



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 08/02/2017 TO 08/02/2017

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
2017/02/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	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
2017/02/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2025	04/05/2017			Bond Future	129.8988	129.8988	129.8846	129.8846	(0.011)	0.0000	0.0000	2,414
2017/02/08	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2025	04/05/2017	132.56	Put	Bond Future	2,661.1900	2.6612	2,675.4400	2.6754	0.535	0	0	0
2017/02/08	2025	04/05/2017	132.58	Put	Bond Future	2,681.1900	2.6812	2,695.4400	2.6954	0.531	0	0	0
2017/02/08	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2025	04/05/2017	132.57	Put	Bond Future	2,671.1900	2.6712	2,685.4400	2.6854	0.533	0	0	0
2017/02/08	2025	03/08/2017			Bond Future	131.0716	131.0716	131.0580	131.0580	(0.010)	0.0000	0.0000	0
2017/02/08	2025	03/08/2017	133.96	Put	Bond Future	2,888.4100	2.8884	2,902.0500	2.9020	0.472	0	0	0
2017/02/08	2025	03/08/2017	133.98	Put	Bond Future	2,908.4100	2.9084	2,922.0500	2.9220	0.469	0	0	0
2017/02/08	2025	03/08/2017	133.97	Put	Bond Future	2,898.4100	2.8984	2,912.0500	2.9120	0.471	0	0	0
2017/02/08	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2025	02/11/2017	132.98	Call	Bond Future	725.6300	0.7256	711.4100	0.7114	(1.960)	0	0	0
2017/02/08	2025	02/11/2017			Bond Future	133.7056	133.7056	133.6914	133.6914	(0.011)	0.0000	0.0000	0
2017/02/08	2025	02/11/2017	132.96	Call	Bond Future	745.6300	0.7456	731.4100	0.7314	(1.907)	0	0	0
2017/02/08	2025	02/11/2017	132.97	Call	Bond Future	735.6300	0.7356	721.4100	0.7214	(1.933)	0	0	0
2017/02/08	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2029	04/05/2017			Bond Future	102.2976	102.2976	102.2860	102.2860	(0.011)	0.0000	0.0000	2,272
2017/02/08	2029	04/05/2017	100.67	Call	Bond Future	1,627.6400	1.6276	1,615.9600	1.6160	(0.718)	0	0	0
2017/02/08	2029	04/05/2017	100.65	Call	Bond Future	1,647.6400	1.6476	1,635.9600	1.6360	(0.709)	0	0	0
2017/02/08	2029	04/05/2017	100.66	Call	Bond Future	1,637.6400	1.6376	1,625.9600	1.6260	(0.713)	0	0	0
2017/02/08	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2030	04/05/2017	9.33	Call	Bond Future	131.0300	0.1310	178.6600	0.1787	36.350	0	0	0
2017/02/08	2030	04/05/2017			Bond Future	9.3109	92.4844	9.3040	92.5320	(0.074)	0.0000	0.0000	32,786
2017/02/08	2030	04/05/2017	9.34	Call	Bond Future	199.5600	0.1996	247.1900	0.2472	23.868	0	0	0
2017/02/08	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2030	04/05/2017	9.32	Call	Bond Future	62.4300	0.0624	110.0600	0.1101	76.293	0	0	0
2017/02/08	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2030	03/08/2017	9.34	Put	Bond Future	167.6600	0.1677	118.5200	0.1185	(29.309)	0	0	0
2017/02/08	2030	03/08/2017			Bond Future	9.3648	90.2482	9.3575	90.2974	(0.078)	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
2017/02/08	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2030	03/08/2017	9.33	Put	Bond Future	235.5300	0.2355	186.3900	0.1864	(20.864)	0	0	0
2017/02/08	2030	03/08/2017	9.35	Put	Bond Future	99.8700	0.0999	50.7300	0.0507	(49.204)	0	0	0
2017/02/08	2030	02/11/2017			Bond Future	9.4051	92.0442	9.3976	92.0941	(0.079)	0.0000	0.0000	0
2017/02/08	2030	02/11/2017	9.34	Put	Bond Future	435.9000	0.4359	386.0200	0.3860	(11.443)	0	0	0
2017/02/08	2030	02/11/2017	9.36	Put	Bond Future	301.6600	0.3017	251.7800	0.2518	(16.535)	0	0	0
2017/02/08	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2030	02/11/2017	9.35	Put	Bond Future	368.7400	0.3687	318.8600	0.3189	(13.527)	0	0	0
2017/02/08	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2032	04/05/2017	9.45	Call	Bond Future	2,177.5000	2.1775	2,167.9800	2.1680	(0.437)	0	0	0
2017/02/08	2032	04/05/2017			Bond Future	9.4397	91.4504	9.4328	91.5015	(0.073)	0.0000	0.0000	19,129
2017/02/08	2032	04/05/2017	9.46	Call	Bond Future	2,215.6300	2.2156	2,205.7100	2.2057	(0.448)	0	0	0
2017/02/08	2032	04/05/2017	9.44	Put	Bond Future	2,137.9900	2.1380	2,077.6200	2.0776	(2.824)	0	0	0
2017/02/08	2032	04/05/2017	9.46	Put	Bond Future	2,066.4900	2.0665	2,005.4800	2.0055	(2.952)	0	0	0
2017/02/08	2032	04/05/2017	9.44	Call	Bond Future	2,139.9100	2.1399	2,130.6300	2.1306	(0.434)	0	0	0
2017/02/08	2032	04/05/2017	9.45	Put	Bond Future	2,101.9300	2.1019	2,041.3200	2.0413	(2.884)	0	0	0
2017/02/08	2032	03/08/2017	9.43	Put	Bond Future	3,340.7300	3.3407	3,274.8200	3.2748	(1.973)	0	0	0
2017/02/08	2032	03/08/2017			Bond Future	9.4906	93.2009	9.4833	93.2537	(0.076)	0.0000	0.0000	0
2017/02/08	2032	03/08/2017	9.45	Put	Bond Future	3,266.5000	3.2665	3,199.4300	3.1994	(2.053)	0	0	0
2017/02/08	2032	03/08/2017	9.44	Put	Bond Future	3,303.4500	3.3035	3,236.9600	3.2370	(2.013)	0	0	0
2017/02/08	2032	03/08/2017	9.44	Call	Bond Future	2,934.3700	2.9344	2,920.6500	2.9206	(0.468)	0	0	0
2017/02/08	2032	03/08/2017	9.43	Call	Bond Future	2,898.4200	2.8984	2,885.2800	2.8853	(0.453)	0	0	0
2017/02/08	2032	03/08/2017	9.45	Call	Bond Future	2,970.5600	2.9706	2,956.2600	2.9563	(0.481)	0	0	0
2017/02/08	2032	02/11/2017			Bond Future	9.5348	90.8962	9.5273	90.9497	(0.078)	0.0000	0.0000	0
2017/02/08	2032	02/11/2017	9.48	Put	Bond Future	4,036.5000	4.0365	3,967.5400	3.9675	(1.708)	0	0	0
2017/02/08	2032	02/11/2017	9.50	Put	Bond Future	3,964.2600	3.9643	3,893.7700	3.8938	(1.778)	0	0	0
2017/02/08	2032	02/11/2017	9.48	Call	Bond Future	3,641.8000	3.6418	3,626.3300	3.6263	(0.425)	0	0	0
2017/02/08	2032	02/11/2017	9.49	Put	Bond Future	4,000.2500	4.0002	3,930.5300	3.9305	(1.743)	0	0	0
2017/02/08	2032	02/11/2017	9.49	Call	Bond Future	3,677.8200	3.6778	3,661.5900	3.6616	(0.441)	0	0	0
2017/02/08	2032	02/11/2017	9.50	Call	Bond Future	3,714.0300	3.7140	3,697.0300	3.6970	(0.458)	0	0	0
2017/02/08	2033	04/05/2017			Bond Future	108.5629	108.5629	108.5507	108.5507	(0.011)	0.0000	0.0000	5,778
2017/02/08	2033	04/05/2017	110.83	Put	Bond Future	2,267.1300	2.2671	2,279.3200	2.2793	0.538	0	0	0
2017/02/08	2033	04/05/2017	110.85	Put	Bond Future	2,287.1300	2.2871	2,299.3200	2.2993	0.533	0	0	0
2017/02/08	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2033	04/05/2017	110.84	Put	Bond Future	2,277.1300	2.2771	2,289.3200	2.2893	0.535	0	0	0
2017/02/08	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2033	03/08/2017	113.14	Put	Bond Future	2,472.6400	2.4726	2,484.2300	2.4842	0.469	0	0	0
2017/02/08	2033	03/08/2017			Bond Future	110.6674	110.6674	110.6558	110.6558	(0.010)	0.0000	0.0000	0
2017/02/08	2033	03/08/2017	113.13	Put	Bond Future	2,462.6400	2.4626	2,474.2300	2.4742	0.471	0	0	0
2017/02/08	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2033	03/08/2017	113.12	Put	Bond Future	2,452.6400	2.4526	2,464.2300	2.4642	0.473	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
2017/02/08	2033	02/11/2017	110.08	Call	Bond Future	1,720.9300	1.7209	1,708.7400	1.7087	(0.708)	0	0	0
2017/02/08	2033	02/11/2017			Bond Future	111.8009	111.8009	111.7887	111.7887	(0.011)	0.0000	0.0000	0
2017/02/08	2033	02/11/2017	110.09	Call	Bond Future	1,710.9300	1.7109	1,698.7400	1.6987	(0.712)	0	0	0
2017/02/08	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2033	02/11/2017	110.07	Call	Bond Future	1,730.9300	1.7309	1,718.7400	1.7187	(0.704)	0	0	0
