



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/11/2016 TO 30/11/2016

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
2016/11/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	2025	02/02/2017	130.01	Put	Bond Future	1,778.5400	1.7785	1,816.4700	1.8165	2.133	0	0	0
2016/11/30	2025	02/02/2017			Bond Future	128.2315	128.2315	128.1935	128.1935	(0.030)	0.0000	0.0000	3,278
2016/11/30	2025	02/02/2017	130.00	Put	Bond Future	1,768.5400	1.7685	1,806.4700	1.8065	2.145	0	0	0
2016/11/30	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2025	02/02/2017	129.99	Put	Bond Future	1,758.5400	1.7585	1,796.4700	1.7965	2.157	0	0	0
2016/11/30	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2025	04/05/2017			Bond Future	130.7318	130.7318	130.6919	130.6919	(0.030)	0.0000	0.0000	0
2016/11/30	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2025	04/05/2017	132.56	Put	Bond Future	1,828.2100	1.8282	1,868.0700	1.8681	2.180	0	0	0
2016/11/30	2025	04/05/2017	132.58	Put	Bond Future	1,848.2100	1.8482	1,888.0700	1.8881	2.157	0	0	0
2016/11/30	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2025	04/05/2017	132.57	Put	Bond Future	1,838.2100	1.8382	1,878.0700	1.8781	2.168	0	0	0
2016/11/30	2025	03/08/2017			Bond Future	132.0295	132.0295	131.9888	131.9888	(0.031)	0.0000	0.0000	0
2016/11/30	2025	03/08/2017	133.96	Put	Bond Future	1,930.5400	1.9305	1,971.1900	1.9712	2.106	0	0	0
2016/11/30	2025	03/08/2017	133.98	Put	Bond Future	1,950.5400	1.9505	1,991.1900	1.9912	2.084	0	0	0
2016/11/30	2025	03/08/2017	133.97	Put	Bond Future	1,940.5400	1.9405	1,981.1900	1.9812	2.095	0	0	0
2016/11/30	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2030	02/02/2017	9.29	Put	Bond Future	1,037.9800	1.0380	1,130.2200	1.1302	8.886	0	0	0
2016/11/30	2030	02/02/2017			Bond Future	9.4406	89.4997	9.4541	89.4075	0.143	0.0000	0.0000	32,061
2016/11/30	2030	02/02/2017	9.31	Put	Bond Future	899.1700	0.8992	991.4100	0.9914	10.258	0	0	0
2016/11/30	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2030	02/02/2017	9.30	Put	Bond Future	968.5400	0.9685	1,060.7800	1.0608	9.524	0	0	0
2016/11/30	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2030	04/05/2017			Bond Future	9.4938	91.2397	9.5079	91.1448	0.148	0.0000	0.0000	0
2016/11/30	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2030	04/05/2017	9.32	Put	Bond Future	1,182.2800	1.1823	1,277.1100	1.2771	8.021	0	0	0
2016/11/30	2030	04/05/2017	9.34	Put	Bond Future	1,045.1500	1.0452	1,139.9800	1.1400	9.073	0	0	0
2016/11/30	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2030	04/05/2017	9.33	Put	Bond Future	1,113.6800	1.1137	1,208.5100	1.2085	8.515	0	0	0
2016/11/30	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2030	03/08/2017	9.34	Put	Bond Future	1,352.7100	1.3527	1,449.3600	1.4494	7.145	0	0	0
2016/11/30	2030	03/08/2017			Bond Future	9.5415	89.0632	9.5561	88.9665	0.153	0.0000	0.0000	0
2016/11/30	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/30	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2030	03/08/2017	9.33	Put	Bond Future	1,420.5800	1.4206	1,517.2300	1.5172	6.804	0	0	0
2016/11/30	2030	03/08/2017	9.35	Put	Bond Future	1,284.9200	1.2849	1,381.5700	1.3816	7.522	0	0	0
2016/11/30	2032	02/02/2017	9.53	Call	Bond Future	1,852.8800	1.8529	1,769.0800	1.7691	(4.523)	0	0	0
2016/11/30	2032	02/02/2017			Bond Future	9.5675	92.5008	9.5860	92.3657	0.193	0.0000	0.0000	18,016
2016/11/30	2032	02/02/2017	9.51	Call	Bond Future	1,782.7100	1.7827	1,700.5600	1.7006	(4.608)	0	0	0
2016/11/30	2032	02/02/2017	9.52	Call	Bond Future	1,817.5200	1.8175	1,734.5500	1.7346	(4.565)	0	0	0
2016/11/30	2032	02/02/2017	9.51	Put	Bond Future	2,204.2800	2.2043	2,257.2000	2.2572	2.401	0	0	0
2016/11/30	2032	02/02/2017	9.53	Put	Bond Future	2,127.4400	2.1274	2,178.7100	2.1787	2.410	0	0	0
2016/11/30	2032	02/02/2017	9.52	Put	Bond Future	2,165.5400	2.1655	2,217.6400	2.2176	2.406	0	0	0
2016/11/30	2032	04/05/2017	9.45	Call	Bond Future	2,481.1000	2.4811	2,425.4900	2.4255	(2.241)	0	0	0
2016/11/30	2032	04/05/2017			Bond Future	9.6195	90.1395	9.6387	90.0011	0.200	0.0000	0.0000	0
2016/11/30	2032	04/05/2017	9.46	Call	Bond Future	2,513.0400	2.5130	2,456.9000	2.4569	(2.234)	0	0	0
2016/11/30	2032	04/05/2017	9.44	Put	Bond Future	3,758.1500	3.7581	3,841.7600	3.8418	2.225	0	0	0
2016/11/30	2032	04/05/2017	9.46	Put	Bond Future	3,674.7900	3.6748	3,757.1100	3.7571	2.240	0	0	0
2016/11/30	2032	04/05/2017	9.44	Call	Bond Future	2,449.1800	2.4492	2,394.3300	2.3943	(2.240)	0	0	0
2016/11/30	2032	04/05/2017	9.45	Put	Bond Future	3,716.4200	3.7164	3,799.2700	3.7993	2.229	0	0	0
2016/11/30	2032	03/08/2017	9.43	Put	Bond Future	4,748.7900	4.7488	4,840.0500	4.8400	1.922	0	0	0
2016/11/30	2032	03/08/2017			Bond Future	9.6645	91.9484	9.6843	91.8071	0.205	0.0000	0.0000	0
2016/11/30	2032	03/08/2017	9.45	Put	Bond Future	4,665.2500	4.6652	4,755.6800	4.7557	1.938	0	0	0
2016/11/30	2032	03/08/2017	9.44	Put	Bond Future	4,706.8800	4.7069	4,797.7300	4.7977	1.930	0	0	0
2016/11/30	2032	03/08/2017	9.44	Call	Bond Future	3,085.2700	3.0853	3,034.8000	3.0348	(1.636)	0	0	0
2016/11/30	2032	03/08/2017	9.43	Call	Bond Future	3,053.9500	3.0539	3,003.8900	3.0039	(1.639)	0	0	0
2016/11/30	2032	03/08/2017	9.45	Call	Bond Future	3,116.7800	3.1168	3,065.8900	3.0659	(1.633)	0	0	0
2016/11/30	2033	02/02/2017			Bond Future	107.2710	107.2710	107.2402	107.2402	(0.029)	0.0000	0.0000	5,474
2016/11/30	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2033	02/02/2017	109.70	Put	Bond Future	2,429.0200	2.4290	2,459.7600	2.4598	1.266	0	0	0
2016/11/30	2033	02/02/2017	109.71	Put	Bond Future	2,439.0200	2.4390	2,469.7600	2.4698	1.260	0	0	0
2016/11/30	2033	02/02/2017	109.72	Put	Bond Future	2,449.0200	2.4490	2,479.7600	2.4798	1.255	0	0	0
2016/11/30	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2033	04/05/2017			Bond Future	108.3233	108.3233	108.2912	108.2912	(0.030)	0.0000	0.0000	0
2016/11/30	2033	04/05/2017	110.83	Put	Bond Future	2,506.6600	2.5067	2,538.7600	2.5388	1.281	0	0	0
2016/11/30	2033	04/05/2017	110.85	Put	Bond Future	2,526.6600	2.5267	2,558.7600	2.5588	1.270	0	0	0
2016/11/30	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2033	04/05/2017	110.84	Put	Bond Future	2,516.6600	2.5167	2,548.7600	2.5488	1.276	0	0	0
2016/11/30	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2033	03/08/2017	113.14	Put	Bond Future	2,637.3600	2.6374	2,670.0600	2.6701	1.240	0	0	0
2016/11/30	2033	03/08/2017			Bond Future	110.5026	110.5026	110.4699	110.4699	(0.030)	0.0000	0.0000	0
2016/11/30	2033	03/08/2017	113.13	Put	Bond Future	2,627.3600	2.6274	2,660.0600	2.6601	1.245	0	0	0
2016/11/30	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2033	03/08/2017	113.12	Put	Bond Future	2,617.3600	2.6174	2,650.0600	2.6501	1.249	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
2016/11/30	2037	02/02/2017	9.68	Put	Bond Future	2,550.6300		2.5506	2,609.7400	2.6097	2.317	0	0	0
2016/11/30	2037	02/02/2017			Bond Future	9.7562		89.2042	9.7748	89.0566	0.190	0.0000	0.0000	45,471
2016/11/30	2037	02/02/2017	9.67	Put	Bond Future	2,595.0300		2.5950	2,655.0200	2.6550	2.312	0	0	0
2016/11/30	2037	02/02/2017	9.68	Call	Bond Future	1,940.4300		1.9404	1,851.9800	1.8520	(4.558)	0	0	0
2016/11/30	2037	02/02/2017	9.66	Call	Bond Future	1,868.3700		1.8684	1,781.6900	1.7817	(4.639)	0	0	0
2016/11/30	2037	02/02/2017	9.67	Call	Bond Future	1,904.2700		1.9043	1,816.7000	1.8167	(4.599)	0	0	0
