



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 31/10/2016 TO 31/10/2016

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
2016/10/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	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
2016/10/31	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	2025	03/11/2016			Bond Future	129.2263	129.2263	128.9113	128.9113	(0.244)	0.0000	0.0000	2,542
2016/10/31	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	298.7100	0.2987	100.000	0	0	0
2016/10/31	2025	03/11/2016	129.23	Put	Bond Future	3.7200	0.0037	318.7100	0.3187	8467.473	0	0	0
2016/10/31	2025	03/11/2016	129.21	Call	Bond Future	16.2800	0.0163	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	308.7100	0.3087	100.000	0	0	0
2016/10/31	2025	03/11/2016	129.22	Call	Bond Future	6.2800	0.0063	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2025	02/02/2017	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2025	02/02/2017			Bond Future	130.4123	130.4123	130.0902	130.0902	(0.247)	0.0000	0.0000	3,231
2016/10/31	2025	02/02/2017	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2025	02/02/2017	130.01	Call	Bond Future	402.2500	0.4023	80.2500	0.0803	(80.050)	0	0	0
2016/10/31	2025	02/02/2017	129.99	Call	Bond Future	422.2500	0.4223	100.2500	0.1003	(76.258)	0	0	0
2016/10/31	2025	02/02/2017	130.00	Call	Bond Future	412.2500	0.4123	90.2500	0.0903	(78.108)	0	0	0
2016/10/31	2025	02/02/2017	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2025	04/05/2017	132.57	Call	Bond Future	417.3400	0.4173	85.3300	0.0853	(79.554)	0	0	0
2016/10/31	2025	04/05/2017			Bond Future	132.9873	132.9873	132.6553	132.6553	(0.250)	0.0000	0.0000	0
2016/10/31	2025	04/05/2017	132.58	Call	Bond Future	407.3400	0.4073	75.3300	0.0753	(81.507)	0	0	0
2016/10/31	2025	04/05/2017	132.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2025	04/05/2017	132.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2025	04/05/2017	132.56	Call	Bond Future	427.3400	0.4273	95.3300	0.0953	(77.692)	0	0	0
2016/10/31	2025	04/05/2017	132.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2025	03/08/2017			Bond Future	134.3871	134.3871	134.0450	134.0450	(0.255)	0.0000	0.0000	0
2016/10/31	2025	03/08/2017	133.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2025	03/08/2017	133.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2025	03/08/2017	133.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2025	03/08/2017	133.98	Call	Bond Future	407.0700	0.4071	65.0300	0.0650	(84.025)	0	0	0
2016/10/31	2025	03/08/2017	133.96	Call	Bond Future	427.0700	0.4271	85.0300	0.0850	(80.090)	0	0	0
2016/10/31	2025	03/08/2017	133.97	Call	Bond Future	417.0700	0.4171	75.0300	0.0750	(82.010)	0	0	0
2016/10/31	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2030	03/11/2016			Bond Future	9.2634	92.6292	9.0976	93.8060	(1.790)	0.0000	0.0000	16,974
2016/10/31	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2030	03/11/2016	9.33	Call	Bond Future	466.3400	0.4663	1,643.0900	1.6431	252.337	0	0	0
2016/10/31	2030	03/11/2016	9.34	Call	Bond Future	536.1100	0.5361	1,712.8600	1.7129	219.498	0	0	0
2016/10/31	2030	03/11/2016	9.35	Call	Bond Future	605.8100	0.6058	1,782.5600	1.7826	194.244	0	0	0
2016/10/31	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2030	02/02/2017	9.29	Put	Bond Future	152.8800	0.1529	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2030	02/02/2017			Bond Future	9.3120	90.3848	9.1407	91.5833	(1.840)	0.0000	0.0000	25,856
2016/10/31	2030	02/02/2017	9.31	Put	Bond Future	14.0700	0.0141	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	1,045.5800	1.0456	100.000	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
2016/10/31	2030	02/02/2017	9.30	Put	Bond Future	83.4400	0.0834	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	1,115.0200	1.1150	100.000	0	0	0
2016/10/31	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	1,184.3900	1.1844	100.000	0	0	0
2016/10/31	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	1,030.7100	1.0307	100.000	0	0	0
2016/10/31	2030	04/05/2017			Bond Future	9.3576	92.1646	9.1809	93.3840	(1.888)	0.0000	0.0000	0
2016/10/31	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	1,099.2400	1.0992	100.000	0	0	0
2016/10/31	2030	04/05/2017	9.32	Put	Bond Future	257.3700	0.2574	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2030	04/05/2017	9.34	Put	Bond Future	120.2400	0.1202	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	962.1100	0.9621	100.000	0	0	0
2016/10/31	2030	04/05/2017	9.33	Put	Bond Future	188.7700	0.1888	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	804.4800	0.8045	100.000	0	0	0
2016/10/31	2030	03/08/2017	9.34	Put	Bond Future	369.8300	0.3698	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2030	03/08/2017			Bond Future	9.3947	90.0461	9.2122	91.2883	(1.942)	0.0000	0.0000	0
2016/10/31	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	872.3500	0.8723	100.000	0	0	0
2016/10/31	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	940.1400	0.9401	100.000	0	0	0
2016/10/31	2030	03/08/2017	9.33	Put	Bond Future	437.7000	0.4377	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2030	03/08/2017	9.35	Put	Bond Future	302.0400	0.3020	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2032	03/11/2016			Bond Future	9.3636	91.8830	9.1977	93.1460	(1.771)	0.0000	0.0000	6,600
2016/10/31	2032	03/11/2016	10.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2032	03/11/2016	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2032	03/11/2016	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2032	03/11/2016	10.30	Call	Bond Future	6,678.0200	6.6780	7,940.9700	7.9410	18.912	0	0	0
2016/10/31	2032	03/11/2016	10.28	Call	Bond Future	6,543.0300	6.5430	7,805.9800	7.8060	19.302	0	0	0
2016/10/31	2032	03/11/2016	10.29	Call	Bond Future	6,610.5600	6.6106	7,873.5100	7.8735	19.105	0	0	0
2016/10/31	2032	02/02/2017	9.53	Call	Bond Future	2,893.3600	2.8934	3,643.8700	3.6439	25.939	0	0	0
2016/10/31	2032	02/02/2017			Bond Future	9.4143	93.6303	9.2433	94.9165	(1.817)	0.0000	0.0000	12,587
2016/10/31	2032	02/02/2017	9.51	Call	Bond Future	2,811.4600	2.8115	3,549.9000	3.5499	26.265	0	0	0
2016/10/31	2032	02/02/2017	9.52	Call	Bond Future	2,852.1700	2.8522	3,596.6600	3.5967	26.103	0	0	0
2016/10/31	2032	02/02/2017	9.51	Put	Bond Future	2,103.5500	2.1035	1,555.8100	1.5558	(26.039)	0	0	0
2016/10/31	2032	02/02/2017	9.53	Put	Bond Future	2,038.4400	2.0384	1,502.7700	1.5028	(26.278)	0	0	0
2016/10/31	2032	02/02/2017	9.52	Put	Bond Future	2,070.7100	2.0707	1,529.0200	1.5290	(26.160)	0	0	0
2016/10/31	2032	04/05/2017	9.45	Call	Bond Future	3,368.8000	3.3688	4,061.1100	4.0611	20.551	0	0	0
2016/10/31	2032	04/05/2017			Bond Future	9.4583	91.3139	9.2821	92.6227	(1.862)	0.0000	0.0000	0
2016/10/31	2032	04/05/2017	9.46	Call	Bond Future	3,406.2300	3.4062	4,103.0100	4.1030	20.456	0	0	0
2016/10/31	2032	04/05/2017	9.44	Put	Bond Future	3,466.5000	3.4665	2,845.1700	2.8452	(17.924)	0	0	0
2016/10/31	2032	04/05/2017	9.46	Put	Bond Future	3,393.6500	3.3937	2,781.5500	2.7815	(18.037)	0	0	0
2016/10/31	2032	04/05/2017	9.44	Call	Bond Future	3,331.8600	3.3319	4,019.4100	4.0194	20.636	0	0	0
2016/10/31	2032	04/05/2017	9.45	Put	Bond Future	3,429.7900	3.4298	2,813.2200	2.8132	(17.977)	0	0	0
2016/10/31	2032	03/08/2017	9.43	Put	Bond Future	4,310.8500	4.3108	3,719.7100	3.7197	(13.713)	0	0	0
2016/10/31	2032	03/08/2017			Bond Future	9.4927	93.1855	9.3113	94.5190	(1.911)	0.0000	0.0000	0
2016/10/31	2032	03/08/2017	9.45	Put	Bond Future	4,234.8900	4.2349	3,653.1700	3.6532	(13.736)	0	0	0
2016/10/31	2032	03/08/2017	9.44	Put	Bond Future	4,272.7400	4.2727	3,686.3200	3.6863	(13.725)	0	0	0
2016/10/31	2032	03/08/2017	9.44	Call	Bond Future	3,888.2300	3.8882	4,635.2900	4.6353	19.213	0	0	0
2016/10/31	2032	03/08/2017	9.43	Call	Bond Future	3,853.1100	3.8531	4,595.4500	4.5955	19.266	0	0	0
2016/10/31	2032	03/08/2017	9.45	Call	Bond Future	3,923.5200	3.9235	4,675.2800	4.6753	19.160	0	0	0
2016/10/31	2033	03/11/2016			Bond Future	107.3080	107.3080	107.2890	107.2890	(0.018)	0.0000	0.0000	4,578

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
2016/10/31	2033	03/11/2016	109.16	Put	Bond Future	1,851.9900	1.8520	1,870.9600	1.8710	1.024	0	0	0
2016/10/31	2033	03/11/2016	109.17	Put	Bond Future	1,861.9900	1.8620	1,880.9600	1.8810	1.019	0	0	0
2016/10/31	2033	03/11/2016	109.18	Put	Bond Future	1,871.9900	1.8720	1,890.9600	1.8910	1.013	0	0	0
2016/10/31	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2033	02/02/2017			Bond Future	109.3551	109.3551	109.3351	109.3351	(0.018)	0.0000	0.0000	5,278
2016/10/31	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2033	02/02/2017	109.70	Put	Bond Future	344.8700	0.3449	364.9300	0.3649	5.817	0	0	0
2016/10/31	2033	02/02/2017	109.71	Put	Bond Future	354.8700	0.3549	374.9300	0.3749	5.653	0	0	0
2016/10/31	2033	02/02/2017	109.72	Put	Bond Future	364.8700	0.3649	384.9300	0.3849	5.498	0	0	0
2016/10/31	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2033	04/05/2017			Bond Future	110.4753	110.4753	110.4517	110.4517	(0.021)	0.0000	0.0000	0
2016/10/31	2033	04/05/2017	110.83	Put	Bond Future	354.7200	0.3547	378.2500	0.3783	6.633	0	0	0
2016/10/31	2033	04/05/2017	110.85	Put	Bond Future	374.7200	0.3747	398.2500	0.3983	6.279	0	0	0
2016/10/31	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2033	04/05/2017	110.84	Put	Bond Future	364.7200	0.3647	388.2500	0.3883	6.452	0	0	0
2016/10/31	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2033	03/08/2017	113.14	Put	Bond Future	395.0700	0.3951	421.9200	0.4219	6.796	0	0	0
2016/10/31	2033	03/08/2017			Bond Future	112.7449	112.7449	112.7181	112.7181	(0.024)	0.0000	0.0000	0
2016/10/31	2033	03/08/2017	113.13	Put	Bond Future	385.0700	0.3851	411.9200	0.4119	6.973	0	0	0
2016/10/31	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2033	03/08/2017	113.12	Put	Bond Future	375.0700	0.3751	401.9200	0.4019	7.159	0	0	0
2016/10/31	2037	03/11/2016	10.35	Call	Bond Future	6,611.4300	6.6114	7,916.9400	7.9169	19.746	0	0	0
