



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 01/02/2017 TO 01/02/2017

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
2017/02/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	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
2017/02/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	2025	02/02/2017	130.01	Put	Bond Future	2,622.8400	2.6228	2,727.9200	2.7279	4.006	0	0	0
2017/02/01	2025	02/02/2017			Bond Future	127.3872	127.3872	127.2821	127.2821	(0.082)	0.0000	0.0000	2,844
2017/02/01	2025	02/02/2017	130.00	Put	Bond Future	2,612.8400	2.6128	2,717.9200	2.7179	4.022	0	0	0
2017/02/01	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2025	02/02/2017	129.99	Put	Bond Future	2,602.8400	2.6028	2,707.9200	2.7079	4.037	0	0	0
2017/02/01	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2025	04/05/2017			Bond Future	129.8289	129.8289	129.7197	129.7197	(0.084)	0.0000	0.0000	2,414
2017/02/01	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2025	04/05/2017	132.56	Put	Bond Future	2,731.0800	2.7311	2,840.3400	2.8403	4.001	0	0	0
2017/02/01	2025	04/05/2017	132.58	Put	Bond Future	2,751.0800	2.7511	2,860.3400	2.8603	3.972	0	0	0
2017/02/01	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2025	04/05/2017	132.57	Put	Bond Future	2,741.0800	2.7411	2,850.3400	2.8503	3.986	0	0	0
2017/02/01	2025	03/08/2017			Bond Future	131.0441	131.0441	130.9321	130.9321	(0.085)	0.0000	0.0000	0
2017/02/01	2025	03/08/2017	133.96	Put	Bond Future	2,915.8700	2.9159	3,027.8700	3.0279	3.841	0	0	0
2017/02/01	2025	03/08/2017	133.98	Put	Bond Future	2,935.8700	2.9359	3,047.8700	3.0479	3.815	0	0	0
2017/02/01	2025	03/08/2017	133.97	Put	Bond Future	2,925.8700	2.9259	3,037.8700	3.0379	3.828	0	0	0
2017/02/01	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2025	02/11/2017	132.98	Call	Bond Future	726.7000	0.7267	609.7100	0.6097	(16.099)	0	0	0
2017/02/01	2025	02/11/2017			Bond Future	133.7067	133.7067	133.5897	133.5897	(0.087)	0.0000	0.0000	0
2017/02/01	2025	02/11/2017	132.96	Call	Bond Future	746.7000	0.7467	629.7100	0.6297	(15.668)	0	0	0
2017/02/01	2025	02/11/2017	132.97	Call	Bond Future	736.7000	0.7367	619.7100	0.6197	(15.880)	0	0	0
2017/02/01	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2029	04/05/2017			Bond Future	101.8765	101.8765	102.0859	102.0859	0.206	0.0000	0.0000	2,272
2017/02/01	2029	04/05/2017	100.67	Call	Bond Future	1,206.4900	1.2065	1,415.9000	1.4159	17.357	0	0	0
2017/02/01	2029	04/05/2017	100.65	Call	Bond Future	1,226.4900	1.2265	1,435.9000	1.4359	17.074	0	0	0
2017/02/01	2029	04/05/2017	100.66	Call	Bond Future	1,216.4900	1.2165	1,425.9000	1.4259	17.214	0	0	0
2017/02/01	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2030	02/02/2017			Bond Future	9.2325	90.9388	9.2506	90.8119	0.197	0.0000	0.0000	17,938
2017/02/01	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/02/01	2030	02/02/2017	9.29	Call	Bond Future	401.0900	0.4011	274.1900	0.2742	(31.639)	0	0	0
2017/02/01	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2030	02/02/2017	9.30	Call	Bond Future	470.5300	0.4705	343.6300	0.3436	(26.970)	0	0	0
2017/02/01	2030	02/02/2017	9.31	Call	Bond Future	539.9000	0.5399	413.0000	0.4130	(23.504)	0	0	0
2017/02/01	2030	04/05/2017	9.33	Call	Bond Future	322.9300	0.3229	192.0700	0.1921	(40.523)	0	0	0
2017/02/01	2030	04/05/2017			Bond Future	9.2830	92.6763	9.3020	92.5454	0.205	0.0000	0.0000	32,785
2017/02/01	2030	04/05/2017	9.34	Call	Bond Future	391.4600	0.3915	260.6000	0.2606	(33.429)	0	0	0
2017/02/01	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2030	04/05/2017	9.32	Call	Bond Future	254.3300	0.2543	123.4700	0.1235	(51.453)	0	0	0
2017/02/01	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2030	03/08/2017	9.33	Call	Bond Future	7.8700	0.0079	0.0000	0.0000	(100.000)	0	0	0
2017/02/01	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	58.1000	0.0581	100.000	0	0	0
2017/02/01	2030	03/08/2017			Bond Future	9.3288	90.4916	9.3486	90.3578	0.211	0.0000	0.0000	0
2017/02/01	2030	03/08/2017	9.34	Call	Bond Future	75.7400	0.0757	0.0000	0.0000	(100.000)	0	0	0
2017/02/01	2030	03/08/2017	9.35	Call	Bond Future	143.5300	0.1435	9.6900	0.0097	(93.249)	0	0	0
2017/02/01	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	125.9700	0.1260	100.000	0	0	0
2017/02/01	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2030	02/11/2017			Bond Future	9.3630	92.3257	9.3837	92.1872	0.221	0.0000	0.0000	0
2017/02/01	2030	02/11/2017	9.34	Put	Bond Future	154.4200	0.1544	292.9100	0.2929	89.684	0	0	0
2017/02/01	2030	02/11/2017	9.36	Put	Bond Future	20.1800	0.0202	158.6700	0.1587	686.274	0	0	0
2017/02/01	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2030	02/11/2017	9.35	Put	Bond Future	87.2600	0.0873	225.7500	0.2257	158.710	0	0	0
2017/02/01	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2032	02/02/2017	9.53	Call	Bond Future	1,265.4300	1.2654	1,076.4000	1.0764	(14.938)	0	0	0
2017/02/01	2032	02/02/2017			Bond Future	9.3625	94.0176	9.3856	93.8444	0.247	0.0000	0.0000	14,756
2017/02/01	2032	02/02/2017	9.51	Call	Bond Future	1,129.7000	1.1297	935.7000	0.9357	(17.173)	0	0	0
2017/02/01	2032	02/02/2017	9.52	Call	Bond Future	1,197.1300	1.1971	1,005.6700	1.0057	(15.993)	0	0	0
2017/02/01	2032	02/02/2017	9.51	Put	Bond Future	34.4500	0.0344	13.6600	0.0137	(60.348)	0	0	0
2017/02/01	2032	02/02/2017	9.53	Put	Bond Future	23.1700	0.0232	7.3500	0.0074	(68.278)	0	0	0
2017/02/01	2032	02/02/2017	9.52	Put	Bond Future	28.3300	0.0283	10.0800	0.0101	(64.419)	0	0	0
2017/02/01	2032	04/05/2017	9.45	Call	Bond Future	2,370.3100	2.3703	2,264.6800	2.2647	(4.456)	0	0	0
2017/02/01	2032	04/05/2017			Bond Future	9.4120	91.6552	9.4361	91.4771	0.256	0.0000	0.0000	19,095
2017/02/01	2032	04/05/2017	9.46	Call	Bond Future	2,409.5200	2.4095	2,302.9500	2.3029	(4.423)	0	0	0
2017/02/01	2032	04/05/2017	9.44	Put	Bond Future	2,124.9400	2.1249	2,198.3400	2.1983	3.454	0	0	0
2017/02/01	2032	04/05/2017	9.46	Put	Bond Future	2,055.6100	2.0556	2,127.1300	2.1271	3.479	0	0	0
2017/02/01	2032	04/05/2017	9.44	Call	Bond Future	2,331.6300	2.3316	2,226.9400	2.2269	(4.490)	0	0	0
2017/02/01	2032	04/05/2017	9.45	Put	Bond Future	2,089.9700	2.0900	2,162.4300	2.1624	3.467	0	0	0
2017/02/01	2032	03/08/2017	9.43	Put	Bond Future	3,273.5700	3.2736	3,355.3700	3.3554	2.499	0	0	0
2017/02/01	2032	03/08/2017			Bond Future	9.4554	93.4576	9.4803	93.2756	0.264	0.0000	0.0000	0
2017/02/01	2032	03/08/2017	9.45	Put	Bond Future	3,201.3100	3.2013	3,281.7600	3.2818	2.513	0	0	0
2017/02/01	2032	03/08/2017	9.44	Put	Bond Future	3,237.2900	3.2373	3,318.4100	3.3184	2.506	0	0	0
2017/02/01	2032	03/08/2017	9.44	Call	Bond Future	3,124.9100	3.1249	3,024.0200	3.0240	(3.229)	0	0	0
2017/02/01	2032	03/08/2017	9.43	Call	Bond Future	3,087.9600	3.0880	2,987.7500	2.9877	(3.245)	0	0	0
2017/02/01	2032	03/08/2017	9.45	Call	Bond Future	3,162.0700	3.1621	3,060.5100	3.0605	(3.212)	0	0	0
2017/02/01	2032	02/11/2017			Bond Future	9.4937	91.1916	9.5198	91.0040	0.274	0.0000	0.0000	0

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2017/02/01	2032	02/11/2017	9.48	Put	Bond Future	3,941.8000	3.9418	4,026.0400	4.0260	2.137	0	0	0
2017/02/01	2032	02/11/2017	9.50	Put	Bond Future	3,871.3700	3.8714	3,954.4900	3.9545	2.147	0	0	0
2017/02/01	2032	02/11/2017	9.48	Call	Bond Future	3,842.5100	3.8425	3,739.0900	3.7391	(2.691)	0	0	0
2017/02/01	2032	02/11/2017	9.49	Put	Bond Future	3,906.4600	3.9065	3,990.1400	3.9901	2.142	0	0	0
2017/02/01	2032	02/11/2017	9.49	Call	Bond Future	3,879.4400	3.8794	3,775.4600	3.7755	(2.680)	0	0	0
2017/02/01	2032	02/11/2017	9.50	Call	Bond Future	3,916.5500	3.9165	3,812.0100	3.8120	(2.669)	0	0	0
2017/02/01	2033	02/02/2017			Bond Future	107.7107	107.7107	107.7004	107.7004	(0.010)	0.0000	0.0000	6,033
2017/02/01	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2033	02/02/2017	109.70	Put	Bond Future	1,989.3400	1.9893	1,999.6400	1.9996	0.518	0	0	0
2017/02/01	2033	02/02/2017	109.71	Put	Bond Future	1,999.3400	1.9993	2,009.6400	2.0096	0.515	0	0	0
2017/02/01	2033	02/02/2017	109.72	Put	Bond Future	2,009.3400	2.0093	2,019.6400	2.0196	0.513	0	0	0
2017/02/01	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2033	04/05/2017			Bond Future	108.7348	108.7348	108.7226	108.7226	(0.011)	0.0000	0.0000	5,778
2017/02/01	2033	04/05/2017	110.83	Put	Bond Future	2,095.1600	2.0952	2,107.3700	2.1074	0.583	0	0	0
2017/02/01	2033	04/05/2017	110.85	Put	Bond Future	2,115.1600	2.1152	2,127.3700	2.1274	0.577	0	0	0
2017/02/01	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2033	04/05/2017	110.84	Put	Bond Future	2,105.1600	2.1052	2,117.3700	2.1174	0.580	0	0	0
2017/02/01	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2033	03/08/2017	113.14	Put	Bond Future	2,260.5800	2.2606	2,273.5200	2.2735	0.572	0	0	0
2017/02/01	2033	03/08/2017			Bond Future	110.8794	110.8794	110.8665	110.8665	(0.012)	0.0000	0.0000	0
2017/02/01	2033	03/08/2017	113.13	Put	Bond Future	2,250.5800	2.2506	2,263.5200	2.2635	0.575	0	0	0
2017/02/01	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2033	03/08/2017	113.12	Put	Bond Future	2,240.5800	2.2406	2,253.5200	2.2535	0.578	0	0	0
2017/02/01	2033	02/11/2017	110.08	Call	Bond Future	1,961.7000	1.9617	1,946.0900	1.9461	(0.796)	0	0	0
2017/02/01	2033	02/11/2017			Bond Future	112.0417	112.0417	112.0261	112.0261	(0.014)	0.0000	0.0000	0
2017/02/01	2033	02/11/2017	110.09	Call	Bond Future	1,951.7000	1.9517	1,936.0900	1.9361	(0.800)	0	0	0
2017/02/01	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2033	02/11/2017	110.07	Call	Bond Future	1,971.7000	1.9717	1,956.0900	1.9561	(0.792)	0	0	0
2017/02/01	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2037	02/02/2017	9.68	Put	Bond Future	65.7000	0.0657	43.4600	0.0435	(33.851)	0	0	0
2017/02/01	2037	02/02/2017			Bond Future	9.5575	90.8095	9.5906	90.5385	0.347	0.0000	0.0000	29,505
