



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 09/11/2016 TO 09/11/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	2025	02/02/2017	130.01	Put	Bond Future	621.7200	0.6217	887.5800	0.8876	42.762	0	0	0
2016/11/09	2025	02/02/2017			Bond Future	129.3883	129.3883	129.1224	129.1224	(0.205)	0.0000	0.0000	3,231
2016/11/09	2025	02/02/2017	130.00	Put	Bond Future	611.7200	0.6117	877.5800	0.8776	43.461	0	0	0
2016/11/09	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2025	02/02/2017	129.99	Put	Bond Future	601.7200	0.6017	867.5800	0.8676	44.183	0	0	0
2016/11/09	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2025	04/05/2017			Bond Future	131.9253	131.9253	131.6517	131.6517	(0.207)	0.0000	0.0000	0
2016/11/09	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2025	04/05/2017	132.56	Put	Bond Future	634.6900	0.6347	908.3300	0.9083	43.114	0	0	0
2016/11/09	2025	04/05/2017	132.58	Put	Bond Future	654.6900	0.6547	928.3300	0.9283	41.797	0	0	0
2016/11/09	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2025	04/05/2017	132.57	Put	Bond Future	644.6900	0.6447	918.3300	0.9183	42.445	0	0	0
2016/11/09	2025	03/08/2017			Bond Future	133.2890	133.2890	133.0077	133.0077	(0.211)	0.0000	0.0000	0
2016/11/09	2025	03/08/2017	133.96	Put	Bond Future	671.0400	0.6710	952.2500	0.9522	41.907	0	0	0
2016/11/09	2025	03/08/2017	133.98	Put	Bond Future	691.0400	0.6910	972.2500	0.9722	40.694	0	0	0
2016/11/09	2025	03/08/2017	133.97	Put	Bond Future	681.0400	0.6810	962.2500	0.9622	41.291	0	0	0
2016/11/09	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2030	02/02/2017			Bond Future	9.1026	91.8526	9.2610	90.7395	1.740	0.0000	0.0000	28,782
2016/11/09	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2030	02/02/2017	9.29	Call	Bond Future	1,314.9600	1.3150	201.8100	0.2018	(84.653)	0	0	0
2016/11/09	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2030	02/02/2017	9.30	Call	Bond Future	1,384.4000	1.3844	271.2500	0.2713	(80.407)	0	0	0
2016/11/09	2030	02/02/2017	9.31	Call	Bond Future	1,453.7700	1.4538	340.6200	0.3406	(76.570)	0	0	0
2016/11/09	2030	04/05/2017	9.33	Call	Bond Future	1,295.2900	1.2953	158.5800	0.1586	(87.757)	0	0	0
2016/11/09	2030	04/05/2017			Bond Future	9.1429	93.6486	9.3069	92.5119	1.793	0.0000	0.0000	0
2016/11/09	2030	04/05/2017	9.34	Call	Bond Future	1,363.8200	1.3638	227.1100	0.2271	(83.348)	0	0	0
2016/11/09	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2030	04/05/2017	9.32	Call	Bond Future	1,226.6900	1.2267	89.9800	0.0900	(92.665)	0	0	0
2016/11/09	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2030	03/08/2017	9.33	Call	Bond Future	1,066.8000	1.0668	0.0000	0.0000	(100.000)	0	0	0
2016/11/09	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	26.5800	0.0266	100.000	0	0	0
2016/11/09	2030	03/08/2017			Bond Future	9.1741	91.5506	9.3439	90.3893	1.851	0.0000	0.0000	0
2016/11/09	2030	03/08/2017	9.34	Call	Bond Future	1,134.6700	1.1347	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	2030	03/08/2017	9.35	Call	Bond Future	1,202.4600	1.2025	41.2100	0.0412	(96.573)	0	0	0
2016/11/09	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	94.4500	0.0945	100.000	0	0	0
2016/11/09	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2032	02/02/2017	9.53	Call	Bond Future	3,686.5200	3.6865	2,924.6500	2.9246	(20.666)	0	0	0
2016/11/09	2032	02/02/2017			Bond Future	9.2152	95.1302	9.3784	93.8985	1.771	0.0000	0.0000	14,080
2016/11/09	2032	02/02/2017	9.51	Call	Bond Future	3,589.7700	3.5898	2,839.7600	2.8398	(20.893)	0	0	0
2016/11/09	2032	02/02/2017	9.52	Call	Bond Future	3,637.9200	3.6379	2,881.9600	2.8820	(20.780)	0	0	0
2016/11/09	2032	02/02/2017	9.51	Put	Bond Future	1,381.9400	1.3819	1,863.6300	1.8636	34.856	0	0	0
2016/11/09	2032	02/02/2017	9.53	Put	Bond Future	1,331.6800	1.3317	1,801.5100	1.8015	35.281	0	0	0
2016/11/09	2032	02/02/2017	9.52	Put	Bond Future	1,356.5400	1.3565	1,832.2800	1.8323	35.070	0	0	0
2016/11/09	2032	04/05/2017	9.45	Call	Bond Future	4,108.5300	4.1085	3,319.1900	3.3192	(19.212)	0	0	0
2016/11/09	2032	04/05/2017			Bond Future	9.2545	92.8304	9.4232	91.5728	1.822	0.0000	0.0000	0
2016/11/09	2032	04/05/2017	9.46	Call	Bond Future	4,151.2300	4.1512	3,356.5400	3.3565	(19.143)	0	0	0
2016/11/09	2032	04/05/2017	9.44	Put	Bond Future	2,684.1000	2.6841	3,157.7600	3.1578	17.647	0	0	0
2016/11/09	2032	04/05/2017	9.46	Put	Bond Future	2,622.0700	2.6221	3,085.0200	3.0850	17.656	0	0	0
2016/11/09	2032	04/05/2017	9.44	Call	Bond Future	4,066.0400	4.0660	3,282.0600	3.2821	(19.281)	0	0	0
2016/11/09	2032	04/05/2017	9.45	Put	Bond Future	2,652.9400	2.6529	3,121.2400	3.1212	17.652	0	0	0
2016/11/09	2032	03/08/2017	9.43	Put	Bond Future	3,569.5200	3.5695	4,145.6300	4.1456	16.140	0	0	0
2016/11/09	2032	03/08/2017			Bond Future	9.2838	94.7233	9.4580	93.4387	1.876	0.0000	0.0000	0
2016/11/09	2032	03/08/2017	9.45	Put	Bond Future	3,504.1900	3.5042	4,071.0800	4.0711	16.177	0	0	0
2016/11/09	2032	03/08/2017	9.44	Put	Bond Future	3,536.7300	3.5367	4,108.2300	4.1082	16.159	0	0	0
2016/11/09	2032	03/08/2017	9.44	Call	Bond Future	4,690.0100	4.6900	3,976.9300	3.9769	(15.204)	0	0	0
2016/11/09	2032	03/08/2017	9.43	Call	Bond Future	4,649.5700	4.6496	3,941.1000	3.9411	(15.237)	0	0	0
2016/11/09	2032	03/08/2017	9.45	Call	Bond Future	4,730.6100	4.7306	4,012.9200	4.0129	(15.171)	0	0	0
2016/11/09	2033	02/02/2017			Bond Future	108.8596	108.8596	108.8018	108.8018	(0.053)	0.0000	0.0000	5,278
2016/11/09	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2033	02/02/2017	109.70	Put	Bond Future	840.4200	0.8404	898.1800	0.8982	6.873	0	0	0
2016/11/09	2033	02/02/2017	109.71	Put	Bond Future	850.4200	0.8504	908.1800	0.9082	6.792	0	0	0
2016/11/09	2033	02/02/2017	109.72	Put	Bond Future	860.4200	0.8604	918.1800	0.9182	6.713	0	0	0
2016/11/09	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2033	04/05/2017			Bond Future	109.9549	109.9549	109.8938	109.8938	(0.056)	0.0000	0.0000	0
2016/11/09	2033	04/05/2017	110.83	Put	Bond Future	875.1000	0.8751	936.2100	0.9362	6.983	0	0	0
2016/11/09	2033	04/05/2017	110.85	Put	Bond Future	895.1000	0.8951	956.2100	0.9562	6.827	0	0	0
2016/11/09	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2033	04/05/2017	110.84	Put	Bond Future	885.1000	0.8851	946.2100	0.9462	6.904	0	0	0
2016/11/09	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2033	03/08/2017	113.14	Put	Bond Future	938.0200	0.9380	1,002.0100	1.0020	6.822	0	0	0
2016/11/09	2033	03/08/2017			Bond Future	112.2020	112.2020	112.1380	112.1380	(0.057)	0.0000	0.0000	0
2016/11/09	2033	03/08/2017	113.13	Put	Bond Future	928.0200	0.9280	992.0100	0.9920	6.895	0	0	0
2016/11/09	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2033	03/08/2017	113.12	Put	Bond Future	918.0200	0.9180	982.0100	0.9820	6.970	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	2037	02/02/2017	9.68	Put	Bond Future	1,570.5200		1.5705	2,046.0800	2.0461	30.280	0	0	0
2016/11/09	2037	02/02/2017			Bond Future	9.3835		92.2520	9.5465	90.8996	1.736	0.0000	0.0000	41,574
2016/11/09	2037	02/02/2017	9.67	Put	Bond Future	1,599.0500		1.5991	2,080.8900	2.0809	30.133	0	0	0
2016/11/09	2037	02/02/2017	9.68	Call	Bond Future	4,008.0900		4.0081	3,131.2500	3.1313	(21.877)	0	0	0
2016/11/09	2037	02/02/2017	9.66	Call	Bond Future	3,904.1600		3.9042	3,040.0800	3.0401	(22.132)	0	0	0
2016/11/09	2037	02/02/2017	9.67	Call	Bond Future	3,956.0600		3.9561	3,085.5000	3.0855	(22.006)	0	0	0
