



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/12/2016 TO 21/12/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	2025	02/02/2017	130.01	Put	Bond Future	2,814.2100	2.8142	2,876.0500	2.8761	2.197	0	0	0
2016/12/21	2025	02/02/2017			Bond Future	127.1958	127.1958	127.1340	127.1340	(0.049)	0.0000	0.0000	3,231
2016/12/21	2025	02/02/2017	130.00	Put	Bond Future	2,804.2100	2.8042	2,866.0500	2.8661	2.205	0	0	0
2016/12/21	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2025	02/02/2017	129.99	Put	Bond Future	2,794.2100	2.7942	2,856.0500	2.8561	2.213	0	0	0
2016/12/21	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2025	04/05/2017			Bond Future	129.6616	129.6616	129.5968	129.5968	(0.050)	0.0000	0.0000	0
2016/12/21	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2025	04/05/2017	132.56	Put	Bond Future	2,898.4500	2.8985	2,963.1900	2.9632	2.234	0	0	0
2016/12/21	2025	04/05/2017	132.58	Put	Bond Future	2,918.4500	2.9185	2,983.1900	2.9832	2.218	0	0	0
2016/12/21	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2025	04/05/2017	132.57	Put	Bond Future	2,908.4500	2.9085	2,973.1900	2.9732	2.226	0	0	0
2016/12/21	2025	03/08/2017			Bond Future	130.9203	130.9203	130.8534	130.8534	(0.051)	0.0000	0.0000	0
2016/12/21	2025	03/08/2017	133.96	Put	Bond Future	3,039.7400	3.0397	3,106.6200	3.1066	2.200	0	0	0
2016/12/21	2025	03/08/2017	133.98	Put	Bond Future	3,059.7400	3.0597	3,126.6200	3.1266	2.186	0	0	0
2016/12/21	2025	03/08/2017	133.97	Put	Bond Future	3,049.7400	3.0497	3,116.6200	3.1166	2.193	0	0	0
2016/12/21	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2030	02/02/2017	9.29	Put	Bond Future	884.5100	0.8845	794.0500	0.7941	(10.227)	0	0	0
2016/12/21	2030	02/02/2017			Bond Future	9.4182	89.6532	9.4050	89.7436	(0.140)	0.0000	0.0000	34,064
2016/12/21	2030	02/02/2017	9.31	Put	Bond Future	745.7000	0.7457	655.2400	0.6552	(12.131)	0	0	0
2016/12/21	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2030	02/02/2017	9.30	Put	Bond Future	815.0700	0.8151	724.6100	0.7246	(11.098)	0	0	0
2016/12/21	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2030	04/05/2017			Bond Future	9.4722	91.3859	9.4587	91.4769	(0.142)	0.0000	0.0000	0
2016/12/21	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2030	04/05/2017	9.32	Put	Bond Future	1,036.0600	1.0361	945.0100	0.9450	(8.788)	0	0	0
2016/12/21	2030	04/05/2017	9.34	Put	Bond Future	898.9300	0.8989	807.8800	0.8079	(10.129)	0	0	0
2016/12/21	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2030	04/05/2017	9.33	Put	Bond Future	967.4600	0.9675	876.4100	0.8764	(9.411)	0	0	0
2016/12/21	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2030	03/08/2017	9.34	Put	Bond Future	1,215.3200	1.2153	1,123.0600	1.1231	(7.591)	0	0	0
2016/12/21	2030	03/08/2017			Bond Future	9.5209	89.2006	9.5070	89.2928	(0.145)	0.0000	0.0000	0
2016/12/21	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2030	03/08/2017	9.33	Put	Bond Future	1,283.1900	1.2832	1,190.9300	1.1909	(7.190)	0	0	0
2016/12/21	2030	03/08/2017	9.35	Put	Bond Future	1,147.5300	1.1475	1,055.2700	1.0553	(8.040)	0	0	0
2016/12/21	2032	02/02/2017	9.53	Call	Bond Future	1,485.5800	1.4856	1,518.1400	1.5181	2.192	0	0	0
2016/12/21	2032	02/02/2017			Bond Future	9.5698	92.4839	9.5564	92.5818	(0.140)	0.0000	0.0000	19,889
2016/12/21	2032	02/02/2017	9.51	Call	Bond Future	1,416.6800	1.4167	1,447.8800	1.4479	2.202	0	0	0
2016/12/21	2032	02/02/2017	9.52	Call	Bond Future	1,450.8200	1.4508	1,482.7000	1.4827	2.197	0	0	0
2016/12/21	2032	02/02/2017	9.51	Put	Bond Future	1,855.1300	1.8551	1,788.4800	1.7885	(3.593)	0	0	0
2016/12/21	2032	02/02/2017	9.53	Put	Bond Future	1,777.0200	1.7770	1,711.7300	1.7117	(3.674)	0	0	0
2016/12/21	2032	02/02/2017	9.52	Put	Bond Future	1,815.7200	1.8157	1,749.7500	1.7497	(3.633)	0	0	0
2016/12/21	2032	04/05/2017	9.45	Call	Bond Future	2,267.6300	2.2676	2,307.4400	2.3074	1.756	0	0	0
2016/12/21	2032	04/05/2017			Bond Future	9.6233	90.1120	9.6097	90.2106	(0.142)	0.0000	0.0000	0
2016/12/21	2032	04/05/2017	9.46	Call	Bond Future	2,299.1400	2.2991	2,339.3500	2.3394	1.749	0	0	0
2016/12/21	2032	04/05/2017	9.44	Put	Bond Future	3,572.9100	3.5729	3,513.7200	3.5137	(1.657)	0	0	0
2016/12/21	2032	04/05/2017	9.46	Put	Bond Future	3,488.4500	3.4885	3,430.0500	3.4300	(1.674)	0	0	0
2016/12/21	2032	04/05/2017	9.44	Call	Bond Future	2,236.3800	2.2364	2,275.8000	2.2758	1.763	0	0	0
2016/12/21	2032	04/05/2017	9.45	Put	Bond Future	3,530.5100	3.5305	3,471.7100	3.4717	(1.665)	0	0	0
2016/12/21	2032	03/08/2017	9.43	Put	Bond Future	4,658.1600	4.6582	4,603.4500	4.6035	(1.174)	0	0	0
2016/12/21	2032	03/08/2017			Bond Future	9.6700	91.9086	9.6560	92.0086	(0.145)	0.0000	0.0000	0
2016/12/21	2032	03/08/2017	9.45	Put	Bond Future	4,574.0500	4.5740	4,519.9600	4.5200	(1.183)	0	0	0
2016/12/21	2032	03/08/2017	9.44	Put	Bond Future	4,615.9700	4.6160	4,561.5700	4.5616	(1.179)	0	0	0
2016/12/21	2032	03/08/2017	9.44	Call	Bond Future	2,954.5800	2.9546	3,000.1700	3.0002	1.543	0	0	0
2016/12/21	2032	03/08/2017	9.43	Call	Bond Future	2,923.5400	2.9235	2,968.8200	2.9688	1.549	0	0	0
2016/12/21	2032	03/08/2017	9.45	Call	Bond Future	2,985.8000	2.9858	3,031.7000	3.0317	1.537	0	0	0
2016/12/21	2033	02/02/2017			Bond Future	105.8785	105.8785	105.8288	105.8288	(0.047)	0.0000	0.0000	5,474
2016/12/21	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2033	02/02/2017	109.70	Put	Bond Future	3,821.4700	3.8215	3,871.2200	3.8712	1.302	0	0	0
2016/12/21	2033	02/02/2017	109.71	Put	Bond Future	3,831.4700	3.8315	3,881.2200	3.8812	1.298	0	0	0
2016/12/21	2033	02/02/2017	109.72	Put	Bond Future	3,841.4700	3.8415	3,891.2200	3.8912	1.295	0	0	0
2016/12/21	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2033	04/05/2017			Bond Future	106.8910	106.8910	106.8391	106.8391	(0.049)	0.0000	0.0000	0
2016/12/21	2033	04/05/2017	110.83	Put	Bond Future	3,938.9500	3.9389	3,990.9200	3.9909	1.319	0	0	0
2016/12/21	2033	04/05/2017	110.85	Put	Bond Future	3,958.9500	3.9589	4,010.9200	4.0109	1.313	0	0	0
2016/12/21	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2033	04/05/2017	110.84	Put	Bond Future	3,948.9500	3.9489	4,000.9200	4.0009	1.316	0	0	0
2016/12/21	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2033	03/08/2017	113.14	Put	Bond Future	4,111.9700	4.1120	4,165.6700	4.1657	1.306	0	0	0
2016/12/21	2033	03/08/2017			Bond Future	109.0280	109.0280	108.9743	108.9743	(0.049)	0.0000	0.0000	0
2016/12/21	2033	03/08/2017	113.13	Put	Bond Future	4,101.9700	4.1020	4,155.6700	4.1557	1.309	0	0	0
2016/12/21	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2033	03/08/2017	113.12	Put	Bond Future	4,091.9700	4.0920	4,145.6700	4.1457	1.312	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	2037	02/02/2017	9.68	Put	Bond Future	1,947.6100		1.9476	1,874.4900	1.8745	(3.754)	0	0	0
2016/12/21	2037	02/02/2017			Bond Future	9.7081		89.5883	9.6950	89.6941	(0.136)	0.0000	0.0000	45,256
2016/12/21	2037	02/02/2017	9.67	Put	Bond Future	1,990.0700		1.9901	1,916.2300	1.9162	(3.710)	0	0	0
2016/12/21	2037	02/02/2017	9.68	Call	Bond Future	1,721.5000		1.7215	1,754.1700	1.7542	1.898	0	0	0
2016/12/21	2037	02/02/2017	9.66	Call	Bond Future	1,645.6900		1.6457	1,676.9100	1.6769	1.897	0	0	0
2016/12/21	2037	02/02/2017	9.67	Call	Bond Future	1,683.4000		1.6834	1,715.3500	1.7153	1.898	0	0	0
