



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 27/01/2017 TO 27/01/2017

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
2017/01/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	2025	02/02/2017	130.01	Put	Bond Future	2,803.2300	2.8032	2,801.9300	2.8019	(0.046)	0	0	0
2017/01/27	2025	02/02/2017			Bond Future	127.2068	127.2068	127.2081	127.2081	0.001	0.0000	0.0000	2,844
2017/01/27	2025	02/02/2017	130.00	Put	Bond Future	2,793.2300	2.7932	2,791.9300	2.7919	(0.047)	0	0	0
2017/01/27	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2025	02/02/2017	129.99	Put	Bond Future	2,783.2300	2.7832	2,781.9300	2.7819	(0.047)	0	0	0
2017/01/27	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2025	04/05/2017			Bond Future	129.6482	129.6482	129.6484	129.6484	0.000	0.0000	0.0000	917
2017/01/27	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2025	04/05/2017	132.56	Put	Bond Future	2,911.7700	2.9118	2,911.5900	2.9116	(0.006)	0	0	0
2017/01/27	2025	04/05/2017	132.58	Put	Bond Future	2,931.7700	2.9318	2,931.5900	2.9316	(0.006)	0	0	0
2017/01/27	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2025	04/05/2017	132.57	Put	Bond Future	2,921.7700	2.9218	2,921.5900	2.9216	(0.006)	0	0	0
2017/01/27	2025	03/08/2017			Bond Future	130.8636	130.8636	130.8638	130.8638	0.000	0.0000	0.0000	0
2017/01/27	2025	03/08/2017	133.96	Put	Bond Future	3,096.4100	3.0964	3,096.2300	3.0962	(0.006)	0	0	0
2017/01/27	2025	03/08/2017	133.98	Put	Bond Future	3,116.4100	3.1164	3,116.2300	3.1162	(0.006)	0	0	0
2017/01/27	2025	03/08/2017	133.97	Put	Bond Future	3,106.4100	3.1064	3,106.2300	3.1062	(0.006)	0	0	0
2017/01/27	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2025	02/11/2017	132.98	Call	Bond Future	550.7600	0.5508	547.6600	0.5477	(0.563)	0	0	0
2017/01/27	2025	02/11/2017			Bond Future	133.5308	133.5308	133.5277	133.5277	(0.002)	0.0000	0.0000	0
2017/01/27	2025	02/11/2017	132.96	Call	Bond Future	570.7600	0.5708	567.6600	0.5677	(0.543)	0	0	0
2017/01/27	2025	02/11/2017	132.97	Call	Bond Future	560.7600	0.5608	557.6600	0.5577	(0.553)	0	0	0
2017/01/27	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2030	02/02/2017			Bond Future	9.1841	91.2775	9.2437	90.8604	0.648	0.0000	0.0000	17,938
2017/01/27	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2030	02/02/2017	9.29	Call	Bond Future	739.8300	0.7398	322.7000	0.3227	(56.382)	0	0	0
2017/01/27	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2030	02/02/2017	9.30	Call	Bond Future	809.2700	0.8093	392.1400	0.3921	(51.544)	0	0	0
2017/01/27	2030	02/02/2017	9.31	Call	Bond Future	878.6400	0.8786	461.5100	0.4615	(47.475)	0	0	0
2017/01/27	2030	04/05/2017	9.33	Call	Bond Future	670.3900	0.6704	244.4900	0.2445	(63.530)	0	0	0
2017/01/27	2030	04/05/2017			Bond Future	9.2327	93.0237	9.2944	92.5978	0.668	0.0000	0.0000	20,155
2017/01/27	2030	04/05/2017	9.34	Call	Bond Future	738.9200	0.7389	313.0200	0.3130	(57.638)	0	0	0
2017/01/27	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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2017/01/27	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2030	04/05/2017	9.32	Call	Bond Future	601.7900	0.6018	175.8900	0.1759	(70.772)	0	0	0
2017/01/27	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2030	03/08/2017	9.33	Call	Bond Future	364.8100	0.3648	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	1.5600	0.0016	100.000	0	0	0
2017/01/27	2030	03/08/2017			Bond Future	9.2764	90.8486	9.3402	90.4143	0.688	0.0000	0.0000	0
2017/01/27	2030	03/08/2017	9.34	Call	Bond Future	432.6800	0.4327	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	2030	03/08/2017	9.35	Call	Bond Future	500.4700	0.5005	66.2300	0.0662	(86.766)	0	0	0
2017/01/27	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	69.4300	0.0694	100.000	0	0	0
2017/01/27	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2030	02/11/2017			Bond Future	9.3080	92.6957	9.3743	92.2502	0.712	0.0000	0.0000	0
2017/01/27	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	229.8600	0.2299	100.000	0	0	0
2017/01/27	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	95.6200	0.0956	100.000	0	0	0
2017/01/27	2030	02/11/2017	9.34	Call	Bond Future	215.6400	0.2156	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	162.7000	0.1627	100.000	0	0	0
2017/01/27	2030	02/11/2017	9.35	Call	Bond Future	282.8000	0.2828	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	2030	02/11/2017	9.36	Call	Bond Future	349.8800	0.3499	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	2032	02/02/2017	9.53	Call	Bond Future	1,687.9600	1.6880	1,321.2400	1.3212	(21.726)	0	0	0
2017/01/27	2032	02/02/2017			Bond Future	9.3192	94.3427	9.3737	93.9336	0.585	0.0000	0.0000	14,756
2017/01/27	2032	02/02/2017	9.51	Call	Bond Future	1,564.8100	1.5648	1,206.4400	1.2064	(22.902)	0	0	0
2017/01/27	2032	02/02/2017	9.52	Call	Bond Future	1,625.9900	1.6260	1,263.3100	1.2633	(22.305)	0	0	0
2017/01/27	2032	02/02/2017	9.51	Put	Bond Future	144.4400	0.1444	195.1600	0.1952	35.115	0	0	0
2017/01/27	2032	02/02/2017	9.53	Put	Bond Future	120.5800	0.1206	162.9500	0.1630	35.138	0	0	0
2017/01/27	2032	02/02/2017	9.52	Put	Bond Future	132.0700	0.1321	178.4800	0.1785	35.140	0	0	0
2017/01/27	2032	04/05/2017	9.45	Call	Bond Future	2,594.0400	2.5940	2,356.5700	2.3566	(9.154)	0	0	0
2017/01/27	2032	04/05/2017			Bond Future	9.3670	91.9888	9.4234	91.5710	0.602	0.0000	0.0000	17,753
2017/01/27	2032	04/05/2017	9.46	Call	Bond Future	2,634.7600	2.6348	2,395.1500	2.3951	(9.094)	0	0	0
2017/01/27	2032	04/05/2017	9.44	Put	Bond Future	2,013.3500	2.0134	2,195.7900	2.1958	9.062	0	0	0
2017/01/27	2032	04/05/2017	9.46	Put	Bond Future	1,947.2400	1.9472	2,125.4000	2.1254	9.149	0	0	0
2017/01/27	2032	04/05/2017	9.44	Call	Bond Future	2,553.6500	2.5537	2,318.3200	2.3183	(9.215)	0	0	0
2017/01/27	2032	04/05/2017	9.45	Put	Bond Future	1,980.0900	1.9801	2,160.3900	2.1604	9.106	0	0	0
2017/01/27	2032	03/08/2017	9.43	Put	Bond Future	3,129.1700	3.1292	3,327.6200	3.3276	6.342	0	0	0
2017/01/27	2032	03/08/2017			Bond Future	9.4086	93.8005	9.4668	93.3745	0.619	0.0000	0.0000	0
2017/01/27	2032	03/08/2017	9.45	Put	Bond Future	3,059.4400	3.0594	3,254.7900	3.2548	6.385	0	0	0
2017/01/27	2032	03/08/2017	9.44	Put	Bond Future	3,094.1500	3.0942	3,291.0500	3.2911	6.364	0	0	0
2017/01/27	2032	03/08/2017	9.44	Call	Bond Future	3,324.6700	3.3247	3,095.5100	3.0955	(6.893)	0	0	0
2017/01/27	2032	03/08/2017	9.43	Call	Bond Future	3,286.4600	3.2865	3,058.8500	3.0588	(6.926)	0	0	0
2017/01/27	2032	03/08/2017	9.45	Call	Bond Future	3,363.1000	3.3631	3,132.3900	3.1324	(6.860)	0	0	0
2017/01/27	2032	02/11/2017			Bond Future	9.4446	91.5474	9.5050	91.1103	0.640	0.0000	0.0000	0
2017/01/27	2032	02/11/2017	9.48	Put	Bond Future	3,776.0100	3.7760	3,977.5900	3.9776	5.338	0	0	0
2017/01/27	2032	02/11/2017	9.50	Put	Bond Future	3,707.7200	3.7077	3,906.7100	3.9067	5.367	0	0	0
2017/01/27	2032	02/11/2017	9.48	Call	Bond Future	4,032.4600	4.0325	3,796.9800	3.7970	(5.840)	0	0	0
2017/01/27	2032	02/11/2017	9.49	Put	Bond Future	3,741.7400	3.7417	3,942.0300	3.9420	5.353	0	0	0
2017/01/27	2032	02/11/2017	9.49	Call	Bond Future	4,070.4600	4.0705	3,833.6900	3.8337	(5.817)	0	0	0
2017/01/27	2032	02/11/2017	9.50	Call	Bond Future	4,108.6400	4.1086	3,870.5700	3.8706	(5.794)	0	0	0
2017/01/27	2033	02/02/2017			Bond Future	107.4226	107.4226	107.7177	107.7177	0.275	0.0000	0.0000	6,033

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2017/01/27	2033 02/02/2017	109.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2033 02/02/2017	109.70	Put	Bond Future	2,277.3600		2.2774	1,982.2800	1.9823	(12.957)	0	0	0
2017/01/27	2033 02/02/2017	109.71	Put	Bond Future	2,287.3600		2.2874	1,992.2800	1.9923	(12.900)	0	0	0
2017/01/27	2033 02/02/2017	109.72	Put	Bond Future	2,297.3600		2.2974	2,002.2800	2.0023	(12.844)	0	0	0
2017/01/27	2033 02/02/2017	109.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2033 02/02/2017	109.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2033 04/05/2017			Bond Future	108.4440		108.4440	108.7437	108.7437	0.276	0.0000	0.0000	5,778
2017/01/27	2033 04/05/2017	110.83	Put	Bond Future	2,386.0100		2.3860	2,086.3300	2.0863	(12.560)	0	0	0
2017/01/27	2033 04/05/2017	110.85	Put	Bond Future	2,406.0100		2.4060	2,106.3300	2.1063	(12.455)	0	0	0
2017/01/27	2033 04/05/2017	110.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2033 04/05/2017	110.84	Put	Bond Future	2,396.0100		2.3960	2,096.3300	2.0963	(12.507)	0	0	0
2017/01/27	2033 04/05/2017	110.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2033 04/05/2017	110.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2033 03/08/2017	113.14	Put	Bond Future	2,554.0200		2.5540	2,248.3800	2.2484	(11.967)	0	0	0
2017/01/27	2033 03/08/2017			Bond Future	110.5860		110.5860	110.8916	110.8916	0.276	0.0000	0.0000	0
2017/01/27	2033 03/08/2017	113.13	Put	Bond Future	2,544.0200		2.5440	2,238.3800	2.2384	(12.014)	0	0	0
2017/01/27	2033 03/08/2017	113.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2033 03/08/2017	113.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2033 03/08/2017	113.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2033 03/08/2017	113.12	Put	Bond Future	2,534.0200		2.5340	2,228.3800	2.2284	(12.061)	0	0	0
2017/01/27	2033 02/11/2017	110.08	Call	Bond Future	1,669.0900		1.6691	1,978.1900	1.9782	18.519	0	0	0
2017/01/27	2033 02/11/2017			Bond Future	111.7491		111.7491	112.0582	112.0582	0.277	0.0000	0.0000	0
2017/01/27	2033 02/11/2017	110.09	Call	Bond Future	1,659.0900		1.6591	1,968.1900	1.9682	18.631	0	0	0
2017/01/27	2033 02/11/2017	110.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2033 02/11/2017	110.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2033 02/11/2017	110.07	Call	Bond Future	1,679.0900		1.6791	1,988.1900	1.9882	18.409	0	0	0
