



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 19/01/2017 TO 19/01/2017

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
2017/01/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	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
2017/01/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	2025	02/02/2017	130.01	Put	Bond Future	3,373.3400	3.3733	3,372.0400	3.3720	(0.039)	0	0	0
2017/01/19	2025	02/02/2017			Bond Future	126.6367	126.6367	126.6380	126.6380	0.001	0.0000	0.0000	3,231
2017/01/19	2025	02/02/2017	130.00	Put	Bond Future	3,363.3400	3.3633	3,362.0400	3.3620	(0.039)	0	0	0
2017/01/19	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2025	02/02/2017	129.99	Put	Bond Future	3,353.3400	3.3533	3,352.0400	3.3520	(0.039)	0	0	0
2017/01/19	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2025	04/05/2017			Bond Future	129.0731	129.0731	129.0741	129.0741	0.001	0.0000	0.0000	0
2017/01/19	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2025	04/05/2017	132.56	Put	Bond Future	3,486.8700	3.4869	3,485.8700	3.4859	(0.029)	0	0	0
2017/01/19	2025	04/05/2017	132.58	Put	Bond Future	3,506.8700	3.5069	3,505.8700	3.5059	(0.029)	0	0	0
2017/01/19	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2025	04/05/2017	132.57	Put	Bond Future	3,496.8700	3.4969	3,495.8700	3.4959	(0.029)	0	0	0
2017/01/19	2025	03/08/2017			Bond Future	130.2853	130.2853	130.2835	130.2835	(0.001)	0.0000	0.0000	0
2017/01/19	2025	03/08/2017	133.96	Put	Bond Future	3,674.6900	3.6747	3,676.4800	3.6765	0.049	0	0	0
2017/01/19	2025	03/08/2017	133.98	Put	Bond Future	3,694.6900	3.6947	3,696.4800	3.6965	0.048	0	0	0
2017/01/19	2025	03/08/2017	133.97	Put	Bond Future	3,684.6900	3.6847	3,686.4800	3.6865	0.049	0	0	0
2017/01/19	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2025	02/11/2017			Bond Future	132.9513	132.9513	132.9486	132.9486	(0.002)	0.0000	0.0000	0
2017/01/19	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2025	02/11/2017	132.96	Put	Bond Future	8.7400	0.0087	11.3900	0.0114	30.320	0	0	0
2017/01/19	2025	02/11/2017	132.98	Put	Bond Future	28.7400	0.0287	31.3900	0.0314	9.221	0	0	0
2017/01/19	2025	02/11/2017	132.97	Put	Bond Future	18.7400	0.0187	21.3900	0.0214	14.141	0	0	0
2017/01/19	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2030	02/02/2017			Bond Future	9.0878	91.9581	9.1425	91.5703	0.603	0.0000	0.0000	23,005
2017/01/19	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2030	02/02/2017	9.29	Call	Bond Future	1,420.4600	1.4205	1,032.5900	1.0326	(27.306)	0	0	0
2017/01/19	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2030	02/02/2017	9.30	Call	Bond Future	1,489.9000	1.4899	1,102.0300	1.1020	(26.033)	0	0	0
2017/01/19	2030	02/02/2017	9.31	Call	Bond Future	1,559.2700	1.5593	1,171.4000	1.1714	(24.875)	0	0	0
2017/01/19	2030	04/05/2017	9.33	Call	Bond Future	1,368.3400	1.3683	972.9200	0.9729	(28.898)	0	0	0
2017/01/19	2030	04/05/2017			Bond Future	9.1325	93.7217	9.1892	93.3263	0.620	0.0000	0.0000	0
2017/01/19	2030	04/05/2017	9.34	Call	Bond Future	1,436.8700	1.4369	1,041.4500	1.0414	(27.520)	0	0	0
2017/01/19	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/19	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2030	04/05/2017	9.32	Call	Bond Future	1,299.7400	1.2997	904.3200	0.9043	(30.423)	0	0	0
2017/01/19	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2030	03/08/2017	9.33	Call	Bond Future	1,082.4700	1.0825	677.1700	0.6772	(37.442)	0	0	0
2017/01/19	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2030	03/08/2017			Bond Future	9.1719	91.5662	9.2308	91.1609	0.642	0.0000	0.0000	0
2017/01/19	2030	03/08/2017	9.34	Call	Bond Future	1,150.3400	1.1503	745.0400	0.7450	(35.233)	0	0	0
2017/01/19	2030	03/08/2017	9.35	Call	Bond Future	1,218.1300	1.2181	812.8300	0.8128	(33.272)	0	0	0
2017/01/19	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2030	02/11/2017			Bond Future	9.1988	93.4355	9.2598	93.0212	0.663	0.0000	0.0000	0
2017/01/19	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2030	02/11/2017	9.34	Call	Bond Future	955.4200	0.9554	541.1600	0.5412	(43.359)	0	0	0
2017/01/19	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2030	02/11/2017	9.35	Call	Bond Future	1,022.5800	1.0226	608.3200	0.6083	(40.511)	0	0	0
2017/01/19	2030	02/11/2017	9.36	Call	Bond Future	1,089.6600	1.0897	675.4000	0.6754	(38.017)	0	0	0
2017/01/19	2032	02/02/2017	9.53	Call	Bond Future	2,564.0500	2.5640	2,199.2300	2.1992	(14.228)	0	0	0
2017/01/19	2032	02/02/2017			Bond Future	9.2132	95.1452	9.2680	94.7293	0.594	0.0000	0.0000	19,081
2017/01/19	2032	02/02/2017	9.51	Call	Bond Future	2,441.0300	2.4410	2,081.9200	2.0819	(14.711)	0	0	0
2017/01/19	2032	02/02/2017	9.52	Call	Bond Future	2,502.2700	2.5023	2,140.2500	2.1403	(14.468)	0	0	0
2017/01/19	2032	02/02/2017	9.51	Put	Bond Future	218.1900	0.2182	274.9500	0.2750	26.014	0	0	0
2017/01/19	2032	02/02/2017	9.53	Put	Bond Future	194.2000	0.1942	245.2500	0.2452	26.287	0	0	0
2017/01/19	2032	02/02/2017	9.52	Put	Bond Future	205.8800	0.2059	259.7300	0.2597	26.156	0	0	0
2017/01/19	2032	04/05/2017	9.45	Call	Bond Future	3,283.5600	3.2836	3,021.4300	3.0214	(7.983)	0	0	0
2017/01/19	2032	04/05/2017			Bond Future	9.2571	92.8111	9.3136	92.3870	0.610	0.0000	0.0000	0
2017/01/19	2032	04/05/2017	9.46	Call	Bond Future	3,326.9800	3.3270	3,062.9300	3.0629	(7.937)	0	0	0
2017/01/19	2032	04/05/2017	9.44	Put	Bond Future	1,877.8600	1.8779	2,041.6700	2.0417	8.723	0	0	0
2017/01/19	2032	04/05/2017	9.46	Put	Bond Future	1,817.1800	1.8172	1,977.1500	1.9772	8.803	0	0	0
2017/01/19	2032	04/05/2017	9.44	Call	Bond Future	3,240.4400	3.2404	2,980.2300	2.9802	(8.030)	0	0	0
2017/01/19	2032	04/05/2017	9.45	Put	Bond Future	1,847.3300	1.8473	2,009.2200	2.0092	8.763	0	0	0
2017/01/19	2032	03/08/2017	9.43	Put	Bond Future	2,981.6200	2.9816	3,166.5200	3.1665	6.201	0	0	0
2017/01/19	2032	03/08/2017			Bond Future	9.2944	94.6449	9.3529	94.2104	0.630	0.0000	0.0000	0
2017/01/19	2032	03/08/2017	9.45	Put	Bond Future	2,915.1600	2.9152	3,097.1600	3.0972	6.243	0	0	0
2017/01/19	2032	03/08/2017	9.44	Put	Bond Future	2,948.2400	2.9482	3,131.6900	3.1317	6.222	0	0	0
2017/01/19	2032	03/08/2017	9.44	Call	Bond Future	4,023.1000	4.0231	3,772.0700	3.7721	(6.240)	0	0	0
2017/01/19	2032	03/08/2017	9.43	Call	Bond Future	3,983.2500	3.9832	3,733.6700	3.7337	(6.266)	0	0	0
2017/01/19	2032	03/08/2017	9.45	Call	Bond Future	4,063.1600	4.0632	3,810.6800	3.8107	(6.214)	0	0	0
2017/01/19	2032	02/11/2017			Bond Future	9.3257	92.4166	9.3862	91.9726	0.649	0.0000	0.0000	0
2017/01/19	2032	02/11/2017	9.48	Put	Bond Future	3,639.0600	3.6391	3,828.5400	3.8285	5.207	0	0	0
2017/01/19	2032	02/11/2017	9.50	Put	Bond Future	3,572.7000	3.5727	3,759.7700	3.7598	5.236	0	0	0
2017/01/19	2032	02/11/2017	9.48	Call	Bond Future	4,764.7800	4.7648	4,510.2500	4.5102	(5.342)	0	0	0
2017/01/19	2032	02/11/2017	9.49	Put	Bond Future	3,605.7700	3.6058	3,794.0400	3.7940	5.221	0	0	0
2017/01/19	2032	02/11/2017	9.49	Call	Bond Future	4,803.7600	4.8038	4,548.0200	4.5480	(5.324)	0	0	0
2017/01/19	2032	02/11/2017	9.50	Call	Bond Future	4,842.8900	4.8429	4,585.9500	4.5860	(5.306)	0	0	0
2017/01/19	2033	02/02/2017			Bond Future	105.9561	105.9561	106.3927	106.3927	0.412	0.0000	0.0000	6,033

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
2017/01/19	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2033	02/02/2017	109.70	Put	Bond Future	3,743.9000	3.7439	3,307.3200	3.3073	(11.661)	0	0	0
2017/01/19	2033	02/02/2017	109.71	Put	Bond Future	3,753.9000	3.7539	3,317.3200	3.3173	(11.630)	0	0	0
2017/01/19	2033	02/02/2017	109.72	Put	Bond Future	3,763.9000	3.7639	3,327.3200	3.3273	(11.599)	0	0	0
2017/01/19	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2033	04/05/2017			Bond Future	106.9541	106.9541	107.3989	107.3989	0.416	0.0000	0.0000	0
2017/01/19	2033	04/05/2017	110.83	Put	Bond Future	3,875.8700	3.8759	3,431.1400	3.4311	(11.474)	0	0	0
2017/01/19	2033	04/05/2017	110.85	Put	Bond Future	3,895.8700	3.8959	3,451.1400	3.4511	(11.415)	0	0	0
2017/01/19	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2033	04/05/2017	110.84	Put	Bond Future	3,885.8700	3.8859	3,441.1400	3.4411	(11.445)	0	0	0
2017/01/19	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2033	03/08/2017	113.14	Put	Bond Future	4,066.4500	4.0664	3,615.3600	3.6154	(11.093)	0	0	0
2017/01/19	2033	03/08/2017			Bond Future	109.0735	109.0735	109.5246	109.5246	0.414	0.0000	0.0000	0
2017/01/19	2033	03/08/2017	113.13	Put	Bond Future	4,056.4500	4.0564	3,605.3600	3.6054	(11.120)	0	0	0
2017/01/19	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2033	03/08/2017	113.12	Put	Bond Future	4,046.4500	4.0464	3,595.3600	3.5954	(11.148)	0	0	0
2017/01/19	2033	02/11/2017	110.08	Call	Bond Future	134.6900	0.1347	594.3900	0.5944	341.302	0	0	0
2017/01/19	2033	02/11/2017			Bond Future	110.2147	110.2147	110.6744	110.6744	0.417	0.0000	0.0000	0
2017/01/19	2033	02/11/2017	110.09	Call	Bond Future	124.6900	0.1247	584.3900	0.5844	368.674	0	0	0
2017/01/19	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2033	02/11/2017	110.07	Call	Bond Future	144.6900	0.1447	604.3900	0.6044	317.714	0	0	0
2017/01/19	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2037	02/02/2017	9.68	Put	Bond Future	267.7000	0.2677	341.7900	0.3418	27.677	0	0	0
2017/01/19	2037	02/02/2017			Bond Future	9.3828	92.2578	9.4426	91.7580	0.637	0.0000	0.0000	47,873
2017/01/19	2037	02/02/2017	9.67	Put	Bond Future	282.6500	0.2827	360.3900	0.3604	27.504	0	0	0
2017/01/19	2037	02/02/2017	9.68	Call	Bond Future	2,711.0600	2.7111	2,285.3700	2.2854	(15.702)	0	0	0
