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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/01/2017 TO 06/01/2017

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
2017/01/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	2025	02/02/2017	130.01	Put	Bond Future	3,200.1500	3.2001	3,104.9100	3.1049	(2.976)	0	0	0
2017/01/06	2025	02/02/2017			Bond Future	126.8099	126.8099	126.9051	126.9051	0.075	0.0000	0.0000	3,231
2017/01/06	2025	02/02/2017	130.00	Put	Bond Future	3,190.1500	3.1901	3,094.9100	3.0949	(2.985)	0	0	0
2017/01/06	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2025	02/02/2017	129.99	Put	Bond Future	3,180.1500	3.1801	3,084.9100	3.0849	(2.995)	0	0	0
2017/01/06	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2025	04/05/2017			Bond Future	129.2577	129.2577	129.3545	129.3545	0.075	0.0000	0.0000	0
2017/01/06	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2025	04/05/2017	132.56	Put	Bond Future	3,302.2700	3.3023	3,205.4800	3.2055	(2.931)	0	0	0
2017/01/06	2025	04/05/2017	132.58	Put	Bond Future	3,322.2700	3.3223	3,225.4800	3.2255	(2.913)	0	0	0
2017/01/06	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2025	04/05/2017	132.57	Put	Bond Future	3,312.2700	3.3123	3,215.4800	3.2155	(2.922)	0	0	0
2017/01/06	2025	03/08/2017			Bond Future	130.4944	130.4944	130.5922	130.5922	0.075	0.0000	0.0000	0
2017/01/06	2025	03/08/2017	133.96	Put	Bond Future	3,465.5900	3.4656	3,367.7600	3.3678	(2.823)	0	0	0
2017/01/06	2025	03/08/2017	133.98	Put	Bond Future	3,485.5900	3.4856	3,387.7600	3.3878	(2.807)	0	0	0
2017/01/06	2025	03/08/2017	133.97	Put	Bond Future	3,475.5900	3.4756	3,377.7600	3.3778	(2.815)	0	0	0
2017/01/06	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2030	02/02/2017	9.29	Put	Bond Future	43.6800	0.0437	0.0000	0.0000	(100.000)	0	0	0
2017/01/06	2030	02/02/2017			Bond Future	9.2963	90.4940	9.2604	90.7440	(0.386)	0.0000	0.0000	34,278
2017/01/06	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	206.2700	0.2063	100.000	0	0	0
2017/01/06	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2030	02/02/2017	9.30	Call	Bond Future	25.7600	0.0258	275.7100	0.2757	970.303	0	0	0
2017/01/06	2030	02/02/2017	9.31	Call	Bond Future	95.1300	0.0951	345.0800	0.3451	262.746	0	0	0
2017/01/06	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	136.6600	0.1367	100.000	0	0	0
2017/01/06	2030	04/05/2017			Bond Future	9.3472	92.2354	9.3101	92.4900	(0.397)	0.0000	0.0000	0
2017/01/06	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	205.1900	0.2052	100.000	0	0	0
2017/01/06	2030	04/05/2017	9.32	Put	Bond Future	186.5000	0.1865	0.0000	0.0000	(100.000)	0	0	0
2017/01/06	2030	04/05/2017	9.34	Put	Bond Future	49.3700	0.0494	0.0000	0.0000	(100.000)	0	0	0
2017/01/06	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	68.0600	0.0681	100.000	0	0	0
2017/01/06	2030	04/05/2017	9.33	Put	Bond Future	117.9000	0.1179	0.0000	0.0000	(100.000)	0	0	0
2017/01/06	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2030	03/08/2017	9.34	Put	Bond Future	358.9100	0.3589	99.9000	0.0999	(72.166)	0	0	0
2017/01/06	2030	03/08/2017			Bond Future	9.3931	90.0570	9.3547	90.3160	(0.408)	0.0000	0.0000	0
2017/01/06	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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2017/01/06	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2030	03/08/2017	9.33	Put	Bond Future	426.7800	0.4268	167.7700	0.1678	(60.689)	0	0	0
2017/01/06	2030	03/08/2017	9.35	Put	Bond Future	291.1200	0.2911	32.1100	0.0321	(88.970)	0	0	0
2017/01/06	2032	02/02/2017	9.53	Call	Bond Future	1,593.5100	1.5935	1,729.5300	1.7295	8.536	0	0	0
2017/01/06	2032	02/02/2017			Bond Future	9.4523	93.3486	9.4163	93.6156	(0.380)	0.0000	0.0000	19,304
2017/01/06	2032	02/02/2017	9.51	Call	Bond Future	1,510.4300	1.5104	1,641.4700	1.6415	8.676	0	0	0
2017/01/06	2032	02/02/2017	9.52	Call	Bond Future	1,551.6200	1.5516	1,685.1500	1.6851	8.606	0	0	0
2017/01/06	2032	02/02/2017	9.51	Put	Bond Future	1,084.2100	1.0842	948.2300	0.9482	(12.542)	0	0	0
2017/01/06	2032	02/02/2017	9.53	Put	Bond Future	1,020.2800	1.0203	889.2800	0.8893	(12.840)	0	0	0
2017/01/06	2032	02/02/2017	9.52	Put	Bond Future	1,051.8500	1.0519	918.3600	0.9184	(12.691)	0	0	0
2017/01/06	2032	04/05/2017	9.45	Call	Bond Future	2,465.9300	2.4659	2,590.5900	2.5906	5.055	0	0	0
2017/01/06	2032	04/05/2017			Bond Future	9.5030	90.9858	9.4659	91.2578	(0.390)	0.0000	0.0000	0
2017/01/06	2032	04/05/2017	9.46	Call	Bond Future	2,500.9300	2.5009	2,626.7800	2.6268	5.032	0	0	0
2017/01/06	2032	04/05/2017	9.44	Put	Bond Future	2,893.8800	2.8939	2,745.3400	2.7453	(5.133)	0	0	0
2017/01/06	2032	04/05/2017	9.46	Put	Bond Future	2,816.3600	2.8164	2,670.2200	2.6702	(5.189)	0	0	0
2017/01/06	2032	04/05/2017	9.44	Call	Bond Future	2,431.2300	2.4312	2,554.6800	2.5547	5.078	0	0	0
2017/01/06	2032	04/05/2017	9.45	Put	Bond Future	2,854.9300	2.8549	2,707.6000	2.7076	(5.161)	0	0	0
2017/01/06	2032	03/08/2017	9.43	Put	Bond Future	4,024.3200	4.0243	3,873.9700	3.8740	(3.736)	0	0	0
2017/01/06	2032	03/08/2017			Bond Future	9.5473	92.7900	9.5090	93.0667	(0.400)	0.0000	0.0000	0
2017/01/06	2032	03/08/2017	9.45	Put	Bond Future	3,945.5200	3.9455	3,796.9700	3.7970	(3.765)	0	0	0
2017/01/06	2032	03/08/2017	9.44	Put	Bond Future	3,984.7800	3.9848	3,835.3300	3.8353	(3.751)	0	0	0
2017/01/06	2032	03/08/2017	9.44	Call	Bond Future	3,204.7300	3.2047	3,332.0100	3.3320	3.972	0	0	0
2017/01/06	2032	03/08/2017	9.43	Call	Bond Future	3,171.0400	3.1710	3,297.4200	3.2974	3.985	0	0	0
2017/01/06	2032	03/08/2017	9.45	Call	Bond Future	3,238.6100	3.2386	3,366.7900	3.3668	3.958	0	0	0
2017/01/06	2033	02/02/2017			Bond Future	105.7978	105.7978	105.6543	105.6543	(0.136)	0.0000	0.0000	5,474
2017/01/06	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2033	02/02/2017	109.70	Put	Bond Future	3,902.2100	3.9022	4,045.6500	4.0456	3.676	0	0	0
2017/01/06	2033	02/02/2017	109.71	Put	Bond Future	3,912.2100	3.9122	4,055.6500	4.0556	3.666	0	0	0
2017/01/06	2033	02/02/2017	109.72	Put	Bond Future	3,922.2100	3.9222	4,065.6500	4.0656	3.657	0	0	0
2017/01/06	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2033	04/05/2017			Bond Future	106.8003	106.8003	106.6539	106.6539	(0.137)	0.0000	0.0000	0
2017/01/06	2033	04/05/2017	110.83	Put	Bond Future	4,029.7200	4.0297	4,176.1500	4.1762	3.634	0	0	0
2017/01/06	2033	04/05/2017	110.85	Put	Bond Future	4,049.7200	4.0497	4,196.1500	4.1962	3.616	0	0	0
2017/01/06	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2033	04/05/2017	110.84	Put	Bond Future	4,039.7200	4.0397	4,186.1500	4.1862	3.625	0	0	0
2017/01/06	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2033	03/08/2017	113.14	Put	Bond Future	4,216.0300	4.2160	4,366.2000	4.3662	3.562	0	0	0
2017/01/06	2033	03/08/2017			Bond Future	108.9240	108.9240	108.7738	108.7738	(0.138)	0.0000	0.0000	0
2017/01/06	2033	03/08/2017	113.13	Put	Bond Future	4,206.0300	4.2060	4,356.2000	4.3562	3.570	0	0	0
2017/01/06	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2033	03/08/2017	113.12	Put	Bond Future	4,196.0300	4.1960	4,346.2000	4.3462	3.579	0	0	0

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2017/01/06	2037	02/02/2017	9.68	Put	Bond Future	1,259.0500	1.2591	1,124.1400	1.1241	(10.715)	0	0	0
2017/01/06	2037	02/02/2017			Bond Future	9.6317	90.2042	9.6009	90.4550	(0.321)	0.0000	0.0000	47,873
2017/01/06	2037	02/02/2017	9.67	Put	Bond Future	1,296.4900	1.2965	1,159.2800	1.1593	(10.583)	0	0	0