2016/11/30	2037	02/02/2017	9.66	Put	Bond Future	2,639.8100		2.6398	2,700.6900	2.7007	2.306	0	0	0
2016/11/30	2037	04/05/2017			Bond Future	9.8103		90.9384	9.8295	90.7872	0.196	0.0000	0.0000	0
2016/11/30	2037	04/05/2017	9.58	Put	Bond Future	4,475.5900		4.4756	4,546.0900	4.5461	1.575	0	0	0
2016/11/30	2037	04/05/2017	9.60	Put	Bond Future	4,380.4100		4.3804	4,449.7500	4.4498	1.583	0	0	0
2016/11/30	2037	04/05/2017	9.59	Put	Bond Future	4,427.7000		4.4277	4,497.6200	4.4976	1.579	0	0	0
2016/11/30	2037	04/05/2017	9.60	Call	Bond Future	2,699.0500		2.6990	2,617.1500	2.6171	(3.034)	0	0	0
2016/11/30	2037	04/05/2017	9.58	Call	Bond Future	2,631.7100		2.6317	2,550.9700	2.5510	(3.068)	0	0	0
2016/11/30	2037	04/05/2017	9.59	Call	Bond Future	2,665.1400		2.6651	2,583.8200	2.5838	(3.051)	0	0	0
2016/11/30	2037	03/08/2017	9.57	Call	Bond Future	3,287.9800		3.2880	3,235.4000	3.2354	(1.599)	0	0	0
2016/11/30	2037	03/08/2017			Bond Future	9.8597		88.5055	9.8795	88.3513	0.201	0.0000	0.0000	0
2016/11/30	2037	03/08/2017	9.58	Call	Bond Future	3,321.1000		3.3211	3,268.3700	3.2684	(1.588)	0	0	0
2016/11/30	2037	03/08/2017	9.56	Put	Bond Future	5,640.4500		5.6404	5,742.8100	5.7428	1.815	0	0	0
2016/11/30	2037	03/08/2017	9.57	Put	Bond Future	5,592.4500		5.5925	5,694.0800	5.6941	1.817	0	0	0
2016/11/30	2037	03/08/2017	9.58	Put	Bond Future	5,544.4700		5.5445	5,645.9500	5.6460	1.830	0	0	0
2016/11/30	2037	03/08/2017	9.56	Call	Bond Future	3,254.7700		3.2548	3,202.9200	3.2029	(1.593)	0	0	0
2016/11/30	2038	02/02/2017	137.07	Put	Bond Future	3,614.7200		3.6147	3,654.3200	3.6543	1.096	0	0	0
2016/11/30	2038	02/02/2017			Bond Future	133.4553		133.4553	133.4157	133.4157	(0.030)	0.0000	0.0000	22,790
2016/11/30	2038	02/02/2017	137.06	Put	Bond Future	3,604.7200		3.6047	3,644.3200	3.6443	1.099	0	0	0
2016/11/30	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2038	02/02/2017	137.05	Put	Bond Future	3,594.7200		3.5947	3,634.3200	3.6343	1.102	0	0	0
2016/11/30	2038	04/05/2017	139.77	Put	Bond Future	3,712.4800		3.7125	3,754.0400	3.7540	1.119	0	0	0
2016/11/30	2038	04/05/2017			Bond Future	136.0575		136.0575	136.0160	136.0160	(0.031)	0.0000	0.0000	0
2016/11/30	2038	04/05/2017	139.79	Put	Bond Future	3,732.4800		3.7325	3,774.0400	3.7740	1.113	0	0	0
2016/11/30	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2038	04/05/2017	139.78	Put	Bond Future	3,722.4800		3.7225	3,764.0400	3.7640	1.116	0	0	0
2016/11/30	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2038	03/08/2017			Bond Future	137.2958		137.2958	137.2535	137.2535	(0.031)	0.0000	0.0000	0
2016/11/30	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2038	03/08/2017	141.16	Put	Bond Future	3,864.1700		3.8642	3,906.5300	3.9065	1.096	0	0	0
2016/11/30	2038	03/08/2017	141.18	Put	Bond Future	3,884.1700		3.8842	3,926.5300	3.9265	1.091	0	0	0
2016/11/30	2038	03/08/2017	141.17	Put	Bond Future	3,874.1700		3.8742	3,916.5300	3.9165	1.093	0	0	0
2016/11/30	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2040	02/02/2017	9.58	Call	Bond Future	1,631.8100		1.6318	1,549.3000	1.5493	(5.056)	0	0	0
2016/11/30	2040	02/02/2017			Bond Future	9.7908		92.9914	9.8093	92.8331	0.190	0.0000	0.0000	8,238
2016/11/30	2040	02/02/2017	9.59	Call	Bond Future	1,665.2700		1.6653	1,581.7900	1.5818	(5.013)	0	0	0
2016/11/30	2040	02/02/2017	9.60	Call	Bond Future	1,699.3000		1.6993	1,614.8600	1.6149	(4.969)	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
2016/11/30	2040	02/02/2017	9.58	Put	Bond Future	3,461.2000	3.4612	3,537.0100	3.5370	2.190	0	0	0
2016/11/30	2040	02/02/2017	9.60	Put	Bond Future	3,352.5600	3.3526	3,426.4400	3.4264	2.204	0	0	0
2016/11/30	2040	02/02/2017	9.59	Put	Bond Future	3,406.5300	3.4065	3,481.3700	3.4814	2.197	0	0	0
2016/11/30	2040	04/05/2017			Bond Future	9.8442	94.7993	9.8634	94.6370	0.195	0.0000	0.0000	0
2016/11/30	2040	04/05/2017	9.62	Put	Bond Future	4,829.5600	4.8296	4,904.4200	4.9044	1.550	0	0	0
2016/11/30	2040	04/05/2017	9.64	Put	Bond Future	4,727.6700	4.7277	4,801.3000	4.8013	1.557	0	0	0
2016/11/30	2040	04/05/2017	9.62	Call	Bond Future	2,901.9000	2.9019	2,814.5200	2.8145	(3.011)	0	0	0
2016/11/30	2040	04/05/2017	9.63	Put	Bond Future	4,778.3000	4.7783	4,852.5400	4.8525	1.554	0	0	0
2016/11/30	2040	04/05/2017	9.63	Call	Bond Future	2,938.0100	2.9380	2,850.0100	2.8500	(2.995)	0	0	0
2016/11/30	2040	04/05/2017	9.64	Call	Bond Future	2,974.6200	2.9746	2,886.0100	2.8860	(2.979)	0	0	0
2016/11/30	2040	03/08/2017			Bond Future	9.8932	92.1933	9.9130	92.0279	0.200	0.0000	0.0000	0
2016/11/30	2040	03/08/2017	9.61	Put	Bond Future	6,041.5200	6.0415	6,151.3800	6.1514	1.818	0	0	0
2016/11/30	2040	03/08/2017	9.63	Put	Bond Future	5,939.1700	5.9392	6,048.1100	6.0481	1.834	0	0	0
2016/11/30	2040	03/08/2017	9.61	Call	Bond Future	3,621.4600	3.6215	3,565.8900	3.5659	(1.534)	0	0	0
2016/11/30	2040	03/08/2017	9.62	Put	Bond Future	5,990.3400	5.9903	6,099.7400	6.0997	1.826	0	0	0
2016/11/30	2040	03/08/2017	9.62	Call	Bond Future	3,657.5000	3.6575	3,601.4700	3.6015	(1.532)	0	0	0
2016/11/30	2040	03/08/2017	9.63	Call	Bond Future	3,693.4300	3.6934	3,636.9400	3.6369	(1.529)	0	0	0
2016/11/30	2044	02/02/2017			Bond Future	9.7891	90.3557	9.8129	90.1509	0.242	0.0000	0.0000	20,651
2016/11/30	2044	02/02/2017	9.77	Call	Bond Future	2,386.8600	2.3869	2,263.2100	2.2632	(5.180)	0	0	0
2016/11/30	2044	02/02/2017	9.76	Put	Bond Future	2,596.9000	2.5969	2,679.1800	2.6792	3.168	0	0	0
2016/11/30	2044	02/02/2017	9.78	Put	Bond Future	2,508.5500	2.5085	2,588.4900	2.5885	3.187	0	0	0
2016/11/30	2044	02/02/2017	9.77	Put	Bond Future	2,552.5200	2.5525	2,633.6300	2.6336	3.178	0	0	0
2016/11/30	2044	02/02/2017	9.78	Call	Bond Future	2,429.5500	2.4296	2,304.7300	2.3047	(5.138)	0	0	0
2016/11/30	2044	02/02/2017	9.76	Call	Bond Future	2,344.4400	2.3444	2,221.9600	2.2220	(5.224)	0	0	0
2016/11/30	2044	04/05/2017			Bond Future	9.8403	92.1124	9.8649	91.9028	0.249	0.0000	0.0000	0
2016/11/30	2044	04/05/2017	9.67	Call	Bond Future	3,149.9500	3.1500	3,037.6600	3.0377	(3.565)	0	0	0
2016/11/30	2044	04/05/2017	9.66	Put	Bond Future	4,679.2200	4.6792	4,777.3300	4.7773	2.097	0	0	0
2016/11/30	2044	04/05/2017	9.68	Put	Bond Future	4,579.0000	4.5790	4,675.5500	4.6756	2.109	0	0	0
2016/11/30	2044	04/05/2017	9.67	Put	Bond Future	4,629.0400	4.6290	4,726.3600	4.7264	2.102	0	0	0
2016/11/30	2044	04/05/2017	9.68	Call	Bond Future	3,187.8900	3.1879	3,074.8300	3.0748	(3.547)	0	0	0
2016/11/30	2044	04/05/2017	9.66	Call	Bond Future	3,112.0200	3.1120	3,000.5200	3.0005	(3.583)	0	0	0
2016/11/30	2044	03/08/2017			Bond Future	9.8872	89.5778	9.9124	89.3641	0.255	0.0000	0.0000	0
2016/11/30	2044	03/08/2017	9.62	Put	Bond Future	6,057.0700	6.0571	6,191.9200	6.1919	2.226	0	0	0
2016/11/30	2044	03/08/2017	9.64	Put	Bond Future	5,953.7100	5.9537	6,087.3500	6.0874	2.245	0	0	0
2016/11/30	2044	03/08/2017	9.63	Put	Bond Future	6,005.0800	6.0051	6,139.3200	6.1393	2.235	0	0	0
2016/11/30	2044	03/08/2017	9.64	Call	Bond Future	3,814.6500	3.8146	3,734.5700	3.7346	(2.099)	0	0	0
2016/11/30	2044	03/08/2017	9.62	Call	Bond Future	3,741.1100	3.7411	3,662.2400	3.6622	(2.108)	0	0	0
2016/11/30	2044	03/08/2017	9.63	Call	Bond Future	3,777.6400	3.7776	3,698.1600	3.6982	(2.104)	0	0	0
2016/11/30	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2046	02/02/2017	137.14	Put	Bond Future	4,590.0500	4.5900	4,627.6900	4.6277	0.820	0	0	0
