



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 23/11/2016 TO 23/11/2016

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
2016/11/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/11/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	2025	02/02/2017	130.01	Put	Bond Future	1,140.2500	1.1403	1,210.0000	1.2100	6.117	0	0	0
2016/11/23	2025	02/02/2017			Bond Future	128.8698	128.8698	128.8000	128.8000	(0.054)	0.0000	0.0000	3,278
2016/11/23	2025	02/02/2017	130.00	Put	Bond Future	1,130.2500	1.1303	1,200.0000	1.2000	6.171	0	0	0
2016/11/23	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2025	02/02/2017	129.99	Put	Bond Future	1,120.2500	1.1203	1,190.0000	1.1900	6.226	0	0	0
2016/11/23	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2025	04/05/2017			Bond Future	131.3880	131.3880	131.3163	131.3163	(0.055)	0.0000	0.0000	0
2016/11/23	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2025	04/05/2017	132.56	Put	Bond Future	1,172.0100	1.1720	1,243.6900	1.2437	6.116	0	0	0
2016/11/23	2025	04/05/2017	132.58	Put	Bond Future	1,192.0100	1.1920	1,263.6900	1.2637	6.013	0	0	0
2016/11/23	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2025	04/05/2017	132.57	Put	Bond Future	1,182.0100	1.1820	1,253.6900	1.2537	6.064	0	0	0
2016/11/23	2025	03/08/2017			Bond Future	132.7061	132.7061	132.6302	132.6302	(0.057)	0.0000	0.0000	0
2016/11/23	2025	03/08/2017	133.96	Put	Bond Future	1,253.8800	1.2539	1,329.7700	1.3298	6.052	0	0	0
2016/11/23	2025	03/08/2017	133.98	Put	Bond Future	1,273.8800	1.2739	1,349.7700	1.3498	5.957	0	0	0
2016/11/23	2025	03/08/2017	133.97	Put	Bond Future	1,263.8800	1.2639	1,339.7700	1.3398	6.005	0	0	0
2016/11/23	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2030	02/02/2017	9.29	Put	Bond Future	748.9400	0.7489	947.6700	0.9477	26.535	0	0	0
2016/11/23	2030	02/02/2017			Bond Future	9.3984	89.7887	9.4274	89.5900	0.308	0.0000	0.0000	30,695
2016/11/23	2030	02/02/2017	9.31	Put	Bond Future	610.1300	0.6101	808.8600	0.8089	32.572	0	0	0
2016/11/23	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2030	02/02/2017	9.30	Put	Bond Future	679.5000	0.6795	878.2300	0.8782	29.247	0	0	0
2016/11/23	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2030	04/05/2017			Bond Future	9.4496	91.5382	9.4797	91.3352	0.318	0.0000	0.0000	0
2016/11/23	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2030	04/05/2017	9.32	Put	Bond Future	883.6900	0.8837	1,086.7100	1.0867	22.974	0	0	0
2016/11/23	2030	04/05/2017	9.34	Put	Bond Future	746.5600	0.7466	949.5800	0.9496	27.194	0	0	0
2016/11/23	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2030	04/05/2017	9.33	Put	Bond Future	815.0900	0.8151	1,018.1100	1.0181	24.908	0	0	0
2016/11/23	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2030	03/08/2017	9.34	Put	Bond Future	1,043.0700	1.0431	1,252.1300	1.2521	20.043	0	0	0
2016/11/23	2030	03/08/2017			Bond Future	9.4950	89.3728	9.5264	89.1638	0.330	0.0000	0.0000	0
2016/11/23	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/11/23	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2030	03/08/2017	9.33	Put	Bond Future	1,110.9400	1.1109	1,320.0000	1.3200	18.818	0	0	0
2016/11/23	2030	03/08/2017	9.35	Put	Bond Future	975.2800	0.9753	1,184.3400	1.1843	21.436	0	0	0
2016/11/23	2032	02/02/2017	9.53	Call	Bond Future	2,159.9500	2.1600	2,027.1300	2.0271	(6.149)	0	0	0
2016/11/23	2032	02/02/2017			Bond Future	9.5153	92.8832	9.5442	92.6713	0.303	0.0000	0.0000	18,016
2016/11/23	2032	02/02/2017	9.51	Call	Bond Future	2,085.2600	2.0853	1,954.8200	1.9548	(6.255)	0	0	0
2016/11/23	2032	02/02/2017	9.52	Call	Bond Future	2,122.3400	2.1223	1,990.7100	1.9907	(6.202)	0	0	0
2016/11/23	2032	02/02/2017	9.51	Put	Bond Future	2,124.4000	2.1244	2,205.8500	2.2059	3.834	0	0	0
2016/11/23	2032	02/02/2017	9.53	Put	Bond Future	2,052.0800	2.0521	2,131.1500	2.1312	3.853	0	0	0
2016/11/23	2032	02/02/2017	9.52	Put	Bond Future	2,087.9300	2.0879	2,168.1900	2.1682	3.844	0	0	0
2016/11/23	2032	04/05/2017	9.45	Call	Bond Future	2,763.3000	2.7633	2,619.9700	2.6200	(5.187)	0	0	0
2016/11/23	2032	04/05/2017			Bond Future	9.5651	90.5333	9.5950	90.3169	0.312	0.0000	0.0000	0
2016/11/23	2032	04/05/2017	9.46	Call	Bond Future	2,797.7800	2.7978	2,652.6400	2.6526	(5.188)	0	0	0
2016/11/23	2032	04/05/2017	9.44	Put	Bond Future	3,644.4500	3.6444	3,718.9200	3.7189	2.043	0	0	0
2016/11/23	2032	04/05/2017	9.46	Put	Bond Future	3,565.7000	3.5657	3,637.0400	3.6370	2.001	0	0	0
2016/11/23	2032	04/05/2017	9.44	Call	Bond Future	2,729.3100	2.7293	2,587.3000	2.5873	(5.203)	0	0	0
2016/11/23	2032	04/05/2017	9.45	Put	Bond Future	3,604.7900	3.6048	3,677.9400	3.6779	2.029	0	0	0
2016/11/23	2032	03/08/2017	9.43	Put	Bond Future	4,620.7600	4.6208	4,694.2700	4.6943	1.591	0	0	0
2016/11/23	2032	03/08/2017			Bond Future	9.6076	92.3551	9.6387	92.1324	0.324	0.0000	0.0000	0
2016/11/23	2032	03/08/2017	9.45	Put	Bond Future	4,541.9400	4.5419	4,611.9200	4.6119	1.541	0	0	0
2016/11/23	2032	03/08/2017	9.44	Put	Bond Future	4,581.3700	4.5814	4,652.9600	4.6530	1.563	0	0	0
2016/11/23	2032	03/08/2017	9.44	Call	Bond Future	3,366.4800	3.3665	3,215.3100	3.2153	(4.490)	0	0	0
2016/11/23	2032	03/08/2017	9.43	Call	Bond Future	3,332.6400	3.3326	3,183.3900	3.1834	(4.478)	0	0	0
2016/11/23	2032	03/08/2017	9.45	Call	Bond Future	3,400.1900	3.4002	3,247.4100	3.2474	(4.493)	0	0	0
2016/11/23	2033	02/02/2017			Bond Future	107.8432	107.8432	107.7864	107.7864	(0.053)	0.0000	0.0000	5,474
2016/11/23	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2033	02/02/2017	109.70	Put	Bond Future	1,856.7800	1.8568	1,913.6300	1.9136	3.062	0	0	0
2016/11/23	2033	02/02/2017	109.71	Put	Bond Future	1,866.7800	1.8668	1,923.6300	1.9236	3.045	0	0	0
2016/11/23	2033	02/02/2017	109.72	Put	Bond Future	1,876.7800	1.8768	1,933.6300	1.9336	3.029	0	0	0
2016/11/23	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2033	04/05/2017			Bond Future	108.9112	108.9112	108.8528	108.8528	(0.054)	0.0000	0.0000	0
2016/11/23	2033	04/05/2017	110.83	Put	Bond Future	1,918.7900	1.9188	1,977.1800	1.9772	3.043	0	0	0
2016/11/23	2033	04/05/2017	110.85	Put	Bond Future	1,938.7900	1.9388	1,997.1800	1.9972	3.012	0	0	0
2016/11/23	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2033	04/05/2017	110.84	Put	Bond Future	1,928.7900	1.9288	1,987.1800	1.9872	3.027	0	0	0
2016/11/23	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2033	03/08/2017	113.14	Put	Bond Future	2,031.6100	2.0316	2,093.4200	2.0934	3.042	0	0	0
2016/11/23	2033	03/08/2017			Bond Future	111.1084	111.1084	111.0466	111.0466	(0.056)	0.0000	0.0000	0
2016/11/23	2033	03/08/2017	113.13	Put	Bond Future	2,021.6100	2.0216	2,083.4200	2.0834	3.057	0	0	0
2016/11/23	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2033	03/08/2017	113.12	Put	Bond Future	2,011.6100	2.0116	2,073.4200	2.0734	3.073	0	0	0

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2016/11/23	2037	02/02/2017	9.68	Put	Bond Future	2,536.9700		2.5370	2,574.7400	2.5747	1.489	0	0	0
2016/11/23	2037	02/02/2017			Bond Future	9.7142		89.5394	9.7380	89.3494	0.244	0.0000	0.0000	45,471
2016/11/23	2037	02/02/2017	9.67	Put	Bond Future	2,578.5800		2.5786	2,618.2000	2.6182	1.537	0	0	0
2016/11/23	2037	02/02/2017	9.68	Call	Bond Future	2,261.9700		2.2620	2,109.7700	2.1098	(6.729)	0	0	0
