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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/01/2017 TO 20/01/2017

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
2017/01/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	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
2017/01/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	2025	02/02/2017	130.01	Put	Bond Future	3,372.0400	3.3720	3,370.7400	3.3707	(0.039)	0	0	0
2017/01/20	2025	02/02/2017			Bond Future	126.6380	126.6380	126.6393	126.6393	0.001	0.0000	0.0000	3,231
2017/01/20	2025	02/02/2017	130.00	Put	Bond Future	3,362.0400	3.3620	3,360.7400	3.3607	(0.039)	0	0	0
2017/01/20	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2025	02/02/2017	129.99	Put	Bond Future	3,352.0400	3.3520	3,350.7400	3.3507	(0.039)	0	0	0
2017/01/20	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2025	04/05/2017			Bond Future	129.0741	129.0741	129.0740	129.0740	0.000	0.0000	0.0000	0
2017/01/20	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2025	04/05/2017	132.56	Put	Bond Future	3,485.8700	3.4859	3,486.0500	3.4861	0.005	0	0	0
2017/01/20	2025	04/05/2017	132.58	Put	Bond Future	3,505.8700	3.5059	3,506.0500	3.5061	0.005	0	0	0
2017/01/20	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2025	04/05/2017	132.57	Put	Bond Future	3,495.8700	3.4959	3,496.0500	3.4961	0.005	0	0	0
2017/01/20	2025	03/08/2017			Bond Future	130.2835	130.2835	130.2828	130.2828	(0.001)	0.0000	0.0000	0
2017/01/20	2025	03/08/2017	133.96	Put	Bond Future	3,676.4800	3.6765	3,677.2000	3.6772	0.020	0	0	0
2017/01/20	2025	03/08/2017	133.98	Put	Bond Future	3,696.4800	3.6965	3,697.2000	3.6972	0.019	0	0	0
2017/01/20	2025	03/08/2017	133.97	Put	Bond Future	3,686.4800	3.6865	3,687.2000	3.6872	0.020	0	0	0
2017/01/20	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2025	02/11/2017			Bond Future	132.9486	132.9486	132.9469	132.9469	(0.001)	0.0000	0.0000	0
2017/01/20	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2025	02/11/2017	132.96	Put	Bond Future	11.3900	0.0114	13.0700	0.0131	14.750	0	0	0
2017/01/20	2025	02/11/2017	132.98	Put	Bond Future	31.3900	0.0314	33.0700	0.0331	5.352	0	0	0
2017/01/20	2025	02/11/2017	132.97	Put	Bond Future	21.3900	0.0214	23.0700	0.0231	7.854	0	0	0
2017/01/20	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2030	02/02/2017			Bond Future	9.1425	91.5703	9.1420	91.5739	(0.006)	0.0000	0.0000	20,379
2017/01/20	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2030	02/02/2017	9.29	Call	Bond Future	1,032.5900	1.0326	1,036.1900	1.0362	0.349	0	0	0
2017/01/20	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2030	02/02/2017	9.30	Call	Bond Future	1,102.0300	1.1020	1,105.6300	1.1056	0.327	0	0	0
2017/01/20	2030	02/02/2017	9.31	Call	Bond Future	1,171.4000	1.1714	1,175.0000	1.1750	0.307	0	0	0
2017/01/20	2030	04/05/2017	9.33	Call	Bond Future	972.9200	0.9729	975.4200	0.9754	0.257	0	0	0
2017/01/20	2030	04/05/2017			Bond Future	9.1892	93.3263	9.1888	93.3288	(0.004)	0.0000	0.0000	4,357
2017/01/20	2030	04/05/2017	9.34	Call	Bond Future	1,041.4500	1.0414	1,043.9500	1.0439	0.240	0	0	0
2017/01/20	2030	04/05/2017	9.32	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
2017/01/20	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2030	04/05/2017	9.32	Call	Bond Future	904.3200	0.9043	906.8200	0.9068	0.276	0	0	0
2017/01/20	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2030	03/08/2017	9.33	Call	Bond Future	677.1700	0.6772	679.3600	0.6794	0.323	0	0	0
2017/01/20	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2030	03/08/2017			Bond Future	9.2308	91.1609	9.2305	91.1631	(0.003)	0.0000	0.0000	0
2017/01/20	2030	03/08/2017	9.34	Call	Bond Future	745.0400	0.7450	747.2300	0.7472	0.294	0	0	0
2017/01/20	2030	03/08/2017	9.35	Call	Bond Future	812.8300	0.8128	815.0200	0.8150	0.269	0	0	0
2017/01/20	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2030	02/11/2017			Bond Future	9.2598	93.0212	9.2596	93.0229	(0.003)	0.0000	0.0000	0
2017/01/20	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2030	02/11/2017	9.34	Call	Bond Future	541.1600	0.5412	542.7900	0.5428	0.301	0	0	0
2017/01/20	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2030	02/11/2017	9.35	Call	Bond Future	608.3200	0.6083	609.9500	0.6099	0.268	0	0	0
2017/01/20	2030	02/11/2017	9.36	Call	Bond Future	675.4000	0.6754	677.0300	0.6770	0.241	0	0	0
2017/01/20	2032	02/02/2017	9.53	Call	Bond Future	2,199.2300	2.1992	2,180.3000	2.1803	(0.861)	0	0	0
2017/01/20	2032	02/02/2017			Bond Future	9.2680	94.7293	9.2674	94.7337	(0.006)	0.0000	0.0000	17,208
2017/01/20	2032	02/02/2017	9.51	Call	Bond Future	2,081.9200	2.0819	2,061.6500	2.0616	(0.974)	0	0	0
2017/01/20	2032	02/02/2017	9.52	Call	Bond Future	2,140.2500	2.1403	2,120.6500	2.1206	(0.916)	0	0	0
2017/01/20	2032	02/02/2017	9.51	Put	Bond Future	274.9500	0.2750	250.3600	0.2504	(8.943)	0	0	0
2017/01/20	2032	02/02/2017	9.53	Put	Bond Future	245.2500	0.2452	222.0000	0.2220	(9.480)	0	0	0
2017/01/20	2032	02/02/2017	9.52	Put	Bond Future	259.7300	0.2597	235.8100	0.2358	(9.210)	0	0	0
2017/01/20	2032	04/05/2017	9.45	Call	Bond Future	3,021.4300	3.0214	3,011.6000	3.0116	(0.325)	0	0	0
2017/01/20	2032	04/05/2017			Bond Future	9.3136	92.3870	9.3132	92.3903	(0.005)	0.0000	0.0000	1,873
2017/01/20	2032	04/05/2017	9.46	Call	Bond Future	3,062.9300	3.0629	3,053.1400	3.0531	(0.320)	0	0	0
2017/01/20	2032	04/05/2017	9.44	Put	Bond Future	2,041.6700	2.0417	2,028.5900	2.0286	(0.641)	0	0	0
2017/01/20	2032	04/05/2017	9.46	Put	Bond Future	1,977.1500	1.9772	1,964.1500	1.9641	(0.658)	0	0	0
2017/01/20	2032	04/05/2017	9.44	Call	Bond Future	2,980.2300	2.9802	2,970.3600	2.9704	(0.331)	0	0	0
2017/01/20	2032	04/05/2017	9.45	Put	Bond Future	2,009.2200	2.0092	1,996.1800	1.9962	(0.649)	0	0	0
2017/01/20	2032	03/08/2017	9.43	Put	Bond Future	3,166.5200	3.1665	3,156.4300	3.1564	(0.319)	0	0	0
2017/01/20	2032	03/08/2017			Bond Future	9.3529	94.2104	9.3525	94.2133	(0.004)	0.0000	0.0000	0
2017/01/20	2032	03/08/2017	9.45	Put	Bond Future	3,097.1600	3.0972	3,087.1100	3.0871	(0.324)	0	0	0
2017/01/20	2032	03/08/2017	9.44	Put	Bond Future	3,131.6900	3.1317	3,121.6300	3.1216	(0.321)	0	0	0
2017/01/20	2032	03/08/2017	9.44	Call	Bond Future	3,772.0700	3.7721	3,764.9000	3.7649	(0.190)	0	0	0
2017/01/20	2032	03/08/2017	9.43	Call	Bond Future	3,733.6700	3.7337	3,726.4700	3.7265	(0.193)	0	0	0
2017/01/20	2032	03/08/2017	9.45	Call	Bond Future	3,810.6800	3.8107	3,803.5200	3.8035	(0.188)	0	0	0
2017/01/20	2032	02/11/2017			Bond Future	9.3862	91.9726	9.3859	91.9750	(0.003)	0.0000	0.0000	0
2017/01/20	2032	02/11/2017	9.48	Put	Bond Future	3,828.5400	3.8285	3,820.2600	3.8203	(0.216)	0	0	0
2017/01/20	2032	02/11/2017	9.50	Put	Bond Future	3,759.7700	3.7598	3,751.5000	3.7515	(0.220)	0	0	0
2017/01/20	2032	02/11/2017	9.48	Call	Bond Future	4,510.2500	4.5102	4,504.3100	4.5043	(0.132)	0	0	0
2017/01/20	2032	02/11/2017	9.49	Put	Bond Future	3,794.0400	3.7940	3,785.7600	3.7858	(0.218)	0	0	0
2017/01/20	2032	02/11/2017	9.49	Call	Bond Future	4,548.0200	4.5480	4,542.0800	4.5421	(0.131)	0	0	0
2017/01/20	2032	02/11/2017	9.50	Call	Bond Future	4,585.9500	4.5860	4,580.0200	4.5800	(0.129)	0	0	0
2017/01/20	2033	02/02/2017			Bond Future	106.3927	106.3927	106.3937	106.3937	0.001	0.0000	0.0000	6,033

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2017/01/20	2033 02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2033 02/02/2017	109.70	Put	Bond Future	3,307.3200	3.3073	3,306.3100	3.3063	(0.031)	0	0	0
2017/01/20	2033 02/02/2017	109.71	Put	Bond Future	3,317.3200	3.3173	3,316.3100	3.3163	(0.030)	0	0	0
2017/01/20	2033 02/02/2017	109.72	Put	Bond Future	3,327.3200	3.3273	3,326.3100	3.3263	(0.030)	0	0	0
2017/01/20	2033 02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2033 02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2033 04/05/2017			Bond Future	107.3989	107.3989	107.3987	107.3987	0.000	0.0000	0.0000	0
2017/01/20	2033 04/05/2017	110.83	Put	Bond Future	3,431.1400	3.4311	3,431.2800	3.4313	0.004	0	0	0
2017/01/20	2033 04/05/2017	110.85	Put	Bond Future	3,451.1400	3.4511	3,451.2800	3.4513	0.004	0	0	0
2017/01/20	2033 04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2033 04/05/2017	110.84	Put	Bond Future	3,441.1400	3.4411	3,441.2800	3.4413	0.004	0	0	0