2017/01/27	2033 02/11/2017	110.08	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2037 02/02/2017	9.68	Put	Bond Future	186.6900		0.1867	259.1800	0.2592	38.829	0	0	0
2017/01/27	2037 02/02/2017			Bond Future	9.4991		91.2892	9.5587	90.7996	0.627	0.0000	0.0000	29,506
2017/01/27	2037 02/02/2017	9.67	Put	Bond Future	202.9100		0.2029	281.3400	0.2813	38.653	0	0	0
2017/01/27	2037 02/02/2017	9.68	Call	Bond Future	1,661.4800		1.6615	1,244.3400	1.2443	(25.107)	0	0	0
2017/01/27	2037 02/02/2017	9.66	Call	Bond Future	1,533.7500		1.5338	1,128.8000	1.1288	(26.403)	0	0	0
2017/01/27	2037 02/02/2017	9.67	Call	Bond Future	1,597.1400		1.5971	1,185.9400	1.1859	(25.746)	0	0	0
2017/01/27	2037 02/02/2017	9.66	Put	Bond Future	220.2000		0.2202	304.8800	0.3049	38.456	0	0	0
2017/01/27	2037 04/05/2017			Bond Future	9.5489		93.0356	9.6103	92.5358	0.643	0.0000	0.0000	46,489
2017/01/27	2037 04/05/2017	9.58	Put	Bond Future	2,450.3300		2.4503	2,680.0500	2.6800	9.375	0	0	0
2017/01/27	2037 04/05/2017	9.60	Put	Bond Future	2,373.6200		2.3736	2,598.3100	2.5983	9.466	0	0	0
2017/01/27	2037 04/05/2017	9.59	Put	Bond Future	2,411.7400		2.4117	2,638.9500	2.6389	9.421	0	0	0
2017/01/27	2037 04/05/2017	9.60	Call	Bond Future	2,789.4400		2.7894	2,514.3800	2.5144	(9.861)	0	0	0
2017/01/27	2037 04/05/2017	9.58	Call	Bond Future	2,703.6300		2.7036	2,433.6000	2.4336	(9.988)	0	0	0
2017/01/27	2037 04/05/2017	9.59	Call	Bond Future	2,746.3600		2.7464	2,473.8200	2.4738	(9.924)	0	0	0
2017/01/27	2037 03/08/2017	9.57	Call	Bond Future	3,540.5300		3.5405	3,276.0400	3.2760	(7.470)	0	0	0
2017/01/27	2037 03/08/2017			Bond Future	9.5946		90.6103	9.6579	90.1007	0.660	0.0000	0.0000	0
2017/01/27	2037 03/08/2017	9.58	Call	Bond Future	3,580.9700		3.5810	3,314.6600	3.3147	(7.437)	0	0	0
2017/01/27	2037 03/08/2017	9.56	Put	Bond Future	3,780.8900		3.7809	4,027.8500	4.0279	6.532	0	0	0
2017/01/27	2037 03/08/2017	9.57	Put	Bond Future	3,740.1500		3.7401	3,985.2800	3.9853	6.554	0	0	0
2017/01/27	2037 03/08/2017	9.58	Put	Bond Future	3,699.4900		3.6995	3,942.8000	3.9428	6.577	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
2017/01/27	2037	03/08/2017	9.56	Call	Bond Future	3,500.0600	3.5001	3,237.4000	3.2374	(7.504)	0	0	0
2017/01/27	2037	02/11/2017			Bond Future	9.6297	92.4526	9.6951	91.9303	0.679	0.0000	0.0000	0
2017/01/27	2037	02/11/2017	9.66	Call	Bond Future	4,571.9600	4.5720	4,290.6800	4.2907	(6.152)	0	0	0
2017/01/27	2037	02/11/2017	9.65	Put	Bond Future	4,368.1300	4.3681	4,610.6200	4.6106	5.551	0	0	0
2017/01/27	2037	02/11/2017	9.67	Put	Bond Future	4,291.6000	4.2916	4,531.0900	4.5311	5.580	0	0	0
2017/01/27	2037	02/11/2017	9.66	Put	Bond Future	4,329.7200	4.3297	4,570.7100	4.5707	5.566	0	0	0
2017/01/27	2037	02/11/2017	9.65	Call	Bond Future	4,530.4500	4.5305	4,250.6700	4.2507	(6.176)	0	0	0
2017/01/27	2037	02/11/2017	9.67	Call	Bond Future	4,613.6400	4.6136	4,330.8600	4.3309	(6.129)	0	0	0
2017/01/27	2038	02/02/2017	137.07	Put	Bond Future	3,998.1000	3.9981	4,442.5500	4.4425	11.117	0	0	0
2017/01/27	2038	02/02/2017			Bond Future	133.0719	133.0719	132.6275	132.6275	(0.334)	0.0000	0.0000	6,971
2017/01/27	2038	02/02/2017	137.06	Put	Bond Future	3,988.1000	3.9881	4,432.5500	4.4325	11.144	0	0	0
2017/01/27	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2038	02/02/2017	137.05	Put	Bond Future	3,978.1000	3.9781	4,422.5500	4.4225	11.172	0	0	0
2017/01/27	2038	04/05/2017	139.77	Put	Bond Future	4,144.1300	4.1441	4,598.3600	4.5984	10.961	0	0	0
2017/01/27	2038	04/05/2017			Bond Future	135.6259	135.6259	135.1716	135.1716	(0.335)	0.0000	0.0000	20,533
2017/01/27	2038	04/05/2017	139.79	Put	Bond Future	4,164.1300	4.1641	4,618.3600	4.6184	10.908	0	0	0
2017/01/27	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2038	04/05/2017	139.78	Put	Bond Future	4,154.1300	4.1541	4,608.3600	4.6084	10.934	0	0	0
2017/01/27	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2038	03/08/2017			Bond Future	136.7911	136.7911	136.3281	136.3281	(0.339)	0.0000	0.0000	0
2017/01/27	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2038	03/08/2017	141.16	Put	Bond Future	4,368.8700	4.3689	4,831.9400	4.8319	10.599	0	0	0
2017/01/27	2038	03/08/2017	141.18	Put	Bond Future	4,388.8700	4.3889	4,851.9400	4.8519	10.551	0	0	0
2017/01/27	2038	03/08/2017	141.17	Put	Bond Future	4,378.8700	4.3789	4,841.9400	4.8419	10.575	0	0	0
2017/01/27	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2038	02/11/2017	136.80	Call	Bond Future	2,779.2600	2.7793	2,303.1000	2.3031	(17.133)	0	0	0
2017/01/27	2038	02/11/2017			Bond Future	139.5793	139.5793	139.1031	139.1031	(0.341)	0.0000	0.0000	0
2017/01/27	2038	02/11/2017	136.81	Call	Bond Future	2,769.2600	2.7693	2,293.1000	2.2931	(17.194)	0	0	0
2017/01/27	2038	02/11/2017	136.82	Call	Bond Future	2,759.2600	2.7593	2,283.1000	2.2831	(17.257)	0	0	0
2017/01/27	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2040	02/02/2017	9.58	Call	Bond Future	1,080.3200	1.0803	746.1600	0.7462	(30.932)	0	0	0
2017/01/27	2040	02/02/2017			Bond Future	9.5140	95.4054	9.5686	94.9216	0.573	0.0000	0.0000	4,956
2017/01/27	2040	02/02/2017	9.59	Call	Bond Future	1,136.0100	1.1360	793.2600	0.7933	(30.171)	0	0	0
2017/01/27	2040	02/02/2017	9.60	Call	Bond Future	1,193.1500	1.1931	842.0500	0.8420	(29.426)	0	0	0
2017/01/27	2040	02/02/2017	9.58	Put	Bond Future	495.7300	0.4957	645.3500	0.6453	30.182	0	0	0
2017/01/27	2040	02/02/2017	9.60	Put	Bond Future	432.4300	0.4324	565.1100	0.5651	30.682	0	0	0
2017/01/27	2040	02/02/2017	9.59	Put	Bond Future	463.2900	0.4633	604.3200	0.6043	30.441	0	0	0
2017/01/27	2040	04/05/2017			Bond Future	9.5626	97.2306	9.6189	96.7366	0.588	0.0000	0.0000	8,436
2017/01/27	2040	04/05/2017	9.62	Put	Bond Future	2,585.3400	2.5853	2,803.5500	2.8036	8.440	0	0	0
2017/01/27	2040	04/05/2017	9.64	Put	Bond Future	2,505.0700	2.5051	2,718.4400	2.7184	8.518	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
2017/01/27	2040	04/05/2017	9.62	Call	Bond Future	3,088.9700	3.0890	2,813.2600	2.8133	(8.926)	0	0	0
2017/01/27	2040	04/05/2017	9.63	Put	Bond Future	2,545.0600	2.5451	2,760.8500	2.7608	8.479	0	0	0
2017/01/27	2040	04/05/2017	9.63	Call	Bond Future	3,136.0600	3.1361	2,857.9300	2.8579	(8.869)	0	0	0
2017/01/27	2040	04/05/2017	9.64	Call	Bond Future	3,183.3100	3.1833	2,902.7600	2.9028	(8.813)	0	0	0
2017/01/27	2040	03/08/2017			Bond Future	9.6073	94.6374	9.6652	94.1338	0.603	0.0000	0.0000	0
2017/01/27	2040	03/08/2017	9.61	Put	Bond Future	3,982.3300	3.9823	4,217.5400	4.2175	5.906	0	0	0
2017/01/27	2040	03/08/2017	9.63	Put	Bond Future	3,897.4100	3.8974	4,129.1000	4.1291	5.945	0	0	0
2017/01/27	2040	03/08/2017	9.61	Call	Bond Future	4,006.3400	4.0063	3,737.9400	3.7379	(6.699)	0	0	0
2017/01/27	2040	03/08/2017	9.62	Put	Bond Future	3,939.5500	3.9395	4,173.0000	4.1730	5.926	0	0	0
2017/01/27	2040	03/08/2017	9.62	Call	Bond Future	4,050.7800	4.0508	3,780.6200	3.7806	(6.669)	0	0	0
2017/01/27	2040	03/08/2017	9.63	Call	Bond Future	4,095.7400	4.0957	3,823.8200	3.8238	(6.639)	0	0	0
2017/01/27	2040	02/11/2017			Bond Future	9.6415	96.5616	9.7013	96.0453	0.621	0.0000	0.0000	0
2017/01/27	2040	02/11/2017	9.66	Call	Bond Future	4,961.1300	4.9611	4,682.8900	4.6829	(5.608)	0	0	0
2017/01/27	2040	02/11/2017	9.65	Put	Bond Future	4,843.0200	4.8430	5,082.5400	5.0825	4.946	0	0	0
2017/01/27	2040	02/11/2017	9.67	Put	Bond Future	4,759.2000	4.7592	4,995.7900	4.9958	4.971	0	0	0
2017/01/27	2040	02/11/2017	9.66	Put	Bond Future	4,800.9600	4.8010	5,039.0100	5.0390	4.958	0	0	0
2017/01/27	2040	02/11/2017	9.67	Call	Bond Future	5,005.7100	5.0057	4,726.0100	4.7260	(5.588)	0	0	0
2017/01/27	2040	02/11/2017	9.65	Call	Bond Future	4,916.7200	4.9167	4,639.9500	4.6400	(5.629)	0	0	0
2017/01/27	2044	02/02/2017			Bond Future	9.5189	92.7450	9.5734	92.2541	0.573	0.0000	0.0000	18,230
2017/01/27	2044	02/02/2017	9.77	Call	Bond Future	2,342.7400	2.3427	1,888.8900	1.8889	(19.373)	0	0	0
2017/01/27	2044	02/02/2017	9.76	Put	Bond Future	130.2100	0.1302	170.9800	0.1710	31.311	0	0	0
2017/01/27	2044	02/02/2017	9.78	Put	Bond Future	108.7500	0.1088	142.4500	0.1424	30.989	0	0	0
2017/01/27	2044	02/02/2017	9.77	Put	Bond Future	119.0800	0.1191	156.1800	0.1562	31.156	0	0	0
2017/01/27	2044	02/02/2017	9.78	Call	Bond Future	2,419.0700	2.4191	1,961.8200	1.9618	(18.902)	0	0	0
2017/01/27	2044	02/02/2017	9.76	Call	Bond Future	2,267.0700	2.2671	1,816.8900	1.8169	(19.857)	0	0	0
2017/01/27	2044	04/05/2017			Bond Future	9.5655	94.5193	9.6217	94.0181	0.588	0.0000	0.0000	18,846
2017/01/27	2044	04/05/2017	9.67	Call	Bond Future	3,380.5200	3.3805	3,088.8500	3.0888	(8.628)	0	0	0
2017/01/27	2044	04/05/2017	9.66	Put	Bond Future	2,492.0500	2.4921	2,704.0500	2.7040	8.507	0	0	0
2017/01/27	2044	04/05/2017	9.68	Put	Bond Future	2,413.9300	2.4139	2,621.1200	2.6211	8.583	0	0	0
2017/01/27	2044	04/05/2017	9.67	Put	Bond Future	2,452.6600	2.4527	2,662.2500	2.6623	8.545	0	0	0
2017/01/27	2044	04/05/2017	9.68	Call	Bond Future	3,429.7700	3.4298	3,135.7000	3.1357	(8.574)	0	0	0
2017/01/27	2044	04/05/2017	9.66	Call	Bond Future	3,331.8000	3.3318	3,042.5400	3.0425	(8.682)	0	0	0
2017/01/27	2044	03/08/2017			Bond Future	9.6082	91.9980	9.6661	91.4869	0.602	0.0000	0.0000	0
2017/01/27	2044	03/08/2017	9.62	Put	Bond Future	4,031.9600	4.0320	4,268.4000	4.2684	5.864	0	0	0
2017/01/27	2044	03/08/2017	9.64	Put	Bond Future	3,946.1700	3.9462	4,179.0700	4.1791	5.902	0	0	0
2017/01/27	2044	03/08/2017	9.63	Put	Bond Future	3,988.8800	3.9889	4,223.5500	4.2236	5.883	0	0	0
2017/01/27	2044	03/08/2017	9.64	Call	Bond Future	4,227.3600	4.2274	3,949.1700	3.9492	(6.581)	0	0	0
2017/01/27	2044	03/08/2017	9.62	Call	Bond Future	4,136.2500	4.1363	3,861.6000	3.8616	(6.640)	0	0	0
2017/01/27	2044	03/08/2017	9.63	Call	Bond Future	4,181.6900	4.1817	3,905.2700	3.9053	(6.610)	0	0	0
2017/01/27	2044	02/11/2017	9.68	Call	Bond Future	5,166.6000	5.1666	4,880.5000	4.8805	(5.537)	0	0	0
2017/01/27	2044	02/11/2017			Bond Future	9.6410	93.8685	9.7007	93.3447	0.619	0.0000	0.0000	0