2016/10/31	2037	03/11/2016	10.36	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2037	03/11/2016			Bond Future	9.5034	93.3415	9.3476	94.6470	(1.639)	0.0000	0.0000	23,655
2016/10/31	2037	03/11/2016	10.36	Call	Bond Future	6,684.9200	6.6849	7,990.4300	7.9904	19.529	0	0	0
2016/10/31	2037	03/11/2016	10.37	Call	Bond Future	6,758.3000	6.7583	8,063.8100	8.0638	19.317	0	0	0
2016/10/31	2037	03/11/2016	10.35	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2037	03/11/2016	10.37	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2037	02/02/2017	9.68	Put	Bond Future	2,257.8400	2.2578	1,703.1900	1.7032	(24.566)	0	0	0
2016/10/31	2037	02/02/2017			Bond Future	9.5513	90.8602	9.3909	92.1899	(1.679)	0.0000	0.0000	40,834
2016/10/31	2037	02/02/2017	9.67	Put	Bond Future	2,293.1900	2.2932	1,732.4700	1.7325	(24.452)	0	0	0
2016/10/31	2037	02/02/2017	9.68	Call	Bond Future	3,303.6400	3.3036	4,078.6500	4.0787	23.459	0	0	0
2016/10/31	2037	02/02/2017	9.66	Call	Bond Future	3,213.3500	3.2133	3,976.1800	3.9762	23.739	0	0	0
2016/10/31	2037	02/02/2017	9.67	Call	Bond Future	3,258.4300	3.2584	4,027.3700	4.0274	23.598	0	0	0
2016/10/31	2037	02/02/2017	9.66	Put	Bond Future	2,328.7900	2.3288	1,761.9600	1.7620	(24.340)	0	0	0
2016/10/31	2037	04/05/2017			Bond Future	9.5963	92.6494	9.4316	94.0026	(1.717)	0.0000	0.0000	0
2016/10/31	2037	04/05/2017	9.58	Put	Bond Future	3,907.3500	3.9074	3,258.9800	3.2590	(16.594)	0	0	0
2016/10/31	2037	04/05/2017	9.60	Put	Bond Future	3,826.6100	3.8266	3,187.5900	3.1876	(16.699)	0	0	0
2016/10/31	2037	04/05/2017	9.59	Put	Bond Future	3,866.8100	3.8668	3,223.2500	3.2232	(16.643)	0	0	0
2016/10/31	2037	04/05/2017	9.60	Call	Bond Future	3,856.2300	3.8562	4,570.4600	4.5705	18.521	0	0	0
2016/10/31	2037	04/05/2017	9.58	Call	Bond Future	3,774.4500	3.7744	4,479.3300	4.4793	18.675	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
2016/10/31	2037	04/05/2017	9.59	Call	Bond Future	3,815.2300	3.8152	4,524.9200	4.5249	18.601	0	0	0
2016/10/31	2037	03/08/2017	9.57	Call	Bond Future	4,421.8300	4.4218	5,132.4700	5.1325	16.071	0	0	0
2016/10/31	2037	03/08/2017			Bond Future	9.6343	90.2904	9.4649	91.6691	(1.758)	0.0000	0.0000	0
2016/10/31	2037	03/08/2017	9.58	Call	Bond Future	4,461.4900	4.4615	5,175.9300	5.1759	16.013	0	0	0
2016/10/31	2037	03/08/2017	9.56	Put	Bond Future	4,982.8100	4.9828	4,310.9500	4.3110	(13.484)	0	0	0
2016/10/31	2037	03/08/2017	9.57	Put	Bond Future	4,941.4000	4.9414	4,273.3400	4.2733	(13.520)	0	0	0
2016/10/31	2037	03/08/2017	9.58	Put	Bond Future	4,899.9600	4.9000	4,235.7000	4.2357	(13.556)	0	0	0
2016/10/31	2037	03/08/2017	9.56	Call	Bond Future	4,382.0300	4.3820	5,088.8700	5.0889	16.130	0	0	0
2016/10/31	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2038	03/11/2016			Bond Future	135.3496	135.3496	135.3251	135.3251	(0.018)	0.0000	0.0000	13,411
2016/10/31	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2038	03/11/2016	136.31	Put	Bond Future	960.4400	0.9604	984.8800	0.9849	2.545	0	0	0
2016/10/31	2038	03/11/2016	136.33	Put	Bond Future	980.4400	0.9804	1,004.8800	1.0049	2.493	0	0	0
2016/10/31	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2038	03/11/2016	136.32	Put	Bond Future	970.4400	0.9704	994.8800	0.9949	2.518	0	0	0
2016/10/31	2038	02/02/2017	137.07	Put	Bond Future	577.6900	0.5777	603.4200	0.6034	4.454	0	0	0
2016/10/31	2038	02/02/2017			Bond Future	136.4923	136.4923	136.4666	136.4666	(0.019)	0.0000	0.0000	22,147
2016/10/31	2038	02/02/2017	137.06	Put	Bond Future	567.6900	0.5677	593.4200	0.5934	4.532	0	0	0
2016/10/31	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2038	02/02/2017	137.05	Put	Bond Future	557.6900	0.5577	583.4200	0.5834	4.614	0	0	0
2016/10/31	2038	04/05/2017	139.77	Put	Bond Future	582.4500	0.5824	612.4600	0.6125	5.152	0	0	0
2016/10/31	2038	04/05/2017			Bond Future	139.1875	139.1875	139.1575	139.1575	(0.022)	0.0000	0.0000	0
2016/10/31	2038	04/05/2017	139.79	Put	Bond Future	602.4500	0.6024	632.4600	0.6325	4.981	0	0	0
2016/10/31	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2038	04/05/2017	139.78	Put	Bond Future	592.4500	0.5924	622.4600	0.6225	5.065	0	0	0
2016/10/31	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2038	03/08/2017			Bond Future	140.5481	140.5481	140.5141	140.5141	(0.024)	0.0000	0.0000	0
2016/10/31	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2038	03/08/2017	141.16	Put	Bond Future	611.8600	0.6119	645.9100	0.6459	5.565	0	0	0
2016/10/31	2038	03/08/2017	141.18	Put	Bond Future	631.8600	0.6319	665.9100	0.6659	5.389	0	0	0
2016/10/31	2038	03/08/2017	141.17	Put	Bond Future	621.8600	0.6219	655.9100	0.6559	5.476	0	0	0
2016/10/31	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2040	03/11/2016			Bond Future	9.5534	97.2901	9.3976	98.6906	(1.631)	0.0000	0.0000	257
2016/10/31	2040	03/11/2016	9.69	Put	Bond Future	292.3500	0.2923	12.5000	0.0125	(95.724)	0	0	0
2016/10/31	2040	03/11/2016	9.71	Put	Bond Future	249.9800	0.2500	8.7900	0.0088	(96.484)	0	0	0
2016/10/31	2040	03/11/2016	9.70	Put	Bond Future	270.5200	0.2705	10.5000	0.0105	(96.119)	0	0	0
2016/10/31	2040	03/11/2016	9.71	Call	Bond Future	1,624.7700	1.6248	2,784.0400	2.7840	71.350	0	0	0
2016/10/31	2040	03/11/2016	9.69	Call	Bond Future	1,493.4300	1.4934	2,614.0400	2.6140	75.036	0	0	0
2016/10/31	2040	03/11/2016	9.70	Call	Bond Future	1,558.5200	1.5585	2,698.9600	2.6990	73.175	0	0	0
2016/10/31	2040	02/02/2017	9.58	Call	Bond Future	2,912.5900	2.9126	3,639.2200	3.6392	24.948	0	0	0
2016/10/31	2040	02/02/2017			Bond Future	9.6013	94.6337	9.4410	96.0600	(1.669)	0.0000	0.0000	5,109
2016/10/31	2040	02/02/2017	9.59	Call	Bond Future	2,956.3400	2.9563	3,689.6500	3.6896	24.805	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
2016/10/31	2040	02/02/2017	9.60	Call	Bond Future	3,000.4400	3.0004	3,740.4100	3.7404	24.662	0	0	0
2016/10/31	2040	02/02/2017	9.58	Put	Bond Future	3,099.7100	3.0997	2,400.0300	2.4000	(22.572)	0	0	0
2016/10/31	2040	02/02/2017	9.60	Put	Bond Future	3,011.4300	3.0114	2,325.0900	2.3251	(22.791)	0	0	0
2016/10/31	2040	02/02/2017	9.59	Put	Bond Future	3,055.3300	3.0553	2,362.3300	2.3623	(22.682)	0	0	0
2016/10/31	2040	04/05/2017			Bond Future	9.6463	96.4972	9.4817	97.9489	(1.707)	0.0000	0.0000	0
2016/10/31	2040	04/05/2017	9.62	Put	Bond Future	4,317.2300	4.3172	3,613.5000	3.6135	(16.300)	0	0	0
2016/10/31	2040	04/05/2017	9.64	Put	Bond Future	4,229.8800	4.2299	3,535.7400	3.5357	(16.410)	0	0	0
2016/10/31	2040	04/05/2017	9.62	Call	Bond Future	4,087.4700	4.0875	4,835.4900	4.8355	18.300	0	0	0
2016/10/31	2040	04/05/2017	9.63	Put	Bond Future	4,273.2400	4.2732	3,574.3100	3.5743	(16.356)	0	0	0
2016/10/31	2040	04/05/2017	9.63	Call	Bond Future	4,130.8500	4.1308	4,883.6700	4.8837	18.224	0	0	0
2016/10/31	2040	04/05/2017	9.64	Call	Bond Future	4,174.7300	4.1747	4,932.3400	4.9323	18.148	0	0	0
2016/10/31	2040	03/08/2017			Bond Future	9.6845	93.9666	9.5153	95.4457	(1.747)	0.0000	0.0000	0
2016/10/31	2040	03/08/2017	9.61	Put	Bond Future	5,445.5400	5.4455	4,722.5900	4.7226	(13.276)	0	0	0
2016/10/31	2040	03/08/2017	9.63	Put	Bond Future	5,356.2000	5.3562	4,641.2600	4.6413	(13.348)	0	0	0
2016/10/31	2040	03/08/2017	9.61	Call	Bond Future	4,798.7600	4.7988	5,554.9000	5.5549	15.757	0	0	0
2016/10/31	2040	03/08/2017	9.62	Put	Bond Future	5,400.8800	5.4009	4,681.9400	4.6819	(13.312)	0	0	0
2016/10/31	2040	03/08/2017	9.62	Call	Bond Future	4,841.3200	4.8413	5,601.4700	5.6015	15.701	0	0	0
2016/10/31	2040	03/08/2017	9.63	Call	Bond Future	4,883.7400	4.8837	5,647.8900	5.6479	15.647	0	0	0
2016/10/31	2044	03/11/2016			Bond Future	9.5683	94.4718	9.4125	95.8896	(1.628)	0.0000	0.0000	2,058
2016/10/31	2044	03/11/2016	10.42	Call	Bond Future	7,140.0100	7.1400	8,557.8200	8.5578	19.857	0	0	0
2016/10/31	2044	03/11/2016	10.41	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2044	03/11/2016	10.43	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2044	03/11/2016	10.42	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	2044	03/11/2016	10.43	Call	Bond Future	7,218.1000	7.2181	8,635.9100	8.6359	19.642	0	0	0
2016/10/31	2044	03/11/2016	10.41	Call	Bond Future	7,061.8100	7.0618	8,479.6100	8.4796	20.077	0	0	0
2016/10/31	2044	02/02/2017			Bond Future	9.6146	91.8869	9.4544	93.3309	(1.665)	0.0000	0.0000	20,287
2016/10/31	2044	02/02/2017	9.77	Call	Bond Future	3,796.6700	3.7967	4,647.1200	4.6471	22.400	0	0	0
2016/10/31	2044	02/02/2017	9.76	Put	Bond Future	2,468.1800	2.4682	1,868.2400	1.8682	(24.307)	0	0	0
2016/10/31	2044	02/02/2017	9.78	Put	Bond Future	2,394.3100	2.3943	1,807.0800	1.8071	(24.526)	0	0	0
2016/10/31	2044	02/02/2017	9.77	Put	Bond Future	2,431.1100	2.4311	1,837.5400	1.8375	(24.416)	0	0	0
2016/10/31	2044	02/02/2017	9.78	Call	Bond Future	3,846.5300	3.8465	4,703.3200	4.7033	22.274	0	0	0
2016/10/31	2044	02/02/2017	9.76	Call	Bond Future	3,746.9400	3.7469	4,591.0200	4.5910	22.527	0	0	0
2016/10/31	2044	04/05/2017			Bond Future	9.6581	93.6963	9.4937	95.1661	(1.702)	0.0000	0.0000	0
2016/10/31	2044	04/05/2017	9.67	Call	Bond Future	4,336.3500	4.3363	5,110.7400	5.1107	17.858	0	0	0
2016/10/31	2044	04/05/2017	9.66	Put	Bond Future	4,275.0300	4.2750	3,574.7300	3.5747	(16.381)	0	0	0
2016/10/31	2044	04/05/2017	9.68	Put	Bond Future	4,188.7300	4.1887	3,498.0200	3.4980	(16.490)	0	0	0
2016/10/31	2044	04/05/2017	9.67	Put	Bond Future	4,231.5700	4.2316	3,536.0700	3.5361	(16.436)	0	0	0
2016/10/31	2044	04/05/2017	9.68	Call	Bond Future	4,381.4900	4.3815	5,160.6700	5.1607	17.783	0	0	0
2016/10/31	2044	04/05/2017	9.66	Call	Bond Future	4,291.7000	4.2917	5,061.2900	5.0613	17.932	0	0	0
2016/10/31	2044	03/08/2017			Bond Future	9.6950	91.2336	9.5262	92.7312	(1.741)	0.0000	0.0000	0
2016/10/31	2044	03/08/2017	9.62	Put	Bond Future	5,553.9000	5.5539	4,817.0800	4.8171	(13.267)	0	0	0
2016/10/31	2044	03/08/2017	9.64	Put	Bond Future	5,463.3800	5.4634	4,734.6400	4.7346	(13.339)	0	0	0
2016/10/31	2044	03/08/2017	9.63	Put	Bond Future	5,508.6400	5.5086	4,775.8700	4.7759	(13.302)	0	0	0
2016/10/31	2044	03/08/2017	9.64	Call	Bond Future	4,980.1400	4.9801	5,749.0100	5.7490	15.439	0	0	0