2017/01/20	2033 04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2033 04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2033 03/08/2017	113.14	Put	Bond Future	3,615.3600	3.6154	3,615.9400	3.6159	0.016	0	0	0
2017/01/20	2033 03/08/2017			Bond Future	109.5246	109.5246	109.5241	109.5241	(0.001)	0.0000	0.0000	0
2017/01/20	2033 03/08/2017	113.13	Put	Bond Future	3,605.3600	3.6054	3,605.9400	3.6059	0.016	0	0	0
2017/01/20	2033 03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2033 03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2033 03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2033 03/08/2017	113.12	Put	Bond Future	3,595.3600	3.5954	3,595.9400	3.5959	0.016	0	0	0
2017/01/20	2033 02/11/2017	110.08	Call	Bond Future	594.3900	0.5944	592.9400	0.5929	(0.244)	0	0	0
2017/01/20	2033 02/11/2017			Bond Future	110.6744	110.6744	110.6729	110.6729	(0.001)	0.0000	0.0000	0
2017/01/20	2033 02/11/2017	110.09	Call	Bond Future	584.3900	0.5844	582.9400	0.5829	(0.248)	0	0	0
2017/01/20	2033 02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2033 02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2033 02/11/2017	110.07	Call	Bond Future	604.3900	0.6044	602.9400	0.6029	(0.240)	0	0	0
2017/01/20	2033 02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2037 02/02/2017	9.68	Put	Bond Future	341.7900	0.3418	312.6900	0.3127	(8.514)	0	0	0
2017/01/20	2037 02/02/2017			Bond Future	9.4426	91.7580	9.4421	91.7622	(0.005)	0.0000	0.0000	39,917
2017/01/20	2037 02/02/2017	9.67	Put	Bond Future	360.3900	0.3604	330.5800	0.3306	(8.272)	0	0	0
2017/01/20	2037 02/02/2017	9.68	Call	Bond Future	2,285.3700	2.2854	2,260.5200	2.2605	(1.087)	0	0	0
2017/01/20	2037 02/02/2017	9.66	Call	Bond Future	2,162.0700	2.1621	2,135.8100	2.1358	(1.215)	0	0	0
2017/01/20	2037 02/02/2017	9.67	Call	Bond Future	2,223.4100	2.2234	2,197.8500	2.1978	(1.150)	0	0	0
2017/01/20	2037 02/02/2017	9.66	Put	Bond Future	379.7300	0.3797	349.2200	0.3492	(8.035)	0	0	0
2017/01/20	2037 04/05/2017			Bond Future	9.4902	93.5175	9.4898	93.5208	(0.004)	0.0000	0.0000	26,189
2017/01/20	2037 04/05/2017	9.58	Put	Bond Future	2,494.4000	2.4944	2,479.4300	2.4794	(0.600)	0	0	0
2017/01/20	2037 04/05/2017	9.60	Put	Bond Future	2,421.4200	2.4214	2,406.5100	2.4065	(0.616)	0	0	0
2017/01/20	2037 04/05/2017	9.59	Put	Bond Future	2,457.8000	2.4578	2,442.8600	2.4429	(0.608)	0	0	0
2017/01/20	2037 04/05/2017	9.60	Call	Bond Future	3,319.1400	3.3191	3,307.5200	3.3075	(0.350)	0	0	0
2017/01/20	2037 04/05/2017	9.58	Call	Bond Future	3,229.6000	3.2296	3,217.9200	3.2179	(0.362)	0	0	0
2017/01/20	2037 04/05/2017	9.59	Call	Bond Future	3,274.3200	3.2743	3,262.6700	3.2627	(0.356)	0	0	0
2017/01/20	2037 03/08/2017	9.57	Call	Bond Future	4,101.3900	4.1014	4,092.8800	4.0929	(0.207)	0	0	0
2017/01/20	2037 03/08/2017			Bond Future	9.5337	91.1055	9.5333	91.1085	(0.004)	0.0000	0.0000	0
2017/01/20	2037 03/08/2017	9.58	Call	Bond Future	4,143.3900	4.1434	4,134.8900	4.1349	(0.205)	0	0	0
2017/01/20	2037 03/08/2017	9.56	Put	Bond Future	3,844.9500	3.8450	3,833.4900	3.8335	(0.298)	0	0	0
2017/01/20	2037 03/08/2017	9.57	Put	Bond Future	3,805.8100	3.8058	3,794.3600	3.7944	(0.301)	0	0	0
2017/01/20	2037 03/08/2017	9.58	Put	Bond Future	3,766.7100	3.7667	3,755.2700	3.7553	(0.304)	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
2017/01/20	2037	03/08/2017	9.56	Call	Bond Future	4,059.3200	4.0593	4,050.8000	4.0508	(0.210)	0	0	0
2017/01/20	2037	02/11/2017			Bond Future	9.5661	92.9648	9.5658	92.9672	(0.003)	0.0000	0.0000	0
2017/01/20	2037	02/11/2017	9.66	Call	Bond Future	5,132.7200	5.1327	5,125.8100	5.1258	(0.135)	0	0	0
2017/01/20	2037	02/11/2017	9.65	Put	Bond Future	4,417.0700	4.4171	4,407.7200	4.4077	(0.212)	0	0	0
2017/01/20	2037	02/11/2017	9.67	Put	Bond Future	4,340.0900	4.3401	4,330.7600	4.3308	(0.215)	0	0	0
2017/01/20	2037	02/11/2017	9.66	Put	Bond Future	4,378.2800	4.3783	4,368.9400	4.3689	(0.213)	0	0	0
2017/01/20	2037	02/11/2017	9.65	Call	Bond Future	5,091.5900	5.0916	5,084.6700	5.0847	(0.136)	0	0	0
2017/01/20	2037	02/11/2017	9.67	Call	Bond Future	5,174.3300	5.1743	5,167.4300	5.1674	(0.133)	0	0	0
2017/01/20	2038	02/02/2017	137.07	Put	Bond Future	6,217.2000	6.2172	6,216.1100	6.2161	(0.018)	0	0	0
2017/01/20	2038	02/02/2017			Bond Future	130.8528	130.8528	130.8539	130.8539	0.001	0.0000	0.0000	21,946
2017/01/20	2038	02/02/2017	137.06	Put	Bond Future	6,207.2000	6.2072	6,206.1100	6.2061	(0.018)	0	0	0
2017/01/20	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2038	02/02/2017	137.05	Put	Bond Future	6,197.2000	6.1972	6,196.1100	6.1961	(0.018)	0	0	0
2017/01/20	2038	04/05/2017	139.77	Put	Bond Future	6,400.0100	6.4000	6,400.2300	6.4002	0.003	0	0	0
2017/01/20	2038	04/05/2017			Bond Future	133.3700	133.3700	133.3698	133.3698	0.000	0.0000	0.0000	805
2017/01/20	2038	04/05/2017	139.79	Put	Bond Future	6,420.0100	6.4200	6,420.2300	6.4202	0.003	0	0	0
2017/01/20	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2038	04/05/2017	139.78	Put	Bond Future	6,410.0100	6.4100	6,410.2300	6.4102	0.003	0	0	0
2017/01/20	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2038	03/08/2017			Bond Future	134.4963	134.4963	134.4954	134.4954	(0.001)	0.0000	0.0000	0
2017/01/20	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2038	03/08/2017	141.16	Put	Bond Future	6,663.7400	6.6637	6,664.6200	6.6646	0.013	0	0	0
2017/01/20	2038	03/08/2017	141.18	Put	Bond Future	6,683.7400	6.6837	6,684.6200	6.6846	0.013	0	0	0
2017/01/20	2038	03/08/2017	141.17	Put	Bond Future	6,673.7400	6.6737	6,674.6200	6.6746	0.013	0	0	0
2017/01/20	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2038	02/11/2017	136.80	Call	Bond Future	447.5400	0.4475	445.7800	0.4458	(0.393)	0	0	0
2017/01/20	2038	02/11/2017			Bond Future	137.2475	137.2475	137.2458	137.2458	(0.001)	0.0000	0.0000	0
2017/01/20	2038	02/11/2017	136.81	Call	Bond Future	437.5400	0.4375	435.7800	0.4358	(0.402)	0	0	0
2017/01/20	2038	02/11/2017	136.82	Call	Bond Future	427.5400	0.4275	425.7800	0.4258	(0.412)	0	0	0
2017/01/20	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2040	02/02/2017	9.58	Call	Bond Future	1,762.7800	1.7628	1,727.5100	1.7275	(2.001)	0	0	0
2017/01/20	2040	02/02/2017			Bond Future	9.4574	95.9119	9.4569	95.9164	(0.005)	0.0000	0.0000	8,238
2017/01/20	2040	02/02/2017	9.59	Call	Bond Future	1,820.6400	1.8206	1,785.9100	1.7859	(1.908)	0	0	0
2017/01/20	2040	02/02/2017	9.60	Call	Bond Future	1,879.4100	1.8794	1,845.2400	1.8452	(1.818)	0	0	0
2017/01/20	2040	02/02/2017	9.58	Put	Bond Future	671.6900	0.6717	631.9200	0.6319	(5.921)	0	0	0
2017/01/20	2040	02/02/2017	9.60	Put	Bond Future	612.1900	0.6122	573.5200	0.5735	(6.317)	0	0	0
2017/01/20	2040	02/02/2017	9.59	Put	Bond Future	641.4200	0.6414	602.1900	0.6022	(6.116)	0	0	0
2017/01/20	2040	04/05/2017			Bond Future	9.5039	97.7510	9.5035	97.7545	(0.004)	0.0000	0.0000	320
2017/01/20	2040	04/05/2017	9.62	Put	Bond Future	2,637.0200	2.6370	2,620.7600	2.6208	(0.617)	0	0	0
2017/01/20	2040	04/05/2017	9.64	Put	Bond Future	2,560.2900	2.5603	2,544.0900	2.5441	(0.633)	0	0	0

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2017/01/20	2040	04/05/2017	9.62	Call	Bond Future	3,661.1200	3.6611	3,648.3300	3.6483	(0.349)	0	0	0
2017/01/20	2040	04/05/2017	9.63	Put	Bond Future	2,598.3300	2.5983	2,582.1000	2.5821	(0.625)	0	0	0
2017/01/20	2040	04/05/2017	9.63	Call	Bond Future	3,709.8000	3.7098	3,697.0400	3.6970	(0.344)	0	0	0
2017/01/20	2040	04/05/2017	9.64	Call	Bond Future	3,759.0000	3.7590	3,746.2700	3.7463	(0.339)	0	0	0
2017/01/20	2040	03/08/2017			Bond Future	9.5463	95.1722	9.5459	95.1753	(0.004)	0.0000	0.0000	0
2017/01/20	2040	03/08/2017	9.61	Put	Bond Future	4,059.0700	4.0591	4,046.6200	4.0466	(0.307)	0	0	0
2017/01/20	2040	03/08/2017	9.63	Put	Bond Future	3,976.7500	3.9768	3,964.3300	3.9643	(0.312)	0	0	0
2017/01/20	2040	03/08/2017	9.61	Call	Bond Future	4,617.8800	4.6179	4,608.5200	4.6085	(0.203)	0	0	0
2017/01/20	2040	03/08/2017	9.62	Put	Bond Future	4,017.8800	4.0179	4,005.4400	4.0054	(0.310)	0	0	0
2017/01/20	2040	03/08/2017	9.62	Call	Bond Future	4,663.9100	4.6639	4,654.5600	4.6546	(0.200)	0	0	0
2017/01/20	2040	03/08/2017	9.63	Call	Bond Future	4,709.8800	4.7099	4,700.5500	4.7006	(0.198)	0	0	0
2017/01/20	2040	02/11/2017			Bond Future	9.5780	97.1145	9.5777	97.1170	(0.003)	0.0000	0.0000	0
2017/01/20	2040	02/11/2017	9.66	Call	Bond Future	5,563.1000	5.5631	5,555.4600	5.5555	(0.137)	0	0	0
