



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 18/01/2017 TO 18/01/2017

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
2017/01/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	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
2017/01/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	2025	02/02/2017	130.01	Put	Bond Future	3,283.8200	3.2838	3,373.3400	3.3733	2.726	0	0	0
2017/01/18	2025	02/02/2017			Bond Future	126.7262	126.7262	126.6367	126.6367	(0.071)	0.0000	0.0000	3,231
2017/01/18	2025	02/02/2017	130.00	Put	Bond Future	3,273.8200	3.2738	3,363.3400	3.3633	2.734	0	0	0
2017/01/18	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2025	02/02/2017	129.99	Put	Bond Future	3,263.8200	3.2638	3,353.3400	3.3533	2.743	0	0	0
2017/01/18	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2025	04/05/2017			Bond Future	129.1660	129.1660	129.0731	129.0731	(0.072)	0.0000	0.0000	0
2017/01/18	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2025	04/05/2017	132.56	Put	Bond Future	3,394.0300	3.3940	3,486.8700	3.4869	2.735	0	0	0
2017/01/18	2025	04/05/2017	132.58	Put	Bond Future	3,414.0300	3.4140	3,506.8700	3.5069	2.719	0	0	0
2017/01/18	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2025	04/05/2017	132.57	Put	Bond Future	3,404.0300	3.4040	3,496.8700	3.4969	2.727	0	0	0
2017/01/18	2025	03/08/2017			Bond Future	130.3904	130.3904	130.2853	130.2853	(0.081)	0.0000	0.0000	0
2017/01/18	2025	03/08/2017	133.96	Put	Bond Future	3,569.5600	3.5696	3,674.6900	3.6747	2.945	0	0	0
2017/01/18	2025	03/08/2017	133.98	Put	Bond Future	3,589.5600	3.5896	3,694.6900	3.6947	2.929	0	0	0
2017/01/18	2025	03/08/2017	133.97	Put	Bond Future	3,579.5600	3.5796	3,684.6900	3.6847	2.937	0	0	0
2017/01/18	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2025	02/11/2017	132.98	Call	Bond Future	81.5900	0.0816	0.0000	0.0000	(100.000)	0	0	0
2017/01/18	2025	02/11/2017			Bond Future	133.0616	133.0616	132.9513	132.9513	(0.083)	0.0000	0.0000	0
2017/01/18	2025	02/11/2017	132.96	Call	Bond Future	101.5900	0.1016	0.0000	0.0000	(100.000)	0	0	0
2017/01/18	2025	02/11/2017	132.97	Call	Bond Future	91.5900	0.0916	0.0000	0.0000	(100.000)	0	0	0
2017/01/18	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	8.7400	0.0087	100.000	0	0	0
2017/01/18	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	28.7400	0.0287	100.000	0	0	0
2017/01/18	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	18.7400	0.0187	100.000	0	0	0
2017/01/18	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2030	02/02/2017			Bond Future	9.0794	92.0177	9.0878	91.9581	0.092	0.0000	0.0000	23,005
2017/01/18	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2030	02/02/2017	9.29	Call	Bond Future	1,479.9800	1.4800	1,420.4600	1.4205	(4.022)	0	0	0
2017/01/18	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2030	02/02/2017	9.30	Call	Bond Future	1,549.4200	1.5494	1,489.9000	1.4899	(3.841)	0	0	0
2017/01/18	2030	02/02/2017	9.31	Call	Bond Future	1,618.7900	1.6188	1,559.2700	1.5593	(3.677)	0	0	0
2017/01/18	2030	04/05/2017	9.33	Call	Bond Future	1,430.2600	1.4303	1,368.3400	1.3683	(4.329)	0	0	0
2017/01/18	2030	04/05/2017			Bond Future	9.1237	93.7836	9.1325	93.7217	0.097	0.0000	0.0000	0
2017/01/18	2030	04/05/2017	9.34	Call	Bond Future	1,498.7900	1.4988	1,436.8700	1.4369	(4.131)	0	0	0
2017/01/18	2030	04/05/2017	9.32	Put	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
2017/01/18	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2030	04/05/2017	9.32	Call	Bond Future	1,361.6600	1.3617	1,299.7400	1.2997	(4.547)	0	0	0
2017/01/18	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2030	03/08/2017	9.33	Call	Bond Future	1,145.3100	1.1453	1,082.4700	1.0825	(5.487)	0	0	0
2017/01/18	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2030	03/08/2017			Bond Future	9.1628	91.6291	9.1719	91.5662	0.099	0.0000	0.0000	0
2017/01/18	2030	03/08/2017	9.34	Call	Bond Future	1,213.1800	1.2132	1,150.3400	1.1503	(5.180)	0	0	0
2017/01/18	2030	03/08/2017	9.35	Call	Bond Future	1,280.9700	1.2810	1,218.1300	1.2181	(4.906)	0	0	0
2017/01/18	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2030	02/11/2017			Bond Future	9.1891	93.5018	9.1988	93.4355	0.106	0.0000	0.0000	0
2017/01/18	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2030	02/11/2017	9.34	Call	Bond Future	1,021.7200	1.0217	955.4200	0.9554	(6.489)	0	0	0
2017/01/18	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2030	02/11/2017	9.35	Call	Bond Future	1,088.8800	1.0889	1,022.5800	1.0226	(6.089)	0	0	0
2017/01/18	2030	02/11/2017	9.36	Call	Bond Future	1,155.9600	1.1560	1,089.6600	1.0897	(5.735)	0	0	0
2017/01/18	2032	02/02/2017	9.53	Call	Bond Future	2,642.4700	2.6425	2,564.0500	2.5640	(2.968)	0	0	0
2017/01/18	2032	02/02/2017			Bond Future	9.2048	95.2097	9.2132	95.1452	0.092	0.0000	0.0000	19,304
2017/01/18	2032	02/02/2017	9.51	Call	Bond Future	2,519.9400	2.5199	2,441.0300	2.4410	(3.131)	0	0	0
2017/01/18	2032	02/02/2017	9.52	Call	Bond Future	2,580.9500	2.5810	2,502.2700	2.5023	(3.048)	0	0	0
2017/01/18	2032	02/02/2017	9.51	Put	Bond Future	232.6500	0.2327	218.1900	0.2182	(6.215)	0	0	0
2017/01/18	2032	02/02/2017	9.53	Put	Bond Future	208.1700	0.2082	194.2000	0.1942	(6.711)	0	0	0
2017/01/18	2032	02/02/2017	9.52	Put	Bond Future	220.1100	0.2201	205.8800	0.2059	(6.465)	0	0	0
2017/01/18	2032	04/05/2017	9.45	Call	Bond Future	3,360.1800	3.3602	3,283.5600	3.2836	(2.280)	0	0	0
2017/01/18	2032	04/05/2017			Bond Future	9.2482	92.8778	9.2571	92.8111	0.096	0.0000	0.0000	0
2017/01/18	2032	04/05/2017	9.46	Call	Bond Future	3,403.7800	3.4038	3,326.9800	3.3270	(2.256)	0	0	0
2017/01/18	2032	04/05/2017	9.44	Put	Bond Future	1,887.5300	1.8875	1,877.8600	1.8779	(0.512)	0	0	0
2017/01/18	2032	04/05/2017	9.46	Put	Bond Future	1,827.2300	1.8272	1,817.1800	1.8172	(0.550)	0	0	0
2017/01/18	2032	04/05/2017	9.44	Call	Bond Future	3,316.8600	3.3169	3,240.4400	3.2404	(2.304)	0	0	0
2017/01/18	2032	04/05/2017	9.45	Put	Bond Future	1,857.2000	1.8572	1,847.3300	1.8473	(0.531)	0	0	0
2017/01/18	2032	03/08/2017	9.43	Put	Bond Future	2,996.5500	2.9965	2,981.6200	2.9816	(0.498)	0	0	0
2017/01/18	2032	03/08/2017			Bond Future	9.2853	94.7126	9.2944	94.6449	0.098	0.0000	0.0000	0
2017/01/18	2032	03/08/2017	9.45	Put	Bond Future	2,930.4100	2.9304	2,915.1600	2.9152	(0.520)	0	0	0
2017/01/18	2032	03/08/2017	9.44	Put	Bond Future	2,963.3400	2.9633	2,948.2400	2.9482	(0.510)	0	0	0
2017/01/18	2032	03/08/2017	9.44	Call	Bond Future	4,105.9700	4.1060	4,023.1000	4.0231	(2.018)	0	0	0
2017/01/18	2032	03/08/2017	9.43	Call	Bond Future	4,065.9500	4.0660	3,983.2500	3.9832	(2.034)	0	0	0
2017/01/18	2032	03/08/2017	9.45	Call	Bond Future	4,146.1800	4.1462	4,063.1600	4.0632	(2.002)	0	0	0
2017/01/18	2032	02/11/2017			Bond Future	9.3160	92.4879	9.3257	92.4166	0.104	0.0000	0.0000	0
2017/01/18	2032	02/11/2017	9.48	Put	Bond Future	0.0000	0.0000	3,639.0600	3.6391	100.000	0	0	0
2017/01/18	2032	02/11/2017	9.50	Put	Bond Future	0.0000	0.0000	3,572.7000	3.5727	100.000	0	0	0
2017/01/18	2032	02/11/2017	9.48	Call	Bond Future	1,197.0100	1.1970	4,764.7800	4.7648	298.057	0	0	0
2017/01/18	2032	02/11/2017	9.49	Put	Bond Future	0.0000	0.0000	3,605.7700	3.6058	100.000	0	0	0
2017/01/18	2032	02/11/2017	9.49	Call	Bond Future	1,269.2800	1.2693	4,803.7600	4.8038	278.463	0	0	0
2017/01/18	2032	02/11/2017	9.50	Call	Bond Future	1,341.4800	1.3415	4,842.8900	4.8429	261.011	0	0	0
2017/01/18	2033	02/02/2017			Bond Future	105.9526	105.9526	105.9561	105.9561	0.003	0.0000	0.0000	6,033

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
2017/01/18	2033 02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2033 02/02/2017	109.70	Put	Bond Future	3,747.3600	3.7474	3,743.9000	3.7439	(0.092)	0	0	0
2017/01/18	2033 02/02/2017	109.71	Put	Bond Future	3,757.3600	3.7574	3,753.9000	3.7539	(0.092)	0	0	0
2017/01/18	2033 02/02/2017	109.72	Put	Bond Future	3,767.3600	3.7674	3,763.9000	3.7639	(0.092)	0	0	0
2017/01/18	2033 02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2033 02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2033 04/05/2017			Bond Future	106.9519	106.9519	106.9541	106.9541	0.002	0.0000	0.0000	0
2017/01/18	2033 04/05/2017	110.83	Put	Bond Future	3,878.0600	3.8781	3,875.8700	3.8759	(0.056)	0	0	0
2017/01/18	2033 04/05/2017	110.85	Put	Bond Future	3,898.0600	3.8981	3,895.8700	3.8959	(0.056)	0	0	0
2017/01/18	2033 04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2033 04/05/2017	110.84	Put	Bond Future	3,888.0600	3.8881	3,885.8700	3.8859	(0.056)	0	0	0
2017/01/18	2033 04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2033 04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2033 03/08/2017	113.14	Put	Bond Future	4,069.2200	4.0692	4,066.4500	4.0664	(0.068)	0	0	0
2017/01/18	2033 03/08/2017			Bond Future	109.0708	109.0708	109.0735	109.0735	0.003	0.0000	0.0000	0
2017/01/18	2033 03/08/2017	113.13	Put	Bond Future	4,059.2200	4.0592	4,056.4500	4.0564	(0.068)	0	0	0
2017/01/18	2033 03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2033 03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2033 03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2033 03/08/2017	113.12	Put	Bond Future	4,049.2200	4.0492	4,046.4500	4.0464	(0.068)	0	0	0
2017/01/18	2033 02/11/2017	110.08	Call	Bond Future	142.2300	0.1422	134.6900	0.1347	(5.301)	0	0	0
2017/01/18	2033 02/11/2017			Bond Future	110.2222	110.2222	110.2147	110.2147	(0.007)	0.0000	0.0000	0
2017/01/18	2033 02/11/2017	110.09	Call	Bond Future	132.2300	0.1322	124.6900	0.1247	(5.702)	0	0	0
2017/01/18	2033 02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2033 02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2033 02/11/2017	110.07	Call	Bond Future	152.2300	0.1522	144.6900	0.1447	(4.953)	0	0	0
