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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/01/2017 TO 12/01/2017

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
2017/01/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	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
2017/01/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	2025	02/02/2017	130.01	Put	Bond Future	3,381.6100	3.3816	3,380.4000	3.3804	(0.036)	0	0	0
2017/01/12	2025	02/02/2017			Bond Future	126.6284	126.6284	126.6296	126.6296	0.001	0.0000	0.0000	3,231
2017/01/12	2025	02/02/2017	130.00	Put	Bond Future	3,371.6100	3.3716	3,370.4000	3.3704	(0.036)	0	0	0
2017/01/12	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2025	02/02/2017	129.99	Put	Bond Future	3,361.6100	3.3616	3,360.4000	3.3604	(0.036)	0	0	0
2017/01/12	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2025	04/05/2017			Bond Future	129.0691	129.0691	129.0702	129.0702	0.001	0.0000	0.0000	0
2017/01/12	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2025	04/05/2017	132.56	Put	Bond Future	3,490.9300	3.4909	3,489.8300	3.4898	(0.032)	0	0	0
2017/01/12	2025	04/05/2017	132.58	Put	Bond Future	3,510.9300	3.5109	3,509.8300	3.5098	(0.031)	0	0	0
2017/01/12	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2025	04/05/2017	132.57	Put	Bond Future	3,500.9300	3.5009	3,499.8300	3.4998	(0.031)	0	0	0
2017/01/12	2025	03/08/2017			Bond Future	130.2970	130.2970	130.2962	130.2962	(0.001)	0.0000	0.0000	0
2017/01/12	2025	03/08/2017	133.96	Put	Bond Future	3,662.9900	3.6630	3,663.8000	3.6638	0.022	0	0	0
2017/01/12	2025	03/08/2017	133.98	Put	Bond Future	3,682.9900	3.6830	3,683.8000	3.6838	0.022	0	0	0
2017/01/12	2025	03/08/2017	133.97	Put	Bond Future	3,672.9900	3.6730	3,673.8000	3.6738	0.022	0	0	0
2017/01/12	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2025	02/11/2017			Bond Future	132.9700	132.9700	132.9725	132.9725	0.002	0.0000	0.0000	0
2017/01/12	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	12.5500	0.0125	100.000	0	0	0
2017/01/12	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	2.5500	0.0026	100.000	0	0	0
2017/01/12	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	7.4500	0.0075	100.000	0	0	0
2017/01/12	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2030	02/02/2017			Bond Future	9.2224	91.0089	9.1312	91.6506	(0.989)	0.0000	0.0000	23,005
2017/01/12	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2030	02/02/2017	9.29	Call	Bond Future	471.1700	0.4712	1,112.8900	1.1129	136.197	0	0	0
2017/01/12	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2030	02/02/2017	9.30	Call	Bond Future	540.6100	0.5406	1,182.3300	1.1823	118.703	0	0	0
2017/01/12	2030	02/02/2017	9.31	Call	Bond Future	609.9800	0.6100	1,251.7000	1.2517	105.203	0	0	0
2017/01/12	2030	04/05/2017	9.33	Call	Bond Future	404.2300	0.4042	1,058.0900	1.0581	161.754	0	0	0
2017/01/12	2030	04/05/2017			Bond Future	9.2712	92.7576	9.1769	93.4114	(1.017)	0.0000	0.0000	0
2017/01/12	2030	04/05/2017	9.34	Call	Bond Future	472.7600	0.4728	1,126.6200	1.1266	138.307	0	0	0
2017/01/12	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/01/12	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2030	04/05/2017	9.32	Call	Bond Future	335.6300	0.3356	989.4900	0.9895	194.816	0	0	0
2017/01/12	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2030	03/08/2017	9.33	Call	Bond Future	102.8800	0.1029	768.2600	0.7683	646.753	0	0	0
2017/01/12	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2030	03/08/2017			Bond Future	9.3149	90.5867	9.2175	91.2520	(1.045)	0.0000	0.0000	0
2017/01/12	2030	03/08/2017	9.34	Call	Bond Future	170.7500	0.1707	836.1300	0.8361	389.681	0	0	0
2017/01/12	2030	03/08/2017	9.35	Call	Bond Future	238.5400	0.2385	903.9200	0.9039	278.939	0	0	0
2017/01/12	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2030	02/11/2017			Bond Future	9.3500	9.3500	9.2449	93.1222	(1.124)	0.0000	0.0000	0
2017/01/12	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	642.1100	0.6421	100.000	0	0	0
2017/01/12	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	709.2700	0.7093	100.000	0	0	0
2017/01/12	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	776.3500	0.7764	100.000	0	0	0
2017/01/12	2032	02/02/2017	9.53	Call	Bond Future	1,840.5800	1.8406	2,393.8000	2.3938	30.057	0	0	0
2017/01/12	2032	02/02/2017			Bond Future	9.3681	93.9755	9.2617	94.7766	(1.135)	0.0000	0.0000	19,304
2017/01/12	2032	02/02/2017	9.51	Call	Bond Future	1,744.1300	1.7441	2,282.6100	2.2826	30.874	0	0	0
2017/01/12	2032	02/02/2017	9.52	Call	Bond Future	1,792.0000	1.7920	2,337.9000	2.3379	30.463	0	0	0
2017/01/12	2032	02/02/2017	9.51	Put	Bond Future	691.0300	0.6910	428.3600	0.4284	(38.011)	0	0	0
2017/01/12	2032	02/02/2017	9.53	Put	Bond Future	640.4700	0.6405	392.5400	0.3925	(38.711)	0	0	0
2017/01/12	2032	02/02/2017	9.52	Put	Bond Future	665.3500	0.6653	410.1000	0.4101	(38.363)	0	0	0
2017/01/12	2032	04/05/2017	9.45	Call	Bond Future	2,716.1800	2.7162	3,157.1600	3.1572	16.235	0	0	0
2017/01/12	2032	04/05/2017			Bond Future	9.4165	91.6221	9.3067	92.4385	(1.166)	0.0000	0.0000	0
2017/01/12	2032	04/05/2017	9.46	Call	Bond Future	2,754.0100	2.7540	3,198.6700	3.1987	16.146	0	0	0
2017/01/12	2032	04/05/2017	9.44	Put	Bond Future	2,504.9900	2.5050	2,125.8900	2.1259	(15.134)	0	0	0
2017/01/12	2032	04/05/2017	9.46	Put	Bond Future	2,433.1400	2.4331	2,061.4100	2.0614	(15.278)	0	0	0
2017/01/12	2032	04/05/2017	9.44	Call	Bond Future	2,678.6400	2.6786	3,115.9300	3.1159	16.325	0	0	0
2017/01/12	2032	04/05/2017	9.45	Put	Bond Future	2,468.8800	2.4689	2,093.4700	2.0935	(15.206)	0	0	0
2017/01/12	2032	03/08/2017	9.43	Put	Bond Future	3,638.5100	3.6385	3,237.7100	3.2377	(11.015)	0	0	0
2017/01/12	2032	03/08/2017			Bond Future	9.4583	93.4360	9.3453	94.2671	(1.195)	0.0000	0.0000	0
2017/01/12	2032	03/08/2017	9.45	Put	Bond Future	3,563.9100	3.5639	3,168.5700	3.1686	(11.093)	0	0	0
2017/01/12	2032	03/08/2017	9.44	Put	Bond Future	3,601.0700	3.6011	3,203.0000	3.2030	(11.054)	0	0	0
2017/01/12	2032	03/08/2017	9.44	Call	Bond Future	3,467.0700	3.4671	3,900.1100	3.9001	12.490	0	0	0
2017/01/12	2032	03/08/2017	9.43	Call	Bond Future	3,431.2800	3.4313	3,861.5900	3.8616	12.541	0	0	0
2017/01/12	2032	03/08/2017	9.45	Call	Bond Future	3,503.0500	3.5031	3,938.8200	3.9388	12.440	0	0	0
2017/01/12	2032	02/11/2017			Bond Future	9.4900	9.4900	9.3772	92.0384	(1.188)	0.0000	0.0000	0
2017/01/12	2032	02/11/2017	9.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2032	02/11/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2032	02/11/2017	9.48	Call	Bond Future	0.0000	0.0000	747.5300	0.7475	100.000	0	0	0
2017/01/12	2032	02/11/2017	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2032	02/11/2017	9.49	Call	Bond Future	0.0000	0.0000	819.8000	0.8198	100.000	0	0	0
2017/01/12	2032	02/11/2017	9.50	Call	Bond Future	0.0000	0.0000	892.0000	0.8920	100.000	0	0	0
2017/01/12	2033	02/02/2017			Bond Future	105.8038	105.8038	105.8049	105.8049	0.001	0.0000	0.0000	6,033

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2017/01/12	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2033	02/02/2017	109.70	Put	Bond Future	3,896.2200	3.8962	3,895.0700	3.8951	(0.030)	0	0	0
2017/01/12	2033	02/02/2017	109.71	Put	Bond Future	3,906.2200	3.9062	3,905.0700	3.9051	(0.029)	0	0	0
2017/01/12	2033	02/02/2017	109.72	Put	Bond Future	3,916.2200	3.9162	3,915.0700	3.9151	(0.029)	0	0	0
2017/01/12	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2033	04/05/2017			Bond Future	106.8025	106.8025	106.8037	106.8037	0.001	0.0000	0.0000	0
2017/01/12	2033	04/05/2017	110.83	Put	Bond Future	4,027.4500	4.0275	4,026.3000	4.0263	(0.029)	0	0	0
2017/01/12	2033	04/05/2017	110.85	Put	Bond Future	4,047.4500	4.0475	4,046.3000	4.0463	(0.028)	0	0	0
2017/01/12	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2033	04/05/2017	110.84	Put	Bond Future	4,037.4500	4.0375	4,036.3000	4.0363	(0.028)	0	0	0
2017/01/12	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2033	03/08/2017	113.14	Put	Bond Future	4,217.1600	4.2172	4,217.5900	4.2176	0.010	0	0	0
2017/01/12	2033	03/08/2017			Bond Future	108.9228	108.9228	108.9224	108.9224	0.000	0.0000	0.0000	0
2017/01/12	2033	03/08/2017	113.13	Put	Bond Future	4,207.1600	4.2072	4,207.5900	4.2076	0.010	0	0	0
2017/01/12	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2033	03/08/2017	113.12	Put	Bond Future	4,197.1600	4.1972	4,197.5900	4.1976	0.010	0	0	0
2017/01/12	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2033	02/11/2017			Bond Future	110.0800	110.0800	110.0767	110.0767	(0.003)	0.0000	0.0000	0
2017/01/12	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	13.3500	0.0134	100.000	0	0	0
2017/01/12	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	6.6500	0.0067	100.000	0	0	0
2017/01/12	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	3.3500	0.0034	100.000	0	0	0
2017/01/12	2037	02/02/2017	9.68	Put	Bond Future	759.8000	0.7598	517.9800	0.5180	(31.827)	0	0	0
2017/01/12	2037	02/02/2017			Bond Future	9.5276	91.0548	9.4414	91.7677	(0.904)	0.0000	0.0000	47,873
2017/01/12	2037	02/02/2017	9.67	Put	Bond Future	788.5900	0.7886	540.1200	0.5401	(31.508)	0	0	0
2017/01/12	2037	02/02/2017	9.68	Call	Bond Future	2,000.1600	2.0002	2,471.3100	2.4713	23.556	0	0	0