2017/01/19	2037	02/02/2017	9.66	Call	Bond Future	2,580.3300	2.5803	2,162.0700	2.1621	(16.210)	0	0	0
2017/01/19	2037	02/02/2017	9.67	Call	Bond Future	2,645.4500	2.6455	2,223.4100	2.2234	(15.953)	0	0	0
2017/01/19	2037	02/02/2017	9.66	Put	Bond Future	298.2100	0.2982	379.7300	0.3797	27.336	0	0	0
2017/01/19	2037	04/05/2017			Bond Future	9.4287	94.0270	9.4902	93.5175	0.653	0.0000	0.0000	0
2017/01/19	2037	04/05/2017	9.58	Put	Bond Future	2,288.7400	2.2887	2,494.4000	2.4944	8.986	0	0	0
2017/01/19	2037	04/05/2017	9.60	Put	Bond Future	2,220.2500	2.2203	2,421.4200	2.4214	9.061	0	0	0
2017/01/19	2037	04/05/2017	9.59	Put	Bond Future	2,254.3900	2.2544	2,457.8000	2.4578	9.023	0	0	0
2017/01/19	2037	04/05/2017	9.60	Call	Bond Future	3,627.4700	3.6275	3,319.1400	3.3191	(8.500)	0	0	0
2017/01/19	2037	04/05/2017	9.58	Call	Bond Future	3,533.4400	3.5334	3,229.6000	3.2296	(8.599)	0	0	0
2017/01/19	2037	04/05/2017	9.59	Call	Bond Future	3,580.4100	3.5804	3,274.3200	3.2743	(8.549)	0	0	0
2017/01/19	2037	03/08/2017	9.57	Call	Bond Future	4,395.2100	4.3952	4,101.3900	4.1014	(6.685)	0	0	0
2017/01/19	2037	03/08/2017			Bond Future	9.4700	91.6272	9.5337	91.1055	0.672	0.0000	0.0000	0
2017/01/19	2037	03/08/2017	9.58	Call	Bond Future	4,438.9000	4.4389	4,143.3900	4.1434	(6.657)	0	0	0
2017/01/19	2037	03/08/2017	9.56	Put	Bond Future	3,615.4300	3.6154	3,844.9500	3.8450	6.348	0	0	0
2017/01/19	2037	03/08/2017	9.57	Put	Bond Future	3,577.9800	3.5780	3,805.8100	3.8058	6.368	0	0	0
2017/01/19	2037	03/08/2017	9.58	Put	Bond Future	3,540.5700	3.5406	3,766.7100	3.7667	6.387	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
2017/01/19	2037	03/08/2017	9.56	Call	Bond Future	4,351.4500	4.3514	4,059.3200	4.0593	(6.713)	0	0	0
2017/01/19	2037	02/11/2017			Bond Future	9.5006	93.4978	9.5661	92.9648	0.690	0.0000	0.0000	0
2017/01/19	2037	02/11/2017	9.66	Call	Bond Future	5,439.1800	5.4392	5,132.7200	5.1327	(5.634)	0	0	0
2017/01/19	2037	02/11/2017	9.65	Put	Bond Future	4,189.1500	4.1892	4,417.0700	4.4171	5.441	0	0	0
2017/01/19	2037	02/11/2017	9.67	Put	Bond Future	4,114.9800	4.1150	4,340.0900	4.3401	5.471	0	0	0
2017/01/19	2037	02/11/2017	9.66	Put	Bond Future	4,151.7700	4.1518	4,378.2800	4.3783	5.456	0	0	0
2017/01/19	2037	02/11/2017	9.65	Call	Bond Future	5,396.6400	5.3966	5,091.5900	5.0916	(5.653)	0	0	0
2017/01/19	2037	02/11/2017	9.67	Call	Bond Future	5,482.1900	5.4822	5,174.3300	5.1743	(5.616)	0	0	0
2017/01/19	2038	02/02/2017	137.07	Put	Bond Future	6,437.3600	6.4374	6,217.2000	6.2172	(3.420)	0	0	0
2017/01/19	2038	02/02/2017			Bond Future	130.6326	130.6326	130.8528	130.8528	0.169	0.0000	0.0000	21,946
2017/01/19	2038	02/02/2017	137.06	Put	Bond Future	6,427.3600	6.4274	6,207.2000	6.2072	(3.425)	0	0	0
2017/01/19	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2038	02/02/2017	137.05	Put	Bond Future	6,417.3600	6.4174	6,197.2000	6.1972	(3.431)	0	0	0
2017/01/19	2038	04/05/2017	139.77	Put	Bond Future	6,624.1000	6.6241	6,400.0100	6.4000	(3.383)	0	0	0
2017/01/19	2038	04/05/2017			Bond Future	133.1459	133.1459	133.3700	133.3700	0.168	0.0000	0.0000	805
2017/01/19	2038	04/05/2017	139.79	Put	Bond Future	6,644.1000	6.6441	6,420.0100	6.4200	(3.373)	0	0	0
2017/01/19	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2038	04/05/2017	139.78	Put	Bond Future	6,634.1000	6.6341	6,410.0100	6.4100	(3.378)	0	0	0
2017/01/19	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2038	03/08/2017			Bond Future	134.2707	134.2707	134.4963	134.4963	0.168	0.0000	0.0000	0
2017/01/19	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2038	03/08/2017	141.16	Put	Bond Future	6,889.3000	6.8893	6,663.7400	6.6637	(3.274)	0	0	0
2017/01/19	2038	03/08/2017	141.18	Put	Bond Future	6,909.3000	6.9093	6,683.7400	6.6837	(3.265)	0	0	0
2017/01/19	2038	03/08/2017	141.17	Put	Bond Future	6,899.3000	6.8993	6,673.7400	6.6737	(3.269)	0	0	0
2017/01/19	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2038	02/11/2017	136.80	Call	Bond Future	218.1000	0.2181	447.5400	0.4475	105.199	0	0	0
2017/01/19	2038	02/11/2017			Bond Future	137.0181	137.0181	137.2475	137.2475	0.167	0.0000	0.0000	0
2017/01/19	2038	02/11/2017	136.81	Call	Bond Future	208.1000	0.2081	437.5400	0.4375	110.255	0	0	0
2017/01/19	2038	02/11/2017	136.82	Call	Bond Future	198.1000	0.1981	427.5400	0.4275	115.820	0	0	0
2017/01/19	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2040	02/02/2017	9.58	Call	Bond Future	2,168.4300	2.1684	1,762.7800	1.7628	(18.707)	0	0	0
2017/01/19	2040	02/02/2017			Bond Future	9.3977	96.4514	9.4574	95.9119	0.636	0.0000	0.0000	8,238
2017/01/19	2040	02/02/2017	9.59	Call	Bond Future	2,231.5400	2.2315	1,820.6400	1.8206	(18.413)	0	0	0
2017/01/19	2040	02/02/2017	9.60	Call	Bond Future	2,295.4400	2.2954	1,879.4100	1.8794	(18.124)	0	0	0
2017/01/19	2040	02/02/2017	9.58	Put	Bond Future	537.7700	0.5378	671.6900	0.6717	24.903	0	0	0
2017/01/19	2040	02/02/2017	9.60	Put	Bond Future	488.6500	0.4887	612.1900	0.6122	25.282	0	0	0
2017/01/19	2040	02/02/2017	9.59	Put	Bond Future	512.7500	0.5127	641.4200	0.6414	25.094	0	0	0
2017/01/19	2040	04/05/2017			Bond Future	9.4424	98.3012	9.5039	97.7510	0.652	0.0000	0.0000	320
2017/01/19	2040	04/05/2017	9.62	Put	Bond Future	2,421.3800	2.4214	2,637.0200	2.6370	8.906	0	0	0
2017/01/19	2040	04/05/2017	9.64	Put	Bond Future	2,349.3500	2.3494	2,560.2900	2.5603	8.979	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
2017/01/19	2040	04/05/2017	9.62	Call	Bond Future	3,995.6700	3.9957	3,661.1200	3.6611	(8.373)	0	0	0
2017/01/19	2040	04/05/2017	9.63	Put	Bond Future	2,385.0500	2.3850	2,598.3300	2.5983	8.942	0	0	0
2017/01/19	2040	04/05/2017	9.63	Call	Bond Future	4,046.7100	4.0467	3,709.8000	3.7098	(8.326)	0	0	0
2017/01/19	2040	04/05/2017	9.64	Call	Bond Future	4,098.2500	4.0982	3,759.0000	3.7590	(8.278)	0	0	0
2017/01/19	2040	03/08/2017			Bond Future	9.4827	95.7353	9.5463	95.1722	0.671	0.0000	0.0000	0
2017/01/19	2040	03/08/2017	9.61	Put	Bond Future	3,818.6100	3.8186	4,059.0700	4.0591	6.297	0	0	0
2017/01/19	2040	03/08/2017	9.63	Put	Bond Future	3,739.8500	3.7399	3,976.7500	3.9768	6.334	0	0	0
2017/01/19	2040	03/08/2017	9.61	Call	Bond Future	4,940.5500	4.9406	4,617.8800	4.6179	(6.531)	0	0	0
2017/01/19	2040	03/08/2017	9.62	Put	Bond Future	3,779.2000	3.7792	4,017.8800	4.0179	6.316	0	0	0
2017/01/19	2040	03/08/2017	9.62	Call	Bond Future	4,988.3600	4.9884	4,663.9100	4.6639	(6.504)	0	0	0
2017/01/19	2040	03/08/2017	9.63	Call	Bond Future	5,036.1100	5.0361	4,709.8800	4.7099	(6.478)	0	0	0
2017/01/19	2040	02/11/2017			Bond Future	9.5125	97.6898	9.5780	97.1145	0.688	0.0000	0.0000	0
2017/01/19	2040	02/11/2017	9.66	Call	Bond Future	5,892.7100	5.8927	5,563.1000	5.5631	(5.594)	0	0	0
2017/01/19	2040	02/11/2017	9.65	Put	Bond Future	4,645.3000	4.6453	4,892.5300	4.8925	5.322	0	0	0
2017/01/19	2040	02/11/2017	9.67	Put	Bond Future	4,564.0900	4.5641	4,808.3100	4.8083	5.351	0	0	0
2017/01/19	2040	02/11/2017	9.66	Put	Bond Future	4,604.3800	4.6044	4,850.1000	4.8501	5.337	0	0	0
2017/01/19	2040	02/11/2017	9.67	Call	Bond Future	5,938.7600	5.9388	5,607.6500	5.6076	(5.575)	0	0	0
2017/01/19	2040	02/11/2017	9.65	Call	Bond Future	5,847.1600	5.8472	5,519.0600	5.5191	(5.611)	0	0	0
2017/01/19	2044	02/02/2017			Bond Future	9.4024	93.8089	9.4621	93.2605	0.636	0.0000	0.0000	19,805
2017/01/19	2044	02/02/2017	9.77	Call	Bond Future	3,498.4100	3.4984	3,008.4500	3.0085	(14.005)	0	0	0
2017/01/19	2044	02/02/2017	9.76	Put	Bond Future	222.9600	0.2230	284.5100	0.2845	27.606	0	0	0
2017/01/19	2044	02/02/2017	9.78	Put	Bond Future	199.2100	0.1992	254.7000	0.2547	27.855	0	0	0
2017/01/19	2044	02/02/2017	9.77	Put	Bond Future	210.8300	0.2108	269.2900	0.2693	27.729	0	0	0
2017/01/19	2044	02/02/2017	9.78	Call	Bond Future	3,573.4500	3.5735	3,080.5200	3.0805	(13.794)	0	0	0
2017/01/19	2044	02/02/2017	9.76	Call	Bond Future	3,423.7400	3.4237	2,936.8700	2.9369	(14.220)	0	0	0
2017/01/19	2044	04/05/2017			Bond Future	9.4452	95.6079	9.5067	95.0488	0.651	0.0000	0.0000	0
2017/01/19	2044	04/05/2017	9.67	Call	Bond Future	4,322.6900	4.3227	3,971.2400	3.9712	(8.130)	0	0	0
2017/01/19	2044	04/05/2017	9.66	Put	Bond Future	2,341.4700	2.3415	2,551.4800	2.5515	8.969	0	0	0
2017/01/19	2044	04/05/2017	9.68	Put	Bond Future	2,271.2500	2.2713	2,476.5900	2.4766	9.041	0	0	0
2017/01/19	2044	04/05/2017	9.67	Put	Bond Future	2,306.2500	2.3063	2,513.9200	2.5139	9.005	0	0	0
2017/01/19	2044	04/05/2017	9.68	Call	Bond Future	4,375.6700	4.3757	4,021.8900	4.0219	(8.085)	0	0	0
2017/01/19	2044	04/05/2017	9.66	Call	Bond Future	4,269.8000	4.2698	3,920.6900	3.9207	(8.176)	0	0	0
2017/01/19	2044	03/08/2017			Bond Future	9.4838	93.1141	9.5473	92.5419	0.669	0.0000	0.0000	0
2017/01/19	2044	03/08/2017	9.62	Put	Bond Future	3,868.0900	3.8681	4,110.1800	4.1102	6.259	0	0	0
2017/01/19	2044	03/08/2017	9.64	Put	Bond Future	3,788.7500	3.7888	4,027.2600	4.0273	6.295	0	0	0
2017/01/19	2044	03/08/2017	9.63	Put	Bond Future	3,828.3800	3.8284	4,068.6800	4.0687	6.277	0	0	0
2017/01/19	2044	03/08/2017	9.64	Call	Bond Future	5,186.0300	5.1860	4,852.3000	4.8523	(6.435)	0	0	0
2017/01/19	2044	03/08/2017	9.62	Call	Bond Future	5,088.4700	5.0885	4,758.3200	4.7583	(6.488)	0	0	0
2017/01/19	2044	03/08/2017	9.63	Call	Bond Future	5,137.2800	5.1373	4,805.3400	4.8053	(6.461)	0	0	0
2017/01/19	2044	02/11/2017	9.68	Call	Bond Future	6,116.8800	6.1169	5,778.1400	5.7781	(5.538)	0	0	0
2017/01/19	2044	02/11/2017			Bond Future	9.5123	95.0151	9.5776	94.4305	0.686	0.0000	0.0000	0
2017/01/19	2044	02/11/2017	9.66	Call	Bond Future	6,023.8000	6.0238	5,688.1000	5.6881	(5.573)	0	0	0
2017/01/19	2044	02/11/2017	9.67	Call	Bond Future	6,070.4300	6.0704	5,733.2100	5.7332	(5.555)	0	0	0