2017/02/01	2037	02/02/2017	9.67	Put	Bond Future	77.7600	0.0778	55.2500	0.0553	(28.948)	0	0	0
2017/02/01	2037	02/02/2017	9.68	Call	Bond Future	1,060.7700	1.0608	767.5300	0.7675	(27.644)	0	0	0
2017/02/01	2037	02/02/2017	9.66	Call	Bond Future	925.3600	0.9254	632.3200	0.6323	(31.668)	0	0	0
2017/02/01	2037	02/02/2017	9.67	Call	Bond Future	992.2700	0.9923	698.7600	0.6988	(29.580)	0	0	0
2017/02/01	2037	02/02/2017	9.66	Put	Bond Future	91.5300	0.0915	69.4900	0.0695	(24.080)	0	0	0
2017/02/01	2037	04/05/2017			Bond Future	9.6093	92.5445	9.6436	92.2667	0.358	0.0000	0.0000	46,759
2017/02/01	2037	04/05/2017	9.58	Put	Bond Future	2,633.7100	2.6337	2,761.9800	2.7620	4.870	0	0	0
2017/02/01	2037	04/05/2017	9.60	Put	Bond Future	2,551.9900	2.5520	2,677.3700	2.6774	4.913	0	0	0
2017/02/01	2037	04/05/2017	9.59	Put	Bond Future	2,592.6100	2.5926	2,719.4300	2.7194	4.892	0	0	0
2017/02/01	2037	04/05/2017	9.60	Call	Bond Future	2,476.7400	2.4767	2,324.3300	2.3243	(6.154)	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
2017/02/01	2037	04/05/2017	9.58	Call	Bond Future	2,395.9400	2.3959	2,246.4200	2.2464	(6.241)	0	0	0
2017/02/01	2037	04/05/2017	9.59	Call	Bond Future	2,436.1600	2.4362	2,285.1900	2.2852	(6.197)	0	0	0
2017/02/01	2037	03/08/2017	9.57	Call	Bond Future	3,255.7700	3.2558	3,109.2600	3.1093	(4.500)	0	0	0
2017/02/01	2037	03/08/2017			Bond Future	9.6572	90.1068	9.6926	89.8233	0.367	0.0000	0.0000	160
2017/02/01	2037	03/08/2017	9.58	Call	Bond Future	3,294.3800	3.2944	3,146.8400	3.1468	(4.479)	0	0	0
2017/02/01	2037	03/08/2017	9.56	Put	Bond Future	4,001.4900	4.0015	4,139.5400	4.1395	3.450	0	0	0
2017/02/01	2037	03/08/2017	9.57	Put	Bond Future	3,958.9100	3.9589	4,095.9200	4.0959	3.461	0	0	0
2017/02/01	2037	03/08/2017	9.58	Put	Bond Future	3,916.4200	3.9164	4,052.4000	4.0524	3.472	0	0	0
2017/02/01	2037	03/08/2017	9.56	Call	Bond Future	3,217.1400	3.2171	3,071.6700	3.0717	(4.522)	0	0	0
2017/02/01	2037	02/11/2017			Bond Future	9.6948	91.9331	9.7315	91.6418	0.379	0.0000	0.0000	0
2017/02/01	2037	02/11/2017	9.66	Call	Bond Future	4,279.3800	4.2794	4,123.1900	4.1232	(3.650)	0	0	0
2017/02/01	2037	02/11/2017	9.65	Put	Bond Future	4,596.5500	4.5965	4,732.4700	4.7325	2.957	0	0	0
2017/02/01	2037	02/11/2017	9.67	Put	Bond Future	4,517.0000	4.5170	4,651.2200	4.6512	2.971	0	0	0
2017/02/01	2037	02/11/2017	9.66	Put	Bond Future	4,556.6300	4.5566	4,691.7000	4.6917	2.964	0	0	0
2017/02/01	2037	02/11/2017	9.65	Call	Bond Future	4,239.3800	4.2394	4,084.0400	4.0840	(3.664)	0	0	0
2017/02/01	2037	02/11/2017	9.67	Call	Bond Future	4,319.5500	4.3195	4,162.5100	4.1625	(3.636)	0	0	0
2017/02/01	2038	02/02/2017	137.07	Put	Bond Future	4,451.2100	4.4512	4,463.6500	4.4637	0.279	0	0	0
2017/02/01	2038	02/02/2017			Bond Future	132.6188	132.6188	132.6064	132.6064	(0.009)	0.0000	0.0000	6,971
2017/02/01	2038	02/02/2017	137.06	Put	Bond Future	4,441.2100	4.4412	4,453.6500	4.4537	0.280	0	0	0
2017/02/01	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2038	02/02/2017	137.05	Put	Bond Future	4,431.2100	4.4312	4,443.6500	4.4437	0.281	0	0	0
2017/02/01	2038	04/05/2017	139.77	Put	Bond Future	4,609.0500	4.6090	4,624.1900	4.6242	0.328	0	0	0
2017/02/01	2038	04/05/2017			Bond Future	135.1609	135.1609	135.1458	135.1458	(0.011)	0.0000	0.0000	20,533
2017/02/01	2038	04/05/2017	139.79	Put	Bond Future	4,629.0500	4.6290	4,644.1900	4.6442	0.327	0	0	0
2017/02/01	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2038	04/05/2017	139.78	Put	Bond Future	4,619.0500	4.6190	4,634.1900	4.6342	0.328	0	0	0
2017/02/01	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2038	03/08/2017			Bond Future	136.3131	136.3131	136.2973	136.2973	(0.012)	0.0000	0.0000	0
2017/02/01	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2038	03/08/2017	141.16	Put	Bond Future	4,846.9000	4.8469	4,862.7400	4.8627	0.327	0	0	0
2017/02/01	2038	03/08/2017	141.18	Put	Bond Future	4,866.9000	4.8669	4,882.7400	4.8827	0.325	0	0	0
2017/02/01	2038	03/08/2017	141.17	Put	Bond Future	4,856.9000	4.8569	4,872.7400	4.8727	0.326	0	0	0
2017/02/01	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2038	02/11/2017	136.80	Call	Bond Future	2,282.6800	2.2827	2,263.6100	2.2636	(0.835)	0	0	0
2017/02/01	2038	02/11/2017			Bond Future	139.0827	139.0827	139.0636	139.0636	(0.014)	0.0000	0.0000	0
2017/02/01	2038	02/11/2017	136.81	Call	Bond Future	2,272.6800	2.2727	2,253.6100	2.2536	(0.839)	0	0	0
2017/02/01	2038	02/11/2017	136.82	Call	Bond Future	2,262.6800	2.2627	2,243.6100	2.2436	(0.843)	0	0	0
2017/02/01	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2040	02/02/2017	9.58	Call	Bond Future	435.8900	0.4359	184.9100	0.1849	(57.579)	0	0	0
2017/02/01	2040	02/02/2017			Bond Future	9.5724	94.8878	9.6056	94.5953	0.347	0.0000	0.0000	4,956

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
2017/02/01	2040	02/02/2017	9.59	Call	Bond Future	483.8900	0.4839	220.1500	0.2202	(54.504)	0	0	0
2017/02/01	2040	02/02/2017	9.60	Call	Bond Future	534.8500	0.5348	259.6000	0.2596	(51.463)	0	0	0
2017/02/01	2040	02/02/2017	9.58	Put	Bond Future	368.9100	0.3689	410.3400	0.4103	11.230	0	0	0
2017/02/01	2040	02/02/2017	9.60	Put	Bond Future	291.7400	0.2917	308.9000	0.3089	5.882	0	0	0
2017/02/01	2040	02/02/2017	9.59	Put	Bond Future	328.7800	0.3288	357.4500	0.3574	8.720	0	0	0
2017/02/01	2040	04/05/2017			Bond Future	9.6230	96.7007	9.6574	96.4010	0.357	0.0000	0.0000	8,436
2017/02/01	2040	04/05/2017	9.62	Put	Bond Future	2,766.4300	2.7664	2,900.2600	2.9003	4.838	0	0	0
2017/02/01	2040	04/05/2017	9.64	Put	Bond Future	2,680.9500	2.6810	2,811.7300	2.8117	4.878	0	0	0
2017/02/01	2040	04/05/2017	9.62	Call	Bond Future	2,740.2000	2.7402	2,574.3400	2.5743	(6.053)	0	0	0
2017/02/01	2040	04/05/2017	9.63	Put	Bond Future	2,723.5300	2.7235	2,855.8300	2.8558	4.858	0	0	0
2017/02/01	2040	04/05/2017	9.63	Call	Bond Future	2,784.6700	2.7847	2,617.2800	2.6173	(6.011)	0	0	0
2017/02/01	2040	04/05/2017	9.64	Call	Bond Future	2,829.3300	2.8293	2,660.4200	2.6604	(5.970)	0	0	0
2017/02/01	2040	03/08/2017			Bond Future	9.6697	94.0943	9.7052	93.7884	0.367	0.0000	0.0000	0
2017/02/01	2040	03/08/2017	9.61	Put	Bond Future	4,204.1700	4.2042	4,348.4100	4.3484	3.431	0	0	0
2017/02/01	2040	03/08/2017	9.63	Put	Bond Future	4,115.4000	4.1154	4,257.4600	4.2575	3.452	0	0	0
2017/02/01	2040	03/08/2017	9.61	Call	Bond Future	3,685.1100	3.6851	3,523.3900	3.5234	(4.388)	0	0	0
2017/02/01	2040	03/08/2017	9.62	Put	Bond Future	4,159.4700	4.1595	4,302.6100	4.3026	3.441	0	0	0
2017/02/01	2040	03/08/2017	9.62	Call	Bond Future	3,727.6300	3.7276	3,564.8100	3.5648	(4.368)	0	0	0
2017/02/01	2040	03/08/2017	9.63	Call	Bond Future	3,770.6600	3.7707	3,606.7600	3.6068	(4.347)	0	0	0
2017/02/01	2040	02/11/2017			Bond Future	9.7064	96.0015	9.7432	95.6873	0.378	0.0000	0.0000	0
2017/02/01	2040	02/11/2017	9.66	Call	Bond Future	4,638.7900	4.6388	4,470.8100	4.4708	(3.621)	0	0	0
2017/02/01	2040	02/11/2017	9.65	Put	Bond Future	5,082.4600	5.0825	5,229.5300	5.2295	2.894	0	0	0
2017/02/01	2040	02/11/2017	9.67	Put	Bond Future	4,995.4200	4.9954	5,140.7000	5.1407	2.908	0	0	0
2017/02/01	2040	02/11/2017	9.66	Put	Bond Future	5,038.7800	5.0388	5,184.9600	5.1850	2.901	0	0	0
2017/02/01	2040	02/11/2017	9.67	Call	Bond Future	4,681.7700	4.6818	4,512.8900	4.5129	(3.607)	0	0	0
2017/02/01	2040	02/11/2017	9.65	Call	Bond Future	4,596.0000	4.5960	4,428.9100	4.4289	(3.636)	0	0	0
2017/02/01	2044	02/02/2017			Bond Future	9.5923	92.0851	9.6306	91.7445	0.399	0.0000	0.0000	18,230
2017/02/01	2044	02/02/2017	9.77	Call	Bond Future	1,592.3400	1.5923	1,236.7800	1.2368	(22.329)	0	0	0
2017/02/01	2044	02/02/2017	9.76	Put	Bond Future	34.6200	0.0346	18.1800	0.0182	(47.487)	0	0	0
2017/02/01	2044	02/02/2017	9.78	Put	Bond Future	23.5200	0.0235	10.1900	0.0102	(56.675)	0	0	0
2017/02/01	2044	02/02/2017	9.77	Put	Bond Future	28.6100	0.0286	13.6800	0.0137	(52.185)	0	0	0
2017/02/01	2044	02/02/2017	9.78	Call	Bond Future	1,673.9100	1.6739	1,319.9500	1.3200	(21.146)	0	0	0
2017/02/01	2044	02/02/2017	9.76	Call	Bond Future	1,511.5500	1.5116	1,154.4800	1.1545	(23.623)	0	0	0
2017/02/01	2044	04/05/2017			Bond Future	9.6413	93.8444	9.6809	93.4957	0.410	0.0000	0.0000	19,046
2017/02/01	2044	04/05/2017	9.67	Call	Bond Future	2,934.5200	2.9345	2,738.3000	2.7383	(6.687)	0	0	0
2017/02/01	2044	04/05/2017	9.66	Put	Bond Future	2,724.2300	2.7242	2,878.4800	2.8785	5.662	0	0	0
2017/02/01	2044	04/05/2017	9.68	Put	Bond Future	2,639.6500	2.6396	2,790.4100	2.7904	5.711	0	0	0
2017/02/01	2044	04/05/2017	9.67	Put	Bond Future	2,681.5900	2.6816	2,834.1000	2.8341	5.687	0	0	0
2017/02/01	2044	04/05/2017	9.68	Call	Bond Future	2,980.5600	2.9806	2,782.5900	2.7826	(6.642)	0	0	0
2017/02/01	2044	04/05/2017	9.66	Call	Bond Future	2,889.0500	2.8890	2,694.5700	2.6946	(6.732)	0	0	0
2017/02/01	2044	03/08/2017			Bond Future	9.6866	91.3072	9.7273	90.9512	0.421	0.0000	0.0000	0
2017/02/01	2044	03/08/2017	9.62	Put	Bond Future	4,313.2200	4.3132	4,483.3700	4.4834	3.945	0	0	0
2017/02/01	2044	03/08/2017	9.64	Put	Bond Future	4,222.3300	4.2223	4,389.9500	4.3900	3.970	0	0	0
2017/02/01	2044	03/08/2017	9.63	Put	Bond Future	4,267.7100	4.2677	4,436.6000	4.4366	3.957	0	0	0
2017/02/01	2044	03/08/2017	9.64	Call	Bond Future	3,812.6600	3.8127	3,624.2700	3.6243	(4.941)	0	0	0
2017/02/01	2044	03/08/2017	9.62	Call	Bond Future	3,726.6500	3.7267	3,540.7900	3.5408	(4.987)	0	0	0
2017/02/01	2044	03/08/2017	9.63	Call	Bond Future	3,769.6600	3.7697	3,582.5400	3.5825	(4.964)	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
2017/02/01	2044	02/11/2017	9.68	Call	Bond Future	4,748.0400	4.7480	4,553.3600	4.5534	(4.100)	0	0	0
2017/02/01	2044	02/11/2017			Bond Future	9.7221	93.1578	9.7643	92.7926	0.433	0.0000	0.0000	0
2017/02/01	2044	02/11/2017	9.66	Call	Bond Future	4,661.3700	4.6614	4,468.7800	4.4688	(4.132)	0	0	0
2017/02/01	2044	02/11/2017	9.67	Call	Bond Future	4,704.4600	4.7045	4,510.8200	4.5108	(4.116)	0	0	0
