



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 03/02/2017 TO 03/02/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	2025	02/02/2017			Bond Future	127.2782	127.2782	127.2782	127.2782	0.000	0.0000	0.0000	0
2017/02/03	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2025	04/05/2017			Bond Future	129.7149	129.7149	129.9095	129.9095	0.150	0.0000	0.0000	2,414
2017/02/03	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2025	04/05/2017	132.56	Put	Bond Future	2,845.1100	2.8451	2,650.5200	2.6505	(6.839)	0	0	0
2017/02/03	2025	04/05/2017	132.58	Put	Bond Future	2,865.1100	2.8651	2,670.5200	2.6705	(6.792)	0	0	0
2017/02/03	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2025	04/05/2017	132.57	Put	Bond Future	2,855.1100	2.8551	2,660.5200	2.6605	(6.815)	0	0	0
2017/02/03	2025	03/08/2017			Bond Future	130.9259	130.9259	131.0854	131.0854	0.122	0.0000	0.0000	0
2017/02/03	2025	03/08/2017	133.96	Put	Bond Future	3,034.1000	3.0341	2,874.6000	2.8746	(5.257)	0	0	0
2017/02/03	2025	03/08/2017	133.98	Put	Bond Future	3,054.1000	3.0541	2,894.6000	2.8946	(5.222)	0	0	0
2017/02/03	2025	03/08/2017	133.97	Put	Bond Future	3,044.1000	3.0441	2,884.6000	2.8846	(5.240)	0	0	0
2017/02/03	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2025	02/11/2017	132.98	Call	Bond Future	602.4200	0.6024	739.7600	0.7398	22.798	0	0	0
2017/02/03	2025	02/11/2017			Bond Future	133.5824	133.5824	133.7198	133.7198	0.103	0.0000	0.0000	0
2017/02/03	2025	02/11/2017	132.96	Call	Bond Future	622.4200	0.6224	759.7600	0.7598	22.065	0	0	0
2017/02/03	2025	02/11/2017	132.97	Call	Bond Future	612.4200	0.6124	749.7600	0.7498	22.426	0	0	0
2017/02/03	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2029	04/05/2017			Bond Future	102.3033	102.3033	102.3064	102.3064	0.003	0.0000	0.0000	2,272
2017/02/03	2029	04/05/2017	100.67	Call	Bond Future	1,633.2600	1.6333	1,636.3900	1.6364	0.192	0	0	0
2017/02/03	2029	04/05/2017	100.65	Call	Bond Future	1,653.2600	1.6533	1,656.3900	1.6564	0.189	0	0	0
2017/02/03	2029	04/05/2017	100.66	Call	Bond Future	1,643.2600	1.6433	1,646.3900	1.6464	0.190	0	0	0
2017/02/03	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2030	02/02/2017			Bond Future	9.2400	90.8860	9.2400	90.8860	0.000	0.0000	0.0000	0
2017/02/03	2030	04/05/2017	9.33	Call	Bond Future	267.0000	0.2670	360.7100	0.3607	35.097	0	0	0
2017/02/03	2030	04/05/2017			Bond Future	9.2911	92.6203	9.2775	92.7140	(0.146)	0.0000	0.0000	32,786
2017/02/03	2030	04/05/2017	9.34	Call	Bond Future	335.5300	0.3355	429.2400	0.4292	27.929	0	0	0
2017/02/03	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2030	04/05/2017	9.32	Call	Bond Future	198.4000	0.1984	292.1100	0.2921	47.233	0	0	0
2017/02/03	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	5.0200	0.0050	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2030	03/08/2017			Bond Future	9.3375	90.4332	9.3293	90.4888	(0.088)	0.0000	0.0000	0
2017/02/03	2030	03/08/2017	9.34	Call	Bond Future	17.3000	0.0173	72.8900	0.0729	321.329	0	0	0
2017/02/03	2030	03/08/2017	9.35	Call	Bond Future	85.0900	0.0851	140.6800	0.1407	65.331	0	0	0
2017/02/03	2030	03/08/2017	9.33	Put	Bond Future	50.5700	0.0506	0.0000	0.0000	(100.000)	0	0	0
2017/02/03	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2030	02/11/2017			Bond Future	9.3723	92.2635	9.3672	92.2976	(0.054)	0.0000	0.0000	0
2017/02/03	2030	02/11/2017	9.34	Put	Bond Future	216.5400	0.2165	182.5100	0.1825	(15.715)	0	0	0
2017/02/03	2030	02/11/2017	9.36	Put	Bond Future	82.3000	0.0823	48.2700	0.0483	(41.349)	0	0	0
2017/02/03	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2030	02/11/2017	9.35	Put	Bond Future	149.3800	0.1494	115.3500	0.1154	(22.781)	0	0	0
2017/02/03	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2032	02/02/2017			Bond Future	9.3750	93.9239	9.3750	93.9239	0.000	0.0000	0.0000	0
2017/02/03	2032	04/05/2017	9.45	Call	Bond Future	2,274.6400	2.2746	2,336.0800	2.3361	2.701	0	0	0
2017/02/03	2032	04/05/2017			Bond Future	9.4304	91.5194	9.4115	91.6588	(0.200)	0.0000	0.0000	19,095
2017/02/03	2032	04/05/2017	9.46	Call	Bond Future	2,313.1400	2.3131	2,375.3200	2.3753	2.688	0	0	0
2017/02/03	2032	04/05/2017	9.44	Put	Bond Future	2,165.8100	2.1658	2,087.0500	2.0871	(3.637)	0	0	0
2017/02/03	2032	04/05/2017	9.46	Put	Bond Future	2,095.0500	2.0950	2,017.7800	2.0178	(3.688)	0	0	0
2017/02/03	2032	04/05/2017	9.44	Call	Bond Future	2,236.6800	2.2367	2,297.3700	2.2974	2.713	0	0	0
2017/02/03	2032	04/05/2017	9.45	Put	Bond Future	2,130.1200	2.1301	2,052.1100	2.0521	(3.662)	0	0	0
2017/02/03	2032	03/08/2017	9.43	Put	Bond Future	3,325.6700	3.3257	3,266.1600	3.2662	(1.789)	0	0	0
2017/02/03	2032	03/08/2017			Bond Future	9.4746	93.3176	9.4605	93.4199	(0.148)	0.0000	0.0000	0
2017/02/03	2032	03/08/2017	9.45	Put	Bond Future	3,252.3700	3.2524	3,193.6000	3.1936	(1.807)	0	0	0
2017/02/03	2032	03/08/2017	9.44	Put	Bond Future	3,288.8600	3.2889	3,229.7200	3.2297	(1.798)	0	0	0
2017/02/03	2032	03/08/2017	9.44	Call	Bond Future	3,036.5100	3.0365	3,079.6500	3.0796	1.421	0	0	0
2017/02/03	2032	03/08/2017	9.43	Call	Bond Future	3,000.0900	3.0001	3,042.8600	3.0429	1.426	0	0	0
2017/02/03	2032	03/08/2017	9.45	Call	Bond Future	3,073.1600	3.0732	3,116.6700	3.1167	1.416	0	0	0
2017/02/03	2032	02/11/2017			Bond Future	9.5139	91.0463	9.5026	91.1277	(0.119)	0.0000	0.0000	0
2017/02/03	2032	02/11/2017	9.48	Put	Bond Future	3,998.2300	3.9982	3,951.4900	3.9515	(1.169)	0	0	0
2017/02/03	2032	02/11/2017	9.50	Put	Bond Future	3,926.9200	3.9269	3,880.6700	3.8807	(1.178)	0	0	0
2017/02/03	2032	02/11/2017	9.48	Call	Bond Future	3,753.6200	3.7536	3,788.2600	3.7883	0.923	0	0	0
2017/02/03	2032	02/11/2017	9.49	Put	Bond Future	3,962.4500	3.9625	3,915.9500	3.9160	(1.174)	0	0	0
2017/02/03	2032	02/11/2017	9.49	Call	Bond Future	3,790.1100	3.7901	3,824.9900	3.8250	0.920	0	0	0
2017/02/03	2032	02/11/2017	9.50	Call	Bond Future	3,826.7800	3.8268	3,861.9100	3.8619	0.918	0	0	0
2017/02/03	2033	02/02/2017			Bond Future	107.6970	107.6970	107.6970	107.6970	0.000	0.0000	0.0000	0
2017/02/03	2033	04/05/2017			Bond Future	108.7184	108.7184	108.5720	108.5720	(0.135)	0.0000	0.0000	5,778
2017/02/03	2033	04/05/2017	110.83	Put	Bond Future	2,111.6300	2.1116	2,258.0200	2.2580	6.933	0	0	0
2017/02/03	2033	04/05/2017	110.85	Put	Bond Future	2,131.6300	2.1316	2,278.0200	2.2780	6.868	0	0	0
2017/02/03	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2033	04/05/2017	110.84	Put	Bond Future	2,121.6300	2.1216	2,268.0200	2.2680	6.900	0	0	0
2017/02/03	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2033	03/08/2017	113.14	Put	Bond Future	2,278.9500	2.2790	2,460.9000	2.4609	7.984	0	0	0
2017/02/03	2033	03/08/2017			Bond Future	110.8610	110.8610	110.6791	110.6791	(0.164)	0.0000	0.0000	0
2017/02/03	2033	03/08/2017	113.13	Put	Bond Future	2,268.9500	2.2690	2,450.9000	2.4509	8.019	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2033	03/08/2017	113.12	Put	Bond Future	2,258.9500	2.2590	2,440.9000	2.4409	8.055	0	0	0
2017/02/03	2033	02/11/2017	110.08	Call	Bond Future	1,939.9100	1.9399	1,732.9800	1.7330	(10.667)	0	0	0
2017/02/03	2033	02/11/2017			Bond Future	112.0199	112.0199	111.8130	111.8130	(0.185)	0.0000	0.0000	0
2017/02/03	2033	02/11/2017	110.09	Call	Bond Future	1,929.9100	1.9299	1,722.9800	1.7230	(10.722)	0	0	0
2017/02/03	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2033	02/11/2017	110.07	Call	Bond Future	1,949.9100	1.9499	1,742.9800	1.7430	(10.612)	0	0	0
2017/02/03	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2037	02/02/2017			Bond Future	9.5800	90.6252	9.5800	90.6252	0.000	0.0000	0.0000	0
