



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 13/01/2017 TO 13/01/2017

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
2017/01/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	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
2017/01/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	2025	02/02/2017	130.01	Put	Bond Future	3,380.4000	3.3804	3,379.0100	3.3790	(0.041)	0	0	0
2017/01/13	2025	02/02/2017			Bond Future	126.6296	126.6296	126.6310	126.6310	0.001	0.0000	0.0000	3,231
2017/01/13	2025	02/02/2017	130.00	Put	Bond Future	3,370.4000	3.3704	3,369.0100	3.3690	(0.041)	0	0	0
2017/01/13	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2025	02/02/2017	129.99	Put	Bond Future	3,360.4000	3.3604	3,359.0100	3.3590	(0.041)	0	0	0
2017/01/13	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2025	04/05/2017			Bond Future	129.0702	129.0702	129.0703	129.0703	0.000	0.0000	0.0000	0
2017/01/13	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2025	04/05/2017	132.56	Put	Bond Future	3,489.8300	3.4898	3,489.6500	3.4896	(0.005)	0	0	0
2017/01/13	2025	04/05/2017	132.58	Put	Bond Future	3,509.8300	3.5098	3,509.6500	3.5096	(0.005)	0	0	0
2017/01/13	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2025	04/05/2017	132.57	Put	Bond Future	3,499.8300	3.4998	3,499.6500	3.4996	(0.005)	0	0	0
2017/01/13	2025	03/08/2017			Bond Future	130.2962	130.2962	130.2972	130.2972	0.001	0.0000	0.0000	0
2017/01/13	2025	03/08/2017	133.96	Put	Bond Future	3,663.8000	3.6638	3,662.8100	3.6628	(0.027)	0	0	0
2017/01/13	2025	03/08/2017	133.98	Put	Bond Future	3,683.8000	3.6838	3,682.8100	3.6828	(0.027)	0	0	0
2017/01/13	2025	03/08/2017	133.97	Put	Bond Future	3,673.8000	3.6738	3,672.8100	3.6728	(0.027)	0	0	0
2017/01/13	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2025	02/11/2017			Bond Future	132.9725	132.9725	132.9698	132.9698	(0.002)	0.0000	0.0000	0
2017/01/13	2025	02/11/2017	132.96	Call	Bond Future	12.5500	0.0125	9.8300	0.0098	(21.673)	0	0	0
2017/01/13	2025	02/11/2017	132.97	Call	Bond Future	2.5500	0.0026	0.0000	0.0000	(100.000)	0	0	0
2017/01/13	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2025	02/11/2017	132.98	Put	Bond Future	7.4500	0.0075	10.1700	0.0102	36.510	0	0	0
2017/01/13	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.1700	0.0002	100.000	0	0	0
2017/01/13	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2030	02/02/2017			Bond Future	9.1312	91.6506	9.0652	92.1186	(0.723)	0.0000	0.0000	23,005
2017/01/13	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2030	02/02/2017	9.29	Call	Bond Future	1,112.8900	1.1129	1,580.9700	1.5810	42.060	0	0	0
2017/01/13	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2030	02/02/2017	9.30	Call	Bond Future	1,182.3300	1.1823	1,650.4100	1.6504	39.590	0	0	0
2017/01/13	2030	02/02/2017	9.31	Call	Bond Future	1,251.7000	1.2517	1,719.7800	1.7198	37.396	0	0	0
2017/01/13	2030	04/05/2017	9.33	Call	Bond Future	1,058.0900	1.0581	1,534.2700	1.5343	45.004	0	0	0
2017/01/13	2030	04/05/2017			Bond Future	9.1769	93.4114	9.1088	93.8876	(0.742)	0.0000	0.0000	0
2017/01/13	2030	04/05/2017	9.34	Call	Bond Future	1,126.6200	1.1266	1,602.8000	1.6028	42.266	0	0	0
2017/01/13	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
2017/01/13	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2030	04/05/2017	9.32	Call	Bond Future	989.4900	0.9895	1,465.6700	1.4657	48.124	0	0	0
2017/01/13	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2030	03/08/2017	9.33	Call	Bond Future	768.2600	0.7683	1,254.4800	1.2545	63.288	0	0	0
2017/01/13	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2030	03/08/2017			Bond Future	9.2175	91.2520	9.1470	91.7383	(0.765)	0.0000	0.0000	0
2017/01/13	2030	03/08/2017	9.34	Call	Bond Future	836.1300	0.8361	1,322.3500	1.3224	58.151	0	0	0
2017/01/13	2030	03/08/2017	9.35	Call	Bond Future	903.9200	0.9039	1,390.1400	1.3901	53.790	0	0	0
2017/01/13	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2030	02/11/2017			Bond Future	9.2449	93.1222	9.1725	93.6156	(0.784)	0.0000	0.0000	0
2017/01/13	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2030	02/11/2017	9.34	Call	Bond Future	642.1100	0.6421	1,135.4900	1.1355	76.837	0	0	0
2017/01/13	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2030	02/11/2017	9.35	Call	Bond Future	709.2700	0.7093	1,202.6500	1.2027	69.562	0	0	0
2017/01/13	2030	02/11/2017	9.36	Call	Bond Future	776.3500	0.7764	1,269.7300	1.2697	63.551	0	0	0
2017/01/13	2032	02/02/2017	9.53	Call	Bond Future	2,393.8000	2.3938	2,773.8600	2.7739	15.877	0	0	0
2017/01/13	2032	02/02/2017			Bond Future	9.2617	94.7766	9.1957	95.2790	(0.713)	0.0000	0.0000	19,304
2017/01/13	2032	02/02/2017	9.51	Call	Bond Future	2,282.6100	2.2826	2,654.2100	2.6542	16.280	0	0	0
2017/01/13	2032	02/02/2017	9.52	Call	Bond Future	2,337.9000	2.3379	2,713.7800	2.7138	16.078	0	0	0
2017/01/13	2032	02/02/2017	9.51	Put	Bond Future	428.3600	0.4284	297.5900	0.2976	(30.528)	0	0	0
2017/01/13	2032	02/02/2017	9.53	Put	Bond Future	392.5400	0.3925	270.2300	0.2702	(31.159)	0	0	0
2017/01/13	2032	02/02/2017	9.52	Put	Bond Future	410.1000	0.4101	283.6100	0.2836	(30.844)	0	0	0
2017/01/13	2032	04/05/2017	9.45	Call	Bond Future	3,157.1600	3.1572	3,449.5100	3.4495	9.260	0	0	0
2017/01/13	2032	04/05/2017			Bond Future	9.3067	92.4385	9.2387	92.9496	(0.731)	0.0000	0.0000	0
2017/01/13	2032	04/05/2017	9.46	Call	Bond Future	3,198.6700	3.1987	3,493.3000	3.4933	9.211	0	0	0
2017/01/13	2032	04/05/2017	9.44	Put	Bond Future	2,125.8900	2.1259	1,904.8700	1.9049	(10.397)	0	0	0
2017/01/13	2032	04/05/2017	9.46	Put	Bond Future	2,061.4100	2.0614	1,844.9500	1.8450	(10.501)	0	0	0
2017/01/13	2032	04/05/2017	9.44	Call	Bond Future	3,115.9300	3.1159	3,406.0000	3.4060	9.309	0	0	0
2017/01/13	2032	04/05/2017	9.45	Put	Bond Future	2,093.4700	2.0935	1,874.7300	1.8747	(10.449)	0	0	0
2017/01/13	2032	03/08/2017	9.43	Put	Bond Future	3,237.7100	3.2377	2,998.5600	2.9986	(7.386)	0	0	0
2017/01/13	2032	03/08/2017			Bond Future	9.3453	94.2671	9.2750	94.7889	(0.752)	0.0000	0.0000	0
2017/01/13	2032	03/08/2017	9.45	Put	Bond Future	3,168.5700	3.1686	2,932.8400	2.9328	(7.440)	0	0	0
2017/01/13	2032	03/08/2017	9.44	Put	Bond Future	3,203.0000	3.2030	2,965.5600	2.9656	(7.413)	0	0	0
2017/01/13	2032	03/08/2017	9.44	Call	Bond Future	3,900.1100	3.9001	4,184.4600	4.1845	7.291	0	0	0
2017/01/13	2032	03/08/2017	9.43	Call	Bond Future	3,861.5900	3.8616	4,144.2300	4.1442	7.319	0	0	0
2017/01/13	2032	03/08/2017	9.45	Call	Bond Future	3,938.8200	3.9388	4,224.8800	4.2249	7.263	0	0	0
2017/01/13	2032	02/11/2017			Bond Future	9.3772	92.0384	9.3051	92.5682	(0.769)	0.0000	0.0000	0
2017/01/13	2032	02/11/2017	9.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2032	02/11/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2032	02/11/2017	9.48	Call	Bond Future	747.5300	0.7475	1,277.3100	1.2773	70.871	0	0	0
2017/01/13	2032	02/11/2017	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2032	02/11/2017	9.49	Call	Bond Future	819.8000	0.8198	1,349.5800	1.3496	64.623	0	0	0
2017/01/13	2032	02/11/2017	9.50	Call	Bond Future	892.0000	0.8920	1,421.7800	1.4218	59.392	0	0	0
2017/01/13	2033	02/02/2017			Bond Future	105.8049	105.8049	105.8062	105.8062	0.001	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
2017/01/13	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2033	02/02/2017	109.70	Put	Bond Future	3,895.0700	3.8951	3,893.7700	3.8938	(0.033)	0	0	0
2017/01/13	2033	02/02/2017	109.71	Put	Bond Future	3,905.0700	3.9051	3,903.7700	3.9038	(0.033)	0	0	0
2017/01/13	2033	02/02/2017	109.72	Put	Bond Future	3,915.0700	3.9151	3,913.7700	3.9138	(0.033)	0	0	0
2017/01/13	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2033	04/05/2017			Bond Future	106.8037	106.8037	106.8038	106.8038	0.000	0.0000	0.0000	0
2017/01/13	2033	04/05/2017	110.83	Put	Bond Future	4,026.3000	4.0263	4,026.1600	4.0262	(0.003)	0	0	0
2017/01/13	2033	04/05/2017	110.85	Put	Bond Future	4,046.3000	4.0463	4,046.1600	4.0462	(0.003)	0	0	0
2017/01/13	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2033	04/05/2017	110.84	Put	Bond Future	4,036.3000	4.0363	4,036.1600	4.0362	(0.003)	0	0	0
2017/01/13	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2033	03/08/2017	113.14	Put	Bond Future	4,217.5900	4.2176	4,216.7200	4.2167	(0.021)	0	0	0
2017/01/13	2033	03/08/2017			Bond Future	108.9224	108.9224	108.9233	108.9233	0.001	0.0000	0.0000	0
2017/01/13	2033	03/08/2017	113.13	Put	Bond Future	4,207.5900	4.2076	4,206.7200	4.2067	(0.021)	0	0	0
2017/01/13	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2033	03/08/2017	113.12	Put	Bond Future	4,197.5900	4.1976	4,196.7200	4.1967	(0.021)	0	0	0
2017/01/13	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2033	02/11/2017			Bond Future	110.0767	110.0767	110.0745	110.0745	(0.002)	0.0000	0.0000	0
2017/01/13	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2033	02/11/2017	110.09	Put	Bond Future	13.3500	0.0134	15.4600	0.0155	15.805	0	0	0
2017/01/13	2033	02/11/2017	110.07	Call	Bond Future	6.6500	0.0067	4.5400	0.0045	(31.729)	0	0	0
2017/01/13	2033	02/11/2017	110.08	Put	Bond Future	3.3500	0.0034	5.4600	0.0055	62.985	0	0	0
2017/01/13	2037	02/02/2017	9.68	Put	Bond Future	517.9800	0.5180	357.2300	0.3572	(31.034)	0	0	0
2017/01/13	2037	02/02/2017			Bond Future	9.4414	91.7677	9.3704	92.3620	(0.752)	0.0000	0.0000	47,873
2017/01/13	2037	02/02/2017	9.67	Put	Bond Future	540.1200	0.5401	374.2200	0.3742	(30.715)	0	0	0
