



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 02/12/2016 TO 02/12/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	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
2016/12/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	2025	02/02/2017	130.01	Put	Bond Future	1,831.1000	1.8311	2,036.2300	2.0362	11.203	0	0	0
2016/12/02	2025	02/02/2017			Bond Future	128.1789	128.1789	127.9738	127.9738	(0.160)	0.0000	0.0000	3,278
2016/12/02	2025	02/02/2017	130.00	Put	Bond Future	1,821.1000	1.8211	2,026.2300	2.0262	11.264	0	0	0
2016/12/02	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2025	02/02/2017	129.99	Put	Bond Future	1,811.1000	1.8111	2,016.2300	2.0162	11.326	0	0	0
2016/12/02	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2025	04/05/2017			Bond Future	130.6758	130.6758	130.4667	130.4667	(0.160)	0.0000	0.0000	0
2016/12/02	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2025	04/05/2017	132.56	Put	Bond Future	1,884.2000	1.8842	2,093.3300	2.0933	11.099	0	0	0
2016/12/02	2025	04/05/2017	132.58	Put	Bond Future	1,904.2000	1.9042	2,113.3300	2.1133	10.983	0	0	0
2016/12/02	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2025	04/05/2017	132.57	Put	Bond Future	1,894.2000	1.8942	2,103.3300	2.1033	11.041	0	0	0
2016/12/02	2025	03/08/2017			Bond Future	131.9714	131.9714	131.7536	131.7536	(0.165)	0.0000	0.0000	0
2016/12/02	2025	03/08/2017	133.96	Put	Bond Future	1,988.6500	1.9887	2,206.3600	2.2064	10.948	0	0	0
2016/12/02	2025	03/08/2017	133.98	Put	Bond Future	2,008.6500	2.0087	2,226.3600	2.2264	10.839	0	0	0
2016/12/02	2025	03/08/2017	133.97	Put	Bond Future	1,998.6500	1.9987	2,216.3600	2.2164	10.893	0	0	0
2016/12/02	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2030	02/02/2017	9.29	Put	Bond Future	1,648.7600	1.6488	1,262.1200	1.2621	(23.450)	0	0	0
2016/12/02	2030	02/02/2017			Bond Future	9.5304	88.8889	9.4734	89.2756	(0.597)	0.0000	0.0000	32,061
2016/12/02	2030	02/02/2017	9.31	Put	Bond Future	1,509.9500	1.5100	1,123.3100	1.1233	(25.606)	0	0	0
2016/12/02	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2030	02/02/2017	9.30	Put	Bond Future	1,579.3200	1.5793	1,192.6800	1.1927	(24.481)	0	0	0
2016/12/02	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2030	04/05/2017			Bond Future	9.5869	90.6153	9.5280	91.0095	(0.614)	0.0000	0.0000	0
2016/12/02	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2030	04/05/2017	9.32	Put	Bond Future	1,806.5800	1.8066	1,412.4400	1.4124	(21.817)	0	0	0
2016/12/02	2030	04/05/2017	9.34	Put	Bond Future	1,669.4500	1.6694	1,275.3100	1.2753	(23.609)	0	0	0
2016/12/02	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2030	04/05/2017	9.33	Put	Bond Future	1,737.9800	1.7380	1,343.8400	1.3438	(22.678)	0	0	0
2016/12/02	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2030	03/08/2017	9.34	Put	Bond Future	1,989.5700	1.9896	1,590.6100	1.5906	(20.053)	0	0	0
2016/12/02	2030	03/08/2017			Bond Future	9.6379	88.4263	9.5774	88.8253	(0.627)	0.0000	0.0000	0
2016/12/02	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/02	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2030	03/08/2017	9.33	Put	Bond Future	2,057.4400	2.0574	1,658.4800	1.6585	(19.391)	0	0	0
2016/12/02	2030	03/08/2017	9.35	Put	Bond Future	1,921.7800	1.9218	1,522.8200	1.5228	(20.760)	0	0	0
2016/12/02	2032	02/02/2017	9.53	Call	Bond Future	1,502.3900	1.5024	1,654.8900	1.6549	10.150	0	0	0
2016/12/02	2032	02/02/2017			Bond Future	9.6621	91.8129	9.6103	92.1883	(0.536)	0.0000	0.0000	18,016
2016/12/02	2032	02/02/2017	9.51	Call	Bond Future	1,440.5100	1.4405	1,588.6100	1.5886	10.281	0	0	0
2016/12/02	2032	02/02/2017	9.52	Call	Bond Future	1,471.1800	1.4712	1,621.4700	1.6215	10.216	0	0	0
2016/12/02	2032	02/02/2017	9.51	Put	Bond Future	2,549.9500	2.5500	2,322.7300	2.3227	(8.911)	0	0	0
2016/12/02	2032	02/02/2017	9.53	Put	Bond Future	2,464.8200	2.4648	2,242.0000	2.2420	(9.040)	0	0	0
2016/12/02	2032	02/02/2017	9.52	Put	Bond Future	2,507.0700	2.5071	2,282.0400	2.2820	(8.976)	0	0	0
2016/12/02	2032	04/05/2017	9.45	Call	Bond Future	2,172.6000	2.1726	2,325.9500	2.3259	7.058	0	0	0
2016/12/02	2032	04/05/2017			Bond Future	9.7175	89.4366	9.6640	89.8193	(0.550)	0.0000	0.0000	0
2016/12/02	2032	04/05/2017	9.46	Call	Bond Future	2,201.8600	2.2019	2,356.6300	2.3566	7.029	0	0	0
2016/12/02	2032	04/05/2017	9.44	Put	Bond Future	4,155.4900	4.1555	3,924.6900	3.9247	(5.554)	0	0	0
2016/12/02	2032	04/05/2017	9.46	Put	Bond Future	4,066.5500	4.0665	3,838.6000	3.8386	(5.605)	0	0	0
2016/12/02	2032	04/05/2017	9.44	Call	Bond Future	2,143.5800	2.1436	2,295.5000	2.2955	7.087	0	0	0
2016/12/02	2032	04/05/2017	9.45	Put	Bond Future	4,110.8600	4.1109	3,881.4900	3.8815	(5.580)	0	0	0
2016/12/02	2032	03/08/2017	9.43	Put	Bond Future	5,158.8100	5.1588	4,930.0800	4.9301	(4.434)	0	0	0
2016/12/02	2032	03/08/2017			Bond Future	9.7656	91.2313	9.7109	91.6185	(0.561)	0.0000	0.0000	0
2016/12/02	2032	03/08/2017	9.45	Put	Bond Future	5,070.9600	5.0710	4,844.5300	4.8445	(4.465)	0	0	0
2016/12/02	2032	03/08/2017	9.44	Put	Bond Future	5,114.7500	5.1148	4,887.1700	4.8872	(4.449)	0	0	0
2016/12/02	2032	03/08/2017	9.44	Call	Bond Future	2,776.0500	2.7761	2,935.7100	2.9357	5.751	0	0	0
2016/12/02	2032	03/08/2017	9.43	Call	Bond Future	2,746.8800	2.7469	2,905.3900	2.9054	5.771	0	0	0
2016/12/02	2032	03/08/2017	9.45	Call	Bond Future	2,805.4000	2.8054	2,966.2100	2.9662	5.732	0	0	0
2016/12/02	2033	02/02/2017			Bond Future	107.2292	107.2292	107.2188	107.2188	(0.010)	0.0000	0.0000	5,474
2016/12/02	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2033	02/02/2017	109.70	Put	Bond Future	2,470.7900	2.4708	2,481.1800	2.4812	0.421	0	0	0
2016/12/02	2033	02/02/2017	109.71	Put	Bond Future	2,480.7900	2.4808	2,491.1800	2.4912	0.419	0	0	0
2016/12/02	2033	02/02/2017	109.72	Put	Bond Future	2,490.7900	2.4908	2,501.1800	2.5012	0.417	0	0	0
2016/12/02	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2033	04/05/2017			Bond Future	108.2781	108.2781	108.2675	108.2675	(0.010)	0.0000	0.0000	0
2016/12/02	2033	04/05/2017	110.83	Put	Bond Future	2,551.9100	2.5519	2,562.4600	2.5625	0.413	0	0	0
2016/12/02	2033	04/05/2017	110.85	Put	Bond Future	2,571.9100	2.5719	2,582.4600	2.5825	0.410	0	0	0
2016/12/02	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2033	04/05/2017	110.84	Put	Bond Future	2,561.9100	2.5619	2,572.4600	2.5725	0.412	0	0	0
2016/12/02	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2033	03/08/2017	113.14	Put	Bond Future	2,683.5800	2.6836	2,697.9400	2.6979	0.535	0	0	0
2016/12/02	2033	03/08/2017			Bond Future	110.4564	110.4564	110.4421	110.4421	(0.013)	0.0000	0.0000	0
2016/12/02	2033	03/08/2017	113.13	Put	Bond Future	2,673.5800	2.6736	2,687.9400	2.6879	0.537	0	0	0
2016/12/02	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2033	03/08/2017	113.12	Put	Bond Future	2,663.5800	2.6636	2,677.9400	2.6779	0.539	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/02	2037	02/02/2017	9.68	Put	Bond Future	2,931.7600	2.9318	2,681.6100	2.6816	(8.532)	0	0	0
2016/12/02	2037	02/02/2017			Bond Future	9.8508	88.4556	9.7991	88.8634	(0.525)	0.0000	0.0000	45,471
2016/12/02	2037	02/02/2017	9.67	Put	Bond Future	2,980.5400	2.9805	2,728.0900	2.7281	(8.470)	0	0	0
2016/12/02	2037	02/02/2017	9.68	Call	Bond Future	1,572.9900	1.5730	1,730.5900	1.7306	10.019	0	0	0