2016/11/09	2037	02/02/2017	9.66	Put	Bond Future	1,627.8300		1.6278	2,116.1500	2.1162	29.998	0	0	0
2016/11/09	2037	04/05/2017			Bond Future	9.4252		94.0558	9.5932	92.6751	1.782	0.0000	0.0000	0
2016/11/09	2037	04/05/2017	9.58	Put	Bond Future	3,153.1200		3.1531	3,812.2400	3.8122	20.904	0	0	0
2016/11/09	2037	04/05/2017	9.60	Put	Bond Future	3,082.2600		3.0823	3,731.8600	3.7319	21.075	0	0	0
2016/11/09	2037	04/05/2017	9.59	Put	Bond Future	3,117.6600		3.1177	3,772.0100	3.7720	20.988	0	0	0
2016/11/09	2037	04/05/2017	9.60	Call	Bond Future	4,518.2500		4.5182	3,787.1500	3.7871	(16.181)	0	0	0
2016/11/09	2037	04/05/2017	9.58	Call	Bond Future	4,426.5900		4.4266	3,705.0100	3.7050	(16.301)	0	0	0
2016/11/09	2037	04/05/2017	9.59	Call	Bond Future	4,472.4500		4.4725	3,746.1000	3.7461	(16.241)	0	0	0
2016/11/09	2037	03/08/2017	9.57	Call	Bond Future	5,090.1300		5.0901	4,284.8900	4.2849	(15.820)	0	0	0
2016/11/09	2037	03/08/2017			Bond Future	9.4593		91.7156	9.6324	90.3054	1.831	0.0000	0.0000	0
2016/11/09	2037	03/08/2017	9.58	Call	Bond Future	5,133.7500		5.1338	4,324.5600	4.3246	(15.762)	0	0	0
2016/11/09	2037	03/08/2017	9.56	Put	Bond Future	4,221.9100		4.2219	4,830.8300	4.8308	14.423	0	0	0
2016/11/09	2037	03/08/2017	9.57	Put	Bond Future	4,184.4500		4.1844	4,789.4200	4.7894	14.458	0	0	0
2016/11/09	2037	03/08/2017	9.58	Put	Bond Future	4,146.9700		4.1470	4,747.9900	4.7480	14.493	0	0	0
2016/11/09	2037	03/08/2017	9.56	Call	Bond Future	5,046.3800		5.0464	4,245.0900	4.2451	(15.879)	0	0	0
2016/11/09	2038	02/02/2017	137.07	Put	Bond Future	1,402.8300		1.4028	1,822.3100	1.8223	29.902	0	0	0
2016/11/09	2038	02/02/2017			Bond Future	135.6672		135.6672	135.2477	135.2477	(0.309)	0.0000	0.0000	22,164
2016/11/09	2038	02/02/2017	137.06	Put	Bond Future	1,392.8300		1.3928	1,812.3100	1.8123	30.117	0	0	0
2016/11/09	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2038	02/02/2017	137.05	Put	Bond Future	1,382.8300		1.3828	1,802.3100	1.8023	30.335	0	0	0
2016/11/09	2038	04/05/2017	139.77	Put	Bond Future	1,442.5100		1.4425	1,872.9400	1.8729	29.839	0	0	0
2016/11/09	2038	04/05/2017			Bond Future	138.3275		138.3275	137.8971	137.8971	(0.311)	0.0000	0.0000	0
2016/11/09	2038	04/05/2017	139.79	Put	Bond Future	1,462.5100		1.4625	1,892.9400	1.8929	29.431	0	0	0
2016/11/09	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2038	04/05/2017	139.78	Put	Bond Future	1,452.5100		1.4525	1,882.9400	1.8829	29.634	0	0	0
2016/11/09	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2038	03/08/2017			Bond Future	139.6552		139.6552	139.2141	139.2141	(0.316)	0.0000	0.0000	0
2016/11/09	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2038	03/08/2017	141.16	Put	Bond Future	1,504.8200		1.5048	1,945.9300	1.9459	29.313	0	0	0
2016/11/09	2038	03/08/2017	141.18	Put	Bond Future	1,524.8200		1.5248	1,965.9300	1.9659	28.929	0	0	0
2016/11/09	2038	03/08/2017	141.17	Put	Bond Future	1,514.8200		1.5148	1,955.9300	1.9559	29.120	0	0	0
2016/11/09	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2040	02/02/2017	9.58	Call	Bond Future	3,578.1600		3.5782	2,739.7000	2.7397	(23.433)	0	0	0
2016/11/09	2040	02/02/2017			Bond Future	9.4284		96.1735	9.5913	94.7215	1.728	0.0000	0.0000	8,119
2016/11/09	2040	02/02/2017	9.59	Call	Bond Future	3,629.3900		3.6294	2,783.8300	2.7838	(23.298)	0	0	0
2016/11/09	2040	02/02/2017	9.60	Call	Bond Future	3,680.9600		3.6810	2,828.3400	2.8283	(23.163)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	2040	02/02/2017	9.58	Put	Bond Future	2,225.4400	2.2254	2,839.0100	2.8390	27.571	0	0	0
2016/11/09	2040	02/02/2017	9.60	Put	Bond Future	2,152.1100	2.1521	2,751.5200	2.7515	27.852	0	0	0
2016/11/09	2040	02/02/2017	9.59	Put	Bond Future	2,188.5400	2.1885	2,795.0100	2.7950	27.711	0	0	0
2016/11/09	2040	04/05/2017			Bond Future	9.4699	98.0541	9.6378	96.5717	1.772	0.0000	0.0000	0
2016/11/09	2040	04/05/2017	9.62	Put	Bond Future	3,477.2700	3.4773	4,191.6300	4.1916	20.544	0	0	0
2016/11/09	2040	04/05/2017	9.64	Put	Bond Future	3,400.3800	3.4004	4,104.7000	4.1047	20.713	0	0	0
2016/11/09	2040	04/05/2017	9.62	Call	Bond Future	4,804.4400	4.8044	4,036.3800	4.0364	(15.986)	0	0	0
2016/11/09	2040	04/05/2017	9.63	Put	Bond Future	3,438.5200	3.4385	4,147.8500	4.1479	20.629	0	0	0
2016/11/09	2040	04/05/2017	9.63	Call	Bond Future	4,853.0600	4.8531	4,079.9700	4.0800	(15.930)	0	0	0
2016/11/09	2040	04/05/2017	9.64	Call	Bond Future	4,902.1600	4.9022	4,124.0600	4.1241	(15.873)	0	0	0
2016/11/09	2040	03/08/2017			Bond Future	9.5041	95.5450	9.6771	94.0310	1.820	0.0000	0.0000	0
2016/11/09	2040	03/08/2017	9.61	Put	Bond Future	4,603.7500	4.6038	5,203.7900	5.2038	13.034	0	0	0
2016/11/09	2040	03/08/2017	9.63	Put	Bond Future	4,523.0200	4.5230	5,112.1900	5.1122	13.026	0	0	0
2016/11/09	2040	03/08/2017	9.61	Call	Bond Future	5,535.3100	5.5353	4,621.3500	4.6213	(16.511)	0	0	0
2016/11/09	2040	03/08/2017	9.62	Put	Bond Future	4,563.4000	4.5634	5,158.0000	5.1580	13.030	0	0	0
2016/11/09	2040	03/08/2017	9.62	Call	Bond Future	5,582.1800	5.5822	4,662.7800	4.6628	(16.470)	0	0	0
2016/11/09	2040	03/08/2017	9.63	Call	Bond Future	5,628.9000	5.6289	4,704.0700	4.7041	(16.430)	0	0	0
2016/11/09	2044	02/02/2017			Bond Future	9.4419	93.4455	9.5945	92.0661	1.616	0.0000	0.0000	20,162
2016/11/09	2044	02/02/2017	9.77	Call	Bond Future	4,600.5700	4.6006	3,684.9400	3.6849	(19.903)	0	0	0
2016/11/09	2044	02/02/2017	9.76	Put	Bond Future	1,706.1500	1.7062	2,176.1700	2.1762	27.549	0	0	0
2016/11/09	2044	02/02/2017	9.78	Put	Bond Future	1,647.0200	1.6470	2,104.7400	2.1047	27.791	0	0	0
2016/11/09	2044	02/02/2017	9.77	Put	Bond Future	1,676.4600	1.6765	2,140.2300	2.1402	27.664	0	0	0
2016/11/09	2044	02/02/2017	9.78	Call	Bond Future	4,657.7900	4.6578	3,736.1100	3.7361	(19.788)	0	0	0
2016/11/09	2044	02/02/2017	9.76	Call	Bond Future	4,543.4600	4.5435	3,634.0800	3.6341	(20.015)	0	0	0
2016/11/09	2044	04/05/2017			Bond Future	9.4820	95.2727	9.6391	93.8644	1.657	0.0000	0.0000	0
2016/11/09	2044	04/05/2017	9.67	Call	Bond Future	5,080.5000	5.0805	4,333.1900	4.3332	(14.709)	0	0	0
2016/11/09	2044	04/05/2017	9.66	Put	Bond Future	3,437.5200	3.4375	4,103.1900	4.1032	19.365	0	0	0
2016/11/09	2044	04/05/2017	9.68	Put	Bond Future	3,361.7100	3.3617	4,017.9500	4.0180	19.521	0	0	0
2016/11/09	2044	04/05/2017	9.67	Put	Bond Future	3,399.3100	3.3993	4,060.2600	4.0603	19.444	0	0	0
2016/11/09	2044	04/05/2017	9.68	Call	Bond Future	5,130.8800	5.1309	4,378.8600	4.3789	(14.657)	0	0	0
2016/11/09	2044	04/05/2017	9.66	Call	Bond Future	5,030.6000	5.0306	4,288.0100	4.2880	(14.761)	0	0	0
2016/11/09	2044	03/08/2017			Bond Future	9.5150	92.8321	9.6767	91.3937	1.699	0.0000	0.0000	0
2016/11/09	2044	03/08/2017	9.62	Put	Bond Future	4,696.2100	4.6962	5,258.8200	5.2588	11.980	0	0	0
2016/11/09	2044	03/08/2017	9.64	Put	Bond Future	4,614.3800	4.6144	5,166.0400	5.1660	11.955	0	0	0
2016/11/09	2044	03/08/2017	9.63	Put	Bond Future	4,655.3000	4.6553	5,212.1200	5.2121	11.961	0	0	0
2016/11/09	2044	03/08/2017	9.64	Call	Bond Future	5,729.6100	5.7296	4,842.9300	4.8429	(15.475)	0	0	0
2016/11/09	2044	03/08/2017	9.62	Call	Bond Future	5,634.5400	5.6345	4,758.8100	4.7588	(15.542)	0	0	0
2016/11/09	2044	03/08/2017	9.63	Call	Bond Future	5,682.1500	5.6822	4,800.6300	4.8006	(15.514)	0	0	0
2016/11/09	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2046	02/02/2017	137.14	Put	Bond Future	1,557.6800	1.5577	1,629.6900	1.6297	4.623	0	0	0