2017/01/13	2037	02/02/2017	9.68	Call	Bond Future	2,471.3100	2.4713	2,904.8100	2.9048	17.541	0	0	0
2017/01/13	2037	02/02/2017	9.66	Call	Bond Future	2,355.0000	2.3550	2,778.1300	2.7781	17.967	0	0	0
2017/01/13	2037	02/02/2017	9.67	Call	Bond Future	2,412.8900	2.4129	2,841.2400	2.8412	17.753	0	0	0
2017/01/13	2037	02/02/2017	9.66	Put	Bond Future	562.9100	0.5629	391.7900	0.3918	(30.399)	0	0	0
2017/01/13	2037	04/05/2017			Bond Future	9.4886	93.5308	9.4156	94.1356	(0.769)	0.0000	0.0000	0
2017/01/13	2037	04/05/2017	9.58	Put	Bond Future	2,570.6700	2.5707	2,299.0900	2.2991	(10.565)	0	0	0
2017/01/13	2037	04/05/2017	9.60	Put	Bond Future	2,496.0100	2.4960	2,229.7300	2.2297	(10.668)	0	0	0
2017/01/13	2037	04/05/2017	9.59	Put	Bond Future	2,533.0300	2.5330	2,264.1100	2.2641	(10.617)	0	0	0
2017/01/13	2037	04/05/2017	9.60	Call	Bond Future	3,407.0800	3.4071	3,745.5300	3.7455	9.934	0	0	0
2017/01/13	2037	04/05/2017	9.58	Call	Bond Future	3,319.2200	3.3192	3,652.3700	3.6524	10.037	0	0	0
2017/01/13	2037	04/05/2017	9.59	Call	Bond Future	3,362.9000	3.3629	3,698.7100	3.6987	9.986	0	0	0
2017/01/13	2037	03/08/2017	9.57	Call	Bond Future	4,171.1000	4.1711	4,498.5600	4.4986	7.851	0	0	0
2017/01/13	2037	03/08/2017			Bond Future	9.5315	91.1235	9.4562	91.7407	(0.789)	0.0000	0.0000	0
2017/01/13	2037	03/08/2017	9.58	Call	Bond Future	4,212.3500	4.2124	4,541.7800	4.5418	7.821	0	0	0
2017/01/13	2037	03/08/2017	9.56	Put	Bond Future	3,898.0100	3.8980	3,606.2700	3.6063	(7.484)	0	0	0
2017/01/13	2037	03/08/2017	9.57	Put	Bond Future	3,857.5700	3.8576	3,567.8200	3.5678	(7.511)	0	0	0
2017/01/13	2037	03/08/2017	9.58	Put	Bond Future	3,817.7200	3.8177	3,529.9400	3.5299	(7.538)	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
2017/01/13	2037	03/08/2017	9.56	Call	Bond Future	4,130.3300	4.1303	4,455.8000	4.4558	7.880	0	0	0
2017/01/13	2037	02/11/2017			Bond Future	9.5629	92.9910	9.4858	93.6182	(0.806)	0.0000	0.0000	0
2017/01/13	2037	02/11/2017	9.66	Call	Bond Future	780.6600	0.7807	1,407.8700	1.4079	80.344	0	0	0
2017/01/13	2037	02/11/2017	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2037	02/11/2017	9.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2037	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2037	02/11/2017	9.65	Call	Bond Future	700.7400	0.7007	1,327.9500	1.3279	89.507	0	0	0
2017/01/13	2037	02/11/2017	9.67	Call	Bond Future	860.4600	0.8605	1,487.6700	1.4877	72.892	0	0	0
2017/01/13	2038	02/02/2017	137.07	Put	Bond Future	7,099.1400	7.0991	7,097.6200	7.0976	(0.021)	0	0	0
2017/01/13	2038	02/02/2017			Bond Future	129.9709	129.9709	129.9724	129.9724	0.001	0.0000	0.0000	22,725
2017/01/13	2038	02/02/2017	137.06	Put	Bond Future	7,089.1400	7.0891	7,087.6200	7.0876	(0.021)	0	0	0
2017/01/13	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2038	02/02/2017	137.05	Put	Bond Future	7,079.1400	7.0791	7,077.6200	7.0776	(0.021)	0	0	0
2017/01/13	2038	04/05/2017	139.77	Put	Bond Future	7,294.1500	7.2941	7,293.9300	7.2939	(0.003)	0	0	0
2017/01/13	2038	04/05/2017			Bond Future	132.4758	132.4758	132.4761	132.4761	0.000	0.0000	0.0000	0
2017/01/13	2038	04/05/2017	139.79	Put	Bond Future	7,314.1500	7.3141	7,313.9300	7.3139	(0.003)	0	0	0
2017/01/13	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2038	04/05/2017	139.78	Put	Bond Future	7,304.1500	7.3041	7,303.9300	7.3039	(0.003)	0	0	0
2017/01/13	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2038	03/08/2017			Bond Future	133.6027	133.6027	133.6036	133.6036	0.001	0.0000	0.0000	0
2017/01/13	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2038	03/08/2017	141.16	Put	Bond Future	7,557.3000	7.5573	7,556.4200	7.5564	(0.012)	0	0	0
2017/01/13	2038	03/08/2017	141.18	Put	Bond Future	7,577.3000	7.5773	7,576.4200	7.5764	(0.012)	0	0	0
2017/01/13	2038	03/08/2017	141.17	Put	Bond Future	7,567.3000	7.5673	7,566.4200	7.5664	(0.012)	0	0	0
2017/01/13	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2038	02/11/2017			Bond Future	136.3469	136.3469	136.3442	136.3442	(0.002)	0.0000	0.0000	0
2017/01/13	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2038	02/11/2017	136.80	Put	Bond Future	453.0800	0.4531	455.8300	0.4558	0.607	0	0	0
2017/01/13	2038	02/11/2017	136.82	Put	Bond Future	473.0800	0.4731	475.8300	0.4758	0.581	0	0	0
2017/01/13	2038	02/11/2017	136.81	Put	Bond Future	463.0800	0.4631	465.8300	0.4658	0.594	0	0	0
2017/01/13	2040	02/02/2017	9.58	Call	Bond Future	2,001.8200	2.0018	2,431.6500	2.4316	21.472	0	0	0
2017/01/13	2040	02/02/2017			Bond Future	9.4562	95.9232	9.3802	96.6103	(0.804)	0.0000	0.0000	8,238
2017/01/13	2040	02/02/2017	9.59	Call	Bond Future	2,057.0600	2.0571	2,493.6100	2.4936	21.222	0	0	0
2017/01/13	2040	02/02/2017	9.60	Call	Bond Future	2,113.1500	2.1131	2,556.3400	2.5563	20.973	0	0	0
2017/01/13	2040	02/02/2017	9.58	Put	Bond Future	899.4000	0.8994	642.0800	0.6421	(28.610)	0	0	0
2017/01/13	2040	02/02/2017	9.60	Put	Bond Future	834.6000	0.8346	590.6400	0.5906	(29.231)	0	0	0
2017/01/13	2040	02/02/2017	9.59	Put	Bond Future	866.5100	0.8665	615.9100	0.6159	(28.921)	0	0	0
2017/01/13	2040	04/05/2017			Bond Future	9.5022	97.7661	9.4241	98.4656	(0.822)	0.0000	0.0000	0
2017/01/13	2040	04/05/2017	9.62	Put	Bond Future	2,708.9800	2.7090	2,404.4700	2.4045	(11.241)	0	0	0
2017/01/13	2040	04/05/2017	9.64	Put	Bond Future	2,630.4700	2.6305	2,331.9600	2.3320	(11.348)	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
2017/01/13	2040	04/05/2017	9.62	Call	Bond Future	3,748.2100	3.7482	4,143.1000	4.1431	10.535	0	0	0
2017/01/13	2040	04/05/2017	9.63	Put	Bond Future	2,669.4000	2.6694	2,367.9000	2.3679	(11.295)	0	0	0
2017/01/13	2040	04/05/2017	9.63	Call	Bond Future	3,796.0000	3.7960	4,193.9000	4.1939	10.482	0	0	0
2017/01/13	2040	04/05/2017	9.64	Call	Bond Future	3,844.3100	3.8443	4,245.2000	4.2452	10.428	0	0	0
2017/01/13	2040	03/08/2017			Bond Future	9.5440	95.1920	9.4636	95.9059	(0.843)	0.0000	0.0000	0
2017/01/13	2040	03/08/2017	9.61	Put	Bond Future	4,100.0700	4.1001	3,772.9000	3.7729	(7.980)	0	0	0
2017/01/13	2040	03/08/2017	9.63	Put	Bond Future	4,015.6200	4.0156	3,692.9500	3.6930	(8.035)	0	0	0
2017/01/13	2040	03/08/2017	9.61	Call	Bond Future	4,678.7100	4.6787	5,065.3900	5.0654	8.265	0	0	0
2017/01/13	2040	03/08/2017	9.62	Put	Bond Future	4,057.8200	4.0578	3,732.9000	3.7329	(8.007)	0	0	0
2017/01/13	2040	03/08/2017	9.62	Call	Bond Future	4,723.6800	4.7237	5,112.6100	5.1126	8.234	0	0	0
2017/01/13	2040	03/08/2017	9.63	Call	Bond Future	4,768.5800	4.7686	5,159.7600	5.1598	8.203	0	0	0
2017/01/13	2040	02/11/2017			Bond Future	9.5747	97.1430	9.4923	97.8687	(0.861)	0.0000	0.0000	0
2017/01/13	2040	02/11/2017	9.66	Call	Bond Future	741.5200	0.7415	1,467.2100	1.4672	97.865	0	0	0
2017/01/13	2040	02/11/2017	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2040	02/11/2017	9.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2040	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2040	02/11/2017	9.67	Call	Bond Future	827.8600	0.8279	1,553.5500	1.5535	87.659	0	0	0
2017/01/13	2040	02/11/2017	9.65	Call	Bond Future	655.0500	0.6550	1,380.7400	1.3807	110.784	0	0	0
2017/01/13	2044	02/02/2017			Bond Future	9.4607	93.2734	9.3848	93.9713	(0.803)	0.0000	0.0000	20,374
2017/01/13	2044	02/02/2017	9.77	Call	Bond Future	3,186.7400	3.1867	3,735.2200	3.7352	17.211	0	0	0
2017/01/13	2044	02/02/2017	9.76	Put	Bond Future	453.7400	0.4537	299.1600	0.2992	(34.068)	0	0	0
2017/01/13	2044	02/02/2017	9.78	Put	Bond Future	416.3900	0.4164	271.9400	0.2719	(34.691)	0	0	0
2017/01/13	2044	02/02/2017	9.77	Put	Bond Future	434.7100	0.4347	285.2500	0.2852	(34.382)	0	0	0
2017/01/13	2044	02/02/2017	9.78	Call	Bond Future	3,255.0800	3.2551	3,808.5700	3.8086	17.004	0	0	0
2017/01/13	2044	02/02/2017	9.76	Call	Bond Future	3,118.9700	3.1190	3,662.3300	3.6623	17.421	0	0	0
2017/01/13	2044	04/05/2017			Bond Future	9.5049	95.0654	9.4268	95.7758	(0.821)	0.0000	0.0000	0
2017/01/13	2044	04/05/2017	9.67	Call	Bond Future	4,049.4600	4.0495	4,465.2300	4.4652	10.267	0	0	0
2017/01/13	2044	04/05/2017	9.66	Put	Bond Future	2,613.9200	2.6139	2,316.2600	2.3163	(11.387)	0	0	0
2017/01/13	2044	04/05/2017	9.68	Put	Bond Future	2,537.3100	2.5373	2,245.6500	2.2456	(11.495)	0	0	0
2017/01/13	2044	04/05/2017	9.67	Put	Bond Future	2,575.5000	2.5755	2,280.8500	2.2809	(11.440)	0	0	0
2017/01/13	2044	04/05/2017	9.68	Call	Bond Future	4,099.2500	4.0993	4,518.0100	4.5180	10.216	0	0	0
2017/01/13	2044	04/05/2017	9.66	Call	Bond Future	3,999.7700	3.9998	4,412.5300	4.4125	10.320	0	0	0
2017/01/13	2044	03/08/2017			Bond Future	9.5449	92.5631	9.4646	93.2882	(0.841)	0.0000	0.0000	0
2017/01/13	2044	03/08/2017	9.62	Put	Bond Future	4,139.8700	4.1399	3,810.3500	3.8104	(7.960)	0	0	0
2017/01/13	2044	03/08/2017	9.64	Put	Bond Future	4,054.3600	4.0544	3,729.3900	3.7294	(8.015)	0	0	0
2017/01/13	2044	03/08/2017	9.63	Put	Bond Future	4,096.8100	4.0968	3,769.5700	3.7696	(7.988)	0	0	0
2017/01/13	2044	03/08/2017	9.64	Call	Bond Future	4,900.6500	4.9006	5,300.7300	5.3007	8.164	0	0	0
2017/01/13	2044	03/08/2017	9.62	Call	Bond Future	4,809.2600	4.8093	5,204.7900	5.2048	8.224	0	0	0
2017/01/13	2044	03/08/2017	9.63	Call	Bond Future	4,854.7200	4.8547	5,252.5300	5.2525	8.194	0	0	0
2017/01/13	2044	02/11/2017	9.68	Call	Bond Future	934.5600	0.9346	1,671.7600	1.6718	78.882	0	0	0
2017/01/13	2044	02/11/2017			Bond Future	9.5742	94.4602	9.4921	95.1974	(0.858)	0.0000	0.0000	0
2017/01/13	2044	02/11/2017	9.66	Call	Bond Future	759.0800	0.7591	1,496.2800	1.4963	97.118	0	0	0