2016/12/21	2037	02/02/2017	9.66	Put	Bond Future	2,033.0400		2.0330	1,958.4700	1.9585	(3.668)	0	0	0
2016/12/21	2037	04/05/2017			Bond Future	9.7620		91.3197	9.7486	91.4263	(0.138)	0.0000	0.0000	0
2016/12/21	2037	04/05/2017	9.58	Put	Bond Future	4,013.3000		4.0133	3,944.8500	3.9449	(1.706)	0	0	0
2016/12/21	2037	04/05/2017	9.60	Put	Bond Future	3,920.2100		3.9202	3,852.5800	3.8526	(1.725)	0	0	0
2016/12/21	2037	04/05/2017	9.59	Put	Bond Future	3,966.4500		3.9664	3,898.4100	3.8984	(1.715)	0	0	0
2016/12/21	2037	04/05/2017	9.60	Call	Bond Future	2,620.1500		2.6201	2,659.1500	2.6592	1.488	0	0	0
2016/12/21	2037	04/05/2017	9.58	Call	Bond Future	2,550.7200		2.5507	2,588.9000	2.5889	1.497	0	0	0
2016/12/21	2037	04/05/2017	9.59	Call	Bond Future	2,585.1900		2.5852	2,623.7800	2.6238	1.493	0	0	0
2016/12/21	2037	03/08/2017	9.57	Call	Bond Future	3,329.4400		3.3294	3,372.0400	3.3720	1.279	0	0	0
2016/12/21	2037	03/08/2017			Bond Future	9.8115		88.8827	9.7977	88.9909	(0.140)	0.0000	0.0000	0
2016/12/21	2037	03/08/2017	9.58	Call	Bond Future	3,363.7700		3.3638	3,406.6900	3.4067	1.276	0	0	0
2016/12/21	2037	03/08/2017	9.56	Put	Bond Future	5,304.0200		5.3040	5,238.0600	5.2381	(1.244)	0	0	0
2016/12/21	2037	03/08/2017	9.57	Put	Bond Future	5,256.6800		5.2567	5,191.0400	5.1910	(1.249)	0	0	0
2016/12/21	2037	03/08/2017	9.58	Put	Bond Future	5,209.9100		5.2099	5,144.5900	5.1446	(1.254)	0	0	0
2016/12/21	2037	03/08/2017	9.56	Call	Bond Future	3,295.5700		3.2956	3,337.8500	3.3379	1.283	0	0	0
2016/12/21	2038	02/02/2017	137.07	Put	Bond Future	6,346.5500		6.3465	6,409.8600	6.4099	0.998	0	0	0
2016/12/21	2038	02/02/2017			Bond Future	130.7234		130.7234	130.6601	130.6601	(0.048)	0.0000	0.0000	22,790
2016/12/21	2038	02/02/2017	137.06	Put	Bond Future	6,336.5500		6.3365	6,399.8600	6.3999	0.999	0	0	0
2016/12/21	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2038	02/02/2017	137.05	Put	Bond Future	6,326.5500		6.3265	6,389.8600	6.3899	1.001	0	0	0
2016/12/21	2038	04/05/2017	139.77	Put	Bond Future	6,512.5200		6.5125	6,578.4800	6.5785	1.013	0	0	0
2016/12/21	2038	04/05/2017			Bond Future	133.2575		133.2575	133.1915	133.1915	(0.049)	0.0000	0.0000	0
2016/12/21	2038	04/05/2017	139.79	Put	Bond Future	6,532.5200		6.5325	6,598.4800	6.5985	1.010	0	0	0
2016/12/21	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2038	04/05/2017	139.78	Put	Bond Future	6,522.5200		6.5225	6,588.4800	6.5885	1.011	0	0	0
2016/12/21	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2038	03/08/2017			Bond Future	134.4215		134.4215	134.3531	134.3531	(0.051)	0.0000	0.0000	0
2016/12/21	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2038	03/08/2017	141.16	Put	Bond Future	6,738.5100		6.7385	6,806.8600	6.8069	1.014	0	0	0
2016/12/21	2038	03/08/2017	141.18	Put	Bond Future	6,758.5100		6.7585	6,826.8600	6.8269	1.011	0	0	0
2016/12/21	2038	03/08/2017	141.17	Put	Bond Future	6,748.5100		6.7485	6,816.8600	6.8169	1.013	0	0	0
2016/12/21	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2040	02/02/2017	9.58	Call	Bond Future	1,480.7200		1.4807	1,507.1800	1.5072	1.787	0	0	0
2016/12/21	2040	02/02/2017			Bond Future	9.7124		93.6650	9.6993	93.7783	(0.135)	0.0000	0.0000	8,238
2016/12/21	2040	02/02/2017	9.59	Call	Bond Future	1,516.8000		1.5168	1,543.8300	1.5438	1.782	0	0	0
2016/12/21	2040	02/02/2017	9.60	Call	Bond Future	1,553.4200		1.5534	1,581.1700	1.5812	1.786	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	2040	02/02/2017	9.58	Put	Bond Future	2,636.5100	2.6365	2,549.7100	2.5497	(3.292)	0	0	0
2016/12/21	2040	02/02/2017	9.60	Put	Bond Future	2,533.0800	2.5331	2,447.5700	2.4476	(3.376)	0	0	0
2016/12/21	2040	02/02/2017	9.59	Put	Bond Future	2,584.4600	2.5845	2,498.2300	2.4982	(3.336)	0	0	0
2016/12/21	2040	04/05/2017			Bond Future	9.7647	95.4752	9.7514	95.5895	(0.137)	0.0000	0.0000	0
2016/12/21	2040	04/05/2017	9.62	Put	Bond Future	4,189.4700	4.1895	4,115.2700	4.1153	(1.771)	0	0	0
2016/12/21	2040	04/05/2017	9.64	Put	Bond Future	4,091.9300	4.0919	4,018.6000	4.0186	(1.792)	0	0	0
2016/12/21	2040	04/05/2017	9.62	Call	Bond Future	2,937.7200	2.9377	2,977.8400	2.9778	1.366	0	0	0
2016/12/21	2040	04/05/2017	9.63	Put	Bond Future	4,140.3700	4.1404	4,066.6200	4.0666	(1.781)	0	0	0
2016/12/21	2040	04/05/2017	9.63	Call	Bond Future	2,975.9900	2.9760	3,016.5600	3.0166	1.363	0	0	0
2016/12/21	2040	04/05/2017	9.64	Call	Bond Future	3,014.7900	3.0148	3,055.7800	3.0558	1.360	0	0	0
2016/12/21	2040	03/08/2017			Bond Future	9.8127	92.8706	9.7990	92.9865	(0.139)	0.0000	0.0000	0
2016/12/21	2040	03/08/2017	9.61	Put	Bond Future	5,538.6300	5.5386	5,466.7200	5.4667	(1.298)	0	0	0
2016/12/21	2040	03/08/2017	9.63	Put	Bond Future	5,439.9500	5.4400	5,368.7100	5.3687	(1.310)	0	0	0
2016/12/21	2040	03/08/2017	9.61	Call	Bond Future	3,795.8500	3.7958	3,839.8100	3.8398	1.158	0	0	0
2016/12/21	2040	03/08/2017	9.62	Put	Bond Future	5,489.2700	5.4893	5,417.6900	5.4177	(1.304)	0	0	0
2016/12/21	2040	03/08/2017	9.62	Call	Bond Future	3,833.7100	3.8337	3,878.0000	3.8780	1.155	0	0	0
2016/12/21	2040	03/08/2017	9.63	Call	Bond Future	3,871.4900	3.8715	3,916.1200	3.9161	1.153	0	0	0
2016/12/21	2044	02/02/2017			Bond Future	9.7113	91.0333	9.6983	91.1471	(0.134)	0.0000	0.0000	20,531
2016/12/21	2044	02/02/2017	9.77	Call	Bond Future	2,300.1200	2.3001	2,340.2500	2.3403	1.745	0	0	0
2016/12/21	2044	02/02/2017	9.76	Put	Bond Future	1,828.2700	1.8283	1,753.8000	1.7538	(4.073)	0	0	0
2016/12/21	2044	02/02/2017	9.78	Put	Bond Future	1,748.6600	1.7487	1,676.0700	1.6761	(4.151)	0	0	0
2016/12/21	2044	02/02/2017	9.77	Put	Bond Future	1,788.2000	1.7882	1,714.5400	1.7145	(4.119)	0	0	0
2016/12/21	2044	02/02/2017	9.78	Call	Bond Future	2,347.2400	2.3472	2,388.4400	2.3884	1.755	0	0	0
2016/12/21	2044	02/02/2017	9.76	Call	Bond Future	2,253.3900	2.2534	2,292.7100	2.2927	1.745	0	0	0
2016/12/21	2044	04/05/2017			Bond Future	9.7614	92.7926	9.7482	92.9074	(0.135)	0.0000	0.0000	0
2016/12/21	2044	04/05/2017	9.67	Call	Bond Future	3,199.8000	3.1998	3,244.5700	3.2446	1.399	0	0	0
2016/12/21	2044	04/05/2017	9.66	Put	Bond Future	4,046.5200	4.0465	3,976.1500	3.9762	(1.739)	0	0	0
2016/12/21	2044	04/05/2017	9.68	Put	Bond Future	3,950.9100	3.9509	3,881.4200	3.8814	(1.759)	0	0	0
2016/12/21	2044	04/05/2017	9.67	Put	Bond Future	3,998.6200	3.9986	3,928.6900	3.9287	(1.749)	0	0	0
2016/12/21	2044	04/05/2017	9.68	Call	Bond Future	3,240.0700	3.2401	3,285.2800	3.2853	1.395	0	0	0
2016/12/21	2044	04/05/2017	9.66	Call	Bond Future	3,159.5900	3.1596	3,203.9200	3.2039	1.403	0	0	0
2016/12/21	2044	03/08/2017			Bond Future	9.8073	90.2599	9.7937	90.3762	(0.138)	0.0000	0.0000	0
2016/12/21	2044	03/08/2017	9.62	Put	Bond Future	5,555.6100	5.5556	5,483.9500	5.4839	(1.290)	0	0	0
2016/12/21	2044	03/08/2017	9.64	Put	Bond Future	5,455.9700	5.4560	5,384.9900	5.3850	(1.301)	0	0	0
2016/12/21	2044	03/08/2017	9.63	Put	Bond Future	5,505.4800	5.5055	5,434.1600	5.4342	(1.295)	0	0	0
2016/12/21	2044	03/08/2017	9.64	Call	Bond Future	3,999.0000	3.9990	4,044.3200	4.0443	1.133	0	0	0
2016/12/21	2044	03/08/2017	9.62	Call	Bond Future	3,921.7400	3.9217	3,966.3800	3.9664	1.138	0	0	0
2016/12/21	2044	03/08/2017	9.63	Call	Bond Future	3,960.1300	3.9601	4,005.1100	4.0051	1.136	0	0	0