2017/01/20	2040	02/11/2017	9.65	Put	Bond Future	4,892.5300	4.8925	4,882.3300	4.8823	(0.208)	0	0	0
2017/01/20	2040	02/11/2017	9.67	Put	Bond Future	4,808.3100	4.8083	4,798.1400	4.7981	(0.212)	0	0	0
2017/01/20	2040	02/11/2017	9.66	Put	Bond Future	4,850.1000	4.8501	4,839.9200	4.8399	(0.210)	0	0	0
2017/01/20	2040	02/11/2017	9.67	Call	Bond Future	5,607.6500	5.6076	5,600.0200	5.6000	(0.136)	0	0	0
2017/01/20	2040	02/11/2017	9.65	Call	Bond Future	5,519.0600	5.5191	5,511.4000	5.5114	(0.139)	0	0	0
2017/01/20	2044	02/02/2017			Bond Future	9.4621	93.2605	9.4617	93.2649	(0.005)	0.0000	0.0000	19,805
2017/01/20	2044	02/02/2017	9.77	Call	Bond Future	3,008.4500	3.0085	2,985.5700	2.9856	(0.761)	0	0	0
2017/01/20	2044	02/02/2017	9.76	Put	Bond Future	284.5100	0.2845	256.4500	0.2564	(9.863)	0	0	0
2017/01/20	2044	02/02/2017	9.78	Put	Bond Future	254.7000	0.2547	228.2400	0.2282	(10.389)	0	0	0
2017/01/20	2044	02/02/2017	9.77	Put	Bond Future	269.2900	0.2693	242.0300	0.2420	(10.123)	0	0	0
2017/01/20	2044	02/02/2017	9.78	Call	Bond Future	3,080.5200	3.0805	3,058.4400	3.0584	(0.717)	0	0	0
2017/01/20	2044	02/02/2017	9.76	Call	Bond Future	2,936.8700	2.9369	2,913.1900	2.9132	(0.806)	0	0	0
2017/01/20	2044	04/05/2017			Bond Future	9.5067	95.0488	9.5063	95.0522	(0.004)	0.0000	0.0000	0
2017/01/20	2044	04/05/2017	9.67	Call	Bond Future	3,971.2400	3.9712	3,958.2900	3.9583	(0.326)	0	0	0
2017/01/20	2044	04/05/2017	9.66	Put	Bond Future	2,551.4800	2.5515	2,535.0600	2.5351	(0.644)	0	0	0
2017/01/20	2044	04/05/2017	9.68	Put	Bond Future	2,476.5900	2.4766	2,460.2600	2.4603	(0.659)	0	0	0
2017/01/20	2044	04/05/2017	9.67	Put	Bond Future	2,513.9200	2.5139	2,497.5400	2.4975	(0.652)	0	0	0
2017/01/20	2044	04/05/2017	9.68	Call	Bond Future	4,021.8900	4.0219	4,008.9900	4.0090	(0.321)	0	0	0
2017/01/20	2044	04/05/2017	9.66	Call	Bond Future	3,920.6900	3.9207	3,907.7000	3.9077	(0.331)	0	0	0
2017/01/20	2044	03/08/2017			Bond Future	9.5473	92.5419	9.5469	92.5449	(0.004)	0.0000	0.0000	0
2017/01/20	2044	03/08/2017	9.62	Put	Bond Future	4,110.1800	4.1102	4,097.5300	4.0975	(0.308)	0	0	0
2017/01/20	2044	03/08/2017	9.64	Put	Bond Future	4,027.2600	4.0273	4,014.6400	4.0146	(0.313)	0	0	0
2017/01/20	2044	03/08/2017	9.63	Put	Bond Future	4,068.6800	4.0687	4,056.0400	4.0560	(0.311)	0	0	0
2017/01/20	2044	03/08/2017	9.64	Call	Bond Future	4,852.3000	4.8523	4,842.7200	4.8427	(0.197)	0	0	0
2017/01/20	2044	03/08/2017	9.62	Call	Bond Future	4,758.3200	4.7583	4,748.7100	4.7487	(0.202)	0	0	0
2017/01/20	2044	03/08/2017	9.63	Call	Bond Future	4,805.3400	4.8053	4,795.7400	4.7957	(0.200)	0	0	0
2017/01/20	2044	02/11/2017	9.68	Call	Bond Future	5,778.1400	5.7781	5,770.2500	5.7702	(0.137)	0	0	0
2017/01/20	2044	02/11/2017			Bond Future	9.5776	94.4305	9.5773	94.4330	(0.003)	0.0000	0.0000	0
2017/01/20	2044	02/11/2017	9.66	Call	Bond Future	5,688.1000	5.6881	5,680.1800	5.6802	(0.139)	0	0	0
2017/01/20	2044	02/11/2017	9.67	Call	Bond Future	5,733.2100	5.7332	5,725.3000	5.7253	(0.138)	0	0	0
2017/01/20	2044	02/11/2017	9.66	Put	Bond Future	4,958.6900	4.9587	4,948.3600	4.9484	(0.208)	0	0	0
2017/01/20	2044	02/11/2017	9.68	Put	Bond Future	4,873.2500	4.8732	4,862.9500	4.8630	(0.211)	0	0	0
2017/01/20	2044	02/11/2017	9.67	Put	Bond Future	4,915.9900	4.9160	4,905.6700	4.9057	(0.210)	0	0	0

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2017/01/20	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2046	02/02/2017	137.14	Put	Bond Future	5,503.5700	5.5036	5,502.4700	5.5025	(0.020)	0	0	0
2017/01/20	2046	02/02/2017			Bond Future	131.6364	131.6364	131.6375	131.6375	0.001	0.0000	0.0000	18,568
2017/01/20	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2046	02/02/2017	137.13	Put	Bond Future	5,493.5700	5.4936	5,492.4700	5.4925	(0.020)	0	0	0
2017/01/20	2046	02/02/2017	137.15	Put	Bond Future	5,513.5700	5.5136	5,512.4700	5.5125	(0.020)	0	0	0
2017/01/20	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2046	04/05/2017			Bond Future	132.6387	132.6387	132.6384	132.6384	0.000	0.0000	0.0000	1,450
2017/01/20	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2046	04/05/2017	138.32	Put	Bond Future	5,681.2800	5.6813	5,681.5500	5.6815	0.005	0	0	0
2017/01/20	2046	04/05/2017	138.34	Put	Bond Future	5,701.2800	5.7013	5,701.5500	5.7015	0.005	0	0	0
2017/01/20	2046	04/05/2017	138.33	Put	Bond Future	5,691.2800	5.6913	5,691.5500	5.6915	0.005	0	0	0
2017/01/20	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2046	03/08/2017	141.17	Put	Bond Future	5,906.0000	5.9060	5,906.5600	5.9066	0.009	0	0	0
2017/01/20	2046	03/08/2017			Bond Future	135.2640	135.2640	135.2634	135.2634	0.000	0.0000	0.0000	0
2017/01/20	2046	03/08/2017	141.19	Put	Bond Future	5,926.0000	5.9260	5,926.5600	5.9266	0.009	0	0	0
2017/01/20	2046	03/08/2017	141.18	Put	Bond Future	5,916.0000	5.9160	5,916.5600	5.9166	0.009	0	0	0
2017/01/20	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2046	02/11/2017	136.31	Call	Bond Future	116.4900	0.1165	114.8100	0.1148	(1.442)	0	0	0
2017/01/20	2046	02/11/2017			Bond Future	136.4265	136.4265	136.4248	136.4248	(0.001)	0.0000	0.0000	0
2017/01/20	2046	02/11/2017	136.30	Call	Bond Future	126.4900	0.1265	124.8100	0.1248	(1.328)	0	0	0
2017/01/20	2046	02/11/2017	136.32	Call	Bond Future	106.4900	0.1065	104.8100	0.1048	(1.578)	0	0	0
2017/01/20	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2050	02/02/2017	144.97	Put	Bond Future	5,708.1200	5.7081	5,706.5000	5.7065	(0.028)	0	0	0
2017/01/20	2050	02/02/2017			Bond Future	139.2619	139.2619	139.2635	139.2635	0.001	0.0000	0.0000	25,127
2017/01/20	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2050	02/02/2017	144.96	Put	Bond Future	5,698.1200	5.6981	5,696.5000	5.6965	(0.028)	0	0	0
2017/01/20	2050	02/02/2017	144.98	Put	Bond Future	5,718.1200	5.7181	5,716.5000	5.7165	(0.028)	0	0	0
2017/01/20	2050	04/05/2017			Bond Future	141.9410	141.9410	141.9410	141.9410	0.000	0.0000	0.0000	0
2017/01/20	2050	04/05/2017	147.83	Put	Bond Future	5,889.0000	5.8890	5,889.0000	5.8890	0.000	0	0	0
2017/01/20	2050	04/05/2017	147.85	Put	Bond Future	5,909.0000	5.9090	5,909.0000	5.9090	0.000	0	0	0
2017/01/20	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2050	04/05/2017	147.84	Put	Bond Future	5,899.0000	5.8990	5,899.0000	5.8990	0.000	0	0	0
2017/01/20	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2050	03/08/2017			Bond Future	143.0714	143.0714	143.0708	143.0708	0.000	0.0000	0.0000	0
2017/01/20	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2050	03/08/2017	149.22	Put	Bond Future	6,148.5700	6.1486	6,149.2300	6.1492	0.011	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/20	2050	03/08/2017	149.24	Put	Bond Future	6,168.5700	6.1686	6,169.2300	6.1692	0.011	0	0	0
2017/01/20	2050	03/08/2017	149.23	Put	Bond Future	6,158.5700	6.1586	6,159.2300	6.1592	0.011	0	0	0
2017/01/20	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	2050	02/11/2017			Bond Future	145.9983	145.9983	145.9963	145.9963	(0.001)	0.0000	0.0000	0
2017/01/20	2050	02/11/2017	144.67	Call	Bond Future	1,328.3100	1.3283	1,326.3300	1.3263	(0.149)	0	0	0
2017/01/20	2050	02/11/2017	144.65	Call	Bond Future	1,348.3100	1.3483	1,346.3300	1.3463	(0.147)	0	0	0
2017/01/20	2050	02/11/2017	144.66	Call	Bond Future	1,338.3100	1.3383	1,336.3300	1.3363	(0.148)	0	0	0
2017/01/20	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	AL37	02/02/2017			Index Future	516.1210	516.1210	516.0160	516.0160	(0.020)	0.0000	0.0000	7
2017/01/20	AL37	04/05/2017			Index Future	526.0180	526.0180	525.9050	525.9050	(0.021)	0.0000	0.0000	0
2017/01/20	AL37	03/08/2017			Index Future	536.3980	536.3980	536.2800	536.2800	(0.022)	0.0000	0.0000	0
2017/01/20	AL37	02/11/2017			Index Future	547.3380	547.3380	547.2150	547.2150	(0.022)	0.0000	0.0000	0
2017/01/20	AL7T	02/02/2017			Index Future	599.4060	599.4060	599.2830	599.2830	(0.021)	0.0000	0.0000	2
2017/01/20	AL7T	04/05/2017			Index Future	610.9000	610.9000	610.7680	610.7680	(0.022)	0.0000	0.0000	0
2017/01/20	AL7T	03/08/2017			Index Future	622.9540	622.9540	622.8180	622.8180	(0.022)	0.0000	0.0000	0
2017/01/20	AL7T	02/11/2017			Index Future	635.6610	635.6610	635.5170	635.5170	(0.023)	0.0000	0.0000	0
2017/01/20	ALBI	02/02/2017			Index Future	544.8920	544.8920	544.7810	544.7810	(0.020)	0.0000	0.0000	526
2017/01/20	ALBI	04/05/2017			Index Future	555.3400	555.3400	555.2210	555.2210	(0.021)	0.0000	0.0000	55