2016/11/30	2046	02/02/2017			Bond Future	132.5500	132.5500	132.5123	132.5123	(0.028)	0.0000	0.0000	18,408
2016/11/30	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	2046	02/02/2017	137.13	Put	Bond Future	4,580.0500	4.5800	4,617.6900	4.6177	0.822	0	0	0
2016/11/30	2046	02/02/2017	137.15	Put	Bond Future	4,600.0500	4.6000	4,637.6900	4.6377	0.818	0	0	0
2016/11/30	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
2016/11/30	2046	04/05/2017			Bond Future	133.6064		133.6064	133.5668	(0.030)	0.0000	0.0000	0
2016/11/30	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/30	2046	04/05/2017	138.32	Put	Bond Future	4,713.6100	4.7136	4,753.1900	4.7532	0.840	0	0	0
2016/11/30	2046	04/05/2017	138.34	Put	Bond Future	4,733.6100	4.7336	4,773.1900	4.7732	0.836	0	0	0
2016/11/30	2046	04/05/2017	138.33	Put	Bond Future	4,723.6100	4.7236	4,763.1900	4.7632	0.838	0	0	0
2016/11/30	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/30	2046	03/08/2017	141.17	Put	Bond Future	4,875.5800	4.8756	4,915.9500	4.9160	0.828	0	0	0
2016/11/30	2046	03/08/2017			Bond Future	136.2944	136.2944	136.2541	136.2541	(0.030)	0.0000	0.0000	0
2016/11/30	2046	03/08/2017	141.19	Put	Bond Future	4,895.5800	4.8956	4,935.9500	4.9360	0.825	0	0	0
2016/11/30	2046	03/08/2017	141.18	Put	Bond Future	4,885.5800	4.8856	4,925.9500	4.9260	0.826	0	0	0
2016/11/30	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/30	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/30	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/30	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/30	2050	02/02/2017	144.97	Put	Bond Future	3,013.9900	3.0140	3,055.4600	3.0555	1.376	0	0	0
2016/11/30	2050	02/02/2017			Bond Future	141.9560	141.9560	141.9145	141.9145	(0.029)	0.0000	0.0000	24,942
2016/11/30	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/30	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/30	2050	02/02/2017	144.96	Put	Bond Future	3,003.9900	3.0040	3,045.4600	3.0455	1.380	0	0	0
2016/11/30	2050	02/02/2017	144.98	Put	Bond Future	3,023.9900	3.0240	3,065.4600	3.0655	1.371	0	0	0
2016/11/30	2050	04/05/2017			Bond Future	144.7236	144.7236	144.6801	144.6801	(0.030)	0.0000	0.0000	0
2016/11/30	2050	04/05/2017	147.83	Put	Bond Future	3,106.3900	3.1064	3,149.8700	3.1499	1.400	0	0	0
2016/11/30	2050	04/05/2017	147.85	Put	Bond Future	3,126.3900	3.1264	3,169.8700	3.1699	1.391	0	0	0
2016/11/30	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/30	2050	04/05/2017	147.84	Put	Bond Future	3,116.3900	3.1164	3,159.8700	3.1599	1.395	0	0	0
2016/11/30	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/30	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/30	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/30	2050	03/08/2017			Bond Future	145.9737	145.9737	145.9293	145.9293	(0.030)	0.0000	0.0000	0
2016/11/30	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/30	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/30	2050	03/08/2017	149.22	Put	Bond Future	3,246.2800	3.2463	3,290.7200	3.2907	1.369	0	0	0
2016/11/30	2050	03/08/2017	149.24	Put	Bond Future	3,266.2800	3.2663	3,310.7200	3.3107	1.361	0	0	0
2016/11/30	2050	03/08/2017	149.23	Put	Bond Future	3,256.2800	3.2563	3,300.7200	3.3007	1.365	0	0	0
2016/11/30	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	AL37	02/02/2017			Index Future	509.5160		509.5160	509.3600	(0.031)	0.0000	0.0000	7
2016/11/30	AL37	04/05/2017			Index Future	519.4180		519.4180	519.2560	(0.031)	0.0000	0.0000	0
2016/11/30	AL37	03/08/2017			Index Future	529.8350		529.8350	529.6720	(0.031)	0.0000	0.0000	0
2016/11/30	AL7T	02/02/2017			Index Future	587.4110		587.4110	586.8620	(0.093)	0.0000	0.0000	2
2016/11/30	AL7T	04/05/2017			Index Future	598.8260		598.8260	598.2640	(0.094)	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
2016/11/30	AL7T	03/08/2017			Index Future	610.8370	610.8370	610.2650	610.2650	(0.094)	0.0000	0.0000	0
2016/11/30	ALBI	02/02/2017			Index Future	532.8160	532.8160	532.1890	532.1890	(0.118)	0.0000	0.0000	746
2016/11/30	ALBI	04/05/2017			Index Future	543.1710	543.1710	542.5280	542.5280	(0.118)	0.0000	0.0000	0
2016/11/30	ALBI	03/08/2017			Index Future	554.0650	554.0650	553.4110	553.4110	(0.118)	0.0000	0.0000	0
2016/11/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	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
2016/11/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/30	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	EL28	02/02/2017			Bond Future	129.1032	129.1032	129.0732	129.0732	(0.023)	0.0000	0.0000	0
2016/11/30	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	EL28	02/02/2017	135.10	Put	Bond Future	5,996.7600	5.9968	6,026.8400	6.0268	0.502	0	0	0
2016/11/30	EL28	02/02/2017	135.12	Put	Bond Future	6,016.7600	6.0168	6,046.8400	6.0468	0.500	0	0	0
2016/11/30	EL28	02/02/2017	135.11	Put	Bond Future	6,006.7600	6.0068	6,036.8400	6.0368	0.501	0	0	0
2016/11/30	EL28	04/05/2017			Bond Future	129.9386	129.9386	129.9068	129.9068	(0.025)	0.0000	0.0000	0
2016/11/30	EL28	04/05/2017	137.90	Put	Bond Future	7,961.3900	7.9614	7,993.2300	7.9932	0.400	0	0	0
2016/11/30	EL28	04/05/2017	137.92	Put	Bond Future	7,981.3900	7.9814	8,013.2300	8.0132	0.399	0	0	0
2016/11/30	EL28	04/05/2017	137.91	Put	Bond Future	7,971.3900	7.9714	8,003.2300	8.0032	0.399	0	0	0
2016/11/30	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/30	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	EL28	03/08/2017			Bond Future		132.5530	132.5530	132.5206	(0.024)	0.0000	0.0000	0
2016/11/30	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	EL28	03/08/2017	135.16	Put	Bond Future		2,606.9800	2.6070	2,639.4300	1.245	0	0	0
2016/11/30	EL28	03/08/2017	135.18	Put	Bond Future		2,626.9800	2.6270	2,659.4300	1.235	0	0	0
2016/11/30	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	EL28	03/08/2017	135.17	Put	Bond Future		2,616.9800	2.6170	2,649.4300	1.240	0	0	0
2016/11/30	ES33	02/02/2017			Bond Future		10.6876	78.4596	10.6897	0.019	0.0000	0.0000	8,849
2016/11/30	ES33	02/02/2017	10.59	Put	Bond Future		612.5500	0.6126	625.2700	2.077	0	0	0
2016/11/30	ES33	02/02/2017	10.61	Put	Bond Future		486.4500	0.4865	499.1700	0.4992	0	0	0
2016/11/30	ES33	02/02/2017	10.59	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	ES33	02/02/2017	10.60	Put	Bond Future		549.4600	0.5495	562.1800	0.5622	0	0	0
2016/11/30	ES33	02/02/2017	10.60	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	ES33	02/02/2017	10.61	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	ES33	04/05/2017			Bond Future		10.7717	76.1908	10.7739	0.021	0.0000	0.0000	0
2016/11/30	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	ES33	04/05/2017	10.54	Put	Bond Future		1,445.8300	1.4458	1,459.4800	0.944	0	0	0
2016/11/30	ES33	04/05/2017	10.56	Put	Bond Future		1,319.4000	1.3194	1,333.0500	1.3331	0	0	0
2016/11/30	ES33	04/05/2017	10.55	Put	Bond Future		1,382.5800	1.3826	1,396.2300	1.3962	0	0	0
2016/11/30	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	ES33	03/08/2017			Bond Future		10.8494	77.7197	10.8517	0.021	0.0000	0.0000	0
2016/11/30	ES33	03/08/2017	10.53	Put	Bond Future		1,977.3000	1.9773	1,991.2000	1.9912	0	0	0
2016/11/30	ES33	03/08/2017	10.55	Put	Bond Future		1,851.2000	1.8512	1,865.1000	1.8651	0	0	0
2016/11/30	ES33	03/08/2017	10.54	Put	Bond Future		1,914.2100	1.9142	1,928.1100	1.9281	0	0	0
2016/11/30	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	ES42	02/02/2017			Bond Future		10.7983	82.6422	10.8261	0.258	0.0000	0.0000	8,777