2016/12/02	2037	02/02/2017	9.66	Call	Bond Future	1,509.6900	1.5097	1,662.7000	1.6627	10.135	0	0	0
2016/12/02	2037	02/02/2017	9.67	Call	Bond Future	1,541.2100	1.5412	1,696.5100	1.6965	10.076	0	0	0
2016/12/02	2037	02/02/2017	9.66	Put	Bond Future	3,029.7000	3.0297	2,774.9600	2.7750	(8.408)	0	0	0
2016/12/02	2037	04/05/2017			Bond Future	9.9080	90.1736	9.8547	90.5893	(0.538)	0.0000	0.0000	0
2016/12/02	2037	04/05/2017	9.58	Put	Bond Future	4,895.3700	4.8954	4,638.6300	4.6386	(5.245)	0	0	0
2016/12/02	2037	04/05/2017	9.60	Put	Bond Future	4,794.4900	4.7945	4,540.7400	4.5407	(5.293)	0	0	0
2016/12/02	2037	04/05/2017	9.59	Put	Bond Future	4,844.6300	4.8446	4,589.3900	4.5894	(5.269)	0	0	0
2016/12/02	2037	04/05/2017	9.60	Call	Bond Future	2,348.3100	2.3483	2,510.3100	2.5103	6.899	0	0	0
2016/12/02	2037	04/05/2017	9.58	Call	Bond Future	2,286.6700	2.2867	2,445.6800	2.4457	6.954	0	0	0
2016/12/02	2037	04/05/2017	9.59	Call	Bond Future	2,317.2500	2.3172	2,477.7600	2.4778	6.927	0	0	0
2016/12/02	2037	03/08/2017	9.57	Call	Bond Future	2,961.9100	2.9619	3,129.8900	3.1299	5.671	0	0	0
2016/12/02	2037	03/08/2017			Bond Future	9.9605	87.7253	9.9059	88.1463	(0.548)	0.0000	0.0000	0
2016/12/02	2037	03/08/2017	9.58	Call	Bond Future	2,993.0400	2.9930	3,162.2200	3.1622	5.652	0	0	0
2016/12/02	2037	03/08/2017	9.56	Put	Bond Future	6,097.1100	6.0971	5,842.8600	5.8429	(4.170)	0	0	0
2016/12/02	2037	03/08/2017	9.57	Put	Bond Future	6,046.5500	6.0465	5,793.5100	5.7935	(4.185)	0	0	0
2016/12/02	2037	03/08/2017	9.58	Put	Bond Future	5,996.5800	5.9966	5,744.7400	5.7447	(4.200)	0	0	0
2016/12/02	2037	03/08/2017	9.56	Call	Bond Future	2,931.2600	2.9313	3,098.0300	3.0980	5.689	0	0	0
2016/12/02	2038	02/02/2017	137.07	Put	Bond Future	3,669.5100	3.6695	3,682.9200	3.6829	0.365	0	0	0
2016/12/02	2038	02/02/2017			Bond Future	133.4005	133.4005	133.3871	133.3871	(0.010)	0.0000	0.0000	22,790
2016/12/02	2038	02/02/2017	137.06	Put	Bond Future	3,659.5100	3.6595	3,672.9200	3.6729	0.366	0	0	0
2016/12/02	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2038	02/02/2017	137.05	Put	Bond Future	3,649.5100	3.6495	3,662.9200	3.6629	0.367	0	0	0
2016/12/02	2038	04/05/2017	139.77	Put	Bond Future	3,770.9600	3.7710	3,784.6500	3.7846	0.363	0	0	0
2016/12/02	2038	04/05/2017			Bond Future	135.9990	135.9990	135.9853	135.9853	(0.010)	0.0000	0.0000	0
2016/12/02	2038	04/05/2017	139.79	Put	Bond Future	3,790.9600	3.7910	3,804.6500	3.8046	0.361	0	0	0
2016/12/02	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2038	04/05/2017	139.78	Put	Bond Future	3,780.9600	3.7810	3,794.6500	3.7946	0.362	0	0	0
2016/12/02	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2038	03/08/2017			Bond Future	137.2351	137.2351	137.2166	137.2166	(0.013)	0.0000	0.0000	0
2016/12/02	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2038	03/08/2017	141.16	Put	Bond Future	3,924.9400	3.9249	3,943.4100	3.9434	0.471	0	0	0
2016/12/02	2038	03/08/2017	141.18	Put	Bond Future	3,944.9400	3.9449	3,963.4100	3.9634	0.468	0	0	0
2016/12/02	2038	03/08/2017	141.17	Put	Bond Future	3,934.9400	3.9349	3,953.4100	3.9534	0.469	0	0	0
2016/12/02	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2040	02/02/2017	9.58	Call	Bond Future	1,312.9700	1.3130	1,451.6900	1.4517	10.565	0	0	0
2016/12/02	2040	02/02/2017			Bond Future	9.8803	92.2319	9.8286	92.6692	(0.523)	0.0000	0.0000	8,238
2016/12/02	2040	02/02/2017	9.59	Call	Bond Future	1,342.0700	1.3421	1,483.0900	1.4831	10.508	0	0	0
2016/12/02	2040	02/02/2017	9.60	Call	Bond Future	1,371.7300	1.3717	1,515.0800	1.5151	10.450	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/02	2040	02/02/2017	9.58	Put	Bond Future	3,901.8200	3.9018	3,603.3100	3.6033	(7.651)	0	0	0
2016/12/02	2040	02/02/2017	9.60	Put	Bond Future	3,784.4500	3.7844	3,490.5700	3.4906	(7.765)	0	0	0
2016/12/02	2040	02/02/2017	9.59	Put	Bond Future	3,842.7900	3.8428	3,546.5800	3.5466	(7.708)	0	0	0
2016/12/02	2040	04/05/2017			Bond Future	9.9366	94.0234	9.8834	94.4690	(0.536)	0.0000	0.0000	0
2016/12/02	2040	04/05/2017	9.62	Put	Bond Future	5,249.3800	5.2494	4,976.8200	4.9768	(5.192)	0	0	0
2016/12/02	2040	04/05/2017	9.64	Put	Bond Future	5,141.7700	5.1418	4,872.3900	4.8724	(5.239)	0	0	0
2016/12/02	2040	04/05/2017	9.62	Call	Bond Future	2,545.8300	2.5458	2,718.9200	2.7189	6.799	0	0	0
2016/12/02	2040	04/05/2017	9.63	Put	Bond Future	5,195.2600	5.1953	4,924.2900	4.9243	(5.216)	0	0	0
2016/12/02	2040	04/05/2017	9.63	Call	Bond Future	2,579.0800	2.5791	2,753.7600	2.7538	6.773	0	0	0
2016/12/02	2040	04/05/2017	9.64	Call	Bond Future	2,612.8300	2.6128	2,789.1000	2.7891	6.746	0	0	0
2016/12/02	2040	03/08/2017			Bond Future	9.9884	91.4018	9.9339	91.8532	(0.546)	0.0000	0.0000	0
2016/12/02	2040	03/08/2017	9.61	Put	Bond Future	6,499.9000	6.4999	6,231.1000	6.2311	(4.135)	0	0	0
2016/12/02	2040	03/08/2017	9.63	Put	Bond Future	6,392.9900	6.3930	6,126.7600	6.1268	(4.164)	0	0	0
2016/12/02	2040	03/08/2017	9.61	Call	Bond Future	3,288.3100	3.2883	3,470.9400	3.4709	5.554	0	0	0
2016/12/02	2040	03/08/2017	9.62	Put	Bond Future	6,446.4300	6.4464	6,178.9200	6.1789	(4.150)	0	0	0
2016/12/02	2040	03/08/2017	9.62	Call	Bond Future	3,322.0600	3.3221	3,505.9800	3.5060	5.536	0	0	0
2016/12/02	2040	03/08/2017	9.63	Call	Bond Future	3,355.7200	3.3557	3,540.9200	3.5409	5.519	0	0	0
2016/12/02	2044	02/02/2017			Bond Future	9.8838	89.5436	9.8322	89.9850	(0.522)	0.0000	0.0000	20,651
2016/12/02	2044	02/02/2017	9.77	Call	Bond Future	1,959.1600	1.9592	2,144.6000	2.1446	9.465	0	0	0
2016/12/02	2044	02/02/2017	9.76	Put	Bond Future	2,985.9200	2.9859	2,727.5100	2.7275	(8.654)	0	0	0
2016/12/02	2044	02/02/2017	9.78	Put	Bond Future	2,888.2800	2.8883	2,634.8500	2.6349	(8.774)	0	0	0
2016/12/02	2044	02/02/2017	9.77	Put	Bond Future	2,936.8900	2.9369	2,680.9700	2.6810	(8.714)	0	0	0
2016/12/02	2044	02/02/2017	9.78	Call	Bond Future	1,997.2100	1.9972	2,185.1400	2.1851	9.410	0	0	0
2016/12/02	2044	02/02/2017	9.76	Call	Bond Future	1,921.3900	1.9214	2,104.3400	2.1043	9.522	0	0	0
2016/12/02	2044	04/05/2017			Bond Future	9.9380	91.2828	9.8849	91.7327	(0.535)	0.0000	0.0000	0
2016/12/02	2044	04/05/2017	9.67	Call	Bond Future	2,754.4500	2.7544	2,937.4300	2.9374	6.643	0	0	0
2016/12/02	2044	04/05/2017	9.66	Put	Bond Future	5,116.3400	5.1163	4,847.7900	4.8478	(5.249)	0	0	0
2016/12/02	2044	04/05/2017	9.68	Put	Bond Future	5,010.0200	5.0100	4,744.7000	4.7447	(5.296)	0	0	0
2016/12/02	2044	04/05/2017	9.67	Put	Bond Future	5,063.1000	5.0631	4,796.1600	4.7962	(5.272)	0	0	0
2016/12/02	2044	04/05/2017	9.68	Call	Bond Future	2,789.3500	2.7894	2,973.9500	2.9739	6.618	0	0	0
2016/12/02	2044	04/05/2017	9.66	Call	Bond Future	2,719.5800	2.7196	2,900.9500	2.9010	6.669	0	0	0
2016/12/02	2044	03/08/2017			Bond Future	9.9877	88.7316	9.9334	89.1874	(0.545)	0.0000	0.0000	0
2016/12/02	2044	03/08/2017	9.62	Put	Bond Future	6,541.1800	6.5412	6,271.6600	6.2717	(4.120)	0	0	0
2016/12/02	2044	03/08/2017	9.64	Put	Bond Future	6,432.9400	6.4329	6,166.0200	6.1660	(4.149)	0	0	0
2016/12/02	2044	03/08/2017	9.63	Put	Bond Future	6,486.7500	6.4867	6,218.5300	6.2185	(4.135)	0	0	0
2016/12/02	2044	03/08/2017	9.64	Call	Bond Future	3,447.6500	3.4476	3,636.5800	3.6366	5.480	0	0	0
2016/12/02	2044	03/08/2017	9.62	Call	Bond Future	3,378.9900	3.3790	3,565.3200	3.5653	5.514	0	0	0