2017/01/12	2037	02/02/2017	9.66	Call	Bond Future	1,897.2200	1.8972	2,355.0000	2,3550	24.129	0	0	0
2017/01/12	2037	02/02/2017	9.67	Call	Bond Future	1,948.3900	1.9484	2,412.8900	2,4129	23.840	0	0	0
2017/01/12	2037	02/02/2017	9.66	Put	Bond Future	818.1000	0.8181	562.9100	0.5629	(31.193)	0	0	0
2017/01/12	2037	04/05/2017			Bond Future	9.5773	92.8043	9.4886	93.5308	(0.926)	0.0000	0.0000	0
2017/01/12	2037	04/05/2017	9.58	Put	Bond Future	2,920.3200	2.9203	2,570.6700	2,5707	(11.973)	0	0	0
2017/01/12	2037	04/05/2017	9.60	Put	Bond Future	2,839.2500	2.8393	2,496.0100	2,4960	(12.089)	0	0	0
2017/01/12	2037	04/05/2017	9.59	Put	Bond Future	2,879.4800	2.8795	2,533.0300	2,5330	(12.032)	0	0	0
2017/01/12	2037	04/05/2017	9.60	Call	Bond Future	3,023.8200	3.0238	3,407.0800	3,4071	12.675	0	0	0
2017/01/12	2037	04/05/2017	9.58	Call	Bond Future	2,942.3700	2.9424	3,319.2200	3,3192	12.808	0	0	0
2017/01/12	2037	04/05/2017	9.59	Call	Bond Future	2,982.8500	2.9829	3,362.9000	3,3629	12.741	0	0	0
2017/01/12	2037	03/08/2017	9.57	Call	Bond Future	3,796.4700	3.7965	4,171.1000	4,1711	9.868	0	0	0
2017/01/12	2037	03/08/2017			Bond Future	9.6227	90.3839	9.5315	91.1235	(0.948)	0.0000	0.0000	0
2017/01/12	2037	03/08/2017	9.58	Call	Bond Future	3,835.3400	3.8353	4,212.3500	4,2124	9.830	0	0	0
2017/01/12	2037	03/08/2017	9.56	Put	Bond Future	4,265.3300	4.2653	3,898.0100	3,8980	(8.612)	0	0	0
2017/01/12	2037	03/08/2017	9.57	Put	Bond Future	4,222.5100	4.2225	3,857.5700	3,8576	(8.643)	0	0	0
2017/01/12	2037	03/08/2017	9.58	Put	Bond Future	4,180.2800	4.1803	3,817.7200	3,8177	(8.673)	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
2017/01/12	2037	03/08/2017	9.56	Call	Bond Future	3,758.0800	3.7581	4,130.3300	4.1303	9.905	0	0	0
2017/01/12	2037	02/11/2017			Bond Future	9.6600	9.6600	9.5629	92.9910	(1.005)	0.0000	0.0000	0
2017/01/12	2037	02/11/2017	9.66	Call	Bond Future	0.0000	0.0000	780.6600	0.7807	100.000	0	0	0
2017/01/12	2037	02/11/2017	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2037	02/11/2017	9.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2037	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2037	02/11/2017	9.65	Call	Bond Future	0.0000	0.0000	700.7400	0.7007	100.000	0	0	0
2017/01/12	2037	02/11/2017	9.67	Call	Bond Future	0.0000	0.0000	860.4600	0.8605	100.000	0	0	0
2017/01/12	2038	02/02/2017	137.07	Put	Bond Future	6,664.2800	6.6643	7,099.1400	7.0991	6.525	0	0	0
2017/01/12	2038	02/02/2017			Bond Future	130.4057	130.4057	129.9709	129.9709	(0.333)	0.0000	0.0000	22,725
2017/01/12	2038	02/02/2017	137.06	Put	Bond Future	6,654.2800	6.6543	7,089.1400	7.0891	6.535	0	0	0
2017/01/12	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2038	02/02/2017	137.05	Put	Bond Future	6,644.2800	6.6443	7,079.1400	7.0791	6.545	0	0	0
2017/01/12	2038	04/05/2017	139.77	Put	Bond Future	6,850.7400	6.8507	7,294.1500	7.2941	6.472	0	0	0
2017/01/12	2038	04/05/2017			Bond Future	132.9193	132.9193	132.4758	132.4758	(0.334)	0.0000	0.0000	0
2017/01/12	2038	04/05/2017	139.79	Put	Bond Future	6,870.7400	6.8707	7,314.1500	7.3141	6.454	0	0	0
2017/01/12	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2038	04/05/2017	139.78	Put	Bond Future	6,860.7400	6.8607	7,304.1500	7.3041	6.463	0	0	0
2017/01/12	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2038	03/08/2017			Bond Future	134.0569	134.0569	133.6027	133.6027	(0.339)	0.0000	0.0000	0
2017/01/12	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2038	03/08/2017	141.16	Put	Bond Future	7,103.1400	7.1031	7,557.3000	7.5573	6.394	0	0	0
2017/01/12	2038	03/08/2017	141.18	Put	Bond Future	7,123.1400	7.1231	7,577.3000	7.5773	6.376	0	0	0
2017/01/12	2038	03/08/2017	141.17	Put	Bond Future	7,113.1400	7.1131	7,567.3000	7.5673	6.385	0	0	0
2017/01/12	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2038	02/11/2017			Bond Future	136.8100	136.8100	136.3469	136.3469	(0.338)	0.0000	0.0000	0
2017/01/12	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	453.0800	0.4531	100.000	0	0	0
2017/01/12	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	473.0800	0.4731	100.000	0	0	0
2017/01/12	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	463.0800	0.4631	100.000	0	0	0
2017/01/12	2040	02/02/2017	9.58	Call	Bond Future	1,605.4300	1.6054	2,001.8200	2.0018	24.691	0	0	0
2017/01/12	2040	02/02/2017			Bond Future	9.5373	95.1989	9.4562	95.9232	(0.850)	0.0000	0.0000	8,238
2017/01/12	2040	02/02/2017	9.59	Call	Bond Future	1,653.4100	1.6534	2,057.0600	2.0571	24.413	0	0	0
2017/01/12	2040	02/02/2017	9.60	Call	Bond Future	1,702.2800	1.7023	2,113.1500	2.1131	24.136	0	0	0
2017/01/12	2040	02/02/2017	9.58	Put	Bond Future	1,227.3400	1.2273	899.4000	0.8994	(26.720)	0	0	0
2017/01/12	2040	02/02/2017	9.60	Put	Bond Future	1,148.0600	1.1481	834.6000	0.8346	(27.303)	0	0	0
2017/01/12	2040	02/02/2017	9.59	Put	Bond Future	1,187.1900	1.1872	866.5100	0.8665	(27.012)	0	0	0
2017/01/12	2040	04/05/2017			Bond Future	9.5857	97.0280	9.5022	97.7661	(0.871)	0.0000	0.0000	0
2017/01/12	2040	04/05/2017	9.62	Put	Bond Future	3,055.5700	3.0556	2,708.9800	2.7090	(11.343)	0	0	0
2017/01/12	2040	04/05/2017	9.64	Put	Bond Future	2,970.6700	2.9707	2,630.4700	2.6305	(11.452)	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
2017/01/12	2040	04/05/2017	9.62	Call	Bond Future	3,356.6900	3.3567	3,748.2100	3.7482	11.664	0	0	0
2017/01/12	2040	04/05/2017	9.63	Put	Bond Future	3,012.7900	3.0128	2,669.4000	2.6694	(11.398)	0	0	0
2017/01/12	2040	04/05/2017	9.63	Call	Bond Future	3,401.2800	3.4013	3,796.0000	3.7960	11.605	0	0	0
2017/01/12	2040	04/05/2017	9.64	Call	Bond Future	3,446.4000	3.4464	3,844.3100	3.8443	11.546	0	0	0
2017/01/12	2040	03/08/2017			Bond Future	9.6298	94.4408	9.5440	95.1920	(0.891)	0.0000	0.0000	0
2017/01/12	2040	03/08/2017	9.61	Put	Bond Future	4,463.5400	4.4635	4,100.0700	4.1001	(8.143)	0	0	0
2017/01/12	2040	03/08/2017	9.63	Put	Bond Future	4,374.3400	4.3743	4,015.6200	4.0156	(8.201)	0	0	0
2017/01/12	2040	03/08/2017	9.61	Call	Bond Future	4,290.9600	4.2910	4,678.7100	4.6787	9.036	0	0	0
2017/01/12	2040	03/08/2017	9.62	Put	Bond Future	4,418.9100	4.4189	4,057.8200	4.0578	(8.171)	0	0	0
2017/01/12	2040	03/08/2017	9.62	Call	Bond Future	4,333.5500	4.3336	4,723.6800	4.7237	9.003	0	0	0
2017/01/12	2040	03/08/2017	9.63	Call	Bond Future	4,376.0800	4.3761	4,768.5800	4.7686	8.969	0	0	0
2017/01/12	2040	02/11/2017			Bond Future	9.6600	9.6600	9.5747	97.1430	(0.883)	0.0000	0.0000	0
2017/01/12	2040	02/11/2017	9.66	Call	Bond Future	0.0000	0.0000	741.5200	0.7415	100.000	0	0	0
2017/01/12	2040	02/11/2017	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2040	02/11/2017	9.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2040	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2040	02/11/2017	9.67	Call	Bond Future	0.0000	0.0000	827.8600	0.8279	100.000	0	0	0
2017/01/12	2040	02/11/2017	9.65	Call	Bond Future	0.0000	0.0000	655.0500	0.6550	100.000	0	0	0
2017/01/12	2044	02/02/2017			Bond Future	9.5468	92.4931	9.4607	93.2734	(0.902)	0.0000	0.0000	20,374
2017/01/12	2044	02/02/2017	9.77	Call	Bond Future	2,625.4600	2.6255	3,186.7400	3.1867	21.378	0	0	0
2017/01/12	2044	02/02/2017	9.76	Put	Bond Future	679.2300	0.6792	453.7400	0.4537	(33.198)	0	0	0
2017/01/12	2044	02/02/2017	9.78	Put	Bond Future	629.0600	0.6291	416.3900	0.4164	(33.808)	0	0	0
2017/01/12	2044	02/02/2017	9.77	Put	Bond Future	653.7300	0.6537	434.7100	0.4347	(33.503)	0	0	0
2017/01/12	2044	02/02/2017	9.78	Call	Bond Future	2,687.4500	2.6875	3,255.0800	3.2551	21.122	0	0	0
2017/01/12	2044	02/02/2017	9.76	Call	Bond Future	2,564.1600	2.5642	3,118.9700	3.1190	21.637	0	0	0
2017/01/12	2044	04/05/2017			Bond Future	9.5934	94.2703	9.5049	95.0654	(0.923)	0.0000	0.0000	0
2017/01/12	2044	04/05/2017	9.67	Call	Bond Future	3,611.0300	3.6110	4,049.4600	4.0495	12.141	0	0	0
2017/01/12	2044	04/05/2017	9.66	Put	Bond Future	2,973.9700	2.9740	2,613.9200	2.6139	(12.107)	0	0	0
2017/01/12	2044	04/05/2017	9.68	Put	Bond Future	2,890.5700	2.8906	2,537.3100	2.5373	(12.221)	0	0	0
2017/01/12	2044	04/05/2017	9.67	Put	Bond Future	2,932.1500	2.9321	2,575.5000	2.5755	(12.163)	0	0	0
2017/01/12	2044	04/05/2017	9.68	Call	Bond Future	3,657.4300	3.6574	4,099.2500	4.0993	12.080	0	0	0
2017/01/12	2044	04/05/2017	9.66	Call	Bond Future	3,564.7400	3.5647	3,999.7700	3.9998	12.204	0	0	0
2017/01/12	2044	03/08/2017			Bond Future	9.6358	91.7537	9.5449	92.5631	(0.944)	0.0000	0.0000	0
2017/01/12	2044	03/08/2017	9.62	Put	Bond Future	4,528.3200	4.5283	4,139.8700	4.1399	(8.578)	0	0	0
2017/01/12	2044	03/08/2017	9.64	Put	Bond Future	4,437.7100	4.4377	4,054.3600	4.0544	(8.638)	0	0	0
2017/01/12	2044	03/08/2017	9.63	Put	Bond Future	4,482.7000	4.4827	4,096.8100	4.0968	(8.608)	0	0	0
2017/01/12	2044	03/08/2017	9.64	Call	Bond Future	4,474.5500	4.4745	4,900.6500	4.9006	9.523	0	0	0
2017/01/12	2044	03/08/2017	9.62	Call	Bond Future	4,388.2600	4.3883	4,809.2600	4.8093	9.594	0	0	0
2017/01/12	2044	03/08/2017	9.63	Call	Bond Future	4,431.1600	4.4312	4,854.7200	4.8547	9.559	0	0	0
2017/01/12	2044	02/11/2017	9.68	Call	Bond Future	0.0000	0.0000	934.5600	0.9346	100.000	0	0	0
2017/01/12	2044	02/11/2017			Bond Future	9.6700	9.6700	9.5742	94.4602	(0.990)	0.0000	0.0000	0
2017/01/12	2044	02/11/2017	9.66	Call	Bond Future	0.0000	0.0000	759.0800	0.7591	100.000	0	0	0
