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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/01/2017 TO 04/01/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	2025	02/02/2017	130.01	Put	Bond Future	2,922.1000	2.9221	2,919.0200	2.9190	(0.105)	0	0	0
2017/01/04	2025	02/02/2017			Bond Future	127.0879	127.0879	127.0910	127.0910	0.002	0.0000	0.0000	3,231
2017/01/04	2025	02/02/2017	130.00	Put	Bond Future	2,912.1000	2.9121	2,909.0200	2.9090	(0.106)	0	0	0
2017/01/04	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2025	02/02/2017	129.99	Put	Bond Future	2,902.1000	2.9021	2,899.0200	2.8990	(0.106)	0	0	0
2017/01/04	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2025	04/05/2017			Bond Future	129.5431	129.5431	129.5450	129.5450	0.001	0.0000	0.0000	0
2017/01/04	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2025	04/05/2017	132.56	Put	Bond Future	3,016.8800	3.0169	3,015.0500	3.0150	(0.061)	0	0	0
2017/01/04	2025	04/05/2017	132.58	Put	Bond Future	3,036.8800	3.0369	3,035.0500	3.0350	(0.060)	0	0	0
2017/01/04	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2025	04/05/2017	132.57	Put	Bond Future	3,026.8800	3.0269	3,025.0500	3.0250	(0.060)	0	0	0
2017/01/04	2025	03/08/2017			Bond Future	130.7881	130.7881	130.7899	130.7899	0.001	0.0000	0.0000	0
2017/01/04	2025	03/08/2017	133.96	Put	Bond Future	3,171.9400	3.1719	3,170.1400	3.1701	(0.057)	0	0	0
2017/01/04	2025	03/08/2017	133.98	Put	Bond Future	3,191.9400	3.1919	3,190.1400	3.1901	(0.056)	0	0	0
2017/01/04	2025	03/08/2017	133.97	Put	Bond Future	3,181.9400	3.1819	3,180.1400	3.1801	(0.057)	0	0	0
2017/01/04	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2030	02/02/2017	9.29	Put	Bond Future	758.0100	0.7580	467.2900	0.4673	(38.353)	0	0	0
2017/01/04	2030	02/02/2017			Bond Future	9.3997	89.7797	9.3575	90.0704	(0.449)	0.0000	0.0000	34,050
2017/01/04	2030	02/02/2017	9.31	Put	Bond Future	619.2000	0.6192	328.4800	0.3285	(46.951)	0	0	0
2017/01/04	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2030	02/02/2017	9.30	Put	Bond Future	688.5700	0.6886	397.8500	0.3978	(42.221)	0	0	0
2017/01/04	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2030	04/05/2017			Bond Future	9.4540	91.5088	9.4104	91.8042	(0.461)	0.0000	0.0000	0
2017/01/04	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2030	04/05/2017	9.32	Put	Bond Future	913.1400	0.9131	617.7800	0.6178	(32.346)	0	0	0
2017/01/04	2030	04/05/2017	9.34	Put	Bond Future	776.0100	0.7760	480.6500	0.4806	(38.061)	0	0	0
2017/01/04	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2030	04/05/2017	9.33	Put	Bond Future	844.5400	0.8445	549.1800	0.5492	(34.973)	0	0	0
2017/01/04	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2030	03/08/2017	9.34	Put	Bond Future	1,098.0500	1.0981	796.9700	0.7970	(27.420)	0	0	0
2017/01/04	2030	03/08/2017			Bond Future	9.5033	89.3178	9.4582	89.6189	(0.474)	0.0000	0.0000	0
2017/01/04	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/01/04	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2030	03/08/2017	9.33	Put	Bond Future	1,165.9200	1.1659	864.8400	0.8648	(25.823)	0	0	0
2017/01/04	2030	03/08/2017	9.35	Put	Bond Future	1,030.2600	1.0303	729.1800	0.7292	(29.224)	0	0	0
2017/01/04	2032	02/02/2017	9.53	Call	Bond Future	1,272.9400	1.2729	1,367.7100	1.3677	7.445	0	0	0
2017/01/04	2032	02/02/2017			Bond Future	9.5508	92.6229	9.5135	92.8965	(0.390)	0.0000	0.0000	19,889
2017/01/04	2032	02/02/2017	9.51	Call	Bond Future	1,202.8300	1.2028	1,292.8200	1.2928	7.482	0	0	0
2017/01/04	2032	02/02/2017	9.52	Call	Bond Future	1,237.5400	1.2375	1,329.9100	1.3299	7.464	0	0	0
2017/01/04	2032	02/02/2017	9.51	Put	Bond Future	1,502.2900	1.5023	1,318.6500	1.3187	(12.224)	0	0	0
2017/01/04	2032	02/02/2017	9.53	Put	Bond Future	1,425.3900	1.4254	1,246.5300	1.2465	(12.548)	0	0	0
2017/01/04	2032	02/02/2017	9.52	Put	Bond Future	1,463.4500	1.4634	1,282.1900	1.2822	(12.386)	0	0	0
2017/01/04	2032	04/05/2017	9.45	Call	Bond Future	2,184.6000	2.1846	2,257.2300	2.2572	3.325	0	0	0
2017/01/04	2032	04/05/2017			Bond Future	9.6045	90.2476	9.5662	90.5257	(0.400)	0.0000	0.0000	0
2017/01/04	2032	04/05/2017	9.46	Call	Bond Future	2,216.4300	2.2164	2,290.2100	2.2902	3.329	0	0	0
2017/01/04	2032	04/05/2017	9.44	Put	Bond Future	3,353.9500	3.3539	3,147.3700	3.1474	(6.159)	0	0	0
2017/01/04	2032	04/05/2017	9.46	Put	Bond Future	3,270.1200	3.2701	3,065.8300	3.0658	(6.247)	0	0	0
2017/01/04	2032	04/05/2017	9.44	Call	Bond Future	2,153.0400	2.1530	2,224.5300	2.2245	3.320	0	0	0
2017/01/04	2032	04/05/2017	9.45	Put	Bond Future	3,311.8600	3.3119	3,106.4200	3.1064	(6.203)	0	0	0
2017/01/04	2032	03/08/2017	9.43	Put	Bond Future	4,451.4600	4.4515	4,280.1500	4.2801	(3.848)	0	0	0
2017/01/04	2032	03/08/2017			Bond Future	9.6518	92.0389	9.6122	92.3223	(0.410)	0.0000	0.0000	0
2017/01/04	2032	03/08/2017	9.45	Put	Bond Future	4,367.8400	4.3678	4,198.3200	4.1983	(3.881)	0	0	0
2017/01/04	2032	03/08/2017	9.44	Put	Bond Future	4,409.5100	4.4095	4,239.0900	4.2391	(3.865)	0	0	0
2017/01/04	2032	03/08/2017	9.44	Call	Bond Future	2,878.3800	2.8784	2,991.4000	2.9914	3.927	0	0	0
2017/01/04	2032	03/08/2017	9.43	Call	Bond Future	2,847.1000	2.8471	2,959.2300	2.9592	3.938	0	0	0
2017/01/04	2032	03/08/2017	9.45	Call	Bond Future	2,909.8500	2.9099	3,023.7700	3.0238	3.915	0	0	0
2017/01/04	2033	02/02/2017			Bond Future	105.7933	105.7933	105.7966	105.7966	0.003	0.0000	0.0000	5,474
2017/01/04	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2033	02/02/2017	109.70	Put	Bond Future	3,906.6800	3.9067	3,903.3700	3.9034	(0.085)	0	0	0
2017/01/04	2033	02/02/2017	109.71	Put	Bond Future	3,916.6800	3.9167	3,913.3700	3.9134	(0.085)	0	0	0
2017/01/04	2033	02/02/2017	109.72	Put	Bond Future	3,926.6800	3.9267	3,923.3700	3.9234	(0.084)	0	0	0
2017/01/04	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2033	04/05/2017			Bond Future	106.7974	106.7974	106.7998	106.7998	0.002	0.0000	0.0000	0
2017/01/04	2033	04/05/2017	110.83	Put	Bond Future	4,032.6100	4.0326	4,030.1600	4.0302	(0.061)	0	0	0
2017/01/04	2033	04/05/2017	110.85	Put	Bond Future	4,052.6100	4.0526	4,050.1600	4.0502	(0.060)	0	0	0
2017/01/04	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2033	04/05/2017	110.84	Put	Bond Future	4,042.6100	4.0426	4,040.1600	4.0402	(0.061)	0	0	0
2017/01/04	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2033	03/08/2017	113.14	Put	Bond Future	4,216.8900	4.2169	4,214.5800	4.2146	(0.055)	0	0	0
2017/01/04	2033	03/08/2017			Bond Future	108.9231	108.9231	108.9254	108.9254	0.002	0.0000	0.0000	0
2017/01/04	2033	03/08/2017	113.13	Put	Bond Future	4,206.8900	4.2069	4,204.5800	4.2046	(0.055)	0	0	0
2017/01/04	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2033	03/08/2017	113.12	Put	Bond Future	4,196.8900	4.1969	4,194.5800	4.1946	(0.055)	0	0	0

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2017/01/04	2037	02/02/2017	9.68	Put	Bond Future	1,658.0600		1.6581	1,540.1900	1.5402	(7.109)	0	0	0
2017/01/04	2037	02/02/2017			Bond Future	9.7149		89.5338	9.6980	89.6699	(0.175)	0.0000	0.0000	47,873
2017/01/04	2037	02/02/2017	9.67	Put	Bond Future	1,701.3200		1.7013	1,582.3300	1.5823	(6.994)	0	0	0
2017/01/04	2037	02/02/2017	9.68	Call	Bond Future	1,377.4500		1.3775	1,395.7000	1.3957	1.325	0	0	0
2017/01/04	2037	02/02/2017	9.66	Call	Bond Future	1,303.3700		1.3034	1,319.4200	1.3194	1.231	0	0	0
2017/01/04	2037	02/02/2017	9.67	Call	Bond Future	1,340.1500		1.3401	1,357.2800	1.3573	1.278	0	0	0
