



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/02/2017 TO 15/02/2017

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
2017/02/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	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
2017/02/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2025	04/05/2017			Bond Future	129.6737	129.6737	129.6601	129.6601	(0.010)	0.0000	0.0000	2,414
2017/02/15	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2025	04/05/2017	132.56	Put	Bond Future	2,886.3400	2.8863	2,899.9300	2.8999	0.471	0	0	0
2017/02/15	2025	04/05/2017	132.58	Put	Bond Future	2,906.3400	2.9063	2,919.9300	2.9199	0.468	0	0	0
2017/02/15	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2025	04/05/2017	132.57	Put	Bond Future	2,896.3400	2.8963	2,909.9300	2.9099	0.469	0	0	0
2017/02/15	2025	03/08/2017			Bond Future	130.8427	130.8427	130.8283	130.8283	(0.011)	0.0000	0.0000	0
2017/02/15	2025	03/08/2017	133.96	Put	Bond Future	3,117.3300	3.1173	3,131.6600	3.1317	0.460	0	0	0
2017/02/15	2025	03/08/2017	133.98	Put	Bond Future	3,137.3300	3.1373	3,151.6600	3.1517	0.457	0	0	0
2017/02/15	2025	03/08/2017	133.97	Put	Bond Future	3,127.3300	3.1273	3,141.6600	3.1417	0.458	0	0	0
2017/02/15	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2025	02/11/2017	132.98	Call	Bond Future	487.3300	0.4873	470.9200	0.4709	(3.367)	0	0	0
2017/02/15	2025	02/11/2017			Bond Future	133.4673	133.4673	133.4509	133.4509	(0.012)	0.0000	0.0000	0
2017/02/15	2025	02/11/2017	132.96	Call	Bond Future	507.3300	0.5073	490.9200	0.4909	(3.235)	0	0	0
2017/02/15	2025	02/11/2017	132.97	Call	Bond Future	497.3300	0.4973	480.9200	0.4809	(3.300)	0	0	0
2017/02/15	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2029	04/05/2017			Bond Future	101.8281	101.8281	101.8171	101.8171	(0.011)	0.0000	0.0000	2,272
2017/02/15	2029	04/05/2017	100.67	Call	Bond Future	1,158.0800	1.1581	1,147.1100	1.1471	(0.947)	0	0	0
2017/02/15	2029	04/05/2017	100.65	Call	Bond Future	1,178.0800	1.1781	1,167.1100	1.1671	(0.931)	0	0	0
2017/02/15	2029	04/05/2017	100.66	Call	Bond Future	1,168.0800	1.1681	1,157.1100	1.1571	(0.939)	0	0	0
2017/02/15	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2030	04/05/2017	9.33	Call	Bond Future	2,024.1300	2.0241	2,326.5000	2.3265	14.938	0	0	0
2017/02/15	2030	04/05/2017			Bond Future	9.0393	94.3775	8.9966	94.6798	(0.472)	0.0000	0.0000	32,785
2017/02/15	2030	04/05/2017	9.34	Call	Bond Future	2,092.6600	2.0927	2,395.0300	2.3950	14.449	0	0	0
2017/02/15	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2030	04/05/2017	9.32	Call	Bond Future	1,955.5300	1.9555	2,257.9000	2.2579	15.462	0	0	0
2017/02/15	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2030	03/08/2017	9.33	Call	Bond Future	1,694.9500	1.6950	2,003.4100	2.0034	18.199	0	0	0
2017/02/15	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2030	03/08/2017			Bond Future	9.0836	92.1787	9.0394	92.4872	(0.486)	0.0000	0.0000	0

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2017/02/15	2030	03/08/2017	9.34	Call	Bond Future	1,762.8200	1.7628	2,071.2800	2.0713	17.498	0	0	0
2017/02/15	2030	03/08/2017	9.35	Call	Bond Future	1,830.6100	1.8306	2,139.0700	2.1391	16.850	0	0	0
2017/02/15	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2030	02/11/2017			Bond Future	9.1150	94.0095	9.0696	94.3222	(0.498)	0.0000	0.0000	0
2017/02/15	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2030	02/11/2017	9.34	Call	Bond Future	1,529.4700	1.5295	1,842.1400	1.8421	20.443	0	0	0
2017/02/15	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2030	02/11/2017	9.35	Call	Bond Future	1,596.6300	1.5966	1,909.3000	1.9093	19.583	0	0	0
2017/02/15	2030	02/11/2017	9.36	Call	Bond Future	1,663.7100	1.6637	1,976.3800	1.9764	18.794	0	0	0
2017/02/15	2032	04/05/2017	9.45	Call	Bond Future	3,221.5700	3.2216	3,416.2000	3.4162	6.041	0	0	0
2017/02/15	2032	04/05/2017			Bond Future	9.1788	93.4035	9.1361	93.7283	(0.464)	0.0000	0.0000	19,129
2017/02/15	2032	04/05/2017	9.46	Call	Bond Future	3,269.8700	3.2699	3,466.8000	3.4668	6.023	0	0	0
2017/02/15	2032	04/05/2017	9.44	Put	Bond Future	1,218.5400	1.2185	1,086.0700	1.0861	(10.871)	0	0	0
2017/02/15	2032	04/05/2017	9.46	Put	Bond Future	1,167.6000	1.1676	1,039.7300	1.0397	(10.952)	0	0	0
2017/02/15	2032	04/05/2017	9.44	Call	Bond Future	3,173.5900	3.1736	3,365.9200	3.3659	6.060	0	0	0
2017/02/15	2032	04/05/2017	9.45	Put	Bond Future	1,192.8700	1.1929	1,062.7000	1.0627	(10.912)	0	0	0
2017/02/15	2032	03/08/2017	9.43	Put	Bond Future	2,342.1600	2.3422	2,239.1100	2.2391	(4.400)	0	0	0
2017/02/15	2032	03/08/2017			Bond Future	9.2211	95.1927	9.1771	95.5241	(0.477)	0.0000	0.0000	0
2017/02/15	2032	03/08/2017	9.45	Put	Bond Future	2,281.4400	2.2814	2,182.1500	2.1822	(4.352)	0	0	0
2017/02/15	2032	03/08/2017	9.44	Put	Bond Future	2,311.6400	2.3116	2,210.4800	2.2105	(4.376)	0	0	0
2017/02/15	2032	03/08/2017	9.44	Call	Bond Future	3,934.3500	3.9344	4,164.5700	4.1646	5.852	0	0	0
2017/02/15	2032	03/08/2017	9.43	Call	Bond Future	3,891.6400	3.8916	4,119.9700	4.1200	5.867	0	0	0
2017/02/15	2032	03/08/2017	9.45	Call	Bond Future	3,977.2900	3.9773	4,209.3800	4.2094	5.835	0	0	0
2017/02/15	2032	02/11/2017			Bond Future	9.2571	92.9239	9.2119	93.2600	(0.488)	0.0000	0.0000	0
2017/02/15	2032	02/11/2017	9.48	Put	Bond Future	3,031.4900	3.0315	2,816.6700	2.8167	(7.086)	0	0	0
2017/02/15	2032	02/11/2017	9.50	Put	Bond Future	2,969.6500	2.9696	2,758.9300	2.7589	(7.096)	0	0	0
2017/02/15	2032	02/11/2017	9.48	Call	Bond Future	4,664.5200	4.6645	4,785.7700	4.7858	2.599	0	0	0
2017/02/15	2032	02/11/2017	9.49	Put	Bond Future	3,000.4500	3.0005	2,787.6800	2.7877	(7.091)	0	0	0
2017/02/15	2032	02/11/2017	9.49	Call	Bond Future	4,705.7500	4.7057	4,829.0500	4.8290	2.620	0	0	0
2017/02/15	2032	02/11/2017	9.50	Call	Bond Future	4,747.1500	4.7471	4,872.5000	4.8725	2.641	0	0	0
2017/02/15	2033	04/05/2017			Bond Future	108.3089	108.3089	108.2225	108.2225	(0.080)	0.0000	0.0000	5,778
2017/02/15	2033	04/05/2017	110.83	Put	Bond Future	2,521.1400	2.5211	2,607.5100	2.6075	3.426	0	0	0
2017/02/15	2033	04/05/2017	110.85	Put	Bond Future	2,541.1400	2.5411	2,627.5100	2.6275	3.399	0	0	0
2017/02/15	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2033	04/05/2017	110.84	Put	Bond Future	2,531.1400	2.5311	2,617.5100	2.6175	3.412	0	0	0
2017/02/15	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2033	03/08/2017	113.14	Put	Bond Future	2,731.0600	2.7311	2,819.5400	2.8195	3.240	0	0	0
2017/02/15	2033	03/08/2017			Bond Future	110.4089	110.4089	110.3205	110.3205	(0.080)	0.0000	0.0000	0
2017/02/15	2033	03/08/2017	113.13	Put	Bond Future	2,721.0600	2.7211	2,809.5400	2.8095	3.252	0	0	0
2017/02/15	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2033	03/08/2017	113.12	Put	Bond Future	2,711.0600	2.7111	2,799.5400	2.7995	3.264	0	0	0

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2017/02/15	2033	02/11/2017	110.08	Call	Bond Future	1,453.2100	1.4532	1,361.5400	1.3615	(6.308)	0	0	0
2017/02/15	2033	02/11/2017			Bond Future	111.5332	111.5332	111.4415	111.4415	(0.082)	0.0000	0.0000	0
2017/02/15	2033	02/11/2017	110.09	Call	Bond Future	1,443.2100	1.4432	1,351.5400	1.3515	(6.352)	0	0	0
2017/02/15	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2033	02/11/2017	110.07	Call	Bond Future	1,463.2100	1.4632	1,371.5400	1.3715	(6.265)	0	0	0