2017/01/20	ALBI	03/08/2017			Index Future	566.2990	566.2990	566.1740	566.1740	(0.022)	0.0000	0.0000	0
2017/01/20	ALBI	02/11/2017			Index Future	577.8490	577.8490	577.7190	577.7190	(0.022)	0.0000	0.0000	0
2017/01/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	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
2017/01/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	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
2017/01/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/20	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	EL28	02/02/2017			Bond Future	127.8761	127.8761	127.8797	127.8797	0.003	0.0000	0.0000	0
2017/01/20	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	EL28	02/02/2017	135.10	Put	Bond Future	7,223.8700	7.2239	7,220.3100	7.2203	(0.049)	0	0	0
2017/01/20	EL28	02/02/2017	135.12	Put	Bond Future	7,243.8700	7.2439	7,240.3100	7.2403	(0.049)	0	0	0
2017/01/20	EL28	02/02/2017	135.11	Put	Bond Future	7,233.8700	7.2339	7,230.3100	7.2303	(0.049)	0	0	0
2017/01/20	EL28	04/05/2017			Bond Future	128.6465	128.6465	128.6487	128.6487	0.002	0.0000	0.0000	0
2017/01/20	EL28	04/05/2017	137.90	Put	Bond Future	9,253.4600	9.2535	9,251.2600	9.2513	(0.024)	0	0	0
2017/01/20	EL28	04/05/2017	137.92	Put	Bond Future	9,273.4600	9.2735	9,271.2600	9.2713	(0.024)	0	0	0
2017/01/20	EL28	04/05/2017	137.91	Put	Bond Future	9,263.4600	9.2635	9,261.2600	9.2613	(0.024)	0	0	0
2017/01/20	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	EL28	03/08/2017			Bond Future	131.1929	131.1929	131.1946	131.1946	0.001	0.0000	0.0000	0
2017/01/20	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	EL28	03/08/2017	135.16	Put	Bond Future	3,967.0700	3.9671	3,965.3800	3.9654	(0.043)	0	0	0
2017/01/20	EL28	03/08/2017	135.18	Put	Bond Future	3,987.0700	3.9871	3,985.3800	3.9854	(0.042)	0	0	0
2017/01/20	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	EL28	03/08/2017	135.17	Put	Bond Future	3,977.0700	3.9771	3,975.3800	3.9754	(0.042)	0	0	0
2017/01/20	EL28	02/11/2017			Bond Future	132.1095	132.1095	132.1103	132.1103	0.001	0.0000	0.0000	0
2017/01/20	EL28	02/11/2017	133.87	Put	Bond Future	1,760.4900	1.7605	1,759.6500	1.7597	(0.048)	0	0	0
2017/01/20	EL28	02/11/2017	133.89	Put	Bond Future	1,780.4900	1.7805	1,779.6500	1.7797	(0.047)	0	0	0
2017/01/20	EL28	02/11/2017	133.88	Put	Bond Future	1,770.4900	1.7705	1,769.6500	1.7697	(0.047)	0	0	0
2017/01/20	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	ES33	02/02/2017			Bond Future	10.3631	80.5249	10.3622	80.5310	(0.009)	0.0000	0.0000	9,466
2017/01/20	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	ES33	02/02/2017	10.59	Call	Bond Future	1,452.7400	1.4527	1,458.7800	1.4588	0.416	0	0	0
2017/01/20	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	ES33	02/02/2017	10.60	Call	Bond Future	1,515.8300	1.5158	1,521.8700	1.5219	0.398	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
2017/01/20	ES33	02/02/2017	10.61	Call	Bond Future	1,578.8400	1.5788	1,584.8800	1.5849	0.383	0	0	0
2017/01/20	ES33	04/05/2017			Bond Future	10.4397	78.2757	10.4388	78.2809	(0.008)	0.0000	0.0000	0
2017/01/20	ES33	04/05/2017	10.55	Call	Bond Future	702.3200	0.7023	707.5200	0.7075	0.740	0	0	0
2017/01/20	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	ES33	04/05/2017	10.56	Call	Bond Future	765.5000	0.7655	770.7000	0.7707	0.679	0	0	0
2017/01/20	ES33	04/05/2017	10.54	Call	Bond Future	639.0700	0.6391	644.2700	0.6443	0.814	0	0	0
2017/01/20	ES33	03/08/2017			Bond Future	10.5105	79.8205	10.5097	79.8255	(0.007)	0.0000	0.0000	0
2017/01/20	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	ES33	03/08/2017	10.55	Call	Bond Future	249.6700	0.2497	254.6100	0.2546	1.979	0	0	0
2017/01/20	ES33	03/08/2017	10.53	Call	Bond Future	123.5700	0.1236	128.5100	0.1285	3.998	0	0	0
2017/01/20	ES33	03/08/2017	10.54	Call	Bond Future	186.6600	0.1867	191.6000	0.1916	2.647	0	0	0
2017/01/20	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	ES33	02/11/2017			Bond Future	10.5784	77.6548	10.5777	77.6594	(0.007)	0.0000	0.0000	0
2017/01/20	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	ES33	02/11/2017	10.66	Call	Bond Future	507.3500	0.5073	511.9100	0.5119	0.899	0	0	0
2017/01/20	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	ES33	02/11/2017	10.67	Call	Bond Future	569.2100	0.5692	573.7700	0.5738	0.801	0	0	0
2017/01/20	ES33	02/11/2017	10.68	Call	Bond Future	630.9900	0.6310	635.5500	0.6355	0.723	0	0	0
2017/01/20	ES42	02/02/2017			Bond Future	10.4873	84.9162	10.4864	84.9227	(0.008)	0.0000	0.0000	8,777
2017/01/20	ES42	04/05/2017			Bond Future	10.5631	82.2820	10.5623	82.2877	(0.007)	0.0000	0.0000	0
2017/01/20	ES42	03/08/2017			Bond Future	10.6324	83.9061	10.6317	83.9115	(0.007)	0.0000	0.0000	0
2017/01/20	ES42	02/11/2017			Bond Future	10.6979	81.3558	10.6972	81.3607	(0.006)	0.0000	0.0000	0
2017/01/20	GOVI	02/02/2017	533.34	Call	GOVI	94,300.0000	9.4300	93,190.0000	9.3190	(1.177)	0	0	0
2017/01/20	GOVI	02/02/2017			GOVI	542.7700	542.7700	542.6590	542.6590	(0.020)	0.0000	0.0000	490
2017/01/20	GOVI	02/02/2017	533.32	Call	GOVI	94,500.0000	9.4500	93,390.0000	9.3390	(1.175)	0	0	0
2017/01/20	GOVI	02/02/2017	533.33	Call	GOVI	94,400.0000	9.4400	93,290.0000	9.3290	(1.176)	0	0	0
2017/01/20	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	GOVI	04/05/2017			GOVI	553.1780	553.1780	553.0580	553.0580	(0.022)	0.0000	0.0000	0
2017/01/20	GOVI	04/05/2017	262.19	Call	GOVI	2,909,880.0000	290.9880	2,908,680.0000	290.8680	(0.041)	0	0	0
2017/01/20	GOVI	04/05/2017	262.20	Call	GOVI	2,909,780.0000	290.9780	2,908,580.0000	290.8580	(0.041)	0	0	0
2017/01/20	GOVI	04/05/2017	262.18	Call	GOVI	2,909,980.0000	290.9980	2,908,780.0000	290.8780	(0.041)	0	0	0
2017/01/20	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	GOVI	03/08/2017			GOVI	564.0930	564.0930	563.9700	563.9700	(0.022)	0.0000	0.0000	0
2017/01/20	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	GOVI	03/08/2017	561.09	Call	GOVI	30,030.0000	3.0030	28,800.0000	2.8800	(4.096)	0	0	0
2017/01/20	GOVI	03/08/2017	561.10	Call	GOVI	29,930.0000	2.9930	28,700.0000	2.8700	(4.110)	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
2017/01/20	GOVI	03/08/2017	561.11	Call	GOVI	29,830.0000	2.9830	28,600.0000	2.8600	(4.123)	0	0	0
2017/01/20	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	GOVI	02/11/2017			GOVI	575.5990	575.5990	575.4690	575.4690	(0.023)	0.0000	0.0000	0
2017/01/20	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	GOVI	02/11/2017	572.44	Call	GOVI	31,590.0000	3.1590	30,290.0000	3.0290	(4.115)	0	0	0
2017/01/20	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	GOVI	02/11/2017	572.45	Call	GOVI	31,490.0000	3.1490	30,190.0000	3.0190	(4.128)	0	0	0
2017/01/20	GOVI	02/11/2017	572.46	Call	GOVI	31,390.0000	3.1390	30,090.0000	3.0090	(4.141)	0	0	0
2017/01/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/20	IGOV	02/02/2017			Index Future	247.1890	247.1890	247.1380	247.1380	(0.021)	0.0000	0.0000	1,045
2017/01/20	IGOV	04/05/2017			Index Future	251.9440	251.9440	251.8900	251.8900	(0.021)	0.0000	0.0000	65
2017/01/20	IGOV	03/08/2017			Index Future	256.9310	256.9310	256.8740	256.8740	(0.022)	0.0000	0.0000	0
2017/01/20	IGOV	02/11/2017			Index Future	262.1860	262.1860	262.1260	262.1260	(0.023)	0.0000	0.0000	0
2017/01/20	ILBI	02/02/2017			Index Future	666.2760	666.2760	666.1390	666.1390	(0.021)	0.0000	0.0000	157
2017/01/20	ILBI	04/05/2017			Index Future	679.1690	679.1690	679.0280	679.0280	(0.021)	0.0000	0.0000	0
2017/01/20	ILBI	03/08/2017			Index Future	692.5400	692.5400	692.3960	692.3960	(0.021)	0.0000	0.0000	0
2017/01/20	ILBI	02/11/2017			Index Future	706.1430	706.1430	705.9970	705.9970	(0.021)	0.0000	0.0000	0
2017/01/20	IS01	16/03/2017			Interest Rate Swap	100.0028	100.0028	100.0028	100.0028	0.000	0.0000	0.0000	0
2017/01/20	IS01	15/06/2017			Interest Rate Swap	99.6150	99.6150	99.6142	99.6142	(0.001)	0.0000	0.0000	0
2017/01/20	IS01	21/09/2017			Interest Rate Swap	99.6407	99.6407	99.6389	99.6389	(0.002)	0.0000	0.0000	0
2017/01/20	IS01	21/12/2017			Interest Rate Swap	99.8928	99.8928	99.8894	99.8894	(0.003)	0.0000	0.0000	0
2017/01/20	IS01	15/03/2018			Interest Rate Swap	99.9285	99.9285	99.9176	99.9176	(0.011)	0.0000	0.0000	0
2017/01/20	IS02	18/12/2017			Interest Rate Swap	99.9220	99.9220	99.9189	99.9189	(0.003)	0.0000	0.0000	0
