



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 26/01/2017 TO 26/01/2017

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
2017/01/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	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
2017/01/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	2025	02/02/2017	130.01	Put	Bond Future	2,804.3500	2.8044	2,803.2300	2.8032	(0.040)	0	0	0
2017/01/26	2025	02/02/2017			Bond Future	127.2057	127.2057	127.2068	127.2068	0.001	0.0000	0.0000	2,844
2017/01/26	2025	02/02/2017	130.00	Put	Bond Future	2,794.3500	2.7944	2,793.2300	2.7932	(0.040)	0	0	0
2017/01/26	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2025	02/02/2017	129.99	Put	Bond Future	2,784.3500	2.7844	2,783.2300	2.7832	(0.040)	0	0	0
2017/01/26	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2025	04/05/2017			Bond Future	129.6478	129.6478	129.6482	129.6482	0.000	0.0000	0.0000	917
2017/01/26	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2025	04/05/2017	132.56	Put	Bond Future	2,912.2300	2.9122	2,911.7700	2.9118	(0.016)	0	0	0
2017/01/26	2025	04/05/2017	132.58	Put	Bond Future	2,932.2300	2.9322	2,931.7700	2.9318	(0.016)	0	0	0
2017/01/26	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2025	04/05/2017	132.57	Put	Bond Future	2,922.2300	2.9222	2,921.7700	2.9218	(0.016)	0	0	0
2017/01/26	2025	03/08/2017			Bond Future	130.8639	130.8639	130.8636	130.8636	0.000	0.0000	0.0000	0
2017/01/26	2025	03/08/2017	133.96	Put	Bond Future	3,096.1400	3.0961	3,096.4100	3.0964	0.009	0	0	0
2017/01/26	2025	03/08/2017	133.98	Put	Bond Future	3,116.1400	3.1161	3,116.4100	3.1164	0.009	0	0	0
2017/01/26	2025	03/08/2017	133.97	Put	Bond Future	3,106.1400	3.1061	3,106.4100	3.1064	0.009	0	0	0
2017/01/26	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2025	02/11/2017	132.98	Call	Bond Future	551.2100	0.5512	550.7600	0.5508	(0.082)	0	0	0
2017/01/26	2025	02/11/2017			Bond Future	133.5312	133.5312	133.5308	133.5308	0.000	0.0000	0.0000	0
2017/01/26	2025	02/11/2017	132.96	Call	Bond Future	571.2100	0.5712	570.7600	0.5708	(0.079)	0	0	0
2017/01/26	2025	02/11/2017	132.97	Call	Bond Future	561.2100	0.5612	560.7600	0.5608	(0.080)	0	0	0
2017/01/26	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2030	02/02/2017			Bond Future	9.1746	91.3443	9.1841	91.2775	0.104	0.0000	0.0000	17,938
2017/01/26	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2030	02/02/2017	9.29	Call	Bond Future	806.6200	0.8066	739.8300	0.7398	(8.280)	0	0	0
2017/01/26	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2030	02/02/2017	9.30	Call	Bond Future	876.0600	0.8761	809.2700	0.8093	(7.624)	0	0	0
2017/01/26	2030	02/02/2017	9.31	Call	Bond Future	945.4300	0.9454	878.6400	0.8786	(7.065)	0	0	0
2017/01/26	2030	04/05/2017	9.33	Call	Bond Future	738.9400	0.7389	670.3900	0.6704	(9.277)	0	0	0
2017/01/26	2030	04/05/2017			Bond Future	9.2228	93.0923	9.2327	93.0237	0.107	0.0000	0.0000	20,155
2017/01/26	2030	04/05/2017	9.34	Call	Bond Future	807.4700	0.8075	738.9200	0.7389	(8.489)	0	0	0
2017/01/26	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/01/26	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2030	04/05/2017	9.32	Call	Bond Future	670.3400	0.6703	601.7900	0.6018	(10.226)	0	0	0
2017/01/26	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2030	03/08/2017	9.33	Call	Bond Future	435.3100	0.4353	364.8100	0.3648	(16.195)	0	0	0
2017/01/26	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2030	03/08/2017			Bond Future	9.2661	90.9191	9.2764	90.8486	0.111	0.0000	0.0000	0
2017/01/26	2030	03/08/2017	9.34	Call	Bond Future	503.1800	0.5032	432.6800	0.4327	(14.011)	0	0	0
2017/01/26	2030	03/08/2017	9.35	Call	Bond Future	570.9700	0.5710	500.4700	0.5005	(12.347)	0	0	0
2017/01/26	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2030	02/11/2017			Bond Future	9.2973	92.7677	9.3080	92.6957	0.115	0.0000	0.0000	0
2017/01/26	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2030	02/11/2017	9.34	Call	Bond Future	287.6100	0.2876	215.6400	0.2156	(25.023)	0	0	0
2017/01/26	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2030	02/11/2017	9.35	Call	Bond Future	354.7700	0.3548	282.8000	0.2828	(20.286)	0	0	0
2017/01/26	2030	02/11/2017	9.36	Call	Bond Future	421.8500	0.4219	349.8800	0.3499	(17.061)	0	0	0
2017/01/26	2032	02/02/2017	9.53	Call	Bond Future	1,805.2800	1.8053	1,687.9600	1.6880	(6.499)	0	0	0
2017/01/26	2032	02/02/2017			Bond Future	9.3047	94.4516	9.3192	94.3427	0.155	0.0000	0.0000	14,756
2017/01/26	2032	02/02/2017	9.51	Call	Bond Future	1,682.0000	1.6820	1,564.8100	1.5648	(6.967)	0	0	0
2017/01/26	2032	02/02/2017	9.52	Call	Bond Future	1,743.2700	1.7433	1,625.9900	1.6260	(6.728)	0	0	0
2017/01/26	2032	02/02/2017	9.51	Put	Bond Future	152.7600	0.1528	144.4400	0.1444	(5.446)	0	0	0
2017/01/26	2032	02/02/2017	9.53	Put	Bond Future	129.0300	0.1290	120.5800	0.1206	(6.549)	0	0	0
2017/01/26	2032	02/02/2017	9.52	Put	Bond Future	140.4800	0.1405	132.0700	0.1321	(5.987)	0	0	0
2017/01/26	2032	04/05/2017	9.45	Call	Bond Future	2,667.8700	2.6679	2,594.0400	2.5940	(2.767)	0	0	0
2017/01/26	2032	04/05/2017			Bond Future	9.3520	92.1003	9.3670	91.9888	0.160	0.0000	0.0000	17,753
2017/01/26	2032	04/05/2017	9.46	Call	Bond Future	2,709.1400	2.7091	2,634.7600	2.6348	(2.746)	0	0	0
2017/01/26	2032	04/05/2017	9.44	Put	Bond Future	1,975.1000	1.9751	2,013.3500	2.0134	1.937	0	0	0
2017/01/26	2032	04/05/2017	9.46	Put	Bond Future	1,910.1000	1.9101	1,947.2400	1.9472	1.944	0	0	0
2017/01/26	2032	04/05/2017	9.44	Call	Bond Future	2,626.9200	2.6269	2,553.6500	2.5537	(2.789)	0	0	0
2017/01/26	2032	04/05/2017	9.45	Put	Bond Future	1,942.4000	1.9424	1,980.0900	1.9801	1.940	0	0	0
2017/01/26	2032	03/08/2017	9.43	Put	Bond Future	3,083.7100	3.0837	3,129.1700	3.1292	1.474	0	0	0
2017/01/26	2032	03/08/2017			Bond Future	9.3930	93.9147	9.4086	93.8005	0.165	0.0000	0.0000	0
2017/01/26	2032	03/08/2017	9.45	Put	Bond Future	3,014.8100	3.0148	3,059.4400	3.0594	1.480	0	0	0
2017/01/26	2032	03/08/2017	9.44	Put	Bond Future	3,049.1100	3.0491	3,094.1500	3.0942	1.477	0	0	0
2017/01/26	2032	03/08/2017	9.44	Call	Bond Future	3,393.8000	3.3938	3,324.6700	3.3247	(2.037)	0	0	0
2017/01/26	2032	03/08/2017	9.43	Call	Bond Future	3,355.1700	3.3552	3,286.4600	3.2865	(2.048)	0	0	0
2017/01/26	2032	03/08/2017	9.45	Call	Bond Future	3,432.6400	3.4326	3,363.1000	3.3631	(2.026)	0	0	0
2017/01/26	2032	02/11/2017			Bond Future	9.4286	91.6640	9.4446	91.5474	0.170	0.0000	0.0000	0
2017/01/26	2032	02/11/2017	9.48	Put	Bond Future	3,728.6200	3.7286	3,776.0100	3.7760	1.271	0	0	0
2017/01/26	2032	02/11/2017	9.50	Put	Bond Future	3,661.0100	3.6610	3,707.7200	3.7077	1.276	0	0	0
2017/01/26	2032	02/11/2017	9.48	Call	Bond Future	4,101.7200	4.1017	4,032.4600	4.0325	(1.689)	0	0	0
2017/01/26	2032	02/11/2017	9.49	Put	Bond Future	3,694.6900	3.6947	3,741.7400	3.7417	1.273	0	0	0
2017/01/26	2032	02/11/2017	9.49	Call	Bond Future	4,140.0600	4.1401	4,070.4600	4.0705	(1.681)	0	0	0
2017/01/26	2032	02/11/2017	9.50	Call	Bond Future	4,178.5800	4.1786	4,108.6400	4.1086	(1.674)	0	0	0
2017/01/26	2033	02/02/2017			Bond Future	107.4216	107.4216	107.4226	107.4226	0.001	0.0000	0.0000	6,033

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2017/01/26	2033 02/02/2017	109.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2033 02/02/2017	109.70	Put	Bond Future	2,278.3900		2.2784	2,277.3600	2.2774	(0.045)	0	0	0
2017/01/26	2033 02/02/2017	109.71	Put	Bond Future	2,288.3900		2.2884	2,287.3600	2.2874	(0.045)	0	0	0
2017/01/26	2033 02/02/2017	109.72	Put	Bond Future	2,298.3900		2.2984	2,297.3600	2.2974	(0.045)	0	0	0
2017/01/26	2033 02/02/2017	109.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2033 02/02/2017	109.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2033 04/05/2017			Bond Future	108.4435		108.4435	108.4440	108.4440	0.000	0.0000	0.0000	5,778
2017/01/26	2033 04/05/2017	110.83	Put	Bond Future	2,386.4500		2.3865	2,386.0100	2.3860	(0.018)	0	0	0
2017/01/26	2033 04/05/2017	110.85	Put	Bond Future	2,406.4500		2.4065	2,406.0100	2.4060	(0.018)	0	0	0
2017/01/26	2033 04/05/2017	110.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2033 04/05/2017	110.84	Put	Bond Future	2,396.4500		2.3965	2,396.0100	2.3960	(0.018)	0	0	0
2017/01/26	2033 04/05/2017	110.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2033 04/05/2017	110.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2033 03/08/2017	113.14	Put	Bond Future	2,553.8700		2.5539	2,554.0200	2.5540	0.006	0	0	0
2017/01/26	2033 03/08/2017			Bond Future	110.5861		110.5861	110.5860	110.5860	0.000	0.0000	0.0000	0
2017/01/26	2033 03/08/2017	113.13	Put	Bond Future	2,543.8700		2.5439	2,544.0200	2.5440	0.006	0	0	0
2017/01/26	2033 03/08/2017	113.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2033 03/08/2017	113.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2033 03/08/2017	113.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2033 03/08/2017	113.12	Put	Bond Future	2,533.8700		2.5339	2,534.0200	2.5340	0.006	0	0	0
2017/01/26	2033 02/11/2017	110.08	Call	Bond Future	1,669.5300		1.6695	1,669.0900	1.6691	(0.026)	0	0	0
2017/01/26	2033 02/11/2017			Bond Future	111.7495		111.7495	111.7491	111.7491	0.000	0.0000	0.0000	0
2017/01/26	2033 02/11/2017	110.09	Call	Bond Future	1,659.5300		1.6595	1,659.0900	1.6591	(0.027)	0	0	0
2017/01/26	2033 02/11/2017	110.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2033 02/11/2017	110.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2033 02/11/2017	110.07	Call	Bond Future	1,679.5300		1.6795	1,679.0900	1.6791	(0.026)	0	0	0