2016/12/21	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2046	02/02/2017	137.14	Put	Bond Future	4,305.1800	4.3052	4,369.2600	4.3693	1.488	0	0	0
2016/12/21	2046	02/02/2017			Bond Future	132.8348	132.8348	132.7707	132.7707	(0.048)	0.0000	0.0000	18,408
2016/12/21	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2046	02/02/2017	137.13	Put	Bond Future	4,295.1800	4.2952	4,359.2600	4.3593	1.492	0	0	0
2016/12/21	2046	02/02/2017	137.15	Put	Bond Future	4,315.1800	4.3152	4,379.2600	4.3793	1.485	0	0	0
2016/12/21	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	2046	04/05/2017			Bond Future	133.8808	133.8808	133.8138	133.8138	(0.050)	0.0000	0.0000	0
2016/12/21	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2046	04/05/2017	138.32	Put	Bond Future	4,439.2000	4.4392	4,506.2500	4.5063	1.510	0	0	0
2016/12/21	2046	04/05/2017	138.34	Put	Bond Future	4,459.2000	4.4592	4,526.2500	4.5263	1.504	0	0	0
2016/12/21	2046	04/05/2017	138.33	Put	Bond Future	4,449.2000	4.4492	4,516.2500	4.5163	1.507	0	0	0
2016/12/21	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2046	03/08/2017	141.17	Put	Bond Future	4,612.8300	4.6128	4,681.6600	4.6817	1.492	0	0	0
2016/12/21	2046	03/08/2017			Bond Future	136.5572	136.5572	136.4883	136.4883	(0.050)	0.0000	0.0000	0
2016/12/21	2046	03/08/2017	141.19	Put	Bond Future	4,632.8300	4.6328	4,701.6600	4.7017	1.486	0	0	0
2016/12/21	2046	03/08/2017	141.18	Put	Bond Future	4,622.8300	4.6228	4,691.6600	4.6917	1.489	0	0	0
2016/12/21	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2050	02/02/2017	144.97	Put	Bond Future	5,617.7000	5.6177	5,684.1000	5.6841	1.182	0	0	0
2016/12/21	2050	02/02/2017			Bond Future	139.3523	139.3523	139.2859	139.2859	(0.048)	0.0000	0.0000	24,832
2016/12/21	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2050	02/02/2017	144.96	Put	Bond Future	5,607.7000	5.6077	5,674.1000	5.6741	1.184	0	0	0
2016/12/21	2050	02/02/2017	144.98	Put	Bond Future	5,627.7000	5.6277	5,694.1000	5.6941	1.180	0	0	0
2016/12/21	2050	04/05/2017			Bond Future	142.0535	142.0535	141.9839	141.9839	(0.049)	0.0000	0.0000	0
2016/12/21	2050	04/05/2017	147.83	Put	Bond Future	5,776.5200	5.7765	5,846.0600	5.8461	1.204	0	0	0
2016/12/21	2050	04/05/2017	147.85	Put	Bond Future	5,796.5200	5.7965	5,866.0600	5.8661	1.200	0	0	0
2016/12/21	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2050	04/05/2017	147.84	Put	Bond Future	5,786.5200	5.7865	5,856.0600	5.8561	1.202	0	0	0
2016/12/21	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2050	03/08/2017			Bond Future	143.2307	143.2307	143.1587	143.1587	(0.050)	0.0000	0.0000	0
2016/12/21	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	2050	03/08/2017	149.22	Put	Bond Future	5,989.3500	5.9893	6,061.3000	6.0613	1.201	0	0	0
2016/12/21	2050	03/08/2017	149.24	Put	Bond Future	6,009.3500	6.0093	6,081.3000	6.0813	1.197	0	0	0
2016/12/21	2050	03/08/2017	149.23	Put	Bond Future	5,999.3500	5.9993	6,071.3000	6.0713	1.199	0	0	0
2016/12/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	AL37	02/02/2017			Index Future	510.5940	510.5940	510.7920	510.7920	0.039	0.0000	0.0000	7
2016/12/21	AL37	04/05/2017			Index Future	520.4590	520.4590	520.6570	520.6570	0.038	0.0000	0.0000	0
2016/12/21	AL37	03/08/2017			Index Future	530.8310	530.8310	531.0330	531.0330	0.038	0.0000	0.0000	0
2016/12/21	AL7T	02/02/2017			Index Future	588.7550	588.7550	589.1460	589.1460	0.066	0.0000	0.0000	2
2016/12/21	AL7T	04/05/2017			Index Future	600.1300	600.1300	600.5250	600.5250	0.066	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	AL7T	03/08/2017			Index Future	612.0900	612.0900	612.4920	612.4920	0.066	0.0000	0.0000	0
2016/12/21	ALBI	02/02/2017			Index Future	534.7470	534.7470	535.1280	535.1280	0.071	0.0000	0.0000	746
2016/12/21	ALBI	04/05/2017			Index Future	545.0780	545.0780	545.4640	545.4640	0.071	0.0000	0.0000	0
2016/12/21	ALBI	03/08/2017			Index Future	555.9410	555.9410	556.3340	556.3340	0.071	0.0000	0.0000	0
2016/12/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/21	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	EL28	02/02/2017			Bond Future	128.0088	128.0088	127.9597	127.9597	(0.038)	0.0000	0.0000	0
2016/12/21	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	EL28	02/02/2017	135.10	Put	Bond Future	7,091.2200	7.0912	7,140.3300	7.1403	0.693	0	0	0
2016/12/21	EL28	02/02/2017	135.12	Put	Bond Future	7,111.2200	7.1112	7,160.3300	7.1603	0.691	0	0	0
2016/12/21	EL28	02/02/2017	135.11	Put	Bond Future	7,101.2200	7.1012	7,150.3300	7.1503	0.692	0	0	0
2016/12/21	EL28	04/05/2017			Bond Future	128.8070	128.8070	128.7554	128.7554	(0.040)	0.0000	0.0000	0
2016/12/21	EL28	04/05/2017	137.90	Put	Bond Future	9,092.9500	9.0929	9,144.6200	9.1446	0.568	0	0	0
2016/12/21	EL28	04/05/2017	137.92	Put	Bond Future	9,112.9500	9.1129	9,164.6200	9.1646	0.567	0	0	0
2016/12/21	EL28	04/05/2017	137.91	Put	Bond Future	9,102.9500	9.1029	9,154.6200	9.1546	0.568	0	0	0
2016/12/21	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	EL28	03/08/2017			Bond Future	131.3823	131.3823	131.3289	131.3289	(0.041)	0.0000	0.0000	0
2016/12/21	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	EL28	03/08/2017	135.16	Put	Bond Future	3,777.7000	3.7777	3,831.1500	3.8312	1.415	0	0	0
2016/12/21	EL28	03/08/2017	135.18	Put	Bond Future	3,797.7000	3.7977	3,851.1500	3.8512	1.407	0	0	0
2016/12/21	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	EL28	03/08/2017	135.17	Put	Bond Future	3,787.7000	3.7877	3,841.1500	3.8412	1.411	0	0	0
2016/12/21	ES33	02/02/2017			Bond Future	10.6109	78.9407	10.5957	79.0361	(0.143)	0.0000	0.0000	8,849
2016/12/21	ES33	02/02/2017	10.59	Put	Bond Future	131.4500	0.1314	36.0300	0.0360	(72.590)	0	0	0
2016/12/21	ES33	02/02/2017	10.61	Put	Bond Future	5.3500	0.0054	0.0000	0.0000	(100.000)	0	0	0
2016/12/21	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	ES33	02/02/2017	10.60	Put	Bond Future	68.3600	0.0684	0.0000	0.0000	(100.000)	0	0	0
2016/12/21	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	27.0600	0.0271	100.000	0	0	0
2016/12/21	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	90.0700	0.0901	100.000	0	0	0
2016/12/21	ES33	04/05/2017			Bond Future	10.6938	76.6725	10.6783	76.7687	(0.145)	0.0000	0.0000	0
2016/12/21	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	ES33	04/05/2017	10.54	Put	Bond Future	964.1300	0.9641	867.9100	0.8679	(9.980)	0	0	0
2016/12/21	ES33	04/05/2017	10.56	Put	Bond Future	837.7000	0.8377	741.4800	0.7415	(11.486)	0	0	0
2016/12/21	ES33	04/05/2017	10.55	Put	Bond Future	900.8800	0.9009	804.6600	0.8047	(10.681)	0	0	0
2016/12/21	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	ES33	03/08/2017			Bond Future	10.7705	78.2011	10.7545	78.2988	(0.148)	0.0000	0.0000	0
2016/12/21	ES33	03/08/2017	10.53	Put	Bond Future	1,495.8100	1.4958	1,398.1200	1.3981	(6.531)	0	0	0
2016/12/21	ES33	03/08/2017	10.55	Put	Bond Future	1,369.7100	1.3697	1,272.0200	1.2720	(7.132)	0	0	0
2016/12/21	ES33	03/08/2017	10.54	Put	Bond Future	1,432.7200	1.4327	1,335.0300	1.3350	(6.818)	0	0	0
2016/12/21	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	ES42	02/02/2017			Bond Future	10.7330	83.1103	10.7233	83.1808	(0.091)	0.0000	0.0000	8,777
2016/12/21	ES42	04/05/2017			Bond Future	10.8153	80.4537	10.8054	80.5244	(0.092)	0.0000	0.0000	0