2017/02/03	2037	04/05/2017			Bond Future	9.6379	92.3130	9.6240	92.4256	(0.145)	0.0000	0.0000	46,597
2017/02/03	2037	04/05/2017	9.58	Put	Bond Future	2,724.4800	2.7245	2,653.0400	2.6530	(2.622)	0	0	0
2017/02/03	2037	04/05/2017	9.60	Put	Bond Future	2,640.3200	2.6403	2,570.0300	2.5700	(2.662)	0	0	0
2017/02/03	2037	04/05/2017	9.59	Put	Bond Future	2,682.1600	2.6822	2,611.2900	2.6113	(2.642)	0	0	0
2017/02/03	2037	04/05/2017	9.60	Call	Bond Future	2,333.5100	2.3335	2,375.8500	2.3759	1.814	0	0	0
2017/02/03	2037	04/05/2017	9.58	Call	Bond Future	2,255.1500	2.2551	2,296.3400	2.2963	1.826	0	0	0
2017/02/03	2037	04/05/2017	9.59	Call	Bond Future	2,294.1500	2.2941	2,335.9100	2.3359	1.820	0	0	0
2017/02/03	2037	03/08/2017	9.57	Call	Bond Future	3,121.5300	3.1215	3,147.6900	3.1477	0.838	0	0	0
2017/02/03	2037	03/08/2017			Bond Future	9.6868	89.8694	9.6775	89.9444	(0.097)	0.0000	0.0000	160
2017/02/03	2037	03/08/2017	9.58	Call	Bond Future	3,159.2700	3.1593	3,185.6900	3.1857	0.836	0	0	0
2017/02/03	2037	03/08/2017	9.56	Put	Bond Future	4,105.5200	4.1055	4,056.4900	4.0565	(1.194)	0	0	0
2017/02/03	2037	03/08/2017	9.57	Put	Bond Future	4,062.0600	4.0621	4,013.2800	4.0133	(1.201)	0	0	0
2017/02/03	2037	03/08/2017	9.58	Put	Bond Future	4,018.7000	4.0187	3,970.1800	3.9702	(1.207)	0	0	0
2017/02/03	2037	03/08/2017	9.56	Call	Bond Future	3,083.7800	3.0838	3,109.6900	3.1097	0.840	0	0	0
2017/02/03	2037	02/11/2017			Bond Future	9.7257	91.6883	9.7188	91.7424	(0.070)	0.0000	0.0000	0
2017/02/03	2037	02/11/2017	9.66	Call	Bond Future	4,138.5800	4.1386	4,157.9100	4.1579	0.467	0	0	0
2017/02/03	2037	02/11/2017	9.65	Put	Bond Future	4,701.2900	4.7013	4,666.3800	4.6664	(0.743)	0	0	0
2017/02/03	2037	02/11/2017	9.67	Put	Bond Future	4,620.3100	4.6203	4,585.7000	4.5857	(0.749)	0	0	0
2017/02/03	2037	02/11/2017	9.66	Put	Bond Future	4,660.6500	4.6606	4,625.9000	4.6259	(0.746)	0	0	0
2017/02/03	2037	02/11/2017	9.65	Call	Bond Future	4,099.3000	4.0993	4,118.4700	4.1185	0.468	0	0	0
2017/02/03	2037	02/11/2017	9.67	Call	Bond Future	4,178.0400	4.1780	4,197.5100	4.1975	0.466	0	0	0
2017/02/03	2038	02/02/2017			Bond Future	133.0472	133.0472	133.0472	133.0472	0.000	0.0000	0.0000	0
2017/02/03	2038	04/05/2017	139.77	Put	Bond Future	4,175.6600	4.1757	4,171.4100	4.1714	(0.102)	0	0	0
2017/02/03	2038	04/05/2017			Bond Future	135.5943	135.5943	135.5986	135.5986	0.003	0.0000	0.0000	20,533
2017/02/03	2038	04/05/2017	139.79	Put	Bond Future	4,195.6600	4.1957	4,191.4100	4.1914	(0.101)	0	0	0
2017/02/03	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2038	04/05/2017	139.78	Put	Bond Future	4,185.6600	4.1857	4,181.4100	4.1814	(0.102)	0	0	0
2017/02/03	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2038	03/08/2017			Bond Future	136.7531	136.7531	136.7166	136.7166	(0.027)	0.0000	0.0000	0
2017/02/03	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2038	03/08/2017	141.16	Put	Bond Future	4,406.9500	4.4069	4,443.4500	4.4435	0.828	0	0	0
2017/02/03	2038	03/08/2017	141.18	Put	Bond Future	4,426.9500	4.4269	4,463.4500	4.4635	0.824	0	0	0
2017/02/03	2038	03/08/2017	141.17	Put	Bond Future	4,416.9500	4.4169	4,453.4500	4.4535	0.826	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2038	02/11/2017	136.80	Call	Bond Future	2,727.9100	2.7279	2,664.2000	2.6642	(2.335)	0	0	0
2017/02/03	2038	02/11/2017			Bond Future	139.5279	139.5279	139.4642	139.4642	(0.046)	0.0000	0.0000	0
2017/02/03	2038	02/11/2017	136.81	Call	Bond Future	2,717.9100	2.7179	2,654.2000	2.6542	(2.344)	0	0	0
2017/02/03	2038	02/11/2017	136.82	Call	Bond Future	2,707.9100	2.7079	2,644.2000	2.6442	(2.353)	0	0	0
2017/02/03	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2040	02/02/2017			Bond Future	9.6000	94.6447	9.6000	94.6447	0.000	0.0000	0.0000	0
2017/02/03	2040	04/05/2017			Bond Future	9.6465	96.4955	9.6325	96.6174	(0.145)	0.0000	0.0000	9,025
2017/02/03	2040	04/05/2017	9.62	Put	Bond Future	2,837.9200	2.8379	2,762.5000	2.7625	(2.658)	0	0	0
2017/02/03	2040	04/05/2017	9.64	Put	Bond Future	2,750.3400	2.7503	2,676.1500	2.6762	(2.697)	0	0	0
2017/02/03	2040	04/05/2017	9.62	Call	Bond Future	2,606.5000	2.6065	2,652.9600	2.6530	1.782	0	0	0
2017/02/03	2040	04/05/2017	9.63	Put	Bond Future	2,793.9700	2.7940	2,719.1600	2.7192	(2.678)	0	0	0
2017/02/03	2040	04/05/2017	9.63	Call	Bond Future	2,649.9200	2.6499	2,696.9900	2.6970	1.776	0	0	0
2017/02/03	2040	04/05/2017	9.64	Call	Bond Future	2,693.5300	2.6935	2,741.2200	2.7412	1.771	0	0	0
2017/02/03	2040	03/08/2017			Bond Future	9.6941	93.8837	9.6846	93.9663	(0.099)	0.0000	0.0000	0
2017/02/03	2040	03/08/2017	9.61	Put	Bond Future	4,289.0200	4.2890	4,236.4200	4.2364	(1.226)	0	0	0
2017/02/03	2040	03/08/2017	9.63	Put	Bond Future	4,198.7400	4.1987	4,146.7000	4.1467	(1.239)	0	0	0
2017/02/03	2040	03/08/2017	9.61	Call	Bond Future	3,559.3400	3.5593	3,589.2900	3.5893	0.841	0	0	0
2017/02/03	2040	03/08/2017	9.62	Put	Bond Future	4,243.5600	4.2436	4,191.2400	4.1912	(1.233)	0	0	0
2017/02/03	2040	03/08/2017	9.62	Call	Bond Future	3,601.1000	3.6011	3,631.3300	3.6313	0.839	0	0	0
2017/02/03	2040	03/08/2017	9.63	Call	Bond Future	3,643.3800	3.6434	3,673.8900	3.6739	0.837	0	0	0
2017/02/03	2040	02/11/2017			Bond Future	9.7318	95.7839	9.7248	95.8447	(0.073)	0.0000	0.0000	0
2017/02/03	2040	02/11/2017	9.66	Call	Bond Future	4,510.6300	4.5106	4,532.5400	4.5325	0.486	0	0	0
2017/02/03	2040	02/11/2017	9.65	Put	Bond Future	5,172.4800	5.1725	5,133.4800	5.1335	(0.754)	0	0	0
2017/02/03	2040	02/11/2017	9.67	Put	Bond Future	5,084.1800	5.0842	5,045.5300	5.0455	(0.760)	0	0	0
2017/02/03	2040	02/11/2017	9.66	Put	Bond Future	5,128.1700	5.1282	5,089.3500	5.0894	(0.757)	0	0	0
2017/02/03	2040	02/11/2017	9.67	Call	Bond Future	4,552.9800	4.5530	4,575.0600	4.5751	0.485	0	0	0
2017/02/03	2040	02/11/2017	9.65	Call	Bond Future	4,468.4700	4.4685	4,490.2000	4.4902	0.486	0	0	0
2017/02/03	2044	02/02/2017			Bond Future	9.6250	91.7941	9.6250	91.7941	0.000	0.0000	0.0000	0
2017/02/03	2044	04/05/2017			Bond Future	9.6752	93.5458	9.6560	93.7148	(0.198)	0.0000	0.0000	19,116
2017/02/03	2044	04/05/2017	9.67	Call	Bond Future	2,748.7200	2.7487	2,820.8200	2.8208	2.623	0	0	0
2017/02/03	2044	04/05/2017	9.66	Put	Bond Future	2,838.5400	2.8385	2,740.7900	2.7408	(3.444)	0	0	0
2017/02/03	2044	04/05/2017	9.68	Put	Bond Future	2,750.9600	2.7510	2,654.9200	2.6549	(3.491)	0	0	0
2017/02/03	2044	04/05/2017	9.67	Put	Bond Future	2,794.4000	2.7944	2,697.5100	2.6975	(3.467)	0	0	0
2017/02/03	2044	04/05/2017	9.68	Call	Bond Future	2,793.2600	2.7933	2,866.2100	2.8662	2.612	0	0	0
2017/02/03	2044	04/05/2017	9.66	Call	Bond Future	2,704.7500	2.7048	2,775.9900	2.7760	2.634	0	0	0
2017/02/03	2044	03/08/2017			Bond Future	9.7216	91.0011	9.7065	91.1331	(0.156)	0.0000	0.0000	0
2017/02/03	2044	03/08/2017	9.62	Put	Bond Future	4,446.7700	4.4468	4,368.4100	4.3684	(1.762)	0	0	0
2017/02/03	2044	03/08/2017	9.64	Put	Bond Future	4,353.6800	4.3537	4,276.2500	4.2763	(1.778)	0	0	0
2017/02/03	2044	03/08/2017	9.63	Put	Bond Future	4,400.1600	4.4002	4,322.2600	4.3223	(1.770)	0	0	0
2017/02/03	2044	03/08/2017	9.64	Call	Bond Future	3,637.9900	3.6380	3,692.4700	3.6925	1.498	0	0	0
2017/02/03	2044	03/08/2017	9.62	Call	Bond Future	3,554.1800	3.5542	3,607.7300	3.6077	1.507	0	0	0
2017/02/03	2044	03/08/2017	9.63	Call	Bond Future	3,596.0900	3.5961	3,650.1000	3.6501	1.502	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	2044	02/11/2017	9.68	Call	Bond Future	4,569.8300	4.5698	4,617.4200	4.6174	1.041	0	0	0
2017/02/03	2044	02/11/2017			Bond Future	9.7584	92.8431	9.7455	92.9549	(0.132)	0.0000	0.0000	0
2017/02/03	2044	02/11/2017	9.66	Call	Bond Future	4,484.9800	4.4850	4,531.9400	4.5319	1.047	0	0	0