2016/12/02	2044	03/08/2017	9.63	Call	Bond Future	3,413.0800	3.4131	3,600.7100	3.6007	5.497	0	0	0
2016/12/02	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2046	02/02/2017	137.14	Put	Bond Future	4,082.6600	4.0827	4,654.2600	4.6543	14.001	0	0	0
2016/12/02	2046	02/02/2017			Bond Future	133.0573	133.0573	132.4857	132.4857	(0.430)	0.0000	0.0000	18,408
2016/12/02	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2046	02/02/2017	137.13	Put	Bond Future	4,072.6600	4.0727	4,644.2600	4.6443	14.035	0	0	0
2016/12/02	2046	02/02/2017	137.15	Put	Bond Future	4,092.6600	4.0927	4,664.2600	4.6643	13.966	0	0	0
2016/12/02	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/02	2046	04/05/2017			Bond Future	134.1203		134.1203	133.5373	133.5373	(0.435)	0.0000	0.0000	0
2016/12/02	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2046	04/05/2017	138.32	Put	Bond Future	4,199.7300		4.1997	4,782.6600	4.7827	13.880	0	0	0
2016/12/02	2046	04/05/2017	138.34	Put	Bond Future	4,219.7300		4.2197	4,802.6600	4.8027	13.814	0	0	0
2016/12/02	2046	04/05/2017	138.33	Put	Bond Future	4,209.7300		4.2097	4,792.6600	4.7927	13.847	0	0	0
2016/12/02	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2046	03/08/2017	141.17	Put	Bond Future	4,351.4600		4.3515	4,950.3600	4.9504	13.763	0	0	0
2016/12/02	2046	03/08/2017			Bond Future	136.8185		136.8185	136.2196	136.2196	(0.438)	0.0000	0.0000	0
2016/12/02	2046	03/08/2017	141.19	Put	Bond Future	4,371.4600		4.3715	4,970.3600	4.9704	13.700	0	0	0
2016/12/02	2046	03/08/2017	141.18	Put	Bond Future	4,361.4600		4.3615	4,960.3600	4.9604	13.732	0	0	0
2016/12/02	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2050	02/02/2017	144.97	Put	Bond Future	3,070.5600		3.0706	3,084.8200	3.0848	0.464	0	0	0
2016/12/02	2050	02/02/2017			Bond Future	141.8994		141.8994	141.8852	141.8852	(0.010)	0.0000	0.0000	24,942
2016/12/02	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2050	02/02/2017	144.96	Put	Bond Future	3,060.5600		3.0606	3,074.8200	3.0748	0.466	0	0	0
2016/12/02	2050	02/02/2017	144.98	Put	Bond Future	3,080.5600		3.0806	3,094.8200	3.0948	0.463	0	0	0
2016/12/02	2050	04/05/2017			Bond Future	144.6634		144.6634	144.6490	144.6490	(0.010)	0.0000	0.0000	0
2016/12/02	2050	04/05/2017	147.83	Put	Bond Future	3,166.6100		3.1666	3,180.9800	3.1810	0.454	0	0	0
2016/12/02	2050	04/05/2017	147.85	Put	Bond Future	3,186.6100		3.1866	3,200.9800	3.2010	0.451	0	0	0
2016/12/02	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2050	04/05/2017	147.84	Put	Bond Future	3,176.6100		3.1766	3,190.9800	3.1910	0.452	0	0	0
2016/12/02	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2050	03/08/2017			Bond Future	145.9109		145.9109	145.8914	145.8914	(0.013)	0.0000	0.0000	0
2016/12/02	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	2050	03/08/2017	149.22	Put	Bond Future	3,309.0600		3.3091	3,328.5800	3.3286	0.590	0	0	0
2016/12/02	2050	03/08/2017	149.24	Put	Bond Future	3,329.0600		3.3291	3,348.5800	3.3486	0.586	0	0	0
2016/12/02	2050	03/08/2017	149.23	Put	Bond Future	3,319.0600		3.3191	3,338.5800	3.3386	0.588	0	0	0
2016/12/02	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	AL37	02/02/2017			Index Future	508.3740		508.3740	509.1450	509.1450	0.152	0.0000	0.0000	7
2016/12/02	AL37	04/05/2017			Index Future	518.2450		518.2450	519.0320	519.0320	0.152	0.0000	0.0000	0
2016/12/02	AL37	03/08/2017			Index Future	528.6410		528.6410	529.4260	529.4260	0.148	0.0000	0.0000	0
2016/12/02	AL7T	02/02/2017			Index Future	584.3890		584.3890	586.1900	586.1900	0.308	0.0000	0.0000	2
2016/12/02	AL7T	04/05/2017			Index Future	595.7370		595.7370	597.5730	597.5730	0.308	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/02	AL7T	03/08/2017			Index Future	607.6870	607.6870	609.5400	609.5400	0.305	0.0000	0.0000	0
2016/12/02	ALBI	02/02/2017			Index Future	529.5700	529.5700	531.4500	531.4500	0.355	0.0000	0.0000	746
2016/12/02	ALBI	04/05/2017			Index Future	539.8540	539.8540	541.7700	541.7700	0.355	0.0000	0.0000	0
2016/12/02	ALBI	03/08/2017			Index Future	550.6820	550.6820	552.6190	552.6190	0.352	0.0000	0.0000	0
2016/12/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/02	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	EL28	02/02/2017			Bond Future	129.0621	129.0621	129.0518	129.0518	(0.008)	0.0000	0.0000	0
2016/12/02	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	EL28	02/02/2017	135.10	Put	Bond Future	6,037.9200	6.0379	6,048.2400	6.0482	0.171	0	0	0
2016/12/02	EL28	02/02/2017	135.12	Put	Bond Future	6,057.9200	6.0579	6,068.2400	6.0682	0.170	0	0	0
2016/12/02	EL28	02/02/2017	135.11	Put	Bond Future	6,047.9200	6.0479	6,058.2400	6.0582	0.171	0	0	0
2016/12/02	EL28	04/05/2017			Bond Future	129.8930	129.8930	129.8826	129.8826	(0.008)	0.0000	0.0000	0
2016/12/02	EL28	04/05/2017	137.90	Put	Bond Future	8,007.0500	8.0071	8,017.4100	8.0174	0.129	0	0	0
2016/12/02	EL28	04/05/2017	137.92	Put	Bond Future	8,027.0500	8.0271	8,037.4100	8.0374	0.129	0	0	0
2016/12/02	EL28	04/05/2017	137.91	Put	Bond Future	8,017.0500	8.0171	8,027.4100	8.0274	0.129	0	0	0
2016/12/02	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	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
2016/12/02	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	EL28	03/08/2017			Bond Future		132.5064	132.5064	132.4913	(0.011)	0.0000	0.0000	0
2016/12/02	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	EL28	03/08/2017	135.16	Put	Bond Future		2,653.6100	2.6536	2,668.6600	0.567	0	0	0
2016/12/02	EL28	03/08/2017	135.18	Put	Bond Future		2,673.6100	2.6736	2,688.6600	0.563	0	0	0
2016/12/02	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	EL28	03/08/2017	135.17	Put	Bond Future		2,663.6100	2.6636	2,678.6600	0.565	0	0	0
2016/12/02	ES33	02/02/2017			Bond Future		10.7655	77.9762	10.7133	(0.485)	0.0000	0.0000	8,849
2016/12/02	ES33	02/02/2017	10.59	Put	Bond Future		1,095.9800	1.0960	772.4900	(29.516)	0	0	0
2016/12/02	ES33	02/02/2017	10.61	Put	Bond Future		969.8800	0.9699	646.3900	(33.354)	0	0	0
2016/12/02	ES33	02/02/2017	10.59	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	ES33	02/02/2017	10.60	Put	Bond Future		1,032.8900	1.0329	709.4000	(31.319)	0	0	0
2016/12/02	ES33	02/02/2017	10.60	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	ES33	02/02/2017	10.61	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	ES33	04/05/2017			Bond Future		10.8525	75.6966	10.7985	(0.497)	0.0000	0.0000	0
2016/12/02	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	ES33	04/05/2017	10.54	Put	Bond Future		1,940.0300	1.9400	1,610.2700	(16.998)	0	0	0
2016/12/02	ES33	04/05/2017	10.56	Put	Bond Future		1,813.6000	1.8136	1,483.8400	(18.183)	0	0	0
2016/12/02	ES33	04/05/2017	10.55	Put	Bond Future		1,876.7800	1.8768	1,547.0200	(17.571)	0	0	0
2016/12/02	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	ES33	03/08/2017			Bond Future		10.9329	77.2155	10.8775	(0.506)	0.0000	0.0000	0
2016/12/02	ES33	03/08/2017	10.53	Put	Bond Future		2,481.4800	2.4815	2,147.6700	(13.452)	0	0	0
2016/12/02	ES33	03/08/2017	10.55	Put	Bond Future		2,355.3800	2.3554	2,021.5700	(14.172)	0	0	0
2016/12/02	ES33	03/08/2017	10.54	Put	Bond Future		2,418.3900	2.4184	2,084.5800	(13.803)	0	0	0
2016/12/02	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	ES42	02/02/2017			Bond Future		10.8969	81.9440	10.8447	(0.478)	0.0000	0.0000	8,777