2016/11/30	ES42	04/05/2017			Bond Future		10.8815	79.9858	10.9103	0.265	0.0000	0.0000	0
2016/11/30	ES42	03/08/2017			Bond Future		10.9573	81.5911	10.9871	0.272	0.0000	0.0000	0
2016/11/30	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	GOVI	02/02/2017			GOVI		530.6830	530.6830	530.0730	(0.115)	0.0000	0.0000	487
2016/11/30	GOVI	02/02/2017	533.32	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	GOVI	02/02/2017	533.33	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	GOVI	02/02/2017	533.32	Put	GOVI		26,370.0000	2.6370	32,470.0000	3.2470	23.132	0	0
2016/11/30	GOVI	02/02/2017	533.34	Put	GOVI		26,570.0000	2.6570	32,670.0000	3.2670	22.958	0	0
2016/11/30	GOVI	02/02/2017	533.33	Put	GOVI		26,470.0000	2.6470	32,570.0000	3.2570	23.045	0	0
2016/11/30	GOVI	04/05/2017			GOVI		540.9960	540.9960	540.3710	(0.116)	0.0000	0.0000	0
2016/11/30	GOVI	04/05/2017	262.19	Call	GOVI		2,788,060.0000	278.8060	2,781,810.0000	278.1810	(0.224)	0	0
2016/11/30	GOVI	04/05/2017	262.20	Call	GOVI		2,787,960.0000	278.7960	2,781,710.0000	278.1710	(0.224)	0	0
2016/11/30	GOVI	04/05/2017	262.18	Call	GOVI		2,788,160.0000	278.8160	2,781,910.0000	278.1910	(0.224)	0	0
2016/11/30	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	GOVI	04/05/2017	262.18	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/30	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	GOVI	03/08/2017			GOVI	551.8470	551.8470	551.2110	551.2110	(0.115)	0.0000	0.0000	0
2016/11/30	GOVI	03/08/2017	561.11	Put	GOVI	92,630.0000	9.2630	98,990.0000	9.8990	6.866	0	0	0
2016/11/30	GOVI	03/08/2017	561.09	Put	GOVI	92,430.0000	9.2430	98,790.0000	9.8790	6.881	0	0	0
2016/11/30	GOVI	03/08/2017	561.10	Put	GOVI	92,530.0000	9.2530	98,890.0000	9.8890	6.873	0	0	0
2016/11/30	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/30	IGOV	02/02/2017			Index Future	250.1400	250.1400	249.9620	249.9620	(0.071)	0.0000	0.0000	1,030
2016/11/30	IGOV	04/05/2017			Index Future	255.0160	255.0160	254.8330	254.8330	(0.072)	0.0000	0.0000	0
2016/11/30	IGOV	03/08/2017			Index Future	260.1460	260.1460	259.9600	259.9600	(0.071)	0.0000	0.0000	0
2016/11/30	ILBI	02/02/2017			Index Future	678.5590	678.5590	677.9830	677.9830	(0.085)	0.0000	0.0000	155
2016/11/30	ILBI	04/05/2017			Index Future	691.7400	691.7400	691.1510	691.1510	(0.085)	0.0000	0.0000	0
2016/11/30	ILBI	03/08/2017			Index Future	705.3560	705.3560	704.7560	704.7560	(0.085)	0.0000	0.0000	0
2016/11/30	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/30	IS01	16/03/2017			Interest Rate Swap	100.0074	100.0074	100.0093	100.0093	0.002	0.0000	0.0000	0
2016/11/30	IS01	15/06/2017			Interest Rate Swap	99.6379	99.6379	99.6411	99.6411	0.003	0.0000	0.0000	0
2016/11/30	IS01	21/09/2017			Interest Rate Swap	99.6954	99.6954	99.7039	99.7039	0.009	0.0000	0.0000	0
2016/11/30	IS01	21/12/2017			Interest Rate Swap	100.0107	100.0107	100.0219	100.0219	0.011	0.0000	0.0000	0
2016/11/30	IS02	18/12/2017			Interest Rate Swap	100.0333	100.0333	100.0444	100.0444	0.011	0.0000	0.0000	0
2016/11/30	IS02	16/03/2018			Interest Rate Swap	99.3599	99.3599	99.3789	99.3789	0.019	0.0000	0.0000	0
2016/11/30	IS02	15/06/2018			Interest Rate Swap	99.0750	99.0750	99.1011	99.1011	0.026	0.0000	0.0000	0
2016/11/30	IS02	21/09/2018			Interest Rate Swap	99.1900	99.1900	99.2252	99.2252	0.036	0.0000	0.0000	0
2016/11/30	IS02	21/12/2018			Interest Rate Swap	99.7400	99.7400	99.7800	99.7800	0.040	0.0000	0.0000	0
2016/11/30	IS05	17/12/2020			Interest Rate Swap	98.7559	98.7559	98.7323	98.7323	(0.024)	0.0000	0.0000	0
2016/11/30	IS05	16/03/2021			Interest Rate Swap	98.1653	98.1653	98.1470	98.1470	(0.019)	0.0000	0.0000	0
2016/11/30	IS05	15/06/2021			Interest Rate Swap	97.5417	97.5417	97.5330	97.5330	(0.009)	0.0000	0.0000	0
2016/11/30	IS05	21/09/2021			Interest Rate Swap	97.8882	97.8882	97.8921	97.8921	0.004	0.0000	0.0000	0
2016/11/30	IS05	21/12/2021			Interest Rate Swap	100.1890	100.1890	100.2013	100.2013	0.012	0.0000	0.0000	50
2016/11/30	IS10	17/12/2025			Interest Rate Swap	99.9988	99.9988	100.0953	100.0953	0.097	0.0000	0.0000	0
2016/11/30	IS10	16/03/2026			Interest Rate Swap	97.1737	97.1737	97.2704	97.2704	0.100	0.0000	0.0000	0
2016/11/30	IS10	15/06/2026			Interest Rate Swap	96.0300	96.0300	96.1232	96.1232	0.097	0.0000	0.0000	0
2016/11/30	IS10	21/09/2026			Interest Rate Swap	98.1740	98.1740	98.2632	98.2632	0.091	0.0000	0.0000	0
2016/11/30	IS10	21/12/2026			Interest Rate Swap	101.8579	101.8579	101.9446	101.9446	0.085	0.0000	0.0000	0
2016/11/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/30	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
2016/11/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/30	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3700	92.6300	(0.136)	0.0000	0.0000	10,000
2016/11/30	JBAF	18/01/2017			Jibar Tradeable Future	7.4300	92.5700	7.4100	92.5900	(0.269)	0.0000	0.0000	0
2016/11/30	JBAF	15/02/2017			Jibar Tradeable Future	7.4700	92.5300	7.4400	92.5600	(0.402)	0.0000	0.0000	0
2016/11/30	JBAF	15/03/2017			Jibar Tradeable Future	7.4700	92.5300	7.4500	92.5500	(0.268)	0.0000	0.0000	1,000
2016/11/30	JBAF	19/04/2017			Jibar Tradeable Future	7.5400	92.4600	7.4800	92.5200	(0.796)	0.0000	0.0000	0
2016/11/30	JBAF	17/05/2017			Jibar Tradeable Future	7.5500	92.4500	7.5100	92.4900	(0.530)	0.0000	0.0000	0
2016/11/30	JBAF	21/06/2017			Jibar Tradeable Future	7.6100	92.3900	7.5400	92.4600	(0.920)	0.0000	0.0000	0
2016/11/30	JBAF	20/09/2017			Jibar Tradeable Future	7.6800	92.3200	7.6100	92.3900	(0.911)	0.0000	0.0000	0
2016/11/30	JBAF	20/12/2017			Jibar Tradeable Future	7.7300	92.2700	7.6600	92.3400	(0.906)	0.0000	0.0000	0
2016/11/30	JBAF	20/03/2018			Jibar Tradeable Future	7.7700	92.2300	7.6900	92.3100	(1.030)	0.0000	0.0000	0
2016/11/30	JBAF	20/06/2018			Jibar Tradeable Future	7.8000	92.2000	7.7100	92.2900	(1.154)	0.0000	0.0000	0
2016/11/30	JBAF	19/09/2018			Jibar Tradeable Future	8.3100	91.6900	7.7300	92.2700	(6.980)	0.0000	0.0000	0
2016/11/30	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/30	R023	02/02/2017	8.85	Call	Bond Future	1,309.0900	1.3091	1,279.8600	1.2799	(2.233)	0	0	0
2016/11/30	R023	02/02/2017			Bond Future	8.7646	98.7253	8.7729	98.6881	0.095	0.0000	0.0000	16,460
2016/11/30	R023	02/02/2017	8.86	Call	Bond Future	1,334.4100	1.3344	1,304.9600	1.3050	(2.207)	0	0	0
2016/11/30	R023	02/02/2017	8.84	Put	Bond Future	946.3300	0.9463	954.5300	0.9545	0.867	0	0	0
2016/11/30	R023	02/02/2017	8.86	Put	Bond Future	907.3700	0.9074	915.1300	0.9151	0.855	0	0	0
2016/11/30	R023	02/02/2017	8.84	Call	Bond Future	1,284.0400	1.2840	1,255.0300	1.2550	(2.259)	0	0	0
2016/11/30	R023	02/02/2017	8.85	Put	Bond Future	926.7000	0.9267	934.6800	0.9347	0.861	0	0	0
2016/11/30	R023	04/05/2017	8.61	Call	Bond Future	1,274.6300	1.2746	1,250.4600	1.2505	(1.896)	0	0	0
2016/11/30	R023	04/05/2017			Bond Future	8.8105	96.7116	8.8195	96.6728	0.101	0.0000	0.0000	0
2016/11/30	R023	04/05/2017	8.59	Call	Bond Future	1,238.0500	1.2381	1,214.2300	1.2142	(1.924)	0	0	0
2016/11/30	R023	04/05/2017	8.60	Call	Bond Future	1,256.2600	1.2563	1,232.2600	1.2323	(1.910)	0	0	0
2016/11/30	R023	04/05/2017	8.59	Put	Bond Future	2,201.6000	2.2016	2,216.5800	2.2166	0.680	0	0	0
2016/11/30	R023	04/05/2017	8.61	Put	Bond Future	2,150.3000	2.1503	2,164.9300	2.1649	0.680	0	0	0