2017/02/01	2044	02/11/2017	9.66	Put	Bond Future	5,204.7200	5.2047	5,377.3200	5.3773	3.316	0	0	0
2017/02/01	2044	02/11/2017	9.68	Put	Bond Future	5,115.9100	5.1159	5,286.4200	5.2864	3.333	0	0	0
2017/02/01	2044	02/11/2017	9.67	Put	Bond Future	5,160.0000	5.1600	5,331.5500	5.3315	3.325	0	0	0
2017/02/01	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2046	02/02/2017	137.14	Put	Bond Future	3,561.9800	3.5620	3,574.5500	3.5745	0.353	0	0	0
2017/02/01	2046	02/02/2017			Bond Future	133.5780	133.5780	133.5655	133.5655	(0.009)	0.0000	0.0000	18,221
2017/02/01	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2046	02/02/2017	137.13	Put	Bond Future	3,551.9800	3.5520	3,564.5500	3.5645	0.354	0	0	0
2017/02/01	2046	02/02/2017	137.15	Put	Bond Future	3,571.9800	3.5720	3,584.5500	3.5845	0.352	0	0	0
2017/02/01	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2046	04/05/2017			Bond Future	134.6086	134.6086	134.5935	134.5935	(0.011)	0.0000	0.0000	19,696
2017/02/01	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2046	04/05/2017	138.32	Put	Bond Future	3,711.3600	3.7114	3,726.5400	3.7265	0.409	0	0	0
2017/02/01	2046	04/05/2017	138.34	Put	Bond Future	3,731.3600	3.7314	3,746.5400	3.7465	0.407	0	0	0
2017/02/01	2046	04/05/2017	138.33	Put	Bond Future	3,721.3600	3.7214	3,736.5400	3.7365	0.408	0	0	0
2017/02/01	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2046	03/08/2017	141.17	Put	Bond Future	3,906.5200	3.9065	3,922.6000	3.9226	0.412	0	0	0
2017/02/01	2046	03/08/2017			Bond Future	137.2635	137.2635	137.2474	137.2474	(0.012)	0.0000	0.0000	0
2017/02/01	2046	03/08/2017	141.19	Put	Bond Future	3,926.5200	3.9265	3,942.6000	3.9426	0.410	0	0	0
2017/02/01	2046	03/08/2017	141.18	Put	Bond Future	3,916.5200	3.9165	3,932.6000	3.9326	0.411	0	0	0
2017/02/01	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2046	02/11/2017	136.31	Call	Bond Future	2,138.0300	2.1380	2,118.6800	2.1187	(0.905)	0	0	0
2017/02/01	2046	02/11/2017			Bond Future	138.4480	138.4480	138.4287	138.4287	(0.014)	0.0000	0.0000	0
2017/02/01	2046	02/11/2017	136.30	Call	Bond Future	2,148.0300	2.1480	2,128.6800	2.1287	(0.901)	0	0	0
2017/02/01	2046	02/11/2017	136.32	Call	Bond Future	2,128.0300	2.1280	2,108.6800	2.1087	(0.909)	0	0	0
2017/02/01	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2050	02/02/2017	144.97	Put	Bond Future	2,750.0000	2.7500	2,763.3000	2.7633	0.484	0	0	0
2017/02/01	2050	02/02/2017			Bond Future	142.2200	142.2200	142.2067	142.2067	(0.009)	0.0000	0.0000	20,450
2017/02/01	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2050	02/02/2017	144.96	Put	Bond Future	2,740.0000	2.7400	2,753.3000	2.7533	0.485	0	0	0
2017/02/01	2050	02/02/2017	144.98	Put	Bond Future	2,760.0000	2.7600	2,773.3000	2.7733	0.482	0	0	0
2017/02/01	2050	04/05/2017			Bond Future	144.9461	144.9461	144.9301	144.9301	(0.011)	0.0000	0.0000	24,079
2017/02/01	2050	04/05/2017	147.83	Put	Bond Future	2,883.8500	2.8838	2,899.9100	2.8999	0.557	0	0	0
2017/02/01	2050	04/05/2017	147.85	Put	Bond Future	2,903.8500	2.9038	2,919.9100	2.9199	0.553	0	0	0
2017/02/01	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/01	2050	04/05/2017	147.84	Put	Bond Future	2,893.8500	2.8938	2,909.9100	2.9099	0.555	0	0	0
2017/02/01	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2050	03/08/2017			Bond Future	146.1260	146.1260	146.1092	146.1092	(0.012)	0.0000	0.0000	0
2017/02/01	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2050	03/08/2017	149.22	Put	Bond Future	3,094.0300	3.0940	3,110.8400	3.1108	0.543	0	0	0
2017/02/01	2050	03/08/2017	149.24	Put	Bond Future	3,114.0300	3.1140	3,130.8400	3.1308	0.540	0	0	0
2017/02/01	2050	03/08/2017	149.23	Put	Bond Future	3,104.0300	3.1040	3,120.8400	3.1208	0.542	0	0	0
2017/02/01	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	2050	02/11/2017			Bond Future	149.0951	149.0951	149.0747	149.0747	(0.014)	0.0000	0.0000	0
2017/02/01	2050	02/11/2017	144.67	Call	Bond Future	4,425.0700	4.4251	4,404.6900	4.4047	(0.461)	0	0	0
2017/02/01	2050	02/11/2017	144.65	Call	Bond Future	4,445.0700	4.4451	4,424.6900	4.4247	(0.458)	0	0	0
2017/02/01	2050	02/11/2017	144.66	Call	Bond Future	4,435.0700	4.4351	4,414.6900	4.4147	(0.460)	0	0	0
2017/02/01	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	AL37	02/02/2017			Index Future	514.9650	514.9650	514.5200	514.5200	(0.086)	0.0000	0.0000	7
2017/02/01	AL37	04/05/2017			Index Future	524.8000	524.8000	524.3420	524.3420	(0.087)	0.0000	0.0000	1
2017/02/01	AL37	03/08/2017			Index Future	535.1180	535.1180	534.6490	534.6490	(0.088)	0.0000	0.0000	0
2017/02/01	AL37	02/11/2017			Index Future	545.9580	545.9580	545.4690	545.4690	(0.090)	0.0000	0.0000	0
2017/02/01	AL7T	02/02/2017			Index Future	595.3750	595.3750	594.4740	594.4740	(0.151)	0.0000	0.0000	2
2017/02/01	AL7T	04/05/2017			Index Future	606.7460	606.7460	605.8220	605.8220	(0.152)	0.0000	0.0000	0
2017/02/01	AL7T	03/08/2017			Index Future	618.6750	618.6750	617.7310	617.7310	(0.153)	0.0000	0.0000	0
2017/02/01	AL7T	02/11/2017			Index Future	631.2070	631.2070	630.2330	630.2330	(0.154)	0.0000	0.0000	0
2017/02/01	ALBI	02/02/2017			Index Future	540.8050	540.8050	539.6570	539.6570	(0.212)	0.0000	0.0000	27
2017/02/01	ALBI	04/05/2017			Index Future	551.1330	551.1330	549.9580	549.9580	(0.213)	0.0000	0.0000	550
2017/02/01	ALBI	03/08/2017			Index Future	561.9690	561.9690	560.7700	560.7700	(0.213)	0.0000	0.0000	0
2017/02/01	ALBI	02/11/2017			Index Future	573.3530	573.3530	572.1190	572.1190	(0.215)	0.0000	0.0000	0
2017/02/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C025	31/01/2025			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
2017/02/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C226	25/01/2023			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
2017/02/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/01	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	EL28	02/02/2017			Bond Future	128.8918	128.8918	128.8868	128.8868	(0.004)	0.0000	0.0000	0
2017/02/01	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	EL28	02/02/2017	135.10	Put	Bond Future	6,208.2100	6.2082	6,213.1700	6.2132	0.080	0	0	0
2017/02/01	EL28	02/02/2017	135.12	Put	Bond Future	6,228.2100	6.2282	6,233.1700	6.2332	0.080	0	0	0
2017/02/01	EL28	02/02/2017	135.11	Put	Bond Future	6,218.2100	6.2182	6,223.1700	6.2232	0.080	0	0	0
2017/02/01	EL28	04/05/2017			Bond Future	129.6728	129.6728	129.6656	129.6656	(0.006)	0.0000	0.0000	0
2017/02/01	EL28	04/05/2017	137.90	Put	Bond Future	8,227.1500	8.2272	8,234.4100	8.2344	0.088	0	0	0
2017/02/01	EL28	04/05/2017	137.92	Put	Bond Future	8,247.1500	8.2472	8,254.4100	8.2544	0.088	0	0	0
2017/02/01	EL28	04/05/2017	137.91	Put	Bond Future	8,237.1500	8.2372	8,244.4100	8.2444	0.088	0	0	0
2017/02/01	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	EL28	03/08/2017			Bond Future	132.2305	132.2305	132.2226	132.2226	(0.006)	0.0000	0.0000	0
2017/02/01	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	EL28	03/08/2017	135.16	Put	Bond Future	2,929.4800	2.9295	2,937.4100	2.9374	0.271	0	0	0
2017/02/01	EL28	03/08/2017	135.18	Put	Bond Future	2,949.4800	2.9495	2,957.4100	2.9574	0.269	0	0	0
2017/02/01	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	EL28	03/08/2017	135.17	Put	Bond Future	2,939.4800	2.9395	2,947.4100	2.9474	0.270	0	0	0
2017/02/01	EL28	02/11/2017			Bond Future	133.1501	133.1501	133.1392	133.1392	(0.008)	0.0000	0.0000	0
2017/02/01	EL28	02/11/2017	133.87	Put	Bond Future	719.9200	0.7199	730.8200	0.7308	1.514	0	0	0
2017/02/01	EL28	02/11/2017	133.89	Put	Bond Future	739.9200	0.7399	750.8200	0.7508	1.473	0	0	0
2017/02/01	EL28	02/11/2017	133.88	Put	Bond Future	729.9200	0.7299	740.8200	0.7408	1.493	0	0	0
2017/02/01	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/02/01	ES33	02/02/2017			Bond Future	10.4740		79.8099	10.5060	79.6052	0.306	0.0000	0.0000	2,000
2017/02/01	ES33	02/02/2017	10.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	ES33	02/02/2017	10.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	ES33	02/02/2017	10.59	Call	Bond Future	737.7200		0.7377	532.9800	0.5330	(27.753)	0	0	0
2017/02/01	ES33	02/02/2017	10.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	ES33	02/02/2017	10.60	Call	Bond Future	800.8100		0.8008	596.0700	0.5961	(25.567)	0	0	0
2017/02/01	ES33	02/02/2017	10.61	Call	Bond Future	863.8200		0.8638	659.0800	0.6591	(23.702)	0	0	0
2017/02/01	ES33	04/05/2017			Bond Future	10.5550		77.5415	10.5884	77.3315	0.316	0.0000	0.0000	9,466
2017/02/01	ES33	04/05/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	ES33	04/05/2017	10.54	Put	Bond Future	95.1000		0.0951	305.1700	0.3052	220.894	0	0	0
2017/02/01	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	178.7400	0.1787	100.000	0	0	0
2017/02/01	ES33	04/05/2017	10.55	Put	Bond Future	31.8500		0.0319	241.9200	0.2419	659.560	0	0	0
2017/02/01	ES33	04/05/2017	10.56	Call	Bond Future	31.3300		0.0313	0.0000	0.0000	(100.000)	0	0	0
2017/02/01	ES33	04/05/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	ES33	03/08/2017			Bond Future	10.6305		79.0663	10.6650	78.8519	0.324	0.0000	0.0000	0
2017/02/01	ES33	03/08/2017	10.53	Put	Bond Future	630.6200		0.6306	845.1100	0.8451	34.013	0	0	0
2017/02/01	ES33	03/08/2017	10.55	Put	Bond Future	504.5200		0.5045	719.0100	0.7190	42.514	0	0	0
2017/02/01	ES33	03/08/2017	10.54	Put	Bond Future	567.5300		0.5675	782.0200	0.7820	37.794	0	0	0
2017/02/01	ES33	03/08/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	ES33	03/08/2017	10.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	ES33	03/08/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	ES33	02/11/2017	10.66	Put	Bond Future	272.9800		0.2730	493.5200	0.4935	80.790	0	0	0
2017/02/01	ES33	02/11/2017			Bond Future	10.7042		76.8745	10.7401	76.6540	0.335	0.0000	0.0000	0
2017/02/01	ES33	02/11/2017	10.68	Put	Bond Future	149.3400		0.1493	369.8800	0.3699	147.676	0	0	0