2017/01/04	2037	02/02/2017	9.66	Put	Bond Future	1,745.2200		1.7452	1,625.1500	1.6251	(6.880)	0	0	0
2017/01/04	2037	04/05/2017			Bond Future	9.7698		91.2581	9.7524	91.3960	(0.178)	0.0000	0.0000	0
2017/01/04	2037	04/05/2017	9.58	Put	Bond Future	3,880.9300		3.8809	3,744.4300	3.7444	(3.517)	0	0	0
2017/01/04	2037	04/05/2017	9.60	Put	Bond Future	3,786.7600		3.7868	3,651.4500	3.6514	(3.573)	0	0	0
2017/01/04	2037	04/05/2017	9.59	Put	Bond Future	3,833.5400		3.8335	3,697.7300	3.6977	(3.543)	0	0	0
2017/01/04	2037	04/05/2017	9.60	Call	Bond Future	2,425.1000		2.4251	2,427.6700	2.4277	0.106	0	0	0
2017/01/04	2037	04/05/2017	9.58	Call	Bond Future	2,356.7500		2.3568	2,358.1300	2.3581	0.059	0	0	0
2017/01/04	2037	04/05/2017	9.59	Call	Bond Future	2,390.6800		2.3907	2,392.7500	2.3928	0.087	0	0	0
2017/01/04	2037	03/08/2017	9.57	Call	Bond Future	3,169.4100		3.1694	3,185.3600	3.1854	0.503	0	0	0
2017/01/04	2037	03/08/2017			Bond Future	9.8205		88.8118	9.8026	88.9523	(0.182)	0.0000	0.0000	0
2017/01/04	2037	03/08/2017	9.58	Call	Bond Future	3,203.0900		3.2031	3,219.4300	3.2194	0.510	0	0	0
2017/01/04	2037	03/08/2017	9.56	Put	Bond Future	5,215.0200		5.2150	5,090.1100	5.0901	(2.395)	0	0	0
2017/01/04	2037	03/08/2017	9.57	Put	Bond Future	5,167.5500		5.1675	5,043.0300	5.0430	(2.410)	0	0	0
2017/01/04	2037	03/08/2017	9.58	Put	Bond Future	5,120.1300		5.1201	4,996.0000	4.9960	(2.424)	0	0	0
2017/01/04	2037	03/08/2017	9.56	Call	Bond Future	3,135.6700		3.1357	3,151.2300	3.1512	0.496	0	0	0
2017/01/04	2038	02/02/2017	137.07	Put	Bond Future	6,456.1200		6.4561	6,452.6300	6.4526	(0.054)	0	0	0
2017/01/04	2038	02/02/2017			Bond Future	130.6139		130.6139	130.6174	130.6174	0.003	0.0000	0.0000	22,790
2017/01/04	2038	02/02/2017	137.06	Put	Bond Future	6,446.1200		6.4461	6,442.6300	6.4426	(0.054)	0	0	0
2017/01/04	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2038	02/02/2017	137.05	Put	Bond Future	6,436.1200		6.4361	6,432.6300	6.4326	(0.054)	0	0	0
2017/01/04	2038	04/05/2017	139.77	Put	Bond Future	6,632.8100		6.6328	6,630.6200	6.6306	(0.033)	0	0	0
2017/01/04	2038	04/05/2017			Bond Future	133.1372		133.1372	133.1394	133.1394	0.002	0.0000	0.0000	0
2017/01/04	2038	04/05/2017	139.79	Put	Bond Future	6,652.8100		6.6528	6,650.6200	6.6506	(0.033)	0	0	0
2017/01/04	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2038	04/05/2017	139.78	Put	Bond Future	6,642.8100		6.6428	6,640.6200	6.6406	(0.033)	0	0	0
2017/01/04	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2038	03/08/2017			Bond Future	134.2870		134.2870	134.2892	134.2892	0.002	0.0000	0.0000	0
2017/01/04	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2038	03/08/2017	141.16	Put	Bond Future	6,872.9700		6.8730	6,870.7700	6.8708	(0.032)	0	0	0
2017/01/04	2038	03/08/2017	141.18	Put	Bond Future	6,892.9700		6.8930	6,890.7700	6.8908	(0.032)	0	0	0
2017/01/04	2038	03/08/2017	141.17	Put	Bond Future	6,882.9700		6.8830	6,880.7700	6.8808	(0.032)	0	0	0
2017/01/04	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2040	02/02/2017	9.58	Call	Bond Future	1,153.5900		1.1536	1,142.9200	1.1429	(0.925)	0	0	0
2017/01/04	2040	02/02/2017			Bond Future	9.7093		93.6916	9.6974	93.7943	(0.122)	0.0000	0.0000	8,238
2017/01/04	2040	02/02/2017	9.59	Call	Bond Future	1,188.2500		1.1883	1,178.2700	1.1783	(0.840)	0	0	0
2017/01/04	2040	02/02/2017	9.60	Call	Bond Future	1,223.6700		1.2237	1,214.3100	1.2143	(0.765)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/04	2040	02/02/2017	9.58	Put	Bond Future	2,282.7500	2.2828	2,169.4200	2.1694	(4.965)	0	0	0
2017/01/04	2040	02/02/2017	9.60	Put	Bond Future	2,176.7000	2.1767	2,064.6800	2.0647	(5.146)	0	0	0
2017/01/04	2040	02/02/2017	9.59	Put	Bond Future	2,229.2800	2.2293	2,116.6400	2.1166	(5.053)	0	0	0
2017/01/04	2040	04/05/2017			Bond Future	9.7623	95.4960	9.7502	95.5998	(0.124)	0.0000	0.0000	0
2017/01/04	2040	04/05/2017	9.62	Put	Bond Future	3,992.3000	3.9923	3,870.4600	3.8705	(3.052)	0	0	0
2017/01/04	2040	04/05/2017	9.64	Put	Bond Future	3,894.4900	3.8945	3,773.3800	3.7734	(3.110)	0	0	0
2017/01/04	2040	04/05/2017	9.62	Call	Bond Future	2,761.4200	2.7614	2,743.3200	2.7433	(0.655)	0	0	0
2017/01/04	2040	04/05/2017	9.63	Put	Bond Future	3,943.0700	3.9431	3,821.5900	3.8216	(3.081)	0	0	0
2017/01/04	2040	04/05/2017	9.63	Call	Bond Future	2,799.5600	2.7996	2,781.8200	2.7818	(0.634)	0	0	0
2017/01/04	2040	04/05/2017	9.64	Call	Bond Future	2,838.2200	2.8382	2,820.8500	2.8208	(0.612)	0	0	0
2017/01/04	2040	03/08/2017			Bond Future	9.8112	92.8834	9.7987	92.9890	(0.127)	0.0000	0.0000	0
2017/01/04	2040	03/08/2017	9.61	Put	Bond Future	5,388.4000	5.3884	5,279.2100	5.2792	(2.026)	0	0	0
2017/01/04	2040	03/08/2017	9.63	Put	Bond Future	5,289.5200	5.2895	5,180.9200	5.1809	(2.053)	0	0	0
2017/01/04	2040	03/08/2017	9.61	Call	Bond Future	3,658.4000	3.6584	3,654.8500	3.6549	(0.097)	0	0	0
2017/01/04	2040	03/08/2017	9.62	Put	Bond Future	5,338.9300	5.3389	5,230.0400	5.2300	(2.040)	0	0	0
2017/01/04	2040	03/08/2017	9.62	Call	Bond Future	3,696.1500	3.6962	3,692.9000	3.6929	(0.088)	0	0	0
2017/01/04	2040	03/08/2017	9.63	Call	Bond Future	3,733.8400	3.7338	3,730.8800	3.7309	(0.079)	0	0	0
2017/01/04	2044	02/02/2017			Bond Future	9.7136	91.0131	9.7118	91.0281	(0.018)	0.0000	0.0000	20,531
2017/01/04	2044	02/02/2017	9.77	Call	Bond Future	1,936.6700	1.9367	1,890.6500	1.8906	(2.376)	0	0	0
2017/01/04	2044	02/02/2017	9.76	Put	Bond Future	1,484.4800	1.4845	1,423.2300	1.4232	(4.126)	0	0	0
2017/01/04	2044	02/02/2017	9.78	Put	Bond Future	1,406.1800	1.4062	1,345.4700	1.3455	(4.317)	0	0	0
2017/01/04	2044	02/02/2017	9.77	Put	Bond Future	1,444.8900	1.4449	1,383.9000	1.3839	(4.221)	0	0	0
2017/01/04	2044	02/02/2017	9.78	Call	Bond Future	1,984.6200	1.9846	1,938.8800	1.9389	(2.305)	0	0	0
2017/01/04	2044	02/02/2017	9.76	Call	Bond Future	1,889.4600	1.8895	1,843.1800	1.8432	(2.449)	0	0	0
2017/01/04	2044	04/05/2017			Bond Future	9.7645	92.7659	9.7628	92.7803	(0.017)	0.0000	0.0000	0
2017/01/04	2044	04/05/2017	9.67	Call	Bond Future	2,999.0600	2.9991	2,938.9900	2.9390	(2.003)	0	0	0
2017/01/04	2044	04/05/2017	9.66	Put	Bond Future	3,872.7500	3.8727	3,798.2700	3.7983	(1.923)	0	0	0
2017/01/04	2044	04/05/2017	9.68	Put	Bond Future	3,776.6400	3.7766	3,702.1900	3.7022	(1.971)	0	0	0
2017/01/04	2044	04/05/2017	9.67	Put	Bond Future	3,824.5900	3.8246	3,750.1200	3.7501	(1.947)	0	0	0
2017/01/04	2044	04/05/2017	9.68	Call	Bond Future	3,039.0900	3.0391	2,979.0400	2.9790	(1.976)	0	0	0
2017/01/04	2044	04/05/2017	9.66	Call	Bond Future	2,959.1100	2.9591	2,899.0300	2.8990	(2.030)	0	0	0
2017/01/04	2044	03/08/2017			Bond Future	9.8114	90.2244	9.8097	90.2388	(0.017)	0.0000	0.0000	0
2017/01/04	2044	03/08/2017	9.62	Put	Bond Future	5,431.2000	5.4312	5,366.5300	5.3665	(1.191)	0	0	0
2017/01/04	2044	03/08/2017	9.64	Put	Bond Future	5,331.1100	5.3311	5,266.4500	5.2664	(1.213)	0	0	0
2017/01/04	2044	03/08/2017	9.63	Put	Bond Future	5,380.8400	5.3808	5,316.1800	5.3162	(1.202)	0	0	0
2017/01/04	2044	03/08/2017	9.64	Call	Bond Future	3,838.6700	3.8387	3,788.4300	3.7884	(1.309)	0	0	0
2017/01/04	2044	03/08/2017	9.62	Call	Bond Future	3,761.8600	3.7619	3,711.6100	3.7116	(1.336)	0	0	0
2017/01/04	2044	03/08/2017	9.63	Call	Bond Future	3,800.0200	3.8000	3,749.7800	3.7498	(1.322)	0	0	0
2017/01/04	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2046	02/02/2017	137.14	Put	Bond Future	5,524.1800	5.5242	5,795.6900	5.7957	4.915	0	0	0
2017/01/04	2046	02/02/2017			Bond Future	131.6158	131.6158	131.3443	131.3443	(0.206)	0.0000	0.0000	18,408