2017/01/18	2033 02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2037 02/02/2017	9.68	Put	Bond Future	289.3700	0.2894	267.7000	0.2677	(7.489)	0	0	0
2017/01/18	2037 02/02/2017			Bond Future	9.3846	92.2432	9.3828	92.2578	(0.019)	0.0000	0.0000	47,873
2017/01/18	2037 02/02/2017	9.67	Put	Bond Future	305.1300	0.3051	282.6500	0.2827	(7.367)	0	0	0
2017/01/18	2037 02/02/2017	9.68	Call	Bond Future	2,718.1200	2.7181	2,711.0600	2.7111	(0.260)	0	0	0
2017/01/18	2037 02/02/2017	9.66	Call	Bond Future	2,589.0300	2.5890	2,580.3300	2.5803	(0.336)	0	0	0
2017/01/18	2037 02/02/2017	9.67	Call	Bond Future	2,653.3200	2.6533	2,645.4500	2.6455	(0.297)	0	0	0
2017/01/18	2037 02/02/2017	9.66	Put	Bond Future	321.5200	0.3215	298.2100	0.2982	(7.250)	0	0	0
2017/01/18	2037 04/05/2017			Bond Future	9.4303	94.0134	9.4287	94.0270	(0.017)	0.0000	0.0000	0
2017/01/18	2037 04/05/2017	9.58	Put	Bond Future	2,297.3500	2.2974	2,288.7400	2.2887	(0.375)	0	0	0
2017/01/18	2037 04/05/2017	9.60	Put	Bond Future	2,227.1600	2.2272	2,220.2500	2.2203	(0.310)	0	0	0
2017/01/18	2037 04/05/2017	9.59	Put	Bond Future	2,261.9500	2.2619	2,254.3900	2.2544	(0.334)	0	0	0
2017/01/18	2037 04/05/2017	9.60	Call	Bond Future	3,620.8300	3.6208	3,627.4700	3.6275	0.183	0	0	0
2017/01/18	2037 04/05/2017	9.58	Call	Bond Future	3,528.5000	3.5285	3,533.4400	3.5334	0.140	0	0	0
2017/01/18	2037 04/05/2017	9.59	Call	Bond Future	3,574.4200	3.5744	3,580.4100	3.5804	0.168	0	0	0
2017/01/18	2037 03/08/2017	9.57	Call	Bond Future	4,387.7900	4.3878	4,395.2100	4.3952	0.169	0	0	0
2017/01/18	2037 03/08/2017			Bond Future	9.4717	91.6130	9.4700	91.6272	(0.018)	0.0000	0.0000	0
2017/01/18	2037 03/08/2017	9.58	Call	Bond Future	4,430.6400	4.4306	4,438.9000	4.4389	0.186	0	0	0
2017/01/18	2037 03/08/2017	9.56	Put	Bond Future	3,623.5500	3.6236	3,615.4300	3.6154	(0.224)	0	0	0
2017/01/18	2037 03/08/2017	9.57	Put	Bond Future	3,584.7200	3.5847	3,577.9800	3.5780	(0.188)	0	0	0
2017/01/18	2037 03/08/2017	9.58	Put	Bond Future	3,546.4700	3.5465	3,540.5700	3.5406	(0.166)	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
2017/01/18	2037	03/08/2017	9.56	Call	Bond Future	4,345.4100	4.3454	4,351.4500	4.3514	0.139	0	0	0
2017/01/18	2037	02/11/2017			Bond Future	9.5021	93.4855	9.5006	93.4978	(0.016)	0.0000	0.0000	0
2017/01/18	2037	02/11/2017	9.66	Call	Bond Future	1,275.1700	1.2752	5,439.1800	5.4392	326.545	0	0	0
2017/01/18	2037	02/11/2017	9.65	Put	Bond Future	0.0000	0.0000	4,189.1500	4.1892	100.000	0	0	0
2017/01/18	2037	02/11/2017	9.67	Put	Bond Future	0.0000	0.0000	4,114.9800	4.1150	100.000	0	0	0
2017/01/18	2037	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	4,151.7700	4.1518	100.000	0	0	0
2017/01/18	2037	02/11/2017	9.65	Call	Bond Future	1,195.2500	1.1953	5,396.6400	5.3966	351.507	0	0	0
2017/01/18	2037	02/11/2017	9.67	Call	Bond Future	1,354.9700	1.3550	5,482.1900	5.4822	304.599	0	0	0
2017/01/18	2038	02/02/2017	137.07	Put	Bond Future	6,441.2900	6.4413	6,437.3600	6.4374	(0.061)	0	0	0
2017/01/18	2038	02/02/2017			Bond Future	130.6287	130.6287	130.6326	130.6326	0.003	0.0000	0.0000	21,946
2017/01/18	2038	02/02/2017	137.06	Put	Bond Future	6,431.2900	6.4313	6,427.3600	6.4274	(0.061)	0	0	0
2017/01/18	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2038	02/02/2017	137.05	Put	Bond Future	6,421.2900	6.4213	6,417.3600	6.4174	(0.061)	0	0	0
2017/01/18	2038	04/05/2017	139.77	Put	Bond Future	6,626.3000	6.6263	6,624.1000	6.6241	(0.033)	0	0	0
2017/01/18	2038	04/05/2017			Bond Future	133.1437	133.1437	133.1459	133.1459	0.002	0.0000	0.0000	805
2017/01/18	2038	04/05/2017	139.79	Put	Bond Future	6,646.3000	6.6463	6,644.1000	6.6441	(0.033)	0	0	0
2017/01/18	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2038	04/05/2017	139.78	Put	Bond Future	6,636.3000	6.6363	6,634.1000	6.6341	(0.033)	0	0	0
2017/01/18	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2038	03/08/2017			Bond Future	134.2801	134.2801	134.2707	134.2707	(0.007)	0.0000	0.0000	0
2017/01/18	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2038	03/08/2017	141.16	Put	Bond Future	6,879.8800	6.8799	6,889.3000	6.8893	0.137	0	0	0
2017/01/18	2038	03/08/2017	141.18	Put	Bond Future	6,899.8800	6.8999	6,909.3000	6.9093	0.137	0	0	0
2017/01/18	2038	03/08/2017	141.17	Put	Bond Future	6,889.8800	6.8899	6,899.3000	6.8993	0.137	0	0	0
2017/01/18	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2038	02/11/2017	136.80	Call	Bond Future	230.9600	0.2310	218.1000	0.2181	(5.568)	0	0	0
2017/01/18	2038	02/11/2017			Bond Future	137.0310	137.0310	137.0181	137.0181	(0.009)	0.0000	0.0000	0
2017/01/18	2038	02/11/2017	136.81	Call	Bond Future	220.9600	0.2210	208.1000	0.2081	(5.820)	0	0	0
2017/01/18	2038	02/11/2017	136.82	Call	Bond Future	210.9600	0.2110	198.1000	0.1981	(6.096)	0	0	0
2017/01/18	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2040	02/02/2017	9.58	Call	Bond Future	2,216.7500	2.2168	2,168.4300	2.1684	(2.180)	0	0	0
2017/01/18	2040	02/02/2017			Bond Future	9.3943	96.4817	9.3977	96.4514	0.036	0.0000	0.0000	8,238
2017/01/18	2040	02/02/2017	9.59	Call	Bond Future	2,279.3900	2.2794	2,231.5400	2.2315	(2.099)	0	0	0
2017/01/18	2040	02/02/2017	9.60	Call	Bond Future	2,342.8800	2.3429	2,295.4400	2.2954	(2.025)	0	0	0
2017/01/18	2040	02/02/2017	9.58	Put	Bond Future	555.8000	0.5558	537.7700	0.5378	(3.244)	0	0	0
2017/01/18	2040	02/02/2017	9.60	Put	Bond Future	505.8000	0.5058	488.6500	0.4887	(3.391)	0	0	0
2017/01/18	2040	02/02/2017	9.59	Put	Bond Future	530.3100	0.5303	512.7500	0.5127	(3.311)	0	0	0
2017/01/18	2040	04/05/2017			Bond Future	9.4388	98.3333	9.4424	98.3012	0.038	0.0000	0.0000	320
2017/01/18	2040	04/05/2017	9.62	Put	Bond Future	2,400.6400	2.4006	2,421.3800	2.4214	0.864	0	0	0
2017/01/18	2040	04/05/2017	9.64	Put	Bond Future	2,327.3100	2.3273	2,349.3500	2.3494	0.947	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
2017/01/18	2040	04/05/2017	9.62	Call	Bond Future	4,007.0100	4.0070	3,995.6700	3.9957	(0.283)	0	0	0
2017/01/18	2040	04/05/2017	9.63	Put	Bond Future	2,363.6500	2.3637	2,385.0500	2.3850	0.905	0	0	0
2017/01/18	2040	04/05/2017	9.63	Call	Bond Future	4,057.3900	4.0574	4,046.7100	4.0467	(0.263)	0	0	0
2017/01/18	2040	04/05/2017	9.64	Call	Bond Future	4,108.2900	4.1083	4,098.2500	4.0982	(0.244)	0	0	0
2017/01/18	2040	03/08/2017			Bond Future	9.4790	95.7678	9.4827	95.7353	0.039	0.0000	0.0000	0
2017/01/18	2040	03/08/2017	9.61	Put	Bond Future	3,789.3200	3.7893	3,818.6100	3.8186	0.773	0	0	0
2017/01/18	2040	03/08/2017	9.63	Put	Bond Future	3,708.6100	3.7086	3,739.8500	3.7399	0.842	0	0	0
2017/01/18	2040	03/08/2017	9.61	Call	Bond Future	4,943.7400	4.9437	4,940.5500	4.9406	(0.065)	0	0	0
2017/01/18	2040	03/08/2017	9.62	Put	Bond Future	3,748.9400	3.7489	3,779.2000	3.7792	0.807	0	0	0
2017/01/18	2040	03/08/2017	9.62	Call	Bond Future	4,990.5800	4.9906	4,988.3600	4.9884	(0.044)	0	0	0
2017/01/18	2040	03/08/2017	9.63	Call	Bond Future	5,037.3500	5.0374	5,036.1100	5.0361	(0.025)	0	0	0
2017/01/18	2040	02/11/2017			Bond Future	9.5085	97.7252	9.5125	97.6898	0.042	0.0000	0.0000	0
2017/01/18	2040	02/11/2017	9.66	Call	Bond Future	1,323.7600	1.3238	5,892.7100	5.8927	345.149	0	0	0
2017/01/18	2040	02/11/2017	9.65	Put	Bond Future	0.0000	0.0000	4,645.3000	4.6453	100.000	0	0	0
2017/01/18	2040	02/11/2017	9.67	Put	Bond Future	0.0000	0.0000	4,564.0900	4.5641	100.000	0	0	0
2017/01/18	2040	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	4,604.3800	4.6044	100.000	0	0	0
2017/01/18	2040	02/11/2017	9.67	Call	Bond Future	1,410.1000	1.4101	5,938.7600	5.9388	321.159	0	0	0
2017/01/18	2040	02/11/2017	9.65	Call	Bond Future	1,237.2900	1.2373	5,847.1600	5.8472	372.578	0	0	0
2017/01/18	2044	02/02/2017			Bond Future	9.3989	93.8403	9.4024	93.8089	0.036	0.0000	0.0000	20,374
2017/01/18	2044	02/02/2017	9.77	Call	Bond Future	3,538.8200	3.5388	3,498.4100	3.4984	(1.142)	0	0	0
2017/01/18	2044	02/02/2017	9.76	Put	Bond Future	232.2800	0.2323	222.9600	0.2230	(4.012)	0	0	0
2017/01/18	2044	02/02/2017	9.78	Put	Bond Future	208.1100	0.2081	199.2100	0.1992	(4.277)	0	0	0
2017/01/18	2044	02/02/2017	9.77	Put	Bond Future	219.8900	0.2199	210.8300	0.2108	(4.120)	0	0	0
2017/01/18	2044	02/02/2017	9.78	Call	Bond Future	3,613.7000	3.6137	3,573.4500	3.5735	(1.114)	0	0	0
2017/01/18	2044	02/02/2017	9.76	Call	Bond Future	3,464.4100	3.4644	3,423.7400	3.4237	(1.174)	0	0	0
2017/01/18	2044	04/05/2017			Bond Future	9.4416	95.6412	9.4452	95.6079	0.039	0.0000	0.0000	0
2017/01/18	2044	04/05/2017	9.67	Call	Bond Future	4,324.6100	4.3246	4,322.6900	4.3227	(0.044)	0	0	0
2017/01/18	2044	04/05/2017	9.66	Put	Bond Future	2,310.7100	2.3107	2,341.4700	2.3415	1.331	0	0	0
2017/01/18	2044	04/05/2017	9.68	Put	Bond Future	2,239.3300	2.2393	2,271.2500	2.2713	1.425	0	0	0
2017/01/18	2044	04/05/2017	9.67	Put	Bond Future	2,274.9000	2.2749	2,306.2500	2.3063	1.378	0	0	0
2017/01/18	2044	04/05/2017	9.68	Call	Bond Future	4,377.0200	4.3770	4,375.6700	4.3757	(0.031)	0	0	0
2017/01/18	2044	04/05/2017	9.66	Call	Bond Future	4,272.3100	4.2723	4,269.8000	4.2698	(0.059)	0	0	0
2017/01/18	2044	03/08/2017			Bond Future	9.4801	93.1477	9.4838	93.1141	0.039	0.0000	0.0000	0
2017/01/18	2044	03/08/2017	9.62	Put	Bond Future	3,826.5100	3.8265	3,868.0900	3.8681	1.087	0	0	0
2017/01/18	2044	03/08/2017	9.64	Put	Bond Future	3,744.7800	3.7448	3,788.7500	3.7888	1.174	0	0	0
2017/01/18	2044	03/08/2017	9.63	Put	Bond Future	3,785.3400	3.7853	3,828.3800	3.8284	1.137	0	0	0
2017/01/18	2044	03/08/2017	9.64	Call	Bond Future	5,175.6000	5.1756	5,186.0300	5.1860	0.202	0	0	0
2017/01/18	2044	03/08/2017	9.62	Call	Bond Future	5,080.4300	5.0804	5,088.4700	5.0885	0.158	0	0	0