2017/01/06	2037	02/02/2017	9.68	Call	Bond Future	1,648.8300	1.6488	1,764.7000	1.7647	7.027	0	0	0
2017/01/06	2037	02/02/2017	9.66	Call	Bond Future	1,563.1300	1.5631	1,674.4100	1.6744	7.119	0	0	0
2017/01/06	2037	02/02/2017	9.67	Call	Bond Future	1,605.7100	1.6057	1,719.2800	1.7193	7.073	0	0	0
2017/01/06	2037	02/02/2017	9.66	Put	Bond Future	1,334.5900	1.3346	1,195.0900	1.1951	(10.453)	0	0	0
2017/01/06	2037	04/05/2017			Bond Future	9.6843	91.9400	9.6525	92.1954	(0.328)	0.0000	0.0000	0
2017/01/06	2037	04/05/2017	9.58	Put	Bond Future	3,436.7700	3.4368	3,290.9400	3.2909	(4.243)	0	0	0
2017/01/06	2037	04/05/2017	9.60	Put	Bond Future	3,348.4300	3.3484	3,204.7800	3.2048	(4.290)	0	0	0
2017/01/06	2037	04/05/2017	9.59	Put	Bond Future	3,392.3900	3.3924	3,247.6500	3.2476	(4.267)	0	0	0
2017/01/06	2037	04/05/2017	9.60	Call	Bond Future	2,668.6400	2.6686	2,780.4100	2.7804	4.188	0	0	0
2017/01/06	2037	04/05/2017	9.58	Call	Bond Future	2,594.4600	2.5945	2,704.0500	2.7040	4.224	0	0	0
2017/01/06	2037	04/05/2017	9.59	Call	Bond Future	2,631.4000	2.6314	2,742.0800	2.7421	4.206	0	0	0
2017/01/06	2037	03/08/2017	9.57	Call	Bond Future	3,430.5400	3.4305	3,544.7300	3.5447	3.329	0	0	0
2017/01/06	2037	03/08/2017			Bond Future	9.7326	89.5054	9.6999	89.7652	(0.336)	0.0000	0.0000	0
2017/01/06	2037	03/08/2017	9.58	Call	Bond Future	3,466.3500	3.4663	3,581.3600	3.5814	3.318	0	0	0
2017/01/06	2037	03/08/2017	9.56	Put	Bond Future	4,780.4500	4.7805	4,633.9500	4.6339	(3.065)	0	0	0
2017/01/06	2037	03/08/2017	9.57	Put	Bond Future	4,735.1200	4.7351	4,589.4400	4.5894	(3.077)	0	0	0
2017/01/06	2037	03/08/2017	9.58	Put	Bond Future	4,689.8300	4.6898	4,544.9700	4.5450	(3.089)	0	0	0
2017/01/06	2037	03/08/2017	9.56	Call	Bond Future	3,394.6600	3.3947	3,508.0300	3.5080	3.340	0	0	0
2017/01/06	2038	02/02/2017	137.07	Put	Bond Future	6,888.9900	6.8890	6,887.4700	6.8875	(0.022)	0	0	0
2017/01/06	2038	02/02/2017			Bond Future	130.1810	130.1810	130.1825	130.1825	0.001	0.0000	0.0000	22,790
2017/01/06	2038	02/02/2017	137.06	Put	Bond Future	6,878.9900	6.8790	6,877.4700	6.8775	(0.022)	0	0	0
2017/01/06	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2038	02/02/2017	137.05	Put	Bond Future	6,868.9900	6.8690	6,867.4700	6.8675	(0.022)	0	0	0
2017/01/06	2038	04/05/2017	139.77	Put	Bond Future	7,076.0500	7.0761	7,074.9600	7.0750	(0.015)	0	0	0
2017/01/06	2038	04/05/2017			Bond Future	132.6940	132.6940	132.6950	132.6950	0.001	0.0000	0.0000	0
2017/01/06	2038	04/05/2017	139.79	Put	Bond Future	7,096.0500	7.0961	7,094.9600	7.0950	(0.015)	0	0	0
2017/01/06	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2038	04/05/2017	139.78	Put	Bond Future	7,086.0500	7.0861	7,084.9600	7.0850	(0.015)	0	0	0
2017/01/06	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2038	03/08/2017			Bond Future	133.8323	133.8323	133.8325	133.8325	0.000	0.0000	0.0000	0
2017/01/06	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2038	03/08/2017	141.16	Put	Bond Future	7,327.6700	7.3277	7,327.4500	7.3275	(0.003)	0	0	0
2017/01/06	2038	03/08/2017	141.18	Put	Bond Future	7,347.6700	7.3477	7,347.4500	7.3475	(0.003)	0	0	0
2017/01/06	2038	03/08/2017	141.17	Put	Bond Future	7,337.6700	7.3377	7,337.4500	7.3375	(0.003)	0	0	0
2017/01/06	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2040	02/02/2017	9.58	Call	Bond Future	1,345.9000	1.3459	1,488.5400	1.4885	10.598	0	0	0
2017/01/06	2040	02/02/2017			Bond Future	9.6363	94.3265	9.5953	94.6856	(0.425)	0.0000	0.0000	8,238
2017/01/06	2040	02/02/2017	9.59	Call	Bond Future	1,385.7700	1.3858	1,531.5800	1.5316	10.522	0	0	0
2017/01/06	2040	02/02/2017	9.60	Call	Bond Future	1,426.3500	1.4263	1,575.3400	1.5753	10.446	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
2017/01/06	2040	02/02/2017	9.58	Put	Bond Future	1,840.1500	1.8401	1,623.7700	1.6238	(11.759)	0	0	0
2017/01/06	2040	02/02/2017	9.60	Put	Bond Future	1,744.4700	1.7445	1,534.4400	1.5344	(12.040)	0	0	0
2017/01/06	2040	02/02/2017	9.59	Put	Bond Future	1,791.8900	1.7919	1,578.6800	1.5787	(11.899)	0	0	0
2017/01/06	2040	04/05/2017			Bond Future	9.6873	96.1416	9.6451	96.5074	(0.435)	0.0000	0.0000	0
2017/01/06	2040	04/05/2017	9.62	Put	Bond Future	3,572.6100	3.5726	3,374.9800	3.3750	(5.532)	0	0	0
2017/01/06	2040	04/05/2017	9.64	Put	Bond Future	3,480.1000	3.4801	3,285.5700	3.2856	(5.590)	0	0	0
2017/01/06	2040	04/05/2017	9.62	Call	Bond Future	2,987.3100	2.9873	3,155.4900	3.1555	5.630	0	0	0
2017/01/06	2040	04/05/2017	9.63	Put	Bond Future	3,526.0300	3.5260	3,329.9500	3.3300	(5.561)	0	0	0
2017/01/06	2040	04/05/2017	9.63	Call	Bond Future	3,028.1000	3.0281	3,197.8300	3.1978	5.605	0	0	0
2017/01/06	2040	04/05/2017	9.64	Call	Bond Future	3,069.4100	3.0694	3,240.6900	3.2407	5.580	0	0	0
2017/01/06	2040	03/08/2017			Bond Future	9.7341	93.5399	9.6908	93.9123	(0.445)	0.0000	0.0000	0
2017/01/06	2040	03/08/2017	9.61	Put	Bond Future	4,979.6300	4.9796	4,779.8000	4.7798	(4.013)	0	0	0
2017/01/06	2040	03/08/2017	9.63	Put	Bond Future	4,884.7700	4.8848	4,687.2700	4.6873	(4.043)	0	0	0
2017/01/06	2040	03/08/2017	9.61	Call	Bond Future	3,906.1100	3.9061	4,078.6600	4.0787	4.417	0	0	0
2017/01/06	2040	03/08/2017	9.62	Put	Bond Future	4,932.1700	4.9322	4,733.5100	4.7335	(4.028)	0	0	0
2017/01/06	2040	03/08/2017	9.62	Call	Bond Future	3,945.8700	3.9459	4,119.5900	4.1196	4.403	0	0	0
2017/01/06	2040	03/08/2017	9.63	Call	Bond Future	3,985.5700	3.9856	4,160.4500	4.1605	4.388	0	0	0
2017/01/06	2044	02/02/2017			Bond Future	9.6457	91.6105	9.6098	91.9290	(0.372)	0.0000	0.0000	20,374
2017/01/06	2044	02/02/2017	9.77	Call	Bond Future	2,204.7400	2.2047	2,378.3300	2.3783	7.873	0	0	0
2017/01/06	2044	02/02/2017	9.76	Put	Bond Future	1,149.9200	1.1499	1,002.2100	1.0022	(12.845)	0	0	0
2017/01/06	2044	02/02/2017	9.78	Put	Bond Future	1,082.1000	1.0821	939.9800	0.9400	(13.134)	0	0	0
2017/01/06	2044	02/02/2017	9.77	Put	Bond Future	1,115.5700	1.1156	970.6700	0.9707	(12.989)	0	0	0
2017/01/06	2044	02/02/2017	9.78	Call	Bond Future	2,257.9300	2.2579	2,434.3000	2.4343	7.811	0	0	0
2017/01/06	2044	02/02/2017	9.76	Call	Bond Future	2,152.2900	2.1523	2,323.0700	2.3231	7.935	0	0	0
2017/01/06	2044	04/05/2017			Bond Future	9.6948	93.3735	9.6579	93.6978	(0.380)	0.0000	0.0000	0
2017/01/06	2044	04/05/2017	9.67	Call	Bond Future	3,217.6700	3.2177	3,370.7400	3.3707	4.757	0	0	0
2017/01/06	2044	04/05/2017	9.66	Put	Bond Future	3,481.3300	3.4813	3,308.6600	3.3087	(4.960)	0	0	0
2017/01/06	2044	04/05/2017	9.68	Put	Bond Future	3,390.2300	3.3902	3,220.3100	3.2203	(5.012)	0	0	0
2017/01/06	2044	04/05/2017	9.67	Put	Bond Future	3,435.6700	3.4357	3,264.3700	3.2644	(4.986)	0	0	0
2017/01/06	2044	04/05/2017	9.68	Call	Bond Future	3,260.2100	3.2602	3,414.6600	3.4147	4.737	0	0	0
2017/01/06	2044	04/05/2017	9.66	Call	Bond Future	3,175.2200	3.1752	3,326.9200	3.3269	4.778	0	0	0
2017/01/06	2044	03/08/2017			Bond Future	9.7399	90.8420	9.7020	91.1721	(0.389)	0.0000	0.0000	0
2017/01/06	2044	03/08/2017	9.62	Put	Bond Future	5,040.3300	5.0403	4,862.3700	4.8624	(3.531)	0	0	0
2017/01/06	2044	03/08/2017	9.64	Put	Bond Future	4,944.0100	4.9440	4,768.1100	4.7681	(3.558)	0	0	0
2017/01/06	2044	03/08/2017	9.63	Put	Bond Future	4,991.8600	4.9919	4,814.9200	4.8149	(3.545)	0	0	0
2017/01/06	2044	03/08/2017	9.64	Call	Bond Future	4,069.1900	4.0692	4,223.3900	4.2234	3.789	0	0	0
2017/01/06	2044	03/08/2017	9.62	Call	Bond Future	3,988.6100	3.9886	4,140.7500	4.1407	3.814	0	0	0
2017/01/06	2044	03/08/2017	9.63	Call	Bond Future	4,028.6600	4.0287	4,181.8200	4.1818	3.802	0	0	0