2017/01/27	2044	02/11/2017	9.66	Call	Bond Future	5,075.9100	5.0759	4,792.7500	4.7927	(5.579)	0	0	0
2017/01/27	2044	02/11/2017	9.67	Call	Bond Future	5,121.0000	5.1210	4,836.3700	4.8364	(5.558)	0	0	0
2017/01/27	2044	02/11/2017	9.66	Put	Bond Future	4,908.4900	4.9085	5,149.1600	5.1492	4.903	0	0	0
2017/01/27	2044	02/11/2017	9.68	Put	Bond Future	4,823.7000	4.8237	5,061.4300	5.0614	4.928	0	0	0
2017/01/27	2044	02/11/2017	9.67	Put	Bond Future	4,865.7700	4.8658	5,104.9700	5.1050	4.916	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
2017/01/27	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2046	02/02/2017	137.14	Put	Bond Future	3,274.3400	3.2743	3,553.3100	3.5533	8.520	0	0	0
2017/01/27	2046	02/02/2017			Bond Future	133.8657	133.8657	133.5867	133.5867	(0.208)	0.0000	0.0000	18,221
2017/01/27	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2046	02/02/2017	137.13	Put	Bond Future	3,264.3400	3.2643	3,543.3100	3.5433	8.546	0	0	0
2017/01/27	2046	02/02/2017	137.15	Put	Bond Future	3,284.3400	3.2843	3,563.3100	3.5633	8.494	0	0	0
2017/01/27	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2046	04/05/2017			Bond Future	134.9050	134.9050	134.6196	134.6196	(0.212)	0.0000	0.0000	19,444
2017/01/27	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2046	04/05/2017	138.32	Put	Bond Future	3,415.0400	3.4150	3,700.4000	3.7004	8.356	0	0	0
2017/01/27	2046	04/05/2017	138.34	Put	Bond Future	3,435.0400	3.4350	3,720.4000	3.7204	8.307	0	0	0
2017/01/27	2046	04/05/2017	138.33	Put	Bond Future	3,425.0400	3.4250	3,710.4000	3.7104	8.332	0	0	0
2017/01/27	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2046	03/08/2017	141.17	Put	Bond Future	3,600.4500	3.6005	3,891.5600	3.8916	8.085	0	0	0
2017/01/27	2046	03/08/2017			Bond Future	137.5695	137.5695	137.2784	137.2784	(0.212)	0.0000	0.0000	0
2017/01/27	2046	03/08/2017	141.19	Put	Bond Future	3,620.4500	3.6205	3,911.5600	3.9116	8.041	0	0	0
2017/01/27	2046	03/08/2017	141.18	Put	Bond Future	3,610.4500	3.6105	3,901.5600	3.9016	8.063	0	0	0
2017/01/27	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2046	02/11/2017	136.31	Call	Bond Future	2,459.0000	2.4590	2,158.5300	2.1585	(12.219)	0	0	0
2017/01/27	2046	02/11/2017			Bond Future	138.7690	138.7690	138.4685	138.4685	(0.217)	0.0000	0.0000	0
2017/01/27	2046	02/11/2017	136.30	Call	Bond Future	2,469.0000	2.4690	2,168.5300	2.1685	(12.170)	0	0	0
2017/01/27	2046	02/11/2017	136.32	Call	Bond Future	2,449.0000	2.4490	2,148.5300	2.1485	(12.269)	0	0	0
2017/01/27	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2050	02/02/2017	144.97	Put	Bond Future	2,742.0200	2.7420	2,740.6900	2.7407	(0.049)	0	0	0
2017/01/27	2050	02/02/2017			Bond Future	142.2280	142.2280	142.2293	142.2293	0.001	0.0000	0.0000	20,450
2017/01/27	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2050	02/02/2017	144.96	Put	Bond Future	2,732.0200	2.7320	2,730.6900	2.7307	(0.049)	0	0	0
2017/01/27	2050	02/02/2017	144.98	Put	Bond Future	2,752.0200	2.7520	2,750.6900	2.7507	(0.048)	0	0	0
2017/01/27	2050	04/05/2017			Bond Future	144.9579	144.9579	144.9579	144.9579	0.000	0.0000	0.0000	24,049
2017/01/27	2050	04/05/2017	147.83	Put	Bond Future	2,872.1300	2.8721	2,872.1300	2.8721	0.000	0	0	0
2017/01/27	2050	04/05/2017	147.85	Put	Bond Future	2,892.1300	2.8921	2,892.1300	2.8921	0.000	0	0	0
2017/01/27	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2050	04/05/2017	147.84	Put	Bond Future	2,882.1300	2.8821	2,882.1300	2.8821	0.000	0	0	0
2017/01/27	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2050	03/08/2017			Bond Future	146.1418	146.1418	146.1421	146.1421	0.000	0.0000	0.0000	0
2017/01/27	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2050	03/08/2017	149.22	Put	Bond Future	3,078.2200	3.0782	3,077.8900	3.0779	(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
2017/01/27	2050	03/08/2017	149.24	Put	Bond Future	3,098.2200	3.0982	3,097.8900	3.0979	(0.011)	0	0	0
2017/01/27	2050	03/08/2017	149.23	Put	Bond Future	3,088.2200	3.0882	3,087.8900	3.0879	(0.011)	0	0	0
2017/01/27	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	2050	02/11/2017			Bond Future	149.1206	149.1206	149.1168	149.1168	(0.003)	0.0000	0.0000	0
2017/01/27	2050	02/11/2017	144.67	Call	Bond Future	4,450.5500	4.4506	4,446.8100	4.4468	(0.084)	0	0	0
2017/01/27	2050	02/11/2017	144.65	Call	Bond Future	4,470.5500	4.4706	4,466.8100	4.4668	(0.084)	0	0	0
2017/01/27	2050	02/11/2017	144.66	Call	Bond Future	4,460.5500	4.4606	4,456.8100	4.4568	(0.084)	0	0	0
2017/01/27	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	AL37	02/02/2017			Index Future	516.0990	516.0990	514.7410	514.7410	(0.263)	0.0000	0.0000	7
2017/01/27	AL37	04/05/2017			Index Future	525.9730	525.9730	524.5840	524.5840	(0.264)	0.0000	0.0000	7
2017/01/27	AL37	03/08/2017			Index Future	536.3300	536.3300	534.9140	534.9140	(0.264)	0.0000	0.0000	0
2017/01/27	AL37	02/11/2017			Index Future	547.2290	547.2290	545.7710	545.7710	(0.266)	0.0000	0.0000	0
2017/01/27	AL7T	02/02/2017			Index Future	597.6780	597.6780	595.1010	595.1010	(0.431)	0.0000	0.0000	2
2017/01/27	AL7T	04/05/2017			Index Future	609.1120	609.1120	606.4800	606.4800	(0.432)	0.0000	0.0000	0
2017/01/27	AL7T	03/08/2017			Index Future	621.1060	621.1060	618.4230	618.4230	(0.432)	0.0000	0.0000	0
2017/01/27	AL7T	02/11/2017			Index Future	633.7290	633.7290	630.9750	630.9750	(0.435)	0.0000	0.0000	0
2017/01/27	ALBI	02/02/2017			Index Future	543.1000	543.1000	540.7640	540.7640	(0.430)	0.0000	0.0000	134
2017/01/27	ALBI	04/05/2017			Index Future	553.4900	553.4900	551.1040	551.1040	(0.431)	0.0000	0.0000	422
2017/01/27	ALBI	03/08/2017			Index Future	564.3890	564.3890	561.9560	561.9560	(0.431)	0.0000	0.0000	0
2017/01/27	ALBI	02/11/2017			Index Future	575.8580	575.8580	573.3620	573.3620	(0.433)	0.0000	0.0000	0
2017/01/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	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
2017/01/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	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
2017/01/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/27	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	EL28	02/02/2017			Bond Future	128.8919	128.8919	128.8954	128.8954	0.003	0.0000	0.0000	0
2017/01/27	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	EL28	02/02/2017	135.10	Put	Bond Future	6,208.0800	6.2081	6,204.6100	6.2046	(0.056)	0	0	0
2017/01/27	EL28	02/02/2017	135.12	Put	Bond Future	6,228.0800	6.2281	6,224.6100	6.2246	(0.056)	0	0	0
2017/01/27	EL28	02/02/2017	135.11	Put	Bond Future	6,218.0800	6.2181	6,214.6100	6.2146	(0.056)	0	0	0
2017/01/27	EL28	04/05/2017			Bond Future	129.6762	129.6762	129.6785	129.6785	0.002	0.0000	0.0000	0
2017/01/27	EL28	04/05/2017	137.90	Put	Bond Future	8,223.8300	8.2238	8,221.4900	8.2215	(0.028)	0	0	0
2017/01/27	EL28	04/05/2017	137.92	Put	Bond Future	8,243.8300	8.2438	8,241.4900	8.2415	(0.028)	0	0	0
2017/01/27	EL28	04/05/2017	137.91	Put	Bond Future	8,233.8300	8.2338	8,231.4900	8.2315	(0.028)	0	0	0
2017/01/27	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	EL28	03/08/2017			Bond Future	132.2376	132.2376	132.2401	132.2401	0.002	0.0000	0.0000	0
2017/01/27	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	EL28	03/08/2017	135.16	Put	Bond Future	2,922.4100	2.9224	2,919.8500	2.9199	(0.088)	0	0	0
2017/01/27	EL28	03/08/2017	135.18	Put	Bond Future	2,942.4100	2.9424	2,939.8500	2.9399	(0.087)	0	0	0
2017/01/27	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	EL28	03/08/2017	135.17	Put	Bond Future	2,932.4100	2.9324	2,929.8500	2.9299	(0.087)	0	0	0
2017/01/27	EL28	02/11/2017			Bond Future	133.1656	133.1656	133.1647	133.1647	(0.001)	0.0000	0.0000	0
2017/01/27	EL28	02/11/2017	133.87	Put	Bond Future	704.4100	0.7044	705.2600	0.7053	0.121	0	0	0
2017/01/27	EL28	02/11/2017	133.89	Put	Bond Future	724.4100	0.7244	725.2600	0.7253	0.117	0	0	0
2017/01/27	EL28	02/11/2017	133.88	Put	Bond Future	714.4100	0.7144	715.2600	0.7153	0.119	0	0	0
2017/01/27	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	ES33	02/02/2017			Bond Future	10.4168	80.1777	10.4759	79.7973	0.568	0.0000	0.0000	2,000
2017/01/27	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	ES33	02/02/2017	10.59	Call	Bond Future	1,105.5300	1.1055	725.1700	0.7252	(34.405)	0	0	0
2017/01/27	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	ES33	02/02/2017	10.60	Call	Bond Future	1,168.6200	1.1686	788.2600	0.7883	(32.548)	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
2017/01/27	ES33	02/02/2017	10.61	Call	Bond Future	1,231.6300	1.2316	851.2700	0.8513	(30.883)	0	0	0
2017/01/27	ES33	04/05/2017			Bond Future	10.4956	77.9183	10.5569	77.5299	0.584	0.0000	0.0000	9,402
2017/01/27	ES33	04/05/2017	10.55	Call	Bond Future	344.8700	0.3449	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	106.7300	0.1067	100.000	0	0	0
2017/01/27	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	43.4800	0.0435	100.000	0	0	0
2017/01/27	ES33	04/05/2017	10.56	Call	Bond Future	408.0500	0.4080	19.7000	0.0197	(95.172)	0	0	0
2017/01/27	ES33	04/05/2017	10.54	Call	Bond Future	281.6200	0.2816	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	ES33	03/08/2017			Bond Future	10.5688	79.4527	10.6320	79.0568	0.599	0.0000	0.0000	0
2017/01/27	ES33	03/08/2017	10.53	Put	Bond Future	244.2300	0.2442	640.1600	0.6402	162.114	0	0	0
2017/01/27	ES33	03/08/2017	10.55	Put	Bond Future	118.1300	0.1181	514.0600	0.5141	335.165	0	0	0
2017/01/27	ES33	03/08/2017	10.54	Put	Bond Future	181.1400	0.1811	577.0700	0.5771	218.577	0	0	0
2017/01/27	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	279.7500	0.2798	100.000	0	0	0
2017/01/27	ES33	02/11/2017			Bond Future	10.6396	77.2737	10.7053	76.8677	0.617	0.0000	0.0000	0
2017/01/27	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	156.1100	0.1561	100.000	0	0	0
2017/01/27	ES33	02/11/2017	10.66	Call	Bond Future	126.2500	0.1263	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	217.8900	0.2179	100.000	0	0	0