2017/02/08	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2037	04/05/2017			Bond Future	9.6626	92.1143	9.6556	92.1702	(0.072)	0.0000	0.0000	46,662
2017/02/08	2037	04/05/2017	9.58	Put	Bond Future	2,759.7400	2.7597	2,695.8000	2.6958	(2.317)	0	0	0
2017/02/08	2037	04/05/2017	9.60	Put	Bond Future	2,673.3000	2.6733	2,608.6500	2.6087	(2.418)	0	0	0
2017/02/08	2037	04/05/2017	9.59	Put	Bond Future	2,716.2700	2.7163	2,651.8800	2.6519	(2.371)	0	0	0
2017/02/08	2037	04/05/2017	9.60	Call	Bond Future	2,167.7900	2.1678	2,159.0700	2.1591	(0.402)	0	0	0
2017/02/08	2037	04/05/2017	9.58	Call	Bond Future	2,091.7100	2.0917	2,083.7000	2.0837	(0.383)	0	0	0
2017/02/08	2037	04/05/2017	9.59	Call	Bond Future	2,129.5600	2.1296	2,121.1000	2.1211	(0.397)	0	0	0
2017/02/08	2037	03/08/2017	9.57	Call	Bond Future	2,955.1400	2.9551	2,946.7400	2.9467	(0.284)	0	0	0
2017/02/08	2037	03/08/2017			Bond Future	9.7181	89.6206	9.7108	89.6783	(0.075)	0.0000	0.0000	160
2017/02/08	2037	03/08/2017	9.58	Call	Bond Future	2,991.9100	2.9919	2,983.2000	2.9832	(0.291)	0	0	0
2017/02/08	2037	03/08/2017	9.56	Put	Bond Future	4,188.9300	4.1889	4,123.3500	4.1233	(1.566)	0	0	0
2017/02/08	2037	03/08/2017	9.57	Put	Bond Future	4,144.4900	4.1445	4,078.3400	4.0783	(1.596)	0	0	0
2017/02/08	2037	03/08/2017	9.58	Put	Bond Future	4,100.1600	4.1002	4,033.7000	4.0337	(1.621)	0	0	0
2017/02/08	2037	03/08/2017	9.56	Call	Bond Future	2,918.3700	2.9184	2,910.5400	2.9105	(0.268)	0	0	0
2017/02/08	2037	02/11/2017			Bond Future	9.7617	91.4041	9.7542	91.4627	(0.076)	0.0000	0.0000	0
2017/02/08	2037	02/11/2017	9.66	Call	Bond Future	3,956.3100	3.9563	3,936.3700	3.9364	(0.504)	0	0	0
2017/02/08	2037	02/11/2017	9.65	Put	Bond Future	4,804.0800	4.8041	4,726.2900	4.7263	(1.619)	0	0	0
2017/02/08	2037	02/11/2017	9.67	Put	Bond Future	4,721.3700	4.7214	4,641.7300	4.6417	(1.687)	0	0	0
2017/02/08	2037	02/11/2017	9.66	Put	Bond Future	4,762.5800	4.7626	4,684.0200	4.6840	(1.650)	0	0	0
2017/02/08	2037	02/11/2017	9.65	Call	Bond Future	3,917.8900	3.9179	3,898.7200	3.8987	(0.489)	0	0	0
2017/02/08	2037	02/11/2017	9.67	Call	Bond Future	3,994.9000	3.9949	3,973.8800	3.9739	(0.526)	0	0	0
2017/02/08	2038	04/05/2017	139.77	Put	Bond Future	4,183.0400	4.1830	4,084.6300	4.0846	(2.353)	0	0	0
2017/02/08	2038	04/05/2017			Bond Future	135.5870	135.5870	135.6854	135.6854	0.073	0.0000	0.0000	20,533
2017/02/08	2038	04/05/2017	139.79	Put	Bond Future	4,203.0400	4.2030	4,104.6300	4.1046	(2.341)	0	0	0
2017/02/08	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2038	04/05/2017	139.78	Put	Bond Future	4,193.0400	4.1930	4,094.6300	4.0946	(2.347)	0	0	0
2017/02/08	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2038	03/08/2017			Bond Future	136.7020	136.7020	136.8030	136.8030	0.074	0.0000	0.0000	0
2017/02/08	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2038	03/08/2017	141.16	Put	Bond Future	4,458.0000	4.4580	4,356.9900	4.3570	(2.266)	0	0	0
2017/02/08	2038	03/08/2017	141.18	Put	Bond Future	4,478.0000	4.4780	4,376.9900	4.3770	(2.256)	0	0	0
2017/02/08	2038	03/08/2017	141.17	Put	Bond Future	4,468.0000	4.4680	4,366.9900	4.3670	(2.261)	0	0	0
2017/02/08	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2038	02/11/2017	136.80	Call	Bond Future	2,649.1200	2.6491	2,752.0000	2.7520	3.884	0	0	0
2017/02/08	2038	02/11/2017			Bond Future	139.4491	139.4491	139.5520	139.5520	0.074	0.0000	0.0000	0
2017/02/08	2038	02/11/2017	136.81	Call	Bond Future	2,639.1200	2.6391	2,742.0000	2.7420	3.898	0	0	0
2017/02/08	2038	02/11/2017	136.82	Call	Bond Future	2,629.1200	2.6291	2,732.0000	2.7320	3.913	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
2017/02/08	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2040	04/05/2017			Bond Future	9.6712	96.2811	9.6643	96.3410	(0.071)	0.0000	0.0000	9,025
2017/02/08	2040	04/05/2017	9.62	Put	Bond Future	2,870.8500	2.8708	2,796.4300	2.7964	(2.592)	0	0	0
2017/02/08	2040	04/05/2017	9.64	Put	Bond Future	2,780.9300	2.7809	2,705.6300	2.7056	(2.708)	0	0	0
2017/02/08	2040	04/05/2017	9.62	Call	Bond Future	2,424.9900	2.4250	2,410.5500	2.4106	(0.595)	0	0	0
2017/02/08	2040	04/05/2017	9.63	Put	Bond Future	2,825.7200	2.8257	2,750.8600	2.7509	(2.649)	0	0	0
2017/02/08	2040	04/05/2017	9.63	Call	Bond Future	2,467.2300	2.4672	2,452.3500	2.4524	(0.603)	0	0	0
2017/02/08	2040	04/05/2017	9.64	Call	Bond Future	2,509.6800	2.5097	2,494.3600	2.4944	(0.610)	0	0	0
2017/02/08	2040	03/08/2017			Bond Future	9.7252	93.6167	9.7180	93.6785	(0.074)	0.0000	0.0000	0
2017/02/08	2040	03/08/2017	9.61	Put	Bond Future	4,372.6400	4.3726	4,294.6900	4.2947	(1.783)	0	0	0
2017/02/08	2040	03/08/2017	9.63	Put	Bond Future	4,280.3300	4.2803	4,200.9800	4.2010	(1.854)	0	0	0
2017/02/08	2040	03/08/2017	9.61	Call	Bond Future	3,375.9400	3.3759	3,359.8000	3.3598	(0.478)	0	0	0
2017/02/08	2040	03/08/2017	9.62	Put	Bond Future	4,326.1700	4.3262	4,247.6400	4.2476	(1.815)	0	0	0
2017/02/08	2040	03/08/2017	9.62	Call	Bond Future	3,416.6900	3.4167	3,399.9700	3.4000	(0.489)	0	0	0
2017/02/08	2040	03/08/2017	9.63	Call	Bond Future	3,457.9500	3.4580	3,440.4100	3.4404	(0.507)	0	0	0
2017/02/08	2040	02/11/2017			Bond Future	9.7675	95.4798	9.7601	95.5426	(0.076)	0.0000	0.0000	0
2017/02/08	2040	02/11/2017	9.66	Call	Bond Future	4,314.6500	4.3146	4,288.9600	4.2890	(0.595)	0	0	0
2017/02/08	2040	02/11/2017	9.65	Put	Bond Future	5,281.5500	5.2815	5,193.8700	5.1939	(1.660)	0	0	0
2017/02/08	2040	02/11/2017	9.67	Put	Bond Future	5,191.4400	5.1914	5,101.8300	5.1018	(1.726)	0	0	0
2017/02/08	2040	02/11/2017	9.66	Put	Bond Future	5,236.3300	5.2363	5,147.8500	5.1478	(1.690)	0	0	0
2017/02/08	2040	02/11/2017	9.67	Call	Bond Future	4,356.1000	4.3561	4,329.2800	4.3293	(0.616)	0	0	0
2017/02/08	2040	02/11/2017	9.65	Call	Bond Future	4,273.4000	4.2734	4,248.5100	4.2485	(0.582)	0	0	0
2017/02/08	2044	04/05/2017			Bond Future	9.7101	93.2391	9.6982	93.3442	(0.124)	0.0000	0.0000	19,116
2017/02/08	2044	04/05/2017	9.67	Call	Bond Future	2,517.3900	2.5174	2,517.7800	2.5178	0.015	0	0	0
2017/02/08	2044	04/05/2017	9.66	Put	Bond Future	2,915.5000	2.9155	2,810.8200	2.8108	(3.590)	0	0	0
2017/02/08	2044	04/05/2017	9.68	Put	Bond Future	2,824.6900	2.8247	2,719.8300	2.7198	(3.712)	0	0	0
2017/02/08	2044	04/05/2017	9.67	Put	Bond Future	2,869.7400	2.8697	2,765.0600	2.7651	(3.648)	0	0	0
2017/02/08	2044	04/05/2017	9.68	Call	Bond Future	2,560.3200	2.5603	2,560.5300	2.5605	0.008	0	0	0
2017/02/08	2044	04/05/2017	9.66	Call	Bond Future	2,475.0400	2.4750	2,475.4300	2.4754	0.016	0	0	0
2017/02/08	2044	03/08/2017			Bond Future	9.7630	90.6417	9.7505	90.7496	(0.128)	0.0000	0.0000	0
2017/02/08	2044	03/08/2017	9.62	Put	Bond Future	4,579.5300	4.5795	4,468.2600	4.4683	(2.430)	0	0	0
2017/02/08	2044	03/08/2017	9.64	Put	Bond Future	4,483.7600	4.4838	4,371.4500	4.3714	(2.505)	0	0	0
2017/02/08	2044	03/08/2017	9.63	Put	Bond Future	4,531.5800	4.5316	4,419.6600	4.4197	(2.470)	0	0	0
2017/02/08	2044	03/08/2017	9.64	Call	Bond Future	3,408.6400	3.4086	3,404.1900	3.4042	(0.131)	0	0	0
2017/02/08	2044	03/08/2017	9.62	Call	Bond Future	3,327.5100	3.3275	3,324.1000	3.3241	(0.102)	0	0	0
2017/02/08	2044	03/08/2017	9.63	Call	Bond Future	3,368.0800	3.3681	3,364.0200	3.3640	(0.121)	0	0	0
2017/02/08	2044	02/11/2017	9.68	Call	Bond Future	4,327.2200	4.3272	4,313.7800	4.3138	(0.311)	0	0	0