2017/02/15	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2037	04/05/2017			Bond Future	9.4019	94.2496	9.3593	94.6064	(0.453)	0.0000	0.0000	46,172
2017/02/15	2037	04/05/2017	9.58	Put	Bond Future	1,657.4200	1.6574	1,544.3400	1.5443	(6.823)	0	0	0
2017/02/15	2037	04/05/2017	9.60	Put	Bond Future	1,593.1300	1.5931	1,484.7400	1.4847	(6.804)	0	0	0
2017/02/15	2037	04/05/2017	9.59	Put	Bond Future	1,624.9500	1.6250	1,514.3000	1.5143	(6.809)	0	0	0
2017/02/15	2037	04/05/2017	9.60	Call	Bond Future	3,222.9600	3.2230	3,471.3400	3.4713	7.707	0	0	0
2017/02/15	2037	04/05/2017	9.58	Call	Bond Future	3,124.7300	3.1247	3,368.4200	3.3684	7.799	0	0	0
2017/02/15	2037	04/05/2017	9.59	Call	Bond Future	3,173.5800	3.1736	3,419.7000	3.4197	7.755	0	0	0
2017/02/15	2037	03/08/2017	9.57	Call	Bond Future	3,980.1400	3.9801	4,154.9900	4.1550	4.393	0	0	0
2017/02/15	2037	03/08/2017			Bond Future	9.4493	91.7980	9.4053	92.1619	(0.465)	0.0000	0.0000	160
2017/02/15	2037	03/08/2017	9.58	Call	Bond Future	4,024.4600	4.0245	4,201.6800	4.2017	4.404	0	0	0
2017/02/15	2037	03/08/2017	9.56	Put	Bond Future	3,029.2100	3.0292	2,838.0700	2.8381	(6.310)	0	0	0
2017/02/15	2037	03/08/2017	9.57	Put	Bond Future	2,992.0700	2.9921	2,803.0700	2.8031	(6.317)	0	0	0
2017/02/15	2037	03/08/2017	9.58	Put	Bond Future	2,955.2900	2.9553	2,768.6600	2.7687	(6.315)	0	0	0
2017/02/15	2037	03/08/2017	9.56	Call	Bond Future	3,936.0700	3.9361	4,108.7800	4.1088	4.388	0	0	0
2017/02/15	2037	02/11/2017			Bond Future	9.4854	93.6213	9.4405	93.9905	(0.474)	0.0000	0.0000	0
2017/02/15	2037	02/11/2017	9.66	Call	Bond Future	5,043.4400	5.0434	5,305.8800	5.3059	5.204	0	0	0
2017/02/15	2037	02/11/2017	9.65	Put	Bond Future	3,668.4400	3.6684	3,559.7500	3.5598	(2.963)	0	0	0
2017/02/15	2037	02/11/2017	9.67	Put	Bond Future	3,596.6200	3.5966	3,492.0800	3.4921	(2.907)	0	0	0
2017/02/15	2037	02/11/2017	9.66	Put	Bond Future	3,632.5400	3.6325	3,525.7700	3.5258	(2.939)	0	0	0
2017/02/15	2037	02/11/2017	9.65	Call	Bond Future	4,999.4200	4.9994	5,259.9400	5.2599	5.211	0	0	0
2017/02/15	2037	02/11/2017	9.67	Call	Bond Future	5,087.3200	5.0873	5,351.9900	5.3520	5.203	0	0	0
2017/02/15	2038	04/05/2017	139.77	Put	Bond Future	4,560.7000	4.5607	4,575.4100	4.5754	0.323	0	0	0
2017/02/15	2038	04/05/2017			Bond Future	135.2093	135.2093	135.1946	135.1946	(0.011)	0.0000	0.0000	20,533
2017/02/15	2038	04/05/2017	139.79	Put	Bond Future	4,580.7000	4.5807	4,595.4100	4.5954	0.321	0	0	0
2017/02/15	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2038	04/05/2017	139.78	Put	Bond Future	4,570.7000	4.5707	4,585.4100	4.5854	0.322	0	0	0
2017/02/15	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2038	03/08/2017			Bond Future	136.3176	136.3176	136.3019	136.3019	(0.011)	0.0000	0.0000	0
2017/02/15	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2038	03/08/2017	141.16	Put	Bond Future	4,842.4300	4.8424	4,858.0500	4.8581	0.323	0	0	0
2017/02/15	2038	03/08/2017	141.18	Put	Bond Future	4,862.4300	4.8624	4,878.0500	4.8781	0.321	0	0	0
2017/02/15	2038	03/08/2017	141.17	Put	Bond Future	4,852.4300	4.8524	4,868.0500	4.8681	0.322	0	0	0
2017/02/15	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2038	02/11/2017	136.80	Call	Bond Future	2,251.9500	2.2519	2,234.4600	2.2345	(0.777)	0	0	0
2017/02/15	2038	02/11/2017			Bond Future	139.0519	139.0519	139.0345	139.0345	(0.013)	0.0000	0.0000	0
2017/02/15	2038	02/11/2017	136.81	Call	Bond Future	2,241.9500	2.2419	2,224.4600	2.2245	(0.780)	0	0	0
2017/02/15	2038	02/11/2017	136.82	Call	Bond Future	2,231.9500	2.2319	2,214.4600	2.2145	(0.784)	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
2017/02/15	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2040	04/05/2017			Bond Future	9.4056	98.6320	9.3631	99.0175	(0.452)	0.0000	0.0000	9,025
2017/02/15	2040	04/05/2017	9.62	Put	Bond Future	1,695.7600	1.6958	1,592.9800	1.5930	(6.061)	0	0	0
2017/02/15	2040	04/05/2017	9.64	Put	Bond Future	1,629.6700	1.6297	1,531.4300	1.5314	(6.028)	0	0	0
2017/02/15	2040	04/05/2017	9.62	Call	Bond Future	3,600.8000	3.6008	3,883.6000	3.8836	7.854	0	0	0
2017/02/15	2040	04/05/2017	9.63	Put	Bond Future	1,662.5500	1.6625	1,561.8800	1.5619	(6.055)	0	0	0
2017/02/15	2040	04/05/2017	9.63	Call	Bond Future	3,654.9600	3.6550	3,939.8700	3.9399	7.795	0	0	0
2017/02/15	2040	04/05/2017	9.64	Call	Bond Future	3,709.3200	3.7093	3,996.6600	3.9967	7.746	0	0	0
2017/02/15	2040	03/08/2017			Bond Future	9.4515	96.0139	9.4076	96.4071	(0.464)	0.0000	0.0000	0
2017/02/15	2040	03/08/2017	9.61	Put	Bond Future	3,130.8300	3.1308	2,948.4700	2.9485	(5.825)	0	0	0
2017/02/15	2040	03/08/2017	9.63	Put	Bond Future	3,054.1400	3.0541	2,875.9400	2.8759	(5.835)	0	0	0
2017/02/15	2040	03/08/2017	9.61	Call	Bond Future	4,531.3100	4.5313	4,742.1900	4.7422	4.654	0	0	0
2017/02/15	2040	03/08/2017	9.62	Put	Bond Future	3,092.3000	3.0923	2,912.1500	2.9121	(5.826)	0	0	0
2017/02/15	2040	03/08/2017	9.62	Call	Bond Future	4,580.0000	4.5800	4,793.0900	4.7931	4.653	0	0	0
2017/02/15	2040	03/08/2017	9.63	Call	Bond Future	4,628.9400	4.6289	4,843.9800	4.8440	4.646	0	0	0
2017/02/15	2040	02/11/2017			Bond Future	9.4864	97.9209	9.4416	98.3200	(0.473)	0.0000	0.0000	0
2017/02/15	2040	02/11/2017	9.66	Call	Bond Future	5,509.0600	5.5091	5,808.8600	5.8089	5.442	0	0	0
2017/02/15	2040	02/11/2017	9.65	Put	Bond Future	4,028.7200	4.0287	3,927.3500	3.9274	(2.516)	0	0	0
2017/02/15	2040	02/11/2017	9.67	Put	Bond Future	3,950.5500	3.9506	3,853.5100	3.8535	(2.456)	0	0	0
2017/02/15	2040	02/11/2017	9.66	Put	Bond Future	3,989.6400	3.9896	3,890.2800	3.8903	(2.490)	0	0	0
2017/02/15	2040	02/11/2017	9.67	Call	Bond Future	5,556.3100	5.5563	5,858.4300	5.8584	5.437	0	0	0
2017/02/15	2040	02/11/2017	9.65	Call	Bond Future	5,461.6700	5.4617	5,759.4600	5.7595	5.452	0	0	0
2017/02/15	2044	04/05/2017			Bond Future	9.4397	95.6582	9.4023	96.0010	(0.396)	0.0000	0.0000	19,616
2017/02/15	2044	04/05/2017	9.67	Call	Bond Future	3,740.3300	3.7403	4,011.0700	4.0111	7.238	0	0	0
2017/02/15	2044	04/05/2017	9.66	Put	Bond Future	1,706.9800	1.7070	1,632.8900	1.6329	(4.340)	0	0	0
2017/02/15	2044	04/05/2017	9.68	Put	Bond Future	1,640.7500	1.6407	1,570.7400	1.5707	(4.267)	0	0	0
2017/02/15	2044	04/05/2017	9.67	Put	Bond Future	1,673.6100	1.6736	1,601.4900	1.6015	(4.309)	0	0	0
2017/02/15	2044	04/05/2017	9.68	Call	Bond Future	3,795.4500	3.7955	4,068.3000	4.0683	7.189	0	0	0
2017/02/15	2044	04/05/2017	9.66	Call	Bond Future	3,685.5900	3.6856	3,954.3600	3.9544	7.292	0	0	0
2017/02/15	2044	03/08/2017			Bond Future	9.4844	93.1083	9.4460	93.4580	(0.406)	0.0000	0.0000	0
2017/02/15	2044	03/08/2017	9.62	Put	Bond Future	3,275.0800	3.2751	3,126.8300	3.1268	(4.527)	0	0	0
2017/02/15	2044	03/08/2017	9.64	Put	Bond Future	3,195.4400	3.1954	3,051.4300	3.0514	(4.507)	0	0	0
2017/02/15	2044	03/08/2017	9.63	Put	Bond Future	3,235.0700	3.2351	3,089.0600	3.0891	(4.513)	0	0	0
2017/02/15	2044	03/08/2017	9.64	Call	Bond Future	4,586.9200	4.5869	4,792.6300	4.7926	4.485	0	0	0
2017/02/15	2044	03/08/2017	9.62	Call	Bond Future	4,489.6600	4.4897	4,691.1300	4.6911	4.487	0	0	0
2017/02/15	2044	03/08/2017	9.63	Call	Bond Future	4,538.1700	4.5382	4,741.8800	4.7419	4.489	0	0	0
2017/02/15	2044	02/11/2017	9.68	Call	Bond Future	5,540.3800	5.5404	5,841.5900	5.8416	5.437	0	0	0