2017/01/06	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2046	02/02/2017	137.14	Put	Bond Future	5,794.3200	5.7943	5,792.9500	5.7929	(0.024)	0	0	0
2017/01/06	2046	02/02/2017			Bond Future	131.3457	131.3457	131.3470	131.3470	0.001	0.0000	0.0000	18,408
2017/01/06	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2046	02/02/2017	137.13	Put	Bond Future	5,784.3200	5.7843	5,782.9500	5.7829	(0.024)	0	0	0
2017/01/06	2046	02/02/2017	137.15	Put	Bond Future	5,804.3200	5.8043	5,802.9500	5.8029	(0.024)	0	0	0
2017/01/06	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
2017/01/06	2046	04/05/2017			Bond Future	132.3519	132.3519	132.3531	132.3531	0.001	0.0000	0.0000	0
2017/01/06	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2046	04/05/2017	138.32	Put	Bond Future	5,968.0500	5.9680	5,966.9500	5.9670	(0.018)	0	0	0
2017/01/06	2046	04/05/2017	138.34	Put	Bond Future	5,988.0500	5.9880	5,986.9500	5.9870	(0.018)	0	0	0
2017/01/06	2046	04/05/2017	138.33	Put	Bond Future	5,978.0500	5.9780	5,976.9500	5.9770	(0.018)	0	0	0
2017/01/06	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2046	03/08/2017	141.17	Put	Bond Future	6,186.3300	6.1863	6,186.0500	6.1861	(0.005)	0	0	0
2017/01/06	2046	03/08/2017			Bond Future	134.9837	134.9837	134.9840	134.9840	0.000	0.0000	0.0000	0
2017/01/06	2046	03/08/2017	141.19	Put	Bond Future	6,206.3300	6.2063	6,206.0500	6.2061	(0.005)	0	0	0
2017/01/06	2046	03/08/2017	141.18	Put	Bond Future	6,196.3300	6.1963	6,196.0500	6.1961	(0.005)	0	0	0
2017/01/06	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2050	02/02/2017	144.97	Put	Bond Future	6,050.7000	6.0507	7,015.9000	7.0159	15.952	0	0	0
2017/01/06	2050	02/02/2017			Bond Future	138.9193	138.9193	137.9541	137.9541	(0.695)	0.0000	0.0000	24,832
2017/01/06	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2050	02/02/2017	144.96	Put	Bond Future	6,040.7000	6.0407	7,005.9000	7.0059	15.978	0	0	0
2017/01/06	2050	02/02/2017	144.98	Put	Bond Future	6,060.7000	6.0607	7,025.9000	7.0259	15.926	0	0	0
2017/01/06	2050	04/05/2017			Bond Future	141.6008	141.6008	140.6167	140.6167	(0.695)	0.0000	0.0000	0
2017/01/06	2050	04/05/2017	147.83	Put	Bond Future	6,229.2200	6.2292	7,213.2700	7.2133	15.797	0	0	0
2017/01/06	2050	04/05/2017	147.85	Put	Bond Future	6,249.2200	6.2492	7,233.2700	7.2333	15.747	0	0	0
2017/01/06	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2050	04/05/2017	147.84	Put	Bond Future	6,239.2200	6.2392	7,223.2700	7.2233	15.772	0	0	0
2017/01/06	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2050	03/08/2017			Bond Future	142.7538	142.7538	141.7491	141.7491	(0.704)	0.0000	0.0000	0
2017/01/06	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	2050	03/08/2017	149.22	Put	Bond Future	6,466.1800	6.4662	7,470.8900	7.4709	15.538	0	0	0
2017/01/06	2050	03/08/2017	149.24	Put	Bond Future	6,486.1800	6.4862	7,490.8900	7.4909	15.490	0	0	0
2017/01/06	2050	03/08/2017	149.23	Put	Bond Future	6,476.1800	6.4762	7,480.8900	7.4809	15.514	0	0	0
2017/01/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	AL37	02/02/2017			Index Future	513.6770	513.6770	514.0410	514.0410	0.071	0.0000	0.0000	7
2017/01/06	AL37	04/05/2017			Index Future	523.5610	523.5610	523.9300	523.9300	0.070	0.0000	0.0000	0
2017/01/06	AL37	03/08/2017			Index Future	533.9390	533.9390	534.3130	534.3130	0.070	0.0000	0.0000	0
2017/01/06	AL7T	02/02/2017			Index Future	593.7070	593.7070	594.8480	594.8480	0.192	0.0000	0.0000	2
2017/01/06	AL7T	04/05/2017			Index Future	605.1310	605.1310	606.2930	606.2930	0.192	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
2017/01/06	AL7T	03/08/2017			Index Future	617.1270	617.1270	618.3080	618.3080	0.191	0.0000	0.0000	0
2017/01/06	ALBI	02/02/2017			Index Future	538.5080	538.5080	539.7250	539.7250	0.226	0.0000	0.0000	754
2017/01/06	ALBI	04/05/2017			Index Future	548.8700	548.8700	550.1090	550.1090	0.226	0.0000	0.0000	0
2017/01/06	ALBI	03/08/2017			Index Future	559.7510	559.7510	561.0100	561.0100	0.225	0.0000	0.0000	0
2017/01/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	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
2017/01/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/06	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	EL28	02/02/2017			Bond Future	127.9508	127.9508	127.8307	127.8307	(0.094)	0.0000	0.0000	0
2017/01/06	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	EL28	02/02/2017	135.10	Put	Bond Future	7,149.1800	7.1492	7,269.3100	7.2693	1.680	0	0	0
2017/01/06	EL28	02/02/2017	135.12	Put	Bond Future	7,169.1800	7.1692	7,289.3100	7.2893	1.676	0	0	0
2017/01/06	EL28	02/02/2017	135.11	Put	Bond Future	7,159.1800	7.1592	7,279.3100	7.2793	1.678	0	0	0
2017/01/06	EL28	04/05/2017			Bond Future	128.7375	128.7375	128.6149	128.6149	(0.095)	0.0000	0.0000	0
2017/01/06	EL28	04/05/2017	137.90	Put	Bond Future	9,162.4500	9.1625	9,285.1000	9.2851	1.339	0	0	0
2017/01/06	EL28	04/05/2017	137.92	Put	Bond Future	9,182.4500	9.1825	9,305.1000	9.3051	1.336	0	0	0
2017/01/06	EL28	04/05/2017	137.91	Put	Bond Future	9,172.4500	9.1725	9,295.1000	9.2951	1.337	0	0	0
2017/01/06	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2017/01/06	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	EL28	03/08/2017			Bond Future		131.2975	131.2975	131.1715	(0.096)	0.0000	0.0000	0	
2017/01/06	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	EL28	03/08/2017	135.16	Put	Bond Future		3,862.5300	3.8625	3,988.5500	3.9886	0	0	0	
2017/01/06	EL28	03/08/2017	135.18	Put	Bond Future		3,882.5300	3.8825	4,008.5500	4.0086	0	0	0	
2017/01/06	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	EL28	03/08/2017	135.17	Put	Bond Future		3,872.5300	3.8725	3,998.5500	3.9986	0	0	0	
2017/01/06	ES33	02/02/2017			Bond Future		10.5426	79.3725	10.5062	(0.345)	0.0000	0.0000	8,849	
2017/01/06	ES33	02/02/2017	10.59	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	ES33	02/02/2017	10.61	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	ES33	02/02/2017	10.59	Call	Bond Future		300.2900	0.3003	531.6400	0.5316	77.042	0	0	
2017/01/06	ES33	02/02/2017	10.60	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	ES33	02/02/2017	10.60	Call	Bond Future		363.3800	0.3634	594.7300	0.5947	63.666	0	0	
2017/01/06	ES33	02/02/2017	10.61	Call	Bond Future		426.3900	0.4264	657.7400	0.6577	54.258	0	0	
2017/01/06	ES33	04/05/2017			Bond Future		10.6242	77.1062	10.5867	(0.353)	0.0000	0.0000	0	
2017/01/06	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	ES33	04/05/2017	10.54	Put	Bond Future		530.4200	0.5304	294.7900	0.2948	(44.423)	0	0	
2017/01/06	ES33	04/05/2017	10.56	Put	Bond Future		403.9900	0.4040	168.3600	0.1684	(58.326)	0	0	
2017/01/06	ES33	04/05/2017	10.55	Put	Bond Future		467.1700	0.4672	231.5400	0.2315	(50.438)	0	0	
2017/01/06	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	ES33	03/08/2017			Bond Future		10.7000	78.6351	10.6613	(0.362)	0.0000	0.0000	0	
2017/01/06	ES33	03/08/2017	10.53	Put	Bond Future		1,061.9100	1.0619	822.1300	0.8221	(22.580)	0	0	
2017/01/06	ES33	03/08/2017	10.55	Put	Bond Future		935.8100	0.9358	696.0300	0.6960	(25.623)	0	0	
2017/01/06	ES33	03/08/2017	10.54	Put	Bond Future		998.8200	0.9988	759.0400	0.7590	(24.006)	0	0	
2017/01/06	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	ES42	02/02/2017			Bond Future		10.6558	83.6709	10.6245	(0.293)	0.0000	0.0000	8,777	
2017/01/06	ES42	04/05/2017			Bond Future		10.7364	81.0183	10.7041	(0.300)	0.0000	0.0000	0	
2017/01/06	ES42	03/08/2017			Bond Future		10.8102	82.6249	10.7770	(0.307)	0.0000	0.0000	0	