2017/01/19	2044	02/11/2017	9.66	Put	Bond Future	4,709.8700	4.7099	4,958.6900	4.9587	5.283	0	0	0
2017/01/19	2044	02/11/2017	9.68	Put	Bond Future	4,627.4700	4.6275	4,873.2500	4.8732	5.311	0	0	0
2017/01/19	2044	02/11/2017	9.67	Put	Bond Future	4,668.6900	4.6687	4,915.9900	4.9160	5.297	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
2017/01/19	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2046	02/02/2017	137.14	Put	Bond Future	5,504.9400	5.5049	5,503.5700	5.5036	(0.025)	0	0	0
2017/01/19	2046	02/02/2017			Bond Future	131.6351	131.6351	131.6364	131.6364	0.001	0.0000	0.0000	18,568
2017/01/19	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2046	02/02/2017	137.13	Put	Bond Future	5,494.9400	5.4949	5,493.5700	5.4936	(0.025)	0	0	0
2017/01/19	2046	02/02/2017	137.15	Put	Bond Future	5,514.9400	5.5149	5,513.5700	5.5136	(0.025)	0	0	0
2017/01/19	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2046	04/05/2017			Bond Future	132.6376	132.6376	132.6387	132.6387	0.001	0.0000	0.0000	1,450
2017/01/19	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2046	04/05/2017	138.32	Put	Bond Future	5,682.3800	5.6824	5,681.2800	5.6813	(0.019)	0	0	0
2017/01/19	2046	04/05/2017	138.34	Put	Bond Future	5,702.3800	5.7024	5,701.2800	5.7013	(0.019)	0	0	0
2017/01/19	2046	04/05/2017	138.33	Put	Bond Future	5,692.3800	5.6924	5,691.2800	5.6913	(0.019)	0	0	0
2017/01/19	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2046	03/08/2017	141.17	Put	Bond Future	5,904.0600	5.9041	5,906.0000	5.9060	0.033	0	0	0
2017/01/19	2046	03/08/2017			Bond Future	135.2659	135.2659	135.2640	135.2640	(0.001)	0.0000	0.0000	0
2017/01/19	2046	03/08/2017	141.19	Put	Bond Future	5,924.0600	5.9241	5,926.0000	5.9260	0.033	0	0	0
2017/01/19	2046	03/08/2017	141.18	Put	Bond Future	5,914.0600	5.9141	5,916.0000	5.9160	0.033	0	0	0
2017/01/19	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2046	02/11/2017	136.31	Call	Bond Future	119.2800	0.1193	116.4900	0.1165	(2.339)	0	0	0
2017/01/19	2046	02/11/2017			Bond Future	136.4293	136.4293	136.4265	136.4265	(0.002)	0.0000	0.0000	0
2017/01/19	2046	02/11/2017	136.30	Call	Bond Future	129.2800	0.1293	126.4900	0.1265	(2.158)	0	0	0
2017/01/19	2046	02/11/2017	136.32	Call	Bond Future	109.2800	0.1093	106.4900	0.1065	(2.553)	0	0	0
2017/01/19	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2050	02/02/2017	144.97	Put	Bond Future	5,709.4100	5.7094	5,708.1200	5.7081	(0.023)	0	0	0
2017/01/19	2050	02/02/2017			Bond Future	139.2606	139.2606	139.2619	139.2619	0.001	0.0000	0.0000	25,127
2017/01/19	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2050	02/02/2017	144.96	Put	Bond Future	5,699.4100	5.6994	5,698.1200	5.6981	(0.023)	0	0	0
2017/01/19	2050	02/02/2017	144.98	Put	Bond Future	5,719.4100	5.7194	5,718.1200	5.7181	(0.023)	0	0	0
2017/01/19	2050	04/05/2017			Bond Future	141.9397	141.9397	141.9410	141.9410	0.001	0.0000	0.0000	0
2017/01/19	2050	04/05/2017	147.83	Put	Bond Future	5,890.3100	5.8903	5,889.0000	5.8890	(0.022)	0	0	0
2017/01/19	2050	04/05/2017	147.85	Put	Bond Future	5,910.3100	5.9103	5,909.0000	5.9090	(0.022)	0	0	0
2017/01/19	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2050	04/05/2017	147.84	Put	Bond Future	5,900.3100	5.9003	5,899.0000	5.8990	(0.022)	0	0	0
2017/01/19	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2050	03/08/2017			Bond Future	143.0734	143.0734	143.0714	143.0714	(0.001)	0.0000	0.0000	0
2017/01/19	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2050	03/08/2017	149.22	Put	Bond Future	6,146.6100	6.1466	6,148.5700	6.1486	0.032	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
2017/01/19	2050	03/08/2017	149.24	Put	Bond Future	6,166.6100	6.1666	6,168.5700	6.1686	0.032	0	0	0
2017/01/19	2050	03/08/2017	149.23	Put	Bond Future	6,156.6100	6.1566	6,158.5700	6.1586	0.032	0	0	0
2017/01/19	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	2050	02/11/2017			Bond Future	146.0010	146.0010	145.9983	145.9983	(0.002)	0.0000	0.0000	0
2017/01/19	2050	02/11/2017	144.67	Call	Bond Future	1,330.9600	1.3310	1,328.3100	1.3283	(0.199)	0	0	0
2017/01/19	2050	02/11/2017	144.65	Call	Bond Future	1,350.9600	1.3510	1,348.3100	1.3483	(0.196)	0	0	0
2017/01/19	2050	02/11/2017	144.66	Call	Bond Future	1,340.9600	1.3410	1,338.3100	1.3383	(0.198)	0	0	0
2017/01/19	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	AL37	02/02/2017			Index Future	516.9990	516.9990	516.1210	516.1210	(0.170)	0.0000	0.0000	7
2017/01/19	AL37	04/05/2017			Index Future	526.9130	526.9130	526.0180	526.0180	(0.170)	0.0000	0.0000	0
2017/01/19	AL37	03/08/2017			Index Future	537.3230	537.3230	536.3980	536.3980	(0.172)	0.0000	0.0000	0
2017/01/19	AL37	02/11/2017			Index Future	548.2860	548.2860	547.3380	547.3380	(0.173)	0.0000	0.0000	0
2017/01/19	AL7T	02/02/2017			Index Future	601.2650	601.2650	599.4060	599.4060	(0.309)	0.0000	0.0000	2
2017/01/19	AL7T	04/05/2017			Index Future	612.7960	612.7960	610.9000	610.9000	(0.309)	0.0000	0.0000	0
2017/01/19	AL7T	03/08/2017			Index Future	624.9020	624.9020	622.9540	622.9540	(0.312)	0.0000	0.0000	0
2017/01/19	AL7T	02/11/2017			Index Future	637.6520	637.6520	635.6610	635.6610	(0.312)	0.0000	0.0000	0
2017/01/19	ALBI	02/02/2017			Index Future	547.0800	547.0800	544.8920	544.8920	(0.400)	0.0000	0.0000	593
2017/01/19	ALBI	04/05/2017			Index Future	557.5720	557.5720	555.3400	555.3400	(0.400)	0.0000	0.0000	0
2017/01/19	ALBI	03/08/2017			Index Future	568.5870	568.5870	566.2990	566.2990	(0.402)	0.0000	0.0000	0
2017/01/19	ALBI	02/11/2017			Index Future	580.1880	580.1880	577.8490	577.8490	(0.403)	0.0000	0.0000	0
2017/01/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C040	31/01/2040			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
2017/01/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C333	15/09/2033			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
2017/01/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/19	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	EL28	02/02/2017			Bond Future	127.8724	127.8724	127.8761	127.8761	0.003	0.0000	0.0000	0
2017/01/19	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	EL28	02/02/2017	135.10	Put	Bond Future	7,227.5600	7.2276	7,223.8700	7.2239	(0.051)	0	0	0
2017/01/19	EL28	02/02/2017	135.12	Put	Bond Future	7,247.5600	7.2476	7,243.8700	7.2439	(0.051)	0	0	0
2017/01/19	EL28	02/02/2017	135.11	Put	Bond Future	7,237.5600	7.2376	7,233.8700	7.2339	(0.051)	0	0	0
2017/01/19	EL28	04/05/2017			Bond Future	128.6430	128.6430	128.6465	128.6465	0.003	0.0000	0.0000	0
2017/01/19	EL28	04/05/2017	137.90	Put	Bond Future	9,257.0000	9.2570	9,253.4600	9.2535	(0.038)	0	0	0
2017/01/19	EL28	04/05/2017	137.92	Put	Bond Future	9,277.0000	9.2770	9,273.4600	9.2735	(0.038)	0	0	0
2017/01/19	EL28	04/05/2017	137.91	Put	Bond Future	9,267.0000	9.2670	9,263.4600	9.2635	(0.038)	0	0	0
2017/01/19	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	EL28	03/08/2017			Bond Future	131.1922	131.1922	131.1929	131.1929	0.001	0.0000	0.0000	0
2017/01/19	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	EL28	03/08/2017	135.16	Put	Bond Future	3,967.8000	3.9678	3,967.0700	3.9671	(0.018)	0	0	0
2017/01/19	EL28	03/08/2017	135.18	Put	Bond Future	3,987.8000	3.9878	3,987.0700	3.9871	(0.018)	0	0	0
2017/01/19	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	EL28	03/08/2017	135.17	Put	Bond Future	3,977.8000	3.9778	3,977.0700	3.9771	(0.018)	0	0	0
2017/01/19	EL28	02/11/2017			Bond Future	132.1096	132.1096	132.1095	132.1095	0.000	0.0000	0.0000	0
2017/01/19	EL28	02/11/2017	133.87	Put	Bond Future	1,760.3700	1.7604	1,760.4900	1.7605	0.007	0	0	0
2017/01/19	EL28	02/11/2017	133.89	Put	Bond Future	1,780.3700	1.7804	1,780.4900	1.7805	0.007	0	0	0
2017/01/19	EL28	02/11/2017	133.88	Put	Bond Future	1,770.3700	1.7704	1,770.4900	1.7705	0.007	0	0	0
2017/01/19	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	ES33	02/02/2017			Bond Future	10.2987	80.9451	10.3631	80.5249	0.626	0.0000	0.0000	9,466
2017/01/19	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	ES33	02/02/2017	10.59	Call	Bond Future	1,872.8900	1.8729	1,452.7400	1.4527	(22.433)	0	0	0
2017/01/19	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	ES33	02/02/2017	10.60	Call	Bond Future	1,935.9800	1.9360	1,515.8300	1.5158	(21.702)	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
2017/01/19	ES33	02/02/2017	10.61	Call	Bond Future	1,998.9900	1.9990	1,578.8400	1.5788	(21.018)	0	0	0
2017/01/19	ES33	04/05/2017			Bond Future	10.3731	78.7041	10.4397	78.2757	0.642	0.0000	0.0000	0
2017/01/19	ES33	04/05/2017	10.55	Call	Bond Future	1,130.6700	1.1307	702.3200	0.7023	(37.885)	0	0	0
2017/01/19	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	ES33	04/05/2017	10.56	Call	Bond Future	1,193.8500	1.1939	765.5000	0.7655	(35.880)	0	0	0
2017/01/19	ES33	04/05/2017	10.54	Call	Bond Future	1,067.4200	1.0674	639.0700	0.6391	(40.129)	0	0	0
2017/01/19	ES33	03/08/2017			Bond Future	10.4414	80.2591	10.5105	79.8205	0.661	0.0000	0.0000	0
2017/01/19	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	ES33	03/08/2017	10.55	Call	Bond Future	688.2300	0.6882	249.6700	0.2497	(63.723)	0	0	0
2017/01/19	ES33	03/08/2017	10.53	Call	Bond Future	562.1300	0.5621	123.5700	0.1236	(78.018)	0	0	0
2017/01/19	ES33	03/08/2017	10.54	Call	Bond Future	625.2200	0.6252	186.6600	0.1867	(70.145)	0	0	0
2017/01/19	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	ES33	02/11/2017			Bond Future	10.5071	78.1029	10.5784	77.6548	0.679	0.0000	0.0000	0