2017/02/03	2044	02/11/2017	9.67	Call	Bond Future	4,527.1500	4.5271	4,574.4300	4.5744	1.044	0	0	0
2017/02/03	2044	02/11/2017	9.66	Put	Bond Future	5,343.0300	5.3430	5,278.2200	5.2782	(1.213)	0	0	0
2017/02/03	2044	02/11/2017	9.68	Put	Bond Future	5,252.4000	5.2524	5,188.2200	5.1882	(1.222)	0	0	0
2017/02/03	2044	02/11/2017	9.67	Put	Bond Future	5,297.3900	5.2974	5,232.9000	5.2329	(1.217)	0	0	0
2017/02/03	2046	02/02/2017			Bond Future	133.5613	133.5613	133.5613	133.5613	0.000	0.0000	0.0000	0
2017/02/03	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2046	04/05/2017			Bond Future	134.5884	134.5884	134.8776	134.8776	0.215	0.0000	0.0000	19,696
2017/02/03	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2046	04/05/2017	138.32	Put	Bond Future	3,731.6000	3.7316	3,442.3700	3.4424	(7.751)	0	0	0
2017/02/03	2046	04/05/2017	138.34	Put	Bond Future	3,751.6000	3.7516	3,462.3700	3.4624	(7.710)	0	0	0
2017/02/03	2046	04/05/2017	138.33	Put	Bond Future	3,741.6000	3.7416	3,452.3700	3.4524	(7.730)	0	0	0
2017/02/03	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2046	03/08/2017	141.17	Put	Bond Future	3,929.0900	3.9291	3,674.8500	3.6749	(6.471)	0	0	0
2017/02/03	2046	03/08/2017			Bond Future	137.2409	137.2409	137.4951	137.4951	0.185	0.0000	0.0000	0
2017/02/03	2046	03/08/2017	141.19	Put	Bond Future	3,949.0900	3.9491	3,694.8500	3.6949	(6.438)	0	0	0
2017/02/03	2046	03/08/2017	141.18	Put	Bond Future	3,939.0900	3.9391	3,684.8500	3.6849	(6.454)	0	0	0
2017/02/03	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2046	02/11/2017	136.31	Call	Bond Future	2,110.9900	2.1110	2,344.0200	2.3440	11.039	0	0	0
2017/02/03	2046	02/11/2017			Bond Future	138.4210	138.4210	138.6540	138.6540	0.168	0.0000	0.0000	0
2017/02/03	2046	02/11/2017	136.30	Call	Bond Future	2,120.9900	2.1210	2,354.0200	2.3540	10.987	0	0	0
2017/02/03	2046	02/11/2017	136.32	Call	Bond Future	2,100.9900	2.1010	2,334.0200	2.3340	11.091	0	0	0
2017/02/03	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2050	02/02/2017			Bond Future	142.2024	142.2024	142.2024	142.2024	0.000	0.0000	0.0000	0
2017/02/03	2050	04/05/2017			Bond Future	144.9247	144.9247	144.9294	144.9294	0.003	0.0000	0.0000	24,079
2017/02/03	2050	04/05/2017	147.83	Put	Bond Future	2,905.2700	2.9053	2,900.5800	2.9006	(0.161)	0	0	0
2017/02/03	2050	04/05/2017	147.85	Put	Bond Future	2,925.2700	2.9253	2,920.5800	2.9206	(0.160)	0	0	0
2017/02/03	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2050	04/05/2017	147.84	Put	Bond Future	2,915.2700	2.9153	2,910.5800	2.9106	(0.161)	0	0	0
2017/02/03	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2050	03/08/2017			Bond Future	146.1021	146.1021	146.0634	146.0634	(0.026)	0.0000	0.0000	0
2017/02/03	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2050	03/08/2017	149.22	Put	Bond Future	3,117.9100	3.1179	3,156.5700	3.1566	1.240	0	0	0
2017/02/03	2050	03/08/2017	149.24	Put	Bond Future	3,137.9100	3.1379	3,176.5700	3.1766	1.232	0	0	0
2017/02/03	2050	03/08/2017	149.23	Put	Bond Future	3,127.9100	3.1279	3,166.5700	3.1666	1.236	0	0	0
2017/02/03	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	2050	02/11/2017			Bond Future	149.0665	149.0665	148.9986	148.9986	(0.046)	0.0000	0.0000	0
2017/02/03	2050	02/11/2017	144.67	Call	Bond Future	4,396.5400	4.3965	4,328.6500	4.3287	(1.544)	0	0	0
2017/02/03	2050	02/11/2017	144.65	Call	Bond Future	4,416.5400	4.4165	4,348.6500	4.3487	(1.537)	0	0	0
2017/02/03	2050	02/11/2017	144.66	Call	Bond Future	4,406.5400	4.4065	4,338.6500	4.3387	(1.541)	0	0	0
2017/02/03	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	AL37	04/05/2017			Index Future	524.5670	524.5670	524.9130	524.9130	0.066	0.0000	0.0000	1
2017/02/03	AL37	03/08/2017			Index Future	534.8730	534.8730	534.9990	534.9990	0.024	0.0000	0.0000	0
2017/02/03	AL37	02/11/2017			Index Future	545.6940	545.6940	545.6880	545.6880	(0.001)	0.0000	0.0000	0
2017/02/03	AL7T	04/05/2017			Index Future	606.2180	606.2180	606.8780	606.8780	0.109	0.0000	0.0000	0
2017/02/03	AL7T	03/08/2017			Index Future	618.1280	618.1280	618.5390	618.5390	0.066	0.0000	0.0000	0
2017/02/03	AL7T	02/11/2017			Index Future	630.6340	630.6340	630.8970	630.8970	0.042	0.0000	0.0000	0
2017/02/03	ALBI	04/05/2017			Index Future	550.2970	550.2970	550.9450	550.9450	0.118	0.0000	0.0000	553
2017/02/03	ALBI	03/08/2017			Index Future	561.1090	561.1090	561.5310	561.5310	0.075	0.0000	0.0000	0
2017/02/03	ALBI	02/11/2017			Index Future	572.4610	572.4610	572.7500	572.7500	0.050	0.0000	0.0000	0
2017/02/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/03	EL28	02/02/2017			Bond Future	128.8852	128.8852	128.8852	128.8852	0.000	0.0000	0.0000	0
2017/02/03	EL28	04/05/2017			Bond Future	129.6631	129.6631	130.0495	130.0495	0.298	0.0000	0.0000	0
2017/02/03	EL28	04/05/2017	137.90	Put	Bond Future	8,236.8700	8.2369	7,850.5200	7.8505	(4.690)	0	0	0
2017/02/03	EL28	04/05/2017	137.92	Put	Bond Future	8,256.8700	8.2569	7,870.5200	7.8705	(4.679)	0	0	0
2017/02/03	EL28	04/05/2017	137.91	Put	Bond Future	8,246.8700	8.2469	7,860.5200	7.8605	(4.685)	0	0	0
2017/02/03	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	EL28	03/08/2017			Bond Future	132.2186	132.2186	132.5734	132.5734	0.268	0.0000	0.0000	0
2017/02/03	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	EL28	03/08/2017	135.16	Put	Bond Future	2,941.4400	2.9414	2,586.6300	2.5866	(12.062)	0	0	0
2017/02/03	EL28	03/08/2017	135.18	Put	Bond Future	2,961.4400	2.9614	2,606.6300	2.6066	(11.981)	0	0	0
2017/02/03	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	EL28	03/08/2017	135.17	Put	Bond Future	2,951.4400	2.9514	2,596.6300	2.5966	(12.022)	0	0	0
2017/02/03	EL28	02/11/2017			Bond Future	133.1342	133.1342	133.4706	133.4706	0.253	0.0000	0.0000	0
2017/02/03	EL28	02/11/2017	133.87	Put	Bond Future	735.7800	0.7358	399.4100	0.3994	(45.716)	0	0	0
2017/02/03	EL28	02/11/2017	133.89	Put	Bond Future	755.7800	0.7558	419.4100	0.4194	(44.506)	0	0	0
2017/02/03	EL28	02/11/2017	133.88	Put	Bond Future	745.7800	0.7458	409.4100	0.4094	(45.103)	0	0	0
2017/02/03	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	ES33	02/02/2017			Bond Future	10.4950	79.6754	10.4950	79.6754	0.000	0.0000	0.0000	0
2017/02/03	ES33	04/05/2017			Bond Future	10.5771	77.4026	10.5577	77.5245	(0.183)	0.0000	0.0000	9,466
2017/02/03	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	ES33	04/05/2017	10.54	Put	Bond Future	234.0300	0.2340	112.1000	0.1121	(52.100)	0	0	0
2017/02/03	ES33	04/05/2017	10.56	Put	Bond Future	107.6000	0.1076	0.0000	0.0000	(100.000)	0	0	0
2017/02/03	ES33	04/05/2017	10.55	Put	Bond Future	170.7800	0.1708	48.8500	0.0488	(71.396)	0	0	0
2017/02/03	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	14.3300	0.0143	100.000	0	0	0
2017/02/03	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	ES33	03/08/2017			Bond Future	10.6535	78.9235	10.6389	79.0141	(0.137)	0.0000	0.0000	0
2017/02/03	ES33	03/08/2017	10.53	Put	Bond Future	773.4700	0.7735	682.8500	0.6828	(11.716)	0	0	0
2017/02/03	ES33	03/08/2017	10.55	Put	Bond Future	647.3700	0.6474	556.7500	0.5567	(13.998)	0	0	0
2017/02/03	ES33	03/08/2017	10.54	Put	Bond Future	710.3800	0.7104	619.7600	0.6198	(12.757)	0	0	0
2017/02/03	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	ES33	02/11/2017	10.66	Put	Bond Future	420.8900	0.4209	347.6600	0.3477	(17.399)	0	0	0
2017/02/03	ES33	02/11/2017			Bond Future	10.7283	76.7266	10.7164	76.7998	(0.111)	0.0000	0.0000	0
2017/02/03	ES33	02/11/2017	10.68	Put	Bond Future	297.2500	0.2973	224.0200	0.2240	(24.636)	0	0	0