2017/01/06	GOVI	02/02/2017	533.34	Call	GOVI		31,540.0000	3.1540	43,610.0000	4.3610	38.269	0	0	
2017/01/06	GOVI	02/02/2017			GOVI		536.4940	536.4940	537.7010	537.7010	0.225	0.0000	0.0000	486
2017/01/06	GOVI	02/02/2017	533.32	Call	GOVI		31,740.0000	3.1740	43,810.0000	4.3810	38.028	0	0	
2017/01/06	GOVI	02/02/2017	533.33	Call	GOVI		31,640.0000	3.1640	43,710.0000	4.3710	38.148	0	0	
2017/01/06	GOVI	02/02/2017	533.32	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	GOVI	02/02/2017	533.34	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	GOVI	02/02/2017	533.33	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	GOVI	04/05/2017			GOVI		546.8170	546.8170	548.0460	548.0460	0.225	0.0000	0.0000	0
2017/01/06	GOVI	04/05/2017	262.19	Call	GOVI		2,846,270.0000	284.6270	2,858,560.0000	285.8560	0.432	0	0	0
2017/01/06	GOVI	04/05/2017	262.20	Call	GOVI		2,846,170.0000	284.6170	2,858,460.0000	285.8460	0.432	0	0	0
2017/01/06	GOVI	04/05/2017	262.18	Call	GOVI		2,846,370.0000	284.6370	2,858,660.0000	285.8660	0.432	0	0	0
2017/01/06	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/06	GOVI	04/05/2017	262.18	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	

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2017/01/06	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	GOVI	03/08/2017			GOVI	557.6570	557.6570	558.9060	558.9060	0.224	0.0000	0.0000	0
2017/01/06	GOVI	03/08/2017	561.11	Put	GOVI	34,530.0000	3.4530	22,040.0000	2.2040	(36.171)	0	0	0
2017/01/06	GOVI	03/08/2017	561.09	Put	GOVI	34,330.0000	3.4330	21,840.0000	2.1840	(36.382)	0	0	0
2017/01/06	GOVI	03/08/2017	561.10	Put	GOVI	34,430.0000	3.4430	21,940.0000	2.1940	(36.277)	0	0	0
2017/01/06	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/06	IGOV	02/02/2017			Index Future	246.5880	246.5880	246.4210	246.4210	(0.068)	0.0000	0.0000	1,031
2017/01/06	IGOV	04/05/2017			Index Future	251.3480	251.3480	251.1770	251.1770	(0.068)	0.0000	0.0000	0
2017/01/06	IGOV	03/08/2017			Index Future	256.3450	256.3450	256.1700	256.1700	(0.068)	0.0000	0.0000	0
2017/01/06	ILBI	02/02/2017			Index Future	669.9700	669.9700	669.8320	669.8320	(0.021)	0.0000	0.0000	157
2017/01/06	ILBI	04/05/2017			Index Future	682.9470	682.9470	682.8060	682.8060	(0.021)	0.0000	0.0000	0
2017/01/06	ILBI	03/08/2017			Index Future	696.3930	696.3930	696.2480	696.2480	(0.021)	0.0000	0.0000	0
2017/01/06	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0028	100.0028	0.000	0.0000	0.0000	0
2017/01/06	IS01	15/06/2017			Interest Rate Swap	99.6140	99.6140	99.6139	99.6139	0.000	0.0000	0.0000	0
2017/01/06	IS01	21/09/2017			Interest Rate Swap	99.6435	99.6435	99.6432	99.6432	0.000	0.0000	0.0000	0
2017/01/06	IS01	21/12/2017			Interest Rate Swap	99.8964	99.8964	99.8955	99.8955	(0.001)	0.0000	0.0000	0
2017/01/06	IS01	15/03/2018			Interest Rate Swap	99.9283	99.9283	99.9275	99.9275	(0.001)	0.0000	0.0000	0
2017/01/06	IS02	18/12/2017			Interest Rate Swap	99.9240	99.9240	99.9233	99.9233	(0.001)	0.0000	0.0000	0
2017/01/06	IS02	16/03/2018			Interest Rate Swap	99.2134	99.2134	99.2126	99.2126	(0.001)	0.0000	0.0000	0
2017/01/06	IS02	15/06/2018			Interest Rate Swap	98.8794	98.8794	98.8783	98.8783	(0.001)	0.0000	0.0000	0
2017/01/06	IS02	21/09/2018			Interest Rate Swap	98.9434	98.9434	98.9416	98.9416	(0.002)	0.0000	0.0000	0
2017/01/06	IS02	21/12/2018			Interest Rate Swap	99.4500	99.4500	99.4500	99.4500	0.000	0.0000	0.0000	0
2017/01/06	IS02	15/03/2019			Interest Rate Swap	99.9655	99.9655	99.9661	99.9661	0.001	0.0000	0.0000	0
2017/01/06	IS05	17/12/2020			Interest Rate Swap	97.8152	97.8152	97.8133	97.8133	(0.002)	0.0000	0.0000	0
2017/01/06	IS05	16/03/2021			Interest Rate Swap	97.1502	97.1502	97.1479	97.1479	(0.002)	0.0000	0.0000	0
2017/01/06	IS05	15/06/2021			Interest Rate Swap	96.4511	96.4511	96.4484	96.4484	(0.003)	0.0000	0.0000	0
2017/01/06	IS05	21/09/2021			Interest Rate Swap	96.7258	96.7258	96.7230	96.7230	(0.003)	0.0000	0.0000	0
2017/01/06	IS05	21/12/2021			Interest Rate Swap	98.9824	98.9824	98.9799	98.9799	(0.003)	0.0000	0.0000	50
2017/01/06	IS05	15/03/2022			Interest Rate Swap	99.2007	99.2007	99.1981	99.1981	(0.003)	0.0000	0.0000	0
2017/01/06	IS10	17/12/2025			Interest Rate Swap	98.2184	98.2184	98.2148	98.2148	(0.004)	0.0000	0.0000	0
2017/01/06	IS10	16/03/2026			Interest Rate Swap	95.3353	95.3353	95.3308	95.3308	(0.005)	0.0000	0.0000	0
2017/01/06	IS10	15/06/2026			Interest Rate Swap	94.1510	94.1510	94.1461	94.1461	(0.005)	0.0000	0.0000	0
2017/01/06	IS10	21/09/2026			Interest Rate Swap	96.2967	96.2967	96.2923	96.2923	(0.005)	0.0000	0.0000	0
2017/01/06	IS10	21/12/2026			Interest Rate Swap	100.0103	100.0103	100.0068	100.0068	(0.004)	0.0000	0.0000	0
2017/01/06	IS10	15/03/2027			Interest Rate Swap	98.6386	98.6386	98.6347	98.6347	(0.004)	0.0000	0.0000	0
2017/01/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2017/01/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/06	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2017/01/06	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/01/06	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	1,000
2017/01/06	JBAF	19/04/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/01/06	JBAF	17/05/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/01/06	JBAF	21/06/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/01/06	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2017/01/06	JBAF	20/12/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2017/01/06	JBAF	20/03/2018			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2017/01/06	JBAF	20/06/2018			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2017/01/06	JBAF	19/09/2018			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2017/01/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/06	R023	02/02/2017	8.85	Call	Bond Future	1,526.3500	1.5263	1,608.4800	1.6085	5.381	0	0	0
2017/01/06	R023	02/02/2017			Bond Future	8.5666	99.6194	8.5406	99.7376	(0.304)	0.0000	0.0000	18,877
2017/01/06	R023	02/02/2017	8.86	Call	Bond Future	1,560.7700	1.5608	1,643.9400	1.6439	5.329	0	0	0
2017/01/06	R023	02/02/2017	8.84	Put	Bond Future	260.3900	0.2604	223.2800	0.2233	(14.252)	0	0	0
2017/01/06	R023	02/02/2017	8.86	Put	Bond Future	239.5800	0.2396	204.5800	0.2046	(14.609)	0	0	0
2017/01/06	R023	02/02/2017	8.84	Call	Bond Future	1,492.2500	1.4922	1,573.3100	1.5733	5.432	0	0	0
2017/01/06	R023	02/02/2017	8.85	Put	Bond Future	249.8100	0.2498	213.7700	0.2138	(14.427)	0	0	0
2017/01/06	R023	04/05/2017	8.61	Call	Bond Future	1,445.8400	1.4458	1,501.8300	1.5018	3.872	0	0	0
2017/01/06	R023	04/05/2017			Bond Future	8.6062	97.6041	8.5788	97.7243	(0.318)	0.0000	0.0000	0
2017/01/06	R023	04/05/2017	8.59	Call	Bond Future	1,401.9200	1.4019	1,456.7400	1.4567	3.910	0	0	0
2017/01/06	R023	04/05/2017	8.60	Call	Bond Future	1,423.7700	1.4238	1,479.1800	1.4792	3.892	0	0	0
2017/01/06	R023	04/05/2017	8.59	Put	Bond Future	1,472.9800	1.4730	1,407.5300	1.4075	(4.443)	0	0	0
2017/01/06	R023	04/05/2017	8.61	Put	Bond Future	1,429.0200	1.4290	1,364.7400	1.3647	(4.498)	0	0	0
2017/01/06	R023	04/05/2017	8.60	Put	Bond Future	1,450.8800	1.4509	1,386.0200	1.3860	(4.470)	0	0	0
2017/01/06	R023	03/08/2017	8.60	Put	Bond Future	1,955.9300	1.9559	1,890.7300	1.8907	(3.333)	0	0	0
2017/01/06	R023	03/08/2017			Bond Future	8.6344	99.5392	8.6057	99.6611	(0.333)	0.0000	0.0000	0
2017/01/06	R023	03/08/2017	8.59	Put	Bond Future	1,977.5800	1.9776	1,911.9500	1.9119	(3.319)	0	0	0