2017/01/26	2033 02/11/2017	110.08	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2037 02/02/2017	9.68	Put	Bond Future	188.6300		0.1886	186.6900	0.1867	(1.028)	0	0	0
2017/01/26	2037 02/02/2017			Bond Future	9.4796		91.4506	9.4991	91.2892	0.206	0.0000	0.0000	29,506
2017/01/26	2037 02/02/2017	9.67	Put	Bond Future	204.1000		0.2041	202.9100	0.2029	(0.583)	0	0	0
2017/01/26	2037 02/02/2017	9.68	Call	Bond Future	1,824.7900		1.8248	1,661.4800	1.6615	(8.950)	0	0	0
2017/01/26	2037 02/02/2017	9.66	Call	Bond Future	1,695.4700		1.6955	1,533.7500	1.5338	(9.538)	0	0	0
2017/01/26	2037 02/02/2017	9.67	Call	Bond Future	1,759.7000		1.7597	1,597.1400	1.5971	(9.238)	0	0	0
2017/01/26	2037 02/02/2017	9.66	Put	Bond Future	220.5500		0.2205	220.2000	0.2202	(0.159)	0	0	0
2017/01/26	2037 04/05/2017			Bond Future	9.5288		93.2006	9.5489	93.0356	0.212	0.0000	0.0000	46,489
2017/01/26	2037 04/05/2017	9.58	Put	Bond Future	2,386.6100		2.3866	2,450.3300	2.4503	2.670	0	0	0
2017/01/26	2037 04/05/2017	9.60	Put	Bond Future	2,311.5300		2.3115	2,373.6200	2.3736	2.686	0	0	0
2017/01/26	2037 04/05/2017	9.59	Put	Bond Future	2,348.8400		2.3488	2,411.7400	2.4117	2.678	0	0	0
2017/01/26	2037 04/05/2017	9.60	Call	Bond Future	2,892.3500		2.8924	2,789.4400	2.7894	(3.558)	0	0	0
2017/01/26	2037 04/05/2017	9.58	Call	Bond Future	2,804.9100		2.8049	2,703.6300	2.7036	(3.611)	0	0	0
2017/01/26	2037 04/05/2017	9.59	Call	Bond Future	2,848.4600		2.8485	2,746.3600	2.7464	(3.584)	0	0	0
2017/01/26	2037 03/08/2017	9.57	Call	Bond Future	3,637.0400		3.6370	3,540.5300	3.5405	(2.654)	0	0	0
2017/01/26	2037 03/08/2017			Bond Future	9.5738		90.7790	9.5946	90.6103	0.218	0.0000	0.0000	0
2017/01/26	2037 03/08/2017	9.58	Call	Bond Future	3,678.0800		3.6781	3,580.9700	3.5810	(2.640)	0	0	0
2017/01/26	2037 03/08/2017	9.56	Put	Bond Future	3,708.0900		3.7081	3,780.8900	3.7809	1.963	0	0	0
2017/01/26	2037 03/08/2017	9.57	Put	Bond Future	3,667.9500		3.6680	3,740.1500	3.7401	1.968	0	0	0
2017/01/26	2037 03/08/2017	9.58	Put	Bond Future	3,627.8900		3.6279	3,699.4900	3.6995	1.974	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
2017/01/26	2037	03/08/2017	9.56	Call	Bond Future	3,595.9700	3.5960	3,500.0600	3.5001	(2.667)	0	0	0
2017/01/26	2037	02/11/2017			Bond Future	9.6083	92.6249	9.6297	92.4526	0.223	0.0000	0.0000	0
2017/01/26	2037	02/11/2017	9.66	Call	Bond Future	4,672.1900	4.6722	4,571.9600	4.5720	(2.145)	0	0	0
2017/01/26	2037	02/11/2017	9.65	Put	Bond Future	4,295.6000	4.2956	4,368.1300	4.3681	1.688	0	0	0
2017/01/26	2037	02/11/2017	9.67	Put	Bond Future	4,220.0500	4.2200	4,291.6000	4.2916	1.695	0	0	0
2017/01/26	2037	02/11/2017	9.66	Put	Bond Future	4,257.6800	4.2577	4,329.7200	4.3297	1.692	0	0	0
2017/01/26	2037	02/11/2017	9.65	Call	Bond Future	4,630.1900	4.6302	4,530.4500	4.5305	(2.154)	0	0	0
2017/01/26	2037	02/11/2017	9.67	Call	Bond Future	4,714.3600	4.7144	4,613.6400	4.6136	(2.136)	0	0	0
2017/01/26	2038	02/02/2017	137.07	Put	Bond Future	4,444.7700	4.4448	3,998.1000	3.9981	(10.049)	0	0	0
2017/01/26	2038	02/02/2017			Bond Future	132.6252	132.6252	133.0719	133.0719	0.337	0.0000	0.0000	6,971
2017/01/26	2038	02/02/2017	137.06	Put	Bond Future	4,434.7700	4.4348	3,988.1000	3.9881	(10.072)	0	0	0
2017/01/26	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2038	02/02/2017	137.05	Put	Bond Future	4,424.7700	4.4248	3,978.1000	3.9781	(10.095)	0	0	0
2017/01/26	2038	04/05/2017	139.77	Put	Bond Future	4,598.5800	4.5986	4,144.1300	4.1441	(9.882)	0	0	0
2017/01/26	2038	04/05/2017			Bond Future	135.1714	135.1714	135.6259	135.6259	0.336	0.0000	0.0000	20,533
2017/01/26	2038	04/05/2017	139.79	Put	Bond Future	4,618.5800	4.6186	4,164.1300	4.1641	(9.840)	0	0	0
2017/01/26	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2038	04/05/2017	139.78	Put	Bond Future	4,608.5800	4.6086	4,154.1300	4.1541	(9.861)	0	0	0
2017/01/26	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2038	03/08/2017			Bond Future	136.3285	136.3285	136.7911	136.7911	0.339	0.0000	0.0000	0
2017/01/26	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2038	03/08/2017	141.16	Put	Bond Future	4,831.5000	4.8315	4,368.8700	4.3689	(9.575)	0	0	0
2017/01/26	2038	03/08/2017	141.18	Put	Bond Future	4,851.5000	4.8515	4,388.8700	4.3889	(9.536)	0	0	0
2017/01/26	2038	03/08/2017	141.17	Put	Bond Future	4,841.5000	4.8415	4,378.8700	4.3789	(9.556)	0	0	0
2017/01/26	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2038	02/11/2017	136.80	Call	Bond Future	2,307.3600	2.3074	2,779.2600	2.7793	20.452	0	0	0
2017/01/26	2038	02/11/2017			Bond Future	139.1074	139.1074	139.5793	139.5793	0.339	0.0000	0.0000	0
2017/01/26	2038	02/11/2017	136.81	Call	Bond Future	2,297.3600	2.2974	2,769.2600	2.7693	20.541	0	0	0
2017/01/26	2038	02/11/2017	136.82	Call	Bond Future	2,287.3600	2.2874	2,759.2600	2.7593	20.631	0	0	0
2017/01/26	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2040	02/02/2017	9.58	Call	Bond Future	1,211.5200	1.2115	1,080.3200	1.0803	(10.829)	0	0	0
2017/01/26	2040	02/02/2017			Bond Future	9.4995	95.5348	9.5140	95.4054	0.153	0.0000	0.0000	4,956
2017/01/26	2040	02/02/2017	9.59	Call	Bond Future	1,268.6200	1.2686	1,136.0100	1.1360	(10.453)	0	0	0
2017/01/26	2040	02/02/2017	9.60	Call	Bond Future	1,327.0400	1.3270	1,193.1500	1.1931	(10.089)	0	0	0
2017/01/26	2040	02/02/2017	9.58	Put	Bond Future	497.5300	0.4975	495.7300	0.4957	(0.362)	0	0	0
2017/01/26	2040	02/02/2017	9.60	Put	Bond Future	436.9200	0.4369	432.4300	0.4324	(1.028)	0	0	0
2017/01/26	2040	02/02/2017	9.59	Put	Bond Future	466.5000	0.4665	463.2900	0.4633	(0.688)	0	0	0
2017/01/26	2040	04/05/2017			Bond Future	9.5477	97.3629	9.5626	97.2306	0.157	0.0000	0.0000	8,436
2017/01/26	2040	04/05/2017	9.62	Put	Bond Future	2,539.6600	2.5397	2,585.3400	2.5853	1.799	0	0	0
2017/01/26	2040	04/05/2017	9.64	Put	Bond Future	2,460.6500	2.4606	2,505.0700	2.5051	1.805	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
2017/01/26	2040	04/05/2017	9.62	Call	Bond Future	3,175.6500	3.1756	3,088.9700	3.0890	(2.730)	0	0	0
2017/01/26	2040	04/05/2017	9.63	Put	Bond Future	2,500.0100	2.5000	2,545.0600	2.5451	1.802	0	0	0
2017/01/26	2040	04/05/2017	9.63	Call	Bond Future	3,223.3700	3.2234	3,136.0600	3.1361	(2.709)	0	0	0
2017/01/26	2040	04/05/2017	9.64	Call	Bond Future	3,271.2500	3.2713	3,183.3100	3.1833	(2.688)	0	0	0
2017/01/26	2040	03/08/2017			Bond Future	9.5917	94.7730	9.6073	94.6374	0.162	0.0000	0.0000	0
2017/01/26	2040	03/08/2017	9.61	Put	Bond Future	3,928.4300	3.9284	3,982.3300	3.9823	1.372	0	0	0
2017/01/26	2040	03/08/2017	9.63	Put	Bond Future	3,844.4500	3.8444	3,897.4100	3.8974	1.378	0	0	0
2017/01/26	2040	03/08/2017	9.61	Call	Bond Future	4,088.0500	4.0881	4,006.3400	4.0063	(1.999)	0	0	0
2017/01/26	2040	03/08/2017	9.62	Put	Bond Future	3,886.1200	3.8861	3,939.5500	3.9395	1.375	0	0	0
2017/01/26	2040	03/08/2017	9.62	Call	Bond Future	4,132.9600	4.1330	4,050.7800	4.0508	(1.988)	0	0	0
2017/01/26	2040	03/08/2017	9.63	Call	Bond Future	4,178.3900	4.1784	4,095.7400	4.0957	(1.978)	0	0	0
2017/01/26	2040	02/11/2017			Bond Future	9.6255	96.7001	9.6415	96.5616	0.166	0.0000	0.0000	0
2017/01/26	2040	02/11/2017	9.66	Call	Bond Future	5,043.5800	5.0436	4,961.1300	4.9611	(1.635)	0	0	0
2017/01/26	2040	02/11/2017	9.65	Put	Bond Future	4,786.6400	4.7866	4,843.0200	4.8430	1.178	0	0	0
2017/01/26	2040	02/11/2017	9.67	Put	Bond Future	4,703.5900	4.7036	4,759.2000	4.7592	1.182	0	0	0
2017/01/26	2040	02/11/2017	9.66	Put	Bond Future	4,744.9600	4.7450	4,800.9600	4.8010	1.180	0	0	0
2017/01/26	2040	02/11/2017	9.67	Call	Bond Future	5,088.5500	5.0886	5,005.7100	5.0057	(1.628)	0	0	0
2017/01/26	2040	02/11/2017	9.65	Call	Bond Future	4,998.7900	4.9988	4,916.7200	4.9167	(1.642)	0	0	0
2017/01/26	2044	02/02/2017			Bond Future	9.4993	92.9220	9.5189	92.7450	0.206	0.0000	0.0000	18,230
2017/01/26	2044	02/02/2017	9.77	Call	Bond Future	2,525.4200	2.5254	2,342.7400	2.3427	(7.234)	0	0	0
2017/01/26	2044	02/02/2017	9.76	Put	Bond Future	135.7300	0.1357	130.2100	0.1302	(4.067)	0	0	0
2017/01/26	2044	02/02/2017	9.78	Put	Bond Future	114.6400	0.1146	108.7500	0.1088	(5.138)	0	0	0
2017/01/26	2044	02/02/2017	9.77	Put	Bond Future	124.8100	0.1248	119.0800	0.1191	(4.591)	0	0	0
2017/01/26	2044	02/02/2017	9.78	Call	Bond Future	2,601.9100	2.6019	2,419.0700	2.4191	(7.027)	0	0	0
2017/01/26	2044	02/02/2017	9.76	Call	Bond Future	2,449.5400	2.4495	2,267.0700	2.2671	(7.449)	0	0	0
2017/01/26	2044	04/05/2017			Bond Future	9.5454	94.7001	9.5655	94.5193	0.211	0.0000	0.0000	18,846
2017/01/26	2044	04/05/2017	9.67	Call	Bond Future	3,498.3100	3.4983	3,380.5200	3.3805	(3.367)	0	0	0
2017/01/26	2044	04/05/2017	9.66	Put	Bond Future	2,428.2000	2.4282	2,492.0500	2.4921	2.630	0	0	0
2017/01/26	2044	04/05/2017	9.68	Put	Bond Future	2,351.7600	2.3518	2,413.9300	2.4139	2.644	0	0	0
2017/01/26	2044	04/05/2017	9.67	Put	Bond Future	2,389.6500	2.3897	2,452.6600	2.4527	2.637	0	0	0
2017/01/26	2044	04/05/2017	9.68	Call	Bond Future	3,548.4000	3.5484	3,429.7700	3.4298	(3.343)	0	0	0
2017/01/26	2044	04/05/2017	9.66	Call	Bond Future	3,448.7500	3.4488	3,331.8000	3.3318	(3.391)	0	0	0
2017/01/26	2044	03/08/2017			Bond Future	9.5874	92.1830	9.6082	91.9980	0.217	0.0000	0.0000	0
2017/01/26	2044	03/08/2017	9.62	Put	Bond Future	3,955.7900	3.9558	4,031.9600	4.0320	1.926	0	0	0
2017/01/26	2044	03/08/2017	9.64	Put	Bond Future	3,871.2700	3.8713	3,946.1700	3.9462	1.935	0	0	0
2017/01/26	2044	03/08/2017	9.63	Put	Bond Future	3,913.3500	3.9133	3,988.8800	3.9889	1.930	0	0	0
2017/01/26	2044	03/08/2017	9.64	Call	Bond Future	4,337.4100	4.3374	4,227.3600	4.2274	(2.537)	0	0	0
2017/01/26	2044	03/08/2017	9.62	Call	Bond Future	4,245.0300	4.2450	4,136.2500	4.1363	(2.563)	0	0	0
