



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 22/12/2016 TO 22/12/2016

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
2016/12/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	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
2016/12/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	2025	02/02/2017	130.01	Put	Bond Future	2,876.0500	2.8761	2,888.7300	2.8887	0.441	0	0	0
2016/12/22	2025	02/02/2017			Bond Future	127.1340	127.1340	127.1213	127.1213	(0.010)	0.0000	0.0000	3,231
2016/12/22	2025	02/02/2017	130.00	Put	Bond Future	2,866.0500	2.8661	2,878.7300	2.8787	0.442	0	0	0
2016/12/22	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2025	02/02/2017	129.99	Put	Bond Future	2,856.0500	2.8561	2,868.7300	2.8687	0.444	0	0	0
2016/12/22	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2025	04/05/2017			Bond Future	129.5968	129.5968	129.5841	129.5841	(0.010)	0.0000	0.0000	0
2016/12/22	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2025	04/05/2017	132.56	Put	Bond Future	2,963.1900	2.9632	2,975.9500	2.9760	0.431	0	0	0
2016/12/22	2025	04/05/2017	132.58	Put	Bond Future	2,983.1900	2.9832	2,995.9500	2.9960	0.428	0	0	0
2016/12/22	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2025	04/05/2017	132.57	Put	Bond Future	2,973.1900	2.9732	2,985.9500	2.9860	0.429	0	0	0
2016/12/22	2025	03/08/2017			Bond Future	130.8534	130.8534	130.8383	130.8383	(0.012)	0.0000	0.0000	0
2016/12/22	2025	03/08/2017	133.96	Put	Bond Future	3,106.6200	3.1066	3,121.6900	3.1217	0.485	0	0	0
2016/12/22	2025	03/08/2017	133.98	Put	Bond Future	3,126.6200	3.1266	3,141.6900	3.1417	0.482	0	0	0
2016/12/22	2025	03/08/2017	133.97	Put	Bond Future	3,116.6200	3.1166	3,131.6900	3.1317	0.484	0	0	0
2016/12/22	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2030	02/02/2017	9.29	Put	Bond Future	794.0500	0.7941	790.0000	0.7900	(0.510)	0	0	0
2016/12/22	2030	02/02/2017			Bond Future	9.4050	89.7436	9.4044	89.7477	(0.006)	0.0000	0.0000	34,064
2016/12/22	2030	02/02/2017	9.31	Put	Bond Future	655.2400	0.6552	651.1900	0.6512	(0.618)	0	0	0
2016/12/22	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2030	02/02/2017	9.30	Put	Bond Future	724.6100	0.7246	720.5600	0.7206	(0.559)	0	0	0
2016/12/22	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2030	04/05/2017			Bond Future	9.4587	91.4769	9.4581	91.4810	(0.006)	0.0000	0.0000	0
2016/12/22	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2030	04/05/2017	9.32	Put	Bond Future	945.0100	0.9450	940.8800	0.9409	(0.437)	0	0	0
2016/12/22	2030	04/05/2017	9.34	Put	Bond Future	807.8800	0.8079	803.7500	0.8038	(0.511)	0	0	0
2016/12/22	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2030	04/05/2017	9.33	Put	Bond Future	876.4100	0.8764	872.2800	0.8723	(0.471)	0	0	0
2016/12/22	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2030	03/08/2017	9.34	Put	Bond Future	1,123.0600	1.1231	1,120.2600	1.1203	(0.249)	0	0	0
2016/12/22	2030	03/08/2017			Bond Future	9.5070	89.2928	9.5066	89.2956	(0.004)	0.0000	0.0000	0
2016/12/22	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
2016/12/22	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2030	03/08/2017	9.33	Put	Bond Future	1,190.9300	1.1909	1,188.1300	1.1881	(0.235)	0	0	0
2016/12/22	2030	03/08/2017	9.35	Put	Bond Future	1,055.2700	1.0553	1,052.4700	1.0525	(0.265)	0	0	0
2016/12/22	2032	02/02/2017	9.53	Call	Bond Future	1,518.1400	1.5181	1,501.5200	1.5015	(1.095)	0	0	0
2016/12/22	2032	02/02/2017			Bond Future	9.5564	92.5818	9.5558	92.5863	(0.006)	0.0000	0.0000	19,889
2016/12/22	2032	02/02/2017	9.51	Call	Bond Future	1,447.8800	1.4479	1,431.2400	1.4312	(1.149)	0	0	0
2016/12/22	2032	02/02/2017	9.52	Call	Bond Future	1,482.7000	1.4827	1,466.0700	1.4661	(1.122)	0	0	0
2016/12/22	2032	02/02/2017	9.51	Put	Bond Future	1,788.4800	1.7885	1,767.3000	1.7673	(1.184)	0	0	0
2016/12/22	2032	02/02/2017	9.53	Put	Bond Future	1,711.7300	1.7117	1,690.5700	1.6906	(1.236)	0	0	0
2016/12/22	2032	02/02/2017	9.52	Put	Bond Future	1,749.7500	1.7497	1,728.5800	1.7286	(1.210)	0	0	0
2016/12/22	2032	04/05/2017	9.45	Call	Bond Future	2,307.4400	2.3074	2,299.0400	2.2990	(0.364)	0	0	0
2016/12/22	2032	04/05/2017			Bond Future	9.6097	90.2106	9.6090	90.2153	(0.007)	0.0000	0.0000	0
2016/12/22	2032	04/05/2017	9.46	Call	Bond Future	2,339.3500	2.3394	2,330.9500	2.3309	(0.359)	0	0	0
2016/12/22	2032	04/05/2017	9.44	Put	Bond Future	3,513.7200	3.5137	3,500.6200	3.5006	(0.373)	0	0	0
2016/12/22	2032	04/05/2017	9.46	Put	Bond Future	3,430.0500	3.4300	3,416.9500	3.4169	(0.382)	0	0	0
2016/12/22	2032	04/05/2017	9.44	Call	Bond Future	2,275.8000	2.2758	2,267.4000	2.2674	(0.369)	0	0	0
2016/12/22	2032	04/05/2017	9.45	Put	Bond Future	3,471.7100	3.4717	3,458.6100	3.4586	(0.377)	0	0	0
2016/12/22	2032	03/08/2017	9.43	Put	Bond Future	4,603.4500	4.6035	4,593.4400	4.5934	(0.217)	0	0	0
2016/12/22	2032	03/08/2017			Bond Future	9.6560	92.0086	9.6556	92.0119	(0.005)	0.0000	0.0000	0
2016/12/22	2032	03/08/2017	9.45	Put	Bond Future	4,519.9600	4.5200	4,509.9600	4.5100	(0.221)	0	0	0
2016/12/22	2032	03/08/2017	9.44	Put	Bond Future	4,561.5700	4.5616	4,551.5600	4.5516	(0.219)	0	0	0
2016/12/22	2032	03/08/2017	9.44	Call	Bond Future	3,000.1700	3.0002	2,993.5100	2.9935	(0.222)	0	0	0
2016/12/22	2032	03/08/2017	9.43	Call	Bond Future	2,968.8200	2.9688	2,962.1600	2.9622	(0.224)	0	0	0
2016/12/22	2032	03/08/2017	9.45	Call	Bond Future	3,031.7000	3.0317	3,025.0500	3.0250	(0.219)	0	0	0
2016/12/22	2033	02/02/2017			Bond Future	105.8288	105.8288	105.8187	105.8187	(0.010)	0.0000	0.0000	5,474
2016/12/22	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2033	02/02/2017	109.70	Put	Bond Future	3,871.2200	3.8712	3,881.3100	3.8813	0.261	0	0	0
2016/12/22	2033	02/02/2017	109.71	Put	Bond Future	3,881.2200	3.8812	3,891.3100	3.8913	0.260	0	0	0
2016/12/22	2033	02/02/2017	109.72	Put	Bond Future	3,891.2200	3.8912	3,901.3100	3.9013	0.259	0	0	0
2016/12/22	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2033	04/05/2017			Bond Future	106.8391	106.8391	106.8290	106.8290	(0.009)	0.0000	0.0000	0
2016/12/22	2033	04/05/2017	110.83	Put	Bond Future	3,990.9200	3.9909	4,001.0200	4.0010	0.253	0	0	0
2016/12/22	2033	04/05/2017	110.85	Put	Bond Future	4,010.9200	4.0109	4,021.0200	4.0210	0.252	0	0	0
2016/12/22	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2033	04/05/2017	110.84	Put	Bond Future	4,000.9200	4.0009	4,011.0200	4.0110	0.252	0	0	0
2016/12/22	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2033	03/08/2017	113.14	Put	Bond Future	4,165.6700	4.1657	4,177.8000	4.1778	0.291	0	0	0
2016/12/22	2033	03/08/2017			Bond Future	108.9743	108.9743	108.9622	108.9622	(0.011)	0.0000	0.0000	0
2016/12/22	2033	03/08/2017	113.13	Put	Bond Future	4,155.6700	4.1557	4,167.8000	4.1678	0.292	0	0	0
2016/12/22	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2033	03/08/2017	113.12	Put	Bond Future	4,145.6700	4.1457	4,157.8000	4.1578	0.293	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
2016/12/22	2037	02/02/2017	9.68	Put	Bond Future	1,874.4900		1.8745	1,871.3600	1.8714	(0.167)	0	0	0
2016/12/22	2037	02/02/2017			Bond Future	9.6950		89.6941	9.6994	89.6581	0.046	0.0000	0.0000	45,256
2016/12/22	2037	02/02/2017	9.67	Put	Bond Future	1,916.2300		1.9162	1,913.3600	1.9134	(0.150)	0	0	0
2016/12/22	2037	02/02/2017	9.68	Call	Bond Future	1,754.1700		1.7542	1,715.0600	1.7151	(2.230)	0	0	0
2016/12/22	2037	02/02/2017	9.66	Call	Bond Future	1,676.9100		1.6769	1,638.3400	1.6383	(2.300)	0	0	0