2017/01/19	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	ES33	02/11/2017	10.66	Call	Bond Future	955.3800	0.9554	507.3500	0.5073	(46.895)	0	0	0
2017/01/19	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	ES33	02/11/2017	10.67	Call	Bond Future	1,017.2400	1.0172	569.2100	0.5692	(44.044)	0	0	0
2017/01/19	ES33	02/11/2017	10.68	Call	Bond Future	1,079.0200	1.0790	630.9900	0.6310	(41.522)	0	0	0
2017/01/19	ES42	02/02/2017			Bond Future	10.4278	85.3635	10.4873	84.9162	0.570	0.0000	0.0000	8,777
2017/01/19	ES42	04/05/2017			Bond Future	10.5017	82.7380	10.5631	82.2820	0.585	0.0000	0.0000	0
2017/01/19	ES42	03/08/2017			Bond Future	10.5688	84.3730	10.6324	83.9061	0.602	0.0000	0.0000	0
2017/01/19	ES42	02/11/2017			Bond Future	10.6322	81.8328	10.6979	81.3558	0.618	0.0000	0.0000	0
2017/01/19	GOVI	02/02/2017	533.34	Call	GOVI	115,990.0000	11.5990	94,300.0000	9.4300	(18.700)	0	0	0
2017/01/19	GOVI	02/02/2017			GOVI	544.9390	544.9390	542.7700	542.7700	(0.398)	0.0000	0.0000	490
2017/01/19	GOVI	02/02/2017	533.32	Call	GOVI	116,190.0000	11.6190	94,500.0000	9.4500	(18.668)	0	0	0
2017/01/19	GOVI	02/02/2017	533.33	Call	GOVI	116,090.0000	11.6090	94,400.0000	9.4400	(18.684)	0	0	0
2017/01/19	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	GOVI	04/05/2017			GOVI	555.3890	555.3890	553.1780	553.1780	(0.398)	0.0000	0.0000	0
2017/01/19	GOVI	04/05/2017	262.19	Call	GOVI	2,931,990.0000	293.1990	2,909,880.0000	290.9880	(0.754)	0	0	0
2017/01/19	GOVI	04/05/2017	262.20	Call	GOVI	2,931,890.0000	293.1890	2,909,780.0000	290.9780	(0.754)	0	0	0
2017/01/19	GOVI	04/05/2017	262.18	Call	GOVI	2,932,090.0000	293.2090	2,909,980.0000	290.9980	(0.754)	0	0	0
2017/01/19	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	GOVI	03/08/2017			GOVI	566.3610	566.3610	564.0930	564.0930	(0.400)	0.0000	0.0000	0
2017/01/19	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	GOVI	03/08/2017	561.09	Call	GOVI	52,710.0000	5.2710	30,030.0000	3.0030	(43.028)	0	0	0
2017/01/19	GOVI	03/08/2017	561.10	Call	GOVI	52,610.0000	5.2610	29,930.0000	2.9930	(43.110)	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
2017/01/19	GOVI	03/08/2017	561.11	Call	GOVI	52,510.0000		5.2510	29,830.0000	2.9830	(43.192)	0	0	0
2017/01/19	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	GOVI	02/11/2017			GOVI	577.9170		577.9170	575.5990	575.5990	(0.401)	0.0000	0.0000	0
2017/01/19	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	GOVI	02/11/2017	572.44	Call	GOVI	54,770.0000		5.4770	31,590.0000	3.1590	(42.322)	0	0	0
2017/01/19	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	GOVI	02/11/2017	572.45	Call	GOVI	54,670.0000		5.4670	31,490.0000	3.1490	(42.400)	0	0	0
2017/01/19	GOVI	02/11/2017	572.46	Call	GOVI	54,570.0000		5.4570	31,390.0000	3.1390	(42.478)	0	0	0
2017/01/19	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/19	IGOV	02/02/2017			Index Future	246.8720		246.8720	247.1890	247.1890	0.128	0.0000	0.0000	1,031
2017/01/19	IGOV	04/05/2017			Index Future	251.6220		251.6220	251.9440	251.9440	0.128	0.0000	0.0000	65
2017/01/19	IGOV	03/08/2017			Index Future	256.6070		256.6070	256.9310	256.9310	0.126	0.0000	0.0000	0
2017/01/19	IGOV	02/11/2017			Index Future	261.8580		261.8580	262.1860	262.1860	0.125	0.0000	0.0000	0
2017/01/19	ILBI	02/02/2017			Index Future	665.4490		665.4490	666.2760	666.2760	0.124	0.0000	0.0000	157
2017/01/19	ILBI	04/05/2017			Index Future	678.3260		678.3260	679.1690	679.1690	0.124	0.0000	0.0000	0
2017/01/19	ILBI	03/08/2017			Index Future	691.6810		691.6810	692.5400	692.5400	0.124	0.0000	0.0000	0
2017/01/19	ILBI	02/11/2017			Index Future	705.2650		705.2650	706.1430	706.1430	0.124	0.0000	0.0000	0
2017/01/19	IS01	16/03/2017			Interest Rate Swap	100.0028		100.0028	100.0028	100.0028	0.000	0.0000	0.0000	0
2017/01/19	IS01	15/06/2017			Interest Rate Swap	99.6143		99.6143	99.6150	99.6150	0.001	0.0000	0.0000	0
2017/01/19	IS01	21/09/2017			Interest Rate Swap	99.6373		99.6373	99.6407	99.6407	0.003	0.0000	0.0000	0
2017/01/19	IS01	21/12/2017			Interest Rate Swap	99.8870		99.8870	99.8928	99.8928	0.006	0.0000	0.0000	0
2017/01/19	IS01	15/03/2018			Interest Rate Swap	99.9122		99.9122	99.9285	99.9285	0.016	0.0000	0.0000	0
2017/01/19	IS02	18/12/2017			Interest Rate Swap	99.9167		99.9167	99.9220	99.9220	0.005	0.0000	0.0000	0
2017/01/19	IS02	16/03/2018			Interest Rate Swap	99.1960		99.1960	99.2123	99.2123	0.016	0.0000	0.0000	0
2017/01/19	IS02	15/06/2018			Interest Rate Swap	98.8462		98.8462	98.8712	98.8712	0.025	0.0000	0.0000	0
2017/01/19	IS02	21/09/2018			Interest Rate Swap	98.8898		98.8898	98.9262	98.9262	0.037	0.0000	0.0000	0
2017/01/19	IS02	21/12/2018			Interest Rate Swap	99.3700		99.3700	99.4200	99.4200	0.050	0.0000	0.0000	0
2017/01/19	IS02	15/03/2019			Interest Rate Swap	99.8591		99.8591	99.9214	99.9214	0.062	0.0000	0.0000	0
2017/01/19	IS05	17/12/2020			Interest Rate Swap	97.5160		97.5160	97.6685	97.6685	0.156	0.0000	0.0000	0
2017/01/19	IS05	16/03/2021			Interest Rate Swap	96.8191		96.8191	96.9810	96.9810	0.167	0.0000	0.0000	0
2017/01/19	IS05	15/06/2021			Interest Rate Swap	96.0897		96.0897	96.2597	96.2597	0.177	0.0000	0.0000	0
2017/01/19	IS05	21/09/2021			Interest Rate Swap	96.3339		96.3339	96.5112	96.5112	0.184	0.0000	0.0000	0
2017/01/19	IS05	21/12/2021			Interest Rate Swap	98.5695		98.5695	98.7522	98.7522	0.185	0.0000	0.0000	50
2017/01/19	IS05	15/03/2022			Interest Rate Swap	98.7602		98.7602	98.9507	98.9507	0.193	0.0000	0.0000	0
2017/01/19	IS10	17/12/2025			Interest Rate Swap	97.1499		97.1499	97.4388	97.4388	0.297	0.0000	0.0000	0
2017/01/19	IS10	16/03/2026			Interest Rate Swap	94.2111		94.2111	94.5155	94.5155	0.323	0.0000	0.0000	0
2017/01/19	IS10	15/06/2026			Interest Rate Swap	92.9847		92.9847	93.3083	93.3083	0.348	0.0000	0.0000	0
2017/01/19	IS10	21/09/2026			Interest Rate Swap	95.1123		95.1123	95.4526	95.4526	0.358	0.0000	0.0000	0
2017/01/19	IS10	21/12/2026			Interest Rate Swap	98.8289		98.8289	99.1789	99.1789	0.354	0.0000	0.0000	0
2017/01/19	IS10	15/03/2027			Interest Rate Swap	97.4254		97.4254	97.7897	97.7897	0.374	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
2017/01/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/01/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/19	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/01/19	JBAF	15/03/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	1,000
2017/01/19	JBAF	19/04/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/01/19	JBAF	17/05/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2017/01/19	JBAF	21/06/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2017/01/19	JBAF	19/07/2017			Jibar Tradeable Future	7.4400	7.4400	7.3900	92.6100	(0.672)	0.0000	0.0000	0
2017/01/19	JBAF	20/09/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/19	JBAF	20/12/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/01/19	JBAF	20/03/2018			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2017/01/19	JBAF	20/06/2018			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2017/01/19	JBAF	19/09/2018			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/01/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/19	JBAF	19/12/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/01/19	R023	02/02/2017	8.85	Call	Bond Future	2,321.8200	2.3218	2,142.3300	2.1423	(7.731)	0	0	0
2017/01/19	R023	02/02/2017			Bond Future	8.3423	100.6445	8.3822	100.4614	0.478	0.0000	0.0000	16,542
2017/01/19	R023	02/02/2017	8.86	Call	Bond Future	2,364.8500	2.3649	2,185.0400	2.1850	(7.603)	0	0	0
2017/01/19	R023	02/02/2017	8.84	Put	Bond Future	21.9700	0.0220	25.9600	0.0260	18.161	0	0	0
2017/01/19	R023	02/02/2017	8.86	Put	Bond Future	18.6000	0.0186	21.9400	0.0219	17.957	0	0	0
2017/01/19	R023	02/02/2017	8.84	Call	Bond Future	2,278.8900	2.2789	2,099.7300	2.0997	(7.862)	0	0	0
2017/01/19	R023	02/02/2017	8.85	Put	Bond Future	20.2200	0.0202	23.8800	0.0239	18.101	0	0	0
2017/01/19	R023	04/05/2017	8.61	Call	Bond Future	1,938.7100	1.9387	1,816.9300	1.8169	(6.281)	0	0	0
2017/01/19	R023	04/05/2017			Bond Future	8.3713	98.6426	8.4133	98.4558	0.502	0.0000	0.0000	2,245
2017/01/19	R023	04/05/2017	8.59	Call	Bond Future	1,883.3800	1.8834	1,763.4100	1.7634	(6.370)	0	0	0
2017/01/19	R023	04/05/2017	8.60	Call	Bond Future	1,910.9400	1.9109	1,790.0700	1.7901	(6.325)	0	0	0
2017/01/19	R023	04/05/2017	8.59	Put	Bond Future	915.8900	0.9159	982.7700	0.9828	7.302	0	0	0
2017/01/19	R023	04/05/2017	8.61	Put	Bond Future	883.3400	0.8833	948.4100	0.9484	7.366	0	0	0
2017/01/19	R023	04/05/2017	8.60	Put	Bond Future	899.5000	0.8995	965.4800	0.9655	7.335	0	0	0
2017/01/19	R023	03/08/2017	8.60	Put	Bond Future	1,391.2800	1.3913	1,467.7400	1.4677	5.496	0	0	0
2017/01/19	R023	03/08/2017			Bond Future	8.3880	100.5915	8.4329	100.3987	0.535	0.0000	0.0000	0
2017/01/19	R023	03/08/2017	8.59	Put	Bond Future	1,408.7600	1.4088	1,485.9200	1.4859	5.477	0	0	0
2017/01/19	R023	03/08/2017	8.60	Call	Bond Future	2,297.4100	2.2974	2,181.1200	2.1811	(5.062)	0	0	0
2017/01/19	R023	03/08/2017	8.58	Call	Bond Future	2,247.4800	2.2475	2,132.6000	2.1326	(5.112)	0	0	0
2017/01/19	R023	03/08/2017	8.59	Call	Bond Future	2,272.3800	2.2724	2,156.7900	2.1568	(5.087)	0	0	0
2017/01/19	R023	03/08/2017	8.58	Put	Bond Future	1,426.4000	1.4264	1,504.2700	1.5043	5.459	0	0	0
2017/01/19	R023	02/11/2017	8.56	Call	Bond Future	2,473.0900	2.4731	2,360.1500	2.3601	(4.567)	0	0	0
2017/01/19	R023	02/11/2017			Bond Future	8.3967	98.7107	8.4444	98.5134	0.567	0.0000	0.0000	0
2017/01/19	R023	02/11/2017	8.57	Call	Bond Future	2,496.3700	2.4964	2,382.8300	2.3828	(4.548)	0	0	0