2017/02/01	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	ES33	02/11/2017	10.67	Put	Bond Future	211.1200		0.2111	431.6600	0.4317	104.462	0	0	0
2017/02/01	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	ES42	02/02/2017			Bond Future	10.6037		84.0519	10.6410	83.7790	0.351	0.0000	0.0000	4,277
2017/02/01	ES42	04/05/2017			Bond Future	10.6842		81.3953	10.7229	81.1158	0.362	0.0000	0.0000	8,777
2017/02/01	ES42	03/08/2017			Bond Future	10.7582		82.9961	10.7981	82.7107	0.371	0.0000	0.0000	0
2017/02/01	ES42	02/11/2017			Bond Future	10.8294		80.4158	10.8710	80.1227	0.383	0.0000	0.0000	0
2017/02/01	GOVI	02/02/2017	533.34	Call	GOVI	53,350.0000		5.3350	42,140.0000	4.2140	(21.012)	0	0	0
2017/02/01	GOVI	02/02/2017			GOVI	538.6750		538.6750	537.5540	537.5540	(0.208)	0.0000	0.0000	117
2017/02/01	GOVI	02/02/2017	533.32	Call	GOVI	53,550.0000		5.3550	42,340.0000	4.2340	(20.934)	0	0	0
2017/02/01	GOVI	02/02/2017	533.33	Call	GOVI	53,450.0000		5.3450	42,240.0000	4.2240	(20.973)	0	0	0
2017/02/01	GOVI	02/02/2017	533.32	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	GOVI	02/02/2017	533.34	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	GOVI	02/02/2017	533.33	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	GOVI	04/05/2017			GOVI	548.9630		548.9630	547.8150	547.8150	(0.209)	0.0000	0.0000	385
2017/02/01	GOVI	04/05/2017	262.19	Call	GOVI	2,867,730.0000		286.7730	2,856,250.0000	285.6250	(0.400)	0	0	0
2017/02/01	GOVI	04/05/2017	262.20	Call	GOVI	2,867,630.0000		286.7630	2,856,150.0000	285.6150	(0.400)	0	0	0
2017/02/01	GOVI	04/05/2017	262.18	Call	GOVI	2,867,830.0000		286.7830	2,856,350.0000	285.6350	(0.400)	0	0	0
2017/02/01	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	GOVI	04/05/2017	262.20	Put	GOVI	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
2017/02/01	GOVI	03/08/2017			GOVI	559.7560	559.7560	558.5840	558.5840	(0.209)	0.0000	0.0000	0
2017/02/01	GOVI	03/08/2017	561.11	Put	GOVI	13,540.0000	1.3540	25,260.0000	2.5260	86.558	0	0	0
2017/02/01	GOVI	03/08/2017	561.09	Put	GOVI	13,340.0000	1.3340	25,060.0000	2.5060	87.856	0	0	0
2017/02/01	GOVI	03/08/2017	561.10	Put	GOVI	13,440.0000	1.3440	25,160.0000	2.5160	87.202	0	0	0
2017/02/01	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	GOVI	02/11/2017	572.44	Put	GOVI	13,450.0000	1.3450	25,510.0000	2.5510	89.665	0	0	0
2017/02/01	GOVI	02/11/2017			GOVI	571.0950	571.0950	569.8890	569.8890	(0.211)	0.0000	0.0000	0
2017/02/01	GOVI	02/11/2017	572.46	Put	GOVI	13,650.0000	1.3650	25,710.0000	2.5710	88.352	0	0	0
2017/02/01	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	GOVI	02/11/2017	572.45	Put	GOVI	13,550.0000	1.3550	25,610.0000	2.5610	89.004	0	0	0
2017/02/01	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/01	IGOV	02/02/2017			Index Future	249.3800	249.3800	249.3950	249.3950	0.006	0.0000	0.0000	175
2017/02/01	IGOV	04/05/2017			Index Future	254.1580	254.1580	254.1710	254.1710	0.005	0.0000	0.0000	922
2017/02/01	IGOV	03/08/2017			Index Future	259.1710	259.1710	259.1830	259.1830	0.005	0.0000	0.0000	412
2017/02/01	IGOV	02/11/2017			Index Future	264.4350	264.4350	264.4440	264.4440	0.003	0.0000	0.0000	0
2017/02/01	ILBI	02/02/2017			Index Future	675.9830	675.9830	675.5640	675.5640	(0.062)	0.0000	0.0000	0
2017/02/01	ILBI	04/05/2017			Index Future	689.0510	689.0510	688.6230	688.6230	(0.062)	0.0000	0.0000	0
2017/02/01	ILBI	03/08/2017			Index Future	702.6180	702.6180	702.1810	702.1810	(0.062)	0.0000	0.0000	0
2017/02/01	ILBI	02/11/2017			Index Future	716.4310	716.4310	715.9860	715.9860	(0.062)	0.0000	0.0000	0
2017/02/01	IS01	16/03/2017			Interest Rate Swap	100.0029	100.0029	100.0029	100.0029	0.000	0.0000	0.0000	0
2017/02/01	IS01	15/06/2017			Interest Rate Swap	99.6197	99.6197	99.6159	99.6159	(0.004)	0.0000	0.0000	0
2017/02/01	IS01	21/09/2017			Interest Rate Swap	99.6567	99.6567	99.6519	99.6519	(0.005)	0.0000	0.0000	0
2017/02/01	IS01	21/12/2017			Interest Rate Swap	99.9231	99.9231	99.9153	99.9153	(0.008)	0.0000	0.0000	0
2017/02/01	IS01	15/03/2018			Interest Rate Swap	99.9661	99.9661	99.9544	99.9544	(0.012)	0.0000	0.0000	0
2017/02/01	IS02	18/12/2017			Interest Rate Swap	99.9515	99.9515	99.9432	99.9432	(0.008)	0.0000	0.0000	0
2017/02/01	IS02	16/03/2018			Interest Rate Swap	99.2500	99.2500	99.2383	99.2383	(0.012)	0.0000	0.0000	0
2017/02/01	IS02	15/06/2018			Interest Rate Swap	98.9192	98.9192	98.9046	98.9046	(0.015)	0.0000	0.0000	0
2017/02/01	IS02	21/09/2018			Interest Rate Swap	98.9880	98.9880	98.9709	98.9709	(0.017)	0.0000	0.0000	0
2017/02/01	IS02	21/12/2018			Interest Rate Swap	99.4900	99.4900	99.4700	99.4700	(0.020)	0.0000	0.0000	0
2017/02/01	IS02	15/03/2019			Interest Rate Swap	100.0054	100.0054	99.9844	99.9844	(0.021)	0.0000	0.0000	0
2017/02/01	IS05	17/12/2020			Interest Rate Swap	97.8092	97.8092	97.8388	97.8388	0.030	0.0000	0.0000	0
2017/02/01	IS05	16/03/2021			Interest Rate Swap	97.1360	97.1360	97.1701	97.1701	0.035	0.0000	0.0000	0
2017/02/01	IS05	15/06/2021			Interest Rate Swap	96.4327	96.4327	96.4672	96.4672	0.036	0.0000	0.0000	0
2017/02/01	IS05	21/09/2021			Interest Rate Swap	96.7086	96.7086	96.7429	96.7429	0.035	0.0000	0.0000	0
2017/02/01	IS05	21/12/2021			Interest Rate Swap	98.9731	98.9731	99.0076	99.0076	0.035	0.0000	0.0000	50
2017/02/01	IS05	15/03/2022			Interest Rate Swap	99.1865	99.1865	99.2232	99.2232	0.037	0.0000	0.0000	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
2017/02/01	IS10	17/12/2025			Interest Rate Swap	98.0108		98.0108	98.0893	98.0893	0.080	0.0000	0.0000	0
2017/02/01	IS10	16/03/2026			Interest Rate Swap	95.1013		95.1013	95.1816	95.1816	0.084	0.0000	0.0000	0
2017/02/01	IS10	15/06/2026			Interest Rate Swap	93.9035		93.9035	93.9838	93.9838	0.085	0.0000	0.0000	0
2017/02/01	IS10	21/09/2026			Interest Rate Swap	96.0569		96.0569	96.1364	96.1364	0.083	0.0000	0.0000	0
2017/02/01	IS10	21/12/2026			Interest Rate Swap	99.7900		99.7900	99.8677	99.8677	0.078	0.0000	0.0000	0
2017/02/01	IS10	15/03/2027			Interest Rate Swap	98.4116		98.4116	98.4881	98.4881	0.078	0.0000	0.0000	0
2017/02/01	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/01	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/01	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/01	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/01	JBAF	15/02/2017			Jibar Tradeable Future	7.3700		92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/02/01	JBAF	15/03/2017			Jibar Tradeable Future	7.3900		92.6100	7.3900	92.6100	0.000	0.0000	0.0000	1,000
2017/02/01	JBAF	19/04/2017			Jibar Tradeable Future	7.4100		92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/02/01	JBAF	17/05/2017			Jibar Tradeable Future	7.4200		92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/02/01	JBAF	21/06/2017			Jibar Tradeable Future	7.4400		92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2017/02/01	JBAF	19/07/2017			Jibar Tradeable Future	7.4600		92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2017/02/01	JBAF	20/09/2017			Jibar Tradeable Future	7.4900		92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/02/01	JBAF	20/12/2017			Jibar Tradeable Future	7.5100		92.4900	7.4900	92.5100	(0.266)	0.0000	0.0000	0
2017/02/01	JBAF	20/03/2018			Jibar Tradeable Future	7.5300		92.4700	7.5000	92.5000	(0.398)	0.0000	0.0000	0
2017/02/01	JBAF	20/06/2018			Jibar Tradeable Future	7.5600		92.4400	7.5200	92.4800	(0.529)	0.0000	0.0000	0
2017/02/01	JBAF	19/09/2018			Jibar Tradeable Future	7.6000		92.4000	7.5500	92.4500	(0.658)	0.0000	0.0000	0
2017/02/01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/01	JBAF	19/12/2018			Jibar Tradeable Future	7.6300		92.3700	7.5800	92.4200	(0.655)	0.0000	0.0000	0
2017/02/01	R023	02/02/2017	8.85	Call	Bond Future	1,820.0800		1.8201	1,736.5300	1.7365	(4.590)	0	0	0
2017/02/01	R023	02/02/2017			Bond Future	8.4473		100.1630	8.4656	100.0794	0.216	0.0000	0.0000	7,087
2017/02/01	R023	02/02/2017	8.86	Call	Bond Future	1,864.7300		1.8647	1,781.1800	1.7812	(4.481)	0	0	0
2017/02/01	R023	02/02/2017	8.84	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/02/01	R023	02/02/2017	8.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R023	02/02/2017	8.84	Call	Bond Future	1,775.4100		1.7754	1,691.8500	1.6919	(4.707)	0	0	0
2017/02/01	R023	02/02/2017	8.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R023	04/05/2017	8.61	Call	Bond Future	1,506.0800		1.5061	1,449.8300	1.4498	(3.735)	0	0	0
2017/02/01	R023	04/05/2017			Bond Future	8.4835		98.1448	8.5031	98.0579	0.232	0.0000	0.0000	19,210
2017/02/01	R023	04/05/2017	8.59	Call	Bond Future	1,455.1900		1.4552	1,399.9100	1.3999	(3.799)	0	0	0
2017/02/01	R023	04/05/2017	8.60	Call	Bond Future	1,480.5100		1.4805	1,424.7500	1.4247	(3.766)	0	0	0
2017/02/01	R023	04/05/2017	8.59	Put	Bond Future	985.5000		0.9855	1,017.0800	1.0171	3.204	0	0	0
2017/02/01	R023	04/05/2017	8.61	Put	Bond Future	948.5100		0.9485	979.1200	0.9791	3.227	0	0	0
2017/02/01	R023	04/05/2017	8.60	Put	Bond Future	966.8700		0.9669	997.9700	0.9980	3.217	0	0	0
2017/02/01	R023	03/08/2017	8.60	Put	Bond Future	1,469.2100		1.4692	1,505.5300	1.5055	2.472	0	0	0
2017/02/01	R023	03/08/2017			Bond Future	8.5086		100.0747	8.5295	99.9857	0.245	0.0000	0.0000	0
2017/02/01	R023	03/08/2017	8.59	Put	Bond Future	1,488.1800		1.4882	1,524.8700	1.5249	2.465	0	0	0
2017/02/01	R023	03/08/2017	8.60	Call	Bond Future	1,858.5700		1.8586	1,805.8900	1.8059	(2.834)	0	0	0
2017/02/01	R023	03/08/2017	8.58	Call	Bond Future	1,811.9400		1.8119	1,759.9900	1.7600	(2.867)	0	0	0

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2017/02/01	R023	03/08/2017	8.59	Call	Bond Future	1,835.0300	1.8350	1,782.7200	1.7827	(2.851)	0	0	0
2017/02/01	R023	03/08/2017	8.58	Put	Bond Future	1,507.6300	1.5076	1,544.6800	1.5447	2.457	0	0	0
2017/02/01	R023	02/11/2017	8.56	Call	Bond Future	1,985.9000	1.9859	1,934.4000	1.9344	(2.593)	0	0	0