2016/12/22	2037	02/02/2017	9.67	Call	Bond Future	1,715.3500		1.7153	1,676.5000	1.6765	(2.265)	0	0	0
2016/12/22	2037	02/02/2017	9.66	Put	Bond Future	1,958.4700		1.9585	1,955.8800	1.9559	(0.132)	0	0	0
2016/12/22	2037	04/05/2017			Bond Future	9.7486		91.4263	9.7532	91.3897	0.047	0.0000	0.0000	0
2016/12/22	2037	04/05/2017	9.58	Put	Bond Future	3,944.8500		3.9449	3,953.1500	3.9531	0.210	0	0	0
2016/12/22	2037	04/05/2017	9.60	Put	Bond Future	3,852.5800		3.8526	3,860.5500	3.8606	0.207	0	0	0
2016/12/22	2037	04/05/2017	9.59	Put	Bond Future	3,898.4100		3.8984	3,906.5400	3.9065	0.209	0	0	0
2016/12/22	2037	04/05/2017	9.60	Call	Bond Future	2,659.1500		2.6592	2,630.4900	2.6305	(1.078)	0	0	0
2016/12/22	2037	04/05/2017	9.58	Call	Bond Future	2,588.9000		2.5889	2,560.5700	2.5606	(1.094)	0	0	0
2016/12/22	2037	04/05/2017	9.59	Call	Bond Future	2,623.7800		2.6238	2,595.2800	2.5953	(1.086)	0	0	0
2016/12/22	2037	03/08/2017	9.57	Call	Bond Future	3,372.0400		3.3720	3,345.1700	3.3452	(0.797)	0	0	0
2016/12/22	2037	03/08/2017			Bond Future	9.7977		88.9909	9.8026	88.9521	0.050	0.0000	0.0000	0
2016/12/22	2037	03/08/2017	9.58	Call	Bond Future	3,406.6900		3.4067	3,379.7000	3.3797	(0.792)	0	0	0
2016/12/22	2037	03/08/2017	9.56	Put	Bond Future	5,238.0600		5.2381	5,250.1500	5.2501	0.231	0	0	0
2016/12/22	2037	03/08/2017	9.57	Put	Bond Future	5,191.0400		5.1910	5,202.9900	5.2030	0.230	0	0	0
2016/12/22	2037	03/08/2017	9.58	Put	Bond Future	5,144.5900		5.1446	5,156.4200	5.1564	0.230	0	0	0
2016/12/22	2037	03/08/2017	9.56	Call	Bond Future	3,337.8500		3.3379	3,311.1200	3.3111	(0.801)	0	0	0
2016/12/22	2038	02/02/2017	137.07	Put	Bond Future	6,409.8600		6.4099	6,422.7400	6.4227	0.201	0	0	0
2016/12/22	2038	02/02/2017			Bond Future	130.6601		130.6601	130.6473	130.6473	(0.010)	0.0000	0.0000	22,790
2016/12/22	2038	02/02/2017	137.06	Put	Bond Future	6,399.8600		6.3999	6,412.7400	6.4127	0.201	0	0	0
2016/12/22	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2038	02/02/2017	137.05	Put	Bond Future	6,389.8600		6.3899	6,402.7400	6.4027	0.202	0	0	0
2016/12/22	2038	04/05/2017	139.77	Put	Bond Future	6,578.4800		6.5785	6,591.6300	6.5916	0.200	0	0	0
2016/12/22	2038	04/05/2017			Bond Future	133.1915		133.1915	133.1784	133.1784	(0.010)	0.0000	0.0000	0
2016/12/22	2038	04/05/2017	139.79	Put	Bond Future	6,598.4800		6.5985	6,611.6300	6.6116	0.199	0	0	0
2016/12/22	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2038	04/05/2017	139.78	Put	Bond Future	6,588.4800		6.5885	6,601.6300	6.6016	0.200	0	0	0
2016/12/22	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2038	03/08/2017			Bond Future	134.3531		134.3531	134.3378	134.3378	(0.011)	0.0000	0.0000	0
2016/12/22	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2038	03/08/2017	141.16	Put	Bond Future	6,806.8600		6.8069	6,822.2400	6.8222	0.226	0	0	0
2016/12/22	2038	03/08/2017	141.18	Put	Bond Future	6,826.8600		6.8269	6,842.2400	6.8422	0.225	0	0	0
2016/12/22	2038	03/08/2017	141.17	Put	Bond Future	6,816.8600		6.8169	6,832.2400	6.8322	0.226	0	0	0
2016/12/22	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2040	02/02/2017	9.58	Call	Bond Future	1,507.1800		1.5072	1,467.9700	1.4680	(2.602)	0	0	0
2016/12/22	2040	02/02/2017			Bond Future	9.6993		93.7783	9.7038	93.7394	0.046	0.0000	0.0000	8,238
2016/12/22	2040	02/02/2017	9.59	Call	Bond Future	1,543.8300		1.5438	1,504.2700	1.5043	(2.562)	0	0	0
2016/12/22	2040	02/02/2017	9.60	Call	Bond Future	1,581.1700		1.5812	1,541.2600	1.5413	(2.524)	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
2016/12/22	2040	02/02/2017	9.58	Put	Bond Future	2,549.7100	2.5497	2,549.3700	2.5494	(0.013)	0	0	0
2016/12/22	2040	02/02/2017	9.60	Put	Bond Future	2,447.5700	2.4476	2,446.5300	2.4465	(0.042)	0	0	0
2016/12/22	2040	02/02/2017	9.59	Put	Bond Future	2,498.2300	2.4982	2,497.5400	2.4975	(0.028)	0	0	0
2016/12/22	2040	04/05/2017			Bond Future	9.7514	95.5895	9.7560	95.5499	0.047	0.0000	0.0000	0
2016/12/22	2040	04/05/2017	9.62	Put	Bond Future	4,115.2700	4.1153	4,123.3900	4.1234	0.197	0	0	0
2016/12/22	2040	04/05/2017	9.64	Put	Bond Future	4,018.6000	4.0186	4,026.3800	4.0264	0.194	0	0	0
2016/12/22	2040	04/05/2017	9.62	Call	Bond Future	2,977.8400	2.9778	2,946.3700	2.9464	(1.057)	0	0	0
2016/12/22	2040	04/05/2017	9.63	Put	Bond Future	4,066.6200	4.0666	4,074.5700	4.0746	0.195	0	0	0
2016/12/22	2040	04/05/2017	9.63	Call	Bond Future	3,016.5600	3.0166	2,984.9200	2.9849	(1.049)	0	0	0
2016/12/22	2040	04/05/2017	9.64	Call	Bond Future	3,055.7800	3.0558	3,023.9700	3.0240	(1.041)	0	0	0
2016/12/22	2040	03/08/2017			Bond Future	9.7990	92.9865	9.8040	92.9446	0.050	0.0000	0.0000	0
2016/12/22	2040	03/08/2017	9.61	Put	Bond Future	5,466.7200	5.4667	5,478.8900	5.4789	0.223	0	0	0
2016/12/22	2040	03/08/2017	9.63	Put	Bond Future	5,368.7100	5.3687	5,380.6100	5.3806	0.222	0	0	0
2016/12/22	2040	03/08/2017	9.61	Call	Bond Future	3,839.8100	3.8398	3,810.0800	3.8101	(0.774)	0	0	0
2016/12/22	2040	03/08/2017	9.62	Put	Bond Future	5,417.6900	5.4177	5,429.7300	5.4297	0.222	0	0	0
2016/12/22	2040	03/08/2017	9.62	Call	Bond Future	3,878.0000	3.8780	3,848.1400	3.8481	(0.770)	0	0	0
2016/12/22	2040	03/08/2017	9.63	Call	Bond Future	3,916.1200	3.9161	3,886.1200	3.8861	(0.766)	0	0	0
2016/12/22	2044	02/02/2017			Bond Future	9.6983	91.1471	9.7028	91.1074	0.047	0.0000	0.0000	20,531
2016/12/22	2044	02/02/2017	9.77	Call	Bond Future	2,340.2500	2.3403	2,294.7400	2.2947	(1.945)	0	0	0
2016/12/22	2044	02/02/2017	9.76	Put	Bond Future	1,753.8000	1.7538	1,748.1600	1.7482	(0.322)	0	0	0
2016/12/22	2044	02/02/2017	9.78	Put	Bond Future	1,676.0700	1.6761	1,669.9800	1.6700	(0.363)	0	0	0
2016/12/22	2044	02/02/2017	9.77	Put	Bond Future	1,714.5400	1.7145	1,708.6800	1.7087	(0.342)	0	0	0
2016/12/22	2044	02/02/2017	9.78	Call	Bond Future	2,388.4400	2.3884	2,342.7000	2.3427	(1.915)	0	0	0
2016/12/22	2044	02/02/2017	9.76	Call	Bond Future	2,292.7100	2.2927	2,247.4200	2.2474	(1.975)	0	0	0
2016/12/22	2044	04/05/2017			Bond Future	9.7482	92.9074	9.7528	92.8670	0.048	0.0000	0.0000	0
2016/12/22	2044	04/05/2017	9.67	Call	Bond Future	3,244.5700	3.2446	3,211.5900	3.2116	(1.016)	0	0	0
2016/12/22	2044	04/05/2017	9.66	Put	Bond Future	3,976.1500	3.9762	3,983.6600	3.9837	0.189	0	0	0
2016/12/22	2044	04/05/2017	9.68	Put	Bond Future	3,881.4200	3.8814	3,888.5900	3.8886	0.185	0	0	0
2016/12/22	2044	04/05/2017	9.67	Put	Bond Future	3,928.6900	3.9287	3,936.0300	3.9360	0.187	0	0	0
2016/12/22	2044	04/05/2017	9.68	Call	Bond Future	3,285.2800	3.2853	3,252.1300	3.2521	(1.009)	0	0	0
2016/12/22	2044	04/05/2017	9.66	Call	Bond Future	3,203.9200	3.2039	3,171.1100	3.1711	(1.024)	0	0	0
2016/12/22	2044	03/08/2017			Bond Future	9.7937	90.3762	9.7987	90.3336	0.051	0.0000	0.0000	0
2016/12/22	2044	03/08/2017	9.62	Put	Bond Future	5,483.9500	5.4839	5,496.0700	5.4961	0.221	0	0	0
2016/12/22	2044	03/08/2017	9.64	Put	Bond Future	5,384.9900	5.3850	5,396.8400	5.3968	0.220	0	0	0
2016/12/22	2044	03/08/2017	9.63	Put	Bond Future	5,434.1600	5.4342	5,446.1400	5.4461	0.220	0	0	0
2016/12/22	2044	03/08/2017	9.64	Call	Bond Future	4,044.3200	4.0443	4,013.5600	4.0136	(0.761)	0	0	0
2016/12/22	2044	03/08/2017	9.62	Call	Bond Future	3,966.3800	3.9664	3,935.8900	3.9359	(0.769)	0	0	0
2016/12/22	2044	03/08/2017	9.63	Call	Bond Future	4,005.1100	4.0051	3,974.4800	3.9745	(0.765)	0	0	0
2016/12/22	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2046	02/02/2017	137.14	Put	Bond Future	4,369.2600	4.3693	4,382.3000	4.3823	0.298	0	0	0