2017/01/19	R023	02/11/2017	8.58	Call	Bond Future	2,520.1200	2.5201	2,405.9800	2.4060	(4.529)	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
2017/01/19	R023	02/11/2017	8.56	Put	Bond Future	1,798.8600	1.7989	1,883.2300	1.8832	4.690	0	0	0
2017/01/19	R023	02/11/2017	8.58	Put	Bond Future	1,763.7000	1.7637	1,846.8700	1.8469	4.716	0	0	0
2017/01/19	R023	02/11/2017	8.57	Put	Bond Future	1,781.0400	1.7810	1,864.8100	1.8648	4.703	0	0	0
2017/01/19	R035	02/02/2017			Bond Future	9.3287	99.9865	9.3884	99.4871	0.640	0.0000	0.0000	7,756
2017/01/19	R035	02/02/2017	9.51	Call	Bond Future	1,504.3700	1.5044	1,004.9700	1.0050	(33.197)	0	0	0
2017/01/19	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R035	02/02/2017	9.52	Call	Bond Future	1,586.2800	1.5863	1,086.8800	1.0869	(31.482)	0	0	0
2017/01/19	R035	02/02/2017	9.50	Call	Bond Future	1,422.3600	1.4224	922.9600	0.9230	(35.111)	0	0	0
2017/01/19	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R035	04/05/2017			Bond Future	9.3717	97.4012	9.4333	96.8920	0.657	0.0000	0.0000	0
2017/01/19	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R035	04/05/2017	9.55	Call	Bond Future	1,463.4700	1.4635	954.2800	0.9543	(34.793)	0	0	0
2017/01/19	R035	04/05/2017	9.53	Call	Bond Future	1,300.9800	1.3010	791.7900	0.7918	(39.139)	0	0	0
2017/01/19	R035	04/05/2017	9.54	Call	Bond Future	1,382.2800	1.3823	873.0900	0.8731	(36.837)	0	0	0
2017/01/19	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R035	03/08/2017			Bond Future	9.4090	99.3256	9.4726	98.8042	0.677	0.0000	0.0000	0
2017/01/19	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R035	03/08/2017	9.50	Call	Bond Future	744.0400	0.7440	222.6800	0.2227	(70.072)	0	0	0
2017/01/19	R035	03/08/2017	9.51	Call	Bond Future	825.2300	0.8252	303.8700	0.3039	(63.178)	0	0	0
2017/01/19	R035	03/08/2017	9.52	Call	Bond Future	906.3100	0.9063	384.9500	0.3849	(57.526)	0	0	0
2017/01/19	R035	02/11/2017			Bond Future	9.4427	96.8480	9.5084	96.3153	0.696	0.0000	0.0000	0
2017/01/19	R035	02/11/2017	9.60	Call	Bond Future	1,267.7200	1.2677	735.0400	0.7350	(42.019)	0	0	0
2017/01/19	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R035	02/11/2017	9.61	Call	Bond Future	1,347.4600	1.3475	814.7800	0.8148	(39.532)	0	0	0
2017/01/19	R035	02/11/2017	9.59	Call	Bond Future	1,187.8800	1.1879	655.2000	0.6552	(44.843)	0	0	0
2017/01/19	R186	02/02/2017	8.00	Put	Bond Future	4,854.4300	4.8544	5,202.2700	5.2023	7.165	0	0	0
2017/01/19	R186	02/02/2017	9.40	Call	Bond Future	5,025.2500	5.0252	4,675.3600	4.6754	(6.963)	0	0	0
2017/01/19	R186	02/02/2017	8.81	Put	Bond Future	413.5400	0.4135	506.7500	0.5067	22.540	0	0	0
2017/01/19	R186	02/02/2017	9.10	Put	Bond Future	68.3900	0.0684	86.2900	0.0863	26.173	0	0	2,546
2017/01/19	R186	02/02/2017			Bond Future	8.6671	113.3559	8.7170	113.0046	0.575	0.0000	0.0000	113,629
2017/01/19	R186	02/02/2017	9.50	Call	Bond Future	5,682.9200	5.6829	5,332.1200	5.3321	(6.173)	0	0	0
2017/01/19	R186	02/02/2017	8.43	Put	Bond Future	1,926.4700	1.9265	2,196.9700	2.1970	14.041	0	0	0
2017/01/19	R186	02/02/2017	8.80	Put	Bond Future	435.5300	0.4355	532.8500	0.5328	22.345	0	0	0
2017/01/19	R186	02/02/2017	8.87	Call	Bond Future	1,719.5300	1.7195	1,438.8000	1.4388	(16.326)	0	0	0
2017/01/19	R186	02/02/2017	8.90	Put	Bond Future	251.7700	0.2518	312.4400	0.3124	24.097	0	0	750
2017/01/19	R186	02/02/2017	8.00	Call	Bond Future	5.9900	0.0060	2.5300	0.0025	(57.763)	0	0	7,000
2017/01/19	R186	02/02/2017	8.60	Call	Bond Future	601.0100	0.6010	442.5700	0.4426	(26.362)	0	0	7,000
2017/01/19	R186	02/02/2017	8.81	Call	Bond Future	1,416.5500	1.4166	1,158.4600	1.1585	(18.220)	0	0	0
2017/01/19	R186	02/02/2017	8.37	Call	Bond Future	158.0400	0.1580	98.6700	0.0987	(37.566)	0	0	500
2017/01/19	R186	02/02/2017	8.62	Put	Bond Future	994.5600	0.9946	1,177.3700	1.1774	18.381	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
2017/01/19	R186	02/02/2017	8.79	Call	Bond Future	1,321.7000	1.3217	1,071.9300	1.0719	(18.898)	0	0	0
2017/01/19	R186	02/02/2017	8.95	Call	Bond Future	2,160.8700	2.1609	1,855.8700	1.8559	(14.115)	0	0	0
2017/01/19	R186	02/02/2017	9.02	Call	Bond Future	2,574.7500	2.5748	2,253.9500	2.2540	(12.459)	0	0	0
2017/01/19	R186	02/02/2017	8.87	Put	Bond Future	298.8700	0.2989	369.4400	0.3694	23.612	0	0	500
2017/01/19	R186	02/02/2017	9.50	Put	Bond Future	2.2000	0.0022	2.7000	0.0027	22.727	0	0	13,500
2017/01/19	R186	02/02/2017	8.43	Call	Bond Future	234.4700	0.2345	153.6700	0.1537	(34.461)	0	0	750
2017/01/19	R186	02/02/2017	8.80	Call	Bond Future	1,368.7200	1.3687	1,114.7400	1.1147	(18.556)	0	0	0
2017/01/19	R186	02/02/2017	8.90	Call	Bond Future	1,880.4700	1.8805	1,589.8400	1.5898	(15.455)	0	0	0
2017/01/19	R186	02/02/2017	9.40	Put	Bond Future	5.7400	0.0057	7.1500	0.0072	24.564	0	0	750
2017/01/19	R186	02/02/2017	9.10	Call	Bond Future	3,070.5900	3.0706	2,737.1900	2.7372	(10.858)	0	0	0
2017/01/19	R186	02/02/2017	8.37	Put	Bond Future	2,283.5700	2.2836	2,575.5000	2.5755	12.784	0	0	0
2017/01/19	R186	02/02/2017	8.60	Put	Bond Future	1,076.6100	1.0766	1,269.4700	1.2695	17.914	0	0	0
2017/01/19	R186	02/02/2017	8.62	Call	Bond Future	660.9200	0.6609	492.4300	0.4924	(25.493)	0	0	500
2017/01/19	R186	02/02/2017	8.79	Put	Bond Future	458.3800	0.4584	559.9100	0.5599	22.150	0	0	0
2017/01/19	R186	02/02/2017	8.95	Put	Bond Future	186.6200	0.1866	232.9200	0.2329	24.810	0	0	2,546
2017/01/19	R186	02/02/2017	9.02	Put	Bond Future	119.1700	0.1192	149.6700	0.1497	25.594	0	0	500
2017/01/19	R186	04/05/2017			Bond Future	8.7041	115.5297	8.7561	115.1715	0.596	0.0000	0.0000	360
2017/01/19	R186	04/05/2017	8.94	Put	Bond Future	1,456.5400	1.4565	1,585.1000	1.5851	8.826	0	0	500
2017/01/19	R186	04/05/2017	8.89	Put	Bond Future	1,587.2400	1.5872	1,724.3000	1.7243	8.635	0	0	0
2017/01/19	R186	04/05/2017	8.91	Put	Bond Future	1,534.1200	1.5341	1,667.7500	1.6678	8.711	0	0	0
2017/01/19	R186	04/05/2017	8.44	Put	Bond Future	3,199.6300	3.1996	3,418.8300	3.4188	6.851	0	0	0
2017/01/19	R186	04/05/2017	8.90	Put	Bond Future	1,560.5100	1.5605	1,695.8500	1.6959	8.673	0	0	0
2017/01/19	R186	04/05/2017	8.91	Call	Bond Future	2,945.8000	2.9458	2,721.1800	2.7212	(7.625)	0	0	0
2017/01/19	R186	04/05/2017	8.98	Call	Bond Future	3,244.4700	3.2445	3,008.1600	3.0082	(7.283)	0	0	0
2017/01/19	R186	04/05/2017	8.94	Call	Bond Future	3,071.9400	3.0719	2,842.2500	2.8423	(7.477)	0	0	0
2017/01/19	R186	04/05/2017	8.89	Call	Bond Future	2,862.8300	2.8628	2,641.6400	2.6416	(7.726)	0	0	0
2017/01/19	R186	04/05/2017	8.98	Put	Bond Future	1,358.2300	1.3582	1,480.1700	1.4802	8.978	0	0	0
2017/01/19	R186	04/05/2017	8.44	Call	Bond Future	1,352.5800	1.3526	1,213.5300	1.2135	(10.280)	0	0	500
2017/01/19	R186	04/05/2017	8.90	Call	Bond Future	2,904.1700	2.9042	2,681.2600	2.6813	(7.676)	0	0	0
2017/01/19	R186	03/08/2017	8.93	Put	Bond Future	2,363.0900	2.3631	2,512.3000	2.5123	6.314	0	0	0
2017/01/19	R186	03/08/2017			Bond Future	8.7326	112.5076	8.7870	112.1398	0.623	0.0000	0.0000	0
2017/01/19	R186	03/08/2017	8.92	Put	Bond Future	2,390.7900	2.3908	2,541.2800	2.5413	6.295	0	0	0
2017/01/19	R186	03/08/2017	8.91	Call	Bond Future	3,612.1100	3.6121	3,396.0700	3.3961	(5.981)	0	0	0
2017/01/19	R186	03/08/2017	8.93	Call	Bond Future	3,689.5600	3.6896	3,470.9600	3.4710	(5.925)	0	0	0
2017/01/19	R186	03/08/2017	8.92	Call	Bond Future	3,650.5700	3.6506	3,433.2500	3.4332	(5.953)	0	0	0
2017/01/19	R186	03/08/2017	8.91	Put	Bond Future	2,419.0700	2.4191	2,570.8400	2.5708	6.274	0	0	0
2017/01/19	R186	02/11/2017	8.88	Call	Bond Future	3,971.1800	3.9712	3,759.9800	3.7600	(5.318)	0	0	0
2017/01/19	R186	02/11/2017	8.89	Put	Bond Future	3,087.3400	3.0873	3,251.1000	3.2511	5.304	0	0	0
2017/01/19	R186	02/11/2017			Bond Future	8.7507	114.8042	8.8075	114.4281	0.649	0.0000	0.0000	0
2017/01/19	R186	02/11/2017	8.89	Call	Bond Future	4,006.8200	4.0068	3,794.5100	3.7945	(5.299)	0	0	0
2017/01/19	R186	02/11/2017	8.90	Call	Bond Future	4,042.6300	4.0426	3,829.2200	3.8292	(5.279)	0	0	0
2017/01/19	R186	02/11/2017	8.88	Put	Bond Future	3,117.3500	3.1174	3,282.2200	3.2822	5.289	0	0	0
2017/01/19	R186	02/11/2017	8.90	Put	Bond Future	3,057.5500	3.0575	3,220.2100	3.2202	5.320	0	0	0
2017/01/19	R197	02/02/2017			Bond Future	294.6603	294.6603	294.6636	294.6636	0.001	0.0000	0.0000	1,226
2017/01/19	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R197	02/02/2017	302.57	Put	Bond Future	7,909.6700	7.9097	7,906.4200	7.9064	(0.041)	0	0	0
2017/01/19	R197	02/02/2017	302.59	Put	Bond Future	7,929.6700	7.9297	7,926.4200	7.9264	(0.041)	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
2017/01/19	R197	02/02/2017	302.58	Put	Bond Future	7,919.6700	7.9197	7,916.4200	7.9164	(0.041)	0	0	0
2017/01/19	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R197	04/05/2017	308.58	Put	Bond Future	8,250.5400	8.2505	8,247.8800	8.2479	(0.032)	0	0	0
2017/01/19	R197	04/05/2017			Bond Future	300.3295	300.3295	300.3321	300.3321	0.001	0.0000	0.0000	0
2017/01/19	R197	04/05/2017	308.60	Put	Bond Future	8,270.5400	8.2705	8,267.8800	8.2679	(0.032)	0	0	0
2017/01/19	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R197	04/05/2017	308.59	Put	Bond Future	8,260.5400	8.2605	8,257.8800	8.2579	(0.032)	0	0	0
2017/01/19	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R197	03/08/2017			Bond Future	299.3260	299.3260	299.3221	299.3221	(0.001)	0.0000	0.0000	0
2017/01/19	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R197	03/08/2017	308.05	Put	Bond Future	8,723.9800	8.7240	8,727.8600	8.7279	0.044	0	0	0
2017/01/19	R197	03/08/2017	308.07	Put	Bond Future	8,743.9800	8.7440	8,747.8600	8.7479	0.044	0	0	0
2017/01/19	R197	03/08/2017	308.06	Put	Bond Future	8,733.9800	8.7340	8,737.8600	8.7379	0.044	0	0	0