2017/01/20	IS02	16/03/2018			Interest Rate Swap	99.2123	99.2123	99.2014	99.2014	(0.011)	0.0000	0.0000	0
2017/01/20	IS02	15/06/2018			Interest Rate Swap	98.8712	98.8712	98.8562	98.8562	(0.015)	0.0000	0.0000	0
2017/01/20	IS02	21/09/2018			Interest Rate Swap	98.9262	98.9262	98.9100	98.9100	(0.016)	0.0000	0.0000	0
2017/01/20	IS02	21/12/2018			Interest Rate Swap	99.4200	99.4200	99.4000	99.4000	(0.020)	0.0000	0.0000	0
2017/01/20	IS02	15/03/2019			Interest Rate Swap	99.9214	99.9214	99.8947	99.8947	(0.027)	0.0000	0.0000	0
2017/01/20	IS05	17/12/2020			Interest Rate Swap	97.6685	97.6685	97.6205	97.6205	(0.049)	0.0000	0.0000	0
2017/01/20	IS05	16/03/2021			Interest Rate Swap	96.9810	96.9810	96.9342	96.9342	(0.048)	0.0000	0.0000	0
2017/01/20	IS05	15/06/2021			Interest Rate Swap	96.2597	96.2597	96.2184	96.2184	(0.043)	0.0000	0.0000	0
2017/01/20	IS05	21/09/2021			Interest Rate Swap	96.5112	96.5112	96.4784	96.4784	(0.034)	0.0000	0.0000	0
2017/01/20	IS05	21/12/2021			Interest Rate Swap	98.7522	98.7522	98.7272	98.7272	(0.025)	0.0000	0.0000	50
2017/01/20	IS05	15/03/2022			Interest Rate Swap	98.9507	98.9507	98.9294	98.9294	(0.022)	0.0000	0.0000	0
2017/01/20	IS10	17/12/2025			Interest Rate Swap	97.4388	97.4388	97.5354	97.5354	0.099	0.0000	0.0000	0
2017/01/20	IS10	16/03/2026			Interest Rate Swap	94.5155	94.5155	94.6122	94.6122	0.102	0.0000	0.0000	0
2017/01/20	IS10	15/06/2026			Interest Rate Swap	93.3083	93.3083	93.4024	93.4024	0.101	0.0000	0.0000	0
2017/01/20	IS10	21/09/2026			Interest Rate Swap	95.4526	95.4526	95.5435	95.5435	0.095	0.0000	0.0000	0
2017/01/20	IS10	21/12/2026			Interest Rate Swap	99.1789	99.1789	99.2675	99.2675	0.089	0.0000	0.0000	0
2017/01/20	IS10	15/03/2027			Interest Rate Swap	97.7897	97.7897	97.8779	97.8779	0.090	0.0000	0.0000	0

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2017/01/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/01/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/20	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/01/20	JBAF	15/03/2017			Jibar Tradeable Future	7.3700	92.6300	7.3800	92.6200	0.136	0.0000	0.0000	1,000
2017/01/20	JBAF	19/04/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/01/20	JBAF	17/05/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2017/01/20	JBAF	21/06/2017			Jibar Tradeable Future	7.3900	92.6100	7.4000	92.6000	0.135	0.0000	0.0000	0
2017/01/20	JBAF	19/07/2017			Jibar Tradeable Future	7.3900	92.6100	7.4000	92.6000	0.135	0.0000	0.0000	0
2017/01/20	JBAF	20/09/2017			Jibar Tradeable Future	7.4000	92.6000	7.4100	92.5900	0.135	0.0000	0.0000	0
2017/01/20	JBAF	20/12/2017			Jibar Tradeable Future	7.4200	92.5800	7.4300	92.5700	0.135	0.0000	0.0000	0
2017/01/20	JBAF	20/03/2018			Jibar Tradeable Future	7.4300	92.5700	7.4400	92.5600	0.135	0.0000	0.0000	0
2017/01/20	JBAF	20/06/2018			Jibar Tradeable Future	7.4400	92.5600	7.4500	92.5500	0.134	0.0000	0.0000	0
2017/01/20	JBAF	19/09/2018			Jibar Tradeable Future	7.4500	92.5500	7.4900	92.5100	0.537	0.0000	0.0000	0
2017/01/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/20	JBAF	19/12/2018			Jibar Tradeable Future	7.4700	92.5300	7.5100	92.4900	0.535	0.0000	0.0000	0
2017/01/20	R023	02/02/2017	8.85	Call	Bond Future	2,142.3300	2.1423	2,140.3500	2.1403	(0.092)	0	0	0
2017/01/20	R023	02/02/2017			Bond Future	8.3822	100.4614	8.3817	100.4637	(0.006)	0.0000	0.0000	16,542
2017/01/20	R023	02/02/2017	8.86	Call	Bond Future	2,185.0400	2.1850	2,183.3200	2.1833	(0.079)	0	0	0
2017/01/20	R023	02/02/2017	8.84	Put	Bond Future	25.9600	0.0260	21.4200	0.0214	(17.488)	0	0	0
2017/01/20	R023	02/02/2017	8.86	Put	Bond Future	21.9400	0.0219	17.9200	0.0179	(18.323)	0	0	0
2017/01/20	R023	02/02/2017	8.84	Call	Bond Future	2,099.7300	2.0997	2,097.4900	2.0975	(0.107)	0	0	0
2017/01/20	R023	02/02/2017	8.85	Put	Bond Future	23.8800	0.0239	19.6000	0.0196	(17.923)	0	0	0
2017/01/20	R023	04/05/2017	8.61	Call	Bond Future	1,816.9300	1.8169	1,811.4700	1.8115	(0.301)	0	0	0
2017/01/20	R023	04/05/2017			Bond Future	8.4133	98.4558	8.4130	98.4569	(0.003)	0.0000	0.0000	2,245
2017/01/20	R023	04/05/2017	8.59	Call	Bond Future	1,763.4100	1.7634	1,757.9000	1.7579	(0.312)	0	0	0
2017/01/20	R023	04/05/2017	8.60	Call	Bond Future	1,790.0700	1.7901	1,784.5800	1.7846	(0.307)	0	0	0
2017/01/20	R023	04/05/2017	8.59	Put	Bond Future	982.7700	0.9828	976.1000	0.9761	(0.679)	0	0	0
2017/01/20	R023	04/05/2017	8.61	Put	Bond Future	948.4100	0.9484	941.7900	0.9418	(0.698)	0	0	0
2017/01/20	R023	04/05/2017	8.60	Put	Bond Future	965.4800	0.9655	958.8300	0.9588	(0.689)	0	0	0
2017/01/20	R023	03/08/2017	8.60	Put	Bond Future	1,467.7400	1.4677	1,462.8600	1.4629	(0.332)	0	0	0
2017/01/20	R023	03/08/2017			Bond Future	8.4329	100.3987	8.4327	100.3995	(0.002)	0.0000	0.0000	0
2017/01/20	R023	03/08/2017	8.59	Put	Bond Future	1,485.9200	1.4859	1,481.0300	1.4810	(0.329)	0	0	0
2017/01/20	R023	03/08/2017	8.60	Call	Bond Future	2,181.1200	2.1811	2,177.0200	2.1770	(0.188)	0	0	0
2017/01/20	R023	03/08/2017	8.58	Call	Bond Future	2,132.6000	2.1326	2,128.4800	2.1285	(0.193)	0	0	0
2017/01/20	R023	03/08/2017	8.59	Call	Bond Future	2,156.7900	2.1568	2,152.6800	2.1527	(0.191)	0	0	0
2017/01/20	R023	03/08/2017	8.58	Put	Bond Future	1,504.2700	1.5043	1,499.3700	1.4994	(0.326)	0	0	0
2017/01/20	R023	02/11/2017	8.56	Call	Bond Future	2,360.1500	2.3601	2,356.5200	2.3565	(0.154)	0	0	0
2017/01/20	R023	02/11/2017			Bond Future	8.4444	98.5134	8.4443	98.5135	0.000	0.0000	0.0000	0
2017/01/20	R023	02/11/2017	8.57	Call	Bond Future	2,382.8300	2.3828	2,379.2100	2.3792	(0.152)	0	0	0
2017/01/20	R023	02/11/2017	8.58	Call	Bond Future	2,405.9800	2.4060	2,402.3600	2.4024	(0.150)	0	0	0

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2017/01/20	R023	02/11/2017	8.56	Put	Bond Future	1,883.2300	1.8832	1,879.5200	1.8795	(0.197)	0	0	0
2017/01/20	R023	02/11/2017	8.58	Put	Bond Future	1,846.8700	1.8469	1,843.1700	1.8432	(0.200)	0	0	0
2017/01/20	R023	02/11/2017	8.57	Put	Bond Future	1,864.8100	1.8648	1,861.1100	1.8611	(0.198)	0	0	0
2017/01/20	R035	02/02/2017			Bond Future	9.3884	99.4871	9.3878	99.4920	(0.006)	0.0000	0.0000	7,756
2017/01/20	R035	02/02/2017	9.51	Call	Bond Future	1,004.9700	1.0050	1,009.8800	1.0099	0.489	0	0	0
2017/01/20	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R035	02/02/2017	9.52	Call	Bond Future	1,086.8800	1.0869	1,091.7900	1.0918	0.452	0	0	0
2017/01/20	R035	02/02/2017	9.50	Call	Bond Future	922.9600	0.9230	927.8700	0.9279	0.532	0	0	0
2017/01/20	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R035	04/05/2017			Bond Future	9.4333	96.8920	9.4328	96.8958	(0.005)	0.0000	0.0000	3,274
2017/01/20	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R035	04/05/2017	9.55	Call	Bond Future	954.2800	0.9543	958.1500	0.9581	0.406	0	0	0
2017/01/20	R035	04/05/2017	9.53	Call	Bond Future	791.7900	0.7918	795.6600	0.7957	0.489	0	0	0
2017/01/20	R035	04/05/2017	9.54	Call	Bond Future	873.0900	0.8731	876.9600	0.8770	0.443	0	0	0
2017/01/20	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R035	03/08/2017			Bond Future	9.4726	98.8042	9.4722	98.8077	(0.005)	0.0000	0.0000	0
2017/01/20	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R035	03/08/2017	9.50	Call	Bond Future	222.6800	0.2227	226.1900	0.2262	1.576	0	0	0
2017/01/20	R035	03/08/2017	9.51	Call	Bond Future	303.8700	0.3039	307.3800	0.3074	1.155	0	0	0
2017/01/20	R035	03/08/2017	9.52	Call	Bond Future	384.9500	0.3849	388.4600	0.3885	0.912	0	0	0
2017/01/20	R035	02/11/2017			Bond Future	9.5084	96.3153	9.5081	96.3182	(0.004)	0.0000	0.0000	0
2017/01/20	R035	02/11/2017	9.60	Call	Bond Future	735.0400	0.7350	737.9400	0.7379	0.395	0	0	0
2017/01/20	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R035	02/11/2017	9.61	Call	Bond Future	814.7800	0.8148	817.6800	0.8177	0.356	0	0	0
2017/01/20	R035	02/11/2017	9.59	Call	Bond Future	655.2000	0.6552	658.1000	0.6581	0.443	0	0	0
2017/01/20	R186	02/02/2017	8.00	Put	Bond Future	5,202.2700	5.2023	5,198.0600	5.1981	(0.081)	0	0	0
2017/01/20	R186	02/02/2017	9.40	Call	Bond Future	4,675.3600	4.6754	4,676.9500	4.6769	0.034	0	0	0
2017/01/20	R186	02/02/2017	8.81	Put	Bond Future	506.7500	0.5067	478.3200	0.4783	(5.610)	0	0	0
2017/01/20	R186	02/02/2017	9.10	Put	Bond Future	86.2900	0.0863	74.3300	0.0743	(13.860)	0	0	2,546
2017/01/20	R186	02/02/2017			Bond Future	8.7170	113.0046	8.7165	113.0080	(0.006)	0.0000	0.0000	109,586
2017/01/20	R186	02/02/2017	9.50	Call	Bond Future	5,332.1200	5.3321	5,334.7400	5.3347	0.049	0	0	0