2016/12/22	2046	02/02/2017			Bond Future	132.7707	132.7707	132.7577	132.7577	(0.010)	0.0000	0.0000	18,408
2016/12/22	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2046	02/02/2017	137.13	Put	Bond Future	4,359.2600	4.3593	4,372.3000	4.3723	0.299	0	0	0
2016/12/22	2046	02/02/2017	137.15	Put	Bond Future	4,379.2600	4.3793	4,392.3000	4.3923	0.298	0	0	0
2016/12/22	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/22	2046	04/05/2017			Bond Future	133.8138		133.8138	133.8006	133.8006	(0.010)	0.0000	0.0000	0
2016/12/22	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2046	04/05/2017	138.32	Put	Bond Future	4,506.2500		4.5063	4,519.3700	4.5194	0.291	0	0	0
2016/12/22	2046	04/05/2017	138.34	Put	Bond Future	4,526.2500		4.5263	4,539.3700	4.5394	0.290	0	0	0
2016/12/22	2046	04/05/2017	138.33	Put	Bond Future	4,516.2500		4.5163	4,529.3700	4.5294	0.291	0	0	0
2016/12/22	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2046	03/08/2017	141.17	Put	Bond Future	4,681.6600		4.6817	4,697.3800	4.6974	0.336	0	0	0
2016/12/22	2046	03/08/2017			Bond Future	136.4883		136.4883	136.4726	136.4726	(0.012)	0.0000	0.0000	0
2016/12/22	2046	03/08/2017	141.19	Put	Bond Future	4,701.6600		4.7017	4,717.3800	4.7174	0.334	0	0	0
2016/12/22	2046	03/08/2017	141.18	Put	Bond Future	4,691.6600		4.6917	4,707.3800	4.7074	0.335	0	0	0
2016/12/22	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2050	02/02/2017	144.97	Put	Bond Future	5,684.1000		5.6841	5,697.7000	5.6977	0.239	0	0	0
2016/12/22	2050	02/02/2017			Bond Future	139.2859		139.2859	139.2723	139.2723	(0.010)	0.0000	0.0000	24,832
2016/12/22	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2050	02/02/2017	144.96	Put	Bond Future	5,674.1000		5.6741	5,687.7000	5.6877	0.240	0	0	0
2016/12/22	2050	02/02/2017	144.98	Put	Bond Future	5,694.1000		5.6941	5,707.7000	5.7077	0.239	0	0	0
2016/12/22	2050	04/05/2017			Bond Future	141.9839		141.9839	141.9702	141.9702	(0.010)	0.0000	0.0000	0
2016/12/22	2050	04/05/2017	147.83	Put	Bond Future	5,846.0600		5.8461	5,859.7700	5.8598	0.235	0	0	0
2016/12/22	2050	04/05/2017	147.85	Put	Bond Future	5,866.0600		5.8661	5,879.7700	5.8798	0.234	0	0	0
2016/12/22	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2050	04/05/2017	147.84	Put	Bond Future	5,856.0600		5.8561	5,869.7700	5.8698	0.234	0	0	0
2016/12/22	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2050	03/08/2017			Bond Future	143.1587		143.1587	143.1426	143.1426	(0.011)	0.0000	0.0000	0
2016/12/22	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	2050	03/08/2017	149.22	Put	Bond Future	6,061.3000		6.0613	6,077.3900	6.0774	0.265	0	0	0
2016/12/22	2050	03/08/2017	149.24	Put	Bond Future	6,081.3000		6.0813	6,097.3900	6.0974	0.265	0	0	0
2016/12/22	2050	03/08/2017	149.23	Put	Bond Future	6,071.3000		6.0713	6,087.3900	6.0874	0.265	0	0	0
2016/12/22	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	AL37	02/02/2017			Index Future	510.7920		510.7920	510.9900	510.9900	0.039	0.0000	0.0000	7
2016/12/22	AL37	04/05/2017			Index Future	520.6570		520.6570	520.8600	520.8600	0.039	0.0000	0.0000	0
2016/12/22	AL37	03/08/2017			Index Future	531.0330		531.0330	531.2310	531.2310	0.037	0.0000	0.0000	0
2016/12/22	AL7T	02/02/2017			Index Future	589.1460		589.1460	589.5390	589.5390	0.067	0.0000	0.0000	2
2016/12/22	AL7T	04/05/2017			Index Future	600.5250		600.5250	600.9260	600.9260	0.067	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
2016/12/22	AL7T	03/08/2017			Index Future	612.4920	612.4920	612.8910	612.8910	0.065	0.0000	0.0000	0
2016/12/22	ALBI	02/02/2017			Index Future	535.1280	535.1280	535.1710	535.1710	0.008	0.0000	0.0000	746
2016/12/22	ALBI	04/05/2017			Index Future	545.4640	545.4640	545.5080	545.5080	0.008	0.0000	0.0000	0
2016/12/22	ALBI	03/08/2017			Index Future	556.3340	556.3340	556.3700	556.3700	0.006	0.0000	0.0000	0
2016/12/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	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
2016/12/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/22	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	EL28	02/02/2017			Bond Future	127.9597	127.9597	127.9497	127.9497	(0.008)	0.0000	0.0000	0
2016/12/22	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	EL28	02/02/2017	135.10	Put	Bond Future	7,140.3300	7.1403	7,150.2900	7.1503	0.139	0	0	0
2016/12/22	EL28	02/02/2017	135.12	Put	Bond Future	7,160.3300	7.1603	7,170.2900	7.1703	0.139	0	0	0
2016/12/22	EL28	02/02/2017	135.11	Put	Bond Future	7,150.3300	7.1503	7,160.2900	7.1603	0.139	0	0	0
2016/12/22	EL28	04/05/2017			Bond Future	128.7554	128.7554	128.7454	128.7454	(0.008)	0.0000	0.0000	0
2016/12/22	EL28	04/05/2017	137.90	Put	Bond Future	9,144.6200	9.1446	9,154.6300	9.1546	0.109	0	0	0
2016/12/22	EL28	04/05/2017	137.92	Put	Bond Future	9,164.6200	9.1646	9,174.6300	9.1746	0.109	0	0	0
2016/12/22	EL28	04/05/2017	137.91	Put	Bond Future	9,154.6200	9.1546	9,164.6300	9.1646	0.109	0	0	0
2016/12/22	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	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
2016/12/22	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	EL28	03/08/2017			Bond Future	131.3289	131.3289	131.3164	131.3164	(0.010)	0.0000	0.0000	0
2016/12/22	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	EL28	03/08/2017	135.16	Put	Bond Future	3,831.1500	3.8312	3,843.6300	3.8436	0.326	0	0	0
2016/12/22	EL28	03/08/2017	135.18	Put	Bond Future	3,851.1500	3.8512	3,863.6300	3.8636	0.324	0	0	0
2016/12/22	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	EL28	03/08/2017	135.17	Put	Bond Future	3,841.1500	3.8412	3,853.6300	3.8536	0.325	0	0	0
2016/12/22	ES33	02/02/2017			Bond Future	10.5957	79.0361	10.5947	79.0423	(0.009)	0.0000	0.0000	8,849
2016/12/22	ES33	02/02/2017	10.59	Put	Bond Future	36.0300	0.0360	29.9100	0.0299	(16.986)	0	0	0
2016/12/22	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	ES33	02/02/2017	10.60	Call	Bond Future	27.0600	0.0271	33.1800	0.0332	22.616	0	0	0
2016/12/22	ES33	02/02/2017	10.61	Call	Bond Future	90.0700	0.0901	96.1900	0.0962	6.795	0	0	0
2016/12/22	ES33	04/05/2017			Bond Future	10.6783	76.7687	10.6773	76.7751	(0.010)	0.0000	0.0000	0
2016/12/22	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	ES33	04/05/2017	10.54	Put	Bond Future	867.9100	0.8679	861.5600	0.8616	(0.732)	0	0	0
2016/12/22	ES33	04/05/2017	10.56	Put	Bond Future	741.4800	0.7415	735.1300	0.7351	(0.856)	0	0	0
2016/12/22	ES33	04/05/2017	10.55	Put	Bond Future	804.6600	0.8047	798.3100	0.7983	(0.789)	0	0	0
2016/12/22	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	ES33	03/08/2017			Bond Future	10.7545	78.2988	10.7537	78.3040	(0.008)	0.0000	0.0000	0
2016/12/22	ES33	03/08/2017	10.53	Put	Bond Future	1,398.1200	1.3981	1,392.9600	1.3930	(0.369)	0	0	0
2016/12/22	ES33	03/08/2017	10.55	Put	Bond Future	1,272.0200	1.2720	1,266.8600	1.2669	(0.406)	0	0	0
2016/12/22	ES33	03/08/2017	10.54	Put	Bond Future	1,335.0300	1.3350	1,329.8700	1.3299	(0.387)	0	0	0
2016/12/22	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	ES42	02/02/2017			Bond Future	10.7233	83.1808	10.7274	83.1507	0.039	0.0000	0.0000	8,777
2016/12/22	ES42	04/05/2017			Bond Future	10.8054	80.5244	10.8097	80.4939	0.040	0.0000	0.0000	0
2016/12/22	ES42	03/08/2017			Bond Future	10.8803	82.1296	10.8849	82.0972	0.042	0.0000	0.0000	0