2017/01/13	2044	02/11/2017	9.67	Call	Bond Future	846.8900	0.8469	1,584.0900	1.5841	87.048	0	0	0
2017/01/13	2044	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2044	02/11/2017	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2044	02/11/2017	9.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/13	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2046	02/02/2017	137.14	Put	Bond Future	6,060.7200	6.0607	5,510.7000	5.5107	(9.075)	0	0	0
2017/01/13	2046	02/02/2017			Bond Future	131.0793	131.0793	131.6293	131.6293	0.420	0.0000	0.0000	19,398
2017/01/13	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2046	02/02/2017	137.13	Put	Bond Future	6,050.7200	6.0507	5,500.7000	5.5007	(9.090)	0	0	0
2017/01/13	2046	02/02/2017	137.15	Put	Bond Future	6,070.7200	6.0707	5,520.7000	5.5207	(9.060)	0	0	0
2017/01/13	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2046	04/05/2017			Bond Future	132.0754	132.0754	132.6348	132.6348	0.424	0.0000	0.0000	0
2017/01/13	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2046	04/05/2017	138.32	Put	Bond Future	6,244.6400	6.2446	5,685.1900	5.6852	(8.959)	0	0	0
2017/01/13	2046	04/05/2017	138.34	Put	Bond Future	6,264.6400	6.2646	5,705.1900	5.7052	(8.930)	0	0	0
2017/01/13	2046	04/05/2017	138.33	Put	Bond Future	6,254.6400	6.2546	5,695.1900	5.6952	(8.945)	0	0	0
2017/01/13	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2046	03/08/2017	141.17	Put	Bond Future	6,474.2400	6.4742	5,902.9600	5.9030	(8.824)	0	0	0
2017/01/13	2046	03/08/2017			Bond Future	134.6958	134.6958	135.2670	135.2670	0.424	0.0000	0.0000	0
2017/01/13	2046	03/08/2017	141.19	Put	Bond Future	6,494.2400	6.4942	5,922.9600	5.9230	(8.797)	0	0	0
2017/01/13	2046	03/08/2017	141.18	Put	Bond Future	6,484.2400	6.4842	5,912.9600	5.9130	(8.810)	0	0	0
2017/01/13	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	136.8400	0.1368	100.000	0	0	0
2017/01/13	2046	02/11/2017			Bond Future	135.8675	135.8675	136.4468	136.4468	0.426	0.0000	0.0000	0
2017/01/13	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	146.8400	0.1468	100.000	0	0	0
2017/01/13	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	126.8400	0.1268	100.000	0	0	0
2017/01/13	2046	02/11/2017	136.30	Put	Bond Future	432.5000	0.4325	0.0000	0.0000	(100.000)	0	0	0
2017/01/13	2046	02/11/2017	136.32	Put	Bond Future	452.5000	0.4525	0.0000	0.0000	(100.000)	0	0	0
2017/01/13	2046	02/11/2017	136.31	Put	Bond Future	442.5000	0.4425	0.0000	0.0000	(100.000)	0	0	0
2017/01/13	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2050	02/02/2017	144.97	Put	Bond Future	7,007.9000	7.0079	7,006.3000	7.0063	(0.023)	0	0	0
2017/01/13	2050	02/02/2017			Bond Future	137.9621	137.9621	137.9637	137.9637	0.001	0.0000	0.0000	25,020
2017/01/13	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2050	02/02/2017	144.96	Put	Bond Future	6,997.9000	6.9979	6,996.3000	6.9963	(0.023)	0	0	0
2017/01/13	2050	02/02/2017	144.98	Put	Bond Future	7,017.9000	7.0179	7,016.3000	7.0163	(0.023)	0	0	0
2017/01/13	2050	04/05/2017			Bond Future	140.6210	140.6210	140.6213	140.6213	0.000	0.0000	0.0000	0
2017/01/13	2050	04/05/2017	147.83	Put	Bond Future	7,209.0200	7.2090	7,208.7000	7.2087	(0.004)	0	0	0
2017/01/13	2050	04/05/2017	147.85	Put	Bond Future	7,229.0200	7.2290	7,228.7000	7.2287	(0.004)	0	0	0
2017/01/13	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2050	04/05/2017	147.84	Put	Bond Future	7,219.0200	7.2190	7,218.7000	7.2187	(0.004)	0	0	0
2017/01/13	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2050	03/08/2017			Bond Future	141.7468	141.7468	141.7481	141.7481	0.001	0.0000	0.0000	0
2017/01/13	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2050	03/08/2017	149.22	Put	Bond Future	7,473.2100	7.4732	7,471.9100	7.4719	(0.017)	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
2017/01/13	2050	03/08/2017	149.24	Put	Bond Future	7,493.2100	7.4932	7,491.9100	7.4919	(0.017)	0	0	0
2017/01/13	2050	03/08/2017	149.23	Put	Bond Future	7,483.2100	7.4832	7,481.9100	7.4819	(0.017)	0	0	0
2017/01/13	2050	02/11/2017	144.66	Put	Bond Future	1.8500	0.0019	4.5600	0.0046	146.486	0	0	0
2017/01/13	2050	02/11/2017	144.67	Put	Bond Future	11.8500	0.0119	14.5600	0.0146	22.869	0	0	0
2017/01/13	2050	02/11/2017			Bond Future	144.6582	144.6582	144.6554	144.6554	(0.002)	0.0000	0.0000	0
2017/01/13	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2050	02/11/2017	144.65	Call	Bond Future	8.1500	0.0082	5.4400	0.0054	(33.252)	0	0	0
2017/01/13	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	AL37	02/02/2017			Index Future	516.1640	516.1640	517.2770	517.2770	0.216	0.0000	0.0000	7
2017/01/13	AL37	04/05/2017			Index Future	526.0800	526.0800	527.2090	527.2090	0.215	0.0000	0.0000	0
2017/01/13	AL37	03/08/2017			Index Future	536.4850	536.4850	537.6400	537.6400	0.215	0.0000	0.0000	0
2017/01/13	AL37	02/11/2017			Index Future	547.4720	547.4720	548.6350	548.6350	0.212	0.0000	0.0000	0
2017/01/13	AL7T	02/02/2017			Index Future	600.0240	600.0240	602.3090	602.3090	0.381	0.0000	0.0000	2
2017/01/13	AL7T	04/05/2017			Index Future	611.5510	611.5510	613.8740	613.8740	0.380	0.0000	0.0000	0
2017/01/13	AL7T	03/08/2017			Index Future	623.6460	623.6460	626.0190	626.0190	0.381	0.0000	0.0000	0
2017/01/13	AL7T	02/11/2017			Index Future	636.4190	636.4190	638.8220	638.8220	0.378	0.0000	0.0000	0
2017/01/13	ALBI	02/02/2017			Index Future	545.1470	545.1470	547.8230	547.8230	0.491	0.0000	0.0000	754
2017/01/13	ALBI	04/05/2017			Index Future	555.6200	555.6200	558.3420	558.3420	0.490	0.0000	0.0000	0
2017/01/13	ALBI	03/08/2017			Index Future	566.6090	566.6090	569.3880	569.3880	0.490	0.0000	0.0000	0
2017/01/13	ALBI	02/11/2017			Index Future	578.2140	578.2140	581.0330	581.0330	0.488	0.0000	0.0000	0
2017/01/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	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
2017/01/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	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
2017/01/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/13	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	EL28	02/02/2017			Bond Future	127.8510	127.8510	127.8549	127.8549	0.003	0.0000	0.0000	0
2017/01/13	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	EL28	02/02/2017	135.10	Put	Bond Future	7,248.9500	7.2489	7,245.1400	7.2451	(0.053)	0	0	0
2017/01/13	EL28	02/02/2017	135.12	Put	Bond Future	7,268.9500	7.2689	7,265.1400	7.2651	(0.052)	0	0	0
2017/01/13	EL28	02/02/2017	135.11	Put	Bond Future	7,258.9500	7.2589	7,255.1400	7.2551	(0.052)	0	0	0
2017/01/13	EL28	04/05/2017			Bond Future	128.6309	128.6309	128.6334	128.6334	0.002	0.0000	0.0000	0
2017/01/13	EL28	04/05/2017	137.90	Put	Bond Future	9,269.1400	9.2691	9,266.5800	9.2666	(0.028)	0	0	0
2017/01/13	EL28	04/05/2017	137.92	Put	Bond Future	9,289.1400	9.2891	9,286.5800	9.2866	(0.028)	0	0	0
2017/01/13	EL28	04/05/2017	137.91	Put	Bond Future	9,279.1400	9.2791	9,276.5800	9.2766	(0.028)	0	0	0
2017/01/13	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	EL28	03/08/2017			Bond Future	131.1827	131.1827	131.1862	131.1862	0.003	0.0000	0.0000	0
2017/01/13	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	EL28	03/08/2017	135.16	Put	Bond Future	3,977.3100	3.9773	3,973.8000	3.9738	(0.088)	0	0	0
2017/01/13	EL28	03/08/2017	135.18	Put	Bond Future	3,997.3100	3.9973	3,993.8000	3.9938	(0.088)	0	0	0
2017/01/13	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	EL28	03/08/2017	135.17	Put	Bond Future	3,987.3100	3.9873	3,983.8000	3.9838	(0.088)	0	0	0
2017/01/13	EL28	02/11/2017			Bond Future	133.8771	133.8771	133.8769	133.8769	0.000	0.0000	0.0000	0
2017/01/13	EL28	02/11/2017	133.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	EL28	02/11/2017	133.89	Put	Bond Future	12.8900	0.0129	13.0900	0.0131	1.552	0	0	0
2017/01/13	EL28	02/11/2017	133.88	Put	Bond Future	2.8900	0.0029	3.0900	0.0031	6.920	0	0	0
2017/01/13	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	EL28	02/11/2017	133.87	Call	Bond Future	7.1100	0.0071	6.9100	0.0069	(2.813)	0	0	0
2017/01/13	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	ES33	02/02/2017			Bond Future	10.3594	80.5488	10.2880	81.0150	(0.690)	0.0000	0.0000	8,849
2017/01/13	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	ES33	02/02/2017	10.59	Call	Bond Future	1,476.5800	1.4766	1,942.8600	1.9429	31.578	0	0	0
2017/01/13	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	ES33	02/02/2017	10.60	Call	Bond Future	1,539.6700	1.5397	2,005.9500	2.0059	30.284	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
2017/01/13	ES33	02/02/2017	10.61	Call	Bond Future	1,602.6800	1.6027	2,068.9600	2.0690	29.094	0	0	0
2017/01/13	ES33	04/05/2017			Bond Future	10.4354	78.3028	10.3618	78.7773	(0.706)	0.0000	0.0000	0
2017/01/13	ES33	04/05/2017	10.55	Call	Bond Future	729.3800	0.7294	1,203.8700	1.2039	65.054	0	0	0
2017/01/13	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	ES33	04/05/2017	10.56	Call	Bond Future	792.5600	0.7926	1,267.0500	1.2670	59.868	0	0	0
2017/01/13	ES33	04/05/2017	10.54	Call	Bond Future	666.1300	0.6661	1,140.6200	1.1406	71.231	0	0	0
2017/01/13	ES33	03/08/2017			Bond Future	10.5055	79.8517	10.4294	80.3361	(0.725)	0.0000	0.0000	0
2017/01/13	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	ES33	03/08/2017	10.55	Call	Bond Future	280.8100	0.2808	765.2000	0.7652	172.497	0	0	0
2017/01/13	ES33	03/08/2017	10.53	Call	Bond Future	154.7100	0.1547	639.1000	0.6391	313.095	0	0	0