2017/01/20	R186	02/02/2017	8.43	Put	Bond Future	2,196.9700	2.1970	2,177.5900	2.1776	(0.882)	0	0	0
2017/01/20	R186	02/02/2017	8.80	Put	Bond Future	532.8500	0.5328	504.0800	0.5041	(5.399)	0	0	0
2017/01/20	R186	02/02/2017	8.87	Call	Bond Future	1,438.8000	1.4388	1,416.4900	1.4165	(1.551)	0	0	0
2017/01/20	R186	02/02/2017	8.90	Put	Bond Future	312.4400	0.3124	288.3000	0.2883	(7.726)	0	0	750
2017/01/20	R186	02/02/2017	8.00	Call	Bond Future	2.5300	0.0025	1.7700	0.0018	(30.040)	0	0	7,000
2017/01/20	R186	02/02/2017	8.60	Call	Bond Future	442.5700	0.4426	417.5600	0.4176	(5.651)	0	0	7,000
2017/01/20	R186	02/02/2017	8.81	Call	Bond Future	1,158.4600	1.1585	1,133.4800	1.1335	(2.156)	0	0	0
2017/01/20	R186	02/02/2017	8.37	Call	Bond Future	98.6700	0.9887	86.3700	0.0864	(12.466)	0	0	500
2017/01/20	R186	02/02/2017	8.62	Put	Bond Future	1,177.3700	1.1774	1,148.2500	1.1483	(2.473)	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
2017/01/20	R186	02/02/2017	8.79	Call	Bond Future	1,071.9300	1.0719	1,046.2900	1.0463	(2.392)	0	0	0
2017/01/20	R186	02/02/2017	8.95	Call	Bond Future	1,855.8700	1.8559	1,838.1800	1.8382	(0.953)	0	0	0
2017/01/20	R186	02/02/2017	9.02	Call	Bond Future	2,253.9500	2.2540	2,240.6700	2.2407	(0.589)	0	0	0
2017/01/20	R186	02/02/2017	8.87	Put	Bond Future	369.4400	0.3694	343.6800	0.3437	(6.973)	0	0	500
2017/01/20	R186	02/02/2017	9.50	Put	Bond Future	2.7000	0.0027	1.8700	0.0019	(30.741)	0	0	13,500
2017/01/20	R186	02/02/2017	8.43	Call	Bond Future	153.6700	0.1537	137.7400	0.1377	(10.366)	0	0	750
2017/01/20	R186	02/02/2017	8.80	Call	Bond Future	1,114.7400	1.1147	1,089.4200	1.0894	(2.271)	0	0	0
2017/01/20	R186	02/02/2017	8.90	Call	Bond Future	1,589.8400	1.5898	1,569.1500	1.5691	(1.301)	0	0	0
2017/01/20	R186	02/02/2017	9.40	Put	Bond Future	7.1500	0.0072	5.2900	0.0053	(26.014)	0	0	750
2017/01/20	R186	02/02/2017	9.10	Call	Bond Future	2,737.1900	2.7372	2,728.6800	2.7287	(0.311)	0	0	0
2017/01/20	R186	02/02/2017	8.37	Put	Bond Future	2,575.5000	2.5755	2,559.7500	2.5597	(0.612)	0	0	0
2017/01/20	R186	02/02/2017	8.60	Put	Bond Future	1,269.4700	1.2695	1,241.0100	1.2410	(2.242)	0	0	0
2017/01/20	R186	02/02/2017	8.62	Call	Bond Future	492.4300	0.4924	466.7600	0.4668	(5.213)	0	0	500
2017/01/20	R186	02/02/2017	8.79	Put	Bond Future	559.9100	0.5599	530.8200	0.5308	(5.195)	0	0	0
2017/01/20	R186	02/02/2017	8.95	Put	Bond Future	232.9200	0.2329	211.7800	0.2118	(9.076)	0	0	2,546
2017/01/20	R186	02/02/2017	9.02	Put	Bond Future	149.6700	0.1497	132.9400	0.1329	(11.178)	0	0	500
2017/01/20	R186	04/05/2017			Bond Future	8.7561	115.1715	8.7557	115.1737	(0.004)	0.0000	0.0000	4,599
2017/01/20	R186	04/05/2017	8.94	Put	Bond Future	1,585.1000	1.5851	1,574.2100	1.5742	(0.687)	0	0	500
2017/01/20	R186	04/05/2017	8.89	Put	Bond Future	1,724.3000	1.7243	1,713.2400	1.7132	(0.641)	0	0	0
2017/01/20	R186	04/05/2017	8.91	Put	Bond Future	1,667.7500	1.6678	1,656.7500	1.6568	(0.660)	0	0	0
2017/01/20	R186	04/05/2017	8.44	Put	Bond Future	3,418.8300	3.4188	3,408.0200	3.4080	(0.316)	0	0	0
2017/01/20	R186	04/05/2017	8.90	Put	Bond Future	1,695.8500	1.6959	1,684.8200	1.6848	(0.650)	0	0	0
2017/01/20	R186	04/05/2017	8.91	Call	Bond Future	2,721.1800	2.7212	2,712.3900	2.7124	(0.323)	0	0	0
2017/01/20	R186	04/05/2017	8.98	Call	Bond Future	3,008.1600	3.0082	2,999.6300	2.9996	(0.284)	0	0	0
2017/01/20	R186	04/05/2017	8.94	Call	Bond Future	2,842.2500	2.8423	2,833.5700	2.8336	(0.305)	0	0	0
2017/01/20	R186	04/05/2017	8.89	Call	Bond Future	2,641.6400	2.6416	2,632.7900	2.6328	(0.335)	0	0	0
2017/01/20	R186	04/05/2017	8.98	Put	Bond Future	1,480.1700	1.4802	1,469.4300	1.4694	(0.726)	0	0	0
2017/01/20	R186	04/05/2017	8.44	Call	Bond Future	1,213.5300	1.2135	1,204.9300	1.2049	(0.709)	0	0	500
2017/01/20	R186	04/05/2017	8.90	Call	Bond Future	2,681.2600	2.6813	2,672.4400	2.6724	(0.329)	0	0	0
2017/01/20	R186	03/08/2017	8.93	Put	Bond Future	2,512.3000	2.5123	2,504.0200	2.5040	(0.330)	0	0	0
2017/01/20	R186	03/08/2017			Bond Future	8.7870	112.1398	8.7868	112.1416	(0.003)	0.0000	0.0000	0
2017/01/20	R186	03/08/2017	8.92	Put	Bond Future	2,541.2800	2.5413	2,532.9900	2.5330	(0.326)	0	0	0
2017/01/20	R186	03/08/2017	8.91	Call	Bond Future	3,396.0700	3.3961	3,389.5200	3.3895	(0.193)	0	0	0
2017/01/20	R186	03/08/2017	8.93	Call	Bond Future	3,470.9600	3.4710	3,464.4300	3.4644	(0.188)	0	0	0
2017/01/20	R186	03/08/2017	8.92	Call	Bond Future	3,433.2500	3.4332	3,426.7100	3.4267	(0.190)	0	0	0
2017/01/20	R186	03/08/2017	8.91	Put	Bond Future	2,570.8400	2.5708	2,562.5400	2.5625	(0.323)	0	0	0
2017/01/20	R186	02/11/2017	8.88	Call	Bond Future	3,759.9800	3.7600	3,754.3900	3.7544	(0.149)	0	0	0
2017/01/20	R186	02/11/2017	8.89	Put	Bond Future	3,251.1000	3.2511	3,244.5300	3.2445	(0.202)	0	0	0
2017/01/20	R186	02/11/2017			Bond Future	8.8075	114.4281	8.8073	114.4291	(0.002)	0.0000	0.0000	0
2017/01/20	R186	02/11/2017	8.89	Call	Bond Future	3,794.5100	3.7945	3,788.9300	3.7889	(0.147)	0	0	0
2017/01/20	R186	02/11/2017	8.90	Call	Bond Future	3,829.2200	3.8292	3,823.6400	3.8236	(0.146)	0	0	0
2017/01/20	R186	02/11/2017	8.88	Put	Bond Future	3,282.2200	3.2822	3,275.6400	3.2756	(0.200)	0	0	0
2017/01/20	R186	02/11/2017	8.90	Put	Bond Future	3,220.2100	3.2202	3,213.6400	3.2136	(0.204)	0	0	0
2017/01/20	R197	02/02/2017			Bond Future	294.6636	294.6636	294.6667	294.6667	0.001	0.0000	0.0000	1,226
2017/01/20	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R197	02/02/2017	302.57	Put	Bond Future	7,906.4200	7.9064	7,903.3500	7.9034	(0.039)	0	0	0
2017/01/20	R197	02/02/2017	302.59	Put	Bond Future	7,926.4200	7.9264	7,923.3500	7.9234	(0.039)	0	0	0

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2017/01/20	R197	02/02/2017	302.58	Put	Bond Future	7,916.4200	7.9164	7,913.3500	7.9134	(0.039)	0	0	0
2017/01/20	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R197	04/05/2017	308.58	Put	Bond Future	8,247.8800	8.2479	8,248.0400	8.2480	0.002	0	0	0
2017/01/20	R197	04/05/2017			Bond Future	300.3321	300.3321	300.3320	300.3320	0.000	0.0000	0.0000	0
2017/01/20	R197	04/05/2017	308.60	Put	Bond Future	8,267.8800	8.2679	8,268.0400	8.2680	0.002	0	0	0
2017/01/20	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R197	04/05/2017	308.59	Put	Bond Future	8,257.8800	8.2579	8,258.0400	8.2580	0.002	0	0	0
2017/01/20	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R197	03/08/2017			Bond Future	299.3221	299.3221	299.3207	299.3207	0.000	0.0000	0.0000	0
2017/01/20	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R197	03/08/2017	308.05	Put	Bond Future	8,727.8600	8.7279	8,729.3200	8.7293	0.017	0	0	0
2017/01/20	R197	03/08/2017	308.07	Put	Bond Future	8,747.8600	8.7479	8,749.3200	8.7493	0.017	0	0	0
2017/01/20	R197	03/08/2017	308.06	Put	Bond Future	8,737.8600	8.7379	8,739.3200	8.7393	0.017	0	0	0
2017/01/20	R197	02/11/2017	305.16	Call	Bond Future	285.6400	0.2856	282.0100	0.2820	(1.271)	0	0	0
2017/01/20	R197	02/11/2017			Bond Future	305.4456	305.4456	305.4420	305.4420	(0.001)	0.0000	0.0000	0
2017/01/20	R197	02/11/2017	305.17	Call	Bond Future	275.6400	0.2756	272.0100	0.2720	(1.317)	0	0	0
2017/01/20	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R197	02/11/2017	305.15	Call	Bond Future	295.6400	0.2956	292.0100	0.2920	(1.228)	0	0	0
2017/01/20	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R202	02/02/2017			Bond Future	244.1560	244.1560	244.1582	244.1582	0.001	0.0000	0.0000	34,602
2017/01/20	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R202	02/02/2017	251.72	Put	Bond Future	7,564.0100	7.5640	7,561.7700	7.5618	(0.030)	0	0	0
2017/01/20	R202	02/02/2017	251.74	Put	Bond Future	7,584.0100	7.5840	7,581.7700	7.5818	(0.030)	0	0	0
2017/01/20	R202	02/02/2017	251.73	Put	Bond Future	7,574.0100	7.5740	7,571.7700	7.5718	(0.030)	0	0	0
2017/01/20	R202	04/05/2017	256.73	Put	Bond Future	7,877.1900	7.8772	7,877.5100	7.8775	0.004	0	0	0
2017/01/20	R202	04/05/2017			Bond Future	248.8528	248.8528	248.8525	248.8525	0.000	0.0000	0.0000	1,746
2017/01/20	R202	04/05/2017	256.72	Put	Bond Future	7,867.1900	7.8672	7,867.5100	7.8675	0.004	0	0	0
2017/01/20	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R202	04/05/2017	256.71	Put	Bond Future	7,857.1900	7.8572	7,857.5100	7.8575	0.004	0	0	0
2017/01/20	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R202	03/08/2017			Bond Future	250.0844	250.0844	250.0831	250.0831	(0.001)	0.0000	0.0000	0