2017/02/15	2044	02/11/2017			Bond Future	9.5187	94.9576	9.4793	95.3124	(0.413)	0.0000	0.0000	0
2017/02/15	2044	02/11/2017	9.66	Call	Bond Future	5,445.4800	5.4455	5,742.7500	5.7427	5.459	0	0	0
2017/02/15	2044	02/11/2017	9.67	Call	Bond Future	5,492.8400	5.4928	5,791.9300	5.7919	5.445	0	0	0
2017/02/15	2044	02/11/2017	9.66	Put	Bond Future	4,188.9600	4.1890	4,131.4500	4.1314	(1.373)	0	0	0
2017/02/15	2044	02/11/2017	9.68	Put	Bond Future	4,108.3800	4.1084	4,054.8100	4.0548	(1.304)	0	0	0
2017/02/15	2044	02/11/2017	9.67	Put	Bond Future	4,148.5100	4.1485	4,092.8200	4.0928	(1.342)	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
2017/02/15	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2046	04/05/2017			Bond Future	133.6941	133.6941	133.6796	133.6796	(0.011)	0.0000	0.0000	19,696
2017/02/15	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2046	04/05/2017	138.32	Put	Bond Future	4,625.8900	4.6259	4,640.3800	4.6404	0.313	0	0	0
2017/02/15	2046	04/05/2017	138.34	Put	Bond Future	4,645.8900	4.6459	4,660.3800	4.6604	0.312	0	0	0
2017/02/15	2046	04/05/2017	138.33	Put	Bond Future	4,635.8900	4.6359	4,650.3800	4.6504	0.313	0	0	0
2017/02/15	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2046	03/08/2017	141.17	Put	Bond Future	4,883.7100	4.8837	4,898.8100	4.8988	0.309	0	0	0
2017/02/15	2046	03/08/2017			Bond Future	136.2863	136.2863	136.2712	136.2712	(0.011)	0.0000	0.0000	0
2017/02/15	2046	03/08/2017	141.19	Put	Bond Future	4,903.7100	4.9037	4,918.8100	4.9188	0.308	0	0	0
2017/02/15	2046	03/08/2017	141.18	Put	Bond Future	4,893.7100	4.8937	4,908.8100	4.9088	0.309	0	0	0
2017/02/15	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2046	02/11/2017	136.31	Call	Bond Future	1,105.5900	1.1056	1,088.6700	1.0887	(1.530)	0	0	0
2017/02/15	2046	02/11/2017			Bond Future	137.4156	137.4156	137.3987	137.3987	(0.012)	0.0000	0.0000	0
2017/02/15	2046	02/11/2017	136.30	Call	Bond Future	1,115.5900	1.1156	1,098.6700	1.0987	(1.517)	0	0	0
2017/02/15	2046	02/11/2017	136.32	Call	Bond Future	1,095.5900	1.0956	1,078.6700	1.0787	(1.544)	0	0	0
2017/02/15	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2050	04/05/2017			Bond Future	145.2162	145.2162	145.2008	145.2008	(0.011)	0.0000	0.0000	24,007
2017/02/15	2050	04/05/2017	147.83	Put	Bond Future	2,613.7800	2.6138	2,629.2100	2.6292	0.590	0	0	0
2017/02/15	2050	04/05/2017	147.85	Put	Bond Future	2,633.7800	2.6338	2,649.2100	2.6492	0.586	0	0	0
2017/02/15	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2050	04/05/2017	147.84	Put	Bond Future	2,623.7800	2.6238	2,639.2100	2.6392	0.588	0	0	0
2017/02/15	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2050	03/08/2017			Bond Future	146.3532	146.3532	146.3367	146.3367	(0.011)	0.0000	0.0000	0
2017/02/15	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2050	03/08/2017	149.22	Put	Bond Future	2,866.7900	2.8668	2,883.3000	2.8833	0.576	0	0	0
2017/02/15	2050	03/08/2017	149.24	Put	Bond Future	2,886.7900	2.8868	2,903.3000	2.9033	0.572	0	0	0
2017/02/15	2050	03/08/2017	149.23	Put	Bond Future	2,876.7900	2.8768	2,893.3000	2.8933	0.574	0	0	0
2017/02/15	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	2050	02/11/2017			Bond Future	149.2888	149.2888	149.2701	149.2701	(0.013)	0.0000	0.0000	0
2017/02/15	2050	02/11/2017	144.67	Call	Bond Future	4,618.8400	4.6188	4,600.1300	4.6001	(0.405)	0	0	0
2017/02/15	2050	02/11/2017	144.65	Call	Bond Future	4,638.8400	4.6388	4,620.1300	4.6201	(0.403)	0	0	0
2017/02/15	2050	02/11/2017	144.66	Call	Bond Future	4,628.8400	4.6288	4,610.1300	4.6101	(0.404)	0	0	0
2017/02/15	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	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
2017/02/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	AL37	04/05/2017			Index Future	529.6510	529.6510	530.6100	530.6100	0.181	0.0000	0.0000	1
2017/02/15	AL37	03/08/2017			Index Future	539.7990	539.7990	540.7760	540.7760	0.181	0.0000	0.0000	0
2017/02/15	AL37	02/11/2017			Index Future	550.5160	550.5160	551.5030	551.5030	0.179	0.0000	0.0000	0
2017/02/15	AL7T	04/05/2017			Index Future	615.1020	615.1020	616.6090	616.6090	0.245	0.0000	0.0000	0
2017/02/15	AL7T	03/08/2017			Index Future	626.8870	626.8870	628.4240	628.4240	0.245	0.0000	0.0000	0
2017/02/15	AL7T	02/11/2017			Index Future	639.3330	639.3330	640.8890	640.8890	0.243	0.0000	0.0000	0
2017/02/15	ALBI	04/05/2017			Index Future	559.7630	559.7630	561.3840	561.3840	0.290	0.0000	0.0000	598
2017/02/15	ALBI	03/08/2017			Index Future	570.4880	570.4880	572.1410	572.1410	0.290	0.0000	0.0000	0
2017/02/15	ALBI	02/11/2017			Index Future	581.8140	581.8140	583.4900	583.4900	0.288	0.0000	0.0000	0
2017/02/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	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
2017/02/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/15	EL28	04/05/2017			Bond Future	130.0231	130.0231	130.0158	130.0158	(0.006)	0.0000	0.0000	0
2017/02/15	EL28	04/05/2017	137.90	Put	Bond Future	7,876.9300	7.8769	7,884.2100	7.8842	0.092	0	0	0
2017/02/15	EL28	04/05/2017	137.92	Put	Bond Future	7,896.9300	7.8969	7,904.2100	7.9042	0.092	0	0	0
2017/02/15	EL28	04/05/2017	137.91	Put	Bond Future	7,886.9300	7.8869	7,894.2100	7.8942	0.092	0	0	0
2017/02/15	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	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
2017/02/15	EL28	03/08/2017			Bond Future	132.5441		132.5441	132.5363	132.5363	(0.006)	0.0000	0.0000	0
2017/02/15	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	EL28	03/08/2017	135.16	Put	Bond Future	2,615.8600		2.6159	2,623.6900	2.6237	0.299	0	0	0
2017/02/15	EL28	03/08/2017	135.18	Put	Bond Future	2,635.8600		2.6359	2,643.6900	2.6437	0.297	0	0	0
2017/02/15	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	EL28	03/08/2017	135.17	Put	Bond Future	2,625.8600		2.6259	2,633.6900	2.6337	0.298	0	0	0
2017/02/15	EL28	02/11/2017			Bond Future	133.4357		133.4357	133.4260	133.4260	(0.007)	0.0000	0.0000	0
2017/02/15	EL28	02/11/2017	133.87	Put	Bond Future	434.2700		0.4343	443.9900	0.4440	2.238	0	0	0
2017/02/15	EL28	02/11/2017	133.89	Put	Bond Future	454.2700		0.4543	463.9900	0.4640	2.140	0	0	0
2017/02/15	EL28	02/11/2017	133.88	Put	Bond Future	444.2700		0.4443	453.9900	0.4540	2.188	0	0	0
2017/02/15	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	ES33	04/05/2017			Bond Future	10.3213		79.0397	10.2878	79.2584	(0.325)	0.0000	0.0000	9,466
2017/02/15	ES33	04/05/2017	10.55	Call	Bond Future	1,466.2900		1.4663	1,685.0100	1.6850	14.917	0	0	0
2017/02/15	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	ES33	04/05/2017	10.56	Call	Bond Future	1,529.4700		1.5295	1,748.1900	1.7482	14.300	0	0	0
2017/02/15	ES33	04/05/2017	10.54	Call	Bond Future	1,403.0400		1.4030	1,621.7600	1.6218	15.589	0	0	0
2017/02/15	ES33	03/08/2017			Bond Future	10.3954		80.5538	10.3607	80.7769	(0.334)	0.0000	0.0000	0
2017/02/15	ES33	03/08/2017	10.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	ES33	03/08/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	ES33	03/08/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	ES33	03/08/2017	10.55	Call	Bond Future	982.9000		0.9829	1,206.0300	1.2060	22.701	0	0	0
2017/02/15	ES33	03/08/2017	10.53	Call	Bond Future	856.8000		0.8568	1,079.9300	1.0799	26.042	0	0	0
2017/02/15	ES33	03/08/2017	10.54	Call	Bond Future	919.8900		0.9199	1,143.0200	1.1430	24.256	0	0	0