2016/10/31	2044	03/08/2017	9.62	Call	Bond Future	4,893.7600	4.8938	5,654.5500	5.6546	15.546	0	0	0
2016/10/31	2044	03/08/2017	9.63	Call	Bond Future	4,937.0200	4.9370	5,701.8600	5.7019	15.492	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
2016/10/31	2046	03/11/2016	137.07	Put	Bond Future	2,654.6000	2.6546	2,678.6000	2.6786	0.904	0	0	0
2016/10/31	2046	03/11/2016			Bond Future	134.4154	134.4154	134.3914	134.3914	(0.018)	0.0000	0.0000	6,418
2016/10/31	2046	03/11/2016	137.09	Put	Bond Future	2,674.6000	2.6746	2,698.6000	2.6986	0.897	0	0	0
2016/10/31	2046	03/11/2016	137.08	Put	Bond Future	2,664.6000	2.6646	2,688.6000	2.6886	0.901	0	0	0
2016/10/31	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2046	02/02/2017	137.14	Put	Bond Future	160.2600	0.1603	185.6400	0.1856	15.837	0	0	0
2016/10/31	2046	02/02/2017			Bond Future	136.9797	136.9797	136.9544	136.9544	(0.019)	0.0000	0.0000	17,789
2016/10/31	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2046	02/02/2017	137.13	Put	Bond Future	150.2600	0.1503	175.6400	0.1756	16.891	0	0	0
2016/10/31	2046	02/02/2017	137.15	Put	Bond Future	170.2600	0.1703	195.6400	0.1956	14.907	0	0	0
2016/10/31	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2046	04/05/2017			Bond Future	138.1565	138.1565	138.1269	138.1269	(0.021)	0.0000	0.0000	0
2016/10/31	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2046	04/05/2017	138.32	Put	Bond Future	163.4800	0.1635	193.1200	0.1931	18.131	0	0	0
2016/10/31	2046	04/05/2017	138.34	Put	Bond Future	183.4800	0.1835	213.1200	0.2131	16.154	0	0	0
2016/10/31	2046	04/05/2017	138.33	Put	Bond Future	173.4800	0.1735	203.1200	0.2031	17.086	0	0	0
2016/10/31	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2046	03/08/2017	141.17	Put	Bond Future	175.1800	0.1752	208.8100	0.2088	19.197	0	0	0
2016/10/31	2046	03/08/2017			Bond Future	140.9948	140.9948	140.9612	140.9612	(0.024)	0.0000	0.0000	0
2016/10/31	2046	03/08/2017	141.19	Put	Bond Future	195.1800	0.1952	228.8100	0.2288	17.230	0	0	0
2016/10/31	2046	03/08/2017	141.18	Put	Bond Future	185.1800	0.1852	218.8100	0.2188	18.161	0	0	0
2016/10/31	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2050	03/11/2016	149.52	Put	Bond Future	6,896.5100	6.8965	6,252.6200	6.2526	(9.336)	0	0	0
2016/10/31	2050	03/11/2016			Bond Future	142.6235	142.6235	143.2674	143.2674	0.451	0.0000	0.0000	19,763
2016/10/31	2050	03/11/2016	149.54	Put	Bond Future	6,916.5100	6.9165	6,272.6200	6.2726	(9.309)	0	0	0
2016/10/31	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2050	03/11/2016	149.53	Put	Bond Future	6,906.5100	6.9065	6,262.6200	6.2626	(9.323)	0	0	0
2016/10/31	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2050	02/02/2017	144.97	Put	Bond Future	1,227.2900	1.2273	572.0700	0.5721	(53.388)	0	0	0
2016/10/31	2050	02/02/2017			Bond Future	143.7427	143.7427	144.3979	144.3979	0.456	0.0000	0.0000	23,975
2016/10/31	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2050	02/02/2017	144.96	Put	Bond Future	1,217.2900	1.2173	562.0700	0.5621	(53.826)	0	0	0
2016/10/31	2050	02/02/2017	144.98	Put	Bond Future	1,237.2900	1.2373	582.0700	0.5821	(52.956)	0	0	0
2016/10/31	2050	04/05/2017			Bond Future	146.5813	146.5813	147.2452	147.2452	0.453	0.0000	0.0000	0
2016/10/31	2050	04/05/2017	147.83	Put	Bond Future	1,248.7400	1.2487	584.8300	0.5848	(53.166)	0	0	0
2016/10/31	2050	04/05/2017	147.85	Put	Bond Future	1,268.7400	1.2687	604.8300	0.6048	(52.328)	0	0	0
2016/10/31	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2050	04/05/2017	147.84	Put	Bond Future	1,258.7400	1.2587	594.8300	0.5948	(52.744)	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
2016/10/31	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2050	03/08/2017			Bond Future	147.9308	147.9308	148.6050	148.6050	0.456	0.0000	0.0000	0
2016/10/31	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	2050	03/08/2017	149.22	Put	Bond Future	1,289.2300	1.2892	615.0200	0.6150	(52.296)	0	0	0
2016/10/31	2050	03/08/2017	149.24	Put	Bond Future	1,309.2300	1.3092	635.0200	0.6350	(51.497)	0	0	0
2016/10/31	2050	03/08/2017	149.23	Put	Bond Future	1,299.2300	1.2992	625.0200	0.6250	(51.893)	0	0	0
2016/10/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	AL37	03/11/2016			Index Future	503.1030	503.1030	506.0900	506.0900	0.594	0.0000	0.0000	9
2016/10/31	AL37	02/02/2017			Index Future	512.6700	512.6700	515.7070	515.7070	0.592	0.0000	0.0000	7
2016/10/31	AL37	04/05/2017			Index Future	522.7610	522.7610	525.8430	525.8430	0.590	0.0000	0.0000	0
2016/10/31	AL37	03/08/2017			Index Future	533.4690	533.4690	536.5990	536.5990	0.587	0.0000	0.0000	0
2016/10/31	AL7T	03/11/2016			Index Future	580.9850	580.9850	587.0240	587.0240	1.039	0.0000	0.0000	2
2016/10/31	AL7T	02/02/2017			Index Future	592.0330	592.0330	598.1790	598.1790	1.038	0.0000	0.0000	2
2016/10/31	AL7T	04/05/2017			Index Future	603.6870	603.6870	609.9360	609.9360	1.035	0.0000	0.0000	0
2016/10/31	AL7T	03/08/2017			Index Future	616.0530	616.0530	622.4120	622.4120	1.032	0.0000	0.0000	0
2016/10/31	ALBI	03/11/2016			Index Future	529.1110	529.1110	535.3420	535.3420	1.178	0.0000	0.0000	119
2016/10/31	ALBI	02/02/2017			Index Future	539.1730	539.1730	545.5150	545.5150	1.176	0.0000	0.0000	500
2016/10/31	ALBI	04/05/2017			Index Future	549.7860	549.7860	556.2360	556.2360	1.173	0.0000	0.0000	0
2016/10/31	ALBI	03/08/2017			Index Future	561.0480	561.0480	567.6140	567.6140	1.170	0.0000	0.0000	0
2016/10/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/31	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	EL28	03/11/2016			Bond Future	128.8165	128.8165	128.0332	128.0332	(0.608)	0.0000	0.0000	0
2016/10/31	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	EL28	03/11/2016	132.15	Put	Bond Future	3,333.5000	3.3335	4,116.7800	4.1168	23.497	0	0	0
2016/10/31	EL28	03/11/2016	132.17	Put	Bond Future	3,353.5000	3.3535	4,136.7800	4.1368	23.357	0	0	0
2016/10/31	EL28	03/11/2016	132.16	Put	Bond Future	3,343.5000	3.3435	4,126.7800	4.1268	23.427	0	0	0
2016/10/31	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	EL28	02/02/2017			Bond Future	131.2741	131.2741	130.4750	130.4750	(0.609)	0.0000	0.0000	0
2016/10/31	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	EL28	02/02/2017	135.10	Put	Bond Future	3,825.8700	3.8259	4,625.0500	4.6250	20.889	0	0	0
2016/10/31	EL28	02/02/2017	135.12	Put	Bond Future	3,845.8700	3.8459	4,645.0500	4.6450	20.780	0	0	0
2016/10/31	EL28	02/02/2017	135.11	Put	Bond Future	3,835.8700	3.8359	4,635.0500	4.6350	20.834	0	0	0
2016/10/31	EL28	04/05/2017			Bond Future	132.1846	132.1846	131.3659	131.3659	(0.619)	0.0000	0.0000	0
2016/10/31	EL28	04/05/2017	137.90	Put	Bond Future	5,715.4400	5.7154	6,534.1200	6.5341	14.324	0	0	0
2016/10/31	EL28	04/05/2017	137.92	Put	Bond Future	5,735.4400	5.7354	6,554.1200	6.5541	14.274	0	0	0
2016/10/31	EL28	04/05/2017	137.91	Put	Bond Future	5,725.4400	5.7254	6,544.1200	6.5441	14.299	0	0	0
2016/10/31	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	EL28	03/08/2017			Bond Future	134.9004	134.9004	134.0617	134.0617	(0.622)	0.0000	0.0000	0
2016/10/31	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	EL28	03/08/2017	135.16	Put	Bond Future	259.6200	0.2596	1,098.2500	1.0983	323.022	0	0	0
2016/10/31	EL28	03/08/2017	135.18	Put	Bond Future	279.6200	0.2796	1,118.2500	1.1183	299.918	0	0	0
2016/10/31	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	EL28	03/08/2017	135.17	Put	Bond Future	269.6200	0.2696	1,108.2500	1.1083	311.041	0	0	0
2016/10/31	ES33	03/11/2016			Bond Future	10.3756	78.4244	10.2194	79.4512	(1.505)	0.0000	0.0000	2,000
2016/10/31	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	ES33	03/11/2016	11.31	Call	Bond Future	5,737.8700	5.7379	6,764.6900	6.7647	17.895	0	0	0
2016/10/31	ES33	03/11/2016	11.29	Call	Bond Future	5,621.9600	5.6220	6,648.7800	6.6488	18.264	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
2016/10/31	ES33	03/11/2016	11.30	Call	Bond Future	5,679.9500	5.6800	6,706.7700	6.7068	18.078	0	0	0
2016/10/31	ES33	02/02/2017			Bond Future	10.4575	79.9157	10.2962	80.9615	(1.542)	0.0000	0.0000	8,789
2016/10/31	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	ES33	02/02/2017	10.59	Call	Bond Future	843.5800	0.8436	1,889.3300	1.8893	123.966	0	0	0
2016/10/31	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	ES33	02/02/2017	10.60	Call	Bond Future	906.6700	0.9067	1,952.4200	1.9524	115.340	0	0	0
2016/10/31	ES33	02/02/2017	10.61	Call	Bond Future	969.6800	0.9697	2,015.4300	2.0154	107.845	0	0	0
2016/10/31	ES33	04/05/2017			Bond Future	10.5309	77.6946	10.3646	78.7587	(1.578)	0.0000	0.0000	0
2016/10/31	ES33	04/05/2017	10.55	Call	Bond Future	121.2000	0.1212	1,185.3000	1.1853	877.970	0	0	0
2016/10/31	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	ES33	04/05/2017	10.56	Call	Bond Future	184.3800	0.1844	1,248.4800	1.2485	577.123	0	0	0
2016/10/31	ES33	04/05/2017	10.54	Call	Bond Future	57.9500	0.0580	1,122.0500	1.1220	1836.238	0	0	0
2016/10/31	ES33	03/08/2017			Bond Future	10.5952	79.2871	10.4239	80.3710	(1.616)	0.0000	0.0000	0
2016/10/31	ES33	03/08/2017	10.53	Put	Bond Future	409.9000	0.4099	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	ES33	03/08/2017	10.55	Put	Bond Future	283.8000	0.2838	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	ES33	03/08/2017	10.54	Put	Bond Future	346.8100	0.3468	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	800.1700	0.8002	100.000	0	0	0
2016/10/31	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	674.0700	0.6741	100.000	0	0	0
2016/10/31	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	737.1600	0.7372	100.000	0	0	0
2016/10/31	ES42	03/11/2016			Bond Future	10.5052	82.6394	10.3491	83.8208	(1.486)	0.0000	0.0000	4,277
2016/10/31	ES42	02/02/2017			Bond Future	10.5822	84.2108	10.4211	85.4141	(1.522)	0.0000	0.0000	8,777
2016/10/31	ES42	04/05/2017			Bond Future	10.6553	81.6057	10.4893	82.8303	(1.557)	0.0000	0.0000	0