2017/01/06	R023	03/08/2017	8.60	Call	Bond Future	1,809.7900	1.8098	1,866.5600	1.8666	3.137	0	0	0
2017/01/06	R023	03/08/2017	8.58	Call	Bond Future	1,767.9100	1.7679	1,823.8100	1.8238	3.162	0	0	0
2017/01/06	R023	03/08/2017	8.59	Call	Bond Future	1,788.9300	1.7889	1,845.2700	1.8453	3.149	0	0	0
2017/01/06	R023	03/08/2017	8.58	Put	Bond Future	1,999.1000	1.9991	1,933.0300	1.9330	(3.305)	0	0	0
2017/01/06	R035	02/02/2017			Bond Future	9.5731	97.9673	9.5421	98.2193	(0.323)	0.0000	0.0000	8,411
2017/01/06	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R035	02/02/2017	9.50	Put	Bond Future	596.8000	0.5968	344.8000	0.3448	(42.225)	0	0	0
2017/01/06	R035	02/02/2017	9.51	Put	Bond Future	514.7900	0.5148	262.7900	0.2628	(48.952)	0	0	0
2017/01/06	R035	02/02/2017	9.52	Put	Bond Future	432.8800	0.4329	180.8800	0.1809	(58.215)	0	0	0
2017/01/06	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
2017/01/06	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R035	04/05/2017	9.55	Put	Bond Future	588.3100	0.5883	331.7100	0.3317	(43.616)	0	0	0
2017/01/06	R035	04/05/2017			Bond Future	9.6228	95.3494	9.5910	95.6060	(0.331)	0.0000	0.0000	0
2017/01/06	R035	04/05/2017	9.54	Put	Bond Future	669.5000	0.6695	412.9000	0.4129	(38.327)	0	0	0
2017/01/06	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R035	04/05/2017	9.53	Put	Bond Future	750.8000	0.7508	494.2000	0.4942	(34.177)	0	0	0
2017/01/06	R035	03/08/2017			Bond Future	9.6669	97.2398	9.6342	97.5008	(0.339)	0.0000	0.0000	0
2017/01/06	R035	03/08/2017	9.50	Put	Bond Future	1,341.7000	1.3417	1,080.6900	1.0807	(19.454)	0	0	0
2017/01/06	R035	03/08/2017	9.52	Put	Bond Future	1,179.4300	1.1794	918.4200	0.9184	(22.130)	0	0	0
2017/01/06	R035	03/08/2017	9.51	Put	Bond Future	1,260.5100	1.2605	999.5000	0.9995	(20.707)	0	0	0
2017/01/06	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R186	02/02/2017	8.00	Put	Bond Future	6,283.0100	6.2830	6,069.3400	6.0693	(3.401)	0	0	0
2017/01/06	R186	02/02/2017	9.40	Call	Bond Future	3,737.5000	3.7375	3,923.7900	3.9238	4.984	0	0	0
2017/01/06	R186	02/02/2017	8.81	Put	Bond Future	1,343.3700	1.3434	1,207.3400	1.2073	(10.126)	0	0	0
2017/01/06	R186	02/02/2017	9.10	Put	Bond Future	507.6700	0.5077	432.9400	0.4329	(14.720)	0	0	2,546
2017/01/06	R186	02/02/2017			Bond Future	8.8702	111.9335	8.8393	112.1484	(0.348)	0.0000	0.0000	116,516
2017/01/06	R186	02/02/2017	9.50	Call	Bond Future	4,344.1200	4.3441	4,539.7900	4.5398	4.504	0	0	0
2017/01/06	R186	02/02/2017	8.43	Put	Bond Future	3,303.1700	3.3032	3,107.6900	3.1077	(5.918)	0	0	0
2017/01/06	R186	02/02/2017	8.80	Put	Bond Future	1,382.7400	1.3827	1,244.6300	1.2446	(9.988)	0	0	0
2017/01/06	R186	02/02/2017	8.87	Call	Bond Future	1,120.6900	1.1207	1,212.2600	1.2123	8.171	0	0	0
2017/01/06	R186	02/02/2017	8.90	Put	Bond Future	1,021.5500	1.0216	904.7100	0.9047	(11.438)	0	0	750
2017/01/06	R186	02/02/2017	8.00	Call	Bond Future	12.2400	0.0122	13.4600	0.0135	9.967	0	0	7,000
2017/01/06	R186	02/02/2017	8.60	Call	Bond Future	417.8600	0.4179	458.2100	0.4582	9.656	0	0	7,000
2017/01/06	R186	02/02/2017	8.81	Call	Bond Future	924.0500	0.9241	1,002.9100	1.0029	8.534	0	0	0
2017/01/06	R186	02/02/2017	8.37	Call	Bond Future	137.5800	0.1376	151.9100	0.1519	10.416	0	0	500
2017/01/06	R186	02/02/2017	8.62	Put	Bond Future	2,210.4500	2.2104	2,039.0200	2.0390	(7.755)	0	0	0
2017/01/06	R186	02/02/2017	8.79	Call	Bond Future	863.8100	0.8638	938.5400	0.9385	8.651	0	0	0
2017/01/06	R186	02/02/2017	8.95	Call	Bond Future	1,419.4400	1.4194	1,528.3600	1.5284	7.673	0	0	0
2017/01/06	R186	02/02/2017	9.02	Call	Bond Future	1,714.3000	1.7143	1,838.2100	1.8382	7.228	0	0	0
2017/01/06	R186	02/02/2017	8.87	Put	Bond Future	1,122.3600	1.1224	999.0400	0.9990	(10.988)	0	0	500
2017/01/06	R186	02/02/2017	9.50	Put	Bond Future	85.7300	0.0857	66.5100	0.0665	(22.419)	0	0	13,500
2017/01/06	R186	02/02/2017	8.43	Call	Bond Future	188.8400	0.1888	208.2500	0.2082	10.279	0	0	750
2017/01/06	R186	02/02/2017	8.80	Call	Bond Future	893.6000	0.8936	970.3800	0.9704	8.592	0	0	0
2017/01/06	R186	02/02/2017	8.90	Call	Bond Future	1,227.9200	1.2279	1,325.9700	1.3260	7.985	0	0	0
2017/01/06	R186	02/02/2017	9.40	Put	Bond Future	140.3200	0.1403	111.7200	0.1117	(20.382)	0	0	750
2017/01/06	R186	02/02/2017	9.10	Call	Bond Future	2,087.5400	2.0875	2,227.7000	2.2277	6.714	0	0	0
2017/01/06	R186	02/02/2017	8.37	Put	Bond Future	3,685.4400	3.6854	3,484.8800	3.4849	(5.442)	0	0	0
2017/01/06	R186	02/02/2017	8.60	Put	Bond Future	2,315.7900	2.3158	2,141.2500	2.1413	(7.537)	0	0	0
2017/01/06	R186	02/02/2017	8.62	Call	Bond Future	454.4800	0.4545	497.9400	0.4979	9.563	0	0	500
2017/01/06	R186	02/02/2017	8.79	Put	Bond Future	1,422.8200	1.4228	1,282.6600	1.2827	(9.851)	0	0	0
2017/01/06	R186	02/02/2017	8.95	Put	Bond Future	867.5200	0.8675	761.5500	0.7616	(12.215)	0	0	2,546
2017/01/06	R186	02/02/2017	9.02	Put	Bond Future	681.0500	0.6811	590.0700	0.5901	(13.359)	0	0	500
2017/01/06	R186	04/05/2017			Bond Future	8.9145	114.0873	8.8824	114.3061	(0.361)	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
2017/01/06	R186	04/05/2017	8.89	Put	Bond Future	2,384.4600		2.3845	2,266.7100	2.2667	(4.938)	0	0	0
2017/01/06	R186	04/05/2017	8.91	Put	Bond Future	2,315.6800		2.3157	2,199.9800	2.2000	(4.996)	0	0	0
2017/01/06	R186	04/05/2017	8.90	Put	Bond Future	2,349.9000		2.3499	2,233.1700	2.2332	(4.967)	0	0	0
2017/01/06	R186	04/05/2017	8.91	Call	Bond Future	2,284.9500		2.2850	2,388.0500	2.3881	4.512	0	0	0
2017/01/06	R186	04/05/2017	8.89	Call	Bond Future	2,217.6400		2.2176	2,318.6900	2.3187	4.557	0	0	0
2017/01/06	R186	04/05/2017	8.90	Call	Bond Future	2,251.1500		2.2512	2,353.2200	2.3532	4.534	0	0	0
2017/01/06	R186	03/08/2017	8.93	Put	Bond Future	3,154.1700		3.1542	3,038.4200	3.0384	(3.670)	0	0	0
2017/01/06	R186	03/08/2017			Bond Future	8.9505		111.0444	8.9172	111.2668	(0.373)	0.0000	0.0000	0
2017/01/06	R186	03/08/2017	8.92	Put	Bond Future	3,187.6800		3.1877	3,071.1600	3.0712	(3.655)	0	0	0
2017/01/06	R186	03/08/2017	8.91	Call	Bond Future	2,951.6100		2.9516	3,056.7000	3.0567	3.560	0	0	0
2017/01/06	R186	03/08/2017	8.93	Call	Bond Future	3,017.4300		3.0174	3,124.0500	3.1240	3.533	0	0	0
2017/01/06	R186	03/08/2017	8.92	Call	Bond Future	2,984.2500		2.9843	3,090.1000	3.0901	3.547	0	0	0
2017/01/06	R186	03/08/2017	8.91	Put	Bond Future	3,221.7800		3.2218	3,104.5000	3.1045	(3.640)	0	0	0
2017/01/06	R197	02/02/2017			Bond Future	294.6248		294.6248	294.7146	294.7146	0.030	0.0000	0.0000	1,246
2017/01/06	R197	02/02/2017	302.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R197	02/02/2017	302.57	Put	Bond Future	7,945.2200		7.9452	7,855.4400	7.8554	(1.130)	0	0	0
2017/01/06	R197	02/02/2017	302.59	Put	Bond Future	7,965.2200		7.9652	7,875.4400	7.8754	(1.127)	0	0	0
2017/01/06	R197	02/02/2017	302.58	Put	Bond Future	7,955.2200		7.9552	7,865.4400	7.8654	(1.129)	0	0	0
2017/01/06	R197	02/02/2017	302.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R197	02/02/2017	302.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R197	04/05/2017	308.58	Put	Bond Future	8,268.1800		8.2682	8,177.2800	8.1773	(1.099)	0	0	0
2017/01/06	R197	04/05/2017			Bond Future	300.3118		300.3118	300.4027	300.4027	0.030	0.0000	0.0000	0
2017/01/06	R197	04/05/2017	308.60	Put	Bond Future	8,288.1800		8.2882	8,197.2800	8.1973	(1.097)	0	0	0
2017/01/06	R197	04/05/2017	308.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R197	04/05/2017	308.59	Put	Bond Future	8,278.1800		8.2782	8,187.2800	8.1873	(1.098)	0	0	0