2016/12/21	ES42	03/08/2017			Bond Future	10.8904	82.0580	10.8803	82.1296	(0.093)	0.0000	0.0000	0
2016/12/21	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	GOVI	02/02/2017			GOVI	532.6260	532.6260	533.0270	533.0270	0.075	0.0000	0.0000	486
2016/12/21	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	GOVI	02/02/2017	533.32	Put	GOVI	6,940.0000	0.6940	2,930.0000	0.2930	(57.781)	0	0	0
2016/12/21	GOVI	02/02/2017	533.34	Put	GOVI	7,140.0000	0.7140	3,130.0000	0.3130	(56.162)	0	0	0
2016/12/21	GOVI	02/02/2017	533.33	Put	GOVI	7,040.0000	0.7040	3,030.0000	0.3030	(56.960)	0	0	0
2016/12/21	GOVI	04/05/2017			GOVI	542.9160	542.9160	543.3220	543.3220	0.075	0.0000	0.0000	0
2016/12/21	GOVI	04/05/2017	262.19	Call	GOVI	2,807,260.0000	280.7260	2,811,320.0000	281.1320	0.145	0	0	0
2016/12/21	GOVI	04/05/2017	262.20	Call	GOVI	2,807,160.0000	280.7160	2,811,220.0000	281.1220	0.145	0	0	0
2016/12/21	GOVI	04/05/2017	262.18	Call	GOVI	2,807,360.0000	280.7360	2,811,420.0000	281.1420	0.145	0	0	0
2016/12/21	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	GOVI	03/08/2017			GOVI	553.7360	553.7360	554.1490	554.1490	0.075	0.0000	0.0000	0
2016/12/21	GOVI	03/08/2017	561.11	Put	GOVI	73,740.0000	7.3740	69,610.0000	6.9610	(5.601)	0	0	0
2016/12/21	GOVI	03/08/2017	561.09	Put	GOVI	73,540.0000	7.3540	69,410.0000	6.9410	(5.616)	0	0	0
2016/12/21	GOVI	03/08/2017	561.10	Put	GOVI	73,640.0000	7.3640	69,510.0000	6.9510	(5.608)	0	0	0
2016/12/21	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/21	IGOV	02/02/2017			Index Future	247.4510	247.4510	247.4270	247.4270	(0.010)	0.0000	0.0000	1,030
2016/12/21	IGOV	04/05/2017			Index Future	252.2470	252.2470	252.2210	252.2210	(0.010)	0.0000	0.0000	0
2016/12/21	IGOV	03/08/2017			Index Future	257.2890	257.2890	257.2620	257.2620	(0.010)	0.0000	0.0000	0
2016/12/21	ILBI	02/02/2017			Index Future	671.9190	671.9190	671.8860	671.8860	(0.005)	0.0000	0.0000	157
2016/12/21	ILBI	04/05/2017			Index Future	684.9500	684.9500	684.9150	684.9150	(0.005)	0.0000	0.0000	0
2016/12/21	ILBI	03/08/2017			Index Future	698.4340	698.4340	698.3990	698.3990	(0.005)	0.0000	0.0000	0
2016/12/21	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2016/12/21	IS01	15/06/2017			Interest Rate Swap	99.6263	99.6263	99.6205	99.6205	(0.006)	0.0000	0.0000	0
2016/12/21	IS01	21/09/2017			Interest Rate Swap	99.6767	99.6767	99.6635	99.6635	(0.013)	0.0000	0.0000	0
2016/12/21	IS01	21/12/2017			Interest Rate Swap	99.9539	99.9539	99.9342	99.9342	(0.020)	0.0000	0.0000	0
2016/12/21	IS01	15/03/2018			Interest Rate Swap	100.0011	100.0011	99.9762	99.9762	(0.025)	0.0000	0.0000	0
2016/12/21	IS02	18/12/2017			Interest Rate Swap	99.9775	99.9775	99.9591	99.9591	(0.018)	0.0000	0.0000	0
2016/12/21	IS02	16/03/2018			Interest Rate Swap	99.2877	99.2877	99.2628	99.2628	(0.025)	0.0000	0.0000	0
2016/12/21	IS02	15/06/2018			Interest Rate Swap	98.9839	98.9839	98.9523	98.9523	(0.032)	0.0000	0.0000	0
2016/12/21	IS02	21/09/2018			Interest Rate Swap	99.0869	99.0869	99.0463	99.0463	(0.041)	0.0000	0.0000	0
2016/12/21	IS02	21/12/2018			Interest Rate Swap	99.6200	99.6200	99.5700	99.5700	(0.050)	0.0000	0.0000	0
2016/12/21	IS02	15/03/2019			Interest Rate Swap	100.1532	100.1532	100.0994	100.0994	(0.054)	0.0000	0.0000	0
2016/12/21	IS05	17/12/2020			Interest Rate Swap	98.2990	98.2990	98.2237	98.2237	(0.077)	0.0000	0.0000	0
2016/12/21	IS05	16/03/2021			Interest Rate Swap	97.6830	97.6830	97.6052	97.6052	(0.080)	0.0000	0.0000	0
2016/12/21	IS05	15/06/2021			Interest Rate Swap	97.0369	97.0369	96.9556	96.9556	(0.084)	0.0000	0.0000	0
2016/12/21	IS05	21/09/2021			Interest Rate Swap	97.3675	97.3675	97.2817	97.2817	(0.088)	0.0000	0.0000	0
2016/12/21	IS05	21/12/2021			Interest Rate Swap	99.6576	99.6576	99.5708	99.5708	(0.087)	0.0000	0.0000	50
2016/12/21	IS05	15/03/2022			Interest Rate Swap	99.9046	99.9046	99.8193	99.8193	(0.085)	0.0000	0.0000	0
2016/12/21	IS10	17/12/2025			Interest Rate Swap	99.3864	99.3864	99.2445	99.2445	(0.143)	0.0000	0.0000	0
2016/12/21	IS10	16/03/2026			Interest Rate Swap	96.5495	96.5495	96.4042	96.4042	(0.150)	0.0000	0.0000	0
2016/12/21	IS10	15/06/2026			Interest Rate Swap	95.3998	95.3998	95.2510	95.2510	(0.156)	0.0000	0.0000	0
2016/12/21	IS10	21/09/2026			Interest Rate Swap	97.5561	97.5561	97.4049	97.4049	(0.155)	0.0000	0.0000	0
2016/12/21	IS10	21/12/2026			Interest Rate Swap	101.2571	101.2571	101.1069	101.1069	(0.148)	0.0000	0.0000	0
2016/12/21	IS10	15/03/2027			Interest Rate Swap	99.9143	99.9143	99.7615	99.7615	(0.153)	0.0000	0.0000	0
2016/12/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/12/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/21	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/12/21	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/12/21	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/12/21	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	1,000
2016/12/21	JBAF	19/04/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/12/21	JBAF	17/05/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/12/21	JBAF	21/06/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/12/21	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/12/21	JBAF	20/12/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/12/21	JBAF	20/03/2018			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/12/21	JBAF	20/06/2018			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/12/21	JBAF	19/09/2018			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/12/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/21	R023	02/02/2017	8.85	Call	Bond Future	1,212.9800	1.2130	1,242.0900	1.2421	2.400	0	0	0
2016/12/21	R023	02/02/2017			Bond Future	8.7256	98.9005	8.7121	98.9616	(0.155)	0.0000	0.0000	19,260
2016/12/21	R023	02/02/2017	8.86	Call	Bond Future	1,240.1300	1.2401	1,269.7400	1.2697	2.388	0	0	0
2016/12/21	R023	02/02/2017	8.84	Put	Bond Future	673.2100	0.6732	640.7800	0.6408	(4.817)	0	0	0
2016/12/21	R023	02/02/2017	8.86	Put	Bond Future	637.8600	0.6379	606.4300	0.6064	(4.927)	0	0	0
2016/12/21	R023	02/02/2017	8.84	Call	Bond Future	1,186.1500	1.1861	1,214.7600	1.2148	2.412	0	0	0
2016/12/21	R023	02/02/2017	8.85	Put	Bond Future	655.3600	0.6554	623.4300	0.6234	(4.872)	0	0	0
2016/12/21	R023	04/05/2017	8.61	Call	Bond Future	1,222.8700	1.2229	1,247.4200	1.2474	2.008	0	0	0
2016/12/21	R023	04/05/2017			Bond Future	8.7720	96.8792	8.7580	96.9402	(0.160)	0.0000	0.0000	0
2016/12/21	R023	04/05/2017	8.59	Call	Bond Future	1,185.4200	1.1854	1,208.9800	1.2090	1.987	0	0	0
2016/12/21	R023	04/05/2017	8.60	Call	Bond Future	1,204.0500	1.2041	1,228.1100	1.2281	1.998	0	0	0
2016/12/21	R023	04/05/2017	8.59	Put	Bond Future	1,981.3100	1.9813	1,943.8900	1.9439	(1.889)	0	0	0
2016/12/21	R023	04/05/2017	8.61	Put	Bond Future	1,930.8800	1.9309	1,894.4500	1.8944	(1.887)	0	0	0
2016/12/21	R023	04/05/2017	8.60	Put	Bond Future	1,955.9900	1.9560	1,919.0700	1.9191	(1.888)	0	0	0
2016/12/21	R023	03/08/2017	8.60	Put	Bond Future	2,435.2100	2.4352	2,399.6300	2.3996	(1.461)	0	0	0
2016/12/21	R023	03/08/2017			Bond Future	8.8070	98.8106	8.7924	98.8721	(0.166)	0.0000	0.0000	0
2016/12/21	R023	03/08/2017	8.59	Put	Bond Future	2,459.3300	2.4593	2,423.5400	2.4235	(1.455)	0	0	0