2017/01/18	2044	03/08/2017	9.63	Call	Bond Future	5,127.7800	5.1278	5,137.2800	5.1373	0.185	0	0	0
2017/01/18	2044	02/11/2017	9.68	Call	Bond Future	1,525.8800	1.5259	6,116.8800	6.1169	300.876	0	0	0
2017/01/18	2044	02/11/2017			Bond Future	9.5082	95.0515	9.5123	95.0151	0.043	0.0000	0.0000	0
2017/01/18	2044	02/11/2017	9.66	Call	Bond Future	1,350.4000	1.3504	6,023.8000	6.0238	346.075	0	0	0
2017/01/18	2044	02/11/2017	9.67	Call	Bond Future	1,438.2100	1.4382	6,070.4300	6.0704	322.082	0	0	0
2017/01/18	2044	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	4,709.8700	4.7099	100.000	0	0	0
2017/01/18	2044	02/11/2017	9.68	Put	Bond Future	0.0000	0.0000	4,627.4700	4.6275	100.000	0	0	0
2017/01/18	2044	02/11/2017	9.67	Put	Bond Future	0.0000	0.0000	4,668.6900	4.6687	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	
2017/01/18	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2046	02/02/2017	137.14	Put	Bond Future	5,508.7800	5.5088	5,504.9400	5.5049	(0.070)	0	0	0
2017/01/18	2046	02/02/2017			Bond Future	131.6312	131.6312	131.6351	131.6351	0.003	0.0000	0.0000	18,568
2017/01/18	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2046	02/02/2017	137.13	Put	Bond Future	5,498.7800	5.4988	5,494.9400	5.4949	(0.070)	0	0	0
2017/01/18	2046	02/02/2017	137.15	Put	Bond Future	5,518.7800	5.5188	5,514.9400	5.5149	(0.070)	0	0	0
2017/01/18	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2046	04/05/2017			Bond Future	132.6351	132.6351	132.6376	132.6376	0.002	0.0000	0.0000	1,450
2017/01/18	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2046	04/05/2017	138.32	Put	Bond Future	5,684.9100	5.6849	5,682.3800	5.6824	(0.045)	0	0	0
2017/01/18	2046	04/05/2017	138.34	Put	Bond Future	5,704.9100	5.7049	5,702.3800	5.7024	(0.044)	0	0	0
2017/01/18	2046	04/05/2017	138.33	Put	Bond Future	5,694.9100	5.6949	5,692.3800	5.6924	(0.044)	0	0	0
2017/01/18	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2046	03/08/2017	141.17	Put	Bond Future	5,907.1200	5.9071	5,904.0600	5.9041	(0.052)	0	0	0
2017/01/18	2046	03/08/2017			Bond Future	135.2629	135.2629	135.2659	135.2659	0.002	0.0000	0.0000	0
2017/01/18	2046	03/08/2017	141.19	Put	Bond Future	5,927.1200	5.9271	5,924.0600	5.9241	(0.052)	0	0	0
2017/01/18	2046	03/08/2017	141.18	Put	Bond Future	5,917.1200	5.9171	5,914.0600	5.9141	(0.052)	0	0	0
2017/01/18	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2046	02/11/2017	136.31	Call	Bond Future	129.1400	0.1291	119.2800	0.1193	(7.635)	0	0	0
2017/01/18	2046	02/11/2017			Bond Future	136.4391	136.4391	136.4293	136.4293	(0.007)	0.0000	0.0000	0
2017/01/18	2046	02/11/2017	136.30	Call	Bond Future	139.1400	0.1391	129.2800	0.1293	(7.086)	0	0	0
2017/01/18	2046	02/11/2017	136.32	Call	Bond Future	119.1400	0.1191	109.2800	0.1093	(8.276)	0	0	0
2017/01/18	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2050	02/02/2017	144.97	Put	Bond Future	5,713.9400	5.7139	5,709.4100	5.7094	(0.079)	0	0	0
2017/01/18	2050	02/02/2017			Bond Future	139.2561	139.2561	139.2606	139.2606	0.003	0.0000	0.0000	25,127
2017/01/18	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2050	02/02/2017	144.96	Put	Bond Future	5,703.9400	5.7039	5,699.4100	5.6994	(0.079)	0	0	0
2017/01/18	2050	02/02/2017	144.98	Put	Bond Future	5,723.9400	5.7239	5,719.4100	5.7194	(0.079)	0	0	0
2017/01/18	2050	04/05/2017			Bond Future	141.9370	141.9370	141.9397	141.9397	0.002	0.0000	0.0000	0
2017/01/18	2050	04/05/2017	147.83	Put	Bond Future	5,892.9600	5.8930	5,890.3100	5.8903	(0.045)	0	0	0
2017/01/18	2050	04/05/2017	147.85	Put	Bond Future	5,912.9600	5.9130	5,910.3100	5.9103	(0.045)	0	0	0
2017/01/18	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2050	04/05/2017	147.84	Put	Bond Future	5,902.9600	5.9030	5,900.3100	5.9003	(0.045)	0	0	0
2017/01/18	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2050	03/08/2017			Bond Future	143.0848	143.0848	143.0734	143.0734	(0.008)	0.0000	0.0000	0
2017/01/18	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2050	03/08/2017	149.22	Put	Bond Future	6,135.1700	6.1352	6,146.6100	6.1466	0.186	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
2017/01/18	2050	03/08/2017	149.24	Put	Bond Future	6,155.1700	6.1552	6,166.6100	6.1666	0.186	0	0	0
2017/01/18	2050	03/08/2017	149.23	Put	Bond Future	6,145.1700	6.1452	6,156.6100	6.1566	0.186	0	0	0
2017/01/18	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	2050	02/11/2017			Bond Future	146.0162	146.0162	146.0010	146.0010	(0.010)	0.0000	0.0000	0
2017/01/18	2050	02/11/2017	144.67	Call	Bond Future	1,346.1700	1.3462	1,330.9600	1.3310	(1.130)	0	0	0
2017/01/18	2050	02/11/2017	144.65	Call	Bond Future	1,366.1700	1.3662	1,350.9600	1.3510	(1.113)	0	0	0
2017/01/18	2050	02/11/2017	144.66	Call	Bond Future	1,356.1700	1.3562	1,340.9600	1.3410	(1.122)	0	0	0
2017/01/18	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	AL37	02/02/2017			Index Future	517.2710	517.2710	516.9990	516.9990	(0.053)	0.0000	0.0000	7
2017/01/18	AL37	04/05/2017			Index Future	527.1940	527.1940	526.9130	526.9130	(0.053)	0.0000	0.0000	0
2017/01/18	AL37	03/08/2017			Index Future	537.6060	537.6060	537.3230	537.3230	(0.053)	0.0000	0.0000	0
2017/01/18	AL37	02/11/2017			Index Future	548.5860	548.5860	548.2860	548.2860	(0.055)	0.0000	0.0000	0
2017/01/18	AL7T	02/02/2017			Index Future	602.0020	602.0020	601.2650	601.2650	(0.122)	0.0000	0.0000	2
2017/01/18	AL7T	04/05/2017			Index Future	613.5510	613.5510	612.7960	612.7960	(0.123)	0.0000	0.0000	0
2017/01/18	AL7T	03/08/2017			Index Future	625.6680	625.6680	624.9020	624.9020	(0.122)	0.0000	0.0000	0
2017/01/18	AL7T	02/11/2017			Index Future	638.4460	638.4460	637.6520	637.6520	(0.124)	0.0000	0.0000	0
2017/01/18	ALBI	02/02/2017			Index Future	547.4220	547.4220	547.0800	547.0800	(0.062)	0.0000	0.0000	593
2017/01/18	ALBI	04/05/2017			Index Future	557.9240	557.9240	557.5720	557.5720	(0.063)	0.0000	0.0000	0
2017/01/18	ALBI	03/08/2017			Index Future	568.9420	568.9420	568.5870	568.5870	(0.062)	0.0000	0.0000	0
2017/01/18	ALBI	02/11/2017			Index Future	580.5620	580.5620	580.1880	580.1880	(0.064)	0.0000	0.0000	0
2017/01/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/18	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	EL28	02/02/2017			Bond Future	127.8614	127.8614	127.8724	127.8724	0.009	0.0000	0.0000	0
2017/01/18	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	EL28	02/02/2017	135.10	Put	Bond Future	7,238.6200	7.2386	7,227.5600	7.2276	(0.153)	0	0	0
2017/01/18	EL28	02/02/2017	135.12	Put	Bond Future	7,258.6200	7.2586	7,247.5600	7.2476	(0.152)	0	0	0
2017/01/18	EL28	02/02/2017	135.11	Put	Bond Future	7,248.6200	7.2486	7,237.5600	7.2376	(0.153)	0	0	0
2017/01/18	EL28	04/05/2017			Bond Future	128.6385	128.6385	128.6430	128.6430	0.003	0.0000	0.0000	0
2017/01/18	EL28	04/05/2017	137.90	Put	Bond Future	9,261.4600	9.2615	9,257.0000	9.2570	(0.048)	0	0	0
2017/01/18	EL28	04/05/2017	137.92	Put	Bond Future	9,281.4600	9.2815	9,277.0000	9.2770	(0.048)	0	0	0
2017/01/18	EL28	04/05/2017	137.91	Put	Bond Future	9,271.4600	9.2715	9,267.0000	9.2670	(0.048)	0	0	0
2017/01/18	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	EL28	03/08/2017			Bond Future	131.1872	131.1872	131.1922	131.1922	0.004	0.0000	0.0000	0
2017/01/18	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	EL28	03/08/2017	135.16	Put	Bond Future	3,972.8300	3.9728	3,967.8000	3.9678	(0.127)	0	0	0
2017/01/18	EL28	03/08/2017	135.18	Put	Bond Future	3,992.8300	3.9928	3,987.8000	3.9878	(0.126)	0	0	0
2017/01/18	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	EL28	03/08/2017	135.17	Put	Bond Future	3,982.8300	3.9828	3,977.8000	3.9778	(0.126)	0	0	0
2017/01/18	EL28	02/11/2017			Bond Future	133.8745	133.8745	132.1096	132.1096	(1.318)	0.0000	0.0000	0
2017/01/18	EL28	02/11/2017	133.87	Put	Bond Future	0.0000	0.0000	1,760.3700	1.7604	100.000	0	0	0
2017/01/18	EL28	02/11/2017	133.89	Put	Bond Future	15.4800	0.0155	1,780.3700	1.7804	11401.098	0	0	0
2017/01/18	EL28	02/11/2017	133.88	Put	Bond Future	5.4800	0.0055	1,770.3700	1.7704	32206.022	0	0	0
2017/01/18	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	EL28	02/11/2017	133.87	Call	Bond Future	4.5200	0.0045	0.0000	0.0000	(100.000)	0	0	0
2017/01/18	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	ES33	02/02/2017			Bond Future	10.2964	80.9603	10.2987	80.9451	0.023	0.0000	0.0000	9,466
2017/01/18	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	ES33	02/02/2017	10.59	Call	Bond Future	1,888.1500	1.8881	1,872.8900	1.8729	(0.808)	0	0	0
2017/01/18	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	ES33	02/02/2017	10.60	Call	Bond Future	1,951.2400	1.9512	1,935.9800	1.9360	(0.782)	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
2017/01/18	ES33	02/02/2017	10.61	Call	Bond Future	2,014.2500	2.0143	1,998.9900	1.9990	(0.758)	0	0	0
2017/01/18	ES33	04/05/2017			Bond Future	10.3706	78.7205	10.3731	78.7041	0.025	0.0000	0.0000	0
2017/01/18	ES33	04/05/2017	10.55	Call	Bond Future	1,147.1500	1.1472	1,130.6700	1.1307	(1.437)	0	0	0
2017/01/18	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	ES33	04/05/2017	10.56	Call	Bond Future	1,210.3300	1.2103	1,193.8500	1.1939	(1.362)	0	0	0
2017/01/18	ES33	04/05/2017	10.54	Call	Bond Future	1,083.9000	1.0839	1,067.4200	1.0674	(1.520)	0	0	0
2017/01/18	ES33	03/08/2017			Bond Future	10.4388	80.2756	10.4414	80.2591	0.025	0.0000	0.0000	0
2017/01/18	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	ES33	03/08/2017	10.55	Call	Bond Future	704.7700	0.7048	688.2300	0.6882	(2.347)	0	0	0
2017/01/18	ES33	03/08/2017	10.53	Call	Bond Future	578.6700	0.5787	562.1300	0.5621	(2.858)	0	0	0