2016/11/30	R023	04/05/2017	8.60	Put	Bond Future	2,175.8600	2.1759	2,190.6600	2.1907	0.680	0	0	0
2016/11/30	R023	03/08/2017	8.60	Put	Bond Future	2,606.1400	2.6061	2,621.5100	2.6215	0.590	0	0	0
2016/11/30	R023	03/08/2017			Bond Future	8.8448	98.6520	8.8542	98.6124	0.107	0.0000	0.0000	0
2016/11/30	R023	03/08/2017	8.59	Put	Bond Future	2,630.6400	2.6306	2,646.1600	2.6462	0.590	0	0	0
2016/11/30	R023	03/08/2017	8.60	Call	Bond Future	1,572.8400	1.5728	1,548.6300	1.5486	(1.539)	0	0	0
2016/11/30	R023	03/08/2017	8.58	Call	Bond Future	1,536.6400	1.5366	1,512.7100	1.5127	(1.557)	0	0	0
2016/11/30	R023	03/08/2017	8.59	Call	Bond Future	1,554.8300	1.5548	1,530.7700	1.5308	(1.547)	0	0	0
2016/11/30	R023	03/08/2017	8.58	Put	Bond Future	2,654.9900	2.6550	2,670.6400	2.6706	0.589	0	0	0
2016/11/30	R035	02/02/2017			Bond Future	9.7099	96.8655	9.7283	96.7188	0.189	0.0000	0.0000	6,557
2016/11/30	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R035	02/02/2017	9.50	Put	Bond Future	1,698.6700	1.6987	1,845.2900	1.8453	8.631	0	0	0
2016/11/30	R035	02/02/2017	9.51	Put	Bond Future	1,616.6600	1.6167	1,763.2800	1.7633	9.069	0	0	0
2016/11/30	R035	02/02/2017	9.52	Put	Bond Future	1,534.7500	1.5347	1,681.3700	1.6814	9.553	0	0	0
2016/11/30	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R035	04/05/2017	9.55	Put	Bond Future	1,693.0200	1.6930	1,843.3600	1.8434	8.880	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
2016/11/30	R035	04/05/2017			Bond Future	9.7615	94.2447	9.7806	94.0943	0.195	0.0000	0.0000	0
2016/11/30	R035	04/05/2017	9.54	Put	Bond Future	1,774.2100	1.7742	1,924.5500	1.9246	8.474	0	0	0
2016/11/30	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R035	04/05/2017	9.53	Put	Bond Future	1,855.5100	1.8555	2,005.8500	2.0059	8.102	0	0	0
2016/11/30	R035	03/08/2017			Bond Future	9.8071	96.1357	9.8267	95.9824	0.200	0.0000	0.0000	0
2016/11/30	R035	03/08/2017	9.52	Put	Bond Future	2,283.5500	2.2835	2,436.8600	2.4369	6.714	0	0	0
2016/11/30	R035	03/08/2017	9.50	Put	Bond Future	2,445.8200	2.4458	2,599.1300	2.5991	6.268	0	0	0
2016/11/30	R035	03/08/2017	9.51	Put	Bond Future	2,364.6300	2.3646	2,517.9400	2.5179	6.483	0	0	0
2016/11/30	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R186	02/02/2017	8.00	Put	Bond Future	7,548.7200	7.5487	7,633.7600	7.6338	1.127	0	0	0
2016/11/30	R186	02/02/2017	9.40	Call	Bond Future	3,210.4400	3.2104	3,129.5600	3.1296	(2.519)	0	0	0
2016/11/30	R186	02/02/2017	8.81	Put	Bond Future	2,667.9400	2.6679	2,710.2700	2.7103	1.587	0	0	0
2016/11/30	R186	02/02/2017	9.10	Put	Bond Future	1,561.3200	1.5613	1,587.0800	1.5871	1.650	0	0	2,546
2016/11/30	R186	02/02/2017			Bond Future	9.0447	110.7313	9.0582	110.6385	0.150	0.0000	0.0000	115,625
2016/11/30	R186	02/02/2017	9.50	Call	Bond Future	3,697.9900	3.6980	3,613.8700	3.6139	(2.275)	0	0	0
2016/11/30	R186	02/02/2017	8.43	Put	Bond Future	4,684.8900	4.6849	4,751.2500	4.7513	1.416	0	0	0
2016/11/30	R186	02/02/2017	8.80	Put	Bond Future	2,713.1700	2.7132	2,756.1700	2.7562	1.585	0	0	0
2016/11/30	R186	02/02/2017	8.87	Call	Bond Future	1,202.1200	1.2021	1,148.0600	1.1481	(4.497)	0	0	0
2016/11/30	R186	02/02/2017	8.90	Put	Bond Future	2,281.1200	2.2811	2,318.2700	2.3183	1.629	0	0	750
2016/11/30	R186	02/02/2017	8.00	Call	Bond Future	75.7500	0.0758	68.0000	0.0680	(10.231)	0	0	7,000
2016/11/30	R186	02/02/2017	8.60	Call	Bond Future	609.8000	0.6098	572.9400	0.5729	(6.045)	0	0	7,000
2016/11/30	R186	02/02/2017	8.81	Call	Bond Future	1,046.4200	1.0464	995.9600	0.9960	(4.822)	0	0	0
2016/11/30	R186	02/02/2017	8.37	Call	Bond Future	303.5200	0.3035	280.4100	0.2804	(7.614)	0	0	500
2016/11/30	R186	02/02/2017	8.62	Put	Bond Future	3,602.5500	3.6025	3,657.1800	3.6572	1.516	0	0	0
2016/11/30	R186	02/02/2017	8.79	Call	Bond Future	997.6400	0.9976	948.5100	0.9485	(4.925)	0	0	0
2016/11/30	R186	02/02/2017	8.95	Call	Bond Future	1,432.1100	1.4321	1,373.6500	1.3737	(4.082)	0	0	0
2016/11/30	R186	02/02/2017	9.02	Call	Bond Future	1,655.8500	1.6559	1,593.4600	1.5935	(3.768)	0	0	0
2016/11/30	R186	02/02/2017	8.87	Put	Bond Future	2,405.9900	2.4060	2,444.7200	2.4447	1.610	0	0	500
2016/11/30	R186	02/02/2017	9.50	Put	Bond Future	641.8000	0.6418	650.4700	0.6505	1.351	0	0	13,550
2016/11/30	R186	02/02/2017	8.43	Call	Bond Future	368.3600	0.3684	341.9300	0.3419	(7.175)	0	0	750
2016/11/30	R186	02/02/2017	8.80	Call	Bond Future	1,021.8300	1.0218	972.0400	0.9720	(4.873)	0	0	0
2016/11/30	R186	02/02/2017	8.90	Call	Bond Future	1,285.2900	1.2853	1,229.6500	1.2297	(4.329)	0	0	0
2016/11/30	R186	02/02/2017	9.40	Put	Bond Future	815.4600	0.8155	827.3700	0.8274	1.461	0	0	750
2016/11/30	R186	02/02/2017	9.10	Call	Bond Future	1,938.9900	1.9390	1,871.9600	1.8720	(3.457)	0	0	0
2016/11/30	R186	02/02/2017	8.37	Put	Bond Future	5,053.5800	5.0536	5,123.2600	5.1233	1.379	0	0	0
2016/11/30	R186	02/02/2017	8.60	Put	Bond Future	3,709.9300	3.7099	3,765.8600	3.7659	1.508	0	0	0
2016/11/30	R186	02/02/2017	8.62	Call	Bond Future	644.3800	0.6444	606.2200	0.6062	(5.922)	0	0	500
2016/11/30	R186	02/02/2017	8.79	Put	Bond Future	2,758.8500	2.7588	2,802.5100	2.8025	1.583	0	0	0
2016/11/30	R186	02/02/2017	8.95	Put	Bond Future	2,082.3900	2.0824	2,116.7200	2.1167	1.649	0	0	2,546
2016/11/30	R186	02/02/2017	9.02	Put	Bond Future	1,824.8000	1.8248	1,855.2000	1.8552	1.666	0	0	500
2016/11/30	R186	04/05/2017			Bond Future	9.0929	112.8837	9.1072	112.7881	0.157	0.0000	0.0000	0
2016/11/30	R186	04/05/2017	8.89	Put	Bond Future	3,422.4100	3.4224	3,461.1900	3.4612	1.133	0	0	0
2016/11/30	R186	04/05/2017	8.91	Put	Bond Future	3,344.0800	3.3441	3,382.0400	3.3820	1.135	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
2016/11/30	R186	04/05/2017	8.90	Put	Bond Future	3,383.1000	3.3831	3,421.4700	3.4215	1.134	0	0	0
2016/11/30	R186	04/05/2017	8.91	Call	Bond Future	2,109.7500	2.1097	2,052.1300	2.0521	(2.731)	0	0	0
2016/11/30	R186	04/05/2017	8.89	Call	Bond Future	2,051.9900	2.0520	1,995.1900	1.9952	(2.768)	0	0	0
2016/11/30	R186	04/05/2017	8.90	Call	Bond Future	2,080.7500	2.0807	2,023.5400	2.0235	(2.749)	0	0	0
2016/11/30	R186	03/08/2017	8.93	Put	Bond Future	4,033.0400	4.0330	4,100.8300	4.1008	1.681	0	0	0
2016/11/30	R186	03/08/2017			Bond Future	9.1324	109.8433	9.1472	109.7458	0.163	0.0000	0.0000	0
2016/11/30	R186	03/08/2017	8.92	Put	Bond Future	4,071.0100	4.0710	4,138.3900	4.1384	1.655	0	0	0
2016/11/30	R186	03/08/2017	8.91	Call	Bond Future	2,637.5700	2.6376	2,607.7200	2.6077	(1.132)	0	0	0
2016/11/30	R186	03/08/2017	8.93	Call	Bond Future	2,695.1700	2.6952	2,665.4400	2.6654	(1.103)	0	0	0
2016/11/30	R186	03/08/2017	8.92	Call	Bond Future	2,666.4500	2.6664	2,636.3100	2.6363	(1.130)	0	0	0
2016/11/30	R186	03/08/2017	8.91	Put	Bond Future	4,108.8700	4.1089	4,176.5400	4.1765	1.647	0	0	0
2016/11/30	R197	02/02/2017			Bond Future	297.2220	297.2220	296.6926	296.6926	(0.178)	0.0000	0.0000	1,246
2016/11/30	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R197	02/02/2017	302.57	Put	Bond Future	5,347.9700	5.3480	5,877.3800	5.8774	9.899	0	0	0
2016/11/30	R197	02/02/2017	302.59	Put	Bond Future	5,367.9700	5.3680	5,897.3800	5.8974	9.862	0	0	0
2016/11/30	R197	02/02/2017	302.58	Put	Bond Future	5,357.9700	5.3580	5,887.3800	5.8874	9.881	0	0	0
2016/11/30	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R197	04/05/2017	308.58	Put	Bond Future	5,562.9900	5.5630	6,105.2500	6.1052	9.748	0	0	0
2016/11/30	R197	04/05/2017			Bond Future	303.0170	303.0170	302.4747	302.4747	(0.179)	0.0000	0.0000	0