2017/01/04	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2046	02/02/2017	137.13	Put	Bond Future	5,514.1800	5.5142	5,785.6900	5.7857	4.924	0	0	0
2017/01/04	2046	02/02/2017	137.15	Put	Bond Future	5,534.1800	5.5342	5,805.6900	5.8057	4.906	0	0	0
2017/01/04	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2017/01/04	2046	04/05/2017			Bond Future	132.6295		132.6295	132.3514	132.3514	(0.210)	0.0000	0.0000	0
2017/01/04	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2046	04/05/2017	138.32	Put	Bond Future	5,690.5400		5.6905	5,968.6100	5.9686	4.887	0	0	0
2017/01/04	2046	04/05/2017	138.34	Put	Bond Future	5,710.5400		5.7105	5,988.6100	5.9886	4.869	0	0	0
2017/01/04	2046	04/05/2017	138.33	Put	Bond Future	5,700.5400		5.7005	5,978.6100	5.9786	4.878	0	0	0
2017/01/04	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2046	03/08/2017	141.17	Put	Bond Future	5,900.6600		5.9007	6,184.3900	6.1844	4.808	0	0	0
2017/01/04	2046	03/08/2017			Bond Future	135.2693		135.2693	134.9856	134.9856	(0.210)	0.0000	0.0000	0
2017/01/04	2046	03/08/2017	141.19	Put	Bond Future	5,920.6600		5.9207	6,204.3900	6.2044	4.792	0	0	0
2017/01/04	2046	03/08/2017	141.18	Put	Bond Future	5,910.6600		5.9107	6,194.3900	6.1944	4.800	0	0	0
2017/01/04	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2050	02/02/2017	144.97	Put	Bond Future	5,732.0200		5.7320	6,051.9900	6.0520	5.582	0	0	0
2017/01/04	2050	02/02/2017			Bond Future	139.2380		139.2380	138.9180	138.9180	(0.230)	0.0000	0.0000	24,832
2017/01/04	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2050	02/02/2017	144.96	Put	Bond Future	5,722.0200		5.7220	6,041.9900	6.0420	5.592	0	0	0
2017/01/04	2050	02/02/2017	144.98	Put	Bond Future	5,742.0200		5.7420	6,061.9900	6.0620	5.572	0	0	0
2017/01/04	2050	04/05/2017			Bond Future	141.9278		141.9278	141.6001	141.6001	(0.231)	0.0000	0.0000	0
2017/01/04	2050	04/05/2017	147.83	Put	Bond Future	5,902.1800		5.9022	6,229.8700	6.2299	5.552	0	0	0
2017/01/04	2050	04/05/2017	147.85	Put	Bond Future	5,922.1800		5.9222	6,249.8700	6.2499	5.533	0	0	0
2017/01/04	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2050	04/05/2017	147.84	Put	Bond Future	5,912.1800		5.9122	6,239.8700	6.2399	5.543	0	0	0
2017/01/04	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2050	03/08/2017			Bond Future	143.0901		143.0901	142.7558	142.7558	(0.234)	0.0000	0.0000	0
2017/01/04	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	2050	03/08/2017	149.22	Put	Bond Future	6,129.9200		6.1299	6,464.2200	6.4642	5.454	0	0	0
2017/01/04	2050	03/08/2017	149.24	Put	Bond Future	6,149.9200		6.1499	6,484.2200	6.4842	5.436	0	0	0
2017/01/04	2050	03/08/2017	149.23	Put	Bond Future	6,139.9200		6.1399	6,474.2200	6.4742	5.445	0	0	0
2017/01/04	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	AL37	02/02/2017			Index Future	511.7810		511.7810	512.4890	512.4890	0.138	0.0000	0.0000	7
2017/01/04	AL37	04/05/2017			Index Future	521.6340		521.6340	522.3530	522.3530	0.138	0.0000	0.0000	0
2017/01/04	AL37	03/08/2017			Index Future	531.9840		531.9840	532.7180	532.7180	0.138	0.0000	0.0000	0
2017/01/04	AL7T	02/02/2017			Index Future	589.8070		589.8070	591.4930	591.4930	0.286	0.0000	0.0000	2
2017/01/04	AL7T	04/05/2017			Index Future	601.1620		601.1620	602.8770	602.8770	0.285	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/04	AL7T	03/08/2017			Index Future	613.0900	613.0900	614.8400	614.8400	0.285	0.0000	0.0000	0
2017/01/04	ALBI	02/02/2017			Index Future	535.2070	535.2070	536.1040	536.1040	0.168	0.0000	0.0000	754
2017/01/04	ALBI	04/05/2017			Index Future	545.5110	545.5110	546.4220	546.4220	0.167	0.0000	0.0000	0
2017/01/04	ALBI	03/08/2017			Index Future	556.3350	556.3350	557.2650	557.2650	0.167	0.0000	0.0000	0
2017/01/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/04	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	EL28	02/02/2017			Bond Future	127.9367	127.9367	127.9473	127.9473	0.008	0.0000	0.0000	0
2017/01/04	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	EL28	02/02/2017	135.10	Put	Bond Future	7,163.3300	7.1633	7,152.7500	7.1527	(0.148)	0	0	0
2017/01/04	EL28	02/02/2017	135.12	Put	Bond Future	7,183.3300	7.1833	7,172.7500	7.1727	(0.147)	0	0	0
2017/01/04	EL28	02/02/2017	135.11	Put	Bond Future	7,173.3300	7.1733	7,162.7500	7.1627	(0.147)	0	0	0
2017/01/04	EL28	04/05/2017			Bond Future	128.7251	128.7251	128.7347	128.7347	0.007	0.0000	0.0000	0
2017/01/04	EL28	04/05/2017	137.90	Put	Bond Future	9,174.9000	9.1749	9,165.2600	9.1653	(0.105)	0	0	0
2017/01/04	EL28	04/05/2017	137.92	Put	Bond Future	9,194.9000	9.1949	9,185.2600	9.1853	(0.105)	0	0	0
2017/01/04	EL28	04/05/2017	137.91	Put	Bond Future	9,184.9000	9.1849	9,175.2600	9.1753	(0.105)	0	0	0
2017/01/04	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/04	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	EL28	03/08/2017			Bond Future	131.2873	131.2873	131.2970	131.2970	0.007	0.0000	0.0000	0
2017/01/04	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	EL28	03/08/2017	135.16	Put	Bond Future	3,872.7000	3.8727	3,863.0100	3.8630	(0.250)	0	0	0
2017/01/04	EL28	03/08/2017	135.18	Put	Bond Future	3,892.7000	3.8927	3,883.0100	3.8830	(0.249)	0	0	0
2017/01/04	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	EL28	03/08/2017	135.17	Put	Bond Future	3,882.7000	3.8827	3,873.0100	3.8730	(0.250)	0	0	0
2017/01/04	ES33	02/02/2017			Bond Future	10.6072	78.9638	10.5890	79.0783	(0.171)	0.0000	0.0000	8,849
2017/01/04	ES33	02/02/2017	10.59	Put	Bond Future	108.4000	0.1084	0.0000	0.0000	(100.000)	0	0	0
2017/01/04	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	6.1200	0.0061	100.000	0	0	0
2017/01/04	ES33	02/02/2017	10.60	Put	Bond Future	45.3100	0.0453	0.0000	0.0000	(100.000)	0	0	0
2017/01/04	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	69.2100	0.0692	100.000	0	0	0
2017/01/04	ES33	02/02/2017	10.61	Call	Bond Future	17.7000	0.0177	132.2200	0.1322	647.006	0	0	0
2017/01/04	ES33	04/05/2017			Bond Future	10.6908	76.6909	10.6722	76.8068	(0.174)	0.0000	0.0000	0
2017/01/04	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	ES33	04/05/2017	10.54	Put	Bond Future	945.7500	0.9458	829.8200	0.8298	(12.258)	0	0	0
2017/01/04	ES33	04/05/2017	10.56	Put	Bond Future	819.3200	0.8193	703.3900	0.7034	(14.150)	0	0	0
2017/01/04	ES33	04/05/2017	10.55	Put	Bond Future	882.5000	0.8825	766.5700	0.7666	(13.137)	0	0	0
2017/01/04	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	ES33	03/08/2017			Bond Future	10.7685	78.2131	10.7493	78.3311	(0.179)	0.0000	0.0000	0
2017/01/04	ES33	03/08/2017	10.53	Put	Bond Future	1,483.9100	1.4839	1,365.8100	1.3658	(7.959)	0	0	0
2017/01/04	ES33	03/08/2017	10.55	Put	Bond Future	1,357.8100	1.3578	1,239.7100	1.2397	(8.698)	0	0	0
2017/01/04	ES33	03/08/2017	10.54	Put	Bond Future	1,420.8200	1.4208	1,302.7200	1.3027	(8.312)	0	0	0
2017/01/04	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	ES42	02/02/2017			Bond Future	10.7353	83.0943	10.7223	83.1875	(0.120)	0.0000	0.0000	8,777
2017/01/04	ES42	04/05/2017			Bond Future	10.8184	80.4319	10.8052	80.5260	(0.122)	0.0000	0.0000	0
2017/01/04	ES42	03/08/2017			Bond Future	10.8946	82.0285	10.8810	82.1245	(0.125)	0.0000	0.0000	0
2017/01/04	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	7,290.0000	0.7290	100.000	0	0	0
2017/01/04	GOVI	02/02/2017			GOVI	533.1460	533.1460	534.0690	534.0690	0.173	0.0000	0.0000	486
2017/01/04	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	7,490.0000	0.7490	100.000	0	0	0