2016/12/02	ES42	04/05/2017			Bond Future		10.9836	79.2726	10.9297	(0.491)	0.0000	0.0000	0
2016/12/02	ES42	03/08/2017			Bond Future		11.0628	80.8635	11.0075	(0.500)	0.0000	0.0000	0
2016/12/02	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	GOVI	02/02/2017			GOVI		527.4650	527.4650	529.3440	0.356	0.0000	0.0000	487
2016/12/02	GOVI	02/02/2017	533.32	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	GOVI	02/02/2017	533.33	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	GOVI	02/02/2017	533.32	Put	GOVI		58,550.0000	5.8550	39,760.0000	(32.092)	0	0	0
2016/12/02	GOVI	02/02/2017	533.34	Put	GOVI		58,750.0000	5.8750	39,960.0000	(31.983)	0	0	0
2016/12/02	GOVI	02/02/2017	533.33	Put	GOVI		58,650.0000	5.8650	39,860.0000	(32.038)	0	0	0
2016/12/02	GOVI	04/05/2017			GOVI		537.7080	537.7080	539.6230	0.356	0.0000	0.0000	0
2016/12/02	GOVI	04/05/2017	262.19	Call	GOVI		2,755,180.0000	275.5180	2,774,330.0000	0.695	0	0	0
2016/12/02	GOVI	04/05/2017	262.20	Call	GOVI		2,755,080.0000	275.5080	2,774,230.0000	0.695	0	0	0
2016/12/02	GOVI	04/05/2017	262.18	Call	GOVI		2,755,280.0000	275.5280	2,774,430.0000	0.695	0	0	0
2016/12/02	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	GOVI	04/05/2017	262.18	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/02	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	GOVI	03/08/2017			GOVI	548.4930	548.4930	550.4290	550.4290	0.353	0.0000	0.0000	0
2016/12/02	GOVI	03/08/2017	561.11	Put	GOVI	126,170.0000	12.6170	106,810.0000	10.6810	(15.344)	0	0	0
2016/12/02	GOVI	03/08/2017	561.09	Put	GOVI	125,970.0000	12.5970	106,610.0000	10.6610	(15.369)	0	0	0
2016/12/02	GOVI	03/08/2017	561.10	Put	GOVI	126,070.0000	12.6070	106,710.0000	10.6710	(15.357)	0	0	0
2016/12/02	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/02	IGOV	02/02/2017			Index Future	249.9750	249.9750	249.8480	249.8480	(0.051)	0.0000	0.0000	1,030
2016/12/02	IGOV	04/05/2017			Index Future	254.8440	254.8440	254.7150	254.7150	(0.051)	0.0000	0.0000	0
2016/12/02	IGOV	03/08/2017			Index Future	259.9710	259.9710	259.8300	259.8300	(0.054)	0.0000	0.0000	0
2016/12/02	ILBI	02/02/2017			Index Future	677.9730	677.9730	677.7370	677.7370	(0.035)	0.0000	0.0000	155
2016/12/02	ILBI	04/05/2017			Index Future	691.1400	691.1400	690.8990	690.8990	(0.035)	0.0000	0.0000	0
2016/12/02	ILBI	03/08/2017			Index Future	704.7450	704.7450	704.4990	704.4990	(0.035)	0.0000	0.0000	0
2016/12/02	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/12/02	IS01	16/03/2017			Interest Rate Swap	100.0097	100.0097	100.0082	100.0082	(0.002)	0.0000	0.0000	0
2016/12/02	IS01	15/06/2017			Interest Rate Swap	99.6480	99.6480	99.6434	99.6434	(0.005)	0.0000	0.0000	0
2016/12/02	IS01	21/09/2017			Interest Rate Swap	99.7190	99.7190	99.7137	99.7137	(0.005)	0.0000	0.0000	0
2016/12/02	IS01	21/12/2017			Interest Rate Swap	100.0417	100.0417	100.0293	100.0293	(0.012)	0.0000	0.0000	0
2016/12/02	IS02	18/12/2017			Interest Rate Swap	100.0634	100.0634	100.0509	100.0509	(0.012)	0.0000	0.0000	0
2016/12/02	IS02	16/03/2018			Interest Rate Swap	99.4035	99.4035	99.3881	99.3881	(0.015)	0.0000	0.0000	0
2016/12/02	IS02	15/06/2018			Interest Rate Swap	99.1339	99.1339	99.1161	99.1161	(0.018)	0.0000	0.0000	0
2016/12/02	IS02	21/09/2018			Interest Rate Swap	99.2705	99.2705	99.2492	99.2492	(0.021)	0.0000	0.0000	0
2016/12/02	IS02	21/12/2018			Interest Rate Swap	99.8500	99.8500	99.8100	99.8100	(0.040)	0.0000	0.0000	0
2016/12/02	IS05	17/12/2020			Interest Rate Swap	98.8917	98.8917	98.8473	98.8473	(0.045)	0.0000	0.0000	0
2016/12/02	IS05	16/03/2021			Interest Rate Swap	98.3189	98.3189	98.2668	98.2668	(0.053)	0.0000	0.0000	0
2016/12/02	IS05	15/06/2021			Interest Rate Swap	97.7180	97.7180	97.6563	97.6563	(0.063)	0.0000	0.0000	0
2016/12/02	IS05	21/09/2021			Interest Rate Swap	98.0900	98.0900	98.0197	98.0197	(0.072)	0.0000	0.0000	0
2016/12/02	IS05	21/12/2021			Interest Rate Swap	100.4057	100.4057	100.3335	100.3335	(0.072)	0.0000	0.0000	50
2016/12/02	IS10	17/12/2025			Interest Rate Swap	100.4143	100.4143	100.2817	100.2817	(0.132)	0.0000	0.0000	0
2016/12/02	IS10	16/03/2026			Interest Rate Swap	97.6063	97.6063	97.4740	97.4740	(0.136)	0.0000	0.0000	0
2016/12/02	IS10	15/06/2026			Interest Rate Swap	96.4758	96.4758	96.3473	96.3473	(0.133)	0.0000	0.0000	0
2016/12/02	IS10	21/09/2026			Interest Rate Swap	98.6273	98.6273	98.5054	98.5054	(0.124)	0.0000	0.0000	0
2016/12/02	IS10	21/12/2026			Interest Rate Swap	102.3107	102.3107	102.1956	102.1956	(0.112)	0.0000	0.0000	0
2016/12/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/12/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/02	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	10,000
2016/12/02	JBAF	18/01/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/12/02	JBAF	15/02/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/12/02	JBAF	15/03/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	1,000
2016/12/02	JBAF	19/04/2017			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/12/02	JBAF	17/05/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/12/02	JBAF	21/06/2017			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/12/02	JBAF	20/09/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/12/02	JBAF	20/12/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/12/02	JBAF	20/03/2018			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/12/02	JBAF	20/06/2018			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/12/02	JBAF	19/09/2018			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/12/02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/02	R023	02/02/2017	8.85	Call	Bond Future	1,135.2000	1.1352	1,214.4700	1.2145	6.983	0	0	0
2016/12/02	R023	02/02/2017			Bond Future	8.8294	98.4348	8.7925	98.6004	(0.419)	0.0000	0.0000	19,260
2016/12/02	R023	02/02/2017	8.86	Call	Bond Future	1,158.6800	1.1587	1,239.0300	1.2390	6.935	0	0	0
2016/12/02	R023	02/02/2017	8.84	Put	Bond Future	1,064.7900	1.0648	977.4100	0.9774	(8.206)	0	0	0
2016/12/02	R023	02/02/2017	8.86	Put	Bond Future	1,022.1300	1.0221	936.9200	0.9369	(8.337)	0	0	0
2016/12/02	R023	02/02/2017	8.84	Call	Bond Future	1,112.0100	1.1120	1,190.1900	1.1902	7.031	0	0	0
2016/12/02	R023	02/02/2017	8.85	Put	Bond Future	1,043.3000	1.0433	957.0100	0.9570	(8.271)	0	0	0
2016/12/02	R023	04/05/2017	8.61	Call	Bond Future	1,139.1400	1.1391	1,202.2900	1.2023	5.544	0	0	0
2016/12/02	R023	04/05/2017			Bond Future	8.8793	96.4137	8.8403	96.5825	(0.439)	0.0000	0.0000	0
2016/12/02	R023	04/05/2017	8.59	Call	Bond Future	1,105.0600	1.1051	1,166.8600	1.1669	5.592	0	0	0
2016/12/02	R023	04/05/2017	8.60	Call	Bond Future	1,122.0100	1.1220	1,184.4900	1.1845	5.569	0	0	0
2016/12/02	R023	04/05/2017	8.59	Put	Bond Future	2,366.5000	2.3665	2,259.4700	2.2595	(4.523)	0	0	0
2016/12/02	R023	04/05/2017	8.61	Put	Bond Future	2,312.7000	2.3127	2,207.0200	2.2070	(4.570)	0	0	0
2016/12/02	R023	04/05/2017	8.60	Put	Bond Future	2,339.5000	2.3395	2,233.1500	2.2331	(4.546)	0	0	0
2016/12/02	R023	03/08/2017	8.60	Put	Bond Future	2,771.6500	2.7717	2,668.4700	2.6685	(3.723)	0	0	0
2016/12/02	R023	03/08/2017			Bond Future	8.9174	98.3481	8.8770	98.5170	(0.453)	0.0000	0.0000	0
2016/12/02	R023	03/08/2017	8.59	Put	Bond Future	2,797.1600	2.7972	2,693.4500	2.6935	(3.708)	0	0	0