2017/01/12	2044	02/11/2017	9.67	Call	Bond Future	0.0000	0.0000	846.8900	0.8469	100.000	0	0	0
2017/01/12	2044	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2044	02/11/2017	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2044	02/11/2017	9.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/12	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2046	02/02/2017	137.14	Put	Bond Future	5,650.8000	5.6508	6,060.7200	6.0607	7.254	0	0	0
2017/01/12	2046	02/02/2017			Bond Future	131.4892	131.4892	131.0793	131.0793	(0.312)	0.0000	0.0000	18,398
2017/01/12	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2046	02/02/2017	137.13	Put	Bond Future	5,640.8000	5.6408	6,050.7200	6.0507	7.267	0	0	0
2017/01/12	2046	02/02/2017	137.15	Put	Bond Future	5,660.8000	5.6608	6,070.7200	6.0707	7.241	0	0	0
2017/01/12	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2046	04/05/2017			Bond Future	132.4935	132.4935	132.0754	132.0754	(0.316)	0.0000	0.0000	0
2017/01/12	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2046	04/05/2017	138.32	Put	Bond Future	5,826.5000	5.8265	6,244.6400	6.2446	7.177	0	0	0
2017/01/12	2046	04/05/2017	138.34	Put	Bond Future	5,846.5000	5.8465	6,264.6400	6.2646	7.152	0	0	0
2017/01/12	2046	04/05/2017	138.33	Put	Bond Future	5,836.5000	5.8365	6,254.6400	6.2546	7.164	0	0	0
2017/01/12	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2046	03/08/2017	141.17	Put	Bond Future	6,046.1300	6.0461	6,474.2400	6.4742	7.081	0	0	0
2017/01/12	2046	03/08/2017			Bond Future	135.1239	135.1239	134.6958	134.6958	(0.317)	0.0000	0.0000	0
2017/01/12	2046	03/08/2017	141.19	Put	Bond Future	6,066.1300	6.0661	6,494.2400	6.4942	7.057	0	0	0
2017/01/12	2046	03/08/2017	141.18	Put	Bond Future	6,056.1300	6.0561	6,484.2400	6.4842	7.069	0	0	0
2017/01/12	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2046	02/11/2017			Bond Future	136.3100	136.3100	135.8675	135.8675	(0.325)	0.0000	0.0000	0
2017/01/12	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	432.5000	0.4325	100.000	0	0	0
2017/01/12	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	452.5000	0.4525	100.000	0	0	0
2017/01/12	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	442.5000	0.4425	100.000	0	0	0
2017/01/12	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2050	02/02/2017	144.97	Put	Bond Future	7,009.5000	7.0095	7,007.9000	7.0079	(0.023)	0	0	0
2017/01/12	2050	02/02/2017			Bond Future	137.9605	137.9605	137.9621	137.9621	0.001	0.0000	0.0000	25,020
2017/01/12	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2050	02/02/2017	144.96	Put	Bond Future	6,999.5000	6.9995	6,997.9000	6.9979	(0.023)	0	0	0
2017/01/12	2050	02/02/2017	144.98	Put	Bond Future	7,019.5000	7.0195	7,017.9000	7.0179	(0.023)	0	0	0
2017/01/12	2050	04/05/2017			Bond Future	140.6197	140.6197	140.6210	140.6210	0.001	0.0000	0.0000	0
2017/01/12	2050	04/05/2017	147.83	Put	Bond Future	7,210.3100	7.2103	7,209.0200	7.2090	(0.018)	0	0	0
2017/01/12	2050	04/05/2017	147.85	Put	Bond Future	7,230.3100	7.2303	7,229.0200	7.2290	(0.018)	0	0	0
2017/01/12	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2050	04/05/2017	147.84	Put	Bond Future	7,220.3100	7.2203	7,219.0200	7.2190	(0.018)	0	0	0
2017/01/12	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2050	03/08/2017			Bond Future	141.7471	141.7471	141.7468	141.7468	0.000	0.0000	0.0000	0
2017/01/12	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2050	03/08/2017	149.22	Put	Bond Future	7,472.8800	7.4729	7,473.2100	7.4732	0.004	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
2017/01/12	2050	03/08/2017	149.24	Put	Bond Future	7.492.8800	7.4929	7,493.2100	7.4932	0.004	0	0	0
2017/01/12	2050	03/08/2017	149.23	Put	Bond Future	7,482.8800	7.4829	7,483.2100	7.4832	0.004	0	0	0
2017/01/12	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	1.8500	0.0019	100.000	0	0	0
2017/01/12	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	11.8500	0.0119	100.000	0	0	0
2017/01/12	2050	02/11/2017			Bond Future	144.6600	144.6600	144.6582	144.6582	(0.001)	0.0000	0.0000	0
2017/01/12	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	8.1500	0.0082	100.000	0	0	0
2017/01/12	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	AL37	02/02/2017			Index Future	514.6820	514.6820	516.1640	516.1640	0.288	0.0000	0.0000	7
2017/01/12	AL37	04/05/2017			Index Future	524.5710	524.5710	526.0800	526.0800	0.288	0.0000	0.0000	0
2017/01/12	AL37	03/08/2017			Index Future	534.9530	534.9530	536.4850	536.4850	0.286	0.0000	0.0000	0
2017/01/12	AL37	02/11/2017			Index Future	545.9100	545.9100	547.4720	547.4720	0.286	0.0000	0.0000	0
2017/01/12	AL7T	02/02/2017			Index Future	596.6270	596.6270	600.0240	600.0240	0.569	0.0000	0.0000	2
2017/01/12	AL7T	04/05/2017			Index Future	608.0890	608.0890	611.5510	611.5510	0.569	0.0000	0.0000	0
2017/01/12	AL7T	03/08/2017			Index Future	620.1250	620.1250	623.6460	623.6460	0.568	0.0000	0.0000	0
2017/01/12	AL7T	02/11/2017			Index Future	632.8300	632.8300	636.4190	636.4190	0.567	0.0000	0.0000	0
2017/01/12	ALBI	02/02/2017			Index Future	541.7620	541.7620	545.1470	545.1470	0.625	0.0000	0.0000	754
2017/01/12	ALBI	04/05/2017			Index Future	552.1710	552.1710	555.6200	555.6200	0.625	0.0000	0.0000	0
2017/01/12	ALBI	03/08/2017			Index Future	563.1000	563.1000	566.6090	566.6090	0.623	0.0000	0.0000	0
2017/01/12	ALBI	02/11/2017			Index Future	574.6400	574.6400	578.2140	578.2140	0.622	0.0000	0.0000	0
2017/01/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/12	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	EL28	02/02/2017			Bond Future	127.8475	127.8475	127.8510	127.8510	0.003	0.0000	0.0000	0
2017/01/12	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	EL28	02/02/2017	135.10	Put	Bond Future	7,252.5100	7.2525	7,248.9500	7.2489	(0.049)	0	0	0
2017/01/12	EL28	02/02/2017	135.12	Put	Bond Future	7,272.5100	7.2725	7,268.9500	7.2689	(0.049)	0	0	0
2017/01/12	EL28	02/02/2017	135.11	Put	Bond Future	7,262.5100	7.2625	7,258.9500	7.2589	(0.049)	0	0	0
2017/01/12	EL28	04/05/2017			Bond Future	128.6272	128.6272	128.6309	128.6309	0.003	0.0000	0.0000	0
2017/01/12	EL28	04/05/2017	137.90	Put	Bond Future	9,272.8000	9.2728	9,269.1400	9.2691	(0.039)	0	0	0
2017/01/12	EL28	04/05/2017	137.92	Put	Bond Future	9,292.8000	9.2928	9,289.1400	9.2891	(0.039)	0	0	0
2017/01/12	EL28	04/05/2017	137.91	Put	Bond Future	9,282.8000	9.2828	9,279.1400	9.2791	(0.039)	0	0	0
2017/01/12	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	EL28	03/08/2017			Bond Future	131.1810	131.1810	131.1827	131.1827	0.001	0.0000	0.0000	0
2017/01/12	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	EL28	03/08/2017	135.16	Put	Bond Future	3,979.0000	3.9790	3,977.3100	3.9773	(0.042)	0	0	0
2017/01/12	EL28	03/08/2017	135.18	Put	Bond Future	3,999.0000	3.9990	3,997.3100	3.9973	(0.042)	0	0	0
2017/01/12	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	EL28	03/08/2017	135.17	Put	Bond Future	3,989.0000	3.9890	3,987.3100	3.9873	(0.042)	0	0	0
2017/01/12	EL28	02/11/2017			Bond Future	133.8800	133.8800	133.8771	133.8771	(0.002)	0.0000	0.0000	0
2017/01/12	EL28	02/11/2017	133.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	EL28	02/11/2017	133.89	Put	Bond Future	0.0000	0.0000	12.8900	0.0129	100.000	0	0	0
2017/01/12	EL28	02/11/2017	133.88	Put	Bond Future	0.0000	0.0000	2.8900	0.0029	100.000	0	0	0
2017/01/12	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	7.1100	0.0071	100.000	0	0	0
2017/01/12	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	ES33	02/02/2017			Bond Future	10.4461	79.9890	10.3594	80.5488	(0.829)	0.0000	0.0000	8,849
2017/01/12	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	ES33	02/02/2017	10.59	Call	Bond Future	916.8600	0.9169	1,476.5800	1.4766	61.047	0	0	0
2017/01/12	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	ES33	02/02/2017	10.60	Call	Bond Future	979.9500	0.9800	1,539.6700	1.5397	57.117	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
2017/01/12	ES33	02/02/2017	10.61	Call	Bond Future	1,042.9600	1.0430	1,602.6800	1.6027	53.666	0	0	0
2017/01/12	ES33	04/05/2017			Bond Future	10.5249	77.7324	10.4354	78.3028	(0.850)	0.0000	0.0000	0
2017/01/12	ES33	04/05/2017	10.55	Call	Bond Future	159.0500	0.1590	729.3800	0.7294	358.585	0	0	0
2017/01/12	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	ES33	04/05/2017	10.56	Call	Bond Future	222.2300	0.2222	792.5600	0.7926	256.640	0	0	0
2017/01/12	ES33	04/05/2017	10.54	Call	Bond Future	95.8000	0.0958	666.1300	0.6661	595.334	0	0	0
2017/01/12	ES33	03/08/2017			Bond Future	10.5977	79.2712	10.5055	79.8517	(0.870)	0.0000	0.0000	0
2017/01/12	ES33	03/08/2017	10.53	Put	Bond Future	425.7400	0.4257	0.0000	0.0000	(100.000)	0	0	0
2017/01/12	ES33	03/08/2017	10.55	Put	Bond Future	299.6400	0.2996	0.0000	0.0000	(100.000)	0	0	0
2017/01/12	ES33	03/08/2017	10.54	Put	Bond Future	362.6500	0.3627	0.0000	0.0000	(100.000)	0	0	0
2017/01/12	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	280.8100	0.2808	100.000	0	0	0
2017/01/12	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	154.7100	0.1547	100.000	0	0	0
2017/01/12	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	217.8000	0.2178	100.000	0	0	0
2017/01/12	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	ES33	02/11/2017			Bond Future	10.6700	10.6700	10.5723	77.6933	(0.916)	0.0000	0.0000	0