2017/01/04	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	7,390.0000	0.7390	100.000	0	0	0
2017/01/04	GOVI	02/02/2017	533.32	Put	GOVI	1,740.0000	0.1740	0.0000	0.0000	(100.000)	0	0	0
2017/01/04	GOVI	02/02/2017	533.34	Put	GOVI	1,940.0000	0.1940	0.0000	0.0000	(100.000)	0	0	0
2017/01/04	GOVI	02/02/2017	533.33	Put	GOVI	1,840.0000	0.1840	0.0000	0.0000	(100.000)	0	0	0
2017/01/04	GOVI	04/05/2017			GOVI	543.4110	543.4110	544.3480	544.3480	0.172	0.0000	0.0000	0
2017/01/04	GOVI	04/05/2017	262.19	Call	GOVI	2,812,210.0000	281.2210	2,821,580.0000	282.1580	0.333	0	0	0
2017/01/04	GOVI	04/05/2017	262.20	Call	GOVI	2,812,110.0000	281.2110	2,821,480.0000	282.1480	0.333	0	0	0
2017/01/04	GOVI	04/05/2017	262.18	Call	GOVI	2,812,310.0000	281.2310	2,821,680.0000	282.1680	0.333	0	0	0
2017/01/04	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	GOVI	04/05/2017	262.18	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/04	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	GOVI	03/08/2017			GOVI	554.1930	554.1930	555.1490	555.1490	0.173	0.0000	0.0000	0
2017/01/04	GOVI	03/08/2017	561.11	Put	GOVI	69,170.0000	6.9170	59,610.0000	5.9610	(13.821)	0	0	0
2017/01/04	GOVI	03/08/2017	561.09	Put	GOVI	68,970.0000	6.8970	59,410.0000	5.9410	(13.861)	0	0	0
2017/01/04	GOVI	03/08/2017	561.10	Put	GOVI	69,070.0000	6.9070	59,510.0000	5.9510	(13.841)	0	0	0
2017/01/04	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/04	IGOV	02/02/2017			Index Future	247.0130	247.0130	246.9090	246.9090	(0.042)	0.0000	0.0000	1,030
2017/01/04	IGOV	04/05/2017			Index Future	251.7840	251.7840	251.6770	251.6770	(0.042)	0.0000	0.0000	0
2017/01/04	IGOV	03/08/2017			Index Future	256.7950	256.7950	256.6860	256.6860	(0.042)	0.0000	0.0000	0
2017/01/04	ILBI	02/02/2017			Index Future	670.5200	670.5200	670.1070	670.1070	(0.062)	0.0000	0.0000	157
2017/01/04	ILBI	04/05/2017			Index Future	683.5110	683.5110	683.0890	683.0890	(0.062)	0.0000	0.0000	0
2017/01/04	ILBI	03/08/2017			Index Future	696.9670	696.9670	696.5370	696.5370	(0.062)	0.0000	0.0000	0
2017/01/04	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2017/01/04	IS01	15/06/2017			Interest Rate Swap	99.6169	99.6169	99.6142	99.6142	(0.003)	0.0000	0.0000	0
2017/01/04	IS01	21/09/2017			Interest Rate Swap	99.6520	99.6520	99.6447	99.6447	(0.007)	0.0000	0.0000	0
2017/01/04	IS01	21/12/2017			Interest Rate Swap	99.9121	99.9121	99.8998	99.8998	(0.012)	0.0000	0.0000	0
2017/01/04	IS01	15/03/2018			Interest Rate Swap	99.9513	99.9513	99.9366	99.9366	(0.015)	0.0000	0.0000	0
2017/01/04	IS02	18/12/2017			Interest Rate Swap	99.9390	99.9390	99.9272	99.9272	(0.012)	0.0000	0.0000	0
2017/01/04	IS02	16/03/2018			Interest Rate Swap	99.2368	99.2368	99.2219	99.2219	(0.015)	0.0000	0.0000	0
2017/01/04	IS02	15/06/2018			Interest Rate Swap	98.9118	98.9118	98.8938	98.8938	(0.018)	0.0000	0.0000	0
2017/01/04	IS02	21/09/2018			Interest Rate Swap	98.9866	98.9866	98.9646	98.9646	(0.022)	0.0000	0.0000	0
2017/01/04	IS02	21/12/2018			Interest Rate Swap	99.5000	99.5000	99.4700	99.4700	(0.030)	0.0000	0.0000	0
2017/01/04	IS02	15/03/2019			Interest Rate Swap	100.0192	100.0192	99.9781	99.9781	(0.041)	0.0000	0.0000	0
2017/01/04	IS05	17/12/2020			Interest Rate Swap	98.0298	98.0298	97.9231	97.9231	(0.109)	0.0000	0.0000	0
2017/01/04	IS05	16/03/2021			Interest Rate Swap	97.3942	97.3942	97.2739	97.2739	(0.124)	0.0000	0.0000	0
2017/01/04	IS05	15/06/2021			Interest Rate Swap	96.7275	96.7275	96.5909	96.5909	(0.141)	0.0000	0.0000	0
2017/01/04	IS05	21/09/2021			Interest Rate Swap	97.0355	97.0355	96.8812	96.8812	(0.159)	0.0000	0.0000	0
2017/01/04	IS05	21/12/2021			Interest Rate Swap	99.3152	99.3152	99.1490	99.1490	(0.167)	0.0000	0.0000	50
2017/01/04	IS05	15/03/2022			Interest Rate Swap	99.5510	99.5510	99.3768	99.3768	(0.175)	0.0000	0.0000	0
2017/01/04	IS10	17/12/2025			Interest Rate Swap	98.8069	98.8069	98.5547	98.5547	(0.255)	0.0000	0.0000	0
2017/01/04	IS10	16/03/2026			Interest Rate Swap	95.9421	95.9421	95.6826	95.6826	(0.270)	0.0000	0.0000	0
2017/01/04	IS10	15/06/2026			Interest Rate Swap	94.7713	94.7713	94.5070	94.5070	(0.279)	0.0000	0.0000	0
2017/01/04	IS10	21/09/2026			Interest Rate Swap	96.9198	96.9198	96.6548	96.6548	(0.273)	0.0000	0.0000	0
2017/01/04	IS10	21/12/2026			Interest Rate Swap	100.6288	100.6288	100.3663	100.3663	(0.261)	0.0000	0.0000	0
2017/01/04	IS10	15/03/2027			Interest Rate Swap	99.2717	99.2717	99.0032	99.0032	(0.270)	0.0000	0.0000	0
2017/01/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/04	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2017/01/04	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/01/04	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	1,000
2017/01/04	JBAF	19/04/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/01/04	JBAF	17/05/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/01/04	JBAF	21/06/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/01/04	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2017/01/04	JBAF	20/12/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2017/01/04	JBAF	20/03/2018			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2017/01/04	JBAF	20/06/2018			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2017/01/04	JBAF	19/09/2018			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2017/01/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/04	R023	02/02/2017	8.85	Call	Bond Future	1,235.0200	1.2350	1,314.1200	1.3141	6.405	0	0	0
2017/01/04	R023	02/02/2017			Bond Future	8.6657	99.1707	8.6333	99.3172	(0.374)	0.0000	0.0000	18,901
2017/01/04	R023	02/02/2017	8.86	Call	Bond Future	1,265.3900	1.2654	1,345.9800	1.3460	6.369	0	0	0
2017/01/04	R023	02/02/2017	8.84	Put	Bond Future	421.9000	0.4219	353.0200	0.3530	(16.326)	0	0	0
2017/01/04	R023	02/02/2017	8.86	Put	Bond Future	392.9500	0.3930	327.0600	0.3271	(16.768)	0	0	0
2017/01/04	R023	02/02/2017	8.84	Call	Bond Future	1,205.0100	1.2050	1,282.6100	1.2826	6.440	0	0	0
2017/01/04	R023	02/02/2017	8.85	Put	Bond Future	407.2300	0.4072	339.8500	0.3398	(16.546)	0	0	0
2017/01/04	R023	04/05/2017	8.61	Call	Bond Future	1,263.7600	1.2638	1,300.4600	1.3005	2.904	0	0	0
2017/01/04	R023	04/05/2017			Bond Future	8.7103	97.1482	8.6763	97.2965	(0.390)	0.0000	0.0000	0
2017/01/04	R023	04/05/2017	8.59	Call	Bond Future	1,224.1700	1.2242	1,259.5200	1.2595	2.888	0	0	0
2017/01/04	R023	04/05/2017	8.60	Call	Bond Future	1,243.8700	1.2439	1,279.8900	1.2799	2.896	0	0	0
2017/01/04	R023	04/05/2017	8.59	Put	Bond Future	1,751.0700	1.7511	1,638.1200	1.6381	(6.450)	0	0	0
2017/01/04	R023	04/05/2017	8.61	Put	Bond Future	1,702.7800	1.7028	1,591.1800	1.5912	(6.554)	0	0	0
2017/01/04	R023	04/05/2017	8.60	Put	Bond Future	1,726.8200	1.7268	1,614.5400	1.6145	(6.502)	0	0	0
2017/01/04	R023	03/08/2017	8.60	Put	Bond Future	2,227.6300	2.2276	2,121.2900	2.1213	(4.774)	0	0	0
2017/01/04	R023	03/08/2017			Bond Future	8.7439	99.0762	8.7081	99.2274	(0.410)	0.0000	0.0000	0
2017/01/04	R023	03/08/2017	8.59	Put	Bond Future	2,250.9100	2.2509	2,144.0600	2.1441	(4.747)	0	0	0
2017/01/04	R023	03/08/2017	8.60	Call	Bond Future	1,618.5500	1.6185	1,663.3600	1.6634	2.769	0	0	0
2017/01/04	R023	03/08/2017	8.58	Call	Bond Future	1,579.9400	1.5799	1,623.7200	1.6237	2.771	0	0	0
2017/01/04	R023	03/08/2017	8.59	Call	Bond Future	1,599.3200	1.5993	1,643.6200	1.6436	2.770	0	0	0
2017/01/04	R023	03/08/2017	8.58	Put	Bond Future	2,274.0700	2.2741	2,166.7000	2.1667	(4.721)	0	0	0
2017/01/04	R035	02/02/2017			Bond Future	9.6565	97.2928	9.6394	97.4308	(0.177)	0.0000	0.0000	7,194
