



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 23/01/2017 TO 23/01/2017

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
2017/01/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	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
2017/01/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	2025	02/02/2017	130.01	Put	Bond Future	3,370.7400	3.3707	3,369.8200	3.3698	(0.027)	0	0	0
2017/01/23	2025	02/02/2017			Bond Future	126.6393	126.6393	126.6402	126.6402	0.001	0.0000	0.0000	3,231
2017/01/23	2025	02/02/2017	130.00	Put	Bond Future	3,360.7400	3.3607	3,359.8200	3.3598	(0.027)	0	0	0
2017/01/23	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2025	02/02/2017	129.99	Put	Bond Future	3,350.7400	3.3507	3,349.8200	3.3498	(0.027)	0	0	0
2017/01/23	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2025	04/05/2017			Bond Future	129.0740	129.0740	129.0736	129.0736	0.000	0.0000	0.0000	0
2017/01/23	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2025	04/05/2017	132.56	Put	Bond Future	3,486.0500	3.4861	3,486.4200	3.4864	0.011	0	0	0
2017/01/23	2025	04/05/2017	132.58	Put	Bond Future	3,506.0500	3.5061	3,506.4200	3.5064	0.011	0	0	0
2017/01/23	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2025	04/05/2017	132.57	Put	Bond Future	3,496.0500	3.4961	3,496.4200	3.4964	0.011	0	0	0
2017/01/23	2025	03/08/2017			Bond Future	130.2828	130.2828	130.2797	130.2797	(0.002)	0.0000	0.0000	0
2017/01/23	2025	03/08/2017	133.96	Put	Bond Future	3,677.2000	3.6772	3,680.3400	3.6803	0.085	0	0	0
2017/01/23	2025	03/08/2017	133.98	Put	Bond Future	3,697.2000	3.6972	3,700.3400	3.7003	0.085	0	0	0
2017/01/23	2025	03/08/2017	133.97	Put	Bond Future	3,687.2000	3.6872	3,690.3400	3.6903	0.085	0	0	0
2017/01/23	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2025	02/11/2017			Bond Future	132.9469	132.9469	132.9404	132.9404	(0.005)	0.0000	0.0000	0
2017/01/23	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2025	02/11/2017	132.96	Put	Bond Future	13.0700	0.0131	19.6000	0.0196	49.962	0	0	0
2017/01/23	2025	02/11/2017	132.98	Put	Bond Future	33.0700	0.0331	39.6000	0.0396	19.746	0	0	0
2017/01/23	2025	02/11/2017	132.97	Put	Bond Future	23.0700	0.0231	29.6000	0.0296	28.305	0	0	0
2017/01/23	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2030	02/02/2017			Bond Future	9.1420	91.5739	9.1918	91.2236	0.544	0.0000	0.0000	20,379
2017/01/23	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2030	02/02/2017	9.29	Call	Bond Future	1,036.1900	1.0362	685.9500	0.6859	(33.801)	0	0	0
2017/01/23	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2030	02/02/2017	9.30	Call	Bond Future	1,105.6300	1.1056	755.3900	0.7554	(31.678)	0	0	0
2017/01/23	2030	02/02/2017	9.31	Call	Bond Future	1,175.0000	1.1750	824.7600	0.8248	(29.808)	0	0	0
2017/01/23	2030	04/05/2017	9.33	Call	Bond Future	975.4200	0.9754	617.5600	0.6176	(36.688)	0	0	0
2017/01/23	2030	04/05/2017			Bond Future	9.1888	93.3288	9.2404	92.9709	0.561	0.0000	0.0000	5,127
2017/01/23	2030	04/05/2017	9.34	Call	Bond Future	1,043.9500	1.0439	686.0900	0.6861	(34.279)	0	0	0
2017/01/23	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
2017/01/23	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2030	04/05/2017	9.32	Call	Bond Future	906.8200	0.9068	548.9600	0.5490	(39.463)	0	0	0
2017/01/23	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2030	03/08/2017	9.33	Call	Bond Future	679.3600	0.6794	312.4600	0.3125	(54.007)	0	0	0
2017/01/23	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2030	03/08/2017			Bond Future	9.2305	91.1631	9.2841	90.7962	0.581	0.0000	0.0000	0
2017/01/23	2030	03/08/2017	9.34	Call	Bond Future	747.2300	0.7472	380.3300	0.3803	(49.101)	0	0	0
2017/01/23	2030	03/08/2017	9.35	Call	Bond Future	815.0200	0.8150	448.1200	0.4481	(45.017)	0	0	0
2017/01/23	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2030	02/11/2017			Bond Future	9.2596	93.0229	9.3153	92.6461	0.602	0.0000	0.0000	0
2017/01/23	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2030	02/11/2017	9.34	Call	Bond Future	542.7900	0.5428	166.0400	0.1660	(69.410)	0	0	0
2017/01/23	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2030	02/11/2017	9.35	Call	Bond Future	609.9500	0.6099	233.2000	0.2332	(61.767)	0	0	0
2017/01/23	2030	02/11/2017	9.36	Call	Bond Future	677.0300	0.6770	300.2800	0.3003	(55.647)	0	0	0
2017/01/23	2032	02/02/2017	9.53	Call	Bond Future	2,180.3000	2.1803	1,742.9900	1.7430	(20.057)	0	0	0
2017/01/23	2032	02/02/2017			Bond Future	9.2674	94.7337	9.3271	94.2828	0.645	0.0000	0.0000	17,208
2017/01/23	2032	02/02/2017	9.51	Call	Bond Future	2,061.6500	2.0616	1,629.1100	1.6291	(20.980)	0	0	0
2017/01/23	2032	02/02/2017	9.52	Call	Bond Future	2,120.6500	2.1206	1,685.6400	1.6856	(20.513)	0	0	0
2017/01/23	2032	02/02/2017	9.51	Put	Bond Future	250.3600	0.2504	268.6400	0.2686	7.301	0	0	0
2017/01/23	2032	02/02/2017	9.53	Put	Bond Future	222.0000	0.2220	235.5100	0.2355	6.086	0	0	0
2017/01/23	2032	02/02/2017	9.52	Put	Bond Future	235.8100	0.2358	251.6200	0.2516	6.705	0	0	0
2017/01/23	2032	04/05/2017	9.45	Call	Bond Future	3,011.6000	3.0116	2,716.3900	2.7164	(9.802)	0	0	0
2017/01/23	2032	04/05/2017			Bond Future	9.3132	92.3903	9.3749	91.9299	0.663	0.0000	0.0000	1,873
2017/01/23	2032	04/05/2017	9.46	Call	Bond Future	3,053.1400	3.0531	2,755.8200	2.7558	(9.738)	0	0	0
2017/01/23	2032	04/05/2017	9.44	Put	Bond Future	2,028.5900	2.0286	2,195.8900	2.1959	8.247	0	0	0
2017/01/23	2032	04/05/2017	9.46	Put	Bond Future	1,964.1500	1.9641	2,127.2100	2.1272	8.302	0	0	0
2017/01/23	2032	04/05/2017	9.44	Call	Bond Future	2,970.3600	2.9704	2,677.2800	2.6773	(9.867)	0	0	0
2017/01/23	2032	04/05/2017	9.45	Put	Bond Future	1,996.1800	1.9962	2,161.3500	2.1613	8.274	0	0	0
2017/01/23	2032	03/08/2017	9.43	Put	Bond Future	3,156.4300	3.1564	3,349.8100	3.3498	6.127	0	0	0
2017/01/23	2032	03/08/2017			Bond Future	9.3525	94.2133	9.4165	93.7419	0.684	0.0000	0.0000	0
2017/01/23	2032	03/08/2017	9.45	Put	Bond Future	3,087.1100	3.0871	3,277.3100	3.2773	6.161	0	0	0
2017/01/23	2032	03/08/2017	9.44	Put	Bond Future	3,121.6300	3.1216	3,313.4100	3.3134	6.144	0	0	0
2017/01/23	2032	03/08/2017	9.44	Call	Bond Future	3,764.9000	3.7649	3,485.2700	3.4853	(7.427)	0	0	0
2017/01/23	2032	03/08/2017	9.43	Call	Bond Future	3,726.4700	3.7265	3,448.4400	3.4484	(7.461)	0	0	0
2017/01/23	2032	03/08/2017	9.45	Call	Bond Future	3,803.5200	3.8035	3,522.3100	3.5223	(7.393)	0	0	0
2017/01/23	2032	02/11/2017			Bond Future	9.3859	91.9750	9.4523	91.4915	0.707	0.0000	0.0000	0
2017/01/23	2032	02/11/2017	9.48	Put	Bond Future	3,820.2600	3.8203	4,021.1200	4.0211	5.258	0	0	0
2017/01/23	2032	02/11/2017	9.50	Put	Bond Future	3,751.5000	3.7515	3,949.7100	3.9497	5.283	0	0	0
2017/01/23	2032	02/11/2017	9.48	Call	Bond Future	4,504.3100	4.5043	4,221.6900	4.2217	(6.274)	0	0	0
2017/01/23	2032	02/11/2017	9.49	Put	Bond Future	3,785.7600	3.7858	3,985.3000	3.9853	5.271	0	0	0
2017/01/23	2032	02/11/2017	9.49	Call	Bond Future	4,542.0800	4.5421	4,258.1400	4.2581	(6.251)	0	0	0
2017/01/23	2032	02/11/2017	9.50	Call	Bond Future	4,580.0200	4.5800	4,294.7500	4.2948	(6.229)	0	0	0
2017/01/23	2033	02/02/2017			Bond Future	106.3937	106.3937	106.9779	106.9779	0.549	0.0000	0.0000	6,033

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
2017/01/23	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2033	02/02/2017	109.70	Put	Bond Future	3,306.3100	3.3063	2,722.1200	2.7221	(17.669)	0	0	0
2017/01/23	2033	02/02/2017	109.71	Put	Bond Future	3,316.3100	3.3163	2,732.1200	2.7321	(17.616)	0	0	0
2017/01/23	2033	02/02/2017	109.72	Put	Bond Future	3,326.3100	3.3263	2,742.1200	2.7421	(17.563)	0	0	0
2017/01/23	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2033	04/05/2017			Bond Future	107.3987	107.3987	107.9930	107.9930	0.553	0.0000	0.0000	0
2017/01/23	2033	04/05/2017	110.83	Put	Bond Future	3,431.2800	3.4313	2,836.9800	2.8370	(17.320)	0	0	0
2017/01/23	2033	04/05/2017	110.85	Put	Bond Future	3,451.2800	3.4513	2,856.9800	2.8570	(17.220)	0	0	0
2017/01/23	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2033	04/05/2017	110.84	Put	Bond Future	3,441.2800	3.4413	2,846.9800	2.8470	(17.270)	0	0	0
2017/01/23	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2033	03/08/2017	113.14	Put	Bond Future	3,615.9400	3.6159	3,012.1400	3.0121	(16.698)	0	0	0
2017/01/23	2033	03/08/2017			Bond Future	109.5241	109.5241	110.1279	110.1279	0.551	0.0000	0.0000	0
2017/01/23	2033	03/08/2017	113.13	Put	Bond Future	3,605.9400	3.6059	3,002.1400	3.0021	(16.745)	0	0	0
2017/01/23	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2033	03/08/2017	113.12	Put	Bond Future	3,595.9400	3.5959	2,992.1400	2.9921	(16.791)	0	0	0
2017/01/23	2033	02/11/2017	110.08	Call	Bond Future	592.9400	0.5929	1,206.2300	1.2062	103.432	0	0	0
2017/01/23	2033	02/11/2017			Bond Future	110.6729	110.6729	111.2862	111.2862	0.554	0.0000	0.0000	0
2017/01/23	2033	02/11/2017	110.09	Call	Bond Future	582.9400	0.5829	1,196.2300	1.1962	105.206	0	0	0
2017/01/23	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2033	02/11/2017	110.07	Call	Bond Future	602.9400	0.6029	1,216.2300	1.2162	101.717	0	0	0
2017/01/23	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2037	02/02/2017	9.68	Put	Bond Future	312.6900	0.3127	312.5100	0.3125	(0.058)	0	0	0
2017/01/23	2037	02/02/2017			Bond Future	9.4421	91.7622	9.4918	91.3498	0.526	0.0000	0.0000	38,651
2017/01/23	2037	02/02/2017	9.67	Put	Bond Future	330.5800	0.3306	332.3800	0.3324	0.544	0	0	0
2017/01/23	2037	02/02/2017	9.68	Call	Bond Future	2,260.5200	2.2605	1,847.8700	1.8479	(18.255)	0	0	0
2017/01/23	2037	02/02/2017	9.66	Call	Bond Future	2,135.8100	2.1358	1,727.2900	1.7273	(19.127)	0	0	0