2016/10/31	ES42	03/08/2017			Bond Future	10.7188	83.2788	10.5480	84.5264	(1.594)	0.0000	0.0000	0
2016/10/31	GOVI	03/11/2016	476.11	Call	GOVI	511,200.0000	51.1200	569,020.0000	56.9020	11.311	0	0	0
2016/10/31	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	GOVI	03/11/2016			GOVI	527.2300	527.2300	533.0120	533.0120	1.097	0.0000	0.0000	214
2016/10/31	GOVI	03/11/2016	476.12	Call	GOVI	511,100.0000	51.1100	568,920.0000	56.8920	11.313	0	0	0
2016/10/31	GOVI	03/11/2016	476.13	Call	GOVI	511,000.0000	51.1000	568,820.0000	56.8820	11.315	0	0	0
2016/10/31	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	GOVI	02/02/2017	533.34	Call	GOVI	39,160.0000	3.9160	98,010.0000	9.8010	150.281	0	0	0
2016/10/31	GOVI	02/02/2017			GOVI	537.2560	537.2560	543.1410	543.1410	1.095	0.0000	0.0000	514
2016/10/31	GOVI	02/02/2017	533.32	Call	GOVI	39,360.0000	3.9360	98,210.0000	9.8210	149.517	0	0	0
2016/10/31	GOVI	02/02/2017	533.33	Call	GOVI	39,260.0000	3.9260	98,110.0000	9.8110	149.898	0	0	0
2016/10/31	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	GOVI	04/05/2017			GOVI	547.8310	547.8310	553.8160	553.8160	1.092	0.0000	0.0000	0
2016/10/31	GOVI	04/05/2017	262.19	Call	GOVI	2,856,410.0000	285.6410	2,916,260.0000	291.6260	2.095	0	0	0
2016/10/31	GOVI	04/05/2017	262.20	Call	GOVI	2,856,310.0000	285.6310	2,916,160.0000	291.6160	2.095	0	0	0
2016/10/31	GOVI	04/05/2017	262.18	Call	GOVI	2,856,510.0000	285.6510	2,916,360.0000	291.6360	2.095	0	0	0
2016/10/31	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/31	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	GOVI	03/08/2017			GOVI	559.0530	559.0530	565.1450	565.1450	1.090	0.0000	0.0000	0
2016/10/31	GOVI	03/08/2017	561.11	Put	GOVI	20,570.0000	2.0570	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	GOVI	03/08/2017	561.09	Put	GOVI	20,370.0000	2.0370	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	GOVI	03/08/2017	561.10	Put	GOVI	20,470.0000	2.0470	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	40,550.0000	4.0550	100.000	0	0	0
2016/10/31	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	40,450.0000	4.0450	100.000	0	0	0
2016/10/31	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	40,350.0000	4.0350	100.000	0	0	0
2016/10/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/31	IGOV	03/11/2016			Index Future	249.5260	249.5260	249.5570	249.5570	0.012	0.0000	0.0000	70
2016/10/31	IGOV	02/02/2017			Index Future	254.2870	254.2870	254.3150	254.3150	0.011	0.0000	0.0000	1,018
2016/10/31	IGOV	04/05/2017			Index Future	259.3070	259.3070	259.3280	259.3280	0.008	0.0000	0.0000	0
2016/10/31	IGOV	03/08/2017			Index Future	264.6340	264.6340	264.6480	264.6480	0.005	0.0000	0.0000	0
2016/10/31	ILBI	03/11/2016			Index Future	676.3770	676.3770	675.9800	675.9800	(0.059)	0.0000	0.0000	0
2016/10/31	ILBI	02/02/2017			Index Future	689.4570	689.4570	689.0490	689.0490	(0.059)	0.0000	0.0000	155
2016/10/31	ILBI	04/05/2017			Index Future	703.0320	703.0320	702.6160	702.6160	(0.059)	0.0000	0.0000	0
2016/10/31	ILBI	03/08/2017			Index Future	716.8490	716.8490	716.4270	716.4270	(0.059)	0.0000	0.0000	0
2016/10/31	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/10/31	IS01	16/03/2017			Interest Rate Swap	100.0154	100.0154	100.0113	100.0113	(0.004)	0.0000	0.0000	0
2016/10/31	IS01	15/06/2017			Interest Rate Swap	99.6498	99.6498	99.6375	99.6375	(0.012)	0.0000	0.0000	0
2016/10/31	IS01	21/09/2017			Interest Rate Swap	99.7044	99.7044	99.6793	99.6793	(0.025)	0.0000	0.0000	0
2016/10/31	IS01	21/12/2017			Interest Rate Swap	100.0054	100.0054	99.9564	99.9564	(0.049)	0.0000	0.0000	0
2016/10/31	IS02	18/12/2017			Interest Rate Swap	100.0318	100.0318	99.9839	99.9839	(0.048)	0.0000	0.0000	0
2016/10/31	IS02	16/03/2018			Interest Rate Swap	99.3380	99.3380	99.2737	99.2737	(0.065)	0.0000	0.0000	0
2016/10/31	IS02	15/06/2018			Interest Rate Swap	99.0281	99.0281	98.9450	98.9450	(0.084)	0.0000	0.0000	0
2016/10/31	IS02	21/09/2018			Interest Rate Swap	99.1064	99.1064	99.0058	99.0058	(0.102)	0.0000	0.0000	0
2016/10/31	IS02	21/12/2018			Interest Rate Swap	99.6200	99.6200	99.5000	99.5000	(0.120)	0.0000	0.0000	0
2016/10/31	IS05	17/12/2020			Interest Rate Swap	98.2478	98.2478	97.8750	97.8750	(0.380)	0.0000	0.0000	0
2016/10/31	IS05	16/03/2021			Interest Rate Swap	97.6211	97.6211	97.2121	97.2121	(0.419)	0.0000	0.0000	0
2016/10/31	IS05	15/06/2021			Interest Rate Swap	96.9626	96.9626	96.5167	96.5167	(0.460)	0.0000	0.0000	0
2016/10/31	IS05	21/09/2021			Interest Rate Swap	97.2710	97.2710	96.7911	96.7911	(0.493)	0.0000	0.0000	0
2016/10/31	IS05	21/12/2021			Interest Rate Swap	99.5372	99.5372	99.0345	99.0345	(0.505)	0.0000	0.0000	50
2016/10/31	IS10	17/12/2025			Interest Rate Swap	98.6490	98.6490	97.7993	97.7993	(0.861)	0.0000	0.0000	0
2016/10/31	IS10	16/03/2026			Interest Rate Swap	95.7625	95.7625	94.8817	94.8817	(0.920)	0.0000	0.0000	0
2016/10/31	IS10	15/06/2026			Interest Rate Swap	94.5645	94.5645	93.6591	93.6591	(0.958)	0.0000	0.0000	0
2016/10/31	IS10	21/09/2026			Interest Rate Swap	96.6715	96.6715	95.7585	95.7585	(0.944)	0.0000	0.0000	0
2016/10/31	IS10	21/12/2026			Interest Rate Swap	100.3357	100.3357	99.4272	99.4272	(0.906)	0.0000	0.0000	0
2016/10/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/31	JBAF	16/11/2016			Jibar Tradeable Future	7.3800	92.6200	7.3700	92.6300	(0.136)	0.0000	0.0000	0
2016/10/31	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.3800	92.6200	(0.539)	0.0000	0.0000	10,000
2016/10/31	JBAF	18/01/2017			Jibar Tradeable Future	7.4400	92.5600	7.4000	92.6000	(0.538)	0.0000	0.0000	0
2016/10/31	JBAF	15/02/2017			Jibar Tradeable Future	7.4600	92.5400	7.4200	92.5800	(0.536)	0.0000	0.0000	0
2016/10/31	JBAF	15/03/2017			Jibar Tradeable Future	7.4800	92.5200	7.4300	92.5700	(0.668)	0.0000	0.0000	1,000
2016/10/31	JBAF	21/06/2017			Jibar Tradeable Future	7.5400	92.4600	7.4700	92.5300	(0.928)	0.0000	0.0000	0
2016/10/31	JBAF	20/09/2017			Jibar Tradeable Future	7.5900	92.4100	7.5100	92.4900	(1.054)	0.0000	0.0000	0
2016/10/31	JBAF	20/12/2017			Jibar Tradeable Future	7.5900	92.4100	7.5000	92.5000	(1.186)	0.0000	0.0000	0
2016/10/31	JBAF	20/03/2018			Jibar Tradeable Future	7.6000	92.4000	7.5300	92.4700	(0.921)	0.0000	0.0000	0
2016/10/31	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/31	JBAF	19/09/2018			Jibar Tradeable Future	7.5900	92.4100	7.5400	92.4600	(0.659)	0.0000	0.0000	0
2016/10/31	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/31	R023	03/11/2016	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R023	03/11/2016			Bond Future	8.5386	97.6721	8.3775	98.4309	(1.886)	0.0000	0.0000	6,863
2016/10/31	R023	03/11/2016	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R023	03/11/2016	9.73	Call	Bond Future	5,391.7400	5.3917	6,150.5600	6.1506	14.074	0	0	0
2016/10/31	R023	03/11/2016	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R023	03/11/2016	9.74	Call	Bond Future	5,435.3800	5.4354	6,194.2000	6.1942	13.961	0	0	0
2016/10/31	R023	03/11/2016	9.75	Call	Bond Future	5,478.9900	5.4790	6,237.8100	6.2378	13.850	0	0	0
2016/10/31	R023	02/02/2017	8.85	Call	Bond Future	2,025.5900	2.0256	2,538.7400	2.5387	25.333	0	0	0
2016/10/31	R023	02/02/2017			Bond Future	8.5864	99.5295	8.4170	100.3020	(1.973)	0.0000	0.0000	16,416
2016/10/31	R023	02/02/2017	8.86	Call	Bond Future	2,054.6200	2.0546	2,571.4400	2.5714	25.154	0	0	0
2016/10/31	R023	02/02/2017	8.84	Put	Bond Future	854.8600	0.8549	591.8500	0.5919	(30.766)	0	0	0
2016/10/31	R023	02/02/2017	8.86	Put	Bond Future	823.3900	0.8234	567.7400	0.5677	(31.048)	0	0	0
2016/10/31	R023	02/02/2017	8.84	Call	Bond Future	1,996.7600	1.9968	2,506.2200	2.5062	25.514	0	0	0
2016/10/31	R023	02/02/2017	8.85	Put	Bond Future	839.0100	0.8390	579.6900	0.5797	(30.908)	0	0	0
2016/10/31	R023	04/05/2017	8.61	Call	Bond Future	1,812.4100	1.8124	2,226.3400	2.2263	22.839	0	0	0
2016/10/31	R023	04/05/2017			Bond Future	8.6172	97.5555	8.4393	98.3404	(2.065)	0.0000	0.0000	0
2016/10/31	R023	04/05/2017	8.59	Call	Bond Future	1,768.1900	1.7682	2,175.6000	2.1756	23.041	0	0	0
2016/10/31	R023	04/05/2017	8.60	Call	Bond Future	1,790.2200	1.7902	2,200.9000	2.2009	22.940	0	0	0
2016/10/31	R023	04/05/2017	8.59	Put	Bond Future	1,887.8500	1.8878	1,510.2700	1.5103	(20.001)	0	0	0
2016/10/31	R023	04/05/2017	8.61	Put	Bond Future	1,844.1900	1.8442	1,473.1300	1.4731	(20.120)	0	0	0
2016/10/31	R023	04/05/2017	8.60	Put	Bond Future	1,865.9300	1.8659	1,491.6200	1.4916	(20.060)	0	0	0
2016/10/31	R023	03/08/2017	8.60	Put	Bond Future	2,224.1500	2.2241	1,844.5000	1.8445	(17.069)	0	0	0
2016/10/31	R023	03/08/2017			Bond Future	8.6308	99.5547	8.4435	100.3533	(2.170)	0.0000	0.0000	0
2016/10/31	R023	03/08/2017	8.59	Put	Bond Future	2,245.3000	2.2453	1,863.1600	1.8632	(17.020)	0	0	0
2016/10/31	R023	03/08/2017	8.60	Call	Bond Future	2,093.5000	2.0935	2,512.4800	2.5125	20.013	0	0	0
2016/10/31	R023	03/08/2017	8.58	Call	Bond Future	2,050.9000	2.0509	2,464.9000	2.4649	20.186	0	0	0
2016/10/31	R023	03/08/2017	8.59	Call	Bond Future	2,072.1400	2.0721	2,488.6300	2.4886	20.100	0	0	0
2016/10/31	R023	03/08/2017	8.58	Put	Bond Future	2,266.6000	2.2666	1,881.9700	1.8820	(16.969)	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
2016/10/31	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R035	03/11/2016			Bond Future	9.4437	96.7576	9.2878	98.0666	(1.650)	0.0000	0.0000	1,031
2016/10/31	R035	03/11/2016	9.59	Call	Bond Future	1,204.4500	1.2044	2,513.4300	2.5134	108.679	0	0	0
2016/10/31	R035	03/11/2016	9.57	Call	Bond Future	1,041.2200	1.0412	2,350.2000	2.3502	125.716	0	0	0
2016/10/31	R035	03/11/2016	9.58	Call	Bond Future	1,122.8900	1.1229	2,431.8700	2.4319	116.572	0	0	0
2016/10/31	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R035	02/02/2017			Bond Future	9.4959	98.5975	9.3353	99.9306	(1.691)	0.0000	0.0000	5,762
2016/10/31	R035	02/02/2017	9.51	Call	Bond Future	115.4200	0.1154	1,448.4800	1.4485	1154.964	0	0	0
2016/10/31	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R035	02/02/2017	9.52	Call	Bond Future	197.3300	0.1973	1,530.3900	1.5304	675.549	0	0	0