2017/01/26	2044	03/08/2017	9.63	Call	Bond Future	4,291.1100	4.2911	4,181.6900	4.1817	(2.550)	0	0	0
2017/01/26	2044	02/11/2017	9.68	Call	Bond Future	5,277.5500	5.2775	5,166.6000	5.1666	(2.102)	0	0	0
2017/01/26	2044	02/11/2017			Bond Future	9.6196	94.0574	9.6410	93.8685	0.222	0.0000	0.0000	0
2017/01/26	2044	02/11/2017	9.66	Call	Bond Future	5,185.8000	5.1858	5,075.9100	5.0759	(2.119)	0	0	0
2017/01/26	2044	02/11/2017	9.67	Call	Bond Future	5,231.4300	5.2314	5,121.0000	5.1210	(2.111)	0	0	0
2017/01/26	2044	02/11/2017	9.66	Put	Bond Future	4,829.5700	4.8296	4,908.4900	4.9085	1.634	0	0	0
2017/01/26	2044	02/11/2017	9.68	Put	Bond Future	4,745.8400	4.7458	4,823.7000	4.8237	1.641	0	0	0
2017/01/26	2044	02/11/2017	9.67	Put	Bond Future	4,787.3900	4.7874	4,865.7700	4.8658	1.637	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
2017/01/26	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2046	02/02/2017	137.14	Put	Bond Future	3,275.4600	3.2755	3,274.3400	3.2743	(0.034)	0	0	0
2017/01/26	2046	02/02/2017			Bond Future	133.8645	133.8645	133.8657	133.8657	0.001	0.0000	0.0000	18,221
2017/01/26	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2046	02/02/2017	137.13	Put	Bond Future	3,265.4600	3.2655	3,264.3400	3.2643	(0.034)	0	0	0
2017/01/26	2046	02/02/2017	137.15	Put	Bond Future	3,285.4600	3.2855	3,284.3400	3.2843	(0.034)	0	0	0
2017/01/26	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2046	04/05/2017			Bond Future	134.9047	134.9047	134.9050	134.9050	0.000	0.0000	0.0000	19,444
2017/01/26	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2046	04/05/2017	138.32	Put	Bond Future	3,415.3200	3.4153	3,415.0400	3.4150	(0.008)	0	0	0
2017/01/26	2046	04/05/2017	138.34	Put	Bond Future	3,435.3200	3.4353	3,435.0400	3.4350	(0.008)	0	0	0
2017/01/26	2046	04/05/2017	138.33	Put	Bond Future	3,425.3200	3.4253	3,425.0400	3.4250	(0.008)	0	0	0
2017/01/26	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2046	03/08/2017	141.17	Put	Bond Future	3,599.8800	3.5999	3,600.4500	3.6005	0.016	0	0	0
2017/01/26	2046	03/08/2017			Bond Future	137.5701	137.5701	137.5695	137.5695	0.000	0.0000	0.0000	0
2017/01/26	2046	03/08/2017	141.19	Put	Bond Future	3,619.8800	3.6199	3,620.4500	3.6205	0.016	0	0	0
2017/01/26	2046	03/08/2017	141.18	Put	Bond Future	3,609.8800	3.6099	3,610.4500	3.6105	0.016	0	0	0
2017/01/26	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2046	02/11/2017	136.31	Call	Bond Future	2,459.5700	2.4596	2,459.0000	2.4590	(0.023)	0	0	0
2017/01/26	2046	02/11/2017			Bond Future	138.7696	138.7696	138.7690	138.7690	0.000	0.0000	0.0000	0
2017/01/26	2046	02/11/2017	136.30	Call	Bond Future	2,469.5700	2.4696	2,469.0000	2.4690	(0.023)	0	0	0
2017/01/26	2046	02/11/2017	136.32	Call	Bond Future	2,449.5700	2.4496	2,449.0000	2.4490	(0.023)	0	0	0
2017/01/26	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2050	02/02/2017	144.97	Put	Bond Future	2,743.3500	2.7433	2,742.0200	2.7420	(0.048)	0	0	0
2017/01/26	2050	02/02/2017			Bond Future	142.2267	142.2267	142.2280	142.2280	0.001	0.0000	0.0000	20,450
2017/01/26	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2050	02/02/2017	144.96	Put	Bond Future	2,733.3500	2.7333	2,732.0200	2.7320	(0.049)	0	0	0
2017/01/26	2050	02/02/2017	144.98	Put	Bond Future	2,753.3500	2.7533	2,752.0200	2.7520	(0.048)	0	0	0
2017/01/26	2050	04/05/2017			Bond Future	144.9572	144.9572	144.9579	144.9579	0.000	0.0000	0.0000	24,049
2017/01/26	2050	04/05/2017	147.83	Put	Bond Future	2,872.8000	2.8728	2,872.1300	2.8721	(0.023)	0	0	0
2017/01/26	2050	04/05/2017	147.85	Put	Bond Future	2,892.8000	2.8928	2,892.1300	2.8921	(0.023)	0	0	0
2017/01/26	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2050	04/05/2017	147.84	Put	Bond Future	2,882.8000	2.8828	2,882.1300	2.8821	(0.023)	0	0	0
2017/01/26	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2050	03/08/2017			Bond Future	146.1421	146.1421	146.1418	146.1418	0.000	0.0000	0.0000	0
2017/01/26	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2050	03/08/2017	149.22	Put	Bond Future	3,077.8900	3.0779	3,078.2200	3.0782	0.011	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
2017/01/26	2050	03/08/2017	149.24	Put	Bond Future	3,097.8900	3.0979	3,098.2200	3.0982	0.011	0	0	0
2017/01/26	2050	03/08/2017	149.23	Put	Bond Future	3,087.8900	3.0879	3,088.2200	3.0882	0.011	0	0	0
2017/01/26	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	2050	02/11/2017			Bond Future	149.1209	149.1209	149.1206	149.1206	0.000	0.0000	0.0000	0
2017/01/26	2050	02/11/2017	144.67	Call	Bond Future	4,450.8900	4.4509	4,450.5500	4.4506	(0.008)	0	0	0
2017/01/26	2050	02/11/2017	144.65	Call	Bond Future	4,470.8900	4.4709	4,470.5500	4.4706	(0.008)	0	0	0
2017/01/26	2050	02/11/2017	144.66	Call	Bond Future	4,460.8900	4.4609	4,460.5500	4.4606	(0.008)	0	0	0
2017/01/26	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	AL37	02/02/2017			Index Future	516.4760	516.4760	516.0990	516.0990	(0.073)	0.0000	0.0000	7
2017/01/26	AL37	04/05/2017			Index Future	526.3590	526.3590	525.9730	525.9730	(0.073)	0.0000	0.0000	7
2017/01/26	AL37	03/08/2017			Index Future	536.7270	536.7270	536.3300	536.3300	(0.074)	0.0000	0.0000	0
2017/01/26	AL37	02/11/2017			Index Future	547.6350	547.6350	547.2290	547.2290	(0.074)	0.0000	0.0000	0
2017/01/26	AL7T	02/02/2017			Index Future	598.2160	598.2160	597.6780	597.6780	(0.090)	0.0000	0.0000	2
2017/01/26	AL7T	04/05/2017			Index Future	609.6640	609.6640	609.1120	609.1120	(0.091)	0.0000	0.0000	0
2017/01/26	AL7T	03/08/2017			Index Future	621.6730	621.6730	621.1060	621.1060	(0.091)	0.0000	0.0000	0
2017/01/26	AL7T	02/11/2017			Index Future	634.3070	634.3070	633.7290	633.7290	(0.091)	0.0000	0.0000	0
2017/01/26	ALBI	02/02/2017			Index Future	543.7270	543.7270	543.1000	543.1000	(0.115)	0.0000	0.0000	134
2017/01/26	ALBI	04/05/2017			Index Future	554.1320	554.1320	553.4900	553.4900	(0.116)	0.0000	0.0000	422
2017/01/26	ALBI	03/08/2017			Index Future	565.0470	565.0470	564.3890	564.3890	(0.116)	0.0000	0.0000	0
2017/01/26	ALBI	02/11/2017			Index Future	576.5300	576.5300	575.8580	575.8580	(0.117)	0.0000	0.0000	0
2017/01/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	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
2017/01/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	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
2017/01/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/26	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	EL28	02/02/2017			Bond Future	128.2684	128.2684	128.8919	128.8919	0.486	0.0000	0.0000	0
2017/01/26	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	EL28	02/02/2017	135.10	Put	Bond Future	6,831.6200	6.8316	6,208.0800	6.2081	(9.127)	0	0	0
2017/01/26	EL28	02/02/2017	135.12	Put	Bond Future	6,851.6200	6.8516	6,228.0800	6.2281	(9.101)	0	0	0
2017/01/26	EL28	02/02/2017	135.11	Put	Bond Future	6,841.6200	6.8416	6,218.0800	6.2181	(9.114)	0	0	0
2017/01/26	EL28	04/05/2017			Bond Future	129.0414	129.0414	129.6762	129.6762	0.492	0.0000	0.0000	0
2017/01/26	EL28	04/05/2017	137.90	Put	Bond Future	8,858.5600	8.8586	8,223.8300	8.2238	(7.165)	0	0	0
2017/01/26	EL28	04/05/2017	137.92	Put	Bond Future	8,878.5600	8.8786	8,243.8300	8.2438	(7.149)	0	0	0
2017/01/26	EL28	04/05/2017	137.91	Put	Bond Future	8,868.5600	8.8686	8,233.8300	8.2338	(7.157)	0	0	0
2017/01/26	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	EL28	03/08/2017			Bond Future	131.5911	131.5911	132.2376	132.2376	0.491	0.0000	0.0000	0
2017/01/26	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	EL28	03/08/2017	135.16	Put	Bond Future	3,568.8600	3.5689	2,922.4100	2.9224	(18.114)	0	0	0
2017/01/26	EL28	03/08/2017	135.18	Put	Bond Future	3,588.8600	3.5889	2,942.4100	2.9424	(18.013)	0	0	0
2017/01/26	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	EL28	03/08/2017	135.17	Put	Bond Future	3,578.8600	3.5789	2,932.4100	2.9324	(18.063)	0	0	0
2017/01/26	EL28	02/11/2017			Bond Future	132.5060	132.5060	133.1656	133.1656	0.498	0.0000	0.0000	0
2017/01/26	EL28	02/11/2017	133.87	Put	Bond Future	1,363.9500	1.3640	704.4100	0.7044	(48.355)	0	0	0
2017/01/26	EL28	02/11/2017	133.89	Put	Bond Future	1,383.9500	1.3840	724.4100	0.7244	(47.656)	0	0	0
2017/01/26	EL28	02/11/2017	133.88	Put	Bond Future	1,373.9500	1.3740	714.4100	0.7144	(48.003)	0	0	0
2017/01/26	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	ES33	02/02/2017			Bond Future	10.3977	80.3010	10.4168	80.1777	0.184	0.0000	0.0000	2,000
2017/01/26	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	ES33	02/02/2017	10.59	Call	Bond Future	1,228.8300	1.2288	1,105.5300	1.1055	(10.034)	0	0	0
2017/01/26	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	ES33	02/02/2017	10.60	Call	Bond Future	1,291.9200	1.2919	1,168.6200	1.1686	(9.544)	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
2017/01/26	ES33	02/02/2017	10.61	Call	Bond Future	1,354.9300	1.3549	1,231.6300	1.2316	(9.100)	0	0	0
2017/01/26	ES33	04/05/2017			Bond Future	10.4758	78.0444	10.4956	77.9183	0.189	0.0000	0.0000	9,402
2017/01/26	ES33	04/05/2017	10.55	Call	Bond Future	471.0400	0.4710	344.8700	0.3449	(26.785)	0	0	0
2017/01/26	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	ES33	04/05/2017	10.56	Call	Bond Future	534.2200	0.5342	408.0500	0.4080	(23.618)	0	0	0
2017/01/26	ES33	04/05/2017	10.54	Call	Bond Future	407.7900	0.4078	281.6200	0.2816	(30.940)	0	0	0
2017/01/26	ES33	03/08/2017			Bond Future	10.5483	79.5819	10.5688	79.4527	0.195	0.0000	0.0000	0
2017/01/26	ES33	03/08/2017	10.53	Put	Bond Future	115.0800	0.1151	244.2300	0.2442	112.226	0	0	0
2017/01/26	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	118.1300	0.1181	100.000	0	0	0