2017/02/08	2044	02/11/2017			Bond Future	9.8046	92.4456	9.7918	92.5552	(0.130)	0.0000	0.0000	0
2017/02/08	2044	02/11/2017	9.66	Call	Bond Future	4,244.7300	4.2447	4,232.9000	4.2329	(0.279)	0	0	0
2017/02/08	2044	02/11/2017	9.67	Call	Bond Future	4,285.7200	4.2857	4,273.2400	4.2732	(0.291)	0	0	0
2017/02/08	2044	02/11/2017	9.66	Put	Bond Future	5,500.2500	5.5002	5,378.7800	5.3788	(2.208)	0	0	0
2017/02/08	2044	02/11/2017	9.68	Put	Bond Future	5,407.2600	5.4073	5,284.1800	5.2842	(2.276)	0	0	0
2017/02/08	2044	02/11/2017	9.67	Put	Bond Future	5,453.4300	5.4534	5,331.3100	5.3313	(2.239)	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
2017/02/08	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2046	04/05/2017			Bond Future	134.5811	134.5811	133.7158	133.7158	(0.643)	0.0000	0.0000	19,696
2017/02/08	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2046	04/05/2017	138.32	Put	Bond Future	3,738.9000	3.7389	4,604.1500	4.6042	23.142	0	0	0
2017/02/08	2046	04/05/2017	138.34	Put	Bond Future	3,758.9000	3.7589	4,624.1500	4.6242	23.019	0	0	0
2017/02/08	2046	04/05/2017	138.33	Put	Bond Future	3,748.9000	3.7489	4,614.1500	4.6142	23.080	0	0	0
2017/02/08	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2046	03/08/2017	141.17	Put	Bond Future	3,979.8700	3.9799	4,861.0500	4.8611	22.141	0	0	0
2017/02/08	2046	03/08/2017			Bond Future	137.1901	137.1901	136.3090	136.3090	(0.642)	0.0000	0.0000	0
2017/02/08	2046	03/08/2017	141.19	Put	Bond Future	3,999.8700	3.9999	4,881.0500	4.8811	22.030	0	0	0
2017/02/08	2046	03/08/2017	141.18	Put	Bond Future	3,989.8700	3.9899	4,871.0500	4.8711	22.085	0	0	0
2017/02/08	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2046	02/11/2017	136.31	Call	Bond Future	2,032.7600	2.0328	1,133.5100	1.1335	(44.238)	0	0	0
2017/02/08	2046	02/11/2017			Bond Future	138.3428	138.3428	137.4435	137.4435	(0.650)	0.0000	0.0000	0
2017/02/08	2046	02/11/2017	136.30	Call	Bond Future	2,042.7600	2.0428	1,143.5100	1.1435	(44.021)	0	0	0
2017/02/08	2046	02/11/2017	136.32	Call	Bond Future	2,022.7600	2.0228	1,123.5100	1.1235	(44.457)	0	0	0
2017/02/08	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2050	04/05/2017			Bond Future	145.0868	145.0868	144.9013	144.9013	(0.128)	0.0000	0.0000	24,079
2017/02/08	2050	04/05/2017	147.83	Put	Bond Future	2,743.2000	2.7432	2,928.6900	2.9287	6.762	0	0	0
2017/02/08	2050	04/05/2017	147.85	Put	Bond Future	2,763.2000	2.7632	2,948.6900	2.9487	6.713	0	0	0
2017/02/08	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2050	04/05/2017	147.84	Put	Bond Future	2,753.2000	2.7532	2,938.6900	2.9387	6.737	0	0	0
2017/02/08	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2050	03/08/2017			Bond Future	146.2205	146.2205	146.0325	146.0325	(0.129)	0.0000	0.0000	0
2017/02/08	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2050	03/08/2017	149.22	Put	Bond Future	2,999.4900	2.9995	3,187.4900	3.1875	6.268	0	0	0
2017/02/08	2050	03/08/2017	149.24	Put	Bond Future	3,019.4900	3.0195	3,207.4900	3.2075	6.226	0	0	0
2017/02/08	2050	03/08/2017	149.23	Put	Bond Future	3,009.4900	3.0095	3,197.4900	3.1975	6.247	0	0	0
2017/02/08	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	2050	02/11/2017			Bond Future	149.1590	149.1590	148.9667	148.9667	(0.129)	0.0000	0.0000	0
2017/02/08	2050	02/11/2017	144.67	Call	Bond Future	4,488.9500	4.4889	4,296.7500	4.2968	(4.282)	0	0	0
2017/02/08	2050	02/11/2017	144.65	Call	Bond Future	4,508.9500	4.5089	4,316.7500	4.3168	(4.263)	0	0	0
2017/02/08	2050	02/11/2017	144.66	Call	Bond Future	4,498.9500	4.4989	4,306.7500	4.3068	(4.272)	0	0	0
2017/02/08	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	8608	21/12/2026			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
2017/02/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	AL37	04/05/2017			Index Future	524.6280	524.6280	524.8890	524.8890	0.050	0.0000	0.0000	1
2017/02/08	AL37	03/08/2017			Index Future	534.6730	534.6730	534.9420	534.9420	0.050	0.0000	0.0000	0
2017/02/08	AL37	02/11/2017			Index Future	545.3080	545.3080	545.5820	545.5820	0.050	0.0000	0.0000	0
2017/02/08	AL7T	04/05/2017			Index Future	605.7200	605.7200	605.9280	605.9280	0.034	0.0000	0.0000	0
2017/02/08	AL7T	03/08/2017			Index Future	617.3180	617.3180	617.5330	617.5330	0.035	0.0000	0.0000	0
2017/02/08	AL7T	02/11/2017			Index Future	629.5970	629.5970	629.8150	629.8150	0.035	0.0000	0.0000	0
2017/02/08	ALBI	04/05/2017			Index Future	549.5850	549.5850	549.8800	549.8800	0.054	0.0000	0.0000	598
2017/02/08	ALBI	03/08/2017			Index Future	560.1090	560.1090	560.4110	560.4110	0.054	0.0000	0.0000	0
2017/02/08	ALBI	02/11/2017			Index Future	571.2500	571.2500	571.5580	571.5580	0.054	0.0000	0.0000	0
2017/02/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/08	EL28	04/05/2017			Bond Future	130.0432	130.0432	130.0355	130.0355	(0.006)	0.0000	0.0000	0
2017/02/08	EL28	04/05/2017	137.90	Put	Bond Future	7,856.8100	7.8568	7,864.4700	7.8645	0.097	0	0	0
2017/02/08	EL28	04/05/2017	137.92	Put	Bond Future	7,876.8100	7.8768	7,884.4700	7.8845	0.097	0	0	0
2017/02/08	EL28	04/05/2017	137.91	Put	Bond Future	7,866.8100	7.8668	7,874.4700	7.8745	0.097	0	0	0
2017/02/08	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	EL28	03/08/2017	135.17	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
2017/02/08	EL28	03/08/2017			Bond Future	132.5640		132.5640	132.5571	132.5571	(0.005)	0.0000	0.0000	0
2017/02/08	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	EL28	03/08/2017	135.16	Put	Bond Future	2,596.0500		2.5961	2,602.9000	2.6029	0.264	0	0	0
2017/02/08	EL28	03/08/2017	135.18	Put	Bond Future	2,616.0500		2.6161	2,622.9000	2.6229	0.262	0	0	0
2017/02/08	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	EL28	03/08/2017	135.17	Put	Bond Future	2,606.0500		2.6061	2,612.9000	2.6129	0.263	0	0	0
2017/02/08	EL28	02/11/2017			Bond Future	133.4609		133.4609	133.4536	133.4536	(0.005)	0.0000	0.0000	0
2017/02/08	EL28	02/11/2017	133.87	Put	Bond Future	409.1300		0.4091	416.4200	0.4164	1.782	0	0	0
2017/02/08	EL28	02/11/2017	133.89	Put	Bond Future	429.1300		0.4291	436.4200	0.4364	1.699	0	0	0
2017/02/08	EL28	02/11/2017	133.88	Put	Bond Future	419.1300		0.4191	426.4200	0.4264	1.739	0	0	0
2017/02/08	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	ES33	04/05/2017			Bond Future	10.5956		77.2863	10.5874	77.3373	(0.077)	0.0000	0.0000	9,466
2017/02/08	ES33	04/05/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	ES33	04/05/2017	10.54	Put	Bond Future	350.3900		0.3504	299.3200	0.2993	(14.575)	0	0	0
2017/02/08	ES33	04/05/2017	10.56	Put	Bond Future	223.9600		0.2240	172.8900	0.1729	(22.803)	0	0	0
2017/02/08	ES33	04/05/2017	10.55	Put	Bond Future	287.1400		0.2871	236.0700	0.2361	(17.786)	0	0	0
2017/02/08	ES33	04/05/2017	10.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	ES33	04/05/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	ES33	03/08/2017			Bond Future	10.6789		78.7657	10.6704	78.8184	(0.080)	0.0000	0.0000	0
2017/02/08	ES33	03/08/2017	10.53	Put	Bond Future	931.2200		0.9312	878.5700	0.8786	(5.654)	0	0	0
2017/02/08	ES33	03/08/2017	10.55	Put	Bond Future	805.1200		0.8051	752.4700	0.7525	(6.539)	0	0	0
2017/02/08	ES33	03/08/2017	10.54	Put	Bond Future	868.1300		0.8681	815.4800	0.8155	(6.065)	0	0	0