2016/12/21	R023	03/08/2017	8.60	Call	Bond Future	1,560.4700	1.5605	1,586.4300	1.5864	1.664	0	0	0
2016/12/21	R023	03/08/2017	8.58	Call	Bond Future	1,523.5100	1.5235	1,549.0600	1.5491	1.677	0	0	0
2016/12/21	R023	03/08/2017	8.59	Call	Bond Future	1,542.0800	1.5421	1,567.8300	1.5678	1.670	0	0	0
2016/12/21	R023	03/08/2017	8.58	Put	Bond Future	2,483.3000	2.4833	2,447.3100	2.4473	(1.449)	0	0	0
2016/12/21	R035	02/02/2017			Bond Future	9.6504	97.3417	9.6421	97.4091	(0.087)	0.0000	0.0000	7,194
2016/12/21	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R035	02/02/2017	9.50	Put	Bond Future	1,222.4700	1.2225	1,155.0100	1.1550	(5.518)	0	0	0
2016/12/21	R035	02/02/2017	9.51	Put	Bond Future	1,140.4600	1.1405	1,073.0000	1.0730	(5.915)	0	0	0
2016/12/21	R035	02/02/2017	9.52	Put	Bond Future	1,058.5500	1.0586	991.0900	0.9911	(6.373)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R035	04/05/2017	9.55	Put	Bond Future	1,218.2300	1.2182	1,150.7300	1.1507	(5.541)	0	0	0
2016/12/21	R035	04/05/2017			Bond Future	9.7016	94.7195	9.6932	94.7870	(0.087)	0.0000	0.0000	0
2016/12/21	R035	04/05/2017	9.54	Put	Bond Future	1,299.4200	1.2994	1,231.9200	1.2319	(5.195)	0	0	0
2016/12/21	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R035	04/05/2017	9.53	Put	Bond Future	1,380.7200	1.3807	1,313.2200	1.3132	(4.889)	0	0	0
2016/12/21	R035	03/08/2017			Bond Future	9.7468	96.6078	9.7382	96.6760	(0.089)	0.0000	0.0000	0
2016/12/21	R035	03/08/2017	9.52	Put	Bond Future	1,811.4600	1.8115	1,743.2100	1.7432	(3.768)	0	0	0
2016/12/21	R035	03/08/2017	9.50	Put	Bond Future	1,973.7300	1.9737	1,905.4800	1.9055	(3.458)	0	0	0
2016/12/21	R035	03/08/2017	9.51	Put	Bond Future	1,892.5400	1.8925	1,824.2900	1.8243	(3.606)	0	0	0
2016/12/21	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R186	02/02/2017	8.00	Put	Bond Future	7,243.2900	7.2433	7,153.4500	7.1535	(1.240)	0	0	0
2016/12/21	R186	02/02/2017	9.40	Call	Bond Future	3,136.9200	3.1369	3,196.9900	3.1970	1.915	0	0	0
2016/12/21	R186	02/02/2017	8.81	Put	Bond Future	2,204.9700	2.2050	2,135.0500	2.1350	(3.171)	0	0	0
2016/12/21	R186	02/02/2017	9.10	Put	Bond Future	1,129.9800	1.1300	1,079.2800	1.0793	(4.487)	0	0	2,546
2016/12/21	R186	02/02/2017			Bond Future	9.0071	110.9885	8.9940	111.0787	(0.146)	0.0000	0.0000	116,807
2016/12/21	R186	02/02/2017	9.50	Call	Bond Future	3,666.0900	3.6661	3,732.0700	3.7321	1.800	0	0	0
2016/12/21	R186	02/02/2017	8.43	Put	Bond Future	4,283.5300	4.2835	4,198.3500	4.1983	(1.989)	0	0	0
2016/12/21	R186	02/02/2017	8.80	Put	Bond Future	2,250.5300	2.2505	2,180.0400	2.1800	(3.132)	0	0	0
2016/12/21	R186	02/02/2017	8.87	Call	Bond Future	996.5800	0.9966	1,020.4000	1.0204	2.390	0	0	0
2016/12/21	R186	02/02/2017	8.90	Put	Bond Future	1,820.0100	1.8200	1,755.5700	1.7556	(3.541)	0	0	750
2016/12/21	R186	02/02/2017	8.00	Call	Bond Future	27.4900	0.0275	27.8100	0.0278	1.164	0	0	7,000
2016/12/21	R186	02/02/2017	8.60	Call	Bond Future	427.8400	0.4278	438.0000	0.4380	2.375	0	0	7,000
2016/12/21	R186	02/02/2017	8.81	Call	Bond Future	840.6200	0.8406	860.8600	0.8609	2.408	0	0	0
2016/12/21	R186	02/02/2017	8.37	Call	Bond Future	174.2900	0.1743	178.0100	0.1780	2.134	0	0	500
2016/12/21	R186	02/02/2017	8.62	Put	Bond Future	3,159.8000	3.1598	3,080.5800	3.0806	(2.507)	0	0	0
2016/12/21	R186	02/02/2017	8.79	Call	Bond Future	792.6000	0.7926	811.7000	0.8117	2.410	0	0	0
2016/12/21	R186	02/02/2017	8.95	Call	Bond Future	1,232.5800	1.2326	1,261.5800	1.2616	2.353	0	0	0
2016/12/21	R186	02/02/2017	9.02	Call	Bond Future	1,466.1100	1.4661	1,499.9100	1.4999	2.305	0	0	0
2016/12/21	R186	02/02/2017	8.87	Put	Bond Future	1,943.2800	1.9433	1,876.9400	1.8769	(3.414)	0	0	500
2016/12/21	R186	02/02/2017	9.50	Put	Bond Future	352.7300	0.3527	328.5500	0.3285	(6.855)	0	0	13,500
2016/12/21	R186	02/02/2017	8.43	Call	Bond Future	224.1700	0.2242	229.1500	0.2291	2.222	0	0	750
2016/12/21	R186	02/02/2017	8.80	Call	Bond Future	816.3600	0.8164	836.0300	0.8360	2.409	0	0	0
2016/12/21	R186	02/02/2017	8.90	Call	Bond Future	1,081.3500	1.0814	1,107.0700	1.1071	2.379	0	0	0
2016/12/21	R186	02/02/2017	9.40	Put	Bond Future	484.7700	0.4848	454.6800	0.4547	(6.207)	0	0	750
2016/12/21	R186	02/02/2017	9.10	Call	Bond Future	1,764.8200	1.7648	1,804.2800	1.8043	2.236	0	0	0
2016/12/21	R186	02/02/2017	8.37	Put	Bond Future	4,667.1800	4.6672	4,580.7400	4.5807	(1.852)	0	0	0
2016/12/21	R186	02/02/2017	8.60	Put	Bond Future	3,270.8000	3.2708	3,190.8000	3.1908	(2.446)	0	0	0
2016/12/21	R186	02/02/2017	8.62	Call	Bond Future	458.8000	0.4588	469.7400	0.4697	2.384	0	0	500
2016/12/21	R186	02/02/2017	8.79	Put	Bond Future	2,296.6400	2.2966	2,225.5800	2.2256	(3.094)	0	0	0
2016/12/21	R186	02/02/2017	8.95	Put	Bond Future	1,625.6900	1.6257	1,564.5300	1.5645	(3.762)	0	0	2,546
2016/12/21	R186	02/02/2017	9.02	Put	Bond Future	1,377.8900	1.3779	1,321.5300	1.3215	(4.090)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	R186	04/05/2017			Bond Future	9.0557	113.1331	9.0423	113.2236	(0.149)	0.0000	0.0000	0
2016/12/21	R186	04/05/2017	8.89	Put	Bond Future	3,076.1600	3.0762	3,022.0400	3.0220	(1.759)	0	0	0
2016/12/21	R186	04/05/2017	8.91	Put	Bond Future	2,999.1200	2.9991	2,945.7600	2.9458	(1.779)	0	0	0
2016/12/21	R186	04/05/2017	8.90	Put	Bond Future	3,037.4800	3.0375	2,983.7400	2.9837	(1.769)	0	0	0
2016/12/21	R186	04/05/2017	8.91	Call	Bond Future	2,014.2300	2.0142	2,051.3400	2.0513	1.842	0	0	0
2016/12/21	R186	04/05/2017	8.89	Call	Bond Future	1,955.1800	1.9552	1,991.5300	1.9915	1.859	0	0	0
2016/12/21	R186	04/05/2017	8.90	Call	Bond Future	1,984.5700	1.9846	2,021.3000	2.0213	1.851	0	0	0
2016/12/21	R186	03/08/2017	8.93	Put	Bond Future	3,793.1900	3.7932	3,743.8100	3.7438	(1.302)	0	0	0
2016/12/21	R186	03/08/2017			Bond Future	9.0958	110.0834	9.0819	110.1750	(0.153)	0.0000	0.0000	0
2016/12/21	R186	03/08/2017	8.92	Put	Bond Future	3,829.8400	3.8298	3,780.1500	3.7801	(1.297)	0	0	0
2016/12/21	R186	03/08/2017	8.91	Call	Bond Future	2,635.8800	2.6359	2,677.4300	2.6774	1.576	0	0	0
2016/12/21	R186	03/08/2017	8.93	Call	Bond Future	2,695.4200	2.6954	2,737.5800	2.7376	1.564	0	0	0
2016/12/21	R186	03/08/2017	8.92	Call	Bond Future	2,665.3800	2.6654	2,707.2300	2.7072	1.570	0	0	0
2016/12/21	R186	03/08/2017	8.91	Put	Bond Future	3,867.0800	3.8671	3,817.0900	3.8171	(1.293)	0	0	0
2016/12/21	R197	02/02/2017			Bond Future	295.2016	295.2016	295.0615	295.0615	(0.047)	0.0000	0.0000	1,246
2016/12/21	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R197	02/02/2017	302.57	Put	Bond Future	7,368.4400	7.3684	7,508.4800	7.5085	1.901	0	0	0
2016/12/21	R197	02/02/2017	302.59	Put	Bond Future	7,388.4400	7.3884	7,528.4800	7.5285	1.895	0	0	0
2016/12/21	R197	02/02/2017	302.58	Put	Bond Future	7,378.4400	7.3784	7,518.4800	7.5185	1.898	0	0	0
2016/12/21	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R197	04/05/2017	308.58	Put	Bond Future	7,656.0700	7.6561	7,802.6900	7.8027	1.915	0	0	0
2016/12/21	R197	04/05/2017			Bond Future	300.9239	300.9239	300.7773	300.7773	(0.049)	0.0000	0.0000	0
2016/12/21	R197	04/05/2017	308.60	Put	Bond Future	7,676.0700	7.6761	7,822.6900	7.8227	1.910	0	0	0
2016/12/21	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R197	04/05/2017	308.59	Put	Bond Future	7,666.0700	7.6661	7,812.6900	7.8127	1.913	0	0	0