2016/12/02	R023	03/08/2017	8.60	Call	Bond Future	1,434.4400	1.4344	1,500.1200	1.5001	4.579	0	0	0
2016/12/02	R023	03/08/2017	8.58	Call	Bond Future	1,400.2700	1.4003	1,464.8700	1.4649	4.613	0	0	0
2016/12/02	R023	03/08/2017	8.59	Call	Bond Future	1,417.4400	1.4174	1,482.5900	1.4826	4.596	0	0	0
2016/12/02	R023	03/08/2017	8.58	Put	Bond Future	2,822.5300	2.8225	2,718.2700	2.7183	(3.694)	0	0	0
2016/12/02	R035	02/02/2017			Bond Future	9.8043	96.1159	9.7576	96.4851	(0.476)	0.0000	0.0000	6,557
2016/12/02	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R035	02/02/2017	9.50	Put	Bond Future	2,448.2100	2.4482	2,078.9700	2.0790	(15.082)	0	0	0
2016/12/02	R035	02/02/2017	9.51	Put	Bond Future	2,366.2000	2.3662	1,996.9600	1.9970	(15.605)	0	0	0
2016/12/02	R035	02/02/2017	9.52	Put	Bond Future	2,284.2900	2.2843	1,915.0500	1.9150	(16.164)	0	0	0
2016/12/02	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R035	04/05/2017	9.55	Put	Bond Future	2,458.8100	2.4588	2,082.3900	2.0824	(15.309)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/02	R035	04/05/2017			Bond Future	9.8592	93.4789	9.8110	93.8553	(0.488)	0.0000	0.0000	0
2016/12/02	R035	04/05/2017	9.54	Put	Bond Future	2,540.0000	2.5400	2,163.5800	2.1636	(14.820)	0	0	0
2016/12/02	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R035	04/05/2017	9.53	Put	Bond Future	2,621.3000	2.6213	2,244.8800	2.2449	(14.360)	0	0	0
2016/12/02	R035	03/08/2017			Bond Future	9.9078	95.3545	9.8585	95.7352	(0.497)	0.0000	0.0000	0
2016/12/02	R035	03/08/2017	9.52	Put	Bond Future	3,064.7700	3.0648	2,684.0000	2.6840	(12.424)	0	0	0
2016/12/02	R035	03/08/2017	9.50	Put	Bond Future	3,227.0400	3.2270	2,846.2700	2.8463	(11.799)	0	0	0
2016/12/02	R035	03/08/2017	9.51	Put	Bond Future	3,145.8500	3.1458	2,765.0800	2.7651	(12.104)	0	0	0
2016/12/02	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R186	02/02/2017	8.00	Put	Bond Future	8,100.9100	8.1009	7,756.1600	7.7562	(4.256)	0	0	0
2016/12/02	R186	02/02/2017	9.40	Call	Bond Future	2,781.7500	2.7818	3,011.9700	3.0120	8.276	0	0	0
2016/12/02	R186	02/02/2017	8.81	Put	Bond Future	3,023.9800	3.0240	2,772.4900	2.7725	(8.317)	0	0	0
2016/12/02	R186	02/02/2017	9.10	Put	Bond Future	1,811.4400	1.8114	1,622.7000	1.6227	(10.419)	0	0	2,546
2016/12/02	R186	02/02/2017			Bond Future	9.1297	110.1515	9.0777	110.5056	(0.570)	0.0000	0.0000	115,675
2016/12/02	R186	02/02/2017	9.50	Call	Bond Future	3,242.1400	3.2421	3,491.6200	3.4916	7.695	0	0	0
2016/12/02	R186	02/02/2017	8.43	Put	Bond Future	5,161.1800	5.1612	4,848.4500	4.8485	(6.059)	0	0	0
2016/12/02	R186	02/02/2017	8.80	Put	Bond Future	3,072.8300	3.0728	2,819.3500	2.8194	(8.249)	0	0	0
2016/12/02	R186	02/02/2017	8.87	Call	Bond Future	956.7100	0.9567	1,071.5300	1.0715	12.002	0	0	0
2016/12/02	R186	02/02/2017	8.90	Put	Bond Future	2,604.7500	2.6048	2,371.8300	2.3718	(8.942)	0	0	750
2016/12/02	R186	02/02/2017	8.00	Call	Bond Future	48.1400	0.0481	57.4500	0.0575	19.339	0	0	7,000
2016/12/02	R186	02/02/2017	8.60	Call	Bond Future	457.5500	0.4576	522.3700	0.5224	14.167	0	0	7,000
2016/12/02	R186	02/02/2017	8.81	Call	Bond Future	822.6600	0.8227	925.2300	0.9252	12.468	0	0	0
2016/12/02	R186	02/02/2017	8.37	Call	Bond Future	214.7200	0.2147	249.3400	0.2493	16.123	0	0	500
2016/12/02	R186	02/02/2017	8.62	Put	Bond Future	4,023.7400	4.0237	3,737.7000	3.7377	(7.109)	0	0	0
2016/12/02	R186	02/02/2017	8.79	Call	Bond Future	781.1000	0.7811	879.7100	0.8797	12.625	0	0	0
2016/12/02	R186	02/02/2017	8.95	Call	Bond Future	1,157.6700	1.1577	1,289.5700	1.2896	11.394	0	0	0
2016/12/02	R186	02/02/2017	9.02	Call	Bond Future	1,355.6400	1.3556	1,503.0100	1.5030	10.871	0	0	0
2016/12/02	R186	02/02/2017	8.87	Put	Bond Future	2,740.3800	2.7404	2,501.1400	2.5011	(8.730)	0	0	500
2016/12/02	R186	02/02/2017	9.50	Put	Bond Future	765.7500	0.7658	661.1700	0.6612	(13.657)	0	0	13,550
2016/12/02	R186	02/02/2017	8.43	Call	Bond Future	264.8500	0.2648	306.1800	0.3062	15.605	0	0	750
2016/12/02	R186	02/02/2017	8.80	Call	Bond Future	801.6900	0.8017	902.2700	0.9023	12.546	0	0	0
2016/12/02	R186	02/02/2017	8.90	Call	Bond Future	1,029.1200	1.0291	1,150.2600	1.1503	11.771	0	0	0
2016/12/02	R186	02/02/2017	9.40	Put	Bond Future	966.5700	0.9666	842.7300	0.8427	(12.812)	0	0	750
2016/12/02	R186	02/02/2017	9.10	Call	Bond Future	1,609.3100	1.6093	1,774.6300	1.7746	10.273	0	0	0
2016/12/02	R186	02/02/2017	8.37	Put	Bond Future	5,544.5800	5.5446	5,225.1400	5.2251	(5.761)	0	0	0
2016/12/02	R186	02/02/2017	8.60	Put	Bond Future	4,137.4800	4.1375	3,848.2400	3.8482	(6.991)	0	0	0
2016/12/02	R186	02/02/2017	8.62	Call	Bond Future	485.7700	0.4858	553.7900	0.5538	14.003	0	0	500
2016/12/02	R186	02/02/2017	8.79	Put	Bond Future	3,122.1100	3.1221	2,866.6600	2.8667	(8.182)	0	0	0
2016/12/02	R186	02/02/2017	8.95	Put	Bond Future	2,387.7500	2.3878	2,165.5900	2.1656	(9.304)	0	0	2,546
2016/12/02	R186	02/02/2017	9.02	Put	Bond Future	2,104.3900	2.1044	1,897.7000	1.8977	(9.822)	0	0	500
2016/12/02	R186	04/05/2017			Bond Future	9.1818	112.2906	9.1276	112.6516	(0.590)	0.0000	0.0000	0
2016/12/02	R186	04/05/2017	8.89	Put	Bond Future	3,746.4800	3.7465	3,523.5700	3.5236	(5.950)	0	0	0
2016/12/02	R186	04/05/2017	8.91	Put	Bond Future	3,663.3200	3.6633	3,443.2400	3.4432	(6.008)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/02	R186	04/05/2017	8.90	Put	Bond Future	3,704.7500	3.7048	3,483.2600	3.4833	(5.979)	0	0	0
2016/12/02	R186	04/05/2017	8.91	Call	Bond Future	1,835.9400	1.8359	1,976.7900	1.9768	7.672	0	0	0
2016/12/02	R186	04/05/2017	8.89	Call	Bond Future	1,783.0100	1.7830	1,921.0300	1.9210	7.741	0	0	0
2016/12/02	R186	04/05/2017	8.90	Call	Bond Future	1,809.3500	1.8094	1,948.7900	1.9488	7.707	0	0	0
2016/12/02	R186	03/08/2017	8.93	Put	Bond Future	4,381.1900	4.3812	4,167.2100	4.1672	(4.884)	0	0	0
2016/12/02	R186	03/08/2017			Bond Future	9.2250	109.2382	9.1691	109.6026	(0.606)	0.0000	0.0000	0
2016/12/02	R186	03/08/2017	8.92	Put	Bond Future	4,420.3700	4.4204	4,205.2400	4.2052	(4.867)	0	0	0
2016/12/02	R186	03/08/2017	8.91	Call	Bond Future	2,383.7300	2.3837	2,531.8700	2.5319	6.215	0	0	0
2016/12/02	R186	03/08/2017	8.93	Call	Bond Future	2,438.2200	2.4382	2,588.6400	2.5886	6.169	0	0	0
2016/12/02	R186	03/08/2017	8.92	Call	Bond Future	2,410.7100	2.4107	2,559.9800	2.5600	6.192	0	0	0
2016/12/02	R186	03/08/2017	8.91	Put	Bond Future	4,460.1300	4.4601	4,243.8700	4.2439	(4.849)	0	0	0
2016/12/02	R197	02/02/2017			Bond Future	296.8387	296.8387	296.8096	296.8096	(0.010)	0.0000	0.0000	1,246
2016/12/02	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R197	02/02/2017	302.57	Put	Bond Future	5,731.3000	5.7313	5,760.3900	5.7604	0.508	0	0	0
2016/12/02	R197	02/02/2017	302.59	Put	Bond Future	5,751.3000	5.7513	5,780.3900	5.7804	0.506	0	0	0
2016/12/02	R197	02/02/2017	302.58	Put	Bond Future	5,741.3000	5.7413	5,770.3900	5.7704	0.507	0	0	0
2016/12/02	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R197	04/05/2017	308.58	Put	Bond Future	5,959.1200	5.9591	5,988.6900	5.9887	0.496	0	0	0
2016/12/02	R197	04/05/2017			Bond Future	302.6209	302.6209	302.5913	302.5913	(0.010)	0.0000	0.0000	0
2016/12/02	R197	04/05/2017	308.60	Put	Bond Future	5,979.1200	5.9791	6,008.6900	6.0087	0.495	0	0	0
2016/12/02	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R197	04/05/2017	308.59	Put	Bond Future	5,969.1200	5.9691	5,998.6900	5.9987	0.495	0	0	0