2016/10/31	R035	02/02/2017	9.50	Call	Bond Future	33.4100	0.0334	1,366.4700	1.3665	3990.003	0	0	0
2016/10/31	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R035	04/05/2017			Bond Future	9.5381	96.0342	9.3730	97.3909	(1.731)	0.0000	0.0000	0
2016/10/31	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R035	04/05/2017	9.55	Call	Bond Future	96.5500	0.0965	1,453.1700	1.4532	1405.096	0	0	0
2016/10/31	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	1,290.6800	1.2907	100.000	0	0	0
2016/10/31	R035	04/05/2017	9.54	Call	Bond Future	15.3600	0.0154	1,371.9800	1.3720	8832.161	0	0	0
2016/10/31	R035	04/05/2017	9.53	Put	Bond Future	65.9400	0.0659	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	R035	03/08/2017			Bond Future	9.5716	98.0024	9.4018	99.3844	(1.774)	0.0000	0.0000	0
2016/10/31	R035	03/08/2017	9.50	Put	Bond Future	579.0900	0.5791	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	R035	03/08/2017	9.52	Put	Bond Future	416.8200	0.4168	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	R035	03/08/2017	9.51	Put	Bond Future	497.9000	0.4979	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	802.9300	0.8029	100.000	0	0	0
2016/10/31	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	884.1200	0.8841	100.000	0	0	0
2016/10/31	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	965.2000	0.9652	100.000	0	0	0
2016/10/31	R186	03/11/2016	8.82	Put	Bond Future	718.2300	0.7182	97.2000	0.0972	(86.467)	0	0	150
2016/10/31	R186	03/11/2016	9.40	Put	Bond Future	1.3700	0.0014	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	R186	03/11/2016			Bond Future	8.8684	114.7470	8.7025	115.9272	(1.871)	0.0000	0.0000	37,838
2016/10/31	R186	03/11/2016	8.30	Put	Bond Future	4,114.9400	4.1149	2,934.6600	2.9347	(28.683)	0	0	0
2016/10/31	R186	03/11/2016	8.52	Put	Bond Future	2,512.9900	2.5130	1,352.4100	1.3524	(46.183)	0	0	150
2016/10/31	R186	03/11/2016	8.95	Put	Bond Future	293.0900	0.2931	11.9700	0.0120	(95.916)	0	0	0
2016/10/31	R186	03/11/2016	9.20	Put	Bond Future	23.5300	0.0235	0.0300	0.0000	(99.873)	0	0	0
2016/10/31	R186	03/11/2016	8.97	Put	Bond Future	249.3100	0.2493	8.1700	0.0082	(96.723)	0	0	0
2016/10/31	R186	03/11/2016	8.96	Put	Bond Future	270.5100	0.2705	9.9100	0.0099	(96.337)	0	0	0
2016/10/31	R186	03/11/2016	9.10	Call	Bond Future	1,693.5200	1.6935	2,800.4200	2.8004	65.361	0	0	0
2016/10/31	R186	03/11/2016	9.66	Call	Bond Future	5,405.3000	5.4053	6,585.4700	6.5855	21.834	0	0	0
2016/10/31	R186	03/11/2016	8.30	Call	Bond Future	0.3400	0.0003	0.2400	0.0002	(29.412)	0	0	150
2016/10/31	R186	03/11/2016	8.90	Call	Bond Future	649.8700	0.6499	1,432.2600	1.4323	120.392	0	0	0
2016/10/31	R186	03/11/2016	8.97	Call	Bond Future	963.9800	0.9640	1,903.0200	1.9030	97.413	0	0	0
2016/10/31	R186	03/11/2016	9.71	Call	Bond Future	5,734.5400	5.7345	6,914.7200	6.9147	20.580	0	0	0
2016/10/31	R186	03/11/2016	8.52	Call	Bond Future	15.0800	0.0151	34.6800	0.0347	129.973	0	0	0
2016/10/31	R186	03/11/2016	8.82	Call	Bond Future	375.8800	0.3759	935.0300	0.9350	148.758	0	0	0
2016/10/31	R186	03/11/2016	8.95	Call	Bond Future	867.6100	0.8676	1,766.6700	1.7667	103.625	0	0	0
2016/10/31	R186	03/11/2016	9.20	Call	Bond Future	2,332.7000	2.3327	3,489.3800	3.4894	49.585	0	0	1,425

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/31	R186	03/11/2016	8.90	Put	Bond Future	426.7800	0.4268	28.9900	0.0290	(93.207)	0	0	5,092
2016/10/31	R186	03/11/2016	9.40	Call	Bond Future	3,671.6800	3.6717	4,850.4900	4.8505	32.105	0	0	1,425
2016/10/31	R186	03/11/2016	9.66	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	R186	03/11/2016	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R186	03/11/2016	8.96	Call	Bond Future	915.1400	0.9151	1,834.7200	1.8347	100.485	0	0	0
2016/10/31	R186	03/11/2016	9.10	Put	Bond Future	73.7400	0.0737	0.4600	0.0005	(99.376)	0	0	108
2016/10/31	R186	02/02/2017	8.81	Put	Bond Future	2,496.2200	2.4962	1,866.8800	1.8669	(25.212)	0	0	0
2016/10/31	R186	02/02/2017	9.10	Put	Bond Future	1,556.8600	1.5569	1,105.4600	1.1055	(28.994)	0	0	2,546
2016/10/31	R186	02/02/2017	8.00	Put	Bond Future	6,845.5400	6.8455	5,788.6000	5.7886	(15.440)	0	0	0
2016/10/31	R186	02/02/2017	9.40	Call	Bond Future	4,186.1500	4.1862	5,093.5300	5.0935	21.676	0	0	0
2016/10/31	R186	02/02/2017			Bond Future	8.9146	111.6265	8.7421	112.8282	(1.935)	0.0000	0.0000	98,055
2016/10/31	R186	02/02/2017	8.43	Put	Bond Future	4,244.4200	4.2444	3,383.9200	3.3839	(20.274)	0	0	0
2016/10/31	R186	02/02/2017	8.80	Put	Bond Future	2,534.4000	2.5344	1,898.7500	1.8988	(25.081)	0	0	0
2016/10/31	R186	02/02/2017	8.87	Call	Bond Future	1,966.7400	1.9667	2,576.9200	2.5769	31.025	0	0	0
2016/10/31	R186	02/02/2017	8.90	Put	Bond Future	2,170.4300	2.1704	1,597.6200	1.5976	(26.392)	0	0	750
2016/10/31	R186	02/02/2017	9.50	Call	Bond Future	4,686.5600	4.6866	5,637.2900	5.6373	20.286	0	0	0
2016/10/31	R186	02/02/2017	8.60	Call	Bond Future	1,186.0700	1.1861	1,627.0300	1.6270	37.178	0	0	7,000
2016/10/31	R186	02/02/2017	8.81	Call	Bond Future	1,769.8300	1.7698	2,342.2300	2.3422	32.342	0	0	0
2016/10/31	R186	02/02/2017	8.00	Call	Bond Future	267.7000	0.2677	412.5000	0.4125	54.090	0	0	7,000
2016/10/31	R186	02/02/2017	8.37	Call	Bond Future	716.0800	0.7161	1,024.5400	1.0245	43.076	0	0	500
2016/10/31	R186	02/02/2017	8.62	Put	Bond Future	3,297.8900	3.2979	2,549.3600	2.5494	(22.697)	0	0	0
2016/10/31	R186	02/02/2017	8.79	Call	Bond Future	1,706.9000	1.7069	2,266.6600	2.2667	32.794	0	0	0
2016/10/31	R186	02/02/2017	8.95	Call	Bond Future	0.0000	0.0000	2,907.8500	2.9079	100.000	0	0	0
2016/10/31	R186	02/02/2017	9.02	Call	Bond Future	2,510.8600	2.5109	3,213.4900	3.2135	27.984	0	0	0
2016/10/31	R186	02/02/2017	8.87	Put	Bond Future	2,275.4800	2.2755	1,683.9200	1.6839	(25.997)	0	0	500
2016/10/31	R186	02/02/2017	8.43	Call	Bond Future	823.0200	0.8230	1,164.2600	1.1643	41.462	0	0	750
2016/10/31	R186	02/02/2017	8.80	Call	Bond Future	1,738.1900	1.7382	2,304.2800	2.3043	32.568	0	0	0
2016/10/31	R186	02/02/2017	8.90	Call	Bond Future	2,069.7300	2.0697	2,698.6600	2.6987	30.387	0	0	0
2016/10/31	R186	02/02/2017	9.50	Put	Bond Future	735.2400	0.7352	484.2300	0.4842	(34.140)	0	0	13,500
2016/10/31	R186	02/02/2017	9.10	Call	Bond Future	2,829.6600	2.8297	3,580.0000	3.5800	26.517	0	0	0
2016/10/31	R186	02/02/2017	9.40	Put	Bond Future	896.0400	0.8960	601.6800	0.6017	(32.851)	0	0	750
2016/10/31	R186	02/02/2017	8.37	Put	Bond Future	4,571.0100	4.5710	3,677.7300	3.6777	(19.542)	0	0	0
2016/10/31	R186	02/02/2017	8.60	Put	Bond Future	3,391.0700	3.3911	2,630.2900	2.6303	(22.435)	0	0	0
2016/10/31	R186	02/02/2017	8.62	Call	Bond Future	1,234.8500	1.2348	1,688.0600	1.6881	36.702	0	0	500
2016/10/31	R186	02/02/2017	8.79	Put	Bond Future	2,572.9800	2.5730	1,931.0000	1.9310	(24.951)	0	0	0
2016/10/31	R186	02/02/2017	8.95	Put	Bond Future	0.0000	0.0000	1,461.2600	1.4613	100.000	0	0	2,546
2016/10/31	R186	02/02/2017	9.02	Put	Bond Future	1,784.6800	1.7847	1,285.5700	1.2856	(27.966)	0	0	500
2016/10/31	R186	04/05/2017			Bond Future	8.9533	113.8242	8.7742	115.0465	(2.000)	0.0000	0.0000	0
2016/10/31	R186	04/05/2017	8.89	Put	Bond Future	3,157.3800	3.1574	2,558.7700	2.5588	(18.959)	0	0	0
2016/10/31	R186	04/05/2017	8.91	Put	Bond Future	3,088.8300	3.0888	2,499.1900	2.4992	(19.089)	0	0	0
2016/10/31	R186	04/05/2017	8.90	Put	Bond Future	3,122.9700	3.1230	2,528.8400	2.5288	(19.025)	0	0	0
2016/10/31	R186	04/05/2017	8.91	Call	Bond Future	2,795.0200	2.7950	3,427.6600	3.4277	22.635	0	0	0
2016/10/31	R186	04/05/2017	8.89	Call	Bond Future	2,727.4800	2.7275	3,351.1500	3.3512	22.866	0	0	0
2016/10/31	R186	04/05/2017	8.90	Call	Bond Future	2,761.1400	2.7611	3,389.2900	3.3893	22.750	0	0	0
2016/10/31	R186	03/08/2017	8.93	Put	Bond Future	3,674.2700	3.6743	3,126.7900	3.1268	(14.900)	0	0	0
2016/10/31	R186	03/08/2017			Bond Future	8.9797	110.8505	8.7937	112.0951	(2.072)	0.0000	0.0000	0
2016/10/31	R186	03/08/2017	8.92	Put	Bond Future	3,708.2200	3.7082	3,156.2700	3.1563	(14.884)	0	0	0
2016/10/31	R186	03/08/2017	8.91	Call	Bond Future	3,278.7100	3.2787	3,966.5000	3.9665	20.977	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
2016/10/31	R186	03/08/2017	8.93	Call	Bond Future	3,343.6300	3.3436	4,040.7500	4.0407	20.849	0	0	0
2016/10/31	R186	03/08/2017	8.92	Call	Bond Future	3,310.8900	3.3109	4,003.5400	4.0035	20.920	0	0	0
2016/10/31	R186	03/08/2017	8.91	Put	Bond Future	3,742.7800	3.7428	3,185.9700	3.1860	(14.877)	0	0	0
2016/10/31	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R197	03/11/2016	303.57	Put	Bond Future	173.3800	0.1734	228.2400	0.2282	31.641	0	0	0
2016/10/31	R197	03/11/2016			Bond Future	303.3966	303.3966	303.3418	303.3418	(0.018)	0.0000	0.0000	861
2016/10/31	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R197	03/11/2016	303.56	Put	Bond Future	163.3800	0.1634	218.2400	0.2182	33.578	0	0	0
2016/10/31	R197	03/11/2016	303.58	Put	Bond Future	183.3800	0.1834	238.2400	0.2382	29.916	0	0	0
2016/10/31	R197	02/02/2017			Bond Future	302.5095	302.5095	302.4512	302.4512	(0.019)	0.0000	0.0000	1,246
2016/10/31	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R197	02/02/2017	302.57	Put	Bond Future	60.5400	0.0605	118.8300	0.1188	96.283	0	0	0
2016/10/31	R197	02/02/2017	302.59	Put	Bond Future	80.5400	0.0805	138.8300	0.1388	72.374	0	0	0
2016/10/31	R197	02/02/2017	302.58	Put	Bond Future	70.5400	0.0705	128.8300	0.1288	82.634	0	0	0
2016/10/31	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R197	04/05/2017	308.58	Put	Bond Future	97.3900	0.0974	165.2900	0.1653	69.720	0	0	0
2016/10/31	R197	04/05/2017			Bond Future	308.4826	308.4826	308.4147	308.4147	(0.022)	0.0000	0.0000	0
2016/10/31	R197	04/05/2017	308.60	Put	Bond Future	117.3900	0.1174	185.2900	0.1853	57.841	0	0	0
2016/10/31	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R197	04/05/2017	308.59	Put	Bond Future	107.3900	0.1074	175.2900	0.1753	63.227	0	0	0
2016/10/31	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R197	03/08/2017			Bond Future	307.9212	307.9212	307.8444	307.8444	(0.025)	0.0000	0.0000	0