2016/11/30	R197	04/05/2017	308.60	Put	Bond Future	5,582.9900	5.5830	6,125.2500	6.1252	9.713	0	0	0
2016/11/30	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R197	04/05/2017	308.59	Put	Bond Future	5,572.9900	5.5730	6,115.2500	6.1152	9.730	0	0	0
2016/11/30	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R197	03/08/2017			Bond Future	302.2142	302.2142	301.6612	301.6612	(0.183)	0.0000	0.0000	0
2016/11/30	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R197	03/08/2017	308.05	Put	Bond Future	5,835.7600	5.8358	6,388.7700	6.3888	9.476	0	0	0
2016/11/30	R197	03/08/2017	308.07	Put	Bond Future	5,855.7600	5.8558	6,408.7700	6.4088	9.444	0	0	0
2016/11/30	R197	03/08/2017	308.06	Put	Bond Future	5,845.7600	5.8458	6,398.7700	6.3988	9.460	0	0	0
2016/11/30	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R202	02/02/2017			Bond Future	246.4528	246.4528	246.3814	246.3814	(0.029)	0.0000	0.0000	36,619
2016/11/30	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R202	02/02/2017	251.72	Put	Bond Future	5,267.2400	5.2672	5,338.6400	5.3386	1.356	0	0	0
2016/11/30	R202	02/02/2017	251.74	Put	Bond Future	5,287.2400	5.2872	5,358.6400	5.3586	1.350	0	0	0
2016/11/30	R202	02/02/2017	251.73	Put	Bond Future	5,277.2400	5.2772	5,348.6400	5.3486	1.353	0	0	0
2016/11/30	R202	04/05/2017	256.73	Put	Bond Future	5,472.1200	5.4721	5,547.0600	5.5471	1.369	0	0	0
2016/11/30	R202	04/05/2017			Bond Future	251.2579	251.2579	251.1829	251.1829	(0.030)	0.0000	0.0000	0
2016/11/30	R202	04/05/2017	256.72	Put	Bond Future	5,462.1200	5.4621	5,537.0600	5.5371	1.372	0	0	0
2016/11/30	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R202	04/05/2017	256.71	Put	Bond Future	5,452.1200	5.4521	5,527.0600	5.5271	1.375	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
2016/11/30	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R202	03/08/2017			Bond Future	252.6484	252.6484	252.5720	252.5720	(0.030)	0.0000	0.0000	0
2016/11/30	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R202	03/08/2017	258.35	Put	Bond Future	5,701.5600	5.7016	5,778.0200	5.7780	1.341	0	0	0
2016/11/30	R202	03/08/2017	258.37	Put	Bond Future	5,721.5600	5.7216	5,798.0200	5.7980	1.336	0	0	0
2016/11/30	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R202	03/08/2017	258.36	Put	Bond Future	5,711.5600	5.7116	5,788.0200	5.7880	1.339	0	0	0
2016/11/30	R203	02/02/2017	7.70	Call	Bond Future	72.6300	0.0726	71.1700	0.0712	(2.010)	0	0	0
2016/11/30	R203	02/02/2017	7.71	Put	Bond Future	148.6100	0.1486	148.8700	0.1489	0.175	0	0	0
2016/11/30	R203	02/02/2017			Bond Future	7.8376	103.5289	7.8406	103.5271	0.038	0.0000	0.0000	27,039
2016/11/30	R203	02/02/2017	7.71	Call	Bond Future	74.8700	0.0749	73.4000	0.0734	(1.963)	0	0	0
2016/11/30	R203	02/02/2017	7.72	Call	Bond Future	77.3300	0.0773	75.8400	0.0758	(1.927)	0	0	0
2016/11/30	R203	02/02/2017	7.70	Put	Bond Future	152.1500	0.1521	152.4200	0.1524	0.177	0	0	0
2016/11/30	R203	02/02/2017	7.72	Put	Bond Future	145.2800	0.1453	145.5200	0.1455	0.165	0	0	0
2016/11/30	R203	04/05/2017	6.91	Call	Bond Future	19.1400	0.0191	18.5700	0.0186	(2.978)	0	0	0
2016/11/30	R203	04/05/2017	6.92	Put	Bond Future	290.9400	0.2909	293.0300	0.2930	0.718	0	0	0
2016/11/30	R203	04/05/2017			Bond Future	7.6958	101.3679	7.7034	101.3652	0.099	0.0000	0.0000	0
2016/11/30	R203	04/05/2017	6.92	Call	Bond Future	19.6500	0.0197	19.0700	0.0191	(2.952)	0	0	0
2016/11/30	R203	04/05/2017	6.93	Call	Bond Future	20.1700	0.0202	19.5800	0.0196	(2.925)	0	0	0
2016/11/30	R203	04/05/2017	6.91	Put	Bond Future	293.9400	0.2939	296.0400	0.2960	0.714	0	0	0
2016/11/30	R203	04/05/2017	6.93	Put	Bond Future	287.9500	0.2880	290.0300	0.2900	0.722	0	0	0
2016/11/30	R203	03/08/2017	4.89	Call	Bond Future	54.0800	0.0541	54.0000	0.0540	(0.148)	0	0	0
2016/11/30	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/30	R203	03/08/2017	4.87	Call	Bond Future	52.8100	0.0528	52.7300	0.0527	(0.151)	0	0	0
2016/11/30	R203	03/08/2017	4.88	Call	Bond Future	53.4500	0.0534	53.3700	0.0534	(0.150)	0	0	0
2016/11/30	R203	03/08/2017	4.87	Put	Bond Future	30.6900	0.0307	30.6100	0.0306	(0.261)	0	0	0
2016/11/30	R203	03/08/2017	4.89	Put	Bond Future	29.8100	0.0298	29.7300	0.0297	(0.268)	0	0	0
2016/11/30	R203	03/08/2017	4.88	Put	Bond Future	30.2500	0.0302	30.1700	0.0302	(0.264)	0	0	0
2016/11/30	R204	02/02/2017	8.28	Call	Bond Future	598.8000	0.5988	592.1100	0.5921	(1.117)	0	0	0
2016/11/30	R204	02/02/2017			Bond Future	8.0222	101.0019	8.0259	100.9955	0.046	0.0000	0.0000	30,194
2016/11/30	R204	02/02/2017	8.29	Call	Bond Future	610.8300	0.6108	604.1200	0.6041	(1.099)	0	0	0
2016/11/30	R204	02/02/2017	8.30	Call	Bond Future	623.1100	0.6231	616.3900	0.6164	(1.078)	0	0	0
2016/11/30	R204	02/02/2017	8.28	Put	Bond Future	160.5900	0.1606	160.2200	0.1602	(0.230)	0	0	0
2016/11/30	R204	02/02/2017	8.30	Put	Bond Future	151.0100	0.1510	150.6100	0.1506	(0.265)	0	0	0
2016/11/30	R204	02/02/2017	8.29	Put	Bond Future	155.6700	0.1557	155.2800	0.1553	(0.251)	0	0	0
2016/11/30	R204	04/05/2017	7.90	Put	Bond Future	594.6400	0.5946	597.3700	0.5974	0.459	0	0	0
2016/11/30	R204	04/05/2017			Bond Future	8.0507	102.9651	8.0557	102.9578	0.061	0.0000	0.0000	0
2016/11/30	R204	04/05/2017	7.92	Put	Bond Future	578.0600	0.5781	580.7000	0.5807	0.457	0	0	0
2016/11/30	R204	04/05/2017	7.90	Call	Bond Future	369.6800	0.3697	365.0700	0.3651	(1.247)	0	0	0
2016/11/30	R204	04/05/2017	7.91	Put	Bond Future	586.3100	0.5863	589.0000	0.5890	0.459	0	0	0
2016/11/30	R204	04/05/2017	7.91	Call	Bond Future	376.3000	0.3763	371.6500	0.3716	(1.236)	0	0	0
2016/11/30	R204	04/05/2017	7.92	Call	Bond Future	382.9900	0.3830	378.2900	0.3783	(1.227)	0	0	0
2016/11/30	R204	03/08/2017	7.77	Put	Bond Future	712.0200	0.7120	715.4700	0.7155	0.485	0	0	0
2016/11/30	R204	03/08/2017			Bond Future	8.0355	100.9888	8.0414	100.9813	0.073	0.0000	0.0000	0
2016/11/30	R204	03/08/2017	7.76	Put	Bond Future	719.4500	0.7194	722.9300	0.7229	0.484	0	0	0
2016/11/30	R204	03/08/2017	7.75	Call	Bond Future	362.3300	0.3623	358.3800	0.3584	(1.090)	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
2016/11/30	R204	03/08/2017	7.76	Call	Bond Future	367.6400	0.3676	363.6600	0.3637	(1.083)	0	0	0
2016/11/30	R204	03/08/2017	7.77	Call	Bond Future	373.0000	0.3730	368.9900	0.3690	(1.075)	0	0	0
2016/11/30	R204	03/08/2017	7.75	Put	Bond Future	726.9400	0.7269	730.4500	0.7305	0.483	0	0	0
2016/11/30	R207	02/02/2017	9.24	Call	Bond Future	2,364.6600	2.3647	2,355.4000	2.3554	(0.392)	0	0	0
2016/11/30	R207	02/02/2017			Bond Future	8.2964	97.7741	8.2999	97.7654	0.041	0.0000	0.0000	85,575
2016/11/30	R207	02/02/2017	8.91	Call	Bond Future	1,615.9800	1.6160	1,606.2400	1.6062	(0.603)	0	0	62
2016/11/30	R207	02/02/2017	9.22	Call	Bond Future	2,317.8900	2.3179	2,308.5900	2.3086	(0.401)	0	0	0
2016/11/30	R207	02/02/2017	9.23	Call	Bond Future	2,341.2600	2.3413	2,331.9800	2.3320	(0.396)	0	0	0
2016/11/30	R207	02/02/2017	8.91	Put	Bond Future	86.2300	0.0862	85.1500	0.0852	(1.252)	0	0	0
2016/11/30	R207	02/02/2017	9.22	Put	Bond Future	26.5500	0.0265	25.9100	0.0259	(2.411)	0	0	0
2016/11/30	R207	02/02/2017	9.24	Put	Bond Future	24.4500	0.0244	23.8500	0.0238	(2.454)	0	0	0
2016/11/30	R207	02/02/2017	9.23	Put	Bond Future	25.4800	0.0255	24.8600	0.0249	(2.433)	0	0	0
2016/11/30	R207	04/05/2017	8.21	Put	Bond Future	949.7000	0.9497	952.6800	0.9527	0.314	0	0	0
2016/11/30	R207	04/05/2017			Bond Future	8.3471	99.6747	8.3513	99.6650	0.050	0.0000	0.0000	0