2016/12/02	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R197	03/08/2017			Bond Future	301.8050	301.8050	301.7648	301.7648	(0.013)	0.0000	0.0000	0
2016/12/02	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R197	03/08/2017	308.05	Put	Bond Future	6,244.9600	6.2450	6,285.1900	6.2852	0.644	0	0	0
2016/12/02	R197	03/08/2017	308.07	Put	Bond Future	6,264.9600	6.2650	6,305.1900	6.3052	0.642	0	0	0
2016/12/02	R197	03/08/2017	308.06	Put	Bond Future	6,254.9600	6.2550	6,295.1900	6.2952	0.643	0	0	0
2016/12/02	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R202	02/02/2017			Bond Future	246.3556	246.3556	246.3314	246.3314	(0.010)	0.0000	0.0000	36,620
2016/12/02	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R202	02/02/2017	251.72	Put	Bond Future	5,364.3800	5.3644	5,388.6000	5.3886	0.451	0	0	0
2016/12/02	R202	02/02/2017	251.74	Put	Bond Future	5,384.3800	5.3844	5,408.6000	5.4086	0.450	0	0	0
2016/12/02	R202	02/02/2017	251.73	Put	Bond Future	5,374.3800	5.3744	5,398.6000	5.3986	0.451	0	0	0
2016/12/02	R202	04/05/2017	256.73	Put	Bond Future	5,575.4800	5.5755	5,600.0200	5.6000	0.440	0	0	0
2016/12/02	R202	04/05/2017			Bond Future	251.1545	251.1545	251.1300	251.1300	(0.010)	0.0000	0.0000	0
2016/12/02	R202	04/05/2017	256.72	Put	Bond Future	5,565.4800	5.5655	5,590.0200	5.5900	0.441	0	0	0
2016/12/02	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R202	04/05/2017	256.71	Put	Bond Future	5,555.4800	5.5555	5,580.0200	5.5800	0.442	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/02	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R202	03/08/2017			Bond Future	252.5400	252.5400	252.5064	252.5064	(0.013)	0.0000	0.0000	0
2016/12/02	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R202	03/08/2017	258.35	Put	Bond Future	5,810.0400	5.8100	5,843.5800	5.8436	0.577	0	0	0
2016/12/02	R202	03/08/2017	258.37	Put	Bond Future	5,830.0400	5.8300	5,863.5800	5.8636	0.575	0	0	0
2016/12/02	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R202	03/08/2017	258.36	Put	Bond Future	5,820.0400	5.8200	5,853.5800	5.8536	0.576	0	0	0
2016/12/02	R203	02/02/2017	7.70	Call	Bond Future	63.4100	0.0634	77.0500	0.0771	21.511	0	0	0
2016/12/02	R203	02/02/2017	7.71	Put	Bond Future	159.9100	0.1599	135.8600	0.1359	(15.040)	0	0	0
2016/12/02	R203	02/02/2017			Bond Future	7.8735	103.5082	7.8076	103.5462	(0.836)	0.0000	0.0000	27,039
2016/12/02	R203	02/02/2017	7.71	Call	Bond Future	65.4700	0.0655	79.4200	0.0794	21.307	0	0	0
2016/12/02	R203	02/02/2017	7.72	Call	Bond Future	67.7500	0.0678	82.0200	0.0820	21.063	0	0	0
2016/12/02	R203	02/02/2017	7.70	Put	Bond Future	163.6300	0.1636	139.2700	0.1393	(14.887)	0	0	0
2016/12/02	R203	02/02/2017	7.72	Put	Bond Future	156.4000	0.1564	132.6700	0.1327	(15.173)	0	0	0
2016/12/02	R203	04/05/2017	6.91	Call	Bond Future	15.7100	0.0157	20.9300	0.0209	33.227	0	0	0
2016/12/02	R203	04/05/2017	6.92	Put	Bond Future	310.4000	0.3104	276.9800	0.2770	(10.767)	0	0	0
2016/12/02	R203	04/05/2017			Bond Future	7.7616	101.3450	7.6505	101.3837	(1.432)	0.0000	0.0000	0
2016/12/02	R203	04/05/2017	6.92	Call	Bond Future	16.1400	0.0161	21.4900	0.0215	33.147	0	0	0
2016/12/02	R203	04/05/2017	6.93	Call	Bond Future	16.5900	0.0166	22.0500	0.0221	32.911	0	0	0
2016/12/02	R203	04/05/2017	6.91	Put	Bond Future	313.4800	0.3135	279.9300	0.2799	(10.702)	0	0	0
2016/12/02	R203	04/05/2017	6.93	Put	Bond Future	307.3400	0.3073	274.0300	0.2740	(10.838)	0	0	0
2016/12/02	R203	03/08/2017	4.89	Call	Bond Future	53.9200	0.0539	53.8400	0.0538	(0.148)	0	0	0
2016/12/02	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/02	R203	03/08/2017	4.87	Call	Bond Future	52.6500	0.0526	52.5700	0.0526	(0.152)	0	0	0
2016/12/02	R203	03/08/2017	4.88	Call	Bond Future	53.2900	0.0533	53.2100	0.0532	(0.150)	0	0	0
2016/12/02	R203	03/08/2017	4.87	Put	Bond Future	30.5300	0.0305	30.4500	0.0304	(0.262)	0	0	0
2016/12/02	R203	03/08/2017	4.89	Put	Bond Future	29.6500	0.0296	29.5700	0.0296	(0.270)	0	0	0
2016/12/02	R203	03/08/2017	4.88	Put	Bond Future	30.0900	0.0301	30.0100	0.0300	(0.266)	0	0	0
2016/12/02	R204	02/02/2017	8.28	Call	Bond Future	544.9100	0.5449	608.1700	0.6082	11.609	0	0	0
2016/12/02	R204	02/02/2017			Bond Future	8.0643	100.9301	8.0088	101.0247	(0.688)	0.0000	0.0000	30,194
2016/12/02	R204	02/02/2017	8.29	Call	Bond Future	556.4700	0.5565	620.4300	0.6204	11.494	0	0	0
2016/12/02	R204	02/02/2017	8.30	Call	Bond Future	568.3000	0.5683	632.9400	0.6329	11.374	0	0	0
2016/12/02	R204	02/02/2017	8.28	Put	Bond Future	178.4400	0.1784	147.1600	0.1472	(17.530)	0	0	0
2016/12/02	R204	02/02/2017	8.30	Put	Bond Future	167.9400	0.1679	138.0400	0.1380	(17.804)	0	0	0
2016/12/02	R204	02/02/2017	8.29	Put	Bond Future	173.0500	0.1730	142.4700	0.1425	(17.671)	0	0	0
2016/12/02	R204	04/05/2017	7.90	Put	Bond Future	635.5800	0.6356	577.9500	0.5780	(9.067)	0	0	0
2016/12/02	R204	04/05/2017			Bond Future	8.1011	102.8901	8.0364	102.9865	(0.799)	0.0000	0.0000	0
2016/12/02	R204	04/05/2017	7.92	Put	Bond Future	618.2300	0.6182	561.5600	0.5616	(9.166)	0	0	0
2016/12/02	R204	04/05/2017	7.90	Call	Bond Future	335.6400	0.3356	374.4000	0.3744	11.548	0	0	0
2016/12/02	R204	04/05/2017	7.91	Put	Bond Future	626.8600	0.6269	569.7100	0.5697	(9.117)	0	0	0
2016/12/02	R204	04/05/2017	7.91	Call	Bond Future	341.8700	0.3419	381.1100	0.3811	11.478	0	0	0
2016/12/02	R204	04/05/2017	7.92	Call	Bond Future	348.1800	0.3482	387.9000	0.3879	11.408	0	0	0
2016/12/02	R204	03/08/2017	7.77	Put	Bond Future	756.7100	0.7567	697.9900	0.6980	(7.760)	0	0	0
2016/12/02	R204	03/08/2017			Bond Future	8.0957	100.9122	8.0212	101.0071	(0.920)	0.0000	0.0000	0
2016/12/02	R204	03/08/2017	7.76	Put	Bond Future	764.4400	0.7644	705.3600	0.7054	(7.729)	0	0	0
2016/12/02	R204	03/08/2017	7.75	Call	Bond Future	331.0600	0.3311	366.4900	0.3665	10.702	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/02	R204	03/08/2017	7.76	Call	Bond Future	336.0800	0.3361	371.8600	0.3719	10.646	0	0	0
2016/12/02	R204	03/08/2017	7.77	Call	Bond Future	341.1400	0.3411	377.2800	0.3773	10.594	0	0	0
2016/12/02	R204	03/08/2017	7.75	Put	Bond Future	772.2200	0.7722	712.7900	0.7128	(7.696)	0	0	0
2016/12/02	R207	02/02/2017	9.24	Call	Bond Future	2,227.2000	2.2272	2,342.7100	2.3427	5.186	0	0	0
2016/12/02	R207	02/02/2017			Bond Future	8.3529	97.6321	8.3043	97.7542	(0.581)	0.0000	0.0000	85,410
2016/12/02	R207	02/02/2017	8.91	Call	Bond Future	1,488.7200	1.4887	1,592.0400	1.5920	6.940	0	0	62
2016/12/02	R207	02/02/2017	9.22	Call	Bond Future	2,180.7900	2.1808	2,295.8300	2.2958	5.275	0	0	0
2016/12/02	R207	02/02/2017	9.23	Call	Bond Future	2,203.9800	2.2040	2,319.2600	2.3193	5.231	0	0	0
2016/12/02	R207	02/02/2017	8.91	Put	Bond Future	100.9700	0.1010	82.1800	0.0822	(18.609)	0	0	0
2016/12/02	R207	02/02/2017	9.22	Put	Bond Future	31.4500	0.0315	24.3800	0.0244	(22.480)	0	0	0
2016/12/02	R207	02/02/2017	9.24	Put	Bond Future	28.9900	0.0290	22.3900	0.0224	(22.766)	0	0	0
2016/12/02	R207	02/02/2017	9.23	Put	Bond Future	30.2000	0.0302	23.3700	0.0234	(22.616)	0	0	0
2016/12/02	R207	04/05/2017	8.21	Put	Bond Future	1,029.2200	1.0292	954.7100	0.9547	(7.239)	0	0	0
2016/12/02	R207	04/05/2017			Bond Future	8.4102	99.5282	8.3566	99.6526	(0.637)	0.0000	0.0000	0
2016/12/02	R207	04/05/2017	8.22	Call	Bond Future	572.8600	0.5729	623.4200	0.6234	8.826	0	0	0