2017/01/27	ES33	02/11/2017	10.67	Call	Bond Future	188.1100	0.1881	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	ES33	02/11/2017	10.68	Call	Bond Future	249.8900	0.2499	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	ES42	02/02/2017			Bond Future	10.5363	84.5503	10.5956	84.1121	0.562	0.0000	0.0000	4,277
2017/01/27	ES42	04/05/2017			Bond Future	10.6143	81.9053	10.6756	81.4580	0.578	0.0000	0.0000	8,777
2017/01/27	ES42	03/08/2017			Bond Future	10.6857	83.5186	10.7489	83.0624	0.592	0.0000	0.0000	0
2017/01/27	ES42	02/11/2017			Bond Future	10.7538	80.9540	10.8194	80.4865	0.610	0.0000	0.0000	0
2017/01/27	GOVI	02/02/2017	533.34	Call	GOVI	76,590.0000	7.6590	53,120.0000	5.3120	(30.644)	0	0	0
2017/01/27	GOVI	02/02/2017			GOVI	540.9990	540.9990	538.6520	538.6520	(0.434)	0.0000	0.0000	146
2017/01/27	GOVI	02/02/2017	533.32	Call	GOVI	76,790.0000	7.6790	53,320.0000	5.3320	(30.564)	0	0	0
2017/01/27	GOVI	02/02/2017	533.33	Call	GOVI	76,690.0000	7.6690	53,220.0000	5.3220	(30.604)	0	0	0
2017/01/27	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	GOVI	04/05/2017			GOVI	551.3490	551.3490	548.9520	548.9520	(0.435)	0.0000	0.0000	355
2017/01/27	GOVI	04/05/2017	262.19	Call	GOVI	2,891,590.0000	289.1590	2,867,620.0000	286.7620	(0.829)	0	0	0
2017/01/27	GOVI	04/05/2017	262.20	Call	GOVI	2,891,490.0000	289.1490	2,867,520.0000	286.7520	(0.829)	0	0	0
2017/01/27	GOVI	04/05/2017	262.18	Call	GOVI	2,891,690.0000	289.1690	2,867,720.0000	286.7720	(0.829)	0	0	0
2017/01/27	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	GOVI	03/08/2017			GOVI	562.2050	562.2050	559.7620	559.7620	(0.435)	0.0000	0.0000	0
2017/01/27	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	13,480.0000	1.3480	100.000	0	0	0
2017/01/27	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	13,280.0000	1.3280	100.000	0	0	0
2017/01/27	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	13,380.0000	1.3380	100.000	0	0	0
2017/01/27	GOVI	03/08/2017	561.09	Call	GOVI	11,150.0000	1.1150	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	GOVI	03/08/2017	561.10	Call	GOVI	11,050.0000	1.1050	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/27	GOVI	03/08/2017	561.11	Call	GOVI	10,950.0000	1.0950	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	13,170.0000	1.3170	100.000	0	0	0
2017/01/27	GOVI	02/11/2017			GOVI	573.6300	573.6300	571.1230	571.1230	(0.437)	0.0000	0.0000	0
2017/01/27	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	13,370.0000	1.3370	100.000	0	0	0
2017/01/27	GOVI	02/11/2017	572.44	Call	GOVI	11,900.0000	1.1900	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	13,270.0000	1.3270	100.000	0	0	0
2017/01/27	GOVI	02/11/2017	572.45	Call	GOVI	11,800.0000	1.1800	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	GOVI	02/11/2017	572.46	Call	GOVI	11,700.0000	1.1700	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/27	IGOV	02/02/2017			Index Future	249.4440	249.4440	249.3530	249.3530	(0.036)	0.0000	0.0000	205
2017/01/27	IGOV	04/05/2017			Index Future	254.2320	254.2320	254.1360	254.1360	(0.038)	0.0000	0.0000	905
2017/01/27	IGOV	03/08/2017			Index Future	259.2530	259.2530	259.1560	259.1560	(0.037)	0.0000	0.0000	0
2017/01/27	IGOV	02/11/2017			Index Future	264.5370	264.5370	264.4310	264.4310	(0.040)	0.0000	0.0000	0
2017/01/27	ILBI	02/02/2017			Index Future	675.2040	675.2040	675.0640	675.0640	(0.021)	0.0000	0.0000	157
2017/01/27	ILBI	04/05/2017			Index Future	688.2620	688.2620	688.1190	688.1190	(0.021)	0.0000	0.0000	0
2017/01/27	ILBI	03/08/2017			Index Future	701.8130	701.8130	701.6670	701.6670	(0.021)	0.0000	0.0000	0
2017/01/27	ILBI	02/11/2017			Index Future	715.6040	715.6040	715.4570	715.4570	(0.021)	0.0000	0.0000	0
2017/01/27	IS01	16/03/2017			Interest Rate Swap	100.0028	100.0028	100.0028	100.0028	0.000	0.0000	0.0000	0
2017/01/27	IS01	15/06/2017			Interest Rate Swap	99.6170	99.6170	99.6169	99.6169	0.000	0.0000	0.0000	0
2017/01/27	IS01	21/09/2017			Interest Rate Swap	99.6467	99.6467	99.6536	99.6536	0.007	0.0000	0.0000	0
2017/01/27	IS01	21/12/2017			Interest Rate Swap	99.9052	99.9052	99.9194	99.9194	0.014	0.0000	0.0000	0
2017/01/27	IS01	15/03/2018			Interest Rate Swap	99.9483	99.9483	99.9692	99.9692	0.021	0.0000	0.0000	0
2017/01/27	IS02	18/12/2017			Interest Rate Swap	99.9347	99.9347	99.9486	99.9486	0.014	0.0000	0.0000	0
2017/01/27	IS02	16/03/2018			Interest Rate Swap	99.2315	99.2315	99.2525	99.2525	0.021	0.0000	0.0000	0
2017/01/27	IS02	15/06/2018			Interest Rate Swap	98.8920	98.8920	98.9192	98.9192	0.028	0.0000	0.0000	0
2017/01/27	IS02	21/09/2018			Interest Rate Swap	98.9512	98.9512	98.9853	98.9853	0.034	0.0000	0.0000	0
2017/01/27	IS02	21/12/2018			Interest Rate Swap	99.4500	99.4500	99.5000	99.5000	0.050	0.0000	0.0000	0
2017/01/27	IS02	15/03/2019			Interest Rate Swap	99.9610	99.9610	100.0210	100.0210	0.060	0.0000	0.0000	0
2017/01/27	IS05	17/12/2020			Interest Rate Swap	97.7050	97.7050	97.8494	97.8494	0.148	0.0000	0.0000	0
2017/01/27	IS05	16/03/2021			Interest Rate Swap	97.0277	97.0277	97.1773	97.1773	0.154	0.0000	0.0000	0
2017/01/27	IS05	15/06/2021			Interest Rate Swap	96.3219	96.3219	96.4735	96.4735	0.157	0.0000	0.0000	0
2017/01/27	IS05	21/09/2021			Interest Rate Swap	96.5942	96.5942	96.7454	96.7454	0.157	0.0000	0.0000	0
2017/01/27	IS05	21/12/2021			Interest Rate Swap	98.8558	98.8558	99.0052	99.0052	0.151	0.0000	0.0000	50
2017/01/27	IS05	15/03/2022			Interest Rate Swap	99.0689	99.0689	99.2188	99.2188	0.151	0.0000	0.0000	0
2017/01/27	IS10	17/12/2025			Interest Rate Swap	97.8252	97.8252	98.0490	98.0490	0.229	0.0000	0.0000	0
2017/01/27	IS10	16/03/2026			Interest Rate Swap	94.9138	94.9138	95.1441	95.1441	0.243	0.0000	0.0000	0
2017/01/27	IS10	15/06/2026			Interest Rate Swap	93.7161	93.7161	93.9489	93.9489	0.248	0.0000	0.0000	0
2017/01/27	IS10	21/09/2026			Interest Rate Swap	95.8686	95.8686	96.0987	96.0987	0.240	0.0000	0.0000	0
2017/01/27	IS10	21/12/2026			Interest Rate Swap	99.6011	99.6011	99.8262	99.8262	0.226	0.0000	0.0000	0
2017/01/27	IS10	15/03/2027			Interest Rate Swap	98.2199	98.2199	98.4474	98.4474	0.232	0.0000	0.0000	0

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2017/01/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/01/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/27	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	6.1700	93.8300	(16.282)	0.0000	0.0000	0
2017/01/27	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	6.2100	93.7900	(15.854)	0.0000	0.0000	1,000
2017/01/27	JBAF	19/04/2017			Jibar Tradeable Future	7.3800	92.6200	6.2700	93.7300	(15.041)	0.0000	0.0000	0
2017/01/27	JBAF	17/05/2017			Jibar Tradeable Future	7.3900	92.6100	6.4300	93.5700	(12.991)	0.0000	0.0000	0
2017/01/27	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	6.6500	93.3500	(10.135)	0.0000	0.0000	0
2017/01/27	JBAF	19/07/2017			Jibar Tradeable Future	7.4000	92.6000	6.8800	93.1200	(7.027)	0.0000	0.0000	0
2017/01/27	JBAF	20/09/2017			Jibar Tradeable Future	7.4100	92.5900	7.0600	92.9400	(4.723)	0.0000	0.0000	0
2017/01/27	JBAF	20/12/2017			Jibar Tradeable Future	7.4300	92.5700	7.2400	92.7600	(2.557)	0.0000	0.0000	0
2017/01/27	JBAF	20/03/2018			Jibar Tradeable Future	7.4400	92.5600	7.3800	92.6200	(0.806)	0.0000	0.0000	0
2017/01/27	JBAF	20/06/2018			Jibar Tradeable Future	7.4500	92.5500	7.3800	92.6200	(0.940)	0.0000	0.0000	0
2017/01/27	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.2400	92.7600	(3.338)	0.0000	0.0000	0
2017/01/27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/27	JBAF	19/12/2018			Jibar Tradeable Future	7.5100	92.4900	7.3800	92.6200	(1.731)	0.0000	0.0000	0
2017/01/27	R023	02/02/2017	8.85	Call	Bond Future	2,090.2900	2.0903	1,772.3300	1.7723	(15.211)	0	0	0
2017/01/27	R023	02/02/2017			Bond Future	8.3887	100.4314	8.4585	100.1121	0.831	0.0000	0.0000	7,102
2017/01/27	R023	02/02/2017	8.86	Call	Bond Future	2,134.6700	2.1347	1,816.5000	1.8165	(14.905)	0	0	0
2017/01/27	R023	02/02/2017	8.84	Put	Bond Future	2.1700	0.0022	3.7200	0.0037	71.429	0	0	0
2017/01/27	R023	02/02/2017	8.86	Put	Bond Future	1.5800	0.0016	2.6900	0.0027	70.253	0	0	0
2017/01/27	R023	02/02/2017	8.84	Call	Bond Future	2,045.9300	2.0459	1,728.2000	1.7282	(15.530)	0	0	0
2017/01/27	R023	02/02/2017	8.85	Put	Bond Future	1.8500	0.0019	3.1700	0.0032	71.351	0	0	0
2017/01/27	R023	04/05/2017	8.61	Call	Bond Future	1,687.2200	1.6872	1,487.7100	1.4877	(11.825)	0	0	0
2017/01/27	R023	04/05/2017			Bond Future	8.4212	98.4208	8.4949	98.0944	0.875	0.0000	0.0000	15,318
2017/01/27	R023	04/05/2017	8.59	Call	Bond Future	1,633.3300	1.6333	1,437.4100	1.4374	(11.995)	0	0	0
2017/01/27	R023	04/05/2017	8.60	Call	Bond Future	1,660.1700	1.6602	1,462.4400	1.4624	(11.910)	0	0	0
2017/01/27	R023	04/05/2017	8.59	Put	Bond Future	887.6700	0.8877	1,018.0800	1.0181	14.691	0	0	0
2017/01/27	R023	04/05/2017	8.61	Put	Bond Future	853.6800	0.8537	980.5000	0.9805	14.856	0	0	0
2017/01/27	R023	04/05/2017	8.60	Put	Bond Future	870.5600	0.8706	999.1600	0.9992	14.772	0	0	0
2017/01/27	R023	03/08/2017	8.60	Put	Bond Future	1,343.3000	1.3433	1,486.3900	1.4864	10.652	0	0	0
2017/01/27	R023	03/08/2017			Bond Future	8.4422	100.3589	8.5200	100.0262	0.921	0.0000	0.0000	0
2017/01/27	R023	03/08/2017	8.59	Put	Bond Future	1,361.1200	1.3611	1,505.5500	1.5056	10.611	0	0	0
2017/01/27	R023	03/08/2017	8.60	Call	Bond Future	2,016.9000	2.0169	1,827.2900	1.8273	(9.401)	0	0	0
2017/01/27	R023	03/08/2017	8.58	Call	Bond Future	1,967.9600	1.9680	1,781.0300	1.7810	(9.499)	0	0	0
2017/01/27	R023	03/08/2017	8.59	Call	Bond Future	1,992.2100	1.9922	1,803.9400	1.8039	(9.450)	0	0	0
2017/01/27	R023	03/08/2017	8.58	Put	Bond Future	1,379.4100	1.3794	1,525.1800	1.5252	10.568	0	0	0
2017/01/27	R023	02/11/2017	8.56	Call	Bond Future	2,133.7800	2.1338	1,948.7000	1.9487	(8.674)	0	0	0