2016/11/23	2037	02/02/2017	9.66	Call	Bond Future	2,184.6000		2.1846	2,035.8000	2.0358	(6.811)	0	0	0
2016/11/23	2037	02/02/2017	9.67	Call	Bond Future	2,223.0200		2.2230	2,072.6700	2.0727	(6.763)	0	0	0
2016/11/23	2037	02/02/2017	9.66	Put	Bond Future	2,620.8400		2.6208	2,662.0100	2.6620	1.571	0	0	0
2016/11/23	2037	04/05/2017			Bond Future	9.7665		91.2840	9.7911	91.0899	0.251	0.0000	0.0000	0
2016/11/23	2037	04/05/2017	9.58	Put	Bond Future	4,362.0000		4.3620	4,455.5100	4.4555	2.144	0	0	0
2016/11/23	2037	04/05/2017	9.60	Put	Bond Future	4,271.5200		4.2715	4,361.6500	4.3617	2.110	0	0	0
2016/11/23	2037	04/05/2017	9.59	Put	Bond Future	4,316.7000		4.3167	4,408.2800	4.4083	2.122	0	0	0
2016/11/23	2037	04/05/2017	9.60	Call	Bond Future	2,935.7700		2.9358	2,831.7700	2.8318	(3.543)	0	0	0
2016/11/23	2037	04/05/2017	9.58	Call	Bond Future	2,863.7300		2.8637	2,763.1100	2.7631	(3.514)	0	0	0
2016/11/23	2037	04/05/2017	9.59	Call	Bond Future	2,899.7500		2.8998	2,797.2000	2.7972	(3.537)	0	0	0
2016/11/23	2037	03/08/2017	9.57	Call	Bond Future	3,539.6800		3.5397	3,409.2600	3.4093	(3.685)	0	0	0
2016/11/23	2037	03/08/2017			Bond Future	9.8140		88.8632	9.8395	88.6632	0.260	0.0000	0.0000	0
2016/11/23	2037	03/08/2017	9.58	Call	Bond Future	3,575.1100		3.5751	3,442.8900	3.4429	(3.698)	0	0	0
2016/11/23	2037	03/08/2017	9.56	Put	Bond Future	5,532.1300		5.5321	5,603.5000	5.6035	1.290	0	0	0
2016/11/23	2037	03/08/2017	9.57	Put	Bond Future	5,486.4600		5.4865	5,556.0400	5.5560	1.268	0	0	0
2016/11/23	2037	03/08/2017	9.58	Put	Bond Future	5,440.7900		5.4408	5,508.5700	5.5086	1.246	0	0	0
2016/11/23	2037	03/08/2017	9.56	Call	Bond Future	3,504.1400		3.5041	3,375.5100	3.3755	(3.671)	0	0	0
2016/11/23	2038	02/02/2017	137.07	Put	Bond Future	3,001.0200		3.0010	3,073.2200	3.0732	2.406	0	0	0
2016/11/23	2038	02/02/2017			Bond Future	134.0690		134.0690	133.9968	133.9968	(0.054)	0.0000	0.0000	22,835
2016/11/23	2038	02/02/2017	137.06	Put	Bond Future	2,991.0200		2.9910	3,063.2200	3.0632	2.414	0	0	0
2016/11/23	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2038	02/02/2017	137.05	Put	Bond Future	2,981.0200		2.9810	3,053.2200	3.0532	2.422	0	0	0
2016/11/23	2038	04/05/2017	139.77	Put	Bond Future	3,081.1400		3.0811	3,155.4500	3.1555	2.412	0	0	0
2016/11/23	2038	04/05/2017			Bond Future	136.6889		136.6889	136.6145	136.6145	(0.054)	0.0000	0.0000	0
2016/11/23	2038	04/05/2017	139.79	Put	Bond Future	3,101.1400		3.1011	3,175.4500	3.1755	2.396	0	0	0
2016/11/23	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2038	04/05/2017	139.78	Put	Bond Future	3,091.1400		3.0911	3,165.4500	3.1655	2.404	0	0	0
2016/11/23	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2038	03/08/2017			Bond Future	137.9474		137.9474	137.8688	137.8688	(0.057)	0.0000	0.0000	0
2016/11/23	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2038	03/08/2017	141.16	Put	Bond Future	3,212.5800		3.2126	3,291.2000	3.2912	2.447	0	0	0
2016/11/23	2038	03/08/2017	141.18	Put	Bond Future	3,232.5800		3.2326	3,311.2000	3.3112	2.432	0	0	0
2016/11/23	2038	03/08/2017	141.17	Put	Bond Future	3,222.5800		3.2226	3,301.2000	3.3012	2.440	0	0	0
2016/11/23	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2040	02/02/2017	9.58	Call	Bond Future	1,925.4300		1.9254	1,782.4700	1.7825	(7.425)	0	0	0
2016/11/23	2040	02/02/2017			Bond Future	9.7437		93.3952	9.7776	93.1035	0.349	0.0000	0.0000	8,238
2016/11/23	2040	02/02/2017	9.59	Call	Bond Future	1,962.3300		1.9623	1,816.9200	1.8169	(7.410)	0	0	0
2016/11/23	2040	02/02/2017	9.60	Call	Bond Future	1,999.6300		1.9996	1,851.9500	1.8519	(7.385)	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
2016/11/23	2040	02/02/2017	9.58	Put	Bond Future	3,350.9700	3.3510	3,499.7600	3.4998	4.440	0	0	0
2016/11/23	2040	02/02/2017	9.60	Put	Bond Future	3,249.0400	3.2490	3,393.1100	3.3931	4.434	0	0	0
2016/11/23	2040	02/02/2017	9.59	Put	Bond Future	3,299.7400	3.2997	3,446.0800	3.4461	4.435	0	0	0
2016/11/23	2040	04/05/2017			Bond Future	9.7952	95.2150	9.8303	94.9170	0.358	0.0000	0.0000	0
2016/11/23	2040	04/05/2017	9.62	Put	Bond Future	4,693.9600	4.6940	4,834.6400	4.8346	2.997	0	0	0
2016/11/23	2040	04/05/2017	9.64	Put	Bond Future	4,597.3300	4.5973	4,733.8200	4.7338	2.969	0	0	0
2016/11/23	2040	04/05/2017	9.62	Call	Bond Future	3,182.0500	3.1820	3,024.7700	3.0248	(4.943)	0	0	0
2016/11/23	2040	04/05/2017	9.63	Put	Bond Future	4,645.3300	4.6453	4,783.9100	4.7839	2.983	0	0	0
2016/11/23	2040	04/05/2017	9.63	Call	Bond Future	3,220.7900	3.2208	3,061.4100	3.0614	(4.948)	0	0	0
2016/11/23	2040	04/05/2017	9.64	Call	Bond Future	3,260.0300	3.2600	3,098.5600	3.0986	(4.953)	0	0	0
2016/11/23	2040	03/08/2017			Bond Future	9.8420	92.6228	9.8784	92.3168	0.370	0.0000	0.0000	0
2016/11/23	2040	03/08/2017	9.61	Put	Bond Future	5,918.9300	5.9189	6,029.2100	6.0292	1.863	0	0	0
2016/11/23	2040	03/08/2017	9.63	Put	Bond Future	5,821.7300	5.8217	5,927.7100	5.9277	1.820	0	0	0
2016/11/23	2040	03/08/2017	9.61	Call	Bond Future	3,928.3200	3.9283	3,732.6200	3.7326	(4.982)	0	0	0
2016/11/23	2040	03/08/2017	9.62	Put	Bond Future	5,870.3300	5.8703	5,978.4600	5.9785	1.842	0	0	0
2016/11/23	2040	03/08/2017	9.62	Call	Bond Future	3,966.9400	3.9669	3,769.0900	3.7691	(4.987)	0	0	0
2016/11/23	2040	03/08/2017	9.63	Call	Bond Future	4,005.4400	4.0054	3,805.4400	3.8054	(4.993)	0	0	0
2016/11/23	2044	02/02/2017			Bond Future	9.7419	90.7658	9.7708	90.5142	0.297	0.0000	0.0000	20,651
2016/11/23	2044	02/02/2017	9.77	Call	Bond Future	2,746.0300	2.7460	2,578.9100	2.5789	(6.086)	0	0	0
2016/11/23	2044	02/02/2017	9.76	Put	Bond Future	2,543.5800	2.5436	2,629.4900	2.6295	3.378	0	0	0
2016/11/23	2044	02/02/2017	9.78	Put	Bond Future	2,459.9500	2.4600	2,542.9100	2.5429	3.372	0	0	0
2016/11/23	2044	02/02/2017	9.77	Put	Bond Future	2,501.5800	2.5016	2,586.0200	2.5860	3.375	0	0	0
2016/11/23	2044	02/02/2017	9.78	Call	Bond Future	2,791.0600	2.7911	2,622.4600	2.6225	(6.041)	0	0	0
2016/11/23	2044	02/02/2017	9.76	Call	Bond Future	2,701.2300	2.7012	2,535.5800	2.5356	(6.132)	0	0	0
2016/11/23	2044	04/05/2017			Bond Future	9.7913	92.5344	9.8211	92.2774	0.305	0.0000	0.0000	0
2016/11/23	2044	04/05/2017	9.67	Call	Bond Future	3,453.2000	3.4532	3,298.9000	3.2989	(4.468)	0	0	0
2016/11/23	2044	04/05/2017	9.66	Put	Bond Future	4,557.8700	4.5579	4,662.5100	4.6625	2.296	0	0	0
2016/11/23	2044	04/05/2017	9.68	Put	Bond Future	4,463.3300	4.4633	4,563.6400	4.5636	2.247	0	0	0
2016/11/23	2044	04/05/2017	9.67	Put	Bond Future	4,510.2900	4.5103	4,613.0000	4.6130	2.277	0	0	0
2016/11/23	2044	04/05/2017	9.68	Call	Bond Future	3,494.2200	3.4942	3,337.5200	3.3375	(4.485)	0	0	0
2016/11/23	2044	04/05/2017	9.66	Call	Bond Future	3,412.6700	3.4127	3,260.3000	3.2603	(4.465)	0	0	0
2016/11/23	2044	03/08/2017			Bond Future	9.8360	90.0134	9.8670	89.7494	0.315	0.0000	0.0000	0
2016/11/23	2044	03/08/2017	9.62	Put	Bond Future	5,941.9400	5.9419	6,020.3400	6.0203	1.319	0	0	0
2016/11/23	2044	03/08/2017	9.64	Put	Bond Future	5,844.2700	5.8443	5,918.0900	5.9181	1.263	0	0	0
2016/11/23	2044	03/08/2017	9.63	Put	Bond Future	5,893.0900	5.8931	5,968.9000	5.9689	1.286	0	0	0
2016/11/23	2044	03/08/2017	9.64	Call	Bond Future	4,140.8500	4.1408	3,950.6400	3.9506	(4.594)	0	0	0
2016/11/23	2044	03/08/2017	9.62	Call	Bond Future	4,061.6200	4.0616	3,875.9900	3.8760	(4.570)	0	0	0
2016/11/23	2044	03/08/2017	9.63	Call	Bond Future	4,101.2900	4.1013	3,913.0700	3.9131	(4.589)	0	0	0