2016/12/21	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R197	03/08/2017			Bond Future	300.0363	300.0363	299.8850	299.8850	(0.050)	0.0000	0.0000	0
2016/12/21	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R197	03/08/2017	308.05	Put	Bond Future	8,013.6800	8.0137	8,165.0000	8.1650	1.888	0	0	0
2016/12/21	R197	03/08/2017	308.07	Put	Bond Future	8,033.6800	8.0337	8,185.0000	8.1850	1.884	0	0	0
2016/12/21	R197	03/08/2017	308.06	Put	Bond Future	8,023.6800	8.0237	8,175.0000	8.1750	1.886	0	0	0
2016/12/21	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R202	02/02/2017			Bond Future	243.0341	243.0341	242.9194	242.9194	(0.047)	0.0000	0.0000	36,370
2016/12/21	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R202	02/02/2017	251.72	Put	Bond Future	8,685.9400	8.6859	8,800.6000	8.8006	1.320	0	0	0
2016/12/21	R202	02/02/2017	251.74	Put	Bond Future	8,705.9400	8.7059	8,820.6000	8.8206	1.317	0	0	0
2016/12/21	R202	02/02/2017	251.73	Put	Bond Future	8,695.9400	8.6959	8,810.6000	8.8106	1.319	0	0	0
2016/12/21	R202	04/05/2017	256.73	Put	Bond Future	8,984.7500	8.9848	9,104.7700	9.1048	1.336	0	0	0
2016/12/21	R202	04/05/2017			Bond Future	247.7453	247.7453	247.6252	247.6252	(0.048)	0.0000	0.0000	0
2016/12/21	R202	04/05/2017	256.72	Put	Bond Future	8,974.7500	8.9748	9,094.7700	9.0948	1.337	0	0	0
2016/12/21	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R202	04/05/2017	256.71	Put	Bond Future	8,964.7500	8.9648	9,084.7700	9.0848	1.339	0	0	0
2016/12/21	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R202	03/08/2017			Bond Future	249.0313	249.0313	248.9071	248.9071	(0.050)	0.0000	0.0000	0
2016/12/21	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R202	03/08/2017	258.35	Put	Bond Future	9,318.6700	9.3187	9,442.9500	9.4429	1.334	0	0	0
2016/12/21	R202	03/08/2017	258.37	Put	Bond Future	9,338.6700	9.3387	9,462.9500	9.4629	1.331	0	0	0
2016/12/21	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R202	03/08/2017	258.36	Put	Bond Future	9,328.6700	9.3287	9,452.9500	9.4529	1.332	0	0	0
2016/12/21	R203	02/02/2017	7.70	Call	Bond Future	57.5000	0.0575	60.3300	0.0603	4.922	0	0	0
2016/12/21	R203	02/02/2017	7.71	Put	Bond Future	125.2900	0.1253	118.2800	0.1183	(5.595)	0	0	0
2016/12/21	R203	02/02/2017			Bond Future	7.8235	103.5370	7.8063	103.5469	(0.220)	0.0000	0.0000	27,216
2016/12/21	R203	02/02/2017	7.71	Call	Bond Future	59.6900	0.0597	62.6100	0.0626	4.892	0	0	0
2016/12/21	R203	02/02/2017	7.72	Call	Bond Future	62.0800	0.0621	65.0900	0.0651	4.849	0	0	0
2016/12/21	R203	02/02/2017	7.70	Put	Bond Future	128.8800	0.1289	121.7800	0.1218	(5.509)	0	0	0
2016/12/21	R203	02/02/2017	7.72	Put	Bond Future	121.8900	0.1219	114.9700	0.1150	(5.677)	0	0	0
2016/12/21	R203	04/05/2017	6.91	Call	Bond Future	13.0800	0.0131	13.9600	0.0140	6.728	0	0	0
2016/12/21	R203	04/05/2017	6.92	Put	Bond Future	288.1200	0.2881	280.2300	0.2802	(2.738)	0	0	0
2016/12/21	R203	04/05/2017			Bond Future	7.7050	101.3647	7.6798	101.3735	(0.327)	0.0000	0.0000	0
2016/12/21	R203	04/05/2017	6.92	Call	Bond Future	13.6100	0.0136	14.5200	0.0145	6.686	0	0	0
2016/12/21	R203	04/05/2017	6.93	Call	Bond Future	14.0400	0.0140	14.9600	0.0150	6.553	0	0	0
2016/12/21	R203	04/05/2017	6.91	Put	Bond Future	291.1000	0.2911	283.1800	0.2832	(2.721)	0	0	0
2016/12/21	R203	04/05/2017	6.93	Put	Bond Future	285.0400	0.2850	277.1600	0.2772	(2.765)	0	0	0
2016/12/21	R203	03/08/2017	4.89	Call	Bond Future	52.3600	0.0524	52.2800	0.0523	(0.153)	0	0	0
2016/12/21	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/21	R203	03/08/2017	4.87	Call	Bond Future	51.0800	0.0511	51.0000	0.0510	(0.157)	0	0	0
2016/12/21	R203	03/08/2017	4.88	Call	Bond Future	51.7200	0.0517	51.6400	0.0516	(0.155)	0	0	0
2016/12/21	R203	03/08/2017	4.87	Put	Bond Future	28.9600	0.0290	28.8800	0.0289	(0.276)	0	0	0
2016/12/21	R203	03/08/2017	4.89	Put	Bond Future	28.0900	0.0281	28.0100	0.0280	(0.285)	0	0	0
2016/12/21	R203	03/08/2017	4.88	Put	Bond Future	28.5200	0.0285	28.4400	0.0284	(0.281)	0	0	0
2016/12/21	R204	02/02/2017	8.28	Call	Bond Future	553.3200	0.5533	570.3500	0.5703	3.078	0	0	0
2016/12/21	R204	02/02/2017			Bond Future	8.0184	101.0084	8.0047	101.0318	(0.171)	0.0000	0.0000	30,150
2016/12/21	R204	02/02/2017	8.29	Call	Bond Future	566.0300	0.5660	583.2400	0.5832	3.040	0	0	0
2016/12/21	R204	02/02/2017	8.30	Call	Bond Future	578.9600	0.5790	596.2500	0.5963	2.986	0	0	0
2016/12/21	R204	02/02/2017	8.28	Put	Bond Future	108.5200	0.1085	102.1800	0.1022	(5.842)	0	0	0
2016/12/21	R204	02/02/2017	8.30	Put	Bond Future	100.2700	0.1003	94.1900	0.0942	(6.064)	0	0	0
2016/12/21	R204	02/02/2017	8.29	Put	Bond Future	104.2800	0.1043	98.1200	0.0981	(5.907)	0	0	0
2016/12/21	R204	04/05/2017	7.90	Put	Bond Future	550.3900	0.5504	538.2300	0.5382	(2.209)	0	0	0
2016/12/21	R204	04/05/2017			Bond Future	8.0540	102.9603	8.0389	102.9828	(0.188)	0.0000	0.0000	0
2016/12/21	R204	04/05/2017	7.92	Put	Bond Future	533.4900	0.5335	521.5800	0.5216	(2.232)	0	0	0
2016/12/21	R204	04/05/2017	7.90	Call	Bond Future	320.5700	0.3206	330.9500	0.3309	3.238	0	0	0
2016/12/21	R204	04/05/2017	7.91	Put	Bond Future	541.8900	0.5419	529.8600	0.5299	(2.220)	0	0	0
2016/12/21	R204	04/05/2017	7.91	Call	Bond Future	327.0200	0.3270	337.5300	0.3375	3.214	0	0	0
2016/12/21	R204	04/05/2017	7.92	Call	Bond Future	333.5600	0.3336	344.1900	0.3442	3.187	0	0	0
2016/12/21	R204	03/08/2017	7.77	Put	Bond Future	697.8200	0.6978	686.2700	0.6863	(1.655)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	R204	03/08/2017			Bond Future	8.0497	100.9708	8.0321	100.9931	(0.218)	0.0000	0.0000	0
2016/12/21	R204	03/08/2017	7.76	Put	Bond Future	705.4100	0.7054	693.7600	0.6938	(1.652)	0	0	0
2016/12/21	R204	03/08/2017	7.75	Call	Bond Future	330.4700	0.3305	341.0600	0.3411	3.205	0	0	0
2016/12/21	R204	03/08/2017	7.76	Call	Bond Future	335.6300	0.3356	346.3100	0.3463	3.182	0	0	0
2016/12/21	R204	03/08/2017	7.77	Call	Bond Future	340.8300	0.3408	351.6100	0.3516	3.163	0	0	0
2016/12/21	R204	03/08/2017	7.75	Put	Bond Future	713.0500	0.7131	701.3100	0.7013	(1.646)	0	0	0
2016/12/21	R207	02/02/2017	9.24	Call	Bond Future	2,505.0100	2.5050	2,537.5500	2.5375	1.299	0	0	0
2016/12/21	R207	02/02/2017			Bond Future	8.2331	97.9336	8.2200	97.9669	(0.160)	0.0000	0.0000	74,783
2016/12/21	R207	02/02/2017	8.91	Call	Bond Future	1,720.2100	1.7202	1,750.4800	1.7505	1.760	0	0	62
2016/12/21	R207	02/02/2017	9.22	Call	Bond Future	2,456.7800	2.4568	2,489.2500	2.4893	1.322	0	0	0
2016/12/21	R207	02/02/2017	9.23	Call	Bond Future	2,480.8900	2.4809	2,513.4000	2.5134	1.310	0	0	0
2016/12/21	R207	02/02/2017	8.91	Put	Bond Future	30.9000	0.0309	27.9100	0.0279	(9.676)	0	0	0
2016/12/21	R207	02/02/2017	9.22	Put	Bond Future	5.8800	0.0059	5.0900	0.0051	(13.435)	0	0	0
2016/12/21	R207	02/02/2017	9.24	Put	Bond Future	5.2400	0.0052	4.5200	0.0045	(13.740)	0	0	0
2016/12/21	R207	02/02/2017	9.23	Put	Bond Future	5.5500	0.0056	4.8000	0.0048	(13.514)	0	0	0
2016/12/21	R207	04/05/2017	8.21	Put	Bond Future	791.1200	0.7911	771.4600	0.7715	(2.485)	0	0	0
2016/12/21	R207	04/05/2017			Bond Future	8.2820	99.8262	8.2680	99.8588	(0.169)	0.0000	0.0000	0
2016/12/21	R207	04/05/2017	8.22	Call	Bond Future	634.1300	0.6341	647.2200	0.6472	2.064	0	0	0
2016/12/21	R207	04/05/2017	8.20	Call	Bond Future	611.9900	0.6120	624.9800	0.6250	2.123	0	0	0