2017/01/26	ES33	03/08/2017	10.54	Put	Bond Future	51.9900	0.0520	181.1400	0.1811	248.413	0	0	0
2017/01/26	ES33	03/08/2017	10.55	Call	Bond Future	11.0200	0.0110	0.0000	0.0000	(100.000)	0	0	0
2017/01/26	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	ES33	02/11/2017			Bond Future	10.6184	77.4055	10.6396	77.2737	0.200	0.0000	0.0000	0
2017/01/26	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	ES33	02/11/2017	10.66	Call	Bond Future	258.0200	0.2580	126.2500	0.1263	(51.070)	0	0	0
2017/01/26	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	ES33	02/11/2017	10.67	Call	Bond Future	319.8800	0.3199	188.1100	0.1881	(41.194)	0	0	0
2017/01/26	ES33	02/11/2017	10.68	Call	Bond Future	381.6600	0.3817	249.8900	0.2499	(34.525)	0	0	0
2017/01/26	ES42	02/02/2017			Bond Future	10.5222	84.6556	10.5363	84.5503	0.134	0.0000	0.0000	4,277
2017/01/26	ES42	04/05/2017			Bond Future	10.5996	82.0131	10.6143	81.9053	0.138	0.0000	0.0000	8,777
2017/01/26	ES42	03/08/2017			Bond Future	10.6705	83.6289	10.6857	83.5186	0.143	0.0000	0.0000	0
2017/01/26	ES42	02/11/2017			Bond Future	10.7381	81.0667	10.7538	80.9540	0.146	0.0000	0.0000	0
2017/01/26	GOVI	02/02/2017	533.34	Call	GOVI	82,950.0000	8.2950	76,590.0000	7.6590	(7.667)	0	0	0
2017/01/26	GOVI	02/02/2017			GOVI	541.6350	541.6350	540.9990	540.9990	(0.117)	0.0000	0.0000	146
2017/01/26	GOVI	02/02/2017	533.32	Call	GOVI	83,150.0000	8.3150	76,790.0000	7.6790	(7.649)	0	0	0
2017/01/26	GOVI	02/02/2017	533.33	Call	GOVI	83,050.0000	8.3050	76,690.0000	7.6690	(7.658)	0	0	0
2017/01/26	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	GOVI	04/05/2017			GOVI	552.0000	552.0000	551.3490	551.3490	(0.118)	0.0000	0.0000	355
2017/01/26	GOVI	04/05/2017	262.19	Call	GOVI	2,898,100.0000	289.8100	2,891,590.0000	289.1590	(0.225)	0	0	0
2017/01/26	GOVI	04/05/2017	262.20	Call	GOVI	2,898,000.0000	289.8000	2,891,490.0000	289.1490	(0.225)	0	0	0
2017/01/26	GOVI	04/05/2017	262.18	Call	GOVI	2,898,200.0000	289.8200	2,891,690.0000	289.1690	(0.225)	0	0	0
2017/01/26	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	GOVI	03/08/2017			GOVI	562.8730	562.8730	562.2050	562.2050	(0.119)	0.0000	0.0000	0
2017/01/26	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	GOVI	03/08/2017	561.09	Call	GOVI	17,830.0000	1.7830	11,150.0000	1.1150	(37.465)	0	0	0
2017/01/26	GOVI	03/08/2017	561.10	Call	GOVI	17,730.0000	1.7730	11,050.0000	1.1050	(37.676)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/26	GOVI	03/08/2017	561.11	Call	GOVI	17,630.0000		1.7630	10,950.0000	1.0950	(37.890)	0	0	0
2017/01/26	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	GOVI	02/11/2017			GOVI	574.3130		574.3130	573.6300	573.6300	(0.119)	0.0000	0.0000	0
2017/01/26	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	GOVI	02/11/2017	572.44	Call	GOVI	18,730.0000		1.8730	11,900.0000	1.1900	(36.466)	0	0	0
2017/01/26	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	GOVI	02/11/2017	572.45	Call	GOVI	18,630.0000		1.8630	11,800.0000	1.1800	(36.661)	0	0	0
2017/01/26	GOVI	02/11/2017	572.46	Call	GOVI	18,530.0000		1.8530	11,700.0000	1.1700	(36.859)	0	0	0
2017/01/26	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/26	IGOV	02/02/2017			Index Future	249.2300		249.2300	249.4440	249.4440	0.086	0.0000	0.0000	205
2017/01/26	IGOV	04/05/2017			Index Future	254.0150		254.0150	254.2320	254.2320	0.085	0.0000	0.0000	905
2017/01/26	IGOV	03/08/2017			Index Future	259.0330		259.0330	259.2530	259.2530	0.085	0.0000	0.0000	0
2017/01/26	IGOV	02/11/2017			Index Future	264.3130		264.3130	264.5370	264.5370	0.085	0.0000	0.0000	0
2017/01/26	ILBI	02/02/2017			Index Future	675.3430		675.3430	675.2040	675.2040	(0.021)	0.0000	0.0000	157
2017/01/26	ILBI	04/05/2017			Index Future	688.4050		688.4050	688.2620	688.2620	(0.021)	0.0000	0.0000	0
2017/01/26	ILBI	03/08/2017			Index Future	701.9590		701.9590	701.8130	701.8130	(0.021)	0.0000	0.0000	0
2017/01/26	ILBI	02/11/2017			Index Future	715.7520		715.7520	715.6040	715.6040	(0.021)	0.0000	0.0000	0
2017/01/26	IS01	16/03/2017			Interest Rate Swap	100.0028		100.0028	100.0028	100.0028	0.000	0.0000	0.0000	0
2017/01/26	IS01	15/06/2017			Interest Rate Swap	99.6150		99.6150	99.6170	99.6170	0.002	0.0000	0.0000	0
2017/01/26	IS01	21/09/2017			Interest Rate Swap	99.6417		99.6417	99.6467	99.6467	0.005	0.0000	0.0000	0
2017/01/26	IS01	21/12/2017			Interest Rate Swap	99.8932		99.8932	99.9052	99.9052	0.012	0.0000	0.0000	0
2017/01/26	IS01	15/03/2018			Interest Rate Swap	99.9317		99.9317	99.9483	99.9483	0.017	0.0000	0.0000	0
2017/01/26	IS02	18/12/2017			Interest Rate Swap	99.9226		99.9226	99.9347	99.9347	0.012	0.0000	0.0000	0
2017/01/26	IS02	16/03/2018			Interest Rate Swap	99.2150		99.2150	99.2315	99.2315	0.017	0.0000	0.0000	0
2017/01/26	IS02	15/06/2018			Interest Rate Swap	98.8682		98.8682	98.8920	98.8920	0.024	0.0000	0.0000	0
2017/01/26	IS02	21/09/2018			Interest Rate Swap	98.9191		98.9191	98.9512	98.9512	0.033	0.0000	0.0000	0
2017/01/26	IS02	21/12/2018			Interest Rate Swap	99.4100		99.4100	99.4500	99.4500	0.040	0.0000	0.0000	0
2017/01/26	IS02	15/03/2019			Interest Rate Swap	99.9030		99.9030	99.9610	99.9610	0.058	0.0000	0.0000	0
2017/01/26	IS05	17/12/2020			Interest Rate Swap	97.6581		97.6581	97.7050	97.7050	0.048	0.0000	0.0000	0
2017/01/26	IS05	16/03/2021			Interest Rate Swap	96.9723		96.9723	97.0277	97.0277	0.057	0.0000	0.0000	0
2017/01/26	IS05	15/06/2021			Interest Rate Swap	96.2528		96.2528	96.3219	96.3219	0.072	0.0000	0.0000	0
2017/01/26	IS05	21/09/2021			Interest Rate Swap	96.5070		96.5070	96.5942	96.5942	0.090	0.0000	0.0000	0
2017/01/26	IS05	21/12/2021			Interest Rate Swap	98.7531		98.7531	98.8558	98.8558	0.104	0.0000	0.0000	50
2017/01/26	IS05	15/03/2022			Interest Rate Swap	98.9537		98.9537	99.0689	99.0689	0.116	0.0000	0.0000	0
2017/01/26	IS10	17/12/2025			Interest Rate Swap	97.6009		97.6009	97.8252	97.8252	0.230	0.0000	0.0000	0
2017/01/26	IS10	16/03/2026			Interest Rate Swap	94.6836		94.6836	94.9138	94.9138	0.243	0.0000	0.0000	0
2017/01/26	IS10	15/06/2026			Interest Rate Swap	93.4816		93.4816	93.7161	93.7161	0.251	0.0000	0.0000	0
2017/01/26	IS10	21/09/2026			Interest Rate Swap	95.6323		95.6323	95.8686	95.8686	0.247	0.0000	0.0000	0
2017/01/26	IS10	21/12/2026			Interest Rate Swap	99.3652		99.3652	99.6011	99.6011	0.237	0.0000	0.0000	0
2017/01/26	IS10	15/03/2027			Interest Rate Swap	97.9788		97.9788	98.2199	98.2199	0.246	0.0000	0.0000	0

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2017/01/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/01/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/26	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/01/26	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	1,000
2017/01/26	JBAF	19/04/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/01/26	JBAF	17/05/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2017/01/26	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/26	JBAF	19/07/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/26	JBAF	20/09/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/01/26	JBAF	20/12/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2017/01/26	JBAF	20/03/2018			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2017/01/26	JBAF	20/06/2018			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/01/26	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/01/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/26	JBAF	19/12/2018			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2017/01/26	R023	02/02/2017	8.85	Call	Bond Future	2,180.6700	2.1807	2,090.2900	2.0903	(4.145)	0	0	0
2017/01/26	R023	02/02/2017			Bond Future	8.3692	100.5212	8.3887	100.4314	0.234	0.0000	0.0000	7,102
2017/01/26	R023	02/02/2017	8.86	Call	Bond Future	2,225.0000	2.2250	2,134.6700	2.1347	(4.060)	0	0	0
2017/01/26	R023	02/02/2017	8.84	Put	Bond Future	2.7600	0.0028	2.1700	0.0022	(21.377)	0	0	0
2017/01/26	R023	02/02/2017	8.86	Put	Bond Future	2.0600	0.0021	1.5800	0.0016	(23.301)	0	0	0
2017/01/26	R023	02/02/2017	8.84	Call	Bond Future	2,136.3700	2.1364	2,045.9300	2.0459	(4.233)	0	0	0
2017/01/26	R023	02/02/2017	8.85	Put	Bond Future	2.3800	0.0024	1.8500	0.0019	(22.269)	0	0	0
2017/01/26	R023	04/05/2017	8.61	Call	Bond Future	1,750.1700	1.7502	1,687.2200	1.6872	(3.597)	0	0	0
2017/01/26	R023	04/05/2017			Bond Future	8.4004	98.5129	8.4212	98.4208	0.247	0.0000	0.0000	15,318
2017/01/26	R023	04/05/2017	8.59	Call	Bond Future	1,695.3200	1.6953	1,633.3300	1.6333	(3.657)	0	0	0
2017/01/26	R023	04/05/2017	8.60	Call	Bond Future	1,722.6400	1.7226	1,660.1700	1.6602	(3.626)	0	0	0
2017/01/26	R023	04/05/2017	8.59	Put	Bond Future	857.5500	0.8575	887.6700	0.8877	3.512	0	0	0
2017/01/26	R023	04/05/2017	8.61	Put	Bond Future	824.5200	0.8245	853.6800	0.8537	3.537	0	0	0
2017/01/26	R023	04/05/2017	8.60	Put	Bond Future	840.9200	0.8409	870.5600	0.8706	3.525	0	0	0
2017/01/26	R023	03/08/2017	8.60	Put	Bond Future	1,307.6300	1.3076	1,343.3000	1.3433	2.728	0	0	0
2017/01/26	R023	03/08/2017			Bond Future	8.4201	100.4534	8.4422	100.3589	0.262	0.0000	0.0000	0
2017/01/26	R023	03/08/2017	8.59	Put	Bond Future	1,325.0800	1.3251	1,361.1200	1.3611	2.720	0	0	0
2017/01/26	R023	03/08/2017	8.60	Call	Bond Future	2,075.7500	2.0757	2,016.9000	2.0169	(2.835)	0	0	0
2017/01/26	R023	03/08/2017	8.58	Call	Bond Future	2,026.0600	2.0261	1,967.9600	1.9680	(2.868)	0	0	0
2017/01/26	R023	03/08/2017	8.59	Call	Bond Future	2,050.6900	2.0507	1,992.2100	1.9922	(2.852)	0	0	0
2017/01/26	R023	03/08/2017	8.58	Put	Bond Future	1,342.9900	1.3430	1,379.4100	1.3794	2.712	0	0	0
2017/01/26	R023	02/11/2017	8.56	Call	Bond Future	2,190.2000	2.1902	2,133.7800	2.1338	(2.576)	0	0	0