2017/01/12	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	545.8100	0.5458	100.000	0	0	0
2017/01/12	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	607.6700	0.6077	100.000	0	0	0
2017/01/12	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	669.4500	0.6694	100.000	0	0	0
2017/01/12	ES42	02/02/2017			Bond Future	10.5647	84.3399	10.4832	84.9467	(0.771)	0.0000	0.0000	8,777
2017/01/12	ES42	04/05/2017			Bond Future	10.6426	81.6978	10.5585	82.3161	(0.791)	0.0000	0.0000	0
2017/01/12	ES42	03/08/2017			Bond Future	10.7138	83.3154	10.6271	83.9446	(0.809)	0.0000	0.0000	0
2017/01/12	ES42	02/11/2017			Bond Future	10.7800	10.7800	10.6915	81.4022	(0.821)	0.0000	0.0000	0
2017/01/12	GOVI	02/02/2017	533.34	Call	GOVI	63,590.0000	6.3590	97,260.0000	9.7260	52.949	0	0	0
2017/01/12	GOVI	02/02/2017			GOVI	539.6990	539.6990	543.0660	543.0660	0.624	0.0000	0.0000	486
2017/01/12	GOVI	02/02/2017	533.32	Call	GOVI	63,790.0000	6.3790	97,460.0000	9.7460	52.783	0	0	0
2017/01/12	GOVI	02/02/2017	533.33	Call	GOVI	63,690.0000	6.3690	97,360.0000	9.7360	52.865	0	0	0
2017/01/12	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	GOVI	04/05/2017			GOVI	550.0680	550.0680	553.4990	553.4990	0.624	0.0000	0.0000	0
2017/01/12	GOVI	04/05/2017	262.19	Call	GOVI	2,878,780.0000	287.8780	2,913,090.0000	291.3090	1.192	0	0	0
2017/01/12	GOVI	04/05/2017	262.20	Call	GOVI	2,878,680.0000	287.8680	2,912,990.0000	291.2990	1.192	0	0	0
2017/01/12	GOVI	04/05/2017	262.18	Call	GOVI	2,878,880.0000	287.8880	2,913,190.0000	291.3190	1.192	0	0	0
2017/01/12	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	GOVI	03/08/2017			GOVI	560.9550	560.9550	564.4460	564.4460	0.622	0.0000	0.0000	0
2017/01/12	GOVI	03/08/2017	561.11	Put	GOVI	1,550.0000	0.1550	0.0000	0.0000	(100.000)	0	0	0
2017/01/12	GOVI	03/08/2017	561.09	Put	GOVI	1,350.0000	0.1350	0.0000	0.0000	(100.000)	0	0	0
2017/01/12	GOVI	03/08/2017	561.10	Put	GOVI	1,450.0000	0.1450	0.0000	0.0000	(100.000)	0	0	0
2017/01/12	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	33,560.0000	3.3560	100.000	0	0	0
2017/01/12	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	33,460.0000	3.3460	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/12	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	33,360.0000	3.3360	100.000	0	0	0
2017/01/12	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	GOVI	02/11/2017			GOVI	572.4500	572.4500	576.0060	576.0060	0.621	0.0000	0.0000	0
2017/01/12	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	35,660.0000	3.5660	100.000	0	0	0
2017/01/12	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	35,560.0000	3.5560	100.000	0	0	0
2017/01/12	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	35,460.0000	3.5460	100.000	0	0	0
2017/01/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/12	IGOV	02/02/2017			Index Future	246.4210	246.4210	246.3000	246.3000	(0.049)	0.0000	0.0000	1,031
2017/01/12	IGOV	04/05/2017			Index Future	251.1710	251.1710	251.0470	251.0470	(0.049)	0.0000	0.0000	0
2017/01/12	IGOV	03/08/2017			Index Future	256.1570	256.1570	256.0270	256.0270	(0.051)	0.0000	0.0000	0
2017/01/12	IGOV	02/11/2017			Index Future	261.4200	261.4200	261.2850	261.2850	(0.052)	0.0000	0.0000	0
2017/01/12	ILBI	02/02/2017			Index Future	664.5200	664.5200	664.2740	664.2740	(0.037)	0.0000	0.0000	157
2017/01/12	ILBI	04/05/2017			Index Future	677.3860	677.3860	677.1350	677.1350	(0.037)	0.0000	0.0000	0
2017/01/12	ILBI	03/08/2017			Index Future	690.7220	690.7220	690.4660	690.4660	(0.037)	0.0000	0.0000	0
2017/01/12	ILBI	02/11/2017			Index Future	704.2800	704.2800	704.0210	704.0210	(0.037)	0.0000	0.0000	0
2017/01/12	IS01	16/03/2017			Interest Rate Swap	100.0028	100.0028	100.0028	100.0028	0.000	0.0000	0.0000	0
2017/01/12	IS01	15/06/2017			Interest Rate Swap	99.6135	99.6135	99.6133	99.6133	0.000	0.0000	0.0000	0
2017/01/12	IS01	21/09/2017			Interest Rate Swap	99.6416	99.6416	99.6359	99.6359	(0.006)	0.0000	0.0000	0
2017/01/12	IS01	21/12/2017			Interest Rate Swap	99.8924	99.8924	99.8810	99.8810	(0.011)	0.0000	0.0000	0
2017/01/12	IS01	15/03/2018			Interest Rate Swap	99.9236	99.9236	99.9025	99.9025	(0.021)	0.0000	0.0000	0
2017/01/12	IS02	18/12/2017			Interest Rate Swap	99.9211	99.9211	99.9101	99.9101	(0.011)	0.0000	0.0000	0
2017/01/12	IS02	16/03/2018			Interest Rate Swap	99.2081	99.2081	99.1869	99.1869	(0.021)	0.0000	0.0000	0
2017/01/12	IS02	15/06/2018			Interest Rate Swap	98.8674	98.8674	98.8358	98.8358	(0.032)	0.0000	0.0000	0
2017/01/12	IS02	21/09/2018			Interest Rate Swap	98.9259	98.9259	98.8767	98.8767	(0.050)	0.0000	0.0000	0
2017/01/12	IS02	21/12/2018			Interest Rate Swap	99.4200	99.4200	99.3600	99.3600	(0.060)	0.0000	0.0000	0
2017/01/12	IS02	15/03/2019			Interest Rate Swap	99.9180	99.9180	99.8478	99.8478	(0.070)	0.0000	0.0000	0
2017/01/12	IS05	17/12/2020			Interest Rate Swap	97.7389	97.7389	97.5361	97.5361	(0.207)	0.0000	0.0000	0
2017/01/12	IS05	16/03/2021			Interest Rate Swap	97.0650	97.0650	96.8394	96.8394	(0.232)	0.0000	0.0000	0
2017/01/12	IS05	15/06/2021			Interest Rate Swap	96.3566	96.3566	96.1053	96.1053	(0.261)	0.0000	0.0000	0
2017/01/12	IS05	21/09/2021			Interest Rate Swap	96.6217	96.6217	96.3427	96.3427	(0.289)	0.0000	0.0000	0
2017/01/12	IS05	21/12/2021			Interest Rate Swap	98.8742	98.8742	98.5727	98.5727	(0.305)	0.0000	0.0000	50
2017/01/12	IS05	15/03/2022			Interest Rate Swap	99.0884	99.0884	98.7647	98.7647	(0.327)	0.0000	0.0000	0
2017/01/12	IS10	17/12/2025			Interest Rate Swap	97.9121	97.9121	97.3245	97.3245	(0.600)	0.0000	0.0000	0
2017/01/12	IS10	16/03/2026			Interest Rate Swap	95.0096	95.0096	94.3986	94.3986	(0.643)	0.0000	0.0000	0
2017/01/12	IS10	15/06/2026			Interest Rate Swap	93.8133	93.8133	93.1813	93.1813	(0.674)	0.0000	0.0000	0
2017/01/12	IS10	21/09/2026			Interest Rate Swap	95.9556	95.9556	95.3127	95.3127	(0.670)	0.0000	0.0000	0
2017/01/12	IS10	21/12/2026			Interest Rate Swap	99.6729	99.6729	99.0286	99.0286	(0.646)	0.0000	0.0000	0
2017/01/12	IS10	15/03/2027			Interest Rate Swap	98.2920	98.2920	97.6320	97.6320	(0.672)	0.0000	0.0000	0

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2017/01/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/01/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/12	JBAF	18/01/2017			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2017/01/12	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/01/12	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	1,000
2017/01/12	JBAF	19/04/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/12	JBAF	17/05/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/12	JBAF	21/06/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/01/12	JBAF	20/09/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/01/12	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/01/12	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/01/12	JBAF	20/06/2018			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2017/01/12	JBAF	19/09/2018			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2017/01/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/12	JBAF	19/12/2018			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2017/01/12	R023	02/02/2017	8.85	Call	Bond Future	1,739.7100	1.7397	2,080.1300	2.0801	19.568	0	0	0
2017/01/12	R023	02/02/2017			Bond Future	8.4924	99.9572	8.4058	100.3532	(1.020)	0.0000	0.0000	18,877
2017/01/12	R023	02/02/2017	8.86	Call	Bond Future	1,777.8200	1.7778	2,120.6900	2.1207	19.286	0	0	0
2017/01/12	R023	02/02/2017	8.84	Put	Bond Future	132.2500	0.1322	74.1600	0.0742	(43.924)	0	0	0
2017/01/12	R023	02/02/2017	8.86	Put	Bond Future	118.8800	0.1189	65.7600	0.0658	(44.684)	0	0	0
2017/01/12	R023	02/02/2017	8.84	Call	Bond Future	1,701.8600	1.7019	2,039.7600	2.0398	19.855	0	0	0
2017/01/12	R023	02/02/2017	8.85	Put	Bond Future	125.4200	0.1254	69.8500	0.0699	(44.307)	0	0	0
2017/01/12	R023	04/05/2017	8.61	Call	Bond Future	1,580.9500	1.5809	1,805.0900	1.8051	14.178	0	0	0
2017/01/12	R023	04/05/2017			Bond Future	8.5286	97.9456	8.4374	98.3490	(1.070)	0.0000	0.0000	0
2017/01/12	R023	04/05/2017	8.59	Call	Bond Future	1,533.6200	1.5336	1,753.7400	1.7537	14.353	0	0	0
2017/01/12	R023	04/05/2017	8.60	Call	Bond Future	1,557.1800	1.5572	1,779.3100	1.7793	14.265	0	0	0
2017/01/12	R023	04/05/2017	8.59	Put	Bond Future	1,263.1800	1.2632	1,079.8600	1.0799	(14.513)	0	0	0
2017/01/12	R023	04/05/2017	8.61	Put	Bond Future	1,222.6300	1.2226	1,043.3300	1.0433	(14.665)	0	0	0
2017/01/12	R023	04/05/2017	8.60	Put	Bond Future	1,242.7900	1.2428	1,061.4800	1.0615	(14.589)	0	0	0
2017/01/12	R023	03/08/2017	8.60	Put	Bond Future	1,748.3900	1.7484	1,556.9100	1.5569	(10.952)	0	0	0
2017/01/12	R023	03/08/2017			Bond Future	8.5532	99.8843	8.4573	100.2943	(1.122)	0.0000	0.0000	0
2017/01/12	R023	03/08/2017	8.59	Put	Bond Future	1,768.7900	1.7688	1,575.8200	1.5758	(10.910)	0	0	0
2017/01/12	R023	03/08/2017	8.60	Call	Bond Future	1,947.4100	1.9474	2,165.8900	2.1659	11.219	0	0	0
2017/01/12	R023	03/08/2017	8.58	Call	Bond Future	1,903.0400	1.9030	2,118.5300	2.1185	11.323	0	0	0
2017/01/12	R023	03/08/2017	8.59	Call	Bond Future	1,925.3000	1.9253	2,142.2900	2.1423	11.270	0	0	0