2017/02/01	R023	02/11/2017			Bond Future	8.5278	98.1691	8.5503	98.0763	0.265	0.0000	0.0000	0
2017/02/01	R023	02/11/2017	8.57	Call	Bond Future	2,007.5800	2.0076	1,955.7700	1.9558	(2.581)	0	0	0
2017/02/01	R023	02/11/2017	8.58	Call	Bond Future	2,029.7400	2.0297	1,977.6200	1.9776	(2.568)	0	0	0
2017/02/01	R023	02/11/2017	8.56	Put	Bond Future	1,853.2600	1.8533	1,894.6300	1.8946	2.232	0	0	0
2017/02/01	R023	02/11/2017	8.58	Put	Bond Future	1,814.9100	1.8149	1,855.6600	1.8557	2.245	0	0	0
2017/02/01	R023	02/11/2017	8.57	Put	Bond Future	1,833.8400	1.8338	1,874.9000	1.8749	2.239	0	0	0
2017/02/01	R035	02/02/2017			Bond Future	9.4926	98.6250	9.5257	98.3539	0.348	0.0000	0.0000	4,803
2017/02/01	R035	02/02/2017	9.51	Call	Bond Future	142.8600	0.1429	0.0000	0.0000	(100.000)	0	0	0
2017/02/01	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	210.2300	0.2102	100.000	0	0	0
2017/02/01	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	128.2200	0.1282	100.000	0	0	0
2017/02/01	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	46.3100	0.0463	100.000	0	0	0
2017/02/01	R035	02/02/2017	9.52	Call	Bond Future	224.7700	0.2248	0.0000	0.0000	(100.000)	0	0	0
2017/02/01	R035	02/02/2017	9.50	Call	Bond Future	60.8500	0.0608	0.0000	0.0000	(100.000)	0	0	0
2017/02/01	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	208.9900	0.2090	100.000	0	0	0
2017/02/01	R035	04/05/2017			Bond Future	9.5415	96.0066	9.5758	95.7287	0.359	0.0000	0.0000	7,526
2017/02/01	R035	04/05/2017	9.54	Put	Bond Future	12.2600	0.0123	290.1800	0.2902	2266.884	0	0	0
2017/02/01	R035	04/05/2017	9.55	Call	Bond Future	68.9300	0.0689	0.0000	0.0000	(100.000)	0	0	0
2017/02/01	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R035	04/05/2017	9.53	Put	Bond Future	93.5600	0.0936	371.4800	0.3715	297.050	0	0	0
2017/02/01	R035	03/08/2017			Bond Future	9.5850	97.8945	9.6204	97.6107	0.369	0.0000	0.0000	0
2017/02/01	R035	03/08/2017	9.50	Put	Bond Future	687.0100	0.6870	970.8100	0.9708	41.309	0	0	0
2017/02/01	R035	03/08/2017	9.52	Put	Bond Future	524.7400	0.5247	808.5400	0.8085	54.084	0	0	0
2017/02/01	R035	03/08/2017	9.51	Put	Bond Future	605.8200	0.6058	889.6200	0.8896	46.846	0	0	0
2017/02/01	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R035	02/11/2017			Bond Future	9.6259	95.3738	9.6627	95.0823	0.382	0.0000	0.0000	0
2017/02/01	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R035	02/11/2017	9.59	Put	Bond Future	286.3200	0.2863	577.8900	0.5779	101.834	0	0	0
2017/02/01	R035	02/11/2017	9.61	Put	Bond Future	126.7400	0.1267	418.3100	0.4183	230.054	0	0	0
2017/02/01	R035	02/11/2017	9.60	Put	Bond Future	206.4800	0.2065	498.0500	0.4980	141.210	0	0	0
2017/02/01	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R186	02/02/2017	8.00	Put	Bond Future	5,971.8100	5.9718	6,134.1500	6.1341	2.718	0	0	0
2017/02/01	R186	02/02/2017	9.40	Call	Bond Future	3,896.1400	3.8961	3,733.8000	3.7338	(4.167)	0	0	0
2017/02/01	R186	02/02/2017	8.81	Put	Bond Future	346.0000	0.3460	371.5400	0.3715	7.382	0	0	0
2017/02/01	R186	02/02/2017	9.10	Put	Bond Future	0.9500	0.0010	0.0400	0.0000	(95.789)	0	0	2,546
2017/02/01	R186	02/02/2017			Bond Future	8.8273	112.2325	8.8506	112.0701	0.264	0.0000	0.0000	59,738
2017/02/01	R186	02/02/2017	9.50	Call	Bond Future	4,557.3500	4.5574	4,395.0100	4.3950	(3.562)	0	0	0
2017/02/01	R186	02/02/2017	8.43	Put	Bond Future	2,815.3700	2.8154	2,977.7100	2.9777	5.766	0	0	0
2017/02/01	R186	02/02/2017	8.80	Put	Bond Future	386.8700	0.3869	422.9800	0.4230	9.334	0	0	0
2017/02/01	R186	02/02/2017	8.87	Call	Bond Future	455.5900	0.4556	274.2400	0.2742	(39.806)	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
2017/02/01	R186	02/02/2017	8.90	Put	Bond Future	99.0500		0.0990	73.4000	0.0734	(25.896)	0	0	11
2017/02/01	R186	02/02/2017	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,000
2017/02/01	R186	02/02/2017	8.60	Call	Bond Future	2.7700		0.0028	0.0200	0.0000	(99.278)	0	0	7,000
2017/02/01	R186	02/02/2017	8.81	Call	Bond Future	225.6400		0.2256	88.8400	0.0888	(60.628)	0	0	0
2017/02/01	R186	02/02/2017	8.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	500
2017/02/01	R186	02/02/2017	8.62	Put	Bond Future	1,461.9200		1.4619	1,619.4200	1.6194	10.774	0	0	0
2017/02/01	R186	02/02/2017	8.79	Call	Bond Future	170.3900		0.1704	55.1200	0.0551	(67.651)	0	0	0
2017/02/01	R186	02/02/2017	8.95	Call	Bond Future	890.8600		0.8909	708.0900	0.7081	(20.516)	0	0	0
2017/02/01	R186	02/02/2017	9.02	Call	Bond Future	1,340.7000		1.3407	1,171.5800	1.1716	(12.614)	0	0	0
2017/02/01	R186	02/02/2017	8.87	Put	Bond Future	158.3000		0.1583	139.2900	0.1393	(12.009)	0	0	500
2017/02/01	R186	02/02/2017	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	13,500
2017/02/01	R186	02/02/2017	8.43	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	11
2017/02/01	R186	02/02/2017	8.80	Call	Bond Future	196.6900		0.1967	70.4600	0.0705	(64.177)	0	0	0
2017/02/01	R186	02/02/2017	8.90	Call	Bond Future	604.3800		0.6044	416.3900	0.4164	(31.105)	0	0	0
2017/02/01	R186	02/02/2017	9.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	11
2017/02/01	R186	02/02/2017	9.10	Call	Bond Future	1,879.7800		1.8798	1,716.5300	1.7165	(8.685)	0	0	0
2017/02/01	R186	02/02/2017	8.37	Put	Bond Future	3,248.9000		3.2489	3,411.2400	3.4112	4.997	0	0	0
2017/02/01	R186	02/02/2017	8.60	Put	Bond Future	1,601.7400		1.6017	1,761.3300	1.7613	9.964	0	0	0
2017/02/01	R186	02/02/2017	8.62	Call	Bond Future	4.9100		0.0049	0.0700	0.0001	(98.574)	0	0	500
2017/02/01	R186	02/02/2017	8.79	Put	Bond Future	430.4400		0.4304	477.5100	0.4775	10.935	0	0	0
2017/02/01	R186	02/02/2017	8.95	Put	Bond Future	39.9800		0.0400	19.5500	0.0196	(51.101)	0	0	2,546
2017/02/01	R186	02/02/2017	9.02	Put	Bond Future	8.4900		0.0085	1.7100	0.0017	(79.859)	0	0	500
2017/02/01	R186	04/05/2017			Bond Future	8.8720		114.3768	8.8966	114.2094	0.277	0.0000	0.0000	115,119
2017/02/01	R186	04/05/2017	8.94	Put	Bond Future	1,695.4300		1.6954	1,762.1400	1.7621	3.935	0	0	500
2017/02/01	R186	04/05/2017	8.89	Put	Bond Future	1,853.0600		1.8531	1,924.4800	1.9245	3.854	0	0	0
2017/02/01	R186	04/05/2017	8.91	Put	Bond Future	1,788.7800		1.7888	1,858.3100	1.8583	3.887	0	0	0
2017/02/01	R186	04/05/2017	8.44	Put	Bond Future	3,759.6900		3.7597	3,874.6100	3.8746	3.057	0	0	0
2017/02/01	R186	04/05/2017	8.90	Put	Bond Future	1,820.7100		1.8207	1,891.1900	1.8912	3.871	0	0	0
2017/02/01	R186	04/05/2017	8.91	Call	Bond Future	2,047.5500		2.0475	1,949.7400	1.9497	(4.777)	0	0	0
2017/02/01	R186	04/05/2017	8.98	Call	Bond Future	2,309.9300		2.3099	2,205.6100	2.2056	(4.516)	0	0	0
2017/02/01	R186	04/05/2017	8.94	Call	Bond Future	2,157.9200		2.1579	2,057.2900	2.0573	(4.663)	0	0	0
2017/02/01	R186	04/05/2017	8.89	Call	Bond Future	1,975.7400		1.9757	1,879.8200	1.8798	(4.855)	0	0	0
2017/02/01	R186	04/05/2017	8.98	Put	Bond Future	1,576.6000		1.5766	1,639.6200	1.6396	3.997	0	0	0
2017/02/01	R186	04/05/2017	8.44	Call	Bond Future	759.7300		0.7597	707.3100	0.7073	(6.900)	0	0	500
2017/02/01	R186	04/05/2017	8.90	Call	Bond Future	2,011.4600		2.0115	1,914.6000	1.9146	(4.815)	0	0	0
2017/02/01	R186	03/08/2017	8.93	Put	Bond Future	2,655.1400		2.6551	2,730.6400	2.7306	2.844	0	0	0
2017/02/01	R186	03/08/2017	9.35	Call	Bond Future	0.0000		0.0000	4,334.3600	4.3344	100.000	0	0	0
2017/02/01	R186	03/08/2017			Bond Future	8.9090		111.3216	8.9346	111.1505	0.288	0.0000	0.0000	0
2017/02/01	R186	03/08/2017	8.85	Put	Bond Future	0.0000		0.0000	2,998.9400	2.9989	100.000	0	0	750
2017/02/01	R186	03/08/2017	8.92	Put	Bond Future	2,687.0000		2.6870	2,763.1700	2.7632	2.835	0	0	0
2017/02/01	R186	03/08/2017	9.50	Call	Bond Future	5,128.3000		5.1283	4,999.1900	4.9992	(2.518)	0	0	0
2017/02/01	R186	03/08/2017	8.91	Call	Bond Future	2,726.0800		2.7261	2,631.8200	2.6318	(3.458)	0	0	0
2017/02/01	R186	03/08/2017	8.93	Call	Bond Future	2,795.5100		2.7955	2,699.9100	2.6999	(3.420)	0	0	0
2017/02/01	R186	03/08/2017	8.85	Call	Bond Future	0.0000		0.0000	2,433.1900	2.4332	100.000	0	0	0
2017/02/01	R186	03/08/2017	8.92	Call	Bond Future	2,760.6800		2.7607	2,665.7500	2.6657	(3.439)	0	0	0
2017/02/01	R186	03/08/2017	9.35	Put	Bond Future	0.0000		0.0000	1,612.4400	1.6124	100.000	0	0	750
2017/02/01	R186	03/08/2017	9.50	Put	Bond Future	1,274.6200		1.2746	1,316.6100	1.3166	3.294	0	0	6,500
2017/02/01	R186	03/08/2017	8.91	Put	Bond Future	2,719.1400		2.7191	2,795.9800	2.7960	2.826	0	0	0

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2017/02/01	R186	02/11/2017	8.88	Call	Bond Future	3,120.6500	3.1206	3,027.5200	3.0275	(2.984)	0	0	0
2017/02/01	R186	02/11/2017	8.89	Put	Bond Future	3,460.9000	3.4609	3,544.2000	3.5442	2.407	0	0	0
2017/02/01	R186	02/11/2017			Bond Future	8.9369	113.5776	8.9640	113.4006	0.303	0.0000	0.0000	0
2017/02/01	R186	02/11/2017	8.89	Call	Bond Future	3,153.8100	3.1538	3,060.1100	3.0601	(2.971)	0	0	0
2017/02/01	R186	02/11/2017	8.90	Call	Bond Future	3,187.1600	3.1872	3,092.8900	3.0929	(2.958)	0	0	0
2017/02/01	R186	02/11/2017	8.88	Put	Bond Future	3,493.3900	3.4934	3,577.2600	3.5773	2.401	0	0	0
2017/02/01	R186	02/11/2017	8.90	Put	Bond Future	3,428.6500	3.4287	3,511.3800	3.5114	2.413	0	0	0
2017/02/01	R197	02/02/2017			Bond Future	295.5280	295.5280	295.5013	295.5013	(0.009)	0.0000	0.0000	163
2017/02/01	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R197	02/02/2017	302.57	Put	Bond Future	7,042.0100	7.0420	7,068.7300	7.0687	0.379	0	0	0
2017/02/01	R197	02/02/2017	302.59	Put	Bond Future	7,062.0100	7.0620	7,088.7300	7.0887	0.378	0	0	0
2017/02/01	R197	02/02/2017	302.58	Put	Bond Future	7,052.0100	7.0520	7,078.7300	7.0787	0.379	0	0	0
2017/02/01	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R197	04/05/2017	308.58	Put	Bond Future	7,387.2600	7.3873	7,419.6300	7.4196	0.438	0	0	0
2017/02/01	R197	04/05/2017			Bond Future	301.1927	301.1927	301.1604	301.1604	(0.011)	0.0000	0.0000	1,063