2016/12/21	R207	04/05/2017	8.21	Call	Bond Future	623.1200	0.6231	636.0400	0.6360	2.073	0	0	0
2016/12/21	R207	04/05/2017	8.20	Put	Bond Future	803.3500	0.8033	783.7600	0.7838	(2.439)	0	0	0
2016/12/21	R207	04/05/2017	8.22	Put	Bond Future	778.7900	0.7788	759.3000	0.7593	(2.503)	0	0	0
2016/12/21	R207	03/08/2017	8.19	Call	Bond Future	760.8900	0.7609	777.0500	0.7770	2.124	0	0	51
2016/12/21	R207	03/08/2017			Bond Future	8.3093	98.1722	8.2940	98.2047	(0.184)	0.0000	0.0000	0
2016/12/21	R207	03/08/2017	8.39	Put	Bond Future	807.1200	0.8071	793.1600	0.7932	(1.730)	0	0	0
2016/12/21	R207	03/08/2017	8.41	Put	Bond Future	788.3400	0.7883	774.6200	0.7746	(1.740)	0	0	0
2016/12/21	R207	03/08/2017	8.19	Put	Bond Future	1,015.8600	1.0159	999.4400	0.9994	(1.616)	0	0	0
2016/12/21	R207	03/08/2017	8.40	Put	Bond Future	797.6900	0.7977	783.8500	0.7839	(1.735)	0	0	0
2016/12/21	R207	03/08/2017	8.41	Call	Bond Future	1,002.8700	1.0029	1,021.7300	1.0217	1.881	0	0	0
2016/12/21	R207	03/08/2017	8.39	Call	Bond Future	979.0900	0.9791	997.7100	0.9977	1.902	0	0	0
2016/12/21	R207	03/08/2017	8.40	Call	Bond Future	990.9400	0.9909	1,009.6800	1.0097	1.891	0	0	0
2016/12/21	R208	02/02/2017			Bond Future	8.3922	96.7483	8.3789	96.7924	(0.158)	0.0000	0.0000	29,322
2016/12/21	R208	02/02/2017	8.64	Call	Bond Future	1,110.8800	1.1109	1,137.2500	1.1372	2.374	0	0	0
2016/12/21	R208	02/02/2017	8.63	Put	Bond Future	301.8100	0.3018	283.7300	0.2837	(5.991)	0	0	0
2016/12/21	R208	02/02/2017	8.65	Put	Bond Future	282.6100	0.2826	265.2600	0.2653	(6.139)	0	0	0
2016/12/21	R208	02/02/2017	8.64	Put	Bond Future	292.1500	0.2921	274.4300	0.2744	(6.065)	0	0	0
2016/12/21	R208	02/02/2017	8.65	Call	Bond Future	1,134.2000	1.1342	1,160.9400	1.1609	2.358	0	0	0
2016/12/21	R208	02/02/2017	8.63	Call	Bond Future	1,087.6700	1.0877	1,113.6800	1.1137	2.391	0	0	0
2016/12/21	R208	04/05/2017	8.39	Call	Bond Future	941.4000	0.9414	961.2300	0.9612	2.106	0	0	0
2016/12/21	R208	04/05/2017			Bond Future	8.4343	95.2150	8.4205	95.2586	(0.164)	0.0000	0.0000	0
2016/12/21	R208	04/05/2017	8.37	Call	Bond Future	910.9300	0.9109	930.3200	0.9303	2.129	0	0	0
2016/12/21	R208	04/05/2017	8.38	Call	Bond Future	926.0900	0.9261	945.7000	0.9457	2.118	0	0	0
2016/12/21	R208	04/05/2017	8.37	Put	Bond Future	1,113.9400	1.1139	1,089.6300	1.0896	(2.182)	0	0	0
2016/12/21	R208	04/05/2017	8.39	Put	Bond Future	1,081.2300	1.0812	1,057.3600	1.0574	(2.208)	0	0	0
2016/12/21	R208	04/05/2017	8.38	Put	Bond Future	1,097.5000	1.0975	1,073.4100	1.0734	(2.195)	0	0	0
2016/12/21	R208	03/08/2017	8.32	Call	Bond Future	1,084.4300	1.0844	1,102.6200	1.1026	1.677	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	R208	03/08/2017			Bond Future	8.4604	97.1132	8.4456	97.1572	(0.174)	0.0000	0.0000	0
2016/12/21	R208	03/08/2017	8.30	Call	Bond Future	1,057.2600	1.0573	1,074.8200	1.0748	1.661	0	0	0
2016/12/21	R208	03/08/2017	8.31	Call	Bond Future	1,070.9400	1.0709	1,088.6700	1.0887	1.656	0	0	0
2016/12/21	R208	03/08/2017	8.30	Put	Bond Future	1,537.0200	1.5370	1,510.6300	1.5106	(1.717)	0	0	0
2016/12/21	R208	03/08/2017	8.32	Put	Bond Future	1,504.2000	1.5042	1,478.4400	1.4784	(1.713)	0	0	0
2016/12/21	R208	03/08/2017	8.31	Put	Bond Future	1,520.7000	1.5207	1,494.4800	1.4945	(1.724)	0	0	0
2016/12/21	R209	02/02/2017	9.55	Put	Bond Future	1,654.9800	1.6550	1,593.8000	1.5938	(3.697)	0	0	0
2016/12/21	R209	02/02/2017			Bond Future	9.5960	73.1454	9.5831	73.2325	(0.135)	0.0000	0.0000	66,512
2016/12/21	R209	02/02/2017	9.54	Put	Bond Future	1,691.0800	1.6911	1,629.2900	1.6293	(3.654)	0	0	0
2016/12/21	R209	02/02/2017	9.55	Call	Bond Future	1,344.8000	1.3448	1,370.7100	1.3707	1.927	0	0	0
2016/12/21	R209	02/02/2017	9.53	Call	Bond Future	1,282.0600	1.2821	1,306.7600	1.3068	1.927	0	0	0
2016/12/21	R209	02/02/2017	9.54	Call	Bond Future	1,313.2100	1.3132	1,338.5100	1.3385	1.927	0	0	0
2016/12/21	R209	02/02/2017	9.53	Put	Bond Future	1,727.7100	1.7277	1,665.3200	1.6653	(3.611)	0	0	0
2016/12/21	R209	04/05/2017	9.48	Put	Bond Future	3,224.1100	3.2241	3,168.2400	3.1682	(1.733)	0	0	0
2016/12/21	R209	04/05/2017			Bond Future	9.6426	71.4080	9.6294	71.4959	(0.137)	0.0000	0.0000	0
2016/12/21	R209	04/05/2017	9.47	Put	Bond Future	3,263.3700	3.2634	3,207.1600	3.2072	(1.722)	0	0	0
2016/12/21	R209	04/05/2017	9.46	Call	Bond Future	2,071.0300	2.0710	2,102.3900	2.1024	1.514	0	0	0
2016/12/21	R209	04/05/2017	9.47	Call	Bond Future	2,099.9100	2.0999	2,131.6200	2.1316	1.510	0	0	0
2016/12/21	R209	04/05/2017	9.48	Call	Bond Future	2,128.8500	2.1288	2,160.9000	2.1609	1.506	0	0	0
2016/12/21	R209	04/05/2017	9.46	Put	Bond Future	3,302.7900	3.3028	3,246.2300	3.2462	(1.712)	0	0	0
2016/12/21	R209	03/08/2017			Bond Future	9.6830	72.8317	9.6696	72.9209	(0.139)	0.0000	0.0000	0
2016/12/21	R209	03/08/2017	9.44	Call	Bond Future	2,692.3000	2.6923	2,754.4400	2.7544	2.308	0	0	0
2016/12/21	R209	03/08/2017	9.43	Put	Bond Future	4,365.4600	4.3655	4,338.1000	4.3381	(0.627)	0	0	0
2016/12/21	R209	03/08/2017	9.45	Put	Bond Future	4,285.9900	4.2860	4,259.2300	4.2592	(0.624)	0	0	0
2016/12/21	R209	03/08/2017	9.44	Put	Bond Future	4,325.5800	4.3256	4,298.5300	4.2985	(0.625)	0	0	0
2016/12/21	R209	03/08/2017	9.45	Call	Bond Future	2,721.0200	2.7210	2,783.4500	2.7835	2.294	0	0	0
2016/12/21	R209	03/08/2017	9.43	Call	Bond Future	2,663.7600	2.6638	2,725.5900	2.7256	2.321	0	0	0
2016/12/21	R210	02/02/2017	190.85	Put	Bond Future	4,921.0500	4.9211	5,009.5500	5.0095	1.798	0	0	0
2016/12/21	R210	02/02/2017			Bond Future	185.9290	185.9290	185.8404	185.8404	(0.048)	0.0000	0.0000	1,885
2016/12/21	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R210	02/02/2017	190.84	Put	Bond Future	4,911.0500	4.9111	4,999.5500	4.9995	1.802	0	0	0
2016/12/21	R210	02/02/2017	190.86	Put	Bond Future	4,931.0500	4.9311	5,019.5500	5.0195	1.795	0	0	0
2016/12/21	R210	04/05/2017			Bond Future	187.2154	187.2154	187.1228	187.1228	(0.049)	0.0000	0.0000	0
2016/12/21	R210	04/05/2017	192.31	Put	Bond Future	5,094.5800	5.0946	5,187.2500	5.1873	1.819	0	0	0
2016/12/21	R210	04/05/2017	192.33	Put	Bond Future	5,114.5800	5.1146	5,207.2500	5.2073	1.812	0	0	0
2016/12/21	R210	04/05/2017	192.32	Put	Bond Future	5,104.5800	5.1046	5,197.2500	5.1973	1.815	0	0	0
2016/12/21	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R210	03/08/2017	196.29	Put	Bond Future	5,331.8500	5.3318	5,427.4800	5.4275	1.794	0	0	0
2016/12/21	R210	03/08/2017			Bond Future	190.9581	190.9581	190.8625	190.8625	(0.050)	0.0000	0.0000	0
2016/12/21	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	R210	03/08/2017	196.28	Put	Bond Future	5,321.8500	5.3218	5,417.4800	5.4175	1.797	0	0	0
2016/12/21	R210	03/08/2017	196.30	Put	Bond Future	5,341.8500	5.3418	5,437.4800	5.4375	1.790	0	0	0
2016/12/21	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R212	02/02/2017			Bond Future	146.1409	146.1409	146.0702	146.0702	(0.048)	0.0000	0.0000	3,380
2016/12/21	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R212	02/02/2017	149.27	Put	Bond Future	3,129.0700	3.1291	3,199.8200	3.1998	2.261	0	0	0
2016/12/21	R212	02/02/2017	149.29	Put	Bond Future	3,149.0700	3.1491	3,219.8200	3.2198	2.247	0	0	0
2016/12/21	R212	02/02/2017	149.28	Put	Bond Future	3,139.0700	3.1391	3,209.8200	3.2098	2.254	0	0	0