2017/01/13	ES33	03/08/2017	10.54	Call	Bond Future	217.8000	0.2178	702.1900	0.7022	222.401	0	0	0
2017/01/13	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	ES33	02/11/2017			Bond Future	10.5723	77.6933	10.4940	78.1853	(0.740)	0.0000	0.0000	0
2017/01/13	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	ES33	02/11/2017	10.66	Call	Bond Future	545.8100	0.5458	1,037.8000	1.0378	90.139	0	0	0
2017/01/13	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	ES33	02/11/2017	10.67	Call	Bond Future	607.6700	0.6077	1,099.6600	1.0997	80.963	0	0	0
2017/01/13	ES33	02/11/2017	10.68	Call	Bond Future	669.4500	0.6694	1,161.4400	1.1614	73.492	0	0	0
2017/01/13	ES42	02/02/2017			Bond Future	10.4832	84.9467	10.4118	85.4845	(0.681)	0.0000	0.0000	8,777
2017/01/13	ES42	04/05/2017			Bond Future	10.5585	82.3161	10.4849	82.8633	(0.697)	0.0000	0.0000	0
2017/01/13	ES42	03/08/2017			Bond Future	10.6271	83.9446	10.5512	84.5033	(0.715)	0.0000	0.0000	0
2017/01/13	ES42	02/11/2017			Bond Future	10.6915	81.4022	10.6134	81.9698	(0.730)	0.0000	0.0000	0
2017/01/13	GOVI	02/02/2017	533.34	Call	GOVI	97,260.0000	9.7260	123,690.0000	12.3690	27.175	0	0	0
2017/01/13	GOVI	02/02/2017			GOVI	543.0660	543.0660	545.7090	545.7090	0.487	0.0000	0.0000	486
2017/01/13	GOVI	02/02/2017	533.32	Call	GOVI	97,460.0000	9.7460	123,890.0000	12.3890	27.119	0	0	0
2017/01/13	GOVI	02/02/2017	533.33	Call	GOVI	97,360.0000	9.7360	123,790.0000	12.3790	27.147	0	0	0
2017/01/13	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	GOVI	04/05/2017			GOVI	553.4990	553.4990	556.1880	556.1880	0.486	0.0000	0.0000	0
2017/01/13	GOVI	04/05/2017	262.19	Call	GOVI	2,913,090.0000	291.3090	2,939,980.0000	293.9980	0.923	0	0	0
2017/01/13	GOVI	04/05/2017	262.20	Call	GOVI	2,912,990.0000	291.2990	2,939,880.0000	293.9880	0.923	0	0	0
2017/01/13	GOVI	04/05/2017	262.18	Call	GOVI	2,913,190.0000	291.3190	2,940,080.0000	294.0080	0.923	0	0	0
2017/01/13	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	GOVI	03/08/2017			GOVI	564.4460	564.4460	567.1920	567.1920	0.486	0.0000	0.0000	0
2017/01/13	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	GOVI	03/08/2017	561.09	Call	GOVI	33,560.0000	3.3560	61,020.0000	6.1020	81.824	0	0	0
2017/01/13	GOVI	03/08/2017	561.10	Call	GOVI	33,460.0000	3.3460	60,920.0000	6.0920	82.068	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
2017/01/13	GOVI	03/08/2017	561.11	Call	GOVI	33,360.0000	3.3360	60,820.0000	6.0820	82.314	0	0	0
2017/01/13	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	GOVI	02/11/2017			GOVI	576.0060	576.0060	578.7920	578.7920	0.484	0.0000	0.0000	0
2017/01/13	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	GOVI	02/11/2017	572.44	Call	GOVI	35,660.0000	3.5660	63,520.0000	6.3520	78.127	0	0	0
2017/01/13	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	GOVI	02/11/2017	572.45	Call	GOVI	35,560.0000	3.5560	63,420.0000	6.3420	78.346	0	0	0
2017/01/13	GOVI	02/11/2017	572.46	Call	GOVI	35,460.0000	3.5460	63,320.0000	6.3320	78.567	0	0	0
2017/01/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/13	IGOV	02/02/2017			Index Future	246.3000	246.3000	246.3810	246.3810	0.033	0.0000	0.0000	1,031
2017/01/13	IGOV	04/05/2017			Index Future	251.0470	251.0470	251.1270	251.1270	0.032	0.0000	0.0000	0
2017/01/13	IGOV	03/08/2017			Index Future	256.0270	256.0270	256.1100	256.1100	0.032	0.0000	0.0000	0
2017/01/13	IGOV	02/11/2017			Index Future	261.2850	261.2850	261.3630	261.3630	0.030	0.0000	0.0000	0
2017/01/13	ILBI	02/02/2017			Index Future	664.2740	664.2740	664.3980	664.3980	0.019	0.0000	0.0000	157
2017/01/13	ILBI	04/05/2017			Index Future	677.1350	677.1350	677.2600	677.2600	0.018	0.0000	0.0000	0
2017/01/13	ILBI	03/08/2017			Index Future	690.4660	690.4660	690.5940	690.5940	0.019	0.0000	0.0000	0
2017/01/13	ILBI	02/11/2017			Index Future	704.0210	704.0210	704.1520	704.1520	0.019	0.0000	0.0000	0
2017/01/13	IS01	16/03/2017			Interest Rate Swap	100.0028	100.0028	100.0028	100.0028	0.000	0.0000	0.0000	0
2017/01/13	IS01	15/06/2017			Interest Rate Swap	99.6133	99.6133	99.6118	99.6118	(0.002)	0.0000	0.0000	0
2017/01/13	IS01	21/09/2017			Interest Rate Swap	99.6359	99.6359	99.6327	99.6327	(0.003)	0.0000	0.0000	0
2017/01/13	IS01	21/12/2017			Interest Rate Swap	99.8810	99.8810	99.8768	99.8768	(0.004)	0.0000	0.0000	0
2017/01/13	IS01	15/03/2018			Interest Rate Swap	99.9025	99.9025	99.8984	99.8984	(0.004)	0.0000	0.0000	0
2017/01/13	IS02	18/12/2017			Interest Rate Swap	99.9101	99.9101	99.9059	99.9059	(0.004)	0.0000	0.0000	0
2017/01/13	IS02	16/03/2018			Interest Rate Swap	99.1869	99.1869	99.1827	99.1827	(0.004)	0.0000	0.0000	0
2017/01/13	IS02	15/06/2018			Interest Rate Swap	98.8358	98.8358	98.8303	98.8303	(0.006)	0.0000	0.0000	0
2017/01/13	IS02	21/09/2018			Interest Rate Swap	98.8767	98.8767	98.8687	98.8687	(0.008)	0.0000	0.0000	0
2017/01/13	IS02	21/12/2018			Interest Rate Swap	99.3600	99.3600	99.3600	99.3600	0.000	0.0000	0.0000	0
2017/01/13	IS02	15/03/2019			Interest Rate Swap	99.8478	99.8478	99.8638	99.8638	0.016	0.0000	0.0000	0
2017/01/13	IS05	17/12/2020			Interest Rate Swap	97.5361	97.5361	97.5004	97.5004	(0.037)	0.0000	0.0000	0
2017/01/13	IS05	16/03/2021			Interest Rate Swap	96.8394	96.8394	96.8036	96.8036	(0.037)	0.0000	0.0000	0
2017/01/13	IS05	15/06/2021			Interest Rate Swap	96.1053	96.1053	96.0729	96.0729	(0.034)	0.0000	0.0000	0
2017/01/13	IS05	21/09/2021			Interest Rate Swap	96.3427	96.3427	96.3145	96.3145	(0.029)	0.0000	0.0000	0
2017/01/13	IS05	21/12/2021			Interest Rate Swap	98.5727	98.5727	98.5439	98.5439	(0.029)	0.0000	0.0000	50
2017/01/13	IS05	15/03/2022			Interest Rate Swap	98.7647	98.7647	98.7286	98.7286	(0.037)	0.0000	0.0000	0
2017/01/13	IS10	17/12/2025			Interest Rate Swap	97.3245	97.3245	97.1481	97.1481	(0.181)	0.0000	0.0000	0
2017/01/13	IS10	16/03/2026			Interest Rate Swap	94.3986	94.3986	94.2118	94.2118	(0.198)	0.0000	0.0000	0
2017/01/13	IS10	15/06/2026			Interest Rate Swap	93.1813	93.1813	92.9815	92.9815	(0.214)	0.0000	0.0000	0
2017/01/13	IS10	21/09/2026			Interest Rate Swap	95.3127	95.3127	95.1009	95.1009	(0.222)	0.0000	0.0000	0
2017/01/13	IS10	21/12/2026			Interest Rate Swap	99.0286	99.0286	98.8085	98.8085	(0.222)	0.0000	0.0000	0
2017/01/13	IS10	15/03/2027			Interest Rate Swap	97.6320	97.6320	97.4011	97.4011	(0.236)	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
2017/01/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/01/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/13	JBAF	18/01/2017			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2017/01/13	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/01/13	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	1,000
2017/01/13	JBAF	19/04/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/13	JBAF	17/05/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/13	JBAF	21/06/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/01/13	JBAF	20/09/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/01/13	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/01/13	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/01/13	JBAF	20/06/2018			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2017/01/13	JBAF	19/09/2018			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2017/01/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/13	JBAF	19/12/2018			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2017/01/13	R023	02/02/2017	8.85	Call	Bond Future	2,080.1300	2.0801	2,377.4100	2.3774	14.291	0	0	0
2017/01/13	R023	02/02/2017			Bond Future	8.4058	100.3532	8.3344	100.6809	(0.849)	0.0000	0.0000	18,877
2017/01/13	R023	02/02/2017	8.86	Call	Bond Future	2,120.6900	2.1207	2,419.5000	2.4195	14.090	0	0	0
2017/01/13	R023	02/02/2017	8.84	Put	Bond Future	74.1600	0.0742	42.1200	0.0421	(43.204)	0	0	0
2017/01/13	R023	02/02/2017	8.86	Put	Bond Future	65.7600	0.0658	36.8500	0.0369	(43.963)	0	0	0
2017/01/13	R023	02/02/2017	8.84	Call	Bond Future	2,039.7600	2.0398	2,335.4400	2.3354	14.496	0	0	0
2017/01/13	R023	02/02/2017	8.85	Put	Bond Future	69.8500	0.0699	39.4100	0.0394	(43.579)	0	0	0
2017/01/13	R023	04/05/2017	8.61	Call	Bond Future	1,805.0900	1.8051	2,002.8700	2.0029	10.957	0	0	0
2017/01/13	R023	04/05/2017			Bond Future	8.4374	98.3490	8.3624	98.6820	(0.888)	0.0000	0.0000	0
2017/01/13	R023	04/05/2017	8.59	Call	Bond Future	1,753.7400	1.7537	1,948.2600	1.9483	11.092	0	0	0
2017/01/13	R023	04/05/2017	8.60	Call	Bond Future	1,779.3100	1.7793	1,975.4700	1.9755	11.024	0	0	0
2017/01/13	R023	04/05/2017	8.59	Put	Bond Future	1,079.8600	1.0799	941.3300	0.9413	(12.829)	0	0	0
2017/01/13	R023	04/05/2017	8.61	Put	Bond Future	1,043.3300	1.0433	908.0600	0.9081	(12.965)	0	0	0
2017/01/13	R023	04/05/2017	8.60	Put	Bond Future	1,061.4800	1.0615	924.5900	0.9246	(12.896)	0	0	0
2017/01/13	R023	03/08/2017	8.60	Put	Bond Future	1,556.9100	1.5569	1,408.1200	1.4081	(9.557)	0	0	0
2017/01/13	R023	03/08/2017			Bond Future	8.4573	100.2943	8.3780	100.6346	(0.937)	0.0000	0.0000	0
2017/01/13	R023	03/08/2017	8.59	Put	Bond Future	1,575.8200	1.5758	1,425.8000	1.4258	(9.520)	0	0	0
2017/01/13	R023	03/08/2017	8.60	Call	Bond Future	2,165.8900	2.1659	2,357.3900	2.3574	8.842	0	0	0
2017/01/13	R023	03/08/2017	8.58	Call	Bond Future	2,118.5300	2.1185	2,307.5700	2.3076	8.923	0	0	0
2017/01/13	R023	03/08/2017	8.59	Call	Bond Future	2,142.2900	2.1423	2,332.5600	2.3326	8.882	0	0	0
2017/01/13	R023	03/08/2017	8.58	Put	Bond Future	1,594.6000	1.5946	1,443.3500	1.4434	(9.485)	0	0	0