2017/01/18	ES33	03/08/2017	10.54	Call	Bond Future	641.7600	0.6418	625.2200	0.6252	(2.577)	0	0	0
2017/01/18	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	ES33	02/11/2017			Bond Future	10.5041	78.1216	10.5071	78.1029	0.028	0.0000	0.0000	0
2017/01/18	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	ES33	02/11/2017	10.66	Call	Bond Future	974.1100	0.9741	955.3800	0.9554	(1.923)	0	0	0
2017/01/18	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	ES33	02/11/2017	10.67	Call	Bond Future	1,035.9700	1.0360	1,017.2400	1.0172	(1.808)	0	0	0
2017/01/18	ES33	02/11/2017	10.68	Call	Bond Future	1,097.7500	1.0978	1,079.0200	1.0790	(1.706)	0	0	0
2017/01/18	ES42	02/02/2017			Bond Future	10.4203	85.4204	10.4278	85.3635	0.072	0.0000	0.0000	8,777
2017/01/18	ES42	04/05/2017			Bond Future	10.4938	82.7971	10.5017	82.7380	0.075	0.0000	0.0000	0
2017/01/18	ES42	03/08/2017			Bond Future	10.5607	84.4329	10.5688	84.3730	0.077	0.0000	0.0000	0
2017/01/18	ES42	02/11/2017			Bond Future	10.6236	81.8958	10.6322	81.8328	0.081	0.0000	0.0000	0
2017/01/18	GOVI	02/02/2017	533.34	Call	GOVI	119,380.0000	11.9380	115,990.0000	11.5990	(2.840)	0	0	0
2017/01/18	GOVI	02/02/2017			GOVI	545.2780	545.2780	544.9390	544.9390	(0.062)	0.0000	0.0000	487
2017/01/18	GOVI	02/02/2017	533.32	Call	GOVI	119,580.0000	11.9580	116,190.0000	11.6190	(2.835)	0	0	0
2017/01/18	GOVI	02/02/2017	533.33	Call	GOVI	119,480.0000	11.9480	116,090.0000	11.6090	(2.837)	0	0	0
2017/01/18	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	GOVI	04/05/2017			GOVI	555.7380	555.7380	555.3890	555.3890	(0.063)	0.0000	0.0000	0
2017/01/18	GOVI	04/05/2017	262.19	Call	GOVI	2,935,480.0000	293.5480	2,931,990.0000	293.1990	(0.119)	0	0	0
2017/01/18	GOVI	04/05/2017	262.20	Call	GOVI	2,935,380.0000	293.5380	2,931,890.0000	293.1890	(0.119)	0	0	0
2017/01/18	GOVI	04/05/2017	262.18	Call	GOVI	2,935,580.0000	293.5580	2,932,090.0000	293.2090	(0.119)	0	0	0
2017/01/18	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	GOVI	03/08/2017			GOVI	566.7140	566.7140	566.3610	566.3610	(0.062)	0.0000	0.0000	0
2017/01/18	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	GOVI	03/08/2017	561.09	Call	GOVI	56,240.0000	5.6240	52,710.0000	5.2710	(6.277)	0	0	0
2017/01/18	GOVI	03/08/2017	561.10	Call	GOVI	56,140.0000	5.6140	52,610.0000	5.2610	(6.288)	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
2017/01/18	GOVI	03/08/2017	561.11	Call	GOVI	56,040.0000		5.6040	52,510.0000	5.2510	(6.299)	0	0	0
2017/01/18	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	GOVI	02/11/2017			GOVI	578.2880		578.2880	577.9170	577.9170	(0.064)	0.0000	0.0000	0
2017/01/18	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	GOVI	02/11/2017	572.44	Call	GOVI	58,480.0000		5.8480	54,770.0000	5.4770	(6.344)	0	0	0
2017/01/18	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	GOVI	02/11/2017	572.45	Call	GOVI	58,380.0000		5.8380	54,670.0000	5.4670	(6.355)	0	0	0
2017/01/18	GOVI	02/11/2017	572.46	Call	GOVI	58,280.0000		5.8280	54,570.0000	5.4570	(6.366)	0	0	0
2017/01/18	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/18	IGOV	02/02/2017			Index Future	246.7590		246.7590	246.8720	246.8720	0.046	0.0000	0.0000	1,031
2017/01/18	IGOV	04/05/2017			Index Future	251.5080		251.5080	251.6220	251.6220	0.045	0.0000	0.0000	65
2017/01/18	IGOV	03/08/2017			Index Future	256.4900		256.4900	256.6070	256.6070	0.046	0.0000	0.0000	0
2017/01/18	IGOV	02/11/2017			Index Future	261.7430		261.7430	261.8580	261.8580	0.044	0.0000	0.0000	0
2017/01/18	ILBI	02/02/2017			Index Future	665.0910		665.0910	665.4490	665.4490	0.054	0.0000	0.0000	157
2017/01/18	ILBI	04/05/2017			Index Future	677.9620		677.9620	678.3260	678.3260	0.054	0.0000	0.0000	0
2017/01/18	ILBI	03/08/2017			Index Future	691.3100		691.3100	691.6810	691.6810	0.054	0.0000	0.0000	0
2017/01/18	ILBI	02/11/2017			Index Future	704.8860		704.8860	705.2650	705.2650	0.054	0.0000	0.0000	0
2017/01/18	IS01	16/03/2017			Interest Rate Swap	100.0028		100.0028	100.0028	100.0028	0.000	0.0000	0.0000	0
2017/01/18	IS01	15/06/2017			Interest Rate Swap	99.6105		99.6105	99.6143	99.6143	0.004	0.0000	0.0000	0
2017/01/18	IS01	21/09/2017			Interest Rate Swap	99.6277		99.6277	99.6373	99.6373	0.010	0.0000	0.0000	0
2017/01/18	IS01	21/12/2017			Interest Rate Swap	99.8682		99.8682	99.8870	99.8870	0.019	0.0000	0.0000	0
2017/01/18	IS01	15/03/2018			Interest Rate Swap	99.8917		99.8917	99.9122	99.9122	0.021	0.0000	0.0000	0
2017/01/18	IS02	18/12/2017			Interest Rate Swap	99.8977		99.8977	99.9167	99.9167	0.019	0.0000	0.0000	0
2017/01/18	IS02	16/03/2018			Interest Rate Swap	99.1752		99.1752	99.1960	99.1960	0.021	0.0000	0.0000	0
2017/01/18	IS02	15/06/2018			Interest Rate Swap	98.8166		98.8166	98.8462	98.8462	0.030	0.0000	0.0000	0
2017/01/18	IS02	21/09/2018			Interest Rate Swap	98.8518		98.8518	98.8898	98.8898	0.038	0.0000	0.0000	0
2017/01/18	IS02	21/12/2018			Interest Rate Swap	99.3300		99.3300	99.3700	99.3700	0.040	0.0000	0.0000	0
2017/01/18	IS02	15/03/2019			Interest Rate Swap	99.8096		99.8096	99.8591	99.8591	0.050	0.0000	0.0000	0
2017/01/18	IS05	17/12/2020			Interest Rate Swap	97.4649		97.4649	97.5160	97.5160	0.052	0.0000	0.0000	0
2017/01/18	IS05	16/03/2021			Interest Rate Swap	96.7662		96.7662	96.8191	96.8191	0.055	0.0000	0.0000	0
2017/01/18	IS05	15/06/2021			Interest Rate Swap	96.0333		96.0333	96.0897	96.0897	0.059	0.0000	0.0000	0
2017/01/18	IS05	21/09/2021			Interest Rate Swap	96.2720		96.2720	96.3339	96.3339	0.064	0.0000	0.0000	0
2017/01/18	IS05	21/12/2021			Interest Rate Swap	98.5021		98.5021	98.5695	98.5695	0.068	0.0000	0.0000	50
2017/01/18	IS05	15/03/2022			Interest Rate Swap	98.6869		98.6869	98.7602	98.7602	0.074	0.0000	0.0000	0
2017/01/18	IS10	17/12/2025			Interest Rate Swap	96.9843		96.9843	97.1499	97.1499	0.171	0.0000	0.0000	0
2017/01/18	IS10	16/03/2026			Interest Rate Swap	94.0415		94.0415	94.2111	94.2111	0.180	0.0000	0.0000	0
2017/01/18	IS10	15/06/2026			Interest Rate Swap	92.8152		92.8152	92.9847	92.9847	0.183	0.0000	0.0000	0
2017/01/18	IS10	21/09/2026			Interest Rate Swap	94.9464		94.9464	95.1123	95.1123	0.175	0.0000	0.0000	0
2017/01/18	IS10	21/12/2026			Interest Rate Swap	98.6670		98.6670	98.8289	98.8289	0.164	0.0000	0.0000	0
2017/01/18	IS10	15/03/2027			Interest Rate Swap	97.2619		97.2619	97.4254	97.4254	0.168	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
2017/01/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/01/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/18	JBAF	18/01/2017			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2017/01/18	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/01/18	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3700	92.6300	(0.136)	0.0000	0.0000	1,000
2017/01/18	JBAF	19/04/2017			Jibar Tradeable Future	7.4000	92.6000	7.3800	92.6200	(0.270)	0.0000	0.0000	0
2017/01/18	JBAF	17/05/2017			Jibar Tradeable Future	7.4000	92.6000	7.3900	92.6100	(0.135)	0.0000	0.0000	0
2017/01/18	JBAF	21/06/2017			Jibar Tradeable Future	7.4100	92.5900	7.3900	92.6100	(0.270)	0.0000	0.0000	0
2017/01/18	JBAF	20/09/2017			Jibar Tradeable Future	7.4200	92.5800	7.4000	92.6000	(0.270)	0.0000	0.0000	0
2017/01/18	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4200	92.5800	(0.403)	0.0000	0.0000	0
2017/01/18	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4300	92.5700	(0.535)	0.0000	0.0000	0
2017/01/18	JBAF	20/06/2018			Jibar Tradeable Future	7.4800	92.5200	7.4400	92.5600	(0.535)	0.0000	0.0000	0
2017/01/18	JBAF	19/09/2018			Jibar Tradeable Future	7.5100	92.4900	7.4500	92.5500	(0.799)	0.0000	0.0000	0
2017/01/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/18	JBAF	19/12/2018			Jibar Tradeable Future	7.5400	92.4600	7.4700	92.5300	(0.928)	0.0000	0.0000	0
2017/01/18	R023	02/02/2017	8.85	Call	Bond Future	2,386.5800	2.3866	2,321.8200	2.3218	(2.714)	0	0	0
2017/01/18	R023	02/02/2017			Bond Future	8.3286	100.7078	8.3423	100.6445	0.165	0.0000	0.0000	16,632
2017/01/18	R023	02/02/2017	8.86	Call	Bond Future	2,429.5500	2.4296	2,364.8500	2.3649	(2.663)	0	0	0
2017/01/18	R023	02/02/2017	8.84	Put	Bond Future	23.4800	0.0235	21.9700	0.0220	(6.431)	0	0	0
2017/01/18	R023	02/02/2017	8.86	Put	Bond Future	20.0100	0.0200	18.6000	0.0186	(7.046)	0	0	0
2017/01/18	R023	02/02/2017	8.84	Call	Bond Future	2,343.6900	2.3437	2,278.8900	2.2789	(2.765)	0	0	0
2017/01/18	R023	02/02/2017	8.85	Put	Bond Future	21.6900	0.0217	20.2200	0.0202	(6.777)	0	0	0
2017/01/18	R023	04/05/2017	8.61	Call	Bond Future	1,995.5400	1.9955	1,938.7100	1.9387	(2.848)	0	0	0
2017/01/18	R023	04/05/2017			Bond Future	8.3565	98.7083	8.3713	98.6426	0.177	0.0000	0.0000	2,245
2017/01/18	R023	04/05/2017	8.59	Call	Bond Future	1,940.5000	1.9405	1,883.3800	1.8834	(2.944)	0	0	0
2017/01/18	R023	04/05/2017	8.60	Call	Bond Future	1,967.9200	1.9679	1,910.9400	1.9109	(2.895)	0	0	0
2017/01/18	R023	04/05/2017	8.59	Put	Bond Future	907.2900	0.9073	915.8900	0.9159	0.948	0	0	0
2017/01/18	R023	04/05/2017	8.61	Put	Bond Future	874.4500	0.8744	883.3400	0.8833	1.017	0	0	0
2017/01/18	R023	04/05/2017	8.60	Put	Bond Future	890.7600	0.8908	899.5000	0.8995	0.981	0	0	0
2017/01/18	R023	03/08/2017	8.60	Put	Bond Future	1,380.5700	1.3806	1,391.2800	1.3913	0.776	0	0	0
2017/01/18	R023	03/08/2017			Bond Future	8.3725	100.6581	8.3880	100.5915	0.185	0.0000	0.0000	0
2017/01/18	R023	03/08/2017	8.59	Put	Bond Future	1,398.1200	1.3981	1,408.7600	1.4088	0.761	0	0	0
2017/01/18	R023	03/08/2017	8.60	Call	Bond Future	2,353.3700	2.3534	2,297.4100	2.2974	(2.378)	0	0	0
2017/01/18	R023	03/08/2017	8.58	Call	Bond Future	2,303.3100	2.3033	2,247.4800	2.2475	(2.424)	0	0	0
2017/01/18	R023	03/08/2017	8.59	Call	Bond Future	2,328.4100	2.3284	2,272.3800	2.2724	(2.406)	0	0	0