2017/01/26	R023	02/11/2017			Bond Future	8.4326	98.5619	8.4560	98.4654	0.277	0.0000	0.0000	0
2017/01/26	R023	02/11/2017	8.57	Call	Bond Future	2,213.2400	2.2132	2,156.4900	2.1565	(2.564)	0	0	0
2017/01/26	R023	02/11/2017	8.58	Call	Bond Future	2,236.7500	2.2368	2,179.6700	2.1797	(2.552)	0	0	0

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2017/01/26	R023	02/11/2017	8.56	Put	Bond Future	1,664.7400	1.6647	1,704.8700	1.7049	2.411	0	0	0
2017/01/26	R023	02/11/2017	8.58	Put	Bond Future	1,629.1000	1.6291	1,668.5700	1.6686	2.423	0	0	0
2017/01/26	R023	02/11/2017	8.57	Put	Bond Future	1,646.6800	1.6467	1,686.4800	1.6865	2.417	0	0	0
2017/01/26	R035	02/02/2017			Bond Future	9.4199	99.2248	9.4343	99.1053	0.153	0.0000	0.0000	5,053
2017/01/26	R035	02/02/2017	9.51	Call	Bond Future	742.6500	0.7427	623.1500	0.6231	(16.091)	0	0	0
2017/01/26	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R035	02/02/2017	9.52	Call	Bond Future	824.5600	0.8246	705.0600	0.7051	(14.493)	0	0	0
2017/01/26	R035	02/02/2017	9.50	Call	Bond Future	660.6400	0.6606	541.1400	0.5411	(18.089)	0	0	0
2017/01/26	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R035	04/05/2017			Bond Future	9.4663	96.6208	9.4812	96.4985	0.158	0.0000	0.0000	7,556
2017/01/26	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R035	04/05/2017	9.55	Call	Bond Future	683.1400	0.6831	560.7800	0.5608	(17.911)	0	0	0
2017/01/26	R035	04/05/2017	9.53	Call	Bond Future	520.6500	0.5206	398.2900	0.3983	(23.501)	0	0	0
2017/01/26	R035	04/05/2017	9.54	Call	Bond Future	601.9500	0.6020	479.5900	0.4796	(20.327)	0	0	0
2017/01/26	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R035	03/08/2017			Bond Future	9.5071	98.5242	9.5225	98.3988	0.163	0.0000	0.0000	0
2017/01/26	R035	03/08/2017	9.50	Put	Bond Future	57.3300	0.0573	182.6900	0.1827	218.664	0	0	0
2017/01/26	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	20.4200	0.0204	100.000	0	0	0
2017/01/26	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	101.5000	0.1015	100.000	0	0	0
2017/01/26	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R035	03/08/2017	9.51	Call	Bond Future	23.8600	0.0239	0.0000	0.0000	(100.000)	0	0	0
2017/01/26	R035	03/08/2017	9.52	Call	Bond Future	104.9400	0.1049	0.0000	0.0000	(100.000)	0	0	0
2017/01/26	R035	02/11/2017			Bond Future	9.5448	96.0225	9.5607	95.8945	0.167	0.0000	0.0000	0
2017/01/26	R035	02/11/2017	9.60	Call	Bond Future	442.1700	0.4422	314.2100	0.3142	(28.939)	0	0	0
2017/01/26	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R035	02/11/2017	9.61	Call	Bond Future	521.9100	0.5219	393.9500	0.3940	(24.518)	0	0	0
2017/01/26	R035	02/11/2017	9.59	Call	Bond Future	362.3300	0.3623	234.3700	0.2344	(35.316)	0	0	0
2017/01/26	R186	02/02/2017	8.00	Put	Bond Future	5,425.9300	5.4259	5,527.7800	5.5278	1.877	0	0	0
2017/01/26	R186	02/02/2017	9.40	Call	Bond Future	4,442.4100	4.4424	4,340.3900	4.3404	(2.297)	0	0	0
2017/01/26	R186	02/02/2017	8.81	Put	Bond Future	371.0400	0.3710	375.9600	0.3760	1.326	0	0	0
2017/01/26	R186	02/02/2017	9.10	Put	Bond Future	25.1300	0.0251	21.1800	0.0212	(15.718)	0	0	2,546
2017/01/26	R186	02/02/2017			Bond Future	8.7492	112.7784	8.7637	112.6765	0.166	0.0000	0.0000	61,383
2017/01/26	R186	02/02/2017	9.50	Call	Bond Future	5,103.3100	5.1033	5,001.4100	5.0014	(1.997)	0	0	0
2017/01/26	R186	02/02/2017	8.43	Put	Bond Future	2,299.1900	2.2992	2,388.6500	2.3887	3.891	0	0	0
2017/01/26	R186	02/02/2017	8.80	Put	Bond Future	398.0600	0.3981	404.5700	0.4046	1.635	0	0	0
2017/01/26	R186	02/02/2017	8.87	Call	Bond Future	1,079.3100	1.0793	975.2600	0.9753	(9.640)	0	0	0
2017/01/26	R186	02/02/2017	8.90	Put	Bond Future	184.6400	0.1846	180.3800	0.1804	(2.307)	0	0	750
2017/01/26	R186	02/02/2017	8.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,000
2017/01/26	R186	02/02/2017	8.60	Call	Bond Future	180.6100	0.1806	133.8300	0.1338	(25.901)	0	0	7,000
2017/01/26	R186	02/02/2017	8.81	Call	Bond Future	796.5700	0.7966	699.6300	0.6996	(12.170)	0	0	0
2017/01/26	R186	02/02/2017	8.37	Call	Bond Future	13.4800	0.0135	7.0300	0.0070	(47.849)	0	0	500
2017/01/26	R186	02/02/2017	8.62	Put	Bond Future	1,126.0100	1.1260	1,175.7000	1.1757	4.413	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
2017/01/26	R186	02/02/2017	8.79	Call	Bond Future	712.2800	0.7123	618.6300	0.6186	(13.148)	0	0	0
2017/01/26	R186	02/02/2017	8.95	Call	Bond Future	1,515.6400	1.5156	1,407.8400	1.4078	(7.113)	0	0	0
2017/01/26	R186	02/02/2017	9.02	Call	Bond Future	1,938.2400	1.9382	1,830.6400	1.8306	(5.551)	0	0	0
2017/01/26	R186	02/02/2017	8.87	Put	Bond Future	236.1300	0.2361	233.9400	0.2339	(0.927)	0	0	500
2017/01/26	R186	02/02/2017	9.50	Put	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	13,500
2017/01/26	R186	02/02/2017	8.43	Call	Bond Future	29.7100	0.0297	17.3100	0.0173	(41.737)	0	0	750
2017/01/26	R186	02/02/2017	8.80	Call	Bond Future	753.7700	0.7538	658.4200	0.6584	(12.650)	0	0	0
2017/01/26	R186	02/02/2017	8.90	Call	Bond Future	1,235.8600	1.2359	1,129.7400	1.1297	(8.587)	0	0	0
2017/01/26	R186	02/02/2017	9.40	Put	Bond Future	0.3800	0.0004	0.2200	0.0002	(42.105)	0	0	750
2017/01/26	R186	02/02/2017	9.10	Call	Bond Future	2,449.8500	2.4499	2,344.0400	2.3440	(4.319)	0	0	0
2017/01/26	R186	02/02/2017	8.37	Put	Bond Future	2,716.4900	2.7165	2,811.9000	2.8119	3.512	0	0	0
2017/01/26	R186	02/02/2017	8.60	Put	Bond Future	1,233.6900	1.2337	1,288.7700	1.2888	4.465	0	0	0
2017/01/26	R186	02/02/2017	8.62	Call	Bond Future	214.8900	0.2149	162.7200	0.1627	(24.278)	0	0	500
2017/01/26	R186	02/02/2017	8.79	Put	Bond Future	426.4400	0.4264	434.6500	0.4347	1.925	0	0	0
2017/01/26	R186	02/02/2017	8.95	Put	Bond Future	118.8700	0.1189	112.9300	0.1129	(4.997)	0	0	2,546
2017/01/26	R186	02/02/2017	9.02	Put	Bond Future	60.1400	0.0601	54.4000	0.0544	(9.544)	0	0	500
2017/01/26	R186	04/05/2017			Bond Future	8.7902	114.9365	8.8054	114.8322	0.173	0.0000	0.0000	90,393
2017/01/26	R186	04/05/2017	8.94	Put	Bond Future	1,489.0700	1.4891	1,522.4700	1.5225	2.243	0	0	500
2017/01/26	R186	04/05/2017	8.89	Put	Bond Future	1,631.8300	1.6318	1,667.9800	1.6680	2.215	0	0	0
2017/01/26	R186	04/05/2017	8.91	Put	Bond Future	1,573.7400	1.5737	1,608.7800	1.6088	2.227	0	0	0
2017/01/26	R186	04/05/2017	8.44	Put	Bond Future	3,392.6800	3.3927	3,456.1200	3.4561	1.870	0	0	0
2017/01/26	R186	04/05/2017	8.90	Put	Bond Future	1,602.5900	1.6026	1,638.1800	1.6382	2.221	0	0	0
2017/01/26	R186	04/05/2017	8.91	Call	Bond Future	2,392.2600	2.3923	2,322.9200	2.3229	(2.899)	0	0	0
2017/01/26	R186	04/05/2017	8.98	Call	Bond Future	2,675.0100	2.6750	2,601.9100	2.6019	(2.733)	0	0	0
2017/01/26	R186	04/05/2017	8.94	Call	Bond Future	2,511.3100	2.5113	2,440.3300	2.4403	(2.826)	0	0	0
2017/01/26	R186	04/05/2017	8.89	Call	Bond Future	2,314.2600	2.3143	2,246.0300	2.2460	(2.948)	0	0	0
2017/01/26	R186	04/05/2017	8.98	Put	Bond Future	1,381.9300	1.3819	1,413.2100	1.4132	2.264	0	0	0
2017/01/26	R186	04/05/2017	8.44	Call	Bond Future	952.4700	0.9525	911.5300	0.9115	(4.298)	0	0	500
2017/01/26	R186	04/05/2017	8.90	Call	Bond Future	2,353.0900	2.3531	2,284.3000	2.2843	(2.923)	0	0	0
2017/01/26	R186	03/08/2017	8.93	Put	Bond Future	2,394.7300	2.3947	2,435.7200	2.4357	1.712	0	0	0
2017/01/26	R186	03/08/2017			Bond Future	8.8232	111.8963	8.8391	111.7891	0.181	0.0000	0.0000	0
2017/01/26	R186	03/08/2017	8.92	Put	Bond Future	2,424.3400	2.4243	2,465.7400	2.4657	1.708	0	0	0
2017/01/26	R186	03/08/2017	8.91	Call	Bond Future	3,035.8800	3.0359	2,970.5100	2.9705	(2.153)	0	0	0
2017/01/26	R186	03/08/2017	8.93	Call	Bond Future	3,109.8200	3.1098	3,043.6300	3.0436	(2.128)	0	0	0
2017/01/26	R186	03/08/2017	8.92	Call	Bond Future	3,072.7400	3.0727	3,006.9600	3.0070	(2.141)	0	0	0
2017/01/26	R186	03/08/2017	8.91	Put	Bond Future	2,454.2200	2.4542	2,496.0300	2.4960	1.704	0	0	0
2017/01/26	R186	02/11/2017	8.88	Call	Bond Future	3,409.9500	3.4100	3,346.9100	3.3469	(1.849)	0	0	0
2017/01/26	R186	02/11/2017	8.89	Put	Bond Future	3,158.1200	3.1581	3,204.1700	3.2042	1.458	0	0	0
2017/01/26	R186	02/11/2017			Bond Future	8.8464	114.1712	8.8630	114.0618	0.188	0.0000	0.0000	0
2017/01/26	R186	02/11/2017	8.89	Call	Bond Future	3,444.6200	3.4446	3,381.2300	3.3812	(1.840)	0	0	0
2017/01/26	R186	02/11/2017	8.90	Call	Bond Future	3,479.8700	3.4799	3,416.1400	3.4161	(1.831)	0	0	0
2017/01/26	R186	02/11/2017	8.88	Put	Bond Future	3,189.1000	3.1891	3,235.5000	3.2355	1.455	0	0	0
2017/01/26	R186	02/11/2017	8.90	Put	Bond Future	3,127.7700	3.1278	3,173.4800	3.1735	1.461	0	0	0
2017/01/26	R197	02/02/2017			Bond Future	295.5405	295.5405	295.5434	295.5434	0.001	0.0000	0.0000	163
2017/01/26	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R197	02/02/2017	302.57	Put	Bond Future	7,029.5100	7.0295	7,026.6000	7.0266	(0.041)	0	0	0
2017/01/26	R197	02/02/2017	302.59	Put	Bond Future	7,049.5100	7.0495	7,046.6000	7.0466	(0.041)	0	0	0

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2017/01/26	R197	02/02/2017	302.58	Put	Bond Future	7,039.5100	7.0395	7,036.6000	7.0366	(0.041)	0	0	0
2017/01/26	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R197	04/05/2017	308.58	Put	Bond Future	7,365.5600	7.3656	7,364.2300	7.3642	(0.018)	0	0	0
2017/01/26	R197	04/05/2017			Bond Future	301.2144	301.2144	301.2158	301.2158	0.000	0.0000	0.0000	1,063
2017/01/26	R197	04/05/2017	308.60	Put	Bond Future	7,385.5600	7.3856	7,384.2300	7.3842	(0.018)	0	0	0
2017/01/26	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R197	04/05/2017	308.59	Put	Bond Future	7,375.5600	7.3756	7,374.2300	7.3742	(0.018)	0	0	0
2017/01/26	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R197	03/08/2017			Bond Future	300.2113	300.2113	300.2109	300.2109	0.000	0.0000	0.0000	0