2016/11/23	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2046	02/02/2017	137.14	Put	Bond Future	3,311.5600	3.3116	3,382.1400	3.3821	2.131	0	0	0
2016/11/23	2046	02/02/2017			Bond Future	133.8284	133.8284	133.7579	133.7579	(0.053)	0.0000	0.0000	18,352
2016/11/23	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2046	02/02/2017	137.13	Put	Bond Future	3,301.5600	3.3016	3,372.1400	3.3721	2.138	0	0	0
2016/11/23	2046	02/02/2017	137.15	Put	Bond Future	3,321.5600	3.3216	3,392.1400	3.3921	2.125	0	0	0
2016/11/23	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/11/23	2046	04/05/2017			Bond Future	134.9154	134.9154	134.8429	134.8429	(0.054)	0.0000	0.0000	0
2016/11/23	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2046	04/05/2017	138.32	Put	Bond Future	3,404.6200	3.4046	3,477.1200	3.4771	2.129	0	0	0
2016/11/23	2046	04/05/2017	138.34	Put	Bond Future	3,424.6200	3.4246	3,497.1200	3.4971	2.117	0	0	0
2016/11/23	2046	04/05/2017	138.33	Put	Bond Future	3,414.6200	3.4146	3,487.1200	3.4871	2.123	0	0	0
2016/11/23	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2046	03/08/2017	141.17	Put	Bond Future	3,532.7600	3.5328	3,609.3700	3.6094	2.169	0	0	0
2016/11/23	2046	03/08/2017			Bond Future	137.6372	137.6372	137.5606	137.5606	(0.056)	0.0000	0.0000	0
2016/11/23	2046	03/08/2017	141.19	Put	Bond Future	3,552.7600	3.5528	3,629.3700	3.6294	2.156	0	0	0
2016/11/23	2046	03/08/2017	141.18	Put	Bond Future	3,542.7600	3.5428	3,619.3700	3.6194	2.162	0	0	0
2016/11/23	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2050	02/02/2017	144.97	Put	Bond Future	2,845.6500	2.8456	2,921.3800	2.9214	2.661	0	0	0
2016/11/23	2050	02/02/2017			Bond Future	142.1243	142.1243	142.0486	142.0486	(0.053)	0.0000	0.0000	24,754
2016/11/23	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2050	02/02/2017	144.96	Put	Bond Future	2,835.6500	2.8356	2,911.3800	2.9114	2.671	0	0	0
2016/11/23	2050	02/02/2017	144.98	Put	Bond Future	2,855.6500	2.8556	2,931.3800	2.9314	2.652	0	0	0
2016/11/23	2050	04/05/2017			Bond Future	144.9017	144.9017	144.8237	144.8237	(0.054)	0.0000	0.0000	0
2016/11/23	2050	04/05/2017	147.83	Put	Bond Future	2,928.2900	2.9283	3,006.3200	3.0063	2.665	0	0	0
2016/11/23	2050	04/05/2017	147.85	Put	Bond Future	2,948.2900	2.9483	3,026.3200	3.0263	2.647	0	0	0
2016/11/23	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2050	04/05/2017	147.84	Put	Bond Future	2,938.2900	2.9383	3,016.3200	3.0163	2.656	0	0	0
2016/11/23	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2050	03/08/2017			Bond Future	146.1631	146.1631	146.0805	146.0805	(0.057)	0.0000	0.0000	0
2016/11/23	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	2050	03/08/2017	149.22	Put	Bond Future	3,056.8900	3.0569	3,139.4900	3.1395	2.702	0	0	0
2016/11/23	2050	03/08/2017	149.24	Put	Bond Future	3,076.8900	3.0769	3,159.4900	3.1595	2.685	0	0	0
2016/11/23	2050	03/08/2017	149.23	Put	Bond Future	3,066.8900	3.0669	3,149.4900	3.1495	2.693	0	0	0
2016/11/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	AL37	02/02/2017			Index Future	510.9630	510.9630	510.3520	510.3520	(0.120)	0.0000	0.0000	7
2016/11/23	AL37	04/05/2017			Index Future	520.9150	520.9150	520.2910	520.2910	(0.120)	0.0000	0.0000	0
2016/11/23	AL37	03/08/2017			Index Future	531.3910	531.3910	530.7460	530.7460	(0.121)	0.0000	0.0000	0
2016/11/23	AL7T	02/02/2017			Index Future	589.2750	589.2750	588.2170	588.2170	(0.180)	0.0000	0.0000	2
2016/11/23	AL7T	04/05/2017			Index Future	600.7520	600.7520	599.6730	599.6730	(0.180)	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
2016/11/23	AL7T	03/08/2017			Index Future	612.8340	612.8340	611.7220	611.7220	(0.181)	0.0000	0.0000	0
2016/11/23	ALBI	02/02/2017			Index Future	534.6980	534.6980	533.5990	533.5990	(0.206)	0.0000	0.0000	751
2016/11/23	ALBI	04/05/2017			Index Future	545.1120	545.1120	543.9910	543.9910	(0.206)	0.0000	0.0000	0
2016/11/23	ALBI	03/08/2017			Index Future	556.0750	556.0750	554.9220	554.9220	(0.207)	0.0000	0.0000	0
2016/11/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/23	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	EL28	02/02/2017			Bond Future	129.7471	129.7471	129.6855	129.6855	(0.047)	0.0000	0.0000	0
2016/11/23	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	EL28	02/02/2017	135.10	Put	Bond Future	5,352.8600	5.3529	5,414.4700	5.4145	1.151	0	0	0
2016/11/23	EL28	02/02/2017	135.12	Put	Bond Future	5,372.8600	5.3729	5,434.4700	5.4345	1.147	0	0	0
2016/11/23	EL28	02/02/2017	135.11	Put	Bond Future	5,362.8600	5.3629	5,424.4700	5.4245	1.149	0	0	0
2016/11/23	EL28	04/05/2017			Bond Future	130.6005	130.6005	130.5370	130.5370	(0.049)	0.0000	0.0000	0
2016/11/23	EL28	04/05/2017	137.90	Put	Bond Future	7,299.5500	7.2996	7,362.9700	7.3630	0.869	0	0	0
2016/11/23	EL28	04/05/2017	137.92	Put	Bond Future	7,319.5500	7.3196	7,382.9700	7.3830	0.866	0	0	0
2016/11/23	EL28	04/05/2017	137.91	Put	Bond Future	7,309.5500	7.3096	7,372.9700	7.3730	0.868	0	0	0
2016/11/23	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/23	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	EL28	03/08/2017			Bond Future		133.2355	133.2355	133.1680	(0.051)	0.0000	0.0000	0
2016/11/23	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	EL28	03/08/2017	135.16	Put	Bond Future		1,924.5200	1.9245	1,992.0100	3.507	0	0	0
2016/11/23	EL28	03/08/2017	135.18	Put	Bond Future		1,944.5200	1.9445	2,012.0100	3.471	0	0	0
2016/11/23	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	EL28	03/08/2017	135.17	Put	Bond Future		1,934.5200	1.9345	2,002.0100	3.489	0	0	0
2016/11/23	ES33	02/02/2017			Bond Future		10.6380	78.7699	10.6658	0.261	0.0000	0.0000	8,849
2016/11/23	ES33	02/02/2017	10.59	Put	Bond Future		302.2800	0.3023	476.2300	0.4762	57.546	0	0
2016/11/23	ES33	02/02/2017	10.61	Put	Bond Future		176.1800	0.1762	350.1300	0.3501	98.734	0	0
2016/11/23	ES33	02/02/2017	10.59	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	ES33	02/02/2017	10.60	Put	Bond Future		239.1900	0.2392	413.1400	0.4131	72.725	0	0
2016/11/23	ES33	02/02/2017	10.60	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	ES33	02/02/2017	10.61	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	ES33	04/05/2017			Bond Future		10.7199	76.5104	10.7487	0.268	0.0000	0.0000	0
2016/11/23	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	ES33	04/05/2017	10.54	Put	Bond Future		1,126.2700	1.1263	1,303.9800	1.3040	15.779	0	0
2016/11/23	ES33	04/05/2017	10.56	Put	Bond Future		999.8400	0.9998	1,177.5500	1.1775	17.774	0	0
2016/11/23	ES33	04/05/2017	10.55	Put	Bond Future		1,063.0200	1.0630	1,240.7300	1.2407	16.717	0	0
2016/11/23	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	ES33	03/08/2017			Bond Future		10.7952	78.0499	10.8251	0.278	0.0000	0.0000	0
2016/11/23	ES33	03/08/2017	10.53	Put	Bond Future		1,647.0400	1.6470	1,829.9300	1.8299	11.104	0	0
2016/11/23	ES33	03/08/2017	10.55	Put	Bond Future		1,520.9400	1.5209	1,703.8300	1.7038	12.025	0	0
2016/11/23	ES33	03/08/2017	10.54	Put	Bond Future		1,583.9500	1.5840	1,766.8400	1.7668	11.546	0	0
2016/11/23	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	ES42	02/02/2017			Bond Future		10.7535	82.9634	10.7814	0.260	0.0000	0.0000	8,777
2016/11/23	ES42	04/05/2017			Bond Future		10.8346	80.3169	10.8635	0.267	0.0000	0.0000	0