2017/02/08	ES33	03/08/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	ES33	03/08/2017	10.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	ES33	03/08/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	ES33	02/11/2017	10.66	Put	Bond Future	607.8400		0.6078	554.3600	0.5544	(8.798)	0	0	0
2017/02/08	ES33	02/11/2017			Bond Future	10.7588		76.5396	10.7501	76.5931	(0.081)	0.0000	0.0000	0
2017/02/08	ES33	02/11/2017	10.68	Put	Bond Future	484.2000		0.4842	430.7200	0.4307	(11.045)	0	0	0
2017/02/08	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	ES33	02/11/2017	10.67	Put	Bond Future	545.9800		0.5460	492.5000	0.4925	(9.795)	0	0	0
2017/02/08	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	ES42	04/05/2017			Bond Future	10.7406		80.9883	10.7326	81.0456	(0.074)	0.0000	0.0000	8,777
2017/02/08	ES42	03/08/2017			Bond Future	10.8224		82.5384	10.8141	82.5974	(0.077)	0.0000	0.0000	0
2017/02/08	ES42	02/11/2017			Bond Future	10.9000		79.9187	10.8915	79.9786	(0.078)	0.0000	0.0000	0
2017/02/08	GOVI	04/05/2017			GOVI	547.3870		547.3870	547.6910	547.6910	0.056	0.0000	0.0000	394
2017/02/08	GOVI	04/05/2017	262.19	Call	GOVI	2,851,970.0000		285.1970	2,855,010.0000	285.5010	0.107	0	0	0
2017/02/08	GOVI	04/05/2017	262.20	Call	GOVI	2,851,870.0000		285.1870	2,854,910.0000	285.4910	0.107	0	0	0
2017/02/08	GOVI	04/05/2017	262.18	Call	GOVI	2,852,070.0000		285.2070	2,855,110.0000	285.5110	0.107	0	0	0
2017/02/08	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	GOVI	03/08/2017			GOVI	557.8680		557.8680	558.1800	558.1800	0.056	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/08	GOVI	03/08/2017	561.09	Put	GOVI	32,220.0000	3.2220	29,100.0000	2.9100	(9.683)	0	0	0
2017/02/08	GOVI	03/08/2017	561.11	Put	GOVI	32,420.0000	3.2420	29,300.0000	2.9300	(9.624)	0	0	0
2017/02/08	GOVI	03/08/2017	561.10	Put	GOVI	32,320.0000	3.2320	29,200.0000	2.9200	(9.653)	0	0	0
2017/02/08	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	GOVI	02/11/2017	572.44	Put	GOVI	34,760.0000	3.4760	31,570.0000	3.1570	(9.177)	0	0	0
2017/02/08	GOVI	02/11/2017			GOVI	568.9640	568.9640	569.2830	569.2830	0.056	0.0000	0.0000	0
2017/02/08	GOVI	02/11/2017	572.46	Put	GOVI	34,960.0000	3.4960	31,770.0000	3.1770	(9.125)	0	0	0
2017/02/08	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	GOVI	02/11/2017	572.45	Put	GOVI	34,860.0000	3.4860	31,670.0000	3.1670	(9.151)	0	0	0
2017/02/08	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/08	IGOV	04/05/2017			Index Future	254.3460	254.3460	254.1970	254.1970	(0.059)	0.0000	0.0000	922
2017/02/08	IGOV	03/08/2017			Index Future	259.2770	259.2770	259.1260	259.1260	(0.058)	0.0000	0.0000	412
2017/02/08	IGOV	02/11/2017			Index Future	264.4870	264.4870	264.3330	264.3330	(0.058)	0.0000	0.0000	0
2017/02/08	ILBI	04/05/2017			Index Future	688.0290	688.0290	687.6080	687.6080	(0.061)	0.0000	0.0000	0
2017/02/08	ILBI	03/08/2017			Index Future	701.0770	701.0770	700.6500	700.6500	(0.061)	0.0000	0.0000	0
2017/02/08	ILBI	02/11/2017			Index Future	715.2200	715.2200	714.7820	714.7820	(0.061)	0.0000	0.0000	0
2017/02/08	IS01	16/03/2017			Interest Rate Swap	100.0029	100.0029	100.0029	100.0029	0.000	0.0000	0.0000	0
2017/02/08	IS01	15/06/2017			Interest Rate Swap	99.6132	99.6132	99.6130	99.6130	0.000	0.0000	0.0000	0
2017/02/08	IS01	21/09/2017			Interest Rate Swap	99.6472	99.6472	99.6487	99.6487	0.001	0.0000	0.0000	0
2017/02/08	IS01	21/12/2017			Interest Rate Swap	99.9088	99.9088	99.9124	99.9124	0.004	0.0000	0.0000	0
2017/02/08	IS01	15/03/2018			Interest Rate Swap	99.9506	99.9506	99.9560	99.9560	0.005	0.0000	0.0000	0
2017/02/08	IS02	18/12/2017			Interest Rate Swap	99.9366	99.9366	99.9399	99.9399	0.003	0.0000	0.0000	0
2017/02/08	IS02	16/03/2018			Interest Rate Swap	99.2340	99.2340	99.2394	99.2394	0.005	0.0000	0.0000	0
2017/02/08	IS02	15/06/2018			Interest Rate Swap	98.8991	98.8991	98.9063	98.9063	0.007	0.0000	0.0000	0
2017/02/08	IS02	21/09/2018			Interest Rate Swap	98.9646	98.9646	98.9742	98.9742	0.010	0.0000	0.0000	0
2017/02/08	IS02	21/12/2018			Interest Rate Swap	99.4700	99.4700	99.4800	99.4800	0.010	0.0000	0.0000	0
2017/02/08	IS02	15/03/2019			Interest Rate Swap	99.9869	99.9869	99.9958	99.9958	0.009	0.0000	0.0000	0
2017/02/08	IS05	17/12/2020			Interest Rate Swap	97.8692	97.8692	97.8345	97.8345	(0.035)	0.0000	0.0000	0
2017/02/08	IS05	16/03/2021			Interest Rate Swap	97.2019	97.2019	97.1673	97.1673	(0.036)	0.0000	0.0000	0
2017/02/08	IS05	15/06/2021			Interest Rate Swap	96.4975	96.4975	96.4690	96.4690	(0.030)	0.0000	0.0000	0
2017/02/08	IS05	21/09/2021			Interest Rate Swap	96.7714	96.7714	96.7529	96.7529	(0.019)	0.0000	0.0000	0
2017/02/08	IS05	21/12/2021			Interest Rate Swap	99.0357	99.0357	99.0248	99.0248	(0.011)	0.0000	0.0000	50
2017/02/08	IS05	15/03/2022			Interest Rate Swap	99.2487	99.2487	99.2389	99.2389	(0.010)	0.0000	0.0000	0
2017/02/08	IS10	17/12/2025			Interest Rate Swap	98.1330	98.1330	98.0770	98.0770	(0.057)	0.0000	0.0000	0
2017/02/08	IS10	16/03/2026			Interest Rate Swap	95.2199	95.2199	95.1614	95.1614	(0.061)	0.0000	0.0000	0
2017/02/08	IS10	15/06/2026			Interest Rate Swap	94.0230	94.0230	93.9572	93.9572	(0.070)	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
2017/02/08	IS10	21/09/2026			Interest Rate Swap	96.1837	96.1837	96.1097	96.1097	(0.077)	0.0000	0.0000	0
2017/02/08	IS10	21/12/2026			Interest Rate Swap	99.9236	99.9236	99.8439	99.8439	(0.080)	0.0000	0.0000	0
2017/02/08	IS10	15/03/2027			Interest Rate Swap	98.5457	98.5457	98.4614	98.4614	(0.085)	0.0000	0.0000	0
2017/02/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/08	JBAF	15/02/2017			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2017/02/08	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	1,000
2017/02/08	JBAF	19/04/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/02/08	JBAF	17/05/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/02/08	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2017/02/08	JBAF	19/07/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/02/08	JBAF	20/09/2017			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2017/02/08	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/02/08	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2017/02/08	JBAF	20/06/2018			Jibar Tradeable Future	7.5000	92.5000	7.5000	92.5000	0.000	0.0000	0.0000	0
2017/02/08	JBAF	19/09/2018			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2017/02/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/08	JBAF	19/12/2018			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2017/02/08	R023	04/05/2017	8.61	Call	Bond Future	1,438.8100	1.4388	1,448.3500	1.4484	0.663	0	0	0
2017/02/08	R023	04/05/2017			Bond Future	8.4920	98.1072	8.4799	98.1606	(0.142)	0.0000	0.0000	19,210
2017/02/08	R023	04/05/2017	8.59	Call	Bond Future	1,388.1800	1.3882	1,396.9600	1.3970	0.632	0	0	0
2017/02/08	R023	04/05/2017	8.60	Call	Bond Future	1,413.3700	1.4134	1,422.5300	1.4225	0.648	0	0	0
2017/02/08	R023	04/05/2017	8.59	Put	Bond Future	956.0700	0.9561	911.5200	0.9115	(4.660)	0	0	0
2017/02/08	R023	04/05/2017	8.61	Put	Bond Future	918.8200	0.9188	875.0300	0.8750	(4.766)	0	0	0
2017/02/08	R023	04/05/2017	8.60	Put	Bond Future	937.3100	0.9373	893.1400	0.8931	(4.712)	0	0	0
2017/02/08	R023	03/08/2017	8.60	Put	Bond Future	1,478.4300	1.4784	1,425.3900	1.4254	(3.588)	0	0	0