2017/01/06	R197	04/05/2017	308.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R197	04/05/2017	308.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R197	03/08/2017	308.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R197	03/08/2017			Bond Future	299.3800		299.3800	299.4706	299.4706	0.030	0.0000	0.0000	0
2017/01/06	R197	03/08/2017	308.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R197	03/08/2017	308.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R197	03/08/2017	308.05	Put	Bond Future	8,669.9600		8.6700	8,579.3900	8.5794	(1.045)	0	0	0
2017/01/06	R197	03/08/2017	308.07	Put	Bond Future	8,689.9600		8.6900	8,599.3900	8.5994	(1.042)	0	0	0
2017/01/06	R197	03/08/2017	308.06	Put	Bond Future	8,679.9600		8.6800	8,589.3900	8.5894	(1.043)	0	0	0
2017/01/06	R202	02/02/2017	251.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R202	02/02/2017			Bond Future	242.2091		242.2091	242.3708	242.3708	0.067	0.0000	0.0000	36,359
2017/01/06	R202	02/02/2017	251.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R202	02/02/2017	251.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R202	02/02/2017	251.72	Put	Bond Future	9,510.9200		9.5109	9,349.1700	9.3492	(1.701)	0	0	0
2017/01/06	R202	02/02/2017	251.74	Put	Bond Future	9,530.9200		9.5309	9,369.1700	9.3692	(1.697)	0	0	0
2017/01/06	R202	02/02/2017	251.73	Put	Bond Future	9,520.9200		9.5209	9,359.1700	9.3592	(1.699)	0	0	0
2017/01/06	R202	04/05/2017	256.73	Put	Bond Future	9,845.5500		9.8455	9,681.0200	9.6810	(1.671)	0	0	0
2017/01/06	R202	04/05/2017			Bond Future	246.8844		246.8844	247.0490	247.0490	0.067	0.0000	0.0000	0
2017/01/06	R202	04/05/2017	256.72	Put	Bond Future	9,835.5500		9.8355	9,671.0200	9.6710	(1.673)	0	0	0
2017/01/06	R202	04/05/2017	256.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	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
2017/01/06	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R202	04/05/2017	256.71	Put	Bond Future	9,825.5500	9.8255	9,661.0200	9.6610	(1.675)	0	0	0
2017/01/06	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R202	03/08/2017			Bond Future	248.1266	248.1266	248.2928	248.2928	0.067	0.0000	0.0000	0
2017/01/06	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R202	03/08/2017	258.35	Put	Bond Future	10,223.3900	10.2234	10,057.2400	10.0572	(1.625)	0	0	0
2017/01/06	R202	03/08/2017	258.37	Put	Bond Future	10,243.3900	10.2434	10,077.2400	10.0772	(1.622)	0	0	0
2017/01/06	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R202	03/08/2017	258.36	Put	Bond Future	10,233.3900	10.2334	10,067.2400	10.0672	(1.624)	0	0	0
2017/01/06	R203	02/02/2017	7.70	Call	Bond Future	80.0100	0.0800	68.7100	0.0687	(14.123)	0	0	0
2017/01/06	R203	02/02/2017	7.71	Put	Bond Future	57.5200	0.0575	65.1500	0.0651	13.265	0	0	0
2017/01/06	R203	02/02/2017			Bond Future	7.6656	103.6283	7.6988	103.6091	0.433	0.0000	0.0000	27,216
2017/01/06	R203	02/02/2017	7.71	Call	Bond Future	83.2000	0.0832	71.6400	0.0716	(13.894)	0	0	0
2017/01/06	R203	02/02/2017	7.72	Call	Bond Future	86.5800	0.0866	74.7700	0.0748	(13.641)	0	0	0
2017/01/06	R203	02/02/2017	7.70	Put	Bond Future	60.1100	0.0601	68.0000	0.0680	13.126	0	0	0
2017/01/06	R203	02/02/2017	7.72	Put	Bond Future	55.1100	0.0551	62.4900	0.0625	13.391	0	0	0
2017/01/06	R203	04/05/2017	6.91	Call	Bond Future	21.5000	0.0215	17.8800	0.0179	(16.837)	0	0	0
2017/01/06	R203	04/05/2017	6.92	Put	Bond Future	211.9500	0.2120	228.0200	0.2280	7.582	0	0	0
2017/01/06	R203	04/05/2017			Bond Future	7.4623	101.4494	7.5189	101.4296	0.759	0.0000	0.0000	0
2017/01/06	R203	04/05/2017	6.92	Call	Bond Future	22.1500	0.0221	18.4400	0.0184	(16.749)	0	0	0
2017/01/06	R203	04/05/2017	6.93	Call	Bond Future	22.8200	0.0228	19.0200	0.0190	(16.652)	0	0	0
2017/01/06	R203	04/05/2017	6.91	Put	Bond Future	214.8100	0.2148	230.9700	0.2310	7.523	0	0	0
2017/01/06	R203	04/05/2017	6.93	Put	Bond Future	209.1100	0.2091	225.0900	0.2251	7.642	0	0	0
2017/01/06	R203	03/08/2017	4.89	Call	Bond Future	51.0000	0.0510	50.9100	0.0509	(0.176)	0	0	0
2017/01/06	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/06	R203	03/08/2017	4.87	Call	Bond Future	49.7100	0.0497	49.6300	0.0496	(0.161)	0	0	0
2017/01/06	R203	03/08/2017	4.88	Call	Bond Future	50.3600	0.0504	50.2700	0.0503	(0.179)	0	0	0
2017/01/06	R203	03/08/2017	4.87	Put	Bond Future	27.5900	0.0276	27.5100	0.0275	(0.290)	0	0	0
2017/01/06	R203	03/08/2017	4.89	Put	Bond Future	26.7300	0.0267	26.6400	0.0266	(0.337)	0	0	0
2017/01/06	R203	03/08/2017	4.88	Put	Bond Future	27.1600	0.0272	27.0700	0.0271	(0.331)	0	0	0
2017/01/06	R204	02/02/2017	8.28	Call	Bond Future	720.4500	0.7205	711.4300	0.7114	(1.252)	0	0	0
2017/01/06	R204	02/02/2017			Bond Future	7.8725	101.2576	7.8772	101.2495	0.060	0.0000	0.0000	30,150
2017/01/06	R204	02/02/2017	8.29	Call	Bond Future	735.7500	0.7358	726.7600	0.7268	(1.222)	0	0	0
2017/01/06	R204	02/02/2017	8.30	Call	Bond Future	751.1800	0.7512	742.2100	0.7422	(1.194)	0	0	0
2017/01/06	R204	02/02/2017	8.28	Put	Bond Future	26.5100	0.0265	25.5800	0.0256	(3.508)	0	0	0
2017/01/06	R204	02/02/2017	8.30	Put	Bond Future	23.3500	0.0234	22.4700	0.0225	(3.769)	0	0	0
2017/01/06	R204	02/02/2017	8.29	Put	Bond Future	24.8600	0.0249	23.9600	0.0240	(3.620)	0	0	0
2017/01/06	R204	04/05/2017	7.90	Put	Bond Future	386.5800	0.3866	389.0900	0.3891	0.649	0	0	0
2017/01/06	R204	04/05/2017			Bond Future	7.8894	103.2059	7.8950	103.1975	0.072	0.0000	0.0000	0
2017/01/06	R204	04/05/2017	7.92	Put	Bond Future	372.4200	0.3724	374.8300	0.3748	0.647	0	0	0
2017/01/06	R204	04/05/2017	7.90	Call	Bond Future	402.4400	0.4024	396.4900	0.3965	(1.478)	0	0	0
2017/01/06	R204	04/05/2017	7.91	Put	Bond Future	379.4500	0.3795	381.9100	0.3819	0.648	0	0	0
2017/01/06	R204	04/05/2017	7.91	Call	Bond Future	410.2600	0.4103	404.2600	0.4043	(1.462)	0	0	0
2017/01/06	R204	04/05/2017	7.92	Call	Bond Future	418.1700	0.4182	412.1200	0.4121	(1.447)	0	0	0
2017/01/06	R204	03/08/2017	7.77	Put	Bond Future	539.6700	0.5397	543.5500	0.5435	0.719	0	0	0
2017/01/06	R204	03/08/2017			Bond Future	7.8618	101.2103	7.8691	101.2010	0.093	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
2017/01/06	R204	03/08/2017	7.76	Put	Bond Future	546.3200	0.5463	550.2400	0.5502	0.718	0	0	0
2017/01/06	R204	03/08/2017	7.75	Call	Bond Future	409.9900	0.4100	404.6400	0.4046	(1.305)	0	0	0
2017/01/06	R204	03/08/2017	7.76	Call	Bond Future	416.0900	0.4161	410.6900	0.4107	(1.298)	0	0	0
2017/01/06	R204	03/08/2017	7.77	Call	Bond Future	422.2300	0.4222	416.7900	0.4168	(1.288)	0	0	0
2017/01/06	R204	03/08/2017	7.75	Put	Bond Future	553.0200	0.5530	556.9900	0.5570	0.718	0	0	0
2017/01/06	R207	02/02/2017	9.24	Call	Bond Future	2,966.2800	2.9663	2,993.3900	2.9934	0.914	0	0	0
2017/01/06	R207	02/02/2017			Bond Future	8.0488	98.4001	8.0381	98.4272	(0.133)	0.0000	0.0000	74,783
2017/01/06	R207	02/02/2017	8.91	Call	Bond Future	2,157.6700	2.1577	2,184.3700	2.1844	1.237	0	0	62
2017/01/06	R207	02/02/2017	9.22	Call	Bond Future	2,917.4300	2.9174	2,944.5400	2.9445	0.929	0	0	0
2017/01/06	R207	02/02/2017	9.23	Call	Bond Future	2,941.8600	2.9419	2,968.9700	2.9690	0.922	0	0	0
2017/01/06	R207	02/02/2017	8.91	Put	Bond Future	1.9400	0.0019	1.5000	0.0015	(22.680)	0	0	0
2017/01/06	R207	02/02/2017	9.22	Put	Bond Future	0.1100	0.0001	0.0800	0.0001	(27.273)	0	0	0
2017/01/06	R207	02/02/2017	9.24	Put	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	0
2017/01/06	R207	02/02/2017	9.23	Put	Bond Future	0.1000	0.0001	0.0700	0.0001	(30.000)	0	0	0