2016/11/09	2046	02/02/2017			Bond Future	135.5823	135.5823	135.5103	135.5103	(0.053)	0.0000	0.0000	17,789
2016/11/09	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2046	02/02/2017	137.13	Put	Bond Future	1,547.6800	1.5477	1,619.6900	1.6197	4.653	0	0	0
2016/11/09	2046	02/02/2017	137.15	Put	Bond Future	1,567.6800	1.5677	1,639.6900	1.6397	4.593	0	0	0
2016/11/09	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	2046	04/05/2017			Bond Future	136.7125		136.6366		(0.056)	0.0000	0.0000	0
2016/11/09	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2046	04/05/2017	138.32	Put	Bond Future	1,607.4700	1.6075	1,683.4500	1.6834	4.727	0	0	0
2016/11/09	2046	04/05/2017	138.34	Put	Bond Future	1,627.4700	1.6275	1,703.4500	1.7034	4.669	0	0	0
2016/11/09	2046	04/05/2017	138.33	Put	Bond Future	1,617.4700	1.6175	1,693.4500	1.6934	4.697	0	0	0
2016/11/09	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2046	03/08/2017	141.17	Put	Bond Future	1,663.4200	1.6634	1,743.0600	1.7431	4.788	0	0	0
2016/11/09	2046	03/08/2017			Bond Future	139.5066	139.5066	139.4269	139.4269	(0.057)	0.0000	0.0000	0
2016/11/09	2046	03/08/2017	141.19	Put	Bond Future	1,683.4200	1.6834	1,763.0600	1.7631	4.731	0	0	0
2016/11/09	2046	03/08/2017	141.18	Put	Bond Future	1,673.4200	1.6734	1,753.0600	1.7531	4.759	0	0	0
2016/11/09	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2050	02/02/2017	144.97	Put	Bond Future	801.8700	0.8019	879.3300	0.8793	9.660	0	0	0
2016/11/09	2050	02/02/2017			Bond Future	144.1681	144.1681	144.0907	144.0907	(0.054)	0.0000	0.0000	23,975
2016/11/09	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2050	02/02/2017	144.96	Put	Bond Future	791.8700	0.7919	869.3300	0.8693	9.782	0	0	0
2016/11/09	2050	02/02/2017	144.98	Put	Bond Future	811.8700	0.8119	889.3300	0.8893	9.541	0	0	0
2016/11/09	2050	04/05/2017			Bond Future	146.9950	146.9950	146.9131	146.9131	(0.056)	0.0000	0.0000	0
2016/11/09	2050	04/05/2017	147.83	Put	Bond Future	835.0200	0.8350	916.8900	0.9169	9.805	0	0	0
2016/11/09	2050	04/05/2017	147.85	Put	Bond Future	855.0200	0.8550	936.8900	0.9369	9.575	0	0	0
2016/11/09	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2050	04/05/2017	147.84	Put	Bond Future	845.0200	0.8450	926.8900	0.9269	9.689	0	0	0
2016/11/09	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2050	03/08/2017			Bond Future	148.3372	148.3372	148.2514	148.2514	(0.058)	0.0000	0.0000	0
2016/11/09	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	2050	03/08/2017	149.22	Put	Bond Future	882.7700	0.8828	968.6500	0.9686	9.728	0	0	0
2016/11/09	2050	03/08/2017	149.24	Put	Bond Future	902.7700	0.9028	988.6500	0.9886	9.513	0	0	0
2016/11/09	2050	03/08/2017	149.23	Put	Bond Future	892.7700	0.8928	978.6500	0.9786	9.619	0	0	0
2016/11/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	AL37	02/02/2017			Index Future	516.2010	516.2010	514.0280	514.0280	(0.421)	0.0000	0.0000	7
2016/11/09	AL37	04/05/2017			Index Future	526.2890	526.2890	524.0650	524.0650	(0.423)	0.0000	0.0000	0
2016/11/09	AL37	03/08/2017			Index Future	537.0110	537.0110	534.7360	534.7360	(0.424)	0.0000	0.0000	0
2016/11/09	AL7T	02/02/2017			Index Future	600.2410	600.2410	594.8970	594.8970	(0.890)	0.0000	0.0000	2
2016/11/09	AL7T	04/05/2017			Index Future	611.9710	611.9710	606.5130	606.5130	(0.892)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	AL7T	03/08/2017			Index Future	624.4380	624.4380	618.8630	618.8630	(0.893)	0.0000	0.0000	0
2016/11/09	ALBI	02/02/2017			Index Future	546.4810	546.4810	540.6210	540.6210	(1.072)	0.0000	0.0000	611
2016/11/09	ALBI	04/05/2017			Index Future	557.1600	557.1600	551.1770	551.1770	(1.074)	0.0000	0.0000	0
2016/11/09	ALBI	03/08/2017			Index Future	568.5110	568.5110	562.4000	562.4000	(1.075)	0.0000	0.0000	0
2016/11/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/09	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	EL28	02/02/2017			Bond Future	130.2888	130.2888	130.2266	130.2266	(0.048)	0.0000	0.0000	0
2016/11/09	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	EL28	02/02/2017	135.10	Put	Bond Future	4,811.2100	4.8112	4,873.3800	4.8734	1.292	0	0	0
2016/11/09	EL28	02/02/2017	135.12	Put	Bond Future	4,831.2100	4.8312	4,893.3800	4.8934	1.287	0	0	0
2016/11/09	EL28	02/02/2017	135.11	Put	Bond Future	4,821.2100	4.8212	4,883.3800	4.8834	1.290	0	0	0
2016/11/09	EL28	04/05/2017			Bond Future	131.1613	131.1613	131.0955	131.0955	(0.050)	0.0000	0.0000	0
2016/11/09	EL28	04/05/2017	137.90	Put	Bond Future	6,738.7100	6.7387	6,804.5500	6.8046	0.977	0	0	0
2016/11/09	EL28	04/05/2017	137.92	Put	Bond Future	6,758.7100	6.7587	6,824.5500	6.8246	0.974	0	0	0
2016/11/09	EL28	04/05/2017	137.91	Put	Bond Future	6,748.7100	6.7487	6,814.5500	6.8146	0.976	0	0	0
2016/11/09	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	EL28	03/08/2017			Bond Future		133.8422	133.8422	133.7730	133.7730	(0.052)	0.0000	0.0000	0
2016/11/09	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	EL28	03/08/2017	135.16	Put	Bond Future		1,317.8100	1.3178	1,387.0200	1.3870	5.252	0	0	0
2016/11/09	EL28	03/08/2017	135.18	Put	Bond Future		1,337.8100	1.3378	1,407.0200	1.4070	5.173	0	0	0
2016/11/09	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	EL28	03/08/2017	135.17	Put	Bond Future		1,327.8100	1.3278	1,397.0200	1.3970	5.212	0	0	0
2016/11/09	ES33	02/02/2017			Bond Future		10.2963	80.9610	10.4534	79.9416	1.527	0.0000	0.0000	8,789
2016/11/09	ES33	02/02/2017	10.59	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	ES33	02/02/2017	10.61	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	ES33	02/02/2017	10.59	Call	Bond Future		1,888.8000	1.8888	869.4500	0.8694	(53.968)	0	0	0
2016/11/09	ES33	02/02/2017	10.60	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	ES33	02/02/2017	10.60	Call	Bond Future		1,951.8900	1.9519	932.5400	0.9325	(52.224)	0	0	0
2016/11/09	ES33	02/02/2017	10.61	Call	Bond Future		2,014.9000	2.0149	995.5500	0.9956	(50.591)	0	0	0
2016/11/09	ES33	04/05/2017			Bond Future		10.3661	78.7496	10.5286	77.7087	1.568	0.0000	0.0000	0
2016/11/09	ES33	04/05/2017	10.55	Call	Bond Future		1,176.1800	1.1762	135.3300	0.1353	(88.494)	0	0	0
2016/11/09	ES33	04/05/2017	10.54	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	ES33	04/05/2017	10.56	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	ES33	04/05/2017	10.55	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	ES33	04/05/2017	10.56	Call	Bond Future		1,239.3600	1.2394	198.5100	0.1985	(83.983)	0	0	0
2016/11/09	ES33	04/05/2017	10.54	Call	Bond Future		1,112.9300	1.1129	72.0800	0.0721	(93.523)	0	0	0
2016/11/09	ES33	03/08/2017			Bond Future		10.4264	80.3553	10.5944	79.2921	1.611	0.0000	0.0000	0
2016/11/09	ES33	03/08/2017	10.53	Put	Bond Future		0.0000	0.0000	404.8900	0.4049	100.000	0	0	0
2016/11/09	ES33	03/08/2017	10.55	Put	Bond Future		0.0000	0.0000	278.7900	0.2788	100.000	0	0	0
2016/11/09	ES33	03/08/2017	10.54	Put	Bond Future		0.0000	0.0000	341.8000	0.3418	100.000	0	0	0
2016/11/09	ES33	03/08/2017	10.55	Call	Bond Future		784.4400	0.7844	0.0000	0.0000	(100.000)	0	0	0
2016/11/09	ES33	03/08/2017	10.53	Call	Bond Future		658.3400	0.6583	0.0000	0.0000	(100.000)	0	0	0
2016/11/09	ES33	03/08/2017	10.54	Call	Bond Future		721.4300	0.7214	0.0000	0.0000	(100.000)	0	0	0
2016/11/09	ES42	02/02/2017			Bond Future		10.4060	85.5287	10.5632	84.3511	1.510	0.0000	0.0000	8,777