2017/02/08	R023	03/08/2017			Bond Future	8.5295	99.9854	8.5166	100.0405	(0.151)	0.0000	0.0000	0
2017/02/08	R023	03/08/2017	8.59	Put	Bond Future	1,497.7600	1.4978	1,444.7500	1.4447	(3.539)	0	0	0
2017/02/08	R023	03/08/2017	8.60	Call	Bond Future	1,778.5400	1.7785	1,780.5500	1.7806	0.113	0	0	0
2017/02/08	R023	03/08/2017	8.58	Call	Bond Future	1,732.6200	1.7326	1,734.4000	1.7344	0.103	0	0	0
2017/02/08	R023	03/08/2017	8.59	Call	Bond Future	1,755.3600	1.7554	1,757.4000	1.7574	0.116	0	0	0
2017/02/08	R023	03/08/2017	8.58	Put	Bond Future	1,517.5600	1.5176	1,464.2900	1.4643	(3.510)	0	0	0
2017/02/08	R023	02/11/2017	8.56	Call	Bond Future	1,896.0000	1.8960	1,927.7800	1.9278	1.676	0	0	0
2017/02/08	R023	02/11/2017			Bond Future	8.5586	98.0424	8.5450	98.0982	(0.159)	0.0000	0.0000	0
2017/02/08	R023	02/11/2017	8.57	Call	Bond Future	1,917.2400	1.9172	1,949.2200	1.9492	1.668	0	0	0
2017/02/08	R023	02/11/2017	8.58	Call	Bond Future	1,938.9600	1.9390	1,971.1300	1.9711	1.659	0	0	0
2017/02/08	R023	02/11/2017	8.56	Put	Bond Future	1,890.1200	1.8901	1,866.0300	1.8660	(1.275)	0	0	0
2017/02/08	R023	02/11/2017	8.58	Put	Bond Future	1,850.8900	1.8509	1,827.1900	1.8272	(1.280)	0	0	0
2017/02/08	R023	02/11/2017	8.57	Put	Bond Future	1,870.2600	1.8703	1,846.3700	1.8464	(1.277)	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	
2017/02/08	R035	04/05/2017	9.55	Put	Bond Future	278.2600	0.2783	221.3700	0.2214	(20.445)	0	0	0
2017/02/08	R035	04/05/2017			Bond Future	9.5844	95.6594	9.5773	95.7163	(0.073)	0.0000	0.0000	7,829
2017/02/08	R035	04/05/2017	9.54	Put	Bond Future	359.4500	0.3595	302.5600	0.3026	(15.827)	0	0	0
2017/02/08	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R035	04/05/2017	9.53	Put	Bond Future	440.7500	0.4408	383.8600	0.3839	(12.908)	0	0	0
2017/02/08	R035	03/08/2017			Bond Future	9.6354	97.4908	9.6281	97.5495	(0.076)	0.0000	0.0000	0
2017/02/08	R035	03/08/2017	9.50	Put	Bond Future	1,090.7500	1.0908	1,032.0500	1.0320	(5.382)	0	0	0
2017/02/08	R035	03/08/2017	9.52	Put	Bond Future	928.4800	0.9285	869.7800	0.8698	(6.322)	0	0	0
2017/02/08	R035	03/08/2017	9.51	Put	Bond Future	1,009.5600	1.0096	950.8600	0.9509	(5.814)	0	0	0
2017/02/08	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R035	02/11/2017			Bond Future	9.6823	94.9273	9.6747	94.9869	(0.078)	0.0000	0.0000	0
2017/02/08	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R035	02/11/2017	9.59	Put	Bond Future	732.8300	0.7328	673.2700	0.6733	(8.127)	0	0	0
2017/02/08	R035	02/11/2017	9.61	Put	Bond Future	573.2500	0.5733	513.6900	0.5137	(10.390)	0	0	0
2017/02/08	R035	02/11/2017	9.60	Put	Bond Future	652.9900	0.6530	593.4300	0.5934	(9.121)	0	0	0
2017/02/08	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R186	04/05/2017			Bond Future	8.9007	114.1810	8.8939	114.2272	(0.076)	0.0000	0.0000	117,657
2017/02/08	R186	04/05/2017	8.89	Put	Bond Future	1,875.5600	1.8756	1,832.2300	1.8322	(2.310)	0	0	0
2017/02/08	R186	04/05/2017	8.94	Put	Bond Future	1,712.3800	1.7124	1,667.8100	1.6678	(2.603)	0	0	500
2017/02/08	R186	04/05/2017	9.20	Call	Bond Future	3,038.5300	3.0385	3,046.1000	3.0461	0.249	0	0	0
2017/02/08	R186	04/05/2017	8.70	Put	Bond Future	2,597.2600	2.5973	2,556.3800	2.5564	(1.574)	0	0	0
2017/02/08	R186	04/05/2017	8.91	Put	Bond Future	1,809.0100	1.8090	1,765.3400	1.7653	(2.414)	0	0	0
2017/02/08	R186	04/05/2017	8.44	Put	Bond Future	3,846.5500	3.8465	3,800.3700	3.8004	(1.201)	0	0	0
2017/02/08	R186	04/05/2017	8.90	Put	Bond Future	1,842.0700	1.8421	1,798.5700	1.7986	(2.361)	0	0	0
2017/02/08	R186	04/05/2017	8.70	Call	Bond Future	1,219.9200	1.2199	1,225.2600	1.2253	0.438	0	0	500
2017/02/08	R186	04/05/2017	8.91	Call	Bond Future	1,871.9900	1.8720	1,874.5400	1.8745	0.136	0	0	0
2017/02/08	R186	04/05/2017	8.98	Call	Bond Future	2,126.9700	2.1270	2,127.8600	2.1279	0.042	0	0	0
2017/02/08	R186	04/05/2017	9.20	Put	Bond Future	1,027.2600	1.0273	988.6100	0.9886	(3.762)	0	0	5,709
2017/02/08	R186	04/05/2017	8.89	Call	Bond Future	1,802.4500	1.8025	1,805.3400	1.8053	0.160	0	0	0
2017/02/08	R186	04/05/2017	8.94	Call	Bond Future	1,979.0800	1.9791	1,980.7300	1.9807	0.083	0	0	0
2017/02/08	R186	04/05/2017	8.98	Put	Bond Future	1,589.4300	1.5894	1,544.1000	1.5441	(2.852)	0	0	0
2017/02/08	R186	04/05/2017	8.44	Call	Bond Future	650.8000	0.6508	650.8400	0.6508	0.006	0	0	500
2017/02/08	R186	04/05/2017	8.90	Call	Bond Future	1,837.0300	1.8370	1,839.7500	1.8397	0.148	0	0	0
2017/02/08	R186	03/08/2017	9.35	Call	Bond Future	4,234.5100	4.2345	4,239.4900	4.2395	0.118	0	0	0
2017/02/08	R186	03/08/2017	8.93	Put	Bond Future	2,728.5100	2.7285	2,683.1700	2.6832	(1.662)	0	0	0
2017/02/08	R186	03/08/2017			Bond Future	8.9476	111.0637	8.9404	111.1116	(0.080)	0.0000	0.0000	0
2017/02/08	R186	03/08/2017	8.92	Put	Bond Future	2,761.4000	2.7614	2,716.4900	2.7165	(1.626)	0	0	0
2017/02/08	R186	03/08/2017	9.50	Call	Bond Future	4,897.4800	4.8975	4,906.5200	4.9065	0.185	0	0	0
2017/02/08	R186	03/08/2017	8.85	Put	Bond Future	2,999.8900	2.9999	2,958.0100	2.9580	(1.396)	0	0	750
2017/02/08	R186	03/08/2017	8.91	Call	Bond Future	2,543.6400	2.5436	2,547.0400	2.5470	0.134	0	0	0
2017/02/08	R186	03/08/2017	8.93	Call	Bond Future	2,611.0000	2.6110	2,613.5400	2.6135	0.097	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/08	R186	03/08/2017	8.92	Call	Bond Future	2,577.2000	2.5772	2,580.1700	2.5802	0.115	0	0	0
2017/02/08	R186	03/08/2017	9.35	Put	Bond Future	1,599.3700	1.5994	1,556.4700	1.5565	(2.682)	0	0	750
2017/02/08	R186	03/08/2017	9.50	Put	Bond Future	1,301.6800	1.3017	1,262.8400	1.2628	(2.984)	0	0	6,500
2017/02/08	R186	03/08/2017	8.85	Call	Bond Future	2,347.3600	2.3474	2,353.3600	2.3534	0.256	0	0	0
2017/02/08	R186	03/08/2017	8.91	Put	Bond Future	2,794.5800	2.7946	2,750.1000	2.7501	(1.592)	0	0	0
2017/02/08	R186	02/11/2017	8.89	Put	Bond Future	3,573.0200	3.5730	3,527.3000	3.5273	(1.280)	0	0	0
2017/02/08	R186	02/11/2017	8.88	Call	Bond Future	2,929.8500	2.9299	2,933.3000	2.9333	0.118	0	0	0
2017/02/08	R186	02/11/2017			Bond Future	8.9835	113.2737	8.9760	113.3223	(0.083)	0.0000	0.0000	0
2017/02/08	R186	02/11/2017	8.89	Call	Bond Future	2,962.0000	2.9620	2,964.8200	2.9648	0.095	0	0	0
2017/02/08	R186	02/11/2017	8.90	Call	Bond Future	2,994.3400	2.9943	2,996.5300	2.9965	0.073	0	0	0
2017/02/08	R186	02/11/2017	8.88	Put	Bond Future	3,606.5200	3.6065	3,561.4300	3.5614	(1.250)	0	0	0
2017/02/08	R186	02/11/2017	8.90	Put	Bond Future	3,539.7600	3.5398	3,493.4100	3.4934	(1.309)	0	0	0
2017/02/08	R197	04/05/2017	308.58	Put	Bond Future	6,921.5700	6.9216	6,954.6700	6.9547	0.478	0	0	0
2017/02/08	R197	04/05/2017			Bond Future	301.6584	301.6584	301.6253	301.6253	(0.011)	0.0000	0.0000	1,063
2017/02/08	R197	04/05/2017	308.60	Put	Bond Future	6,941.5700	6.9416	6,974.6700	6.9747	0.477	0	0	0
2017/02/08	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R197	04/05/2017	308.59	Put	Bond Future	6,931.5700	6.9316	6,964.6700	6.9647	0.478	0	0	0
2017/02/08	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R197	03/08/2017			Bond Future	300.5527	300.5527	300.5210	300.5210	(0.011)	0.0000	0.0000	0
2017/02/08	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R197	03/08/2017	308.05	Put	Bond Future	7,497.2800	7.4973	7,528.9600	7.5290	0.423	0	0	0
2017/02/08	R197	03/08/2017	308.07	Put	Bond Future	7,517.2800	7.5173	7,548.9600	7.5490	0.421	0	0	0