2016/12/22	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	GOVI	02/02/2017			GOVI	533.0270	533.0270	533.0860	533.0860	0.011	0.0000	0.0000	486
2016/12/22	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	GOVI	02/02/2017	533.32	Put	GOVI	2,930.0000	0.2930	2,340.0000	0.2340	(20.137)	0	0	0
2016/12/22	GOVI	02/02/2017	533.34	Put	GOVI	3,130.0000	0.3130	2,540.0000	0.2540	(18.850)	0	0	0
2016/12/22	GOVI	02/02/2017	533.33	Put	GOVI	3,030.0000	0.3030	2,440.0000	0.2440	(19.472)	0	0	0
2016/12/22	GOVI	04/05/2017			GOVI	543.3220	543.3220	543.3830	543.3830	0.011	0.0000	0.0000	0
2016/12/22	GOVI	04/05/2017	262.19	Call	GOVI	2,811,320.0000	281.1320	2,811,930.0000	281.1930	0.022	0	0	0
2016/12/22	GOVI	04/05/2017	262.20	Call	GOVI	2,811,220.0000	281.1220	2,811,830.0000	281.1830	0.022	0	0	0
2016/12/22	GOVI	04/05/2017	262.18	Call	GOVI	2,811,420.0000	281.1420	2,812,030.0000	281.2030	0.022	0	0	0
2016/12/22	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/22	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	GOVI	03/08/2017			GOVI	554.1490		554.1490	554.2030	554.2030	0.010	0.0000	0.0000	0
2016/12/22	GOVI	03/08/2017	561.11	Put	GOVI	69,610.0000		6.9610	69,070.0000	6.9070	(0.776)	0	0	0
2016/12/22	GOVI	03/08/2017	561.09	Put	GOVI	69,410.0000		6.9410	68,870.0000	6.8870	(0.778)	0	0	0
2016/12/22	GOVI	03/08/2017	561.10	Put	GOVI	69,510.0000		6.9510	68,970.0000	6.8970	(0.777)	0	0	0
2016/12/22	GOVI	03/08/2017	561.09	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	GOVI	03/08/2017	561.10	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	GOVI	03/08/2017	561.11	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/22	IGOV	02/02/2017			Index Future	247.4270		247.4270	247.4030	247.4030	(0.010)	0.0000	0.0000	1,030
2016/12/22	IGOV	04/05/2017			Index Future	252.2210		252.2210	252.1970	252.1970	(0.010)	0.0000	0.0000	0
2016/12/22	IGOV	03/08/2017			Index Future	257.2620		257.2620	257.2330	257.2330	(0.011)	0.0000	0.0000	0
2016/12/22	ILBI	02/02/2017			Index Future	671.8860		671.8860	671.8240	671.8240	(0.009)	0.0000	0.0000	157
2016/12/22	ILBI	04/05/2017			Index Future	684.9150		684.9150	684.8510	684.8510	(0.009)	0.0000	0.0000	0
2016/12/22	ILBI	03/08/2017			Index Future	698.3990		698.3990	698.3330	698.3330	(0.009)	0.0000	0.0000	0
2016/12/22	IS01	16/03/2017			Interest Rate Swap	100.0027		100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2016/12/22	IS01	15/06/2017			Interest Rate Swap	99.6205		99.6205	99.6199	99.6199	(0.001)	0.0000	0.0000	0
2016/12/22	IS01	21/09/2017			Interest Rate Swap	99.6635		99.6635	99.6597	99.6597	(0.004)	0.0000	0.0000	0
2016/12/22	IS01	21/12/2017			Interest Rate Swap	99.9342		99.9342	99.9310	99.9310	(0.003)	0.0000	0.0000	0
2016/12/22	IS01	15/03/2018			Interest Rate Swap	99.9762		99.9762	99.9710	99.9710	(0.005)	0.0000	0.0000	0
2016/12/22	IS02	18/12/2017			Interest Rate Swap	99.9591		99.9591	99.9557	99.9557	(0.003)	0.0000	0.0000	0
2016/12/22	IS02	16/03/2018			Interest Rate Swap	99.2628		99.2628	99.2574	99.2574	(0.005)	0.0000	0.0000	0
2016/12/22	IS02	15/06/2018			Interest Rate Swap	98.9523		98.9523	98.9436	98.9436	(0.009)	0.0000	0.0000	0
2016/12/22	IS02	21/09/2018			Interest Rate Swap	99.0463		99.0463	99.0337	99.0337	(0.013)	0.0000	0.0000	0
2016/12/22	IS02	21/12/2018			Interest Rate Swap	99.5700		99.5700	99.5600	99.5600	(0.010)	0.0000	0.0000	0
2016/12/22	IS02	15/03/2019			Interest Rate Swap	100.0994		100.0994	100.0927	100.0927	(0.007)	0.0000	0.0000	0
2016/12/22	IS05	17/12/2020			Interest Rate Swap	98.2237		98.2237	98.1698	98.1698	(0.055)	0.0000	0.0000	0
2016/12/22	IS05	16/03/2021			Interest Rate Swap	97.6052		97.6052	97.5487	97.5487	(0.058)	0.0000	0.0000	0
2016/12/22	IS05	15/06/2021			Interest Rate Swap	96.9556		96.9556	96.9001	96.9001	(0.057)	0.0000	0.0000	0
2016/12/22	IS05	21/09/2021			Interest Rate Swap	97.2817		97.2817	97.2289	97.2289	(0.054)	0.0000	0.0000	0
2016/12/22	IS05	21/12/2021			Interest Rate Swap	99.5708		99.5708	99.5194	99.5194	(0.052)	0.0000	0.0000	50
2016/12/22	IS05	15/03/2022			Interest Rate Swap	99.8193		99.8193	99.7674	99.7674	(0.052)	0.0000	0.0000	0
2016/12/22	IS10	17/12/2025			Interest Rate Swap	99.2445		99.2445	99.1360	99.1360	(0.109)	0.0000	0.0000	0
2016/12/22	IS10	16/03/2026			Interest Rate Swap	96.4042		96.4042	96.2887	96.2887	(0.120)	0.0000	0.0000	0
2016/12/22	IS10	15/06/2026			Interest Rate Swap	95.2510		95.2510	95.1292	95.1292	(0.128)	0.0000	0.0000	0
2016/12/22	IS10	21/09/2026			Interest Rate Swap	97.4049		97.4049	97.2786	97.2786	(0.130)	0.0000	0.0000	0
2016/12/22	IS10	21/12/2026			Interest Rate Swap	101.1069		101.1069	100.9785	100.9785	(0.127)	0.0000	0.0000	0
2016/12/22	IS10	15/03/2027			Interest Rate Swap	99.7615		99.7615	99.6287	99.6287	(0.133)	0.0000	0.0000	0
2016/12/22	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
2016/12/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/12/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/22	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/12/22	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/12/22	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	1,000
2016/12/22	JBAF	19/04/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/12/22	JBAF	17/05/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/12/22	JBAF	21/06/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/12/22	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/12/22	JBAF	20/12/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/12/22	JBAF	20/03/2018			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/12/22	JBAF	20/06/2018			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/12/22	JBAF	19/09/2018			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/12/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/22	R023	02/02/2017	8.85	Call	Bond Future	1,242.0900	1.2421	1,262.2000	1.2622	1.619	0	0	0
2016/12/22	R023	02/02/2017			Bond Future	8.7121	98.9616	8.7012	99.0105	(0.125)	0.0000	0.0000	19,260
2016/12/22	R023	02/02/2017	8.86	Call	Bond Future	1,269.7400	1.2697	1,290.2700	1.2903	1.617	0	0	0
2016/12/22	R023	02/02/2017	8.84	Put	Bond Future	640.7800	0.6408	611.5500	0.6116	(4.562)	0	0	0
2016/12/22	R023	02/02/2017	8.86	Put	Bond Future	606.4300	0.6064	578.0400	0.5780	(4.681)	0	0	0
2016/12/22	R023	02/02/2017	8.84	Call	Bond Future	1,214.7600	1.2148	1,234.4500	1.2344	1.621	0	0	0
2016/12/22	R023	02/02/2017	8.85	Put	Bond Future	623.4300	0.6234	594.6200	0.5946	(4.621)	0	0	0
2016/12/22	R023	04/05/2017	8.61	Call	Bond Future	1,247.4200	1.2474	1,263.8900	1.2639	1.320	0	0	0
2016/12/22	R023	04/05/2017			Bond Future	8.7580	96.9402	8.7465	96.9902	(0.131)	0.0000	0.0000	0
2016/12/22	R023	04/05/2017	8.59	Call	Bond Future	1,208.9800	1.2090	1,225.0300	1.2250	1.328	0	0	0
2016/12/22	R023	04/05/2017	8.60	Call	Bond Future	1,228.1100	1.2281	1,244.3700	1.2444	1.324	0	0	0
2016/12/22	R023	04/05/2017	8.59	Put	Bond Future	1,943.8900	1.9439	1,909.9700	1.9100	(1.745)	0	0	0
2016/12/22	R023	04/05/2017	8.61	Put	Bond Future	1,894.4500	1.8944	1,860.9500	1.8609	(1.768)	0	0	0
2016/12/22	R023	04/05/2017	8.60	Put	Bond Future	1,919.0700	1.9191	1,885.3600	1.8854	(1.757)	0	0	0
2016/12/22	R023	03/08/2017	8.60	Put	Bond Future	2,399.6300	2.3996	2,367.9500	2.3679	(1.320)	0	0	0
2016/12/22	R023	03/08/2017			Bond Future	8.7924	98.8721	8.7806	98.9215	(0.134)	0.0000	0.0000	0
2016/12/22	R023	03/08/2017	8.59	Put	Bond Future	2,423.5400	2.4235	2,391.7100	2.3917	(1.313)	0	0	0
2016/12/22	R023	03/08/2017	8.60	Call	Bond Future	1,586.4300	1.5864	1,604.1400	1.6041	1.116	0	0	0