2016/11/09	ES42	04/05/2017			Bond Future		10.4749	82.9378	10.6375	81.7355	1.552	0.0000	0.0000	0
2016/11/09	ES42	03/08/2017			Bond Future		10.5341	84.6294	10.7019	83.4014	1.592	0.0000	0.0000	0
2016/11/09	GOVI	02/02/2017	533.34	Call	GOVI		108,630.0000	10.8630	50,820.0000	5.0820	(53.217)	0	0	0
2016/11/09	GOVI	02/02/2017			GOVI		544.2030	544.2030	538.4220	538.4220	(1.062)	0.0000	0.0000	486
2016/11/09	GOVI	02/02/2017	533.32	Call	GOVI		108,830.0000	10.8830	51,020.0000	5.1020	(53.120)	0	0	0
2016/11/09	GOVI	02/02/2017	533.33	Call	GOVI		108,730.0000	10.8730	50,920.0000	5.0920	(53.168)	0	0	0
2016/11/09	GOVI	02/02/2017	533.32	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	GOVI	02/02/2017	533.34	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	GOVI	02/02/2017	533.33	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	GOVI	04/05/2017			GOVI		554.8380	554.8380	548.9350	548.9350	(1.064)	0.0000	0.0000	0
2016/11/09	GOVI	04/05/2017	262.19	Call	GOVI		2,926,480.0000	292.6480	2,867,450.0000	286.7450	(2.017)	0	0	0
2016/11/09	GOVI	04/05/2017	262.20	Call	GOVI		2,926,380.0000	292.6380	2,867,350.0000	286.7350	(2.017)	0	0	0
2016/11/09	GOVI	04/05/2017	262.18	Call	GOVI		2,926,580.0000	292.6580	2,867,550.0000	286.7550	(2.017)	0	0	0
2016/11/09	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	GOVI	04/05/2017	262.18	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	GOVI	03/08/2017			GOVI	566.1410	566.1410	560.1130	560.1130	(1.065)	0.0000	0.0000	0
2016/11/09	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	9,970.0000	0.9970	100.000	0	0	0
2016/11/09	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	9,770.0000	0.9770	100.000	0	0	0
2016/11/09	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	9,870.0000	0.9870	100.000	0	0	0
2016/11/09	GOVI	03/08/2017	561.09	Call	GOVI	50,510.0000	5.0510	0.0000	0.0000	(100.000)	0	0	0
2016/11/09	GOVI	03/08/2017	561.10	Call	GOVI	50,410.0000	5.0410	0.0000	0.0000	(100.000)	0	0	0
2016/11/09	GOVI	03/08/2017	561.11	Call	GOVI	50,310.0000	5.0310	0.0000	0.0000	(100.000)	0	0	0
2016/11/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/09	IGOV	02/02/2017			Index Future	253.2250	253.2250	253.0290	253.0290	(0.077)	0.0000	0.0000	1,070
2016/11/09	IGOV	04/05/2017			Index Future	258.1890	258.1890	257.9850	257.9850	(0.079)	0.0000	0.0000	0
2016/11/09	IGOV	03/08/2017			Index Future	263.4630	263.4630	263.2530	263.2530	(0.080)	0.0000	0.0000	0
2016/11/09	ILBI	02/02/2017			Index Future	685.8840	685.8840	685.1310	685.1310	(0.110)	0.0000	0.0000	155
2016/11/09	ILBI	04/05/2017			Index Future	699.2280	699.2280	698.4590	698.4590	(0.110)	0.0000	0.0000	0
2016/11/09	ILBI	03/08/2017			Index Future	712.9910	712.9910	712.2070	712.2070	(0.110)	0.0000	0.0000	0
2016/11/09	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/09	IS01	16/03/2017			Interest Rate Swap	100.0084	100.0084	100.0088	100.0088	0.000	0.0000	0.0000	0
2016/11/09	IS01	15/06/2017			Interest Rate Swap	99.6302	99.6302	99.6354	99.6354	0.005	0.0000	0.0000	0
2016/11/09	IS01	21/09/2017			Interest Rate Swap	99.6676	99.6676	99.6829	99.6829	0.015	0.0000	0.0000	0
2016/11/09	IS01	21/12/2017			Interest Rate Swap	99.9454	99.9454	99.9702	99.9702	0.025	0.0000	0.0000	0
2016/11/09	IS02	18/12/2017			Interest Rate Swap	99.9723	99.9723	99.9964	99.9964	0.024	0.0000	0.0000	0
2016/11/09	IS02	16/03/2018			Interest Rate Swap	99.2532	99.2532	99.2892	99.2892	0.036	0.0000	0.0000	0
2016/11/09	IS02	15/06/2018			Interest Rate Swap	98.9162	98.9162	98.9667	98.9667	0.051	0.0000	0.0000	0
2016/11/09	IS02	21/09/2018			Interest Rate Swap	98.9715	98.9715	99.0378	99.0378	0.067	0.0000	0.0000	0
2016/11/09	IS02	21/12/2018			Interest Rate Swap	99.4600	99.4600	99.5400	99.5400	0.080	0.0000	0.0000	0
2016/11/09	IS05	17/12/2020			Interest Rate Swap	97.6658	97.6658	97.9623	97.9623	0.304	0.0000	0.0000	0
2016/11/09	IS05	16/03/2021			Interest Rate Swap	96.9736	96.9736	97.3025	97.3025	0.339	0.0000	0.0000	0
2016/11/09	IS05	15/06/2021			Interest Rate Swap	96.2460	96.2460	96.6098	96.6098	0.378	0.0000	0.0000	0
2016/11/09	IS05	21/09/2021			Interest Rate Swap	96.4912	96.4912	96.8880	96.8880	0.411	0.0000	0.0000	0
2016/11/09	IS05	21/12/2021			Interest Rate Swap	98.7163	98.7163	99.1330	99.1330	0.422	0.0000	0.0000	50
2016/11/09	IS10	17/12/2025			Interest Rate Swap	97.3039	97.3039	98.0043	98.0043	0.720	0.0000	0.0000	0
2016/11/09	IS10	16/03/2026			Interest Rate Swap	94.3750	94.3750	95.0894	95.0894	0.757	0.0000	0.0000	0
2016/11/09	IS10	15/06/2026			Interest Rate Swap	93.1467	93.1467	93.8668	93.8668	0.773	0.0000	0.0000	0
2016/11/09	IS10	21/09/2026			Interest Rate Swap	95.2517	95.2517	95.9653	95.9653	0.749	0.0000	0.0000	0
2016/11/09	IS10	21/12/2026			Interest Rate Swap	98.9281	98.9281	99.6322	99.6322	0.712	0.0000	0.0000	0
2016/11/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/09	JBAF	16/11/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/11/09	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10,000
2016/11/09	JBAF	18/01/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/09	JBAF	15/02/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/09	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	1,000
2016/11/09	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/11/09	JBAF	20/09/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/11/09	JBAF	20/12/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/11/09	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/09	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/11/09	JBAF	19/09/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/09	R023	02/02/2017	8.85	Call	Bond Future	2,581.1300	2.5811	2,185.5100	2.1855	(15.327)	0	0	0
2016/11/09	R023	02/02/2017			Bond Future	8.3901	100.4248	8.5147	99.8554	1.485	0.0000	0.0000	16,470
2016/11/09	R023	02/02/2017	8.86	Call	Bond Future	2,614.7400	2.6147	2,216.4000	2.2164	(15.234)	0	0	0
2016/11/09	R023	02/02/2017	8.84	Put	Bond Future	510.4600	0.5105	687.0400	0.6870	34.592	0	0	0
2016/11/09	R023	02/02/2017	8.86	Put	Bond Future	488.1700	0.4882	659.2900	0.6593	35.053	0	0	0
2016/11/09	R023	02/02/2017	8.84	Call	Bond Future	2,547.7000	2.5477	2,154.8200	2.1548	(15.421)	0	0	0
2016/11/09	R023	02/02/2017	8.85	Put	Bond Future	499.2100	0.4992	673.0500	0.6731	34.823	0	0	0
2016/11/09	R023	04/05/2017	8.61	Call	Bond Future	2,253.5400	2.2535	1,916.7500	1.9168	(14.945)	0	0	0
2016/11/09	R023	04/05/2017			Bond Future	8.4135	98.4550	8.5452	97.8725	1.565	0.0000	0.0000	0
2016/11/09	R023	04/05/2017	8.59	Call	Bond Future	2,201.8300	2.2018	1,869.5400	1.8695	(15.092)	0	0	0
2016/11/09	R023	04/05/2017	8.60	Call	Bond Future	2,227.6100	2.2276	1,893.0600	1.8931	(15.018)	0	0	0
2016/11/09	R023	04/05/2017	8.59	Put	Bond Future	1,421.9400	1.4219	1,672.1700	1.6722	17.598	0	0	0
2016/11/09	R023	04/05/2017	8.61	Put	Bond Future	1,385.7700	1.3858	1,631.5000	1.6315	17.732	0	0	0
2016/11/09	R023	04/05/2017	8.60	Put	Bond Future	1,403.7700	1.4038	1,651.7400	1.6517	17.665	0	0	0
2016/11/09	R023	03/08/2017	8.60	Put	Bond Future	1,765.7800	1.7658	2,046.4300	2.0464	15.894	0	0	0
2016/11/09	R023	03/08/2017			Bond Future	8.4181	100.4621	8.5575	99.8663	1.655	0.0000	0.0000	0
2016/11/09	R023	03/08/2017	8.59	Put	Bond Future	1,784.0800	1.7841	2,066.9500	2.0669	15.855	0	0	0
2016/11/09	R023	03/08/2017	8.60	Call	Bond Future	2,542.5700	2.5426	2,227.3900	2.2274	(12.396)	0	0	0