2017/01/23	2037	02/02/2017	9.67	Call	Bond Future	2,197.8500	2.1978	1,787.1800	1.7872	(18.685)	0	0	0
2017/01/23	2037	02/02/2017	9.66	Put	Bond Future	349.2200	0.3492	353.1700	0.3532	1.131	0	0	0
2017/01/23	2037	04/05/2017			Bond Future	9.4898	93.5208	9.5411	93.0994	0.541	0.0000	0.0000	27,907
2017/01/23	2037	04/05/2017	9.58	Put	Bond Future	2,479.4300	2.4794	2,630.2200	2.6302	6.082	0	0	0
2017/01/23	2037	04/05/2017	9.60	Put	Bond Future	2,406.5100	2.4065	2,553.5200	2.5535	6.109	0	0	0
2017/01/23	2037	04/05/2017	9.59	Put	Bond Future	2,442.8600	2.4429	2,591.7500	2.5918	6.095	0	0	0
2017/01/23	2037	04/05/2017	9.60	Call	Bond Future	3,307.5200	3.3075	3,033.2000	3.0332	(8.294)	0	0	0
2017/01/23	2037	04/05/2017	9.58	Call	Bond Future	3,217.9200	3.2179	2,947.3800	2.9474	(8.407)	0	0	0
2017/01/23	2037	04/05/2017	9.59	Call	Bond Future	3,262.6700	3.2627	2,990.2300	2.9902	(8.350)	0	0	0
2017/01/23	2037	03/08/2017	9.57	Call	Bond Future	4,092.8800	4.0929	3,835.9800	3.8360	(6.277)	0	0	0
2017/01/23	2037	03/08/2017			Bond Future	9.5333	91.1085	9.5864	90.6769	0.557	0.0000	0.0000	0
2017/01/23	2037	03/08/2017	9.58	Call	Bond Future	4,134.8900	4.1349	3,876.5800	3.8766	(6.247)	0	0	0
2017/01/23	2037	03/08/2017	9.56	Put	Bond Future	3,833.4900	3.8335	4,009.5700	4.0096	4.593	0	0	0
2017/01/23	2037	03/08/2017	9.57	Put	Bond Future	3,794.3600	3.7944	3,969.0000	3.9690	4.603	0	0	0
2017/01/23	2037	03/08/2017	9.58	Put	Bond Future	3,755.2700	3.7553	3,928.5000	3.9285	4.613	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
2017/01/23	2037	03/08/2017	9.56	Call	Bond Future	4,050.8000	4.0508	3,795.3400	3.7953	(6.306)	0	0	0
2017/01/23	2037	02/11/2017			Bond Future	9.5658	92.9672	9.6208	92.5244	0.574	0.0000	0.0000	0
2017/01/23	2037	02/11/2017	9.66	Call	Bond Future	5,125.8100	5.1258	4,860.3400	4.8603	(5.179)	0	0	0
2017/01/23	2037	02/11/2017	9.65	Put	Bond Future	4,407.7200	4.4077	4,586.2400	4.5862	4.050	0	0	0
2017/01/23	2037	02/11/2017	9.67	Put	Bond Future	4,330.7600	4.3308	4,506.9200	4.5069	4.068	0	0	0
2017/01/23	2037	02/11/2017	9.66	Put	Bond Future	4,368.9400	4.3689	4,546.2800	4.5463	4.059	0	0	0
2017/01/23	2037	02/11/2017	9.65	Call	Bond Future	5,084.6700	5.0847	4,820.3800	4.8204	(5.198)	0	0	0
2017/01/23	2037	02/11/2017	9.67	Call	Bond Future	5,167.4300	5.1674	4,900.7800	4.9008	(5.160)	0	0	0
2017/01/23	2038	02/02/2017	137.07	Put	Bond Future	6,216.1100	6.2161	5,335.4800	5.3355	(14.167)	0	0	0
2017/01/23	2038	02/02/2017			Bond Future	130.8539	130.8539	131.7345	131.7345	0.673	0.0000	0.0000	21,946
2017/01/23	2038	02/02/2017	137.06	Put	Bond Future	6,206.1100	6.2061	5,325.4800	5.3255	(14.190)	0	0	0
2017/01/23	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2038	02/02/2017	137.05	Put	Bond Future	6,196.1100	6.1961	5,315.4800	5.3155	(14.213)	0	0	0
2017/01/23	2038	04/05/2017	139.77	Put	Bond Future	6,400.2300	6.4002	5,504.0800	5.5041	(14.002)	0	0	0
2017/01/23	2038	04/05/2017			Bond Future	133.3698	133.3698	134.2659	134.2659	0.672	0.0000	0.0000	805
2017/01/23	2038	04/05/2017	139.79	Put	Bond Future	6,420.2300	6.4202	5,524.0800	5.5241	(13.958)	0	0	0
2017/01/23	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2038	04/05/2017	139.78	Put	Bond Future	6,410.2300	6.4102	5,514.0800	5.5141	(13.980)	0	0	0
2017/01/23	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2038	03/08/2017			Bond Future	134.4954	134.4954	135.4063	135.4063	0.677	0.0000	0.0000	0
2017/01/23	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2038	03/08/2017	141.16	Put	Bond Future	6,664.6200	6.6646	5,753.7000	5.7537	(13.668)	0	0	0
2017/01/23	2038	03/08/2017	141.18	Put	Bond Future	6,684.6200	6.6846	5,773.7000	5.7737	(13.627)	0	0	0
2017/01/23	2038	03/08/2017	141.17	Put	Bond Future	6,674.6200	6.6746	5,763.7000	5.7637	(13.648)	0	0	0
2017/01/23	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2038	02/11/2017	136.80	Call	Bond Future	445.7800	0.4458	1,371.8700	1.3719	207.746	0	0	0
2017/01/23	2038	02/11/2017			Bond Future	137.2458	137.2458	138.1719	138.1719	0.675	0.0000	0.0000	0
2017/01/23	2038	02/11/2017	136.81	Call	Bond Future	435.7800	0.4358	1,361.8700	1.3619	212.513	0	0	0
2017/01/23	2038	02/11/2017	136.82	Call	Bond Future	425.7800	0.4258	1,351.8700	1.3519	217.504	0	0	0
2017/01/23	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2040	02/02/2017	9.58	Call	Bond Future	1,727.5100	1.7275	1,289.8800	1.2899	(25.333)	0	0	0
2017/01/23	2040	02/02/2017			Bond Future	9.4569	95.9164	9.5117	95.4266	0.579	0.0000	0.0000	8,238
2017/01/23	2040	02/02/2017	9.59	Call	Bond Future	1,785.9100	1.7859	1,343.4700	1.3435	(24.774)	0	0	0
2017/01/23	2040	02/02/2017	9.60	Call	Bond Future	1,845.2400	1.8452	1,398.2200	1.3982	(24.226)	0	0	0
2017/01/23	2040	02/02/2017	9.58	Put	Bond Future	631.9200	0.6319	684.0900	0.6841	8.256	0	0	0
2017/01/23	2040	02/02/2017	9.60	Put	Bond Future	573.5200	0.5735	616.3000	0.6163	7.459	0	0	0
2017/01/23	2040	02/02/2017	9.59	Put	Bond Future	602.1900	0.6022	649.5500	0.6495	7.865	0	0	0
2017/01/23	2040	04/05/2017			Bond Future	9.5035	97.7545	9.5600	97.2543	0.594	0.0000	0.0000	320
2017/01/23	2040	04/05/2017	9.62	Put	Bond Future	2,620.7600	2.6208	2,798.1300	2.7981	6.768	0	0	0
2017/01/23	2040	04/05/2017	9.64	Put	Bond Future	2,544.0900	2.5441	2,717.1000	2.7171	6.800	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
2017/01/23	2040	04/05/2017	9.62	Call	Bond Future	3,648.3300	3.6483	3,325.4900	3.3255	(8.849)	0	0	0
2017/01/23	2040	04/05/2017	9.63	Put	Bond Future	2,582.1000	2.5821	2,757.2900	2.7573	6.785	0	0	0
2017/01/23	2040	04/05/2017	9.63	Call	Bond Future	3,697.0400	3.6970	3,372.0200	3.3720	(8.791)	0	0	0
2017/01/23	2040	04/05/2017	9.64	Call	Bond Future	3,746.2700	3.7463	3,419.0700	3.4191	(8.734)	0	0	0
2017/01/23	2040	03/08/2017			Bond Future	9.5459	95.1753	9.6043	94.6632	0.611	0.0000	0.0000	0
2017/01/23	2040	03/08/2017	9.61	Put	Bond Future	4,046.6200	4.0466	4,252.0200	4.2520	5.076	0	0	0
2017/01/23	2040	03/08/2017	9.63	Put	Bond Future	3,964.3300	3.9643	4,166.4500	4.1664	5.098	0	0	0
2017/01/23	2040	03/08/2017	9.61	Call	Bond Future	4,608.5200	4.6085	4,301.8000	4.3018	(6.655)	0	0	0
2017/01/23	2040	03/08/2017	9.62	Put	Bond Future	4,005.4400	4.0054	4,209.2000	4.2092	5.087	0	0	0
2017/01/23	2040	03/08/2017	9.62	Call	Bond Future	4,654.5600	4.6546	4,346.2000	4.3462	(6.625)	0	0	0
2017/01/23	2040	03/08/2017	9.63	Call	Bond Future	4,700.5500	4.7006	4,390.5500	4.3906	(6.595)	0	0	0
2017/01/23	2040	02/11/2017			Bond Future	9.5777	97.1170	9.6380	96.5920	0.629	0.0000	0.0000	0
2017/01/23	2040	02/11/2017	9.66	Call	Bond Future	5,555.4600	5.5555	5,244.4200	5.2444	(5.599)	0	0	0
2017/01/23	2040	02/11/2017	9.65	Put	Bond Future	4,882.3300	4.8823	5,097.7200	5.0977	4.412	0	0	0
2017/01/23	2040	02/11/2017	9.67	Put	Bond Future	4,798.1400	4.7981	5,010.7600	5.0108	4.431	0	0	0
2017/01/23	2040	02/11/2017	9.66	Put	Bond Future	4,839.9200	4.8399	5,053.9200	5.0539	4.422	0	0	0
2017/01/23	2040	02/11/2017	9.67	Call	Bond Future	5,600.0200	5.6000	5,287.6000	5.2876	(5.579)	0	0	0
2017/01/23	2040	02/11/2017	9.65	Call	Bond Future	5,511.4000	5.5114	5,201.7500	5.2017	(5.618)	0	0	0
2017/01/23	2044	02/02/2017			Bond Future	9.4617	93.2649	9.5164	92.7675	0.579	0.0000	0.0000	19,783
2017/01/23	2044	02/02/2017	9.77	Call	Bond Future	2,985.5700	2.9856	2,484.1300	2.4841	(16.795)	0	0	0
2017/01/23	2044	02/02/2017	9.76	Put	Bond Future	256.4500	0.2564	253.9300	0.2539	(0.983)	0	0	0
2017/01/23	2044	02/02/2017	9.78	Put	Bond Future	228.2400	0.2282	222.9400	0.2229	(2.322)	0	0	0
2017/01/23	2044	02/02/2017	9.77	Put	Bond Future	242.0300	0.2420	238.0400	0.2380	(1.649)	0	0	0
2017/01/23	2044	02/02/2017	9.78	Call	Bond Future	3,058.4400	3.0584	2,555.6900	2.5557	(16.438)	0	0	0
2017/01/23	2044	02/02/2017	9.76	Call	Bond Future	2,913.1900	2.9132	2,413.2200	2.4132	(17.162)	0	0	0
2017/01/23	2044	04/05/2017			Bond Future	9.5063	95.0522	9.5627	94.5443	0.593	0.0000	0.0000	670
2017/01/23	2044	04/05/2017	9.67	Call	Bond Future	3,958.2900	3.9583	3,619.6500	3.6196	(8.555)	0	0	0
2017/01/23	2044	04/05/2017	9.66	Put	Bond Future	2,535.0600	2.5351	2,706.4700	2.7065	6.762	0	0	0
2017/01/23	2044	04/05/2017	9.68	Put	Bond Future	2,460.2600	2.4603	2,627.3800	2.6274	6.793	0	0	0
2017/01/23	2044	04/05/2017	9.67	Put	Bond Future	2,497.5400	2.4975	2,666.7900	2.6668	6.777	0	0	0
2017/01/23	2044	04/05/2017	9.68	Call	Bond Future	4,008.9900	4.0090	3,668.2200	3.6682	(8.500)	0	0	0
2017/01/23	2044	04/05/2017	9.66	Call	Bond Future	3,907.7000	3.9077	3,571.2200	3.5712	(8.611)	0	0	0
2017/01/23	2044	03/08/2017			Bond Future	9.5469	92.5449	9.6052	92.0250	0.610	0.0000	0.0000	0
2017/01/23	2044	03/08/2017	9.62	Put	Bond Future	4,097.5300	4.0975	4,303.7800	4.3038	5.034	0	0	0
2017/01/23	2044	03/08/2017	9.64	Put	Bond Future	4,014.6400	4.0146	4,217.5800	4.2176	5.055	0	0	0
2017/01/23	2044	03/08/2017	9.63	Put	Bond Future	4,056.0400	4.0560	4,260.6300	4.2606	5.044	0	0	0
2017/01/23	2044	03/08/2017	9.64	Call	Bond Future	4,842.7200	4.8427	4,525.7600	4.5258	(6.545)	0	0	0
2017/01/23	2044	03/08/2017	9.62	Call	Bond Future	4,748.7100	4.7487	4,435.0600	4.4351	(6.605)	0	0	0
2017/01/23	2044	03/08/2017	9.63	Call	Bond Future	4,795.7400	4.7957	4,480.4300	4.4804	(6.575)	0	0	0
2017/01/23	2044	02/11/2017	9.68	Call	Bond Future	5,770.2500	5.7702	5,450.8000	5.4508	(5.536)	0	0	0
2017/01/23	2044	02/11/2017			Bond Future	9.5773	94.4330	9.6374	93.9000	0.628	0.0000	0.0000	0
2017/01/23	2044	02/11/2017	9.66	Call	Bond Future	5,680.1800	5.6802	5,363.5100	5.3635	(5.575)	0	0	0
2017/01/23	2044	02/11/2017	9.67	Call	Bond Future	5,725.3000	5.7253	5,407.2400	5.4072	(5.555)	0	0	0