2016/11/30	R207	04/05/2017	8.22	Call	Bond Future	640.5900	0.6406	633.8300	0.6338	(1.055)	0	0	0
2016/11/30	R207	04/05/2017	8.20	Call	Bond Future	619.6900	0.6197	613.0200	0.6130	(1.076)	0	0	0
2016/11/30	R207	04/05/2017	8.21	Call	Bond Future	630.2200	0.6302	623.5000	0.6235	(1.066)	0	0	0
2016/11/30	R207	04/05/2017	8.20	Put	Bond Future	962.5300	0.9625	965.5600	0.9656	0.315	0	0	0
2016/11/30	R207	04/05/2017	8.22	Put	Bond Future	936.7300	0.9367	939.6700	0.9397	0.314	0	0	0
2016/11/30	R207	03/08/2017	8.19	Call	Bond Future	744.4300	0.7444	738.2700	0.7383	(0.827)	0	0	51
2016/11/30	R207	03/08/2017			Bond Future	8.3758	98.0304	8.3805	98.0205	0.055	0.0000	0.0000	0
2016/11/30	R207	03/08/2017	8.39	Put	Bond Future	923.5800	0.9236	926.5400	0.9265	0.320	0	0	0
2016/11/30	R207	03/08/2017	8.41	Put	Bond Future	903.7500	0.9038	906.6300	0.9066	0.319	0	0	0
2016/11/30	R207	03/08/2017	8.19	Put	Bond Future	1,141.1700	1.1412	1,144.9000	1.1449	0.327	0	0	0
2016/11/30	R207	03/08/2017	8.40	Put	Bond Future	913.6300	0.9136	916.5500	0.9166	0.320	0	0	0
2016/11/30	R207	03/08/2017	8.41	Call	Bond Future	976.5100	0.9765	969.5000	0.9695	(0.718)	0	0	0
2016/11/30	R207	03/08/2017	8.39	Call	Bond Future	953.7800	0.9538	946.8500	0.9469	(0.727)	0	0	0
2016/11/30	R207	03/08/2017	8.40	Call	Bond Future	965.1100	0.9651	958.1400	0.9581	(0.722)	0	0	0
2016/11/30	R208	02/02/2017			Bond Future	8.4822	96.4500	8.4907	96.4219	0.100	0.0000	0.0000	33,544
2016/11/30	R208	02/02/2017	8.64	Call	Bond Future	1,031.3400	1.0313	1,007.8700	1.0079	(2.276)	0	0	0
2016/11/30	R208	02/02/2017	8.63	Put	Bond Future	523.5500	0.5235	528.3300	0.5283	0.913	0	0	0
2016/11/30	R208	02/02/2017	8.65	Put	Bond Future	498.4600	0.4985	503.0700	0.5031	0.925	0	0	0
2016/11/30	R208	02/02/2017	8.64	Put	Bond Future	510.9700	0.5110	515.5900	0.5156	0.904	0	0	0
2016/11/30	R208	02/02/2017	8.65	Call	Bond Future	1,051.6900	1.0517	1,028.2100	1.0282	(2.233)	0	0	0
2016/11/30	R208	02/02/2017	8.63	Call	Bond Future	1,011.0500	1.0111	987.7400	0.9877	(2.306)	0	0	0
2016/11/30	R208	04/05/2017	8.39	Call	Bond Future	907.9300	0.9079	891.3800	0.8914	(1.823)	0	0	0
2016/11/30	R208	04/05/2017			Bond Future	8.5275	94.9216	8.5369	94.8922	0.110	0.0000	0.0000	0
2016/11/30	R208	04/05/2017	8.37	Call	Bond Future	879.9100	0.8799	863.6500	0.8636	(1.848)	0	0	0
2016/11/30	R208	04/05/2017	8.38	Call	Bond Future	893.8500	0.8939	877.4500	0.8775	(1.835)	0	0	0
2016/11/30	R208	04/05/2017	8.37	Put	Bond Future	1,376.2300	1.3762	1,389.4500	1.3894	0.961	0	0	0
2016/11/30	R208	04/05/2017	8.39	Put	Bond Future	1,341.0700	1.3411	1,354.0000	1.3540	0.964	0	0	0
2016/11/30	R208	04/05/2017	8.38	Put	Bond Future	1,358.5700	1.3586	1,371.6500	1.3716	0.963	0	0	0
2016/11/30	R208	03/08/2017	8.32	Call	Bond Future	1,026.2100	1.0262	1,010.8500	1.0108	(1.497)	0	0	0
2016/11/30	R208	03/08/2017			Bond Future	8.5567	96.8263	8.5669	96.7962	0.118	0.0000	0.0000	0
2016/11/30	R208	03/08/2017	8.30	Call	Bond Future	1,000.5500	1.0006	985.4100	0.9854	(1.513)	0	0	0
2016/11/30	R208	03/08/2017	8.31	Call	Bond Future	1,013.3300	1.0133	998.0800	0.9981	(1.505)	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
2016/11/30	R208	03/08/2017	8.30	Put	Bond Future	1,767.2700	1.7673	1,782.1700	1.7822	0.843	0	0	0
2016/11/30	R208	03/08/2017	8.32	Put	Bond Future	1,732.9400	1.7329	1,747.6200	1.7476	0.847	0	0	0
2016/11/30	R208	03/08/2017	8.31	Put	Bond Future	1,750.0500	1.7500	1,764.8400	1.7648	0.845	0	0	0
2016/11/30	R209	02/02/2017	9.55	Put	Bond Future	2,171.5400	2.1715	2,223.2500	2.2232	2.381	0	0	0
2016/11/30	R209	02/02/2017			Bond Future	9.6534	72.7616	9.6669	72.6715	0.140	0.0000	0.0000	63,573
2016/11/30	R209	02/02/2017	9.54	Put	Bond Future	2,209.9300	2.2099	2,261.6900	2.2617	2.342	0	0	0
2016/11/30	R209	02/02/2017	9.55	Call	Bond Future	1,477.5200	1.4775	1,439.1500	1.4391	(2.597)	0	0	0
2016/11/30	R209	02/02/2017	9.53	Call	Bond Future	1,419.2700	1.4193	1,381.0100	1.3810	(2.696)	0	0	0
2016/11/30	R209	02/02/2017	9.54	Call	Bond Future	1,448.2200	1.4482	1,409.9000	1.4099	(2.646)	0	0	0
2016/11/30	R209	02/02/2017	9.53	Put	Bond Future	2,248.7600	2.2488	2,300.5800	2.3006	2.304	0	0	0
2016/11/30	R209	04/05/2017	9.48	Put	Bond Future	3,621.8300	3.6218	3,685.3500	3.6854	1.754	0	0	0
2016/11/30	R209	04/05/2017			Bond Future	9.7003	71.0250	9.7144	70.9325	0.145	0.0000	0.0000	0
2016/11/30	R209	04/05/2017	9.47	Put	Bond Future	3,662.0900	3.6621	3,725.7700	3.7258	1.739	0	0	0
2016/11/30	R209	04/05/2017	9.46	Call	Bond Future	2,088.0500	2.0881	2,059.3600	2.0594	(1.374)	0	0	0
2016/11/30	R209	04/05/2017	9.47	Call	Bond Future	2,115.5900	2.1156	2,086.7600	2.0868	(1.363)	0	0	0
2016/11/30	R209	04/05/2017	9.48	Call	Bond Future	2,143.5300	2.1435	2,114.5400	2.1145	(1.352)	0	0	0
2016/11/30	R209	04/05/2017	9.46	Put	Bond Future	3,702.8500	3.7029	3,766.6700	3.7667	1.724	0	0	0
2016/11/30	R209	03/08/2017			Bond Future	9.7410	72.4502	9.7554	72.3559	0.148	0.0000	0.0000	0
2016/11/30	R209	03/08/2017	9.44	Call	Bond Future	2,653.2100	2.6532	2,603.0100	2.6030	(1.892)	0	0	0
2016/11/30	R209	03/08/2017	9.43	Put	Bond Future	4,708.8200	4.7088	4,753.3000	4.7533	0.945	0	0	0
2016/11/30	R209	03/08/2017	9.45	Put	Bond Future	4,627.4200	4.6274	4,671.3000	4.6713	0.948	0	0	0
2016/11/30	R209	03/08/2017	9.44	Put	Bond Future	4,667.9900	4.6680	4,712.1700	4.7122	0.946	0	0	0
2016/11/30	R209	03/08/2017	9.45	Call	Bond Future	2,680.9500	2.6810	2,630.4500	2.6305	(1.884)	0	0	0
2016/11/30	R209	03/08/2017	9.43	Call	Bond Future	2,625.6200	2.6256	2,575.7200	2.5757	(1.901)	0	0	0
2016/11/30	R210	02/02/2017	190.85	Put	Bond Future	3,260.3000	3.2603	3,314.5700	3.3146	1.665	0	0	0
2016/11/30	R210	02/02/2017			Bond Future	187.5897	187.5897	187.5354	187.5354	(0.029)	0.0000	0.0000	1,885
2016/11/30	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R210	02/02/2017	190.84	Put	Bond Future	3,250.3000	3.2503	3,304.5700	3.3046	1.670	0	0	0
2016/11/30	R210	02/02/2017	190.86	Put	Bond Future	3,270.3000	3.2703	3,324.5700	3.3246	1.659	0	0	0
2016/11/30	R210	04/05/2017			Bond Future	188.9309	188.9309	188.8741	188.8741	(0.030)	0.0000	0.0000	0
2016/11/30	R210	04/05/2017	192.31	Put	Bond Future	3,379.1300	3.3791	3,435.9000	3.4359	1.680	0	0	0
2016/11/30	R210	04/05/2017	192.33	Put	Bond Future	3,399.1300	3.3991	3,455.9000	3.4559	1.670	0	0	0
2016/11/30	R210	04/05/2017	192.32	Put	Bond Future	3,389.1300	3.3891	3,445.9000	3.4459	1.675	0	0	0
2016/11/30	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R210	03/08/2017	196.29	Put	Bond Future	3,557.9000	3.5579	3,615.8300	3.6158	1.628	0	0	0
2016/11/30	R210	03/08/2017			Bond Future	192.7321	192.7321	192.6742	192.6742	(0.030)	0.0000	0.0000	0
2016/11/30	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R210	03/08/2017	196.28	Put	Bond Future	3,547.9000	3.5479	3,605.8300	3.6058	1.633	0	0	0
2016/11/30	R210	03/08/2017	196.30	Put	Bond Future	3,567.9000	3.5679	3,625.8300	3.6258	1.624	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
2016/11/30	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R212	02/02/2017			Bond Future	147.2969	147.2969	146.8986	146.8986	(0.270)	0.0000	0.0000	3,380
2016/11/30	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R212	02/02/2017	149.27	Put	Bond Future	1,973.1400	1.9731	2,371.4300	2.3714	20.186	0	0	0
2016/11/30	R212	02/02/2017	149.29	Put	Bond Future	1,993.1400	1.9931	2,391.4300	2.3914	19.983	0	0	0