2017/01/04	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R035	02/02/2017	9.50	Put	Bond Future	1,271.2800	1.2713	1,133.3400	1.1333	(10.850)	0	0	0
2017/01/04	R035	02/02/2017	9.51	Put	Bond Future	1,189.2700	1.1893	1,051.3300	1.0513	(11.599)	0	0	0
2017/01/04	R035	02/02/2017	9.52	Put	Bond Future	1,107.3600	1.1074	969.4200	0.9694	(12.457)	0	0	0
2017/01/04	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/04	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R035	04/05/2017	9.55	Put	Bond Future	1,274.3600	1.2744	1,134.6400	1.1346	(10.964)	0	0	0
2017/01/04	R035	04/05/2017			Bond Future	9.7087	94.6633	9.6911	94.8031	(0.181)	0.0000	0.0000	0
2017/01/04	R035	04/05/2017	9.54	Put	Bond Future	1,355.5500	1.3556	1,215.8300	1.2158	(10.307)	0	0	0
2017/01/04	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R035	04/05/2017	9.53	Put	Bond Future	1,436.8500	1.4369	1,297.1300	1.2971	(9.724)	0	0	0
2017/01/04	R035	03/08/2017			Bond Future	9.7552	96.5421	9.7371	96.6845	(0.185)	0.0000	0.0000	0
2017/01/04	R035	03/08/2017	9.50	Put	Bond Future	2,039.4000	2.0394	1,897.0500	1.8971	(6.980)	0	0	0
2017/01/04	R035	03/08/2017	9.52	Put	Bond Future	1,877.1300	1.8771	1,734.7800	1.7348	(7.583)	0	0	0
2017/01/04	R035	03/08/2017	9.51	Put	Bond Future	1,958.2100	1.9582	1,815.8600	1.8159	(7.269)	0	0	0
2017/01/04	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R186	02/02/2017	8.00	Put	Bond Future	7,029.5900	7.0296	6,704.1100	6.7041	(4.630)	0	0	0
2017/01/04	R186	02/02/2017	9.40	Call	Bond Future	3,118.3000	3.1183	3,372.7000	3.3727	8.158	0	0	0
2017/01/04	R186	02/02/2017	8.81	Put	Bond Future	1,852.2600	1.8523	1,610.2000	1.6102	(13.068)	0	0	0
2017/01/04	R186	02/02/2017	9.10	Put	Bond Future	811.6200	0.8116	657.3200	0.6573	(19.011)	0	0	2,546
2017/01/04	R186	02/02/2017			Bond Future	8.9788	111.1830	8.9315	111.5091	(0.527)	0.0000	0.0000	116,947
2017/01/04	R186	02/02/2017	9.50	Call	Bond Future	3,686.1500	3.6862	3,960.4700	3.9605	7.442	0	0	0
2017/01/04	R186	02/02/2017	8.43	Put	Bond Future	3,995.2500	3.9952	3,685.5400	3.6855	(7.752)	0	0	0
2017/01/04	R186	02/02/2017	8.80	Put	Bond Future	1,898.2300	1.8982	1,653.5300	1.6535	(12.891)	0	0	0
2017/01/04	R186	02/02/2017	8.87	Call	Bond Future	838.0800	0.8381	938.8100	0.9388	12.019	0	0	0
2017/01/04	R186	02/02/2017	8.90	Put	Bond Future	1,468.3800	1.4684	1,251.7500	1.2517	(14.753)	0	0	750
2017/01/04	R186	02/02/2017	8.00	Call	Bond Future	8.2500	0.0083	8.9000	0.0089	7.879	0	0	7,000
2017/01/04	R186	02/02/2017	8.60	Call	Bond Future	296.2100	0.2962	334.3900	0.3344	12.890	0	0	7,000
2017/01/04	R186	02/02/2017	8.81	Call	Bond Future	682.3700	0.6824	766.4400	0.7664	12.320	0	0	0
2017/01/04	R186	02/02/2017	8.37	Call	Bond Future	94.2600	0.0943	105.8500	0.1059	12.296	0	0	500
2017/01/04	R186	02/02/2017	8.62	Put	Bond Future	2,829.8600	2.8299	2,545.3500	2.5453	(10.054)	0	0	0
2017/01/04	R186	02/02/2017	8.79	Call	Bond Future	635.2600	0.6353	714.0800	0.7141	12.408	0	0	0
2017/01/04	R186	02/02/2017	8.95	Call	Bond Future	1,079.8600	1.0799	1,204.5200	1.2045	11.544	0	0	0
2017/01/04	R186	02/02/2017	9.02	Call	Bond Future	1,324.1300	1.3241	1,470.7200	1.4707	11.071	0	0	0
2017/01/04	R186	02/02/2017	8.87	Put	Bond Future	1,590.3200	1.5903	1,364.9200	1.3649	(14.173)	0	0	500
2017/01/04	R186	02/02/2017	9.50	Put	Bond Future	178.3300	0.1783	126.5200	0.1265	(29.053)	0	0	13,500
2017/01/04	R186	02/02/2017	8.43	Call	Bond Future	130.3500	0.1304	146.7700	0.1468	12.597	0	0	750
2017/01/04	R186	02/02/2017	8.80	Call	Bond Future	658.5200	0.6585	739.9500	0.7400	12.366	0	0	0
2017/01/04	R186	02/02/2017	8.90	Call	Bond Future	924.1800	0.9242	1,033.6800	1.0337	11.848	0	0	0
2017/01/04	R186	02/02/2017	9.40	Put	Bond Future	271.6900	0.2717	199.9600	0.2000	(26.401)	0	0	750
2017/01/04	R186	02/02/2017	9.10	Call	Bond Future	1,640.9200	1.6409	1,812.7500	1.8128	10.472	0	0	0
2017/01/04	R186	02/02/2017	8.37	Put	Bond Future	4,392.6900	4.3927	4,078.1500	4.0781	(7.161)	0	0	0
2017/01/04	R186	02/02/2017	8.60	Put	Bond Future	2,944.7100	2.9447	2,656.7600	2.6568	(9.779)	0	0	0
2017/01/04	R186	02/02/2017	8.62	Call	Bond Future	323.3200	0.3233	364.9400	0.3649	12.873	0	0	500
2017/01/04	R186	02/02/2017	8.79	Put	Bond Future	1,944.8400	1.9448	1,697.5300	1.6975	(12.716)	0	0	0
2017/01/04	R186	02/02/2017	8.95	Put	Bond Future	1,278.5100	1.2785	1,077.0400	1.0770	(15.758)	0	0	2,546
2017/01/04	R186	02/02/2017	9.02	Put	Bond Future	1,041.4500	1.0414	861.9100	0.8619	(17.239)	0	0	500
2017/01/04	R186	04/05/2017			Bond Future	9.0274	113.3240	8.9783	113.6553	(0.544)	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
2017/01/04	R186	04/05/2017	8.89	Put	Bond Future	2,842.4500		2.8425	2,617.1200	2.6171	(7.927)	0	0	0
2017/01/04	R186	04/05/2017	8.91	Put	Bond Future	2,766.6400		2.7666	2,544.2900	2.5443	(8.037)	0	0	0
2017/01/04	R186	04/05/2017	8.90	Put	Bond Future	2,804.3800		2.8044	2,580.5300	2.5805	(7.982)	0	0	0
2017/01/04	R186	04/05/2017	8.91	Call	Bond Future	1,972.6200		1.9726	2,081.5600	2.0816	5.523	0	0	0
2017/01/04	R186	04/05/2017	8.89	Call	Bond Future	1,912.3400		1.9123	2,018.3000	2.0183	5.541	0	0	0
2017/01/04	R186	04/05/2017	8.90	Call	Bond Future	1,942.3400		1.9423	2,049.7800	2.0498	5.531	0	0	0
2017/01/04	R186	03/08/2017	8.93	Put	Bond Future	3,597.0900		3.5971	3,382.6500	3.3826	(5.961)	0	0	0
2017/01/04	R186	03/08/2017			Bond Future	9.0677		110.2682	9.0166	110.6060	(0.564)	0.0000	0.0000	0
2017/01/04	R186	03/08/2017	8.92	Put	Bond Future	3,633.2400		3.6332	3,417.6700	3.4177	(5.933)	0	0	0
2017/01/04	R186	03/08/2017	8.91	Call	Bond Future	2,623.6100		2.6236	2,744.6500	2.7446	4.613	0	0	0
2017/01/04	R186	03/08/2017	8.93	Call	Bond Future	2,684.1500		2.6842	2,807.4600	2.8075	4.594	0	0	0
2017/01/04	R186	03/08/2017	8.92	Call	Bond Future	2,653.6100		2.6536	2,775.7900	2.7758	4.604	0	0	0
2017/01/04	R186	03/08/2017	8.91	Put	Bond Future	3,669.9800		3.6700	3,453.2700	3.4533	(5.905)	0	0	0
2017/01/04	R197	02/02/2017			Bond Future	294.9597		294.9597	294.9680	294.9680	0.003	0.0000	0.0000	1,246
2017/01/04	R197	02/02/2017	302.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R197	02/02/2017	302.57	Put	Bond Future	7,610.3500		7.6103	7,601.9800	7.6020	(0.110)	0	0	0
2017/01/04	R197	02/02/2017	302.59	Put	Bond Future	7,630.3500		7.6303	7,621.9800	7.6220	(0.110)	0	0	0
2017/01/04	R197	02/02/2017	302.58	Put	Bond Future	7,620.3500		7.6203	7,611.9800	7.6120	(0.110)	0	0	0
2017/01/04	R197	02/02/2017	302.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R197	02/02/2017	302.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R197	04/05/2017	308.58	Put	Bond Future	7,922.2300		7.9222	7,916.7300	7.9167	(0.069)	0	0	0
2017/01/04	R197	04/05/2017			Bond Future	300.6578		300.6578	300.6633	300.6633	0.002	0.0000	0.0000	0
2017/01/04	R197	04/05/2017	308.60	Put	Bond Future	7,942.2300		7.9422	7,936.7300	7.9367	(0.069)	0	0	0
2017/01/04	R197	04/05/2017	308.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R197	04/05/2017	308.59	Put	Bond Future	7,932.2300		7.9322	7,926.7300	7.9267	(0.069)	0	0	0
2017/01/04	R197	04/05/2017	308.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R197	04/05/2017	308.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R197	03/08/2017	308.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R197	03/08/2017			Bond Future	299.7388		299.7388	299.7441	299.7441	0.002	0.0000	0.0000	0
2017/01/04	R197	03/08/2017	308.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R197	03/08/2017	308.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R197	03/08/2017	308.05	Put	Bond Future	8,311.2100		8.3112	8,305.8600	8.3059	(0.064)	0	0	0