2017/01/13	R023	02/11/2017	8.56	Call	Bond Future	378.6900	0.3787	723.1000	0.7231	90.948	0	0	0
2017/01/13	R023	02/11/2017			Bond Future	8.4681	98.4152	8.3849	98.7596	(0.982)	0.0000	0.0000	0
2017/01/13	R023	02/11/2017	8.57	Call	Bond Future	419.7900	0.4198	764.2000	0.7642	82.043	0	0	0
2017/01/13	R023	02/11/2017	8.58	Call	Bond Future	460.8800	0.4609	805.2900	0.8053	74.729	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
2017/01/13	R023	02/11/2017	8.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R023	02/11/2017	8.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R023	02/11/2017	8.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R035	02/02/2017			Bond Future	9.3823	99.5373	9.3062	100.1750	(0.811)	0.0000	0.0000	7,756
2017/01/13	R035	02/02/2017	9.51	Call	Bond Future	1,055.2200	1.0552	1,692.8900	1.6929	60.430	0	0	0
2017/01/13	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R035	02/02/2017	9.52	Call	Bond Future	1,137.1300	1.1371	1,774.8000	1.7748	56.077	0	0	0
2017/01/13	R035	02/02/2017	9.50	Call	Bond Future	973.2100	0.9732	1,610.8800	1.6109	65.522	0	0	0
2017/01/13	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R035	04/05/2017			Bond Future	9.4267	96.9466	9.3484	97.5956	(0.831)	0.0000	0.0000	0
2017/01/13	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R035	04/05/2017	9.55	Call	Bond Future	1,008.9300	1.0089	1,657.8800	1.6579	64.321	0	0	0
2017/01/13	R035	04/05/2017	9.53	Call	Bond Future	846.4400	0.8464	1,495.3900	1.4954	76.668	0	0	0
2017/01/13	R035	04/05/2017	9.54	Call	Bond Future	927.7400	0.9277	1,576.6900	1.5767	69.950	0	0	0
2017/01/13	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R035	03/08/2017			Bond Future	9.4653	98.8643	9.3845	99.5267	(0.853)	0.0000	0.0000	0
2017/01/13	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R035	03/08/2017	9.50	Call	Bond Future	282.8000	0.2828	945.2100	0.9452	234.233	0	0	0
2017/01/13	R035	03/08/2017	9.51	Call	Bond Future	363.9900	0.3640	1,026.4000	1.0264	181.986	0	0	0
2017/01/13	R035	03/08/2017	9.52	Call	Bond Future	445.0700	0.4451	1,107.4800	1.1075	148.833	0	0	0
2017/01/13	R035	02/11/2017			Bond Future	9.4998	96.3849	9.4170	97.0580	(0.872)	0.0000	0.0000	0
2017/01/13	R035	02/11/2017	9.60	Call	Bond Future	804.5900	0.8046	1,477.7300	1.4777	83.662	0	0	0
2017/01/13	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R035	02/11/2017	9.61	Call	Bond Future	884.3300	0.8843	1,557.4700	1.5575	76.119	0	0	0
2017/01/13	R035	02/11/2017	9.59	Call	Bond Future	724.7500	0.7247	1,397.8900	1.3979	92.879	0	0	0
2017/01/13	R186	02/02/2017	8.00	Put	Bond Future	5,096.9100	5.0969	4,672.5100	4.6725	(8.327)	0	0	0
2017/01/13	R186	02/02/2017	9.40	Call	Bond Future	4,811.6300	4.8116	5,231.0000	5.2310	8.716	0	0	0
2017/01/13	R186	02/02/2017	8.81	Put	Bond Future	634.6200	0.6346	467.7600	0.4678	(26.293)	0	0	0
2017/01/13	R186	02/02/2017	9.10	Put	Bond Future	157.0000	0.1570	100.0300	0.1000	(36.287)	0	0	2,546
2017/01/13	R186	02/02/2017			Bond Future	8.7001	113.1234	8.6391	113.5542	(0.701)	0.0000	0.0000	116,613
2017/01/13	R186	02/02/2017	9.50	Call	Bond Future	5,460.3000	5.4603	5,885.1200	5.8851	7.780	0	0	0
2017/01/13	R186	02/02/2017	8.43	Put	Bond Future	2,221.3500	2.2213	1,876.7100	1.8767	(15.515)	0	0	0
2017/01/13	R186	02/02/2017	8.80	Put	Bond Future	661.2200	0.6612	489.5300	0.4895	(25.966)	0	0	0
2017/01/13	R186	02/02/2017	8.87	Call	Bond Future	1,679.1600	1.6792	1,971.0600	1.9711	17.384	0	0	0
2017/01/13	R186	02/02/2017	8.90	Put	Bond Future	428.9600	0.4290	303.1700	0.3032	(29.324)	0	0	750
2017/01/13	R186	02/02/2017	8.00	Call	Bond Future	15.9900	0.0160	22.4400	0.0224	40.338	0	0	7,000
2017/01/13	R186	02/02/2017	8.60	Call	Bond Future	657.7400	0.6577	817.1900	0.8172	24.242	0	0	7,000
2017/01/13	R186	02/02/2017	8.81	Call	Bond Future	1,405.1500	1.4051	1,669.1400	1.6691	18.787	0	0	0
2017/01/13	R186	02/02/2017	8.37	Call	Bond Future	214.4400	0.2144	280.3900	0.2804	30.755	0	0	500
2017/01/13	R186	02/02/2017	8.62	Put	Bond Future	1,280.2300	1.2802	1,018.5900	1.0186	(20.437)	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
2017/01/13	R186	02/02/2017	8.79	Call	Bond Future	1,319.4500	1.3194	1,573.7400	1.5737	19.272	0	0	0
2017/01/13	R186	02/02/2017	8.95	Call	Bond Future	2,080.9200	2.0809	2,406.4300	2.4064	15.643	0	0	0
2017/01/13	R186	02/02/2017	9.02	Call	Bond Future	2,462.4900	2.4625	2,813.1100	2.8131	14.238	0	0	0
2017/01/13	R186	02/02/2017	8.87	Put	Bond Future	490.9800	0.4910	352.0300	0.3520	(28.301)	0	0	500
2017/01/13	R186	02/02/2017	9.50	Put	Bond Future	12.0600	0.0121	6.0300	0.0060	(50.000)	0	0	13,500
2017/01/13	R186	02/02/2017	8.43	Call	Bond Future	296.8700	0.2969	383.0800	0.3831	29.040	0	0	750
2017/01/13	R186	02/02/2017	8.80	Call	Bond Future	1,361.9300	1.3619	1,621.0900	1.6211	19.029	0	0	0
2017/01/13	R186	02/02/2017	8.90	Call	Bond Future	1,825.1800	1.8252	2,130.2400	2.1302	16.714	0	0	0
2017/01/13	R186	02/02/2017	9.40	Put	Bond Future	24.6000	0.0246	13.1200	0.0131	(46.667)	0	0	750
2017/01/13	R186	02/02/2017	9.10	Call	Bond Future	2,926.7200	2.9267	3,300.6000	3.3006	12.775	0	0	0
2017/01/13	R186	02/02/2017	8.37	Put	Bond Future	2,572.4500	2.5725	2,207.5500	2.2075	(14.185)	0	0	0
2017/01/13	R186	02/02/2017	8.60	Put	Bond Future	1,365.8200	1.3658	1,094.4200	1.0944	(19.871)	0	0	0
2017/01/13	R186	02/02/2017	8.62	Call	Bond Future	714.1100	0.7141	883.3200	0.8833	23.695	0	0	500
2017/01/13	R186	02/02/2017	8.79	Put	Bond Future	688.6100	0.6886	512.0500	0.5120	(25.640)	0	0	0
2017/01/13	R186	02/02/2017	8.95	Put	Bond Future	339.1500	0.3391	233.8100	0.2338	(31.060)	0	0	2,546
2017/01/13	R186	02/02/2017	9.02	Put	Bond Future	239.3900	0.2394	159.1600	0.1592	(33.514)	0	0	500
2017/01/13	R186	04/05/2017			Bond Future	8.7379	115.2966	8.6746	115.7346	(0.725)	0.0000	0.0000	0
2017/01/13	R186	04/05/2017	8.89	Put	Bond Future	1,746.4600	1.7465	1,561.0200	1.5610	(10.618)	0	0	0
2017/01/13	R186	04/05/2017	8.91	Put	Bond Future	1,689.3200	1.6893	1,508.0600	1.5081	(10.730)	0	0	0
2017/01/13	R186	04/05/2017	8.90	Put	Bond Future	1,717.7200	1.7177	1,534.3700	1.5344	(10.674)	0	0	0
2017/01/13	R186	04/05/2017	8.91	Call	Bond Future	2,867.9100	2.8679	3,124.6400	3.1246	8.952	0	0	0
2017/01/13	R186	04/05/2017	8.89	Call	Bond Future	2,788.9600	2.7890	3,041.5100	3.0415	9.055	0	0	0
2017/01/13	R186	04/05/2017	8.90	Call	Bond Future	2,828.2900	2.8283	3,082.9300	3.0829	9.003	0	0	0
2017/01/13	R186	03/08/2017	8.93	Put	Bond Future	2,515.8200	2.5158	2,321.4400	2.3214	(7.726)	0	0	0
2017/01/13	R186	03/08/2017			Bond Future	8.7674	112.2725	8.7013	112.7199	(0.753)	0.0000	0.0000	0
2017/01/13	R186	03/08/2017	8.92	Put	Bond Future	2,545.0500	2.5450	2,349.1300	2.3491	(7.698)	0	0	0
2017/01/13	R186	03/08/2017	8.91	Call	Bond Future	3,532.7800	3.5328	3,782.7300	3.7827	7.075	0	0	0
2017/01/13	R186	03/08/2017	8.93	Call	Bond Future	3,607.1700	3.6072	3,860.2000	3.8602	7.015	0	0	0
2017/01/13	R186	03/08/2017	8.92	Call	Bond Future	3,569.7100	3.5697	3,821.2000	3.8212	7.045	0	0	0
2017/01/13	R186	03/08/2017	8.91	Put	Bond Future	2,574.8600	2.5749	2,377.4000	2.3774	(7.669)	0	0	0
2017/01/13	R186	02/11/2017	8.88	Call	Bond Future	622.7500	0.6227	1,076.0300	1.0760	72.787	0	0	0
2017/01/13	R186	02/11/2017	8.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R186	02/11/2017			Bond Future	8.7855	114.5731	8.7172	115.0264	(0.778)	0.0000	0.0000	0
2017/01/13	R186	02/11/2017	8.89	Call	Bond Future	688.4000	0.6884	1,141.6800	1.1417	65.845	0	0	0
2017/01/13	R186	02/11/2017	8.90	Call	Bond Future	754.0000	0.7540	1,207.2800	1.2073	60.117	0	0	0
2017/01/13	R186	02/11/2017	8.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R186	02/11/2017	8.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R197	02/02/2017			Bond Future	294.2988	294.2988	294.3024	294.3024	0.001	0.0000	0.0000	1,246
2017/01/13	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R197	02/02/2017	302.57	Put	Bond Future	8,271.2200	8.2712	8,267.6400	8.2676	(0.043)	0	0	0
2017/01/13	R197	02/02/2017	302.59	Put	Bond Future	8,291.2200	8.2912	8,287.6400	8.2876	(0.043)	0	0	0
2017/01/13	R197	02/02/2017	302.58	Put	Bond Future	8,281.2200	8.2812	8,277.6400	8.2776	(0.043)	0	0	0
2017/01/13	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R197	04/05/2017	308.58	Put	Bond Future	8,609.1200	8.6091	8,608.4500	8.6085	(0.008)	0	0	0
2017/01/13	R197	04/05/2017			Bond Future	299.9709	299.9709	299.9715	299.9715	0.000	0.0000	0.0000	0
2017/01/13	R197	04/05/2017	308.60	Put	Bond Future	8,629.1200	8.6291	8,628.4500	8.6285	(0.008)	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
2017/01/13	R197	04/05/2017	308.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R197	04/05/2017	308.59	Put	Bond Future	8,619.1200		8.6191	8,618.4500	8.6185	(0.008)	0	0	0
2017/01/13	R197	04/05/2017	308.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R197	04/05/2017	308.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R197	03/08/2017	308.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R197	03/08/2017			Bond Future	299.0133		299.0133	299.0160	299.0160	0.001	0.0000	0.0000	0
2017/01/13	R197	03/08/2017	308.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R197	03/08/2017	308.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R197	03/08/2017	308.05	Put	Bond Future	9,036.7300		9.0367	9,033.9800	9.0340	(0.030)	0	0	0
2017/01/13	R197	03/08/2017	308.07	Put	Bond Future	9,056.7300		9.0567	9,053.9800	9.0540	(0.030)	0	0	0