2016/12/21	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R212	04/05/2017			Bond Future	148.9739	148.9739	148.8999	148.8999	(0.050)	0.0000	0.0000	0
2016/12/21	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R212	04/05/2017	152.23	Put	Bond Future	3,256.1100	3.2561	3,330.1000	3.3301	2.272	0	0	0
2016/12/21	R212	04/05/2017	152.25	Put	Bond Future	3,276.1100	3.2761	3,350.1000	3.3501	2.258	0	0	0
2016/12/21	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R212	04/05/2017	152.24	Put	Bond Future	3,266.1100	3.2661	3,340.1000	3.3401	2.265	0	0	0
2016/12/21	R212	03/08/2017			Bond Future	149.9205	149.9205	149.8440	149.8440	(0.051)	0.0000	0.0000	0
2016/12/21	R212	03/08/2017	153.34	Put	Bond Future	3,419.5500	3.4195	3,495.9800	3.4960	2.235	0	0	0
2016/12/21	R212	03/08/2017	153.36	Put	Bond Future	3,439.5500	3.4395	3,515.9800	3.5160	2.222	0	0	0
2016/12/21	R212	03/08/2017	153.35	Put	Bond Future	3,429.5500	3.4295	3,505.9800	3.5060	2.229	0	0	0
2016/12/21	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/21	R213	02/02/2017	9.40	Call	Bond Future	1,351.1000	1.3511	1,381.0900	1.3811	2.220	0	0	0
2016/12/21	R213	02/02/2017	9.42	Call	Bond Future	1,416.2200	1.4162	1,447.4700	1.4475	2.207	0	0	0
2016/12/21	R213	02/02/2017			Bond Future	9.4336	84.3485	9.4203	84.4368	(0.140)	0.0000	0.0000	50,655
2016/12/21	R213	02/02/2017	9.41	Call	Bond Future	1,383.5000	1.3835	1,414.1100	1.4141	2.213	0	0	0
2016/12/21	R213	02/02/2017	9.40	Put	Bond Future	1,575.1000	1.5751	1,516.7600	1.5168	(3.704)	0	0	0
2016/12/21	R213	02/02/2017	9.42	Put	Bond Future	1,506.6200	1.5066	1,449.5400	1.4495	(3.789)	0	0	0
2016/12/21	R213	02/02/2017	9.41	Put	Bond Future	1,540.6600	1.5407	1,482.9400	1.4829	(3.746)	0	0	0
2016/12/21	R213	04/05/2017			Bond Future	9.4809	82.4266	9.4674	82.5156	(0.142)	0.0000	0.0000	0
2016/12/21	R213	04/05/2017	9.35	Put	Bond Future	2,999.9500	3.0000	2,947.6500	2.9476	(1.743)	0	0	0
2016/12/21	R213	04/05/2017	9.37	Put	Bond Future	2,926.1100	2.9261	2,874.7300	2.8747	(1.756)	0	0	0
2016/12/21	R213	04/05/2017	9.35	Call	Bond Future	2,132.0700	2.1321	2,168.7700	2.1688	1.721	0	0	0
2016/12/21	R213	04/05/2017	9.36	Put	Bond Future	2,962.8800	2.9629	2,910.9300	2.9109	(1.753)	0	0	0
2016/12/21	R213	04/05/2017	9.36	Call	Bond Future	2,161.7700	2.1618	2,198.8200	2.1988	1.714	0	0	0
2016/12/21	R213	04/05/2017	9.37	Call	Bond Future	2,191.7000	2.1917	2,229.3200	2.2293	1.716	0	0	0
2016/12/21	R213	03/08/2017	9.33	Put	Bond Future	4,001.7900	4.0018	3,951.1900	3.9512	(1.264)	0	0	0
2016/12/21	R213	03/08/2017			Bond Future	9.5217	84.0698	9.5079	84.1600	(0.145)	0.0000	0.0000	0
2016/12/21	R213	03/08/2017	9.35	Put	Bond Future	3,927.3600	3.9274	3,877.3300	3.8773	(1.274)	0	0	0
2016/12/21	R213	03/08/2017	9.33	Call	Bond Future	2,740.7600	2.7408	2,780.3400	2.7803	1.444	0	0	0
2016/12/21	R213	03/08/2017	9.34	Put	Bond Future	3,964.4500	3.9644	3,914.1400	3.9141	(1.269)	0	0	0
2016/12/21	R213	03/08/2017	9.34	Call	Bond Future	2,769.8500	2.7699	2,809.7200	2.8097	1.439	0	0	0
2016/12/21	R213	03/08/2017	9.35	Call	Bond Future	2,799.1300	2.7991	2,839.2800	2.8393	1.434	0	0	0
2016/12/21	R214	02/02/2017			Bond Future	9.6412	73.6656	9.6333	73.7214	(0.082)	0.0000	0.0000	36,737

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/21	R214 02/02/2017	9.67	Call	Bond Future	1,691.0600	1.6911	1,703.1500	1.7031	0.715	0	0	0
2016/12/21	R214 02/02/2017	9.66	Put	Bond Future	1,522.7100	1.5227	1,478.5600	1.4786	(2.899)	0	0	0
2016/12/21	R214 02/02/2017	9.68	Put	Bond Future	1,455.8500	1.4559	1,412.3200	1.4123	(2.990)	0	0	0
2016/12/21	R214 02/02/2017	9.67	Put	Bond Future	1,488.9600	1.4890	1,445.2200	1.4452	(2.938)	0	0	0
2016/12/21	R214 02/02/2017	9.68	Call	Bond Future	1,728.0100	1.7280	1,740.3100	1.7403	0.712	0	0	0
2016/12/21	R214 02/02/2017	9.66	Call	Bond Future	1,654.6500	1.6547	1,666.3300	1.6663	0.706	0	0	0
2016/12/21	R214 04/05/2017	9.58	Put	Bond Future	3,158.1500	3.1581	3,118.7400	3.1187	(1.248)	0	0	0
2016/12/21	R214 04/05/2017			Bond Future	9.6852	71.7909	9.6772	71.8469	(0.083)	0.0000	0.0000	0
2016/12/21	R214 04/05/2017	9.57	Put	Bond Future	3,197.3700	3.1974	3,157.7400	3.1577	(1.239)	0	0	0
2016/12/21	R214 04/05/2017	9.58	Call	Bond Future	2,416.9900	2.4170	2,433.5200	2.4335	0.684	0	0	0
2016/12/21	R214 04/05/2017	9.56	Call	Bond Future	2,353.5600	2.3536	2,369.6400	2.3696	0.683	0	0	0
2016/12/21	R214 04/05/2017	9.57	Call	Bond Future	2,385.0700	2.3851	2,401.3800	2.4014	0.684	0	0	0
2016/12/21	R214 04/05/2017	9.56	Put	Bond Future	3,237.1200	3.2371	3,197.2600	3.1973	(1.231)	0	0	0
2016/12/21	R214 03/08/2017	9.51	Call	Bond Future	2,940.3100	2.9403	2,958.3800	2.9584	0.615	0	0	0
2016/12/21	R214 03/08/2017			Bond Future	9.7236	73.2221	9.7155	73.2787	(0.084)	0.0000	0.0000	0
2016/12/21	R214 03/08/2017	9.52	Call	Bond Future	2,970.7800	2.9708	2,989.0100	2.9890	0.614	0	0	0
2016/12/21	R214 03/08/2017	9.53	Call	Bond Future	3,001.6400	3.0016	3,020.0400	3.0200	0.613	0	0	0
2016/12/21	R214 03/08/2017	9.51	Put	Bond Future	4,448.0000	4.4480	4,409.5000	4.4095	(0.866)	0	0	0
2016/12/21	R214 03/08/2017	9.53	Put	Bond Future	4,365.9500	4.3660	4,327.7800	4.3278	(0.874)	0	0	0
2016/12/21	R214 03/08/2017	9.52	Put	Bond Future	4,406.7200	4.4067	4,368.3800	4.3684	(0.870)	0	0	0
2016/12/21	R248 02/02/2017	9.76	Put	Bond Future	1,800.2300	1.8002	1,726.3100	1.7263	(4.106)	0	0	0
2016/12/21	R248 02/02/2017	9.78	Put	Bond Future	1,721.2800	1.7213	1,649.0400	1.6490	(4.197)	0	0	0
2016/12/21	R248 02/02/2017			Bond Future	9.6921	94.6507	9.6790	94.7682	(0.135)	0.0000	0.0000	74,008
2016/12/21	R248 02/02/2017	9.77	Put	Bond Future	1,760.4900	1.7605	1,687.4100	1.6874	(4.151)	0	0	0
2016/12/21	R248 02/02/2017	9.76	Call	Bond Future	2,406.1400	2.4061	2,449.7500	2.4497	1.812	0	0	0
2016/12/21	R248 02/02/2017	9.77	Call	Bond Future	2,455.0200	2.4550	2,499.4700	2.4995	1.811	0	0	0
2016/12/21	R248 02/02/2017	9.78	Call	Bond Future	2,504.2700	2.5043	2,549.5600	2.5496	1.809	0	0	0
2016/12/21	R248 04/05/2017	9.66	Call	Bond Future	3,350.2400	3.3502	3,396.3600	3.3964	1.377	0	0	0
2016/12/21	R248 04/05/2017			Bond Future	9.7376	92.0398	9.7243	92.1584	(0.137)	0.0000	0.0000	0
2016/12/21	R248 04/05/2017	9.67	Call	Bond Future	3,392.0900	3.3921	3,438.6700	3.4387	1.373	0	0	0
2016/12/21	R248 04/05/2017	9.65	Put	Bond Future	4,093.9000	4.0939	4,020.9300	4.0209	(1.782)	0	0	0
2016/12/21	R248 04/05/2017	9.67	Put	Bond Future	3,996.9700	3.9970	3,924.9100	3.9249	(1.803)	0	0	0
2016/12/21	R248 04/05/2017	9.65	Call	Bond Future	3,308.6600	3.3087	3,354.3300	3.3543	1.380	0	0	0
2016/12/21	R248 04/05/2017	9.66	Put	Bond Future	4,045.2200	4.0452	3,972.7000	3.9727	(1.793)	0	0	0
2016/12/21	R248 03/08/2017			Bond Future	9.7776	93.8748	9.7640	93.9951	(0.139)	0.0000	0.0000	0
2016/12/21	R248 03/08/2017	9.57	Call	Bond Future	3,955.1000	3.9551	4,003.5400	4.0035	1.225	0	0	0
2016/12/21	R248 03/08/2017	9.56	Put	Bond Future	5,873.5800	5.8736	5,801.3400	5.8013	(1.230)	0	0	0
2016/12/21	R248 03/08/2017	9.58	Put	Bond Future	5,768.9400	5.7689	5,697.4000	5.6974	(1.240)	0	0	0
2016/12/21	R248 03/08/2017	9.57	Put	Bond Future	5,820.9300	5.8209	5,749.0400	5.7490	(1.235)	0	0	0
2016/12/21	R248 03/08/2017	9.58	Call	Bond Future	3,994.5300	3.9945	4,043.3200	4.0433	1.221	0	0	0
2016/12/21	R248 03/08/2017	9.56	Call	Bond Future	3,916.1700	3.9162	3,964.2600	3.9643	1.228	0	0	0

Total

836297