2016/11/23	ES42	03/08/2017			Bond Future		10.9082	81.9333	10.9384	0.276	0.0000	0.0000	0
2016/11/23	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	GOVI	02/02/2017			GOVI		532.5420	532.5420	531.4590	(0.203)	0.0000	0.0000	486
2016/11/23	GOVI	02/02/2017	533.32	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	GOVI	02/02/2017	533.33	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	GOVI	02/02/2017	533.32	Put	GOVI		7,780.0000	0.7780	18,610.0000	1.8610	139.203	0	0
2016/11/23	GOVI	02/02/2017	533.34	Put	GOVI		7,980.0000	0.7980	18,810.0000	1.8810	135.714	0	0
2016/11/23	GOVI	02/02/2017	533.33	Put	GOVI		7,880.0000	0.7880	18,710.0000	1.8710	137.437	0	0
2016/11/23	GOVI	04/05/2017			GOVI		542.9140	542.9140	541.8090	(0.204)	0.0000	0.0000	0
2016/11/23	GOVI	04/05/2017	262.19	Call	GOVI		2,807,240.0000	280.7240	2,796,190.0000	279.6190	(0.394)	0	0
2016/11/23	GOVI	04/05/2017	262.20	Call	GOVI		2,807,140.0000	280.7140	2,796,090.0000	279.6090	(0.394)	0	0
2016/11/23	GOVI	04/05/2017	262.18	Call	GOVI		2,807,340.0000	280.7340	2,796,290.0000	279.6290	(0.394)	0	0
2016/11/23	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	GOVI	04/05/2017	262.18	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0

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2016/11/23	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	GOVI	03/08/2017			GOVI	553.8330	553.8330	552.6960	552.6960	(0.205)	0.0000	0.0000	0
2016/11/23	GOVI	03/08/2017	561.11	Put	GOVI	72,770.0000	7.2770	84,140.0000	8.4140	15.625	0	0	0
2016/11/23	GOVI	03/08/2017	561.09	Put	GOVI	72,570.0000	7.2570	83,940.0000	8.3940	15.668	0	0	0
2016/11/23	GOVI	03/08/2017	561.10	Put	GOVI	72,670.0000	7.2670	84,040.0000	8.4040	15.646	0	0	0
2016/11/23	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/23	IGOV	02/02/2017			Index Future	251.3610	251.3610	251.3170	251.3170	(0.018)	0.0000	0.0000	1,070
2016/11/23	IGOV	04/05/2017			Index Future	256.2720	256.2720	256.2260	256.2260	(0.018)	0.0000	0.0000	0
2016/11/23	IGOV	03/08/2017			Index Future	261.4410	261.4410	261.3900	261.3900	(0.020)	0.0000	0.0000	0
2016/11/23	ILBI	02/02/2017			Index Future	681.5070	681.5070	681.2440	681.2440	(0.039)	0.0000	0.0000	155
2016/11/23	ILBI	04/05/2017			Index Future	694.7520	694.7520	694.4830	694.4830	(0.039)	0.0000	0.0000	0
2016/11/23	ILBI	03/08/2017			Index Future	708.4270	708.4270	708.1530	708.1530	(0.039)	0.0000	0.0000	0
2016/11/23	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/23	IS01	16/03/2017			Interest Rate Swap	100.0119	100.0119	100.0118	100.0118	0.000	0.0000	0.0000	0
2016/11/23	IS01	15/06/2017			Interest Rate Swap	99.6472	99.6472	99.6468	99.6468	0.000	0.0000	0.0000	0
2016/11/23	IS01	21/09/2017			Interest Rate Swap	99.7178	99.7178	99.7171	99.7171	(0.001)	0.0000	0.0000	0
2016/11/23	IS01	21/12/2017			Interest Rate Swap	100.0370	100.0370	100.0347	100.0347	(0.002)	0.0000	0.0000	0
2016/11/23	IS02	18/12/2017			Interest Rate Swap	100.0603	100.0603	100.0580	100.0580	(0.002)	0.0000	0.0000	0
2016/11/23	IS02	16/03/2018			Interest Rate Swap	99.3947	99.3947	99.3914	99.3914	(0.003)	0.0000	0.0000	0
2016/11/23	IS02	15/06/2018			Interest Rate Swap	99.1178	99.1178	99.1122	99.1122	(0.006)	0.0000	0.0000	0
2016/11/23	IS02	21/09/2018			Interest Rate Swap	99.2428	99.2428	99.2364	99.2364	(0.006)	0.0000	0.0000	0
2016/11/23	IS02	21/12/2018			Interest Rate Swap	99.8000	99.8000	99.8000	99.8000	0.000	0.0000	0.0000	0
2016/11/23	IS05	17/12/2020			Interest Rate Swap	98.8251	98.8251	98.8703	98.8703	0.046	0.0000	0.0000	0
2016/11/23	IS05	16/03/2021			Interest Rate Swap	98.2389	98.2389	98.2877	98.2877	0.050	0.0000	0.0000	0
2016/11/23	IS05	15/06/2021			Interest Rate Swap	97.6183	97.6183	97.6698	97.6698	0.053	0.0000	0.0000	0
2016/11/23	IS05	21/09/2021			Interest Rate Swap	97.9682	97.9682	98.0232	98.0232	0.056	0.0000	0.0000	0
2016/11/23	IS05	21/12/2021			Interest Rate Swap	100.2682	100.2682	100.3282	100.3282	0.060	0.0000	0.0000	50
2016/11/23	IS10	17/12/2025			Interest Rate Swap	99.9236	99.9236	100.0977	100.0977	0.174	0.0000	0.0000	0
2016/11/23	IS10	16/03/2026			Interest Rate Swap	97.0945	97.0945	97.2835	97.2835	0.195	0.0000	0.0000	0
2016/11/23	IS10	15/06/2026			Interest Rate Swap	95.9458	95.9458	96.1503	96.1503	0.213	0.0000	0.0000	0
2016/11/23	IS10	21/09/2026			Interest Rate Swap	98.0853	98.0853	98.3022	98.3022	0.221	0.0000	0.0000	0
2016/11/23	IS10	21/12/2026			Interest Rate Swap	101.7633	101.7633	101.9869	101.9869	0.220	0.0000	0.0000	0
2016/11/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0

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2016/11/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/23	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	10,000
2016/11/23	JBAF	18/01/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/23	JBAF	15/02/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/11/23	JBAF	15/03/2017			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	1,000
2016/11/23	JBAF	19/04/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/23	JBAF	17/05/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/23	JBAF	21/06/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/11/23	JBAF	20/09/2017			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2016/11/23	JBAF	20/12/2017			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/11/23	JBAF	20/03/2018			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2016/11/23	JBAF	20/06/2018			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/11/23	JBAF	19/09/2018			Jibar Tradeable Future	7.8800	92.1200	7.8800	92.1200	0.000	0.0000	0.0000	0
2016/11/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/23	R023	02/02/2017	8.85	Call	Bond Future	1,591.3400	1.5913	1,473.2000	1.4732	(7.424)	0	0	0
2016/11/23	R023	02/02/2017			Bond Future	8.6855	99.0812	8.7200	98.9257	0.397	0.0000	0.0000	16,460
2016/11/23	R023	02/02/2017	8.86	Call	Bond Future	1,618.5900	1.6186	1,499.6300	1.4996	(7.350)	0	0	0
2016/11/23	R023	02/02/2017	8.84	Put	Bond Future	870.7100	0.8707	908.9200	0.9089	4.388	0	0	0
2016/11/23	R023	02/02/2017	8.86	Put	Bond Future	835.6400	0.8356	872.2000	0.8722	4.375	0	0	0
2016/11/23	R023	02/02/2017	8.84	Call	Bond Future	1,564.3300	1.5643	1,447.0200	1.4470	(7.499)	0	0	0
2016/11/23	R023	02/02/2017	8.85	Put	Bond Future	853.0400	0.8530	890.4200	0.8904	4.382	0	0	0
2016/11/23	R023	04/05/2017	8.61	Call	Bond Future	1,467.5700	1.4676	1,396.8000	1.3968	(4.822)	0	0	0
2016/11/23	R023	04/05/2017			Bond Future	8.7262	97.0785	8.7627	96.9195	0.418	0.0000	0.0000	0
2016/11/23	R023	04/05/2017	8.59	Call	Bond Future	1,426.8400	1.4268	1,358.4000	1.3584	(4.797)	0	0	0
2016/11/23	R023	04/05/2017	8.60	Call	Bond Future	1,447.1200	1.4471	1,377.5100	1.3775	(4.810)	0	0	0
2016/11/23	R023	04/05/2017	8.59	Put	Bond Future	2,023.4000	2.0234	2,113.9900	2.1140	4.477	0	0	0
2016/11/23	R023	04/05/2017	8.61	Put	Bond Future	1,976.2500	1.9763	2,064.5100	2.0645	4.466	0	0	0
2016/11/23	R023	04/05/2017	8.60	Put	Bond Future	1,999.7300	1.9997	2,089.1500	2.0891	4.472	0	0	0
2016/11/23	R023	03/08/2017	8.60	Put	Bond Future	2,413.5600	2.4136	2,509.6600	2.5097	3.982	0	0	0
2016/11/23	R023	03/08/2017			Bond Future	8.7544	99.0317	8.7935	98.8675	0.446	0.0000	0.0000	0
2016/11/23	R023	03/08/2017	8.59	Put	Bond Future	2,436.4700	2.4365	2,533.4200	2.5334	3.979	0	0	0