2017/01/12	R023	03/08/2017	8.58	Put	Bond Future	1,789.0700	1.7891	1,594.6000	1.5946	(10.870)	0	0	0
2017/01/12	R023	02/11/2017	8.56	Call	Bond Future	0.0000	0.0000	378.6900	0.3787	100.000	0	0	0
2017/01/12	R023	02/11/2017			Bond Future	8.5700	8.5700	8.4681	98.4152	(1.189)	0.0000	0.0000	0
2017/01/12	R023	02/11/2017	8.57	Call	Bond Future	0.0000	0.0000	419.7900	0.4198	100.000	0	0	0
2017/01/12	R023	02/11/2017	8.58	Call	Bond Future	0.0000	0.0000	460.8800	0.4609	100.000	0	0	0

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2017/01/12	R023	02/11/2017	8.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R023	02/11/2017	8.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R023	02/11/2017	8.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R035	02/02/2017			Bond Future	9.4736	98.7812	9.3823	99.5373	(0.963)	0.0000	0.0000	7,811
2017/01/12	R035	02/02/2017	9.51	Call	Bond Future	299.0600	0.2991	1,055.2200	1.0552	252.846	0	0	0
2017/01/12	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R035	02/02/2017	9.52	Call	Bond Future	380.9700	0.3810	1,137.1300	1.1371	198.483	0	0	0
2017/01/12	R035	02/02/2017	9.50	Call	Bond Future	217.0500	0.2170	973.2100	0.9732	348.381	0	0	0
2017/01/12	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R035	04/05/2017			Bond Future	9.5207	96.1761	9.4267	96.9466	(0.988)	0.0000	0.0000	0
2017/01/12	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R035	04/05/2017	9.55	Call	Bond Future	238.3600	0.2384	1,008.9300	1.0089	323.280	0	0	0
2017/01/12	R035	04/05/2017	9.53	Call	Bond Future	75.8700	0.0759	846.4400	0.8464	1015.645	0	0	0
2017/01/12	R035	04/05/2017	9.54	Call	Bond Future	157.1700	0.1572	927.7400	0.9277	490.278	0	0	0
2017/01/12	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R035	03/08/2017			Bond Future	9.5620	98.0799	9.4653	98.8643	(1.012)	0.0000	0.0000	0
2017/01/12	R035	03/08/2017	9.50	Put	Bond Future	501.6100	0.5016	0.0000	0.0000	(100.000)	0	0	0
2017/01/12	R035	03/08/2017	9.52	Put	Bond Future	339.3400	0.3393	0.0000	0.0000	(100.000)	0	0	0
2017/01/12	R035	03/08/2017	9.51	Put	Bond Future	420.4200	0.4204	0.0000	0.0000	(100.000)	0	0	0
2017/01/12	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	282.8000	0.2828	100.000	0	0	0
2017/01/12	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	363.9900	0.3640	100.000	0	0	0
2017/01/12	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	445.0700	0.4451	100.000	0	0	0
2017/01/12	R035	02/11/2017			Bond Future	9.6000	9.6000	9.4998	96.3849	(1.044)	0.0000	0.0000	0
2017/01/12	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	804.5900	0.8046	100.000	0	0	0
2017/01/12	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	884.3300	0.8843	100.000	0	0	0
2017/01/12	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	724.7500	0.7247	100.000	0	0	0
2017/01/12	R186	02/02/2017	8.00	Put	Bond Future	5,730.5700	5.7306	5,096.9100	5.0969	(11.058)	0	0	0
2017/01/12	R186	02/02/2017	9.40	Call	Bond Future	4,198.6800	4.1987	4,811.6300	4.8116	14.599	0	0	0
2017/01/12	R186	02/02/2017	8.81	Put	Bond Future	928.2000	0.9282	634.6200	0.6346	(31.629)	0	0	0
2017/01/12	R186	02/02/2017	9.10	Put	Bond Future	272.6500	0.2727	157.0000	0.1570	(42.417)	0	0	2,546
2017/01/12	R186	02/02/2017			Bond Future	8.7914	112.4825	8.7001	113.1234	(1.039)	0.0000	0.0000	116,613
2017/01/12	R186	02/02/2017	9.50	Call	Bond Future	4,835.1300	4.8351	5,460.3000	5.4603	12.930	0	0	0
2017/01/12	R186	02/02/2017	8.43	Put	Bond Future	2,759.2800	2.7593	2,221.3500	2.2213	(19.495)	0	0	0
2017/01/12	R186	02/02/2017	8.80	Put	Bond Future	962.0300	0.9620	661.2200	0.6612	(31.268)	0	0	0
2017/01/12	R186	02/02/2017	8.87	Call	Bond Future	1,289.3400	1.2893	1,679.1600	1.6792	30.234	0	0	0
2017/01/12	R186	02/02/2017	8.90	Put	Bond Future	659.4300	0.6594	428.9600	0.4290	(34.950)	0	0	750
2017/01/12	R186	02/02/2017	8.00	Call	Bond Future	8.8200	0.0088	15.9900	0.0160	81.293	0	0	7,000
2017/01/12	R186	02/02/2017	8.60	Call	Bond Future	459.1800	0.4592	657.7400	0.6577	43.242	0	0	7,000
2017/01/12	R186	02/02/2017	8.81	Call	Bond Future	1,057.9000	1.0579	1,405.1500	1.4051	32.824	0	0	0
2017/01/12	R186	02/02/2017	8.37	Call	Bond Future	136.7900	0.1368	214.4400	0.2144	56.766	0	0	500
2017/01/12	R186	02/02/2017	8.62	Put	Bond Future	1,709.2500	1.7093	1,280.2300	1.2802	(25.100)	0	0	0

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2017/01/12	R186	02/02/2017	8.79	Call	Bond Future	986.6800	0.9867	1,319.4500	1.3194	33.726	0	0	0
2017/01/12	R186	02/02/2017	8.95	Call	Bond Future	1,637.8600	1.6379	2,080.9200	2.0809	27.051	0	0	0
2017/01/12	R186	02/02/2017	9.02	Call	Bond Future	1,977.7800	1.9778	2,462.4900	2.4625	24.508	0	0	0
2017/01/12	R186	02/02/2017	8.87	Put	Bond Future	741.9900	0.7420	490.9800	0.4910	(33.829)	0	0	500
2017/01/12	R186	02/02/2017	9.50	Put	Bond Future	27.7200	0.0277	12.0600	0.0121	(56.494)	0	0	13,500
2017/01/12	R186	02/02/2017	8.43	Call	Bond Future	193.9700	0.1940	296.8700	0.2969	53.049	0	0	750
2017/01/12	R186	02/02/2017	8.80	Call	Bond Future	1,021.9100	1.0219	1,361.9300	1.3619	33.273	0	0	0
2017/01/12	R186	02/02/2017	8.90	Call	Bond Future	1,414.8200	1.4148	1,825.1800	1.8252	29.004	0	0	0
2017/01/12	R186	02/02/2017	9.40	Put	Bond Future	52.4800	0.0525	24.6000	0.0246	(53.125)	0	0	750
2017/01/12	R186	02/02/2017	9.10	Call	Bond Future	2,401.5400	2.4015	2,926.7200	2.9267	21.868	0	0	0
2017/01/12	R186	02/02/2017	8.37	Put	Bond Future	3,135.6300	3.1356	2,572.4500	2.5725	(17.961)	0	0	0
2017/01/12	R186	02/02/2017	8.60	Put	Bond Future	1,808.0900	1.8081	1,365.8200	1.3658	(24.461)	0	0	0
2017/01/12	R186	02/02/2017	8.62	Call	Bond Future	502.3000	0.5023	714.1100	0.7141	42.168	0	0	500
2017/01/12	R186	02/02/2017	8.79	Put	Bond Future	996.6700	0.9967	688.6100	0.6886	(30.909)	0	0	0
2017/01/12	R186	02/02/2017	8.95	Put	Bond Future	536.9200	0.5369	339.1500	0.3391	(36.834)	0	0	2,546
2017/01/12	R186	02/02/2017	9.02	Put	Bond Future	395.5100	0.3955	239.3900	0.2394	(39.473)	0	0	500
2017/01/12	R186	04/05/2017			Bond Future	8.8329	114.6436	8.7379	115.2966	(1.076)	0.0000	0.0000	0
2017/01/12	R186	04/05/2017	8.89	Put	Bond Future	2,043.2400	2.0432	1,746.4600	1.7465	(14.525)	0	0	0
2017/01/12	R186	04/05/2017	8.91	Put	Bond Future	1,979.8200	1.9798	1,689.3200	1.6893	(14.673)	0	0	0
2017/01/12	R186	04/05/2017	8.90	Put	Bond Future	2,011.3500	2.0113	1,717.7200	1.7177	(14.599)	0	0	0
2017/01/12	R186	04/05/2017	8.91	Call	Bond Future	2,505.4400	2.5054	2,867.9100	2.8679	14.467	0	0	0
2017/01/12	R186	04/05/2017	8.89	Call	Bond Future	2,432.7700	2.4328	2,788.9600	2.7890	14.641	0	0	0
2017/01/12	R186	04/05/2017	8.90	Call	Bond Future	2,468.9500	2.4690	2,828.2900	2.8283	14.554	0	0	0
2017/01/12	R186	03/08/2017	8.93	Put	Bond Future	2,819.9400	2.8199	2,515.8200	2.5158	(10.785)	0	0	0
2017/01/12	R186	03/08/2017			Bond Future	8.8661	111.6083	8.7674	112.2725	(1.114)	0.0000	0.0000	0
2017/01/12	R186	03/08/2017	8.92	Put	Bond Future	2,851.4900	2.8515	2,545.0500	2.5450	(10.747)	0	0	0
2017/01/12	R186	03/08/2017	8.91	Call	Bond Future	3,177.3300	3.1773	3,532.7800	3.5328	11.187	0	0	0
2017/01/12	R186	03/08/2017	8.93	Call	Bond Future	3,247.0700	3.2471	3,607.1700	3.6072	11.090	0	0	0
2017/01/12	R186	03/08/2017	8.92	Call	Bond Future	3,211.9300	3.2119	3,569.7100	3.5697	11.139	0	0	0
2017/01/12	R186	03/08/2017	8.91	Put	Bond Future	2,883.6300	2.8836	2,574.8600	2.5749	(10.708)	0	0	0
2017/01/12	R186	02/11/2017	8.88	Call	Bond Future	0.0000	0.0000	622.7500	0.6227	100.000	0	0	0
2017/01/12	R186	02/11/2017	8.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R186	02/11/2017			Bond Future	8.8900	8.8900	8.7855	114.5731	(1.175)	0.0000	0.0000	0
2017/01/12	R186	02/11/2017	8.89	Call	Bond Future	0.0000	0.0000	688.4000	0.6884	100.000	0	0	0
2017/01/12	R186	02/11/2017	8.90	Call	Bond Future	0.0000	0.0000	754.0000	0.7540	100.000	0	0	0
2017/01/12	R186	02/11/2017	8.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R186	02/11/2017	8.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R197	02/02/2017			Bond Future	294.2955	294.2955	294.2988	294.2988	0.001	0.0000	0.0000	1,246
2017/01/12	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R197	02/02/2017	302.57	Put	Bond Future	8,274.4600	8.2745	8,271.2200	8.2712	(0.039)	0	0	0
2017/01/12	R197	02/02/2017	302.59	Put	Bond Future	8,294.4600	8.2945	8,291.2200	8.2912	(0.039)	0	0	0
2017/01/12	R197	02/02/2017	302.58	Put	Bond Future	8,284.4600	8.2845	8,281.2200	8.2812	(0.039)	0	0	0
2017/01/12	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R197	04/05/2017	308.58	Put	Bond Future	8,611.9400	8.6119	8,609.1200	8.6091	(0.033)	0	0	0
2017/01/12	R197	04/05/2017			Bond Future	299.9681	299.9681	299.9709	299.9709	0.001	0.0000	0.0000	0
2017/01/12	R197	04/05/2017	308.60	Put	Bond Future	8,631.9400	8.6319	8,629.1200	8.6291	(0.033)	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
2017/01/12	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R197	04/05/2017	308.59	Put	Bond Future	8,621.9400	8.6219	8,619.1200	8.6191	(0.033)	0	0	0
2017/01/12	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R197	03/08/2017			Bond Future	299.0147	299.0147	299.0133	299.0133	0.000	0.0000	0.0000	0
2017/01/12	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R197	03/08/2017	308.05	Put	Bond Future	9,035.2700	9.0353	9,036.7300	9.0367	0.016	0	0	0
