61,982
2016/11/02	R248	02/02/2017	9.77	Put	Bond Future	1,954.2400	1.9542	1,616.6800	1.6167	(17.273)	0	0	0
2016/11/02	R248	02/02/2017	9.76	Call	Bond Future	4,559.3500	4.5594	5,199.7300	5.1997	14.045	0	0	0
2016/11/02	R248	02/02/2017	9.77	Call	Bond Future	4,615.5800	4.6156	5,260.0700	5.2601	13.963	0	0	0
2016/11/02	R248	02/02/2017	9.78	Call	Bond Future	4,672.0900	4.6721	5,320.6600	5.3207	13.882	0	0	0
2016/11/02	R248	04/05/2017	9.66	Call	Bond Future	5,086.4400	5.0864	5,664.4100	5.6644	11.363	0	0	0
2016/11/02	R248	04/05/2017			Bond Future	9.5132	94.0760	9.4061	95.0766	(1.126)	0.0000	0.0000	0
2016/11/02	R248	04/05/2017	9.67	Call	Bond Future	5,136.2600	5.1363	5,717.4400	5.7174	11.315	0	0	0
2016/11/02	R248	04/05/2017	9.65	Put	Bond Future	3,785.8500	3.7858	3,359.9900	3.3600	(11.249)	0	0	0
2016/11/02	R248	04/05/2017	9.67	Put	Bond Future	3,704.9300	3.7049	3,285.5000	3.2855	(11.321)	0	0	0
2016/11/02	R248	04/05/2017	9.65	Call	Bond Future	5,036.8200	5.0368	5,611.5700	5.6116	11.411	0	0	0
2016/11/02	R248	04/05/2017	9.66	Put	Bond Future	3,745.2100	3.7452	3,322.5700	3.3226	(11.285)	0	0	0
2016/11/02	R248	03/08/2017			Bond Future	9.5416	96.0013	9.4319	97.0198	(1.150)	0.0000	0.0000	0
2016/11/02	R248	03/08/2017	9.57	Call	Bond Future	5,492.4900	5.4925	6,043.4900	6.0435	10.032	0	0	0
2016/11/02	R248	03/08/2017	9.56	Put	Bond Future	5,276.5900	5.2766	4,806.3700	4.8064	(8.911)	0	0	0
2016/11/02	R248	03/08/2017	9.58	Put	Bond Future	5,187.0100	5.1870	4,722.3000	4.7223	(8.959)	0	0	0
2016/11/02	R248	03/08/2017	9.57	Put	Bond Future	5,231.8000	5.2318	4,764.3400	4.7643	(8.935)	0	0	0
2016/11/02	R248	03/08/2017	9.58	Call	Bond Future	5,539.1200	5.5391	6,092.8700	6.0929	9.997	0	0	0
2016/11/02	R248	03/08/2017	9.56	Call	Bond Future	5,445.7000	5.4457	5,993.9400	5.9939	10.067	0	0	0
Total													1097314