2017/02/03	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	ES33	02/11/2017	10.67	Put	Bond Future	359.0300	0.3590	285.8000	0.2858	(20.397)	0	0	0
2017/02/03	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	ES33	02/11/2017	10.68	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
2017/02/03	ES42	02/02/2017			Bond Future	10.6350	83.8225	10.6350	83.8225	0.000	0.0000	0.0000	0
2017/02/03	ES42	04/05/2017			Bond Future	10.7116	81.1969	10.6974	81.2999	(0.133)	0.0000	0.0000	8,777
2017/02/03	ES42	03/08/2017			Bond Future	10.7867	82.7926	10.7769	82.8620	(0.090)	0.0000	0.0000	0
2017/02/03	ES42	02/11/2017			Bond Future	10.8592	80.2057	10.8520	80.2560	(0.066)	0.0000	0.0000	0
2017/02/03	GOVI	04/05/2017			GOVI	548.1280	548.1280	548.7730	548.7730	0.118	0.0000	0.0000	392
2017/02/03	GOVI	04/05/2017	262.19	Call	GOVI	2,859,380.0000	285.9380	2,865,830.0000	286.5830	0.226	0	0	0
2017/02/03	GOVI	04/05/2017	262.20	Call	GOVI	2,859,280.0000	285.9280	2,865,730.0000	286.5730	0.226	0	0	0
2017/02/03	GOVI	04/05/2017	262.18	Call	GOVI	2,859,480.0000	285.9480	2,865,930.0000	286.5930	0.226	0	0	0
2017/02/03	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	GOVI	03/08/2017			GOVI	558.8970	558.8970	559.3180	559.3180	0.075	0.0000	0.0000	0
2017/02/03	GOVI	03/08/2017	561.09	Put	GOVI	21,930.0000	2.1930	17,720.0000	1.7720	(19.197)	0	0	0
2017/02/03	GOVI	03/08/2017	561.11	Put	GOVI	22,130.0000	2.2130	17,920.0000	1.7920	(19.024)	0	0	0
2017/02/03	GOVI	03/08/2017	561.10	Put	GOVI	22,030.0000	2.2030	17,820.0000	1.7820	(19.110)	0	0	0
2017/02/03	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	GOVI	02/11/2017	572.44	Put	GOVI	22,360.0000	2.2360	19,470.0000	1.9470	(12.925)	0	0	0
2017/02/03	GOVI	02/11/2017			GOVI	570.2040	570.2040	570.4930	570.4930	0.051	0.0000	0.0000	0
2017/02/03	GOVI	02/11/2017	572.46	Put	GOVI	22,560.0000	2.2560	19,670.0000	1.9670	(12.810)	0	0	0
2017/02/03	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	GOVI	02/11/2017	572.45	Put	GOVI	22,460.0000	2.2460	19,570.0000	1.9570	(12.867)	0	0	0
2017/02/03	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/03	IGOV	04/05/2017			Index Future	254.2420	254.2420	254.5200	254.5200	0.109	0.0000	0.0000	922
2017/02/03	IGOV	03/08/2017			Index Future	259.2520	259.2520	259.4590	259.4590	0.080	0.0000	0.0000	412
2017/02/03	IGOV	02/11/2017			Index Future	264.5120	264.5120	264.6730	264.6730	0.061	0.0000	0.0000	0
2017/02/03	ILBI	04/05/2017			Index Future	688.7920	688.7920	688.3070	688.3070	(0.070)	0.0000	0.0000	0
2017/02/03	ILBI	03/08/2017			Index Future	702.3540	702.3540	701.3580	701.3580	(0.142)	0.0000	0.0000	0
2017/02/03	ILBI	02/11/2017			Index Future	716.1640	716.1640	715.5130	715.5130	(0.091)	0.0000	0.0000	0
2017/02/03	IS01	16/03/2017			Interest Rate Swap	100.0029	100.0029	100.0029	100.0029	0.000	0.0000	0.0000	0
2017/02/03	IS01	15/06/2017			Interest Rate Swap	99.6163	99.6163	99.6142	99.6142	(0.002)	0.0000	0.0000	0
2017/02/03	IS01	21/09/2017			Interest Rate Swap	99.6512	99.6512	99.6478	99.6478	(0.003)	0.0000	0.0000	0
2017/02/03	IS01	21/12/2017			Interest Rate Swap	99.9156	99.9156	99.9100	99.9100	(0.006)	0.0000	0.0000	0
2017/02/03	IS01	15/03/2018			Interest Rate Swap	99.9576	99.9576	99.9509	99.9509	(0.007)	0.0000	0.0000	0
2017/02/03	IS02	18/12/2017			Interest Rate Swap	99.9433	99.9433	99.9377	99.9377	(0.006)	0.0000	0.0000	0
2017/02/03	IS02	16/03/2018			Interest Rate Swap	99.2415	99.2415	99.2346	99.2346	(0.007)	0.0000	0.0000	0
2017/02/03	IS02	15/06/2018			Interest Rate Swap	98.9098	98.9098	98.9002	98.9002	(0.010)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	IS02	21/09/2018			Interest Rate Swap	98.9770	98.9770	98.9657	98.9657	(0.011)	0.0000	0.0000	0
2017/02/03	IS02	21/12/2018			Interest Rate Swap	99.4800	99.4800	99.4700	99.4700	(0.010)	0.0000	0.0000	0
2017/02/03	IS02	15/03/2019			Interest Rate Swap	99.9922	99.9922	99.9823	99.9823	(0.010)	0.0000	0.0000	0
2017/02/03	IS05	17/12/2020			Interest Rate Swap	97.8653	97.8653	97.8004	97.8004	(0.066)	0.0000	0.0000	0
2017/02/03	IS05	16/03/2021			Interest Rate Swap	97.1992	97.1992	97.1270	97.1270	(0.074)	0.0000	0.0000	0
2017/02/03	IS05	15/06/2021			Interest Rate Swap	96.4998	96.4998	96.4199	96.4199	(0.083)	0.0000	0.0000	0
2017/02/03	IS05	21/09/2021			Interest Rate Swap	96.7793	96.7793	96.6925	96.6925	(0.090)	0.0000	0.0000	0
2017/02/03	IS05	21/12/2021			Interest Rate Swap	99.0463	99.0463	98.9557	98.9557	(0.092)	0.0000	0.0000	50
2017/02/03	IS05	15/03/2022			Interest Rate Swap	99.2615	99.2615	99.1684	99.1684	(0.094)	0.0000	0.0000	0
2017/02/03	IS10	17/12/2025			Interest Rate Swap	98.1317	98.1317	97.9990	97.9990	(0.135)	0.0000	0.0000	0
2017/02/03	IS10	16/03/2026			Interest Rate Swap	95.2263	95.2263	95.0874	95.0874	(0.146)	0.0000	0.0000	0
2017/02/03	IS10	15/06/2026			Interest Rate Swap	94.0336	94.0336	93.8884	93.8884	(0.154)	0.0000	0.0000	0
2017/02/03	IS10	21/09/2026			Interest Rate Swap	96.1932	96.1932	96.0443	96.0443	(0.155)	0.0000	0.0000	0
2017/02/03	IS10	21/12/2026			Interest Rate Swap	99.9303	99.9303	99.7803	99.7803	(0.150)	0.0000	0.0000	0
2017/02/03	IS10	15/03/2027			Interest Rate Swap	98.5552	98.5552	98.3999	98.3999	(0.158)	0.0000	0.0000	0
2017/02/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/03	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/02/03	JBAF	15/03/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	1,000
2017/02/03	JBAF	19/04/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/02/03	JBAF	17/05/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/02/03	JBAF	21/06/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2017/02/03	JBAF	19/07/2017			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2017/02/03	JBAF	20/09/2017			Jibar Tradeable Future	7.4900	92.5100	7.4700	92.5300	(0.267)	0.0000	0.0000	0
2017/02/03	JBAF	20/12/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/02/03	JBAF	20/03/2018			Jibar Tradeable Future	7.5000	92.5000	7.5000	92.5000	0.000	0.0000	0.0000	0
2017/02/03	JBAF	20/06/2018			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2017/02/03	JBAF	19/09/2018			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2017/02/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/03	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/02/03	R023	02/02/2017			Bond Future	8.4550	100.1278	8.4550	100.1278	0.000	0.0000	0.0000	0
2017/02/03	R023	04/05/2017	8.61	Call	Bond Future	1,471.2200	1.4712	1,509.5300	1.5095	2.604	0	0	0
2017/02/03	R023	04/05/2017			Bond Future	8.4921	98.1066	8.4747	98.1838	(0.205)	0.0000	0.0000	19,210
2017/02/03	R023	04/05/2017	8.59	Call	Bond Future	1,420.7200	1.4207	1,458.1100	1.4581	2.632	0	0	0
2017/02/03	R023	04/05/2017	8.60	Call	Bond Future	1,445.8500	1.4459	1,483.7000	1.4837	2.618	0	0	0
2017/02/03	R023	04/05/2017	8.59	Put	Bond Future	989.1900	0.9892	949.4000	0.9494	(4.022)	0	0	0
2017/02/03	R023	04/05/2017	8.61	Put	Bond Future	951.8100	0.9518	912.9400	0.9129	(4.084)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	R023	04/05/2017	8.60	Put	Bond Future	970.3700		0.9704	931.0400	0.9310	(4.053)	0	0	0
2017/02/03	R023	03/08/2017	8.60	Put	Bond Future	1,478.6400		1.4786	1,457.6600	1.4577	(1.419)	0	0	0
2017/02/03	R023	03/08/2017			Bond Future	8.5181		100.0343	8.5096	100.0704	(0.099)	0.0000	0.0000	0
2017/02/03	R023	03/08/2017	8.59	Put	Bond Future	1,497.7800		1.4978	1,476.6500	1.4766	(1.411)	0	0	0
2017/02/03	R023	03/08/2017	8.60	Call	Bond Future	1,827.6100		1.8276	1,842.7100	1.8427	0.826	0	0	0
2017/02/03	R023	03/08/2017	8.58	Call	Bond Future	1,781.3100		1.7813	1,796.1100	1.7961	0.831	0	0	0
2017/02/03	R023	03/08/2017	8.59	Call	Bond Future	1,804.2400		1.8042	1,819.1900	1.8192	0.829	0	0	0