2016/12/02	R207	04/05/2017	8.20	Call	Bond Future	553.3700	0.5534	602.7600	0.6028	8.925	0	0	0
2016/12/02	R207	04/05/2017	8.21	Call	Bond Future	563.1900	0.5632	613.1600	0.6132	8.873	0	0	0
2016/12/02	R207	04/05/2017	8.20	Put	Bond Future	1,042.7600	1.0428	967.6700	0.9677	(7.201)	0	0	0
2016/12/02	R207	04/05/2017	8.22	Put	Bond Future	1,015.5500	1.0156	941.6300	0.9416	(7.279)	0	0	0
2016/12/02	R207	03/08/2017	8.19	Call	Bond Future	677.2900	0.6773	727.5800	0.7276	7.425	0	0	51
2016/12/02	R207	03/08/2017			Bond Future	8.4461	97.8808	8.3880	98.0044	(0.688)	0.0000	0.0000	0
2016/12/02	R207	03/08/2017	8.39	Put	Bond Future	994.9800	0.9950	930.6500	0.9306	(6.465)	0	0	0
2016/12/02	R207	03/08/2017	8.41	Put	Bond Future	974.0700	0.9741	910.6300	0.9106	(6.513)	0	0	0
2016/12/02	R207	03/08/2017	8.19	Put	Bond Future	1,223.6000	1.2236	1,150.2800	1.1503	(5.992)	0	0	0
2016/12/02	R207	03/08/2017	8.40	Put	Bond Future	984.4800	0.9845	920.6000	0.9206	(6.489)	0	0	0
2016/12/02	R207	03/08/2017	8.41	Call	Bond Future	897.2600	0.8973	957.4300	0.9574	6.706	0	0	0
2016/12/02	R207	03/08/2017	8.39	Call	Bond Future	875.6100	0.8756	934.8900	0.9349	6.770	0	0	0
2016/12/02	R207	03/08/2017	8.40	Call	Bond Future	886.3900	0.8864	946.1200	0.9461	6.739	0	0	0
2016/12/02	R208	02/02/2017			Bond Future	8.5427	96.2500	8.4949	96.4080	(0.560)	0.0000	0.0000	33,544
2016/12/02	R208	02/02/2017	8.64	Call	Bond Future	900.6500	0.9006	988.2800	0.9883	9.730	0	0	0
2016/12/02	R208	02/02/2017	8.63	Put	Bond Future	594.1100	0.5941	522.6100	0.5226	(12.035)	0	0	0
2016/12/02	R208	02/02/2017	8.65	Put	Bond Future	566.5200	0.5665	497.2500	0.4973	(12.227)	0	0	0
2016/12/02	R208	02/02/2017	8.64	Put	Bond Future	580.2000	0.5802	509.8200	0.5098	(12.130)	0	0	0
2016/12/02	R208	02/02/2017	8.65	Call	Bond Future	919.8300	0.9198	1,008.5700	1.0086	9.647	0	0	0
2016/12/02	R208	02/02/2017	8.63	Call	Bond Future	881.6900	0.8817	968.2000	0.9682	9.812	0	0	0
2016/12/02	R208	04/05/2017	8.39	Call	Bond Future	812.7100	0.8127	877.7600	0.8778	8.004	0	0	0
2016/12/02	R208	04/05/2017			Bond Future	8.5931	94.7161	8.5417	94.8772	(0.598)	0.0000	0.0000	0
2016/12/02	R208	04/05/2017	8.37	Call	Bond Future	786.5700	0.7866	850.1900	0.8502	8.088	0	0	0
2016/12/02	R208	04/05/2017	8.38	Call	Bond Future	799.5700	0.7996	863.9100	0.8639	8.047	0	0	0
2016/12/02	R208	04/05/2017	8.37	Put	Bond Future	1,488.4500	1.4884	1,390.9600	1.3910	(6.550)	0	0	0
2016/12/02	R208	04/05/2017	8.39	Put	Bond Future	1,451.4100	1.4514	1,355.3500	1.3553	(6.618)	0	0	0
2016/12/02	R208	04/05/2017	8.38	Put	Bond Future	1,469.8500	1.4699	1,373.0800	1.3731	(6.584)	0	0	0
2016/12/02	R208	03/08/2017	8.32	Call	Bond Future	934.5400	0.9345	997.6900	0.9977	6.757	0	0	0
2016/12/02	R208	03/08/2017			Bond Future	8.6274	96.6166	8.5731	96.7776	(0.629)	0.0000	0.0000	0
2016/12/02	R208	03/08/2017	8.30	Call	Bond Future	910.3700	0.9104	972.4100	0.9724	6.815	0	0	0
2016/12/02	R208	03/08/2017	8.31	Call	Bond Future	922.4000	0.9224	985.0000	0.9850	6.787	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/02	R208	03/08/2017	8.30	Put	Bond Future	1,886.8100	1.8868	1,787.7900	1.7878	(5.248)	0	0	0
2016/12/02	R208	03/08/2017	8.32	Put	Bond Future	1,850.9900	1.8510	1,753.0800	1.7531	(5.290)	0	0	0
2016/12/02	R208	03/08/2017	8.31	Put	Bond Future	1,868.8400	1.8688	1,770.3800	1.7704	(5.269)	0	0	0
2016/12/02	R209	02/02/2017	9.55	Put	Bond Future	2,500.6500	2.5006	2,286.9000	2.2869	(8.548)	0	0	0
2016/12/02	R209	02/02/2017			Bond Future	9.7429	72.1687	9.6913	72.5094	(0.530)	0.0000	0.0000	65,165
2016/12/02	R209	02/02/2017	9.54	Put	Bond Future	2,542.1100	2.5421	2,326.4000	2.3264	(8.485)	0	0	0
2016/12/02	R209	02/02/2017	9.55	Call	Bond Future	1,213.7300	1.2137	1,340.6600	1.3407	10.458	0	0	0
2016/12/02	R209	02/02/2017	9.53	Call	Bond Future	1,161.6300	1.1616	1,284.6400	1.2846	10.589	0	0	0
2016/12/02	R209	02/02/2017	9.54	Call	Bond Future	1,187.5000	1.1875	1,312.4700	1.3125	10.524	0	0	0
2016/12/02	R209	02/02/2017	9.53	Put	Bond Future	2,584.0200	2.5840	2,366.3500	2.3663	(8.424)	0	0	0
2016/12/02	R209	04/05/2017	9.48	Put	Bond Future	3,975.6100	3.9756	3,762.7000	3.7627	(5.355)	0	0	0
2016/12/02	R209	04/05/2017			Bond Future	9.7927	70.4192	9.7396	70.7665	(0.542)	0.0000	0.0000	0
2016/12/02	R209	04/05/2017	9.47	Put	Bond Future	4,017.9800	4.0180	3,803.7800	3.8038	(5.331)	0	0	0
2016/12/02	R209	04/05/2017	9.46	Call	Bond Future	1,840.2800	1.8403	1,972.0500	1.9721	7.160	0	0	0
2016/12/02	R209	04/05/2017	9.47	Call	Bond Future	1,865.7300	1.8657	1,998.7700	1.9988	7.131	0	0	0
2016/12/02	R209	04/05/2017	9.48	Call	Bond Future	1,891.5600	1.8916	2,025.8900	2.0259	7.102	0	0	0
2016/12/02	R209	04/05/2017	9.46	Put	Bond Future	4,060.8300	4.0608	3,845.3600	3.8454	(5.306)	0	0	0
2016/12/02	R209	03/08/2017			Bond Future	9.8360	71.8323	9.7818	72.1841	(0.551)	0.0000	0.0000	0
2016/12/02	R209	03/08/2017	9.44	Call	Bond Future	2,376.9100	2.3769	2,515.7600	2.5158	5.842	0	0	0
2016/12/02	R209	03/08/2017	9.43	Put	Bond Future	5,052.3600	5.0524	4,838.3600	4.8384	(4.236)	0	0	0
2016/12/02	R209	03/08/2017	9.45	Put	Bond Future	4,967.2000	4.9672	4,755.2800	4.7553	(4.266)	0	0	0
2016/12/02	R209	03/08/2017	9.44	Put	Bond Future	5,009.6400	5.0096	4,796.6900	4.7967	(4.251)	0	0	0
2016/12/02	R209	03/08/2017	9.45	Call	Bond Future	2,402.7800	2.4028	2,542.6600	2.5427	5.822	0	0	0
2016/12/02	R209	03/08/2017	9.43	Call	Bond Future	2,351.2100	2.3512	2,489.0100	2.4890	5.861	0	0	0
2016/12/02	R210	02/02/2017	190.85	Put	Bond Future	3,334.2000	3.3342	3,352.5800	3.3526	0.551	0	0	0
2016/12/02	R210	02/02/2017			Bond Future	187.5158	187.5158	187.4974	187.4974	(0.010)	0.0000	0.0000	1,885
2016/12/02	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R210	02/02/2017	190.84	Put	Bond Future	3,324.2000	3.3242	3,342.5800	3.3426	0.553	0	0	0
2016/12/02	R210	02/02/2017	190.86	Put	Bond Future	3,344.2000	3.3442	3,362.5800	3.3626	0.550	0	0	0
2016/12/02	R210	04/05/2017			Bond Future	188.8506	188.8506	188.8319	188.8319	(0.010)	0.0000	0.0000	0
2016/12/02	R210	04/05/2017	192.31	Put	Bond Future	3,459.4500	3.4594	3,478.0600	3.4781	0.538	0	0	0
2016/12/02	R210	04/05/2017	192.33	Put	Bond Future	3,479.4500	3.4794	3,498.0600	3.4981	0.535	0	0	0
2016/12/02	R210	04/05/2017	192.32	Put	Bond Future	3,469.4500	3.4694	3,488.0600	3.4881	0.536	0	0	0
2016/12/02	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R210	03/08/2017	196.29	Put	Bond Future	3,639.8700	3.6399	3,665.4400	3.6654	0.702	0	0	0
2016/12/02	R210	03/08/2017			Bond Future	192.6501	192.6501	192.6246	192.6246	(0.013)	0.0000	0.0000	0
2016/12/02	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R210	03/08/2017	196.28	Put	Bond Future	3,629.8700	3.6299	3,655.4400	3.6554	0.704	0	0	0
2016/12/02	R210	03/08/2017	196.30	Put	Bond Future	3,649.8700	3.6499	3,675.4400	3.6754	0.701	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/02	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R212	02/02/2017			Bond Future	146.5636	146.5636	146.5845	146.5845	0.014	0.0000	0.0000	3,380
2016/12/02	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R212	02/02/2017	149.27	Put	Bond Future	2,706.3600	2.7064	2,685.5300	2.6855	(0.770)	0	0	0
2016/12/02	R212	02/02/2017	149.29	Put	Bond Future	2,726.3600	2.7264	2,705.5300	2.7055	(0.764)	0	0	0
2016/12/02	R212	02/02/2017	149.28	Put	Bond Future	2,716.3600	2.7164	2,695.5300	2.6955	(0.767)	0	0	0