2017/01/18	R023	03/08/2017	8.58	Put	Bond Future	1,415.5600	1.4156	1,426.4000	1.4264	0.766	0	0	0
2017/01/18	R023	02/11/2017	8.56	Call	Bond Future	744.5500	0.7445	2,473.0900	2.4731	232.159	0	0	0
2017/01/18	R023	02/11/2017			Bond Future	8.3798	98.7810	8.3967	98.7107	0.202	0.0000	0.0000	0
2017/01/18	R023	02/11/2017	8.57	Call	Bond Future	785.6500	0.7856	2,496.3700	2.4964	217.746	0	0	0
2017/01/18	R023	02/11/2017	8.58	Call	Bond Future	826.7400	0.8267	2,520.1200	2.5201	204.826	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
2017/01/18	R023	02/11/2017	8.56	Put	Bond Future	0.0000	0.0000	1,798.8600	1.7989	100.000	0	0	0
2017/01/18	R023	02/11/2017	8.58	Put	Bond Future	0.0000	0.0000	1,763.7000	1.7637	100.000	0	0	0
2017/01/18	R023	02/11/2017	8.57	Put	Bond Future	0.0000	0.0000	1,781.0400	1.7810	100.000	0	0	0
2017/01/18	R035	02/02/2017			Bond Future	9.3203	100.0567	9.3287	99.9865	0.090	0.0000	0.0000	7,756
2017/01/18	R035	02/02/2017	9.51	Call	Bond Future	1,574.6000	1.5746	1,504.3700	1.5044	(4.460)	0	0	0
2017/01/18	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R035	02/02/2017	9.52	Call	Bond Future	1,656.5100	1.6565	1,586.2800	1.5863	(4.240)	0	0	0
2017/01/18	R035	02/02/2017	9.50	Call	Bond Future	1,492.5900	1.4926	1,422.3600	1.4224	(4.705)	0	0	0
2017/01/18	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R035	04/05/2017			Bond Future	9.3630	97.4740	9.3717	97.4012	0.094	0.0000	0.0000	0
2017/01/18	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R035	04/05/2017	9.55	Call	Bond Future	1,536.2700	1.5363	1,463.4700	1.4635	(4.739)	0	0	0
2017/01/18	R035	04/05/2017	9.53	Call	Bond Future	1,373.7800	1.3738	1,300.9800	1.3010	(5.299)	0	0	0
2017/01/18	R035	04/05/2017	9.54	Call	Bond Future	1,455.0800	1.4551	1,382.2800	1.3823	(5.003)	0	0	0
2017/01/18	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R035	03/08/2017			Bond Future	9.4000	99.3994	9.4090	99.3256	0.096	0.0000	0.0000	0
2017/01/18	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R035	03/08/2017	9.50	Call	Bond Future	817.9100	0.8179	744.0400	0.7440	(9.032)	0	0	0
2017/01/18	R035	03/08/2017	9.51	Call	Bond Future	899.1000	0.8991	825.2300	0.8252	(8.216)	0	0	0
2017/01/18	R035	03/08/2017	9.52	Call	Bond Future	980.1800	0.9802	906.3100	0.9063	(7.536)	0	0	0
2017/01/18	R035	02/11/2017			Bond Future	9.4332	96.9257	9.4427	96.8480	0.101	0.0000	0.0000	0
2017/01/18	R035	02/11/2017	9.60	Call	Bond Future	1,345.3600	1.3454	1,267.7200	1.2677	(5.771)	0	0	0
2017/01/18	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R035	02/11/2017	9.61	Call	Bond Future	1,425.1000	1.4251	1,347.4600	1.3475	(5.448)	0	0	0
2017/01/18	R035	02/11/2017	9.59	Call	Bond Future	1,265.5200	1.2655	1,187.8800	1.1879	(6.135)	0	0	0
2017/01/18	R186	02/02/2017	8.00	Put	Bond Future	4,725.5500	4.7256	4,854.4300	4.8544	2.727	0	0	0
2017/01/18	R186	02/02/2017	9.40	Call	Bond Future	5,158.2200	5.1582	5,025.2500	5.0252	(2.578)	0	0	0
2017/01/18	R186	02/02/2017	8.81	Put	Bond Future	399.7200	0.3997	413.5400	0.4135	3.457	0	0	0
2017/01/18	R186	02/02/2017	9.10	Put	Bond Future	67.4900	0.0675	68.3900	0.0684	1.334	0	0	2,546
2017/01/18	R186	02/02/2017			Bond Future	8.6484	113.4885	8.6671	113.3559	0.217	0.0000	0.0000	114,433
2017/01/18	R186	02/02/2017	9.50	Call	Bond Future	5,815.7400	5.8157	5,682.9200	5.6829	(2.284)	0	0	0
2017/01/18	R186	02/02/2017	8.43	Put	Bond Future	1,846.3900	1.8464	1,926.4700	1.9265	4.337	0	0	0
2017/01/18	R186	02/02/2017	8.80	Put	Bond Future	420.8300	0.4208	435.5300	0.4355	3.493	0	0	0
2017/01/18	R186	02/02/2017	8.87	Call	Bond Future	1,842.6600	1.8427	1,719.5300	1.7195	(6.682)	0	0	0
2017/01/18	R186	02/02/2017	8.90	Put	Bond Future	243.9400	0.2439	251.7700	0.2518	3.210	0	0	750
2017/01/18	R186	02/02/2017	8.00	Call	Bond Future	9.7300	0.0097	5.9900	0.0060	(38.438)	0	0	7,000
2017/01/18	R186	02/02/2017	8.60	Call	Bond Future	688.4200	0.6884	601.0100	0.6010	(12.697)	0	0	7,000
2017/01/18	R186	02/02/2017	8.81	Call	Bond Future	1,535.3500	1.5353	1,416.5500	1.4166	(7.738)	0	0	0
2017/01/18	R186	02/02/2017	8.37	Call	Bond Future	199.1600	0.1992	158.0400	0.1580	(20.647)	0	0	500
2017/01/18	R186	02/02/2017	8.62	Put	Bond Future	953.2400	0.9532	994.5600	0.9946	4.335	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
2017/01/18	R186	02/02/2017	8.79	Call	Bond Future	1,438.7000	1.4387	1,321.7000	1.3217	(8.132)	0	0	0
2017/01/18	R186	02/02/2017	8.95	Call	Bond Future	2,287.8800	2.2879	2,160.8700	2.1609	(5.551)	0	0	0
2017/01/18	R186	02/02/2017	9.02	Call	Bond Future	2,704.2100	2.7042	2,574.7500	2.5748	(4.787)	0	0	0
2017/01/18	R186	02/02/2017	8.87	Put	Bond Future	289.3800	0.2894	298.8700	0.2989	3.279	0	0	500
2017/01/18	R186	02/02/2017	9.50	Put	Bond Future	2.4000	0.0024	2.2000	0.0022	(8.333)	0	0	13,500
2017/01/18	R186	02/02/2017	8.43	Call	Bond Future	287.0100	0.2870	234.4700	0.2345	(18.306)	0	0	750
2017/01/18	R186	02/02/2017	8.80	Call	Bond Future	1,486.6400	1.4866	1,368.7200	1.3687	(7.932)	0	0	0
2017/01/18	R186	02/02/2017	8.90	Call	Bond Future	2,005.2600	2.0053	1,880.4700	1.8805	(6.223)	0	0	0
2017/01/18	R186	02/02/2017	9.40	Put	Bond Future	6.0900	0.0061	5.7400	0.0057	(5.747)	0	0	750
2017/01/18	R186	02/02/2017	9.10	Call	Bond Future	3,202.3100	3.2023	3,070.5900	3.0706	(4.113)	0	0	0
2017/01/18	R186	02/02/2017	8.37	Put	Bond Future	2,192.0700	2.1921	2,283.5700	2.2836	4.174	0	0	0
2017/01/18	R186	02/02/2017	8.60	Put	Bond Future	1,031.4000	1.0314	1,076.6100	1.0766	4.383	0	0	0
2017/01/18	R186	02/02/2017	8.62	Call	Bond Future	752.2200	0.7522	660.9200	0.6609	(12.137)	0	0	500
2017/01/18	R186	02/02/2017	8.79	Put	Bond Future	442.7600	0.4428	458.3800	0.4584	3.528	0	0	0
2017/01/18	R186	02/02/2017	8.95	Put	Bond Future	181.0100	0.1810	186.6200	0.1866	3.099	0	0	2,546
2017/01/18	R186	02/02/2017	9.02	Put	Bond Future	116.0100	0.1160	119.1700	0.1192	2.724	0	0	500
2017/01/18	R186	04/05/2017			Bond Future	8.6844	115.6663	8.7041	115.5297	0.227	0.0000	0.0000	360
2017/01/18	R186	04/05/2017	8.94	Put	Bond Future	1,417.4000	1.4174	1,456.5400	1.4565	2.761	0	0	500
2017/01/18	R186	04/05/2017	8.89	Put	Bond Future	1,548.4200	1.5484	1,587.2400	1.5872	2.507	0	0	0
2017/01/18	R186	04/05/2017	8.91	Put	Bond Future	1,495.0700	1.4951	1,534.1200	1.5341	2.612	0	0	0
2017/01/18	R186	04/05/2017	8.44	Put	Bond Future	3,138.3800	3.1384	3,199.6300	3.1996	1.952	0	0	0
2017/01/18	R186	04/05/2017	8.90	Put	Bond Future	1,521.5700	1.5216	1,560.5100	1.5605	2.559	0	0	0
2017/01/18	R186	04/05/2017	8.91	Call	Bond Future	3,043.3900	3.0434	2,945.8000	2.9458	(3.207)	0	0	0
2017/01/18	R186	04/05/2017	8.98	Call	Bond Future	3,341.5300	3.3415	3,244.4700	3.2445	(2.905)	0	0	0
2017/01/18	R186	04/05/2017	8.94	Call	Bond Future	3,169.4400	3.1694	3,071.9400	3.0719	(3.076)	0	0	0
2017/01/18	R186	04/05/2017	8.89	Call	Bond Future	2,960.6500	2.9606	2,862.8300	2.8628	(3.304)	0	0	0
2017/01/18	R186	04/05/2017	8.98	Put	Bond Future	1,318.6500	1.3187	1,358.2300	1.3582	3.002	0	0	0
2017/01/18	R186	04/05/2017	8.44	Call	Bond Future	1,427.9700	1.4280	1,352.5800	1.3526	(5.280)	0	0	500
2017/01/18	R186	04/05/2017	8.90	Call	Bond Future	3,001.8700	3.0019	2,904.1700	2.9042	(3.255)	0	0	0
2017/01/18	R186	03/08/2017	8.93	Put	Bond Future	2,321.8800	2.3219	2,363.0900	2.3631	1.775	0	0	0
2017/01/18	R186	03/08/2017			Bond Future	8.7121	112.6465	8.7326	112.5076	0.235	0.0000	0.0000	0
2017/01/18	R186	03/08/2017	8.92	Put	Bond Future	2,349.7800	2.3498	2,390.7900	2.3908	1.745	0	0	0
2017/01/18	R186	03/08/2017	8.91	Call	Bond Future	3,710.1300	3.7101	3,612.1100	3.6121	(2.642)	0	0	0
2017/01/18	R186	03/08/2017	8.93	Call	Bond Future	3,787.1900	3.7872	3,689.5600	3.6896	(2.578)	0	0	0
2017/01/18	R186	03/08/2017	8.92	Call	Bond Future	3,748.4000	3.7484	3,650.5700	3.6506	(2.610)	0	0	0
2017/01/18	R186	03/08/2017	8.91	Put	Bond Future	2,378.2500	2.3782	2,419.0700	2.4191	1.716	0	0	0
2017/01/18	R186	02/11/2017	8.88	Call	Bond Future	998.1500	0.9981	3,971.1800	3.9712	297.854	0	0	0
2017/01/18	R186	02/11/2017	8.89	Put	Bond Future	0.0000	0.0000	3,087.3400	3.0873	100.000	0	0	0
2017/01/18	R186	02/11/2017			Bond Future	8.7289	114.9485	8.7507	114.8042	0.249	0.0000	0.0000	0
2017/01/18	R186	02/11/2017	8.89	Call	Bond Future	1,063.8000	1.0638	4,006.8200	4.0068	276.652	0	0	0
2017/01/18	R186	02/11/2017	8.90	Call	Bond Future	1,129.4000	1.1294	4,042.6300	4.0426	257.945	0	0	0
2017/01/18	R186	02/11/2017	8.88	Put	Bond Future	0.0000	0.0000	3,117.3500	3.1174	100.000	0	0	0
2017/01/18	R186	02/11/2017	8.90	Put	Bond Future	0.0000	0.0000	3,057.5500	3.0575	100.000	0	0	0
2017/01/18	R197	02/02/2017			Bond Future	294.4790	294.4790	294.6603	294.6603	0.062	0.0000	0.0000	1,226
2017/01/18	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R197	02/02/2017	302.57	Put	Bond Future	8,091.0200	8.0910	7,909.6700	7.9097	(2.241)	0	0	0
2017/01/18	R197	02/02/2017	302.59	Put	Bond Future	8,111.0200	8.1110	7,929.6700	7.9297	(2.236)	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
2017/01/18	R197	02/02/2017	302.58	Put	Bond Future	8,101.0200	8.1010	7,919.6700	7.9197	(2.239)	0	0	0
2017/01/18	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R197	04/05/2017	308.58	Put	Bond Future	8,431.8900	8.4319	8,250.5400	8.2505	(2.151)	0	0	0
2017/01/18	R197	04/05/2017			Bond Future	300.1481	300.1481	300.3295	300.3295	0.060	0.0000	0.0000	0
2017/01/18	R197	04/05/2017	308.60	Put	Bond Future	8,451.8900	8.4519	8,270.5400	8.2705	(2.146)	0	0	0
2017/01/18	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R197	04/05/2017	308.59	Put	Bond Future	8,441.8900	8.4419	8,260.5400	8.2605	(2.148)	0	0	0
2017/01/18	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R197	03/08/2017			Bond Future	299.1862	299.1862	299.3260	299.3260	0.047	0.0000	0.0000	0