2017/01/12	R197	03/08/2017	308.07	Put	Bond Future	9,055.2700	9.0553	9,056.7300	9.0567	0.016	0	0	0
2017/01/12	R197	03/08/2017	308.06	Put	Bond Future	9,045.2700	9.0453	9,046.7300	9.0467	0.016	0	0	0
2017/01/12	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R197	02/11/2017			Bond Future	305.1600	305.1600	305.1556	305.1556	(0.001)	0.0000	0.0000	0
2017/01/12	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	14.3800	0.0144	100.000	0	0	0
2017/01/12	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	5.6200	0.0056	100.000	0	0	0
2017/01/12	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	4.3800	0.0044	100.000	0	0	0
2017/01/12	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R202	02/02/2017			Bond Future	242.8593	242.8593	242.8619	242.8619	0.001	0.0000	0.0000	36,248
2017/01/12	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R202	02/02/2017	251.72	Put	Bond Future	8,860.6800	8.8607	8,858.1400	8.8581	(0.029)	0	0	0
2017/01/12	R202	02/02/2017	251.74	Put	Bond Future	8,880.6800	8.8807	8,878.1400	8.8781	(0.029)	0	0	0
2017/01/12	R202	02/02/2017	251.73	Put	Bond Future	8,870.6800	8.8707	8,868.1400	8.8681	(0.029)	0	0	0
2017/01/12	R202	04/05/2017	256.73	Put	Bond Future	9,189.9300	9.1899	9,187.7100	9.1877	(0.024)	0	0	0
2017/01/12	R202	04/05/2017			Bond Future	247.5401	247.5401	247.5423	247.5423	0.001	0.0000	0.0000	0
2017/01/12	R202	04/05/2017	256.72	Put	Bond Future	9,179.9300	9.1799	9,177.7100	9.1777	(0.024)	0	0	0
2017/01/12	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R202	04/05/2017	256.71	Put	Bond Future	9,169.9300	9.1699	9,167.7100	9.1677	(0.024)	0	0	0
2017/01/12	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R202	03/08/2017			Bond Future	248.7850	248.7850	248.7837	248.7837	(0.001)	0.0000	0.0000	0
2017/01/12	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R202	03/08/2017	258.35	Put	Bond Future	9,565.0400	9.5650	9,566.3000	9.5663	0.013	0	0	0
2017/01/12	R202	03/08/2017	258.37	Put	Bond Future	9,585.0400	9.5850	9,586.3000	9.5863	0.013	0	0	0
2017/01/12	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R202	03/08/2017	258.36	Put	Bond Future	9,575.0400	9.5750	9,576.3000	9.5763	0.013	0	0	0
2017/01/12	R202	02/11/2017			Bond Future	253.9000	253.9000	253.8938	253.8938	(0.002)	0.0000	0.0000	0
2017/01/12	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	16.1900	0.0162	100.000	0	0	0
2017/01/12	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	6.1900	0.0062	100.000	0	0	0
2017/01/12	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	3.8100	0.0038	100.000	0	0	0
2017/01/12	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R202	02/11/2017	253.91	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
2017/01/12	R203	02/02/2017	7.70	Call	Bond Future	56.2200	0.0562	64.5100	0.0645	14.746	0	0	0
2017/01/12	R203	02/02/2017	7.71	Put	Bond Future	64.4800	0.0645	53.5200	0.0535	(16.998)	0	0	0
2017/01/12	R203	02/02/2017			Bond Future	7.7195	103.5971	7.6857	103.6167	(0.438)	0.0000	0.0000	27,216
2017/01/12	R203	02/02/2017	7.71	Call	Bond Future	58.9800	0.0590	67.5700	0.0676	14.564	0	0	0
2017/01/12	R203	02/02/2017	7.72	Call	Bond Future	61.9400	0.0619	70.8200	0.0708	14.336	0	0	0
2017/01/12	R203	02/02/2017	7.70	Put	Bond Future	67.5000	0.0675	56.2400	0.0562	(16.681)	0	0	0
2017/01/12	R203	02/02/2017	7.72	Put	Bond Future	61.6500	0.0617	50.9800	0.0510	(17.307)	0	0	0
2017/01/12	R203	04/05/2017	6.91	Call	Bond Future	14.6000	0.0146	17.3200	0.0173	18.630	0	0	0
2017/01/12	R203	04/05/2017	6.92	Put	Bond Future	239.5800	0.2396	222.6000	0.2226	(7.087)	0	0	0
2017/01/12	R203	04/05/2017			Bond Future	7.5616	101.4147	7.5050	101.4345	(0.749)	0.0000	0.0000	0
2017/01/12	R203	04/05/2017	6.92	Call	Bond Future	15.0900	0.0151	17.8800	0.0179	18.489	0	0	0
2017/01/12	R203	04/05/2017	6.93	Call	Bond Future	15.6000	0.0156	18.4600	0.0185	18.333	0	0	0
2017/01/12	R203	04/05/2017	6.91	Put	Bond Future	242.6000	0.2426	225.5500	0.2255	(7.028)	0	0	0
2017/01/12	R203	04/05/2017	6.93	Put	Bond Future	236.5800	0.2366	219.6700	0.2197	(7.148)	0	0	0
2017/01/12	R203	03/08/2017	4.89	Call	Bond Future	50.4700	0.0505	50.3900	0.0504	(0.159)	0	0	0
2017/01/12	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/12	R203	03/08/2017	4.87	Call	Bond Future	49.1900	0.0492	49.1000	0.0491	(0.183)	0	0	0
2017/01/12	R203	03/08/2017	4.88	Call	Bond Future	49.8300	0.0498	49.7400	0.0497	(0.181)	0	0	0
2017/01/12	R203	03/08/2017	4.87	Put	Bond Future	27.0700	0.0271	26.9800	0.0270	(0.332)	0	0	0
2017/01/12	R203	03/08/2017	4.89	Put	Bond Future	26.2000	0.0262	26.1200	0.0261	(0.305)	0	0	0
2017/01/12	R203	03/08/2017	4.88	Put	Bond Future	26.6300	0.0266	26.5400	0.0265	(0.338)	0	0	0
2017/01/12	R204	02/02/2017	8.28	Call	Bond Future	721.4800	0.7215	778.9800	0.7790	7.970	0	0	0
2017/01/12	R204	02/02/2017			Bond Future	7.8653	101.2699	7.8287	101.3325	(0.465)	0.0000	0.0000	30,150
2017/01/12	R204	02/02/2017	8.29	Call	Bond Future	737.2900	0.7373	795.1200	0.7951	7.844	0	0	0
2017/01/12	R204	02/02/2017	8.30	Call	Bond Future	753.1900	0.7532	811.3200	0.8113	7.718	0	0	0
2017/01/12	R204	02/02/2017	8.28	Put	Bond Future	15.2700	0.0153	10.1300	0.0101	(33.661)	0	0	0
2017/01/12	R204	02/02/2017	8.30	Put	Bond Future	13.0900	0.0131	8.5800	0.0086	(34.454)	0	0	0
2017/01/12	R204	02/02/2017	8.29	Put	Bond Future	14.1300	0.0141	9.3200	0.0093	(34.041)	0	0	0
2017/01/12	R204	04/05/2017	7.90	Put	Bond Future	370.4300	0.3704	338.5300	0.3385	(8.612)	0	0	0
2017/01/12	R204	04/05/2017			Bond Future	7.8830	103.2156	7.8404	103.2792	(0.540)	0.0000	0.0000	0
2017/01/12	R204	04/05/2017	7.92	Put	Bond Future	356.3900	0.3564	325.2800	0.3253	(8.729)	0	0	0
2017/01/12	R204	04/05/2017	7.90	Call	Bond Future	395.9000	0.3959	427.6800	0.4277	8.027	0	0	0
2017/01/12	R204	04/05/2017	7.91	Put	Bond Future	363.3600	0.3634	331.8500	0.3319	(8.672)	0	0	0
2017/01/12	R204	04/05/2017	7.91	Call	Bond Future	403.7800	0.4038	435.9500	0.4359	7.967	0	0	0
2017/01/12	R204	04/05/2017	7.92	Call	Bond Future	411.7500	0.4117	444.3200	0.4443	7.910	0	0	0
2017/01/12	R204	03/08/2017	7.77	Put	Bond Future	526.2400	0.5262	491.8200	0.4918	(6.541)	0	0	0
2017/01/12	R204	03/08/2017			Bond Future	7.8566	101.2170	7.8070	101.2804	(0.632)	0.0000	0.0000	0
2017/01/12	R204	03/08/2017	7.76	Put	Bond Future	532.8700	0.5329	498.1700	0.4982	(6.512)	0	0	0
2017/01/12	R204	03/08/2017	7.75	Call	Bond Future	403.2000	0.4032	431.6600	0.4317	7.059	0	0	0
2017/01/12	R204	03/08/2017	7.76	Call	Bond Future	409.3000	0.4093	438.0400	0.4380	7.022	0	0	0
2017/01/12	R204	03/08/2017	7.77	Call	Bond Future	415.4600	0.4155	444.4800	0.4445	6.985	0	0	0
2017/01/12	R204	03/08/2017	7.75	Put	Bond Future	539.5700	0.5396	504.5900	0.5046	(6.483)	0	0	0
2017/01/12	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R204	02/11/2017			Bond Future	7.7500	7.7500	7.6858	103.3556	(0.828)	0.0000	0.0000	0
2017/01/12	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R204	02/11/2017	7.76	Call	Bond Future	0.0000	0.0000	78.4700	0.0785	100.000	0	0	0
2017/01/12	R204	02/11/2017	7.74	Call	Bond Future	0.0000	0.0000	57.3200	0.0573	100.000	0	0	0

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2017/01/12	R204	02/11/2017	7.75	Call	Bond Future	0.0000	0.0000	67.9000	0.0679	100.000	0	0	0
2017/01/12	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R207	02/02/2017	9.24	Call	Bond Future	3,010.1700	3.0102	3,180.2700	3.1803	5.651	0	0	0
2017/01/12	R207	02/02/2017			Bond Future	8.0315	98.4440	7.9646	98.6141	(0.833)	0.0000	0.0000	74,783
2017/01/12	R207	02/02/2017	8.91	Call	Bond Future	2,200.1800	2.2002	2,369.9800	2.3700	7.718	0	0	62
2017/01/12	R207	02/02/2017	9.22	Call	Bond Future	2,961.3000	2.9613	3,131.4000	3.1314	5.744	0	0	0
2017/01/12	R207	02/02/2017	9.23	Call	Bond Future	2,985.7400	2.9857	3,155.8400	3.1558	5.697	0	0	0
2017/01/12	R207	02/02/2017	8.91	Put	Bond Future	0.4800	0.0005	0.1700	0.0002	(64.583)	0	0	0
2017/01/12	R207	02/02/2017	9.22	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/01/12	R207	02/02/2017	9.24	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/01/12	R207	02/02/2017	9.23	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/01/12	R207	04/05/2017	8.21	Put	Bond Future	474.1300	0.4741	403.8800	0.4039	(14.817)	0	0	0
2017/01/12	R207	04/05/2017			Bond Future	8.0642	100.3354	7.9904	100.5086	(0.915)	0.0000	0.0000	0
2017/01/12	R207	04/05/2017	8.22	Call	Bond Future	829.2500	0.8292	933.1900	0.9332	12.534	0	0	0
2017/01/12	R207	04/05/2017	8.20	Call	Bond Future	801.4000	0.8014	903.3700	0.9034	12.724	0	0	0
2017/01/12	R207	04/05/2017	8.21	Call	Bond Future	815.3700	0.8154	918.3300	0.9183	12.627	0	0	0
2017/01/12	R207	04/05/2017	8.20	Put	Bond Future	483.5200	0.4835	412.2800	0.4123	(14.734)	0	0	0
2017/01/12	R207	04/05/2017	8.22	Put	Bond Future	464.6700	0.4647	395.4000	0.3954	(14.907)	0	0	0
2017/01/12	R207	03/08/2017	8.19	Call	Bond Future	954.2600	0.9543	1,051.9700	1.0520	10.239	0	0	51
2017/01/12	R207	03/08/2017			Bond Future	8.0732	98.6775	7.9917	98.8527	(1.009)	0.0000	0.0000	0
2017/01/12	R207	03/08/2017	8.39	Put	Bond Future	535.4900	0.5355	471.8100	0.4718	(11.892)	0	0	0
2017/01/12	R207	03/08/2017	8.41	Put	Bond Future	520.7300	0.5207	458.3600	0.4584	(11.977)	0	0	0
2017/01/12	R207	03/08/2017	8.19	Put	Bond Future	703.8400	0.7038	626.3800	0.6264	(11.005)	0	0	0