2016/12/22	R023	03/08/2017	8.58	Call	Bond Future	1,549.0600	1.5491	1,566.4500	1.5665	1.123	0	0	0
2016/12/22	R023	03/08/2017	8.59	Call	Bond Future	1,567.8300	1.5678	1,585.3900	1.5854	1.120	0	0	0
2016/12/22	R023	03/08/2017	8.58	Put	Bond Future	2,447.3100	2.4473	2,415.3100	2.4153	(1.308)	0	0	0
2016/12/22	R035	02/02/2017			Bond Future	9.6421	97.4091	9.6414	97.4143	(0.007)	0.0000	0.0000	7,194
2016/12/22	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R035	02/02/2017	9.50	Put	Bond Future	1,155.0100	1.1550	1,149.8500	1.1498	(0.447)	0	0	0
2016/12/22	R035	02/02/2017	9.51	Put	Bond Future	1,073.0000	1.0730	1,067.8400	1.0678	(0.481)	0	0	0
2016/12/22	R035	02/02/2017	9.52	Put	Bond Future	991.0900	0.9911	985.9300	0.9859	(0.521)	0	0	0
2016/12/22	R035	02/02/2017	9.52	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
2016/12/22	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R035	04/05/2017	9.55	Put	Bond Future	1,150.7300	1.1507	1,145.4000	1.1454	(0.463)	0	0	0
2016/12/22	R035	04/05/2017			Bond Future	9.6932	94.7870	9.6925	94.7923	(0.007)	0.0000	0.0000	0
2016/12/22	R035	04/05/2017	9.54	Put	Bond Future	1,231.9200	1.2319	1,226.5900	1.2266	(0.433)	0	0	0
2016/12/22	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R035	04/05/2017	9.53	Put	Bond Future	1,313.2200	1.3132	1,307.8900	1.3079	(0.406)	0	0	0
2016/12/22	R035	03/08/2017			Bond Future	9.7382	96.6760	9.7377	96.6800	(0.005)	0.0000	0.0000	0
2016/12/22	R035	03/08/2017	9.50	Put	Bond Future	1,905.4800	1.9055	1,901.5400	1.9015	(0.207)	0	0	0
2016/12/22	R035	03/08/2017	9.52	Put	Bond Future	1,743.2100	1.7432	1,739.2700	1.7393	(0.226)	0	0	0
2016/12/22	R035	03/08/2017	9.51	Put	Bond Future	1,824.2900	1.8243	1,820.3500	1.8203	(0.216)	0	0	0
2016/12/22	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R186	02/02/2017	8.00	Put	Bond Future	7,153.4500	7.1535	7,079.2200	7.0792	(1.038)	0	0	0
2016/12/22	R186	02/02/2017	9.40	Call	Bond Future	3,196.9900	3.1970	3,242.8100	3.2428	1.433	0	0	0
2016/12/22	R186	02/02/2017	8.81	Put	Bond Future	2,135.0500	2.1350	2,072.9600	2.0730	(2.908)	0	0	0
2016/12/22	R186	02/02/2017	9.10	Put	Bond Future	1,079.2800	1.0793	1,033.0400	1.0330	(4.284)	0	0	2,546
2016/12/22	R186	02/02/2017			Bond Future	8.9940	111.0787	8.9833	111.1524	(0.119)	0.0000	0.0000	116,807
2016/12/22	R186	02/02/2017	9.50	Call	Bond Future	3,732.0700	3.7321	3,783.3000	3.7833	1.373	0	0	0
2016/12/22	R186	02/02/2017	8.43	Put	Bond Future	4,198.3500	4.1983	4,125.7300	4.1257	(1.730)	0	0	0
2016/12/22	R186	02/02/2017	8.80	Put	Bond Future	2,180.0400	2.1800	2,117.5200	2.1175	(2.868)	0	0	0
2016/12/22	R186	02/02/2017	8.87	Call	Bond Future	1,020.4000	1.0204	1,034.9000	1.0349	1.421	0	0	0
2016/12/22	R186	02/02/2017	8.90	Put	Bond Future	1,755.5700	1.7556	1,697.8200	1.6978	(3.290)	0	0	750
2016/12/22	R186	02/02/2017	8.00	Call	Bond Future	27.8100	0.0278	27.3400	0.0273	(1.690)	0	0	7,000
2016/12/22	R186	02/02/2017	8.60	Call	Bond Future	438.0000	0.4380	442.3200	0.4423	0.986	0	0	7,000
2016/12/22	R186	02/02/2017	8.81	Call	Bond Future	860.8600	0.8609	872.5300	0.8725	1.356	0	0	0
2016/12/22	R186	02/02/2017	8.37	Call	Bond Future	178.0100	0.1780	178.5100	0.1785	0.281	0	0	500
2016/12/22	R186	02/02/2017	8.62	Put	Bond Future	3,080.5800	3.0806	3,011.6800	3.0117	(2.237)	0	0	0
2016/12/22	R186	02/02/2017	8.79	Call	Bond Future	811.7000	0.8117	822.5100	0.8225	1.332	0	0	0
2016/12/22	R186	02/02/2017	8.95	Call	Bond Future	1,261.5800	1.2616	1,280.2700	1.2803	1.481	0	0	0
2016/12/22	R186	02/02/2017	9.02	Call	Bond Future	1,499.9100	1.4999	1,522.6100	1.5226	1.513	0	0	0
2016/12/22	R186	02/02/2017	8.87	Put	Bond Future	1,876.9400	1.8769	1,817.6800	1.8177	(3.157)	0	0	500
2016/12/22	R186	02/02/2017	9.50	Put	Bond Future	328.5500	0.3285	306.0200	0.3060	(6.857)	0	0	13,500
2016/12/22	R186	02/02/2017	8.43	Call	Bond Future	229.1500	0.2291	230.2900	0.2303	0.497	0	0	750
2016/12/22	R186	02/02/2017	8.80	Call	Bond Future	836.0300	0.8360	847.2700	0.8473	1.344	0	0	0
2016/12/22	R186	02/02/2017	8.90	Call	Bond Future	1,107.0700	1.1071	1,123.0800	1.1231	1.446	0	0	0
2016/12/22	R186	02/02/2017	9.40	Put	Bond Future	454.6800	0.4547	426.7400	0.4267	(6.145)	0	0	750
2016/12/22	R186	02/02/2017	9.10	Call	Bond Future	1,804.2800	1.8043	1,831.8000	1.8318	1.525	0	0	0
2016/12/22	R186	02/02/2017	8.37	Put	Bond Future	4,580.7400	4.5807	4,507.4800	4.5075	(1.599)	0	0	0
2016/12/22	R186	02/02/2017	8.60	Put	Bond Future	3,190.8000	3.1908	3,121.3600	3.1214	(2.176)	0	0	0
2016/12/22	R186	02/02/2017	8.62	Call	Bond Future	469.7400	0.4697	474.6000	0.4746	1.035	0	0	500
2016/12/22	R186	02/02/2017	8.79	Put	Bond Future	2,225.5800	2.2256	2,162.6300	2.1626	(2.828)	0	0	0
2016/12/22	R186	02/02/2017	8.95	Put	Bond Future	1,564.5300	1.5645	1,509.4600	1.5095	(3.520)	0	0	2,546
2016/12/22	R186	02/02/2017	9.02	Put	Bond Future	1,321.5300	1.3215	1,270.4700	1.2705	(3.864)	0	0	500
2016/12/22	R186	04/05/2017			Bond Future	9.0423	113.2236	9.0311	113.2989	(0.124)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/22	R186	04/05/2017	8.89	Put	Bond Future	3,022.0400	3.0220	2,971.2800	2.9713	(1.680)	0	0	0
2016/12/22	R186	04/05/2017	8.91	Put	Bond Future	2,945.7600	2.9458	2,895.6300	2.8956	(1.702)	0	0	0
2016/12/22	R186	04/05/2017	8.90	Put	Bond Future	2,983.7400	2.9837	2,933.2900	2.9333	(1.691)	0	0	0
2016/12/22	R186	04/05/2017	8.91	Call	Bond Future	2,051.3400	2.0513	2,076.5000	2.0765	1.227	0	0	0
2016/12/22	R186	04/05/2017	8.89	Call	Bond Future	1,991.5300	1.9915	2,016.0600	2.0161	1.232	0	0	0
2016/12/22	R186	04/05/2017	8.90	Call	Bond Future	2,021.3000	2.0213	2,046.1400	2.0461	1.229	0	0	0
2016/12/22	R186	03/08/2017	8.93	Put	Bond Future	3,743.8100	3.7438	3,696.6800	3.6967	(1.259)	0	0	0
2016/12/22	R186	03/08/2017			Bond Future	9.0819	110.1750	9.0705	110.2500	(0.125)	0.0000	0.0000	0
2016/12/22	R186	03/08/2017	8.92	Put	Bond Future	3,780.1500	3.7801	3,732.7900	3.7328	(1.253)	0	0	0
2016/12/22	R186	03/08/2017	8.91	Call	Bond Future	2,677.4300	2.6774	2,704.8600	2.7049	1.024	0	0	0
2016/12/22	R186	03/08/2017	8.93	Call	Bond Future	2,737.5800	2.7376	2,765.4800	2.7655	1.019	0	0	0
2016/12/22	R186	03/08/2017	8.92	Call	Bond Future	2,707.2300	2.7072	2,734.9000	2.7349	1.022	0	0	0
2016/12/22	R186	03/08/2017	8.91	Put	Bond Future	3,817.0900	3.8171	3,769.4900	3.7695	(1.247)	0	0	0
2016/12/22	R197	02/02/2017			Bond Future	295.0615	295.0615	295.0330	295.0330	(0.010)	0.0000	0.0000	1,246
2016/12/22	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R197	02/02/2017	302.57	Put	Bond Future	7,508.4800	7.5085	7,537.0300	7.5370	0.380	0	0	0
2016/12/22	R197	02/02/2017	302.59	Put	Bond Future	7,528.4800	7.5285	7,557.0300	7.5570	0.379	0	0	0
2016/12/22	R197	02/02/2017	302.58	Put	Bond Future	7,518.4800	7.5185	7,547.0300	7.5470	0.380	0	0	0
2016/12/22	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R197	04/05/2017	308.58	Put	Bond Future	7,802.6900	7.8027	7,831.5400	7.8315	0.370	0	0	0
2016/12/22	R197	04/05/2017			Bond Future	300.7773	300.7773	300.7485	300.7485	(0.010)	0.0000	0.0000	0
2016/12/22	R197	04/05/2017	308.60	Put	Bond Future	7,822.6900	7.8227	7,851.5400	7.8515	0.369	0	0	0
2016/12/22	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R197	04/05/2017	308.59	Put	Bond Future	7,812.6900	7.8127	7,841.5400	7.8415	0.369	0	0	0
2016/12/22	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R197	03/08/2017			Bond Future	299.8850	299.8850	299.8508	299.8508	(0.011)	0.0000	0.0000	0