2017/01/18	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R197	03/08/2017	308.05	Put	Bond Future	8,863.7700	8.8638	8,723.9800	8.7240	(1.577)	0	0	0
2017/01/18	R197	03/08/2017	308.07	Put	Bond Future	8,883.7700	8.8838	8,743.9800	8.7440	(1.574)	0	0	0
2017/01/18	R197	03/08/2017	308.06	Put	Bond Future	8,873.7700	8.8738	8,733.9800	8.7340	(1.575)	0	0	0
2017/01/18	R197	02/11/2017	305.16	Call	Bond Future	155.7700	0.1558	291.4700	0.2915	87.116	0	0	0
2017/01/18	R197	02/11/2017			Bond Future	305.3158	305.3158	305.4515	305.4515	0.044	0.0000	0.0000	0
2017/01/18	R197	02/11/2017	305.17	Call	Bond Future	145.7700	0.1458	281.4700	0.2815	93.092	0	0	0
2017/01/18	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R197	02/11/2017	305.15	Call	Bond Future	165.7700	0.1658	301.4700	0.3015	81.860	0	0	0
2017/01/18	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R202	02/02/2017			Bond Future	242.5498	242.5498	242.8758	242.8758	0.134	0.0000	0.0000	34,602
2017/01/18	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R202	02/02/2017	251.72	Put	Bond Future	9,170.2400	9.1702	8,844.1700	8.8442	(3.556)	0	0	0
2017/01/18	R202	02/02/2017	251.74	Put	Bond Future	9,190.2400	9.1902	8,864.1700	8.8642	(3.548)	0	0	0
2017/01/18	R202	02/02/2017	251.73	Put	Bond Future	9,180.2400	9.1802	8,854.1700	8.8542	(3.552)	0	0	0
2017/01/18	R202	04/05/2017	256.73	Put	Bond Future	9,510.7200	9.5107	9,181.3300	9.1813	(3.463)	0	0	0
2017/01/18	R202	04/05/2017			Bond Future	247.2193	247.2193	247.5487	247.5487	0.133	0.0000	0.0000	1,746
2017/01/18	R202	04/05/2017	256.72	Put	Bond Future	9,500.7200	9.5007	9,171.3300	9.1713	(3.467)	0	0	0
2017/01/18	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R202	04/05/2017	256.71	Put	Bond Future	9,490.7200	9.4907	9,161.3300	9.1613	(3.471)	0	0	0
2017/01/18	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R202	03/08/2017			Bond Future	248.4476	248.4476	248.7598	248.7598	0.126	0.0000	0.0000	0
2017/01/18	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R202	03/08/2017	258.35	Put	Bond Future	9,902.3800	9.9024	9,590.1600	9.5902	(3.153)	0	0	0
2017/01/18	R202	03/08/2017	258.37	Put	Bond Future	9,922.3800	9.9224	9,610.1600	9.6102	(3.147)	0	0	0
2017/01/18	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R202	03/08/2017	258.36	Put	Bond Future	9,912.3800	9.9124	9,600.1600	9.6002	(3.150)	0	0	0
2017/01/18	R202	02/11/2017			Bond Future	253.5372	253.5372	253.8503	253.8503	0.123	0.0000	0.0000	0
2017/01/18	R202	02/11/2017	253.89	Put	Bond Future	352.7600	0.3528	39.7400	0.0397	(88.735)	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
2017/01/18	R202	02/11/2017	253.91	Put	Bond Future	372.7600	0.3728	59.7400	0.0597	(83.974)	0	0	0
2017/01/18	R202	02/11/2017	253.90	Put	Bond Future	362.7600	0.3628	49.7400	0.0497	(86.288)	0	0	0
2017/01/18	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R203	02/02/2017	7.70	Call	Bond Future	49.2800	0.0493	46.7900	0.0468	(5.053)	0	0	0
2017/01/18	R203	02/02/2017	7.71	Put	Bond Future	53.1400	0.0531	52.3300	0.0523	(1.524)	0	0	0
2017/01/18	R203	02/02/2017			Bond Future	7.7118	103.6016	7.7148	103.5999	0.038	0.0000	0.0000	26,596
2017/01/18	R203	02/02/2017	7.71	Call	Bond Future	52.1000	0.0521	49.5700	0.0496	(4.856)	0	0	0
2017/01/18	R203	02/02/2017	7.72	Call	Bond Future	55.1100	0.0551	52.5500	0.0525	(4.645)	0	0	0
2017/01/18	R203	02/02/2017	7.70	Put	Bond Future	56.1000	0.0561	55.3300	0.0553	(1.373)	0	0	0
2017/01/18	R203	02/02/2017	7.72	Put	Bond Future	50.3600	0.0504	49.5200	0.0495	(1.668)	0	0	0
2017/01/18	R203	04/05/2017	6.91	Call	Bond Future	13.6800	0.0137	12.6300	0.0126	(7.675)	0	0	0
2017/01/18	R203	04/05/2017	6.92	Put	Bond Future	236.4500	0.2364	238.4600	0.2385	0.850	0	0	0
2017/01/18	R203	04/05/2017			Bond Future	7.5554	101.4169	7.5639	101.4139	0.113	0.0000	0.0000	620
2017/01/18	R203	04/05/2017	6.92	Call	Bond Future	14.1500	0.0142	13.1900	0.0132	(6.784)	0	0	0
2017/01/18	R203	04/05/2017	6.93	Call	Bond Future	14.6400	0.0146	13.6600	0.0137	(6.694)	0	0	0
2017/01/18	R203	04/05/2017	6.91	Put	Bond Future	239.4900	0.2395	241.4100	0.2414	0.802	0	0	0
2017/01/18	R203	04/05/2017	6.93	Put	Bond Future	233.4300	0.2334	235.4200	0.2354	0.853	0	0	0
2017/01/18	R203	03/08/2017	4.89	Call	Bond Future	49.9400	0.0499	49.8500	0.0499	(0.180)	0	0	0
2017/01/18	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/18	R203	03/08/2017	4.87	Call	Bond Future	48.6500	0.0487	48.5600	0.0486	(0.185)	0	0	0
2017/01/18	R203	03/08/2017	4.88	Call	Bond Future	49.3000	0.0493	49.2100	0.0492	(0.183)	0	0	0
2017/01/18	R203	03/08/2017	4.87	Put	Bond Future	26.5300	0.0265	26.4400	0.0264	(0.339)	0	0	0
2017/01/18	R203	03/08/2017	4.89	Put	Bond Future	25.6700	0.0257	25.5800	0.0256	(0.351)	0	0	0
2017/01/18	R203	03/08/2017	4.88	Put	Bond Future	26.1000	0.0261	26.0100	0.0260	(0.345)	0	0	0
2017/01/18	R204	02/02/2017	8.28	Call	Bond Future	861.1300	0.8611	862.3400	0.8623	0.141	0	0	0
2017/01/18	R204	02/02/2017			Bond Future	7.7764	101.4220	7.7755	101.4236	(0.012)	0.0000	0.0000	30,150
2017/01/18	R204	02/02/2017	8.29	Call	Bond Future	877.7900	0.8778	879.0300	0.8790	0.141	0	0	0
2017/01/18	R204	02/02/2017	8.30	Call	Bond Future	894.4700	0.8945	895.7400	0.8957	0.142	0	0	0
2017/01/18	R204	02/02/2017	8.28	Put	Bond Future	2.7600	0.0028	2.3400	0.0023	(15.217)	0	0	0
2017/01/18	R204	02/02/2017	8.30	Put	Bond Future	2.2100	0.0022	1.8500	0.0019	(16.290)	0	0	0
2017/01/18	R204	02/02/2017	8.29	Put	Bond Future	2.4700	0.0025	2.0800	0.0021	(15.789)	0	0	0
2017/01/18	R204	04/05/2017	7.90	Put	Bond Future	290.6500	0.2907	290.0600	0.2901	(0.203)	0	0	0
2017/01/18	R204	04/05/2017			Bond Future	7.7809	103.3683	7.7806	103.3687	(0.004)	0.0000	0.0000	28
2017/01/18	R204	04/05/2017	7.92	Put	Bond Future	278.5400	0.2785	277.9500	0.2780	(0.212)	0	0	0
2017/01/18	R204	04/05/2017	7.90	Call	Bond Future	468.8400	0.4688	468.6900	0.4687	(0.032)	0	0	0
2017/01/18	R204	04/05/2017	7.91	Put	Bond Future	284.5500	0.2845	283.9600	0.2840	(0.207)	0	0	0
2017/01/18	R204	04/05/2017	7.91	Call	Bond Future	477.6900	0.4777	477.5400	0.4775	(0.031)	0	0	0
2017/01/18	R204	04/05/2017	7.92	Call	Bond Future	486.6200	0.4866	486.4700	0.4865	(0.031)	0	0	0
2017/01/18	R204	03/08/2017	7.77	Put	Bond Future	442.0800	0.4421	434.5800	0.4346	(1.697)	0	0	0
2017/01/18	R204	03/08/2017			Bond Future	7.7382	101.3685	7.7375	101.3693	(0.008)	0.0000	0.0000	0
2017/01/18	R204	03/08/2017	7.76	Put	Bond Future	448.0600	0.4481	440.5500	0.4405	(1.676)	0	0	0
2017/01/18	R204	03/08/2017	7.75	Call	Bond Future	469.2500	0.4692	462.5600	0.4626	(1.426)	0	0	0
2017/01/18	R204	03/08/2017	7.76	Call	Bond Future	476.0200	0.4760	469.3300	0.4693	(1.405)	0	0	0
2017/01/18	R204	03/08/2017	7.77	Call	Bond Future	482.8300	0.4828	476.1500	0.4762	(1.384)	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
2017/01/18	R204	03/08/2017	7.75	Put	Bond Future	454.0900	0.4541	446.5800	0.4466	(1.654)	0	0	0
2017/01/18	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	396.5900	0.3966	100.000	0	0	0
2017/01/18	R204	02/11/2017			Bond Future	7.6062	103.4399	7.6076	103.4384	0.019	0.0000	0.0000	0
2017/01/18	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	400.9800	0.4010	100.000	0	0	0
2017/01/18	R204	02/11/2017	7.76	Call	Bond Future	162.7900	0.1628	557.8500	0.5578	242.681	0	0	0
2017/01/18	R204	02/11/2017	7.74	Call	Bond Future	141.6400	0.1416	545.5300	0.5455	285.152	0	0	0
2017/01/18	R204	02/11/2017	7.75	Call	Bond Future	152.2200	0.1522	551.6700	0.5517	262.416	0	0	0
2017/01/18	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	405.4200	0.4054	100.000	0	0	0
2017/01/18	R207	02/02/2017	9.24	Call	Bond Future	3,273.8400	3.2738	3,251.0700	3.2511	(0.696)	0	0	0
2017/01/18	R207	02/02/2017			Bond Future	7.9278	98.7077	7.9367	98.6849	0.113	0.0000	0.0000	74,774
2017/01/18	R207	02/02/2017	8.91	Call	Bond Future	2,463.3900	2.4634	2,440.6200	2.4406	(0.924)	0	0	62
2017/01/18	R207	02/02/2017	9.22	Call	Bond Future	3,224.9700	3.2250	3,202.2000	3.2022	(0.706)	0	0	0
2017/01/18	R207	02/02/2017	9.23	Call	Bond Future	3,249.4100	3.2494	3,226.6400	3.2266	(0.701)	0	0	0
2017/01/18	R207	02/02/2017	8.91	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017/01/18	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R207	04/05/2017	8.21	Put	Bond Future	357.3700	0.3574	363.1500	0.3631	1.617	0	0	0
2017/01/18	R207	04/05/2017			Bond Future	7.9507	100.6019	7.9611	100.5775	0.130	0.0000	0.0000	21
2017/01/18	R207	04/05/2017	8.22	Call	Bond Future	980.5100	0.9805	961.7800	0.9618	(1.910)	0	0	0
2017/01/18	R207	04/05/2017	8.20	Call	Bond Future	949.5200	0.9495	931.0300	0.9310	(1.947)	0	0	0
2017/01/18	R207	04/05/2017	8.21	Call	Bond Future	965.0600	0.9651	946.4500	0.9464	(1.928)	0	0	0
2017/01/18	R207	04/05/2017	8.20	Put	Bond Future	365.1900	0.3652	371.0900	0.3711	1.616	0	0	0
2017/01/18	R207	04/05/2017	8.22	Put	Bond Future	349.4800	0.3495	355.1400	0.3551	1.620	0	0	0
2017/01/18	R207	03/08/2017	8.19	Call	Bond Future	1,097.0700	1.0971	1,080.3200	1.0803	(1.527)	0	0	51
2017/01/18	R207	03/08/2017			Bond Future	7.9488	98.9451	7.9602	98.9206	0.143	0.0000	0.0000	0
2017/01/18	R207	03/08/2017	8.39	Put	Bond Future	432.1400	0.4321	438.1300	0.4381	1.386	0	0	0
2017/01/18	R207	03/08/2017	8.41	Put	Bond Future	419.4400	0.4194	425.2700	0.4253	1.390	0	0	0
2017/01/18	R207	03/08/2017	8.19	Put	Bond Future	579.0500	0.5791	586.8000	0.5868	1.338	0	0	0
2017/01/18	R207	03/08/2017	8.40	Put	Bond Future	425.7500	0.4258	431.6600	0.4317	1.388	0	0	0
2017/01/18	R207	03/08/2017	8.41	Call	Bond Future	1,406.9600	1.4070	1,388.2900	1.3883	(1.327)	0	0	0
2017/01/18	R207	03/08/2017	8.39	Call	Bond Future	1,377.1000	1.3771	1,358.5900	1.3586	(1.344)	0	0	0