2017/02/03	R023	03/08/2017	8.58	Put	Bond Future	1,517.3900		1.5174	1,496.1100	1.4961	(1.402)	0	0	0
2017/02/03	R023	02/11/2017	8.56	Call	Bond Future	1,956.0900		1.9561	1,959.0700	1.9591	0.152	0	0	0
2017/02/03	R023	02/11/2017			Bond Future	8.5385		98.1251	8.5354	98.1377	(0.036)	0.0000	0.0000	0
2017/02/03	R023	02/11/2017	8.57	Call	Bond Future	1,977.6300		1.9776	1,980.6500	1.9806	0.153	0	0	0
2017/02/03	R023	02/11/2017	8.58	Call	Bond Future	1,999.6300		1.9996	2,002.7000	2.0027	0.154	0	0	0
2017/02/03	R023	02/11/2017	8.56	Put	Bond Future	1,867.4300		1.8674	1,857.8900	1.8579	(0.511)	0	0	0
2017/02/03	R023	02/11/2017	8.58	Put	Bond Future	1,828.7800		1.8288	1,819.3300	1.8193	(0.517)	0	0	0
2017/02/03	R023	02/11/2017	8.57	Put	Bond Future	1,847.8700		1.8479	1,838.3700	1.8384	(0.514)	0	0	0
2017/02/03	R035	02/02/2017			Bond Future	9.5150		98.4411	9.5150	98.4411	0.000	0.0000	0.0000	0
2017/02/03	R035	04/05/2017	9.55	Put	Bond Future	120.7000		0.1207	0.0000	0.0000	(100.000)	0	0	0
2017/02/03	R035	04/05/2017			Bond Future	9.5649		95.8170	9.5459	95.9713	(0.199)	0.0000	0.0000	7,952
2017/02/03	R035	04/05/2017	9.54	Put	Bond Future	201.8900		0.2019	47.5900	0.0476	(76.428)	0	0	0
2017/02/03	R035	04/05/2017	9.55	Call	Bond Future	0.0000		0.0000	33.6000	0.0336	100.000	0	0	0
2017/02/03	R035	04/05/2017	9.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R035	04/05/2017	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R035	04/05/2017	9.53	Put	Bond Future	283.1900		0.2832	128.8900	0.1289	(54.486)	0	0	0
2017/02/03	R035	03/08/2017			Bond Future	9.6093		97.6997	9.5949	97.8153	(0.150)	0.0000	0.0000	0
2017/02/03	R035	03/08/2017	9.50	Put	Bond Future	881.8000		0.8818	766.1900	0.7662	(13.111)	0	0	0
2017/02/03	R035	03/08/2017	9.52	Put	Bond Future	719.5300		0.7195	603.9200	0.6039	(16.067)	0	0	0
2017/02/03	R035	03/08/2017	9.51	Put	Bond Future	800.6100		0.8006	685.0000	0.6850	(14.440)	0	0	0
2017/02/03	R035	03/08/2017	9.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R035	03/08/2017	9.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R035	03/08/2017	9.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R035	02/11/2017			Bond Future	9.6513		95.1724	9.6394	95.2668	(0.123)	0.0000	0.0000	0
2017/02/03	R035	02/11/2017	9.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R035	02/11/2017	9.59	Put	Bond Future	487.7500		0.4877	393.3500	0.3934	(19.354)	0	0	0
2017/02/03	R035	02/11/2017	9.61	Put	Bond Future	328.1700		0.3282	233.7700	0.2338	(28.766)	0	0	0
2017/02/03	R035	02/11/2017	9.60	Put	Bond Future	407.9100		0.4079	313.5100	0.3135	(23.142)	0	0	0
2017/02/03	R035	02/11/2017	9.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R035	02/11/2017	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R186	02/02/2017			Bond Future	8.8400		112.1438	8.8400	112.1438	0.000	0.0000	0.0000	0
2017/02/03	R186	04/05/2017			Bond Future	8.8857		114.2838	8.8674	114.4082	(0.205)	0.0000	0.0000	117,672
2017/02/03	R186	04/05/2017	8.89	Put	Bond Future	1,877.5300		1.8775	1,806.8800	1.8069	(3.763)	0	0	0
2017/02/03	R186	04/05/2017	8.94	Put	Bond Future	1,717.3100		1.7173	1,650.2300	1.6502	(3.906)	0	0	500
2017/02/03	R186	04/05/2017	9.20	Call	Bond Future	3,156.5300		3.1565	3,231.9400	3.2319	2.389	0	0	0
2017/02/03	R186	04/05/2017	8.70	Put	Bond Future	0.0000		0.0000	2,501.4900	2,5015	100.000	0	0	0
2017/02/03	R186	04/05/2017	8.91	Put	Bond Future	1,812.2000		1.8122	1,742.9800	1.7430	(3.820)	0	0	0
2017/02/03	R186	04/05/2017	8.44	Put	Bond Future	3,811.3700		3.8114	3,711.5900	3,7116	(2.618)	0	0	0
2017/02/03	R186	04/05/2017	8.90	Put	Bond Future	1,844.6600		1.8447	1,774.7200	1.7747	(3.791)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	R186	04/05/2017	8.70	Call	Bond Future		0.0000	1,351.3200	1.3513	100.000	0	0	500
2017/02/03	R186	04/05/2017	8.91	Call	Bond Future	1,977.9300	1.9779	2,033.1300	2.0331	2.791	0	0	0
2017/02/03	R186	04/05/2017	8.98	Call	Bond Future	2,236.7900	2.2368	2,296.9800	2.2970	2.691	0	0	0
2017/02/03	R186	04/05/2017	9.20	Put	Bond Future	1,042.5100	1.0425	993.5000	0.9935	(4.701)	0	0	5,709
2017/02/03	R186	04/05/2017	8.89	Call	Bond Future	1,907.1700	1.9072	1,960.9400	1.9609	2.819	0	0	0
2017/02/03	R186	04/05/2017	8.94	Call	Bond Future	2,086.7600	2.0868	2,144.1000	2.1441	2.748	0	0	0
2017/02/03	R186	04/05/2017	8.98	Put	Bond Future	1,596.5000	1.5965	1,532.2700	1.5323	(4.023)	0	0	0
2017/02/03	R186	04/05/2017	8.44	Call	Bond Future	718.3700	0.7184	743.0100	0.7430	3.430	0	0	500
2017/02/03	R186	04/05/2017	8.90	Call	Bond Future	1,942.3700	1.9424	1,996.8500	1.9969	2.805	0	0	0
2017/02/03	R186	03/08/2017	9.35	Call	Bond Future	4,377.0700	4.3771	4,422.5600	4.4226	1.039	0	0	0
2017/02/03	R186	03/08/2017	8.93	Put	Bond Future	2,686.8800	2.6869	2,641.6700	2.6417	(1.683)	0	0	0
2017/02/03	R186	03/08/2017			Bond Future	8.9234	111.2250	8.9117	111.3032	(0.131)	0.0000	0.0000	0
2017/02/03	R186	03/08/2017	8.92	Put	Bond Future	2,719.1200	2.7191	2,673.6000	2.6736	(1.674)	0	0	0
2017/02/03	R186	03/08/2017	9.50	Call	Bond Future	5,045.8600	5.0459	5,095.4900	5.0955	0.984	0	0	0
2017/02/03	R186	03/08/2017	8.85	Put	Bond Future	2,952.8800	2.9529	2,905.2300	2.9052	(1.614)	0	0	750
2017/02/03	R186	03/08/2017	8.91	Call	Bond Future	2,662.0200	2.6620	2,694.4000	2.6944	1.216	0	0	0
2017/02/03	R186	03/08/2017	8.93	Call	Bond Future	2,730.6900	2.7307	2,763.6800	2.7637	1.208	0	0	0
2017/02/03	R186	03/08/2017	8.92	Call	Bond Future	2,696.2400	2.6962	2,728.9200	2.7289	1.212	0	0	0
2017/02/03	R186	03/08/2017	9.35	Put	Bond Future	1,580.6100	1.5806	1,547.9000	1.5479	(2.069)	0	0	750
2017/02/03	R186	03/08/2017	9.50	Put	Bond Future	1,288.7400	1.2887	1,260.1700	1.2602	(2.217)	0	0	6,500
2017/02/03	R186	03/08/2017	8.85	Call	Bond Future	2,461.6700	2.4617	2,492.2200	2.4922	1.241	0	0	0
2017/02/03	R186	03/08/2017	8.91	Put	Bond Future	2,751.6400	2.7516	2,705.8200	2.7058	(1.665)	0	0	0
2017/02/03	R186	02/11/2017	8.89	Put	Bond Future	3,500.0300	3.5000	3,467.8000	3.4678	(0.921)	0	0	0
2017/02/03	R186	02/11/2017	8.88	Call	Bond Future	3,058.3700	3.0584	3,077.9700	3.0780	0.641	0	0	0
2017/02/03	R186	02/11/2017			Bond Future	8.9525	113.4759	8.9445	113.5279	(0.089)	0.0000	0.0000	0
2017/02/03	R186	02/11/2017	8.89	Call	Bond Future	3,091.2000	3.0912	3,110.9600	3.1110	0.639	0	0	0
2017/02/03	R186	02/11/2017	8.90	Call	Bond Future	3,124.2100	3.1242	3,144.1300	3.1441	0.638	0	0	0
2017/02/03	R186	02/11/2017	8.88	Put	Bond Future	3,532.8500	3.5329	3,500.4600	3.5005	(0.917)	0	0	0
2017/02/03	R186	02/11/2017	8.90	Put	Bond Future	3,467.4400	3.4674	3,435.3700	3.4354	(0.925)	0	0	0
2017/02/03	R197	02/02/2017			Bond Future	295.4924	295.4924	295.4924	295.4924	0.000	0.0000	0.0000	0
2017/02/03	R197	04/05/2017	308.58	Put	Bond Future	7,430.4800	7.4305	6,896.6500	6.8966	(7.184)	0	0	0
2017/02/03	R197	04/05/2017			Bond Future	301.1495	301.1495	301.6833	301.6833	0.177	0.0000	0.0000	1,063
2017/02/03	R197	04/05/2017	308.60	Put	Bond Future	7,450.4800	7.4505	6,916.6500	6.9166	(7.165)	0	0	0
2017/02/03	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R197	04/05/2017	308.59	Put	Bond Future	7,440.4800	7.4405	6,906.6500	6.9066	(7.175)	0	0	0
2017/02/03	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R197	03/08/2017			Bond Future	300.1304	300.1304	300.5847	300.5847	0.151	0.0000	0.0000	0
2017/02/03	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R197	03/08/2017	308.05	Put	Bond Future	7,919.5500	7.9196	7,465.2700	7.4653	(5.736)	0	0	0
2017/02/03	R197	03/08/2017	308.07	Put	Bond Future	7,939.5500	7.9396	7,485.2700	7.4853	(5.722)	0	0	0
2017/02/03	R197	03/08/2017	308.06	Put	Bond Future	7,929.5500	7.9296	7,475.2700	7.4753	(5.729)	0	0	0