2016/12/22	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R197	03/08/2017	308.05	Put	Bond Future	8,165.0000	8.1650	8,199.2500	8.1992	0.419	0	0	0
2016/12/22	R197	03/08/2017	308.07	Put	Bond Future	8,185.0000	8.1850	8,219.2500	8.2192	0.418	0	0	0
2016/12/22	R197	03/08/2017	308.06	Put	Bond Future	8,175.0000	8.1750	8,209.2500	8.2092	0.419	0	0	0
2016/12/22	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R202	02/02/2017			Bond Future	242.9194	242.9194	242.8962	242.8962	(0.010)	0.0000	0.0000	36,370
2016/12/22	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R202	02/02/2017	251.72	Put	Bond Future	8,800.6000	8.8006	8,823.7800	8.8238	0.263	0	0	0
2016/12/22	R202	02/02/2017	251.74	Put	Bond Future	8,820.6000	8.8206	8,843.7800	8.8438	0.263	0	0	0
2016/12/22	R202	02/02/2017	251.73	Put	Bond Future	8,810.6000	8.8106	8,833.7800	8.8338	0.263	0	0	0
2016/12/22	R202	04/05/2017	256.73	Put	Bond Future	9,104.7700	9.1048	9,128.2600	9.1283	0.258	0	0	0
2016/12/22	R202	04/05/2017			Bond Future	247.6252	247.6252	247.6017	247.6017	(0.009)	0.0000	0.0000	0
2016/12/22	R202	04/05/2017	256.72	Put	Bond Future	9,094.7700	9.0948	9,118.2600	9.1183	0.258	0	0	0
2016/12/22	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R202	04/05/2017	256.71	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
2016/12/22	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R202	04/05/2017	256.71	Put	Bond Future	9,084.7700	9.0848	9,108.2600	9.1083	0.259	0	0	0
2016/12/22	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R202	03/08/2017			Bond Future	248.9071	248.9071	248.8792	248.8792	(0.011)	0.0000	0.0000	0
2016/12/22	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R202	03/08/2017	258.35	Put	Bond Future	9,442.9500	9.4429	9,470.8400	9.4708	0.295	0	0	0
2016/12/22	R202	03/08/2017	258.37	Put	Bond Future	9,462.9500	9.4629	9,490.8400	9.4908	0.295	0	0	0
2016/12/22	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R202	03/08/2017	258.36	Put	Bond Future	9,452.9500	9.4529	9,480.8400	9.4808	0.295	0	0	0
2016/12/22	R203	02/02/2017	7.70	Call	Bond Future	60.3300	0.0603	62.2200	0.0622	3.133	0	0	0
2016/12/22	R203	02/02/2017	7.71	Put	Bond Future	118.2800	0.1183	112.9700	0.1130	(4.489)	0	0	0
2016/12/22	R203	02/02/2017			Bond Future	7.8063	103.5469	7.7937	103.5542	(0.161)	0.0000	0.0000	27,216
2016/12/22	R203	02/02/2017	7.71	Call	Bond Future	62.6100	0.0626	64.5700	0.0646	3.130	0	0	0
2016/12/22	R203	02/02/2017	7.72	Call	Bond Future	65.0900	0.0651	67.1200	0.0671	3.119	0	0	0
2016/12/22	R203	02/02/2017	7.70	Put	Bond Future	121.7800	0.1218	116.4000	0.1164	(4.418)	0	0	0
2016/12/22	R203	02/02/2017	7.72	Put	Bond Future	114.9700	0.1150	109.7300	0.1097	(4.558)	0	0	0
2016/12/22	R203	04/05/2017	6.91	Call	Bond Future	13.9600	0.0140	14.7200	0.0147	5.444	0	0	0
2016/12/22	R203	04/05/2017	6.92	Put	Bond Future	280.2300	0.2802	273.5000	0.2735	(2.402)	0	0	0
2016/12/22	R203	04/05/2017			Bond Future	7.6798	101.3735	7.6582	101.3810	(0.281)	0.0000	0.0000	0
2016/12/22	R203	04/05/2017	6.92	Call	Bond Future	14.5200	0.0145	15.3000	0.0153	5.372	0	0	0
2016/12/22	R203	04/05/2017	6.93	Call	Bond Future	14.9600	0.0150	15.7700	0.0158	5.414	0	0	0
2016/12/22	R203	04/05/2017	6.91	Put	Bond Future	283.1800	0.2832	276.4300	0.2764	(2.384)	0	0	0
2016/12/22	R203	04/05/2017	6.93	Put	Bond Future	277.1600	0.2772	270.4600	0.2705	(2.417)	0	0	0
2016/12/22	R203	03/08/2017	4.89	Call	Bond Future	52.2800	0.0523	52.1900	0.0522	(0.172)	0	0	0
2016/12/22	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/22	R203	03/08/2017	4.87	Call	Bond Future	51.0000	0.0510	50.9200	0.0509	(0.157)	0	0	0
2016/12/22	R203	03/08/2017	4.88	Call	Bond Future	51.6400	0.0516	51.5500	0.0516	(0.174)	0	0	0
2016/12/22	R203	03/08/2017	4.87	Put	Bond Future	28.8800	0.0289	28.8000	0.0288	(0.277)	0	0	0
2016/12/22	R203	03/08/2017	4.89	Put	Bond Future	28.0100	0.0280	27.9200	0.0279	(0.321)	0	0	0
2016/12/22	R203	03/08/2017	4.88	Put	Bond Future	28.4400	0.0284	28.3500	0.0284	(0.316)	0	0	0
2016/12/22	R204	02/02/2017	8.28	Call	Bond Future	570.3500	0.5703	582.2000	0.5822	2.078	0	0	0
2016/12/22	R204	02/02/2017			Bond Future	8.0047	101.0318	7.9935	101.0508	(0.139)	0.0000	0.0000	30,150
2016/12/22	R204	02/02/2017	8.29	Call	Bond Future	583.2400	0.5832	595.2800	0.5953	2.064	0	0	0
2016/12/22	R204	02/02/2017	8.30	Call	Bond Future	596.2500	0.5963	608.4700	0.6085	2.049	0	0	0
2016/12/22	R204	02/02/2017	8.28	Put	Bond Future	102.1800	0.1022	95.0600	0.0951	(6.968)	0	0	0
2016/12/22	R204	02/02/2017	8.30	Put	Bond Future	94.1900	0.0942	87.4400	0.0874	(7.166)	0	0	0
2016/12/22	R204	02/02/2017	8.29	Put	Bond Future	98.1200	0.0981	91.1900	0.0912	(7.063)	0	0	0
2016/12/22	R204	04/05/2017	7.90	Put	Bond Future	538.2300	0.5382	525.5600	0.5256	(2.354)	0	0	0
2016/12/22	R204	04/05/2017			Bond Future	8.0389	102.9828	8.0258	103.0022	(0.162)	0.0000	0.0000	0
2016/12/22	R204	04/05/2017	7.92	Put	Bond Future	521.5800	0.5216	509.1200	0.5091	(2.389)	0	0	0
2016/12/22	R204	04/05/2017	7.90	Call	Bond Future	330.9500	0.3309	337.7000	0.3377	2.040	0	0	0
2016/12/22	R204	04/05/2017	7.91	Put	Bond Future	529.8600	0.5299	517.3000	0.5173	(2.370)	0	0	0
2016/12/22	R204	04/05/2017	7.91	Call	Bond Future	337.5300	0.3375	344.3900	0.3444	2.032	0	0	0
2016/12/22	R204	04/05/2017	7.92	Call	Bond Future	344.1900	0.3442	351.1500	0.3512	2.022	0	0	0
2016/12/22	R204	03/08/2017	7.77	Put	Bond Future	686.2700	0.6863	674.2900	0.6743	(1.746)	0	0	0
2016/12/22	R204	03/08/2017			Bond Future	8.0321	100.9931	8.0178	101.0113	(0.178)	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
2016/12/22	R204	03/08/2017	7.76	Put	Bond Future	693.7600	0.6938	681.7100	0.6817	(1.737)	0	0	0
2016/12/22	R204	03/08/2017	7.75	Call	Bond Future	341.0600	0.3411	347.1100	0.3471	1.774	0	0	0
2016/12/22	R204	03/08/2017	7.76	Call	Bond Future	346.3100	0.3463	352.4400	0.3524	1.770	0	0	0
2016/12/22	R204	03/08/2017	7.77	Call	Bond Future	351.6100	0.3516	357.8100	0.3578	1.763	0	0	0
2016/12/22	R204	03/08/2017	7.75	Put	Bond Future	701.3100	0.7013	689.1800	0.6892	(1.730)	0	0	0
2016/12/22	R207	02/02/2017	9.24	Call	Bond Future	2,537.5500	2.5375	2,564.3400	2.5643	1.056	0	0	0
2016/12/22	R207	02/02/2017			Bond Future	8.2200	97.9669	8.2091	97.9944	(0.132)	0.0000	0.0000	74,783
2016/12/22	R207	02/02/2017	8.91	Call	Bond Future	1,750.4800	1.7505	1,774.9500	1.7750	1.398	0	0	62
2016/12/22	R207	02/02/2017	9.22	Call	Bond Future	2,489.2500	2.4893	2,515.9700	2.5160	1.073	0	0	0
2016/12/22	R207	02/02/2017	9.23	Call	Bond Future	2,513.4000	2.5134	2,540.1600	2.5402	1.065	0	0	0
2016/12/22	R207	02/02/2017	8.91	Put	Bond Future	27.9100	0.0279	24.9100	0.0249	(10.749)	0	0	0
2016/12/22	R207	02/02/2017	9.22	Put	Bond Future	5.0900	0.0051	4.3400	0.0043	(14.735)	0	0	0
2016/12/22	R207	02/02/2017	9.24	Put	Bond Future	4.5200	0.0045	3.8400	0.0038	(15.044)	0	0	0
2016/12/22	R207	02/02/2017	9.23	Put	Bond Future	4.8000	0.0048	4.0900	0.0041	(14.792)	0	0	0
2016/12/22	R207	04/05/2017	8.21	Put	Bond Future	771.4600	0.7715	754.1100	0.7541	(2.249)	0	0	0
2016/12/22	R207	04/05/2017			Bond Future	8.2680	99.8588	8.2560	99.8869	(0.146)	0.0000	0.0000	0
2016/12/22	R207	04/05/2017	8.22	Call	Bond Future	647.2200	0.6472	658.1300	0.6581	1.686	0	0	0
2016/12/22	R207	04/05/2017	8.20	Call	Bond Future	624.9800	0.6250	635.6100	0.6356	1.701	0	0	0
2016/12/22	R207	04/05/2017	8.21	Call	Bond Future	636.0400	0.6360	646.8100	0.6468	1.693	0	0	0
2016/12/22	R207	04/05/2017	8.20	Put	Bond Future	783.7600	0.7838	766.2700	0.7663	(2.232)	0	0	0