2017/01/13	R197	03/08/2017	308.06	Put	Bond Future	9,046.7300		9.0467	9,043.9800	9.0440	(0.030)	0	0	0
2017/01/13	R197	02/11/2017	305.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R197	02/11/2017			Bond Future	305.1556		305.1556	305.1497	305.1497	(0.002)	0.0000	0.0000	0
2017/01/13	R197	02/11/2017	305.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R197	02/11/2017	305.15	Put	Bond Future	0.0000		0.0000	0.2700	0.0003	100.000	0	0	0
2017/01/13	R197	02/11/2017	305.17	Put	Bond Future	14.3800		0.0144	20.2700	0.0203	40.960	0	0	0
2017/01/13	R197	02/11/2017	305.15	Call	Bond Future	5.6200		0.0056	0.0000	0.0000	(100.000)	0	0	0
2017/01/13	R197	02/11/2017	305.16	Put	Bond Future	4.3800		0.0044	10.2700	0.0103	134.475	0	0	0
2017/01/13	R202	02/02/2017	251.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R202	02/02/2017			Bond Future	242.8619		242.8619	242.8644	242.8644	0.001	0.0000	0.0000	36,248
2017/01/13	R202	02/02/2017	251.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R202	02/02/2017	251.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R202	02/02/2017	251.72	Put	Bond Future	8,858.1400		8.8581	8,855.6000	8.8556	(0.029)	0	0	0
2017/01/13	R202	02/02/2017	251.74	Put	Bond Future	8,878.1400		8.8781	8,875.6000	8.8756	(0.029)	0	0	0
2017/01/13	R202	02/02/2017	251.73	Put	Bond Future	8,868.1400		8.8681	8,865.6000	8.8656	(0.029)	0	0	0
2017/01/13	R202	04/05/2017	256.73	Put	Bond Future	9,187.7100		9.1877	9,187.0700	9.1871	(0.007)	0	0	0
2017/01/13	R202	04/05/2017			Bond Future	247.5423		247.5423	247.5429	247.5429	0.000	0.0000	0.0000	0
2017/01/13	R202	04/05/2017	256.72	Put	Bond Future	9,177.7100		9.1777	9,177.0700	9.1771	(0.007)	0	0	0
2017/01/13	R202	04/05/2017	256.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R202	04/05/2017	256.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R202	04/05/2017	256.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R202	04/05/2017	256.71	Put	Bond Future	9,167.7100		9.1677	9,167.0700	9.1671	(0.007)	0	0	0
2017/01/13	R202	03/08/2017	258.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R202	03/08/2017			Bond Future	248.7837		248.7837	248.7859	248.7859	0.001	0.0000	0.0000	0
2017/01/13	R202	03/08/2017	258.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R202	03/08/2017	258.35	Put	Bond Future	9,566.3000		9.5663	9,564.0900	9.5641	(0.023)	0	0	0
2017/01/13	R202	03/08/2017	258.37	Put	Bond Future	9,586.3000		9.5863	9,584.0900	9.5841	(0.023)	0	0	0
2017/01/13	R202	03/08/2017	258.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R202	03/08/2017	258.36	Put	Bond Future	9,576.3000		9.5763	9,574.0900	9.5741	(0.023)	0	0	0
2017/01/13	R202	02/11/2017			Bond Future	253.8938		253.8938	253.8888	253.8888	(0.002)	0.0000	0.0000	0
2017/01/13	R202	02/11/2017	253.89	Put	Bond Future	0.0000		0.0000	1.2300	0.0012	100.000	0	0	0
2017/01/13	R202	02/11/2017	253.91	Put	Bond Future	16.1900		0.0162	21.2300	0.0212	31.130	0	0	0
2017/01/13	R202	02/11/2017	253.90	Put	Bond Future	6.1900		0.0062	11.2300	0.0112	81.422	0	0	0
2017/01/13	R202	02/11/2017	253.89	Call	Bond Future	3.8100		0.0038	0.0000	0.0000	(100.000)	0	0	0
2017/01/13	R202	02/11/2017	253.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R202	02/11/2017	253.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/13	R203	02/02/2017	7.70	Call	Bond Future	64.5100	0.0645	56.8800	0.0569	(11.828)	0	0	0
2017/01/13	R203	02/02/2017	7.71	Put	Bond Future	53.5200	0.0535	57.9000	0.0579	8.184	0	0	0
2017/01/13	R203	02/02/2017			Bond Future	7.6857	103.6167	7.7068	103.6045	0.274	0.0000	0.0000	27,216
2017/01/13	R203	02/02/2017	7.71	Call	Bond Future	67.5700	0.0676	59.7500	0.0597	(11.573)	0	0	0
2017/01/13	R203	02/02/2017	7.72	Call	Bond Future	70.8200	0.0708	62.8200	0.0628	(11.296)	0	0	0
2017/01/13	R203	02/02/2017	7.70	Put	Bond Future	56.2400	0.0562	60.8100	0.0608	8.126	0	0	0
2017/01/13	R203	02/02/2017	7.72	Put	Bond Future	50.9800	0.0510	55.1800	0.0552	8.239	0	0	0
2017/01/13	R203	04/05/2017	6.91	Call	Bond Future	17.3200	0.0173	15.0800	0.0151	(12.933)	0	0	0
2017/01/13	R203	04/05/2017	6.92	Put	Bond Future	222.6000	0.2226	233.7500	0.2338	5.009	0	0	0
2017/01/13	R203	04/05/2017			Bond Future	7.5050	101.4345	7.5436	101.4210	0.514	0.0000	0.0000	0
2017/01/13	R203	04/05/2017	6.92	Call	Bond Future	17.8800	0.0179	15.5800	0.0156	(12.864)	0	0	0
2017/01/13	R203	04/05/2017	6.93	Call	Bond Future	18.4600	0.0185	16.1000	0.0161	(12.784)	0	0	0
2017/01/13	R203	04/05/2017	6.91	Put	Bond Future	225.5500	0.2255	236.7600	0.2368	4.970	0	0	0
2017/01/13	R203	04/05/2017	6.93	Put	Bond Future	219.6700	0.2197	230.7600	0.2308	5.048	0	0	0
2017/01/13	R203	03/08/2017	4.89	Call	Bond Future	50.3900	0.0504	50.3000	0.0503	(0.179)	0	0	0
2017/01/13	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/13	R203	03/08/2017	4.87	Call	Bond Future	49.1000	0.0491	49.0100	0.0490	(0.183)	0	0	0
2017/01/13	R203	03/08/2017	4.88	Call	Bond Future	49.7400	0.0497	49.6500	0.0496	(0.181)	0	0	0
2017/01/13	R203	03/08/2017	4.87	Put	Bond Future	26.9800	0.0270	26.8900	0.0269	(0.334)	0	0	0
2017/01/13	R203	03/08/2017	4.89	Put	Bond Future	26.1200	0.0261	26.0300	0.0260	(0.345)	0	0	0
2017/01/13	R203	03/08/2017	4.88	Put	Bond Future	26.5400	0.0265	26.4500	0.0265	(0.339)	0	0	0
2017/01/13	R204	02/02/2017	8.28	Call	Bond Future	778.9800	0.7790	846.3900	0.8464	8.654	0	0	0
2017/01/13	R204	02/02/2017			Bond Future	7.8287	101.3325	7.7870	101.4039	(0.533)	0.0000	0.0000	30,150
2017/01/13	R204	02/02/2017	8.29	Call	Bond Future	795.1200	0.7951	862.8000	0.8628	8.512	0	0	0
2017/01/13	R204	02/02/2017	8.30	Call	Bond Future	811.3200	0.8113	879.2700	0.8793	8.375	0	0	0
2017/01/13	R204	02/02/2017	8.28	Put	Bond Future	10.1300	0.0101	6.1200	0.0061	(39.585)	0	0	0
2017/01/13	R204	02/02/2017	8.30	Put	Bond Future	8.5800	0.0086	5.1100	0.0051	(40.443)	0	0	0
2017/01/13	R204	02/02/2017	8.29	Put	Bond Future	9.3200	0.0093	5.5800	0.0056	(40.129)	0	0	0
2017/01/13	R204	04/05/2017	7.90	Put	Bond Future	338.5300	0.3385	304.8200	0.3048	(9.958)	0	0	0
2017/01/13	R204	04/05/2017			Bond Future	7.8404	103.2792	7.7925	103.3510	(0.611)	0.0000	0.0000	0
2017/01/13	R204	04/05/2017	7.92	Put	Bond Future	325.2800	0.3253	292.4500	0.2925	(10.093)	0	0	0
2017/01/13	R204	04/05/2017	7.90	Call	Bond Future	427.6800	0.4277	465.7500	0.4658	8.902	0	0	0
2017/01/13	R204	04/05/2017	7.91	Put	Bond Future	331.8500	0.3319	298.5900	0.2986	(10.023)	0	0	0
2017/01/13	R204	04/05/2017	7.91	Call	Bond Future	435.9500	0.4359	474.4700	0.4745	8.836	0	0	0
2017/01/13	R204	04/05/2017	7.92	Call	Bond Future	444.3200	0.4443	483.2700	0.4833	8.766	0	0	0
2017/01/13	R204	03/08/2017	7.77	Put	Bond Future	491.8200	0.4918	453.6400	0.4536	(7.763)	0	0	0
2017/01/13	R204	03/08/2017			Bond Future	7.8070	101.2804	7.7493	101.3543	(0.739)	0.0000	0.0000	0
2017/01/13	R204	03/08/2017	7.76	Put	Bond Future	498.1700	0.4982	459.6800	0.4597	(7.726)	0	0	0
2017/01/13	R204	03/08/2017	7.75	Call	Bond Future	431.6600	0.4317	466.7100	0.4667	8.120	0	0	0
2017/01/13	R204	03/08/2017	7.76	Call	Bond Future	438.0400	0.4380	473.4100	0.4734	8.075	0	0	0
2017/01/13	R204	03/08/2017	7.77	Call	Bond Future	444.4800	0.4445	480.1600	0.4802	8.027	0	0	0
2017/01/13	R204	03/08/2017	7.75	Put	Bond Future	504.5900	0.5046	465.7800	0.4658	(7.691)	0	0	0
2017/01/13	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R204	02/11/2017			Bond Future	7.6858	103.3556	7.6174	103.4281	(0.890)	0.0000	0.0000	0
2017/01/13	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R204	02/11/2017	7.76	Call	Bond Future	78.4700	0.0785	150.9100	0.1509	92.316	0	0	0
2017/01/13	R204	02/11/2017	7.74	Call	Bond Future	57.3200	0.0573	129.7600	0.1298	126.378	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
2017/01/13	R204	02/11/2017	7.75	Call	Bond Future	67.9000	0.0679	140.3400	0.1403	106.686	0	0	0
2017/01/13	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R207	02/02/2017	9.24	Call	Bond Future	3,180.2700	3.1803	3,272.4200	3.2724	2.898	0	0	0
2017/01/13	R207	02/02/2017			Bond Future	7.9646	98.6141	7.9284	98.7063	(0.454)	0.0000	0.0000	74,783
2017/01/13	R207	02/02/2017	8.91	Call	Bond Future	2,369.9800	2.3700	2,462.0400	2.4620	3.884	0	0	62
2017/01/13	R207	02/02/2017	9.22	Call	Bond Future	3,131.4000	3.1314	3,223.5500	3.2236	2.943	0	0	0
2017/01/13	R207	02/02/2017	9.23	Call	Bond Future	3,155.8400	3.1558	3,247.9900	3.2480	2.920	0	0	0
2017/01/13	R207	02/02/2017	8.91	Put	Bond Future	0.1700	0.0002	0.0800	0.0001	(52.941)	0	0	0
2017/01/13	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R207	04/05/2017	8.21	Put	Bond Future	403.8800	0.4039	368.0100	0.3680	(8.881)	0	0	0
2017/01/13	R207	04/05/2017			Bond Future	7.9904	100.5086	7.9509	100.6016	(0.495)	0.0000	0.0000	0
2017/01/13	R207	04/05/2017	8.22	Call	Bond Future	933.1900	0.9332	990.7900	0.9908	6.172	0	0	0
2017/01/13	R207	04/05/2017	8.20	Call	Bond Future	903.3700	0.9034	959.9100	0.9599	6.259	0	0	0
2017/01/13	R207	04/05/2017	8.21	Call	Bond Future	918.3300	0.9183	975.4000	0.9754	6.215	0	0	0
2017/01/13	R207	04/05/2017	8.20	Put	Bond Future	412.2800	0.4123	375.8800	0.3759	(8.829)	0	0	0
2017/01/13	R207	04/05/2017	8.22	Put	Bond Future	395.4000	0.3954	360.0600	0.3601	(8.938)	0	0	0
2017/01/13	R207	03/08/2017	8.19	Call	Bond Future	1,051.9700	1.0520	1,106.7600	1.1068	5.208	0	0	51
2017/01/13	R207	03/08/2017			Bond Future	7.9917	98.8527	7.9474	98.9481	(0.554)	0.0000	0.0000	0
2017/01/13	R207	03/08/2017	8.39	Put	Bond Future	471.8100	0.4718	438.6000	0.4386	(7.039)	0	0	0