2017/02/03	R197	02/11/2017	305.16	Call	Bond Future	1,060.4500	1.0605	1,465.7500	1.4657	38.220	0	0	0
2017/02/03	R197	02/11/2017			Bond Future	306.2204	306.2204	306.6258	306.6258	0.132	0.0000	0.0000	0
2017/02/03	R197	02/11/2017	305.17	Call	Bond Future	1,050.4500	1.0505	1,455.7500	1.4557	38.583	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R197	02/11/2017	305.15	Call	Bond Future	1,070.4500	1.0705	1,475.7500	1.4757	37.863	0	0	0
2017/02/03	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R202	02/02/2017			Bond Future	246.0563	246.0563	246.0563	246.0563	0.000	0.0000	0.0000	0
2017/02/03	R202	04/05/2017	256.73	Put	Bond Future	5,962.8500	5.9628	5,955.1300	5.9551	(0.129)	0	0	0
2017/02/03	R202	04/05/2017			Bond Future	250.7672	250.7672	250.7749	250.7749	0.003	0.0000	0.0000	33,867
2017/02/03	R202	04/05/2017	256.72	Put	Bond Future	5,952.8500	5.9528	5,945.1300	5.9451	(0.130)	0	0	0
2017/02/03	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R202	04/05/2017	256.71	Put	Bond Future	5,942.8500	5.9428	5,935.1300	5.9351	(0.130)	0	0	0
2017/02/03	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R202	03/08/2017			Bond Future	252.0155	252.0155	251.9484	251.9484	(0.027)	0.0000	0.0000	0
2017/02/03	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R202	03/08/2017	258.35	Put	Bond Future	6,334.5000	6.3345	6,401.6100	6.4016	1.059	0	0	0
2017/02/03	R202	03/08/2017	258.37	Put	Bond Future	6,354.5000	6.3545	6,421.6100	6.4216	1.056	0	0	0
2017/02/03	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R202	03/08/2017	258.36	Put	Bond Future	6,344.5000	6.3445	6,411.6100	6.4116	1.058	0	0	0
2017/02/03	R202	02/11/2017			Bond Future	257.1288	257.1288	257.0119	257.0119	(0.045)	0.0000	0.0000	0
2017/02/03	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R202	02/11/2017	253.89	Call	Bond Future	3,238.8200	3.2388	3,121.8500	3.1219	(3.612)	0	0	0
2017/02/03	R202	02/11/2017	253.90	Call	Bond Future	3,228.8200	3.2288	3,111.8500	3.1119	(3.623)	0	0	0
2017/02/03	R202	02/11/2017	253.91	Call	Bond Future	3,218.8200	3.2188	3,101.8500	3.1019	(3.634)	0	0	0
2017/02/03	R203	02/02/2017			Bond Future	7.6900	103.6142	7.6900	103.6142	0.000	0.0000	0.0000	0
2017/02/03	R203	04/05/2017	6.91	Call	Bond Future	3.4200	0.0034	3.6000	0.0036	5.263	0	0	0
2017/02/03	R203	04/05/2017	6.92	Put	Bond Future	221.1200	0.2211	216.6600	0.2167	(2.017)	0	0	0
2017/02/03	R203	04/05/2017			Bond Future	7.5414	101.4218	7.5281	101.4264	(0.177)	0.0000	0.0000	31,101
2017/02/03	R203	04/05/2017	6.92	Call	Bond Future	3.6800	0.0037	3.8800	0.0039	5.435	0	0	0
2017/02/03	R203	04/05/2017	6.93	Call	Bond Future	3.9000	0.0039	4.1100	0.0041	5.385	0	0	0
2017/02/03	R203	04/05/2017	6.91	Put	Bond Future	224.3700	0.2244	219.8900	0.2199	(1.997)	0	0	0
2017/02/03	R203	04/05/2017	6.93	Put	Bond Future	217.8300	0.2178	213.3800	0.2134	(2.043)	0	0	0
2017/02/03	R203	03/08/2017	4.89	Call	Bond Future	42.9100	0.0429	0.0200	0.0000	(99.953)	0	0	0
2017/02/03	R203	03/08/2017			Bond Future	4.6638	103.6219	6.9662	103.3753	49.366	0.0000	0.0000	0
2017/02/03	R203	03/08/2017	4.87	Call	Bond Future	41.5700	0.0416	0.0200	0.0000	(99.952)	0	0	0
2017/02/03	R203	03/08/2017	4.88	Call	Bond Future	42.2400	0.0422	0.0200	0.0000	(99.953)	0	0	0
2017/02/03	R203	03/08/2017	4.87	Put	Bond Future	19.4500	0.0195	224.4900	0.2245	1054.190	0	0	0
2017/02/03	R203	03/08/2017	4.89	Put	Bond Future	18.6400	0.0186	222.3400	0.2223	1092.811	0	0	0
2017/02/03	R203	03/08/2017	4.88	Put	Bond Future	19.0400	0.0190	223.4100	0.2234	1073.372	0	0	0
2017/02/03	R204	02/02/2017			Bond Future	7.8200	101.3474	7.8200	101.3474	0.000	0.0000	0.0000	0
2017/02/03	R204	04/05/2017	7.90	Put	Bond Future	221.9400	0.2219	202.3800	0.2024	(8.813)	0	0	0
2017/02/03	R204	04/05/2017			Bond Future	7.8331	103.2901	7.8048	103.3325	(0.361)	0.0000	0.0000	29,125
2017/02/03	R204	04/05/2017	7.92	Put	Bond Future	209.3800	0.2094	190.5600	0.1906	(8.988)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	R204	04/05/2017	7.90	Call	Bond Future	321.9600	0.3220	344.7700	0.3448	7.085	0	0	0
2017/02/03	R204	04/05/2017	7.91	Put	Bond Future	215.5900	0.2156	196.4000	0.1964	(8.901)	0	0	0
2017/02/03	R204	04/05/2017	7.91	Call	Bond Future	330.5600	0.3306	353.7400	0.3537	7.012	0	0	0
2017/02/03	R204	04/05/2017	7.92	Call	Bond Future	339.2900	0.3393	362.8400	0.3628	6.941	0	0	0
2017/02/03	R204	03/08/2017	7.77	Put	Bond Future	399.7100	0.3997	399.1200	0.3991	(0.148)	0	0	0
2017/02/03	R204	03/08/2017			Bond Future	7.8087	101.2782	7.8094	101.2774	0.008	0.0000	0.0000	0
2017/02/03	R204	03/08/2017	7.76	Put	Bond Future	406.1500	0.4062	405.5600	0.4056	(0.145)	0	0	0
2017/02/03	R204	03/08/2017	7.75	Call	Bond Future	337.5200	0.3375	336.1000	0.3361	(0.421)	0	0	0
2017/02/03	R204	03/08/2017	7.76	Call	Bond Future	343.8100	0.3438	342.3800	0.3424	(0.416)	0	0	0
2017/02/03	R204	03/08/2017	7.77	Call	Bond Future	350.1600	0.3502	348.7300	0.3487	(0.408)	0	0	0
2017/02/03	R204	03/08/2017	7.75	Put	Bond Future	412.6600	0.4127	412.0800	0.4121	(0.141)	0	0	0
2017/02/03	R204	02/11/2017	7.76	Put	Bond Future	367.6200	0.3676	379.5600	0.3796	3.248	0	0	0
2017/02/03	R204	02/11/2017			Bond Future	7.7121	103.3278	7.7369	103.3016	0.321	0.0000	0.0000	0
2017/02/03	R204	02/11/2017	7.75	Put	Bond Future	372.3700	0.3724	384.4300	0.3844	3.239	0	0	0
2017/02/03	R204	02/11/2017	7.76	Call	Bond Future	418.2500	0.4183	403.9700	0.4040	(3.414)	0	0	0
2017/02/03	R204	02/11/2017	7.74	Call	Bond Future	406.6600	0.4067	392.6100	0.3926	(3.455)	0	0	0
2017/02/03	R204	02/11/2017	7.75	Call	Bond Future	412.4300	0.4124	398.2700	0.3983	(3.433)	0	0	0
2017/02/03	R204	02/11/2017	7.74	Put	Bond Future	377.1800	0.3772	389.3500	0.3894	3.227	0	0	0
2017/02/03	R207	02/02/2017			Bond Future	7.9700	98.6003	7.9700	98.6003	0.000	0.0000	0.0000	0
2017/02/03	R207	04/05/2017	8.21	Put	Bond Future	262.5700	0.2626	236.3700	0.2364	(9.978)	0	0	0
2017/02/03	R207	04/05/2017			Bond Future	8.0073	100.4689	7.9762	100.5420	(0.389)	0.0000	0.0000	79,363
2017/02/03	R207	04/05/2017	8.22	Call	Bond Future	753.0600	0.7531	800.5100	0.8005	6.301	0	0	0
2017/02/03	R207	04/05/2017	8.20	Call	Bond Future	721.6400	0.7216	768.0000	0.7680	6.424	0	0	0
2017/02/03	R207	04/05/2017	8.21	Call	Bond Future	737.2700	0.7373	784.1800	0.7842	6.363	0	0	0
2017/02/03	R207	04/05/2017	8.20	Put	Bond Future	270.3000	0.2703	243.5500	0.2436	(9.896)	0	0	0
2017/02/03	R207	04/05/2017	8.22	Put	Bond Future	255.0200	0.2550	229.3600	0.2294	(10.062)	0	0	0
2017/02/03	R207	03/08/2017	8.19	Call	Bond Future	861.0500	0.8611	877.9700	0.8780	1.965	0	0	51
2017/02/03	R207	03/08/2017			Bond Future	8.0166	98.7992	8.0021	98.8305	(0.182)	0.0000	0.0000	0
2017/02/03	R207	03/08/2017	8.39	Put	Bond Future	342.6900	0.3427	331.3500	0.3313	(3.309)	0	0	0
2017/02/03	R207	03/08/2017	8.41	Put	Bond Future	330.2600	0.3303	319.2100	0.3192	(3.346)	0	0	0
2017/02/03	R207	03/08/2017	8.19	Put	Bond Future	489.0200	0.4890	474.6100	0.4746	(2.947)	0	0	0
2017/02/03	R207	03/08/2017	8.40	Put	Bond Future	336.4300	0.3364	325.2400	0.3252	(3.326)	0	0	0
2017/02/03	R207	03/08/2017	8.41	Call	Bond Future	1,171.7900	1.1718	1,192.0700	1.1921	1.731	0	0	0
2017/02/03	R207	03/08/2017	8.39	Call	Bond Future	1,141.6600	1.1417	1,161.6500	1.1617	1.751	0	0	0
2017/02/03	R207	03/08/2017	8.40	Call	Bond Future	1,156.6800	1.1567	1,176.8200	1.1768	1.741	0	0	0
2017/02/03	R207	02/11/2017			Bond Future	7.9858	100.7986	7.9821	100.8058	(0.046)	0.0000	0.0000	0
2017/02/03	R207	02/11/2017	8.03	Put	Bond Future	703.5600	0.7036	698.7400	0.6987	(0.685)	0	0	0
2017/02/03	R207	02/11/2017	8.05	Put	Bond Future	686.1600	0.6862	681.4000	0.6814	(0.694)	0	0	0