2017/01/23	2044	02/11/2017	9.66	Put	Bond Future	4,948.3600	4.9484	5,164.6100	5.1646	4.370	0	0	0
2017/01/23	2044	02/11/2017	9.68	Put	Bond Future	4,862.9500	4.8630	5,076.4200	5.0764	4.390	0	0	0
2017/01/23	2044	02/11/2017	9.67	Put	Bond Future	4,905.6700	4.9057	5,120.5300	5.1205	4.380	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
2017/01/23	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2046	02/02/2017	137.14	Put	Bond Future	5,502.4700	5.5025	3,279.9400	3.2799	(40.391)	0	0	0
2017/01/23	2046	02/02/2017			Bond Future	131.6375	131.6375	133.8601	133.8601	1.688	0.0000	0.0000	18,568
2017/01/23	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2046	02/02/2017	137.13	Put	Bond Future	5,492.4700	5.4925	3,269.9400	3.2699	(40.465)	0	0	0
2017/01/23	2046	02/02/2017	137.15	Put	Bond Future	5,512.4700	5.5125	3,289.9400	3.2899	(40.318)	0	0	0
2017/01/23	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2046	04/05/2017			Bond Future	132.6384	132.6384	134.9024	134.9024	1.707	0.0000	0.0000	1,450
2017/01/23	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2046	04/05/2017	138.32	Put	Bond Future	5,681.5500	5.6815	3,417.5800	3.4176	(39.848)	0	0	0
2017/01/23	2046	04/05/2017	138.34	Put	Bond Future	5,701.5500	5.7015	3,437.5800	3.4376	(39.708)	0	0	0
2017/01/23	2046	04/05/2017	138.33	Put	Bond Future	5,691.5500	5.6915	3,427.5800	3.4276	(39.778)	0	0	0
2017/01/23	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2046	03/08/2017	141.17	Put	Bond Future	5,906.5600	5.9066	3,601.0200	3.6010	(39.034)	0	0	0
2017/01/23	2046	03/08/2017			Bond Future	135.2634	135.2634	137.5690	137.5690	1.704	0.0000	0.0000	0
2017/01/23	2046	03/08/2017	141.19	Put	Bond Future	5,926.5600	5.9266	3,621.0200	3.6210	(38.902)	0	0	0
2017/01/23	2046	03/08/2017	141.18	Put	Bond Future	5,916.5600	5.9166	3,611.0200	3.6110	(38.968)	0	0	0
2017/01/23	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2046	02/11/2017	136.31	Call	Bond Future	114.8100	0.1148	2,464.1400	2.4641	2046.276	0	0	0
2017/01/23	2046	02/11/2017			Bond Future	136.4248	136.4248	138.7741	138.7741	1.722	0.0000	0.0000	0
2017/01/23	2046	02/11/2017	136.30	Call	Bond Future	124.8100	0.1248	2,474.1400	2.4741	1882.325	0	0	0
2017/01/23	2046	02/11/2017	136.32	Call	Bond Future	104.8100	0.1048	2,454.1400	2.4541	2241.513	0	0	0
2017/01/23	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2050	02/02/2017	144.97	Put	Bond Future	5,706.5000	5.7065	2,748.3400	2.7483	(51.838)	0	0	0
2017/01/23	2050	02/02/2017			Bond Future	139.2635	139.2635	142.2217	142.2217	2.124	0.0000	0.0000	25,127
2017/01/23	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2050	02/02/2017	144.96	Put	Bond Future	5,696.5000	5.6965	2,738.3400	2.7383	(51.929)	0	0	0
2017/01/23	2050	02/02/2017	144.98	Put	Bond Future	5,716.5000	5.7165	2,758.3400	2.7583	(51.748)	0	0	0
2017/01/23	2050	04/05/2017			Bond Future	141.9410	141.9410	144.9545	144.9545	2.123	0.0000	0.0000	0
2017/01/23	2050	04/05/2017	147.83	Put	Bond Future	5,889.0000	5.8890	2,875.4800	2.8755	(51.172)	0	0	0
2017/01/23	2050	04/05/2017	147.85	Put	Bond Future	5,909.0000	5.9090	2,895.4800	2.8955	(50.999)	0	0	0
2017/01/23	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2050	04/05/2017	147.84	Put	Bond Future	5,899.0000	5.8990	2,885.4800	2.8855	(51.085)	0	0	0
2017/01/23	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2050	03/08/2017			Bond Future	143.0708	143.0708	146.1408	146.1408	2.146	0.0000	0.0000	0
2017/01/23	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2050	03/08/2017	149.22	Put	Bond Future	6,149.2300	6.1492	3,079.2300	3.0792	(49.925)	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
2017/01/23	2050	03/08/2017	149.24	Put	Bond Future	6,169.2300	6.1692	3,099.2300	3.0992	(49.763)	0	0	0
2017/01/23	2050	03/08/2017	149.23	Put	Bond Future	6,159.2300	6.1592	3,089.2300	3.0892	(49.844)	0	0	0
2017/01/23	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	2050	02/11/2017			Bond Future	145.9963	145.9963	149.1257	149.1257	2.143	0.0000	0.0000	0
2017/01/23	2050	02/11/2017	144.67	Call	Bond Future	1,326.3300	1.3263	4,455.6500	4.4556	235.938	0	0	0
2017/01/23	2050	02/11/2017	144.65	Call	Bond Future	1,346.3300	1.3463	4,475.6500	4.4756	232.433	0	0	0
2017/01/23	2050	02/11/2017	144.66	Call	Bond Future	1,336.3300	1.3363	4,465.6500	4.4656	234.173	0	0	0
2017/01/23	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	AL37	02/02/2017			Index Future	516.0160	516.0160	515.5280	515.5280	(0.095)	0.0000	0.0000	7
2017/01/23	AL37	04/05/2017			Index Future	525.9050	525.9050	525.3990	525.3990	(0.096)	0.0000	0.0000	0
2017/01/23	AL37	03/08/2017			Index Future	536.2800	536.2800	535.7520	535.7520	(0.098)	0.0000	0.0000	0
2017/01/23	AL37	02/11/2017			Index Future	547.2150	547.2150	546.6600	546.6600	(0.101)	0.0000	0.0000	0
2017/01/23	AL7T	02/02/2017			Index Future	599.2830	599.2830	597.6160	597.6160	(0.278)	0.0000	0.0000	2
2017/01/23	AL7T	04/05/2017			Index Future	610.7680	610.7680	609.0590	609.0590	(0.280)	0.0000	0.0000	0
2017/01/23	AL7T	03/08/2017			Index Future	622.8180	622.8180	621.0610	621.0610	(0.282)	0.0000	0.0000	0
2017/01/23	AL7T	02/11/2017			Index Future	635.5170	635.5170	633.7060	633.7060	(0.285)	0.0000	0.0000	0
2017/01/23	ALBI	02/02/2017			Index Future	544.7810	544.7810	543.0130	543.0130	(0.325)	0.0000	0.0000	464
2017/01/23	ALBI	04/05/2017			Index Future	555.2210	555.2210	553.4100	553.4100	(0.326)	0.0000	0.0000	117
2017/01/23	ALBI	03/08/2017			Index Future	566.1740	566.1740	564.3150	564.3150	(0.328)	0.0000	0.0000	0
2017/01/23	ALBI	02/11/2017			Index Future	577.7190	577.7190	575.8050	575.8050	(0.331)	0.0000	0.0000	0
2017/01/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	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
2017/01/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	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
2017/01/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/23	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	EL28	02/02/2017			Bond Future	127.8797	127.8797	128.5016	128.5016	0.486	0.0000	0.0000	0
2017/01/23	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	EL28	02/02/2017	135.10	Put	Bond Future	7,220.3100	7.2203	6,598.4500	6.5985	(8.613)	0	0	0
2017/01/23	EL28	02/02/2017	135.12	Put	Bond Future	7,240.3100	7.2403	6,618.4500	6.6185	(8.589)	0	0	0
2017/01/23	EL28	02/02/2017	135.11	Put	Bond Future	7,230.3100	7.2303	6,608.4500	6.6085	(8.601)	0	0	0
2017/01/23	EL28	04/05/2017			Bond Future	128.6487	128.6487	129.2813	129.2813	0.492	0.0000	0.0000	0
2017/01/23	EL28	04/05/2017	137.90	Put	Bond Future	9,251.2600	9.2513	8,618.7300	8.6187	(6.837)	0	0	0
2017/01/23	EL28	04/05/2017	137.92	Put	Bond Future	9,271.2600	9.2713	8,638.7300	8.6387	(6.822)	0	0	0
2017/01/23	EL28	04/05/2017	137.91	Put	Bond Future	9,261.2600	9.2613	8,628.7300	8.6287	(6.830)	0	0	0
2017/01/23	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	EL28	03/08/2017			Bond Future	131.1946	131.1946	131.8370	131.8370	0.490	0.0000	0.0000	0
2017/01/23	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	EL28	03/08/2017	135.16	Put	Bond Future	3,965.3800	3.9654	3,322.9900	3.3230	(16.200)	0	0	0
2017/01/23	EL28	03/08/2017	135.18	Put	Bond Future	3,985.3800	3.9854	3,342.9900	3.3430	(16.119)	0	0	0
2017/01/23	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	EL28	03/08/2017	135.17	Put	Bond Future	3,975.3800	3.9754	3,332.9900	3.3330	(16.159)	0	0	0
2017/01/23	EL28	02/11/2017			Bond Future	132.1103	132.1103	132.7622	132.7622	0.493	0.0000	0.0000	0
2017/01/23	EL28	02/11/2017	133.87	Put	Bond Future	1,759.6500	1.7597	1,107.7800	1.1078	(37.045)	0	0	0
2017/01/23	EL28	02/11/2017	133.89	Put	Bond Future	1,779.6500	1.7797	1,127.7800	1.1278	(36.629)	0	0	0
2017/01/23	EL28	02/11/2017	133.88	Put	Bond Future	1,769.6500	1.7697	1,117.7800	1.1178	(36.836)	0	0	0
2017/01/23	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	ES33	02/02/2017			Bond Future	10.3622	80.5310	10.4115	80.2116	0.476	0.0000	0.0000	9,466
2017/01/23	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	ES33	02/02/2017	10.59	Call	Bond Future	1,458.7800	1.4588	1,139.4100	1.1394	(21.893)	0	0	0
2017/01/23	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	ES33	02/02/2017	10.60	Call	Bond Future	1,521.8700	1.5219	1,202.5000	1.2025	(20.985)	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
2017/01/23	ES33	02/02/2017	10.61	Call	Bond Future	1,584.8800	1.5849	1,265.5100	1.2655	(20.151)	0	0	0
2017/01/23	ES33	04/05/2017			Bond Future	10.4388	78.2809	10.4899	77.9545	0.489	0.0000	0.0000	0
2017/01/23	ES33	04/05/2017	10.55	Call	Bond Future	707.5200	0.7075	381.1600	0.3812	(46.127)	0	0	0
2017/01/23	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	ES33	04/05/2017	10.56	Call	Bond Future	770.7000	0.7707	444.3400	0.4443	(42.346)	0	0	0
2017/01/23	ES33	04/05/2017	10.54	Call	Bond Future	644.2700	0.6443	317.9100	0.3179	(50.656)	0	0	0
2017/01/23	ES33	03/08/2017			Bond Future	10.5097	79.8255	10.5627	79.4911	0.504	0.0000	0.0000	0
2017/01/23	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	205.8900	0.2059	100.000	0	0	0
2017/01/23	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	79.7900	0.0798	100.000	0	0	0
2017/01/23	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	142.8000	0.1428	100.000	0	0	0
2017/01/23	ES33	03/08/2017	10.55	Call	Bond Future	254.6100	0.2546	0.0000	0.0000	(100.000)	0	0	0
2017/01/23	ES33	03/08/2017	10.53	Call	Bond Future	128.5100	0.1285	0.0000	0.0000	(100.000)	0	0	0
2017/01/23	ES33	03/08/2017	10.54	Call	Bond Future	191.6000	0.1916	0.0000	0.0000	(100.000)	0	0	0
2017/01/23	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	ES33	02/11/2017			Bond Future	10.5777	77.6594	10.6328	77.3161	0.521	0.0000	0.0000	0