2017/02/15	ES33	02/11/2017	10.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	ES33	02/11/2017			Bond Future	10.4664		78.3603	10.4308	78.5862	(0.340)	0.0000	0.0000	0
2017/02/15	ES33	02/11/2017	10.68	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	ES33	02/11/2017	10.66	Call	Bond Future	1,212.7900		1.2128	1,438.7500	1.4388	18.631	0	0	0
2017/02/15	ES33	02/11/2017	10.67	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	ES33	02/11/2017	10.67	Call	Bond Future	1,274.6500		1.2747	1,500.6100	1.5006	17.727	0	0	0
2017/02/15	ES33	02/11/2017	10.68	Call	Bond Future	1,336.4300		1.3364	1,562.3900	1.5624	16.908	0	0	0
2017/02/15	ES42	04/05/2017			Bond Future	10.4666		83.0001	10.4332	83.2513	(0.319)	0.0000	0.0000	8,777
2017/02/15	ES42	03/08/2017			Bond Future	10.5394		84.5899	10.5049	84.8461	(0.327)	0.0000	0.0000	0
2017/02/15	ES42	02/11/2017			Bond Future	10.6083		82.0078	10.5729	82.2674	(0.333)	0.0000	0.0000	0
2017/02/15	GOVI	04/05/2017			GOVI	557.5150		557.5150	559.1430	559.1430	0.292	0.0000	0.0000	394
2017/02/15	GOVI	04/05/2017	262.19	Call	GOVI	2,953,250.0000		295.3250	2,969,530.0000	296.9530	0.551	0	0	0
2017/02/15	GOVI	04/05/2017	262.20	Call	GOVI	2,953,150.0000		295.3150	2,969,430.0000	296.9430	0.551	0	0	0
2017/02/15	GOVI	04/05/2017	262.18	Call	GOVI	2,953,350.0000		295.3350	2,969,630.0000	296.9630	0.551	0	0	0
2017/02/15	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	GOVI	03/08/2017			GOVI	568.1970		568.1970	569.8570	569.8570	0.292	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
2017/02/15	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	GOVI	03/08/2017	561.09	Call	GOVI	71,070.0000	7.1070	87,670.0000	8.7670	23.357	0	0	0
2017/02/15	GOVI	03/08/2017	561.10	Call	GOVI	70,970.0000	7.0970	87,570.0000	8.7570	23.390	0	0	0
2017/02/15	GOVI	03/08/2017	561.11	Call	GOVI	70,870.0000	7.0870	87,470.0000	8.7470	23.423	0	0	0
2017/02/15	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	GOVI	02/11/2017			GOVI	579.4770	579.4770	581.1600	581.1600	0.290	0.0000	0.0000	0
2017/02/15	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	GOVI	02/11/2017	572.44	Call	GOVI	70,370.0000	7.0370	87,200.0000	8.7200	23.916	0	0	0
2017/02/15	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	GOVI	02/11/2017	572.45	Call	GOVI	70,270.0000	7.0270	87,100.0000	8.7100	23.950	0	0	0
2017/02/15	GOVI	02/11/2017	572.46	Call	GOVI	70,170.0000	7.0170	87,000.0000	8.7000	23.985	0	0	0
2017/02/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/15	IGOV	04/05/2017			Index Future	254.2120	254.2120	254.1980	254.1980	(0.006)	0.0000	0.0000	922
2017/02/15	IGOV	03/08/2017			Index Future	259.1420	259.1420	259.1260	259.1260	(0.006)	0.0000	0.0000	412
2017/02/15	IGOV	02/11/2017			Index Future	264.3390	264.3390	264.3210	264.3210	(0.007)	0.0000	0.0000	0
2017/02/15	ILBI	04/05/2017			Index Future	687.0510	687.0510	686.6300	686.6300	(0.061)	0.0000	0.0000	0
2017/02/15	ILBI	03/08/2017			Index Future	700.0860	700.0860	699.6580	699.6580	(0.061)	0.0000	0.0000	0
2017/02/15	ILBI	02/11/2017			Index Future	714.1970	714.1970	713.7590	713.7590	(0.061)	0.0000	0.0000	0
2017/02/15	IS01	16/03/2017			Interest Rate Swap	100.0030	100.0030	100.0030	100.0030	0.000	0.0000	0.0000	0
2017/02/15	IS01	15/06/2017			Interest Rate Swap	99.6029	99.6029	99.5977	99.5977	(0.005)	0.0000	0.0000	0
2017/02/15	IS01	21/09/2017			Interest Rate Swap	99.6205	99.6205	99.6068	99.6068	(0.014)	0.0000	0.0000	0
2017/02/15	IS01	21/12/2017			Interest Rate Swap	99.8592	99.8592	99.8381	99.8381	(0.021)	0.0000	0.0000	0
2017/02/15	IS01	15/03/2018			Interest Rate Swap	99.8772	99.8772	99.8498	99.8498	(0.027)	0.0000	0.0000	0
2017/02/15	IS02	18/12/2017			Interest Rate Swap	99.8874	99.8874	99.8665	99.8665	(0.021)	0.0000	0.0000	0
2017/02/15	IS02	16/03/2018			Interest Rate Swap	99.1597	99.1597	99.1321	99.1321	(0.028)	0.0000	0.0000	0
2017/02/15	IS02	15/06/2018			Interest Rate Swap	98.7963	98.7963	98.7590	98.7590	(0.038)	0.0000	0.0000	0
2017/02/15	IS02	21/09/2018			Interest Rate Swap	98.8333	98.8333	98.7836	98.7836	(0.050)	0.0000	0.0000	0
2017/02/15	IS02	21/12/2018			Interest Rate Swap	99.3100	99.3100	99.2500	99.2500	(0.060)	0.0000	0.0000	0
2017/02/15	IS02	15/03/2019			Interest Rate Swap	99.7852	99.7852	99.7127	99.7127	(0.073)	0.0000	0.0000	0
2017/02/15	IS05	17/12/2020			Interest Rate Swap	97.3016	97.3016	97.2277	97.2277	(0.076)	0.0000	0.0000	0
2017/02/15	IS05	16/03/2021			Interest Rate Swap	96.5806	96.5806	96.5109	96.5109	(0.072)	0.0000	0.0000	0
2017/02/15	IS05	15/06/2021			Interest Rate Swap	95.8250	95.8250	95.7587	95.7587	(0.069)	0.0000	0.0000	0
2017/02/15	IS05	21/09/2021			Interest Rate Swap	96.0524	96.0524	95.9898	95.9898	(0.065)	0.0000	0.0000	0
2017/02/15	IS05	21/12/2021			Interest Rate Swap	98.2828	98.2828	98.2238	98.2238	(0.060)	0.0000	0.0000	50
2017/02/15	IS05	15/03/2022			Interest Rate Swap	98.4546	98.4546	98.3965	98.3965	(0.059)	0.0000	0.0000	0
2017/02/15	IS10	17/12/2025			Interest Rate Swap	96.7262	96.7262	96.6561	96.6561	(0.072)	0.0000	0.0000	0
2017/02/15	IS10	16/03/2026			Interest Rate Swap	93.7535	93.7535	93.6844	93.6844	(0.074)	0.0000	0.0000	0
2017/02/15	IS10	15/06/2026			Interest Rate Swap	92.5095	92.5095	92.4417	92.4417	(0.073)	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
2017/02/15	IS10	21/09/2026			Interest Rate Swap	94.6545	94.6545	94.5897	94.5897	(0.068)	0.0000	0.0000	0
2017/02/15	IS10	21/12/2026			Interest Rate Swap	98.3988	98.3988	98.3376	98.3376	(0.062)	0.0000	0.0000	0
2017/02/15	IS10	15/03/2027			Interest Rate Swap	96.9760	96.9760	96.9147	96.9147	(0.063)	0.0000	0.0000	0
2017/02/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/15	JBAF	15/02/2017			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/02/15	JBAF	15/03/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	1,000
2017/02/15	JBAF	19/04/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/02/15	JBAF	17/05/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/02/15	JBAF	21/06/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/02/15	JBAF	19/07/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2017/02/15	JBAF	20/09/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2017/02/15	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/02/15	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2017/02/15	JBAF	20/06/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/02/15	JBAF	19/09/2018			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2017/02/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/15	JBAF	19/12/2018			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2017/02/15	R023	04/05/2017	8.61	Call	Bond Future	2,070.7700	2.0708	2,221.5000	2.2215	7.279	0	0	0
2017/02/15	R023	04/05/2017			Bond Future	8.2532	99.1700	8.2048	99.3870	(0.586)	0.0000	0.0000	19,210
2017/02/15	R023	04/05/2017	8.59	Call	Bond Future	2,007.4500	2.0075	2,155.7600	2.1558	7.388	0	0	0
2017/02/15	R023	04/05/2017	8.60	Call	Bond Future	2,039.0000	2.0390	2,188.5300	2.1885	7.333	0	0	0
2017/02/15	R023	04/05/2017	8.59	Put	Bond Future	512.5800	0.5126	443.8200	0.4438	(13.414)	0	0	0
2017/02/15	R023	04/05/2017	8.61	Put	Bond Future	488.0200	0.4880	421.6800	0.4217	(13.594)	0	0	0
2017/02/15	R023	04/05/2017	8.60	Put	Bond Future	500.1800	0.5002	432.6400	0.4326	(13.503)	0	0	0