2016/11/23	R023	03/08/2017	8.60	Call	Bond Future	1,759.9600	1.7600	1,691.7900	1.6918	(3.873)	0	0	0
2016/11/23	R023	03/08/2017	8.58	Call	Bond Future	1,720.8900	1.7209	1,654.1000	1.6541	(3.881)	0	0	0
2016/11/23	R023	03/08/2017	8.59	Call	Bond Future	1,740.3600	1.7404	1,673.0400	1.6730	(3.868)	0	0	0
2016/11/23	R023	03/08/2017	8.58	Put	Bond Future	2,459.5400	2.4595	2,557.0200	2.5570	3.963	0	0	0
2016/11/23	R035	02/02/2017			Bond Future	9.6580	97.2810	9.6867	97.0505	0.298	0.0000	0.0000	5,957
2016/11/23	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R035	02/02/2017	9.50	Put	Bond Future	1,283.1000	1.2831	1,513.6600	1.5137	17.969	0	0	0
2016/11/23	R035	02/02/2017	9.51	Put	Bond Future	1,201.0900	1.2011	1,431.6500	1.4316	19.196	0	0	0
2016/11/23	R035	02/02/2017	9.52	Put	Bond Future	1,119.1800	1.1192	1,349.7400	1.3497	20.601	0	0	0
2016/11/23	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R035	04/05/2017	9.55	Put	Bond Future	1,265.3000	1.2653	1,500.8400	1.5008	18.615	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
2016/11/23	R035	04/05/2017			Bond Future	9.7075	94.6724	9.7372	94.4369	0.306	0.0000	0.0000	0
2016/11/23	R035	04/05/2017	9.54	Put	Bond Future	1,346.4900	1.3465	1,582.0300	1.5820	17.493	0	0	0
2016/11/23	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R035	04/05/2017	9.53	Put	Bond Future	1,427.7900	1.4278	1,663.3300	1.6633	16.497	0	0	0
2016/11/23	R035	03/08/2017			Bond Future	9.7507	96.5773	9.7816	96.3350	0.317	0.0000	0.0000	0
2016/11/23	R035	03/08/2017	9.50	Put	Bond Future	2,004.1800	2.0042	2,246.4800	2.2465	12.090	0	0	0
2016/11/23	R035	03/08/2017	9.52	Put	Bond Future	1,841.9100	1.8419	2,084.2100	2.0842	13.155	0	0	0
2016/11/23	R035	03/08/2017	9.51	Put	Bond Future	1,922.9900	1.9230	2,165.2900	2.1653	12.600	0	0	0
2016/11/23	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R186	02/02/2017	8.00	Put	Bond Future	7,226.7700	7.2268	7,414.4700	7.4145	2.597	0	0	0
2016/11/23	R186	02/02/2017	9.40	Call	Bond Future	3,556.4800	3.5565	3,394.7000	3.3947	(4.549)	0	0	0
2016/11/23	R186	02/02/2017	8.81	Put	Bond Future	2,524.5200	2.5245	2,640.1400	2.6401	4.580	0	0	0
2016/11/23	R186	02/02/2017	9.10	Put	Bond Future	1,497.6300	1.4976	1,566.5200	1.5665	4.600	0	0	2,546
2016/11/23	R186	02/02/2017			Bond Future	8.9918	111.0936	9.0210	110.8934	0.324	0.0000	0.0000	115,584
2016/11/23	R186	02/02/2017	9.50	Call	Bond Future	4,054.1000	4.0541	3,884.1700	3.8842	(4.192)	0	0	0
2016/11/23	R186	02/02/2017	8.43	Put	Bond Future	4,441.3300	4.4413	4,601.1900	4.6012	3.599	0	0	0
2016/11/23	R186	02/02/2017	8.80	Put	Bond Future	2,566.6100	2.5666	2,684.0100	2.6840	4.574	0	0	0
2016/11/23	R186	02/02/2017	8.87	Call	Bond Future	1,439.8200	1.4398	1,344.2700	1.3443	(6.636)	0	0	0
2016/11/23	R186	02/02/2017	8.90	Put	Bond Future	2,165.9800	2.1660	2,265.0100	2.2650	4.572	0	0	750
2016/11/23	R186	02/02/2017	8.00	Call	Bond Future	116.0400	0.1160	103.5300	0.1035	(10.781)	0	0	7,000
2016/11/23	R186	02/02/2017	8.60	Call	Bond Future	770.5700	0.7706	713.4800	0.7135	(7.409)	0	0	7,000
2016/11/23	R186	02/02/2017	8.81	Call	Bond Future	1,265.2400	1.2652	1,180.6500	1.1806	(6.686)	0	0	0
2016/11/23	R186	02/02/2017	8.37	Call	Bond Future	408.4700	0.4085	373.2900	0.3733	(8.613)	0	0	500
2016/11/23	R186	02/02/2017	8.62	Put	Bond Future	3,406.2300	3.4062	3,547.2100	3.5472	4.139	0	0	0
2016/11/23	R186	02/02/2017	8.79	Call	Bond Future	1,210.1700	1.2102	1,129.1200	1.1291	(6.697)	0	0	0
2016/11/23	R186	02/02/2017	8.95	Call	Bond Future	1,694.4200	1.6944	1,583.9800	1.5840	(6.518)	0	0	0
2016/11/23	R186	02/02/2017	9.02	Call	Bond Future	1,937.4000	1.9374	1,815.3700	1.8154	(6.299)	0	0	0
2016/11/23	R186	02/02/2017	8.87	Put	Bond Future	2,281.4500	2.2815	2,386.1100	2.3861	4.587	0	0	500
2016/11/23	R186	02/02/2017	9.50	Put	Bond Future	635.6700	0.6357	665.9500	0.6659	4.763	0	0	13,550
2016/11/23	R186	02/02/2017	8.43	Call	Bond Future	487.0400	0.4870	446.6900	0.4467	(8.285)	0	0	750
2016/11/23	R186	02/02/2017	8.80	Call	Bond Future	1,237.5100	1.2375	1,154.7000	1.1547	(6.692)	0	0	0
2016/11/23	R186	02/02/2017	8.90	Call	Bond Future	1,532.3900	1.5324	1,431.2100	1.4312	(6.603)	0	0	0
2016/11/23	R186	02/02/2017	9.40	Put	Bond Future	799.2600	0.7993	837.6900	0.8377	4.808	0	0	750
2016/11/23	R186	02/02/2017	9.10	Call	Bond Future	2,237.5400	2.2375	2,106.2200	2.1062	(5.869)	0	0	0
2016/11/23	R186	02/02/2017	8.37	Put	Bond Future	4,796.2900	4.7963	4,961.3200	4.9613	3.441	0	0	0
2016/11/23	R186	02/02/2017	8.60	Put	Bond Future	3,508.4600	3.5085	3,651.5800	3.6516	4.079	0	0	0
2016/11/23	R186	02/02/2017	8.62	Call	Bond Future	810.3000	0.8103	751.0700	0.7511	(7.310)	0	0	500
2016/11/23	R186	02/02/2017	8.79	Put	Bond Future	2,609.1400	2.6091	2,728.3000	2.7283	4.567	0	0	0
2016/11/23	R186	02/02/2017	8.95	Put	Bond Future	1,982.4600	1.9825	2,072.2300	2.0722	4.528	0	0	2,546
2016/11/23	R186	02/02/2017	9.02	Put	Bond Future	1,744.1100	1.7441	1,822.2900	1.8223	4.483	0	0	500
2016/11/23	R186	04/05/2017			Bond Future	9.0372	113.2578	9.0676	113.0532	0.337	0.0000	0.0000	0
2016/11/23	R186	04/05/2017	8.89	Put	Bond Future	3,273.4700	3.2735	3,377.1100	3.3771	3.166	0	0	0
2016/11/23	R186	04/05/2017	8.91	Put	Bond Future	3,200.1100	3.2001	3,300.3100	3.3003	3.131	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
2016/11/23	R186	04/05/2017	8.90	Put	Bond Future	3,236.6400	3.2366	3,338.5700	3.3386	3.149	0	0	0
2016/11/23	R186	04/05/2017	8.91	Call	Bond Future	2,339.8600	2.3399	2,235.4500	2.2354	(4.462)	0	0	0
2016/11/23	R186	04/05/2017	8.89	Call	Bond Future	2,277.1300	2.2771	2,176.1600	2.1762	(4.434)	0	0	0
2016/11/23	R186	04/05/2017	8.90	Call	Bond Future	2,308.3700	2.3084	2,205.6900	2.2057	(4.448)	0	0	0
2016/11/23	R186	03/08/2017	8.93	Put	Bond Future	3,902.4700	3.9025	3,976.5300	3.9765	1.898	0	0	0
2016/11/23	R186	03/08/2017			Bond Future	9.0734	110.2311	9.1054	110.0200	0.354	0.0000	0.0000	0
2016/11/23	R186	03/08/2017	8.92	Put	Bond Future	3,937.6900	3.9377	4,013.9100	4.0139	1.936	0	0	0
2016/11/23	R186	03/08/2017	8.91	Call	Bond Future	2,889.6100	2.8896	2,756.5200	2.7565	(4.606)	0	0	0
2016/11/23	R186	03/08/2017	8.93	Call	Bond Future	2,952.3600	2.9524	2,815.3200	2.8153	(4.642)	0	0	0
2016/11/23	R186	03/08/2017	8.92	Call	Bond Future	2,920.8900	2.9209	2,786.0100	2.7860	(4.618)	0	0	0
2016/11/23	R186	03/08/2017	8.91	Put	Bond Future	3,973.1500	3.9731	4,051.1600	4.0512	1.963	0	0	0
2016/11/23	R197	02/02/2017			Bond Future	298.9251	298.9251	298.7543	298.7543	(0.057)	0.0000	0.0000	1,246
2016/11/23	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R197	02/02/2017	302.57	Put	Bond Future	3,644.8700	3.6449	3,815.6600	3.8157	4.686	0	0	0
2016/11/23	R197	02/02/2017	302.59	Put	Bond Future	3,664.8700	3.6649	3,835.6600	3.8357	4.660	0	0	0
2016/11/23	R197	02/02/2017	302.58	Put	Bond Future	3,654.8700	3.6549	3,825.6600	3.8257	4.673	0	0	0
2016/11/23	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R197	04/05/2017	308.58	Put	Bond Future	3,813.8300	3.8138	3,989.4800	3.9895	4.606	0	0	0
2016/11/23	R197	04/05/2017			Bond Future	304.7662	304.7662	304.5905	304.5905	(0.058)	0.0000	0.0000	0
2016/11/23	R197	04/05/2017	308.60	Put	Bond Future	3,833.8300	3.8338	4,009.4800	4.0095	4.582	0	0	0
2016/11/23	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R197	04/05/2017	308.59	Put	Bond Future	3,823.8300	3.8238	3,999.4800	3.9995	4.594	0	0	0