2017/02/01	R197	04/05/2017	308.60	Put	Bond Future	7,407.2600	7.4073	7,439.6300	7.4396	0.437	0	0	0
2017/02/01	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R197	04/05/2017	308.59	Put	Bond Future	7,397.2600	7.3973	7,429.6300	7.4296	0.438	0	0	0
2017/02/01	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R197	03/08/2017			Bond Future	300.1788	300.1788	300.1447	300.1447	(0.011)	0.0000	0.0000	0
2017/02/01	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R197	03/08/2017	308.05	Put	Bond Future	7,871.2100	7.8712	7,905.2700	7.9053	0.433	0	0	0
2017/02/01	R197	03/08/2017	308.07	Put	Bond Future	7,891.2100	7.8912	7,925.2700	7.9253	0.432	0	0	0
2017/02/01	R197	03/08/2017	308.06	Put	Bond Future	7,881.2100	7.8812	7,915.2700	7.9153	0.432	0	0	0
2017/02/01	R197	02/11/2017	305.16	Call	Bond Future	1,118.2800	1.1183	1,077.0400	1.0770	(3.688)	0	0	0
2017/02/01	R197	02/11/2017			Bond Future	306.2783	306.2783	306.2370	306.2370	(0.013)	0.0000	0.0000	0
2017/02/01	R197	02/11/2017	305.17	Call	Bond Future	1,108.2800	1.1083	1,067.0400	1.0670	(3.721)	0	0	0
2017/02/01	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R197	02/11/2017	305.15	Call	Bond Future	1,128.2800	1.1283	1,087.0400	1.0870	(3.655)	0	0	0
2017/02/01	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R202	02/02/2017			Bond Future	246.0873	246.0873	246.0640	246.0640	(0.009)	0.0000	0.0000	24,689
2017/02/01	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R202	02/02/2017	251.72	Put	Bond Future	5,632.7400	5.6327	5,655.9600	5.6560	0.412	0	0	0
2017/02/01	R202	02/02/2017	251.74	Put	Bond Future	5,652.7400	5.6527	5,675.9600	5.6760	0.411	0	0	0
2017/02/01	R202	02/02/2017	251.73	Put	Bond Future	5,642.7400	5.6427	5,665.9600	5.6660	0.412	0	0	0
2017/02/01	R202	04/05/2017	256.73	Put	Bond Future	5,925.5000	5.9255	5,953.5200	5.9535	0.473	0	0	0
2017/02/01	R202	04/05/2017			Bond Future	250.8045	250.8045	250.7765	250.7765	(0.011)	0.0000	0.0000	34,426
2017/02/01	R202	04/05/2017	256.72	Put	Bond Future	5,915.5000	5.9155	5,943.5200	5.9435	0.474	0	0	0
2017/02/01	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/02/01	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R202	04/05/2017	256.71	Put	Bond Future	5,905.5000	5.9055	5,933.5200	5.9335	0.474	0	0	0
2017/02/01	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R202	03/08/2017			Bond Future	252.0572	252.0572	252.0277	252.0277	(0.012)	0.0000	0.0000	0
2017/02/01	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R202	03/08/2017	258.35	Put	Bond Future	6,292.7500	6.2927	6,322.3000	6.3223	0.470	0	0	0
2017/02/01	R202	03/08/2017	258.37	Put	Bond Future	6,312.7500	6.3127	6,342.3000	6.3423	0.468	0	0	0
2017/02/01	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R202	03/08/2017	258.36	Put	Bond Future	6,302.7500	6.3027	6,332.3000	6.3323	0.469	0	0	0
2017/02/01	R202	02/11/2017			Bond Future	257.1783	257.1783	257.1430	257.1430	(0.014)	0.0000	0.0000	0
2017/02/01	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R202	02/11/2017	253.89	Call	Bond Future	3,288.3300	3.2883	3,252.9600	3.2530	(1.076)	0	0	0
2017/02/01	R202	02/11/2017	253.90	Call	Bond Future	3,278.3300	3.2783	3,242.9600	3.2430	(1.079)	0	0	0
2017/02/01	R202	02/11/2017	253.91	Call	Bond Future	3,268.3300	3.2683	3,232.9600	3.2330	(1.082)	0	0	0
2017/02/01	R203	02/02/2017	7.70	Call	Bond Future	3.6800	0.0037	4.1500	0.0042	12.772	0	0	0
2017/02/01	R203	02/02/2017	7.71	Put	Bond Future	25.5400	0.0255	12.6600	0.0127	(50.431)	0	0	0
2017/02/01	R203	02/02/2017			Bond Future	7.7455	103.5821	7.7213	103.5961	(0.312)	0.0000	0.0000	4,238
2017/02/01	R203	02/02/2017	7.71	Call	Bond Future	5.0400	0.0050	6.1300	0.0061	21.627	0	0	0
2017/02/01	R203	02/02/2017	7.72	Call	Bond Future	6.7600	0.0068	6.6800	0.0087	28.402	0	0	0
2017/02/01	R203	02/02/2017	7.70	Put	Bond Future	29.9600	0.0300	16.4600	0.0165	(45.060)	0	0	0
2017/02/01	R203	02/02/2017	7.72	Put	Bond Future	21.4700	0.0215	9.4200	0.0094	(56.125)	0	0	0
2017/02/01	R203	04/05/2017	6.91	Call	Bond Future	2.0300	0.0020	2.4600	0.0025	21.182	0	0	0
2017/02/01	R203	04/05/2017	6.92	Put	Bond Future	252.8600	0.2529	240.8600	0.2409	(4.746)	0	0	0
2017/02/01	R203	04/05/2017			Bond Future	7.6366	101.3886	7.6009	101.4010	(0.467)	0.0000	0.0000	31,101
2017/02/01	R203	04/05/2017	6.92	Call	Bond Future	2.2100	0.0022	2.6600	0.0027	20.362	0	0	0
2017/02/01	R203	04/05/2017	6.93	Call	Bond Future	2.3500	0.0024	2.8300	0.0028	20.426	0	0	0
2017/02/01	R203	04/05/2017	6.91	Put	Bond Future	256.1900	0.2562	244.1700	0.2442	(4.692)	0	0	0
2017/02/01	R203	04/05/2017	6.93	Put	Bond Future	249.4900	0.2495	237.5200	0.2375	(4.798)	0	0	0
2017/02/01	R203	03/08/2017	4.89	Call	Bond Future	43.0700	0.0431	42.9900	0.0430	(0.186)	0	0	0
2017/02/01	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/02/01	R203	03/08/2017	4.87	Call	Bond Future	41.7200	0.0417	41.6500	0.0417	(0.168)	0	0	0
2017/02/01	R203	03/08/2017	4.88	Call	Bond Future	42.4000	0.0424	42.3200	0.0423	(0.189)	0	0	0
2017/02/01	R203	03/08/2017	4.87	Put	Bond Future	19.6000	0.0196	19.5300	0.0195	(0.357)	0	0	0
2017/02/01	R203	03/08/2017	4.89	Put	Bond Future	18.8000	0.0188	18.7200	0.0187	(0.426)	0	0	0
2017/02/01	R203	03/08/2017	4.88	Put	Bond Future	19.2000	0.0192	19.1200	0.0191	(0.417)	0	0	0
2017/02/01	R204	02/02/2017	8.28	Call	Bond Future	737.1800	0.7372	740.0200	0.7400	0.385	0	0	0
2017/02/01	R204	02/02/2017			Bond Future	7.8472	101.3008	7.8455	101.3037	(0.021)	0.0000	0.0000	10,197
2017/02/01	R204	02/02/2017	8.29	Call	Bond Future	754.1300	0.7541	756.9700	0.7570	0.377	0	0	0
2017/02/01	R204	02/02/2017	8.30	Call	Bond Future	771.0700	0.7711	773.9100	0.7739	0.368	0	0	0
2017/02/01	R204	02/02/2017	8.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R204	02/02/2017	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R204	02/02/2017	8.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R204	04/05/2017	7.90	Put	Bond Future	249.3700	0.2494	247.3800	0.2474	(0.798)	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
2017/02/01	R204	04/05/2017			Bond Future	7.8691	103.2363	7.8683	103.2374	(0.009)	0.0000	0.0000	29,125
2017/02/01	R204	04/05/2017	7.92	Put	Bond Future	235.8600	0.2359	233.9000	0.2339	(0.831)	0	0	0
2017/02/01	R204	04/05/2017	7.90	Call	Bond Future	295.6100	0.2956	294.7300	0.2947	(0.298)	0	0	0
2017/02/01	R204	04/05/2017	7.91	Put	Bond Future	242.5500	0.2425	240.5700	0.2406	(0.816)	0	0	0
2017/02/01	R204	04/05/2017	7.91	Call	Bond Future	303.7400	0.3037	302.8700	0.3029	(0.286)	0	0	0
2017/02/01	R204	04/05/2017	7.92	Call	Bond Future	311.9900	0.3120	311.1400	0.3111	(0.272)	0	0	0
2017/02/01	R204	03/08/2017	7.77	Put	Bond Future	430.0300	0.4300	428.6200	0.4286	(0.328)	0	0	0
2017/02/01	R204	03/08/2017			Bond Future	7.8504	101.2249	7.8499	101.2256	(0.007)	0.0000	0.0000	0
2017/02/01	R204	03/08/2017	7.76	Put	Bond Future	436.7600	0.4368	435.3500	0.4353	(0.323)	0	0	0
2017/02/01	R204	03/08/2017	7.75	Call	Bond Future	315.1000	0.3151	314.4100	0.3144	(0.219)	0	0	0
2017/02/01	R204	03/08/2017	7.76	Call	Bond Future	321.1100	0.3211	320.4200	0.3204	(0.215)	0	0	0
2017/02/01	R204	03/08/2017	7.77	Call	Bond Future	327.1700	0.3272	326.4800	0.3265	(0.211)	0	0	0
2017/02/01	R204	03/08/2017	7.75	Put	Bond Future	443.5500	0.4435	442.1400	0.4421	(0.318)	0	0	0
2017/02/01	R204	02/11/2017	7.76	Put	Bond Future	394.2100	0.3942	394.2100	0.3942	0.000	0	0	0
2017/02/01	R204	02/11/2017			Bond Future	7.7609	103.2762	7.7622	103.2748	0.018	0.0000	0.0000	0
2017/02/01	R204	02/11/2017	7.75	Put	Bond Future	399.1800	0.3992	399.1900	0.3992	0.003	0	0	0
2017/02/01	R204	02/11/2017	7.76	Call	Bond Future	393.3000	0.3933	391.8500	0.3919	(0.369)	0	0	0
2017/02/01	R204	02/11/2017	7.74	Call	Bond Future	382.1400	0.3821	380.7100	0.3807	(0.374)	0	0	0
2017/02/01	R204	02/11/2017	7.75	Call	Bond Future	387.7000	0.3877	386.2600	0.3863	(0.371)	0	0	0
2017/02/01	R204	02/11/2017	7.74	Put	Bond Future	404.2000	0.4042	404.2200	0.4042	0.005	0	0	0
2017/02/01	R207	02/02/2017	9.24	Call	Bond Future	3,161.0100	3.1610	3,126.9000	3.1269	(1.079)	0	0	0
2017/02/01	R207	02/02/2017			Bond Future	7.9721	98.5949	7.9855	98.5608	0.168	0.0000	0.0000	30,319
2017/02/01	R207	02/02/2017	8.91	Call	Bond Future	2,350.5500	2.3506	2,316.4400	2.3164	(1.451)	0	0	62
2017/02/01	R207	02/02/2017	9.22	Call	Bond Future	3,112.1400	3.1121	3,078.0300	3.0780	(1.096)	0	0	0
2017/02/01	R207	02/02/2017	9.23	Call	Bond Future	3,136.5800	3.1366	3,102.4700	3.1025	(1.087)	0	0	0
2017/02/01	R207	02/02/2017	8.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R207	04/05/2017	8.21	Put	Bond Future	263.9000	0.2639	274.0800	0.2741	3.858	0	0	0
2017/02/01	R207	04/05/2017			Bond Future	8.0032	100.4786	8.0187	100.4422	0.194	0.0000	0.0000	79,363
2017/02/01	R207	04/05/2017	8.22	Call	Bond Future	764.1900	0.7642	737.6300	0.7376	(3.476)	0	0	0
2017/02/01	R207	04/05/2017	8.20	Call	Bond Future	732.7000	0.7327	706.6300	0.7066	(3.558)	0	0	0
2017/02/01	R207	04/05/2017	8.21	Call	Bond Future	748.3700	0.7484	722.0500	0.7220	(3.517)	0	0	0
2017/02/01	R207	04/05/2017	8.20	Put	Bond Future	271.5900	0.2716	282.0200	0.2820	3.840	0	0	0
2017/02/01	R207	04/05/2017	8.22	Put	Bond Future	256.3800	0.2564	266.3200	0.2663	3.877	0	0	0
2017/02/01	R207	03/08/2017	8.19	Call	Bond Future	871.3600	0.8714	847.4000	0.8474	(2.750)	0	0	51
2017/02/01	R207	03/08/2017			Bond Future	8.0113	98.8106	8.0288	98.7730	0.218	0.0000	0.0000	0
2017/02/01	R207	03/08/2017	8.39	Put	Bond Future	342.3700	0.3424	352.6100	0.3526	2.991	0	0	0
2017/02/01	R207	03/08/2017	8.41	Put	Bond Future	330.0100	0.3300	339.9400	0.3399	3.009	0	0	0
2017/02/01	R207	03/08/2017	8.19	Put	Bond Future	487.8800	0.4879	501.5400	0.5015	2.800	0	0	0
2017/02/01	R207	03/08/2017	8.40	Put	Bond Future	336.1400	0.3361	346.2300	0.3462	3.002	0	0	0
2017/02/01	R207	03/08/2017	8.41	Call	Bond Future	1,182.9900	1.1830	1,155.3000	1.1553	(2.341)	0	0	0