2017/02/03	R207	02/11/2017	8.03	Call	Bond Future	790.0200	0.7900	792.4400	0.7924	0.306	0	0	0
2017/02/03	R207	02/11/2017	8.04	Put	Bond Future	694.8200	0.6948	690.0300	0.6900	(0.689)	0	0	0
2017/02/03	R207	02/11/2017	8.04	Call	Bond Future	800.8100	0.8008	803.2600	0.8033	0.306	0	0	0
2017/02/03	R207	02/11/2017	8.05	Call	Bond Future	811.6700	0.8117	814.1500	0.8142	0.306	0	0	0
2017/02/03	R208	02/02/2017			Bond Future	8.1500	97.5569	8.1500	97.5569	0.000	0.0000	0.0000	0
2017/02/03	R208	04/05/2017	8.39	Call	Bond Future	1,095.0800	1.0951	1,125.1000	1.1251	2.741	0	0	0
2017/02/03	R208	04/05/2017			Bond Future	8.1815	96.0160	8.1653	96.0676	(0.198)	0.0000	0.0000	21,493
2017/02/03	R208	04/05/2017	8.37	Call	Bond Future	1,054.1500	1.0542	1,083.4600	1.0835	2.780	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	R208	04/05/2017	8.38	Call	Bond Future	1,074.4300	1.0744	1,104.1000	1.1041	2.761	0	0	0
2017/02/03	R208	04/05/2017	8.37	Put	Bond Future	456.1300	0.4561	433.8400	0.4338	(4.887)	0	0	0
2017/02/03	R208	04/05/2017	8.39	Put	Bond Future	433.8800	0.4339	412.3000	0.4123	(4.974)	0	0	0
2017/02/03	R208	04/05/2017	8.38	Put	Bond Future	444.8100	0.4448	422.8800	0.4229	(4.930)	0	0	0
2017/02/03	R208	03/08/2017	8.32	Call	Bond Future	1,233.0500	1.2331	1,236.3100	1.2363	0.264	0	0	0
2017/02/03	R208	03/08/2017			Bond Future	8.1970	97.9026	8.1934	97.9135	(0.044)	0.0000	0.0000	0
2017/02/03	R208	03/08/2017	8.30	Call	Bond Future	1,198.6200	1.1986	1,201.7700	1.2018	0.263	0	0	0
2017/02/03	R208	03/08/2017	8.31	Call	Bond Future	1,215.7700	1.2158	1,218.9800	1.2190	0.264	0	0	0
2017/02/03	R208	03/08/2017	8.30	Put	Bond Future	888.9600	0.8890	881.3000	0.8813	(0.862)	0	0	0
2017/02/03	R208	03/08/2017	8.32	Put	Bond Future	863.4000	0.8634	855.8500	0.8558	(0.874)	0	0	0
2017/02/03	R208	03/08/2017	8.31	Put	Bond Future	876.1100	0.8761	868.5100	0.8685	(0.867)	0	0	0
2017/02/03	R208	02/11/2017	8.18	Put	Bond Future	1,214.2700	1.2143	1,218.6900	1.2187	0.364	0	0	0
2017/02/03	R208	02/11/2017			Bond Future	8.1966	96.4803	8.2012	96.4671	0.057	0.0000	0.0000	0
2017/02/03	R208	02/11/2017	8.20	Put	Bond Future	1,186.7200	1.1867	1,191.0400	1.1910	0.364	0	0	0
2017/02/03	R208	02/11/2017	8.18	Call	Bond Future	1,167.2500	1.1672	1,158.5000	1.1585	(0.750)	0	0	0
2017/02/03	R208	02/11/2017	8.19	Put	Bond Future	1,200.4400	1.2004	1,204.8000	1.2048	0.363	0	0	0
2017/02/03	R208	02/11/2017	8.19	Call	Bond Future	1,181.8200	1.1818	1,173.0100	1.1730	(0.745)	0	0	0
2017/02/03	R208	02/11/2017	8.20	Call	Bond Future	1,196.4800	1.1965	1,187.6300	1.1876	(0.740)	0	0	0
2017/02/03	R209	02/02/2017			Bond Future	9.4850	73.8973	9.4850	73.8973	0.000	0.0000	0.0000	0
2017/02/03	R209	04/05/2017	9.48	Put	Bond Future	2,213.4100	2.2134	2,136.5500	2.1366	(3.472)	0	0	0
2017/02/03	R209	04/05/2017			Bond Future	9.5310	72.1570	9.5119	72.2862	(0.200)	0.0000	0.0000	59,170
2017/02/03	R209	04/05/2017	8.93	Call	Bond Future	574.1500	0.5741	593.9500	0.5940	3.449	0	0	1,130
2017/02/03	R209	04/05/2017	9.33	Put	Bond Future	2,793.1800	2.7932	2,706.2700	2.7063	(3.112)	0	0	1,130
2017/02/03	R209	04/05/2017	9.47	Put	Bond Future	2,249.0500	2.2491	2,171.5100	2.1715	(3.448)	0	0	0
2017/02/03	R209	04/05/2017	9.63	Call	Bond Future	2,391.6800	2.3917	2,454.3200	2.4543	2.619	0	0	0
2017/02/03	R209	04/05/2017	9.46	Call	Bond Future	1,802.4500	1.8025	1,853.4800	1.8535	2.831	0	0	0
2017/02/03	R209	04/05/2017	9.33	Call	Bond Future	1,413.5400	1.4135	1,455.8900	1.4559	2.996	0	0	0
2017/02/03	R209	04/05/2017	9.47	Call	Bond Future	1,834.5400	1.8345	1,886.2600	1.8863	2.819	0	0	0
2017/02/03	R209	04/05/2017	8.93	Put	Bond Future	4,820.7400	4.8207	4,711.2800	4.7113	(2.271)	0	0	0
2017/02/03	R209	04/05/2017	9.48	Call	Bond Future	1,867.1000	1.8671	1,919.5000	1.9195	2.806	0	0	0
2017/02/03	R209	04/05/2017	9.63	Put	Bond Future	1,726.5800	1.7266	1,659.9600	1.6600	(3.858)	0	0	1,130
2017/02/03	R209	04/05/2017	9.46	Put	Bond Future	2,285.2600	2.2853	2,207.0300	2.2070	(3.423)	0	0	0
2017/02/03	R209	03/08/2017			Bond Future	9.5714	73.5748	9.5565	73.6752	(0.156)	0.0000	0.0000	0
2017/02/03	R209	03/08/2017	9.44	Call	Bond Future	2,522.0300	2.5220	2,561.6100	2.5616	1.569	0	0	0
2017/02/03	R209	03/08/2017	9.43	Put	Bond Future	3,449.1300	3.4491	3,387.9800	3.3880	(1.773)	0	0	0
2017/02/03	R209	03/08/2017	9.45	Put	Bond Future	3,375.4400	3.3754	3,315.0200	3.3150	(1.790)	0	0	0
2017/02/03	R209	03/08/2017	9.44	Put	Bond Future	3,412.2300	3.4122	3,351.4500	3.3514	(1.781)	0	0	0
2017/02/03	R209	03/08/2017	9.45	Call	Bond Future	2,553.5500	2.5535	2,593.4900	2.5935	1.564	0	0	0
2017/02/03	R209	03/08/2017	9.43	Call	Bond Future	2,490.5100	2.4905	2,529.7200	2.5297	1.574	0	0	0
2017/02/03	R209	02/11/2017	9.52	Put	Bond Future	3,880.5500	3.8806	3,831.9400	3.8319	(1.253)	0	0	0
2017/02/03	R209	02/11/2017			Bond Future	9.6076	71.9123	9.5949	71.9966	(0.132)	0.0000	0.0000	0
2017/02/03	R209	02/11/2017	9.54	Put	Bond Future	3,811.5200	3.8115	3,763.4100	3.7634	(1.262)	0	0	0
2017/02/03	R209	02/11/2017	9.53	Put	Bond Future	3,846.0400	3.8460	3,797.6700	3.7977	(1.258)	0	0	0
2017/02/03	R209	02/11/2017	9.54	Call	Bond Future	3,359.5100	3.3595	3,395.6400	3.3956	1.075	0	0	0
2017/02/03	R209	02/11/2017	9.52	Call	Bond Future	3,293.9100	3.2939	3,329.5400	3.3295	1.082	0	0	0
2017/02/03	R209	02/11/2017	9.53	Call	Bond Future	3,326.7600	3.3268	3,362.6300	3.3626	1.078	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	R210	02/02/2017			Bond Future	187.0396	187.0396	187.0396	187.0396	0.000	0.0000	0.0000	0
2017/02/03	R210	04/05/2017			Bond Future	188.3012	188.3012	188.8572	188.8572	0.295	0.0000	0.0000	1,698
2017/02/03	R210	04/05/2017	192.31	Put	Bond Future	4,008.7700	4.0088	3,452.8000	3.4528	(13.869)	0	0	0
2017/02/03	R210	04/05/2017	192.33	Put	Bond Future	4,028.7700	4.0288	3,472.8000	3.4728	(13.800)	0	0	0
2017/02/03	R210	04/05/2017	192.32	Put	Bond Future	4,018.7700	4.0188	3,462.8000	3.4628	(13.834)	0	0	0
2017/02/03	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R210	03/08/2017	196.29	Put	Bond Future	4,277.7700	4.2778	3,767.5000	3.7675	(11.928)	0	0	0
2017/02/03	R210	03/08/2017			Bond Future	192.0122	192.0122	192.5225	192.5225	0.266	0.0000	0.0000	0
2017/02/03	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R210	03/08/2017	196.28	Put	Bond Future	4,267.7700	4.2678	3,757.5000	3.7575	(11.956)	0	0	0
2017/02/03	R210	03/08/2017	196.30	Put	Bond Future	4,287.7700	4.2878	3,777.5000	3.7775	(11.901)	0	0	0
2017/02/03	R210	02/11/2017	192.07	Call	Bond Future	1,405.9600	1.4060	1,889.4100	1.8894	34.386	0	0	0
2017/02/03	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R210	02/11/2017			Bond Future	193.4760	193.4760	193.9594	193.9594	0.250	0.0000	0.0000	0
2017/02/03	R210	02/11/2017	192.08	Call	Bond Future	1,395.9600	1.3960	1,879.4100	1.8794	34.632	0	0	0
2017/02/03	R210	02/11/2017	192.09	Call	Bond Future	1,385.9600	1.3860	1,869.4100	1.8694	34.882	0	0	0
2017/02/03	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R212	02/02/2017			Bond Future	146.2978	146.2978	146.2978	146.2978	0.000	0.0000	0.0000	0
2017/02/03	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R212	04/05/2017			Bond Future	149.0986	149.0986	149.3113	149.3113	0.143	0.0000	0.0000	3,258
2017/02/03	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R212	04/05/2017	152.23	Put	Bond Future	3,131.3800	3.1314	2,918.6700	2.9187	(6.793)	0	0	0
2017/02/03	R212	04/05/2017	152.25	Put	Bond Future	3,151.3800	3.1514	2,938.6700	2.9387	(6.750)	0	0	0
2017/02/03	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R212	04/05/2017	152.24	Put	Bond Future	3,141.3800	3.1414	2,928.6700	2.9287	(6.771)	0	0	0