2017/01/04	R197	03/08/2017	308.07	Put	Bond Future	8,331.2100		8.3312	8,325.8600	8.3259	(0.064)	0	0	0
2017/01/04	R197	03/08/2017	308.06	Put	Bond Future	8,321.2100		8.3212	8,315.8600	8.3159	(0.064)	0	0	0
2017/01/04	R202	02/02/2017	251.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R202	02/02/2017			Bond Future	242.8369		242.8369	242.8442	242.8442	0.003	0.0000	0.0000	36,359
2017/01/04	R202	02/02/2017	251.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R202	02/02/2017	251.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R202	02/02/2017	251.72	Put	Bond Future	8,883.1400		8.8831	8,875.8400	8.8758	(0.082)	0	0	0
2017/01/04	R202	02/02/2017	251.74	Put	Bond Future	8,903.1400		8.9031	8,895.8400	8.8958	(0.082)	0	0	0
2017/01/04	R202	02/02/2017	251.73	Put	Bond Future	8,893.1400		8.8931	8,885.8400	8.8858	(0.082)	0	0	0
2017/01/04	R202	04/05/2017	256.73	Put	Bond Future	9,201.8800		9.2019	9,197.1200	9.1971	(0.052)	0	0	0
2017/01/04	R202	04/05/2017			Bond Future	247.5281		247.5281	247.5329	247.5329	0.002	0.0000	0.0000	0
2017/01/04	R202	04/05/2017	256.72	Put	Bond Future	9,191.8800		9.1919	9,187.1200	9.1871	(0.052)	0	0	0
2017/01/04	R202	04/05/2017	256.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R202	04/05/2017	256.71	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
2017/01/04	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R202	04/05/2017	256.71	Put	Bond Future	9,181.8800	9.1819	9,177.1200	9.1771	(0.052)	0	0	0
2017/01/04	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R202	03/08/2017			Bond Future	248.7879	248.7879	248.7930	248.7930	0.002	0.0000	0.0000	0
2017/01/04	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R202	03/08/2017	258.35	Put	Bond Future	9,562.0900	9.5621	9,557.0200	9.5570	(0.053)	0	0	0
2017/01/04	R202	03/08/2017	258.37	Put	Bond Future	9,582.0900	9.5821	9,577.0200	9.5770	(0.053)	0	0	0
2017/01/04	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R202	03/08/2017	258.36	Put	Bond Future	9,572.0900	9.5721	9,567.0200	9.5670	(0.053)	0	0	0
2017/01/04	R203	02/02/2017	7.70	Call	Bond Future	51.8200	0.0518	61.3400	0.0613	18.371	0	0	0
2017/01/04	R203	02/02/2017	7.71	Put	Bond Future	96.0900	0.0961	78.0900	0.0781	(18.732)	0	0	0
2017/01/04	R203	02/02/2017			Bond Future	7.7825	103.5607	7.7343	103.5885	(0.619)	0.0000	0.0000	27,216
2017/01/04	R203	02/02/2017	7.71	Call	Bond Future	54.1500	0.0542	64.0100	0.0640	18.209	0	0	0
2017/01/04	R203	02/02/2017	7.72	Call	Bond Future	56.6700	0.0567	66.8800	0.0669	18.017	0	0	0
2017/01/04	R203	02/02/2017	7.70	Put	Bond Future	99.5400	0.0995	81.2000	0.0812	(18.425)	0	0	0
2017/01/04	R203	02/02/2017	7.72	Put	Bond Future	92.8200	0.0928	75.1700	0.0752	(19.015)	0	0	0
2017/01/04	R203	04/05/2017	6.91	Call	Bond Future	12.6900	0.0127	15.2800	0.0153	20.410	0	0	0
2017/01/04	R203	04/05/2017	6.92	Put	Bond Future	270.3600	0.2704	245.5300	0.2455	(9.184)	0	0	0
2017/01/04	R203	04/05/2017			Bond Future	7.6552	101.3821	7.5767	101.4095	(1.025)	0.0000	0.0000	0
2017/01/04	R203	04/05/2017	6.92	Call	Bond Future	13.2200	0.0132	15.7800	0.0158	19.365	0	0	0
2017/01/04	R203	04/05/2017	6.93	Call	Bond Future	13.6500	0.0137	16.2900	0.0163	19.341	0	0	0
2017/01/04	R203	04/05/2017	6.91	Put	Bond Future	273.3400	0.2733	248.5400	0.2485	(9.073)	0	0	0
2017/01/04	R203	04/05/2017	6.93	Put	Bond Future	267.2800	0.2673	242.5300	0.2425	(9.260)	0	0	0
2017/01/04	R203	03/08/2017	4.89	Call	Bond Future	51.1700	0.0512	51.0800	0.0511	(0.176)	0	0	0
2017/01/04	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/04	R203	03/08/2017	4.87	Call	Bond Future	49.8900	0.0499	49.8000	0.0498	(0.180)	0	0	0
2017/01/04	R203	03/08/2017	4.88	Call	Bond Future	50.5300	0.0505	50.4400	0.0504	(0.178)	0	0	0
2017/01/04	R203	03/08/2017	4.87	Put	Bond Future	27.7700	0.0278	27.6800	0.0277	(0.324)	0	0	0
2017/01/04	R203	03/08/2017	4.89	Put	Bond Future	26.9000	0.0269	26.8100	0.0268	(0.335)	0	0	0
2017/01/04	R203	03/08/2017	4.88	Put	Bond Future	27.3300	0.0273	27.2400	0.0272	(0.329)	0	0	0
2017/01/04	R204	02/02/2017	8.28	Call	Bond Future	563.6800	0.5637	620.1100	0.6201	10.011	0	0	0
2017/01/04	R204	02/02/2017			Bond Future	7.9843	101.0665	7.9408	101.1408	(0.545)	0.0000	0.0000	30,150
2017/01/04	R204	02/02/2017	8.29	Call	Bond Future	577.5200	0.5775	634.6400	0.6346	9.891	0	0	0
2017/01/04	R204	02/02/2017	8.30	Call	Bond Future	591.4700	0.5915	649.3400	0.6493	9.784	0	0	0
2017/01/04	R204	02/02/2017	8.28	Put	Bond Future	60.8600	0.0609	43.0100	0.0430	(29.330)	0	0	0
2017/01/04	R204	02/02/2017	8.30	Put	Bond Future	54.7600	0.0548	38.3500	0.0384	(29.967)	0	0	0
2017/01/04	R204	02/02/2017	8.29	Put	Bond Future	57.7500	0.0578	40.5900	0.0406	(29.714)	0	0	0
2017/01/04	R204	04/05/2017	7.90	Put	Bond Future	500.2800	0.5003	449.3300	0.4493	(10.184)	0	0	0
2017/01/04	R204	04/05/2017			Bond Future	8.0188	103.0127	7.9687	103.0874	(0.624)	0.0000	0.0000	0
2017/01/04	R204	04/05/2017	7.92	Put	Bond Future	483.8500	0.4838	433.7500	0.4338	(10.354)	0	0	0
2017/01/04	R204	04/05/2017	7.90	Call	Bond Future	322.9100	0.3229	346.6600	0.3467	7.355	0	0	0
2017/01/04	R204	04/05/2017	7.91	Put	Bond Future	492.0200	0.4920	441.4900	0.4415	(10.270)	0	0	0
2017/01/04	R204	04/05/2017	7.91	Call	Bond Future	329.6000	0.3296	353.7700	0.3538	7.333	0	0	0
2017/01/04	R204	04/05/2017	7.92	Call	Bond Future	336.3700	0.3364	360.9700	0.3610	7.313	0	0	0
2017/01/04	R204	03/08/2017	7.77	Put	Bond Future	658.7400	0.6587	606.9600	0.6070	(7.860)	0	0	0
2017/01/04	R204	03/08/2017			Bond Future	8.0147	101.0153	7.9550	101.0914	(0.745)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/04	R204	03/08/2017	7.76	Put	Bond Future	666.1800	0.6662	614.1100	0.6141	(7.816)	0	0	0
2017/01/04	R204	03/08/2017	7.75	Call	Bond Future	335.6300	0.3356	359.3300	0.3593	7.061	0	0	0
2017/01/04	R204	03/08/2017	7.76	Call	Bond Future	340.9200	0.3409	364.9200	0.3649	7.040	0	0	0
2017/01/04	R204	03/08/2017	7.77	Call	Bond Future	346.2700	0.3463	370.5600	0.3706	7.015	0	0	0
2017/01/04	R204	03/08/2017	7.75	Put	Bond Future	673.6900	0.6737	621.3200	0.6213	(7.774)	0	0	0
2017/01/04	R207	02/02/2017	9.24	Call	Bond Future	2,675.4000	2.6754	2,795.8500	2.7958	4.502	0	0	0
2017/01/04	R207	02/02/2017			Bond Future	8.1638	98.1087	8.1161	98.2295	(0.585)	0.0000	0.0000	74,783
2017/01/04	R207	02/02/2017	8.91	Call	Bond Future	1,871.6400	1.8716	1,989.0900	1.9891	6.275	0	0	62
2017/01/04	R207	02/02/2017	9.22	Call	Bond Future	2,626.6400	2.6266	2,747.0200	2.7470	4.583	0	0	0
2017/01/04	R207	02/02/2017	9.23	Call	Bond Future	2,651.0300	2.6510	2,771.4400	2.7714	4.542	0	0	0
2017/01/04	R207	02/02/2017	8.91	Put	Bond Future	7.2700	0.0073	3.9400	0.0039	(45.805)	0	0	0
2017/01/04	R207	02/02/2017	9.22	Put	Bond Future	0.6800	0.0007	0.2800	0.0003	(58.824)	0	0	0
2017/01/04	R207	02/02/2017	9.24	Put	Bond Future	0.5700	0.0006	0.2400	0.0002	(57.895)	0	0	0
2017/01/04	R207	02/02/2017	9.23	Put	Bond Future	0.6300	0.0006	0.2600	0.0003	(58.730)	0	0	0
2017/01/04	R207	04/05/2017	8.21	Put	Bond Future	665.1200	0.6651	589.9000	0.5899	(11.309)	0	0	0
2017/01/04	R207	04/05/2017			Bond Future	8.2084	99.9980	8.1561	100.1201	(0.637)	0.0000	0.0000	0
2017/01/04	R207	04/05/2017	8.22	Call	Bond Future	680.8200	0.6808	728.4200	0.7284	6.992	0	0	0
2017/01/04	R207	04/05/2017	8.20	Call	Bond Future	656.8900	0.6569	703.1000	0.7031	7.035	0	0	0
2017/01/04	R207	04/05/2017	8.21	Call	Bond Future	668.9100	0.6689	715.8100	0.7158	7.011	0	0	0