2016/11/23	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R197	03/08/2017			Bond Future	304.0153	304.0153	303.8297	303.8297	(0.061)	0.0000	0.0000	0
2016/11/23	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R197	03/08/2017	308.05	Put	Bond Future	4,034.7200	4.0347	4,220.2800	4.2203	4.599	0	0	0
2016/11/23	R197	03/08/2017	308.07	Put	Bond Future	4,054.7200	4.0547	4,240.2800	4.2403	4.576	0	0	0
2016/11/23	R197	03/08/2017	308.06	Put	Bond Future	4,044.7200	4.0447	4,230.2800	4.2303	4.588	0	0	0
2016/11/23	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R202	02/02/2017			Bond Future	248.0649	248.0649	247.9276	247.9276	(0.055)	0.0000	0.0000	36,619
2016/11/23	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R202	02/02/2017	251.72	Put	Bond Future	3,655.0500	3.6550	3,792.4300	3.7924	3.759	0	0	0
2016/11/23	R202	02/02/2017	251.74	Put	Bond Future	3,675.0500	3.6750	3,812.4300	3.8124	3.738	0	0	0
2016/11/23	R202	02/02/2017	251.73	Put	Bond Future	3,665.0500	3.6650	3,802.4300	3.8024	3.748	0	0	0
2016/11/23	R202	04/05/2017	256.73	Put	Bond Future	3,817.7800	3.8178	3,959.4000	3.9594	3.709	0	0	0
2016/11/23	R202	04/05/2017			Bond Future	252.9122	252.9122	252.7706	252.7706	(0.056)	0.0000	0.0000	0
2016/11/23	R202	04/05/2017	256.72	Put	Bond Future	3,807.7800	3.8078	3,949.4000	3.9494	3.719	0	0	0
2016/11/23	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R202	04/05/2017	256.71	Put	Bond Future	3,797.7800	3.7978	3,939.4000	3.9394	3.729	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
2016/11/23	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R202	03/08/2017			Bond Future	254.3498	254.3498	254.2002	254.2002	(0.059)	0.0000	0.0000	0
2016/11/23	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R202	03/08/2017	258.35	Put	Bond Future	4,000.1900	4.0002	4,149.7800	4.1498	3.740	0	0	0
2016/11/23	R202	03/08/2017	258.37	Put	Bond Future	4,020.1900	4.0202	4,169.7800	4.1698	3.721	0	0	0
2016/11/23	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R202	03/08/2017	258.36	Put	Bond Future	4,010.1900	4.0102	4,159.7800	4.1598	3.730	0	0	0
2016/11/23	R203	02/02/2017	7.70	Call	Bond Future	98.4900	0.0985	91.4700	0.0915	(7.128)	0	0	0
2016/11/23	R203	02/02/2017	7.71	Put	Bond Future	126.6300	0.1266	133.4500	0.1335	5.386	0	0	0
2016/11/23	R203	02/02/2017			Bond Future	7.7541	103.5771	7.7782	103.5632	0.312	0.0000	0.0000	24,463
2016/11/23	R203	02/02/2017	7.71	Call	Bond Future	101.1500	0.1012	94.0100	0.0940	(7.059)	0	0	0
2016/11/23	R203	02/02/2017	7.72	Call	Bond Future	104.0400	0.1040	96.7900	0.0968	(6.968)	0	0	0
2016/11/23	R203	02/02/2017	7.70	Put	Bond Future	129.7500	0.1297	136.6900	0.1367	5.349	0	0	0
2016/11/23	R203	02/02/2017	7.72	Put	Bond Future	123.7300	0.1237	130.4400	0.1304	5.423	0	0	0
2016/11/23	R203	04/05/2017	6.91	Call	Bond Future	29.8400	0.0298	26.7600	0.0268	(10.322)	0	0	0
2016/11/23	R203	04/05/2017	6.92	Put	Bond Future	248.2800	0.2483	259.8600	0.2599	4.664	0	0	0
2016/11/23	R203	04/05/2017			Bond Future	7.5423	101.4215	7.5844	101.4068	0.559	0.0000	0.0000	0
2016/11/23	R203	04/05/2017	6.92	Call	Bond Future	30.5500	0.0306	27.4200	0.0274	(10.245)	0	0	0
2016/11/23	R203	04/05/2017	6.93	Call	Bond Future	31.2700	0.0313	28.0900	0.0281	(10.169)	0	0	0
2016/11/23	R203	04/05/2017	6.91	Put	Bond Future	251.0800	0.2511	262.7100	0.2627	4.632	0	0	0
2016/11/23	R203	04/05/2017	6.93	Put	Bond Future	245.4900	0.2455	257.0200	0.2570	4.697	0	0	0
2016/11/23	R203	03/08/2017	4.89	Call	Bond Future	51.2900	0.0513	54.5600	0.0546	6.376	0	0	0
2016/11/23	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/23	R203	03/08/2017	4.87	Call	Bond Future	50.0100	0.0500	53.3000	0.0533	6.579	0	0	0
2016/11/23	R203	03/08/2017	4.88	Call	Bond Future	50.6500	0.0507	53.9300	0.0539	6.476	0	0	0
2016/11/23	R203	03/08/2017	4.87	Put	Bond Future	27.8900	0.0279	31.1800	0.0312	11.796	0	0	0
2016/11/23	R203	03/08/2017	4.89	Put	Bond Future	27.0200	0.0270	30.2900	0.0303	12.102	0	0	0
2016/11/23	R203	03/08/2017	4.88	Put	Bond Future	27.4500	0.0275	30.7300	0.0307	11.949	0	0	0
2016/11/23	R204	02/02/2017	8.28	Call	Bond Future	707.7400	0.7077	678.1800	0.6782	(4.177)	0	0	0
2016/11/23	R204	02/02/2017			Bond Future	7.9469	101.1303	7.9677	101.0948	0.262	0.0000	0.0000	30,194
2016/11/23	R204	02/02/2017	8.29	Call	Bond Future	720.4200	0.7204	690.6800	0.6907	(4.128)	0	0	0
2016/11/23	R204	02/02/2017	8.30	Call	Bond Future	733.3400	0.7333	703.4300	0.7034	(4.079)	0	0	0
2016/11/23	R204	02/02/2017	8.28	Put	Bond Future	141.0600	0.1411	146.9900	0.1470	4.204	0	0	0
2016/11/23	R204	02/02/2017	8.30	Put	Bond Future	132.7700	0.1328	138.3500	0.1384	4.203	0	0	0
2016/11/23	R204	02/02/2017	8.29	Put	Bond Future	136.7900	0.1368	142.5400	0.1425	4.204	0	0	0
2016/11/23	R204	04/05/2017	7.90	Put	Bond Future	532.3000	0.5323	548.7100	0.5487	3.083	0	0	0
2016/11/23	R204	04/05/2017			Bond Future	7.9600	103.1004	7.9846	103.0638	0.308	0.0000	0.0000	0
2016/11/23	R204	04/05/2017	7.92	Put	Bond Future	517.1100	0.5171	533.1500	0.5331	3.102	0	0	0
2016/11/23	R204	04/05/2017	7.90	Call	Bond Future	442.6600	0.4427	422.4300	0.4224	(4.570)	0	0	0
2016/11/23	R204	04/05/2017	7.91	Put	Bond Future	524.6700	0.5247	540.8900	0.5409	3.091	0	0	0
2016/11/23	R204	04/05/2017	7.91	Call	Bond Future	449.9800	0.4500	429.5600	0.4296	(4.538)	0	0	0
2016/11/23	R204	04/05/2017	7.92	Call	Bond Future	457.3600	0.4574	436.7600	0.4368	(4.504)	0	0	0
2016/11/23	R204	03/08/2017	7.77	Put	Bond Future	636.3100	0.6363	657.4700	0.6575	3.325	0	0	0
2016/11/23	R204	03/08/2017			Bond Future	7.9228	101.1325	7.9538	101.0929	0.391	0.0000	0.0000	0
2016/11/23	R204	03/08/2017	7.76	Put	Bond Future	643.1700	0.6432	664.4900	0.6645	3.315	0	0	0
2016/11/23	R204	03/08/2017	7.75	Call	Bond Future	429.1700	0.4292	411.1000	0.4111	(4.210)	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
2016/11/23	R204	03/08/2017	7.76	Call	Bond Future	435.0500	0.4351	416.8300	0.4168	(4.188)	0	0	0
2016/11/23	R204	03/08/2017	7.77	Call	Bond Future	440.9800	0.4410	422.6000	0.4226	(4.168)	0	0	0
2016/11/23	R204	03/08/2017	7.75	Put	Bond Future	650.0900	0.6501	671.5600	0.6716	3.303	0	0	0
2016/11/23	R207	02/02/2017	9.24	Call	Bond Future	2,582.3500	2.5824	2,508.9000	2.5089	(2.844)	0	0	0
2016/11/23	R207	02/02/2017			Bond Future	8.2084	97.9960	8.2390	97.9188	0.373	0.0000	0.0000	86,229
2016/11/23	R207	02/02/2017	8.91	Call	Bond Future	1,826.0200	1.8260	1,755.5000	1.7555	(3.862)	0	0	62
2016/11/23	R207	02/02/2017	9.22	Call	Bond Future	2,535.3200	2.5353	2,462.0000	2.4620	(2.892)	0	0	0
2016/11/23	R207	02/02/2017	9.23	Call	Bond Future	2,558.8200	2.5588	2,485.4400	2.4854	(2.868)	0	0	0
2016/11/23	R207	02/02/2017	8.91	Put	Bond Future	74.3200	0.0743	81.0500	0.0811	9.055	0	0	0
2016/11/23	R207	02/02/2017	9.22	Put	Bond Future	22.0300	0.0220	25.9600	0.0260	17.839	0	0	0
2016/11/23	R207	02/02/2017	9.24	Put	Bond Future	20.1900	0.0202	23.9900	0.0240	18.821	0	0	0
2016/11/23	R207	02/02/2017	9.23	Put	Bond Future	21.0900	0.0211	24.9600	0.0250	18.350	0	0	0
2016/11/23	R207	04/05/2017	8.21	Put	Bond Future	840.4000	0.8404	881.9300	0.8819	4.942	0	0	0
2016/11/23	R207	04/05/2017			Bond Future	8.2481	99.9052	8.2821	99.8260	0.412	0.0000	0.0000	0
2016/11/23	R207	04/05/2017	8.22	Call	Bond Future	762.9000	0.7629	724.8700	0.7249	(4.985)	0	0	0
2016/11/23	R207	04/05/2017	8.20	Call	Bond Future	739.7700	0.7398	702.4800	0.7025	(5.041)	0	0	0