2017/02/15	R023	03/08/2017	8.60	Put	Bond Future	980.8000	0.9808	941.2400	0.9412	(4.033)	0	0	0
2017/02/15	R023	03/08/2017			Bond Future	8.2771	101.0698	8.2259	101.2914	(0.618)	0.0000	0.0000	0
2017/02/15	R023	03/08/2017	8.59	Put	Bond Future	995.8600	0.9959	955.3400	0.9553	(4.069)	0	0	0
2017/02/15	R023	03/08/2017	8.60	Call	Bond Future	2,365.2700	2.3653	2,547.2900	2.5473	7.696	0	0	0
2017/02/15	R023	03/08/2017	8.58	Call	Bond Future	2,310.5300	2.3105	2,490.8700	2.4909	7.805	0	0	0
2017/02/15	R023	03/08/2017	8.59	Call	Bond Future	2,337.8200	2.3378	2,518.8800	2.5189	7.745	0	0	0
2017/02/15	R023	03/08/2017	8.58	Put	Bond Future	1,011.1100	1.0111	969.8700	0.9699	(4.079)	0	0	0
2017/02/15	R023	02/11/2017	8.56	Call	Bond Future	2,490.9100	2.4909	2,528.0800	2.5281	1.492	0	0	0
2017/02/15	R023	02/11/2017			Bond Future	8.2924	99.1445	8.2388	99.3685	(0.647)	0.0000	0.0000	0
2017/02/15	R023	02/11/2017	8.58	Call	Bond Future	2,541.3900	2.5414	2,579.9600	2.5800	1.518	0	0	0
2017/02/15	R023	02/11/2017	8.57	Call	Bond Future	2,515.9300	2.5159	2,554.1100	2.5541	1.518	0	0	0
2017/02/15	R023	02/11/2017	8.56	Put	Bond Future	1,382.8500	1.3828	1,196.0400	1.1960	(13.509)	0	0	0
2017/02/15	R023	02/11/2017	8.58	Put	Bond Future	1,351.1400	1.3511	1,165.7300	1.1657	(13.722)	0	0	0
2017/02/15	R023	02/11/2017	8.57	Put	Bond Future	1,366.7700	1.3668	1,180.9700	1.1810	(13.594)	0	0	0

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2017/02/15	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R035	04/05/2017			Bond Future	9.3132	97.8891	9.2652	98.2921	(0.515)	0.0000	0.0000	7,829
2017/02/15	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R035	04/05/2017	9.55	Call	Bond Future	1,951.4200	1.9514	2,354.4000	2.3544	20.651	0	0	0
2017/02/15	R035	04/05/2017	9.53	Call	Bond Future	1,788.9300	1.7889	2,191.9100	2.1919	22.526	0	0	0
2017/02/15	R035	04/05/2017	9.54	Call	Bond Future	1,870.2300	1.8702	2,273.2100	2.2732	21.547	0	0	0
2017/02/15	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R035	03/08/2017			Bond Future	9.3558	99.7644	9.3063	100.1755	(0.529)	0.0000	0.0000	0
2017/02/15	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R035	03/08/2017	9.50	Call	Bond Future	1,182.8500	1.1828	1,593.9500	1.5940	34.755	0	0	0
2017/02/15	R035	03/08/2017	9.51	Call	Bond Future	1,264.0400	1.2640	1,675.1400	1.6751	32.523	0	0	0
2017/02/15	R035	03/08/2017	9.52	Call	Bond Future	1,345.1200	1.3451	1,756.2200	1.7562	30.562	0	0	0
2017/02/15	R035	02/11/2017			Bond Future	9.3944	97.2424	9.3437	97.6597	(0.540)	0.0000	0.0000	0
2017/02/15	R035	02/11/2017	9.60	Call	Bond Future	1,662.1300	1.6621	2,079.3800	2.0794	25.103	0	0	0
2017/02/15	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R035	02/11/2017	9.61	Call	Bond Future	1,741.8700	1.7419	2,159.1200	2.1591	23.954	0	0	0
2017/02/15	R035	02/11/2017	9.59	Call	Bond Future	1,582.2900	1.5823	1,999.5400	1.9995	26.370	0	0	0
2017/02/15	R186	04/05/2017			Bond Future	8.6435	115.9504	8.6007	116.2480	(0.494)	8.6190	8.6190	115,387
2017/02/15	R186	04/05/2017	8.89	Put	Bond Future	1,046.4700	1.0465	948.0300	0.9480	(9.407)	0	0	0
2017/02/15	R186	04/05/2017	8.94	Put	Bond Future	933.1400	0.9331	844.9800	0.8450	(9.448)	0	0	500
2017/02/15	R186	04/05/2017	9.20	Call	Bond Future	4,276.7400	4.2767	4,522.9500	4.5230	5.757	0	0	0
2017/02/15	R186	04/05/2017	8.70	Put	Bond Future	1,572.4700	1.5725	1,433.5800	1.4336	(8.833)	0	0	0
2017/02/15	R186	04/05/2017	8.91	Put	Bond Future	1,000.1000	1.0001	905.6800	0.9057	(9.441)	0	0	0
2017/02/15	R186	04/05/2017	8.44	Put	Bond Future	2,558.0000	2.5580	2,370.7600	2.3708	(7.320)	0	0	0
2017/02/15	R186	04/05/2017	8.90	Put	Bond Future	1,023.0900	1.0231	926.6700	0.9267	(9.424)	0	0	0
2017/02/15	R186	04/05/2017	8.70	Call	Bond Future	1,964.5700	1.9646	2,123.2300	2.1232	8.076	0	0	500
2017/02/15	R186	04/05/2017	8.91	Call	Bond Future	2,832.5200	2.8325	3,035.6500	3.0356	7.171	0	0	0
2017/02/15	R186	04/05/2017	8.98	Call	Bond Future	3,156.5500	3.1565	3,373.6800	3.3737	6.879	0	0	0
2017/02/15	R186	04/05/2017	9.20	Put	Bond Future	496.0300	0.4960	444.6900	0.4447	(10.350)	0	0	5,709
2017/02/15	R186	04/05/2017	8.89	Call	Bond Future	2,742.8000	2.7428	2,941.9100	2.9419	7.259	0	0	0
2017/02/15	R186	04/05/2017	8.94	Call	Bond Future	2,969.2800	2.9693	3,178.6700	3.1787	7.052	0	0	0
2017/02/15	R186	04/05/2017	8.98	Put	Bond Future	849.5700	0.8496	769.1500	0.7692	(9.466)	0	0	0
2017/02/15	R186	04/05/2017	8.44	Call	Bond Future	1,131.6900	1.1317	1,242.0000	1.2420	9.747	0	0	500
2017/02/15	R186	04/05/2017	8.90	Call	Bond Future	2,787.4900	2.7875	2,988.6200	2.9886	7.215	0	0	0
2017/02/15	R186	03/08/2017	9.35	Call	Bond Future	5,450.7100	5.4507	5,646.1600	5.6462	3.586	0	0	0
2017/02/15	R186	03/08/2017	8.93	Put	Bond Future	1,865.4500	1.8654	1,701.2600	1.7013	(8.802)	0	0	0
2017/02/15	R186	03/08/2017			Bond Future	8.6795	112.8685	8.6349	113.1720	(0.513)	0.0000	0.0000	0
2017/02/15	R186	03/08/2017	8.92	Put	Bond Future	1,891.7500	1.8918	1,725.6500	1.7256	(8.780)	0	0	0
2017/02/15	R186	03/08/2017	9.50	Call	Bond Future	6,200.7800	6.2008	6,412.4900	6.4125	3.414	0	0	0
2017/02/15	R186	03/08/2017	8.85	Put	Bond Future	2,083.8000	2.0838	1,904.2100	1.9042	(8.618)	0	0	750
2017/02/15	R186	03/08/2017	8.91	Call	Bond Future	3,472.1800	3.4722	3,607.7200	3.6077	3.904	0	0	0
2017/02/15	R186	03/08/2017	8.93	Call	Bond Future	3,552.7300	3.5527	3,692.1000	3.6921	3.923	0	0	0

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2017/02/15	R186	03/08/2017	8.92	Call	Bond Future	3,512.3400	3.5123	3,649.8000	3.6498	3.914	0	0	0
2017/02/15	R186	03/08/2017	9.35	Put	Bond Future	1,010.7800	1.0108	902.6700	0.9027	(10.696)	0	0	750
2017/02/15	R186	03/08/2017	9.50	Put	Bond Future	800.1900	0.8002	708.3400	0.7083	(11.479)	0	0	6,500
2017/02/15	R186	03/08/2017	8.85	Call	Bond Future	3,236.0600	3.2361	3,360.0300	3.3600	3.831	0	0	0
2017/02/15	R186	03/08/2017	8.91	Put	Bond Future	1,918.3300	1.9183	1,750.3100	1.7503	(8.759)	0	0	0
2017/02/15	R186	02/11/2017	8.89	Put	Bond Future	2,651.1600	2.6512	2,489.1700	2.4892	(6.110)	0	0	0
2017/02/15	R186	02/11/2017	8.88	Call	Bond Future	3,839.2300	3.8392	3,982.7900	3.9828	3.739	0	0	0
2017/02/15	R186	02/11/2017			Bond Future	8.7047	115.1101	8.6586	115.4174	(0.529)	0.0000	0.0000	0
2017/02/15	R186	02/11/2017	8.89	Call	Bond Future	3,876.5100	3.8765	4,021.8600	4.0219	3.750	0	0	0
2017/02/15	R186	02/11/2017	8.90	Call	Bond Future	3,913.9700	3.9140	4,061.1100	4.0611	3.759	0	0	0
2017/02/15	R186	02/11/2017	8.88	Put	Bond Future	2,679.5300	2.6795	2,515.7500	2.5157	(6.112)	0	0	0
2017/02/15	R186	02/11/2017	8.90	Put	Bond Future	2,623.0200	2.6230	2,462.8200	2.4628	(6.107)	0	0	0
2017/02/15	R197	04/05/2017	308.58	Put	Bond Future	6,481.6400	6.4816	6,514.4600	6.5145	0.506	0	0	0
2017/02/15	R197	04/05/2017			Bond Future	302.0984	302.0984	302.0655	302.0655	(0.011)	0.0000	0.0000	1,063
2017/02/15	R197	04/05/2017	308.60	Put	Bond Future	6,501.6400	6.5016	6,534.4600	6.5345	0.505	0	0	0
2017/02/15	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R197	04/05/2017	308.59	Put	Bond Future	6,491.6400	6.4916	6,524.4600	6.5245	0.506	0	0	0
2017/02/15	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R197	03/08/2017			Bond Future	301.0029	301.0029	300.9681	300.9681	(0.012)	0.0000	0.0000	0