2017/01/27	R023	02/11/2017			Bond Future	8.4560	98.4654	8.5389	98.1234	0.980	0.0000	0.0000	0
2017/01/27	R023	02/11/2017	8.57	Call	Bond Future	2,156.4900	2.1565	1,970.2500	1.9703	(8.636)	0	0	0
2017/01/27	R023	02/11/2017	8.58	Call	Bond Future	2,179.6700	2.1797	1,992.2700	1.9923	(8.598)	0	0	0

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2017/01/27	R023	02/11/2017	8.56	Put	Bond Future	1,704.8700	1.7049	1,861.8100	1.8618	9.205	0	0	0
2017/01/27	R023	02/11/2017	8.58	Put	Bond Future	1,668.5700	1.6686	1,823.1900	1.8232	9.267	0	0	0
2017/01/27	R023	02/11/2017	8.57	Put	Bond Future	1,686.4800	1.6865	1,842.2600	1.8423	9.237	0	0	0
2017/01/27	R035	02/02/2017			Bond Future	9.4343	99.1053	9.4939	98.6145	0.631	0.0000	0.0000	5,053
2017/01/27	R035	02/02/2017	9.51	Call	Bond Future	623.1500	0.6231	132.4200	0.1324	(78.750)	0	0	0
2017/01/27	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R035	02/02/2017	9.52	Call	Bond Future	705.0600	0.7051	214.3300	0.2143	(69.601)	0	0	0
2017/01/27	R035	02/02/2017	9.50	Call	Bond Future	541.1400	0.5411	50.4100	0.0504	(90.684)	0	0	0
2017/01/27	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R035	04/05/2017			Bond Future	9.4812	96.4985	9.5426	95.9975	0.648	0.0000	0.0000	7,556
2017/01/27	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	21.4400	0.0214	100.000	0	0	0
2017/01/27	R035	04/05/2017	9.55	Call	Bond Future	560.7800	0.5608	59.7500	0.0597	(89.345)	0	0	0
2017/01/27	R035	04/05/2017	9.53	Call	Bond Future	398.2900	0.3983	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	R035	04/05/2017	9.54	Call	Bond Future	479.5900	0.4796	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	102.7400	0.1027	100.000	0	0	0
2017/01/27	R035	03/08/2017			Bond Future	9.5225	98.3988	9.5858	97.8880	0.665	0.0000	0.0000	0
2017/01/27	R035	03/08/2017	9.50	Put	Bond Future	182.6900	0.1827	693.5200	0.6935	279.616	0	0	0
2017/01/27	R035	03/08/2017	9.52	Put	Bond Future	20.4200	0.0204	531.2500	0.5313	2501.616	0	0	0
2017/01/27	R035	03/08/2017	9.51	Put	Bond Future	101.5000	0.1015	612.3300	0.6123	503.281	0	0	0
2017/01/27	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R035	02/11/2017			Bond Future	9.5607	95.8945	9.6263	95.3708	0.686	0.0000	0.0000	0
2017/01/27	R035	02/11/2017	9.60	Call	Bond Future	314.2100	0.3142	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	289.3400	0.2893	100.000	0	0	0
2017/01/27	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	129.7600	0.1298	100.000	0	0	0
2017/01/27	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	209.5000	0.2095	100.000	0	0	0
2017/01/27	R035	02/11/2017	9.61	Call	Bond Future	393.9500	0.3940	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	R035	02/11/2017	9.59	Call	Bond Future	234.3700	0.2344	0.0000	0.0000	(100.000)	0	0	0
2017/01/27	R186	02/02/2017	8.00	Put	Bond Future	5,527.7800	5.5278	6,014.3800	6.0144	8.803	0	0	0
2017/01/27	R186	02/02/2017	9.40	Call	Bond Future	4,340.3900	4.3404	3,853.8900	3.8539	(11.209)	0	0	0
2017/01/27	R186	02/02/2017	8.81	Put	Bond Future	375.9600	0.3760	567.9800	0.5680	51.075	0	0	0
2017/01/27	R186	02/02/2017	9.10	Put	Bond Future	21.1800	0.0212	35.7500	0.0358	68.791	0	0	2,546
2017/01/27	R186	02/02/2017			Bond Future	8.7637	112.6765	8.8334	112.1899	0.795	0.0000	0.0000	61,383
2017/01/27	R186	02/02/2017	9.50	Call	Bond Future	5,001.4100	5.0014	4,514.8200	4.5148	(9.729)	0	0	0
2017/01/27	R186	02/02/2017	8.43	Put	Bond Future	2,388.6500	2.3887	2,861.3700	2.8614	19.790	0	0	0
2017/01/27	R186	02/02/2017	8.80	Put	Bond Future	404.5700	0.4046	607.2400	0.6072	50.095	0	0	0
2017/01/27	R186	02/02/2017	8.87	Call	Bond Future	975.2600	0.9753	621.3200	0.6213	(36.292)	0	0	0
2017/01/27	R186	02/02/2017	8.90	Put	Bond Future	180.3800	0.1804	287.3100	0.2873	59.280	0	0	750
2017/01/27	R186	02/02/2017	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,000
2017/01/27	R186	02/02/2017	8.60	Call	Bond Future	133.8300	0.1338	47.6100	0.0476	(64.425)	0	0	7,000
2017/01/27	R186	02/02/2017	8.81	Call	Bond Future	699.6300	0.6996	405.0500	0.4051	(42.105)	0	0	0
2017/01/27	R186	02/02/2017	8.37	Call	Bond Future	7.0300	0.0070	1.0800	0.0011	(84.637)	0	0	500
2017/01/27	R186	02/02/2017	8.62	Put	Bond Future	1,175.7000	1.1757	1,560.8800	1.5609	32.762	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
2017/01/27	R186	02/02/2017	8.79	Call	Bond Future	618.6300	0.6186	345.4900	0.3455	(44.152)	0	0	0
2017/01/27	R186	02/02/2017	8.95	Call	Bond Future	1,407.8400	1.4078	992.4700	0.9925	(29.504)	0	0	0
2017/01/27	R186	02/02/2017	9.02	Call	Bond Future	1,830.6400	1.8306	1,380.4500	1.3804	(24.592)	0	0	0
2017/01/27	R186	02/02/2017	8.87	Put	Bond Future	233.9400	0.2339	366.6000	0.3666	56.707	0	0	500
2017/01/27	R186	02/02/2017	9.50	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	13,500
2017/01/27	R186	02/02/2017	8.43	Call	Bond Future	17.3100	0.0173	3.4300	0.0034	(80.185)	0	0	750
2017/01/27	R186	02/02/2017	8.80	Call	Bond Future	658.4200	0.6584	374.4900	0.3745	(43.123)	0	0	0
2017/01/27	R186	02/02/2017	8.90	Call	Bond Future	1,129.7400	1.1297	750.0700	0.7501	(33.607)	0	0	0
2017/01/27	R186	02/02/2017	9.40	Put	Bond Future	0.2200	0.0002	0.3200	0.0003	45.455	0	0	750
2017/01/27	R186	02/02/2017	9.10	Call	Bond Future	2,344.0400	2.3440	1,872.0100	1.8720	(20.137)	0	0	0
2017/01/27	R186	02/02/2017	8.37	Put	Bond Future	2,811.9000	2.8119	3,292.5500	3.2925	17.093	0	0	0
2017/01/27	R186	02/02/2017	8.60	Put	Bond Future	1,288.7700	1.2888	1,689.1500	1.6891	31.067	0	0	0
2017/01/27	R186	02/02/2017	8.62	Call	Bond Future	162.7200	0.1627	61.3000	0.0613	(62.328)	0	0	500
2017/01/27	R186	02/02/2017	8.79	Put	Bond Future	434.6500	0.4347	648.1100	0.6481	49.111	0	0	0
2017/01/27	R186	02/02/2017	8.95	Put	Bond Future	112.9300	0.1129	184.1600	0.1842	63.074	0	0	2,546
2017/01/27	R186	02/02/2017	9.02	Put	Bond Future	54.4000	0.0544	90.8100	0.0908	66.930	0	0	500
2017/01/27	R186	04/05/2017			Bond Future	8.8054	114.8322	8.8781	114.3352	0.825	0.0000	0.0000	90,394
2017/01/27	R186	04/05/2017	8.94	Put	Bond Future	1,522.4700	1.5225	1,729.7500	1.7297	13.615	0	0	500
2017/01/27	R186	04/05/2017	8.89	Put	Bond Future	1,667.9800	1.6680	1,888.9500	1.8890	13.248	0	0	0
2017/01/27	R186	04/05/2017	8.91	Put	Bond Future	1,608.7800	1.6088	1,824.2400	1.8242	13.393	0	0	0
2017/01/27	R186	04/05/2017	8.44	Put	Bond Future	3,456.1200	3.4561	3,801.9600	3.8020	10.007	0	0	0
2017/01/27	R186	04/05/2017	8.90	Put	Bond Future	1,638.1800	1.6382	1,856.3900	1.8564	13.320	0	0	0
2017/01/27	R186	04/05/2017	8.91	Call	Bond Future	2,322.9200	2.3229	2,041.4200	2.0414	(12.118)	0	0	0
2017/01/27	R186	04/05/2017	8.98	Call	Bond Future	2,601.9100	2.6019	2,301.5100	2.3015	(11.545)	0	0	0
2017/01/27	R186	04/05/2017	8.94	Call	Bond Future	2,440.3300	2.4403	2,150.6500	2.1506	(11.871)	0	0	0
2017/01/27	R186	04/05/2017	8.89	Call	Bond Future	2,246.0300	2.2460	1,970.0400	1.9700	(12.288)	0	0	0
2017/01/27	R186	04/05/2017	8.98	Put	Bond Future	1,413.2100	1.4132	1,609.7700	1.6098	13.909	0	0	0
2017/01/27	R186	04/05/2017	8.44	Call	Bond Future	911.5300	0.9115	760.4100	0.7604	(16.579)	0	0	500
2017/01/27	R186	04/05/2017	8.90	Call	Bond Future	2,284.3000	2.2843	2,005.5500	2.0056	(12.203)	0	0	0
2017/01/27	R186	03/08/2017	8.93	Put	Bond Future	2,435.7200	2.4357	2,665.1900	2.6652	9.421	0	0	0
2017/01/27	R186	03/08/2017			Bond Future	8.8391	111.7891	8.9148	111.2824	0.856	0.0000	0.0000	0
2017/01/27	R186	03/08/2017	8.92	Put	Bond Future	2,465.7400	2.4657	2,697.1800	2.6972	9.386	0	0	0
2017/01/27	R186	03/08/2017	8.91	Call	Bond Future	2,970.5100	2.9705	2,697.2700	2.6973	(9.198)	0	0	0
2017/01/27	R186	03/08/2017	8.93	Call	Bond Future	3,043.6300	3.0436	2,766.4400	2.7664	(9.107)	0	0	0
2017/01/27	R186	03/08/2017	8.92	Call	Bond Future	3,006.9600	3.0070	2,731.7400	2.7317	(9.153)	0	0	0
2017/01/27	R186	03/08/2017	8.91	Put	Bond Future	2,496.0300	2.4960	2,729.4500	2.7294	9.352	0	0	0
2017/01/27	R186	02/11/2017	8.88	Call	Bond Future	3,346.9100	3.3469	3,077.3200	3.0773	(8.055)	0	0	0
2017/01/27	R186	02/11/2017	8.89	Put	Bond Future	3,204.1700	3.2042	3,452.8400	3.4528	7.761	0	0	0
2017/01/27	R186	02/11/2017			Bond Future	8.8630	114.0618	8.9424	113.5419	0.895	0.0000	0.0000	0
2017/01/27	R186	02/11/2017	8.89	Call	Bond Future	3,381.2300	3.3812	3,109.9900	3.1100	(8.022)	0	0	0
2017/01/27	R186	02/11/2017	8.90	Call	Bond Future	3,416.1400	3.4161	3,143.2400	3.1432	(7.989)	0	0	0
2017/01/27	R186	02/11/2017	8.88	Put	Bond Future	3,235.5000	3.2355	3,485.8200	3.4858	7.737	0	0	0
2017/01/27	R186	02/11/2017	8.90	Put	Bond Future	3,173.4800	3.1735	3,420.4900	3.4205	7.784	0	0	0
2017/01/27	R197	02/02/2017			Bond Future	295.5434	295.5434	295.5465	295.5465	0.001	0.0000	0.0000	163
2017/01/27	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R197	02/02/2017	302.57	Put	Bond Future	7,026.6000	7.0266	7,023.5200	7.0235	(0.044)	0	0	0
2017/01/27	R197	02/02/2017	302.59	Put	Bond Future	7,046.6000	7.0466	7,043.5200	7.0435	(0.044)	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
2017/01/27	R197	02/02/2017	302.58	Put	Bond Future	7,036.6000	7.0366	7,033.5200	7.0335	(0.044)	0	0	0
2017/01/27	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R197	04/05/2017	308.58	Put	Bond Future	7,364.2300	7.3642	7,363.8900	7.3639	(0.005)	0	0	0
2017/01/27	R197	04/05/2017			Bond Future	301.2158	301.2158	301.2161	301.2161	0.000	0.0000	0.0000	1,063
2017/01/27	R197	04/05/2017	308.60	Put	Bond Future	7,384.2300	7.3842	7,383.8900	7.3839	(0.005)	0	0	0
2017/01/27	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R197	04/05/2017	308.59	Put	Bond Future	7,374.2300	7.3742	7,373.8900	7.3739	(0.005)	0	0	0
2017/01/27	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R197	03/08/2017			Bond Future	300.2109	300.2109	300.2114	300.2114	0.000	0.0000	0.0000	0
2017/01/27	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R197	03/08/2017	308.05	Put	Bond Future	7,839.0800	7.8391	7,838.5900	7.8386	(0.006)	0	0	0