2017/02/01	R207	03/08/2017	8.39	Call	Bond Future	1,152.7900	1.1528	1,125.4100	1.1254	(2.375)	0	0	0
2017/02/01	R207	03/08/2017	8.40	Call	Bond Future	1,167.8400	1.1678	1,140.3100	1.1403	(2.357)	0	0	0
2017/02/01	R207	02/11/2017			Bond Future	7.9784	100.8131	7.9991	100.7725	0.260	0.0000	0.0000	0
2017/02/01	R207	02/11/2017	8.03	Put	Bond Future	699.4000	0.6994	717.4500	0.7175	2.581	0	0	0

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2017/02/01	R207	02/11/2017	8.05	Put	Bond Future	682.1200	0.6821	699.8300	0.6998	2.596	0	0	0
2017/02/01	R207	02/11/2017	8.04	Put	Bond Future	690.7100	0.6907	708.5900	0.7086	2.589	0	0	0
2017/02/01	R207	02/11/2017	8.03	Call	Bond Future	800.3300	0.8003	777.8700	0.7779	(2.806)	0	0	0
2017/02/01	R207	02/11/2017	8.04	Call	Bond Future	811.1700	0.8112	788.5400	0.7885	(2.790)	0	0	0
2017/02/01	R207	02/11/2017	8.05	Call	Bond Future	822.1000	0.8221	799.3000	0.7993	(2.773)	0	0	0
2017/02/01	R208	02/02/2017			Bond Future	8.1370	97.6007	8.1605	97.5217	0.289	0.0000	0.0000	12,160
2017/02/01	R208	02/02/2017	8.64	Call	Bond Future	1,671.1200	1.6711	1,592.1100	1.5921	(4.728)	0	0	0
2017/02/01	R208	02/02/2017	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R208	02/02/2017	8.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R208	02/02/2017	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R208	02/02/2017	8.65	Call	Bond Future	1,703.9800	1.7040	1,624.9700	1.6250	(4.637)	0	0	0
2017/02/01	R208	02/02/2017	8.63	Call	Bond Future	1,638.2500	1.6382	1,559.2400	1.5592	(4.823)	0	0	0
2017/02/01	R208	04/05/2017	8.39	Call	Bond Future	1,132.9000	1.1329	1,076.0400	1.0760	(5.019)	0	0	0
2017/02/01	R208	04/05/2017			Bond Future	8.1668	96.0629	8.1926	95.9806	0.316	0.0000	0.0000	21,492
2017/02/01	R208	04/05/2017	8.37	Call	Bond Future	1,091.4600	1.0915	1,035.6100	1.0356	(5.117)	0	0	0
2017/02/01	R208	04/05/2017	8.38	Call	Bond Future	1,112.0000	1.1120	1,055.6400	1.0556	(5.068)	0	0	0
2017/02/01	R208	04/05/2017	8.37	Put	Bond Future	446.5500	0.4466	472.9300	0.4729	5.908	0	0	0
2017/02/01	R208	04/05/2017	8.39	Put	Bond Future	424.8100	0.4248	450.1800	0.4502	5.972	0	0	0
2017/02/01	R208	04/05/2017	8.38	Put	Bond Future	435.4900	0.4355	461.3600	0.4614	5.940	0	0	0
2017/02/01	R208	03/08/2017	8.32	Call	Bond Future	1,266.5300	1.2665	1,216.3200	1.2163	(3.964)	0	0	0
2017/02/01	R208	03/08/2017			Bond Future	8.1807	97.9519	8.2086	97.8677	0.342	0.0000	0.0000	0
2017/02/01	R208	03/08/2017	8.30	Call	Bond Future	1,231.6600	1.2317	1,182.2100	1.1822	(4.015)	0	0	0
2017/02/01	R208	03/08/2017	8.31	Call	Bond Future	1,249.0300	1.2490	1,199.2000	1.1992	(3.989)	0	0	0
2017/02/01	R208	03/08/2017	8.30	Put	Bond Future	872.7300	0.8727	907.5200	0.9075	3.986	0	0	0
2017/02/01	R208	03/08/2017	8.32	Put	Bond Future	847.6100	0.8476	881.6400	0.8816	4.015	0	0	0
2017/02/01	R208	03/08/2017	8.31	Put	Bond Future	860.1000	0.8601	894.5100	0.8945	4.001	0	0	0
2017/02/01	R208	02/11/2017	8.18	Put	Bond Future	1,192.3300	1.1923	1,234.0500	1.2341	3.499	0	0	0
2017/02/01	R208	02/11/2017			Bond Future	8.1779	96.5332	8.2089	96.4452	0.379	0.0000	0.0000	0
2017/02/01	R208	02/11/2017	8.20	Put	Bond Future	1,165.1900	1.1652	1,206.2400	1.2062	3.523	0	0	0
2017/02/01	R208	02/11/2017	8.18	Call	Bond Future	1,198.2600	1.1983	1,151.9900	1.1520	(3.861)	0	0	0
2017/02/01	R208	02/11/2017	8.19	Put	Bond Future	1,178.7000	1.1787	1,220.0900	1.2201	3.511	0	0	0
2017/02/01	R208	02/11/2017	8.19	Call	Bond Future	1,213.0300	1.2130	1,166.4300	1.1664	(3.842)	0	0	0
2017/02/01	R208	02/11/2017	8.20	Call	Bond Future	1,227.9000	1.2279	1,180.9600	1.1810	(3.823)	0	0	0
2017/02/01	R209	02/02/2017	9.55	Put	Bond Future	91.3600	0.0914	76.4000	0.0764	(16.375)	0	0	0
2017/02/01	R209	02/02/2017			Bond Future	9.4622	74.0530	9.4956	73.8252	0.352	0.0000	0.0000	13,889
2017/02/01	R209	02/02/2017	9.54	Put	Bond Future	106.6700	0.1067	94.2200	0.0942	(11.672)	0	0	0
2017/02/01	R209	02/02/2017	9.55	Call	Bond Future	688.7300	0.6887	446.0100	0.4460	(35.242)	0	0	0
2017/02/01	R209	02/02/2017	9.53	Call	Bond Future	585.7900	0.5858	349.1100	0.3491	(40.404)	0	0	0
2017/02/01	R209	02/02/2017	9.54	Call	Bond Future	636.3500	0.6363	396.1400	0.3961	(37.748)	0	0	0
2017/02/01	R209	02/02/2017	9.53	Put	Bond Future	123.8900	0.1239	114.9700	0.1150	(7.200)	0	0	0
2017/02/01	R209	04/05/2017	9.48	Put	Bond Future	2,154.4400	2.1544	2,262.2100	2.2622	5.002	0	0	0
2017/02/01	R209	04/05/2017			Bond Future	9.5074	72.3173	9.5418	72.0839	0.362	0.0000	0.0000	59,170
2017/02/01	R209	04/05/2017	9.47	Put	Bond Future	2,189.2100	2.1892	2,298.2300	2.2982	4.980	0	0	0
2017/02/01	R209	04/05/2017	9.63	Call	Bond Future	2,505.3800	2.5054	2,361.6400	2.3616	(5.737)	0	0	0
2017/02/01	R209	04/05/2017	8.93	Call	Bond Future	624.9600	0.6250	566.5900	0.5666	(9.340)	0	0	1,130
2017/02/01	R209	04/05/2017	9.33	Put	Bond Future	2,720.6300	2.7206	2,847.4200	2.8474	4.660	0	0	1,130

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
2017/02/01	R209	04/05/2017	9.46	Call	Bond Future	1,902.0100		1.9020	1,778.9200	1.7789	(6.472)	0	0	0
2017/02/01	R209	04/05/2017	9.47	Call	Bond Future	1,934.9800		1.9350	1,810.6400	1.8106	(6.426)	0	0	0
2017/02/01	R209	04/05/2017	9.33	Call	Bond Future	1,501.2700		1.5013	1,394.7000	1.3947	(7.099)	0	0	0
2017/02/01	R209	04/05/2017	9.48	Call	Bond Future	1,968.4100		1.9684	1,842.8200	1.8428	(6.380)	0	0	0
2017/02/01	R209	04/05/2017	9.63	Put	Bond Future	1,680.0000		1.6800	1,769.6200	1.7696	5.335	0	0	1,130
2017/02/01	R209	04/05/2017	8.93	Put	Bond Future	4,711.2700		4.7113	4,886.2600	4.8863	3.714	0	0	0
2017/02/01	R209	04/05/2017	9.46	Put	Bond Future	2,224.5400		2.2245	2,334.8100	2.3348	4.957	0	0	0
2017/02/01	R209	03/08/2017			Bond Future	9.5469		73.7394	9.5824	73.5011	0.372	0.0000	0.0000	0
2017/02/01	R209	03/08/2017	9.44	Call	Bond Future	2,616.5100		2.6165	2,495.4100	2.4954	(4.628)	0	0	0
2017/02/01	R209	03/08/2017	9.43	Put	Bond Future	3,378.3600		3.3784	3,496.4600	3.4965	3.496	0	0	0
2017/02/01	R209	03/08/2017	9.45	Put	Bond Future	3,305.9300		3.3059	3,422.2500	3.4223	3.519	0	0	0
2017/02/01	R209	03/08/2017	9.44	Put	Bond Future	3,342.0900		3.3421	3,459.3100	3.4593	3.507	0	0	0
2017/02/01	R209	03/08/2017	9.45	Call	Bond Future	2,648.6600		2.6487	2,526.6600	2.5267	(4.606)	0	0	0
2017/02/01	R209	03/08/2017	9.43	Call	Bond Future	2,584.3600		2.5844	2,464.1400	2.4641	(4.652)	0	0	0
2017/02/01	R209	02/11/2017	9.52	Put	Bond Future	3,809.0700		3.8091	3,924.6600	3.9247	3.035	0	0	0
2017/02/01	R209	02/11/2017			Bond Future	9.5821		72.0823	9.6188	71.8376	0.383	0.0000	0.0000	0
2017/02/01	R209	02/11/2017	9.54	Put	Bond Future	3,741.0800		3.7411	3,855.1900	3.8552	3.050	0	0	0
2017/02/01	R209	02/11/2017	9.53	Put	Bond Future	3,775.0800		3.7751	3,889.9200	3.8899	3.042	0	0	0
2017/02/01	R209	02/11/2017	9.54	Call	Bond Future	3,459.0400		3.4590	3,328.4500	3.3285	(3.775)	0	0	0
2017/02/01	R209	02/11/2017	9.52	Call	Bond Future	3,392.4000		3.3924	3,263.2900	3.2633	(3.806)	0	0	0
2017/02/01	R209	02/11/2017	9.53	Call	Bond Future	3,425.7700		3.4258	3,295.9100	3.2959	(3.791)	0	0	0
2017/02/01	R210	02/02/2017	190.85	Put	Bond Future	3,786.8600		3.7869	3,804.4800	3.8045	0.465	0	0	0
2017/02/01	R210	02/02/2017			Bond Future	187.0631		187.0631	187.0455	187.0455	(0.009)	0.0000	0.0000	394
2017/02/01	R210	02/02/2017	190.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R210	02/02/2017	190.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R210	02/02/2017	190.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R210	02/02/2017	190.84	Put	Bond Future	3,776.8600		3.7769	3,794.4800	3.7945	0.467	0	0	0
2017/02/01	R210	02/02/2017	190.86	Put	Bond Future	3,796.8600		3.7969	3,814.4800	3.8145	0.464	0	0	0
2017/02/01	R210	04/05/2017			Bond Future	188.3296		188.3296	188.3084	188.3084	(0.011)	0.0000	0.0000	1,698
2017/02/01	R210	04/05/2017	192.31	Put	Bond Future	3,980.4200		3.9804	4,001.6400	4.0016	0.533	0	0	0
2017/02/01	R210	04/05/2017	192.33	Put	Bond Future	4,000.4200		4.0004	4,021.6400	4.0216	0.530	0	0	0
2017/02/01	R210	04/05/2017	192.32	Put	Bond Future	3,990.4200		3.9904	4,011.6400	4.0116	0.532	0	0	0
2017/02/01	R210	04/05/2017	192.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R210	04/05/2017	192.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R210	04/05/2017	192.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R210	03/08/2017	196.29	Put	Bond Future	4,245.9600		4.2460	4,268.4100	4.2684	0.529	0	0	0
2017/02/01	R210	03/08/2017			Bond Future	192.0440		192.0440	192.0216	192.0216	(0.012)	0.0000	0.0000	0
2017/02/01	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R210	03/08/2017	196.28	Put	Bond Future	4,235.9600		4.2360	4,258.4100	4.2584	0.530	0	0	0
2017/02/01	R210	03/08/2017	196.30	Put	Bond Future	4,255.9600		4.2560	4,278.4100	4.2784	0.527	0	0	0
2017/02/01	R210	02/11/2017	192.08	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R210	02/11/2017	192.07	Call	Bond Future	1,443.7100		1.4437	1,416.8500	1.4169	(1.860)	0	0	0
2017/02/01	R210	02/11/2017			Bond Future	193.5137		193.5137	193.4869	193.4869	(0.014)	0.0000	0.0000	0
2017/02/01	R210	02/11/2017	192.08	Call	Bond Future	1,433.7100		1.4337	1,406.8500	1.4069	(1.873)	0	0	0
2017/02/01	R210	02/11/2017	192.09	Call	Bond Future	1,423.7100		1.4237	1,396.8500	1.3969	(1.887)	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
2017/02/01	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R212	02/02/2017			Bond Future	146.1452	146.1452	146.3022	146.3022	0.107	0.0000	0.0000	3,380
2017/02/01	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R212	02/02/2017	149.27	Put	Bond Future	3,124.7600	3.1248	2,967.7900	2.9678	(5.023)	0	0	0
2017/02/01	R212	02/02/2017	149.29	Put	Bond Future	3,144.7600	3.1448	2,987.7900	2.9878	(4.991)	0	0	0
2017/02/01	R212	02/02/2017	149.28	Put	Bond Future	3,134.7600	3.1348	2,977.7900	2.9778	(5.007)	0	0	0