2017/01/20	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R202	03/08/2017	258.35	Put	Bond Future	8,265.6100	8.2656	8,266.8800	8.2669	0.015	0	0	0
2017/01/20	R202	03/08/2017	258.37	Put	Bond Future	8,285.6100	8.2856	8,286.8800	8.2869	0.015	0	0	0
2017/01/20	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R202	03/08/2017	258.36	Put	Bond Future	8,275.6100	8.2756	8,276.8800	8.2769	0.015	0	0	0
2017/01/20	R202	02/11/2017			Bond Future	255.2003	255.2003	255.1971	255.1971	(0.001)	0.0000	0.0000	0
2017/01/20	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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2017/01/20	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R202	02/11/2017	253.89	Call	Bond Future	1,310.3100	1.3103	1,307.1300	1.3071	(0.243)	0	0	0
2017/01/20	R202	02/11/2017	253.90	Call	Bond Future	1,300.3100	1.3003	1,297.1300	1.2971	(0.245)	0	0	0
2017/01/20	R202	02/11/2017	253.91	Call	Bond Future	1,290.3100	1.2903	1,287.1300	1.2871	(0.246)	0	0	0
2017/01/20	R203	02/02/2017	7.70	Call	Bond Future	35.8100	0.0358	34.3200	0.0343	(4.161)	0	0	0
2017/01/20	R203	02/02/2017	7.71	Put	Bond Future	62.0500	0.0621	59.9400	0.0599	(3.400)	0	0	0
2017/01/20	R203	02/02/2017			Bond Future	7.7512	103.5788	7.7502	103.5794	(0.013)	0.0000	0.0000	26,296
2017/01/20	R203	02/02/2017	7.71	Call	Bond Future	38.2000	0.0382	36.7000	0.0367	(3.927)	0	0	0
2017/01/20	R203	02/02/2017	7.72	Call	Bond Future	40.7800	0.0408	39.2800	0.0393	(3.678)	0	0	0
2017/01/20	R203	02/02/2017	7.70	Put	Bond Future	65.4400	0.0654	63.3400	0.0633	(3.209)	0	0	0
2017/01/20	R203	02/02/2017	7.72	Put	Bond Future	58.8400	0.0588	56.7300	0.0567	(3.586)	0	0	0
2017/01/20	R203	04/05/2017	6.91	Call	Bond Future	9.9400	0.0099	9.7000	0.0097	(2.414)	0	0	0
2017/01/20	R203	04/05/2017	6.92	Put	Bond Future	257.3800	0.2574	257.7400	0.2577	0.140	0	0	0
2017/01/20	R203	04/05/2017			Bond Future	7.6260	101.3922	7.6278	101.3916	0.023	0.0000	0.0000	620
2017/01/20	R203	04/05/2017	6.92	Call	Bond Future	10.4100	0.0104	10.1700	0.0102	(2.305)	0	0	0
2017/01/20	R203	04/05/2017	6.93	Call	Bond Future	10.7900	0.0108	10.5500	0.0105	(2.224)	0	0	0
2017/01/20	R203	04/05/2017	6.91	Put	Bond Future	260.4200	0.2604	260.7800	0.2608	0.138	0	0	0
2017/01/20	R203	04/05/2017	6.93	Put	Bond Future	254.2500	0.2543	254.6100	0.2546	0.142	0	0	0
2017/01/20	R203	03/08/2017	4.89	Call	Bond Future	49.7600	0.0498	49.6700	0.0497	(0.181)	0	0	0
2017/01/20	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/20	R203	03/08/2017	4.87	Call	Bond Future	48.4700	0.0485	48.3800	0.0484	(0.186)	0	0	0
2017/01/20	R203	03/08/2017	4.88	Call	Bond Future	49.1200	0.0491	49.0300	0.0490	(0.183)	0	0	0
2017/01/20	R203	03/08/2017	4.87	Put	Bond Future	26.3500	0.0263	26.2600	0.0263	(0.342)	0	0	0
2017/01/20	R203	03/08/2017	4.89	Put	Bond Future	25.4900	0.0255	25.4000	0.0254	(0.353)	0	0	0
2017/01/20	R203	03/08/2017	4.88	Put	Bond Future	25.9200	0.0259	25.8300	0.0258	(0.347)	0	0	0
2017/01/20	R204	02/02/2017	8.28	Call	Bond Future	810.6700	0.8107	810.7100	0.8107	0.005	0	0	0
2017/01/20	R204	02/02/2017			Bond Future	7.8058	101.3717	7.8054	101.3723	(0.005)	0.0000	0.0000	30,149
2017/01/20	R204	02/02/2017	8.29	Call	Bond Future	827.3300	0.8273	827.4200	0.8274	0.011	0	0	0
2017/01/20	R204	02/02/2017	8.30	Call	Bond Future	844.0000	0.8440	844.1500	0.8442	0.018	0	0	0
2017/01/20	R204	02/02/2017	8.28	Put	Bond Future	2.6500	0.0027	2.0400	0.0020	(23.019)	0	0	0
2017/01/20	R204	02/02/2017	8.30	Put	Bond Future	2.0900	0.0021	1.5900	0.0016	(23.923)	0	0	0
2017/01/20	R204	02/02/2017	8.29	Put	Bond Future	2.3600	0.0024	1.8000	0.0018	(23.729)	0	0	0
2017/01/20	R204	04/05/2017	7.90	Put	Bond Future	311.3600	0.3114	309.8600	0.3099	(0.482)	0	0	0
2017/01/20	R204	04/05/2017			Bond Future	7.8161	103.3156	7.8165	103.3150	0.005	0.0000	0.0000	28
2017/01/20	R204	04/05/2017	7.92	Put	Bond Future	298.5900	0.2986	297.0900	0.2971	(0.502)	0	0	0
2017/01/20	R204	04/05/2017	7.90	Call	Bond Future	436.8300	0.4368	434.7700	0.4348	(0.472)	0	0	0
2017/01/20	R204	04/05/2017	7.91	Put	Bond Future	304.9300	0.3049	303.4200	0.3034	(0.495)	0	0	0
2017/01/20	R204	04/05/2017	7.91	Call	Bond Future	445.3500	0.4453	443.2800	0.4433	(0.465)	0	0	0
2017/01/20	R204	04/05/2017	7.92	Call	Bond Future	453.9500	0.4540	451.8900	0.4519	(0.454)	0	0	0
2017/01/20	R204	03/08/2017	7.77	Put	Bond Future	461.2800	0.4613	460.6100	0.4606	(0.145)	0	0	0
2017/01/20	R204	03/08/2017			Bond Future	7.7816	101.3129	7.7824	101.3119	0.010	0.0000	0.0000	0
2017/01/20	R204	03/08/2017	7.76	Put	Bond Future	467.5000	0.4675	466.8400	0.4668	(0.141)	0	0	0
2017/01/20	R204	03/08/2017	7.75	Call	Bond Future	433.2800	0.4333	431.6400	0.4316	(0.379)	0	0	0
2017/01/20	R204	03/08/2017	7.76	Call	Bond Future	439.8000	0.4398	438.1500	0.4381	(0.375)	0	0	0
2017/01/20	R204	03/08/2017	7.77	Call	Bond Future	446.3700	0.4464	444.7100	0.4447	(0.372)	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
2017/01/20	R204	03/08/2017	7.75	Put	Bond Future	473.7800	0.4738	473.1300	0.4731	(0.137)	0	0	0
2017/01/20	R204	02/11/2017	7.76	Put	Bond Future	422.2100	0.4222	422.1800	0.4222	(0.007)	0	0	0
2017/01/20	R204	02/11/2017			Bond Future	7.6627	103.3801	7.6643	103.3784	0.021	0.0000	0.0000	0
2017/01/20	R204	02/11/2017	7.75	Put	Bond Future	426.8100	0.4268	426.7800	0.4268	(0.007)	0	0	0
2017/01/20	R204	02/11/2017	7.76	Call	Bond Future	525.1600	0.5252	523.4300	0.5234	(0.329)	0	0	0
2017/01/20	R204	02/11/2017	7.74	Call	Bond Future	513.2500	0.5133	511.5300	0.5115	(0.335)	0	0	0
2017/01/20	R204	02/11/2017	7.75	Call	Bond Future	519.1900	0.5192	517.4600	0.5175	(0.333)	0	0	0
2017/01/20	R204	02/11/2017	7.74	Put	Bond Future	431.4500	0.4315	431.4300	0.4314	(0.005)	0	0	0
2017/01/20	R207	02/02/2017	9.24	Call	Bond Future	3,187.6000	3.1876	3,188.7400	3.1887	0.036	0	0	0
2017/01/20	R207	02/02/2017			Bond Future	7.9617	98.6215	7.9612	98.6226	(0.006)	0.0000	0.0000	74,371
2017/01/20	R207	02/02/2017	8.91	Call	Bond Future	2,377.1500	2.3772	2,378.2800	2.3783	0.048	0	0	62
2017/01/20	R207	02/02/2017	9.22	Call	Bond Future	3,138.7300	3.1387	3,139.8700	3.1399	0.036	0	0	0
2017/01/20	R207	02/02/2017	9.23	Call	Bond Future	3,163.1700	3.1632	3,164.3100	3.1643	0.036	0	0	0
2017/01/20	R207	02/02/2017	8.91	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/01/20	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R207	04/05/2017	8.21	Put	Bond Future	383.5600	0.3836	380.8300	0.3808	(0.712)	0	0	0
2017/01/20	R207	04/05/2017			Bond Future	7.9887	100.5126	7.9887	100.5126	0.000	0.0000	0.0000	7,718
2017/01/20	R207	04/05/2017	8.22	Call	Bond Future	916.9600	0.9170	914.2300	0.9142	(0.298)	0	0	0
2017/01/20	R207	04/05/2017	8.20	Call	Bond Future	886.9200	0.8869	884.1600	0.8842	(0.311)	0	0	0
2017/01/20	R207	04/05/2017	8.21	Call	Bond Future	901.9800	0.9020	899.2300	0.8992	(0.305)	0	0	0
2017/01/20	R207	04/05/2017	8.20	Put	Bond Future	391.8600	0.3919	389.1200	0.3891	(0.699)	0	0	0
2017/01/20	R207	04/05/2017	8.22	Put	Bond Future	375.2000	0.3752	372.4900	0.3725	(0.722)	0	0	0
2017/01/20	R207	03/08/2017	8.19	Call	Bond Future	1,037.7200	1.0377	1,035.4500	1.0355	(0.219)	0	0	51
2017/01/20	R207	03/08/2017			Bond Future	7.9919	98.8523	7.9921	98.8518	0.003	0.0000	0.0000	0
2017/01/20	R207	03/08/2017	8.39	Put	Bond Future	458.7200	0.4587	456.9600	0.4570	(0.384)	0	0	0
2017/01/20	R207	03/08/2017	8.41	Put	Bond Future	445.3700	0.4454	443.6200	0.4436	(0.393)	0	0	0
2017/01/20	R207	03/08/2017	8.19	Put	Bond Future	612.5900	0.6126	610.7500	0.6108	(0.300)	0	0	0
2017/01/20	R207	03/08/2017	8.40	Put	Bond Future	452.0100	0.4520	450.2500	0.4502	(0.389)	0	0	0
2017/01/20	R207	03/08/2017	8.41	Call	Bond Future	1,340.0000	1.3400	1,337.8200	1.3378	(0.163)	0	0	0
2017/01/20	R207	03/08/2017	8.39	Call	Bond Future	1,310.7900	1.3108	1,308.6000	1.3086	(0.167)	0	0	0
2017/01/20	R207	03/08/2017	8.40	Call	Bond Future	1,325.3600	1.3254	1,323.1700	1.3232	(0.165)	0	0	0
2017/01/20	R207	02/11/2017			Bond Future	7.9496	100.8693	7.9501	100.8682	0.007	0.0000	0.0000	0
2017/01/20	R207	02/11/2017	8.03	Put	Bond Future	824.2100	0.8242	823.1700	0.8232	(0.126)	0	0	0
2017/01/20	R207	02/11/2017	8.05	Put	Bond Future	807.1500	0.8072	806.1000	0.8061	(0.130)	0	0	0
2017/01/20	R207	02/11/2017	8.04	Put	Bond Future	815.6500	0.8156	814.6000	0.8146	(0.129)	0	0	0
2017/01/20	R207	02/11/2017	8.03	Call	Bond Future	981.4200	0.9814	979.2600	0.9793	(0.220)	0	0	0