2017/01/23	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	ES33	02/11/2017	10.66	Call	Bond Future	511.9100	0.5119	168.5800	0.1686	(67.068)	0	0	0
2017/01/23	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	ES33	02/11/2017	10.67	Call	Bond Future	573.7700	0.5738	230.4400	0.2304	(59.838)	0	0	0
2017/01/23	ES33	02/11/2017	10.68	Call	Bond Future	635.5500	0.6355	292.2200	0.2922	(54.021)	0	0	0
2017/01/23	ES42	02/02/2017			Bond Future	10.4864	84.9227	10.5408	84.5170	0.519	0.0000	0.0000	8,777
2017/01/23	ES42	04/05/2017			Bond Future	10.5623	82.2877	10.6186	81.8733	0.533	0.0000	0.0000	0
2017/01/23	ES42	03/08/2017			Bond Future	10.6317	83.9115	10.6900	83.4872	0.549	0.0000	0.0000	0
2017/01/23	ES42	02/11/2017			Bond Future	10.6972	81.3607	10.7578	80.9256	0.566	0.0000	0.0000	0
2017/01/23	GOVI	02/02/2017	533.34	Call	GOVI	93,190.0000	9.3190	75,800.0000	7.5800	(18.661)	0	0	0
2017/01/23	GOVI	02/02/2017			GOVI	542.6590	542.6590	540.9200	540.9200	(0.320)	0.0000	0.0000	493
2017/01/23	GOVI	02/02/2017	533.32	Call	GOVI	93,390.0000	9.3390	76,000.0000	7.6000	(18.621)	0	0	0
2017/01/23	GOVI	02/02/2017	533.33	Call	GOVI	93,290.0000	9.3290	75,900.0000	7.5900	(18.641)	0	0	0
2017/01/23	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	GOVI	04/05/2017			GOVI	553.0580	553.0580	551.2770	551.2770	(0.322)	0.0000	0.0000	0
2017/01/23	GOVI	04/05/2017	262.19	Call	GOVI	2,908,680.0000	290.8680	2,890,870.0000	289.0870	(0.612)	0	0	0
2017/01/23	GOVI	04/05/2017	262.20	Call	GOVI	2,908,580.0000	290.8580	2,890,770.0000	289.0770	(0.612)	0	0	0
2017/01/23	GOVI	04/05/2017	262.18	Call	GOVI	2,908,780.0000	290.8780	2,890,970.0000	289.0970	(0.612)	0	0	0
2017/01/23	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	GOVI	03/08/2017			GOVI	563.9700	563.9700	562.1410	562.1410	(0.324)	0.0000	0.0000	0
2017/01/23	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	GOVI	03/08/2017	561.09	Call	GOVI	28,800.0000	2.8800	10,510.0000	1.0510	(63.507)	0	0	0
2017/01/23	GOVI	03/08/2017	561.10	Call	GOVI	28,700.0000	2.8700	10,410.0000	1.0410	(63.728)	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
2017/01/23	GOVI	03/08/2017	561.11	Call	GOVI	28,600.0000	2.8600	10,310.0000	1.0310	(63.951)	0	0	0
2017/01/23	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	GOVI	02/11/2017			GOVI	575.4690	575.4690	573.5860	573.5860	(0.327)	0.0000	0.0000	0
2017/01/23	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	GOVI	02/11/2017	572.44	Call	GOVI	30,290.0000	3.0290	11,460.0000	1.1460	(62.166)	0	0	0
2017/01/23	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	GOVI	02/11/2017	572.45	Call	GOVI	30,190.0000	3.0190	11,360.0000	1.1360	(62.372)	0	0	0
2017/01/23	GOVI	02/11/2017	572.46	Call	GOVI	30,090.0000	3.0090	11,260.0000	1.1260	(62.579)	0	0	0
2017/01/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/23	IGOV	02/02/2017			Index Future	247.1380	247.1380	248.6880	248.6880	0.627	0.0000	0.0000	1,045
2017/01/23	IGOV	04/05/2017			Index Future	251.8900	251.8900	253.4650	253.4650	0.625	0.0000	0.0000	65
2017/01/23	IGOV	03/08/2017			Index Future	256.8740	256.8740	258.4750	258.4750	0.623	0.0000	0.0000	0
2017/01/23	IGOV	02/11/2017			Index Future	262.1260	262.1260	263.7520	263.7520	0.620	0.0000	0.0000	0
2017/01/23	ILBI	02/02/2017			Index Future	666.1390	666.1390	669.2540	669.2540	0.468	0.0000	0.0000	157
2017/01/23	ILBI	04/05/2017			Index Future	679.0280	679.0280	682.2000	682.2000	0.467	0.0000	0.0000	0
2017/01/23	ILBI	03/08/2017			Index Future	692.3960	692.3960	695.6310	695.6310	0.467	0.0000	0.0000	0
2017/01/23	ILBI	02/11/2017			Index Future	705.9970	705.9970	709.2980	709.2980	0.468	0.0000	0.0000	0
2017/01/23	IS01	16/03/2017			Interest Rate Swap	100.0028	100.0028	100.0028	100.0028	0.000	0.0000	0.0000	0
2017/01/23	IS01	15/06/2017			Interest Rate Swap	99.6142	99.6142	99.6161	99.6161	0.002	0.0000	0.0000	0
2017/01/23	IS01	21/09/2017			Interest Rate Swap	99.6389	99.6389	99.6414	99.6414	0.003	0.0000	0.0000	0
2017/01/23	IS01	21/12/2017			Interest Rate Swap	99.8894	99.8894	99.8945	99.8945	0.005	0.0000	0.0000	0
2017/01/23	IS01	15/03/2018			Interest Rate Swap	99.9176	99.9176	99.9323	99.9323	0.015	0.0000	0.0000	0
2017/01/23	IS02	18/12/2017			Interest Rate Swap	99.9189	99.9189	99.9238	99.9238	0.005	0.0000	0.0000	0
2017/01/23	IS02	16/03/2018			Interest Rate Swap	99.2014	99.2014	99.2158	99.2158	0.014	0.0000	0.0000	0
2017/01/23	IS02	15/06/2018			Interest Rate Swap	98.8562	98.8562	98.8745	98.8745	0.018	0.0000	0.0000	0
2017/01/23	IS02	21/09/2018			Interest Rate Swap	98.9100	98.9100	98.9303	98.9303	0.021	0.0000	0.0000	0
2017/01/23	IS02	21/12/2018			Interest Rate Swap	99.4000	99.4000	99.4300	99.4300	0.030	0.0000	0.0000	0
2017/01/23	IS02	15/03/2019			Interest Rate Swap	99.8947	99.8947	99.9323	99.9323	0.038	0.0000	0.0000	0
2017/01/23	IS05	17/12/2020			Interest Rate Swap	97.6205	97.6205	97.7025	97.7025	0.084	0.0000	0.0000	0
2017/01/23	IS05	16/03/2021			Interest Rate Swap	96.9342	96.9342	97.0231	97.0231	0.092	0.0000	0.0000	0
2017/01/23	IS05	15/06/2021			Interest Rate Swap	96.2184	96.2184	96.3120	96.3120	0.097	0.0000	0.0000	0
2017/01/23	IS05	21/09/2021			Interest Rate Swap	96.4784	96.4784	96.5761	96.5761	0.101	0.0000	0.0000	0
2017/01/23	IS05	21/12/2021			Interest Rate Swap	98.7272	98.7272	98.8291	98.8291	0.103	0.0000	0.0000	50
2017/01/23	IS05	15/03/2022			Interest Rate Swap	98.9294	98.9294	99.0357	99.0357	0.107	0.0000	0.0000	0
2017/01/23	IS10	17/12/2025			Interest Rate Swap	97.5354	97.5354	97.7127	97.7127	0.182	0.0000	0.0000	0
2017/01/23	IS10	16/03/2026			Interest Rate Swap	94.6122	94.6122	94.7967	94.7967	0.195	0.0000	0.0000	0
2017/01/23	IS10	15/06/2026			Interest Rate Swap	93.4024	93.4024	93.5921	93.5921	0.203	0.0000	0.0000	0
2017/01/23	IS10	21/09/2026			Interest Rate Swap	95.5435	95.5435	95.7362	95.7362	0.202	0.0000	0.0000	0
2017/01/23	IS10	21/12/2026			Interest Rate Swap	99.2675	99.2675	99.4615	99.4615	0.195	0.0000	0.0000	0
2017/01/23	IS10	15/03/2027			Interest Rate Swap	97.8779	97.8779	98.0754	98.0754	0.202	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
2017/01/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/01/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/23	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/01/23	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	1,000
2017/01/23	JBAF	19/04/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/01/23	JBAF	17/05/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2017/01/23	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/23	JBAF	19/07/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/23	JBAF	20/09/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/01/23	JBAF	20/12/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2017/01/23	JBAF	20/03/2018			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2017/01/23	JBAF	20/06/2018			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/01/23	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/01/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/23	JBAF	19/12/2018			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2017/01/23	R023	02/02/2017	8.85	Call	Bond Future	2,140.3500	2.1403	1,996.9500	1.9969	(6.700)	0	0	0
2017/01/23	R023	02/02/2017			Bond Future	8.3817	100.4637	8.4115	100.3271	0.355	0.0000	0.0000	12,677
2017/01/23	R023	02/02/2017	8.86	Call	Bond Future	2,183.3200	2.1833	2,040.3100	2.0403	(6.550)	0	0	0
2017/01/23	R023	02/02/2017	8.84	Put	Bond Future	21.4200	0.0214	14.1600	0.0142	(33.894)	0	0	0
2017/01/23	R023	02/02/2017	8.86	Put	Bond Future	17.9200	0.0179	11.4600	0.0115	(36.049)	0	0	0
2017/01/23	R023	02/02/2017	8.84	Call	Bond Future	2,097.4900	2.0975	1,953.6800	1.9537	(6.856)	0	0	0
2017/01/23	R023	02/02/2017	8.85	Put	Bond Future	19.6000	0.0196	12.7500	0.0127	(34.949)	0	0	0
2017/01/23	R023	04/05/2017	8.61	Call	Bond Future	1,811.4700	1.8115	1,708.3000	1.7083	(5.695)	0	0	0
2017/01/23	R023	04/05/2017			Bond Future	8.4130	98.4569	8.4447	98.3167	0.376	0.0000	0.0000	6,245
2017/01/23	R023	04/05/2017	8.59	Call	Bond Future	1,757.9000	1.7579	1,656.0700	1.6561	(5.793)	0	0	0
2017/01/23	R023	04/05/2017	8.60	Call	Bond Future	1,784.5800	1.7846	1,682.0800	1.6821	(5.744)	0	0	0
2017/01/23	R023	04/05/2017	8.59	Put	Bond Future	976.1000	0.9761	1,014.4600	1.0145	3.930	0	0	0
2017/01/23	R023	04/05/2017	8.61	Put	Bond Future	941.7900	0.9418	978.8100	0.9788	3.931	0	0	0
2017/01/23	R023	04/05/2017	8.60	Put	Bond Future	958.8300	0.9588	996.5200	0.9965	3.931	0	0	0
2017/01/23	R023	03/08/2017	8.60	Put	Bond Future	1,462.8600	1.4629	1,512.1300	1.5121	3.368	0	0	0
2017/01/23	R023	03/08/2017			Bond Future	8.4327	100.3995	8.4666	100.2544	0.401	0.0000	0.0000	0
2017/01/23	R023	03/08/2017	8.59	Put	Bond Future	1,481.0300	1.4810	1,530.8200	1.5308	3.362	0	0	0
2017/01/23	R023	03/08/2017	8.60	Call	Bond Future	2,177.0200	2.1770	2,081.2500	2.0813	(4.399)	0	0	0
2017/01/23	R023	03/08/2017	8.58	Call	Bond Future	2,128.4800	2.1285	2,033.7600	2.0338	(4.450)	0	0	0
2017/01/23	R023	03/08/2017	8.59	Call	Bond Future	2,152.6800	2.1527	2,057.4300	2.0574	(4.425)	0	0	0
2017/01/23	R023	03/08/2017	8.58	Put	Bond Future	1,499.3700	1.4994	1,549.6900	1.5497	3.356	0	0	0
2017/01/23	R023	02/11/2017	8.56	Call	Bond Future	2,356.5200	2.3565	2,264.0000	2.2640	(3.926)	0	0	0
2017/01/23	R023	02/11/2017			Bond Future	8.4443	98.5135	8.4808	98.3629	0.432	0.0000	0.0000	0
2017/01/23	R023	02/11/2017	8.57	Call	Bond Future	2,379.2100	2.3792	2,286.2200	2.2862	(3.908)	0	0	0
2017/01/23	R023	02/11/2017	8.58	Call	Bond Future	2,402.3600	2.4024	2,308.9100	2.3089	(3.890)	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