2017/01/26	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R197	03/08/2017	308.05	Put	Bond Future	7,838.7500	7.8388	7,839.0800	7.8391	0.004	0	0	0
2017/01/26	R197	03/08/2017	308.07	Put	Bond Future	7,858.7500	7.8588	7,859.0800	7.8591	0.004	0	0	0
2017/01/26	R197	03/08/2017	308.06	Put	Bond Future	7,848.7500	7.8488	7,849.0800	7.8491	0.004	0	0	0
2017/01/26	R197	02/11/2017	305.16	Call	Bond Future	1,170.7600	1.1708	1,170.1300	1.1701	(0.054)	0	0	0
2017/01/26	R197	02/11/2017			Bond Future	306.3308	306.3308	306.3301	306.3301	0.000	0.0000	0.0000	0
2017/01/26	R197	02/11/2017	305.17	Call	Bond Future	1,160.7600	1.1608	1,160.1300	1.1601	(0.054)	0	0	0
2017/01/26	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R197	02/11/2017	305.15	Call	Bond Future	1,180.7600	1.1808	1,180.1300	1.1801	(0.053)	0	0	0
2017/01/26	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R202	02/02/2017			Bond Future	246.0989	246.0989	246.1011	246.1011	0.001	0.0000	0.0000	24,906
2017/01/26	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R202	02/02/2017	251.72	Put	Bond Future	5,621.1300	5.6211	5,618.8700	5.6189	(0.040)	0	0	0
2017/01/26	R202	02/02/2017	251.74	Put	Bond Future	5,641.1300	5.6411	5,638.8700	5.6389	(0.040)	0	0	0
2017/01/26	R202	02/02/2017	251.73	Put	Bond Future	5,631.1300	5.6311	5,628.8700	5.6289	(0.040)	0	0	0
2017/01/26	R202	04/05/2017	256.73	Put	Bond Future	5,906.1800	5.9062	5,905.5300	5.9055	(0.011)	0	0	0
2017/01/26	R202	04/05/2017			Bond Future	250.8238	250.8238	250.8245	250.8245	0.000	0.0000	0.0000	35,522
2017/01/26	R202	04/05/2017	256.72	Put	Bond Future	5,896.1800	5.8962	5,895.5300	5.8955	(0.011)	0	0	0
2017/01/26	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R202	04/05/2017	256.71	Put	Bond Future	5,886.1800	5.8862	5,885.5300	5.8855	(0.011)	0	0	0
2017/01/26	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R202	03/08/2017			Bond Future	252.0855	252.0855	252.0849	252.0849	0.000	0.0000	0.0000	0
2017/01/26	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R202	03/08/2017	258.35	Put	Bond Future	6,264.4800	6.2645	6,265.1300	6.2651	0.010	0	0	0
2017/01/26	R202	03/08/2017	258.37	Put	Bond Future	6,284.4800	6.2845	6,285.1300	6.2851	0.010	0	0	0
2017/01/26	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R202	03/08/2017	258.36	Put	Bond Future	6,274.4800	6.2745	6,275.1300	6.2751	0.010	0	0	0
2017/01/26	R202	02/11/2017			Bond Future	257.2237	257.2237	257.2227	257.2227	0.000	0.0000	0.0000	0
2017/01/26	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
2017/01/26	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R202	02/11/2017	253.89	Call	Bond Future	3,333.6600	3.3337	3,332.7000	3.3327	(0.029)	0	0	0
2017/01/26	R202	02/11/2017	253.90	Call	Bond Future	3,323.6600	3.3237	3,322.7000	3.3227	(0.029)	0	0	0
2017/01/26	R202	02/11/2017	253.91	Call	Bond Future	3,313.6600	3.3137	3,312.7000	3.3127	(0.029)	0	0	0
2017/01/26	R203	02/02/2017	7.70	Call	Bond Future	14.0700	0.0141	10.1000	0.0101	(28.216)	0	0	0
2017/01/26	R203	02/02/2017	7.71	Put	Bond Future	36.3900	0.0364	40.3300	0.0403	10.827	0	0	0
2017/01/26	R203	02/02/2017			Bond Future	7.7450	103.5824	7.7593	103.5741	0.185	0.0000	0.0000	6,860
2017/01/26	R203	02/02/2017	7.71	Call	Bond Future	16.1300	0.0161	11.8100	0.0118	(26.782)	0	0	0
2017/01/26	R203	02/02/2017	7.72	Call	Bond Future	18.4500	0.0185	13.7800	0.0138	(25.312)	0	0	0
2017/01/26	R203	02/02/2017	7.70	Put	Bond Future	40.1100	0.0401	44.4000	0.0444	10.696	0	0	0
2017/01/26	R203	02/02/2017	7.72	Put	Bond Future	32.9200	0.0329	36.5100	0.0365	10.905	0	0	0
2017/01/26	R203	04/05/2017	6.91	Call	Bond Future	2.2700	0.0023	1.8800	0.0019	(17.181)	0	0	0
2017/01/26	R203	04/05/2017	6.92	Put	Bond Future	249.7000	0.2497	258.3000	0.2583	3.444	0	0	0
2017/01/26	R203	04/05/2017			Bond Future	7.6270	101.3919	7.6528	101.3829	0.338	0.0000	0.0000	25,779
2017/01/26	R203	04/05/2017	6.92	Call	Bond Future	2.4100	0.0024	2.0000	0.0020	(17.012)	0	0	0
2017/01/26	R203	04/05/2017	6.93	Call	Bond Future	2.5600	0.0026	2.1300	0.0021	(16.797)	0	0	0
2017/01/26	R203	04/05/2017	6.91	Put	Bond Future	253.0700	0.2531	261.6900	0.2617	3.406	0	0	0
2017/01/26	R203	04/05/2017	6.93	Put	Bond Future	246.3400	0.2463	254.9200	0.2549	3.483	0	0	0
2017/01/26	R203	03/08/2017	4.89	Call	Bond Future	46.3600	0.0464	46.2800	0.0463	(0.173)	0	0	0
2017/01/26	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/26	R203	03/08/2017	4.87	Call	Bond Future	45.0400	0.0450	44.9600	0.0450	(0.178)	0	0	0
2017/01/26	R203	03/08/2017	4.88	Call	Bond Future	45.7000	0.0457	45.6200	0.0456	(0.175)	0	0	0
2017/01/26	R203	03/08/2017	4.87	Put	Bond Future	22.9200	0.0229	22.8400	0.0228	(0.349)	0	0	0
2017/01/26	R203	03/08/2017	4.89	Put	Bond Future	22.0900	0.0221	22.0100	0.0220	(0.362)	0	0	0
2017/01/26	R203	03/08/2017	4.88	Put	Bond Future	22.5000	0.0225	22.4200	0.0224	(0.356)	0	0	0
2017/01/26	R204	02/02/2017	8.28	Call	Bond Future	863.9200	0.8639	821.2700	0.8213	(4.937)	0	0	0
2017/01/26	R204	02/02/2017			Bond Future	7.7732	101.4276	7.7981	101.3849	0.320	0.0000	0.0000	11,758
2017/01/26	R204	02/02/2017	8.29	Call	Bond Future	880.8700	0.8809	838.2200	0.8382	(4.842)	0	0	0
2017/01/26	R204	02/02/2017	8.30	Call	Bond Future	897.8100	0.8978	855.1600	0.8552	(4.750)	0	0	0
2017/01/26	R204	02/02/2017	8.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R204	02/02/2017	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R204	02/02/2017	8.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R204	04/05/2017	7.90	Put	Bond Future	197.5100	0.1975	214.1800	0.2142	8.440	0	0	0
2017/01/26	R204	04/05/2017			Bond Future	7.7807	103.3686	7.8101	103.3245	0.378	0.0000	0.0000	25,617
2017/01/26	R204	04/05/2017	7.92	Put	Bond Future	186.4100	0.1864	202.3700	0.2024	8.562	0	0	0
2017/01/26	R204	04/05/2017	7.90	Call	Bond Future	375.9900	0.3760	348.6200	0.3486	(7.279)	0	0	0
2017/01/26	R204	04/05/2017	7.91	Put	Bond Future	192.0000	0.1920	208.3100	0.2083	8.495	0	0	0
2017/01/26	R204	04/05/2017	7.91	Call	Bond Future	385.4300	0.3854	357.7000	0.3577	(7.195)	0	0	0
2017/01/26	R204	04/05/2017	7.92	Call	Bond Future	394.7800	0.3948	366.7000	0.3667	(7.113)	0	0	0
2017/01/26	R204	03/08/2017	7.77	Put	Bond Future	359.3800	0.3594	380.8300	0.3808	5.969	0	0	0
2017/01/26	R204	03/08/2017			Bond Future	7.7422	101.3633	7.7778	101.3178	0.459	0.0000	0.0000	0
2017/01/26	R204	03/08/2017	7.76	Put	Bond Future	365.3600	0.3654	387.0400	0.3870	5.934	0	0	0
2017/01/26	R204	03/08/2017	7.75	Call	Bond Future	381.3400	0.3813	357.7400	0.3577	(6.189)	0	0	0
2017/01/26	R204	03/08/2017	7.76	Call	Bond Future	388.1000	0.3881	364.2500	0.3642	(6.145)	0	0	0
2017/01/26	R204	03/08/2017	7.77	Call	Bond Future	394.9100	0.3949	370.8300	0.3708	(6.098)	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
2017/01/26	R204	03/08/2017	7.75	Put	Bond Future	371.4000	0.3714	393.3300	0.3933	5.905	0	0	0
2017/01/26	R204	02/11/2017	7.76	Put	Bond Future	322.0200	0.3220	342.1700	0.3422	6.257	0	0	0
2017/01/26	R204	02/11/2017			Bond Future	7.6212	103.4240	7.6652	103.3775	0.576	0.0000	0.0000	0
2017/01/26	R204	02/11/2017	7.75	Put	Bond Future	326.3600	0.3264	346.7100	0.3467	6.235	0	0	0
2017/01/26	R204	02/11/2017	7.76	Call	Bond Future	468.8700	0.4689	442.5000	0.4425	(5.624)	0	0	0
2017/01/26	R204	02/11/2017	7.74	Call	Bond Future	456.4500	0.4565	430.4700	0.4305	(5.692)	0	0	0
2017/01/26	R204	02/11/2017	7.75	Call	Bond Future	462.6400	0.4626	436.4700	0.4365	(5.657)	0	0	0
2017/01/26	R204	02/11/2017	7.74	Put	Bond Future	330.7500	0.3308	351.2900	0.3513	6.210	0	0	0
2017/01/26	R207	02/02/2017	9.24	Call	Bond Future	3,322.8800	3.3229	3,259.8300	3.2598	(1.897)	0	0	0
2017/01/26	R207	02/02/2017			Bond Future	7.9086	98.7567	7.9333	98.6937	0.313	0.0000	0.0000	30,319
2017/01/26	R207	02/02/2017	8.91	Call	Bond Future	2,512.4200	2.5124	2,449.3700	2.4494	(2.510)	0	0	62
2017/01/26	R207	02/02/2017	9.22	Call	Bond Future	3,274.0100	3.2740	3,210.9600	3.2110	(1.926)	0	0	0
2017/01/26	R207	02/02/2017	9.23	Call	Bond Future	3,298.4500	3.2985	3,235.4000	3.2354	(1.912)	0	0	0
2017/01/26	R207	02/02/2017	8.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R207	04/05/2017	8.21	Put	Bond Future	219.2800	0.2193	236.5600	0.2366	7.880	0	0	0
2017/01/26	R207	04/05/2017			Bond Future	7.9317	100.6466	7.9593	100.5818	0.347	0.0000	0.0000	75,763
2017/01/26	R207	04/05/2017	8.22	Call	Bond Future	888.4400	0.8884	840.5000	0.8405	(5.396)	0	0	0
2017/01/26	R207	04/05/2017	8.20	Call	Bond Future	854.9500	0.8550	807.8300	0.8078	(5.511)	0	0	0
2017/01/26	R207	04/05/2017	8.21	Call	Bond Future	871.7200	0.8717	824.1800	0.8242	(5.454)	0	0	0
2017/01/26	R207	04/05/2017	8.20	Put	Bond Future	225.8700	0.2259	243.5700	0.2436	7.836	0	0	0
2017/01/26	R207	04/05/2017	8.22	Put	Bond Future	212.6600	0.2127	229.5400	0.2295	7.938	0	0	0
2017/01/26	R207	03/08/2017	8.19	Call	Bond Future	983.0300	0.9830	939.5700	0.9396	(4.421)	0	0	51
2017/01/26	R207	03/08/2017			Bond Future	7.9301	98.9854	7.9611	98.9187	0.390	0.0000	0.0000	0
2017/01/26	R207	03/08/2017	8.39	Put	Bond Future	293.9400	0.2939	311.3500	0.3114	5.923	0	0	0
2017/01/26	R207	03/08/2017	8.41	Put	Bond Future	283.0100	0.2830	299.8900	0.2999	5.964	0	0	0
2017/01/26	R207	03/08/2017	8.19	Put	Bond Future	424.7900	0.4248	448.0300	0.4480	5.471	0	0	0
2017/01/26	R207	03/08/2017	8.40	Put	Bond Future	288.4300	0.2884	305.5800	0.3056	5.946	0	0	0
2017/01/26	R207	03/08/2017	8.41	Call	Bond Future	1,310.7500	1.3107	1,260.9300	1.2609	(3.801)	0	0	0
2017/01/26	R207	03/08/2017	8.39	Call	Bond Future	1,279.1200	1.2791	1,229.8300	1.2298	(3.853)	0	0	0
2017/01/26	R207	03/08/2017	8.40	Call	Bond Future	1,294.8900	1.2949	1,245.3400	1.2453	(3.827)	0	0	0