2017/02/03	R212	03/08/2017			Bond Future	149.9871	149.9871	150.1592	150.1592	0.115	0.0000	0.0000	0
2017/02/03	R212	03/08/2017	153.34	Put	Bond Future	3,352.8700	3.3529	3,180.8100	3.1808	(5.132)	0	0	0
2017/02/03	R212	03/08/2017	153.36	Put	Bond Future	3,372.8700	3.3729	3,200.8100	3.2008	(5.101)	0	0	0
2017/02/03	R212	03/08/2017	153.35	Put	Bond Future	3,362.8700	3.3629	3,190.8100	3.1908	(5.116)	0	0	0
2017/02/03	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R212	02/11/2017			Bond Future	153.0305	153.0305	153.1770	153.1770	0.096	0.0000	0.0000	0
2017/02/03	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/03	R212	02/11/2017	152.42	Call	Bond Future	610.5100	0.6105	757.0400	0.7570	24.001	0	0	0
2017/02/03	R212	02/11/2017	152.40	Call	Bond Future	630.5100	0.6305	777.0400	0.7770	23.240	0	0	0
2017/02/03	R212	02/11/2017	152.41	Call	Bond Future	620.5100	0.6205	767.0400	0.7670	23.614	0	0	0
2017/02/03	R213	02/02/2017			Bond Future	9.2650	85.4824	9.2650	85.4824	0.000	0.0000	0.0000	0
2017/02/03	R213	04/05/2017			Bond Future	9.3152	83.5276	9.2963	83.6543	(0.203)	0.0000	0.0000	44,842

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	R213	04/05/2017	9.35	Put	Bond Future	1,834.3400		1.8343	1,764.8100	1.7648	(3.790)	0	0	0
2017/02/03	R213	04/05/2017	9.37	Put	Bond Future	1,771.9600		1.7720	1,703.8200	1.7038	(3.845)	0	0	0
2017/02/03	R213	04/05/2017	9.35	Call	Bond Future	2,067.5000		2.0675	2,124.6700	2.1247	2.765	0	0	0
2017/02/03	R213	04/05/2017	9.36	Put	Bond Future	1,802.9500		1.8029	1,734.1200	1.7341	(3.818)	0	0	0
2017/02/03	R213	04/05/2017	9.36	Call	Bond Future	2,102.8800		2.1029	2,160.7500	2.1607	2.752	0	0	0
2017/02/03	R213	04/05/2017	9.37	Call	Bond Future	2,138.5900		2.1386	2,197.1500	2.1972	2.738	0	0	0
2017/02/03	R213	03/08/2017	9.33	Put	Bond Future	2,891.7500		2.8918	2,838.5100	2.8385	(1.841)	0	0	0
2017/02/03	R213	03/08/2017			Bond Future	9.3544		85.1688	9.3404	85.2617	(0.150)	0.0000	0.0000	0
2017/02/03	R213	03/08/2017	9.35	Put	Bond Future	2,826.2900		2.8263	2,773.7300	2.7737	(1.860)	0	0	0
2017/02/03	R213	03/08/2017	9.33	Call	Bond Future	2,729.7100		2.7297	2,769.3500	2.7694	1.452	0	0	0
2017/02/03	R213	03/08/2017	9.34	Put	Bond Future	2,858.8800		2.8589	2,805.9800	2.8060	(1.850)	0	0	0
2017/02/03	R213	03/08/2017	9.34	Call	Bond Future	2,763.2700		2.7633	2,803.2500	2.8032	1.447	0	0	0
2017/02/03	R213	03/08/2017	9.35	Call	Bond Future	2,797.0500		2.7970	2,837.3700	2.8374	1.442	0	0	0
2017/02/03	R213	02/11/2017	9.36	Put	Bond Future	3,561.1000		3.5611	3,518.6700	3.5187	(1.191)	0	0	0
2017/02/03	R213	02/11/2017			Bond Future	9.3910		83.3395	9.3797	83.4136	(0.120)	0.0000	0.0000	0
2017/02/03	R213	02/11/2017	9.35	Put	Bond Future	3,593.7700		3.5938	3,551.1300	3.5511	(1.186)	0	0	0
2017/02/03	R213	02/11/2017	9.36	Call	Bond Future	3,357.4400		3.3574	3,389.1200	3.3891	0.944	0	0	0
2017/02/03	R213	02/11/2017	9.34	Call	Bond Future	3,291.3500		3.2913	3,322.6000	3.3226	0.949	0	0	0
2017/02/03	R213	02/11/2017	9.35	Call	Bond Future	3,324.3100		3.3243	3,355.7800	3.3558	0.947	0	0	0
2017/02/03	R213	02/11/2017	9.34	Put	Bond Future	3,626.6800		3.6267	3,583.8200	3.5838	(1.182)	0	0	0
2017/02/03	R214	02/02/2017			Bond Future	9.5600		74.2416	9.5600	74.2416	0.000	0.0000	0.0000	0
2017/02/03	R214	04/05/2017	9.58	Put	Bond Future	2,196.8700		2.1969	2,136.1300	2.1361	(2.765)	0	0	0
2017/02/03	R214	04/05/2017			Bond Future	9.5990		72.3970	9.5850	72.4967	(0.146)	0.0000	0.0000	34,273
2017/02/03	R214	04/05/2017	9.57	Put	Bond Future	2,232.9400		2.2329	2,171.6800	2.1717	(2.743)	0	0	0
2017/02/03	R214	04/05/2017	9.58	Call	Bond Future	2,061.8100		2.0618	2,100.7500	2.1007	1.889	0	0	0
2017/02/03	R214	04/05/2017	9.56	Call	Bond Future	1,992.0000		1.9920	2,029.8900	2.0299	1.902	0	0	0
2017/02/03	R214	04/05/2017	9.57	Call	Bond Future	2,026.7400		2.0267	2,065.1600	2.0652	1.896	0	0	0
2017/02/03	R214	04/05/2017	9.56	Put	Bond Future	2,269.4600		2.2695	2,207.6700	2.2077	(2.723)	0	0	0
2017/02/03	R214	03/08/2017	9.51	Call	Bond Future	2,638.5800		2.6386	2,663.5500	2.6636	0.946	0	0	0
2017/02/03	R214	03/08/2017			Bond Future	9.6381		73.8196	9.6281	73.8897	(0.103)	0.0000	0.0000	0
2017/02/03	R214	03/08/2017	9.52	Call	Bond Future	2,671.6200		2.6716	2,696.8300	2.6968	0.944	0	0	0
2017/02/03	R214	03/08/2017	9.53	Call	Bond Future	2,705.0700		2.7051	2,730.5400	2.7305	0.942	0	0	0
2017/02/03	R214	03/08/2017	9.51	Put	Bond Future	3,548.8500		3.5488	3,503.6400	3.5036	(1.274)	0	0	0
2017/02/03	R214	03/08/2017	9.53	Put	Bond Future	3,471.9600		3.4720	3,427.2500	3.4273	(1.288)	0	0	0
2017/02/03	R214	03/08/2017	9.52	Put	Bond Future	3,510.1400		3.5101	3,465.1700	3.4652	(1.281)	0	0	0
2017/02/03	R214	02/11/2017	9.60	Call	Bond Future	3,540.5400		3.5405	3,560.7600	3.5608	0.571	0	0	0
2017/02/03	R214	02/11/2017			Bond Future	9.6748		72.0144	9.6671	72.0682	(0.079)	0.0000	0.0000	0
2017/02/03	R214	02/11/2017	9.58	Call	Bond Future	3,472.0000		3.4720	3,491.9100	3.4919	0.573	0	0	0
2017/02/03	R214	02/11/2017	9.59	Call	Bond Future	3,506.1900		3.5062	3,526.2500	3.5263	0.572	0	0	0
2017/02/03	R214	02/11/2017	9.58	Put	Bond Future	4,139.4500		4.1394	4,105.6100	4.1056	(0.817)	0	0	0
2017/02/03	R214	02/11/2017	9.60	Put	Bond Future	4,066.3800		4.0664	4,032.8500	4.0329	(0.825)	0	0	0
2017/02/03	R214	02/11/2017	9.59	Put	Bond Future	4,102.7800		4.1028	4,069.0900	4.0691	(0.821)	0	0	0
2017/02/03	R248	02/02/2017			Bond Future	9.6200		95.3018	9.6200	95.3018	0.000	0.0000	0.0000	0
2017/02/03	R248	04/05/2017	9.66	Call	Bond Future	2,824.6900		2.8247	2,874.4600	2.8745	1.762	0	0	0
2017/02/03	R248	04/05/2017			Bond Future	9.6659		92.6812	9.6519	92.8081	(0.146)	0.0000	0.0000	63,465
2017/02/03	R248	04/05/2017	9.67	Call	Bond Future	2,869.9700		2.8700	2,920.3800	2.9204	1.756	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/03	R248	04/05/2017	9.65	Put	Bond Future	2,923.4000	2.9234	2,845.6200	2.8456	(2.661)	0	0	0
2017/02/03	R248	04/05/2017	9.67	Put	Bond Future	2,833.4100	2.8334	2,756.9100	2.7569	(2.700)	0	0	0
2017/02/03	R248	04/05/2017	9.65	Call	Bond Future	2,779.6000	2.7796	2,828.7300	2.8287	1.768	0	0	0
2017/02/03	R248	04/05/2017	9.66	Put	Bond Future	2,878.2300	2.8782	2,801.0900	2.8011	(2.680)	0	0	0
2017/02/03	R248	03/08/2017			Bond Future	9.7070	94.5022	9.6970	94.5914	(0.103)	0.0000	0.0000	200
2017/02/03	R248	03/08/2017	9.57	Call	Bond Future	3,510.2200	3.5102	3,541.3900	3.5414	0.888	0	0	0
2017/02/03	R248	03/08/2017	9.56	Put	Bond Future	4,798.4900	4.7985	4,740.2100	4.7402	(1.215)	0	0	0
2017/02/03	R248	03/08/2017	9.58	Put	Bond Future	4,699.3700	4.6994	4,641.6900	4.6417	(1.227)	0	0	0
2017/02/03	R248	03/08/2017	9.57	Put	Bond Future	4,748.5900	4.7486	4,690.6100	4.6906	(1.221)	0	0	0
2017/02/03	R248	03/08/2017	9.58	Call	Bond Future	3,552.4200	3.5524	3,583.8900	3.5839	0.886	0	0	0
2017/02/03	R248	03/08/2017	9.56	Call	Bond Future	3,468.5400	3.4685	3,499.4100	3.4994	0.890	0	0	0
2017/02/03	R248	02/11/2017	9.66	Put	Bond Future	5,435.2400	5.4352	5,392.2400	5.3922	(0.791)	0	0	0
2017/02/03	R248	02/11/2017			Bond Future	9.7457	91.9737	9.7380	92.0419	(0.079)	0.0000	0.0000	0
2017/02/03	R248	02/11/2017	9.65	Put	Bond Future	5,481.8400	5.4818	5,438.6600	5.4387	(0.788)	0	0	0
2017/02/03	R248	02/11/2017	9.64	Call	Bond Future	4,583.3400	4.5833	4,608.1000	4.6081	0.540	0	0	0
2017/02/03	R248	02/11/2017	9.65	Call	Bond Future	4,626.6200	4.6266	4,651.5700	4.6516	0.539	0	0	0
2017/02/03	R248	02/11/2017	9.66	Call	Bond Future	4,670.0800	4.6701	4,695.2100	4.6952	0.538	0	0	0
2017/02/03	R248	02/11/2017	9.64	Put	Bond Future	5,528.7800	5.5288	5,485.4100	5.4854	(0.784)	0	0	0

**Total**

**789526**