2017/02/15	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R197	03/08/2017	308.05	Put	Bond Future	7,047.1200	7.0471	7,081.9500	7.0820	0.494	0	0	0
2017/02/15	R197	03/08/2017	308.07	Put	Bond Future	7,067.1200	7.0671	7,101.9500	7.1020	0.493	0	0	0
2017/02/15	R197	03/08/2017	308.06	Put	Bond Future	7,057.1200	7.0571	7,091.9500	7.0920	0.494	0	0	0
2017/02/15	R197	02/11/2017	305.16	Call	Bond Future	1,880.8900	1.8809	1,841.5800	1.8416	(2.090)	0	0	0
2017/02/15	R197	02/11/2017			Bond Future	307.0409	307.0409	307.0016	307.0016	(0.013)	0.0000	0.0000	0
2017/02/15	R197	02/11/2017	305.17	Call	Bond Future	1,870.8900	1.8709	1,831.5800	1.8316	(2.101)	0	0	0
2017/02/15	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R197	02/11/2017	305.15	Call	Bond Future	1,890.8900	1.8909	1,851.5800	1.8516	(2.079)	0	0	0
2017/02/15	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R202	04/05/2017	256.73	Put	Bond Future	6,700.1700	6.7002	6,726.8000	6.7268	0.397	0	0	0
2017/02/15	R202	04/05/2017			Bond Future	250.0298	250.0298	250.0032	250.0032	(0.011)	0.0000	0.0000	33,873
2017/02/15	R202	04/05/2017	256.72	Put	Bond Future	6,690.1700	6.6902	6,716.8000	6.7168	0.398	0	0	0
2017/02/15	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R202	04/05/2017	256.71	Put	Bond Future	6,680.1700	6.6802	6,706.8000	6.7068	0.399	0	0	0
2017/02/15	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R202	03/08/2017			Bond Future	251.1847	251.1847	251.1566	251.1566	(0.011)	0.0000	0.0000	0
2017/02/15	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R202	03/08/2017	258.35	Put	Bond Future	7,165.2600	7.1653	7,193.4100	7.1934	0.393	0	0	0
2017/02/15	R202	03/08/2017	258.37	Put	Bond Future	7,185.2600	7.1853	7,213.4100	7.2134	0.392	0	0	0
2017/02/15	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
2017/02/15	R202	03/08/2017	258.36	Put	Bond Future	7,175.2600	7.1753	7,203.4100	7.2034	0.392	0	0	0
2017/02/15	R202	02/11/2017			Bond Future	256.2233	256.2233	256.1913	256.1913	(0.012)	0.0000	0.0000	0
2017/02/15	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R202	02/11/2017	253.89	Call	Bond Future	2,333.3400	2.3333	2,301.3400	2.3013	(1.371)	0	0	0
2017/02/15	R202	02/11/2017	253.90	Call	Bond Future	2,323.3400	2.3233	2,291.3400	2.2913	(1.377)	0	0	0
2017/02/15	R202	02/11/2017	253.91	Call	Bond Future	2,313.3400	2.3133	2,281.3400	2.2813	(1.383)	0	0	0
2017/02/15	R203	04/05/2017	6.91	Call	Bond Future	9.0600	0.0091	17.8000	0.0178	96.468	0	0	0
2017/02/15	R203	04/05/2017	6.92	Put	Bond Future	141.2700	0.1413	134.0600	0.1341	(5.104)	0	0	0
2017/02/15	R203	04/05/2017			Bond Future	7.2958	101.5076	7.2494	101.5239	(0.636)	0.0000	0.0000	31,101
2017/02/15	R203	04/05/2017	6.92	Call	Bond Future	9.6800	0.0097	18.7000	0.0187	93.182	0	0	0
2017/02/15	R203	04/05/2017	6.93	Call	Bond Future	10.2100	0.0102	19.4800	0.0195	90.793	0	0	0
2017/02/15	R203	04/05/2017	6.91	Put	Bond Future	144.1600	0.1442	136.6700	0.1367	(5.196)	0	0	0
2017/02/15	R203	04/05/2017	6.93	Put	Bond Future	138.2900	0.1383	131.3300	0.1313	(5.033)	0	0	0
2017/02/15	R203	03/08/2017	4.89	Call	Bond Future	0.5100	0.0005	7.1300	0.0071	1298.039	0	0	0
2017/02/15	R203	03/08/2017			Bond Future	6.2476	103.4521	6.0898	103.4690	(2.526)	0.0000	0.0000	0
2017/02/15	R203	03/08/2017	4.87	Call	Bond Future	0.4700	0.0005	6.8600	0.0069	1359.574	0	0	0
2017/02/15	R203	03/08/2017	4.88	Call	Bond Future	0.4900	0.0005	7.0000	0.0070	1328.571	0	0	0
2017/02/15	R203	03/08/2017	4.87	Put	Bond Future	148.0900	0.1481	137.5900	0.1376	(7.090)	0	0	0
2017/02/15	R203	03/08/2017	4.89	Put	Bond Future	145.9800	0.1460	135.7100	0.1357	(7.035)	0	0	0
2017/02/15	R203	03/08/2017	4.88	Put	Bond Future	147.0300	0.1470	136.6500	0.1366	(7.060)	0	0	0
2017/02/15	R204	04/05/2017	7.90	Put	Bond Future	69.6100	0.0696	65.1000	0.0651	(6.479)	0	0	0
2017/02/15	R204	04/05/2017			Bond Future	7.5607	103.6990	7.5209	103.7589	(0.526)	0.0000	0.0000	29,025
2017/02/15	R204	04/05/2017	7.92	Put	Bond Future	63.9900	0.0640	60.0600	0.0601	(6.142)	0	0	0
2017/02/15	R204	04/05/2017	7.90	Call	Bond Future	578.4900	0.5785	633.9000	0.6339	9.578	0	0	0
2017/02/15	R204	04/05/2017	7.91	Put	Bond Future	66.7500	0.0667	62.6000	0.0626	(6.217)	0	0	0
2017/02/15	R204	04/05/2017	7.91	Call	Bond Future	590.5800	0.5906	646.3500	0.6464	9.443	0	0	0
2017/02/15	R204	04/05/2017	7.92	Call	Bond Future	602.7600	0.6028	658.7500	0.6588	9.289	0	0	0
2017/02/15	R204	03/08/2017	7.77	Put	Bond Future	220.6000	0.2206	195.8100	0.1958	(11.238)	0	0	0
2017/02/15	R204	03/08/2017			Bond Future	7.5227	101.6449	7.4750	101.7063	(0.635)	0.0000	0.0000	0
2017/02/15	R204	03/08/2017	7.76	Put	Bond Future	225.0200	0.2250	199.8900	0.1999	(11.168)	0	0	0
2017/02/15	R204	03/08/2017	7.75	Call	Bond Future	521.0800	0.5211	557.0000	0.5570	6.893	0	0	0
2017/02/15	R204	03/08/2017	7.76	Call	Bond Future	529.3900	0.5294	565.6500	0.5656	6.849	0	0	0
2017/02/15	R204	03/08/2017	7.77	Call	Bond Future	537.7600	0.5378	574.3600	0.5744	6.806	0	0	0
2017/02/15	R204	03/08/2017	7.75	Put	Bond Future	229.5100	0.2295	204.0400	0.2040	(11.098)	0	0	0
2017/02/15	R204	02/11/2017	7.76	Put	Bond Future	215.1700	0.2152	151.7500	0.1518	(29.474)	0	0	0
2017/02/15	R204	02/11/2017			Bond Future	7.3955	103.6636	7.3386	103.7242	(0.770)	0.0000	0.0000	0
2017/02/15	R204	02/11/2017	7.75	Put	Bond Future	218.5000	0.2185	154.5900	0.1546	(29.249)	0	0	0
2017/02/15	R204	02/11/2017	7.76	Call	Bond Future	601.6200	0.6016	598.7600	0.5988	(0.475)	0	0	0
2017/02/15	R204	02/11/2017	7.74	Call	Bond Future	587.1700	0.5872	583.3300	0.5833	(0.654)	0	0	0
2017/02/15	R204	02/11/2017	7.75	Call	Bond Future	594.3800	0.5944	591.0300	0.5910	(0.564)	0	0	0
2017/02/15	R204	02/11/2017	7.74	Put	Bond Future	221.8700	0.2219	157.4700	0.1575	(29.026)	0	0	0
2017/02/15	R207	04/05/2017	8.21	Put	Bond Future	89.0300	0.0890	84.5400	0.0845	(5.043)	0	0	0
2017/02/15	R207	04/05/2017			Bond Future	7.7502	101.0751	7.7115	101.1667	(0.499)	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
2017/02/15	R207	04/05/2017	8.22	Call	Bond Future	1,189.8500	1.1898	1,277.2200	1.2772	7.343	0	0	0
2017/02/15	R207	04/05/2017	8.20	Call	Bond Future	1,150.1300	1.1501	1,237.0200	1.2370	7.555	0	0	0
2017/02/15	R207	04/05/2017	8.21	Call	Bond Future	1,169.9400	1.1699	1,257.0800	1.2571	7.448	0	0	0
2017/02/15	R207	04/05/2017	8.20	Put	Bond Future	92.5800	0.0926	87.8400	0.0878	(5.120)	0	0	0
2017/02/15	R207	04/05/2017	8.22	Put	Bond Future	85.6000	0.0856	81.3400	0.0813	(4.977)	0	0	0
2017/02/15	R207	03/08/2017	8.19	Call	Bond Future	1,217.7200	1.2177	1,276.6700	1.2767	4.841	0	0	51
2017/02/15	R207	03/08/2017			Bond Future	7.7531	99.3680	7.7099	99.4617	(0.558)	0.0000	0.0000	0
2017/02/15	R207	03/08/2017	8.39	Put	Bond Future	182.3300	0.1823	156.1100	0.1561	(14.381)	0	0	0
2017/02/15	R207	03/08/2017	8.41	Put	Bond Future	174.6000	0.1746	149.1900	0.1492	(14.553)	0	0	0
2017/02/15	R207	03/08/2017	8.19	Put	Bond Future	276.8200	0.2768	242.0600	0.2421	(12.557)	0	0	0
2017/02/15	R207	03/08/2017	8.40	Put	Bond Future	178.4300	0.1784	152.6200	0.1526	(14.465)	0	0	0
2017/02/15	R207	03/08/2017	8.41	Call	Bond Future	1,585.0000	1.5850	1,653.3000	1.6533	4.309	0	0	0
2017/02/15	R207	03/08/2017	8.39	Call	Bond Future	1,550.1700	1.5502	1,617.6600	1.6177	4.354	0	0	0
2017/02/15	R207	03/08/2017	8.40	Call	Bond Future	1,567.5500	1.5675	1,635.4500	1.6354	4.332	0	0	0