2017/01/26	R207	02/11/2017			Bond Future	7.8840	100.9978	7.9188	100.9296	0.441	0.0000	0.0000	0
2017/01/26	R207	02/11/2017	8.03	Put	Bond Future	612.8600	0.6129	641.7200	0.6417	4.709	0	0	0
2017/01/26	R207	02/11/2017	8.05	Put	Bond Future	597.1100	0.5971	625.4100	0.6254	4.739	0	0	0
2017/01/26	R207	02/11/2017	8.04	Put	Bond Future	604.9400	0.6049	633.5200	0.6335	4.724	0	0	0
2017/01/26	R207	02/11/2017	8.03	Call	Bond Future	898.5000	0.8985	859.2200	0.8592	(4.372)	0	0	0
2017/01/26	R207	02/11/2017	8.04	Call	Bond Future	910.1100	0.9101	870.5500	0.8706	(4.347)	0	0	0
2017/01/26	R207	02/11/2017	8.05	Call	Bond Future	921.8000	0.9218	881.9600	0.8820	(4.322)	0	0	0
2017/01/26	R208	02/02/2017			Bond Future	8.0734	97.8144	8.0881	97.7650	0.182	0.0000	0.0000	16,484
2017/01/26	R208	02/02/2017	8.64	Call	Bond Future	1,884.8900	1.8849	1,835.5100	1.8355	(2.620)	0	0	0
2017/01/26	R208	02/02/2017	8.63	Put	Bond Future	0.1100	0.0001	0.0600	0.0001	(45.455)	0	0	0
2017/01/26	R208	02/02/2017	8.65	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	0
2017/01/26	R208	02/02/2017	8.64	Put	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	0
2017/01/26	R208	02/02/2017	8.65	Call	Bond Future	1,917.7300	1.9177	1,868.3600	1.8684	(2.574)	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
2017/01/26	R208	02/02/2017	8.63	Call	Bond Future	1,852.0400	1.8520	1,802.6500	1.8026	(2.667)	0	0	0
2017/01/26	R208	04/05/2017	8.39	Call	Bond Future	1,294.7100	1.2947	1,256.2800	1.2563	(2.968)	0	0	0
2017/01/26	R208	04/05/2017			Bond Future	8.0976	96.2835	8.1135	96.2327	0.196	0.0000	0.0000	18,093
2017/01/26	R208	04/05/2017	8.37	Call	Bond Future	1,250.7000	1.2507	1,212.8300	1.2128	(3.028)	0	0	0
2017/01/26	R208	04/05/2017	8.38	Call	Bond Future	1,272.5300	1.2725	1,234.3800	1.2344	(2.998)	0	0	0
2017/01/26	R208	04/05/2017	8.37	Put	Bond Future	385.1100	0.3851	398.0600	0.3981	3.363	0	0	0
2017/01/26	R208	04/05/2017	8.39	Put	Bond Future	365.9400	0.3659	378.3300	0.3783	3.386	0	0	0
2017/01/26	R208	04/05/2017	8.38	Put	Bond Future	375.3400	0.3753	388.0100	0.3880	3.376	0	0	0
2017/01/26	R208	03/08/2017	8.32	Call	Bond Future	1,402.2600	1.4023	1,368.1900	1.3682	(2.430)	0	0	0
2017/01/26	R208	03/08/2017			Bond Future	8.1050	98.1803	8.1224	98.1279	0.214	0.0000	0.0000	0
2017/01/26	R208	03/08/2017	8.30	Call	Bond Future	1,365.6200	1.3656	1,332.0100	1.3320	(2.461)	0	0	0
2017/01/26	R208	03/08/2017	8.31	Call	Bond Future	1,383.7400	1.3837	1,349.9000	1.3499	(2.446)	0	0	0
2017/01/26	R208	03/08/2017	8.30	Put	Bond Future	778.2900	0.7783	797.0900	0.7971	2.416	0	0	0
2017/01/26	R208	03/08/2017	8.32	Put	Bond Future	754.9400	0.7549	773.2800	0.7733	2.429	0	0	0
2017/01/26	R208	03/08/2017	8.31	Put	Bond Future	766.4100	0.7664	784.9800	0.7850	2.423	0	0	0
2017/01/26	R208	02/11/2017	8.18	Put	Bond Future	1,074.2200	1.0742	1,097.0000	1.0970	2.121	0	0	0
2017/01/26	R208	02/11/2017			Bond Future	8.0938	96.7725	8.1126	96.7190	0.232	0.0000	0.0000	0
2017/01/26	R208	02/11/2017	8.20	Put	Bond Future	1,048.9000	1.0489	1,071.2700	1.0713	2.133	0	0	0
2017/01/26	R208	02/11/2017	8.18	Call	Bond Future	1,319.4800	1.3195	1,288.6900	1.2887	(2.333)	0	0	0
2017/01/26	R208	02/11/2017	8.19	Put	Bond Future	1,061.5000	1.0615	1,084.0800	1.0841	2.127	0	0	0
2017/01/26	R208	02/11/2017	8.19	Call	Bond Future	1,335.1600	1.3352	1,304.1700	1.3042	(2.321)	0	0	0
2017/01/26	R208	02/11/2017	8.20	Call	Bond Future	1,350.9400	1.3509	1,319.7400	1.3197	(2.310)	0	0	0
2017/01/26	R209	02/02/2017	9.55	Put	Bond Future	194.8200	0.1948	196.1300	0.1961	0.672	0	0	0
2017/01/26	R209	02/02/2017			Bond Future	9.3842	74.5903	9.4038	74.4553	0.208	0.0000	0.0000	13,889
2017/01/26	R209	02/02/2017	9.54	Put	Bond Future	210.4100	0.2104	212.6600	0.2127	1.069	0	0	0
2017/01/26	R209	02/02/2017	9.55	Call	Bond Future	1,329.5100	1.3295	1,195.8500	1.1958	(10.053)	0	0	0
2017/01/26	R209	02/02/2017	9.53	Call	Bond Future	1,226.1800	1.2262	1,094.5100	1.0945	(10.738)	0	0	0
2017/01/26	R209	02/02/2017	9.54	Call	Bond Future	1,277.4100	1.2774	1,144.6900	1.1447	(10.390)	0	0	0
2017/01/26	R209	02/02/2017	9.53	Put	Bond Future	226.9600	0.2270	230.2600	0.2303	1.454	0	0	0
2017/01/26	R209	04/05/2017	9.48	Put	Bond Future	1,939.9800	1.9400	1,993.2400	1.9932	2.745	0	0	0
2017/01/26	R209	04/05/2017			Bond Future	9.4268	72.8672	9.4469	72.7291	0.214	0.0000	0.0000	52,670
2017/01/26	R209	04/05/2017	9.47	Put	Bond Future	1,971.8700	1.9719	2,025.8400	2.0258	2.737	0	0	0
2017/01/26	R209	04/05/2017	9.63	Call	Bond Future	2,881.1300	2.8811	2,786.3200	2.7863	(3.291)	0	0	0
2017/01/26	R209	04/05/2017	8.93	Call	Bond Future	794.8800	0.7949	750.8100	0.7508	(5.544)	0	0	1,130
2017/01/26	R209	04/05/2017	9.33	Put	Bond Future	2,461.6900	2.4617	2,525.8600	2.5259	2.607	0	0	1,130
2017/01/26	R209	04/05/2017	9.46	Call	Bond Future	2,231.7000	2.2317	2,148.3400	2.1483	(3.735)	0	0	0
2017/01/26	R209	04/05/2017	9.47	Call	Bond Future	2,267.5500	2.2675	2,183.4800	2.1835	(3.708)	0	0	0
2017/01/26	R209	04/05/2017	9.33	Call	Bond Future	1,792.2400	1.7922	1,718.3700	1.7184	(4.122)	0	0	0
2017/01/26	R209	04/05/2017	9.48	Call	Bond Future	2,303.8600	2.3039	2,219.0800	2.2191	(3.680)	0	0	0
2017/01/26	R209	04/05/2017	9.63	Put	Bond Future	1,505.8400	1.5058	1,549.0700	1.5491	2.871	0	0	1,130
2017/01/26	R209	04/05/2017	8.93	Put	Bond Future	4,331.2800	4.3313	4,425.2500	4.4252	2.170	0	0	0
2017/01/26	R209	04/05/2017	9.46	Put	Bond Future	2,004.3200	2.0043	2,059.0000	2.0590	2.728	0	0	0
2017/01/26	R209	03/08/2017			Bond Future	9.4638	74.3027	9.4845	74.1615	0.219	0.0000	0.0000	0
2017/01/26	R209	03/08/2017	9.44	Call	Bond Future	2,918.4500	2.9185	2,838.8800	2.8389	(2.726)	0	0	0
2017/01/26	R209	03/08/2017	9.43	Put	Bond Future	3,114.9700	3.1150	3,177.0900	3.1771	1.994	0	0	0
2017/01/26	R209	03/08/2017	9.45	Put	Bond Future	3,046.7400	3.0467	3,107.8200	3.1078	2.005	0	0	0
2017/01/26	R209	03/08/2017	9.44	Put	Bond Future	3,080.8100	3.0808	3,142.4100	3.1424	1.999	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
2017/01/26	R209	03/08/2017	9.45	Call	Bond Future	2,952.6900	2.9527	2,872.6000	2.8726	(2.712)	0	0	0
2017/01/26	R209	03/08/2017	9.43	Call	Bond Future	2,884.1900	2.8842	2,805.1400	2.8051	(2.741)	0	0	0
2017/01/26	R209	02/11/2017	9.52	Put	Bond Future	3,595.2700	3.5953	3,656.5900	3.6566	1.706	0	0	0
2017/01/26	R209	02/11/2017			Bond Future	9.4959	72.6617	9.5172	72.5176	0.225	0.0000	0.0000	0
2017/01/26	R209	02/11/2017	9.54	Put	Bond Future	3,530.9500	3.5310	3,591.4200	3.5914	1.713	0	0	0
2017/01/26	R209	02/11/2017	9.53	Put	Bond Future	3,562.9900	3.5630	3,623.8900	3.6239	1.709	0	0	0
2017/01/26	R209	02/11/2017	9.54	Call	Bond Future	3,828.3200	3.8283	3,744.6600	3.7447	(2.185)	0	0	0
2017/01/26	R209	02/11/2017	9.52	Call	Bond Future	3,758.0100	3.7580	3,675.2000	3.6752	(2.204)	0	0	0
2017/01/26	R209	02/11/2017	9.53	Call	Bond Future	3,793.0900	3.7931	3,709.8600	3.7099	(2.194)	0	0	0
2017/01/26	R210	02/02/2017	190.85	Put	Bond Future	4,676.1900	4.6762	3,776.2600	3.7763	(19.245)	0	0	0
2017/01/26	R210	02/02/2017			Bond Future	186.1738	186.1738	187.0737	187.0737	0.483	0.0000	0.0000	585
2017/01/26	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R210	02/02/2017	190.84	Put	Bond Future	4,666.1900	4.6662	3,766.2600	3.7663	(19.286)	0	0	0
2017/01/26	R210	02/02/2017	190.86	Put	Bond Future	4,686.1900	4.6862	3,786.2600	3.7863	(19.204)	0	0	0
2017/01/26	R210	04/05/2017			Bond Future	187.4288	187.4288	188.3449	188.3449	0.489	0.0000	0.0000	1,428
2017/01/26	R210	04/05/2017	192.31	Put	Bond Future	4,881.1900	4.8812	3,965.0800	3.9651	(18.768)	0	0	0
2017/01/26	R210	04/05/2017	192.33	Put	Bond Future	4,901.1900	4.9012	3,985.0800	3.9851	(18.692)	0	0	0
2017/01/26	R210	04/05/2017	192.32	Put	Bond Future	4,891.1900	4.8912	3,975.0800	3.9751	(18.730)	0	0	0
2017/01/26	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R210	03/08/2017	196.29	Put	Bond Future	5,158.0100	5.1580	4,224.9200	4.2249	(18.090)	0	0	0
2017/01/26	R210	03/08/2017			Bond Future	191.1320	191.1320	192.0651	192.0651	0.488	0.0000	0.0000	0
2017/01/26	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R210	03/08/2017	196.28	Put	Bond Future	5,148.0100	5.1480	4,214.9200	4.2149	(18.125)	0	0	0
2017/01/26	R210	03/08/2017	196.30	Put	Bond Future	5,168.0100	5.1680	4,234.9200	4.2349	(18.055)	0	0	0
2017/01/26	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R210	02/11/2017	192.07	Call	Bond Future	525.4200	0.5254	1,477.2500	1.4772	181.156	0	0	0
2017/01/26	R210	02/11/2017			Bond Future	192.5954	192.5954	193.5472	193.5472	0.494	0.0000	0.0000	0
2017/01/26	R210	02/11/2017	192.08	Call	Bond Future	515.4200	0.5154	1,467.2500	1.4672	184.671	0	0	0
2017/01/26	R210	02/11/2017	192.09	Call	Bond Future	505.4200	0.5054	1,457.2500	1.4572	188.325	0	0	0
2017/01/26	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R212	02/02/2017			Bond Future	146.2193	146.2193	146.2207	146.2207	0.001	0.0000	0.0000	3,380
2017/01/26	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R212	02/02/2017	149.27	Put	Bond Future	3,050.6500	3.0506	3,049.2900	3.0493	(0.045)	0	0	0
2017/01/26	R212	02/02/2017	149.29	Put	Bond Future	3,070.6500	3.0706	3,069.2900	3.0693	(0.044)	0	0	0
2017/01/26	R212	02/02/2017	149.28	Put	Bond Future	3,060.6500	3.0606	3,059.2900	3.0593	(0.044)	0	0	0
2017/01/26	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R212	04/05/2017			Bond Future	149.0265	149.0265	149.0272	149.0272	0.000	0.0000	0.0000	1,000

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
2017/01/26	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R212	04/05/2017	152.23	Put	Bond Future	3,203.4900	3.2035	3,202.8400	3.2028	(0.020)	0	0	0