2017/02/08	R197	03/08/2017	308.06	Put	Bond Future	7,507.2800	7.5073	7,538.9600	7.5390	0.422	0	0	0
2017/02/08	R197	02/11/2017	305.16	Call	Bond Future	1,432.9900	1.4330	1,399.9200	1.3999	(2.308)	0	0	0
2017/02/08	R197	02/11/2017			Bond Future	306.5930	306.5930	306.5599	306.5599	(0.011)	0.0000	0.0000	0
2017/02/08	R197	02/11/2017	305.17	Call	Bond Future	1,422.9900	1.4230	1,389.9200	1.3899	(2.324)	0	0	0
2017/02/08	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R197	02/11/2017	305.15	Call	Bond Future	1,442.9900	1.4430	1,409.9200	1.4099	(2.292)	0	0	0
2017/02/08	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R202	04/05/2017	256.73	Put	Bond Future	6,631.8200	6.6318	6,659.1000	6.6591	0.411	0	0	0
2017/02/08	R202	04/05/2017			Bond Future	250.0982	250.0982	250.0709	250.0709	(0.011)	0.0000	0.0000	33,863
2017/02/08	R202	04/05/2017	256.72	Put	Bond Future	6,621.8200	6.6218	6,649.1000	6.6491	0.412	0	0	0
2017/02/08	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R202	04/05/2017	256.71	Put	Bond Future	6,611.8200	6.6118	6,639.1000	6.6391	0.413	0	0	0
2017/02/08	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R202	03/08/2017			Bond Future	251.2532	251.2532	251.2270	251.2270	(0.010)	0.0000	0.0000	0
2017/02/08	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R202	03/08/2017	258.35	Put	Bond Future	7,096.8000	7.0968	7,123.0300	7.1230	0.370	0	0	0
2017/02/08	R202	03/08/2017	258.37	Put	Bond Future	7,116.8000	7.1168	7,143.0300	7.1430	0.369	0	0	0
2017/02/08	R202	03/08/2017	258.35	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
2017/02/08	R202	03/08/2017	258.36	Put	Bond Future	7,106.8000	7.1068	7,133.0300	7.1330	0.369	0	0	0
2017/02/08	R202	02/11/2017			Bond Future	256.3024	256.3024	256.2749	256.2749	(0.011)	0.0000	0.0000	0
2017/02/08	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R202	02/11/2017	253.89	Call	Bond Future	2,412.4100	2.4124	2,384.8800	2.3849	(1.141)	0	0	0
2017/02/08	R202	02/11/2017	253.90	Call	Bond Future	2,402.4100	2.4024	2,374.8800	2.3749	(1.146)	0	0	0
2017/02/08	R202	02/11/2017	253.91	Call	Bond Future	2,392.4100	2.3924	2,364.8800	2.3649	(1.151)	0	0	0
2017/02/08	R203	04/05/2017	6.91	Call	Bond Future	3.6400	0.0036	3.8700	0.0039	6.319	0	0	0
2017/02/08	R203	04/05/2017	6.92	Put	Bond Future	209.8500	0.2098	195.4200	0.1954	(6.876)	0	0	0
2017/02/08	R203	04/05/2017			Bond Future	7.5085	101.4333	7.4664	101.4480	(0.560)	0.0000	0.0000	31,101
2017/02/08	R203	04/05/2017	6.92	Call	Bond Future	3.9300	0.0039	4.1800	0.0042	6.361	0	0	0
2017/02/08	R203	04/05/2017	6.93	Call	Bond Future	4.1600	0.0042	4.4400	0.0044	6.731	0	0	0
2017/02/08	R203	04/05/2017	6.91	Put	Bond Future	213.0700	0.2131	198.6200	0.1986	(6.782)	0	0	0
2017/02/08	R203	04/05/2017	6.93	Put	Bond Future	206.5700	0.2066	192.1700	0.1922	(6.971)	0	0	0
2017/02/08	R203	03/08/2017	4.89	Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2017/02/08	R203	03/08/2017			Bond Future	6.9682	103.3750	6.8210	103.3908	(2.112)	0.0000	0.0000	0
2017/02/08	R203	03/08/2017	4.87	Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2017/02/08	R203	03/08/2017	4.88	Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2017/02/08	R203	03/08/2017	4.87	Put	Bond Future	224.7100	0.2247	208.9900	0.2090	(6.996)	0	0	0
2017/02/08	R203	03/08/2017	4.89	Put	Bond Future	222.5600	0.2226	206.8400	0.2068	(7.063)	0	0	0
2017/02/08	R203	03/08/2017	4.88	Put	Bond Future	223.6300	0.2236	207.9100	0.2079	(7.029)	0	0	0
2017/02/08	R204	04/05/2017	7.90	Put	Bond Future	205.5300	0.2055	172.0500	0.1720	(16.290)	0	0	0
2017/02/08	R204	04/05/2017			Bond Future	7.8192	103.3109	7.7780	103.3727	(0.527)	0.0000	0.0000	29,025
2017/02/08	R204	04/05/2017	7.92	Put	Bond Future	193.3900	0.1934	161.1000	0.1611	(16.697)	0	0	0
2017/02/08	R204	04/05/2017	7.90	Call	Bond Future	326.3700	0.3264	354.6300	0.3546	8.659	0	0	0
2017/02/08	R204	04/05/2017	7.91	Put	Bond Future	199.4000	0.1994	166.5000	0.1665	(16.499)	0	0	0
2017/02/08	R204	04/05/2017	7.91	Call	Bond Future	335.1900	0.3352	364.0300	0.3640	8.604	0	0	0
2017/02/08	R204	04/05/2017	7.92	Call	Bond Future	344.1200	0.3441	373.5700	0.3736	8.558	0	0	0
2017/02/08	R204	03/08/2017	7.77	Put	Bond Future	410.3500	0.4103	370.6600	0.3707	(9.672)	0	0	0
2017/02/08	R204	03/08/2017			Bond Future	7.8322	101.2482	7.7824	101.3119	(0.636)	0.0000	0.0000	0
2017/02/08	R204	03/08/2017	7.76	Put	Bond Future	416.9600	0.4170	376.9200	0.3769	(9.603)	0	0	0
2017/02/08	R204	03/08/2017	7.75	Call	Bond Future	318.4500	0.3184	341.7500	0.3417	7.317	0	0	0
2017/02/08	R204	03/08/2017	7.76	Call	Bond Future	324.5600	0.3246	348.2100	0.3482	7.287	0	0	0
2017/02/08	R204	03/08/2017	7.77	Call	Bond Future	330.7400	0.3307	354.7400	0.3547	7.256	0	0	0
2017/02/08	R204	03/08/2017	7.75	Put	Bond Future	423.6500	0.4237	383.2600	0.3833	(9.534)	0	0	0
2017/02/08	R204	02/11/2017	7.76	Put	Bond Future	395.9000	0.3959	356.3900	0.3564	(9.980)	0	0	0
2017/02/08	R204	02/11/2017			Bond Future	7.7736	103.2628	7.7124	103.3275	(0.787)	0.0000	0.0000	0
2017/02/08	R204	02/11/2017	7.75	Put	Bond Future	400.9400	0.4009	361.1500	0.3612	(9.924)	0	0	0
2017/02/08	R204	02/11/2017	7.76	Call	Bond Future	381.5400	0.3815	406.7100	0.4067	6.597	0	0	0
2017/02/08	R204	02/11/2017	7.74	Call	Bond Future	370.5200	0.3705	395.1200	0.3951	6.639	0	0	0
2017/02/08	R204	02/11/2017	7.75	Call	Bond Future	376.0100	0.3760	400.9000	0.4009	6.620	0	0	0
2017/02/08	R204	02/11/2017	7.74	Put	Bond Future	406.0300	0.4060	365.9500	0.3659	(9.871)	0	0	0
2017/02/08	R207	04/05/2017	8.21	Put	Bond Future	243.3700	0.2434	226.0200	0.2260	(7.129)	0	0	0
2017/02/08	R207	04/05/2017			Bond Future	7.9978	100.4913	7.9801	100.5327	(0.221)	0.0000	0.0000	79,350

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
2017/02/08	R207	04/05/2017	8.22	Call	Bond Future	756.4900	0.7565	780.9700	0.7810	3.236	0	0	0
2017/02/08	R207	04/05/2017	8.20	Call	Bond Future	724.5600	0.7246	748.3600	0.7484	3.285	0	0	0
2017/02/08	R207	04/05/2017	8.21	Call	Bond Future	740.4500	0.7405	764.5900	0.7646	3.260	0	0	0
2017/02/08	R207	04/05/2017	8.20	Put	Bond Future	250.8400	0.2508	233.1500	0.2332	(7.052)	0	0	0
2017/02/08	R207	04/05/2017	8.22	Put	Bond Future	236.0700	0.2361	219.0600	0.2191	(7.205)	0	0	0
2017/02/08	R207	03/08/2017	8.19	Call	Bond Future	836.0100	0.8360	861.8200	0.8618	3.087	0	0	51
2017/02/08	R207	03/08/2017			Bond Future	8.0293	98.7718	8.0093	98.8148	(0.249)	0.0000	0.0000	0
2017/02/08	R207	03/08/2017	8.39	Put	Bond Future	343.0700	0.3431	330.4000	0.3304	(3.693)	0	0	0
2017/02/08	R207	03/08/2017	8.41	Put	Bond Future	330.4900	0.3305	318.1800	0.3182	(3.725)	0	0	0
2017/02/08	R207	03/08/2017	8.19	Put	Bond Future	491.3700	0.4914	474.1700	0.4742	(3.500)	0	0	0
2017/02/08	R207	03/08/2017	8.40	Put	Bond Future	336.7300	0.3367	324.2500	0.3242	(3.706)	0	0	0
2017/02/08	R207	03/08/2017	8.41	Call	Bond Future	1,144.6300	1.1446	1,175.3300	1.1753	2.682	0	0	0
2017/02/08	R207	03/08/2017	8.39	Call	Bond Future	1,114.6500	1.1147	1,144.9900	1.1450	2.722	0	0	0
2017/02/08	R207	03/08/2017	8.40	Call	Bond Future	1,129.5900	1.1296	1,160.1200	1.1601	2.703	0	0	0
2017/02/08	R207	02/11/2017			Bond Future	8.0172	100.7371	7.9949	100.7808	(0.278)	0.0000	0.0000	0
2017/02/08	R207	02/11/2017	8.03	Put	Bond Future	726.4700	0.7265	692.8900	0.6929	(4.622)	0	0	0