2017/01/23	R023	02/11/2017	8.56	Put	Bond Future	1,879.5200	1.8795	1,937.5900	1.9376	3.090	0	0	0
2017/01/23	R023	02/11/2017	8.58	Put	Bond Future	1,843.1700	1.8432	1,900.3100	1.9003	3.100	0	0	0
2017/01/23	R023	02/11/2017	8.57	Put	Bond Future	1,861.1100	1.8611	1,918.7100	1.9187	3.095	0	0	0
2017/01/23	R035	02/02/2017			Bond Future	9.3878	99.4920	9.4374	99.0798	0.529	0.0000	0.0000	7,756
2017/01/23	R035	02/02/2017	9.51	Call	Bond Future	1,009.8800	1.0099	597.6600	0.5977	(40.819)	0	0	0
2017/01/23	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R035	02/02/2017	9.52	Call	Bond Future	1,091.7900	1.0918	679.5700	0.6796	(37.756)	0	0	0
2017/01/23	R035	02/02/2017	9.50	Call	Bond Future	927.8700	0.9279	515.6500	0.5156	(44.426)	0	0	0
2017/01/23	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R035	04/05/2017			Bond Future	9.4328	96.8958	9.4841	96.4747	0.544	0.0000	0.0000	3,274
2017/01/23	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R035	04/05/2017	9.55	Call	Bond Future	958.1500	0.9581	537.0400	0.5370	(43.950)	0	0	0
2017/01/23	R035	04/05/2017	9.53	Call	Bond Future	795.6600	0.7957	374.5500	0.3745	(52.926)	0	0	0
2017/01/23	R035	04/05/2017	9.54	Call	Bond Future	876.9600	0.8770	455.8500	0.4559	(48.019)	0	0	0
2017/01/23	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R035	03/08/2017			Bond Future	9.4722	98.8077	9.5253	98.3762	0.561	0.0000	0.0000	0
2017/01/23	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	205.2900	0.2053	100.000	0	0	0
2017/01/23	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	43.0200	0.0430	100.000	0	0	0
2017/01/23	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	124.1000	0.1241	100.000	0	0	0
2017/01/23	R035	03/08/2017	9.50	Call	Bond Future	226.1900	0.2262	0.0000	0.0000	(100.000)	0	0	0
2017/01/23	R035	03/08/2017	9.51	Call	Bond Future	307.3800	0.3074	0.0000	0.0000	(100.000)	0	0	0
2017/01/23	R035	03/08/2017	9.52	Call	Bond Future	388.4600	0.3885	0.0000	0.0000	(100.000)	0	0	0
2017/01/23	R035	02/11/2017			Bond Future	9.5081	96.3182	9.5631	95.8754	0.579	0.0000	0.0000	0
2017/01/23	R035	02/11/2017	9.60	Call	Bond Future	737.9400	0.7379	295.1200	0.2951	(60.008)	0	0	0
2017/01/23	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R035	02/11/2017	9.61	Call	Bond Future	817.6800	0.8177	374.8600	0.3749	(54.156)	0	0	0
2017/01/23	R035	02/11/2017	9.59	Call	Bond Future	658.1000	0.6581	215.2800	0.2153	(67.288)	0	0	0
2017/01/23	R186	02/02/2017	8.00	Put	Bond Future	5,198.0600	5.1981	5,546.1700	5.5462	6.697	0	0	0
2017/01/23	R186	02/02/2017	9.40	Call	Bond Future	4,676.9500	4.6769	4,325.0100	4.3250	(7.525)	0	0	0
2017/01/23	R186	02/02/2017	8.81	Put	Bond Future	478.3200	0.4783	525.2000	0.5252	9.801	0	0	0
2017/01/23	R186	02/02/2017	9.10	Put	Bond Future	74.3300	0.0743	66.7700	0.0668	(10.171)	0	0	2,546
2017/01/23	R186	02/02/2017			Bond Future	8.7165	113.0080	8.7663	112.6583	0.572	0.0000	0.0000	109,586
2017/01/23	R186	02/02/2017	9.50	Call	Bond Future	5,334.7400	5.3347	4,984.0500	4.9840	(6.574)	0	0	0
2017/01/23	R186	02/02/2017	8.43	Put	Bond Future	2,177.5900	2.1776	2,446.0900	2.4461	12.330	0	0	0
2017/01/23	R186	02/02/2017	8.80	Put	Bond Future	504.0800	0.5041	555.3900	0.5554	10.179	0	0	0
2017/01/23	R186	02/02/2017	8.87	Call	Bond Future	1,416.4900	1.4165	1,091.1300	1.0911	(22.969)	0	0	0
2017/01/23	R186	02/02/2017	8.90	Put	Bond Future	288.3000	0.2883	303.9700	0.3040	5.435	0	0	750
2017/01/23	R186	02/02/2017	8.00	Call	Bond Future	1.7700	0.0018	0.1800	0.0002	(89.831)	0	0	7,000
2017/01/23	R186	02/02/2017	8.60	Call	Bond Future	417.5600	0.4176	236.5900	0.2366	(43.340)	0	0	7,000
2017/01/23	R186	02/02/2017	8.81	Call	Bond Future	1,133.4800	1.1335	830.6600	0.8307	(26.716)	0	0	0
2017/01/23	R186	02/02/2017	8.37	Call	Bond Future	86.3700	0.0864	30.7700	0.0308	(64.374)	0	0	500
2017/01/23	R186	02/02/2017	8.62	Put	Bond Future	1,148.2500	1.1483	1,303.9000	1.3039	13.555	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
2017/01/23	R186	02/02/2017	8.79	Call	Bond Future	1,046.2900	1.0463	752.5200	0.7525	(28.077)	0	0	0
2017/01/23	R186	02/02/2017	8.95	Call	Bond Future	1,838.1800	1.8382	1,493.2500	1.4932	(18.765)	0	0	0
2017/01/23	R186	02/02/2017	9.02	Call	Bond Future	2,240.6700	2.2407	1,886.9300	1.8869	(15.787)	0	0	0
2017/01/23	R186	02/02/2017	8.87	Put	Bond Future	343.6800	0.3437	368.0200	0.3680	7.082	0	0	500
2017/01/23	R186	02/02/2017	9.50	Put	Bond Future	1.8700	0.0019	0.8800	0.0009	(52.941)	0	0	13,500
2017/01/23	R186	02/02/2017	8.43	Call	Bond Future	137.7400	0.1377	56.5400	0.0565	(58.952)	0	0	750
2017/01/23	R186	02/02/2017	8.80	Call	Bond Future	1,089.4200	1.0894	791.0300	0.7910	(27.390)	0	0	0
2017/01/23	R186	02/02/2017	8.90	Call	Bond Future	1,569.1500	1.5691	1,235.1200	1.2351	(21.287)	0	0	0
2017/01/23	R186	02/02/2017	9.40	Put	Bond Future	5.2900	0.0053	3.0500	0.0031	(42.344)	0	0	750
2017/01/23	R186	02/02/2017	9.10	Call	Bond Future	2,728.6800	2.7287	2,371.4200	2.3714	(13.093)	0	0	0
2017/01/23	R186	02/02/2017	8.37	Put	Bond Future	2,559.7500	2.5597	2,853.8500	2.8538	11.489	0	0	0
2017/01/23	R186	02/02/2017	8.60	Put	Bond Future	1,241.0100	1.2410	1,409.7400	1.4097	13.596	0	0	0
2017/01/23	R186	02/02/2017	8.62	Call	Bond Future	466.7600	0.4668	272.7100	0.2727	(41.574)	0	0	500
2017/01/23	R186	02/02/2017	8.79	Put	Bond Future	530.8200	0.5308	586.7500	0.5867	10.537	0	0	0
2017/01/23	R186	02/02/2017	8.95	Put	Bond Future	211.7800	0.2118	216.5500	0.2166	2.252	0	0	2,546
2017/01/23	R186	02/02/2017	9.02	Put	Bond Future	132.9400	0.1329	128.9000	0.1289	(3.039)	0	0	500
2017/01/23	R186	04/05/2017			Bond Future	8.7557	115.1737	8.8078	114.8161	0.594	0.0000	0.0000	5,373
2017/01/23	R186	04/05/2017	8.94	Put	Bond Future	1,574.2100	1.5742	1,690.5500	1.6906	7.390	0	0	500
2017/01/23	R186	04/05/2017	8.89	Put	Bond Future	1,713.2400	1.7132	1,838.2000	1.8382	7.294	0	0	0
2017/01/23	R186	04/05/2017	8.91	Put	Bond Future	1,656.7500	1.6568	1,778.2300	1.7782	7.332	0	0	0
2017/01/23	R186	04/05/2017	8.44	Put	Bond Future	3,408.0200	3.4080	3,618.0500	3.6181	6.163	0	0	0
2017/01/23	R186	04/05/2017	8.90	Put	Bond Future	1,684.8200	1.6848	1,808.0300	1.8080	7.313	0	0	0
2017/01/23	R186	04/05/2017	8.91	Call	Bond Future	2,712.3900	2.7124	2,476.3300	2.4763	(8.703)	0	0	0
2017/01/23	R186	04/05/2017	8.98	Call	Bond Future	2,999.6300	2.9996	2,751.7600	2.7518	(8.263)	0	0	0
2017/01/23	R186	04/05/2017	8.94	Call	Bond Future	2,833.5700	2.8336	2,592.3700	2.5924	(8.512)	0	0	0
2017/01/23	R186	04/05/2017	8.89	Call	Bond Future	2,632.7900	2.6328	2,400.2100	2.4002	(8.834)	0	0	0
2017/01/23	R186	04/05/2017	8.98	Put	Bond Future	1,469.4300	1.4694	1,579.1000	1.5791	7.463	0	0	0
2017/01/23	R186	04/05/2017	8.44	Call	Bond Future	1,204.9300	1.2049	1,057.4200	1.0574	(12.242)	0	0	500
2017/01/23	R186	04/05/2017	8.90	Call	Bond Future	2,672.4400	2.6724	2,438.1100	2.4381	(8.768)	0	0	0
2017/01/23	R186	03/08/2017	8.93	Put	Bond Future	2,504.0200	2.5040	2,644.6500	2.6446	5.616	0	0	0
2017/01/23	R186	03/08/2017			Bond Future	8.7868	112.1416	8.8413	111.7746	0.621	0.0000	0.0000	0
2017/01/23	R186	03/08/2017	8.92	Put	Bond Future	2,532.9900	2.5330	2,674.9200	2.6749	5.603	0	0	0
2017/01/23	R186	03/08/2017	8.91	Call	Bond Future	3,389.5200	3.3895	3,165.7500	3.1657	(6.602)	0	0	0
2017/01/23	R186	03/08/2017	8.93	Call	Bond Future	3,464.4300	3.4644	3,238.0600	3.2381	(6.534)	0	0	0
2017/01/23	R186	03/08/2017	8.92	Call	Bond Future	3,426.7100	3.4267	3,201.6400	3.2016	(6.568)	0	0	0
2017/01/23	R186	03/08/2017	8.91	Put	Bond Future	2,562.5400	2.5625	2,705.7700	2.7058	5.589	0	0	0
2017/01/23	R186	02/11/2017	8.88	Call	Bond Future	3,754.3900	3.7544	3,536.4900	3.5365	(5.804)	0	0	0
2017/01/23	R186	02/11/2017	8.89	Put	Bond Future	3,244.5300	3.2445	3,402.9800	3.4030	4.884	0	0	0
2017/01/23	R186	02/11/2017			Bond Future	8.8073	114.4291	8.8646	114.0517	0.650	0.0000	0.0000	0
2017/01/23	R186	02/11/2017	8.89	Call	Bond Future	3,788.9300	3.7889	3,569.9100	3.5699	(5.781)	0	0	0
2017/01/23	R186	02/11/2017	8.90	Call	Bond Future	3,823.6400	3.8236	3,603.5100	3.6035	(5.757)	0	0	0
2017/01/23	R186	02/11/2017	8.88	Put	Bond Future	3,275.6400	3.2756	3,435.2100	3.4352	4.871	0	0	0
2017/01/23	R186	02/11/2017	8.90	Put	Bond Future	3,213.6400	3.2136	3,370.9800	3.3710	4.896	0	0	0
2017/01/23	R197	02/02/2017			Bond Future	294.6667	294.6667	294.6690	294.6690	0.001	0.0000	0.0000	1,226
2017/01/23	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R197	02/02/2017	302.57	Put	Bond Future	7,903.3500	7.9034	7,900.9600	7.9010	(0.030)	0	0	0
2017/01/23	R197	02/02/2017	302.59	Put	Bond Future	7,923.3500	7.9234	7,920.9600	7.9210	(0.030)	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
2017/01/23	R197	02/02/2017	302.58	Put	Bond Future	7,913.3500	7.9134	7,910.9600	7.9110	(0.030)	0	0	0
2017/01/23	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R197	04/05/2017	308.58	Put	Bond Future	8,248.0400	8.2480	8,248.7100	8.2487	0.008	0	0	0
2017/01/23	R197	04/05/2017			Bond Future	300.3320	300.3320	300.3313	300.3313	0.000	0.0000	0.0000	0
2017/01/23	R197	04/05/2017	308.60	Put	Bond Future	8,268.0400	8.2680	8,268.7100	8.2687	0.008	0	0	0
2017/01/23	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R197	04/05/2017	308.59	Put	Bond Future	8,258.0400	8.2580	8,258.7100	8.2587	0.008	0	0	0
2017/01/23	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R197	03/08/2017			Bond Future	299.3207	299.3207	299.3137	299.3137	(0.002)	0.0000	0.0000	0
2017/01/23	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R197	03/08/2017	308.05	Put	Bond Future	8,729.3200	8.7293	8,736.2700	8.7363	0.080	0	0	0
2017/01/23	R197	03/08/2017	308.07	Put	Bond Future	8,749.3200	8.7493	8,756.2700	8.7563	0.079	0	0	0