2017/01/18	R207	03/08/2017	8.40	Call	Bond Future	1,391.9900	1.3920	1,373.4000	1.3734	(1.335)	0	0	0
2017/01/18	R207	02/11/2017			Bond Future	7.8997	100.9671	7.9136	100.9398	0.177	0.0000	0.0000	0
2017/01/18	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	793.2600	0.7933	100.000	0	0	0
2017/01/18	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	776.6800	0.7767	100.000	0	0	0
2017/01/18	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	784.9300	0.7849	100.000	0	0	0
2017/01/18	R207	02/11/2017	8.03	Call	Bond Future	254.9700	0.2550	1,020.9100	1.0209	300.404	0	0	0
2017/01/18	R207	02/11/2017	8.04	Call	Bond Future	274.5000	0.2745	1,032.1100	1.0321	275.996	0	0	0
2017/01/18	R207	02/11/2017	8.05	Call	Bond Future	294.0200	0.2940	1,043.3800	1.0434	254.867	0	0	0
2017/01/18	R208	02/02/2017			Bond Future	8.0418	97.9208	8.0509	97.8904	0.112	0.0000	0.0000	29,276
2017/01/18	R208	02/02/2017	8.64	Call	Bond Future	1,996.0900	1.9961	1,964.6000	1.9646	(1.578)	0	0	0
2017/01/18	R208	02/02/2017	8.63	Put	Bond Future	5.3100	0.0053	4.2200	0.0042	(20.527)	0	0	0
2017/01/18	R208	02/02/2017	8.65	Put	Bond Future	4.3600	0.0044	3.4200	0.0034	(21.560)	0	0	0
2017/01/18	R208	02/02/2017	8.64	Put	Bond Future	4.8200	0.0048	3.8000	0.0038	(21.162)	0	0	0
2017/01/18	R208	02/02/2017	8.65	Call	Bond Future	2,028.4900	2.0285	1,997.0800	1.9971	(1.548)	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
2017/01/18	R208	02/02/2017	8.63	Call	Bond Future	1,963.7100	1.9637	1,932.1500	1.9322	(1.607)	0	0	0
2017/01/18	R208	04/05/2017	8.39	Call	Bond Future	1,509.6800	1.5097	1,470.9600	1.4710	(2.565)	0	0	0
2017/01/18	R208	04/05/2017			Bond Future	8.0621	96.3972	8.0721	96.3650	0.125	0.0000	0.0000	0
2017/01/18	R208	04/05/2017	8.37	Call	Bond Future	1,466.4200	1.4664	1,427.8000	1.4278	(2.634)	0	0	0
2017/01/18	R208	04/05/2017	8.38	Call	Bond Future	1,487.8900	1.4879	1,449.2100	1.4492	(2.600)	0	0	0
2017/01/18	R208	04/05/2017	8.37	Put	Bond Future	487.1500	0.4872	480.7800	0.4808	(1.308)	0	0	0
2017/01/18	R208	04/05/2017	8.39	Put	Bond Future	467.2300	0.4672	460.7600	0.4608	(1.385)	0	0	0
2017/01/18	R208	04/05/2017	8.38	Put	Bond Future	477.0200	0.4770	470.5900	0.4706	(1.348)	0	0	0
2017/01/18	R208	03/08/2017	8.32	Call	Bond Future	1,619.2800	1.6193	1,577.2000	1.5772	(2.599)	0	0	0
2017/01/18	R208	03/08/2017			Bond Future	8.0650	98.3015	8.0757	98.2690	0.133	0.0000	0.0000	0
2017/01/18	R208	03/08/2017	8.30	Call	Bond Future	1,582.4100	1.5824	1,540.4600	1.5405	(2.651)	0	0	0
2017/01/18	R208	03/08/2017	8.31	Call	Bond Future	1,600.6500	1.6006	1,558.6400	1.5586	(2.625)	0	0	0
2017/01/18	R208	03/08/2017	8.30	Put	Bond Future	873.9200	0.8739	864.4900	0.8645	(1.079)	0	0	0
2017/01/18	R208	03/08/2017	8.32	Put	Bond Future	850.8000	0.8508	841.2400	0.8412	(1.124)	0	0	0
2017/01/18	R208	03/08/2017	8.31	Put	Bond Future	862.1600	0.8622	852.6700	0.8527	(1.101)	0	0	0
2017/01/18	R208	02/11/2017	8.18	Put	Bond Future	0.0000	0.0000	1,187.2800	1.1873	100.000	0	0	0
2017/01/18	R208	02/11/2017			Bond Future	8.0469	96.9063	8.0593	96.8709	0.154	0.0000	0.0000	0
2017/01/18	R208	02/11/2017	8.20	Put	Bond Future	0.0000	0.0000	1,162.3300	1.1623	100.000	0	0	0
2017/01/18	R208	02/11/2017	8.18	Call	Bond Future	379.0100	0.3790	1,530.8500	1.5309	303.908	0	0	0
2017/01/18	R208	02/11/2017	8.19	Put	Bond Future	0.0000	0.0000	1,174.7600	1.1748	100.000	0	0	0
2017/01/18	R208	02/11/2017	8.19	Call	Bond Future	407.4100	0.4074	1,546.7300	1.5467	279.649	0	0	0
2017/01/18	R208	02/11/2017	8.20	Call	Bond Future	435.7900	0.4358	1,562.6800	1.5627	258.586	0	0	0
2017/01/18	R209	02/02/2017	9.55	Put	Bond Future	256.8600	0.2569	237.5200	0.2375	(7.529)	0	0	0
2017/01/18	R209	02/02/2017			Bond Future	9.2788	75.3265	9.2824	75.3013	0.039	0.0000	0.0000	66,215
2017/01/18	R209	02/02/2017	9.54	Put	Bond Future	270.8500	0.2709	251.1100	0.2511	(7.288)	0	0	0
2017/01/18	R209	02/02/2017	9.55	Call	Bond Future	2,127.7200	2.1277	2,083.2100	2.0832	(2.092)	0	0	0
2017/01/18	R209	02/02/2017	9.53	Call	Bond Future	2,020.7800	2.0208	1,975.4800	1.9755	(2.242)	0	0	0
2017/01/18	R209	02/02/2017	9.54	Call	Bond Future	2,074.0200	2.0740	2,029.1100	2.0291	(2.165)	0	0	0
2017/01/18	R209	02/02/2017	9.53	Put	Bond Future	285.3900	0.2854	265.2600	0.2653	(7.054)	0	0	0
2017/01/18	R209	04/05/2017	9.48	Put	Bond Future	1,827.7500	1.8278	1,806.2600	1.8063	(1.176)	0	0	0
2017/01/18	R209	04/05/2017			Bond Future	9.3178	73.6213	9.3217	73.5947	0.041	0.0000	0.0000	0
2017/01/18	R209	04/05/2017	9.47	Put	Bond Future	1,857.3200	1.8573	1,835.8700	1.8359	(1.155)	0	0	0
2017/01/18	R209	04/05/2017	9.63	Call	Bond Future	3,564.2900	3.5643	3,516.1300	3.5161	(1.351)	0	0	0
2017/01/18	R209	04/05/2017	8.93	Call	Bond Future	1,228.8200	1.2288	1,189.9800	1.1900	(3.161)	0	0	1,130
2017/01/18	R209	04/05/2017	9.33	Put	Bond Future	2,307.5600	2.3076	2,287.1700	2.2872	(0.884)	0	0	1,130
2017/01/18	R209	04/05/2017	9.46	Call	Bond Future	2,868.6000	2.8686	2,820.6300	2.8206	(1.672)	0	0	0
2017/01/18	R209	04/05/2017	9.47	Call	Bond Future	2,907.1300	2.9071	2,859.1100	2.8591	(1.652)	0	0	0
2017/01/18	R209	04/05/2017	9.33	Call	Bond Future	2,392.2400	2.3922	2,345.2800	2.3453	(1.963)	0	0	0
2017/01/18	R209	04/05/2017	9.48	Call	Bond Future	2,945.7600	2.9458	2,897.7000	2.8977	(1.631)	0	0	0
2017/01/18	R209	04/05/2017	9.63	Put	Bond Future	1,434.8700	1.4349	1,413.2800	1.4133	(1.505)	0	0	1,130
2017/01/18	R209	04/05/2017	8.93	Put	Bond Future	4,011.0900	4.0111	3,998.8200	3.9988	(0.306)	0	0	0
2017/01/18	R209	04/05/2017	9.46	Put	Bond Future	1,887.0900	1.8871	1,865.6900	1.8657	(1.134)	0	0	0
2017/01/18	R209	03/08/2017			Bond Future	9.3512	75.0757	9.3551	75.0489	0.041	0.0000	0.0000	0
2017/01/18	R209	03/08/2017	9.44	Call	Bond Future	3,551.4400	3.5514	3,522.6400	3.5226	(0.811)	0	0	0
2017/01/18	R209	03/08/2017	9.43	Put	Bond Future	2,973.4500	2.9735	2,971.5200	2.9715	(0.065)	0	0	0
2017/01/18	R209	03/08/2017	9.45	Put	Bond Future	2,908.4200	2.9084	2,906.1100	2.9061	(0.079)	0	0	0
2017/01/18	R209	03/08/2017	9.44	Put	Bond Future	2,940.7900	2.9408	2,938.7800	2.9388	(0.068)	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
2017/01/18	R209	03/08/2017	9.45	Call	Bond Future	3,587.3800	3.5874	3,558.2800	3.5583	(0.811)	0	0	0
2017/01/18	R209	03/08/2017	9.43	Call	Bond Future	3,515.6800	3.5157	3,486.9600	3.4870	(0.817)	0	0	0
2017/01/18	R209	02/11/2017	9.52	Put	Bond Future	0.0000	0.0000	3,471.3700	3.4714	100.000	0	0	0
2017/01/18	R209	02/11/2017			Bond Future	9.3791	73.4582	9.3833	73.4291	0.045	0.0000	0.0000	0
2017/01/18	R209	02/11/2017	9.54	Put	Bond Future	0.0000	0.0000	3,410.2400	3.4102	100.000	0	0	0
2017/01/18	R209	02/11/2017	9.53	Put	Bond Future	0.0000	0.0000	3,440.5600	3.4406	100.000	0	0	0
2017/01/18	R209	02/11/2017	9.54	Call	Bond Future	1,093.8500	1.0939	4,475.0100	4.4750	309.106	0	0	0
2017/01/18	R209	02/11/2017	9.52	Call	Bond Future	959.2200	0.9592	4,401.5100	4.4015	358.863	0	0	0
2017/01/18	R209	02/11/2017	9.53	Call	Bond Future	1,026.5800	1.0266	4,438.0600	4.4381	332.315	0	0	0
2017/01/18	R210	02/02/2017	190.85	Put	Bond Future	5,231.3000	5.2313	5,225.7800	5.2258	(0.106)	0	0	0
2017/01/18	R210	02/02/2017			Bond Future	185.6187	185.6187	185.6242	185.6242	0.003	0.0000	0.0000	1,765
2017/01/18	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R210	02/02/2017	190.84	Put	Bond Future	5,221.3000	5.2213	5,215.7800	5.2158	(0.106)	0	0	0
2017/01/18	R210	02/02/2017	190.86	Put	Bond Future	5,241.3000	5.2413	5,235.7800	5.2358	(0.105)	0	0	0
2017/01/18	R210	04/05/2017			Bond Future	186.8726	186.8726	186.8762	186.8762	0.002	0.0000	0.0000	0
2017/01/18	R210	04/05/2017	192.31	Put	Bond Future	5,437.4400	5.4374	5,433.7900	5.4338	(0.067)	0	0	0
2017/01/18	R210	04/05/2017	192.33	Put	Bond Future	5,457.4400	5.4574	5,453.7900	5.4538	(0.067)	0	0	0
2017/01/18	R210	04/05/2017	192.32	Put	Bond Future	5,447.4400	5.4474	5,443.7900	5.4438	(0.067)	0	0	0
2017/01/18	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R210	03/08/2017	196.29	Put	Bond Future	5,715.1400	5.7151	5,710.6800	5.7107	(0.078)	0	0	0
2017/01/18	R210	03/08/2017			Bond Future	190.5749	190.5749	190.5793	190.5793	0.002	0.0000	0.0000	0
2017/01/18	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R210	03/08/2017	196.28	Put	Bond Future	5,705.1400	5.7051	5,700.6800	5.7007	(0.078)	0	0	0
2017/01/18	R210	03/08/2017	196.30	Put	Bond Future	5,725.1400	5.7251	5,720.6800	5.7207	(0.078)	0	0	0
2017/01/18	R210	02/11/2017	192.08	Put	Bond Future	18.5600	0.0186	33.4500	0.0335	80.226	0	0	0
2017/01/18	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R210	02/11/2017			Bond Future	192.0614	192.0614	192.0465	192.0465	(0.008)	0.0000	0.0000	0
2017/01/18	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R210	02/11/2017	192.07	Put	Bond Future	8.5600	0.0086	23.4500	0.0235	173.949	0	0	0
2017/01/18	R210	02/11/2017	192.09	Put	Bond Future	28.5600	0.0286	43.4500	0.0434	52.136	0	0	0
2017/01/18	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R212	02/02/2017			Bond Future	145.6928	145.6928	145.9025	145.9025	0.144	0.0000	0.0000	3,380
2017/01/18	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R212	02/02/2017	149.27	Put	Bond Future	3,577.1800	3.5772	3,367.4900	3.3675	(5.862)	0	0	0
2017/01/18	R212	02/02/2017	149.29	Put	Bond Future	3,597.1800	3.5972	3,387.4900	3.3875	(5.829)	0	0	0
2017/01/18	R212	02/02/2017	149.28	Put	Bond Future	3,587.1800	3.5872	3,377.4900	3.3775	(5.846)	0	0	0
2017/01/18	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R212	04/05/2017			Bond Future	148.4977	148.4977	148.7096	148.7096	0.143	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