2017/02/08	R207	02/11/2017	8.05	Put	Bond Future	708.5500	0.7086	674.6600	0.6747	(4.783)	0	0	0
2017/02/08	R207	02/11/2017	8.03	Call	Bond Future	751.4900	0.7515	761.5200	0.7615	1.335	0	0	0
2017/02/08	R207	02/11/2017	8.04	Put	Bond Future	717.4700	0.7175	683.7300	0.6837	(4.703)	0	0	0
2017/02/08	R207	02/11/2017	8.04	Call	Bond Future	762.0200	0.7620	771.8900	0.7719	1.295	0	0	0
2017/02/08	R207	02/11/2017	8.05	Call	Bond Future	772.6200	0.7726	782.3400	0.7823	1.258	0	0	0
2017/02/08	R208	04/05/2017	8.39	Call	Bond Future	1,074.9700	1.0750	1,093.8000	1.0938	1.752	0	0	0
2017/02/08	R208	04/05/2017			Bond Future	8.1822	96.0137	8.1650	96.0687	(0.211)	0.0000	0.0000	21,493
2017/02/08	R208	04/05/2017	8.37	Call	Bond Future	1,033.8600	1.0339	1,051.7100	1.0517	1.727	0	0	0
2017/02/08	R208	04/05/2017	8.38	Call	Bond Future	1,054.2300	1.0542	1,072.5700	1.0726	1.740	0	0	0
2017/02/08	R208	04/05/2017	8.37	Put	Bond Future	438.1400	0.4381	401.0000	0.4010	(8.477)	0	0	0
2017/02/08	R208	04/05/2017	8.39	Put	Bond Future	416.0700	0.4161	379.9100	0.3799	(8.691)	0	0	0
2017/02/08	R208	04/05/2017	8.38	Put	Bond Future	426.9100	0.4269	390.2600	0.3903	(8.585)	0	0	0
2017/02/08	R208	03/08/2017	8.32	Call	Bond Future	1,190.3700	1.1904	1,205.0400	1.2050	1.232	0	0	0
2017/02/08	R208	03/08/2017			Bond Future	8.2139	97.8517	8.1951	97.9084	(0.229)	0.0000	0.0000	0
2017/02/08	R208	03/08/2017	8.30	Call	Bond Future	1,156.3800	1.1564	1,170.7500	1.1708	1.243	0	0	0
2017/02/08	R208	03/08/2017	8.31	Call	Bond Future	1,173.3000	1.1733	1,187.6900	1.1877	1.226	0	0	0
2017/02/08	R208	03/08/2017	8.30	Put	Bond Future	897.7100	0.8977	855.3100	0.8553	(4.723)	0	0	0
2017/02/08	R208	03/08/2017	8.32	Put	Bond Future	871.7100	0.8717	829.6100	0.8296	(4.830)	0	0	0
2017/02/08	R208	03/08/2017	8.31	Put	Bond Future	884.6300	0.8846	842.2500	0.8422	(4.791)	0	0	0
2017/02/08	R208	02/11/2017	8.18	Put	Bond Future	1,246.1700	1.2462	1,200.5700	1.2006	(3.659)	0	0	0
2017/02/08	R208	02/11/2017			Bond Future	8.2264	96.3956	8.2061	96.4532	(0.247)	0.0000	0.0000	0
2017/02/08	R208	02/11/2017	8.20	Put	Bond Future	1,217.9600	1.2180	1,173.1300	1.1731	(3.681)	0	0	0
2017/02/08	R208	02/11/2017	8.18	Call	Bond Future	1,114.4500	1.1144	1,126.4500	1.1264	1.077	0	0	0
2017/02/08	R208	02/11/2017	8.19	Put	Bond Future	1,232.0100	1.2320	1,186.9600	1.1870	(3.657)	0	0	0
2017/02/08	R208	02/11/2017	8.19	Call	Bond Future	1,128.6900	1.1287	1,141.2400	1.1412	1.112	0	0	0
2017/02/08	R208	02/11/2017	8.20	Call	Bond Future	1,143.0200	1.1430	1,155.7900	1.1558	1.117	0	0	0
2017/02/08	R209	04/05/2017	9.48	Put	Bond Future	2,225.7800	2.2258	2,171.9800	2.1720	(2.417)	0	0	0
2017/02/08	R209	04/05/2017			Bond Future	9.5506	72.0243	9.5439	72.0700	(0.071)	0.0000	0.0000	58,705
2017/02/08	R209	04/05/2017	8.93	Call	Bond Future	508.0700	0.5081	503.8200	0.5038	(0.836)	0	0	1,130
2017/02/08	R209	04/05/2017	9.33	Put	Bond Future	2,818.6500	2.8187	2,769.4100	2.7694	(1.747)	0	0	1,130

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
2017/02/08	R209	04/05/2017	9.47	Put	Bond Future	2,262.2300	2.2622	2,208.7600	2.2088	(2.364)	0	0	0
2017/02/08	R209	04/05/2017	9.63	Call	Bond Future	2,260.7800	2.2608	2,254.9100	2.2549	(0.260)	0	0	0
2017/02/08	R209	04/05/2017	9.46	Call	Bond Future	1,683.7400	1.6837	1,676.1700	1.6762	(0.450)	0	0	0
2017/02/08	R209	04/05/2017	9.33	Call	Bond Future	1,306.3200	1.3063	1,302.7700	1.3028	(0.272)	0	0	0
2017/02/08	R209	04/05/2017	9.47	Call	Bond Future	1,715.0300	1.7150	1,707.2500	1.7072	(0.454)	0	0	0
2017/02/08	R209	04/05/2017	8.93	Put	Bond Future	4,887.3500	4.8874	4,837.4100	4.8374	(1.022)	0	0	0
2017/02/08	R209	04/05/2017	9.48	Call	Bond Future	1,746.7800	1.7468	1,738.6700	1.7387	(0.464)	0	0	0
2017/02/08	R209	04/05/2017	9.63	Put	Bond Future	1,728.3700	1.7284	1,676.8100	1.6768	(2.983)	0	0	1,130
2017/02/08	R209	04/05/2017	9.46	Put	Bond Future	2,299.2400	2.2992	2,245.9800	2.2460	(2.316)	0	0	0
2017/02/08	R209	03/08/2017			Bond Future	9.5971	73.4030	9.5900	73.4501	(0.073)	0.0000	0.0000	0
2017/02/08	R209	03/08/2017	9.44	Call	Bond Future	2,401.5200	2.4015	2,391.0800	2.3911	(0.435)	0	0	0
2017/02/08	R209	03/08/2017	9.43	Put	Bond Future	3,501.1400	3.5011	3,444.2700	3.4443	(1.624)	0	0	0
2017/02/08	R209	03/08/2017	9.45	Put	Bond Future	3,426.0500	3.4261	3,368.0500	3.3681	(1.693)	0	0	0
2017/02/08	R209	03/08/2017	9.44	Put	Bond Future	3,463.5400	3.4635	3,406.0000	3.4060	(1.661)	0	0	0
2017/02/08	R209	03/08/2017	9.45	Call	Bond Future	2,432.3400	2.4323	2,421.4400	2.4214	(0.448)	0	0	0
2017/02/08	R209	03/08/2017	9.43	Call	Bond Future	2,370.7000	2.3707	2,360.9300	2.3609	(0.412)	0	0	0
2017/02/08	R209	02/11/2017	9.52	Put	Bond Future	3,948.8500	3.9488	3,904.1800	3.9042	(1.131)	0	0	0
2017/02/08	R209	02/11/2017			Bond Future	9.6376	71.7126	9.6304	71.7604	(0.075)	0.0000	0.0000	0
2017/02/08	R209	02/11/2017	9.54	Put	Bond Future	3,878.5600	3.8786	3,832.4600	3.8325	(1.189)	0	0	0
2017/02/08	R209	02/11/2017	9.53	Put	Bond Future	3,913.7000	3.9137	3,868.1900	3.8682	(1.163)	0	0	0
2017/02/08	R209	02/11/2017	9.54	Call	Bond Future	3,226.8000	3.2268	3,228.5300	3.2285	0.054	0	0	0
2017/02/08	R209	02/11/2017	9.52	Call	Bond Future	3,162.4600	3.1625	3,165.6200	3.1656	0.100	0	0	0
2017/02/08	R209	02/11/2017	9.53	Call	Bond Future	3,194.6700	3.1947	3,196.9900	3.1970	0.073	0	0	0
2017/02/08	R210	04/05/2017			Bond Future	188.8409	188.8409	188.8193	188.8193	(0.011)	0.0000	0.0000	1,698
2017/02/08	R210	04/05/2017	192.31	Put	Bond Future	3,469.0800	3.4691	3,490.7200	3.4907	0.624	0	0	0
2017/02/08	R210	04/05/2017	192.33	Put	Bond Future	3,489.0800	3.4891	3,510.7200	3.5107	0.620	0	0	0
2017/02/08	R210	04/05/2017	192.32	Put	Bond Future	3,479.0800	3.4791	3,500.7200	3.5007	0.622	0	0	0
2017/02/08	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R210	03/08/2017	196.29	Put	Bond Future	3,788.4200	3.7884	3,809.3300	3.8093	0.552	0	0	0
2017/02/08	R210	03/08/2017			Bond Future	192.5016	192.5016	192.4807	192.4807	(0.011)	0.0000	0.0000	0
2017/02/08	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R210	03/08/2017	196.28	Put	Bond Future	3,778.4200	3.7784	3,799.3300	3.7993	0.553	0	0	0
2017/02/08	R210	03/08/2017	196.30	Put	Bond Future	3,798.4200	3.7984	3,819.3300	3.8193	0.550	0	0	0
2017/02/08	R210	02/11/2017	192.07	Call	Bond Future	1,868.1100	1.8681	1,846.2800	1.8463	(1.169)	0	0	0
2017/02/08	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R210	02/11/2017			Bond Future	193.9381	193.9381	193.9163	193.9163	(0.011)	0.0000	0.0000	0
2017/02/08	R210	02/11/2017	192.08	Call	Bond Future	1,858.1100	1.8581	1,836.2800	1.8363	(1.175)	0	0	0
2017/02/08	R210	02/11/2017	192.09	Call	Bond Future	1,848.1100	1.8481	1,826.2800	1.8263	(1.181)	0	0	0
2017/02/08	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R212	04/05/2017			Bond Future	149.2990	149.2990	149.2826	149.2826	(0.011)	0.0000	0.0000	3,258



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
2017/02/08	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R212	04/05/2017	152.23	Put	Bond Future	2,931.0000	2.9310	2,947.3900	2.9474	0.559	0	0	0
2017/02/08	R212	04/05/2017	152.25	Put	Bond Future	2,951.0000	2.9510	2,967.3900	2.9674	0.555	0	0	0
2017/02/08	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R212	04/05/2017	152.24	Put	Bond Future	2,941.0000	2.9410	2,957.3900	2.9574	0.557	0	0	0