2016/12/22	R207	04/05/2017	8.22	Put	Bond Future	759.3000	0.7593	742.0900	0.7421	(2.267)	0	0	0
2016/12/22	R207	03/08/2017	8.19	Call	Bond Future	777.0500	0.7770	787.7200	0.7877	1.373	0	0	51
2016/12/22	R207	03/08/2017			Bond Future	8.2940	98.2047	8.2814	98.2318	(0.153)	0.0000	0.0000	0
2016/12/22	R207	03/08/2017	8.39	Put	Bond Future	793.1600	0.7932	778.8400	0.7788	(1.805)	0	0	0
2016/12/22	R207	03/08/2017	8.41	Put	Bond Future	774.6200	0.7746	760.5000	0.7605	(1.823)	0	0	0
2016/12/22	R207	03/08/2017	8.19	Put	Bond Future	999.4400	0.9994	983.0600	0.9831	(1.639)	0	0	0
2016/12/22	R207	03/08/2017	8.40	Put	Bond Future	783.8500	0.7839	769.6300	0.7696	(1.814)	0	0	0
2016/12/22	R207	03/08/2017	8.41	Call	Bond Future	1,021.7300	1.0217	1,034.6600	1.0347	1.266	0	0	0
2016/12/22	R207	03/08/2017	8.39	Call	Bond Future	997.7100	0.9977	1,010.4400	1.0104	1.276	0	0	0
2016/12/22	R207	03/08/2017	8.40	Call	Bond Future	1,009.6800	1.0097	1,022.5100	1.0225	1.271	0	0	0
2016/12/22	R208	02/02/2017			Bond Future	8.3789	96.7924	8.3681	96.8284	(0.129)	0.0000	0.0000	29,322
2016/12/22	R208	02/02/2017	8.64	Call	Bond Future	1,137.2500	1.1372	1,157.1800	1.1572	1.752	0	0	0
2016/12/22	R208	02/02/2017	8.63	Put	Bond Future	283.7300	0.2837	267.2900	0.2673	(5.794)	0	0	0
2016/12/22	R208	02/02/2017	8.65	Put	Bond Future	265.2600	0.2653	249.4900	0.2495	(5.945)	0	0	0
2016/12/22	R208	02/02/2017	8.64	Put	Bond Future	274.4300	0.2744	258.3300	0.2583	(5.867)	0	0	0
2016/12/22	R208	02/02/2017	8.65	Call	Bond Future	1,160.9400	1.1609	1,181.2000	1.1812	1.745	0	0	0
2016/12/22	R208	02/02/2017	8.63	Call	Bond Future	1,113.6800	1.1137	1,133.2700	1.1333	1.759	0	0	0
2016/12/22	R208	04/05/2017	8.39	Call	Bond Future	961.2300	0.9612	975.6100	0.9756	1.496	0	0	0
2016/12/22	R208	04/05/2017			Bond Future	8.4205	95.2586	8.4088	95.2955	(0.139)	0.0000	0.0000	0
2016/12/22	R208	04/05/2017	8.37	Call	Bond Future	930.3200	0.9303	944.3400	0.9443	1.507	0	0	0
2016/12/22	R208	04/05/2017	8.38	Call	Bond Future	945.7000	0.9457	959.9000	0.9599	1.502	0	0	0
2016/12/22	R208	04/05/2017	8.37	Put	Bond Future	1,089.6300	1.0896	1,066.8300	1.0668	(2.092)	0	0	0
2016/12/22	R208	04/05/2017	8.39	Put	Bond Future	1,057.3600	1.0574	1,034.9200	1.0349	(2.122)	0	0	0
2016/12/22	R208	04/05/2017	8.38	Put	Bond Future	1,073.4100	1.0734	1,050.7900	1.0508	(2.107)	0	0	0
2016/12/22	R208	03/08/2017	8.32	Call	Bond Future	1,102.6200	1.1026	1,116.4200	1.1164	1.252	0	0	0
2016/12/22	R208	03/08/2017			Bond Future	8.4456	97.1572	8.4336	97.1932	(0.143)	0.0000	0.0000	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
2016/12/22	R208	03/08/2017	8.30	Call	Bond Future	1,074.8200		1.0748	1,088.3700	1.0884	1.261	0	0	0
2016/12/22	R208	03/08/2017	8.31	Call	Bond Future	1,088.6700		1.0887	1,102.3400	1.1023	1.256	0	0	0
2016/12/22	R208	03/08/2017	8.30	Put	Bond Future	1,510.6300		1.5106	1,488.1800	1.4882	(1.486)	0	0	0
2016/12/22	R208	03/08/2017	8.32	Put	Bond Future	1,478.4400		1.4784	1,456.2400	1.4562	(1.502)	0	0	0
2016/12/22	R208	03/08/2017	8.31	Put	Bond Future	1,494.4800		1.4945	1,472.1500	1.4722	(1.494)	0	0	0
2016/12/22	R209	02/02/2017	9.55	Put	Bond Future	1,593.8000		1.5938	1,574.6500	1.5747	(1.202)	0	0	0
2016/12/22	R209	02/02/2017			Bond Future	9.5831		73.2325	9.5825	73.2362	(0.006)	0.0000	0.0000	66,512
2016/12/22	R209	02/02/2017	9.54	Put	Bond Future	1,629.2900		1.6293	1,610.1400	1.6101	(1.175)	0	0	0
2016/12/22	R209	02/02/2017	9.55	Call	Bond Future	1,370.7100		1.3707	1,355.2000	1.3552	(1.132)	0	0	0
2016/12/22	R209	02/02/2017	9.53	Call	Bond Future	1,306.7600		1.3068	1,291.2600	1.2913	(1.186)	0	0	0
2016/12/22	R209	02/02/2017	9.54	Call	Bond Future	1,338.5100		1.3385	1,323.0000	1.3230	(1.159)	0	0	0
2016/12/22	R209	02/02/2017	9.53	Put	Bond Future	1,665.3200		1.6653	1,646.1800	1.6462	(1.149)	0	0	0
2016/12/22	R209	04/05/2017	9.48	Put	Bond Future	3,168.2400		3.1682	3,156.4600	3.1565	(0.372)	0	0	0
2016/12/22	R209	04/05/2017			Bond Future	9.6294		71.4959	9.6288	71.4997	(0.006)	0.0000	0.0000	0
2016/12/22	R209	04/05/2017	9.47	Put	Bond Future	3,207.1600		3.2072	3,195.3700	3.1954	(0.368)	0	0	0
2016/12/22	R209	04/05/2017	9.46	Call	Bond Future	2,102.3900		2.1024	2,094.4000	2.0944	(0.380)	0	0	0
2016/12/22	R209	04/05/2017	9.47	Call	Bond Future	2,131.6200		2.1316	2,123.6300	2.1236	(0.375)	0	0	0
2016/12/22	R209	04/05/2017	9.48	Call	Bond Future	2,160.9000		2.1609	2,152.9200	2.1529	(0.369)	0	0	0
2016/12/22	R209	04/05/2017	9.46	Put	Bond Future	3,246.2300		3.2462	3,234.4400	3.2344	(0.363)	0	0	0
2016/12/22	R209	03/08/2017			Bond Future	9.6696		72.9209	9.6691	72.9236	(0.004)	0.0000	0.0000	0
2016/12/22	R209	03/08/2017	9.44	Call	Bond Future	2,754.4400		2.7544	2,748.0700	2.7481	(0.231)	0	0	0
2016/12/22	R209	03/08/2017	9.43	Put	Bond Future	4,338.1000		4.3381	4,329.0200	4.3290	(0.209)	0	0	0
2016/12/22	R209	03/08/2017	9.45	Put	Bond Future	4,259.2300		4.2592	4,250.1500	4.2501	(0.213)	0	0	0
2016/12/22	R209	03/08/2017	9.44	Put	Bond Future	4,298.5300		4.2985	4,289.4500	4.2894	(0.211)	0	0	0
2016/12/22	R209	03/08/2017	9.45	Call	Bond Future	2,783.4500		2.7835	2,777.0800	2.7771	(0.229)	0	0	0
2016/12/22	R209	03/08/2017	9.43	Call	Bond Future	2,725.5900		2.7256	2,719.2200	2.7192	(0.234)	0	0	0
2016/12/22	R210	02/02/2017	190.85	Put	Bond Future	5,009.5500		5.0095	5,027.5600	5.0276	0.360	0	0	0
2016/12/22	R210	02/02/2017			Bond Future	185.8404		185.8404	185.8224	185.8224	(0.010)	0.0000	0.0000	1,885
2016/12/22	R210	02/02/2017	190.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R210	02/02/2017	190.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R210	02/02/2017	190.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R210	02/02/2017	190.84	Put	Bond Future	4,999.5500		4.9995	5,017.5600	5.0176	0.360	0	0	0
2016/12/22	R210	02/02/2017	190.86	Put	Bond Future	5,019.5500		5.0195	5,037.5600	5.0376	0.359	0	0	0
2016/12/22	R210	04/05/2017			Bond Future	187.1228		187.1228	187.1045	187.1045	(0.010)	0.0000	0.0000	0
2016/12/22	R210	04/05/2017	192.31	Put	Bond Future	5,187.2500		5.1873	5,205.5000	5.2055	0.352	0	0	0
2016/12/22	R210	04/05/2017	192.33	Put	Bond Future	5,207.2500		5.2073	5,225.5000	5.2255	0.350	0	0	0
2016/12/22	R210	04/05/2017	192.32	Put	Bond Future	5,197.2500		5.1973	5,215.5000	5.2155	0.351	0	0	0
2016/12/22	R210	04/05/2017	192.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R210	04/05/2017	192.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R210	04/05/2017	192.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R210	03/08/2017	196.29	Put	Bond Future	5,427.4800		5.4275	5,448.9200	5.4489	0.395	0	0	0
2016/12/22	R210	03/08/2017			Bond Future	190.8625		190.8625	190.8411	190.8411	(0.011)	0.0000	0.0000	0
2016/12/22	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R210	03/08/2017	196.28	Put	Bond Future	5,417.4800		5.4175	5,438.9200	5.4389	0.396	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
2016/12/22	R210	03/08/2017	196.30	Put	Bond Future	5,437.4800	5.4375	5,458.9200	5.4589	0.394	0	0	0
2016/12/22	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R212	02/02/2017			Bond Future	146.0702	146.0702	146.0557	146.0557	(0.010)	0.0000	0.0000	3,380
2016/12/22	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R212	02/02/2017	149.27	Put	Bond Future	3,199.8200	3.1998	3,214.2600	3.2143	0.451	0	0	0
2016/12/22	R212	02/02/2017	149.29	Put	Bond Future	3,219.8200	3.2198	3,234.2600	3.2343	0.448	0	0	0