2017/01/12	R207	03/08/2017	8.40	Put	Bond Future	528.0700	0.5281	465.0500	0.4651	(11.934)	0	0	0
2017/01/12	R207	03/08/2017	8.41	Call	Bond Future	1,240.6500	1.2406	1,353.4500	1.3534	9.092	0	0	0
2017/01/12	R207	03/08/2017	8.39	Call	Bond Future	1,212.8500	1.2128	1,324.3400	1.3243	9.192	0	0	0
2017/01/12	R207	03/08/2017	8.40	Call	Bond Future	1,226.7100	1.2267	1,338.8600	1.3389	9.142	0	0	0
2017/01/12	R207	02/11/2017			Bond Future	8.0400	8.0400	7.9450	100.8782	(1.181)	0.0000	0.0000	0
2017/01/12	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R207	02/11/2017	8.03	Call	Bond Future	0.0000	0.0000	166.0700	0.1661	100.000	0	0	0
2017/01/12	R207	02/11/2017	8.04	Call	Bond Future	0.0000	0.0000	185.6000	0.1856	100.000	0	0	0
2017/01/12	R207	02/11/2017	8.05	Call	Bond Future	0.0000	0.0000	205.1200	0.2051	100.000	0	0	0
2017/01/12	R208	02/02/2017			Bond Future	8.1600	97.5233	8.0834	97.7808	(0.939)	0.0000	0.0000	29,322
2017/01/12	R208	02/02/2017	8.64	Call	Bond Future	1,626.0600	1.6261	1,867.6000	1.8676	14.854	0	0	0
2017/01/12	R208	02/02/2017	8.63	Put	Bond Future	34.6200	0.0346	17.6000	0.0176	(49.162)	0	0	0
2017/01/12	R208	02/02/2017	8.65	Put	Bond Future	30.2200	0.0302	15.1200	0.0151	(49.967)	0	0	0
2017/01/12	R208	02/02/2017	8.64	Put	Bond Future	32.3700	0.0324	16.3300	0.0163	(49.552)	0	0	0
2017/01/12	R208	02/02/2017	8.65	Call	Bond Future	1,656.7700	1.6568	1,899.2500	1.8993	14.636	0	0	0
2017/01/12	R208	02/02/2017	8.63	Call	Bond Future	1,595.4400	1.5954	1,836.0000	1.8360	15.078	0	0	0
2017/01/12	R208	04/05/2017	8.39	Call	Bond Future	1,271.1600	1.2712	1,434.2200	1.4342	12.828	0	0	0
2017/01/12	R208	04/05/2017			Bond Future	8.1883	95.9942	8.1060	96.2566	(1.005)	0.0000	0.0000	0
2017/01/12	R208	04/05/2017	8.37	Call	Bond Future	1,232.2400	1.2322	1,392.5600	1.3926	13.010	0	0	0
2017/01/12	R208	04/05/2017	8.38	Call	Bond Future	1,251.5300	1.2515	1,413.2200	1.4132	12.919	0	0	0
2017/01/12	R208	04/05/2017	8.37	Put	Bond Future	655.9700	0.6560	553.9000	0.5539	(15.560)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/12	R208	04/05/2017	8.39	Put	Bond Future	631.7100	0.6317	532.3800	0.5324	(15.724)	0	0	0
2017/01/12	R208	04/05/2017	8.38	Put	Bond Future	643.6600	0.6437	542.9600	0.5430	(15.645)	0	0	0
2017/01/12	R208	03/08/2017	8.32	Call	Bond Future	1,400.7700	1.4008	1,549.7600	1.5498	10.636	0	0	0
2017/01/12	R208	03/08/2017			Bond Future	8.1997	97.8945	8.1115	98.1607	(1.076)	0.0000	0.0000	0
2017/01/12	R208	03/08/2017	8.30	Call	Bond Future	1,367.0900	1.3671	1,514.0200	1.5140	10.748	0	0	0
2017/01/12	R208	03/08/2017	8.31	Call	Bond Future	1,383.7300	1.3837	1,531.6900	1.5317	10.693	0	0	0
2017/01/12	R208	03/08/2017	8.30	Put	Bond Future	1,065.5400	1.0655	946.3100	0.9463	(11.190)	0	0	0
2017/01/12	R208	03/08/2017	8.32	Put	Bond Future	1,039.2300	1.0392	922.0600	0.9221	(11.275)	0	0	0
2017/01/12	R208	03/08/2017	8.31	Put	Bond Future	1,052.1800	1.0522	933.9800	0.9340	(11.234)	0	0	0
2017/01/12	R208	02/11/2017	8.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R208	02/11/2017			Bond Future	8.1900	8.1900	8.0954	96.7680	(1.155)	0.0000	0.0000	0
2017/01/12	R208	02/11/2017	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R208	02/11/2017	8.18	Call	Bond Future	0.0000	0.0000	240.6700	0.2407	100.000	0	0	0
2017/01/12	R208	02/11/2017	8.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R208	02/11/2017	8.19	Call	Bond Future	0.0000	0.0000	269.0700	0.2691	100.000	0	0	0
2017/01/12	R208	02/11/2017	8.20	Call	Bond Future	0.0000	0.0000	297.4500	0.2975	100.000	0	0	0
2017/01/12	R209	02/02/2017	9.55	Put	Bond Future	666.8700	0.6669	454.3800	0.4544	(31.864)	0	0	0
2017/01/12	R209	02/02/2017			Bond Future	9.4216	74.3323	9.3355	74.9290	(0.914)	0.0000	0.0000	66,471
2017/01/12	R209	02/02/2017	9.54	Put	Bond Future	692.1000	0.6921	473.8000	0.4738	(31.542)	0	0	0
2017/01/12	R209	02/02/2017	9.55	Call	Bond Future	1,543.5100	1.5435	1,927.7700	1.9278	24.895	0	0	0
2017/01/12	R209	02/02/2017	9.53	Call	Bond Future	1,459.1200	1.4591	1,831.7100	1.8317	25.535	0	0	0
2017/01/12	R209	02/02/2017	9.54	Call	Bond Future	1,501.0500	1.5010	1,879.5000	1.8795	25.212	0	0	0
2017/01/12	R209	02/02/2017	9.53	Put	Bond Future	717.9500	0.7180	493.7900	0.4938	(31.222)	0	0	0
2017/01/12	R209	04/05/2017	9.48	Put	Bond Future	2,339.7900	2.3398	2,051.6600	2.0517	(12.314)	0	0	0
2017/01/12	R209	04/05/2017			Bond Future	9.4644	72.6097	9.3759	73.2178	(0.935)	0.0000	0.0000	0
2017/01/12	R209	04/05/2017	9.47	Put	Bond Future	2,374.0400	2.3740	2,083.1600	2.0832	(12.253)	0	0	0
2017/01/12	R209	04/05/2017	9.63	Call	Bond Future	0.0000	0.0000	3,356.3800	3.3564	100.000	0	0	0
2017/01/12	R209	04/05/2017	8.93	Call	Bond Future	0.0000	0.0000	1,146.4800	1.1465	100.000	0	0	0
2017/01/12	R209	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	2,560.0500	2.5600	100.000	0	0	0
2017/01/12	R209	04/05/2017	9.46	Call	Bond Future	2,378.4300	2.3784	2,692.9100	2.6929	13.222	0	0	0
2017/01/12	R209	04/05/2017	9.47	Call	Bond Future	2,412.2800	2.4123	2,729.5200	2.7295	13.151	0	0	0
2017/01/12	R209	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	2,241.2800	2.2413	100.000	0	0	0
2017/01/12	R209	04/05/2017	9.48	Call	Bond Future	2,446.2300	2.4462	2,766.2200	2.7662	13.081	0	0	0
2017/01/12	R209	04/05/2017	9.63	Put	Bond Future	0.0000	0.0000	1,630.4100	1.6304	100.000	0	0	0
2017/01/12	R209	04/05/2017	8.93	Put	Bond Future	0.0000	0.0000	4,332.2000	4.3322	100.000	0	0	0
2017/01/12	R209	04/05/2017	9.46	Put	Bond Future	2,408.4900	2.4085	2,114.8500	2.1149	(12.192)	0	0	0
2017/01/12	R209	03/08/2017			Bond Future	9.5014	74.0471	9.4106	74.6662	(0.955)	0.0000	0.0000	0
2017/01/12	R209	03/08/2017	9.44	Call	Bond Future	3,058.3300	3.0583	3,370.1700	3.3702	10.196	0	0	0
2017/01/12	R209	03/08/2017	9.43	Put	Bond Future	3,512.3000	3.5123	3,203.0100	3.2030	(8.806)	0	0	0
2017/01/12	R209	03/08/2017	9.45	Put	Bond Future	3,440.3700	3.4404	3,135.2000	3.1352	(8.870)	0	0	0
2017/01/12	R209	03/08/2017	9.44	Put	Bond Future	3,476.2000	3.4762	3,168.9600	3.1690	(8.838)	0	0	0
2017/01/12	R209	03/08/2017	9.45	Call	Bond Future	3,090.8100	3.0908	3,404.7200	3.4047	10.156	0	0	0
2017/01/12	R209	03/08/2017	9.43	Call	Bond Future	3,026.0100	3.0260	3,335.8000	3.3358	10.238	0	0	0
2017/01/12	R209	02/11/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R209	02/11/2017			Bond Future	9.5300	9.5300	9.4396	73.0444	(0.949)	0.0000	0.0000	0
2017/01/12	R209	02/11/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R209	02/11/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/12	R209	02/11/2017	9.54	Call	Bond Future	0.0000	0.0000	680.0300	0.6800	100.000	0	0	0
2017/01/12	R209	02/11/2017	9.52	Call	Bond Future	0.0000	0.0000	545.4000	0.5454	100.000	0	0	0
2017/01/12	R209	02/11/2017	9.53	Call	Bond Future	0.0000	0.0000	612.7600	0.6128	100.000	0	0	0
2017/01/12	R210	02/02/2017	190.85	Put	Bond Future	5,237.8900	5.2379	5,235.9300	5.2359	(0.037)	0	0	0
2017/01/12	R210	02/02/2017			Bond Future	185.6121	185.6121	185.6141	185.6141	0.001	0.0000	0.0000	1,779
2017/01/12	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R210	02/02/2017	190.84	Put	Bond Future	5,227.8900	5.2279	5,225.9300	5.2259	(0.037)	0	0	0
2017/01/12	R210	02/02/2017	190.86	Put	Bond Future	5,247.8900	5.2479	5,245.9300	5.2459	(0.037)	0	0	0
2017/01/12	R210	04/05/2017			Bond Future	186.8703	186.8703	186.8719	186.8719	0.001	0.0000	0.0000	0
2017/01/12	R210	04/05/2017	192.31	Put	Bond Future	5,439.7400	5.4397	5,438.1500	5.4382	(0.029)	0	0	0
2017/01/12	R210	04/05/2017	192.33	Put	Bond Future	5,459.7400	5.4597	5,458.1500	5.4582	(0.029)	0	0	0
2017/01/12	R210	04/05/2017	192.32	Put	Bond Future	5,449.7400	5.4497	5,448.1500	5.4482	(0.029)	0	0	0
2017/01/12	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R210	03/08/2017	196.29	Put	Bond Future	5,709.7000	5.7097	5,710.9300	5.7109	0.022	0	0	0
2017/01/12	R210	03/08/2017			Bond Future	190.5803	190.5803	190.5791	190.5791	(0.001)	0.0000	0.0000	0
2017/01/12	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R210	03/08/2017	196.28	Put	Bond Future	5,699.7000	5.6997	5,700.9300	5.7009	0.022	0	0	0
2017/01/12	R210	03/08/2017	196.30	Put	Bond Future	5,719.7000	5.7197	5,720.9300	5.7209	0.022	0	0	0
2017/01/12	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	3.8900	0.0039	100.000	0	0	0
2017/01/12	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	6.1100	0.0061	100.000	0	0	0
2017/01/12	R210	02/11/2017			Bond Future	192.0800	192.0800	192.0761	192.0761	(0.002)	0.0000	0.0000	0
2017/01/12	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	13.8900	0.0139	100.000	0	0	0
2017/01/12	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R212	02/02/2017			Bond Future	145.6188	145.6188	145.6546	145.6546	0.025	0.0000	0.0000	3,380
2017/01/12	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R212	02/02/2017	149.27	Put	Bond Future	3,651.1900	3.6512	3,615.3800	3.6154	(0.981)	0	0	0
2017/01/12	R212	02/02/2017	149.29	Put	Bond Future	3,671.1900	3.6712	3,635.3800	3.6354	(0.975)	0	0	0
2017/01/12	R212	02/02/2017	149.28	Put	Bond Future	3,661.1900	3.6612	3,625.3800	3.6254	(0.978)	0	0	0
2017/01/12	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R212	04/05/2017			Bond Future	148.4256	148.4256	148.4619	148.4619	0.024	0.0000	0.0000	0
2017/01/12	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R212	04/05/2017	152.23	Put	Bond Future	3,804.4100	3.8044	3,768.0500	3.7681	(0.956)	0	0	0