2017/01/27	R197	03/08/2017	308.07	Put	Bond Future	7,859.0800	7.8591	7,858.5900	7.8586	(0.006)	0	0	0
2017/01/27	R197	03/08/2017	308.06	Put	Bond Future	7,849.0800	7.8491	7,848.5900	7.8486	(0.006)	0	0	0
2017/01/27	R197	02/11/2017	305.16	Call	Bond Future	1,170.1300	1.1701	1,162.8600	1.1629	(0.621)	0	0	0
2017/01/27	R197	02/11/2017			Bond Future	306.3301	306.3301	306.3229	306.3229	(0.002)	0.0000	0.0000	0
2017/01/27	R197	02/11/2017	305.17	Call	Bond Future	1,160.1300	1.1601	1,152.8600	1.1529	(0.627)	0	0	0
2017/01/27	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R197	02/11/2017	305.15	Call	Bond Future	1,180.1300	1.1801	1,172.8600	1.1729	(0.616)	0	0	0
2017/01/27	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R202	02/02/2017			Bond Future	246.1011	246.1011	246.1034	246.1034	0.001	0.0000	0.0000	24,906
2017/01/27	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R202	02/02/2017	251.72	Put	Bond Future	5,618.8700	5.6189	5,616.6100	5.6166	(0.040)	0	0	0
2017/01/27	R202	02/02/2017	251.74	Put	Bond Future	5,638.8700	5.6389	5,636.6100	5.6366	(0.040)	0	0	0
2017/01/27	R202	02/02/2017	251.73	Put	Bond Future	5,628.8700	5.6289	5,626.6100	5.6266	(0.040)	0	0	0
2017/01/27	R202	04/05/2017	256.73	Put	Bond Future	5,905.5300	5.9055	5,905.5300	5.9055	0.000	0	0	0
2017/01/27	R202	04/05/2017			Bond Future	250.8245	250.8245	250.8245	250.8245	0.000	0.0000	0.0000	35,522
2017/01/27	R202	04/05/2017	256.72	Put	Bond Future	5,895.5300	5.8955	5,895.5300	5.8955	0.000	0	0	0
2017/01/27	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R202	04/05/2017	256.71	Put	Bond Future	5,885.5300	5.8855	5,885.5300	5.8855	0.000	0	0	0
2017/01/27	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R202	03/08/2017			Bond Future	252.0849	252.0849	252.0849	252.0849	0.000	0.0000	0.0000	0
2017/01/27	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R202	03/08/2017	258.35	Put	Bond Future	6,265.1300	6.2651	6,265.1300	6.2651	0.000	0	0	0
2017/01/27	R202	03/08/2017	258.37	Put	Bond Future	6,285.1300	6.2851	6,285.1300	6.2851	0.000	0	0	0
2017/01/27	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R202	03/08/2017	258.36	Put	Bond Future	6,275.1300	6.2751	6,275.1300	6.2751	0.000	0	0	0
2017/01/27	R202	02/11/2017			Bond Future	257.2227	257.2227	257.2163	257.2163	(0.002)	0.0000	0.0000	0
2017/01/27	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
2017/01/27	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R202	02/11/2017	253.89	Call	Bond Future	3,332.7000	3.3327	3,326.2700	3.3263	(0.193)	0	0	0
2017/01/27	R202	02/11/2017	253.90	Call	Bond Future	3,322.7000	3.3227	3,316.2700	3.3163	(0.194)	0	0	0
2017/01/27	R202	02/11/2017	253.91	Call	Bond Future	3,312.7000	3.3127	3,306.2700	3.3063	(0.194)	0	0	0
2017/01/27	R203	02/02/2017	7.70	Call	Bond Future	10.1000	0.0101	4.0300	0.0040	(60.099)	0	0	0
2017/01/27	R203	02/02/2017	7.71	Put	Bond Future	40.3300	0.0403	56.5100	0.0565	40.119	0	0	0
2017/01/27	R203	02/02/2017			Bond Future	7.7593	103.5741	7.7992	103.5510	0.514	0.0000	0.0000	6,860
2017/01/27	R203	02/02/2017	7.71	Call	Bond Future	11.8100	0.0118	4.9400	0.0049	(58.171)	0	0	0
2017/01/27	R203	02/02/2017	7.72	Call	Bond Future	13.7800	0.0138	6.0500	0.0061	(56.096)	0	0	0
2017/01/27	R203	02/02/2017	7.70	Put	Bond Future	44.4000	0.0444	61.3800	0.0614	38.243	0	0	0
2017/01/27	R203	02/02/2017	7.72	Put	Bond Future	36.5100	0.0365	51.8300	0.0518	41.961	0	0	0
2017/01/27	R203	04/05/2017	6.91	Call	Bond Future	1.8800	0.0019	1.1600	0.0012	(38.298)	0	0	0
2017/01/27	R203	04/05/2017	6.92	Put	Bond Future	258.3000	0.2583	282.0000	0.2820	9.175	0	0	0
2017/01/27	R203	04/05/2017			Bond Future	7.6528	101.3829	7.7229	101.3584	0.916	0.0000	0.0000	25,779
2017/01/27	R203	04/05/2017	6.92	Call	Bond Future	2.0000	0.0020	1.2400	0.0012	(38.000)	0	0	0
2017/01/27	R203	04/05/2017	6.93	Call	Bond Future	2.1300	0.0021	1.3300	0.0013	(37.559)	0	0	0
2017/01/27	R203	04/05/2017	6.91	Put	Bond Future	261.6900	0.2617	285.4300	0.2854	9.072	0	0	0
2017/01/27	R203	04/05/2017	6.93	Put	Bond Future	254.9200	0.2549	278.5800	0.2786	9.281	0	0	0
2017/01/27	R203	03/08/2017	4.89	Call	Bond Future	46.2800	0.0463	46.1900	0.0462	(0.194)	0	0	0
2017/01/27	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/27	R203	03/08/2017	4.87	Call	Bond Future	44.9600	0.0450	44.8800	0.0449	(0.178)	0	0	0
2017/01/27	R203	03/08/2017	4.88	Call	Bond Future	45.6200	0.0456	45.5400	0.0455	(0.175)	0	0	0
2017/01/27	R203	03/08/2017	4.87	Put	Bond Future	22.8400	0.0228	22.7600	0.0228	(0.350)	0	0	0
2017/01/27	R203	03/08/2017	4.89	Put	Bond Future	22.0100	0.0220	21.9200	0.0219	(0.409)	0	0	0
2017/01/27	R203	03/08/2017	4.88	Put	Bond Future	22.4200	0.0224	22.3400	0.0223	(0.357)	0	0	0
2017/01/27	R204	02/02/2017	8.28	Call	Bond Future	821.2700	0.8213	718.2900	0.7183	(12.539)	0	0	0
2017/01/27	R204	02/02/2017			Bond Future	7.7981	101.3849	7.8582	101.2819	0.771	0.0000	0.0000	11,758
2017/01/27	R204	02/02/2017	8.29	Call	Bond Future	838.2200	0.8382	735.2400	0.7352	(12.286)	0	0	0
2017/01/27	R204	02/02/2017	8.30	Call	Bond Future	855.1600	0.8552	752.1800	0.7522	(12.042)	0	0	0
2017/01/27	R204	02/02/2017	8.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R204	02/02/2017	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R204	02/02/2017	8.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R204	04/05/2017	7.90	Put	Bond Future	214.1800	0.2142	260.6300	0.2606	21.687	0	0	0
2017/01/27	R204	04/05/2017			Bond Future	7.8101	103.3245	7.8809	103.2186	0.906	0.0000	0.0000	25,617
2017/01/27	R204	04/05/2017	7.92	Put	Bond Future	202.3700	0.2024	247.0300	0.2470	22.068	0	0	0
2017/01/27	R204	04/05/2017	7.90	Call	Bond Future	348.6200	0.3486	289.1500	0.2891	(17.059)	0	0	0
2017/01/27	R204	04/05/2017	7.91	Put	Bond Future	208.3100	0.2083	253.8700	0.2539	21.871	0	0	0
2017/01/27	R204	04/05/2017	7.91	Call	Bond Future	357.7000	0.3577	297.3400	0.2973	(16.874)	0	0	0
2017/01/27	R204	04/05/2017	7.92	Call	Bond Future	366.7000	0.3667	305.4400	0.3054	(16.706)	0	0	0
2017/01/27	R204	03/08/2017	7.77	Put	Bond Future	380.8300	0.3808	436.5200	0.4365	14.623	0	0	0
2017/01/27	R204	03/08/2017			Bond Future	7.7778	101.3178	7.8622	101.2099	1.085	0.0000	0.0000	0
2017/01/27	R204	03/08/2017	7.76	Put	Bond Future	387.0400	0.3870	443.3300	0.4433	14.544	0	0	0
2017/01/27	R204	03/08/2017	7.75	Call	Bond Future	357.7400	0.3577	306.6900	0.3067	(14.270)	0	0	0
2017/01/27	R204	03/08/2017	7.76	Call	Bond Future	364.2500	0.3642	312.6100	0.3126	(14.177)	0	0	0
2017/01/27	R204	03/08/2017	7.77	Call	Bond Future	370.8300	0.3708	318.5900	0.3186	(14.087)	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
2017/01/27	R204	03/08/2017	7.75	Put	Bond Future	393.3300		0.3933	450.2100	0.4502	14.461	0	0	0
2017/01/27	R204	02/11/2017	7.76	Put	Bond Future	342.1700		0.3422	395.6200	0.3956	15.621	0	0	0
2017/01/27	R204	02/11/2017			Bond Future	7.6652		103.3775	7.7718	103.2647	1.391	0.0000	0.0000	0
2017/01/27	R204	02/11/2017	7.75	Put	Bond Future	346.7100		0.3467	400.6400	0.4006	15.555	0	0	0
2017/01/27	R204	02/11/2017	7.76	Call	Bond Future	442.5000		0.4425	383.1900	0.3832	(13.403)	0	0	0
2017/01/27	R204	02/11/2017	7.74	Call	Bond Future	430.4700		0.4305	372.1400	0.3721	(13.550)	0	0	0
2017/01/27	R204	02/11/2017	7.75	Call	Bond Future	436.4700		0.4365	377.6400	0.3776	(13.479)	0	0	0
2017/01/27	R204	02/11/2017	7.74	Put	Bond Future	351.2900		0.3513	405.7200	0.4057	15.494	0	0	0
2017/01/27	R207	02/02/2017	9.24	Call	Bond Future	3,259.8300		3.2598	3,107.3700	3.1074	(4.677)	0	0	0
2017/01/27	R207	02/02/2017			Bond Future	7.9333		98.6937	7.9932	98.5412	0.755	0.0000	0.0000	30,319
2017/01/27	R207	02/02/2017	8.91	Call	Bond Future	2,449.3700		2.4494	2,296.9100	2.2969	(6.224)	0	0	62
2017/01/27	R207	02/02/2017	9.22	Call	Bond Future	3,210.9600		3.2110	3,058.5000	3.0585	(4.748)	0	0	0
2017/01/27	R207	02/02/2017	9.23	Call	Bond Future	3,235.4000		3.2354	3,082.9400	3.0829	(4.712)	0	0	0
2017/01/27	R207	02/02/2017	8.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R207	02/02/2017	9.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R207	02/02/2017	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R207	02/02/2017	9.23	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R207	04/05/2017	8.21	Put	Bond Future	236.5600		0.2366	286.1600	0.2862	20.967	0	0	0
2017/01/27	R207	04/05/2017			Bond Future	7.9593		100.5818	8.0258	100.4255	0.836	0.0000	0.0000	75,763
2017/01/27	R207	04/05/2017	8.22	Call	Bond Future	840.5000		0.8405	732.6900	0.7327	(12.827)	0	0	0
2017/01/27	R207	04/05/2017	8.20	Call	Bond Future	807.8300		0.8078	702.2000	0.7022	(13.076)	0	0	0
2017/01/27	R207	04/05/2017	8.21	Call	Bond Future	824.1800		0.8242	717.4600	0.7175	(12.949)	0	0	0
2017/01/27	R207	04/05/2017	8.20	Put	Bond Future	243.5700		0.2436	294.2600	0.2943	20.811	0	0	0
2017/01/27	R207	04/05/2017	8.22	Put	Bond Future	229.5400		0.2295	278.0500	0.2780	21.134	0	0	0
2017/01/27	R207	03/08/2017	8.19	Call	Bond Future	939.5700		0.9396	842.1000	0.8421	(10.374)	0	0	51
2017/01/27	R207	03/08/2017			Bond Future	7.9611		98.9187	8.0351	98.7593	0.930	0.0000	0.0000	0
2017/01/27	R207	03/08/2017	8.39	Put	Bond Future	311.3500		0.3114	358.5900	0.3586	15.173	0	0	0
2017/01/27	R207	03/08/2017	8.41	Put	Bond Future	299.8900		0.2999	345.7900	0.3458	15.306	0	0	0
2017/01/27	R207	03/08/2017	8.19	Put	Bond Future	448.0300		0.4480	509.9100	0.5099	13.812	0	0	0
2017/01/27	R207	03/08/2017	8.40	Put	Bond Future	305.5800		0.3056	352.1400	0.3521	15.237	0	0	0
2017/01/27	R207	03/08/2017	8.41	Call	Bond Future	1,260.9300		1.2609	1,147.4800	1.1475	(8.997)	0	0	0
2017/01/27	R207	03/08/2017	8.39	Call	Bond Future	1,229.8300		1.2298	1,117.7200	1.1177	(9.116)	0	0	0
2017/01/27	R207	03/08/2017	8.40	Call	Bond Future	1,245.3400		1.2453	1,132.5500	1.1325	(9.057)	0	0	0
2017/01/27	R207	02/11/2017			Bond Future	7.9188		100.9296	8.0032	100.7645	1.066	0.0000	0.0000	0
2017/01/27	R207	02/11/2017	8.03	Put	Bond Future	641.7200		0.6417	717.6000	0.7176	11.824	0	0	0