2017/01/19	R197	02/11/2017	305.16	Call	Bond Future	291.4700	0.2915	285.6400	0.2856	(2.000)	0	0	0
2017/01/19	R197	02/11/2017			Bond Future	305.4515	305.4515	305.4456	305.4456	(0.002)	0.0000	0.0000	0
2017/01/19	R197	02/11/2017	305.17	Call	Bond Future	281.4700	0.2815	275.6400	0.2756	(2.071)	0	0	0
2017/01/19	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R197	02/11/2017	305.15	Call	Bond Future	301.4700	0.3015	295.6400	0.2956	(1.934)	0	0	0
2017/01/19	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R202	02/02/2017			Bond Future	242.8758	242.8758	244.1560	244.1560	0.527	0.0000	0.0000	34,602
2017/01/19	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R202	02/02/2017	251.72	Put	Bond Future	8,844.1700	8.8442	7,564.0100	7.5640	(14.475)	0	0	0
2017/01/19	R202	02/02/2017	251.74	Put	Bond Future	8,864.1700	8.8642	7,584.0100	7.5840	(14.442)	0	0	0
2017/01/19	R202	02/02/2017	251.73	Put	Bond Future	8,854.1700	8.8542	7,574.0100	7.5740	(14.458)	0	0	0
2017/01/19	R202	04/05/2017	256.73	Put	Bond Future	9,181.3300	9.1813	7,877.1900	7.8772	(14.204)	0	0	0
2017/01/19	R202	04/05/2017			Bond Future	247.5487	247.5487	248.8528	248.8528	0.527	0.0000	0.0000	1,746
2017/01/19	R202	04/05/2017	256.72	Put	Bond Future	9,171.3300	9.1713	7,867.1900	7.8672	(14.220)	0	0	0
2017/01/19	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R202	04/05/2017	256.71	Put	Bond Future	9,161.3300	9.1613	7,857.1900	7.8572	(14.235)	0	0	0
2017/01/19	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R202	03/08/2017			Bond Future	248.7598	248.7598	250.0844	250.0844	0.532	0.0000	0.0000	0
2017/01/19	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R202	03/08/2017	258.35	Put	Bond Future	9,590.1600	9.5902	8,265.6100	8.2656	(13.812)	0	0	0
2017/01/19	R202	03/08/2017	258.37	Put	Bond Future	9,610.1600	9.6102	8,285.6100	8.2856	(13.783)	0	0	0
2017/01/19	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R202	03/08/2017	258.36	Put	Bond Future	9,600.1600	9.6002	8,275.6100	8.2756	(13.797)	0	0	0
2017/01/19	R202	02/11/2017			Bond Future	253.8503	253.8503	255.2003	255.2003	0.532	0.0000	0.0000	0
2017/01/19	R202	02/11/2017	253.89	Put	Bond Future	39.7400	0.0397	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/19	R202	02/11/2017	253.91	Put	Bond Future	59.7400	0.0597	0.0000	0.0000	(100.000)	0	0	0
2017/01/19	R202	02/11/2017	253.90	Put	Bond Future	49.7400	0.0497	0.0000	0.0000	(100.000)	0	0	0
2017/01/19	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	1,310.3100	1.3103	100.000	0	0	0
2017/01/19	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	1,300.3100	1.3003	100.000	0	0	0
2017/01/19	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	1,290.3100	1.2903	100.000	0	0	0
2017/01/19	R203	02/02/2017	7.70	Call	Bond Future	46.7900	0.0468	35.8100	0.0358	(23.467)	0	0	0
2017/01/19	R203	02/02/2017	7.71	Put	Bond Future	52.3300	0.0523	62.0500	0.0621	18.574	0	0	0
2017/01/19	R203	02/02/2017			Bond Future	7.7148	103.5999	7.7512	103.5788	0.473	0.0000	0.0000	26,296
2017/01/19	R203	02/02/2017	7.71	Call	Bond Future	49.5700	0.0496	38.2000	0.0382	(22.937)	0	0	0
2017/01/19	R203	02/02/2017	7.72	Call	Bond Future	52.5500	0.0525	40.7800	0.0408	(22.398)	0	0	0
2017/01/19	R203	02/02/2017	7.70	Put	Bond Future	55.3300	0.0553	65.4400	0.0654	18.272	0	0	0
2017/01/19	R203	02/02/2017	7.72	Put	Bond Future	49.5200	0.0495	58.8400	0.0588	18.821	0	0	0
2017/01/19	R203	04/05/2017	6.91	Call	Bond Future	12.6300	0.0126	9.9400	0.0099	(21.298)	0	0	0
2017/01/19	R203	04/05/2017	6.92	Put	Bond Future	238.4600	0.2385	257.3800	0.2574	7.934	0	0	0
2017/01/19	R203	04/05/2017			Bond Future	7.5639	101.4139	7.6260	101.3922	0.822	0.0000	0.0000	620
2017/01/19	R203	04/05/2017	6.92	Call	Bond Future	13.1900	0.0132	10.4100	0.0104	(21.077)	0	0	0
2017/01/19	R203	04/05/2017	6.93	Call	Bond Future	13.6600	0.0137	10.7900	0.0108	(21.010)	0	0	0
2017/01/19	R203	04/05/2017	6.91	Put	Bond Future	241.4100	0.2414	260.4200	0.2604	7.875	0	0	0
2017/01/19	R203	04/05/2017	6.93	Put	Bond Future	235.4200	0.2354	254.2500	0.2543	7.998	0	0	0
2017/01/19	R203	03/08/2017	4.89	Call	Bond Future	49.8500	0.0499	49.7600	0.0498	(0.181)	0	0	0
2017/01/19	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/19	R203	03/08/2017	4.87	Call	Bond Future	48.5600	0.0486	48.4700	0.0485	(0.185)	0	0	0
2017/01/19	R203	03/08/2017	4.88	Call	Bond Future	49.2100	0.0492	49.1200	0.0491	(0.183)	0	0	0
2017/01/19	R203	03/08/2017	4.87	Put	Bond Future	26.4400	0.0264	26.3500	0.0263	(0.340)	0	0	0
2017/01/19	R203	03/08/2017	4.89	Put	Bond Future	25.5800	0.0256	25.4900	0.0255	(0.352)	0	0	0
2017/01/19	R203	03/08/2017	4.88	Put	Bond Future	26.0100	0.0260	25.9200	0.0259	(0.346)	0	0	0
2017/01/19	R204	02/02/2017	8.28	Call	Bond Future	862.3400	0.8623	810.6700	0.8107	(5.992)	0	0	0
2017/01/19	R204	02/02/2017			Bond Future	7.7755	101.4236	7.8058	101.3717	0.390	0.0000	0.0000	30,150
2017/01/19	R204	02/02/2017	8.29	Call	Bond Future	879.0300	0.8790	827.3300	0.8273	(5.881)	0	0	0
2017/01/19	R204	02/02/2017	8.30	Call	Bond Future	895.7400	0.8957	844.0000	0.8440	(5.776)	0	0	0
2017/01/19	R204	02/02/2017	8.28	Put	Bond Future	2.3400	0.0023	2.6500	0.0027	13.248	0	0	0
2017/01/19	R204	02/02/2017	8.30	Put	Bond Future	1.8500	0.0019	2.0900	0.0021	12.973	0	0	0
2017/01/19	R204	02/02/2017	8.29	Put	Bond Future	2.0800	0.0021	2.3600	0.0024	13.462	0	0	0
2017/01/19	R204	04/05/2017	7.90	Put	Bond Future	290.0600	0.2901	311.3600	0.3114	7.343	0	0	0
2017/01/19	R204	04/05/2017			Bond Future	7.7806	103.3687	7.8161	103.3156	0.456	0.0000	0.0000	28
2017/01/19	R204	04/05/2017	7.92	Put	Bond Future	277.9500	0.2780	298.5900	0.2986	7.426	0	0	0
2017/01/19	R204	04/05/2017	7.90	Call	Bond Future	468.6900	0.4687	436.8300	0.4368	(6.798)	0	0	0
2017/01/19	R204	04/05/2017	7.91	Put	Bond Future	283.9600	0.2840	304.9300	0.3049	7.385	0	0	0
2017/01/19	R204	04/05/2017	7.91	Call	Bond Future	477.5400	0.4775	445.3500	0.4453	(6.741)	0	0	0
2017/01/19	R204	04/05/2017	7.92	Call	Bond Future	486.4700	0.4865	453.9500	0.4540	(6.685)	0	0	0
2017/01/19	R204	03/08/2017	7.77	Put	Bond Future	434.5800	0.4346	461.2800	0.4613	6.144	0	0	0
2017/01/19	R204	03/08/2017			Bond Future	7.7375	101.3693	7.7816	101.3129	0.570	0.0000	0.0000	0
2017/01/19	R204	03/08/2017	7.76	Put	Bond Future	440.5500	0.4405	467.5000	0.4675	6.117	0	0	0
2017/01/19	R204	03/08/2017	7.75	Call	Bond Future	462.5600	0.4626	433.2800	0.4333	(6.330)	0	0	0
2017/01/19	R204	03/08/2017	7.76	Call	Bond Future	469.3300	0.4693	439.8000	0.4398	(6.292)	0	0	0
2017/01/19	R204	03/08/2017	7.77	Call	Bond Future	476.1500	0.4762	446.3700	0.4464	(6.254)	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
2017/01/19	R204	03/08/2017	7.75	Put	Bond Future	446.5800	0.4466	473.7800	0.4738	6.091	0	0	0
2017/01/19	R204	02/11/2017	7.76	Put	Bond Future	396.5900	0.3966	422.2100	0.4222	6.460	0	0	0
2017/01/19	R204	02/11/2017			Bond Future	7.6076	103.4384	7.6627	103.3801	0.724	0.0000	0.0000	0
2017/01/19	R204	02/11/2017	7.75	Put	Bond Future	400.9800	0.4010	426.8100	0.4268	6.442	0	0	0
2017/01/19	R204	02/11/2017	7.76	Call	Bond Future	557.8500	0.5578	525.1600	0.5252	(5.860)	0	0	0
2017/01/19	R204	02/11/2017	7.74	Call	Bond Future	545.5300	0.5455	513.2500	0.5133	(5.917)	0	0	0
2017/01/19	R204	02/11/2017	7.75	Call	Bond Future	551.6700	0.5517	519.1900	0.5192	(5.888)	0	0	0
2017/01/19	R204	02/11/2017	7.74	Put	Bond Future	405.4200	0.4054	431.4500	0.4315	6.421	0	0	0
2017/01/19	R207	02/02/2017	9.24	Call	Bond Future	3,251.0700	3.2511	3,187.6000	3.1876	(1.952)	0	0	0
2017/01/19	R207	02/02/2017			Bond Future	7.9367	98.6849	7.9617	98.6215	0.314	0.0000	0.0000	74,774
2017/01/19	R207	02/02/2017	8.91	Call	Bond Future	2,440.6200	2.4406	2,377.1500	2.3772	(2.601)	0	0	62
2017/01/19	R207	02/02/2017	9.22	Call	Bond Future	3,202.2000	3.2022	3,138.7300	3.1387	(1.982)	0	0	0
2017/01/19	R207	02/02/2017	9.23	Call	Bond Future	3,226.6400	3.2266	3,163.1700	3.1632	(1.967)	0	0	0
2017/01/19	R207	02/02/2017	8.91	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017/01/19	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R207	04/05/2017	8.21	Put	Bond Future	363.1500	0.3631	383.5600	0.3836	5.620	0	0	0
2017/01/19	R207	04/05/2017			Bond Future	7.9611	100.5775	7.9887	100.5126	0.347	0.0000	0.0000	21
2017/01/19	R207	04/05/2017	8.22	Call	Bond Future	961.7800	0.9618	916.9600	0.9170	(4.660)	0	0	0
2017/01/19	R207	04/05/2017	8.20	Call	Bond Future	931.0300	0.9310	886.9200	0.8869	(4.738)	0	0	0
2017/01/19	R207	04/05/2017	8.21	Call	Bond Future	946.4500	0.9464	901.9800	0.9020	(4.699)	0	0	0
2017/01/19	R207	04/05/2017	8.20	Put	Bond Future	371.0900	0.3711	391.8600	0.3919	5.597	0	0	0
2017/01/19	R207	04/05/2017	8.22	Put	Bond Future	355.1400	0.3551	375.2000	0.3752	5.648	0	0	0
2017/01/19	R207	03/08/2017	8.19	Call	Bond Future	1,080.3200	1.0803	1,037.7200	1.0377	(3.943)	0	0	51
2017/01/19	R207	03/08/2017			Bond Future	7.9602	98.9206	7.9919	98.8523	0.399	0.0000	0.0000	0
2017/01/19	R207	03/08/2017	8.39	Put	Bond Future	438.1300	0.4381	458.7200	0.4587	4.700	0	0	0
2017/01/19	R207	03/08/2017	8.41	Put	Bond Future	425.2700	0.4253	445.3700	0.4454	4.726	0	0	0
2017/01/19	R207	03/08/2017	8.19	Put	Bond Future	586.8000	0.5868	612.5900	0.6126	4.395	0	0	0
2017/01/19	R207	03/08/2017	8.40	Put	Bond Future	431.6600	0.4317	452.0100	0.4520	4.714	0	0	0
2017/01/19	R207	03/08/2017	8.41	Call	Bond Future	1,388.2900	1.3883	1,340.0000	1.3400	(3.478)	0	0	0
2017/01/19	R207	03/08/2017	8.39	Call	Bond Future	1,358.5900	1.3586	1,310.7900	1.3108	(3.518)	0	0	0
2017/01/19	R207	03/08/2017	8.40	Call	Bond Future	1,373.4000	1.3734	1,325.3600	1.3254	(3.498)	0	0	0