2017/01/23	R197	03/08/2017	308.06	Put	Bond Future	8,739.3200	8.7393	8,746.2700	8.7463	0.080	0	0	0
2017/01/23	R197	02/11/2017	305.16	Call	Bond Future	282.0100	0.2820	267.0500	0.2670	(5.305)	0	0	0
2017/01/23	R197	02/11/2017			Bond Future	305.4420	305.4420	305.4271	305.4271	(0.005)	0.0000	0.0000	0
2017/01/23	R197	02/11/2017	305.17	Call	Bond Future	272.0100	0.2720	257.0500	0.2570	(5.500)	0	0	0
2017/01/23	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R197	02/11/2017	305.15	Call	Bond Future	292.0100	0.2920	277.0500	0.2770	(5.123)	0	0	0
2017/01/23	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R202	02/02/2017			Bond Future	244.1582	244.1582	245.1230	245.1230	0.395	0.0000	0.0000	34,566
2017/01/23	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R202	02/02/2017	251.72	Put	Bond Future	7,561.7700	7.5618	6,596.9700	6.5970	(12.759)	0	0	0
2017/01/23	R202	02/02/2017	251.74	Put	Bond Future	7,581.7700	7.5818	6,616.9700	6.6170	(12.725)	0	0	0
2017/01/23	R202	02/02/2017	251.73	Put	Bond Future	7,571.7700	7.5718	6,606.9700	6.6070	(12.742)	0	0	0
2017/01/23	R202	04/05/2017	256.73	Put	Bond Future	7,877.5100	7.8775	6,896.7500	6.8967	(12.450)	0	0	0
2017/01/23	R202	04/05/2017			Bond Future	248.8525	248.8525	249.8333	249.8333	0.394	0.0000	0.0000	1,746
2017/01/23	R202	04/05/2017	256.72	Put	Bond Future	7,867.5100	7.8675	6,886.7500	6.8867	(12.466)	0	0	0
2017/01/23	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R202	04/05/2017	256.71	Put	Bond Future	7,857.5100	7.8575	6,876.7500	6.8767	(12.482)	0	0	0
2017/01/23	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R202	03/08/2017			Bond Future	250.0831	250.0831	251.0779	251.0779	0.398	0.0000	0.0000	0
2017/01/23	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R202	03/08/2017	258.35	Put	Bond Future	8,266.8800	8.2669	7,272.0700	7.2721	(12.034)	0	0	0
2017/01/23	R202	03/08/2017	258.37	Put	Bond Future	8,286.8800	8.2869	7,292.0700	7.2921	(12.005)	0	0	0
2017/01/23	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R202	03/08/2017	258.36	Put	Bond Future	8,276.8800	8.2769	7,282.0700	7.2821	(12.019)	0	0	0
2017/01/23	R202	02/11/2017			Bond Future	255.1971	255.1971	256.2057	256.2057	0.395	0.0000	0.0000	0
2017/01/23	R202	02/11/2017	253.89	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
2017/01/23	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R202	02/11/2017	253.89	Call	Bond Future	1,307.1300	1.3071	2,315.7400	2,3157	77.162	0	0	0
2017/01/23	R202	02/11/2017	253.90	Call	Bond Future	1,297.1300	1.2971	2,305.7400	2,3057	77.757	0	0	0
2017/01/23	R202	02/11/2017	253.91	Call	Bond Future	1,287.1300	1.2871	2,295.7400	2,2957	78.361	0	0	0
2017/01/23	R203	02/02/2017	7.70	Call	Bond Future	34.3200	0.0343	31.2700	0.0313	(8.887)	0	0	0
2017/01/23	R203	02/02/2017	7.71	Put	Bond Future	59.9400	0.0599	50.5400	0.0505	(15.682)	0	0	0
2017/01/23	R203	02/02/2017			Bond Future	7.7502	103.5794	7.7391	103.5858	(0.144)	0.0000	0.0000	26,296
2017/01/23	R203	02/02/2017	7.71	Call	Bond Future	36.7000	0.0367	33.7300	0.0337	(8.093)	0	0	0
2017/01/23	R203	02/02/2017	7.72	Call	Bond Future	39.2800	0.0393	36.3800	0.0364	(7.383)	0	0	0
2017/01/23	R203	02/02/2017	7.70	Put	Bond Future	63.3400	0.0633	53.8600	0.0539	(14.967)	0	0	0
2017/01/23	R203	02/02/2017	7.72	Put	Bond Future	56.7300	0.0567	47.4000	0.0474	(16.446)	0	0	0
2017/01/23	R203	04/05/2017	6.91	Call	Bond Future	9.7000	0.0097	9.7600	0.0098	0.619	0	0	0
2017/01/23	R203	04/05/2017	6.92	Put	Bond Future	257.7400	0.2577	252.2900	0.2523	(2.115)	0	0	0
2017/01/23	R203	04/05/2017			Bond Future	7.6278	101.3916	7.6120	101.3972	(0.207)	0.0000	0.0000	620
2017/01/23	R203	04/05/2017	6.92	Call	Bond Future	10.1700	0.0102	10.2300	0.0102	0.590	0	0	0
2017/01/23	R203	04/05/2017	6.93	Call	Bond Future	10.5500	0.0105	10.6100	0.0106	0.569	0	0	0
2017/01/23	R203	04/05/2017	6.91	Put	Bond Future	260.7800	0.2608	255.3300	0.2553	(2.090)	0	0	0
2017/01/23	R203	04/05/2017	6.93	Put	Bond Future	254.6100	0.2546	249.1600	0.2492	(2.141)	0	0	0
2017/01/23	R203	03/08/2017	4.89	Call	Bond Future	49.6700	0.0497	49.4000	0.0494	(0.544)	0	0	0
2017/01/23	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/23	R203	03/08/2017	4.87	Call	Bond Future	48.3800	0.0484	48.1100	0.0481	(0.558)	0	0	0
2017/01/23	R203	03/08/2017	4.88	Call	Bond Future	49.0300	0.0490	48.7600	0.0488	(0.551)	0	0	0
2017/01/23	R203	03/08/2017	4.87	Put	Bond Future	26.2600	0.0263	25.9900	0.0260	(1.028)	0	0	0
2017/01/23	R203	03/08/2017	4.89	Put	Bond Future	25.4000	0.0254	25.1300	0.0251	(1.063)	0	0	0
2017/01/23	R203	03/08/2017	4.88	Put	Bond Future	25.8300	0.0258	25.5600	0.0256	(1.045)	0	0	0
2017/01/23	R204	02/02/2017	8.28	Call	Bond Future	810.7100	0.8107	792.4600	0.7925	(2.251)	0	0	0
2017/01/23	R204	02/02/2017			Bond Future	7.8054	101.3723	7.8154	101.3552	0.128	0.0000	0.0000	30,057
2017/01/23	R204	02/02/2017	8.29	Call	Bond Future	827.4200	0.8274	809.2900	0.8093	(2.191)	0	0	0
2017/01/23	R204	02/02/2017	8.30	Call	Bond Future	844.1500	0.8442	826.1200	0.8261	(2.136)	0	0	0
2017/01/23	R204	02/02/2017	8.28	Put	Bond Future	2.0400	0.0020	0.8600	0.0009	(57.843)	0	0	0
2017/01/23	R204	02/02/2017	8.30	Put	Bond Future	1.5900	0.0016	0.6300	0.0006	(60.377)	0	0	0
2017/01/23	R204	02/02/2017	8.29	Put	Bond Future	1.8000	0.0018	0.7400	0.0007	(58.889)	0	0	0
2017/01/23	R204	04/05/2017	7.90	Put	Bond Future	309.8600	0.3099	312.8100	0.3128	0.952	0	0	0
2017/01/23	R204	04/05/2017			Bond Future	7.8165	103.3150	7.8288	103.2965	0.158	0.0000	0.0000	8,318
2017/01/23	R204	04/05/2017	7.92	Put	Bond Future	297.0900	0.2971	299.8200	0.2998	0.919	0	0	0
2017/01/23	R204	04/05/2017	7.90	Call	Bond Future	434.7700	0.4348	419.2700	0.4193	(3.565)	0	0	0
2017/01/23	R204	04/05/2017	7.91	Put	Bond Future	303.4200	0.3034	306.2700	0.3063	0.939	0	0	0
2017/01/23	R204	04/05/2017	7.91	Call	Bond Future	443.2800	0.4433	427.6800	0.4277	(3.519)	0	0	0
2017/01/23	R204	04/05/2017	7.92	Call	Bond Future	451.8900	0.4519	436.1700	0.4362	(3.479)	0	0	0
2017/01/23	R204	03/08/2017	7.77	Put	Bond Future	460.6100	0.4606	467.7500	0.4677	1.550	0	0	0
2017/01/23	R204	03/08/2017			Bond Future	7.7824	101.3119	7.7988	101.2909	0.211	0.0000	0.0000	0
2017/01/23	R204	03/08/2017	7.76	Put	Bond Future	466.8400	0.4668	474.0700	0.4741	1.549	0	0	0
2017/01/23	R204	03/08/2017	7.75	Call	Bond Future	431.6400	0.4316	418.0100	0.4180	(3.158)	0	0	0
2017/01/23	R204	03/08/2017	7.76	Call	Bond Future	438.1500	0.4381	424.4200	0.4244	(3.134)	0	0	0
2017/01/23	R204	03/08/2017	7.77	Call	Bond Future	444.7100	0.4447	430.8900	0.4309	(3.108)	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
2017/01/23	R204	03/08/2017	7.75	Put	Bond Future	473.1300	0.4731	480.4600	0.4805	1.549	0	0	0
2017/01/23	R204	02/11/2017	7.76	Put	Bond Future	422.1800	0.4222	430.9700	0.4310	2.082	0	0	0
2017/01/23	R204	02/11/2017			Bond Future	7.6643	103.3784	7.6871	103.3543	0.297	0.0000	0.0000	0
2017/01/23	R204	02/11/2017	7.75	Put	Bond Future	426.7800	0.4268	435.6600	0.4357	2.081	0	0	0
2017/01/23	R204	02/11/2017	7.76	Call	Bond Future	523.4300	0.5234	508.1400	0.5081	(2.921)	0	0	0
2017/01/23	R204	02/11/2017	7.74	Call	Bond Future	511.5300	0.5115	496.4100	0.4964	(2.956)	0	0	0
2017/01/23	R204	02/11/2017	7.75	Call	Bond Future	517.4600	0.5175	502.2600	0.5023	(2.937)	0	0	0
2017/01/23	R204	02/11/2017	7.74	Put	Bond Future	431.4300	0.4314	440.3900	0.4404	2.077	0	0	0
2017/01/23	R207	02/02/2017	9.24	Call	Bond Future	3,188.7400	3.1887	3,150.9900	3.1510	(1.184)	0	0	0
2017/01/23	R207	02/02/2017			Bond Future	7.9612	98.6226	7.9761	98.5849	0.186	0.0000	0.0000	74,371
2017/01/23	R207	02/02/2017	8.91	Call	Bond Future	2,378.2800	2.3783	2,340.5300	2.3405	(1.587)	0	0	62
2017/01/23	R207	02/02/2017	9.22	Call	Bond Future	3,139.8700	3.1399	3,102.1200	3.1021	(1.202)	0	0	0
2017/01/23	R207	02/02/2017	9.23	Call	Bond Future	3,164.3100	3.1643	3,126.5600	3.1266	(1.193)	0	0	0
2017/01/23	R207	02/02/2017	8.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R207	04/05/2017	8.21	Put	Bond Future	380.8300	0.3808	387.0300	0.3870	1.628	0	0	0
2017/01/23	R207	04/05/2017			Bond Future	7.9887	100.5126	8.0055	100.4731	0.210	0.0000	0.0000	9,168
2017/01/23	R207	04/05/2017	8.22	Call	Bond Future	914.2300	0.9142	880.7300	0.8807	(3.664)	0	0	0
2017/01/23	R207	04/05/2017	8.20	Call	Bond Future	884.1600	0.8842	851.0400	0.8510	(3.746)	0	0	0
2017/01/23	R207	04/05/2017	8.21	Call	Bond Future	899.2300	0.8992	865.9300	0.8659	(3.703)	0	0	0
2017/01/23	R207	04/05/2017	8.20	Put	Bond Future	389.1200	0.3891	395.5000	0.3955	1.640	0	0	0
2017/01/23	R207	04/05/2017	8.22	Put	Bond Future	372.4900	0.3725	378.4900	0.3785	1.611	0	0	0
2017/01/23	R207	03/08/2017	8.19	Call	Bond Future	1,035.4500	1.0355	1,004.6300	1.0046	(2.976)	0	0	51
2017/01/23	R207	03/08/2017			Bond Future	7.9921	98.8518	8.0118	98.8094	0.246	0.0000	0.0000	0
2017/01/23	R207	03/08/2017	8.39	Put	Bond Future	456.9600	0.4570	465.4900	0.4655	1.867	0	0	0
2017/01/23	R207	03/08/2017	8.41	Put	Bond Future	443.6200	0.4436	451.8700	0.4519	1.860	0	0	0
2017/01/23	R207	03/08/2017	8.19	Put	Bond Future	610.7500	0.6108	622.3100	0.6223	1.893	0	0	0
2017/01/23	R207	03/08/2017	8.40	Put	Bond Future	450.2500	0.4502	458.6400	0.4586	1.863	0	0	0
2017/01/23	R207	03/08/2017	8.41	Call	Bond Future	1,337.8200	1.3378	1,303.6900	1.3037	(2.551)	0	0	0
2017/01/23	R207	03/08/2017	8.39	Call	Bond Future	1,308.6000	1.3086	1,274.7500	1.2747	(2.587)	0	0	0
2017/01/23	R207	03/08/2017	8.40	Call	Bond Future	1,323.1700	1.3232	1,289.1800	1.2892	(2.569)	0	0	0
2017/01/23	R207	02/11/2017			Bond Future	7.9501	100.8682	7.9736	100.8223	0.295	0.0000	0.0000	0