2017/01/27	R207	02/11/2017	8.05	Put	Bond Future	625.4100		0.6254	699.9400	0.6999	11.917	0	0	0
2017/01/27	R207	02/11/2017	8.04	Put	Bond Future	633.5200		0.6335	708.7300	0.7087	11.872	0	0	0
2017/01/27	R207	02/11/2017	8.03	Call	Bond Future	859.2200		0.8592	769.9500	0.7700	(10.390)	0	0	0
2017/01/27	R207	02/11/2017	8.04	Call	Bond Future	870.5500		0.8706	780.6100	0.7806	(10.331)	0	0	0
2017/01/27	R207	02/11/2017	8.05	Call	Bond Future	881.9600		0.8820	791.3400	0.7913	(10.275)	0	0	0
2017/01/27	R208	02/02/2017			Bond Future	8.0881		97.7650	8.1429	97.5808	0.678	0.0000	0.0000	15,559
2017/01/27	R208	02/02/2017	8.64	Call	Bond Future	1,835.5100		1.8355	1,651.2700	1.6513	(10.038)	0	0	0
2017/01/27	R208	02/02/2017	8.63	Put	Bond Future	0.0600		0.0001	0.0800	0.0001	33.333	0	0	0
2017/01/27	R208	02/02/2017	8.65	Put	Bond Future	0.0400		0.0000	0.0500	0.0001	25.000	0	0	0
2017/01/27	R208	02/02/2017	8.64	Put	Bond Future	0.0500		0.0001	0.0600	0.0001	20.000	0	0	0
2017/01/27	R208	02/02/2017	8.65	Call	Bond Future	1,868.3600		1.8684	1,684.1200	1.6841	(9.861)	0	0	0

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2017/01/27	R208	02/02/2017	8.63	Call	Bond Future	1,802.6500		1.8026	1,618.4200	1.6184	(10.220)	0	0	0
2017/01/27	R208	04/05/2017	8.39	Call	Bond Future	1,256.2800		1.2563	1,126.7100	1.1267	(10.314)	0	0	0
2017/01/27	R208	04/05/2017			Bond Future	8.1135		96.2327	8.1727	96.0440	0.729	0.0000	0.0000	18,093
2017/01/27	R208	04/05/2017	8.37	Call	Bond Future	1,212.8300		1.2128	1,085.5600	1.0856	(10.494)	0	0	0
2017/01/27	R208	04/05/2017	8.38	Call	Bond Future	1,234.3800		1.2344	1,105.9500	1.1059	(10.404)	0	0	0
2017/01/27	R208	04/05/2017	8.37	Put	Bond Future	398.0600		0.3981	459.4800	0.4595	15.430	0	0	0
2017/01/27	R208	04/05/2017	8.39	Put	Bond Future	378.3300		0.3783	437.4500	0.4374	15.627	0	0	0
2017/01/27	R208	04/05/2017	8.38	Put	Bond Future	388.0100		0.3880	448.2700	0.4483	15.531	0	0	0
2017/01/27	R208	03/08/2017	8.32	Call	Bond Future	1,368.1900		1.3682	1,253.7300	1.2537	(8.366)	0	0	0
2017/01/27	R208	03/08/2017			Bond Future	8.1224		98.1279	8.1861	97.9356	0.785	0.0000	0.0000	0
2017/01/27	R208	03/08/2017	8.30	Call	Bond Future	1,332.0100		1.3320	1,219.2600	1.2193	(8.465)	0	0	0
2017/01/27	R208	03/08/2017	8.31	Call	Bond Future	1,349.9000		1.3499	1,236.2900	1.2363	(8.416)	0	0	0
2017/01/27	R208	03/08/2017	8.30	Put	Bond Future	797.0900		0.7971	876.7000	0.8767	9.988	0	0	0
2017/01/27	R208	03/08/2017	8.32	Put	Bond Future	773.2800		0.7733	851.1800	0.8512	10.074	0	0	0
2017/01/27	R208	03/08/2017	8.31	Put	Bond Future	784.9800		0.7850	863.7300	0.8637	10.032	0	0	0
2017/01/27	R208	02/11/2017	8.18	Put	Bond Future	1,097.0000		1.0970	1,190.5800	1.1906	8.531	0	0	0
2017/01/27	R208	02/11/2017			Bond Future	8.1126		96.7190	8.1825	96.5202	0.862	0.0000	0.0000	0
2017/01/27	R208	02/11/2017	8.20	Put	Bond Future	1,071.2700		1.0713	1,163.3500	1.1633	8.595	0	0	0
2017/01/27	R208	02/11/2017	8.18	Call	Bond Future	1,288.6900		1.2887	1,183.5100	1.1835	(8.162)	0	0	0
2017/01/27	R208	02/11/2017	8.19	Put	Bond Future	1,084.0800		1.0841	1,176.9100	1.1769	8.563	0	0	0
2017/01/27	R208	02/11/2017	8.19	Call	Bond Future	1,304.1700		1.3042	1,198.2400	1.1982	(8.122)	0	0	0
2017/01/27	R208	02/11/2017	8.20	Call	Bond Future	1,319.7400		1.3197	1,213.0600	1.2131	(8.083)	0	0	0
2017/01/27	R209	02/02/2017	9.55	Put	Bond Future	196.1300		0.1961	274.3800	0.2744	39.897	0	0	0
2017/01/27	R209	02/02/2017			Bond Future	9.4038		74.4553	9.4633	74.0455	0.634	0.0000	0.0000	13,889
2017/01/27	R209	02/02/2017	9.54	Put	Bond Future	212.6600		0.2127	296.8900	0.2969	39.608	0	0	0
2017/01/27	R209	02/02/2017	9.55	Call	Bond Future	1,195.8500		1.1958	864.2800	0.8643	(27.727)	0	0	0
2017/01/27	R209	02/02/2017	9.53	Call	Bond Future	1,094.5100		1.0945	775.1500	0.7752	(29.178)	0	0	0
2017/01/27	R209	02/02/2017	9.54	Call	Bond Future	1,144.6900		1.1447	819.1000	0.8191	(28.444)	0	0	0
2017/01/27	R209	02/02/2017	9.53	Put	Bond Future	230.2600		0.2303	320.7200	0.3207	39.286	0	0	0
2017/01/27	R209	04/05/2017	9.48	Put	Bond Future	1,993.2400		1.9932	2,185.1000	2.1851	9.626	0	0	0
2017/01/27	R209	04/05/2017			Bond Future	9.4469		72.7291	9.5083	72.3108	0.650	0.0000	0.0000	52,670
2017/01/27	R209	04/05/2017	9.47	Put	Bond Future	2,025.8400		2.0258	2,219.8700	2.2199	9.578	0	0	0
2017/01/27	R209	04/05/2017	9.63	Call	Bond Future	2,786.3200		2.7863	2,528.2900	2.5283	(9.261)	0	0	0
2017/01/27	R209	04/05/2017	8.93	Call	Bond Future	750.8100		0.7508	642.3800	0.6424	(14.442)	0	0	1,130
2017/01/27	R209	04/05/2017	9.33	Put	Bond Future	2,525.8600		2.5259	2,750.8100	2.7508	8.906	0	0	1,130
2017/01/27	R209	04/05/2017	9.46	Call	Bond Future	2,148.3400		2.1483	1,926.2100	1.9262	(10.340)	0	0	0
2017/01/27	R209	04/05/2017	9.47	Call	Bond Future	2,183.4800		2.1835	1,959.1900	1.9592	(10.272)	0	0	0
2017/01/27	R209	04/05/2017	9.33	Call	Bond Future	1,718.3700		1.7184	1,525.0000	1.5250	(11.253)	0	0	0
2017/01/27	R209	04/05/2017	9.48	Call	Bond Future	2,219.0800		2.2191	1,992.6200	1.9926	(10.205)	0	0	0
2017/01/27	R209	04/05/2017	9.63	Put	Bond Future	1,549.0700		1.5491	1,709.3600	1.7094	10.347	0	0	1,130
2017/01/27	R209	04/05/2017	8.93	Put	Bond Future	4,425.2500		4.4252	4,735.1400	4.7351	7.003	0	0	0
2017/01/27	R209	04/05/2017	9.46	Put	Bond Future	2,059.0000		2.0590	2,255.1900	2.2552	9.528	0	0	0
2017/01/27	R209	03/08/2017			Bond Future	9.4845		74.1615	9.5476	73.7349	0.665	0.0000	0.0000	0
2017/01/27	R209	03/08/2017	9.44	Call	Bond Future	2,838.8800		2.8389	2,620.9200	2.6209	(7.678)	0	0	0
2017/01/27	R209	03/08/2017	9.43	Put	Bond Future	3,177.0900		3.1771	3,387.2600	3.3873	6.615	0	0	0
2017/01/27	R209	03/08/2017	9.45	Put	Bond Future	3,107.8200		3.1078	3,314.8500	3.3149	6.662	0	0	0
2017/01/27	R209	03/08/2017	9.44	Put	Bond Future	3,142.4100		3.1424	3,351.0100	3.3510	6.638	0	0	0

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2017/01/27	R209	03/08/2017	9.45	Call	Bond Future	2,872.6000		2.8726	2,653.0700	2.6531	(7.642)	0	0	0
2017/01/27	R209	03/08/2017	9.43	Call	Bond Future	2,805.1400		2.8051	2,588.7500	2.5888	(7.714)	0	0	0
2017/01/27	R209	02/11/2017	9.52	Put	Bond Future	3,656.5900		3.6566	3,861.3600	3.8614	5.600	0	0	0
2017/01/27	R209	02/11/2017			Bond Future	9.5172		72.5176	9.5824	72.0805	0.684	0.0000	0.0000	0
2017/01/27	R209	02/11/2017	9.54	Put	Bond Future	3,591.4200		3.5914	3,793.6200	3.7936	5.630	0	0	0
2017/01/27	R209	02/11/2017	9.53	Put	Bond Future	3,623.8900		3.6239	3,827.3700	3.8274	5.615	0	0	0
2017/01/27	R209	02/11/2017	9.54	Call	Bond Future	3,744.6600		3.7447	3,509.7700	3.5098	(6.273)	0	0	0
2017/01/27	R209	02/11/2017	9.52	Call	Bond Future	3,675.2000		3.6752	3,442.8800	3.4429	(6.321)	0	0	0
2017/01/27	R209	02/11/2017	9.53	Call	Bond Future	3,709.8600		3.7099	3,476.2500	3.4763	(6.297)	0	0	0
2017/01/27	R210	02/02/2017	190.85	Put	Bond Future	3,776.2600		3.7763	3,774.6400	3.7746	(0.043)	0	0	0
2017/01/27	R210	02/02/2017			Bond Future	187.0737		187.0737	187.0754	187.0754	0.001	0.0000	0.0000	585
2017/01/27	R210	02/02/2017	190.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R210	02/02/2017	190.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R210	02/02/2017	190.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R210	02/02/2017	190.84	Put	Bond Future	3,766.2600		3.7663	3,764.6400	3.7646	(0.043)	0	0	0
2017/01/27	R210	02/02/2017	190.86	Put	Bond Future	3,786.2600		3.7863	3,784.6400	3.7846	(0.043)	0	0	0
2017/01/27	R210	04/05/2017			Bond Future	188.3449		188.3449	188.3449	188.3449	0.000	0.0000	0.0000	1,428
2017/01/27	R210	04/05/2017	192.31	Put	Bond Future	3,965.0800		3.9651	3,965.0800	3.9651	0.000	0	0	0
2017/01/27	R210	04/05/2017	192.33	Put	Bond Future	3,985.0800		3.9851	3,985.0800	3.9851	0.000	0	0	0
2017/01/27	R210	04/05/2017	192.32	Put	Bond Future	3,975.0800		3.9751	3,975.0800	3.9751	0.000	0	0	0
2017/01/27	R210	04/05/2017	192.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R210	04/05/2017	192.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R210	04/05/2017	192.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R210	03/08/2017	196.29	Put	Bond Future	4,224.9200		4.2249	4,224.9200	4.2249	0.000	0	0	0
2017/01/27	R210	03/08/2017			Bond Future	192.0651		192.0651	192.0651	192.0651	0.000	0.0000	0.0000	0
2017/01/27	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R210	03/08/2017	196.28	Put	Bond Future	4,214.9200		4.2149	4,214.9200	4.2149	0.000	0	0	0
2017/01/27	R210	03/08/2017	196.30	Put	Bond Future	4,234.9200		4.2349	4,234.9200	4.2349	0.000	0	0	0
2017/01/27	R210	02/11/2017	192.08	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R210	02/11/2017	192.07	Call	Bond Future	1,477.2500		1.4772	1,472.5100	1.4725	(0.321)	0	0	0
2017/01/27	R210	02/11/2017			Bond Future	193.5472		193.5472	193.5425	193.5425	(0.002)	0.0000	0.0000	0
2017/01/27	R210	02/11/2017	192.08	Call	Bond Future	1,467.2500		1.4672	1,462.5100	1.4625	(0.323)	0	0	0
2017/01/27	R210	02/11/2017	192.09	Call	Bond Future	1,457.2500		1.4572	1,452.5100	1.4525	(0.325)	0	0	0
2017/01/27	R210	02/11/2017	192.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R210	02/11/2017	192.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R212	02/02/2017	149.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R212	02/02/2017			Bond Future	146.2207		146.2207	146.2223	146.2223	0.001	0.0000	0.0000	3,380
2017/01/27	R212	02/02/2017	149.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R212	02/02/2017	149.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R212	02/02/2017	149.27	Put	Bond Future	3,049.2900		3.0493	3,047.7300	3.0477	(0.051)	0	0	0
2017/01/27	R212	02/02/2017	149.29	Put	Bond Future	3,069.2900		3.0693	3,067.7300	3.0677	(0.051)	0	0	0
2017/01/27	R212	02/02/2017	149.28	Put	Bond Future	3,059.2900		3.0593	3,057.7300	3.0577	(0.051)	0	0	0