2017/01/19	R207	02/11/2017			Bond Future	7.9136	100.9398	7.9496	100.8693	0.455	0.0000	0.0000	0
2017/01/19	R207	02/11/2017	8.03	Put	Bond Future	793.2600	0.7933	824.2100	0.8242	3.902	0	0	0
2017/01/19	R207	02/11/2017	8.05	Put	Bond Future	776.6800	0.7767	807.1500	0.8072	3.923	0	0	0
2017/01/19	R207	02/11/2017	8.04	Put	Bond Future	784.9300	0.7849	815.6500	0.8156	3.914	0	0	0
2017/01/19	R207	02/11/2017	8.03	Call	Bond Future	1,020.9100	1.0209	981.4200	0.9814	(3.868)	0	0	0
2017/01/19	R207	02/11/2017	8.04	Call	Bond Future	1,032.1100	1.0321	992.3900	0.9924	(3.848)	0	0	0
2017/01/19	R207	02/11/2017	8.05	Call	Bond Future	1,043.3800	1.0434	1,003.4100	1.0034	(3.831)	0	0	0
2017/01/19	R208	02/02/2017			Bond Future	8.0509	97.8904	8.0960	97.7385	0.560	0.0000	0.0000	29,063
2017/01/19	R208	02/02/2017	8.64	Call	Bond Future	1,964.6000	1.9646	1,813.7500	1.8138	(7.678)	0	0	0
2017/01/19	R208	02/02/2017	8.63	Put	Bond Future	4.2200	0.0042	5.4100	0.0054	28.199	0	0	0
2017/01/19	R208	02/02/2017	8.65	Put	Bond Future	3.4200	0.0034	4.3700	0.0044	27.778	0	0	0
2017/01/19	R208	02/02/2017	8.64	Put	Bond Future	3.8000	0.0038	4.8700	0.0049	28.158	0	0	0
2017/01/19	R208	02/02/2017	8.65	Call	Bond Future	1,997.0800	1.9971	1,846.1100	1.8461	(7.560)	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
2017/01/19	R208	02/02/2017	8.63	Call	Bond Future	1,932.1500	1.9322	1,781.4200	1.7814	(7.801)	0	0	0
2017/01/19	R208	04/05/2017	8.39	Call	Bond Future	1,470.9600	1.4710	1,363.4500	1.3634	(7.309)	0	0	0
2017/01/19	R208	04/05/2017			Bond Future	8.0721	96.3650	8.1206	96.2100	0.601	0.0000	0.0000	0
2017/01/19	R208	04/05/2017	8.37	Call	Bond Future	1,427.8000	1.4278	1,321.8700	1.3219	(7.419)	0	0	0
2017/01/19	R208	04/05/2017	8.38	Call	Bond Future	1,449.2100	1.4492	1,342.4900	1.3425	(7.364)	0	0	0
2017/01/19	R208	04/05/2017	8.37	Put	Bond Future	480.7800	0.4808	529.8400	0.5298	10.204	0	0	0
2017/01/19	R208	04/05/2017	8.39	Put	Bond Future	460.7600	0.4608	508.2400	0.5082	10.305	0	0	0
2017/01/19	R208	04/05/2017	8.38	Put	Bond Future	470.5900	0.4706	518.8600	0.5189	10.257	0	0	0
2017/01/19	R208	03/08/2017	8.32	Call	Bond Future	1,577.2000	1.5772	1,479.1000	1.4791	(6.220)	0	0	0
2017/01/19	R208	03/08/2017			Bond Future	8.0757	98.2690	8.1287	98.1088	0.656	0.0000	0.0000	0
2017/01/19	R208	03/08/2017	8.30	Call	Bond Future	1,540.4600	1.5405	1,443.6100	1.4436	(6.287)	0	0	0
2017/01/19	R208	03/08/2017	8.31	Call	Bond Future	1,558.6400	1.5586	1,461.1600	1.4612	(6.254)	0	0	0
2017/01/19	R208	03/08/2017	8.30	Put	Bond Future	864.4900	0.8645	927.8400	0.9278	7.328	0	0	0
2017/01/19	R208	03/08/2017	8.32	Put	Bond Future	841.2400	0.8412	903.3400	0.9033	7.382	0	0	0
2017/01/19	R208	03/08/2017	8.31	Put	Bond Future	852.6700	0.8527	915.3900	0.9154	7.356	0	0	0
2017/01/19	R208	02/11/2017	8.18	Put	Bond Future	1,187.2800	1.1873	1,260.8100	1.2608	6.193	0	0	0
2017/01/19	R208	02/11/2017			Bond Future	8.0593	96.8709	8.1169	96.7067	0.715	0.0000	0.0000	0
2017/01/19	R208	02/11/2017	8.20	Put	Bond Future	1,162.3300	1.1623	1,234.7700	1.2348	6.232	0	0	0
2017/01/19	R208	02/11/2017	8.18	Call	Bond Future	1,530.8500	1.5309	1,440.2600	1.4403	(5.918)	0	0	0
2017/01/19	R208	02/11/2017	8.19	Put	Bond Future	1,174.7600	1.1748	1,247.7400	1.2477	6.212	0	0	0
2017/01/19	R208	02/11/2017	8.19	Call	Bond Future	1,546.7300	1.5467	1,455.5900	1.4556	(5.892)	0	0	0
2017/01/19	R208	02/11/2017	8.20	Call	Bond Future	1,562.6800	1.5627	1,471.0000	1.4710	(5.867)	0	0	0
2017/01/19	R209	02/02/2017	9.55	Put	Bond Future	237.5200	0.2375	315.1700	0.3152	32.692	0	0	0
2017/01/19	R209	02/02/2017			Bond Future	9.2824	75.3013	9.3472	74.8479	0.698	0.0000	0.0000	66,215
2017/01/19	R209	02/02/2017	9.54	Put	Bond Future	251.1100	0.2511	332.5300	0.3325	32.424	0	0	0
2017/01/19	R209	02/02/2017	9.55	Call	Bond Future	2,083.2100	2.0832	1,707.4200	1.7074	(18.039)	0	0	0
2017/01/19	R209	02/02/2017	9.53	Call	Bond Future	1,975.4800	1.9755	1,607.3700	1.6074	(18.634)	0	0	0
2017/01/19	R209	02/02/2017	9.54	Call	Bond Future	2,029.1100	2.0291	1,657.0900	1.6571	(18.334)	0	0	0
2017/01/19	R209	02/02/2017	9.53	Put	Bond Future	265.2600	0.2653	350.5900	0.3506	32.168	0	0	0
2017/01/19	R209	04/05/2017	9.48	Put	Bond Future	1,806.2600	1.8063	1,992.0400	1.9920	10.285	0	0	0
2017/01/19	R209	04/05/2017			Bond Future	9.3217	73.5947	9.3883	73.1325	0.715	0.0000	0.0000	0
2017/01/19	R209	04/05/2017	9.47	Put	Bond Future	1,835.8700	1.8359	2,023.7800	2.0238	10.235	0	0	0
2017/01/19	R209	04/05/2017	9.63	Call	Bond Future	3,516.1300	3.5161	3,209.0500	3.2090	(8.733)	0	0	0
2017/01/19	R209	04/05/2017	8.93	Call	Bond Future	1,189.9800	1.1900	1,035.0800	1.0351	(13.017)	0	0	1,130
2017/01/19	R209	04/05/2017	9.33	Put	Bond Future	2,287.1700	2.2872	2,505.6200	2.5056	9.551	0	0	1,130
2017/01/19	R209	04/05/2017	9.46	Call	Bond Future	2,820.6300	2.8206	2,548.4400	2.5484	(9.650)	0	0	0
2017/01/19	R209	04/05/2017	9.47	Call	Bond Future	2,859.1100	2.8591	2,584.7900	2.5848	(9.595)	0	0	0
2017/01/19	R209	04/05/2017	9.33	Call	Bond Future	2,345.2800	2.3453	2,101.5000	2.1015	(10.394)	0	0	0
2017/01/19	R209	04/05/2017	9.48	Call	Bond Future	2,897.7000	2.8977	2,621.2500	2.6213	(9.540)	0	0	0
2017/01/19	R209	04/05/2017	9.63	Put	Bond Future	1,413.2800	1.4133	1,568.4300	1.5684	10.978	0	0	1,130
2017/01/19	R209	04/05/2017	8.93	Put	Bond Future	3,998.8200	3.9988	4,306.1500	4.3062	7.686	0	0	0
2017/01/19	R209	04/05/2017	9.46	Put	Bond Future	1,865.6900	1.8657	2,055.7300	2.0557	10.186	0	0	0
2017/01/19	R209	03/08/2017			Bond Future	9.3551	75.0489	9.4238	74.5758	0.734	0.0000	0.0000	0
2017/01/19	R209	03/08/2017	9.44	Call	Bond Future	3,522.6400	3.5226	3,259.6800	3.2597	(7.465)	0	0	0
2017/01/19	R209	03/08/2017	9.43	Put	Bond Future	2,971.5200	2.9715	3,183.2000	3.1832	7.124	0	0	0
2017/01/19	R209	03/08/2017	9.45	Put	Bond Future	2,906.1100	2.9061	3,114.6100	3.1146	7.175	0	0	0
2017/01/19	R209	03/08/2017	9.44	Put	Bond Future	2,938.7800	2.9388	3,148.8700	3.1489	7.149	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
2017/01/19	R209	03/08/2017	9.45	Call	Bond Future	3,558.2800	3.5583	3,293.7300	3.2937	(7.435)	0	0	0
2017/01/19	R209	03/08/2017	9.43	Call	Bond Future	3,486.9600	3.4870	3,225.5900	3.2256	(7.496)	0	0	0
2017/01/19	R209	02/11/2017	9.52	Put	Bond Future	3,471.3700	3.4714	3,679.7700	3.6798	6.003	0	0	0
2017/01/19	R209	02/11/2017			Bond Future	9.3833	73.4291	9.4540	72.9459	0.753	0.0000	0.0000	0
2017/01/19	R209	02/11/2017	9.54	Put	Bond Future	3,410.2400	3.4102	3,616.0200	3.6160	6.034	0	0	0
2017/01/19	R209	02/11/2017	9.53	Put	Bond Future	3,440.5600	3.4406	3,647.6500	3.6476	6.019	0	0	0
2017/01/19	R209	02/11/2017	9.54	Call	Bond Future	4,475.0100	4.4750	4,197.6300	4.1976	(6.198)	0	0	0
2017/01/19	R209	02/11/2017	9.52	Call	Bond Future	4,401.5100	4.4015	4,126.7500	4.1268	(6.242)	0	0	0
2017/01/19	R209	02/11/2017	9.53	Call	Bond Future	4,438.0600	4.4381	4,161.9900	4.1620	(6.221)	0	0	0
2017/01/19	R210	02/02/2017	190.85	Put	Bond Future	5,225.7800	5.2258	5,223.9900	5.2240	(0.034)	0	0	0
2017/01/19	R210	02/02/2017			Bond Future	185.6242	185.6242	185.6260	185.6260	0.001	0.0000	0.0000	1,765
2017/01/19	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R210	02/02/2017	190.84	Put	Bond Future	5,215.7800	5.2158	5,213.9900	5.2140	(0.034)	0	0	0
2017/01/19	R210	02/02/2017	190.86	Put	Bond Future	5,235.7800	5.2358	5,233.9900	5.2340	(0.034)	0	0	0
2017/01/19	R210	04/05/2017			Bond Future	186.8762	186.8762	186.8778	186.8778	0.001	0.0000	0.0000	0
2017/01/19	R210	04/05/2017	192.31	Put	Bond Future	5,433.7900	5.4338	5,432.2000	5.4322	(0.029)	0	0	0
2017/01/19	R210	04/05/2017	192.33	Put	Bond Future	5,453.7900	5.4538	5,452.2000	5.4522	(0.029)	0	0	0
2017/01/19	R210	04/05/2017	192.32	Put	Bond Future	5,443.7900	5.4438	5,442.2000	5.4422	(0.029)	0	0	0
2017/01/19	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R210	03/08/2017	196.29	Put	Bond Future	5,710.6800	5.7107	5,713.3000	5.7133	0.046	0	0	0
2017/01/19	R210	03/08/2017			Bond Future	190.5793	190.5793	190.5767	190.5767	(0.001)	0.0000	0.0000	0
2017/01/19	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R210	03/08/2017	196.28	Put	Bond Future	5,700.6800	5.7007	5,703.3000	5.7033	0.046	0	0	0
2017/01/19	R210	03/08/2017	196.30	Put	Bond Future	5,720.6800	5.7207	5,723.3000	5.7233	0.046	0	0	0
2017/01/19	R210	02/11/2017	192.08	Put	Bond Future	33.4500	0.0335	37.2800	0.0373	11.450	0	0	0
2017/01/19	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R210	02/11/2017			Bond Future	192.0465	192.0465	192.0427	192.0427	(0.002)	0.0000	0.0000	0
2017/01/19	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R210	02/11/2017	192.07	Put	Bond Future	23.4500	0.0235	27.2800	0.0273	16.333	0	0	0
2017/01/19	R210	02/11/2017	192.09	Put	Bond Future	43.4500	0.0434	47.2800	0.0473	8.815	0	0	0
2017/01/19	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R212	02/02/2017			Bond Future	145.9025	145.9025	145.9040	145.9040	0.001	0.0000	0.0000	3,380
2017/01/19	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R212	02/02/2017	149.27	Put	Bond Future	3,367.4900	3.3675	3,366.0000	3.3660	(0.044)	0	0	0
2017/01/19	R212	02/02/2017	149.29	Put	Bond Future	3,387.4900	3.3875	3,386.0000	3.3860	(0.044)	0	0	0
2017/01/19	R212	02/02/2017	149.28	Put	Bond Future	3,377.4900	3.3775	3,376.0000	3.3760	(0.044)	0	0	0
2017/01/19	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R212	04/05/2017			Bond Future	148.7096	148.7096	148.7109	148.7109	0.001	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
2017/01/19	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R212	04/05/2017	152.23	Put	Bond Future	3,520.3800	3.5204	3,519.1400	3.5191	(0.035)	0	0	0