2017/01/06	R207	04/05/2017	8.21	Put	Bond Future	510.1000	0.5101	495.8800	0.4959	(2.788)	0	0	0
2017/01/06	R207	04/05/2017			Bond Future	8.0821	100.2934	8.0704	100.3209	(0.145)	0.0000	0.0000	0
2017/01/06	R207	04/05/2017	8.22	Call	Bond Future	822.9200	0.8229	836.3100	0.8363	1.627	0	0	0
2017/01/06	R207	04/05/2017	8.20	Call	Bond Future	795.6300	0.7956	808.7000	0.8087	1.643	0	0	0
2017/01/06	R207	04/05/2017	8.21	Call	Bond Future	809.3300	0.8093	822.5600	0.8226	1.635	0	0	0
2017/01/06	R207	04/05/2017	8.20	Put	Bond Future	519.7600	0.5198	505.3800	0.5054	(2.767)	0	0	0
2017/01/06	R207	04/05/2017	8.22	Put	Bond Future	500.3500	0.5003	486.2900	0.4863	(2.810)	0	0	0
2017/01/06	R207	03/08/2017	8.19	Call	Bond Future	950.3400	0.9503	963.2600	0.9633	1.360	0	0	51
2017/01/06	R207	03/08/2017			Bond Future	8.0917	98.6378	8.0790	98.6651	(0.157)	0.0000	0.0000	0
2017/01/06	R207	03/08/2017	8.39	Put	Bond Future	567.5300	0.5675	555.3600	0.5554	(2.144)	0	0	0
2017/01/06	R207	03/08/2017	8.41	Put	Bond Future	552.3900	0.5524	540.4300	0.5404	(2.165)	0	0	0
2017/01/06	R207	03/08/2017	8.19	Put	Bond Future	739.6600	0.7397	725.3000	0.7253	(1.941)	0	0	0
2017/01/06	R207	03/08/2017	8.40	Put	Bond Future	559.9200	0.5599	547.8500	0.5478	(2.156)	0	0	0
2017/01/06	R207	03/08/2017	8.41	Call	Bond Future	1,232.5700	1.2326	1,247.8900	1.2479	1.243	0	0	0
2017/01/06	R207	03/08/2017	8.39	Call	Bond Future	1,205.1500	1.2052	1,220.2600	1.2203	1.254	0	0	0
2017/01/06	R207	03/08/2017	8.40	Call	Bond Future	1,218.8200	1.2188	1,234.0300	1.2340	1.248	0	0	0
2017/01/06	R208	02/02/2017			Bond Future	8.2083	97.3614	8.1925	97.4144	(0.193)	0.0000	0.0000	29,322
2017/01/06	R208	02/02/2017	8.64	Call	Bond Future	1,503.3500	1.5034	1,546.1600	1.5462	2.848	0	0	0
2017/01/06	R208	02/02/2017	8.63	Put	Bond Future	75.3800	0.0754	64.8400	0.0648	(13.982)	0	0	0
2017/01/06	R208	02/02/2017	8.65	Put	Bond Future	67.7100	0.0677	57.9700	0.0580	(14.385)	0	0	0
2017/01/06	R208	02/02/2017	8.64	Put	Bond Future	71.4900	0.0715	61.3500	0.0613	(14.184)	0	0	0
2017/01/06	R208	02/02/2017	8.65	Call	Bond Future	1,532.4300	1.5324	1,575.6400	1.5756	2.820	0	0	0
2017/01/06	R208	02/02/2017	8.63	Call	Bond Future	1,474.3700	1.4744	1,516.7800	1.5168	2.876	0	0	0
2017/01/06	R208	04/05/2017	8.39	Call	Bond Future	1,203.6200	1.2036	1,231.3900	1.2314	2.307	0	0	0
2017/01/06	R208	04/05/2017			Bond Future	8.2393	95.8320	8.2224	95.8858	(0.205)	0.0000	0.0000	0
2017/01/06	R208	04/05/2017	8.37	Call	Bond Future	1,166.5500	1.1666	1,193.7500	1.1938	2.332	0	0	0
2017/01/06	R208	04/05/2017	8.38	Call	Bond Future	1,184.9000	1.1849	1,212.3900	1.2124	2.320	0	0	0
2017/01/06	R208	04/05/2017	8.37	Put	Bond Future	752.4800	0.7525	725.9300	0.7259	(3.528)	0	0	0
2017/01/06	R208	04/05/2017	8.39	Put	Bond Future	726.3700	0.7264	700.3900	0.7004	(3.577)	0	0	0
2017/01/06	R208	04/05/2017	8.38	Put	Bond Future	739.2300	0.7392	712.9700	0.7130	(3.552)	0	0	0
2017/01/06	R208	03/08/2017	8.32	Call	Bond Future	1,339.0600	1.3391	1,365.1200	1.3651	1.946	0	0	0
2017/01/06	R208	03/08/2017			Bond Future	8.2537	97.7321	8.2357	97.7863	(0.218)	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
2017/01/06	R208	03/08/2017	8.30	Call	Bond Future	1,306.6700	1.3067	1,332.3100	1.3323	1.962	0	0	0
2017/01/06	R208	03/08/2017	8.31	Call	Bond Future	1,322.6600	1.3227	1,348.5100	1.3485	1.954	0	0	0
2017/01/06	R208	03/08/2017	8.30	Put	Bond Future	1,167.5400	1.1675	1,139.0100	1.1390	(2.444)	0	0	0
2017/01/06	R208	03/08/2017	8.32	Put	Bond Future	1,139.9400	1.1399	1,111.8300	1.1118	(2.466)	0	0	0
2017/01/06	R208	03/08/2017	8.31	Put	Bond Future	1,153.5300	1.1535	1,125.2100	1.1252	(2.455)	0	0	0
2017/01/06	R209	02/02/2017	9.55	Put	Bond Future	1,066.1700	1.0662	936.6500	0.9367	(12.148)	0	0	0
2017/01/06	R209	02/02/2017			Bond Future	9.5154	73.6904	9.4795	73.9347	(0.377)	0.0000	0.0000	66,471
2017/01/06	R209	02/02/2017	9.54	Put	Bond Future	1,097.9900	1.0980	966.2000	0.9662	(12.003)	0	0	0
2017/01/06	R209	02/02/2017	9.55	Call	Bond Future	1,300.9200	1.3009	1,415.7300	1.4157	8.825	0	0	0
2017/01/06	R209	02/02/2017	9.53	Call	Bond Future	1,229.7600	1.2298	1,340.0100	1.3400	8.965	0	0	0
2017/01/06	R209	02/02/2017	9.54	Call	Bond Future	1,265.0500	1.2650	1,377.5900	1.3776	8.896	0	0	0
2017/01/06	R209	02/02/2017	9.53	Put	Bond Future	1,130.4800	1.1305	996.4000	0.9964	(11.860)	0	0	0
2017/01/06	R209	04/05/2017	9.48	Put	Bond Future	2,734.9900	2.7350	2,597.6400	2.5976	(5.022)	0	0	0
2017/01/06	R209	04/05/2017			Bond Future	9.5605	71.9575	9.5237	72.2065	(0.385)	0.0000	0.0000	0
2017/01/06	R209	04/05/2017	9.47	Put	Bond Future	2,772.1500	2.7721	2,633.7000	2.6337	(4.994)	0	0	0
2017/01/06	R209	04/05/2017	9.46	Call	Bond Future	2,127.2400	2.1272	2,236.6200	2.2366	5.142	0	0	0
2017/01/06	R209	04/05/2017	9.47	Call	Bond Future	2,158.2000	2.1582	2,268.6700	2.2687	5.119	0	0	0
2017/01/06	R209	04/05/2017	9.48	Call	Bond Future	2,189.2400	2.1892	2,300.8100	2.3008	5.096	0	0	0
2017/01/06	R209	04/05/2017	9.46	Put	Bond Future	2,809.4900	2.8095	2,669.9500	2.6700	(4.967)	0	0	0
2017/01/06	R209	03/08/2017			Bond Future	9.5999	73.3843	9.5621	73.6377	(0.394)	0.0000	0.0000	0
2017/01/06	R209	03/08/2017	9.44	Call	Bond Future	2,821.2300	2.8212	2,934.1700	2.9342	4.003	0	0	0
2017/01/06	R209	03/08/2017	9.43	Put	Bond Future	3,940.1500	3.9401	3,798.9600	3.7990	(3.583)	0	0	0
2017/01/06	R209	03/08/2017	9.45	Put	Bond Future	3,863.9200	3.8639	3,724.3700	3.7244	(3.612)	0	0	0
2017/01/06	R209	03/08/2017	9.44	Put	Bond Future	3,901.9000	3.9019	3,761.5200	3.7615	(3.598)	0	0	0
2017/01/06	R209	03/08/2017	9.45	Call	Bond Future	2,851.5600	2.8516	2,965.3300	2.9653	3.990	0	0	0
2017/01/06	R209	03/08/2017	9.43	Call	Bond Future	2,791.0600	2.7911	2,903.1900	2.9032	4.017	0	0	0
2017/01/06	R210	02/02/2017	190.85	Put	Bond Future	5,067.3300	5.0673	5,244.8300	5.2448	3.503	0	0	0
2017/01/06	R210	02/02/2017			Bond Future	185.7827	185.7827	185.6052	185.6052	(0.096)	0.0000	0.0000	1,779
2017/01/06	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R210	02/02/2017	190.84	Put	Bond Future	5,057.3300	5.0573	5,234.8300	5.2348	3.510	0	0	0
2017/01/06	R210	02/02/2017	190.86	Put	Bond Future	5,077.3300	5.0773	5,254.8300	5.2548	3.496	0	0	0
2017/01/06	R210	04/05/2017			Bond Future	187.0512	187.0512	186.8696	186.8696	(0.097)	0.0000	0.0000	0
2017/01/06	R210	04/05/2017	192.31	Put	Bond Future	5,258.8000	5.2588	5,440.3700	5.4404	3.453	0	0	0
2017/01/06	R210	04/05/2017	192.33	Put	Bond Future	5,278.8000	5.2788	5,460.3700	5.4604	3.440	0	0	0
2017/01/06	R210	04/05/2017	192.32	Put	Bond Future	5,268.8000	5.2688	5,450.3700	5.4504	3.446	0	0	0
2017/01/06	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R210	03/08/2017	196.29	Put	Bond Future	5,519.5400	5.5195	5,705.7800	5.7058	3.374	0	0	0
2017/01/06	R210	03/08/2017			Bond Future	190.7705	190.7705	190.5842	190.5842	(0.098)	0.0000	0.0000	0
2017/01/06	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R210	03/08/2017	196.28	Put	Bond Future	5,509.5400	5.5095	5,695.7800	5.6958	3.380	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
2017/01/06	R210	03/08/2017	196.30	Put	Bond Future	5,529.5400	5.5295	5,715.7800	5.7158	3.368	0	0	0
2017/01/06	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R212	02/02/2017			Bond Future	145.8857	145.8857	145.9217	145.9217	0.025	0.0000	0.0000	3,380
2017/01/06	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R212	02/02/2017	149.27	Put	Bond Future	3,384.2700	3.3843	3,348.3100	3.3483	(1.063)	0	0	0