2017/02/08	R212	03/08/2017			Bond Future	150.1433	150.1433	150.1277	150.1277	(0.010)	0.0000	0.0000	0
2017/02/08	R212	03/08/2017	153.34	Put	Bond Future	3,196.6600	3.1967	3,212.3300	3.2123	0.490	0	0	0
2017/02/08	R212	03/08/2017	153.36	Put	Bond Future	3,216.6600	3.2167	3,232.3300	3.2323	0.487	0	0	0
2017/02/08	R212	03/08/2017	153.35	Put	Bond Future	3,206.6600	3.2067	3,222.3300	3.2223	0.489	0	0	0
2017/02/08	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R212	02/11/2017			Bond Future	153.1607	153.1607	153.1443	153.1443	(0.011)	0.0000	0.0000	0
2017/02/08	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/08	R212	02/11/2017	152.42	Call	Bond Future	740.7200	0.7407	724.3500	0.7244	(2.210)	0	0	0
2017/02/08	R212	02/11/2017	152.40	Call	Bond Future	760.7200	0.7607	744.3500	0.7444	(2.152)	0	0	0
2017/02/08	R212	02/11/2017	152.41	Call	Bond Future	750.7200	0.7507	734.3500	0.7344	(2.181)	0	0	0
2017/02/08	R213	04/05/2017			Bond Future	9.3246	83.4647	9.3177	83.5107	(0.074)	0.0000	0.0000	44,842
2017/02/08	R213	04/05/2017	9.35	Put	Bond Future	1,809.8200	1.8098	1,789.8600	1.7899	(1.103)	0	0	0
2017/02/08	R213	04/05/2017	9.37	Put	Bond Future	1,746.8000	1.7468	1,727.3300	1.7273	(1.115)	0	0	0
2017/02/08	R213	04/05/2017	9.35	Call	Bond Future	1,980.0300	1.9800	2,006.1200	2.0061	1.318	0	0	0
2017/02/08	R213	04/05/2017	9.36	Put	Bond Future	1,778.1100	1.7781	1,758.3900	1.7584	(1.109)	0	0	0
2017/02/08	R213	04/05/2017	9.36	Call	Bond Future	2,015.0900	2.0151	2,041.4200	2.0414	1.307	0	0	0
2017/02/08	R213	04/05/2017	9.37	Call	Bond Future	2,050.4800	2.0505	2,077.0600	2.0771	1.296	0	0	0
2017/02/08	R213	03/08/2017	9.33	Put	Bond Future	2,905.6500	2.9056	2,858.6000	2.8586	(1.619)	0	0	0
2017/02/08	R213	03/08/2017			Bond Future	9.3705	85.0625	9.3633	85.1101	(0.077)	0.0000	0.0000	0
2017/02/08	R213	03/08/2017	9.35	Put	Bond Future	2,839.3400	2.8393	2,791.2400	2.7912	(1.694)	0	0	0
2017/02/08	R213	03/08/2017	9.33	Call	Bond Future	2,637.3100	2.6373	2,637.7900	2.6378	0.018	0	0	0
2017/02/08	R213	03/08/2017	9.34	Put	Bond Future	2,872.3500	2.8724	2,824.7800	2.8248	(1.656)	0	0	0
2017/02/08	R213	03/08/2017	9.34	Call	Bond Future	2,670.4400	2.6704	2,670.4000	2.6704	(0.001)	0	0	0
2017/02/08	R213	03/08/2017	9.35	Call	Bond Future	2,703.8000	2.7038	2,703.2300	2.7032	(0.021)	0	0	0
2017/02/08	R213	02/11/2017	9.36	Put	Bond Future	3,596.4200	3.5964	3,546.0100	3.5460	(1.402)	0	0	0
2017/02/08	R213	02/11/2017			Bond Future	9.4118	83.2032	9.4045	83.2515	(0.078)	0.0000	0.0000	0
2017/02/08	R213	02/11/2017	9.35	Put	Bond Future	3,629.5300	3.6295	3,579.8200	3.5798	(1.370)	0	0	0
2017/02/08	R213	02/11/2017	9.36	Call	Bond Future	3,256.4000	3.2564	3,254.2700	3.2543	(0.065)	0	0	0
2017/02/08	R213	02/11/2017	9.34	Call	Bond Future	3,191.1800	3.1912	3,190.4700	3.1905	(0.022)	0	0	0
2017/02/08	R213	02/11/2017	9.35	Call	Bond Future	3,223.7100	3.2237	3,222.2800	3.2223	(0.044)	0	0	0
2017/02/08	R213	02/11/2017	9.34	Put	Bond Future	3,662.8700	3.6629	3,613.8800	3.6139	(1.337)	0	0	0
2017/02/08	R214	04/05/2017	9.58	Put	Bond Future	2,243.8200	2.2438	2,212.8200	2.2128	(1.382)	0	0	0
2017/02/08	R214	04/05/2017			Bond Future	9.6288	72.1864	9.6220	72.2344	(0.071)	0.0000	0.0000	34,734
2017/02/08	R214	04/05/2017	9.57	Put	Bond Future	2,281.0900	2.2811	2,249.8400	2.2498	(1.370)	0	0	0
2017/02/08	R214	04/05/2017	9.58	Call	Bond Future	1,898.1000	1.8981	1,915.1500	1.9151	0.898	0	0	0
2017/02/08	R214	04/05/2017	9.56	Call	Bond Future	1,830.6900	1.8307	1,847.2400	1.8472	0.904	0	0	0
2017/02/08	R214	04/05/2017	9.57	Call	Bond Future	1,864.2300	1.8642	1,881.0300	1.8810	0.901	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
2017/02/08	R214	04/05/2017	9.56	Put	Bond Future	2,318.8100	2.3188	2,287.3100	2.2873	(1.358)	0	0	0
2017/02/08	R214	03/08/2017	9.51	Call	Bond Future	2,479.3300	2.4793	2,478.6700	2.4787	(0.027)	0	0	0
2017/02/08	R214	03/08/2017			Bond Future	9.6739	73.5683	9.6668	73.6178	(0.073)	0.0000	0.0000	0
2017/02/08	R214	03/08/2017	9.52	Call	Bond Future	2,511.3600	2.5114	2,510.2600	2.5103	(0.044)	0	0	0
2017/02/08	R214	03/08/2017	9.53	Call	Bond Future	2,543.8100	2.5438	2,542.0600	2.5421	(0.069)	0	0	0
2017/02/08	R214	03/08/2017	9.51	Put	Bond Future	3,640.8700	3.6409	3,590.6700	3.5907	(1.379)	0	0	0
2017/02/08	R214	03/08/2017	9.53	Put	Bond Future	3,561.9700	3.5620	3,510.6800	3.5107	(1.440)	0	0	0
2017/02/08	R214	03/08/2017	9.52	Put	Bond Future	3,601.1500	3.6012	3,550.5100	3.5505	(1.406)	0	0	0
2017/02/08	R214	02/11/2017	9.60	Call	Bond Future	3,366.0600	3.3661	3,357.9100	3.3579	(0.242)	0	0	0
2017/02/08	R214	02/11/2017			Bond Future	9.7151	71.7340	9.7079	71.7843	(0.075)	0.0000	0.0000	0
2017/02/08	R214	02/11/2017	9.58	Call	Bond Future	3,299.2600	3.2993	3,292.5400	3.2925	(0.204)	0	0	0
2017/02/08	R214	02/11/2017	9.59	Call	Bond Future	3,332.5800	3.3326	3,325.0200	3.3250	(0.227)	0	0	0
2017/02/08	R214	02/11/2017	9.58	Put	Bond Future	4,247.1700	4.2472	4,190.1700	4.1902	(1.342)	0	0	0
2017/02/08	R214	02/11/2017	9.60	Put	Bond Future	4,172.3600	4.1724	4,113.9300	4.1139	(1.400)	0	0	0
2017/02/08	R214	02/11/2017	9.59	Put	Bond Future	4,209.6300	4.2096	4,151.7900	4.1518	(1.374)	0	0	0
2017/02/08	R248	04/05/2017	9.66	Call	Bond Future	2,587.6600	2.5877	2,586.2700	2.5863	(0.054)	0	0	0
2017/02/08	R248	04/05/2017			Bond Future	9.7008	92.3678	9.6888	92.4755	(0.124)	0.0000	0.0000	63,465
2017/02/08	R248	04/05/2017	9.67	Call	Bond Future	2,631.3100	2.6313	2,629.9400	2.6299	(0.052)	0	0	0
2017/02/08	R248	04/05/2017	9.65	Put	Bond Future	3,001.4700	3.0015	2,892.5000	2.8925	(3.631)	0	0	0
2017/02/08	R248	04/05/2017	9.67	Put	Bond Future	2,908.1900	2.9082	2,799.0900	2.7991	(3.751)	0	0	0
2017/02/08	R248	04/05/2017	9.65	Call	Bond Future	2,544.2300	2.5442	2,542.9900	2.5430	(0.049)	0	0	0
2017/02/08	R248	04/05/2017	9.66	Put	Bond Future	2,954.6400	2.9546	2,845.5200	2.8455	(3.693)	0	0	0
2017/02/08	R248	03/08/2017			Bond Future	9.7481	94.1360	9.7357	94.2466	(0.128)	0.0000	0.0000	200
2017/02/08	R248	03/08/2017	9.57	Call	Bond Future	3,283.5800	3.2836	3,275.1000	3.2751	(0.258)	0	0	0
2017/02/08	R248	03/08/2017	9.56	Put	Bond Future	4,939.4500	4.9394	4,820.8600	4.8209	(2.401)	0	0	0
2017/02/08	R248	03/08/2017	9.58	Put	Bond Future	4,837.5400	4.8375	4,717.8100	4.7178	(2.475)	0	0	0
2017/02/08	R248	03/08/2017	9.57	Put	Bond Future	4,888.1600	4.8882	4,769.1300	4.7691	(2.435)	0	0	0
2017/02/08	R248	03/08/2017	9.58	Call	Bond Future	3,324.3800	3.3244	3,315.2000	3.3152	(0.276)	0	0	0
2017/02/08	R248	03/08/2017	9.56	Call	Bond Future	3,243.2900	3.2433	3,235.2500	3.2352	(0.248)	0	0	0
2017/02/08	R248	02/11/2017	9.66	Put	Bond Future	5,592.7600	5.5928	5,459.3900	5.4594	(2.385)	0	0	0
2017/02/08	R248	02/11/2017			Bond Future	9.7915	91.5692	9.7787	91.6817	(0.130)	0.0000	0.0000	0
2017/02/08	R248	02/11/2017	9.65	Put	Bond Future	5,640.5600	5.6406	5,508.1300	5.5081	(2.348)	0	0	0
2017/02/08	R248	02/11/2017	9.64	Call	Bond Future	4,338.7500	4.3388	4,319.7100	4.3197	(0.439)	0	0	0
2017/02/08	R248	02/11/2017	9.65	Call	Bond Future	4,380.8300	4.3808	4,360.8400	4.3608	(0.456)	0	0	0
2017/02/08	R248	02/11/2017	9.66	Call	Bond Future	4,423.0900	4.4231	4,402.1600	4.4022	(0.473)	0	0	0
2017/02/08	R248	02/11/2017	9.64	Put	Bond Future	5,688.7000	5.6887	5,557.2200	5.5572	(2.311)	0	0	0

**Total**

**789413**