2017/01/04	R207	04/05/2017	8.20	Put	Bond Future	676.4600	0.6765	600.5500	0.6005	(11.222)	0	0	0
2017/01/04	R207	04/05/2017	8.22	Put	Bond Future	653.6900	0.6537	579.1700	0.5792	(11.400)	0	0	0
2017/01/04	R207	03/08/2017	8.19	Call	Bond Future	811.8800	0.8119	860.0600	0.8601	5.934	0	0	51
2017/01/04	R207	03/08/2017			Bond Future	8.2314	98.3385	8.1733	98.4629	(0.706)	0.0000	0.0000	0
2017/01/04	R207	03/08/2017	8.39	Put	Bond Future	704.5600	0.7046	638.3700	0.6384	(9.395)	0	0	0
2017/01/04	R207	03/08/2017	8.41	Put	Bond Future	687.0800	0.6871	621.9000	0.6219	(9.487)	0	0	0
2017/01/04	R207	03/08/2017	8.19	Put	Bond Future	900.5400	0.9005	824.2900	0.8243	(8.467)	0	0	0
2017/01/04	R207	03/08/2017	8.40	Put	Bond Future	695.7800	0.6958	630.1000	0.6301	(9.440)	0	0	0
2017/01/04	R207	03/08/2017	8.41	Call	Bond Future	1,067.9200	1.0679	1,127.1700	1.1272	5.548	0	0	0
2017/01/04	R207	03/08/2017	8.39	Call	Bond Future	1,042.8400	1.0428	1,101.0800	1.1011	5.585	0	0	0
2017/01/04	R207	03/08/2017	8.40	Call	Bond Future	1,055.3400	1.0553	1,114.0900	1.1141	5.567	0	0	0
2017/01/04	R208	02/02/2017			Bond Future	8.3229	96.9790	8.2752	97.1378	(0.572)	0.0000	0.0000	29,322
2017/01/04	R208	02/02/2017	8.64	Call	Bond Future	1,192.8500	1.1928	1,315.7600	1.3158	10.304	0	0	0
2017/01/04	R208	02/02/2017	8.63	Put	Bond Future	150.0800	0.1501	112.9200	0.1129	(24.760)	0	0	0
2017/01/04	R208	02/02/2017	8.65	Put	Bond Future	137.0100	0.1370	102.3600	0.1024	(25.290)	0	0	0
2017/01/04	R208	02/02/2017	8.64	Put	Bond Future	143.4600	0.1435	107.5700	0.1076	(25.017)	0	0	0
2017/01/04	R208	02/02/2017	8.65	Call	Bond Future	1,219.2600	1.2193	1,343.4100	1.3434	10.182	0	0	0
2017/01/04	R208	02/02/2017	8.63	Call	Bond Future	1,166.6000	1.1666	1,288.2400	1.2882	10.427	0	0	0
2017/01/04	R208	04/05/2017	8.39	Call	Bond Future	1,002.2400	1.0022	1,078.8700	1.0789	7.646	0	0	0
2017/01/04	R208	04/05/2017			Bond Future	8.3619	95.4437	8.3110	95.6046	(0.608)	0.0000	0.0000	0
2017/01/04	R208	04/05/2017	8.37	Call	Bond Future	969.4900	0.9695	1,044.2000	1.0442	7.706	0	0	0
2017/01/04	R208	04/05/2017	8.38	Call	Bond Future	985.7900	0.9858	1,061.3500	1.0614	7.665	0	0	0
2017/01/04	R208	04/05/2017	8.37	Put	Bond Future	943.7700	0.9438	857.5600	0.8576	(9.135)	0	0	0
2017/01/04	R208	04/05/2017	8.39	Put	Bond Future	913.3400	0.9133	829.0500	0.8291	(9.229)	0	0	0
2017/01/04	R208	04/05/2017	8.38	Put	Bond Future	928.4700	0.9285	843.1100	0.8431	(9.194)	0	0	0
2017/01/04	R208	03/08/2017	8.32	Call	Bond Future	1,147.3400	1.1473	1,223.0000	1.2230	6.594	0	0	0
2017/01/04	R208	03/08/2017			Bond Future	8.3851	97.3380	8.3303	97.5020	(0.653)	0.0000	0.0000	0

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2017/01/04	R208	03/08/2017	8.30	Call	Bond Future	1,118.2700		1.1183	1,192.3700	1.1924	6.626	0	0	0
2017/01/04	R208	03/08/2017	8.31	Call	Bond Future	1,132.7500		1.1328	1,207.4800	1.2075	6.597	0	0	0
2017/01/04	R208	03/08/2017	8.30	Put	Bond Future	1,373.2300		1.3732	1,283.3600	1.2834	(6.544)	0	0	0
2017/01/04	R208	03/08/2017	8.32	Put	Bond Future	1,342.3100		1.3423	1,254.0000	1.2540	(6.579)	0	0	0
2017/01/04	R208	03/08/2017	8.31	Put	Bond Future	1,357.7100		1.3577	1,268.4700	1.2685	(6.573)	0	0	0
2017/01/04	R209	02/02/2017	9.55	Put	Bond Future	1,403.9700		1.4040	1,306.4200	1.3064	(6.948)	0	0	0
2017/01/04	R209	02/02/2017			Bond Future	9.5984		73.1297	9.5815	73.2429	(0.175)	0.0000	0.0000	66,481
2017/01/04	R209	02/02/2017	9.54	Put	Bond Future	1,440.7600		1.4408	1,342.2900	1.3423	(6.835)	0	0	0
2017/01/04	R209	02/02/2017	9.55	Call	Bond Future	1,078.0700		1.0781	1,093.7000	1.0937	1.450	0	0	0
2017/01/04	R209	02/02/2017	9.53	Call	Bond Future	1,016.8200		1.0168	1,030.6300	1.0306	1.358	0	0	0
2017/01/04	R209	02/02/2017	9.54	Call	Bond Future	1,047.1700		1.0472	1,061.8800	1.0619	1.405	0	0	0
2017/01/04	R209	02/02/2017	9.53	Put	Bond Future	1,478.1900		1.4782	1,378.8200	1.3788	(6.722)	0	0	0
2017/01/04	R209	04/05/2017	9.48	Put	Bond Future	3,097.0500		3.0970	2,988.0400	2.9880	(3.520)	0	0	0
2017/01/04	R209	04/05/2017			Bond Future	9.6457		71.3873	9.6285	71.5019	(0.178)	0.0000	0.0000	0
2017/01/04	R209	04/05/2017	9.47	Put	Bond Future	3,136.6300		3.1366	3,027.1800	3.0272	(3.489)	0	0	0
2017/01/04	R209	04/05/2017	9.46	Call	Bond Future	1,923.8600		1.9239	1,928.6800	1.9287	0.251	0	0	0
2017/01/04	R209	04/05/2017	9.47	Call	Bond Future	1,952.4000		1.9524	1,957.6400	1.9576	0.268	0	0	0
2017/01/04	R209	04/05/2017	9.48	Call	Bond Future	1,981.0200		1.9810	1,986.7000	1.9867	0.287	0	0	0
2017/01/04	R209	04/05/2017	9.46	Put	Bond Future	3,176.3900		3.1764	3,066.5200	3.0665	(3.459)	0	0	0
2017/01/04	R209	03/08/2017			Bond Future	9.6872		72.8042	9.6695	72.9210	(0.183)	0.0000	0.0000	0
2017/01/04	R209	03/08/2017	9.44	Call	Bond Future	2,573.6800		2.5737	2,615.9100	2.6159	1.641	0	0	0
2017/01/04	R209	03/08/2017	9.43	Put	Bond Future	4,274.6100		4.2746	4,199.6200	4.1996	(1.754)	0	0	0
2017/01/04	R209	03/08/2017	9.45	Put	Bond Future	4,194.6600		4.1947	4,120.4100	4.1204	(1.770)	0	0	0
2017/01/04	R209	03/08/2017	9.44	Put	Bond Future	4,234.5000		4.2345	4,159.8700	4.1599	(1.762)	0	0	0
2017/01/04	R209	03/08/2017	9.45	Call	Bond Future	2,602.1500		2.6021	2,644.7600	2.6448	1.637	0	0	0
2017/01/04	R209	03/08/2017	9.43	Call	Bond Future	2,545.3700		2.5454	2,587.2400	2.5872	1.645	0	0	0
2017/01/04	R210	02/02/2017	190.85	Put	Bond Future	5,074.1100		5.0741	5,068.9400	5.0689	(0.102)	0	0	0
2017/01/04	R210	02/02/2017			Bond Future	185.7759		185.7759	185.7811	185.7811	0.003	0.0000	0.0000	1,779
2017/01/04	R210	02/02/2017	190.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R210	02/02/2017	190.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R210	02/02/2017	190.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R210	02/02/2017	190.84	Put	Bond Future	5,064.1100		5.0641	5,058.9400	5.0589	(0.102)	0	0	0
2017/01/04	R210	02/02/2017	190.86	Put	Bond Future	5,084.1100		5.0841	5,078.9400	5.0789	(0.102)	0	0	0
2017/01/04	R210	04/05/2017			Bond Future	187.0469		187.0469	187.0503	187.0503	0.002	0.0000	0.0000	0
2017/01/04	R210	04/05/2017	192.31	Put	Bond Future	5,263.0500		5.2630	5,259.6900	5.2597	(0.064)	0	0	0
2017/01/04	R210	04/05/2017	192.33	Put	Bond Future	5,283.0500		5.2830	5,279.6900	5.2797	(0.064)	0	0	0
2017/01/04	R210	04/05/2017	192.32	Put	Bond Future	5,273.0500		5.2730	5,269.6900	5.2697	(0.064)	0	0	0
2017/01/04	R210	04/05/2017	192.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R210	04/05/2017	192.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R210	04/05/2017	192.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R210	03/08/2017	196.29	Put	Bond Future	5,519.8900		5.5199	5,516.7300	5.5167	(0.057)	0	0	0
2017/01/04	R210	03/08/2017			Bond Future	190.7701		190.7701	190.7733	190.7733	0.002	0.0000	0.0000	0
2017/01/04	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R210	03/08/2017	196.28	Put	Bond Future	5,509.8900		5.5099	5,506.7300	5.5067	(0.057)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/04	R210	03/08/2017	196.30	Put	Bond Future	5,529.8900	5.5299	5,526.7300	5.5267	(0.057)	0	0	0
2017/01/04	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R212	02/02/2017			Bond Future	146.0183	146.0183	146.0221	146.0221	0.003	0.0000	0.0000	3,380
2017/01/04	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R212	02/02/2017	149.27	Put	Bond Future	3,251.7500	3.2518	3,247.8900	3.2479	(0.119)	0	0	0
2017/01/04	R212	02/02/2017	149.29	Put	Bond Future	3,271.7500	3.2718	3,267.8900	3.2679	(0.118)	0	0	0