2016/11/09	R023	03/08/2017	8.58	Call	Bond Future	2,494.2600	2.4943	2,183.2000	2.1832	(12.471)	0	0	0
2016/11/09	R023	03/08/2017	8.59	Call	Bond Future	2,518.3600	2.5184	2,205.4000	2.2054	(12.427)	0	0	0
2016/11/09	R023	03/08/2017	8.58	Put	Bond Future	1,802.5200	1.8025	2,087.2900	2.0873	15.798	0	0	0
2016/11/09	R035	02/02/2017			Bond Future	9.3327	99.9522	9.4906	98.6414	1.691	0.0000	0.0000	5,762
2016/11/09	R035	02/02/2017	9.51	Call	Bond Future	1,470.0500	1.4700	159.2900	0.1593	(89.164)	0	0	0
2016/11/09	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R035	02/02/2017	9.52	Call	Bond Future	1,551.9600	1.5520	241.2000	0.2412	(84.458)	0	0	0
2016/11/09	R035	02/02/2017	9.50	Call	Bond Future	1,388.0400	1.3880	77.2800	0.0773	(94.432)	0	0	0
2016/11/09	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R035	04/05/2017			Bond Future	9.3716	97.4023	9.5345	96.0638	1.738	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R035	04/05/2017	9.55	Call	Bond Future	1,464.5500	1.4646	126.1400	0.1261	(91.387)	0	0	0
2016/11/09	R035	04/05/2017	9.53	Call	Bond Future	1,302.0600	1.3021	0.0000	0.0000	(100.000)	0	0	0
2016/11/09	R035	04/05/2017	9.54	Call	Bond Future	1,383.3600	1.3834	44.9500	0.0450	(96.751)	0	0	0
2016/11/09	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	36.3500	0.0363	100.000	0	0	0
2016/11/09	R035	03/08/2017			Bond Future	9.4014	99.3881	9.5693	98.0210	1.786	0.0000	0.0000	0
2016/11/09	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	560.4900	0.5605	100.000	0	0	0
2016/11/09	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	398.2200	0.3982	100.000	0	0	0
2016/11/09	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	479.3000	0.4793	100.000	0	0	0
2016/11/09	R035	03/08/2017	9.50	Call	Bond Future	806.5500	0.8066	0.0000	0.0000	(100.000)	0	0	0
2016/11/09	R035	03/08/2017	9.51	Call	Bond Future	887.7400	0.8877	0.0000	0.0000	(100.000)	0	0	0
2016/11/09	R035	03/08/2017	9.52	Call	Bond Future	968.8200	0.9688	0.0000	0.0000	(100.000)	0	0	0
2016/11/09	R186	02/02/2017	8.00	Put	Bond Future	5,389.5300	5.3895	6,265.4500	6.2654	16.252	0	0	0
2016/11/09	R186	02/02/2017	9.40	Call	Bond Future	5,368.6300	5.3686	4,474.8100	4.4748	(16.649)	0	0	0
2016/11/09	R186	02/02/2017	8.81	Put	Bond Future	1,596.3500	1.5963	2,029.6200	2.0296	27.141	0	0	0
2016/11/09	R186	02/02/2017	9.10	Put	Bond Future	903.6600	0.9037	1,172.8200	1.1728	29.786	0	0	2,546
2016/11/09	R186	02/02/2017			Bond Future	8.6837	113.2392	8.8327	112.1942	1.717	0.0000	0.0000	102,663
2016/11/09	R186	02/02/2017	9.50	Call	Bond Future	5,931.5700	5.9316	5,008.3600	5.0084	(15.564)	0	0	0
2016/11/09	R186	02/02/2017	8.43	Put	Bond Future	3,034.9300	3.0349	3,696.7200	3.6967	21.806	0	0	0
2016/11/09	R186	02/02/2017	8.80	Put	Bond Future	1,625.8900	1.6259	2,065.5900	2.0656	27.044	0	0	0
2016/11/09	R186	02/02/2017	8.87	Call	Bond Future	2,731.4500	2.7314	2,082.0100	2.0820	(23.776)	0	0	0
2016/11/09	R186	02/02/2017	8.90	Put	Bond Future	1,348.2700	1.3483	1,725.4500	1.7254	27.975	0	0	750
2016/11/09	R186	02/02/2017	8.00	Call	Bond Future	424.4200	0.4244	255.3900	0.2554	(39.826)	0	0	7,000
2016/11/09	R186	02/02/2017	8.60	Call	Bond Future	1,720.9700	1.7210	1,237.4100	1.2374	(28.098)	0	0	7,000
2016/11/09	R186	02/02/2017	8.81	Call	Bond Future	2,482.6900	2.4827	1,871.0100	1.8710	(24.638)	0	0	0
2016/11/09	R186	02/02/2017	8.37	Call	Bond Future	1,076.8400	1.0768	727.8300	0.7278	(32.411)	0	0	500
2016/11/09	R186	02/02/2017	8.62	Put	Bond Future	2,236.4600	2.2365	2,785.8700	2.7859	24.566	0	0	0
2016/11/09	R186	02/02/2017	8.79	Call	Bond Future	2,402.4900	2.4025	1,803.6800	1.8037	(24.925)	0	0	0
2016/11/09	R186	02/02/2017	8.95	Call	Bond Future	3,081.4100	3.0814	2,383.7100	2.3837	(22.642)	0	0	0
2016/11/09	R186	02/02/2017	9.02	Call	Bond Future	3,403.7500	3.4038	2,666.9500	2.6669	(21.647)	0	0	0
2016/11/09	R186	02/02/2017	8.87	Put	Bond Future	1,427.4600	1.4275	1,822.9700	1.8230	27.707	0	0	500
2016/11/09	R186	02/02/2017	9.50	Put	Bond Future	367.5200	0.3675	489.2600	0.4893	33.125	0	0	13,500
2016/11/09	R186	02/02/2017	8.43	Call	Bond Future	1,226.2600	1.2263	843.1000	0.8431	(31.246)	0	0	750
2016/11/09	R186	02/02/2017	8.80	Call	Bond Future	2,442.4100	2.4424	1,837.1600	1.8372	(24.781)	0	0	0
2016/11/09	R186	02/02/2017	8.90	Call	Bond Future	2,860.3000	2.8603	2,192.5300	2.1925	(23.346)	0	0	0
2016/11/09	R186	02/02/2017	9.40	Put	Bond Future	465.7900	0.4658	616.9200	0.6169	32.446	0	0	750
2016/11/09	R186	02/02/2017	9.10	Call	Bond Future	3,789.1900	3.7892	3,013.4000	3.0134	(20.474)	0	0	0
2016/11/09	R186	02/02/2017	8.37	Put	Bond Future	3,319.0400	3.3190	4,014.9800	4.0150	20.968	0	0	0
2016/11/09	R186	02/02/2017	8.60	Put	Bond Future	2,313.2400	2.3132	2,874.6300	2.8746	24.269	0	0	0
2016/11/09	R186	02/02/2017	8.62	Call	Bond Future	1,786.1500	1.7862	1,290.6100	1.2906	(27.743)	0	0	500
2016/11/09	R186	02/02/2017	8.79	Put	Bond Future	1,655.8400	1.6558	2,101.9800	2.1020	26.943	0	0	0
2016/11/09	R186	02/02/2017	8.95	Put	Bond Future	1,223.8300	1.2238	1,571.0800	1.5711	28.374	0	0	2,546
2016/11/09	R186	02/02/2017	9.02	Put	Bond Future	1,064.8400	1.0648	1,372.9900	1.3730	28.939	0	0	500
2016/11/09	R186	04/05/2017			Bond Future	8.7152	115.4530	8.8708	114.3853	1.784	0.0000	0.0000	0
2016/11/09	R186	04/05/2017	8.89	Put	Bond Future	2,319.0500	2.3191	2,784.3600	2.7844	20.065	0	0	0
2016/11/09	R186	04/05/2017	8.91	Put	Bond Future	2,262.5600	2.2626	2,718.0300	2.7180	20.131	0	0	0
2016/11/09	R186	04/05/2017	8.90	Put	Bond Future	2,290.6700	2.2907	2,751.0500	2.7511	20.098	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	R186	04/05/2017	8.91	Call	Bond Future	3,597.5100	3.5975	2,985.3300	2.9853	(17.017)	0	0	0
2016/11/09	R186	04/05/2017	8.89	Call	Bond Future	3,517.9100	3.5179	2,915.5700	2.9156	(17.122)	0	0	0
2016/11/09	R186	04/05/2017	8.90	Call	Bond Future	3,557.6000	3.5576	2,950.3300	2.9503	(17.070)	0	0	0
2016/11/09	R186	03/08/2017	8.93	Put	Bond Future	2,899.0200	2.8990	3,292.5300	3.2925	13.574	0	0	0
2016/11/09	R186	03/08/2017			Bond Future	8.7336	112.5007	8.8958	111.4096	1.857	0.0000	0.0000	0
2016/11/09	R186	03/08/2017	8.92	Put	Bond Future	2,927.2800	2.9273	3,325.5300	3.3255	13.605	0	0	0
2016/11/09	R186	03/08/2017	8.91	Call	Bond Future	4,141.8200	4.1418	3,453.3800	3.4534	(16.622)	0	0	0
2016/11/09	R186	03/08/2017	8.93	Call	Bond Future	4,218.5200	4.2185	3,520.9600	3.5210	(16.536)	0	0	0
2016/11/09	R186	03/08/2017	8.92	Call	Bond Future	4,180.0900	4.1801	3,487.2700	3.4873	(16.574)	0	0	0
2016/11/09	R186	03/08/2017	8.91	Put	Bond Future	2,955.7500	2.9557	3,358.3800	3.3584	13.622	0	0	0
2016/11/09	R197	02/02/2017			Bond Future	300.1339	300.1339	299.9692	299.9692	(0.055)	0.0000	0.0000	1,246
2016/11/09	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R197	02/02/2017	302.57	Put	Bond Future	2,436.1100	2.4361	2,600.7500	2.6007	6.758	0	0	0
2016/11/09	R197	02/02/2017	302.59	Put	Bond Future	2,456.1100	2.4561	2,620.7500	2.6207	6.703	0	0	0
2016/11/09	R197	02/02/2017	302.58	Put	Bond Future	2,446.1100	2.4461	2,610.7500	2.6107	6.731	0	0	0
2016/11/09	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R197	04/05/2017	308.58	Put	Bond Future	2,561.3300	2.5613	2,735.1200	2.7351	6.785	0	0	0
2016/11/09	R197	04/05/2017			Bond Future	306.0187	306.0187	305.8449	305.8449	(0.057)	0.0000	0.0000	0
2016/11/09	R197	04/05/2017	308.60	Put	Bond Future	2,581.3300	2.5813	2,755.1200	2.7551	6.733	0	0	0