2017/02/01	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R212	04/05/2017			Bond Future	148.9466	148.9466	149.1041	149.1041	0.106	0.0000	0.0000	3,258
2017/02/01	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R212	04/05/2017	152.23	Put	Bond Future	3,283.4100	3.2834	3,125.9500	3.1260	(4.796)	0	0	0
2017/02/01	R212	04/05/2017	152.25	Put	Bond Future	3,303.4100	3.3034	3,145.9500	3.1460	(4.767)	0	0	0
2017/02/01	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R212	04/05/2017	152.24	Put	Bond Future	3,293.4100	3.2934	3,135.9500	3.1360	(4.781)	0	0	0
2017/02/01	R212	03/08/2017			Bond Future	149.8343	149.8343	149.9942	149.9942	0.107	0.0000	0.0000	0
2017/02/01	R212	03/08/2017	153.34	Put	Bond Future	3,505.6900	3.5057	3,345.7700	3.3458	(4.562)	0	0	0
2017/02/01	R212	03/08/2017	153.36	Put	Bond Future	3,525.6900	3.5257	3,365.7700	3.3658	(4.536)	0	0	0
2017/02/01	R212	03/08/2017	153.35	Put	Bond Future	3,515.6900	3.5157	3,355.7700	3.3558	(4.549)	0	0	0
2017/02/01	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R212	02/11/2017			Bond Future	152.8788	152.8788	153.0388	153.0388	0.105	0.0000	0.0000	0
2017/02/01	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/01	R212	02/11/2017	152.42	Call	Bond Future	458.7700	0.4588	618.7800	0.6188	34.878	0	0	0
2017/02/01	R212	02/11/2017	152.40	Call	Bond Future	478.7700	0.4788	638.7800	0.6388	33.421	0	0	0
2017/02/01	R212	02/11/2017	152.41	Call	Bond Future	468.7700	0.4688	628.7800	0.6288	34.134	0	0	0
2017/02/01	R213	02/02/2017	9.40	Call	Bond Future	1,023.2900	1.0233	848.5800	0.8486	(17.073)	0	0	0
2017/02/01	R213	02/02/2017	9.42	Call	Bond Future	1,147.4600	1.1475	977.0500	0.9770	(14.851)	0	0	0
2017/02/01	R213	02/02/2017			Bond Future	9.2524	85.5680	9.2756	85.4103	0.251	0.0000	0.0000	9,938
2017/02/01	R213	02/02/2017	9.41	Call	Bond Future	1,084.9900	1.0850	912.5000	0.9125	(15.898)	0	0	0
2017/02/01	R213	02/02/2017	9.40	Put	Bond Future	27.7800	0.0278	10.7300	0.0107	(61.375)	0	0	0
2017/02/01	R213	02/02/2017	9.42	Put	Bond Future	18.3500	0.0184	5.6000	0.0056	(69.482)	0	0	0
2017/02/01	R213	02/02/2017	9.41	Put	Bond Future	22.6400	0.0226	7.8100	0.0078	(65.504)	0	0	0
2017/02/01	R213	04/05/2017			Bond Future	9.2967	83.6515	9.3209	83.4893	0.260	0.0000	0.0000	44,842
2017/02/01	R213	04/05/2017	9.35	Put	Bond Future	1,798.0700	1.7981	1,863.0300	1.8630	3.613	0	0	0
2017/02/01	R213	04/05/2017	9.37	Put	Bond Future	1,736.9900	1.7370	1,800.2200	1.8002	3.640	0	0	0
2017/02/01	R213	04/05/2017	9.35	Call	Bond Future	2,155.1100	2.1551	2,057.9000	2.0579	(4.511)	0	0	0
2017/02/01	R213	04/05/2017	9.36	Put	Bond Future	1,767.3400	1.7673	1,831.4300	1.8314	3.626	0	0	0
2017/02/01	R213	04/05/2017	9.36	Call	Bond Future	2,191.1500	2.1912	2,093.0700	2.0931	(4.476)	0	0	0
2017/02/01	R213	04/05/2017	9.37	Call	Bond Future	2,227.5000	2.2275	2,128.5600	2.1286	(4.442)	0	0	0
2017/02/01	R213	03/08/2017	9.33	Put	Bond Future	2,844.7700	2.8448	2,918.2700	2.9183	2.584	0	0	0
2017/02/01	R213	03/08/2017			Bond Future	9.3352	85.2964	9.3602	85.1307	0.267	0.0000	0.0000	0

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2017/02/01	R213	03/08/2017	9.35	Put	Bond Future	2,780.2700	2.7803	2,852.5200	2.8525	2.599	0	0	0
2017/02/01	R213	03/08/2017	9.33	Call	Bond Future	2,810.2800	2.8103	2,718.1300	2.7181	(3.279)	0	0	0
2017/02/01	R213	03/08/2017	9.34	Put	Bond Future	2,812.3800	2.8124	2,885.2500	2.8852	2.591	0	0	0
2017/02/01	R213	03/08/2017	9.34	Call	Bond Future	2,844.3200	2.8443	2,751.5400	2.7515	(3.262)	0	0	0
2017/02/01	R213	03/08/2017	9.35	Call	Bond Future	2,878.5800	2.8786	2,785.1800	2.7852	(3.245)	0	0	0
2017/02/01	R213	02/11/2017	9.36	Put	Bond Future	3,509.3800	3.5094	3,586.1800	3.5862	2.188	0	0	0
2017/02/01	R213	02/11/2017			Bond Future	9.3708	83.4721	9.3969	83.3012	0.278	0.0000	0.0000	0
2017/02/01	R213	02/11/2017	9.35	Put	Bond Future	3,541.6500	3.5417	3,618.9700	3.6190	2.183	0	0	0
2017/02/01	R213	02/11/2017	9.36	Call	Bond Future	3,438.2600	3.4383	3,344.1900	3.3442	(2.736)	0	0	0
2017/02/01	R213	02/11/2017	9.34	Call	Bond Future	3,371.3600	3.3714	3,278.3300	3.2783	(2.759)	0	0	0
2017/02/01	R213	02/11/2017	9.35	Call	Bond Future	3,404.7300	3.4047	3,311.1800	3.3112	(2.748)	0	0	0
2017/02/01	R213	02/11/2017	9.34	Put	Bond Future	3,574.1500	3.5742	3,651.9900	3.6520	2.178	0	0	0
2017/02/01	R214	02/02/2017			Bond Future	9.5273	74.4758	9.5656	74.2018	0.402	0.0000	0.0000	7,912
2017/02/01	R214	02/02/2017	9.67	Call	Bond Future	1,049.4100	1.0494	762.2300	0.7622	(27.366)	0	0	0
2017/02/01	R214	02/02/2017	9.66	Put	Bond Future	44.5900	0.0446	31.1100	0.0311	(30.231)	0	0	0
2017/02/01	R214	02/02/2017	9.68	Put	Bond Future	30.6500	0.0306	18.1300	0.0181	(40.848)	0	0	0
2017/02/01	R214	02/02/2017	9.67	Put	Bond Future	37.0700	0.0371	23.8800	0.0239	(35.581)	0	0	0
2017/02/01	R214	02/02/2017	9.68	Call	Bond Future	1,113.0500	1.1131	826.5400	0.8265	(25.741)	0	0	0
2017/02/01	R214	02/02/2017	9.66	Call	Bond Future	986.7700	0.9868	699.3000	0.6993	(29.132)	0	0	0
2017/02/01	R214	04/05/2017	9.58	Put	Bond Future	2,120.6500	2.1206	2,246.6500	2.2466	5.942	0	0	0
2017/02/01	R214	04/05/2017			Bond Future	9.5703	72.6010	9.6098	72.3205	0.413	0.0000	0.0000	34,273
2017/02/01	R214	04/05/2017	9.57	Put	Bond Future	2,155.6400	2.1556	2,283.1200	2.2831	5.914	0	0	0
2017/02/01	R214	04/05/2017	9.58	Call	Bond Future	2,189.5800	2.1896	2,035.0500	2.0350	(7.058)	0	0	0
2017/02/01	R214	04/05/2017	9.56	Call	Bond Future	2,117.5900	2.1176	1,966.0400	1.9660	(7.157)	0	0	0
2017/02/01	R214	04/05/2017	9.57	Call	Bond Future	2,153.4300	2.1534	2,000.3800	2.0004	(7.107)	0	0	0
2017/02/01	R214	04/05/2017	9.56	Put	Bond Future	2,191.0600	2.1911	2,320.0400	2.3200	5.887	0	0	0
2017/02/01	R214	03/08/2017	9.51	Call	Bond Future	2,755.5300	2.7555	2,610.5100	2.6105	(5.263)	0	0	0
2017/02/01	R214	03/08/2017			Bond Future	9.6084	74.0287	9.6491	73.7423	0.423	0.0000	0.0000	0
2017/02/01	R214	03/08/2017	9.52	Call	Bond Future	2,789.3500	2.7894	2,643.2700	2.6433	(5.237)	0	0	0
2017/02/01	R214	03/08/2017	9.53	Call	Bond Future	2,823.6000	2.8236	2,676.4400	2.6764	(5.212)	0	0	0
2017/02/01	R214	03/08/2017	9.51	Put	Bond Future	3,456.6900	3.4567	3,598.0100	3.5980	4.088	0	0	0
2017/02/01	R214	03/08/2017	9.53	Put	Bond Future	3,381.3800	3.3814	3,520.5600	3.5206	4.116	0	0	0
2017/02/01	R214	03/08/2017	9.52	Put	Bond Future	3,418.7600	3.4188	3,559.0200	3.5590	4.103	0	0	0
2017/02/01	R214	02/11/2017	9.60	Call	Bond Future	3,663.9700	3.6640	3,508.0700	3.5081	(4.255)	0	0	0
2017/02/01	R214	02/11/2017			Bond Future	9.6441	72.2298	9.6861	71.9361	0.435	0.0000	0.0000	0
2017/02/01	R214	02/11/2017	9.58	Call	Bond Future	3,594.1400	3.5941	3,439.9900	3.4400	(4.289)	0	0	0
2017/02/01	R214	02/11/2017	9.59	Call	Bond Future	3,628.9800	3.6290	3,473.9500	3.4739	(4.272)	0	0	0
2017/02/01	R214	02/11/2017	9.58	Put	Bond Future	4,046.2700	4.0463	4,185.8100	4.1858	3.449	0	0	0
2017/02/01	R214	02/11/2017	9.60	Put	Bond Future	3,974.4900	3.9745	4,112.2800	4.1123	3.467	0	0	0
2017/02/01	R214	02/11/2017	9.59	Put	Bond Future	4,010.2500	4.0102	4,148.9100	4.1489	3.458	0	0	0
2017/02/01	R248	02/02/2017	9.76	Put	Bond Future	36.3400	0.0363	16.6200	0.0166	(54.265)	0	0	0
2017/02/01	R248	02/02/2017	9.78	Put	Bond Future	24.7900	0.0248	9.2700	0.0093	(62.606)	0	0	0
2017/02/01	R248	02/02/2017			Bond Future	9.5924	95.5536	9.6256	95.2509	0.346	0.0000	0.0000	37,243
2017/02/01	R248	02/02/2017	9.77	Put	Bond Future	30.0900	0.0301	12.4700	0.0125	(58.558)	0	0	0
2017/02/01	R248	02/02/2017	9.76	Call	Bond Future	1,545.1700	1.5452	1,222.8100	1.2228	(20.862)	0	0	0
2017/02/01	R248	02/02/2017	9.77	Call	Bond Future	1,627.5400	1.6275	1,307.2800	1.3073	(19.678)	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
2017/02/01	R248	02/02/2017	9.78	Call	Bond Future	1,710.7000	1.7107	1,392.5400	1.3925	(18.598)	0	0	0
2017/02/01	R248	04/05/2017	9.66	Call	Bond Future	2,990.3100	2.9903	2,814.0800	2.8141	(5.893)	0	0	0
2017/02/01	R248	04/05/2017			Bond Future	9.6373	92.9400	9.6716	92.6299	0.356	0.0000	0.0000	63,239
2017/02/01	R248	04/05/2017	9.67	Call	Bond Future	3,036.8800	3.0369	2,859.1100	2.8591	(5.854)	0	0	0
2017/02/01	R248	04/05/2017	9.65	Put	Bond Future	2,828.9800	2.8290	2,964.3600	2.9644	4.785	0	0	0
2017/02/01	R248	04/05/2017	9.67	Put	Bond Future	2,741.5700	2.7416	2,873.8700	2.8739	4.826	0	0	0
2017/02/01	R248	04/05/2017	9.65	Call	Bond Future	2,943.9300	2.9439	2,769.2400	2.7692	(5.934)	0	0	0
2017/02/01	R248	04/05/2017	9.66	Put	Bond Future	2,785.1000	2.7851	2,918.9400	2.9189	4.806	0	0	0
2017/02/01	R248	03/08/2017			Bond Future	9.6774	94.7675	9.7127	94.4510	0.365	0.0000	0.0000	200
2017/02/01	R248	03/08/2017	9.57	Call	Bond Future	3,659.6000	3.6596	3,497.1500	3.4971	(4.439)	0	0	0
2017/02/01	R248	03/08/2017	9.56	Put	Bond Future	4,681.6000	4.6816	4,836.8400	4.8368	3.316	0	0	0
2017/02/01	R248	03/08/2017	9.58	Put	Bond Future	4,584.4100	4.5844	4,737.3800	4.7374	3.337	0	0	0
2017/02/01	R248	03/08/2017	9.57	Put	Bond Future	4,632.6700	4.6327	4,786.7700	4.7868	3.326	0	0	0
2017/02/01	R248	03/08/2017	9.58	Call	Bond Future	3,702.7600	3.7028	3,539.1800	3.5392	(4.418)	0	0	0
2017/02/01	R248	03/08/2017	9.56	Call	Bond Future	3,616.9500	3.6169	3,455.6400	3.4556	(4.460)	0	0	0
2017/02/01	R248	02/11/2017	9.66	Put	Bond Future	5,319.0900	5.3191	5,470.1700	5.4702	2.840	0	0	0
2017/02/01	R248	02/11/2017			Bond Future	9.7149	92.2470	9.7515	91.9220	0.377	0.0000	0.0000	0
2017/02/01	R248	02/11/2017	9.65	Put	Bond Future	5,364.9100	5.3649	5,516.9200	5.5169	2.833	0	0	0
2017/02/01	R248	02/11/2017	9.64	Call	Bond Future	4,738.8700	4.7389	4,566.8200	4.5668	(3.631)	0	0	0
2017/02/01	R248	02/11/2017	9.65	Call	Bond Future	4,782.9400	4.7829	4,609.9600	4.6100	(3.617)	0	0	0
2017/02/01	R248	02/11/2017	9.66	Call	Bond Future	4,827.1800	4.8272	4,653.2700	4.6533	(3.603)	0	0	0
2017/02/01	R248	02/11/2017	9.64	Put	Bond Future	5,411.0600	5.4111	5,564.0000	5.5640	2.826	0	0	0

Total

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