2017/01/13	R207	03/08/2017	8.41	Put	Bond Future	458.3600	0.4584	425.8600	0.4259	(7.090)	0	0	0
2017/01/13	R207	03/08/2017	8.19	Put	Bond Future	626.3800	0.6264	585.7700	0.5858	(6.483)	0	0	0
2017/01/13	R207	03/08/2017	8.40	Put	Bond Future	465.0500	0.4651	432.2000	0.4322	(7.064)	0	0	0
2017/01/13	R207	03/08/2017	8.41	Call	Bond Future	1,353.4500	1.3534	1,416.3500	1.4163	4.647	0	0	0
2017/01/13	R207	03/08/2017	8.39	Call	Bond Future	1,324.3400	1.3243	1,386.5300	1.3865	4.696	0	0	0
2017/01/13	R207	03/08/2017	8.40	Call	Bond Future	1,338.8600	1.3389	1,401.4100	1.4014	4.672	0	0	0
2017/01/13	R207	02/11/2017			Bond Future	7.9450	100.8782	7.8968	100.9727	(0.607)	0.0000	0.0000	0
2017/01/13	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R207	02/11/2017	8.03	Call	Bond Future	166.0700	0.1661	260.5800	0.2606	56.910	0	0	0
2017/01/13	R207	02/11/2017	8.04	Call	Bond Future	185.6000	0.1856	280.1100	0.2801	50.921	0	0	0
2017/01/13	R207	02/11/2017	8.05	Call	Bond Future	205.1200	0.2051	299.6300	0.2996	46.075	0	0	0
2017/01/13	R208	02/02/2017			Bond Future	8.0834	97.7808	8.0271	97.9704	(0.696)	0.0000	0.0000	29,322
2017/01/13	R208	02/02/2017	8.64	Call	Bond Future	1,867.6000	1.8676	2,049.7300	2.0497	9.752	0	0	0
2017/01/13	R208	02/02/2017	8.63	Put	Bond Future	17.6000	0.0176	9.6400	0.0096	(45.227)	0	0	0
2017/01/13	R208	02/02/2017	8.65	Put	Bond Future	15.1200	0.0151	8.1600	0.0082	(46.032)	0	0	0
2017/01/13	R208	02/02/2017	8.64	Put	Bond Future	16.3300	0.0163	8.8800	0.0089	(45.622)	0	0	0
2017/01/13	R208	02/02/2017	8.65	Call	Bond Future	1,899.2500	1.8993	2,081.8700	2.0819	9.615	0	0	0
2017/01/13	R208	02/02/2017	8.63	Call	Bond Future	1,836.0000	1.8360	2,017.6200	2.0176	9.892	0	0	0
2017/01/13	R208	04/05/2017	8.39	Call	Bond Future	1,434.2200	1.4342	1,559.9000	1.5599	8.763	0	0	0
2017/01/13	R208	04/05/2017			Bond Future	8.1060	96.2566	8.0459	96.4489	(0.742)	0.0000	0.0000	0
2017/01/13	R208	04/05/2017	8.37	Call	Bond Future	1,392.5600	1.3926	1,516.3000	1.5163	8.886	0	0	0
2017/01/13	R208	04/05/2017	8.38	Call	Bond Future	1,413.2200	1.4132	1,537.9300	1.5379	8.825	0	0	0
2017/01/13	R208	04/05/2017	8.37	Put	Bond Future	553.9000	0.5539	485.4000	0.4854	(12.367)	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
2017/01/13	R208	04/05/2017	8.39	Put	Bond Future	532.3800	0.5324	465.8200	0.4658	(12.502)	0	0	0
2017/01/13	R208	04/05/2017	8.38	Put	Bond Future	542.9600	0.5430	475.4300	0.4754	(12.437)	0	0	0
2017/01/13	R208	03/08/2017	8.32	Call	Bond Future	1,549.7600	1.5498	1,664.9900	1.6650	7.435	0	0	0
2017/01/13	R208	03/08/2017			Bond Future	8.1115	98.1607	8.0465	98.3574	(0.801)	0.0000	0.0000	0
2017/01/13	R208	03/08/2017	8.30	Call	Bond Future	1,514.0200	1.5140	1,627.7400	1.6277	7.511	0	0	0
2017/01/13	R208	03/08/2017	8.31	Call	Bond Future	1,531.6900	1.5317	1,646.1700	1.6462	7.474	0	0	0
2017/01/13	R208	03/08/2017	8.30	Put	Bond Future	946.3100	0.9463	863.3600	0.8634	(8.766)	0	0	0
2017/01/13	R208	03/08/2017	8.32	Put	Bond Future	922.0600	0.9221	840.6200	0.8406	(8.832)	0	0	0
2017/01/13	R208	03/08/2017	8.31	Put	Bond Future	933.9800	0.9340	851.7900	0.8518	(8.800)	0	0	0
2017/01/13	R208	02/11/2017	8.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R208	02/11/2017			Bond Future	8.0954	96.7680	8.0260	96.9658	(0.857)	0.0000	0.0000	0
2017/01/13	R208	02/11/2017	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R208	02/11/2017	8.18	Call	Bond Future	240.6700	0.2407	438.5500	0.4385	82.220	0	0	0
2017/01/13	R208	02/11/2017	8.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R208	02/11/2017	8.19	Call	Bond Future	269.0700	0.2691	466.9500	0.4670	73.542	0	0	0
2017/01/13	R208	02/11/2017	8.20	Call	Bond Future	297.4500	0.2975	495.3300	0.4953	66.525	0	0	0
2017/01/13	R209	02/02/2017	9.55	Put	Bond Future	454.3800	0.4544	313.0500	0.3130	(31.104)	0	0	0
2017/01/13	R209	02/02/2017			Bond Future	9.3355	74.9290	9.2646	75.4265	(0.760)	0.0000	0.0000	66,471
2017/01/13	R209	02/02/2017	9.54	Put	Bond Future	473.8000	0.4738	327.9500	0.3280	(30.783)	0	0	0
2017/01/13	R209	02/02/2017	9.55	Call	Bond Future	1,927.7700	1.9278	2,283.9000	2.2839	18.474	0	0	0
2017/01/13	R209	02/02/2017	9.53	Call	Bond Future	1,831.7100	1.8317	2,178.7500	2.1788	18.946	0	0	0
2017/01/13	R209	02/02/2017	9.54	Call	Bond Future	1,879.5000	1.8795	2,231.1100	2.2311	18.708	0	0	0
2017/01/13	R209	02/02/2017	9.53	Put	Bond Future	493.7900	0.4938	343.3700	0.3434	(30.462)	0	0	0
2017/01/13	R209	04/05/2017	9.48	Put	Bond Future	2,051.6600	2.0517	1,828.5800	1.8286	(10.873)	0	0	0
2017/01/13	R209	04/05/2017			Bond Future	9.3759	73.2178	9.3031	73.7241	(0.776)	0.0000	0.0000	0
2017/01/13	R209	04/05/2017	9.47	Put	Bond Future	2,083.1600	2.0832	1,857.8000	1.8578	(10.818)	0	0	0
2017/01/13	R209	04/05/2017	9.63	Call	Bond Future	3,356.3800	3.3564	3,672.5900	3.6726	9.421	0	0	0
2017/01/13	R209	04/05/2017	8.93	Call	Bond Future	1,146.4800	1.1465	1,303.0600	1.3031	13.657	0	0	1,130
2017/01/13	R209	04/05/2017	9.33	Put	Bond Future	2,560.0500	2.5600	2,302.2500	2.3022	(10.070)	0	0	1,130
2017/01/13	R209	04/05/2017	9.46	Call	Bond Future	2,692.9100	2.6929	2,971.4900	2.9715	10.345	0	0	0
2017/01/13	R209	04/05/2017	9.47	Call	Bond Future	2,729.5200	2.7295	3,010.3900	3.0104	10.290	0	0	0
2017/01/13	R209	04/05/2017	9.33	Call	Bond Future	2,241.2800	2.2413	2,489.7100	2.4897	11.084	0	0	0
2017/01/13	R209	04/05/2017	9.48	Call	Bond Future	2,766.2200	2.7662	3,049.3700	3.0494	10.236	0	0	0
2017/01/13	R209	04/05/2017	9.63	Put	Bond Future	1,630.4100	1.6304	1,440.3900	1.4404	(11.655)	0	0	1,130
2017/01/13	R209	04/05/2017	8.93	Put	Bond Future	4,332.2000	4.3322	3,982.5500	3.9825	(8.071)	0	0	0
2017/01/13	R209	04/05/2017	9.46	Put	Bond Future	2,114.8500	2.1149	1,887.2000	1.8872	(10.764)	0	0	0
2017/01/13	R209	03/08/2017			Bond Future	9.4106	74.6662	9.3358	75.1830	(0.796)	0.0000	0.0000	0
2017/01/13	R209	03/08/2017	9.44	Call	Bond Future	3,370.1700	3.3702	3,643.2900	3.6433	8.104	0	0	0
2017/01/13	R209	03/08/2017	9.43	Put	Bond Future	3,203.0100	3.2030	2,957.6800	2.9577	(7.659)	0	0	0
2017/01/13	R209	03/08/2017	9.45	Put	Bond Future	3,135.2000	3.1352	2,893.3000	2.8933	(7.716)	0	0	0
2017/01/13	R209	03/08/2017	9.44	Put	Bond Future	3,168.9600	3.1690	2,925.3500	2.9254	(7.687)	0	0	0
2017/01/13	R209	03/08/2017	9.45	Call	Bond Future	3,404.7200	3.4047	3,679.5500	3.6795	8.072	0	0	0
2017/01/13	R209	03/08/2017	9.43	Call	Bond Future	3,335.8000	3.3358	3,607.2000	3.6072	8.136	0	0	0
2017/01/13	R209	02/11/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R209	02/11/2017			Bond Future	9.4396	73.0444	9.3629	73.5696	(0.812)	0.0000	0.0000	0
2017/01/13	R209	02/11/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R209	02/11/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/13	R209	02/11/2017	9.54	Call	Bond Future	680.0300	0.6800	1,205.2300	1.2052	77.232	0	0	0
2017/01/13	R209	02/11/2017	9.52	Call	Bond Future	545.4000	0.5454	1,070.6000	1.0706	96.296	0	0	0
2017/01/13	R209	02/11/2017	9.53	Call	Bond Future	612.7600	0.6128	1,137.9600	1.1380	85.711	0	0	0
2017/01/13	R210	02/02/2017	190.85	Put	Bond Future	5,235.9300	5.2359	5,233.9700	5.2340	(0.037)	0	0	0
2017/01/13	R210	02/02/2017			Bond Future	185.6141	185.6141	185.6160	185.6160	0.001	0.0000	0.0000	1,779
2017/01/13	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R210	02/02/2017	190.84	Put	Bond Future	5,225.9300	5.2259	5,223.9700	5.2240	(0.038)	0	0	0
2017/01/13	R210	02/02/2017	190.86	Put	Bond Future	5,245.9300	5.2459	5,243.9700	5.2440	(0.037)	0	0	0
2017/01/13	R210	04/05/2017			Bond Future	186.8719	186.8719	186.8720	186.8720	0.000	0.0000	0.0000	0
2017/01/13	R210	04/05/2017	192.31	Put	Bond Future	5,438.1500	5.4382	5,437.9700	5.4380	(0.003)	0	0	0
2017/01/13	R210	04/05/2017	192.33	Put	Bond Future	5,458.1500	5.4582	5,457.9700	5.4580	(0.003)	0	0	0
2017/01/13	R210	04/05/2017	192.32	Put	Bond Future	5,448.1500	5.4482	5,447.9700	5.4480	(0.003)	0	0	0
2017/01/13	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R210	03/08/2017	196.29	Put	Bond Future	5,710.9300	5.7109	5,709.3500	5.7093	(0.028)	0	0	0
2017/01/13	R210	03/08/2017			Bond Future	190.5791	190.5791	190.5806	190.5806	0.001	0.0000	0.0000	0
2017/01/13	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R210	03/08/2017	196.28	Put	Bond Future	5,700.9300	5.7009	5,699.3500	5.6993	(0.028)	0	0	0
2017/01/13	R210	03/08/2017	196.30	Put	Bond Future	5,720.9300	5.7209	5,719.3500	5.7193	(0.028)	0	0	0
2017/01/13	R210	02/11/2017	192.08	Put	Bond Future	3.8900	0.0039	7.8200	0.0078	101.028	0	0	0
2017/01/13	R210	02/11/2017	192.07	Call	Bond Future	6.1100	0.0061	2.1800	0.0022	(64.321)	0	0	0
2017/01/13	R210	02/11/2017			Bond Future	192.0761	192.0761	192.0722	192.0722	(0.002)	0.0000	0.0000	0
2017/01/13	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R210	02/11/2017	192.09	Put	Bond Future	13.8900	0.0139	17.8200	0.0178	28.294	0	0	0
2017/01/13	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R212	02/02/2017			Bond Future	145.6546	145.6546	145.6564	145.6564	0.001	0.0000	0.0000	3,380
2017/01/13	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R212	02/02/2017	149.27	Put	Bond Future	3,615.3800	3.6154	3,613.6200	3.6136	(0.049)	0	0	0
2017/01/13	R212	02/02/2017	149.29	Put	Bond Future	3,635.3800	3.6354	3,633.6200	3.6336	(0.048)	0	0	0
2017/01/13	R212	02/02/2017	149.28	Put	Bond Future	3,625.3800	3.6254	3,623.6200	3.6236	(0.049)	0	0	0
2017/01/13	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R212	04/05/2017			Bond Future	148.4619	148.4619	148.4622	148.4622	0.000	0.0000	0.0000	0