2017/01/23	R207	02/11/2017	8.03	Put	Bond Future	823.1700	0.8232	840.1000	0.8401	2.057	0	0	0
2017/01/23	R207	02/11/2017	8.05	Put	Bond Future	806.1000	0.8061	822.7200	0.8227	2.062	0	0	0
2017/01/23	R207	02/11/2017	8.04	Put	Bond Future	814.6000	0.8146	831.3700	0.8314	2.059	0	0	0
2017/01/23	R207	02/11/2017	8.03	Call	Bond Future	979.2600	0.9793	950.3200	0.9503	(2.955)	0	0	0
2017/01/23	R207	02/11/2017	8.04	Call	Bond Future	990.2200	0.9902	961.1200	0.9611	(2.939)	0	0	0
2017/01/23	R207	02/11/2017	8.05	Call	Bond Future	1,001.2400	1.0012	971.9900	0.9720	(2.921)	0	0	0
2017/01/23	R208	02/02/2017			Bond Future	8.0956	97.7398	8.1255	97.6392	0.370	0.0000	0.0000	21,568
2017/01/23	R208	02/02/2017	8.64	Call	Bond Future	1,813.9700	1.8140	1,711.5300	1.7115	(5.647)	0	0	0
2017/01/23	R208	02/02/2017	8.63	Put	Bond Future	4.1500	0.0042	2.2500	0.0023	(45.783)	0	0	0
2017/01/23	R208	02/02/2017	8.65	Put	Bond Future	3.3100	0.0033	1.7100	0.0017	(48.338)	0	0	0
2017/01/23	R208	02/02/2017	8.64	Put	Bond Future	3.7100	0.0037	1.9600	0.0020	(47.170)	0	0	0
2017/01/23	R208	02/02/2017	8.65	Call	Bond Future	1,846.4300	1.8464	1,744.1400	1.7441	(5.540)	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
2017/01/23	R208	02/02/2017	8.63	Call	Bond Future	1,781.5400	1.7815	1,678.9500	1.6790	(5.759)	0	0	0
2017/01/23	R208	04/05/2017	8.39	Call	Bond Future	1,359.7600	1.3598	1,280.7200	1.2807	(5.813)	0	0	0
2017/01/23	R208	04/05/2017			Bond Future	8.1206	96.2102	8.1530	96.1066	0.400	0.0000	0.0000	10,622
2017/01/23	R208	04/05/2017	8.37	Call	Bond Future	1,318.1400	1.3181	1,240.1100	1.2401	(5.920)	0	0	0
2017/01/23	R208	04/05/2017	8.38	Call	Bond Future	1,338.7800	1.3388	1,260.2400	1.2602	(5.867)	0	0	0
2017/01/23	R208	04/05/2017	8.37	Put	Bond Future	525.8800	0.5259	551.4700	0.5515	4.866	0	0	0
2017/01/23	R208	04/05/2017	8.39	Put	Bond Future	504.3200	0.5043	528.9000	0.5289	4.874	0	0	0
2017/01/23	R208	04/05/2017	8.38	Put	Bond Future	514.9200	0.5149	540.0000	0.5400	4.871	0	0	0
2017/01/23	R208	03/08/2017	8.32	Call	Bond Future	1,476.0800	1.4761	1,405.0800	1.4051	(4.810)	0	0	0
2017/01/23	R208	03/08/2017			Bond Future	8.1288	98.1086	8.1644	98.0009	0.439	0.0000	0.0000	0
2017/01/23	R208	03/08/2017	8.30	Call	Bond Future	1,440.5900	1.4406	1,370.4300	1.3704	(4.870)	0	0	0
2017/01/23	R208	03/08/2017	8.31	Call	Bond Future	1,458.1400	1.4581	1,387.5600	1.3876	(4.840)	0	0	0
2017/01/23	R208	03/08/2017	8.30	Put	Bond Future	924.9700	0.9250	962.5200	0.9625	4.060	0	0	0
2017/01/23	R208	03/08/2017	8.32	Put	Bond Future	900.4700	0.9005	937.1800	0.9372	4.077	0	0	0
2017/01/23	R208	03/08/2017	8.31	Put	Bond Future	912.5200	0.9125	949.6500	0.9497	4.069	0	0	0
2017/01/23	R208	02/11/2017	8.18	Put	Bond Future	1,258.8600	1.2589	1,305.6000	1.3056	3.713	0	0	0
2017/01/23	R208	02/11/2017			Bond Future	8.1172	96.7059	8.1567	96.5934	0.487	0.0000	0.0000	0
2017/01/23	R208	02/11/2017	8.20	Put	Bond Future	1,232.8200	1.2328	1,278.8100	1.2788	3.730	0	0	0
2017/01/23	R208	02/11/2017	8.18	Call	Bond Future	1,437.4600	1.4375	1,371.7600	1.3718	(4.571)	0	0	0
2017/01/23	R208	02/11/2017	8.19	Put	Bond Future	1,245.7900	1.2458	1,292.1500	1.2922	3.721	0	0	0
2017/01/23	R208	02/11/2017	8.19	Call	Bond Future	1,452.7900	1.4528	1,386.7100	1.3867	(4.548)	0	0	0
2017/01/23	R208	02/11/2017	8.20	Call	Bond Future	1,468.2000	1.4682	1,401.7500	1.4018	(4.526)	0	0	0
2017/01/23	R209	02/02/2017	9.55	Put	Bond Future	290.2900	0.2903	298.2600	0.2983	2.746	0	0	0
2017/01/23	R209	02/02/2017			Bond Future	9.3467	74.8514	9.3964	74.5064	0.532	0.0000	0.0000	65,075
2017/01/23	R209	02/02/2017	9.54	Put	Bond Future	307.0900	0.3071	317.2700	0.3173	3.315	0	0	0
2017/01/23	R209	02/02/2017	9.55	Call	Bond Future	1,686.0200	1.6860	1,348.9900	1.3490	(19.990)	0	0	0
2017/01/23	R209	02/02/2017	9.53	Call	Bond Future	1,584.8600	1.5849	1,252.4100	1.2524	(20.977)	0	0	0
2017/01/23	R209	02/02/2017	9.54	Call	Bond Future	1,635.1300	1.6351	1,300.3100	1.3003	(20.477)	0	0	0
2017/01/23	R209	02/02/2017	9.53	Put	Bond Future	324.6000	0.3246	337.1500	0.3372	3.866	0	0	0
2017/01/23	R209	04/05/2017	9.48	Put	Bond Future	1,979.9800	1.9800	2,106.4500	2.1065	6.387	0	0	0
2017/01/23	R209	04/05/2017			Bond Future	9.3879	73.1352	9.4391	72.7828	0.545	0.0000	0.0000	1,140
2017/01/23	R209	04/05/2017	9.47	Put	Bond Future	2,011.6900	2.0117	2,139.8100	2.1398	6.369	0	0	0
2017/01/23	R209	04/05/2017	9.63	Call	Bond Future	3,200.2200	3.2002	2,950.8000	2.9508	(7.794)	0	0	0
2017/01/23	R209	04/05/2017	8.93	Call	Bond Future	1,026.4800	1.0265	897.7400	0.8977	(12.542)	0	0	1,130
2017/01/23	R209	04/05/2017	9.33	Put	Bond Future	2,493.3100	2.4933	2,645.3100	2.6453	6.096	0	0	1,130
2017/01/23	R209	04/05/2017	9.46	Call	Bond Future	2,539.0200	2.5390	2,316.4500	2.3165	(8.766)	0	0	0
2017/01/23	R209	04/05/2017	9.47	Call	Bond Future	2,575.3900	2.5754	2,351.1700	2.3512	(8.706)	0	0	0
2017/01/23	R209	04/05/2017	9.33	Call	Bond Future	2,091.8800	2.0919	1,891.5400	1.8915	(9.577)	0	0	0
2017/01/23	R209	04/05/2017	9.48	Call	Bond Future	2,611.8800	2.6119	2,386.0100	2.3860	(8.648)	0	0	0
2017/01/23	R209	04/05/2017	9.63	Put	Bond Future	1,556.9100	1.5569	1,659.8300	1.6598	6.611	0	0	1,130
2017/01/23	R209	04/05/2017	8.93	Put	Bond Future	4,294.8600	4.2949	4,518.4600	4.5185	5.206	0	0	0
2017/01/23	R209	04/05/2017	9.46	Put	Bond Future	2,043.6200	2.0436	2,173.3900	2.1734	6.350	0	0	0
2017/01/23	R209	03/08/2017			Bond Future	9.4235	74.5783	9.4763	74.2174	0.561	0.0000	0.0000	0
2017/01/23	R209	03/08/2017	9.44	Call	Bond Future	3,252.8100	3.2528	3,041.2600	3.0413	(6.504)	0	0	0
2017/01/23	R209	03/08/2017	9.43	Put	Bond Future	3,173.8500	3.1738	3,324.4100	3.3244	4.744	0	0	0
2017/01/23	R209	03/08/2017	9.45	Put	Bond Future	3,105.2800	3.1053	3,253.3700	3.2534	4.769	0	0	0
2017/01/23	R209	03/08/2017	9.44	Put	Bond Future	3,139.5300	3.1395	3,288.8500	3.2888	4.756	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
2017/01/23	R209	03/08/2017	9.45	Call	Bond Future	3,286.8700	3.2869	3,074.0900	3.0741	(6.474)	0	0	0
2017/01/23	R209	03/08/2017	9.43	Call	Bond Future	3,218.7100	3.2187	3,008.4000	3.0084	(6.534)	0	0	0
2017/01/23	R209	02/11/2017	9.52	Put	Bond Future	3,672.0900	3.6721	3,822.9000	3.8229	4.107	0	0	0
2017/01/23	R209	02/11/2017			Bond Future	9.4537	72.9479	9.5083	72.5778	0.578	0.0000	0.0000	0
2017/01/23	R209	02/11/2017	9.54	Put	Bond Future	3,608.3500	3.6083	3,757.1200	3.7571	4.123	0	0	0
2017/01/23	R209	02/11/2017	9.53	Put	Bond Future	3,639.9800	3.6400	3,789.7700	3.7898	4.115	0	0	0
2017/01/23	R209	02/11/2017	9.54	Call	Bond Future	4,191.9300	4.1919	3,970.5500	3.9706	(5.281)	0	0	0
2017/01/23	R209	02/11/2017	9.52	Call	Bond Future	4,121.0400	4.1210	3,901.7000	3.9017	(5.322)	0	0	0
2017/01/23	R209	02/11/2017	9.53	Call	Bond Future	4,156.2900	4.1563	3,935.9300	3.9359	(5.302)	0	0	0
2017/01/23	R210	02/02/2017	190.85	Put	Bond Future	5,222.0300	5.2220	4,324.4100	4.3244	(17.189)	0	0	0
2017/01/23	R210	02/02/2017			Bond Future	185.6280	185.6280	186.5256	186.5256	0.484	0.0000	0.0000	1,765
2017/01/23	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R210	02/02/2017	190.84	Put	Bond Future	5,212.0300	5.2120	4,314.4100	4.3144	(17.222)	0	0	0
2017/01/23	R210	02/02/2017	190.86	Put	Bond Future	5,232.0300	5.2320	4,334.4100	4.3344	(17.156)	0	0	0
2017/01/23	R210	04/05/2017			Bond Future	186.8774	186.8774	187.7905	187.7905	0.489	0.0000	0.0000	0
2017/01/23	R210	04/05/2017	192.31	Put	Bond Future	5,432.5500	5.4325	4,519.5200	4.5195	(16.807)	0	0	0
2017/01/23	R210	04/05/2017	192.33	Put	Bond Future	5,452.5500	5.4525	4,539.5200	4.5395	(16.745)	0	0	0
2017/01/23	R210	04/05/2017	192.32	Put	Bond Future	5,442.5500	5.4425	4,529.5200	4.5295	(16.776)	0	0	0
2017/01/23	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R210	03/08/2017	196.29	Put	Bond Future	5,714.3600	5.7144	4,787.3700	4.7874	(16.222)	0	0	0
2017/01/23	R210	03/08/2017			Bond Future	190.5756	190.5756	191.5026	191.5026	0.486	0.0000	0.0000	0
2017/01/23	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R210	03/08/2017	196.28	Put	Bond Future	5,704.3600	5.7044	4,777.3700	4.7774	(16.251)	0	0	0
2017/01/23	R210	03/08/2017	196.30	Put	Bond Future	5,724.3600	5.7244	4,797.3700	4.7974	(16.194)	0	0	0
2017/01/23	R210	02/11/2017	192.08	Put	Bond Future	39.5400	0.0395	0.0000	0.0000	(100.000)	0	0	0
2017/01/23	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	911.2900	0.9113	100.000	0	0	0
2017/01/23	R210	02/11/2017			Bond Future	192.0405	192.0405	192.9813	192.9813	0.490	0.0000	0.0000	0
2017/01/23	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	901.2900	0.9013	100.000	0	0	0
2017/01/23	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	891.2900	0.8913	100.000	0	0	0
2017/01/23	R210	02/11/2017	192.07	Put	Bond Future	29.5400	0.0295	0.0000	0.0000	(100.000)	0	0	0
2017/01/23	R210	02/11/2017	192.09	Put	Bond Future	49.5400	0.0495	0.0000	0.0000	(100.000)	0	0	0
2017/01/23	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R212	02/02/2017			Bond Future	145.9055	145.9055	146.2480	146.2480	0.235	0.0000	0.0000	3,380
2017/01/23	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R212	02/02/2017	149.27	Put	Bond Future	3,364.5100	3.3645	3,021.9900	3.0220	(10.180)	0	0	0
2017/01/23	R212	02/02/2017	149.29	Put	Bond Future	3,384.5100	3.3845	3,041.9900	3.0420	(10.120)	0	0	0
2017/01/23	R212	02/02/2017	149.28	Put	Bond Future	3,374.5100	3.3745	3,031.9900	3.0320	(10.150)	0	0	0
2017/01/23	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R212	04/05/2017			Bond Future	148.7107	148.7107	149.0582	149.0582	0.234	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
2017/01/23	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R212	04/05/2017	152.23	Put	Bond Future	3,519.3400	3.5193	3,171.8300	3.1718	(9.874)	0	0	0