2016/10/31	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R197	03/08/2017	308.05	Put	Bond Future	128.8300	0.1288	205.5500	0.2055	59.551	0	0	0
2016/10/31	R197	03/08/2017	308.07	Put	Bond Future	148.8300	0.1488	225.5500	0.2255	51.549	0	0	0
2016/10/31	R197	03/08/2017	308.06	Put	Bond Future	138.8300	0.1388	215.5500	0.2155	55.262	0	0	0
2016/10/31	R202	03/11/2016	253.85	Put	Bond Future	4,925.2700	4.9253	4,969.2500	4.9693	0.893	0	0	0
2016/10/31	R202	03/11/2016			Bond Future	248.9247	248.9247	248.8808	248.8808	(0.018)	0.0000	0.0000	22,587
2016/10/31	R202	03/11/2016	253.87	Put	Bond Future	4,945.2700	4.9453	4,989.2500	4.9893	0.889	0	0	0
2016/10/31	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R202	03/11/2016	253.86	Put	Bond Future	4,935.2700	4.9353	4,979.2500	4.9793	0.891	0	0	0
2016/10/31	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R202	02/02/2017			Bond Future	250.1280	250.1280	250.0813	250.0813	(0.019)	0.0000	0.0000	35,592
2016/10/31	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R202	02/02/2017	251.72	Put	Bond Future	1,591.9700	1.5920	1,638.6700	1.6387	2.933	0	0	0
2016/10/31	R202	02/02/2017	251.74	Put	Bond Future	1,611.9700	1.6120	1,658.6700	1.6587	2.897	0	0	0
2016/10/31	R202	02/02/2017	251.73	Put	Bond Future	1,601.9700	1.6020	1,648.6700	1.6487	2.915	0	0	0
2016/10/31	R202	04/05/2017	256.73	Put	Bond Future	1,663.0800	1.6631	1,717.6900	1.7177	3.284	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
2016/10/31	R202	04/05/2017			Bond Future	255.0669		255.0123		(0.021)	0.0000	0.0000	0
2016/10/31	R202	04/05/2017	256.72	Put	Bond Future	1,653.0800	1.6531	1,707.6900	1.7077	3.304	0	0	0
2016/10/31	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R202	04/05/2017	256.71	Put	Bond Future	1,643.0800	1.6431	1,697.6900	1.6977	3.324	0	0	0
2016/10/31	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R202	03/08/2017			Bond Future	256.6424	256.6424	256.5805	256.5805	(0.024)	0.0000	0.0000	0
2016/10/31	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R202	03/08/2017	258.35	Put	Bond Future	1,707.6500	1.7076	1,769.4600	1.7695	3.620	0	0	0
2016/10/31	R202	03/08/2017	258.37	Put	Bond Future	1,727.6500	1.7276	1,789.4600	1.7895	3.578	0	0	0
2016/10/31	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R202	03/08/2017	258.36	Put	Bond Future	1,717.6500	1.7176	1,779.4600	1.7795	3.599	0	0	0
2016/10/31	R203	03/11/2016	8.86	Call	Bond Future	949.4400	0.9494	1,074.1200	1.0741	13.132	0	0	0
2016/10/31	R203	03/11/2016			Bond Future	7.6843	101.6719	7.5312	101.7966	(1.992)	0.0000	0.0000	3,090
2016/10/31	R203	03/11/2016	8.84	Call	Bond Future	933.4000	0.9334	1,058.0800	1.0581	13.358	0	0	0
2016/10/31	R203	03/11/2016	8.85	Call	Bond Future	941.4200	0.9414	1,066.1000	1.0661	13.244	0	0	0
2016/10/31	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R203	02/02/2017	7.70	Call	Bond Future	128.0000	0.1280	198.5300	0.1985	55.102	0	0	0
2016/10/31	R203	02/02/2017	7.71	Put	Bond Future	128.2200	0.1282	73.3700	0.0734	(42.778)	0	0	0
2016/10/31	R203	02/02/2017			Bond Future	7.7054	103.6053	7.4873	103.7315	(2.830)	0.0000	0.0000	24,463
2016/10/31	R203	02/02/2017	7.71	Call	Bond Future	130.8900	0.1309	202.3000	0.2023	54.557	0	0	0
2016/10/31	R203	02/02/2017	7.72	Call	Bond Future	134.0300	0.1340	206.3100	0.2063	53.928	0	0	0
2016/10/31	R203	02/02/2017	7.70	Put	Bond Future	131.1100	0.1311	75.3800	0.0754	(42.506)	0	0	0
2016/10/31	R203	02/02/2017	7.72	Put	Bond Future	125.5700	0.1256	71.5900	0.0716	(42.988)	0	0	0
2016/10/31	R203	04/05/2017	6.91	Call	Bond Future	46.6600	0.0467	90.0100	0.0900	92.906	0	0	0
2016/10/31	R203	04/05/2017	6.92	Put	Bond Future	216.0500	0.2161	134.1100	0.1341	(37.926)	0	0	0
2016/10/31	R203	04/05/2017			Bond Future	7.4005	101.4710	7.0406	101.5969	(4.862)	0.0000	0.0000	0
2016/10/31	R203	04/05/2017	6.92	Call	Bond Future	47.8600	0.0479	91.8300	0.0918	91.872	0	0	0
2016/10/31	R203	04/05/2017	6.93	Call	Bond Future	48.8400	0.0488	93.3800	0.0934	91.196	0	0	0
2016/10/31	R203	04/05/2017	6.91	Put	Bond Future	218.3600	0.2184	135.8000	0.1358	(37.809)	0	0	0
2016/10/31	R203	04/05/2017	6.93	Put	Bond Future	213.5200	0.2135	132.1500	0.1321	(38.109)	0	0	0
2016/10/31	R203	03/08/2017	4.89	Call	Bond Future	20.5900	0.0206	91.0100	0.0910	342.011	0	0	0
2016/10/31	R203	03/08/2017			Bond Future	5.3279	103.5506	4.1540	103.6766	(22.033)	0.0000	0.0000	0
2016/10/31	R203	03/08/2017	4.87	Call	Bond Future	19.9100	0.0199	89.3300	0.0893	348.669	0	0	0
2016/10/31	R203	03/08/2017	4.88	Call	Bond Future	20.2500	0.0202	90.1700	0.0902	345.284	0	0	0
2016/10/31	R203	03/08/2017	4.87	Put	Bond Future	69.0300	0.0690	12.4400	0.0124	(81.979)	0	0	0
2016/10/31	R203	03/08/2017	4.89	Put	Bond Future	67.5600	0.0676	11.9700	0.0120	(82.282)	0	0	0
2016/10/31	R203	03/08/2017	4.88	Put	Bond Future	68.2900	0.0683	12.2000	0.0122	(82.135)	0	0	0
2016/10/31	R204	03/11/2016			Bond Future	7.8828	103.2707	7.7263	103.5717	(1.985)	0.0000	0.0000	10,861
2016/10/31	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R204	03/11/2016	9.22	Call	Bond Future	2,525.9800	2.5260	2,827.0700	2.8271	11.920	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
2016/10/31	R204	03/11/2016	9.21	Call	Bond Future	2,507.3900	2.5074	2,808.4800	2.8085	12.008	0	0	0
2016/10/31	R204	03/11/2016	9.23	Call	Bond Future	2,544.5600	2.5446	2,845.6500	2.8456	11.833	0	0	0
2016/10/31	R204	02/02/2017	8.28	Call	Bond Future	803.2800	0.8033	1,036.4000	1.0364	29.021	0	0	0
2016/10/31	R204	02/02/2017			Bond Future	7.9095	101.1943	7.7308	101.5004	(2.259)	0.0000	0.0000	29,473
2016/10/31	R204	02/02/2017	8.29	Call	Bond Future	815.8200	0.8158	1,050.4500	1.0505	28.760	0	0	0
2016/10/31	R204	02/02/2017	8.30	Call	Bond Future	828.4300	0.8284	1,064.5600	1.0646	28.503	0	0	0
2016/10/31	R204	02/02/2017	8.28	Put	Bond Future	172.5800	0.1726	99.6500	0.0996	(42.259)	0	0	0
2016/10/31	R204	02/02/2017	8.30	Put	Bond Future	163.8400	0.1638	93.9200	0.0939	(42.676)	0	0	0
2016/10/31	R204	02/02/2017	8.29	Put	Bond Future	168.1700	0.1682	96.7500	0.0968	(42.469)	0	0	0
2016/10/31	R204	04/05/2017	7.90	Put	Bond Future	513.4300	0.5134	380.3000	0.3803	(25.930)	0	0	0
2016/10/31	R204	04/05/2017			Bond Future	7.9023	103.1866	7.6958	103.4959	(2.613)	0.0000	0.0000	0
2016/10/31	R204	04/05/2017	7.92	Put	Bond Future	499.1100	0.4991	368.7700	0.3688	(26.114)	0	0	0
2016/10/31	R204	04/05/2017	7.90	Call	Bond Future	509.9900	0.5100	686.1000	0.6861	34.532	0	0	0
2016/10/31	R204	04/05/2017	7.91	Put	Bond Future	506.2300	0.5062	374.5000	0.3745	(26.022)	0	0	0
2016/10/31	R204	04/05/2017	7.91	Call	Bond Future	517.7400	0.5177	695.2500	0.6953	34.286	0	0	0
2016/10/31	R204	04/05/2017	7.92	Call	Bond Future	525.5600	0.5256	704.4600	0.7045	34.040	0	0	0
2016/10/31	R204	03/08/2017	7.77	Put	Bond Future	591.2100	0.5912	443.4400	0.4434	(24.995)	0	0	0
2016/10/31	R204	03/08/2017			Bond Future	7.8244	101.2582	7.5800	101.5713	(3.123)	0.0000	0.0000	0
2016/10/31	R204	03/08/2017	7.76	Put	Bond Future	597.5600	0.5976	448.6600	0.4487	(24.918)	0	0	0
2016/10/31	R204	03/08/2017	7.75	Call	Bond Future	508.4800	0.5085	671.9000	0.6719	32.139	0	0	0
2016/10/31	R204	03/08/2017	7.76	Call	Bond Future	515.2200	0.5152	679.4300	0.6794	31.872	0	0	0
2016/10/31	R204	03/08/2017	7.77	Call	Bond Future	521.6600	0.5217	687.0000	0.6870	31.695	0	0	0
2016/10/31	R204	03/08/2017	7.75	Put	Bond Future	603.6200	0.6036	453.9300	0.4539	(24.799)	0	0	0
2016/10/31	R207	03/11/2016			Bond Future	8.1029	99.9158	7.9467	100.3418	(1.928)	0.0000	0.0000	20,120
2016/10/31	R207	03/11/2016	7.94	Call	Bond Future	31.2400	0.0312	110.0500	0.1101	252.273	0	0	0
2016/10/31	R207	03/11/2016	7.93	Put	Bond Future	499.2900	0.4993	143.3400	0.1433	(71.291)	0	0	0
2016/10/31	R207	03/11/2016	7.95	Put	Bond Future	452.5800	0.4526	114.7100	0.1147	(74.654)	0	0	0
2016/10/31	R207	03/11/2016	7.94	Put	Bond Future	475.7100	0.4757	128.5100	0.1285	(72.986)	0	0	0
2016/10/31	R207	03/11/2016	7.95	Call	Bond Future	35.4600	0.0355	123.6000	0.1236	248.562	0	0	0
2016/10/31	R207	03/11/2016	7.93	Call	Bond Future	27.4600	0.0275	97.5200	0.0975	255.135	0	0	0
2016/10/31	R207	02/02/2017	9.24	Call	Bond Future	2,771.9200	2.7719	3,188.4900	3.1885	15.028	0	0	0
2016/10/31	R207	02/02/2017			Bond Future	8.1382	98.1734	7.9675	98.6067	(2.098)	0.0000	0.0000	76,151
2016/10/31	R207	02/02/2017	8.91	Call	Bond Future	2,025.9700	2.0260	2,414.9300	2.4149	19.199	0	0	62
2016/10/31	R207	02/02/2017	9.22	Call	Bond Future	2,725.4900	2.7255	3,140.9300	3.1409	15.243	0	0	0
2016/10/31	R207	02/02/2017	9.23	Call	Bond Future	2,748.6900	2.7487	3,164.7100	3.1647	15.135	0	0	0
2016/10/31	R207	02/02/2017	8.91	Put	Bond Future	96.9000	0.0969	52.5300	0.0525	(45.789)	0	0	0
2016/10/31	R207	02/02/2017	9.22	Put	Bond Future	34.8300	0.0348	16.9400	0.0169	(51.364)	0	0	0
2016/10/31	R207	02/02/2017	9.24	Put	Bond Future	32.3900	0.0324	15.6300	0.0156	(51.744)	0	0	0
2016/10/31	R207	02/02/2017	9.23	Put	Bond Future	33.5900	0.0336	16.2800	0.0163	(51.533)	0	0	0
2016/10/31	R207	04/05/2017	8.21	Put	Bond Future	797.0100	0.7970	601.9000	0.6019	(24.480)	0	0	0
2016/10/31	R207	04/05/2017			Bond Future	8.1620	100.1063	7.9747	100.5454	(2.295)	0.0000	0.0000	0
2016/10/31	R207	04/05/2017	8.22	Call	Bond Future	921.5500	0.9216	1,167.7200	1.1677	26.713	0	0	0
2016/10/31	R207	04/05/2017	8.20	Call	Bond Future	896.5600	0.8966	1,138.6900	1.1387	27.007	0	0	0
2016/10/31	R207	04/05/2017	8.21	Call	Bond Future	909.1500	0.9092	1,153.1600	1.1532	26.839	0	0	0
2016/10/31	R207	04/05/2017	8.20	Put	Bond Future	807.7800	0.8078	610.7900	0.6108	(24.387)	0	0	0
2016/10/31	R207	04/05/2017	8.22	Put	Bond Future	786.0700	0.7861	593.1200	0.5931	(24.546)	0	0	0
2016/10/31	R207	03/08/2017	8.19	Call	Bond Future	1,025.8800	1.0259	1,270.6000	1.2706	23.855	0	0	51

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/31	R207	03/08/2017			Bond Future	8.1498	98.5132	7.9424	98.9589	(2.545)	0.0000	0.0000	0
2016/10/31	R207	03/08/2017	8.39	Put	Bond Future	757.6600	0.7577	586.8300	0.5868	(22.547)	0	0	0
2016/10/31	R207	03/08/2017	8.41	Put	Bond Future	741.1200	0.7411	573.1200	0.5731	(22.668)	0	0	0