2016/11/23	R207	04/05/2017	8.21	Call	Bond Future	751.4200	0.7514	713.7500	0.7138	(5.013)	0	0	0
2016/11/23	R207	04/05/2017	8.20	Put	Bond Future	852.1100	0.8521	894.0200	0.8940	4.918	0	0	0
2016/11/23	R207	04/05/2017	8.22	Put	Bond Future	828.5400	0.8285	869.7100	0.8697	4.969	0	0	0
2016/11/23	R207	03/08/2017	8.19	Call	Bond Future	865.9600	0.8660	826.6600	0.8267	(4.538)	0	0	51
2016/11/23	R207	03/08/2017			Bond Future	8.2630	98.2710	8.3018	98.1881	0.470	0.0000	0.0000	0
2016/11/23	R207	03/08/2017	8.39	Put	Bond Future	823.6800	0.8237	859.6800	0.8597	4.371	0	0	0
2016/11/23	R207	03/08/2017	8.41	Put	Bond Future	805.5600	0.8056	840.9800	0.8410	4.397	0	0	0
2016/11/23	R207	03/08/2017	8.19	Put	Bond Future	1,022.0700	1.0221	1,065.6700	1.0657	4.266	0	0	0
2016/11/23	R207	03/08/2017	8.40	Put	Bond Future	814.5800	0.8146	850.3000	0.8503	4.385	0	0	0
2016/11/23	R207	03/08/2017	8.41	Call	Bond Future	1,118.9500	1.1189	1,071.4700	1.0715	(4.243)	0	0	0
2016/11/23	R207	03/08/2017	8.39	Call	Bond Future	1,094.5100	1.0945	1,047.6100	1.0476	(4.285)	0	0	0
2016/11/23	R207	03/08/2017	8.40	Call	Bond Future	1,106.6900	1.1067	1,059.5100	1.0595	(4.263)	0	0	0
2016/11/23	R208	02/02/2017			Bond Future	8.4070	96.6993	8.4368	96.6004	0.355	0.0000	0.0000	33,544
2016/11/23	R208	02/02/2017	8.64	Call	Bond Future	1,235.3200	1.2353	1,157.4900	1.1575	(6.300)	0	0	0
2016/11/23	R208	02/02/2017	8.63	Put	Bond Future	476.8500	0.4769	498.4400	0.4984	4.528	0	0	0
2016/11/23	R208	02/02/2017	8.65	Put	Bond Future	454.6000	0.4546	474.9900	0.4750	4.485	0	0	0
2016/11/23	R208	02/02/2017	8.64	Put	Bond Future	465.6300	0.4656	486.6900	0.4867	4.523	0	0	0
2016/11/23	R208	02/02/2017	8.65	Call	Bond Future	1,257.1500	1.2572	1,178.6500	1.1786	(6.244)	0	0	0
2016/11/23	R208	02/02/2017	8.63	Call	Bond Future	1,213.6700	1.2137	1,136.3700	1.1364	(6.369)	0	0	0
2016/11/23	R208	04/05/2017	8.39	Call	Bond Future	1,048.4400	1.0484	1,000.4700	1.0005	(4.575)	0	0	0
2016/11/23	R208	04/05/2017			Bond Future	8.4454	95.1799	8.4776	95.0786	0.381	0.0000	0.0000	0
2016/11/23	R208	04/05/2017	8.37	Call	Bond Future	1,017.7900	1.0178	970.9700	0.9710	(4.600)	0	0	0
2016/11/23	R208	04/05/2017	8.38	Call	Bond Future	1,032.9200	1.0329	985.6600	0.9857	(4.575)	0	0	0
2016/11/23	R208	04/05/2017	8.37	Put	Bond Future	1,255.8400	1.2558	1,310.2800	1.3103	4.335	0	0	0
2016/11/23	R208	04/05/2017	8.39	Put	Bond Future	1,223.3100	1.2233	1,276.6000	1.2766	4.356	0	0	0
2016/11/23	R208	04/05/2017	8.38	Put	Bond Future	1,239.3700	1.2394	1,293.3700	1.2934	4.357	0	0	0
2016/11/23	R208	03/08/2017	8.32	Call	Bond Future	1,157.8100	1.1578	1,113.1900	1.1132	(3.854)	0	0	0
2016/11/23	R208	03/08/2017			Bond Future	8.4665	97.0950	8.5018	96.9897	0.417	0.0000	0.0000	0
2016/11/23	R208	03/08/2017	8.30	Call	Bond Future	1,129.8900	1.1299	1,086.3200	1.0863	(3.856)	0	0	0
2016/11/23	R208	03/08/2017	8.31	Call	Bond Future	1,143.6300	1.1436	1,099.7000	1.0997	(3.841)	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
2016/11/23	R208	03/08/2017	8.30	Put	Bond Future	1,627.8700	1.6279	1,689.6100	1.6896	3.793	0	0	0
2016/11/23	R208	03/08/2017	8.32	Put	Bond Future	1,595.8000	1.5958	1,656.4900	1.6565	3.803	0	0	0
2016/11/23	R208	03/08/2017	8.31	Put	Bond Future	1,611.6100	1.6116	1,672.9900	1.6730	3.809	0	0	0
2016/11/23	R209	02/02/2017	9.55	Put	Bond Future	2,110.2200	2.1102	2,167.6200	2.1676	2.720	0	0	0
2016/11/23	R209	02/02/2017			Bond Future	9.6010	73.1121	9.6299	72.9181	0.302	0.0000	0.0000	62,144
2016/11/23	R209	02/02/2017	9.54	Put	Bond Future	2,145.8800	2.1459	2,204.9400	2.2049	2.752	0	0	0
2016/11/23	R209	02/02/2017	9.55	Call	Bond Future	1,766.7200	1.7667	1,630.1400	1.6301	(7.731)	0	0	0
2016/11/23	R209	02/02/2017	9.53	Call	Bond Future	1,703.1400	1.7031	1,569.7500	1.5697	(7.832)	0	0	0
2016/11/23	R209	02/02/2017	9.54	Call	Bond Future	1,734.6900	1.7347	1,599.7700	1.5998	(7.778)	0	0	0
2016/11/23	R209	02/02/2017	9.53	Put	Bond Future	2,182.1100	2.1821	2,242.7000	2.2427	2.777	0	0	0
2016/11/23	R209	04/05/2017	9.48	Put	Bond Future	3,524.5000	3.5245	3,583.9800	3.5840	1.688	0	0	0
2016/11/23	R209	04/05/2017			Bond Future	9.6460	71.3854	9.6758	71.1873	0.309	0.0000	0.0000	0
2016/11/23	R209	04/05/2017	9.47	Put	Bond Future	3,562.5100	3.5625	3,623.5400	3.6235	1.713	0	0	0
2016/11/23	R209	04/05/2017	9.46	Call	Bond Future	2,346.2500	2.3463	2,211.0900	2.2111	(5.761)	0	0	0
2016/11/23	R209	04/05/2017	9.47	Call	Bond Future	2,376.4200	2.3764	2,239.3300	2.2393	(5.769)	0	0	0
2016/11/23	R209	04/05/2017	9.48	Call	Bond Future	2,406.6100	2.4066	2,267.9700	2.2680	(5.761)	0	0	0
2016/11/23	R209	04/05/2017	9.46	Put	Bond Future	3,600.6400	3.6006	3,663.6000	3.6636	1.749	0	0	0
2016/11/23	R209	03/08/2017			Bond Future	9.6845	72.8218	9.7154	72.6182	0.319	0.0000	0.0000	0
2016/11/23	R209	03/08/2017	9.44	Call	Bond Future	2,912.1200	2.9121	2,769.0800	2.7691	(4.912)	0	0	0
2016/11/23	R209	03/08/2017	9.43	Put	Bond Future	4,594.2100	4.5942	4,656.1700	4.6562	1.349	0	0	0
2016/11/23	R209	03/08/2017	9.45	Put	Bond Future	4,516.9200	4.5169	4,575.8900	4.5759	1.306	0	0	0
2016/11/23	R209	03/08/2017	9.44	Put	Bond Future	4,555.3100	4.5553	4,615.9000	4.6159	1.330	0	0	0
2016/11/23	R209	03/08/2017	9.45	Call	Bond Future	2,942.0400	2.9420	2,797.3800	2.7974	(4.917)	0	0	0
2016/11/23	R209	03/08/2017	9.43	Call	Bond Future	2,882.6000	2.8826	2,740.9300	2.7409	(4.915)	0	0	0
2016/11/23	R210	02/02/2017	190.85	Put	Bond Future	2,301.6300	2.3016	2,401.7200	2.4017	4.349	0	0	0
2016/11/23	R210	02/02/2017			Bond Future	188.5484	188.5484	188.4483	188.4483	(0.053)	0.0000	0.0000	1,885
2016/11/23	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R210	02/02/2017	190.84	Put	Bond Future	2,291.6300	2.2916	2,391.7200	2.3917	4.368	0	0	0
2016/11/23	R210	02/02/2017	190.86	Put	Bond Future	2,311.6300	2.3116	2,411.7200	2.4117	4.330	0	0	0
2016/11/23	R210	04/05/2017			Bond Future	189.9164	189.9164	189.8135	189.8135	(0.054)	0.0000	0.0000	0
2016/11/23	R210	04/05/2017	192.31	Put	Bond Future	2,393.6400	2.3936	2,496.4800	2.4965	4.296	0	0	0
2016/11/23	R210	04/05/2017	192.33	Put	Bond Future	2,413.6400	2.4136	2,516.4800	2.5165	4.261	0	0	0
2016/11/23	R210	04/05/2017	192.32	Put	Bond Future	2,403.6400	2.4036	2,506.4800	2.5065	4.279	0	0	0
2016/11/23	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R210	03/08/2017	196.29	Put	Bond Future	2,542.1600	2.5422	2,651.0200	2.6510	4.282	0	0	0
2016/11/23	R210	03/08/2017			Bond Future	193.7478	193.7478	193.6390	193.6390	(0.056)	0.0000	0.0000	0
2016/11/23	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R210	03/08/2017	196.28	Put	Bond Future	2,532.1600	2.5322	2,641.0200	2.6410	4.299	0	0	0
2016/11/23	R210	03/08/2017	196.30	Put	Bond Future	2,552.1600	2.5522	2,661.0200	2.6610	4.265	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
2016/11/23	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R212	02/02/2017			Bond Future	147.2595	147.2595	147.1804	147.1804	(0.054)	0.0000	0.0000	3,380
2016/11/23	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R212	02/02/2017	149.27	Put	Bond Future	2,010.5200	2.0105	2,089.6200	2.0896	3.934	0	0	0
2016/11/23	R212	02/02/2017	149.29	Put	Bond Future	2,030.5200	2.0305	2,109.6200	2.1096	3.896	0	0	0
2016/11/23	R212	02/02/2017	149.28	Put	Bond Future	2,020.5200	2.0205	2,099.6200	2.0996	3.915	0	0	0