2017/02/15	R207	02/11/2017			Bond Future	7.7090	101.3415	7.6615	101.4351	(0.616)	0.0000	0.0000	0
2017/02/15	R207	02/11/2017	8.03	Put	Bond Future	449.1100	0.4491	378.1200	0.3781	(15.807)	0	0	0
2017/02/15	R207	02/11/2017	8.05	Put	Bond Future	435.5700	0.4356	366.2900	0.3663	(15.906)	0	0	0
2017/02/15	R207	02/11/2017	8.03	Call	Bond Future	1,078.4700	1.0785	1,101.0700	1.1011	2.096	0	0	0
2017/02/15	R207	02/11/2017	8.04	Put	Bond Future	442.3000	0.4423	372.1700	0.3722	(15.856)	0	0	0
2017/02/15	R207	02/11/2017	8.04	Call	Bond Future	1,091.1900	1.0912	1,114.6500	1.1147	2.150	0	0	0
2017/02/15	R207	02/11/2017	8.05	Call	Bond Future	1,103.9800	1.1040	1,128.2900	1.1283	2.202	0	0	0
2017/02/15	R208	04/05/2017	8.39	Call	Bond Future	1,648.8800	1.6489	1,791.6700	1.7917	8.660	0	0	0
2017/02/15	R208	04/05/2017			Bond Future	7.9243	96.8393	7.8757	96.9957	(0.613)	0.0000	0.0000	21,493
2017/02/15	R208	04/05/2017	8.37	Call	Bond Future	1,597.1500	1.5972	1,738.9100	1.7389	8.876	0	0	0
2017/02/15	R208	04/05/2017	8.38	Call	Bond Future	1,622.8900	1.6229	1,765.1700	1.7652	8.767	0	0	0
2017/02/15	R208	04/05/2017	8.37	Put	Bond Future	175.8500	0.1759	161.1300	0.1611	(8.371)	0	0	0
2017/02/15	R208	04/05/2017	8.39	Put	Bond Future	164.4000	0.1644	150.7100	0.1507	(8.327)	0	0	0
2017/02/15	R208	04/05/2017	8.38	Put	Bond Future	169.9900	0.1700	155.7900	0.1558	(8.353)	0	0	0
2017/02/15	R208	03/08/2017	8.32	Call	Bond Future	1,679.6900	1.6797	1,765.9200	1.7659	5.134	0	0	0
2017/02/15	R208	03/08/2017			Bond Future	7.9356	98.6943	7.8831	98.8541	(0.661)	0.0000	0.0000	0
2017/02/15	R208	03/08/2017	8.30	Call	Bond Future	1,638.2500	1.6382	1,722.5900	1.7226	5.148	0	0	0
2017/02/15	R208	03/08/2017	8.31	Call	Bond Future	1,658.7900	1.6588	1,744.2000	1.7442	5.149	0	0	0
2017/02/15	R208	03/08/2017	8.30	Put	Bond Future	536.9400	0.5369	461.4700	0.4615	(14.056)	0	0	0
2017/02/15	R208	03/08/2017	8.32	Put	Bond Future	518.3900	0.5184	444.8100	0.4448	(14.194)	0	0	0
2017/02/15	R208	03/08/2017	8.31	Put	Bond Future	527.4800	0.5275	453.0800	0.4531	(14.105)	0	0	0
2017/02/15	R208	02/11/2017	8.18	Put	Bond Future	828.6800	0.8287	678.6500	0.6786	(18.105)	0	0	0
2017/02/15	R208	02/11/2017			Bond Future	7.9262	97.2513	7.8701	97.4123	(0.708)	0.0000	0.0000	0
2017/02/15	R208	02/11/2017	8.20	Put	Bond Future	807.3700	0.8074	658.8100	0.6588	(18.400)	0	0	0
2017/02/15	R208	02/11/2017	8.18	Call	Bond Future	1,552.6600	1.5527	1,563.6400	1.5636	0.707	0	0	0
2017/02/15	R208	02/11/2017	8.19	Put	Bond Future	818.1300	0.8181	668.6700	0.6687	(18.268)	0	0	0
2017/02/15	R208	02/11/2017	8.19	Call	Bond Future	1,570.5100	1.5705	1,582.0600	1.5821	0.735	0	0	0
2017/02/15	R208	02/11/2017	8.20	Call	Bond Future	1,588.1300	1.5881	1,600.5800	1.6006	0.784	0	0	0
2017/02/15	R209	04/05/2017	9.48	Put	Bond Future	1,290.8900	1.2909	1,155.6000	1.1556	(10.480)	0	0	0
2017/02/15	R209	04/05/2017			Bond Future	9.2806	73.8818	9.2382	74.1798	(0.457)	0.0000	0.0000	61,076
2017/02/15	R209	04/05/2017	8.93	Call	Bond Future	903.1600	0.9032	964.4000	0.9644	6.781	0	0	1,130
2017/02/15	R209	04/05/2017	9.33	Put	Bond Future	1,734.7200	1.7347	1,566.3400	1.5663	(9.706)	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
2017/02/15	R209	04/05/2017	9.47	Put	Bond Future	1,317.4900	1.3175	1,180.0700	1.1801	(10.430)	0	0	0
2017/02/15	R209	04/05/2017	9.63	Call	Bond Future	3,334.3400	3.3343	3,523.5000	3.5235	5.673	0	0	0
2017/02/15	R209	04/05/2017	9.46	Call	Bond Future	2,586.5400	2.5865	2,744.8700	2.7449	6.121	0	0	0
2017/02/15	R209	04/05/2017	9.33	Call	Bond Future	2,079.9200	2.0799	2,209.5700	2.2096	6.233	0	0	0
2017/02/15	R209	04/05/2017	9.47	Call	Bond Future	2,627.8200	2.6278	2,788.4300	2.7884	6.112	0	0	0
2017/02/15	R209	04/05/2017	8.93	Put	Bond Future	3,424.9100	3.4249	3,188.1200	3.1881	(6.914)	0	0	0
2017/02/15	R209	04/05/2017	9.48	Call	Bond Future	2,669.4200	2.6694	2,832.1600	2.8322	6.096	0	0	0
2017/02/15	R209	04/05/2017	9.63	Put	Bond Future	944.4000	0.9444	835.5300	0.8355	(11.528)	0	0	1,130
2017/02/15	R209	04/05/2017	9.46	Put	Bond Future	1,344.5100	1.3445	1,204.8100	1.2048	(10.390)	0	0	0
2017/02/15	R209	03/08/2017			Bond Future	9.3193	75.2971	9.2758	75.6010	(0.468)	0.0000	0.0000	0
2017/02/15	R209	03/08/2017	9.44	Call	Bond Future	3,291.2600	3.2913	3,481.1400	3.4811	5.769	0	0	0
2017/02/15	R209	03/08/2017	9.43	Put	Bond Future	2,490.4500	2.4904	2,374.4600	2.3745	(4.657)	0	0	0
2017/02/15	R209	03/08/2017	9.45	Put	Bond Future	2,428.2400	2.4282	2,315.8700	2.3159	(4.628)	0	0	0
2017/02/15	R209	03/08/2017	9.44	Put	Bond Future	2,459.1900	2.4592	2,345.1100	2.3451	(4.639)	0	0	0
2017/02/15	R209	03/08/2017	9.45	Call	Bond Future	3,328.6200	3.3286	3,520.2100	3.5202	5.756	0	0	0
2017/02/15	R209	03/08/2017	9.43	Call	Bond Future	3,254.1000	3.2541	3,442.0700	3.4421	5.776	0	0	0
2017/02/15	R209	02/11/2017	9.52	Put	Bond Future	2,986.3400	2.9863	2,840.2200	2.8402	(4.893)	0	0	0
2017/02/15	R209	02/11/2017			Bond Future	9.3525	73.6415	9.3079	73.9501	(0.477)	0.0000	0.0000	0
2017/02/15	R209	02/11/2017	9.54	Put	Bond Future	2,926.0300	2.9260	2,783.2500	2.7832	(4.880)	0	0	0
2017/02/15	R209	02/11/2017	9.53	Put	Bond Future	2,956.0600	2.9561	2,811.6200	2.8116	(4.886)	0	0	0
2017/02/15	R209	02/11/2017	9.54	Call	Bond Future	4,203.1900	4.2032	4,368.9900	4.3690	3.945	0	0	0
2017/02/15	R209	02/11/2017	9.52	Call	Bond Future	4,128.8700	4.1289	4,291.3300	4.2913	3.935	0	0	0
2017/02/15	R209	02/11/2017	9.53	Call	Bond Future	4,165.9500	4.1660	4,330.0900	4.3301	3.940	0	0	0
2017/02/15	R210	04/05/2017			Bond Future	188.7869	188.7869	188.7658	188.7658	(0.011)	0.0000	0.0000	1,698
2017/02/15	R210	04/05/2017	192.31	Put	Bond Future	3,523.0900	3.5231	3,544.1900	3.5442	0.599	0	0	0
2017/02/15	R210	04/05/2017	192.33	Put	Bond Future	3,543.0900	3.5431	3,564.1900	3.5642	0.596	0	0	0
2017/02/15	R210	04/05/2017	192.32	Put	Bond Future	3,533.0900	3.5331	3,554.1900	3.5542	0.597	0	0	0
2017/02/15	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R210	03/08/2017	196.29	Put	Bond Future	3,842.4700	3.8425	3,864.7900	3.8648	0.581	0	0	0
2017/02/15	R210	03/08/2017			Bond Future	192.4475	192.4475	192.4252	192.4252	(0.012)	0.0000	0.0000	0
2017/02/15	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R210	03/08/2017	196.28	Put	Bond Future	3,832.4700	3.8325	3,854.7900	3.8548	0.582	0	0	0
2017/02/15	R210	03/08/2017	196.30	Put	Bond Future	3,852.4700	3.8525	3,874.7900	3.8748	0.579	0	0	0
2017/02/15	R210	02/11/2017	192.07	Call	Bond Future	1,805.8000	1.8058	1,780.6400	1.7806	(1.393)	0	0	0
2017/02/15	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R210	02/11/2017			Bond Future	193.8758	193.8758	193.8506	193.8506	(0.013)	0.0000	0.0000	0
2017/02/15	R210	02/11/2017	192.08	Call	Bond Future	1,795.8000	1.7958	1,770.6400	1.7706	(1.401)	0	0	0
2017/02/15	R210	02/11/2017	192.09	Call	Bond Future	1,785.8000	1.7858	1,760.6400	1.7606	(1.409)	0	0	0
2017/02/15	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R212	04/05/2017			Bond Future	149.5341	149.5341	149.5177	149.5177	(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
2017/02/15	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R212	04/05/2017	152.23	Put	Bond Future	2,695.9000	2.6959	2,712.3100	2.7123	0.609	0	0	0
2017/02/15	R212	04/05/2017	152.25	Put	Bond Future	2,715.9000	2.7159	2,732.3100	2.7323	0.604	0	0	0