2017/01/27	R212	04/05/2017	152.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R212	04/05/2017			Bond Future	149.0272		149.0272	149.0274	149.0274	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
2017/01/27	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R212	04/05/2017	152.23	Put	Bond Future	3,202.8400	3.2028	3,202.6400	3.2026	(0.006)	0	0	0
2017/01/27	R212	04/05/2017	152.25	Put	Bond Future	3,222.8400	3.2228	3,222.6400	3.2226	(0.006)	0	0	0
2017/01/27	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R212	04/05/2017	152.24	Put	Bond Future	3,212.8400	3.2128	3,212.6400	3.2126	(0.006)	0	0	0
2017/01/27	R212	03/08/2017			Bond Future	149.9207	149.9207	149.9210	149.9210	0.000	0.0000	0.0000	0
2017/01/27	R212	03/08/2017	153.34	Put	Bond Future	3,419.2600	3.4193	3,419.0100	3.4190	(0.007)	0	0	0
2017/01/27	R212	03/08/2017	153.36	Put	Bond Future	3,439.2600	3.4393	3,439.0100	3.4390	(0.007)	0	0	0
2017/01/27	R212	03/08/2017	153.35	Put	Bond Future	3,429.2600	3.4293	3,429.0100	3.4290	(0.007)	0	0	0
2017/01/27	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R212	02/11/2017			Bond Future	152.9764	152.9764	152.9729	152.9729	(0.002)	0.0000	0.0000	0
2017/01/27	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/27	R212	02/11/2017	152.42	Call	Bond Future	556.4300	0.5564	552.8700	0.5529	(0.640)	0	0	0
2017/01/27	R212	02/11/2017	152.40	Call	Bond Future	576.4300	0.5764	572.8700	0.5729	(0.618)	0	0	0
2017/01/27	R212	02/11/2017	152.41	Call	Bond Future	566.4300	0.5664	562.8700	0.5629	(0.628)	0	0	0
2017/01/27	R213	02/02/2017	9.40	Call	Bond Future	1,388.8500	1.3888	1,091.0000	1.0910	(21.446)	0	0	0
2017/01/27	R213	02/02/2017	9.42	Call	Bond Future	1,500.4400	1.5004	1,195.7900	1.1958	(20.304)	0	0	0
2017/01/27	R213	02/02/2017			Bond Future	9.2141	85.8294	9.2636	85.4919	0.538	0.0000	0.0000	10,051
2017/01/27	R213	02/02/2017	9.41	Call	Bond Future	1,444.2800	1.4443	1,142.9100	1.1429	(20.866)	0	0	0
2017/01/27	R213	02/02/2017	9.40	Put	Bond Future	131.9700	0.1320	171.5500	0.1716	29.992	0	0	0
2017/01/27	R213	02/02/2017	9.42	Put	Bond Future	109.9600	0.1100	142.7400	0.1427	29.811	0	0	0
2017/01/27	R213	02/02/2017	9.41	Put	Bond Future	120.5600	0.1206	156.6200	0.1566	29.910	0	0	0
2017/01/27	R213	04/05/2017			Bond Future	9.2569	83.9200	9.3081	83.5753	0.553	0.0000	0.0000	42,480
2017/01/27	R213	04/05/2017	9.35	Put	Bond Future	1,745.6800	1.7457	1,891.2800	1.8913	8.341	0	0	0
2017/01/27	R213	04/05/2017	9.37	Put	Bond Future	1,687.4100	1.6874	1,829.4600	1.8295	8.418	0	0	0
2017/01/27	R213	04/05/2017	9.35	Call	Bond Future	2,371.1800	2.3712	2,172.0800	2.1721	(8.397)	0	0	0
2017/01/27	R213	04/05/2017	9.36	Put	Bond Future	1,716.2700	1.7163	1,860.1000	1.8601	8.380	0	0	0
2017/01/27	R213	04/05/2017	9.36	Call	Bond Future	2,408.5400	2.4085	2,207.6700	2.2077	(8.340)	0	0	0
2017/01/27	R213	04/05/2017	9.37	Call	Bond Future	2,446.3800	2.4464	2,243.7300	2.2437	(8.284)	0	0	0
2017/01/27	R213	03/08/2017	9.33	Put	Bond Future	2,723.3500	2.7233	2,884.4500	2.8844	5.916	0	0	0
2017/01/27	R213	03/08/2017			Bond Future	9.2937	85.5726	9.3465	85.2211	0.568	0.0000	0.0000	0
2017/01/27	R213	03/08/2017	9.35	Put	Bond Future	2,660.6900	2.6607	2,819.1800	2.8192	5.957	0	0	0
2017/01/27	R213	03/08/2017	9.33	Call	Bond Future	2,965.0700	2.9651	2,774.6700	2.7747	(6.421)	0	0	0
2017/01/27	R213	03/08/2017	9.34	Put	Bond Future	2,691.7600	2.6918	2,851.5500	2.8515	5.936	0	0	0
2017/01/27	R213	03/08/2017	9.34	Call	Bond Future	2,999.9100	2.9999	2,808.2000	2.8082	(6.391)	0	0	0
2017/01/27	R213	03/08/2017	9.35	Call	Bond Future	3,035.2100	3.0352	2,842.2000	2.8422	(6.359)	0	0	0
2017/01/27	R213	02/11/2017	9.36	Put	Bond Future	3,366.2800	3.3663	3,532.3800	3.5324	4.934	0	0	0
2017/01/27	R213	02/11/2017			Bond Future	9.3272	83.7592	9.3820	83.3984	0.588	0.0000	0.0000	0
2017/01/27	R213	02/11/2017	9.35	Put	Bond Future	3,397.6600	3.3977	3,564.8500	3.5649	4.921	0	0	0
2017/01/27	R213	02/11/2017	9.36	Call	Bond Future	3,582.2400	3.5822	3,387.6100	3.3876	(5.433)	0	0	0
2017/01/27	R213	02/11/2017	9.34	Call	Bond Future	3,513.5600	3.5136	3,321.1200	3.3211	(5.477)	0	0	0
2017/01/27	R213	02/11/2017	9.35	Call	Bond Future	3,547.8200	3.5478	3,354.2800	3.3543	(5.455)	0	0	0
2017/01/27	R213	02/11/2017	9.34	Put	Bond Future	3,429.2700	3.4293	3,597.5600	3.5976	4.907	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
2017/01/27	R214	02/02/2017			Bond Future	9.4588	74.9700	9.5184	74.5398	0.630	0.0000	0.0000	7,925
2017/01/27	R214	02/02/2017	9.67	Call	Bond Future	1,631.0900	1.6311	1,250.2500	1.2503	(23.349)	0	0	0
2017/01/27	R214	02/02/2017	9.66	Put	Bond Future	135.9600	0.1360	189.7200	0.1897	39.541	0	0	0
2017/01/27	R214	02/02/2017	9.68	Put	Bond Future	113.9400	0.1139	159.1800	0.1592	39.705	0	0	0
2017/01/27	R214	02/02/2017	9.67	Put	Bond Future	124.5500	0.1246	173.9200	0.1739	39.639	0	0	0
2017/01/27	R214	02/02/2017	9.68	Call	Bond Future	1,690.5400	1.6905	1,305.5700	1.3056	(22.772)	0	0	0
2017/01/27	R214	02/02/2017	9.66	Call	Bond Future	1,572.3400	1.5723	1,195.8900	1.1959	(23.942)	0	0	0
2017/01/27	R214	04/05/2017	9.58	Put	Bond Future	1,978.8000	1.9788	2,169.1100	2.1691	9.617	0	0	0
2017/01/27	R214	04/05/2017			Bond Future	9.4997	73.1065	9.5610	72.6674	0.645	0.0000	0.0000	34,273
2017/01/27	R214	04/05/2017	9.57	Put	Bond Future	2,011.2700	2.0113	2,203.7800	2.2038	9.572	0	0	0
2017/01/27	R214	04/05/2017	9.58	Call	Bond Future	2,553.1900	2.5532	2,304.3800	2.3044	(9.745)	0	0	0
2017/01/27	R214	04/05/2017	9.56	Call	Bond Future	2,476.1400	2.4761	2,231.7400	2.2317	(9.870)	0	0	0
2017/01/27	R214	04/05/2017	9.57	Call	Bond Future	2,514.5200	2.5145	2,267.9100	2.2679	(9.807)	0	0	0
2017/01/27	R214	04/05/2017	9.56	Put	Bond Future	2,044.1500	2.0441	2,238.8700	2.2389	9.526	0	0	0
2017/01/27	R214	03/08/2017	9.51	Call	Bond Future	3,048.5200	3.0485	2,816.2000	2.8162	(7.621)	0	0	0
2017/01/27	R214	03/08/2017			Bond Future	9.5356	74.5462	9.5986	74.0984	0.660	0.0000	0.0000	0
2017/01/27	R214	03/08/2017	9.52	Call	Bond Future	3,084.2700	3.0843	2,850.3100	2.8503	(7.586)	0	0	0
2017/01/27	R214	03/08/2017	9.53	Call	Bond Future	3,120.4400	3.1204	2,884.8400	2.8848	(7.550)	0	0	0
2017/01/27	R214	03/08/2017	9.51	Put	Bond Future	3,232.1700	3.2322	3,447.6300	3.4476	6.666	0	0	0
2017/01/27	R214	03/08/2017	9.53	Put	Bond Future	3,160.7100	3.1607	3,372.8900	3.3729	6.713	0	0	0
2017/01/27	R214	03/08/2017	9.52	Put	Bond Future	3,196.1700	3.1962	3,409.9900	3.4100	6.690	0	0	0
2017/01/27	R214	02/11/2017	9.60	Call	Bond Future	3,955.1700	3.9552	3,706.9800	3.7070	(6.275)	0	0	0
2017/01/27	R214	02/11/2017			Bond Future	9.5687	72.7624	9.6336	72.3037	0.678	0.0000	0.0000	0
2017/01/27	R214	02/11/2017	9.58	Call	Bond Future	3,882.1600	3.8822	3,636.6800	3.6367	(6.323)	0	0	0
2017/01/27	R214	02/11/2017	9.59	Call	Bond Future	3,918.5900	3.9186	3,671.7500	3.6718	(6.299)	0	0	0
2017/01/27	R214	02/11/2017	9.58	Put	Bond Future	3,801.6600	3.8017	4,014.9000	4.0149	5.609	0	0	0
2017/01/27	R214	02/11/2017	9.60	Put	Bond Future	3,733.0600	3.7331	3,943.5900	3.9436	5.640	0	0	0
2017/01/27	R214	02/11/2017	9.59	Put	Bond Future	3,767.2300	3.7672	3,979.1100	3.9791	5.624	0	0	0
2017/01/27	R248	02/02/2017	9.76	Put	Bond Future	130.7100	0.1307	179.0000	0.1790	36.944	0	0	0
2017/01/27	R248	02/02/2017	9.78	Put	Bond Future	109.2600	0.1093	149.4700	0.1495	36.802	0	0	0
2017/01/27	R248	02/02/2017			Bond Future	9.5139	96.2750	9.5735	95.7263	0.626	0.0000	0.0000	37,243
2017/01/27	R248	02/02/2017	9.77	Put	Bond Future	119.5700	0.1196	163.6800	0.1637	36.891	0	0	0
2017/01/27	R248	02/02/2017	9.76	Call	Bond Future	2,361.0200	2.3610	1,860.5800	1.8606	(21.196)	0	0	0
2017/01/27	R248	02/02/2017	9.77	Call	Bond Future	2,438.5000	2.4385	1,933.8800	1.9339	(20.694)	0	0	0
2017/01/27	R248	02/02/2017	9.78	Call	Bond Future	2,516.6500	2.5166	2,008.1300	2.0081	(20.206)	0	0	0
2017/01/27	R248	04/05/2017	9.66	Call	Bond Future	3,476.8500	3.4769	3,152.9100	3.1529	(9.317)	0	0	0
2017/01/27	R248	04/05/2017			Bond Future	9.5564	93.6776	9.6177	93.1175	0.642	0.0000	0.0000	60,385
2017/01/27	R248	04/05/2017	9.67	Call	Bond Future	3,527.1100	3.5271	3,200.5100	3.2005	(9.260)	0	0	0
2017/01/27	R248	04/05/2017	9.65	Put	Bond Future	2,574.3800	2.5744	2,813.2400	2.8132	9.278	0	0	0
2017/01/27	R248	04/05/2017	9.67	Put	Bond Future	2,494.2000	2.4942	2,727.7100	2.7277	9.362	0	0	0
2017/01/27	R248	04/05/2017	9.65	Call	Bond Future	3,426.9300	3.4269	3,105.6800	3.1057	(9.374)	0	0	0
2017/01/27	R248	04/05/2017	9.66	Put	Bond Future	2,534.0400	2.5340	2,770.2100	2.7702	9.320	0	0	0
2017/01/27	R248	03/08/2017			Bond Future	9.5939	95.5223	9.6569	94.9512	0.657	0.0000	0.0000	200
2017/01/27	R248	03/08/2017	9.57	Call	Bond Future	4,105.6200	4.1056	3,807.2800	3.8073	(7.267)	0	0	0
2017/01/27	R248	03/08/2017	9.56	Put	Bond Future	4,370.1900	4.3702	4,644.9000	4.6449	6.286	0	0	0
2017/01/27	R248	03/08/2017	9.58	Put	Bond Future	4,278.3600	4.2784	4,549.0900	4.5491	6.328	0	0	0

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2017/01/27	R248	03/08/2017	9.57	Put	Bond Future	4,323.9400	4.3239	4,596.6600	4.5967	6.307	0	0	0
2017/01/27	R248	03/08/2017	9.58	Call	Bond Future	4,151.4600	4.1515	3,851.1300	3.8511	(7.234)	0	0	0
2017/01/27	R248	03/08/2017	9.56	Call	Bond Future	4,060.2900	4.0603	3,763.9400	3.7639	(7.299)	0	0	0
2017/01/27	R248	02/11/2017	9.66	Put	Bond Future	5,008.7500	5.0088	5,276.1000	5.2761	5.338	0	0	0
2017/01/27	R248	02/11/2017			Bond Future	9.6285	93.0230	9.6936	92.4379	0.675	0.0000	0.0000	0
2017/01/27	R248	02/11/2017	9.65	Put	Bond Future	5,052.3700	5.0524	5,321.3600	5.3214	5.324	0	0	0
2017/01/27	R248	02/11/2017	9.64	Call	Bond Future	5,200.1800	5.2002	4,885.6700	4.8857	(6.048)	0	0	0
2017/01/27	R248	02/11/2017	9.65	Call	Bond Future	5,246.4400	5.2464	4,930.2900	4.9303	(6.026)	0	0	0
2017/01/27	R248	02/11/2017	9.66	Call	Bond Future	5,292.8800	5.2929	4,975.0900	4.9751	(6.004)	0	0	0
2017/01/27	R248	02/11/2017	9.64	Put	Bond Future	5,096.3300	5.0963	5,366.9600	5.3670	5.310	0	0	0

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