2017/01/23	R212	04/05/2017	152.25	Put	Bond Future	3,539.3400	3.5393	3,191.8300	3.1918	(9.818)	0	0	0
2017/01/23	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R212	04/05/2017	152.24	Put	Bond Future	3,529.3400	3.5293	3,181.8300	3.1818	(9.846)	0	0	0
2017/01/23	R212	03/08/2017			Bond Future	149.6035	149.6035	149.9548	149.9548	0.235	0.0000	0.0000	0
2017/01/23	R212	03/08/2017	153.34	Put	Bond Future	3,736.5200	3.7365	3,385.2200	3.3852	(9.402)	0	0	0
2017/01/23	R212	03/08/2017	153.36	Put	Bond Future	3,756.5200	3.7565	3,405.2200	3.4052	(9.352)	0	0	0
2017/01/23	R212	03/08/2017	153.35	Put	Bond Future	3,746.5200	3.7465	3,395.2200	3.3952	(9.377)	0	0	0
2017/01/23	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R212	02/11/2017			Bond Future	152.6628	152.6628	153.0174	153.0174	0.232	0.0000	0.0000	0
2017/01/23	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/23	R212	02/11/2017	152.42	Call	Bond Future	242.8500	0.2429	597.4100	0.5974	146.000	0	0	0
2017/01/23	R212	02/11/2017	152.40	Call	Bond Future	262.8500	0.2629	617.4100	0.6174	134.891	0	0	0
2017/01/23	R212	02/11/2017	152.41	Call	Bond Future	252.8500	0.2529	607.4100	0.6074	140.225	0	0	0
2017/01/23	R213	02/02/2017	9.40	Call	Bond Future	1,809.7700	1.8098	1,446.1200	1.4461	(20.094)	0	0	0
2017/01/23	R213	02/02/2017	9.42	Call	Bond Future	1,916.8700	1.9169	1,549.3500	1.5494	(19.173)	0	0	0
2017/01/23	R213	02/02/2017			Bond Future	9.1672	86.1503	9.2219	85.7756	0.597	0.0000	0.0000	50,654
2017/01/23	R213	02/02/2017	9.41	Call	Bond Future	1,863.0600	1.8631	1,497.3900	1.4974	(19.627)	0	0	0
2017/01/23	R213	02/02/2017	9.40	Put	Bond Future	232.0000	0.2320	243.0500	0.2430	4.763	0	0	0
2017/01/23	R213	02/02/2017	9.42	Put	Bond Future	205.5000	0.2055	212.6800	0.2127	3.494	0	0	0
2017/01/23	R213	02/02/2017	9.41	Put	Bond Future	218.4500	0.2184	227.4800	0.2275	4.134	0	0	0
2017/01/23	R213	04/05/2017			Bond Future	9.2082	84.2498	9.2647	83.8670	0.614	0.0000	0.0000	800
2017/01/23	R213	04/05/2017	9.35	Put	Bond Future	1,767.1100	1.7671	1,900.6400	1.9006	7.556	0	0	0
2017/01/23	R213	04/05/2017	9.37	Put	Bond Future	1,710.8400	1.7108	1,840.8400	1.8408	7.599	0	0	0
2017/01/23	R213	04/05/2017	9.35	Call	Bond Future	2,722.4100	2.7224	2,473.1600	2.4732	(9.155)	0	0	0
2017/01/23	R213	04/05/2017	9.36	Put	Bond Future	1,738.8000	1.7388	1,870.5600	1.8706	7.578	0	0	0
2017/01/23	R213	04/05/2017	9.36	Call	Bond Future	2,760.8700	2.7609	2,509.8500	2.5099	(9.092)	0	0	0
2017/01/23	R213	04/05/2017	9.37	Call	Bond Future	2,799.6100	2.7996	2,546.8300	2.5468	(9.029)	0	0	0
2017/01/23	R213	03/08/2017	9.33	Put	Bond Future	2,802.4800	2.8025	2,959.9400	2.9599	5.619	0	0	0
2017/01/23	R213	03/08/2017			Bond Future	9.2430	85.9120	9.3016	85.5200	0.634	0.0000	0.0000	0
2017/01/23	R213	03/08/2017	9.35	Put	Bond Future	2,741.6000	2.7416	2,896.3900	2.8964	5.646	0	0	0
2017/01/23	R213	03/08/2017	9.33	Call	Bond Future	3,383.6200	3.3836	3,149.0200	3.1490	(6.933)	0	0	0
2017/01/23	R213	03/08/2017	9.34	Put	Bond Future	2,771.9100	2.7719	2,928.0400	2.9280	5.633	0	0	0
2017/01/23	R213	03/08/2017	9.34	Call	Bond Future	3,419.4800	3.4195	3,183.5500	3.1836	(6.900)	0	0	0
2017/01/23	R213	03/08/2017	9.35	Call	Bond Future	3,455.5400	3.4555	3,218.2700	3.2183	(6.866)	0	0	0
2017/01/23	R213	02/11/2017	9.36	Put	Bond Future	3,469.7300	3.4697	3,635.9900	3.6360	4.792	0	0	0
2017/01/23	R213	02/11/2017			Bond Future	9.2740	84.1113	9.3348	83.7090	0.655	0.0000	0.0000	0
2017/01/23	R213	02/11/2017	9.35	Put	Bond Future	3,500.2500	3.5002	3,667.6300	3.6676	4.782	0	0	0
2017/01/23	R213	02/11/2017	9.36	Call	Bond Future	4,037.8000	4.0378	3,801.8100	3.8018	(5.845)	0	0	0
2017/01/23	R213	02/11/2017	9.34	Call	Bond Future	3,967.3800	3.9674	3,733.6400	3.7336	(5.892)	0	0	0
2017/01/23	R213	02/11/2017	9.35	Call	Bond Future	4,002.5200	4.0025	3,767.6500	3.7676	(5.868)	0	0	0
2017/01/23	R213	02/11/2017	9.34	Put	Bond Future	3,530.9800	3.5310	3,699.4900	3.6995	4.772	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
2017/01/23	R214	02/02/2017			Bond Future	9.4068	75.3493	9.4615	74.9505	0.582	0.0000	0.0000	36,737
2017/01/23	R214	02/02/2017	9.67	Call	Bond Future	2,110.6600	2.1107	1,716.6100	1.7166	(18.670)	0	0	0
2017/01/23	R214	02/02/2017	9.66	Put	Bond Future	238.4800	0.2385	244.9500	0.2450	2.713	0	0	0
2017/01/23	R214	02/02/2017	9.68	Put	Bond Future	211.9900	0.2120	215.0200	0.2150	1.429	0	0	0
2017/01/23	R214	02/02/2017	9.67	Put	Bond Future	224.9000	0.2249	229.5800	0.2296	2.081	0	0	0
2017/01/23	R214	02/02/2017	9.68	Call	Bond Future	2,167.8100	2.1678	1,772.1100	1.7721	(18.253)	0	0	0
2017/01/23	R214	02/02/2017	9.66	Call	Bond Future	2,054.0800	2.0541	1,661.8200	1.6618	(19.097)	0	0	0
2017/01/23	R214	04/05/2017	9.58	Put	Bond Future	1,987.9800	1.9880	2,129.4800	2.1295	7.118	0	0	0
2017/01/23	R214	04/05/2017			Bond Future	9.4460	73.4954	9.5023	73.0883	0.596	0.0000	0.0000	2,358
2017/01/23	R214	04/05/2017	9.57	Put	Bond Future	2,018.9100	2.0189	2,162.2400	2.1622	7.099	0	0	0
2017/01/23	R214	04/05/2017	9.58	Call	Bond Future	2,951.2400	2.9512	2,685.6600	2.6857	(8.999)	0	0	0
2017/01/23	R214	04/05/2017	9.56	Call	Bond Future	2,871.2200	2.8712	2,609.3300	2.6093	(9.121)	0	0	0
2017/01/23	R214	04/05/2017	9.57	Call	Bond Future	2,911.0300	2.9110	2,647.2800	2.6473	(9.060)	0	0	0
2017/01/23	R214	04/05/2017	9.56	Put	Bond Future	2,050.3600	2.0504	2,195.5500	2.1956	7.081	0	0	0
2017/01/23	R214	03/08/2017	9.51	Call	Bond Future	3,511.1400	3.5111	3,267.0300	3.2670	(6.952)	0	0	0
2017/01/23	R214	03/08/2017			Bond Future	9.4800	74.9455	9.5381	74.5288	0.612	0.0000	0.0000	0
2017/01/23	R214	03/08/2017	9.52	Call	Bond Future	3,548.1800	3.5482	3,302.6600	3.3027	(6.920)	0	0	0
2017/01/23	R214	03/08/2017	9.53	Call	Bond Future	3,585.6200	3.5856	3,338.7000	3.3387	(6.886)	0	0	0
2017/01/23	R214	03/08/2017	9.51	Put	Bond Future	3,295.5000	3.2955	3,468.0600	3.4681	5.236	0	0	0
2017/01/23	R214	03/08/2017	9.53	Put	Bond Future	3,226.6000	3.2266	3,396.3500	3.3963	5.261	0	0	0
2017/01/23	R214	03/08/2017	9.52	Put	Bond Future	3,260.7900	3.2608	3,431.9400	3.4319	5.249	0	0	0
2017/01/23	R214	02/11/2017	9.60	Call	Bond Future	4,466.9200	4.4669	4,212.6900	4.2127	(5.691)	0	0	0
2017/01/23	R214	02/11/2017			Bond Future	9.5109	73.1748	9.5707	72.7477	0.629	0.0000	0.0000	0
2017/01/23	R214	02/11/2017	9.58	Call	Bond Future	4,392.4600	4.3925	4,140.5600	4.1406	(5.735)	0	0	0
2017/01/23	R214	02/11/2017	9.59	Call	Bond Future	4,429.6200	4.4296	4,176.5500	4.1765	(5.713)	0	0	0
2017/01/23	R214	02/11/2017	9.58	Put	Bond Future	3,899.5200	3.8995	4,074.6900	4.0747	4.492	0	0	0
2017/01/23	R214	02/11/2017	9.60	Put	Bond Future	3,832.3700	3.8324	4,005.2100	4.0052	4.510	0	0	0
2017/01/23	R214	02/11/2017	9.59	Put	Bond Future	3,865.8200	3.8658	4,039.8200	4.0398	4.501	0	0	0
2017/01/23	R248	02/02/2017	9.76	Put	Bond Future	260.2300	0.2602	256.6600	0.2567	(1.372)	0	0	0
2017/01/23	R248	02/02/2017	9.78	Put	Bond Future	231.7500	0.2318	225.4700	0.2255	(2.710)	0	0	0
2017/01/23	R248	02/02/2017			Bond Future	9.4570	96.8051	9.5117	96.2958	0.578	0.0000	0.0000	41,433
2017/01/23	R248	02/02/2017	9.77	Put	Bond Future	245.6500	0.2457	240.6500	0.2407	(2.035)	0	0	0
2017/01/23	R248	02/02/2017	9.76	Call	Bond Future	3,020.5700	3.0206	2,507.7200	2.5077	(16.979)	0	0	0
2017/01/23	R248	02/02/2017	9.77	Call	Bond Future	3,094.6100	3.0946	2,580.3300	2.5803	(16.619)	0	0	0
2017/01/23	R248	02/02/2017	9.78	Call	Bond Future	3,169.1700	3.1692	2,653.6100	2.6536	(16.268)	0	0	0
2017/01/23	R248	04/05/2017	9.66	Call	Bond Future	4,065.5700	4.0656	3,718.6000	3.7186	(8.534)	0	0	0
2017/01/23	R248	04/05/2017			Bond Future	9.4975	94.2209	9.5539	93.7008	0.593	0.0000	0.0000	32,399
2017/01/23	R248	04/05/2017	9.67	Call	Bond Future	4,117.5000	4.1175	3,768.3500	3.7683	(8.480)	0	0	0
2017/01/23	R248	04/05/2017	9.65	Put	Bond Future	2,618.0400	2.6180	2,793.3800	2.7934	6.697	0	0	0
2017/01/23	R248	04/05/2017	9.67	Put	Bond Future	2,541.2400	2.5412	2,712.2000	2.7122	6.727	0	0	0
2017/01/23	R248	04/05/2017	9.65	Call	Bond Future	4,013.9400	4.0139	3,669.1700	3.6692	(8.589)	0	0	0
2017/01/23	R248	04/05/2017	9.66	Put	Bond Future	2,579.4100	2.5794	2,752.5500	2.7525	6.712	0	0	0
2017/01/23	R248	03/08/2017			Bond Future	9.5330	96.0800	9.5911	95.5476	0.609	0.0000	0.0000	0
2017/01/23	R248	03/08/2017	9.57	Call	Bond Future	4,723.1700	4.7232	4,408.0000	4.4080	(6.673)	0	0	0
2017/01/23	R248	03/08/2017	9.56	Put	Bond Future	4,428.3100	4.4283	4,647.2100	4.6472	4.943	0	0	0
2017/01/23	R248	03/08/2017	9.58	Put	Bond Future	4,339.9300	4.3399	4,555.4100	4.5554	4.965	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
2017/01/23	R248	03/08/2017	9.57	Put	Bond Future	4,383.8000	4.3838	4,600.9800	4.6010	4.954	0	0	0
2017/01/23	R248	03/08/2017	9.58	Call	Bond Future	4,770.7200	4.7707	4,453.8500	4.4538	(6.642)	0	0	0
2017/01/23	R248	03/08/2017	9.56	Call	Bond Future	4,676.1000	4.6761	4,362.6500	4.3626	(6.703)	0	0	0
2017/01/23	R248	02/11/2017	9.66	Put	Bond Future	5,049.8700	5.0499	5,268.8000	5.2688	4.335	0	0	0
2017/01/23	R248	02/11/2017			Bond Future	9.5653	93.5983	9.6252	93.0527	0.627	0.0000	0.0000	0
2017/01/23	R248	02/11/2017	9.65	Put	Bond Future	5,093.7800	5.0938	5,314.1200	5.3141	4.326	0	0	0
2017/01/23	R248	02/11/2017	9.64	Call	Bond Future	5,817.1800	5.8172	5,493.2900	5.4933	(5.568)	0	0	0
2017/01/23	R248	02/11/2017	9.65	Call	Bond Future	5,863.1800	5.8632	5,537.8700	5.5379	(5.548)	0	0	0
2017/01/23	R248	02/11/2017	9.66	Call	Bond Future	5,909.3300	5.9093	5,582.6100	5.5826	(5.529)	0	0	0
2017/01/23	R248	02/11/2017	9.64	Put	Bond Future	5,138.0000	5.1380	5,359.7600	5.3598	4.316	0	0	0

Total **879514**