2017/02/15	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R212	04/05/2017	152.24	Put	Bond Future	2,705.9000	2.7059	2,722.3100	2.7223	0.606	0	0	0
2017/02/15	R212	03/08/2017			Bond Future	150.3838	150.3838	150.3664	150.3664	(0.012)	0.0000	0.0000	0
2017/02/15	R212	03/08/2017	153.34	Put	Bond Future	2,956.2400	2.9562	2,973.5700	2.9736	0.586	0	0	0
2017/02/15	R212	03/08/2017	153.36	Put	Bond Future	2,976.2400	2.9762	2,993.5700	2.9936	0.582	0	0	0
2017/02/15	R212	03/08/2017	153.35	Put	Bond Future	2,966.2400	2.9662	2,983.5700	2.9836	0.584	0	0	0
2017/02/15	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R212	02/11/2017			Bond Future	153.4004	153.4004	153.3808	153.3808	(0.013)	0.0000	0.0000	0
2017/02/15	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/15	R212	02/11/2017	152.42	Call	Bond Future	980.4100	0.9804	960.8000	0.9608	(2.000)	0	0	0
2017/02/15	R212	02/11/2017	152.40	Call	Bond Future	1,000.4100	1.0004	980.8000	0.9808	(1.960)	0	0	0
2017/02/15	R212	02/11/2017	152.41	Call	Bond Future	990.4100	0.9904	970.8000	0.9708	(1.980)	0	0	0
2017/02/15	R213	04/05/2017			Bond Future	9.0639	85.2371	9.0212	85.5325	(0.471)	0.0000	0.0000	44,842
2017/02/15	R213	04/05/2017	9.35	Put	Bond Future	1,035.7000	1.0357	913.9000	0.9139	(11.760)	0	0	0
2017/02/15	R213	04/05/2017	9.37	Put	Bond Future	992.3000	0.9923	873.8900	0.8739	(11.933)	0	0	0
2017/02/15	R213	04/05/2017	9.35	Call	Bond Future	2,978.3200	2.9783	3,151.9500	3.1519	5.830	0	0	0
2017/02/15	R213	04/05/2017	9.36	Put	Bond Future	1,013.8100	1.0138	893.7200	0.8937	(11.845)	0	0	0
2017/02/15	R213	04/05/2017	9.36	Call	Bond Future	3,023.2000	3.0232	3,198.5400	3.1985	5.800	0	0	0
2017/02/15	R213	04/05/2017	9.37	Call	Bond Future	3,068.3900	3.0684	3,245.4100	3.2454	5.769	0	0	0
2017/02/15	R213	03/08/2017	9.33	Put	Bond Future	2,026.6700	2.0267	1,953.2100	1.9532	(3.625)	0	0	0
2017/02/15	R213	03/08/2017			Bond Future	9.1014	86.8699	9.0573	87.1714	(0.484)	0.0000	0.0000	0
2017/02/15	R213	03/08/2017	9.35	Put	Bond Future	1,972.8100	1.9728	1,902.6700	1.9027	(3.555)	0	0	0
2017/02/15	R213	03/08/2017	9.33	Call	Bond Future	3,565.7400	3.5657	3,793.7100	3.7937	6.393	0	0	0
2017/02/15	R213	03/08/2017	9.34	Put	Bond Future	1,999.6000	1.9996	1,927.8100	1.9278	(3.590)	0	0	0
2017/02/15	R213	03/08/2017	9.34	Call	Bond Future	3,605.1000	3.6051	3,834.7400	3.8347	6.370	0	0	0
2017/02/15	R213	03/08/2017	9.35	Call	Bond Future	3,644.6800	3.6447	3,875.9700	3.8760	6.346	0	0	0
2017/02/15	R213	02/11/2017	9.36	Put	Bond Future	2,698.3300	2.6983	2,485.6700	2.4857	(7.881)	0	0	0
2017/02/15	R213	02/11/2017			Bond Future	9.1347	85.0433	9.0895	85.3489	(0.495)	0.0000	0.0000	0
2017/02/15	R213	02/11/2017	9.35	Put	Bond Future	2,726.6400	2.7266	2,512.0500	2.5121	(7.870)	0	0	0
2017/02/15	R213	02/11/2017	9.36	Call	Bond Future	4,198.4100	4.1984	4,291.4000	4.2914	2.215	0	0	0
2017/02/15	R213	02/11/2017	9.34	Call	Bond Future	4,123.5900	4.1236	4,212.7200	4.2127	2.161	0	0	0
2017/02/15	R213	02/11/2017	9.35	Call	Bond Future	4,160.9200	4.1609	4,251.9800	4.2520	2.188	0	0	0
2017/02/15	R213	02/11/2017	9.34	Put	Bond Future	2,755.1800	2.7552	2,538.6600	2.5387	(7.859)	0	0	0
2017/02/15	R214	04/05/2017	9.58	Put	Bond Future	1,312.8700	1.3129	1,196.8200	1.1968	(8.839)	0	0	0
2017/02/15	R214	04/05/2017			Bond Future	9.3589	74.1322	9.3164	74.4467	(0.454)	0.0000	0.0000	35,149
2017/02/15	R214	04/05/2017	9.57	Put	Bond Future	1,339.4100	1.3394	1,221.7000	1.2217	(8.788)	0	0	0
2017/02/15	R214	04/05/2017	9.58	Call	Bond Future	2,912.9300	2.9129	3,111.3900	3.1114	6.813	0	0	0
2017/02/15	R214	04/05/2017	9.56	Call	Bond Future	2,824.0500	2.8240	3,019.1700	3.0192	6.909	0	0	0
2017/02/15	R214	04/05/2017	9.57	Call	Bond Future	2,868.3300	2.8683	3,065.1300	3.0651	6.861	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
2017/02/15	R214	04/05/2017	9.56	Put	Bond Future	1,366.3900	1.3664	1,247.0000	1.2470	(8.738)	0	0	0
2017/02/15	R214	03/08/2017	9.51	Call	Bond Future	3,418.0900	3.4181	3,633.9900	3.6340	6.316	0	0	0
2017/02/15	R214	03/08/2017			Bond Future	9.3965	75.5523	9.3528	75.8731	(0.465)	0.0000	0.0000	0
2017/02/15	R214	03/08/2017	9.52	Call	Bond Future	3,457.0300	3.4570	3,674.6700	3.6747	6.296	0	0	0
2017/02/15	R214	03/08/2017	9.53	Call	Bond Future	3,496.1800	3.4962	3,715.7600	3.7158	6.281	0	0	0
2017/02/15	R214	03/08/2017	9.51	Put	Bond Future	2,595.6500	2.5956	2,490.7200	2.4907	(4.043)	0	0	0
2017/02/15	R214	03/08/2017	9.53	Put	Bond Future	2,530.3600	2.5304	2,429.1100	2.4291	(4.001)	0	0	0
2017/02/15	R214	03/08/2017	9.52	Put	Bond Future	2,562.8400	2.5628	2,459.6500	2.4597	(4.026)	0	0	0
2017/02/15	R214	02/11/2017	9.60	Call	Bond Future	4,370.4500	4.3705	4,507.7500	4.5077	3.142	0	0	0
2017/02/15	R214	02/11/2017			Bond Future	9.4306	73.7546	9.3859	74.0803	(0.474)	0.0000	0.0000	0
2017/02/15	R214	02/11/2017	9.58	Call	Bond Future	4,293.1800	4.2932	4,426.9200	4.4269	3.115	0	0	0
2017/02/15	R214	02/11/2017	9.59	Call	Bond Future	4,331.6200	4.3316	4,467.1400	4.4671	3.129	0	0	0
2017/02/15	R214	02/11/2017	9.58	Put	Bond Future	3,220.4800	3.2205	3,028.5300	3.0285	(5.960)	0	0	0
2017/02/15	R214	02/11/2017	9.60	Put	Bond Future	3,156.1400	3.1561	2,967.7500	2.9677	(5.969)	0	0	0
2017/02/15	R214	02/11/2017	9.59	Put	Bond Future	3,188.0600	3.1881	2,997.8900	2.9979	(5.965)	0	0	0
2017/02/15	R248	04/05/2017	9.66	Call	Bond Future	3,807.6000	3.8076	4,068.9800	4.0690	6.865	0	0	0
2017/02/15	R248	04/05/2017			Bond Future	9.4357	94.7980	9.3930	95.1996	(0.452)	0.0000	0.0000	63,465
2017/02/15	R248	04/05/2017	9.67	Call	Bond Future	3,863.6400	3.8636	4,127.5200	4.1275	6.830	0	0	0
2017/02/15	R248	04/05/2017	9.65	Put	Bond Future	1,778.9400	1.7789	1,636.0200	1.6360	(8.034)	0	0	0
2017/02/15	R248	04/05/2017	9.67	Put	Bond Future	1,710.3000	1.7103	1,572.5500	1.5725	(8.054)	0	0	0
2017/02/15	R248	04/05/2017	9.65	Call	Bond Future	3,751.9200	3.7519	4,010.6300	4.0106	6.895	0	0	0
2017/02/15	R248	04/05/2017	9.66	Put	Bond Future	1,744.3600	1.7444	1,604.1100	1.6041	(8.040)	0	0	0
2017/02/15	R248	03/08/2017			Bond Future	9.4753	96.6141	9.4315	97.0237	(0.463)	0.0000	0.0000	200
2017/02/15	R248	03/08/2017	9.57	Call	Bond Future	4,410.0400	4.4100	4,734.2900	4.7343	7.353	0	0	0
2017/02/15	R248	03/08/2017	9.56	Put	Bond Future	3,579.6500	3.5796	3,492.1500	3.4921	(2.444)	0	0	0
2017/02/15	R248	03/08/2017	9.58	Put	Bond Future	3,493.9300	3.4939	3,410.9100	3.4109	(2.376)	0	0	0
2017/02/15	R248	03/08/2017	9.57	Put	Bond Future	3,536.5800	3.5366	3,451.2000	3.4512	(2.414)	0	0	0
2017/02/15	R248	03/08/2017	9.58	Call	Bond Future	4,458.8100	4.4588	4,785.4200	4.7854	7.325	0	0	0
2017/02/15	R248	03/08/2017	9.56	Call	Bond Future	4,361.5300	4.3615	4,683.6600	4.6837	7.386	0	0	0
2017/02/15	R248	02/11/2017	9.66	Put	Bond Future	4,273.2800	4.2733	4,090.2500	4.0902	(4.283)	0	0	0
2017/02/15	R248	02/11/2017			Bond Future	9.5114	94.0930	9.4666	94.5088	(0.472)	0.0000	0.0000	0
2017/02/15	R248	02/11/2017	9.65	Put	Bond Future	4,315.0000	4.3150	4,129.5200	4.1295	(4.298)	0	0	0
2017/02/15	R248	02/11/2017	9.64	Call	Bond Future	5,530.9000	5.5309	5,758.7700	5.7588	4.120	0	0	0
2017/02/15	R248	02/11/2017	9.65	Call	Bond Future	5,579.0700	5.5791	5,809.3900	5.8094	4.128	0	0	0
2017/02/15	R248	02/11/2017	9.66	Call	Bond Future	5,627.4100	5.6274	5,860.1800	5.8602	4.136	0	0	0
2017/02/15	R248	02/11/2017	9.64	Put	Bond Future	4,357.0500	4.3570	4,169.1200	4.1691	(4.313)	0	0	0

Total

789876