2016/11/23	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R212	04/05/2017			Bond Future	150.1372	150.1372	150.0558	150.0558	(0.054)	0.0000	0.0000	0
2016/11/23	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R212	04/05/2017	152.23	Put	Bond Future	2,092.8500	2.0928	2,174.1800	2.1742	3.886	0	0	0
2016/11/23	R212	04/05/2017	152.25	Put	Bond Future	2,112.8500	2.1128	2,194.1800	2.1942	3.849	0	0	0
2016/11/23	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R212	04/05/2017	152.24	Put	Bond Future	2,102.8500	2.1028	2,184.1800	2.1842	3.868	0	0	0
2016/11/23	R212	03/08/2017			Bond Future	151.1357	151.1357	151.0496	151.0496	(0.057)	0.0000	0.0000	0
2016/11/23	R212	03/08/2017	153.34	Put	Bond Future	2,204.2600	2.2043	2,290.3600	2.2904	3.906	0	0	0
2016/11/23	R212	03/08/2017	153.36	Put	Bond Future	2,224.2600	2.2243	2,310.3600	2.3104	3.871	0	0	0
2016/11/23	R212	03/08/2017	153.35	Put	Bond Future	2,214.2600	2.2143	2,300.3600	2.3004	3.888	0	0	0
2016/11/23	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/23	R213	02/02/2017	9.40	Call	Bond Future	1,828.9900	1.8290	1,704.4100	1.7044	(6.811)	0	0	0
2016/11/23	R213	02/02/2017	9.42	Call	Bond Future	1,895.8400	1.8958	1,768.4000	1.7684	(6.722)	0	0	0
2016/11/23	R213	02/02/2017			Bond Future	9.4194	84.4430	9.4432	84.2846	0.252	0.0000	0.0000	51,184
2016/11/23	R213	02/02/2017	9.41	Call	Bond Future	1,862.1800	1.8622	1,736.2300	1.7362	(6.764)	0	0	0
2016/11/23	R213	02/02/2017	9.40	Put	Bond Future	1,958.4500	1.9584	1,992.3300	1.9923	1.730	0	0	0
2016/11/23	R213	02/02/2017	9.42	Put	Bond Future	1,891.7000	1.8917	1,922.7200	1.9227	1.640	0	0	0
2016/11/23	R213	02/02/2017	9.41	Put	Bond Future	1,924.8000	1.9248	1,957.3100	1.9573	1.689	0	0	0
2016/11/23	R213	04/05/2017			Bond Future	9.4643	82.5358	9.4889	82.3739	0.260	0.0000	0.0000	0
2016/11/23	R213	04/05/2017	9.35	Put	Bond Future	3,214.4300	3.2144	3,288.2200	3.2882	2.296	0	0	0
2016/11/23	R213	04/05/2017	9.37	Put	Bond Future	3,143.5300	3.1435	3,214.5400	3.2145	2.259	0	0	0
2016/11/23	R213	04/05/2017	9.35	Call	Bond Future	2,455.7200	2.4557	2,367.6400	2.3676	(3.587)	0	0	0
2016/11/23	R213	04/05/2017	9.36	Put	Bond Future	3,178.9500	3.1789	3,251.2400	3.2512	2.274	0	0	0
2016/11/23	R213	04/05/2017	9.36	Call	Bond Future	2,487.0100	2.4870	2,397.4300	2.3974	(3.602)	0	0	0
2016/11/23	R213	04/05/2017	9.37	Call	Bond Future	2,518.2900	2.5183	2,427.4300	2.4274	(3.608)	0	0	0
2016/11/23	R213	03/08/2017	9.33	Put	Bond Future	4,118.2300	4.1182	4,198.8600	4.1989	1.958	0	0	0
2016/11/23	R213	03/08/2017			Bond Future	9.5023	84.1964	9.5279	84.0295	0.270	0.0000	0.0000	0
2016/11/23	R213	03/08/2017	9.35	Put	Bond Future	4,046.9100	4.0469	4,124.8400	4.1248	1.926	0	0	0
2016/11/23	R213	03/08/2017	9.33	Call	Bond Future	2,983.7500	2.9838	2,897.5000	2.8975	(2.891)	0	0	0
2016/11/23	R213	03/08/2017	9.34	Put	Bond Future	4,082.3100	4.0823	4,161.8800	4.1619	1.949	0	0	0
2016/11/23	R213	03/08/2017	9.34	Call	Bond Future	3,014.2600	3.0143	2,926.9500	2.9269	(2.897)	0	0	0
2016/11/23	R213	03/08/2017	9.35	Call	Bond Future	3,045.2300	3.0452	2,956.2800	2.9563	(2.921)	0	0	0
2016/11/23	R214	02/02/2017			Bond Future	9.6719	73.4499	9.7009	73.2477	0.299	0.0000	0.0000	34,384
2016/11/23	R214	02/02/2017	9.67	Call	Bond Future	2,044.8200	2.0448	1,886.6700	1.8867	(7.734)	0	0	0
2016/11/23	R214	02/02/2017	9.66	Put	Bond Future	2,093.5700	2.0936	2,139.2800	2.1393	2.183	0	0	0
2016/11/23	R214	02/02/2017	9.68	Put	Bond Future	2,023.7000	2.0237	2,066.0100	2.0660	2.091	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
2016/11/23	R214	02/02/2017	9.67	Put	Bond Future	2,058.4200	2.0584	2,102.4900	2.1025	2.141	0	0	0
2016/11/23	R214	02/02/2017	9.68	Call	Bond Future	2,080.1600	2.0802	1,920.2500	1.9203	(7.687)	0	0	0
2016/11/23	R214	02/02/2017	9.66	Call	Bond Future	2,009.8100	2.0098	1,853.3000	1.8533	(7.787)	0	0	0
2016/11/23	R214	04/05/2017	9.58	Put	Bond Future	3,603.5400	3.6035	3,646.8400	3.6468	1.202	0	0	0
2016/11/23	R214	04/05/2017			Bond Future	9.7151	71.5822	9.7449	71.3758	0.306	0.0000	0.0000	0
2016/11/23	R214	04/05/2017	9.57	Put	Bond Future	3,642.3000	3.6423	3,687.3700	3.6874	1.237	0	0	0
2016/11/23	R214	04/05/2017	9.58	Call	Bond Future	2,653.6700	2.6537	2,490.5100	2.4905	(6.148)	0	0	0
2016/11/23	R214	04/05/2017	9.56	Call	Bond Future	2,589.3100	2.5893	2,429.4900	2.4295	(6.172)	0	0	0
2016/11/23	R214	04/05/2017	9.57	Call	Bond Future	2,621.2900	2.6213	2,459.9000	2.4599	(6.157)	0	0	0
2016/11/23	R214	04/05/2017	9.56	Put	Bond Future	3,681.5800	3.6816	3,728.2200	3.7282	1.267	0	0	0
2016/11/23	R214	03/08/2017	9.51	Call	Bond Future	3,043.8200	3.0438	2,932.5900	2.9326	(3.654)	0	0	0
2016/11/23	R214	03/08/2017			Bond Future	9.7525	73.0225	9.7833	72.8103	0.316	0.0000	0.0000	0
2016/11/23	R214	03/08/2017	9.52	Call	Bond Future	3,075.0900	3.0751	2,962.0200	2.9620	(3.677)	0	0	0
2016/11/23	R214	03/08/2017	9.53	Call	Bond Future	3,106.7700	3.1068	2,991.8500	2.9919	(3.699)	0	0	0
2016/11/23	R214	03/08/2017	9.51	Put	Bond Future	4,751.1100	4.7511	4,852.0900	4.8521	2.125	0	0	0
2016/11/23	R214	03/08/2017	9.53	Put	Bond Future	4,670.6800	4.6707	4,767.9700	4.7680	2.083	0	0	0
2016/11/23	R214	03/08/2017	9.52	Put	Bond Future	4,710.6300	4.7106	4,809.7700	4.8098	2.105	0	0	0
2016/11/23	R248	02/02/2017	9.76	Put	Bond Future	2,576.6900	2.5767	2,616.7200	2.6167	1.554	0	0	0
2016/11/23	R248	02/02/2017	9.78	Put	Bond Future	2,492.8300	2.4928	2,530.1600	2.5302	1.497	0	0	0
2016/11/23	R248	02/02/2017			Bond Future	9.7233	94.3711	9.7522	94.1139	0.297	0.0000	0.0000	65,316
2016/11/23	R248	02/02/2017	9.77	Put	Bond Future	2,534.4900	2.5345	2,573.2500	2.5732	1.529	0	0	0
2016/11/23	R248	02/02/2017	9.76	Call	Bond Future	2,903.0600	2.9031	2,685.8600	2.6859	(7.482)	0	0	0
2016/11/23	R248	02/02/2017	9.77	Call	Bond Future	2,949.4800	2.9495	2,731.0100	2.7310	(7.407)	0	0	0
2016/11/23	R248	02/02/2017	9.78	Call	Bond Future	2,996.2800	2.9963	2,776.3800	2.7764	(7.339)	0	0	0
2016/11/23	R248	04/05/2017	9.66	Call	Bond Future	3,604.6300	3.6046	3,442.8800	3.4429	(4.487)	0	0	0
2016/11/23	R248	04/05/2017			Bond Future	9.7681	91.7692	9.7978	91.5066	0.305	0.0000	0.0000	0
2016/11/23	R248	04/05/2017	9.67	Call	Bond Future	3,646.6700	3.6467	3,482.9900	3.4830	(4.488)	0	0	0
2016/11/23	R248	04/05/2017	9.65	Put	Bond Future	4,618.4600	4.6185	4,721.4700	4.7215	2.230	0	0	0
2016/11/23	R248	04/05/2017	9.67	Put	Bond Future	4,522.1800	4.5222	4,621.0900	4.6211	2.187	0	0	0
2016/11/23	R248	04/05/2017	9.65	Call	Bond Future	3,562.5900	3.5626	3,403.0100	3.4030	(4.479)	0	0	0
2016/11/23	R248	04/05/2017	9.66	Put	Bond Future	4,570.2400	4.5702	4,671.0800	4.6711	2.206	0	0	0
2016/11/23	R248	03/08/2017			Bond Future	9.8071	93.6157	9.8379	93.3458	0.314	0.0000	0.0000	0
2016/11/23	R248	03/08/2017	9.57	Call	Bond Future	4,087.6500	4.0876	3,935.9800	3.9360	(3.710)	0	0	0
2016/11/23	R248	03/08/2017	9.56	Put	Bond Future	6,264.2100	6.2642	6,384.7500	6.3848	1.924	0	0	0
2016/11/23	R248	03/08/2017	9.58	Put	Bond Future	6,161.6700	6.1617	6,277.5100	6.2775	1.880	0	0	0
2016/11/23	R248	03/08/2017	9.57	Put	Bond Future	6,212.6100	6.2126	6,330.8000	6.3308	1.902	0	0	0
2016/11/23	R248	03/08/2017	9.58	Call	Bond Future	4,128.1300	4.1281	3,974.1100	3.9741	(3.731)	0	0	0
2016/11/23	R248	03/08/2017	9.56	Call	Bond Future	4,047.6700	4.0477	3,898.3500	3.8983	(3.689)	0	0	0

Total

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