2017/01/06	R212	02/02/2017	149.29	Put	Bond Future	3,404.2700	3.4043	3,368.3100	3.3683	(1.056)	0	0	0
2017/01/06	R212	02/02/2017	149.28	Put	Bond Future	3,394.2700	3.3943	3,358.3100	3.3583	(1.059)	0	0	0
2017/01/06	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R212	04/05/2017			Bond Future	148.7018	148.7018	148.7381	148.7381	0.024	0.0000	0.0000	0
2017/01/06	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R212	04/05/2017	152.23	Put	Bond Future	3,528.1800	3.5282	3,491.8600	3.4919	(1.029)	0	0	0
2017/01/06	R212	04/05/2017	152.25	Put	Bond Future	3,548.1800	3.5482	3,511.8600	3.5119	(1.024)	0	0	0
2017/01/06	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R212	04/05/2017	152.24	Put	Bond Future	3,538.1800	3.5382	3,501.8600	3.5019	(1.027)	0	0	0
2017/01/06	R212	03/08/2017			Bond Future	149.6268	149.6268	149.6629	149.6629	0.024	0.0000	0.0000	0
2017/01/06	R212	03/08/2017	153.34	Put	Bond Future	3,713.1500	3.7131	3,677.0700	3.6771	(0.972)	0	0	0
2017/01/06	R212	03/08/2017	153.36	Put	Bond Future	3,733.1500	3.7331	3,697.0700	3.6971	(0.966)	0	0	0
2017/01/06	R212	03/08/2017	153.35	Put	Bond Future	3,723.1500	3.7231	3,687.0700	3.6871	(0.969)	0	0	0
2017/01/06	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/06	R213	02/02/2017	9.40	Call	Bond Future	1,437.6500	1.4376	1,562.1400	1.5621	8.659	0	0	0
2017/01/06	R213	02/02/2017	9.42	Call	Bond Future	1,515.7800	1.5158	1,644.8400	1.6448	8.514	0	0	0
2017/01/06	R213	02/02/2017			Bond Future	9.3216	85.0993	9.2857	85.3423	(0.385)	0.0000	0.0000	50,655
2017/01/06	R213	02/02/2017	9.41	Call	Bond Future	1,476.4900	1.4765	1,603.2600	1.6033	8.586	0	0	0
2017/01/06	R213	02/02/2017	9.40	Put	Bond Future	910.8400	0.9108	792.3600	0.7924	(13.008)	0	0	0
2017/01/06	R213	02/02/2017	9.42	Put	Bond Future	855.3700	0.8554	741.4600	0.7415	(13.317)	0	0	0
2017/01/06	R213	02/02/2017	9.41	Put	Bond Future	882.8400	0.8828	766.6400	0.7666	(13.162)	0	0	0
2017/01/06	R213	04/05/2017			Bond Future	9.3664	83.1851	9.3293	83.4326	(0.395)	0.0000	0.0000	0
2017/01/06	R213	04/05/2017	9.35	Put	Bond Future	2,419.8100	2.4198	2,289.8700	2.2899	(5.370)	0	0	0
2017/01/06	R213	04/05/2017	9.37	Put	Bond Future	2,352.5000	2.3525	2,224.7900	2.2248	(5.429)	0	0	0
2017/01/06	R213	04/05/2017	9.35	Call	Bond Future	2,310.4800	2.3105	2,427.9900	2.4280	5.086	0	0	0
2017/01/06	R213	04/05/2017	9.36	Put	Bond Future	2,385.8900	2.3859	2,257.0700	2.2571	(5.399)	0	0	0
2017/01/06	R213	04/05/2017	9.36	Call	Bond Future	2,343.3300	2.3433	2,461.9600	2.4620	5.062	0	0	0
2017/01/06	R213	04/05/2017	9.37	Call	Bond Future	2,376.6400	2.3766	2,496.3800	2.4964	5.038	0	0	0
2017/01/06	R213	03/08/2017	9.33	Put	Bond Future	3,456.5400	3.4565	3,323.1100	3.3231	(3.860)	0	0	0
2017/01/06	R213	03/08/2017			Bond Future	9.4050	84.8343	9.3669	85.0862	(0.405)	0.0000	0.0000	0
2017/01/06	R213	03/08/2017	9.35	Put	Bond Future	3,386.8700	3.3869	3,255.1000	3.2551	(3.891)	0	0	0
2017/01/06	R213	03/08/2017	9.33	Call	Bond Future	2,960.0200	2.9600	3,078.4000	3.0784	3.999	0	0	0
2017/01/06	R213	03/08/2017	9.34	Put	Bond Future	3,421.5800	3.4216	3,288.9800	3.2890	(3.875)	0	0	0
2017/01/06	R213	03/08/2017	9.34	Call	Bond Future	2,991.4900	2.9915	3,110.7000	3.1107	3.985	0	0	0
2017/01/06	R213	03/08/2017	9.35	Call	Bond Future	3,023.1500	3.0231	3,143.1900	3.1432	3.971	0	0	0
2017/01/06	R214	02/02/2017			Bond Future	9.5706	74.1661	9.5398	74.3861	(0.322)	0.0000	0.0000	36,737
2017/01/06	R214	02/02/2017	9.67	Call	Bond Future	1,634.4000	1.6344	1,747.0900	1.7471	6.895	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
2017/01/06	R214	02/02/2017	9.66	Put	Bond Future	960.8600	0.9609	851.4400	0.8514	(11.388)	0	0	0
2017/01/06	R214	02/02/2017	9.68	Put	Bond Future	903.3600	0.9034	797.9900	0.7980	(11.664)	0	0	0
2017/01/06	R214	02/02/2017	9.67	Put	Bond Future	931.8300	0.9318	824.4300	0.8244	(11.526)	0	0	0
2017/01/06	R214	02/02/2017	9.68	Call	Bond Future	1,675.9900	1.6760	1,790.7100	1.7907	6.845	0	0	0
2017/01/06	R214	02/02/2017	9.66	Call	Bond Future	1,593.2700	1.5933	1,703.9400	1.7039	6.946	0	0	0
2017/01/06	R214	04/05/2017	9.58	Put	Bond Future	2,716.3400	2.7163	2,595.5800	2.5956	(4.446)	0	0	0
2017/01/06	R214	04/05/2017			Bond Future	9.6134	72.2951	9.5818	72.5194	(0.329)	0.0000	0.0000	0
2017/01/06	R214	04/05/2017	9.57	Put	Bond Future	2,752.7300	2.7527	2,630.9900	2.6310	(4.423)	0	0	0
2017/01/06	R214	04/05/2017	9.58	Call	Bond Future	2,479.3600	2.4794	2,582.8600	2.5829	4.174	0	0	0
2017/01/06	R214	04/05/2017	9.56	Call	Bond Future	2,410.2600	2.4103	2,511.8100	2.5118	4.213	0	0	0
2017/01/06	R214	04/05/2017	9.57	Call	Bond Future	2,444.6100	2.4446	2,547.1300	2.5471	4.194	0	0	0
2017/01/06	R214	04/05/2017	9.56	Put	Bond Future	2,789.6400	2.7896	2,666.9300	2.6669	(4.399)	0	0	0
2017/01/06	R214	03/08/2017	9.51	Call	Bond Future	3,014.0100	3.0140	3,115.9700	3.1160	3.383	0	0	0
2017/01/06	R214	03/08/2017			Bond Future	9.6511	73.7284	9.6186	73.9566	(0.336)	0.0000	0.0000	0
2017/01/06	R214	03/08/2017	9.52	Call	Bond Future	3,046.1800	3.0462	3,148.8800	3.1489	3.371	0	0	0
2017/01/06	R214	03/08/2017	9.53	Call	Bond Future	3,078.5200	3.0785	3,181.9700	3.1820	3.360	0	0	0
2017/01/06	R214	03/08/2017	9.51	Put	Bond Future	4,015.4000	4.0154	3,889.1600	3.8892	(3.144)	0	0	0
2017/01/06	R214	03/08/2017	9.53	Put	Bond Future	3,936.5300	3.9365	3,811.7800	3.8118	(3.169)	0	0	0
2017/01/06	R214	03/08/2017	9.52	Put	Bond Future	3,975.8200	3.9758	3,850.3200	3.8503	(3.157)	0	0	0
2017/01/06	R248	02/02/2017	9.76	Put	Bond Future	1,115.4900	1.1155	985.2800	0.9853	(11.673)	0	0	0
2017/01/06	R248	02/02/2017	9.78	Put	Bond Future	1,048.8800	1.0489	923.6100	0.9236	(11.943)	0	0	0
2017/01/06	R248	02/02/2017			Bond Future	9.6262	95.2459	9.5953	95.5268	(0.320)	0.0000	0.0000	74,008
2017/01/06	R248	02/02/2017	9.77	Put	Bond Future	1,081.8400	1.0818	954.1000	0.9541	(11.808)	0	0	0
2017/01/06	R248	02/02/2017	9.76	Call	Bond Future	2,316.6800	2.3167	2,467.3600	2.4674	6.504	0	0	0
2017/01/06	R248	02/02/2017	9.77	Call	Bond Future	2,371.6500	2.3716	2,524.8000	2.5248	6.458	0	0	0
2017/01/06	R248	02/02/2017	9.78	Call	Bond Future	2,427.1500	2.4272	2,582.7700	2.5828	6.412	0	0	0
2017/01/06	R248	04/05/2017	9.66	Call	Bond Future	3,372.1000	3.3721	3,506.6700	3.5067	3.991	0	0	0
2017/01/06	R248	04/05/2017			Bond Future	9.6706	92.6390	9.6389	92.9251	(0.328)	0.0000	0.0000	0
2017/01/06	R248	04/05/2017	9.67	Call	Bond Future	3,416.3300	3.4163	3,552.1000	3.5521	3.974	0	0	0
2017/01/06	R248	04/05/2017	9.65	Put	Bond Future	3,514.2000	3.5142	3,361.4300	3.3614	(4.347)	0	0	0
2017/01/06	R248	04/05/2017	9.67	Put	Bond Future	3,422.0000	3.4220	3,271.6400	3.2716	(4.394)	0	0	0
2017/01/06	R248	04/05/2017	9.65	Call	Bond Future	3,328.1700	3.3282	3,461.5300	3.4615	4.007	0	0	0
2017/01/06	R248	04/05/2017	9.66	Put	Bond Future	3,467.8700	3.4679	3,316.3100	3.3163	(4.370)	0	0	0
2017/01/06	R248	03/08/2017			Bond Future	9.7099	94.4758	9.6774	94.7668	(0.335)	0.0000	0.0000	0
2017/01/06	R248	03/08/2017	9.57	Call	Bond Future	4,023.7000	4.0237	4,154.1100	4.1541	3.241	0	0	0
2017/01/06	R248	03/08/2017	9.56	Put	Bond Future	5,339.4700	5.3395	5,177.9600	5.1780	(3.025)	0	0	0
2017/01/06	R248	03/08/2017	9.58	Put	Bond Future	5,238.1900	5.2382	5,078.5000	5.0785	(3.049)	0	0	0
2017/01/06	R248	03/08/2017	9.57	Put	Bond Future	5,288.5000	5.2885	5,127.9000	5.1279	(3.037)	0	0	0
2017/01/06	R248	03/08/2017	9.58	Call	Bond Future	4,064.8100	4.0648	4,196.1300	4.1961	3.231	0	0	0
2017/01/06	R248	03/08/2017	9.56	Call	Bond Future	3,983.0900	3.9831	4,112.5900	4.1126	3.251	0	0	0
Total													838780