2017/01/19	R212	04/05/2017	152.25	Put	Bond Future	3,540.3800	3.5404	3,539.1400	3.5391	(0.035)	0	0	0
2017/01/19	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R212	04/05/2017	152.24	Put	Bond Future	3,530.3800	3.5304	3,529.1400	3.5291	(0.035)	0	0	0
2017/01/19	R212	03/08/2017			Bond Future	149.6064	149.6064	149.6043	149.6043	(0.001)	0.0000	0.0000	0
2017/01/19	R212	03/08/2017	153.34	Put	Bond Future	3,733.6400	3.7336	3,735.7100	3.7357	0.055	0	0	0
2017/01/19	R212	03/08/2017	153.36	Put	Bond Future	3,753.6400	3.7536	3,755.7100	3.7557	0.055	0	0	0
2017/01/19	R212	03/08/2017	153.35	Put	Bond Future	3,743.6400	3.7436	3,745.7100	3.7457	0.055	0	0	0
2017/01/19	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R212	02/11/2017			Bond Future	152.6678	152.6678	152.6648	152.6648	(0.002)	0.0000	0.0000	0
2017/01/19	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/19	R212	02/11/2017	152.42	Call	Bond Future	247.8400	0.2478	244.7700	0.2448	(1.239)	0	0	0
2017/01/19	R212	02/11/2017	152.40	Call	Bond Future	267.8400	0.2678	264.7700	0.2648	(1.146)	0	0	0
2017/01/19	R212	02/11/2017	152.41	Call	Bond Future	257.8400	0.2578	254.7700	0.2548	(1.191)	0	0	0
2017/01/19	R213	02/02/2017	9.40	Call	Bond Future	2,180.9500	2.1809	1,828.3100	1.8283	(16.169)	0	0	0
2017/01/19	R213	02/02/2017	9.42	Call	Bond Future	2,292.7700	2.2928	1,934.2000	1.9342	(15.639)	0	0	0
2017/01/19	R213	02/02/2017			Bond Future	9.1080	86.5585	9.1678	86.1465	0.656	0.0000	0.0000	50,655
2017/01/19	R213	02/02/2017	9.41	Call	Bond Future	2,236.6600	2.2367	1,881.0000	1.8810	(15.901)	0	0	0
2017/01/19	R213	02/02/2017	9.40	Put	Bond Future	194.9900	0.1950	254.3200	0.2543	30.427	0	0	0
2017/01/19	R213	02/02/2017	9.42	Put	Bond Future	173.2100	0.1732	226.6100	0.2266	30.830	0	0	0
2017/01/19	R213	02/02/2017	9.41	Put	Bond Future	183.8600	0.1839	240.1700	0.2402	30.627	0	0	0
2017/01/19	R213	04/05/2017			Bond Future	9.1469	84.6669	9.2086	84.2469	0.674	0.0000	0.0000	0
2017/01/19	R213	04/05/2017	9.35	Put	Bond Future	1,619.1000	1.6191	1,778.7500	1.7788	9.860	0	0	0
2017/01/19	R213	04/05/2017	9.37	Put	Bond Future	1,566.5800	1.5666	1,722.4200	1.7224	9.948	0	0	0
2017/01/19	R213	04/05/2017	9.35	Call	Bond Future	2,991.5700	2.9916	2,731.2000	2.7312	(8.703)	0	0	0
2017/01/19	R213	04/05/2017	9.36	Put	Bond Future	1,592.6700	1.5927	1,750.4100	1.7504	9.904	0	0	0
2017/01/19	R213	04/05/2017	9.36	Call	Bond Future	3,031.9100	3.0319	2,769.6300	2.7696	(8.651)	0	0	0
2017/01/19	R213	04/05/2017	9.37	Call	Bond Future	3,072.5200	3.0725	2,808.3400	2.8083	(8.598)	0	0	0
2017/01/19	R213	03/08/2017	9.33	Put	Bond Future	2,629.4300	2.6294	2,811.5000	2.8115	6.924	0	0	0
2017/01/19	R213	03/08/2017			Bond Future	9.1795	86.3397	9.2434	85.9095	0.696	0.0000	0.0000	0
2017/01/19	R213	03/08/2017	9.35	Put	Bond Future	2,571.4100	2.5714	2,750.5900	2.7506	6.968	0	0	0
2017/01/19	R213	03/08/2017	9.33	Call	Bond Future	3,638.2600	3.6383	3,390.0900	3.3901	(6.821)	0	0	0
2017/01/19	R213	03/08/2017	9.34	Put	Bond Future	2,600.2900	2.6003	2,780.9200	2.7809	6.947	0	0	0
2017/01/19	R213	03/08/2017	9.34	Call	Bond Future	3,675.5500	3.6756	3,425.9400	3.4259	(6.791)	0	0	0
2017/01/19	R213	03/08/2017	9.35	Call	Bond Future	3,713.0400	3.7130	3,461.9800	3.4620	(6.762)	0	0	0
2017/01/19	R213	02/11/2017	9.36	Put	Bond Future	3,288.2900	3.2883	3,477.1600	3.4772	5.744	0	0	0
2017/01/19	R213	02/11/2017			Bond Future	9.2084	84.5488	9.2743	84.1093	0.716	0.0000	0.0000	0
2017/01/19	R213	02/11/2017	9.35	Put	Bond Future	3,317.5900	3.3176	3,507.6800	3.5077	5.730	0	0	0
2017/01/19	R213	02/11/2017	9.36	Call	Bond Future	4,293.8800	4.2939	4,043.2400	4.0432	(5.837)	0	0	0
2017/01/19	R213	02/11/2017	9.34	Call	Bond Future	4,221.0400	4.2210	3,972.8300	3.9728	(5.880)	0	0	0
2017/01/19	R213	02/11/2017	9.35	Call	Bond Future	4,257.3800	4.2574	4,007.9600	4.0080	(5.859)	0	0	0
2017/01/19	R213	02/11/2017	9.34	Put	Bond Future	3,347.1200	3.3471	3,538.4200	3.5384	5.715	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
2017/01/19	R214	02/02/2017			Bond Future	9.3475	75.7850	9.4073	75.3454	0.639	0.0000	0.0000	36,737
2017/01/19	R214	02/02/2017	9.67	Call	Bond Future	2,513.3800	2.5134	2,129.9200	2.1299	(15.257)	0	0	0
2017/01/19	R214	02/02/2017	9.66	Put	Bond Future	203.1700	0.2032	262.2000	0.2622	29.054	0	0	0
2017/01/19	R214	02/02/2017	9.68	Put	Bond Future	181.1800	0.1812	234.4200	0.2344	29.385	0	0	0
2017/01/19	R214	02/02/2017	9.67	Put	Bond Future	191.8900	0.1919	247.9700	0.2480	29.225	0	0	0
2017/01/19	R214	02/02/2017	9.68	Call	Bond Future	2,572.7300	2.5727	2,186.4300	2.1864	(15.015)	0	0	0
2017/01/19	R214	02/02/2017	9.66	Call	Bond Future	2,454.5000	2.4545	2,073.9900	2.0740	(15.503)	0	0	0
2017/01/19	R214	04/05/2017	9.58	Put	Bond Future	1,829.6200	1.8296	2,000.7600	2.0008	9.354	0	0	0
2017/01/19	R214	04/05/2017			Bond Future	9.3850	73.9405	9.4464	73.4924	0.654	0.0000	0.0000	0
2017/01/19	R214	04/05/2017	9.57	Put	Bond Future	1,858.5900	1.8586	2,031.7100	2.0317	9.315	0	0	0
2017/01/19	R214	04/05/2017	9.58	Call	Bond Future	3,238.0500	3.2381	2,961.1100	2.9611	(8.553)	0	0	0
2017/01/19	R214	04/05/2017	9.56	Call	Bond Future	3,154.1100	3.1541	2,881.1500	2.8812	(8.654)	0	0	0
2017/01/19	R214	04/05/2017	9.57	Call	Bond Future	3,195.8800	3.1959	2,920.9200	2.9209	(8.604)	0	0	0
2017/01/19	R214	04/05/2017	9.56	Put	Bond Future	1,888.0800	1.8881	2,063.2000	2.0632	9.275	0	0	0
2017/01/19	R214	03/08/2017	9.51	Call	Bond Future	3,776.2500	3.7763	3,518.4100	3.5184	(6.828)	0	0	0
2017/01/19	R214	03/08/2017			Bond Future	9.4172	75.4014	9.4804	74.9428	0.672	0.0000	0.0000	0
2017/01/19	R214	03/08/2017	9.52	Call	Bond Future	3,814.8100	3.8148	3,555.4500	3.5555	(6.799)	0	0	0
2017/01/19	R214	03/08/2017	9.53	Call	Bond Future	3,853.7600	3.8538	3,592.8800	3.5929	(6.769)	0	0	0
2017/01/19	R214	03/08/2017	9.51	Put	Bond Future	3,104.6600	3.1047	3,305.4400	3.3054	6.467	0	0	0
2017/01/19	R214	03/08/2017	9.53	Put	Bond Future	3,038.7900	3.0388	3,236.5300	3.2365	6.507	0	0	0
2017/01/19	R214	03/08/2017	9.52	Put	Bond Future	3,071.4700	3.0715	3,270.7300	3.2707	6.487	0	0	0
2017/01/19	R214	02/11/2017	9.60	Call	Bond Future	4,743.0600	4.7431	4,472.9000	4.4729	(5.696)	0	0	0
2017/01/19	R214	02/11/2017			Bond Future	9.4462	73.6410	9.5112	73.1726	0.688	0.0000	0.0000	0
2017/01/19	R214	02/11/2017	9.58	Call	Bond Future	4,666.1100	4.6661	4,398.4600	4.3985	(5.736)	0	0	0
2017/01/19	R214	02/11/2017	9.59	Call	Bond Future	4,704.5200	4.7045	4,435.6100	4.4356	(5.716)	0	0	0
2017/01/19	R214	02/11/2017	9.58	Put	Bond Future	3,706.9600	3.7070	3,907.7400	3.9077	5.416	0	0	0
2017/01/19	R214	02/11/2017	9.60	Put	Bond Future	3,642.3000	3.6423	3,840.5700	3.8406	5.444	0	0	0
2017/01/19	R214	02/11/2017	9.59	Put	Bond Future	3,674.5100	3.6745	3,874.0300	3.8740	5.430	0	0	0
2017/01/19	R248	02/02/2017	9.76	Put	Bond Future	226.8200	0.2268	289.0000	0.2890	27.414	0	0	0
2017/01/19	R248	02/02/2017	9.78	Put	Bond Future	202.7900	0.2028	258.8800	0.2589	27.659	0	0	0
2017/01/19	R248	02/02/2017			Bond Future	9.3978	97.3621	9.4575	96.8001	0.636	0.0000	0.0000	61,543
2017/01/19	R248	02/02/2017	9.77	Put	Bond Future	214.5200	0.2145	273.6000	0.2736	27.541	0	0	0
2017/01/19	R248	02/02/2017	9.76	Call	Bond Future	3,544.2200	3.5442	3,044.3800	3.0444	(14.103)	0	0	0
2017/01/19	R248	02/02/2017	9.77	Call	Bond Future	3,620.5400	3.6205	3,117.6000	3.1176	(13.891)	0	0	0
2017/01/19	R248	02/02/2017	9.78	Call	Bond Future	3,697.2700	3.6973	3,191.3400	3.1913	(13.684)	0	0	0
2017/01/19	R248	04/05/2017	9.66	Call	Bond Future	4,438.6700	4.4387	4,078.6400	4.0786	(8.111)	0	0	0
2017/01/19	R248	04/05/2017			Bond Future	9.4366	94.7899	9.4980	94.2169	0.651	0.0000	0.0000	0
2017/01/19	R248	04/05/2017	9.67	Call	Bond Future	4,492.9300	4.4929	4,130.5200	4.1305	(8.066)	0	0	0
2017/01/19	R248	04/05/2017	9.65	Put	Bond Future	2,419.8800	2.4199	2,635.1400	2.6351	8.895	0	0	0
2017/01/19	R248	04/05/2017	9.67	Put	Bond Future	2,347.7500	2.3478	2,558.2500	2.5582	8.966	0	0	0
2017/01/19	R248	04/05/2017	9.65	Call	Bond Future	4,384.7000	4.3847	4,027.0500	4.0270	(8.157)	0	0	0
2017/01/19	R248	04/05/2017	9.66	Put	Bond Future	2,383.5900	2.3836	2,596.4700	2.5965	8.931	0	0	0
2017/01/19	R248	03/08/2017			Bond Future	9.4701	96.6627	9.5334	96.0763	0.669	0.0000	0.0000	0
2017/01/19	R248	03/08/2017	9.57	Call	Bond Future	5,064.3400	5.0643	4,732.8300	4.7328	(6.546)	0	0	0
2017/01/19	R248	03/08/2017	9.56	Put	Bond Future	4,184.9600	4.1850	4,441.6700	4.4417	6.134	0	0	0
2017/01/19	R248	03/08/2017	9.58	Put	Bond Future	4,100.2600	4.1003	4,353.2700	4.3533	6.171	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
2017/01/19	R248	03/08/2017	9.57	Put	Bond Future	4,142.2900	4.1423	4,397.1400	4.3971	6.152	0	0	0
2017/01/19	R248	03/08/2017	9.58	Call	Bond Future	5,113.7300	5.1137	4,780.3800	4.7804	(6.519)	0	0	0
2017/01/19	R248	03/08/2017	9.56	Call	Bond Future	5,015.4300	5.0154	4,685.7800	4.6858	(6.573)	0	0	0
2017/01/19	R248	02/11/2017	9.66	Put	Bond Future	4,808.2900	4.8083	5,060.7300	5.0607	5.250	0	0	0
2017/01/19	R248	02/11/2017			Bond Future	9.5005	94.1942	9.5656	93.5953	0.685	0.0000	0.0000	0
2017/01/19	R248	02/11/2017	9.65	Put	Bond Future	4,850.6700	4.8507	5,104.6500	5.1046	5.236	0	0	0
2017/01/19	R248	02/11/2017	9.64	Call	Bond Future	6,168.4100	6.1684	5,825.0500	5.8250	(5.566)	0	0	0
2017/01/19	R248	02/11/2017	9.65	Call	Bond Future	6,215.9500	6.2160	5,871.0300	5.8710	(5.549)	0	0	0
2017/01/19	R248	02/11/2017	9.66	Call	Bond Future	6,263.6300	6.2636	5,917.1700	5.9172	(5.531)	0	0	0
2017/01/19	R248	02/11/2017	9.64	Put	Bond Future	4,893.3500	4.8933	5,148.8900	5.1489	5.222	0	0	0

Total

817818