2017/01/12	R212	04/05/2017	152.25	Put	Bond Future	3,824.4100	3.8244	3,788.0500	3.7881	(0.951)	0	0	0
2017/01/12	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R212	04/05/2017	152.24	Put	Bond Future	3,814.4100	3.8144	3,778.0500	3.7781	(0.953)	0	0	0
2017/01/12	R212	03/08/2017			Bond Future	149.3390	149.3390	149.3738	149.3738	0.023	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
2017/01/12	R212	03/08/2017	153.34	Put	Bond Future	4,001.0000	4.0010	3,966.2000	3.9662	(0.870)	0	0	0
2017/01/12	R212	03/08/2017	153.36	Put	Bond Future	4,021.0000	4.0210	3,986.2000	3.9862	(0.865)	0	0	0
2017/01/12	R212	03/08/2017	153.35	Put	Bond Future	4,011.0000	4.0110	3,976.2000	3.9762	(0.868)	0	0	0
2017/01/12	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R212	02/11/2017			Bond Future	152.4100	152.4100	152.4422	152.4422	0.021	0.0000	0.0000	0
2017/01/12	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	22.1500	0.0221	100.000	0	0	0
2017/01/12	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	42.1500	0.0421	100.000	0	0	0
2017/01/12	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	32.1500	0.0321	100.000	0	0	0
2017/01/12	R213	02/02/2017	9.40	Call	Bond Future	1,628.9900	1.6290	2,080.4700	2.0805	27.715	0	0	0
2017/01/12	R213	02/02/2017	9.42	Call	Bond Future	1,718.6700	1.7187	2,182.4700	2.1825	26.986	0	0	0
2017/01/12	R213	02/02/2017			Bond Future	9.2426	85.6349	9.1463	86.2940	(1.041)	0.0000	0.0000	50,655
2017/01/12	R213	02/02/2017	9.41	Call	Bond Future	1,673.5400	1.6735	2,131.2200	2.1312	27.348	0	0	0
2017/01/12	R213	02/02/2017	9.40	Put	Bond Future	566.6400	0.5666	358.9600	0.3590	(36.651)	0	0	0
2017/01/12	R213	02/02/2017	9.42	Put	Bond Future	522.7200	0.5227	327.3600	0.3274	(37.374)	0	0	0
2017/01/12	R213	02/02/2017	9.41	Put	Bond Future	544.3500	0.5444	342.8700	0.3429	(37.013)	0	0	0
2017/01/12	R213	04/05/2017			Bond Future	9.2853	83.7285	9.1860	84.4003	(1.069)	0.0000	0.0000	0
2017/01/12	R213	04/05/2017	9.35	Put	Bond Future	2,091.3700	2.0914	1,790.1200	1.7901	(14.404)	0	0	0
2017/01/12	R213	04/05/2017	9.37	Put	Bond Future	2,028.8900	2.0289	1,733.7900	1.7338	(14.545)	0	0	0
2017/01/12	R213	04/05/2017	9.35	Call	Bond Future	2,525.4200	2.5254	2,895.9300	2.8959	14.671	0	0	0
2017/01/12	R213	04/05/2017	9.36	Put	Bond Future	2,059.9600	2.0600	1,761.7900	1.7618	(14.475)	0	0	0
2017/01/12	R213	04/05/2017	9.36	Call	Bond Future	2,560.7800	2.5608	2,934.3700	2.9344	14.589	0	0	0
2017/01/12	R213	04/05/2017	9.37	Call	Bond Future	2,596.4100	2.5964	2,973.0700	2.9731	14.507	0	0	0
2017/01/12	R213	03/08/2017	9.33	Put	Bond Future	3,123.6400	3.1236	2,800.2700	2.8003	(10.352)	0	0	0
2017/01/12	R213	03/08/2017			Bond Future	9.3217	85.3859	9.2195	86.0697	(1.096)	0.0000	0.0000	0
2017/01/12	R213	03/08/2017	9.35	Put	Bond Future	3,057.6400	3.0576	2,738.8400	2.7388	(10.426)	0	0	0
2017/01/12	R213	03/08/2017	9.33	Call	Bond Future	3,178.7100	3.1787	3,539.0900	3.5391	11.337	0	0	0
2017/01/12	R213	03/08/2017	9.34	Put	Bond Future	3,090.5100	3.0905	2,769.4300	2.7694	(10.389)	0	0	0
2017/01/12	R213	03/08/2017	9.34	Call	Bond Future	3,212.0100	3.2120	3,574.6800	3.5747	11.291	0	0	0
2017/01/12	R213	03/08/2017	9.35	Call	Bond Future	3,245.5100	3.2455	3,610.4600	3.6105	11.245	0	0	0
2017/01/12	R213	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R213	02/11/2017			Bond Future	9.3500	9.3500	9.2487	84.2799	(1.084)	0.0000	0.0000	0
2017/01/12	R213	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R213	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	736.6800	0.7367	100.000	0	0	0
2017/01/12	R213	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	605.0100	0.6050	100.000	0	0	0
2017/01/12	R213	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	670.8800	0.6709	100.000	0	0	0
2017/01/12	R213	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R214	02/02/2017			Bond Future	9.4818	74.8034	9.4008	75.3933	(0.855)	0.0000	0.0000	36,737
2017/01/12	R214	02/02/2017	9.67	Call	Bond Future	1,898.0700	1.8981	2,308.0900	2.3081	21.602	0	0	0
2017/01/12	R214	02/02/2017	9.66	Put	Bond Future	580.6000	0.5806	395.3400	0.3953	(31.908)	0	0	0
2017/01/12	R214	02/02/2017	9.68	Put	Bond Future	536.2700	0.5363	361.6700	0.3617	(32.558)	0	0	0
2017/01/12	R214	02/02/2017	9.67	Put	Bond Future	558.1300	0.5581	378.2400	0.3782	(32.231)	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
2017/01/12	R214	02/02/2017	9.68	Call	Bond Future	1,946.2700	1.9463	2,361.5800	2.3616	21.339	0	0	0
2017/01/12	R214	02/02/2017	9.66	Call	Bond Future	1,850.3800	1.8504	2,255.0300	2.2550	21.868	0	0	0
2017/01/12	R214	04/05/2017	9.58	Put	Bond Future	2,316.5100	2.3165	2,042.1000	2.0421	(11.846)	0	0	0
2017/01/12	R214	04/05/2017			Bond Future	9.5225	72.9427	9.4393	73.5438	(0.874)	0.0000	0.0000	0
2017/01/12	R214	04/05/2017	9.57	Put	Bond Future	2,350.8200	2.3508	2,073.7200	2.0737	(11.787)	0	0	0
2017/01/12	R214	04/05/2017	9.58	Call	Bond Future	2,727.1500	2.7271	3,053.8400	3.0538	11.979	0	0	0
2017/01/12	R214	04/05/2017	9.56	Call	Bond Future	2,653.7500	2.6538	2,975.0400	2.9750	12.107	0	0	0
2017/01/12	R214	04/05/2017	9.57	Call	Bond Future	2,690.3200	2.6903	3,014.3200	3.0143	12.043	0	0	0
2017/01/12	R214	04/05/2017	9.56	Put	Bond Future	2,385.5100	2.3855	2,105.7000	2.1057	(11.730)	0	0	0
2017/01/12	R214	03/08/2017	9.51	Call	Bond Future	3,283.6900	3.2837	3,594.2500	3.5943	9.458	0	0	0
2017/01/12	R214	03/08/2017			Bond Future	9.5580	74.3866	9.4727	74.9985	(0.892)	0.0000	0.0000	0
2017/01/12	R214	03/08/2017	9.52	Call	Bond Future	3,317.7800	3.3178	3,630.3600	3.6304	9.421	0	0	0
2017/01/12	R214	03/08/2017	9.53	Call	Bond Future	3,352.2700	3.3523	3,666.8700	3.6669	9.385	0	0	0
2017/01/12	R214	03/08/2017	9.51	Put	Bond Future	3,626.8700	3.6269	3,325.5400	3.3255	(8.308)	0	0	0
2017/01/12	R214	03/08/2017	9.53	Put	Bond Future	3,552.0700	3.5521	3,254.7800	3.2548	(8.369)	0	0	0
2017/01/12	R214	03/08/2017	9.52	Put	Bond Future	3,589.2100	3.5892	3,289.9000	3.2899	(8.339)	0	0	0
2017/01/12	R214	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	695.4800	0.6955	100.000	0	0	0
2017/01/12	R214	02/11/2017			Bond Future	9.5900	9.5900	9.5024	73.2357	(0.914)	0.0000	0.0000	0
2017/01/12	R214	02/11/2017	9.58	Call	Bond Future	0.0000	0.0000	553.8700	0.5539	100.000	0	0	0
2017/01/12	R214	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	624.7300	0.6247	100.000	0	0	0
2017/01/12	R214	02/11/2017	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R214	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R214	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R248	02/02/2017	9.76	Put	Bond Future	675.9100	0.6759	460.2400	0.4602	(31.908)	0	0	0
2017/01/12	R248	02/02/2017	9.78	Put	Bond Future	625.8100	0.6258	422.4100	0.4224	(32.502)	0	0	0
2017/01/12	R248	02/02/2017			Bond Future	9.5372	96.0600	9.4561	96.8132	(0.850)	0.0000	0.0000	68,475
2017/01/12	R248	02/02/2017	9.77	Put	Bond Future	650.5200	0.6505	441.0300	0.4410	(32.203)	0	0	0
2017/01/12	R248	02/02/2017	9.76	Call	Bond Future	2,691.1400	2.6911	3,228.7200	3.2287	19.976	0	0	0
2017/01/12	R248	02/02/2017	9.77	Call	Bond Future	2,754.3700	2.7544	3,298.1300	3.2981	19.742	0	0	0
2017/01/12	R248	02/02/2017	9.78	Call	Bond Future	2,818.1200	2.8181	3,367.9700	3.3680	19.511	0	0	0
2017/01/12	R248	04/05/2017	9.66	Call	Bond Future	3,732.6800	3.7327	4,155.8200	4.1558	11.336	0	0	0
2017/01/12	R248	04/05/2017			Bond Future	9.5795	93.4660	9.4962	94.2336	(0.870)	0.0000	0.0000	0
2017/01/12	R248	04/05/2017	9.67	Call	Bond Future	3,780.4500	3.7805	4,206.8500	4.2069	11.279	0	0	0
2017/01/12	R248	04/05/2017	9.65	Put	Bond Future	3,044.1900	3.0442	2,696.4600	2.6965	(11.423)	0	0	0
2017/01/12	R248	04/05/2017	9.67	Put	Bond Future	2,959.0700	2.9591	2,617.8700	2.6179	(11.531)	0	0	0
2017/01/12	R248	04/05/2017	9.65	Call	Bond Future	3,685.2100	3.6852	4,105.0800	4.1051	11.393	0	0	0
2017/01/12	R248	04/05/2017	9.66	Put	Bond Future	3,001.4000	3.0014	2,656.9400	2.6569	(11.477)	0	0	0
2017/01/12	R248	03/08/2017			Bond Future	9.6166	95.3162	9.5311	96.0977	(0.889)	0.0000	0.0000	0
2017/01/12	R248	03/08/2017	9.57	Call	Bond Future	4,381.8000	4.3818	4,779.0800	4.7791	9.067	0	0	0
2017/01/12	R248	03/08/2017	9.56	Put	Bond Future	4,854.5200	4.8545	4,467.8900	4.4679	(7.964)	0	0	0
2017/01/12	R248	03/08/2017	9.58	Put	Bond Future	4,758.5000	4.7585	4,376.8200	4.3768	(8.021)	0	0	0
2017/01/12	R248	03/08/2017	9.57	Put	Bond Future	4,806.1800	4.8062	4,422.0300	4.4220	(7.993)	0	0	0
2017/01/12	R248	03/08/2017	9.58	Call	Bond Future	4,425.5400	4.4255	4,825.2900	4.8253	9.033	0	0	0
2017/01/12	R248	03/08/2017	9.56	Call	Bond Future	4,338.5600	4.3386	4,733.3600	4.7334	9.100	0	0	0
2017/01/12	R248	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/12	R248	02/11/2017			Bond Future	9.6500	9.6500	9.5624	93.6250	(0.908)	0.0000	0.0000	0
2017/01/12	R248	02/11/2017	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/12	R248	02/11/2017	9.64	Call	Bond Future	0.0000	0.0000	705.8100	0.7058	100.000	0	0	0
2017/01/12	R248	02/11/2017	9.65	Call	Bond Future	0.0000	0.0000	796.0300	0.7960	100.000	0	0	0
2017/01/12	R248	02/11/2017	9.66	Call	Bond Future	0.0000	0.0000	886.0900	0.8861	100.000	0	0	0
2017/01/12	R248	02/11/2017	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **822032**