2016/11/30	R212	02/02/2017	149.28	Put	Bond Future	1,983.1400	1.9831	2,381.4300	2.3814	20.084	0	0	0
2016/11/30	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R212	04/05/2017			Bond Future	150.1689	150.1689	149.7616	149.7616	(0.271)	0.0000	0.0000	0
2016/11/30	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R212	04/05/2017	152.23	Put	Bond Future	2,061.0800	2.0611	2,468.4400	2.4684	19.764	0	0	0
2016/11/30	R212	04/05/2017	152.25	Put	Bond Future	2,081.0800	2.0811	2,488.4400	2.4884	19.574	0	0	0
2016/11/30	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R212	04/05/2017	152.24	Put	Bond Future	2,071.0800	2.0711	2,478.4400	2.4784	19.669	0	0	0
2016/11/30	R212	03/08/2017			Bond Future	151.1599	151.1599	150.7443	150.7443	(0.275)	0.0000	0.0000	0
2016/11/30	R212	03/08/2017	153.34	Put	Bond Future	2,180.1400	2.1801	2,595.6500	2.5956	19.059	0	0	0
2016/11/30	R212	03/08/2017	153.36	Put	Bond Future	2,200.1400	2.2001	2,615.6500	2.6156	18.886	0	0	0
2016/11/30	R212	03/08/2017	153.35	Put	Bond Future	2,190.1400	2.1901	2,605.6500	2.6056	18.972	0	0	0
2016/11/30	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/30	R213	02/02/2017	9.40	Call	Bond Future	1,566.8700	1.5669	1,508.1100	1.5081	(3.750)	0	0	0
2016/11/30	R213	02/02/2017	9.42	Call	Bond Future	1,629.2900	1.6293	1,569.5500	1.5696	(3.667)	0	0	0
2016/11/30	R213	02/02/2017			Bond Future	9.4614	84.1634	9.4748	84.0742	0.142	0.0000	0.0000	50,566
2016/11/30	R213	02/02/2017	9.41	Call	Bond Future	1,597.9000	1.5979	1,538.5800	1.5386	(3.712)	0	0	0
2016/11/30	R213	02/02/2017	9.40	Put	Bond Future	1,975.9800	1.9760	2,006.4000	2.0064	1.539	0	0	0
2016/11/30	R213	02/02/2017	9.42	Put	Bond Future	1,904.8000	1.9048	1,934.2400	1.9342	1.546	0	0	0
2016/11/30	R213	02/02/2017	9.41	Put	Bond Future	1,940.1700	1.9402	1,970.0300	1.9700	1.539	0	0	0
2016/11/30	R213	04/05/2017			Bond Future	9.5082	82.2472	9.5221	82.1556	0.147	0.0000	0.0000	0
2016/11/30	R213	04/05/2017	9.35	Put	Bond Future	3,304.7600	3.3048	3,339.7700	3.3398	1.059	0	0	0
2016/11/30	R213	04/05/2017	9.37	Put	Bond Future	3,229.9900	3.2300	3,264.2600	3.2643	1.061	0	0	0
2016/11/30	R213	04/05/2017	9.35	Call	Bond Future	2,257.4500	2.2575	2,200.8600	2.2009	(2.507)	0	0	0
2016/11/30	R213	04/05/2017	9.36	Put	Bond Future	3,267.2300	3.2672	3,301.8700	3.3019	1.060	0	0	0
2016/11/30	R213	04/05/2017	9.36	Call	Bond Future	2,286.6900	2.2867	2,229.7300	2.2297	(2.491)	0	0	0
2016/11/30	R213	04/05/2017	9.37	Call	Bond Future	2,316.1500	2.3162	2,258.8200	2.2588	(2.475)	0	0	0
2016/11/30	R213	03/08/2017	9.33	Put	Bond Future	4,229.1100	4.2291	4,267.1100	4.2671	0.899	0	0	0
2016/11/30	R213	03/08/2017			Bond Future	9.5483	83.8974	9.5627	83.8040	0.151	0.0000	0.0000	0
2016/11/30	R213	03/08/2017	9.35	Put	Bond Future	4,154.2000	4.1542	4,191.3200	4.1913	0.894	0	0	0
2016/11/30	R213	03/08/2017	9.33	Call	Bond Future	2,795.6600	2.7957	2,740.1900	2.7402	(1.984)	0	0	0
2016/11/30	R213	03/08/2017	9.34	Put	Bond Future	4,191.6700	4.1917	4,229.1000	4.2291	0.893	0	0	0
2016/11/30	R213	03/08/2017	9.34	Call	Bond Future	2,824.6500	2.8246	2,768.6100	2.7686	(1.984)	0	0	0
2016/11/30	R213	03/08/2017	9.35	Call	Bond Future	2,853.5500	2.8536	2,797.2000	2.7972	(1.975)	0	0	0
2016/11/30	R214	02/02/2017			Bond Future	9.7191	73.1203	9.7377	72.9911	0.191	0.0000	0.0000	36,737
2016/11/30	R214	02/02/2017	9.67	Call	Bond Future	1,738.3700	1.7384	1,660.1500	1.6601	(4.500)	0	0	0
2016/11/30	R214	02/02/2017	9.66	Put	Bond Future	2,119.1100	2.1191	2,170.9100	2.1709	2.444	0	0	0
2016/11/30	R214	02/02/2017	9.68	Put	Bond Future	2,044.2800	2.0443	2,094.7600	2.0948	2.469	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
2016/11/30	R214	02/02/2017	9.67	Put	Bond Future	2,081.5200	2.0815	2,132.5400	2.1325	2.451	0	0	0
2016/11/30	R214	02/02/2017	9.68	Call	Bond Future	1,771.1900	1.7712	1,692.4300	1.6924	(4.447)	0	0	0
2016/11/30	R214	02/02/2017	9.66	Call	Bond Future	1,705.8000	1.7058	1,628.3600	1.6284	(4.540)	0	0	0
2016/11/30	R214	04/05/2017	9.58	Put	Bond Future	3,663.0200	3.6630	3,724.3200	3.7243	1.673	0	0	0
2016/11/30	R214	04/05/2017			Bond Future	9.7640	71.2432	9.7833	71.1108	0.197	0.0000	0.0000	0
2016/11/30	R214	04/05/2017	9.57	Put	Bond Future	3,704.1200	3.7041	3,765.9400	3.7659	1.669	0	0	0
2016/11/30	R214	04/05/2017	9.58	Call	Bond Future	2,374.1500	2.3741	2,303.0500	2.3031	(2.995)	0	0	0
2016/11/30	R214	04/05/2017	9.56	Call	Bond Future	2,314.2900	2.3143	2,244.4100	2.2444	(3.020)	0	0	0
2016/11/30	R214	04/05/2017	9.57	Call	Bond Future	2,344.1100	2.3441	2,273.5300	2.2735	(3.011)	0	0	0
2016/11/30	R214	04/05/2017	9.56	Put	Bond Future	3,745.5600	3.7456	3,808.0800	3.8081	1.669	0	0	0
2016/11/30	R214	03/08/2017	9.51	Call	Bond Future	2,827.2500	2.8273	2,758.6000	2.7586	(2.428)	0	0	0
2016/11/30	R214	03/08/2017			Bond Future	9.8033	72.6727	9.8231	72.5377	0.201	0.0000	0.0000	0
2016/11/30	R214	03/08/2017	9.52	Call	Bond Future	2,856.2100	2.8562	2,787.1500	2.7871	(2.418)	0	0	0
2016/11/30	R214	03/08/2017	9.53	Call	Bond Future	2,885.5700	2.8856	2,816.0900	2.8161	(2.408)	0	0	0
2016/11/30	R214	03/08/2017	9.51	Put	Bond Future	4,884.3600	4.8844	4,950.7600	4.9508	1.359	0	0	0
2016/11/30	R214	03/08/2017	9.53	Put	Bond Future	4,799.3000	4.7993	4,864.8700	4.8649	1.366	0	0	0
2016/11/30	R214	03/08/2017	9.52	Put	Bond Future	4,841.5700	4.8416	4,907.5600	4.9076	1.363	0	0	0
2016/11/30	R248	02/02/2017	9.76	Put	Bond Future	2,581.0000	2.5810	2,639.9400	2.6399	2.284	0	0	0
2016/11/30	R248	02/02/2017	9.78	Put	Bond Future	2,492.7200	2.4927	2,550.1400	2.5501	2.304	0	0	0
2016/11/30	R248	02/02/2017			Bond Future	9.7704	93.9523	9.7890	93.7883	0.190	0.0000	0.0000	67,858
2016/11/30	R248	02/02/2017	9.77	Put	Bond Future	2,536.6500	2.5366	2,594.6700	2.5947	2.287	0	0	0
2016/11/30	R248	02/02/2017	9.76	Call	Bond Future	2,488.5700	2.4886	2,383.4600	2.3835	(4.224)	0	0	0
2016/11/30	R248	02/02/2017	9.77	Call	Bond Future	2,532.8400	2.5328	2,426.8100	2.4268	(4.186)	0	0	0
2016/11/30	R248	02/02/2017	9.78	Call	Bond Future	2,577.3700	2.5774	2,470.7400	2.4707	(4.137)	0	0	0
2016/11/30	R248	04/05/2017	9.66	Call	Bond Future	3,289.4000	3.2894	3,195.9700	3.1960	(2.840)	0	0	0
2016/11/30	R248	04/05/2017			Bond Future	9.8170	91.3383	9.8362	91.1702	0.195	0.0000	0.0000	0
2016/11/30	R248	04/05/2017	9.67	Call	Bond Future	3,328.8400	3.3288	3,234.7800	3.2348	(2.826)	0	0	0
2016/11/30	R248	04/05/2017	9.65	Put	Bond Future	4,736.9000	4.7369	4,812.1900	4.8122	1.589	0	0	0
2016/11/30	R248	04/05/2017	9.67	Put	Bond Future	4,635.1600	4.6352	4,709.2000	4.7092	1.597	0	0	0
2016/11/30	R248	04/05/2017	9.65	Call	Bond Future	3,250.2200	3.2502	3,157.4100	3.1574	(2.855)	0	0	0
2016/11/30	R248	04/05/2017	9.66	Put	Bond Future	4,685.8200	4.6858	4,760.4900	4.7605	1.594	0	0	0
2016/11/30	R248	03/08/2017			Bond Future	9.8579	93.1711	9.8777	92.9997	0.200	0.0000	0.0000	0
2016/11/30	R248	03/08/2017	9.57	Call	Bond Future	3,798.8500	3.7988	3,710.3100	3.7103	(2.331)	0	0	0
2016/11/30	R248	03/08/2017	9.56	Put	Bond Future	6,422.8900	6.4229	6,506.2700	6.5063	1.298	0	0	0
2016/11/30	R248	03/08/2017	9.58	Put	Bond Future	6,314.5100	6.3145	6,396.8600	6.3969	1.304	0	0	0
2016/11/30	R248	03/08/2017	9.57	Put	Bond Future	6,368.3700	6.3684	6,451.2400	6.4512	1.301	0	0	0
2016/11/30	R248	03/08/2017	9.58	Call	Bond Future	3,836.4100	3.8364	3,747.3500	3.7474	(2.321)	0	0	0
2016/11/30	R248	03/08/2017	9.56	Call	Bond Future	3,761.7900	3.7618	3,673.7600	3.6738	(2.340)	0	0	0

**Total**

**844295**