2016/10/31	R207	03/08/2017	8.19	Put	Bond Future	939.8300	0.9398	738.8600	0.7389	(21.384)	0	0	0
2016/10/31	R207	03/08/2017	8.40	Put	Bond Future	749.3600	0.7494	579.9400	0.5799	(22.609)	0	0	0
2016/10/31	R207	03/08/2017	8.41	Call	Bond Future	1,296.6700	1.2967	1,574.3600	1.5744	21.416	0	0	0
2016/10/31	R207	03/08/2017	8.39	Call	Bond Future	1,270.6500	1.2706	1,545.5100	1.5455	21.631	0	0	0
2016/10/31	R207	03/08/2017	8.40	Call	Bond Future	1,283.6300	1.2836	1,559.9000	1.5599	21.523	0	0	0
2016/10/31	R208	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R208	03/11/2016			Bond Future	8.2834	95.1601	8.1273	95.7081	(1.885)	0.0000	0.0000	20,674
2016/10/31	R208	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R208	03/11/2016	9.57	Call	Bond Future	4,374.0100	4.3740	4,922.0200	4.9220	12.529	0	0	0
2016/10/31	R208	03/11/2016	9.58	Call	Bond Future	4,407.0300	4.4070	4,955.0400	4.9550	12.435	0	0	0
2016/10/31	R208	03/11/2016	9.59	Call	Bond Future	4,440.0300	4.4400	4,988.0400	4.9880	12.342	0	0	0
2016/10/31	R208	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R208	02/02/2017			Bond Future	8.3257	96.9697	8.1588	97.5273	(2.004)	0.0000	0.0000	31,225
2016/10/31	R208	02/02/2017	8.64	Call	Bond Future	1,516.1100	1.5161	1,909.2200	1.9092	25.929	0	0	0
2016/10/31	R208	02/02/2017	8.63	Put	Bond Future	486.3200	0.4863	319.0100	0.3190	(34.403)	0	0	0
2016/10/31	R208	02/02/2017	8.65	Put	Bond Future	465.8900	0.4659	303.9300	0.3039	(34.764)	0	0	0
2016/10/31	R208	02/02/2017	8.64	Put	Bond Future	476.0200	0.4760	311.4700	0.3115	(34.568)	0	0	0
2016/10/31	R208	02/02/2017	8.65	Call	Bond Future	1,538.8400	1.5388	1,934.5400	1.9345	25.714	0	0	0
2016/10/31	R208	02/02/2017	8.63	Call	Bond Future	1,493.5400	1.4935	1,883.8900	1.8839	26.136	0	0	0
2016/10/31	R208	04/05/2017	8.39	Call	Bond Future	1,275.1600	1.2752	1,584.5800	1.5846	24.265	0	0	0
2016/10/31	R208	04/05/2017			Bond Future	8.3519	95.4752	8.1736	96.0412	(2.135)	0.0000	0.0000	0
2016/10/31	R208	04/05/2017	8.37	Call	Bond Future	1,241.8700	1.2419	1,546.6600	1.5467	24.543	0	0	0
2016/10/31	R208	04/05/2017	8.38	Call	Bond Future	1,258.3200	1.2583	1,565.4300	1.5654	24.406	0	0	0
2016/10/31	R208	04/05/2017	8.37	Put	Bond Future	1,184.6200	1.1846	923.4500	0.9234	(22.047)	0	0	0
2016/10/31	R208	04/05/2017	8.39	Put	Bond Future	1,154.7300	1.1547	898.1900	0.8982	(22.216)	0	0	0
2016/10/31	R208	04/05/2017	8.38	Put	Bond Future	1,169.4700	1.1695	910.6200	0.9106	(22.134)	0	0	0
2016/10/31	R208	03/08/2017	8.32	Call	Bond Future	1,373.5800	1.3736	1,673.0500	1.6731	21.802	0	0	0
2016/10/31	R208	03/08/2017			Bond Future	8.3537	97.4319	8.1624	98.0071	(2.291)	0.0000	0.0000	0
2016/10/31	R208	03/08/2017	8.30	Call	Bond Future	1,343.2000	1.3432	1,638.8400	1.6388	22.010	0	0	0
2016/10/31	R208	03/08/2017	8.31	Call	Bond Future	1,358.1700	1.3582	1,655.7300	1.6557	21.909	0	0	0
2016/10/31	R208	03/08/2017	8.30	Put	Bond Future	1,504.2700	1.5043	1,224.6900	1.2247	(18.586)	0	0	0
2016/10/31	R208	03/08/2017	8.32	Put	Bond Future	1,474.6600	1.4747	1,198.9100	1.1989	(18.699)	0	0	0
2016/10/31	R208	03/08/2017	8.31	Put	Bond Future	1,489.2400	1.4892	1,211.5800	1.2116	(18.644)	0	0	0
2016/10/31	R209	03/11/2016	9.34	Put	Bond Future	756.7100	0.7567	133.4000	0.1334	(82.371)	0	0	345
2016/10/31	R209	03/11/2016	10.26	Call	Bond Future	5,650.7000	5.6507	6,743.2000	6.7432	19.334	0	0	0
2016/10/31	R209	03/11/2016			Bond Future	9.3931	72.8379	9.2374	73.9305	(1.658)	0.0000	0.0000	11,430
2016/10/31	R209	03/11/2016	10.24	Call	Bond Future	5,528.1000	5.5281	6,620.6000	6.6206	19.763	0	0	0
2016/10/31	R209	03/11/2016	8.87	Put	Bond Future	3,772.0500	3.7720	2,679.1600	2.6792	(28.973)	0	0	0
2016/10/31	R209	03/11/2016	8.81	Call	Bond Future	0.4700	0.0005	0.2200	0.0002	(53.191)	0	0	345
2016/10/31	R209	03/11/2016	9.04	Put	Bond Future	2,532.6100	2.5326	1,454.2900	1.4543	(42.577)	0	0	345
2016/10/31	R209	03/11/2016	9.42	Put	Bond Future	464.7700	0.4648	45.5200	0.0455	(90.206)	0	0	0
2016/10/31	R209	03/11/2016	10.25	Call	Bond Future	5,589.4500	5.5895	6,681.9500	6.6820	19.546	0	0	0
2016/10/31	R209	03/11/2016	9.05	Call	Bond Future	21.8700	0.0219	39.2300	0.0392	79.378	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
2016/10/31	R209	03/11/2016	9.45	Call	Bond Future	771.4700	0.7715	1,514.0700	1.5141	96.258	0	0	0
2016/10/31	R209	03/11/2016	10.24	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	R209	03/11/2016	9.04	Call	Bond Future	19.1800	0.0192	33.3700	0.0334	73.983	0	0	0
2016/10/31	R209	03/11/2016	10.25	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	R209	03/11/2016	9.34	Call	Bond Future	386.7900	0.3868	855.9900	0.8560	121.306	0	0	0
2016/10/31	R209	03/11/2016	10.26	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	R209	03/11/2016	9.45	Put	Bond Future	378.6700	0.3787	28.7600	0.0288	(92.405)	0	0	250
2016/10/31	R209	03/11/2016	8.81	Put	Bond Future	4,222.4000	4.2224	3,129.6400	3.1296	(25.880)	0	0	0
2016/10/31	R209	03/11/2016	8.87	Call	Bond Future	1.4200	0.0014	1.0400	0.0010	(26.761)	0	0	250
2016/10/31	R209	03/11/2016	9.42	Call	Bond Future	650.7600	0.6508	1,324.0200	1.3240	103.457	0	0	120
2016/10/31	R209	03/11/2016	9.05	Put	Bond Future	2,462.3200	2.4623	1,387.1700	1.3872	(43.664)	0	0	250
2016/10/31	R209	02/02/2017	9.55	Put	Bond Future	1,883.1400	1.8831	1,415.4600	1.4155	(24.835)	0	0	0
2016/10/31	R209	02/02/2017			Bond Future	9.4375	74.2230	9.2775	75.3358	(1.695)	0.0000	0.0000	47,475
2016/10/31	R209	02/02/2017	9.54	Put	Bond Future	1,913.1500	1.9131	1,440.2400	1.4402	(24.719)	0	0	0
2016/10/31	R209	02/02/2017	9.55	Call	Bond Future	2,650.5600	2.6506	3,295.6100	3.2956	24.336	0	0	0
2016/10/31	R209	02/02/2017	9.53	Call	Bond Future	2,575.6100	2.5756	3,210.1700	3.2102	24.637	0	0	0
2016/10/31	R209	02/02/2017	9.54	Call	Bond Future	2,612.8800	2.6129	3,252.7000	3.2527	24.487	0	0	0
2016/10/31	R209	02/02/2017	9.53	Put	Bond Future	1,943.6600	1.9437	1,465.4900	1.4655	(24.602)	0	0	0
2016/10/31	R209	04/05/2017	9.48	Put	Bond Future	3,087.7800	3.0878	2,606.8300	2.6068	(15.576)	0	0	0
2016/10/31	R209	04/05/2017			Bond Future	9.4757	72.5329	9.3115	73.6655	(1.732)	0.0000	0.0000	0
2016/10/31	R209	04/05/2017	9.47	Put	Bond Future	3,122.5200	3.1225	2,636.6800	2.6367	(15.559)	0	0	0
2016/10/31	R209	04/05/2017	9.46	Call	Bond Future	3,050.5100	3.0505	3,692.3500	3.6924	21.040	0	0	0
2016/10/31	R209	04/05/2017	9.47	Call	Bond Future	3,083.9800	3.0840	3,730.7300	3.7307	20.971	0	0	0
2016/10/31	R209	04/05/2017	9.48	Call	Bond Future	3,117.4400	3.1174	3,769.0800	3.7691	20.903	0	0	0
2016/10/31	R209	04/05/2017	9.46	Put	Bond Future	3,157.3500	3.1574	2,666.6000	2.6666	(15.543)	0	0	0
2016/10/31	R209	03/08/2017			Bond Future	9.5054	74.0196	9.3371	75.1736	(1.771)	0.0000	0.0000	0
2016/10/31	R209	03/08/2017	9.44	Call	Bond Future	3,583.0900	3.5831	4,183.0400	4.1830	16.744	0	0	0
2016/10/31	R209	03/08/2017	9.43	Put	Bond Future	4,064.5100	4.0645	3,507.2100	3.5072	(13.711)	0	0	0
2016/10/31	R209	03/08/2017	9.45	Put	Bond Future	3,992.6900	3.9927	3,441.9700	3.4420	(13.793)	0	0	0
2016/10/31	R209	03/08/2017	9.44	Put	Bond Future	4,028.4700	4.0285	3,474.4700	3.4745	(13.752)	0	0	0
2016/10/31	R209	03/08/2017	9.45	Call	Bond Future	3,615.6200	3.6156	4,218.8500	4.2188	16.684	0	0	0
2016/10/31	R209	03/08/2017	9.43	Call	Bond Future	3,550.7100	3.5507	4,147.3600	4.1474	16.804	0	0	0
2016/10/31	R210	03/11/2016			Bond Future	186.9034	186.9034	186.1332	186.1332	(0.412)	0.0000	0.0000	891
2016/10/31	R210	03/11/2016	188.90	Put	Bond Future	1,996.6300	1.9966	2,766.8200	2.7668	38.574	0	0	0
2016/10/31	R210	03/11/2016	188.92	Put	Bond Future	2,016.6300	2.0166	2,786.8200	2.7868	38.192	0	0	0
2016/10/31	R210	03/11/2016	188.91	Put	Bond Future	2,006.6300	2.0066	2,776.8200	2.7768	38.382	0	0	0
2016/10/31	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R210	02/02/2017	190.85	Put	Bond Future	380.8700	0.3809	1,167.1400	1.1671	206.441	0	0	0
2016/10/31	R210	02/02/2017			Bond Future	190.4691	190.4691	189.6829	189.6829	(0.413)	0.0000	0.0000	1,699
2016/10/31	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R210	02/02/2017	190.84	Put	Bond Future	370.8700	0.3709	1,157.1400	1.1571	212.007	0	0	0
2016/10/31	R210	02/02/2017	190.86	Put	Bond Future	390.8700	0.3909	1,177.1400	1.1771	201.159	0	0	0
2016/10/31	R210	04/05/2017			Bond Future	191.9139	191.9139	191.1069	191.1069	(0.421)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/31	R210	04/05/2017	192.31	Put	Bond Future	396.0600	0.3961	1,203.1300	1.2031	203.775	0	0	0
2016/10/31	R210	04/05/2017	192.33	Put	Bond Future	416.0600	0.4161	1,223.1300	1.2231	193.979	0	0	0
2016/10/31	R210	04/05/2017	192.32	Put	Bond Future	406.0600	0.4061	1,213.1300	1.2131	198.756	0	0	0
2016/10/31	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R210	03/08/2017	196.29	Put	Bond Future	433.2700	0.4333	1,261.6500	1.2617	191.193	0	0	0
2016/10/31	R210	03/08/2017			Bond Future	195.8567	195.8567	195.0283	195.0283	(0.423)	0.0000	0.0000	0
2016/10/31	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R210	03/08/2017	196.28	Put	Bond Future	423.2700	0.4233	1,251.6500	1.2517	195.710	0	0	0
2016/10/31	R210	03/08/2017	196.30	Put	Bond Future	443.2700	0.4433	1,271.6500	1.2717	186.879	0	0	0
2016/10/31	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R211	03/11/2016			Bond Future	141.4851	141.4851	141.4708	141.4708	(0.010)	0.0000	0.0000	56
2016/10/31	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R211	03/11/2016	141.74	Put	Bond Future	254.8600	0.2549	269.2100	0.2692	5.631	0	0	0
2016/10/31	R211	03/11/2016	141.76	Put	Bond Future	274.8600	0.2749	289.2100	0.2892	5.221	0	0	0
2016/10/31	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R211	03/11/2016	141.75	Put	Bond Future	264.8600	0.2649	279.2100	0.2792	5.418	0	0	0
2016/10/31	R212	03/11/2016			Bond Future	148.3213	148.3213	148.1508	148.1508	(0.115)	0.0000	0.0000	3,049
2016/10/31	R212	03/11/2016	148.11	Call	Bond Future	211.3000	0.2113	40.7800	0.0408	(80.700)	0	0	0