2016/12/22	R212	02/02/2017	149.28	Put	Bond Future	3,209.8200	3.2098	3,224.2600	3.2243	0.450	0	0	0
2016/12/22	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R212	04/05/2017			Bond Future	148.8999	148.8999	148.8854	148.8854	(0.010)	0.0000	0.0000	0
2016/12/22	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R212	04/05/2017	152.23	Put	Bond Future	3,330.1000	3.3301	3,344.6200	3.3446	0.436	0	0	0
2016/12/22	R212	04/05/2017	152.25	Put	Bond Future	3,350.1000	3.3501	3,364.6200	3.3646	0.433	0	0	0
2016/12/22	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R212	04/05/2017	152.24	Put	Bond Future	3,340.1000	3.3401	3,354.6200	3.3546	0.435	0	0	0
2016/12/22	R212	03/08/2017			Bond Future	149.8440	149.8440	149.8267	149.8267	(0.012)	0.0000	0.0000	0
2016/12/22	R212	03/08/2017	153.34	Put	Bond Future	3,495.9800	3.4960	3,513.2600	3.5133	0.494	0	0	0
2016/12/22	R212	03/08/2017	153.36	Put	Bond Future	3,515.9800	3.5160	3,533.2600	3.5333	0.491	0	0	0
2016/12/22	R212	03/08/2017	153.35	Put	Bond Future	3,505.9800	3.5060	3,523.2600	3.5233	0.493	0	0	0
2016/12/22	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/22	R213	02/02/2017	9.40	Call	Bond Future	1,381.0900	1.3811	1,366.1500	1.3662	(1.082)	0	0	0
2016/12/22	R213	02/02/2017	9.42	Call	Bond Future	1,447.4700	1.4475	1,432.5700	1.4326	(1.029)	0	0	0
2016/12/22	R213	02/02/2017			Bond Future	9.4203	84.4368	9.4197	84.4408	(0.006)	0.0000	0.0000	50,655
2016/12/22	R213	02/02/2017	9.41	Call	Bond Future	1,414.1100	1.4141	1,399.1900	1.3992	(1.055)	0	0	0
2016/12/22	R213	02/02/2017	9.40	Put	Bond Future	1,516.7600	1.5168	1,497.8100	1.4978	(1.249)	0	0	0
2016/12/22	R213	02/02/2017	9.42	Put	Bond Future	1,449.5400	1.4495	1,430.6300	1.4306	(1.305)	0	0	0
2016/12/22	R213	02/02/2017	9.41	Put	Bond Future	1,482.9400	1.4829	1,464.0100	1.4640	(1.277)	0	0	0
2016/12/22	R213	04/05/2017			Bond Future	9.4674	82.5156	9.4667	82.5197	(0.007)	0.0000	0.0000	0
2016/12/22	R213	04/05/2017	9.35	Put	Bond Future	2,947.6500	2.9476	2,936.0500	2.9361	(0.394)	0	0	0
2016/12/22	R213	04/05/2017	9.37	Put	Bond Future	2,874.7300	2.8747	2,863.1500	2.8631	(0.403)	0	0	0
2016/12/22	R213	04/05/2017	9.35	Call	Bond Future	2,168.7700	2.1688	2,161.2500	2.1613	(0.347)	0	0	0
2016/12/22	R213	04/05/2017	9.36	Put	Bond Future	2,910.9300	2.9109	2,899.3400	2.8993	(0.398)	0	0	0
2016/12/22	R213	04/05/2017	9.36	Call	Bond Future	2,198.8200	2.1988	2,191.3100	2.1913	(0.342)	0	0	0
2016/12/22	R213	04/05/2017	9.37	Call	Bond Future	2,229.3200	2.2293	2,221.8200	2.2218	(0.336)	0	0	0
2016/12/22	R213	03/08/2017	9.33	Put	Bond Future	3,951.1900	3.9512	3,942.3100	3.9423	(0.225)	0	0	0
2016/12/22	R213	03/08/2017			Bond Future	9.5079	84.1600	9.5075	84.1629	(0.005)	0.0000	0.0000	0
2016/12/22	R213	03/08/2017	9.35	Put	Bond Future	3,877.3300	3.8773	3,868.4500	3.8685	(0.229)	0	0	0
2016/12/22	R213	03/08/2017	9.33	Call	Bond Future	2,780.3400	2.7803	2,774.3300	2.7743	(0.216)	0	0	0
2016/12/22	R213	03/08/2017	9.34	Put	Bond Future	3,914.1400	3.9141	3,905.2600	3.9053	(0.227)	0	0	0
2016/12/22	R213	03/08/2017	9.34	Call	Bond Future	2,809.7200	2.8097	2,803.7100	2.8037	(0.214)	0	0	0
2016/12/22	R213	03/08/2017	9.35	Call	Bond Future	2,839.2800	2.8393	2,833.2700	2.8333	(0.212)	0	0	0
2016/12/22	R214	02/02/2017			Bond Future	9.6333	73.7214	9.6378	73.6895	0.047	0.0000	0.0000	36,737
2016/12/22	R214	02/02/2017	9.67	Call	Bond Future	1,703.1500	1.7031	1,667.7600	1.6678	(2.078)	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
2016/12/22	R214 02/02/2017	9.66	Put	Bond Future	1,478.5600	1.4786	1,475.2500	1.4753	(0.224)	0	0	0
2016/12/22	R214 02/02/2017	9.68	Put	Bond Future	1,412.3200	1.4123	1,408.6000	1.4086	(0.263)	0	0	0
2016/12/22	R214 02/02/2017	9.67	Put	Bond Future	1,445.2200	1.4452	1,441.7000	1.4417	(0.244)	0	0	0
2016/12/22	R214 02/02/2017	9.68	Call	Bond Future	1,740.3100	1.7403	1,704.7200	1.7047	(2.045)	0	0	0
2016/12/22	R214 02/02/2017	9.66	Call	Bond Future	1,666.3300	1.6663	1,631.1500	1.6312	(2.111)	0	0	0
2016/12/22	R214 04/05/2017	9.58	Put	Bond Future	3,118.7400	3.1187	3,125.3500	3.1254	0.212	0	0	0
2016/12/22	R214 04/05/2017			Bond Future	9.6772	71.8469	9.6818	71.8145	0.048	0.0000	0.0000	0
2016/12/22	R214 04/05/2017	9.57	Put	Bond Future	3,157.7400	3.1577	3,164.4900	3.1645	0.214	0	0	0
2016/12/22	R214 04/05/2017	9.58	Call	Bond Future	2,433.5200	2.4335	2,407.7500	2.4078	(1.059)	0	0	0
2016/12/22	R214 04/05/2017	9.56	Call	Bond Future	2,369.6400	2.3696	2,344.1600	2.3442	(1.075)	0	0	0
2016/12/22	R214 04/05/2017	9.57	Call	Bond Future	2,401.3800	2.4014	2,375.7500	2.3757	(1.067)	0	0	0
2016/12/22	R214 04/05/2017	9.56	Put	Bond Future	3,197.2600	3.1973	3,204.1600	3.2042	0.216	0	0	0
2016/12/22	R214 03/08/2017	9.51	Call	Bond Future	2,958.3800	2.9584	2,934.6800	2.9347	(0.801)	0	0	0
2016/12/22	R214 03/08/2017			Bond Future	9.7155	73.2787	9.7204	73.2445	0.051	0.0000	0.0000	0
2016/12/22	R214 03/08/2017	9.52	Call	Bond Future	2,989.0100	2.9890	2,965.1900	2.9652	(0.797)	0	0	0
2016/12/22	R214 03/08/2017	9.53	Call	Bond Future	3,020.0400	3.0200	2,996.1100	2.9961	(0.792)	0	0	0
2016/12/22	R214 03/08/2017	9.51	Put	Bond Future	4,409.5000	4.4095	4,419.9600	4.4200	0.237	0	0	0
2016/12/22	R214 03/08/2017	9.53	Put	Bond Future	4,327.7800	4.3278	4,338.0100	4.3380	0.236	0	0	0
2016/12/22	R214 03/08/2017	9.52	Put	Bond Future	4,368.3800	4.3684	4,378.7200	4.3787	0.237	0	0	0
2016/12/22	R248 02/02/2017	9.76	Put	Bond Future	1,726.3100	1.7263	1,719.9600	1.7200	(0.368)	0	0	0
2016/12/22	R248 02/02/2017	9.78	Put	Bond Future	1,649.0400	1.6490	1,642.2600	1.6423	(0.411)	0	0	0
2016/12/22	R248 02/02/2017			Bond Future	9.6790	94.7682	9.6835	94.7277	0.046	0.0000	0.0000	74,008
2016/12/22	R248 02/02/2017	9.77	Put	Bond Future	1,687.4100	1.6874	1,680.8300	1.6808	(0.390)	0	0	0
2016/12/22	R248 02/02/2017	9.76	Call	Bond Future	2,449.7500	2.4497	2,402.9400	2.4029	(1.911)	0	0	0
2016/12/22	R248 02/02/2017	9.77	Call	Bond Future	2,499.4700	2.4995	2,452.4300	2.4524	(1.882)	0	0	0
2016/12/22	R248 02/02/2017	9.78	Call	Bond Future	2,549.5600	2.5496	2,502.3200	2.5023	(1.853)	0	0	0
2016/12/22	R248 04/05/2017	9.66	Call	Bond Future	3,396.3600	3.3964	3,362.3200	3.3623	(1.002)	0	0	0
2016/12/22	R248 04/05/2017			Bond Future	9.7243	92.1584	9.7289	92.1173	0.048	0.0000	0.0000	0
2016/12/22	R248 04/05/2017	9.67	Call	Bond Future	3,438.6700	3.4387	3,404.4600	3.4045	(0.995)	0	0	0
2016/12/22	R248 04/05/2017	9.65	Put	Bond Future	4,020.9300	4.0209	4,028.2300	4.0282	0.182	0	0	0
2016/12/22	R248 04/05/2017	9.67	Put	Bond Future	3,924.9100	3.9249	3,931.8800	3.9319	0.178	0	0	0
2016/12/22	R248 04/05/2017	9.65	Call	Bond Future	3,354.3300	3.3543	3,320.4500	3.3205	(1.010)	0	0	0
2016/12/22	R248 04/05/2017	9.66	Put	Bond Future	3,972.7000	3.9727	3,979.8400	3.9798	0.180	0	0	0
2016/12/22	R248 03/08/2017			Bond Future	9.7640	93.9951	9.7689	93.9516	0.050	0.0000	0.0000	0
2016/12/22	R248 03/08/2017	9.57	Call	Bond Future	4,003.5400	4.0035	3,972.6100	3.9726	(0.773)	0	0	0
2016/12/22	R248 03/08/2017	9.56	Put	Bond Future	5,801.3400	5.8013	5,814.0500	5.8140	0.219	0	0	0
2016/12/22	R248 03/08/2017	9.58	Put	Bond Future	5,697.4000	5.6974	5,709.8300	5.7098	0.218	0	0	0
2016/12/22	R248 03/08/2017	9.57	Put	Bond Future	5,749.0400	5.7490	5,761.6100	5.7616	0.219	0	0	0
2016/12/22	R248 03/08/2017	9.58	Call	Bond Future	4,043.3200	4.0433	4,012.2500	4.0123	(0.768)	0	0	0
2016/12/22	R248 03/08/2017	9.56	Call	Bond Future	3,964.2600	3.9643	3,933.4700	3.9335	(0.777)	0	0	0
<b>Total</b>												<b>836297</b>