2017/01/26	R212	04/05/2017	152.25	Put	Bond Future	3,223.4900	3.2235	3,222.8400	3.2228	(0.020)	0	0	0
2017/01/26	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R212	04/05/2017	152.24	Put	Bond Future	3,213.4900	3.2135	3,212.8400	3.2128	(0.020)	0	0	0
2017/01/26	R212	03/08/2017			Bond Future	149.9210	149.9210	149.9207	149.9207	0.000	0.0000	0.0000	0
2017/01/26	R212	03/08/2017	153.34	Put	Bond Future	3,419.0100	3.4190	3,419.2600	3.4193	0.007	0	0	0
2017/01/26	R212	03/08/2017	153.36	Put	Bond Future	3,439.0100	3.4390	3,439.2600	3.4393	0.007	0	0	0
2017/01/26	R212	03/08/2017	153.35	Put	Bond Future	3,429.0100	3.4290	3,429.2600	3.4293	0.007	0	0	0
2017/01/26	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R212	02/11/2017			Bond Future	152.9768	152.9768	152.9764	152.9764	0.000	0.0000	0.0000	0
2017/01/26	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/26	R212	02/11/2017	152.42	Call	Bond Future	556.8500	0.5569	556.4300	0.5564	(0.075)	0	0	0
2017/01/26	R212	02/11/2017	152.40	Call	Bond Future	576.8500	0.5769	576.4300	0.5764	(0.073)	0	0	0
2017/01/26	R212	02/11/2017	152.41	Call	Bond Future	566.8500	0.5669	566.4300	0.5664	(0.074)	0	0	0
2017/01/26	R213	02/02/2017	9.40	Call	Bond Future	1,466.7700	1.4668	1,388.8500	1.3888	(5.312)	0	0	0
2017/01/26	R213	02/02/2017	9.42	Call	Bond Future	1,577.7500	1.5778	1,500.4400	1.5004	(4.900)	0	0	0
2017/01/26	R213	02/02/2017			Bond Future	9.2046	85.8941	9.2141	85.8294	0.103	0.0000	0.0000	10,051
2017/01/26	R213	02/02/2017	9.41	Call	Bond Future	1,521.9100	1.5219	1,444.2800	1.4443	(5.101)	0	0	0
2017/01/26	R213	02/02/2017	9.40	Put	Bond Future	145.2200	0.1452	131.9700	0.1320	(9.124)	0	0	0
2017/01/26	R213	02/02/2017	9.42	Put	Bond Future	122.6000	0.1226	109.9600	0.1100	(10.310)	0	0	0
2017/01/26	R213	02/02/2017	9.41	Put	Bond Future	133.5200	0.1335	120.5600	0.1206	(9.706)	0	0	0
2017/01/26	R213	04/05/2017			Bond Future	9.2471	83.9863	9.2569	83.9200	0.106	0.0000	0.0000	42,480
2017/01/26	R213	04/05/2017	9.35	Put	Bond Future	1,727.0100	1.7270	1,745.6800	1.7457	1.081	0	0	0
2017/01/26	R213	04/05/2017	9.37	Put	Bond Future	1,669.3800	1.6694	1,687.4100	1.6874	1.080	0	0	0
2017/01/26	R213	04/05/2017	9.35	Call	Bond Future	2,418.8500	2.4188	2,371.1800	2.3712	(1.971)	0	0	0
2017/01/26	R213	04/05/2017	9.36	Put	Bond Future	1,697.9300	1.6979	1,716.2700	1.7163	1.080	0	0	0
2017/01/26	R213	04/05/2017	9.36	Call	Bond Future	2,456.5400	2.4565	2,408.5400	2,4085	(1.954)	0	0	0
2017/01/26	R213	04/05/2017	9.37	Call	Bond Future	2,494.6900	2.4947	2,446.3800	2,4464	(1.937)	0	0	0
2017/01/26	R213	03/08/2017	9.33	Put	Bond Future	2,698.9700	2.6990	2,723.3500	2,7233	0.903	0	0	0
2017/01/26	R213	03/08/2017			Bond Future	9.2835	85.6407	9.2937	85.5726	0.110	0.0000	0.0000	0
2017/01/26	R213	03/08/2017	9.35	Put	Bond Future	2,636.8200	2.6368	2,660.6900	2,6607	0.905	0	0	0
2017/01/26	R213	03/08/2017	9.33	Call	Bond Future	3,008.8100	3.0088	2,965.0700	2,9651	(1.454)	0	0	0
2017/01/26	R213	03/08/2017	9.34	Put	Bond Future	2,667.6300	2.6676	2,691.7600	2,6918	0.905	0	0	0
2017/01/26	R213	03/08/2017	9.34	Call	Bond Future	3,043.9000	3.0439	2,999.9100	2,9999	(1.445)	0	0	0
2017/01/26	R213	03/08/2017	9.35	Call	Bond Future	3,079.4600	3.0795	3,035.2100	3,0352	(1.437)	0	0	0
2017/01/26	R213	02/11/2017	9.36	Put	Bond Future	3,339.9000	3.3399	3,366.2800	3,3663	0.790	0	0	0
2017/01/26	R213	02/11/2017			Bond Future	9.3167	83.8288	9.3272	83.7592	0.113	0.0000	0.0000	0
2017/01/26	R213	02/11/2017	9.35	Put	Bond Future	3,371.0700	3.3711	3,397.6600	3,3977	0.789	0	0	0
2017/01/26	R213	02/11/2017	9.36	Call	Bond Future	3,625.4700	3.6255	3,582.2400	3,5822	(1.192)	0	0	0
2017/01/26	R213	02/11/2017	9.34	Call	Bond Future	3,556.3700	3.5564	3,513.5600	3,5136	(1.204)	0	0	0
2017/01/26	R213	02/11/2017	9.35	Call	Bond Future	3,590.8400	3.5908	3,547.8200	3,5478	(1.198)	0	0	0
2017/01/26	R213	02/11/2017	9.34	Put	Bond Future	3,402.4700	3.4025	3,429.2700	3,4293	0.788	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
2017/01/26	R214	02/02/2017			Bond Future	9.4443	75.0753	9.4588	74.9700	0.153	0.0000	0.0000	7,925
2017/01/26	R214	02/02/2017	9.67	Call	Bond Future	1,745.0500	1.7450	1,631.0900	1.6311	(6.530)	0	0	0
2017/01/26	R214	02/02/2017	9.66	Put	Bond Future	144.6000	0.1446	135.9600	0.1360	(5.975)	0	0	0
2017/01/26	R214	02/02/2017	9.68	Put	Bond Future	122.6000	0.1226	113.9400	0.1139	(7.064)	0	0	0
2017/01/26	R214	02/02/2017	9.67	Put	Bond Future	133.2200	0.1332	124.5500	0.1246	(6.508)	0	0	0
2017/01/26	R214	02/02/2017	9.68	Call	Bond Future	1,804.4900	1.8045	1,690.5400	1.6905	(6.315)	0	0	0
2017/01/26	R214	02/02/2017	9.66	Call	Bond Future	1,686.2700	1.6863	1,572.3400	1.5723	(6.756)	0	0	0
2017/01/26	R214	04/05/2017	9.58	Put	Bond Future	1,942.7500	1.9428	1,978.8000	1.9788	1.856	0	0	0
2017/01/26	R214	04/05/2017			Bond Future	9.4848	73.2142	9.4997	73.1065	0.158	0.0000	0.0000	34,273
2017/01/26	R214	04/05/2017	9.57	Put	Bond Future	1,974.6900	1.9747	2,011.2700	2.0113	1.852	0	0	0
2017/01/26	R214	04/05/2017	9.58	Call	Bond Future	2,624.8700	2.6249	2,553.1900	2.5532	(2.731)	0	0	0
2017/01/26	R214	04/05/2017	9.56	Call	Bond Future	2,546.7700	2.5468	2,476.1400	2.4761	(2.773)	0	0	0
2017/01/26	R214	04/05/2017	9.57	Call	Bond Future	2,585.6700	2.5857	2,514.5200	2.5145	(2.752)	0	0	0
2017/01/26	R214	04/05/2017	9.56	Put	Bond Future	2,007.0500	2.0071	2,044.1500	2.0441	1.848	0	0	0
2017/01/26	R214	03/08/2017	9.51	Call	Bond Future	3,113.5700	3.1136	3,048.5200	3.0485	(2.089)	0	0	0
2017/01/26	R214	03/08/2017			Bond Future	9.5202	74.6565	9.5356	74.5462	0.162	0.0000	0.0000	0
2017/01/26	R214	03/08/2017	9.52	Call	Bond Future	3,149.7300	3.1497	3,084.2700	3.0843	(2.078)	0	0	0
2017/01/26	R214	03/08/2017	9.53	Call	Bond Future	3,186.3000	3.1863	3,120.4400	3.1204	(2.067)	0	0	0
2017/01/26	R214	03/08/2017	9.51	Put	Bond Future	3,186.9000	3.1869	3,232.1700	3.2322	1.421	0	0	0
2017/01/26	R214	03/08/2017	9.53	Put	Bond Future	3,116.2500	3.1163	3,160.7100	3.1607	1.427	0	0	0
2017/01/26	R214	03/08/2017	9.52	Put	Bond Future	3,151.3100	3.1513	3,196.1700	3.1962	1.424	0	0	0
2017/01/26	R214	02/11/2017	9.60	Call	Bond Future	4,022.6000	4.0226	3,955.1700	3.9552	(1.676)	0	0	0
2017/01/26	R214	02/11/2017			Bond Future	9.5528	72.8750	9.5687	72.7624	0.166	0.0000	0.0000	0
2017/01/26	R214	02/11/2017	9.58	Call	Bond Future	3,948.9200	3.9489	3,882.1600	3.8822	(1.691)	0	0	0
2017/01/26	R214	02/11/2017	9.59	Call	Bond Future	3,985.6900	3.9857	3,918.5900	3.9186	(1.684)	0	0	0
2017/01/26	R214	02/11/2017	9.58	Put	Bond Future	3,755.8000	3.7558	3,801.6600	3.8017	1.221	0	0	0
2017/01/26	R214	02/11/2017	9.60	Put	Bond Future	3,687.8700	3.6879	3,733.0600	3.7331	1.225	0	0	0
2017/01/26	R214	02/11/2017	9.59	Put	Bond Future	3,721.7100	3.7217	3,767.2300	3.7672	1.223	0	0	0
2017/01/26	R248	02/02/2017	9.76	Put	Bond Future	136.6800	0.1367	130.7100	0.1307	(4.368)	0	0	0
2017/01/26	R248	02/02/2017	9.78	Put	Bond Future	115.5400	0.1155	109.2600	0.1093	(5.435)	0	0	0
2017/01/26	R248	02/02/2017			Bond Future	9.4944	96.4559	9.5139	96.2750	0.205	0.0000	0.0000	37,243
2017/01/26	R248	02/02/2017	9.77	Put	Bond Future	125.7200	0.1257	119.5700	0.1196	(4.892)	0	0	0
2017/01/26	R248	02/02/2017	9.76	Call	Bond Future	2,547.8100	2.5478	2,361.0200	2.3610	(7.331)	0	0	0
2017/01/26	R248	02/02/2017	9.77	Call	Bond Future	2,625.4700	2.6255	2,438.5000	2.4385	(7.121)	0	0	0
2017/01/26	R248	02/02/2017	9.78	Call	Bond Future	2,703.7500	2.7038	2,516.6500	2.5166	(6.920)	0	0	0
2017/01/26	R248	04/05/2017	9.66	Call	Bond Future	3,597.3600	3.5974	3,476.8500	3.4769	(3.350)	0	0	0
2017/01/26	R248	04/05/2017			Bond Future	9.5363	93.8624	9.5564	93.6776	0.211	0.0000	0.0000	60,385
2017/01/26	R248	04/05/2017	9.67	Call	Bond Future	3,648.4700	3.6485	3,527.1100	3.5271	(3.326)	0	0	0
2017/01/26	R248	04/05/2017	9.65	Put	Bond Future	2,509.2200	2.5092	2,574.3800	2.5744	2.597	0	0	0
2017/01/26	R248	04/05/2017	9.67	Put	Bond Future	2,430.7400	2.4307	2,494.2000	2.4942	2.611	0	0	0
2017/01/26	R248	04/05/2017	9.65	Call	Bond Future	3,546.5900	3.5466	3,426.9300	3.4269	(3.374)	0	0	0
2017/01/26	R248	04/05/2017	9.66	Put	Bond Future	2,469.7300	2.4697	2,534.0400	2.5340	2.604	0	0	0
2017/01/26	R248	03/08/2017			Bond Future	9.5732	95.7113	9.5939	95.5223	0.216	0.0000	0.0000	0
2017/01/26	R248	03/08/2017	9.57	Call	Bond Future	4,214.5600	4.2146	4,105.6200	4.1056	(2.585)	0	0	0
2017/01/26	R248	03/08/2017	9.56	Put	Bond Future	4,289.4200	4.2894	4,370.1900	4.3702	1.883	0	0	0
2017/01/26	R248	03/08/2017	9.58	Put	Bond Future	4,198.9000	4.1989	4,278.3600	4.2784	1.892	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
2017/01/26	R248	03/08/2017	9.57	Put	Bond Future	4,243.8300	4.2438	4,323.9400	4.3239	1.888	0	0	0
2017/01/26	R248	03/08/2017	9.58	Call	Bond Future	4,261.0500	4.2611	4,151.4600	4.1515	(2.572)	0	0	0
2017/01/26	R248	03/08/2017	9.56	Call	Bond Future	4,168.5700	4.1686	4,060.2900	4.0603	(2.598)	0	0	0
2017/01/26	R248	02/11/2017	9.66	Put	Bond Future	4,929.0400	4.9290	5,008.7500	5.0088	1.617	0	0	0
2017/01/26	R248	02/11/2017			Bond Future	9.6072	93.2160	9.6285	93.0230	0.222	0.0000	0.0000	0
2017/01/26	R248	02/11/2017	9.65	Put	Bond Future	4,972.1300	4.9721	5,052.3700	5.0524	1.614	0	0	0
2017/01/26	R248	02/11/2017	9.64	Call	Bond Future	5,312.3800	5.3124	5,200.1800	5.2002	(2.112)	0	0	0
2017/01/26	R248	02/11/2017	9.65	Call	Bond Future	5,359.1800	5.3592	5,246.4400	5.2464	(2.104)	0	0	0
2017/01/26	R248	02/11/2017	9.66	Call	Bond Future	5,406.1500	5.4062	5,292.8800	5.2929	(2.095)	0	0	0
2017/01/26	R248	02/11/2017	9.64	Put	Bond Future	5,015.5500	5.0156	5,096.3300	5.0963	1.611	0	0	0

Total

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