2016/10/31	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R212	03/11/2016	148.12	Call	Bond Future	201.3000	0.2013	30.7800	0.0308	(84.709)	0	0	0
2016/10/31	R212	03/11/2016	148.10	Call	Bond Future	221.3000	0.2213	50.7800	0.0508	(77.054)	0	0	0
2016/10/31	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R212	02/02/2017			Bond Future	149.2016	149.2016	149.0267	149.0267	(0.117)	0.0000	0.0000	3,380
2016/10/31	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R212	02/02/2017	149.27	Put	Bond Future	68.4200	0.0684	243.3300	0.2433	255.642	0	0	0
2016/10/31	R212	02/02/2017	149.29	Put	Bond Future	88.4200	0.0884	263.3300	0.2633	197.817	0	0	0
2016/10/31	R212	02/02/2017	149.28	Put	Bond Future	78.4200	0.0784	253.3300	0.2533	223.043	0	0	0
2016/10/31	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R212	04/05/2017			Bond Future	152.1478	152.1478	151.9652	151.9652	(0.120)	0.0000	0.0000	0
2016/10/31	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R212	04/05/2017	152.23	Put	Bond Future	82.2200	0.0822	264.7700	0.2648	222.026	0	0	0
2016/10/31	R212	04/05/2017	152.25	Put	Bond Future	102.2200	0.1022	284.7700	0.2848	178.585	0	0	0
2016/10/31	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R212	04/05/2017	152.24	Put	Bond Future	92.2200	0.0922	274.7700	0.2748	197.951	0	0	0
2016/10/31	R212	03/08/2017			Bond Future	153.2435	153.2435	153.0535	153.0535	(0.124)	0.0000	0.0000	0
2016/10/31	R212	03/08/2017	153.34	Put	Bond Future	96.4700	0.0965	286.4500	0.2864	196.932	0	0	0
2016/10/31	R212	03/08/2017	153.36	Put	Bond Future	116.4700	0.1165	306.4500	0.3064	163.115	0	0	0
2016/10/31	R212	03/08/2017	153.35	Put	Bond Future	106.4700	0.1065	296.4500	0.2964	178.435	0	0	0
2016/10/31	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/31	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R213	03/11/2016			Bond Future	9.2785	83.4658	9.1127	84.6094	(1.787)	0.0000	0.0000	4,280
2016/10/31	R213	03/11/2016	10.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R213	03/11/2016	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R213	03/11/2016	10.18	Call	Bond Future	5,845.4000	5.8454	6,989.0800	6.9891	19.565	0	0	0
2016/10/31	R213	03/11/2016	10.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/31	R213	03/11/2016	10.19	Call	Bond Future	5,906.8900	5.9069	7,050.5700	7.0506	19.362	0	0	0
2016/10/31	R213	03/11/2016	10.20	Call	Bond Future	5,968.3000	5.9683	7,111.9800	7.1120	19.163	0	0	0
2016/10/31	R213	02/02/2017	9.40	Call	Bond Future	2,406.7100	2.4067	3,066.3800	3.0664	27.410	0	0	0
2016/10/31	R213	02/02/2017	9.42	Call	Bond Future	2,479.8000	2.4798	3,150.7300	3.1507	27.056	0	0	0
2016/10/31	R213	02/02/2017			Bond Future	9.3285	85.0530	9.1574	86.2178	(1.834)	0.0000	0.0000	48,069
2016/10/31	R213	02/02/2017	9.41	Call	Bond Future	2,443.2000	2.4432	3,108.5100	3.1085	27.231	0	0	0
2016/10/31	R213	02/02/2017	9.40	Put	Bond Future	1,926.2400	1.9262	1,421.1200	1.4211	(26.223)	0	0	0
2016/10/31	R213	02/02/2017	9.42	Put	Bond Future	1,865.7300	1.8657	1,371.8700	1.3719	(26.470)	0	0	0
2016/10/31	R213	02/02/2017	9.41	Put	Bond Future	1,895.8900	1.8959	1,396.4100	1.3964	(26.345)	0	0	0
2016/10/31	R213	04/05/2017			Bond Future	9.3680	83.1746	9.1919	84.3600	(1.879)	0.0000	0.0000	0
2016/10/31	R213	04/05/2017	9.35	Put	Bond Future	3,077.7500	3.0777	2,518.7600	2.5188	(18.162)	0	0	0
2016/10/31	R213	04/05/2017	9.37	Put	Bond Future	3,011.7900	3.0118	2,461.0800	2.4611	(18.285)	0	0	0
2016/10/31	R213	04/05/2017	9.35	Call	Bond Future	2,957.8800	2.9579	3,584.2900	3.5843	21.178	0	0	0
2016/10/31	R213	04/05/2017	9.36	Put	Bond Future	3,044.7500	3.0448	2,489.9100	2.4899	(18.223)	0	0	0
2016/10/31	R213	04/05/2017	9.36	Call	Bond Future	2,991.6500	2.9917	3,622.2100	3.6222	21.077	0	0	0
2016/10/31	R213	04/05/2017	9.37	Call	Bond Future	3,025.3900	3.0254	3,660.0800	3.6601	20.979	0	0	0
2016/10/31	R213	03/08/2017	9.33	Put	Bond Future	3,911.6500	3.9117	3,330.7400	3.3307	(14.851)	0	0	0
2016/10/31	R213	03/08/2017			Bond Future	9.3982	84.8791	9.2170	86.0868	(1.928)	0.0000	0.0000	0
2016/10/31	R213	03/08/2017	9.35	Put	Bond Future	3,844.3200	3.8443	3,270.3100	3.2703	(14.931)	0	0	0
2016/10/31	R213	03/08/2017	9.33	Call	Bond Future	3,459.9000	3.4599	4,086.6600	4.0867	18.115	0	0	0
2016/10/31	R213	03/08/2017	9.34	Put	Bond Future	3,877.8800	3.8779	3,300.4200	3.3004	(14.891)	0	0	0
2016/10/31	R213	03/08/2017	9.34	Call	Bond Future	3,492.5600	3.4926	4,122.7700	4.1228	18.044	0	0	0
2016/10/31	R213	03/08/2017	9.35	Call	Bond Future	3,525.3700	3.5254	4,159.0300	4.1590	17.974	0	0	0
2016/10/31	R214	03/11/2016	10.35	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	R214	03/11/2016			Bond Future	9.4782	73.1074	9.3225	74.2502	(1.643)	0.0000	0.0000	17,734
2016/10/31	R214	03/11/2016	10.34	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	R214	03/11/2016	10.35	Call	Bond Future	5,885.7600	5.8858	7,028.5900	7.0286	19.417	0	0	0
2016/10/31	R214	03/11/2016	10.33	Call	Bond Future	5,759.8100	5.7598	6,902.6400	6.9026	19.841	0	0	0
2016/10/31	R214	03/11/2016	10.34	Call	Bond Future	5,822.8400	5.8228	6,965.6700	6.9657	19.627	0	0	0
2016/10/31	R214	03/11/2016	10.33	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	R214	02/02/2017			Bond Future	9.5242	74.4977	9.3642	75.6616	(1.680)	0.0000	0.0000	30,884
2016/10/31	R214	02/02/2017	9.67	Call	Bond Future	2,913.7100	2.9137	3,602.8500	3.6029	23.652	0	0	0
2016/10/31	R214	02/02/2017	9.66	Put	Bond Future	1,909.6800	1.9097	1,429.4600	1.4295	(25.147)	0	0	0
2016/10/31	R214	02/02/2017	9.68	Put	Bond Future	1,849.6300	1.8496	1,380.4200	1.3804	(25.368)	0	0	0
2016/10/31	R214	02/02/2017	9.67	Put	Bond Future	1,879.5500	1.8796	1,404.7000	1.4047	(25.264)	0	0	0
2016/10/31	R214	02/02/2017	9.68	Call	Bond Future	2,953.8500	2.9538	3,648.6300	3.6486	23.521	0	0	0
2016/10/31	R214	02/02/2017	9.66	Call	Bond Future	2,873.6800	2.8737	3,557.4500	3.5575	23.794	0	0	0
2016/10/31	R214	04/05/2017	9.58	Put	Bond Future	3,237.8800	3.2379	2,684.9100	2.6849	(17.078)	0	0	0
2016/10/31	R214	04/05/2017			Bond Future	9.5613	72.6652	9.3973	73.8501	(1.715)	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
2016/10/31	R214	04/05/2017	9.57	Put	Bond Future	3,272.6600	3.2727	2,715.6400	2.7156	(17.020)	0	0	0
2016/10/31	R214	04/05/2017	9.58	Call	Bond Future	3,371.0100	3.3710	4,002.9500	4.0030	18.746	0	0	0
2016/10/31	R214	04/05/2017	9.56	Call	Bond Future	3,298.6800	3.2987	3,922.5100	3.9225	18.912	0	0	0
2016/10/31	R214	04/05/2017	9.57	Call	Bond Future	3,334.6500	3.3346	3,962.5400	3.9625	18.829	0	0	0
2016/10/31	R214	04/05/2017	9.56	Put	Bond Future	3,307.9500	3.3080	2,746.8700	2.7469	(16.962)	0	0	0
2016/10/31	R214	03/08/2017	9.51	Call	Bond Future	3,750.4200	3.7504	4,371.3800	4.3714	16.557	0	0	0
2016/10/31	R214	03/08/2017			Bond Future	9.5907	74.1545	9.4226	75.3618	(1.752)	0.0000	0.0000	0
2016/10/31	R214	03/08/2017	9.52	Call	Bond Future	3,785.1600	3.7852	4,409.5300	4.4095	16.495	0	0	0
2016/10/31	R214	03/08/2017	9.53	Call	Bond Future	3,820.3000	3.8203	4,447.5600	4.4476	16.419	0	0	0
2016/10/31	R214	03/08/2017	9.51	Put	Bond Future	4,325.7500	4.3257	3,739.4300	3.7394	(13.554)	0	0	0
2016/10/31	R214	03/08/2017	9.53	Put	Bond Future	4,252.2500	4.2523	3,672.2300	3.6722	(13.640)	0	0	0
2016/10/31	R214	03/08/2017	9.52	Put	Bond Future	4,288.7400	4.2887	3,705.8300	3.7058	(13.592)	0	0	0
2016/10/31	R248	03/11/2016	10.38	Call	Bond Future	7,319.2200	7.3192	8,780.2600	8.7803	19.962	0	0	0
2016/10/31	R248	03/11/2016			Bond Future	9.5283	93.9183	9.3725	95.3794	(1.635)	0.0000	0.0000	29,358
2016/10/31	R248	03/11/2016	10.39	Call	Bond Future	7,398.9200	7.3989	8,859.9700	8.8600	19.747	0	0	0
2016/10/31	R248	03/11/2016	10.37	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	R248	03/11/2016	10.39	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	R248	03/11/2016	10.37	Call	Bond Future	7,239.3600	7.2394	8,700.4000	8.7004	20.182	0	0	0
2016/10/31	R248	03/11/2016	10.38	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/10/31	R248	02/02/2017	9.76	Put	Bond Future	2,400.9500	2.4009	1,805.5100	1.8055	(24.800)	0	0	0
2016/10/31	R248	02/02/2017	9.78	Put	Bond Future	2,328.3900	2.3284	1,745.7900	1.7458	(25.022)	0	0	0
2016/10/31	R248	02/02/2017			Bond Future	9.5759	95.7043	9.4157	97.1924	(1.672)	0.0000	0.0000	61,702
2016/10/31	R248	02/02/2017	9.77	Put	Bond Future	2,364.4500	2.3644	1,775.4400	1.7754	(24.911)	0	0	0
2016/10/31	R248	02/02/2017	9.76	Call	Bond Future	4,060.5400	4.0605	4,953.1900	4.9532	21.984	0	0	0
2016/10/31	R248	02/02/2017	9.77	Call	Bond Future	4,112.6600	4.1127	5,011.7400	5.0117	21.861	0	0	0
2016/10/31	R248	02/02/2017	9.78	Call	Bond Future	4,165.0600	4.1651	5,070.5500	5.0706	21.740	0	0	0
2016/10/31	R248	04/05/2017	9.66	Call	Bond Future	4,625.9800	4.6260	5,439.4200	5.4394	17.584	0	0	0
2016/10/31	R248	04/05/2017			Bond Future	9.6144	93.1475	9.4502	94.6623	(1.708)	0.0000	0.0000	0
2016/10/31	R248	04/05/2017	9.67	Call	Bond Future	4,672.7600	4.6728	5,491.1100	5.4911	17.513	0	0	0
2016/10/31	R248	04/05/2017	9.65	Put	Bond Future	4,256.9800	4.2570	3,550.7200	3.5507	(16.591)	0	0	0
2016/10/31	R248	04/05/2017	9.67	Put	Bond Future	4,169.9700	4.1700	3,473.5300	3.4735	(16.701)	0	0	0
2016/10/31	R248	04/05/2017	9.65	Call	Bond Future	4,579.4100	4.5794	5,387.9400	5.3879	17.656	0	0	0
2016/10/31	R248	04/05/2017	9.66	Put	Bond Future	4,213.2900	4.2133	3,511.9400	3.5119	(16.646)	0	0	0
2016/10/31	R248	03/08/2017			Bond Future	9.6453	95.0565	9.4768	96.6000	(1.746)	0.0000	0.0000	0
2016/10/31	R248	03/08/2017	9.57	Call	Bond Future	5,048.7800	5.0488	5,828.2000	5.8282	15.438	0	0	0
2016/10/31	R248	03/08/2017	9.56	Put	Bond Future	5,780.2300	5.7802	5,011.9600	5.0120	(13.291)	0	0	0
2016/10/31	R248	03/08/2017	9.58	Put	Bond Future	5,686.1900	5.6862	4,925.6100	4.9256	(13.376)	0	0	0
2016/10/31	R248	03/08/2017	9.57	Put	Bond Future	5,732.8800	5.7329	4,968.7900	4.9688	(13.328)	0	0	0
2016/10/31	R248	03/08/2017	9.58	Call	Bond Future	5,093.5100	5.0935	5,876.4400	5.8764	15.371	0	0	0
2016/10/31	R248	03/08/2017	9.56	Call	Bond Future	5,004.5500	5.0045	5,779.7900	5.7798	15.491	0	0	0
Total													1060527