2017/01/18	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R212	04/05/2017	152.23	Put	Bond Future	3,732.3400	3.7323	3,520.3800	3.5204	(5.679)	0	0	0
2017/01/18	R212	04/05/2017	152.25	Put	Bond Future	3,752.3400	3.7523	3,540.3800	3.5404	(5.649)	0	0	0
2017/01/18	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R212	04/05/2017	152.24	Put	Bond Future	3,742.3400	3.7423	3,530.3800	3.5304	(5.664)	0	0	0
2017/01/18	R212	03/08/2017			Bond Future	149.4064	149.4064	149.6064	149.6064	0.134	0.0000	0.0000	0
2017/01/18	R212	03/08/2017	153.34	Put	Bond Future	3,933.6500	3.9337	3,733.6400	3.7336	(5.085)	0	0	0
2017/01/18	R212	03/08/2017	153.36	Put	Bond Future	3,953.6500	3.9537	3,753.6400	3.7536	(5.059)	0	0	0
2017/01/18	R212	03/08/2017	153.35	Put	Bond Future	3,943.6500	3.9437	3,743.6400	3.7436	(5.072)	0	0	0
2017/01/18	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R212	02/11/2017			Bond Future	152.4672	152.4672	152.6678	152.6678	0.132	0.0000	0.0000	0
2017/01/18	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/18	R212	02/11/2017	152.42	Call	Bond Future	47.2100	0.0472	247.8400	0.2478	424.974	0	0	0
2017/01/18	R212	02/11/2017	152.40	Call	Bond Future	67.2100	0.0672	267.8400	0.2678	298.512	0	0	0
2017/01/18	R212	02/11/2017	152.41	Call	Bond Future	57.2100	0.0572	257.8400	0.2578	350.690	0	0	0
2017/01/18	R213	02/02/2017	9.40	Call	Bond Future	2,246.8000	2.2468	2,180.9500	2.1809	(2.931)	0	0	0
2017/01/18	R213	02/02/2017	9.42	Call	Bond Future	2,358.2200	2.3582	2,292.7700	2.2928	(2.775)	0	0	0
2017/01/18	R213	02/02/2017			Bond Future	9.0995	86.6173	9.1080	86.5585	0.093	0.0000	0.0000	50,655
2017/01/18	R213	02/02/2017	9.41	Call	Bond Future	2,302.2900	2.3023	2,236.6600	2.2367	(2.851)	0	0	0
2017/01/18	R213	02/02/2017	9.40	Put	Bond Future	202.0300	0.2020	194.9900	0.1950	(3.485)	0	0	0
2017/01/18	R213	02/02/2017	9.42	Put	Bond Future	179.8500	0.1798	173.2100	0.1732	(3.692)	0	0	0
2017/01/18	R213	02/02/2017	9.41	Put	Bond Future	190.6800	0.1907	183.8600	0.1839	(3.577)	0	0	0
2017/01/18	R213	04/05/2017			Bond Future	9.1380	84.7279	9.1469	84.6669	0.098	0.0000	0.0000	0
2017/01/18	R213	04/05/2017	9.35	Put	Bond Future	1,608.7800	1.6088	1,619.1000	1.6191	0.641	0	0	0
2017/01/18	R213	04/05/2017	9.37	Put	Bond Future	1,555.6800	1.5557	1,566.5800	1.5666	0.701	0	0	0
2017/01/18	R213	04/05/2017	9.35	Call	Bond Future	3,042.2000	3.0422	2,991.5700	2.9916	(1.664)	0	0	0
2017/01/18	R213	04/05/2017	9.36	Put	Bond Future	1,582.0600	1.5821	1,592.6700	1.5927	0.671	0	0	0
2017/01/18	R213	04/05/2017	9.36	Call	Bond Future	3,082.2500	3.0823	3,031.9100	3.0319	(1.633)	0	0	0
2017/01/18	R213	04/05/2017	9.37	Call	Bond Future	3,122.5700	3.1226	3,072.5200	3.0725	(1.603)	0	0	0
2017/01/18	R213	03/08/2017	9.33	Put	Bond Future	2,616.7000	2.6167	2,629.4300	2.6294	0.486	0	0	0
2017/01/18	R213	03/08/2017			Bond Future	9.1704	86.4015	9.1795	86.3397	0.100	0.0000	0.0000	0
2017/01/18	R213	03/08/2017	9.35	Put	Bond Future	2,557.5600	2.5576	2,571.4100	2.5714	0.542	0	0	0
2017/01/18	R213	03/08/2017	9.33	Call	Bond Future	3,687.3500	3.6874	3,638.2600	3.6383	(1.331)	0	0	0
2017/01/18	R213	03/08/2017	9.34	Put	Bond Future	2,587.0000	2.5870	2,600.2900	2.6003	0.514	0	0	0
2017/01/18	R213	03/08/2017	9.34	Call	Bond Future	3,724.0800	3.7241	3,675.5500	3.6756	(1.303)	0	0	0
2017/01/18	R213	03/08/2017	9.35	Call	Bond Future	3,761.0100	3.7610	3,713.0400	3.7130	(1.275)	0	0	0
2017/01/18	R213	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	3,288.2900	3.2883	100.000	0	0	0
2017/01/18	R213	02/11/2017			Bond Future	9.1986	84.6139	9.2084	84.5488	0.106	0.0000	0.0000	0
2017/01/18	R213	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	3,317.5900	3.3176	100.000	0	0	0
2017/01/18	R213	02/11/2017	9.36	Call	Bond Future	1,070.6900	1.0707	4,293.8800	4.2939	301.039	0	0	0
2017/01/18	R213	02/11/2017	9.34	Call	Bond Future	939.0200	0.9390	4,221.0400	4.2210	349.515	0	0	0
2017/01/18	R213	02/11/2017	9.35	Call	Bond Future	1,004.8900	1.0049	4,257.3800	4.2574	323.666	0	0	0
2017/01/18	R213	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	3,347.1200	3.3471	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
2017/01/18	R214 02/02/2017			Bond Future	9.3389	75.8484	9.3475	75.7850	0.092	0.0000	0.0000	36,737
2017/01/18	R214 02/02/2017	9.67	Call	Bond Future	2,579.9600	2.5800	2,513.3800	2.5134	(2.581)	0	0	0
2017/01/18	R214 02/02/2017	9.66	Put	Bond Future	206.3600	0.2064	203.1700	0.2032	(1.546)	0	0	0
2017/01/18	R214 02/02/2017	9.68	Put	Bond Future	184.1300	0.1841	181.1800	0.1812	(1.602)	0	0	0
2017/01/18	R214 02/02/2017	9.67	Put	Bond Future	195.0100	0.1950	191.8900	0.1919	(1.600)	0	0	0
2017/01/18	R214 02/02/2017	9.68	Call	Bond Future	2,639.1400	2.6391	2,572.7300	2.5727	(2.516)	0	0	0
2017/01/18	R214 02/02/2017	9.66	Call	Bond Future	2,521.1500	2.5212	2,454.5000	2.4545	(2.644)	0	0	0
2017/01/18	R214 04/05/2017	9.58	Put	Bond Future	1,799.4100	1.7994	1,829.6200	1.8296	1.679	0	0	0
2017/01/18	R214 04/05/2017			Bond Future	9.3761	74.0061	9.3850	73.9405	0.095	0.0000	0.0000	0
2017/01/18	R214 04/05/2017	9.57	Put	Bond Future	1,828.8400	1.8288	1,858.5900	1.8586	1.627	0	0	0
2017/01/18	R214 04/05/2017	9.58	Call	Bond Future	3,273.4100	3.2734	3,238.0500	3.2381	(1.080)	0	0	0
2017/01/18	R214 04/05/2017	9.56	Call	Bond Future	3,190.2400	3.1902	3,154.1100	3.1541	(1.133)	0	0	0
2017/01/18	R214 04/05/2017	9.57	Call	Bond Future	3,231.7000	3.2317	3,195.8800	3.1959	(1.108)	0	0	0
2017/01/18	R214 04/05/2017	9.56	Put	Bond Future	1,858.6400	1.8586	1,888.0800	1.8881	1.584	0	0	0
2017/01/18	R214 03/08/2017	9.51	Call	Bond Future	3,807.8100	3.8078	3,776.2500	3.7763	(0.829)	0	0	0
2017/01/18	R214 03/08/2017			Bond Future	9.4080	75.4680	9.4172	75.4014	0.097	0.0000	0.0000	0
2017/01/18	R214 03/08/2017	9.52	Call	Bond Future	3,845.5000	3.8455	3,814.8100	3.8148	(0.798)	0	0	0
2017/01/18	R214 03/08/2017	9.53	Call	Bond Future	3,883.5900	3.8836	3,853.7600	3.8538	(0.768)	0	0	0
2017/01/18	R214 03/08/2017	9.51	Put	Bond Future	3,069.6900	3.0697	3,104.6600	3.1047	1.139	0	0	0
2017/01/18	R214 03/08/2017	9.53	Put	Bond Future	3,002.0900	3.0021	3,038.7900	3.0388	1.222	0	0	0
2017/01/18	R214 03/08/2017	9.52	Put	Bond Future	3,035.6300	3.0356	3,071.4700	3.0715	1.181	0	0	0
2017/01/18	R214 02/11/2017	9.60	Call	Bond Future	1,170.4500	1.1705	4,743.0600	4.7431	305.234	0	0	0
2017/01/18	R214 02/11/2017			Bond Future	9.4366	73.7107	9.4462	73.6410	0.102	0.0000	0.0000	0
2017/01/18	R214 02/11/2017	9.58	Call	Bond Future	1,028.8400	1.0288	4,666.1100	4.6661	353.531	0	0	0
2017/01/18	R214 02/11/2017	9.59	Call	Bond Future	1,099.7000	1.0997	4,704.5200	4.7045	327.800	0	0	0
2017/01/18	R214 02/11/2017	9.58	Put	Bond Future	0.0000	0.0000	3,706.9600	3.7070	100.000	0	0	0
2017/01/18	R214 02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	3,642.3000	3.6423	100.000	0	0	0
2017/01/18	R214 02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	3,674.5100	3.6745	100.000	0	0	0
2017/01/18	R248 02/02/2017	9.76	Put	Bond Future	234.8200	0.2348	226.8200	0.2268	(3.407)	0	0	0
2017/01/18	R248 02/02/2017	9.78	Put	Bond Future	210.4100	0.2104	202.7900	0.2028	(3.622)	0	0	0
2017/01/18	R248 02/02/2017			Bond Future	9.3943	97.3952	9.3978	97.3621	0.037	0.0000	0.0000	61,593
2017/01/18	R248 02/02/2017	9.77	Put	Bond Future	222.3500	0.2223	214.5200	0.2145	(3.521)	0	0	0
2017/01/18	R248 02/02/2017	9.76	Call	Bond Future	3,585.3200	3.5853	3,544.2200	3.5442	(1.146)	0	0	0
2017/01/18	R248 02/02/2017	9.77	Call	Bond Future	3,661.4700	3.6615	3,620.5400	3.6205	(1.118)	0	0	0
2017/01/18	R248 02/02/2017	9.78	Call	Bond Future	3,737.9900	3.7380	3,697.2700	3.6973	(1.089)	0	0	0
2017/01/18	R248 04/05/2017	9.66	Call	Bond Future	4,438.0500	4.4381	4,438.6700	4.4387	0.014	0	0	0
2017/01/18	R248 04/05/2017			Bond Future	9.4328	94.8248	9.4366	94.7899	0.040	0.0000	0.0000	0
2017/01/18	R248 04/05/2017	9.67	Call	Bond Future	4,491.7500	4.4918	4,492.9300	4.4929	0.026	0	0	0
2017/01/18	R248 04/05/2017	9.65	Put	Bond Future	2,384.8400	2.3848	2,419.8800	2.4199	1.469	0	0	0
2017/01/18	R248 04/05/2017	9.67	Put	Bond Future	2,311.5800	2.3116	2,347.7500	2.3478	1.565	0	0	0
2017/01/18	R248 04/05/2017	9.65	Call	Bond Future	4,384.6500	4.3846	4,384.7000	4.3847	0.001	0	0	0
2017/01/18	R248 04/05/2017	9.66	Put	Bond Future	2,347.9800	2.3480	2,383.5900	2.3836	1.517	0	0	0
2017/01/18	R248 03/08/2017			Bond Future	9.4663	96.6980	9.4701	96.6627	0.040	0.0000	0.0000	0
2017/01/18	R248 03/08/2017	9.57	Call	Bond Future	5,050.2700	5.0503	5,064.3400	5.0643	0.279	0	0	0
2017/01/18	R248 03/08/2017	9.56	Put	Bond Future	4,136.8400	4.1368	4,184.9600	4.1850	1.163	0	0	0
2017/01/18	R248 03/08/2017	9.58	Put	Bond Future	4,049.6500	4.0496	4,100.2600	4.1003	1.250	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
2017/01/18	R248	03/08/2017	9.57	Put	Bond Future	4,092.9200	4.0929	4,142.2900	4.1423	1.206	0	0	0
2017/01/18	R248	03/08/2017	9.58	Call	Bond Future	5,098.4200	5.0984	5,113.7300	5.1137	0.300	0	0	0
2017/01/18	R248	03/08/2017	9.56	Call	Bond Future	5,002.6100	5.0026	5,015.4300	5.0154	0.256	0	0	0
2017/01/18	R248	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	4,808.2900	4.8083	100.000	0	0	0
2017/01/18	R248	02/11/2017			Bond Future	9.4964	94.2325	9.5005	94.1942	0.043	0.0000	0.0000	0
2017/01/18	R248	02/11/2017	9.65	Put	Bond Future	0.0000	0.0000	4,850.6700	4.8507	100.000	0	0	0
2017/01/18	R248	02/11/2017	9.64	Call	Bond Future	1,313.2900	1.3133	6,168.4100	6.1684	369.691	0	0	0
2017/01/18	R248	02/11/2017	9.65	Call	Bond Future	1,403.5100	1.4035	6,215.9500	6.2160	342.886	0	0	0
2017/01/18	R248	02/11/2017	9.66	Call	Bond Future	1,493.5700	1.4936	6,263.6300	6.2636	319.373	0	0	0
2017/01/18	R248	02/11/2017	9.64	Put	Bond Future	0.0000	0.0000	4,893.3500	4.8933	100.000	0	0	0

**Total** **820064**