2016/11/09	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R197	04/05/2017	308.59	Put	Bond Future	2,571.3300	2.5713	2,745.1200	2.7451	6.759	0	0	0
2016/11/09	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R197	03/08/2017			Bond Future	305.3730	305.3730	305.1913	305.1913	(0.060)	0.0000	0.0000	0
2016/11/09	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R197	03/08/2017	308.05	Put	Bond Future	2,677.0000	2.6770	2,858.7300	2.8587	6.789	0	0	0
2016/11/09	R197	03/08/2017	308.07	Put	Bond Future	2,697.0000	2.6970	2,878.7300	2.8787	6.738	0	0	0
2016/11/09	R197	03/08/2017	308.06	Put	Bond Future	2,687.0000	2.6870	2,868.7300	2.8687	6.763	0	0	0
2016/11/09	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R202	02/02/2017			Bond Future	249.3478	249.3478	249.2131	249.2131	(0.054)	0.0000	0.0000	35,809
2016/11/09	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R202	02/02/2017	251.72	Put	Bond Future	2,372.2400	2.3722	2,506.8700	2.5069	5.675	0	0	0
2016/11/09	R202	02/02/2017	251.74	Put	Bond Future	2,392.2400	2.3922	2,526.8700	2.5269	5.628	0	0	0
2016/11/09	R202	02/02/2017	251.73	Put	Bond Future	2,382.2400	2.3822	2,516.8700	2.5169	5.651	0	0	0
2016/11/09	R202	04/05/2017	256.73	Put	Bond Future	2,493.0500	2.4931	2,635.2300	2.6352	5.703	0	0	0
2016/11/09	R202	04/05/2017			Bond Future	254.2369	254.2369	254.0948	254.0948	(0.056)	0.0000	0.0000	0
2016/11/09	R202	04/05/2017	256.72	Put	Bond Future	2,483.0500	2.4831	2,625.2300	2.6252	5.726	0	0	0
2016/11/09	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R202	04/05/2017	256.71	Put	Bond Future	2,473.0500	2.4731	2,615.2300	2.6152	5.749	0	0	0
2016/11/09	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	R202	03/08/2017			Bond Future	255.7677	255.7677	255.6187	255.6187	(0.058)	0.0000	0.0000	0
2016/11/09	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R202	03/08/2017	258.35	Put	Bond Future	2,582.3200	2.5823	2,731.2800	2.7313	5.768	0	0	0
2016/11/09	R202	03/08/2017	258.37	Put	Bond Future	2,602.3200	2.6023	2,751.2800	2.7513	5.724	0	0	0
2016/11/09	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R202	03/08/2017	258.36	Put	Bond Future	2,592.3200	2.5923	2,741.2800	2.7413	5.746	0	0	0
2016/11/09	R203	02/02/2017	7.70	Call	Bond Future	180.2900	0.1803	166.5000	0.1665	(7.649)	0	0	0
2016/11/09	R203	02/02/2017	7.71	Put	Bond Future	75.3500	0.0754	134.1600	0.1342	78.049	0	0	0
2016/11/09	R203	02/02/2017			Bond Future	7.5224	103.7112	7.6488	103.6380	1.680	0.0000	0.0000	24,463
2016/11/09	R203	02/02/2017	7.71	Call	Bond Future	183.9500	0.1839	169.5900	0.1696	(7.806)	0	0	0
2016/11/09	R203	02/02/2017	7.72	Call	Bond Future	187.8600	0.1879	172.9100	0.1729	(7.958)	0	0	0
2016/11/09	R203	02/02/2017	7.70	Put	Bond Future	77.4700	0.0775	136.8500	0.1369	76.649	0	0	0
2016/11/09	R203	02/02/2017	7.72	Put	Bond Future	73.4700	0.0735	131.6900	0.1317	79.243	0	0	0
2016/11/09	R203	04/05/2017	6.91	Call	Bond Future	74.5000	0.0745	79.3500	0.0793	6.510	0	0	0
2016/11/09	R203	04/05/2017	6.92	Put	Bond Future	150.2900	0.1503	231.3200	0.2313	53.916	0	0	0
2016/11/09	R203	04/05/2017			Bond Future	7.1316	101.5651	7.3507	101.4884	3.072	0.0000	0.0000	0
2016/11/09	R203	04/05/2017	6.92	Call	Bond Future	76.1500	0.0762	80.5300	0.0805	5.752	0	0	0
2016/11/09	R203	04/05/2017	6.93	Call	Bond Future	77.5300	0.0775	81.7100	0.0817	5.391	0	0	0
2016/11/09	R203	04/05/2017	6.91	Put	Bond Future	152.1500	0.1521	233.6500	0.2336	53.566	0	0	0
2016/11/09	R203	04/05/2017	6.93	Put	Bond Future	148.1600	0.1482	228.9900	0.2290	54.556	0	0	0
2016/11/09	R203	03/08/2017	4.89	Call	Bond Future	52.2900	0.0523	104.5600	0.1046	99.962	0	0	0
2016/11/09	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/09	R203	03/08/2017	4.87	Call	Bond Future	51.0200	0.0510	103.4000	0.1034	102.666	0	0	0
2016/11/09	R203	03/08/2017	4.88	Call	Bond Future	51.6500	0.0517	103.9800	0.1040	101.317	0	0	0
2016/11/09	R203	03/08/2017	4.87	Put	Bond Future	28.9000	0.0289	81.2800	0.0813	181.246	0	0	0
2016/11/09	R203	03/08/2017	4.89	Put	Bond Future	28.0200	0.0280	80.2900	0.0803	186.545	0	0	0
2016/11/09	R203	03/08/2017	4.88	Put	Bond Future	28.4500	0.0285	80.7800	0.0808	183.937	0	0	0
2016/11/09	R204	02/02/2017	8.28	Call	Bond Future	1,029.8200	1.0298	888.0000	0.8880	(13.771)	0	0	0
2016/11/09	R204	02/02/2017			Bond Future	7.7274	101.5062	7.8347	101.3223	1.389	0.0000	0.0000	30,155
2016/11/09	R204	02/02/2017	8.29	Call	Bond Future	1,044.0700	1.0441	901.3100	0.9013	(13.673)	0	0	0
2016/11/09	R204	02/02/2017	8.30	Call	Bond Future	1,058.3800	1.0584	914.7000	0.9147	(13.575)	0	0	0
2016/11/09	R204	02/02/2017	8.28	Put	Bond Future	87.2300	0.0872	129.3900	0.1294	48.332	0	0	0
2016/11/09	R204	02/02/2017	8.30	Put	Bond Future	81.9000	0.0819	122.2000	0.1222	49.206	0	0	0
2016/11/09	R204	02/02/2017	8.29	Put	Bond Future	84.5300	0.0845	125.7500	0.1257	48.764	0	0	0
2016/11/09	R204	04/05/2017	7.90	Put	Bond Future	371.4000	0.3714	481.7800	0.4818	29.720	0	0	0
2016/11/09	R204	04/05/2017			Bond Future	7.6993	103.4906	7.8258	103.3010	1.643	0.0000	0.0000	0
2016/11/09	R204	04/05/2017	7.92	Put	Bond Future	359.8600	0.3599	468.4400	0.4684	30.173	0	0	0
2016/11/09	R204	04/05/2017	7.90	Call	Bond Future	671.9400	0.6719	592.7100	0.5927	(11.791)	0	0	0
2016/11/09	R204	04/05/2017	7.91	Put	Bond Future	365.6000	0.3656	475.0800	0.4751	29.945	0	0	0
2016/11/09	R204	04/05/2017	7.91	Call	Bond Future	681.0900	0.6811	600.9600	0.6010	(11.765)	0	0	0
2016/11/09	R204	04/05/2017	7.92	Call	Bond Future	690.2900	0.6903	609.2600	0.6093	(11.739)	0	0	0
2016/11/09	R204	03/08/2017	7.77	Put	Bond Future	441.3200	0.4413	557.4600	0.5575	26.317	0	0	0
2016/11/09	R204	03/08/2017			Bond Future	7.5907	101.5576	7.7428	101.3626	2.004	0.0000	0.0000	0
2016/11/09	R204	03/08/2017	7.76	Put	Bond Future	446.5800	0.4466	563.4400	0.5634	26.168	0	0	0
2016/11/09	R204	03/08/2017	7.75	Call	Bond Future	656.1500	0.6561	578.7400	0.5787	(11.798)	0	0	0
2016/11/09	R204	03/08/2017	7.76	Call	Bond Future	663.6300	0.6636	585.5000	0.5855	(11.773)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	R204	03/08/2017	7.77	Call	Bond Future	671.1600	0.6712	592.3100	0.5923	(11.748)	0	0	0
2016/11/09	R204	03/08/2017	7.75	Put	Bond Future	451.9000	0.4519	569.4800	0.5695	26.019	0	0	0
2016/11/09	R207	02/02/2017	9.24	Call	Bond Future	3,256.9700	3.2570	2,990.2000	2.9902	(8.191)	0	0	0
2016/11/09	R207	02/02/2017			Bond Future	7.9385	98.6805	8.0466	98.4057	1.361	0.0000	0.0000	86,326
2016/11/09	R207	02/02/2017	8.91	Call	Bond Future	2,474.9300	2.4749	2,223.3200	2.2233	(10.166)	0	0	62
2016/11/09	R207	02/02/2017	9.22	Call	Bond Future	3,209.0500	3.2090	2,942.8800	2.9429	(8.294)	0	0	0
2016/11/09	R207	02/02/2017	9.23	Call	Bond Future	3,233.0100	3.2330	2,966.5300	2.9665	(8.242)	0	0	0
2016/11/09	R207	02/02/2017	8.91	Put	Bond Future	38.8000	0.0388	61.9800	0.0620	59.742	0	0	0
2016/11/09	R207	02/02/2017	9.22	Put	Bond Future	11.3300	0.0113	19.9500	0.0200	76.081	0	0	0
2016/11/09	R207	02/02/2017	9.24	Put	Bond Future	10.3800	0.0104	18.4000	0.0184	77.264	0	0	0
2016/11/09	R207	02/02/2017	9.23	Put	Bond Future	10.8500	0.0108	19.1600	0.0192	76.590	0	0	0
2016/11/09	R207	04/05/2017	8.21	Put	Bond Future	559.1700	0.5592	696.5600	0.6966	24.570	0	0	0
2016/11/09	R207	04/05/2017			Bond Future	7.9474	100.6097	8.0675	100.3276	1.511	0.0000	0.0000	0
2016/11/09	R207	04/05/2017	8.22	Call	Bond Future	1,189.5900	1.1896	1,043.3400	1.0433	(12.294)	0	0	0