2017/01/04	R212	02/02/2017	149.28	Put	Bond Future	3,261.7500	3.2618	3,257.8900	3.2579	(0.118)	0	0	0
2017/01/04	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R212	04/05/2017			Bond Future	148.8392	148.8392	148.8416	148.8416	0.002	0.0000	0.0000	0
2017/01/04	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R212	04/05/2017	152.23	Put	Bond Future	3,390.8400	3.3908	3,388.3600	3.3884	(0.073)	0	0	0
2017/01/04	R212	04/05/2017	152.25	Put	Bond Future	3,410.8400	3.4108	3,408.3600	3.4084	(0.073)	0	0	0
2017/01/04	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R212	04/05/2017	152.24	Put	Bond Future	3,400.8400	3.4008	3,398.3600	3.3984	(0.073)	0	0	0
2017/01/04	R212	03/08/2017			Bond Future	149.7699	149.7699	149.7723	149.7723	0.002	0.0000	0.0000	0
2017/01/04	R212	03/08/2017	153.34	Put	Bond Future	3,570.1100	3.5701	3,567.7200	3.5677	(0.067)	0	0	0
2017/01/04	R212	03/08/2017	153.36	Put	Bond Future	3,590.1100	3.5901	3,587.7200	3.5877	(0.067)	0	0	0
2017/01/04	R212	03/08/2017	153.35	Put	Bond Future	3,580.1100	3.5801	3,577.7200	3.5777	(0.067)	0	0	0
2017/01/04	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/04	R213	02/02/2017	9.40	Call	Bond Future	1,128.0100	1.1280	1,231.3200	1.2313	9.159	0	0	0
2017/01/04	R213	02/02/2017	9.42	Call	Bond Future	1,193.4600	1.1935	1,301.9100	1.3019	9.087	0	0	0
2017/01/04	R213	02/02/2017			Bond Future	9.4200	84.4390	9.3828	84.6878	(0.395)	0.0000	0.0000	50,655
2017/01/04	R213	02/02/2017	9.41	Call	Bond Future	1,160.4600	1.1605	1,266.3800	1,2664	9.127	0	0	0
2017/01/04	R213	02/02/2017	9.40	Put	Bond Future	1,261.5400	1.2615	1,116.0500	1.1161	(11.533)	0	0	0
2017/01/04	R213	02/02/2017	9.42	Put	Bond Future	1,193.3900	1.1934	1,053.0400	1.0530	(11.761)	0	0	0
2017/01/04	R213	02/02/2017	9.41	Put	Bond Future	1,227.1500	1.2272	1,084.2700	1.0843	(11.643)	0	0	0
2017/01/04	R213	04/05/2017			Bond Future	9.4677	82.5133	9.4294	82.7661	(0.404)	0.0000	0.0000	0
2017/01/04	R213	04/05/2017	9.35	Put	Bond Future	2,821.7000	2.8217	2,642.2000	2.6422	(6.361)	0	0	0
2017/01/04	R213	04/05/2017	9.37	Put	Bond Future	2,748.4600	2.7485	2,571.1400	2.5711	(6.452)	0	0	0
2017/01/04	R213	04/05/2017	9.35	Call	Bond Future	2,040.5800	2.0406	2,113.8500	2.1138	3.591	0	0	0
2017/01/04	R213	04/05/2017	9.36	Put	Bond Future	2,784.8200	2.7848	2,606.4100	2.6064	(6.407)	0	0	0
2017/01/04	R213	04/05/2017	9.36	Call	Bond Future	2,070.4700	2.0705	2,144.8300	2,1448	3.591	0	0	0
2017/01/04	R213	04/05/2017	9.37	Call	Bond Future	2,100.8100	2.1008	2,176.2600	2.1763	3.591	0	0	0
2017/01/04	R213	03/08/2017	9.33	Put	Bond Future	3,856.8900	3.8569	3,683.9400	3.6839	(4.484)	0	0	0
2017/01/04	R213	03/08/2017			Bond Future	9.5093	84.1509	9.4698	84.4086	(0.415)	0.0000	0.0000	0
2017/01/04	R213	03/08/2017	9.35	Put	Bond Future	3,782.7700	3.7828	3,611.4700	3.6115	(4.528)	0	0	0
2017/01/04	R213	03/08/2017	9.33	Call	Bond Future	2,676.9200	2.6769	2,761.6900	2.7617	3.167	0	0	0
2017/01/04	R213	03/08/2017	9.34	Put	Bond Future	3,819.7100	3.8197	3,647.5800	3.6476	(4.506)	0	0	0
2017/01/04	R213	03/08/2017	9.34	Call	Bond Future	2,706.1700	2.7062	2,791.7600	2,7918	3.163	0	0	0
2017/01/04	R213	03/08/2017	9.35	Call	Bond Future	2,735.6000	2.7356	2,822.0200	2.8220	3.159	0	0	0
2017/01/04	R214	02/02/2017			Bond Future	9.6486	73.6141	9.6367	73.6973	(0.122)	0.0000	0.0000	36,737
2017/01/04	R214	02/02/2017	9.67	Call	Bond Future	1,372.0500	1.3721	1,390.3100	1.3903	1.331	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/04	R214	02/02/2017	9.66	Put	Bond Future	1,255.7000	1.2557	1,189.7000	1.1897	(5.256)	0	0	0
2017/01/04	R214	02/02/2017	9.68	Put	Bond Future	1,187.7000	1.1877	1,123.8900	1.1239	(5.373)	0	0	0
2017/01/04	R214	02/02/2017	9.67	Put	Bond Future	1,221.4100	1.2214	1,156.5000	1.1565	(5.314)	0	0	0
2017/01/04	R214	02/02/2017	9.68	Call	Bond Future	1,408.4000	1.4084	1,427.7600	1.4278	1.375	0	0	0
2017/01/04	R214	02/02/2017	9.66	Call	Bond Future	1,336.1800	1.3362	1,353.3500	1.3534	1.285	0	0	0
2017/01/04	R214	04/05/2017	9.58	Put	Bond Future	3,041.7400	3.0417	2,971.1500	2.9712	(2.321)	0	0	0
2017/01/04	R214	04/05/2017			Bond Future	9.6934	71.7337	9.6813	71.8178	(0.124)	0.0000	0.0000	0
2017/01/04	R214	04/05/2017	9.57	Put	Bond Future	3,081.3600	3.0814	3,009.6100	3.0096	(2.329)	0	0	0
2017/01/04	R214	04/05/2017	9.58	Call	Bond Future	2,243.3200	2.2433	2,256.8400	2.2568	0.603	0	0	0
2017/01/04	R214	04/05/2017	9.56	Call	Bond Future	2,180.6900	2.1807	2,191.9000	2.1919	0.514	0	0	0
2017/01/04	R214	04/05/2017	9.57	Call	Bond Future	2,211.8000	2.2118	2,224.1600	2.2242	0.559	0	0	0
2017/01/04	R214	04/05/2017	9.56	Put	Bond Future	3,121.5100	3.1215	3,048.6100	3.0486	(2.335)	0	0	0
2017/01/04	R214	03/08/2017	9.51	Call	Bond Future	2,795.7200	2.7957	2,795.5600	2.7956	(0.006)	0	0	0
2017/01/04	R214	03/08/2017			Bond Future	9.7330	73.1574	9.7206	73.2430	(0.127)	0.0000	0.0000	0
2017/01/04	R214	03/08/2017	9.52	Call	Bond Future	2,825.8600	2.8259	2,826.1500	2.8262	0.010	0	0	0
2017/01/04	R214	03/08/2017	9.53	Call	Bond Future	2,856.3900	2.8564	2,856.9200	2.8569	0.019	0	0	0
2017/01/04	R214	03/08/2017	9.51	Put	Bond Future	4,368.1500	4.3681	4,282.3700	4.2824	(1.964)	0	0	0
2017/01/04	R214	03/08/2017	9.53	Put	Bond Future	4,285.4400	4.2854	4,200.3500	4.2004	(1.986)	0	0	0
2017/01/04	R214	03/08/2017	9.52	Put	Bond Future	4,326.5400	4.3265	4,241.2100	4.2412	(1.972)	0	0	0
2017/01/04	R248	02/02/2017	9.76	Put	Bond Future	1,449.1400	1.4491	1,386.1700	1.3862	(4.345)	0	0	0
2017/01/04	R248	02/02/2017	9.78	Put	Bond Future	1,371.8000	1.3718	1,309.4800	1.3095	(4.543)	0	0	0
2017/01/04	R248	02/02/2017			Bond Future	9.6941	94.6326	9.6923	94.6485	(0.018)	0.0000	0.0000	74,008
2017/01/04	R248	02/02/2017	9.77	Put	Bond Future	1,410.1300	1.4101	1,347.4800	1.3475	(4.443)	0	0	0
2017/01/04	R248	02/02/2017	9.76	Call	Bond Future	2,037.0100	2.0370	1,989.9300	1.9899	(2.311)	0	0	0
2017/01/04	R248	02/02/2017	9.77	Call	Bond Future	2,086.6200	2.0866	2,039.8600	2.0399	(2.241)	0	0	0
2017/01/04	R248	02/02/2017	9.78	Call	Bond Future	2,136.7500	2.1368	2,090.3200	2.0903	(2.173)	0	0	0
2017/01/04	R248	04/05/2017	9.66	Call	Bond Future	3,144.7600	3.1448	3,082.2500	3.0823	(1.988)	0	0	0
2017/01/04	R248	04/05/2017			Bond Future	9.7403	92.0153	9.7386	92.0306	(0.018)	0.0000	0.0000	0
2017/01/04	R248	04/05/2017	9.67	Call	Bond Future	3,186.4100	3.1864	3,123.9400	3.1239	(1.961)	0	0	0
2017/01/04	R248	04/05/2017	9.65	Put	Bond Future	3,913.1100	3.9131	3,835.2700	3.8353	(1.989)	0	0	0
2017/01/04	R248	04/05/2017	9.67	Put	Bond Future	3,815.7500	3.8157	3,737.9800	3.7380	(2.038)	0	0	0
2017/01/04	R248	04/05/2017	9.65	Call	Bond Future	3,103.4100	3.1034	3,040.8700	3.0409	(2.015)	0	0	0
2017/01/04	R248	04/05/2017	9.66	Put	Bond Future	3,864.2000	3.8642	3,786.3900	3.7864	(2.014)	0	0	0
2017/01/04	R248	03/08/2017			Bond Future	9.7814	93.8416	9.7797	93.8570	(0.018)	0.0000	0.0000	0
2017/01/04	R248	03/08/2017	9.57	Call	Bond Future	3,795.5200	3.7955	3,743.5700	3.7436	(1.369)	0	0	0
2017/01/04	R248	03/08/2017	9.56	Put	Bond Future	5,747.4200	5.7474	5,680.0300	5.6800	(1.173)	0	0	0
2017/01/04	R248	03/08/2017	9.58	Put	Bond Future	5,642.2800	5.6423	5,574.8900	5.5749	(1.194)	0	0	0
2017/01/04	R248	03/08/2017	9.57	Put	Bond Future	5,694.5200	5.6945	5,627.1300	5.6271	(1.183)	0	0	0
2017/01/04	R248	03/08/2017	9.58	Call	Bond Future	3,834.7000	3.8347	3,782.7500	3.7827	(1.355)	0	0	0
2017/01/04	R248	03/08/2017	9.56	Call	Bond Future	3,756.8400	3.7568	3,704.8900	3.7049	(1.383)	0	0	0
<b>Total</b>													<b>838541</b>