2016/12/02	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R212	04/05/2017			Bond Future	149.4187	149.4187	149.4400	149.4400	0.014	0.0000	0.0000	0
2016/12/02	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R212	04/05/2017	152.23	Put	Bond Future	2,811.2800	2.8113	2,790.0000	2.7900	(0.757)	0	0	0
2016/12/02	R212	04/05/2017	152.25	Put	Bond Future	2,831.2800	2.8313	2,810.0000	2.8100	(0.752)	0	0	0
2016/12/02	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R212	04/05/2017	152.24	Put	Bond Future	2,821.2800	2.8213	2,800.0000	2.8000	(0.754)	0	0	0
2016/12/02	R212	03/08/2017			Bond Future	150.3930	150.3930	150.4097	150.4097	0.011	0.0000	0.0000	0
2016/12/02	R212	03/08/2017	153.34	Put	Bond Future	2,946.9600	2.9470	2,930.3000	2.9303	(0.565)	0	0	0
2016/12/02	R212	03/08/2017	153.36	Put	Bond Future	2,966.9600	2.9670	2,950.3000	2.9503	(0.562)	0	0	0
2016/12/02	R212	03/08/2017	153.35	Put	Bond Future	2,956.9600	2.9570	2,940.3000	2.9403	(0.563)	0	0	0
2016/12/02	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/02	R213	02/02/2017	9.40	Call	Bond Future	1,272.5200	1.2725	1,407.0300	1.4070	10.570	0	0	0
2016/12/02	R213	02/02/2017	9.42	Call	Bond Future	1,327.8000	1.3278	1,466.4000	1.4664	10.438	0	0	0
2016/12/02	R213	02/02/2017			Bond Future	9.5510	83.5714	9.4992	83.9127	(0.542)	0.0000	0.0000	50,655
2016/12/02	R213	02/02/2017	9.41	Call	Bond Future	1,299.9100	1.2999	1,436.4600	1.4365	10.505	0	0	0
2016/12/02	R213	02/02/2017	9.40	Put	Bond Future	2,273.5800	2.2736	2,066.8700	2.0669	(9.092)	0	0	0
2016/12/02	R213	02/02/2017	9.42	Put	Bond Future	2,195.2600	2.1953	1,992.6400	1.9926	(9.230)	0	0	0
2016/12/02	R213	02/02/2017	9.41	Put	Bond Future	2,234.1300	2.2341	2,029.4600	2.0295	(9.161)	0	0	0
2016/12/02	R213	04/05/2017			Bond Future	9.6008	81.6423	9.5474	81.9901	(0.556)	0.0000	0.0000	0
2016/12/02	R213	04/05/2017	9.35	Put	Bond Future	3,621.0100	3.6210	3,414.1700	3.4142	(5.712)	0	0	0
2016/12/02	R213	04/05/2017	9.37	Put	Bond Future	3,541.5200	3.5415	3,337.3300	3.3373	(5.766)	0	0	0
2016/12/02	R213	04/05/2017	9.35	Call	Bond Future	1,968.8200	1.9688	2,109.8000	2.1098	7.161	0	0	0
2016/12/02	R213	04/05/2017	9.36	Put	Bond Future	3,581.1200	3.5811	3,375.6000	3.3756	(5.739)	0	0	0
2016/12/02	R213	04/05/2017	9.36	Call	Bond Future	1,995.7000	1.9957	2,138.0000	2.1380	7.130	0	0	0
2016/12/02	R213	04/05/2017	9.37	Call	Bond Future	2,022.8000	2.0228	2,166.4300	2.1664	7.101	0	0	0
2016/12/02	R213	03/08/2017	9.33	Put	Bond Future	4,554.5700	4.5546	4,348.4000	4.3484	(4.527)	0	0	0
2016/12/02	R213	03/08/2017			Bond Future	9.6439	83.2803	9.5892	83.6323	(0.567)	0.0000	0.0000	0
2016/12/02	R213	03/08/2017	9.35	Put	Bond Future	4,475.5900	4.4756	4,271.5400	4.2715	(4.559)	0	0	0
2016/12/02	R213	03/08/2017	9.33	Call	Bond Future	2,504.0100	2.5040	2,649.8500	2.6499	5.824	0	0	0
2016/12/02	R213	03/08/2017	9.34	Put	Bond Future	4,514.9600	4.5150	4,309.8500	4.3099	(4.543)	0	0	0
2016/12/02	R213	03/08/2017	9.34	Call	Bond Future	2,530.8300	2.5308	2,677.7300	2.6777	5.804	0	0	0
2016/12/02	R213	03/08/2017	9.35	Call	Bond Future	2,557.8300	2.5578	2,705.7900	2.7058	5.785	0	0	0
2016/12/02	R214	02/02/2017			Bond Future	9.8086	72.5024	9.7570	72.8576	(0.526)	0.0000	0.0000	36,737
2016/12/02	R214	02/02/2017	9.67	Call	Bond Future	1,424.5700	1.4246	1,568.2900	1.5683	10.089	0	0	0
2016/12/02	R214	02/02/2017	9.66	Put	Bond Future	2,426.9800	2.4270	2,213.4400	2.2134	(8.799)	0	0	0
2016/12/02	R214	02/02/2017	9.68	Put	Bond Future	2,345.0100	2.3450	2,135.6100	2.1356	(8.930)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/02	R214	02/02/2017	9.67	Put	Bond Future	2,385.7000	2.3857	2,174.2300	2.1742	(8.864)	0	0	0
2016/12/02	R214	02/02/2017	9.68	Call	Bond Future	1,453.9400	1.4539	1,599.7300	1.5997	10.027	0	0	0
2016/12/02	R214	02/02/2017	9.66	Call	Bond Future	1,395.6900	1.3957	1,537.3400	1.5373	10.149	0	0	0
2016/12/02	R214	04/05/2017	9.58	Put	Bond Future	3,998.9800	3.9990	3,782.1300	3.7821	(5.423)	0	0	0
2016/12/02	R214	04/05/2017			Bond Future	9.8562	70.6119	9.8032	70.9740	(0.538)	0.0000	0.0000	0
2016/12/02	R214	04/05/2017	9.57	Put	Bond Future	4,042.5000	4.0425	3,824.3000	3.8243	(5.398)	0	0	0
2016/12/02	R214	04/05/2017	9.58	Call	Bond Future	2,078.8300	2.0788	2,224.0700	2.2241	6.987	0	0	0
2016/12/02	R214	04/05/2017	9.56	Call	Bond Future	2,023.9800	2.0240	2,166.5300	2.1665	7.043	0	0	0
2016/12/02	R214	04/05/2017	9.57	Call	Bond Future	2,051.2100	2.0512	2,195.1000	2.1951	7.015	0	0	0
2016/12/02	R214	04/05/2017	9.56	Put	Bond Future	4,086.5300	4.0865	3,866.9900	3.8670	(5.372)	0	0	0
2016/12/02	R214	03/08/2017	9.51	Call	Bond Future	2,536.4800	2.5365	2,682.7800	2.6828	5.768	0	0	0
2016/12/02	R214	03/08/2017			Bond Future	9.8981	72.0288	9.8439	72.3957	(0.547)	0.0000	0.0000	0
2016/12/02	R214	03/08/2017	9.52	Call	Bond Future	2,563.5000	2.5635	2,710.8800	2.7109	5.749	0	0	0
2016/12/02	R214	03/08/2017	9.53	Call	Bond Future	2,590.9100	2.5909	2,739.3700	2.7394	5.730	0	0	0
2016/12/02	R214	03/08/2017	9.51	Put	Bond Future	5,237.5400	5.2375	5,016.9100	5.0169	(4.212)	0	0	0
2016/12/02	R214	03/08/2017	9.53	Put	Bond Future	5,148.5900	5.1486	4,930.1200	4.9301	(4.243)	0	0	0
2016/12/02	R214	03/08/2017	9.52	Put	Bond Future	5,192.8100	5.1928	4,973.2600	4.9733	(4.228)	0	0	0
2016/12/02	R248	02/02/2017	9.76	Put	Bond Future	2,945.6500	2.9456	2,686.8400	2.6868	(8.786)	0	0	0
2016/12/02	R248	02/02/2017	9.78	Put	Bond Future	2,848.7700	2.8488	2,595.0600	2.5951	(8.906)	0	0	0
2016/12/02	R248	02/02/2017			Bond Future	9.8599	93.1662	9.8083	93.6185	(0.524)	0.0000	0.0000	68,610
2016/12/02	R248	02/02/2017	9.77	Put	Bond Future	2,896.8400	2.8968	2,640.5800	2.6406	(8.846)	0	0	0
2016/12/02	R248	02/02/2017	9.76	Call	Bond Future	2,067.1000	2.0671	2,260.6000	2.2606	9.361	0	0	0
2016/12/02	R248	02/02/2017	9.77	Call	Bond Future	2,106.9100	2.1069	2,302.9600	2.3030	9.305	0	0	0
2016/12/02	R248	02/02/2017	9.78	Call	Bond Future	2,147.3000	2.1473	2,345.9000	2.3459	9.249	0	0	0
2016/12/02	R248	04/05/2017	9.66	Call	Bond Future	2,900.9500	2.9010	3,091.9700	3.0920	6.585	0	0	0
2016/12/02	R248	04/05/2017			Bond Future	9.9092	90.5353	9.8561	90.9964	(0.536)	0.0000	0.0000	0
2016/12/02	R248	04/05/2017	9.67	Call	Bond Future	2,937.4400	2.9374	3,130.1200	3.1301	6.559	0	0	0
2016/12/02	R248	04/05/2017	9.65	Put	Bond Future	5,154.4700	5.1545	4,882.6800	4.8827	(5.273)	0	0	0
2016/12/02	R248	04/05/2017	9.67	Put	Bond Future	5,046.8400	5.0468	4,778.3600	4.7784	(5.320)	0	0	0
2016/12/02	R248	04/05/2017	9.65	Call	Bond Future	2,864.7100	2.8647	3,054.0800	3.0541	6.610	0	0	0
2016/12/02	R248	04/05/2017	9.66	Put	Bond Future	5,100.4500	5.1005	4,830.3100	4.8303	(5.296)	0	0	0
2016/12/02	R248	03/08/2017			Bond Future	9.9528	92.3519	9.8985	92.8191	(0.546)	0.0000	0.0000	0
2016/12/02	R248	03/08/2017	9.57	Call	Bond Future	3,423.1900	3.4232	3,612.0100	3.6120	5.516	0	0	0
2016/12/02	R248	03/08/2017	9.56	Put	Bond Future	6,868.8500	6.8688	6,589.1100	6.5891	(4.073)	0	0	0
2016/12/02	R248	03/08/2017	9.58	Put	Bond Future	6,755.6900	6.7557	6,478.6000	6.4786	(4.102)	0	0	0
2016/12/02	R248	03/08/2017	9.57	Put	Bond Future	6,811.9400	6.8119	6,533.5300	6.5335	(4.087)	0	0	0
2016/12/02	R248	03/08/2017	9.58	Call	Bond Future	3,458.3600	3.4584	3,648.5000	3.6485	5.498	0	0	0
2016/12/02	R248	03/08/2017	9.56	Call	Bond Future	3,388.5200	3.3885	3,576.0100	3.5760	5.533	0	0	0

Total

849414