2016/11/09	R207	04/05/2017	8.20	Call	Bond Future	1,159.9300	1.1599	1,016.4700	1.0165	(12.368)	0	0	0
2016/11/09	R207	04/05/2017	8.21	Call	Bond Future	1,174.7200	1.1747	1,029.9900	1.0300	(12.320)	0	0	0
2016/11/09	R207	04/05/2017	8.20	Put	Bond Future	567.7400	0.5677	706.4000	0.7064	24.423	0	0	0
2016/11/09	R207	04/05/2017	8.22	Put	Bond Future	550.7000	0.5507	686.5700	0.6866	24.672	0	0	0
2016/11/09	R207	03/08/2017	8.19	Call	Bond Future	1,290.8200	1.2908	1,133.6100	1.1336	(12.179)	0	0	51
2016/11/09	R207	03/08/2017			Bond Future	7.9158	99.0163	8.0502	98.7269	1.698	0.0000	0.0000	0
2016/11/09	R207	03/08/2017	8.39	Put	Bond Future	553.9100	0.5539	664.9900	0.6650	20.054	0	0	0
2016/11/09	R207	03/08/2017	8.41	Put	Bond Future	540.6300	0.5406	649.8500	0.6498	20.202	0	0	0
2016/11/09	R207	03/08/2017	8.19	Put	Bond Future	701.6800	0.7017	833.8300	0.8338	18.833	0	0	0
2016/11/09	R207	03/08/2017	8.40	Put	Bond Future	547.2400	0.5472	657.3900	0.6574	20.128	0	0	0
2016/11/09	R207	03/08/2017	8.41	Call	Bond Future	1,599.2700	1.5993	1,419.1300	1.4191	(11.264)	0	0	0
2016/11/09	R207	03/08/2017	8.39	Call	Bond Future	1,569.9900	1.5700	1,391.7100	1.3917	(11.355)	0	0	0
2016/11/09	R207	03/08/2017	8.40	Call	Bond Future	1,584.6000	1.5846	1,405.3900	1.4054	(11.309)	0	0	0
2016/11/09	R208	02/02/2017			Bond Future	8.1333	97.6131	8.2439	97.2423	1.360	0.0000	0.0000	33,544
2016/11/09	R208	02/02/2017	8.64	Call	Bond Future	1,946.5400	1.9465	1,681.7400	1.6817	(13.604)	0	0	0
2016/11/09	R208	02/02/2017	8.63	Put	Bond Future	269.9200	0.2699	377.7500	0.3777	39.949	0	0	0
2016/11/09	R208	02/02/2017	8.65	Put	Bond Future	256.2200	0.2562	360.2600	0.3603	40.606	0	0	0
2016/11/09	R208	02/02/2017	8.64	Put	Bond Future	263.0700	0.2631	369.0000	0.3690	40.267	0	0	0
2016/11/09	R208	02/02/2017	8.65	Call	Bond Future	1,972.5500	1.9725	1,705.8600	1.7059	(13.520)	0	0	0
2016/11/09	R208	02/02/2017	8.63	Call	Bond Future	1,920.5200	1.9205	1,657.6200	1.6576	(13.689)	0	0	0
2016/11/09	R208	04/05/2017	8.39	Call	Bond Future	1,605.0900	1.6051	1,390.9200	1.3909	(13.343)	0	0	0
2016/11/09	R208	04/05/2017			Bond Future	8.1495	96.1180	8.2689	95.7381	1.466	0.0000	0.0000	0
2016/11/09	R208	04/05/2017	8.37	Call	Bond Future	1,566.4400	1.5664	1,355.4400	1.3554	(13.470)	0	0	0
2016/11/09	R208	04/05/2017	8.38	Call	Bond Future	1,585.5800	1.5856	1,372.9900	1.3730	(13.408)	0	0	0
2016/11/09	R208	04/05/2017	8.37	Put	Bond Future	866.3900	0.8664	1,035.3200	1.0353	19.498	0	0	0
2016/11/09	R208	04/05/2017	8.39	Put	Bond Future	841.8600	0.8419	1,007.6200	1.0076	19.690	0	0	0
2016/11/09	R208	04/05/2017	8.38	Put	Bond Future	853.9300	0.8539	1,021.2700	1.0213	19.596	0	0	0
2016/11/09	R208	03/08/2017	8.32	Call	Bond Future	1,692.2700	1.6923	1,519.1800	1.5192	(10.228)	0	0	0
2016/11/09	R208	03/08/2017			Bond Future	8.1390	98.0776	8.2682	97.6886	1.587	0.0000	0.0000	0
2016/11/09	R208	03/08/2017	8.30	Call	Bond Future	1,657.5600	1.6576	1,487.4600	1.4875	(10.262)	0	0	0
2016/11/09	R208	03/08/2017	8.31	Call	Bond Future	1,674.7100	1.6747	1,503.2700	1.5033	(10.237)	0	0	0
2016/11/09	R208	03/08/2017	8.30	Put	Bond Future	1,172.9000	1.1729	1,391.8800	1.3919	18.670	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	R208	03/08/2017	8.32	Put	Bond Future	1,147.6200	1.1476	1,363.6100	1.3636	18.821	0	0	0
2016/11/09	R208	03/08/2017	8.31	Put	Bond Future	1,160.0500	1.1600	1,377.6900	1.3777	18.761	0	0	0
2016/11/09	R209	02/02/2017	9.55	Put	Bond Future	1,306.4100	1.3064	1,707.1600	1.7072	30.676	0	0	0
2016/11/09	R209	02/02/2017			Bond Future	9.2702	75.3865	9.4279	74.2889	1.700	0.0000	0.0000	62,133
2016/11/09	R209	02/02/2017	9.54	Put	Bond Future	1,330.5800	1.3306	1,736.7400	1.7367	30.525	0	0	0
2016/11/09	R209	02/02/2017	9.55	Call	Bond Future	3,237.3100	3.2373	2,540.4800	2.5405	(21.525)	0	0	0
2016/11/09	R209	02/02/2017	9.53	Call	Bond Future	3,150.6600	3.1507	2,464.4200	2.4644	(21.781)	0	0	0
2016/11/09	R209	02/02/2017	9.54	Call	Bond Future	3,193.7900	3.1938	2,502.3700	2.5024	(21.649)	0	0	0
2016/11/09	R209	02/02/2017	9.53	Put	Bond Future	1,355.2300	1.3552	1,766.5700	1.7666	30.352	0	0	0
2016/11/09	R209	04/05/2017	9.48	Put	Bond Future	2,520.4700	2.5205	2,930.8300	2.9308	16.281	0	0	0
2016/11/09	R209	04/05/2017			Bond Future	9.3053	73.7091	9.4675	72.5885	1.743	0.0000	0.0000	0
2016/11/09	R209	04/05/2017	9.47	Put	Bond Future	2,550.0900	2.5501	2,965.3400	2.9653	16.284	0	0	0
2016/11/09	R209	04/05/2017	9.46	Call	Bond Future	3,649.1200	3.6491	2,948.7100	2.9487	(19.194)	0	0	0
2016/11/09	R209	04/05/2017	9.47	Call	Bond Future	3,687.7200	3.6877	2,982.4100	2.9824	(19.126)	0	0	0
2016/11/09	R209	04/05/2017	9.48	Call	Bond Future	3,726.3000	3.7263	3,016.1000	3.0161	(19.059)	0	0	0
2016/11/09	R209	04/05/2017	9.46	Put	Bond Future	2,579.7900	2.5798	2,999.9400	2.9999	16.286	0	0	0
2016/11/09	R209	03/08/2017			Bond Future	9.3316	75.2120	9.4984	74.0676	1.787	0.0000	0.0000	0
2016/11/09	R209	03/08/2017	9.44	Call	Bond Future	4,148.8900	4.1489	3,563.6300	3.5636	(14.106)	0	0	0
2016/11/09	R209	03/08/2017	9.43	Put	Bond Future	3,434.4700	3.4345	3,996.9500	3.9969	16.377	0	0	0
2016/11/09	R209	03/08/2017	9.45	Put	Bond Future	3,369.5200	3.3695	3,925.1100	3.9251	16.489	0	0	0
2016/11/09	R209	03/08/2017	9.44	Put	Bond Future	3,401.8700	3.4019	3,961.0300	3.9610	16.437	0	0	0
2016/11/09	R209	03/08/2017	9.45	Call	Bond Future	4,184.8500	4.1849	3,596.0200	3.5960	(14.071)	0	0	0
2016/11/09	R209	03/08/2017	9.43	Call	Bond Future	4,113.0700	4.1131	3,531.1300	3.5311	(14.149)	0	0	0
2016/11/09	R210	02/02/2017	190.85	Put	Bond Future	1,466.0900	1.4661	1,566.8700	1.5669	6.874	0	0	0
2016/11/09	R210	02/02/2017			Bond Future	189.3839	189.3839	189.2831	189.2831	(0.053)	0.0000	0.0000	1,983
2016/11/09	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R210	02/02/2017	190.84	Put	Bond Future	1,456.0900	1.4561	1,556.8700	1.5569	6.921	0	0	0
2016/11/09	R210	02/02/2017	190.86	Put	Bond Future	1,476.0900	1.4761	1,576.8700	1.5769	6.827	0	0	0
2016/11/09	R210	04/05/2017			Bond Future	190.7809	190.7809	190.6744	190.6744	(0.056)	0.0000	0.0000	0
2016/11/09	R210	04/05/2017	192.31	Put	Bond Future	1,529.1100	1.5291	1,635.5600	1.6356	6.962	0	0	0
2016/11/09	R210	04/05/2017	192.33	Put	Bond Future	1,549.1100	1.5491	1,655.5600	1.6556	6.872	0	0	0
2016/11/09	R210	04/05/2017	192.32	Put	Bond Future	1,539.1100	1.5391	1,645.5600	1.6456	6.916	0	0	0
2016/11/09	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R210	03/08/2017	196.29	Put	Bond Future	1,610.0300	1.6100	1,721.4600	1.7215	6.921	0	0	0
2016/11/09	R210	03/08/2017			Bond Future	194.6800	194.6800	194.5685	194.5685	(0.057)	0.0000	0.0000	0
2016/11/09	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R210	03/08/2017	196.28	Put	Bond Future	1,600.0300	1.6000	1,711.4600	1.7115	6.964	0	0	0
2016/11/09	R210	03/08/2017	196.30	Put	Bond Future	1,620.0300	1.6200	1,731.4600	1.7315	6.878	0	0	0
2016/11/09	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	R212	02/02/2017			Bond Future	148.6387		148.6387	148.1590	(0.323)	0.0000	0.0000	3,380
2016/11/09	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R212	02/02/2017	149.27	Put	Bond Future	631.3000	0.6313	1,111.0400	1.1110	75.992	0	0	0
2016/11/09	R212	02/02/2017	149.29	Put	Bond Future	651.3000	0.6513	1,131.0400	1.1310	73.659	0	0	0
2016/11/09	R212	02/02/2017	149.28	Put	Bond Future	641.3000	0.6413	1,121.0400	1.1210	74.807	0	0	0