2017/01/13	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R212	04/05/2017	152.23	Put	Bond Future	3,768.0500	3.7681	3,767.7900	3.7678	(0.007)	0	0	0
2017/01/13	R212	04/05/2017	152.25	Put	Bond Future	3,788.0500	3.7881	3,787.7900	3.7878	(0.007)	0	0	0
2017/01/13	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R212	04/05/2017	152.24	Put	Bond Future	3,778.0500	3.7781	3,777.7900	3.7778	(0.007)	0	0	0
2017/01/13	R212	03/08/2017			Bond Future	149.3738	149.3738	149.3751	149.3751	0.001	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/13	R212	03/08/2017	153.34	Put	Bond Future	3,966.2000	3.9662	3,964.8900	3.9649	(0.033)	0	0	0
2017/01/13	R212	03/08/2017	153.36	Put	Bond Future	3,986.2000	3.9862	3,984.8900	3.9849	(0.033)	0	0	0
2017/01/13	R212	03/08/2017	153.35	Put	Bond Future	3,976.2000	3.9762	3,974.8900	3.9749	(0.033)	0	0	0
2017/01/13	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R212	02/11/2017			Bond Future	152.4422	152.4422	152.4392	152.4392	(0.002)	0.0000	0.0000	0
2017/01/13	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R212	02/11/2017	152.42	Call	Bond Future	22.1500	0.0221	19.1800	0.0192	(13.409)	0	0	0
2017/01/13	R212	02/11/2017	152.40	Call	Bond Future	42.1500	0.0421	39.1800	0.0392	(7.046)	0	0	0
2017/01/13	R212	02/11/2017	152.41	Call	Bond Future	32.1500	0.0321	29.1800	0.0292	(9.238)	0	0	0
2017/01/13	R213	02/02/2017	9.40	Call	Bond Future	2,080.4700	2.0805	2,394.9300	2.3949	15.115	0	0	0
2017/01/13	R213	02/02/2017	9.42	Call	Bond Future	2,182.4700	2.1825	2,504.1900	2.5042	14.741	0	0	0
2017/01/13	R213	02/02/2017			Bond Future	9.1463	86.2940	9.0854	86.7152	(0.666)	0.0000	0.0000	50,655
2017/01/13	R213	02/02/2017	9.41	Call	Bond Future	2,131.2200	2.1312	2,449.3500	2.4494	14.927	0	0	0
2017/01/13	R213	02/02/2017	9.40	Put	Bond Future	358.9600	0.3590	252.1800	0.2522	(29.747)	0	0	0
2017/01/13	R213	02/02/2017	9.42	Put	Bond Future	327.3600	0.3274	227.8400	0.2278	(30.401)	0	0	0
2017/01/13	R213	02/02/2017	9.41	Put	Bond Future	342.8700	0.3429	239.7600	0.2398	(30.073)	0	0	0
2017/01/13	R213	04/05/2017			Bond Future	9.1860	84.4003	9.1233	84.8288	(0.683)	0.0000	0.0000	0
2017/01/13	R213	04/05/2017	9.35	Put	Bond Future	1,790.1200	1.7901	1,610.3400	1.6103	(10.043)	0	0	0
2017/01/13	R213	04/05/2017	9.37	Put	Bond Future	1,733.7900	1.7338	1,557.8900	1.5579	(10.145)	0	0	0
2017/01/13	R213	04/05/2017	9.35	Call	Bond Future	2,895.9300	2.8959	3,144.6500	3.1446	8.589	0	0	0
2017/01/13	R213	04/05/2017	9.36	Put	Bond Future	1,761.7900	1.7618	1,583.9500	1.5840	(10.094)	0	0	0
2017/01/13	R213	04/05/2017	9.36	Call	Bond Future	2,934.3700	2.9344	3,185.0300	3.1850	8.542	0	0	0
2017/01/13	R213	04/05/2017	9.37	Call	Bond Future	2,973.0700	2.9731	3,225.6700	3.2257	8.496	0	0	0
2017/01/13	R213	03/08/2017	9.33	Put	Bond Future	2,800.2700	2.8003	2,602.7900	2.6028	(7.052)	0	0	0
2017/01/13	R213	03/08/2017			Bond Future	9.2195	86.0697	9.1548	86.5073	(0.703)	0.0000	0.0000	0
2017/01/13	R213	03/08/2017	9.35	Put	Bond Future	2,738.8400	2.7388	2,544.2700	2.5443	(7.104)	0	0	0
2017/01/13	R213	03/08/2017	9.33	Call	Bond Future	3,539.0900	3.5391	3,779.1700	3.7792	6.784	0	0	0
2017/01/13	R213	03/08/2017	9.34	Put	Bond Future	2,769.4300	2.7694	2,573.4100	2.5734	(7.078)	0	0	0
2017/01/13	R213	03/08/2017	9.34	Call	Bond Future	3,574.6800	3.5747	3,816.2200	3.8162	6.757	0	0	0
2017/01/13	R213	03/08/2017	9.35	Call	Bond Future	3,610.4600	3.6105	3,853.4500	3.8535	6.730	0	0	0
2017/01/13	R213	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R213	02/11/2017			Bond Future	9.2487	84.2799	9.1822	84.7239	(0.718)	0.0000	0.0000	0
2017/01/13	R213	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R213	02/11/2017	9.36	Call	Bond Future	736.6800	0.7367	1,180.7200	1.1807	60.276	0	0	0
2017/01/13	R213	02/11/2017	9.34	Call	Bond Future	605.0100	0.6050	1,049.0500	1.0491	73.394	0	0	0
2017/01/13	R213	02/11/2017	9.35	Call	Bond Future	670.8800	0.6709	1,114.9200	1.1149	66.188	0	0	0
2017/01/13	R213	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R214	02/02/2017			Bond Future	9.4008	75.3933	9.3298	75.9162	(0.755)	0.0000	0.0000	36,737
2017/01/13	R214	02/02/2017	9.67	Call	Bond Future	2,308.0900	2.3081	2,706.7600	2.7068	17.273	0	0	0
2017/01/13	R214	02/02/2017	9.66	Put	Bond Future	395.3400	0.3953	266.8200	0.2668	(32.509)	0	0	0
2017/01/13	R214	02/02/2017	9.68	Put	Bond Future	361.6700	0.3617	241.7000	0.2417	(33.171)	0	0	0
2017/01/13	R214	02/02/2017	9.67	Put	Bond Future	378.2400	0.3782	254.0300	0.2540	(32.839)	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
2017/01/13	R214	02/02/2017	9.68	Call	Bond Future	2,361.5800	2.3616	2,764.4900	2.7645	17.061	0	0	0
2017/01/13	R214	02/02/2017	9.66	Call	Bond Future	2,255.0300	2.2550	2,649.3900	2.6494	17.488	0	0	0
2017/01/13	R214	04/05/2017	9.58	Put	Bond Future	2,042.1000	2.0421	1,816.6400	1.8166	(11.041)	0	0	0
2017/01/13	R214	04/05/2017			Bond Future	9.4393	73.5438	9.3666	74.0760	(0.771)	0.0000	0.0000	0
2017/01/13	R214	04/05/2017	9.57	Put	Bond Future	2,073.7200	2.0737	1,845.8900	1.8459	(10.987)	0	0	0
2017/01/13	R214	04/05/2017	9.58	Call	Bond Future	3,053.8400	3.0538	3,360.5100	3.3605	10.042	0	0	0
2017/01/13	R214	04/05/2017	9.56	Call	Bond Future	2,975.0400	2.9750	3,276.9700	3.2770	10.149	0	0	0
2017/01/13	R214	04/05/2017	9.57	Call	Bond Future	3,014.3200	3.0143	3,318.6200	3.3186	10.095	0	0	0
2017/01/13	R214	04/05/2017	9.56	Put	Bond Future	2,105.7000	2.1057	1,875.5000	1.8755	(10.932)	0	0	0
2017/01/13	R214	03/08/2017	9.51	Call	Bond Future	3,594.2500	3.5943	3,883.2900	3.8833	8.042	0	0	0
2017/01/13	R214	03/08/2017			Bond Future	9.4727	74.9985	9.3979	75.5417	(0.789)	0.0000	0.0000	0
2017/01/13	R214	03/08/2017	9.52	Call	Bond Future	3,630.3600	3.6304	3,921.1900	3.9212	8.011	0	0	0
2017/01/13	R214	03/08/2017	9.53	Call	Bond Future	3,666.8700	3.6669	3,959.4800	3.9595	7.980	0	0	0
2017/01/13	R214	03/08/2017	9.51	Put	Bond Future	3,325.5400	3.3255	3,071.3800	3.0714	(7.643)	0	0	0
2017/01/13	R214	03/08/2017	9.53	Put	Bond Future	3,254.7800	3.2548	3,004.1900	3.0042	(7.699)	0	0	0
2017/01/13	R214	03/08/2017	9.52	Put	Bond Future	3,289.9000	3.2899	3,037.5300	3.0375	(7.671)	0	0	0
2017/01/13	R214	02/11/2017	9.60	Call	Bond Future	695.4800	0.6955	1,247.5900	1.2476	79.385	0	0	0
2017/01/13	R214	02/11/2017			Bond Future	9.5024	73.2357	9.4260	73.7879	(0.804)	0.0000	0.0000	0
2017/01/13	R214	02/11/2017	9.58	Call	Bond Future	553.8700	0.5539	1,105.9800	1.1060	99.682	0	0	0
2017/01/13	R214	02/11/2017	9.59	Call	Bond Future	624.7300	0.6247	1,176.8400	1.1768	88.376	0	0	0
2017/01/13	R214	02/11/2017	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R214	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R214	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R248	02/02/2017	9.76	Put	Bond Future	460.2400	0.4602	303.2000	0.3032	(34.121)	0	0	0
2017/01/13	R248	02/02/2017	9.78	Put	Bond Future	422.4100	0.4224	275.6400	0.2756	(34.746)	0	0	0
2017/01/13	R248	02/02/2017			Bond Future	9.4561	96.8132	9.3801	97.5293	(0.804)	0.0000	0.0000	68,475
2017/01/13	R248	02/02/2017	9.77	Put	Bond Future	441.0300	0.4410	289.1700	0.2892	(34.433)	0	0	0
2017/01/13	R248	02/02/2017	9.76	Call	Bond Future	3,228.7200	3.2287	3,787.7400	3.7877	17.314	0	0	0
2017/01/13	R248	02/02/2017	9.77	Call	Bond Future	3,298.1300	3.2981	3,862.3300	3.8623	17.107	0	0	0
2017/01/13	R248	02/02/2017	9.78	Call	Bond Future	3,367.9700	3.3680	3,937.2600	3.9373	16.903	0	0	0
2017/01/13	R248	04/05/2017	9.66	Call	Bond Future	4,155.8200	4.1558	4,582.1300	4.5821	10.258	0	0	0
2017/01/13	R248	04/05/2017			Bond Future	9.4962	94.2336	9.4182	94.9624	(0.821)	0.0000	0.0000	0
2017/01/13	R248	04/05/2017	9.67	Call	Bond Future	4,206.8500	4.2069	4,636.2200	4.6362	10.206	0	0	0
2017/01/13	R248	04/05/2017	9.65	Put	Bond Future	2,696.4600	2.6965	2,390.9100	2.3909	(11.332)	0	0	0
2017/01/13	R248	04/05/2017	9.67	Put	Bond Future	2,617.8700	2.6179	2,318.4500	2.3184	(11.438)	0	0	0
2017/01/13	R248	04/05/2017	9.65	Call	Bond Future	4,105.0800	4.1051	4,528.3200	4.5283	10.310	0	0	0
2017/01/13	R248	04/05/2017	9.66	Put	Bond Future	2,656.9400	2.6569	2,354.4600	2.3545	(11.385)	0	0	0
2017/01/13	R248	03/08/2017			Bond Future	9.5311	96.0977	9.4509	96.8415	(0.841)	0.0000	0.0000	0
2017/01/13	R248	03/08/2017	9.57	Call	Bond Future	4,779.0800	4.7791	5,176.1000	5.1761	8.307	0	0	0
2017/01/13	R248	03/08/2017	9.56	Put	Bond Future	4,467.8900	4.4679	4,118.7500	4.1188	(7.814)	0	0	0
2017/01/13	R248	03/08/2017	9.58	Put	Bond Future	4,376.8200	4.3768	4,032.3800	4.0324	(7.870)	0	0	0
2017/01/13	R248	03/08/2017	9.57	Put	Bond Future	4,422.0300	4.4220	4,075.2400	4.0752	(7.842)	0	0	0
2017/01/13	R248	03/08/2017	9.58	Call	Bond Future	4,825.2900	4.8253	5,224.6600	5.2247	8.277	0	0	0
2017/01/13	R248	03/08/2017	9.56	Call	Bond Future	4,733.3600	4.7334	5,128.0300	5.1280	8.338	0	0	0
2017/01/13	R248	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/13	R248	02/11/2017			Bond Future	9.5624	93.6250	9.4803	94.3814	(0.858)	0.0000	0.0000	0
2017/01/13	R248	02/11/2017	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/13	R248 02/11/2017	9.64	Call	Bond Future	705.8100	0.7058	1,462.2000	1.4622	107.166	0	0	0
2017/01/13	R248 02/11/2017	9.65	Call	Bond Future	796.0300	0.7960	1,552.4200	1.5524	95.020	0	0	0
2017/01/13	R248 02/11/2017	9.66	Call	Bond Future	886.0900	0.8861	1,642.4800	1.6425	85.363	0	0	0
2017/01/13	R248 02/11/2017	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **826367**