2016/11/09	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R212	04/05/2017			Bond Future	151.5532	151.5532	151.0612	151.0612	(0.325)	0.0000	0.0000	0
2016/11/09	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R212	04/05/2017	152.23	Put	Bond Future	676.7700	0.6768	1,168.8300	1.1688	72.707	0	0	0
2016/11/09	R212	04/05/2017	152.25	Put	Bond Future	696.7700	0.6968	1,188.8300	1.1888	70.620	0	0	0
2016/11/09	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R212	04/05/2017	152.24	Put	Bond Future	686.7700	0.6868	1,178.8300	1.1788	71.648	0	0	0
2016/11/09	R212	03/08/2017			Bond Future	152.6202	152.6202	152.1159	152.1159	(0.330)	0.0000	0.0000	0
2016/11/09	R212	03/08/2017	153.34	Put	Bond Future	719.8100	0.7198	1,224.0500	1.2241	70.052	0	0	0
2016/11/09	R212	03/08/2017	153.36	Put	Bond Future	739.8100	0.7398	1,244.0500	1.2441	68.158	0	0	0
2016/11/09	R212	03/08/2017	153.35	Put	Bond Future	729.8100	0.7298	1,234.0500	1.2341	69.092	0	0	0
2016/11/09	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/09	R213	02/02/2017	9.40	Call	Bond Future	3,124.9900	3.1250	2,468.9000	2.4689	(20.995)	0	0	0
2016/11/09	R213	02/02/2017	9.42	Call	Bond Future	3,212.2200	3.2122	2,545.4000	2.5454	(20.759)	0	0	0
2016/11/09	R213	02/02/2017			Bond Future	9.1242	86.4462	9.2823	85.3649	1.732	0.0000	0.0000	51,569
2016/11/09	R213	02/02/2017	9.41	Call	Bond Future	3,168.5500	3.1686	2,507.0900	2.5071	(20.876)	0	0	0
2016/11/09	R213	02/02/2017	9.40	Put	Bond Future	1,251.2500	1.2513	1,676.4900	1.6765	33.985	0	0	0
2016/11/09	R213	02/02/2017	9.42	Put	Bond Future	1,204.8800	1.2049	1,619.3900	1.6194	34.403	0	0	0
2016/11/09	R213	02/02/2017	9.41	Put	Bond Future	1,227.9700	1.2280	1,647.8400	1.6478	34.192	0	0	0
2016/11/09	R213	04/05/2017			Bond Future	9.1591	84.5838	9.3223	83.4796	1.782	0.0000	0.0000	0
2016/11/09	R213	04/05/2017	9.35	Put	Bond Future	2,359.5100	2.3595	2,804.7100	2.8047	18.868	0	0	0
2016/11/09	R213	04/05/2017	9.37	Put	Bond Future	2,303.5600	2.3036	2,740.7200	2.7407	18.978	0	0	0
2016/11/09	R213	04/05/2017	9.35	Call	Bond Future	3,648.8300	3.6488	2,989.8600	2.9899	(18.060)	0	0	0
2016/11/09	R213	04/05/2017	9.36	Put	Bond Future	2,331.5200	2.3315	2,772.5700	2.7726	18.917	0	0	0
2016/11/09	R213	04/05/2017	9.36	Call	Bond Future	3,687.6100	3.6876	3,024.4900	3.0245	(17.982)	0	0	0
2016/11/09	R213	04/05/2017	9.37	Call	Bond Future	3,726.3500	3.7263	3,059.3400	3.0593	(17.900)	0	0	0
2016/11/09	R213	03/08/2017	9.33	Put	Bond Future	3,179.3600	3.1794	3,684.7400	3.6847	15.896	0	0	0
2016/11/09	R213	03/08/2017			Bond Future	9.1842	86.3081	9.3527	85.1803	1.835	0.0000	0.0000	0
2016/11/09	R213	03/08/2017	9.35	Put	Bond Future	3,120.2500	3.1202	3,617.3600	3.6174	15.932	0	0	0
2016/11/09	R213	03/08/2017	9.33	Call	Bond Future	4,156.6300	4.1566	3,534.1700	3.5342	(14.975)	0	0	0
2016/11/09	R213	03/08/2017	9.34	Put	Bond Future	3,149.7000	3.1497	3,650.9400	3.6509	15.914	0	0	0
2016/11/09	R213	03/08/2017	9.34	Call	Bond Future	4,193.4000	4.1934	3,566.8000	3.5668	(14.943)	0	0	0
2016/11/09	R213	03/08/2017	9.35	Call	Bond Future	4,230.3200	4.2303	3,599.5900	3.5996	(14.910)	0	0	0
2016/11/09	R214	02/02/2017			Bond Future	9.3465	75.7922	9.5041	74.6423	1.686	0.0000	0.0000	34,384
2016/11/09	R214	02/02/2017	9.67	Call	Bond Future	3,595.7700	3.5958	2,878.6000	2.8786	(19.945)	0	0	0
2016/11/09	R214	02/02/2017	9.66	Put	Bond Future	1,290.7800	1.2908	1,728.9400	1.7289	33.945	0	0	0
2016/11/09	R214	02/02/2017	9.68	Put	Bond Future	1,243.7700	1.2438	1,671.0500	1.6710	34.354	0	0	0
2016/11/09	R214	02/02/2017	9.67	Put	Bond Future	1,267.0300	1.2670	1,699.7400	1.6997	34.152	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/09	R214 02/02/2017	9.68	Call	Bond Future	3,642.5700	3.6426	2,919.9700	2.9200	(19.838)	0	0	0
2016/11/09	R214 02/02/2017	9.66	Call	Bond Future	3,549.3600	3.5494	2,837.6400	2.8376	(20.052)	0	0	0
2016/11/09	R214 04/05/2017	9.58	Put	Bond Future	2,562.3400	2.5623	3,034.9500	3.0350	18.444	0	0	0
2016/11/09	R214 04/05/2017			Bond Future	9.3803	73.9752	9.5422	72.8014	1.727	0.0000	0.0000	0
2016/11/09	R214 04/05/2017	9.57	Put	Bond Future	2,592.5600	2.5926	3,069.2200	3.0692	18.386	0	0	0
2016/11/09	R214 04/05/2017	9.58	Call	Bond Future	4,005.4900	4.0055	3,304.2600	3.3043	(17.507)	0	0	0
2016/11/09	R214 04/05/2017	9.56	Call	Bond Future	3,924.0200	3.9240	3,230.9300	3.2309	(17.663)	0	0	0
2016/11/09	R214 04/05/2017	9.57	Call	Bond Future	3,964.5700	3.9646	3,267.3900	3.2674	(17.585)	0	0	0
2016/11/09	R214 04/05/2017	9.56	Put	Bond Future	2,623.2700	2.6233	3,104.0200	3.1040	18.326	0	0	0
2016/11/09	R214 03/08/2017	9.51	Call	Bond Future	4,379.8400	4.3798	3,776.9800	3.7770	(13.764)	0	0	0
2016/11/09	R214 03/08/2017			Bond Future	9.4059	75.4834	9.5723	74.2845	1.769	0.0000	0.0000	0
2016/11/09	R214 03/08/2017	9.52	Call	Bond Future	4,418.3600	4.4184	3,812.0400	3.8120	(13.723)	0	0	0
2016/11/09	R214 03/08/2017	9.53	Call	Bond Future	4,456.7700	4.4568	3,847.0100	3.8470	(13.682)	0	0	0
2016/11/09	R214 03/08/2017	9.51	Put	Bond Future	3,626.3200	3.6263	4,222.2800	4.2223	16.434	0	0	0
2016/11/09	R214 03/08/2017	9.53	Put	Bond Future	3,559.8700	3.5599	4,148.9300	4.1489	16.547	0	0	0
2016/11/09	R214 03/08/2017	9.52	Put	Bond Future	3,593.0900	3.5931	4,185.5900	4.1856	16.490	0	0	0
2016/11/09	R248 02/02/2017	9.76	Put	Bond Future	1,626.6500	1.6266	2,146.0800	2.1461	31.932	0	0	0
2016/11/09	R248 02/02/2017	9.78	Put	Bond Future	1,569.5300	1.5695	2,076.5900	2.0766	32.306	0	0	0
2016/11/09	R248 02/02/2017			Bond Future	9.3979	97.3606	9.5504	95.9381	1.623	0.0000	0.0000	63,332
2016/11/09	R248 02/02/2017	9.77	Put	Bond Future	1,597.8800	1.5979	2,111.1900	2.1112	32.124	0	0	0
2016/11/09	R248 02/02/2017	9.76	Call	Bond Future	4,942.5400	4.9425	4,039.4300	4.0394	(18.272)	0	0	0
2016/11/09	R248 02/02/2017	9.77	Call	Bond Future	5,002.3900	5.0024	4,093.1600	4.0932	(18.176)	0	0	0
2016/11/09	R248 02/02/2017	9.78	Call	Bond Future	5,062.5000	5.0625	4,147.0200	4.1470	(18.084)	0	0	0
2016/11/09	R248 04/05/2017	9.66	Call	Bond Future	5,440.7800	5.4408	4,561.6800	4.5617	(16.158)	0	0	0
2016/11/09	R248 04/05/2017			Bond Future	9.4330	94.8235	9.5899	93.3712	1.663	0.0000	0.0000	0
2016/11/09	R248 04/05/2017	9.67	Call	Bond Future	5,493.1200	5.4931	4,609.2900	4.6093	(16.090)	0	0	0
2016/11/09	R248 04/05/2017	9.65	Put	Bond Future	3,390.1400	3.3901	3,968.1200	3.9681	17.049	0	0	0
2016/11/09	R248 04/05/2017	9.67	Put	Bond Future	3,314.2600	3.3143	3,882.7600	3.8828	17.153	0	0	0
2016/11/09	R248 04/05/2017	9.65	Call	Bond Future	5,388.6400	5.3886	4,514.2900	4.5143	(16.226)	0	0	0
2016/11/09	R248 04/05/2017	9.66	Put	Bond Future	3,352.0200	3.3520	3,925.2500	3.9252	17.101	0	0	0
2016/11/09	R248 03/08/2017			Bond Future	9.4600	96.7568	9.6213	95.2735	1.705	0.0000	0.0000	0
2016/11/09	R248 03/08/2017	9.57	Call	Bond Future	5,836.9200	5.8369	5,104.5200	5.1045	(12.548)	0	0	0
2016/11/09	R248 03/08/2017	9.56	Put	Bond Future	4,863.4500	4.8635	5,618.4400	5.6184	15.524	0	0	0
2016/11/09	R248 03/08/2017	9.58	Put	Bond Future	4,778.0200	4.7780	5,525.4700	5.5255	15.644	0	0	0
2016/11/09	R248 03/08/2017	9.57	Put	Bond Future	4,820.7400	4.8207	5,571.6300	5.5716	15.576	0	0	0
2016/11/09	R248 03/08/2017	9.58	Call	Bond Future	5,885.6200	5.8856	5,149.7800	5.1498	(12.502)	0	0	0
2016/11/09	R248 03/08/2017	9.56	Call	Bond Future	5,788.0500	5.7880	5,059.7500	5.0598	(12.583)	0	0	0

Total

806275