2017/01/20	R207	02/11/2017	8.04	Call	Bond Future	992.3900	0.9924	990.2200	0.9902	(0.219)	0	0	0
2017/01/20	R207	02/11/2017	8.05	Call	Bond Future	1,003.4100	1.0034	1,001.2400	1.0012	(0.216)	0	0	0
2017/01/20	R208	02/02/2017			Bond Future	8.0960	97.7385	8.0956	97.7398	(0.005)	0.0000	0.0000	24,295
2017/01/20	R208	02/02/2017	8.64	Call	Bond Future	1,813.7500	1.8138	1,813.9700	1.8140	0.012	0	0	0
2017/01/20	R208	02/02/2017	8.63	Put	Bond Future	5.4100	0.0054	4.1500	0.0042	(23.290)	0	0	0
2017/01/20	R208	02/02/2017	8.65	Put	Bond Future	4.3700	0.0044	3.3100	0.0033	(24.256)	0	0	0
2017/01/20	R208	02/02/2017	8.64	Put	Bond Future	4.8700	0.0049	3.7100	0.0037	(23.819)	0	0	0
2017/01/20	R208	02/02/2017	8.65	Call	Bond Future	1,846.1100	1.8461	1,846.4300	1.8464	0.017	0	0	0

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2017/01/20	R208	02/02/2017	8.63	Call	Bond Future	1,781.4200		1.7814	1,781.5400	1.7815	0.007	0	0	0
2017/01/20	R208	04/05/2017	8.39	Call	Bond Future	1,363.4500		1.3634	1,359.7600	1.3598	(0.271)	0	0	0
2017/01/20	R208	04/05/2017			Bond Future	8.1206		96.2100	8.1206	96.2102	(0.001)	0.0000	0.0000	7,895
2017/01/20	R208	04/05/2017	8.37	Call	Bond Future	1,321.8700		1.3219	1,318.1400	1.3181	(0.282)	0	0	0
2017/01/20	R208	04/05/2017	8.38	Call	Bond Future	1,342.4900		1.3425	1,338.7800	1.3388	(0.276)	0	0	0
2017/01/20	R208	04/05/2017	8.37	Put	Bond Future	529.8400		0.5298	525.8800	0.5259	(0.747)	0	0	0
2017/01/20	R208	04/05/2017	8.39	Put	Bond Future	508.2400		0.5082	504.3200	0.5043	(0.771)	0	0	0
2017/01/20	R208	04/05/2017	8.38	Put	Bond Future	518.8600		0.5189	514.9200	0.5149	(0.759)	0	0	0
2017/01/20	R208	03/08/2017	8.32	Call	Bond Future	1,479.1000		1.4791	1,476.0800	1.4761	(0.204)	0	0	0
2017/01/20	R208	03/08/2017			Bond Future	8.1287		98.1088	8.1288	98.1086	0.001	0.0000	0.0000	0
2017/01/20	R208	03/08/2017	8.30	Call	Bond Future	1,443.6100		1.4436	1,440.5900	1.4406	(0.209)	0	0	0
2017/01/20	R208	03/08/2017	8.31	Call	Bond Future	1,461.1600		1.4612	1,458.1400	1.4581	(0.207)	0	0	0
2017/01/20	R208	03/08/2017	8.30	Put	Bond Future	927.8400		0.9278	924.9700	0.9250	(0.309)	0	0	0
2017/01/20	R208	03/08/2017	8.32	Put	Bond Future	903.3400		0.9033	900.4700	0.9005	(0.318)	0	0	0
2017/01/20	R208	03/08/2017	8.31	Put	Bond Future	915.3900		0.9154	912.5200	0.9125	(0.314)	0	0	0
2017/01/20	R208	02/11/2017	8.18	Put	Bond Future	1,260.8100		1.2608	1,258.8600	1.2589	(0.155)	0	0	0
2017/01/20	R208	02/11/2017			Bond Future	8.1169		96.7067	8.1172	96.7059	0.004	0.0000	0.0000	0
2017/01/20	R208	02/11/2017	8.20	Put	Bond Future	1,234.7700		1.2348	1,232.8200	1.2328	(0.158)	0	0	0
2017/01/20	R208	02/11/2017	8.18	Call	Bond Future	1,440.2600		1.4403	1,437.4600	1.4375	(0.194)	0	0	0
2017/01/20	R208	02/11/2017	8.19	Put	Bond Future	1,247.7400		1.2477	1,245.7900	1.2458	(0.156)	0	0	0
2017/01/20	R208	02/11/2017	8.19	Call	Bond Future	1,455.5900		1.4556	1,452.7900	1.4528	(0.192)	0	0	0
2017/01/20	R208	02/11/2017	8.20	Call	Bond Future	1,471.0000		1.4710	1,468.2000	1.4682	(0.190)	0	0	0
2017/01/20	R209	02/02/2017	9.55	Put	Bond Future	315.1700		0.3152	290.2900	0.2903	(7.894)	0	0	0
2017/01/20	R209	02/02/2017			Bond Future	9.3472		74.8479	9.3467	74.8514	(0.005)	0.0000	0.0000	66,215
2017/01/20	R209	02/02/2017	9.54	Put	Bond Future	332.5300		0.3325	307.0900	0.3071	(7.650)	0	0	0
2017/01/20	R209	02/02/2017	9.55	Call	Bond Future	1,707.4200		1.7074	1,686.0200	1.6860	(1.253)	0	0	0
2017/01/20	R209	02/02/2017	9.53	Call	Bond Future	1,607.3700		1.6074	1,584.8600	1.5849	(1.400)	0	0	0
2017/01/20	R209	02/02/2017	9.54	Call	Bond Future	1,657.0900		1.6571	1,635.1300	1.6351	(1.325)	0	0	0
2017/01/20	R209	02/02/2017	9.53	Put	Bond Future	350.5900		0.3506	324.6000	0.3246	(7.413)	0	0	0
2017/01/20	R209	04/05/2017	9.48	Put	Bond Future	1,992.0400		1.9920	1,979.9800	1.9800	(0.605)	0	0	0
2017/01/20	R209	04/05/2017			Bond Future	9.3883		73.1325	9.3879	73.1352	(0.004)	0.0000	0.0000	0
2017/01/20	R209	04/05/2017	9.47	Put	Bond Future	2,023.7800		2.0238	2,011.6900	2.0117	(0.597)	0	0	0
2017/01/20	R209	04/05/2017	9.63	Call	Bond Future	3,209.0500		3.2090	3,200.2200	3.2002	(0.275)	0	0	0
2017/01/20	R209	04/05/2017	8.93	Call	Bond Future	1,035.0800		1.0351	1,026.4800	1.0265	(0.831)	0	0	1,130
2017/01/20	R209	04/05/2017	9.33	Put	Bond Future	2,505.6200		2.5056	2,493.3100	2.4933	(0.491)	0	0	1,130
2017/01/20	R209	04/05/2017	9.46	Call	Bond Future	2,548.4400		2.5484	2,539.0200	2.5390	(0.370)	0	0	0
2017/01/20	R209	04/05/2017	9.47	Call	Bond Future	2,584.7900		2.5848	2,575.3900	2.5754	(0.364)	0	0	0
2017/01/20	R209	04/05/2017	9.33	Call	Bond Future	2,101.5000		2.1015	2,091.8800	2.0919	(0.458)	0	0	0
2017/01/20	R209	04/05/2017	9.48	Call	Bond Future	2,621.2500		2.6213	2,611.8800	2.6119	(0.357)	0	0	0
2017/01/20	R209	04/05/2017	9.63	Put	Bond Future	1,568.4300		1.5684	1,556.9100	1.5569	(0.734)	0	0	1,130
2017/01/20	R209	04/05/2017	8.93	Put	Bond Future	4,306.1500		4.3062	4,294.8600	4.2949	(0.262)	0	0	0
2017/01/20	R209	04/05/2017	9.46	Put	Bond Future	2,055.7300		2.0557	2,043.6200	2.0436	(0.589)	0	0	0
2017/01/20	R209	03/08/2017			Bond Future	9.4238		74.5758	9.4235	74.5783	(0.004)	0.0000	0.0000	0
2017/01/20	R209	03/08/2017	9.44	Call	Bond Future	3,259.6800		3.2597	3,252.8100	3.2528	(0.211)	0	0	0
2017/01/20	R209	03/08/2017	9.43	Put	Bond Future	3,183.2000		3.1832	3,173.8500	3.1738	(0.294)	0	0	0
2017/01/20	R209	03/08/2017	9.45	Put	Bond Future	3,114.6100		3.1146	3,105.2800	3.1053	(0.300)	0	0	0
2017/01/20	R209	03/08/2017	9.44	Put	Bond Future	3,148.8700		3.1489	3,139.5300	3.1395	(0.297)	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
2017/01/20	R209	03/08/2017	9.45	Call	Bond Future	3,293.7300	3.2937	3,286.8700	3.2869	(0.208)	0	0	0
2017/01/20	R209	03/08/2017	9.43	Call	Bond Future	3,225.5900	3.2256	3,218.7100	3.2187	(0.213)	0	0	0
2017/01/20	R209	02/11/2017	9.52	Put	Bond Future	3,679.7700	3.6798	3,672.0900	3.6721	(0.209)	0	0	0
2017/01/20	R209	02/11/2017			Bond Future	9.4540	72.9459	9.4537	72.9479	(0.003)	0.0000	0.0000	0
2017/01/20	R209	02/11/2017	9.54	Put	Bond Future	3,616.0200	3.6160	3,608.3500	3.6083	(0.212)	0	0	0
2017/01/20	R209	02/11/2017	9.53	Put	Bond Future	3,647.6500	3.6476	3,639.9800	3.6400	(0.210)	0	0	0
2017/01/20	R209	02/11/2017	9.54	Call	Bond Future	4,197.6300	4.1976	4,191.9300	4.1919	(0.136)	0	0	0
2017/01/20	R209	02/11/2017	9.52	Call	Bond Future	4,126.7500	4.1268	4,121.0400	4.1210	(0.138)	0	0	0
2017/01/20	R209	02/11/2017	9.53	Call	Bond Future	4,161.9900	4.1620	4,156.2900	4.1563	(0.137)	0	0	0
2017/01/20	R210	02/02/2017	190.85	Put	Bond Future	5,223.9900	5.2240	5,222.0300	5.2220	(0.038)	0	0	0
2017/01/20	R210	02/02/2017			Bond Future	185.6260	185.6260	185.6280	185.6280	0.001	0.0000	0.0000	1,765
2017/01/20	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R210	02/02/2017	190.84	Put	Bond Future	5,213.9900	5.2140	5,212.0300	5.2120	(0.038)	0	0	0
2017/01/20	R210	02/02/2017	190.86	Put	Bond Future	5,233.9900	5.2340	5,232.0300	5.2320	(0.037)	0	0	0
2017/01/20	R210	04/05/2017			Bond Future	186.8778	186.8778	186.8774	186.8774	0.000	0.0000	0.0000	0
2017/01/20	R210	04/05/2017	192.31	Put	Bond Future	5,432.2000	5.4322	5,432.5500	5.4325	0.006	0	0	0
2017/01/20	R210	04/05/2017	192.33	Put	Bond Future	5,452.2000	5.4522	5,452.5500	5.4525	0.006	0	0	0
2017/01/20	R210	04/05/2017	192.32	Put	Bond Future	5,442.2000	5.4422	5,442.5500	5.4425	0.006	0	0	0
2017/01/20	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R210	03/08/2017	196.29	Put	Bond Future	5,713.3000	5.7133	5,714.3600	5.7144	0.019	0	0	0
2017/01/20	R210	03/08/2017			Bond Future	190.5767	190.5767	190.5756	190.5756	(0.001)	0.0000	0.0000	0
2017/01/20	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R210	03/08/2017	196.28	Put	Bond Future	5,703.3000	5.7033	5,704.3600	5.7044	0.019	0	0	0
2017/01/20	R210	03/08/2017	196.30	Put	Bond Future	5,723.3000	5.7233	5,724.3600	5.7244	0.019	0	0	0
2017/01/20	R210	02/11/2017	192.08	Put	Bond Future	37.2800	0.0373	39.5400	0.0395	6.062	0	0	0
2017/01/20	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R210	02/11/2017			Bond Future	192.0427	192.0427	192.0405	192.0405	(0.001)	0.0000	0.0000	0
2017/01/20	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R210	02/11/2017	192.07	Put	Bond Future	27.2800	0.0273	29.5400	0.0295	8.284	0	0	0
2017/01/20	R210	02/11/2017	192.09	Put	Bond Future	47.2800	0.0473	49.5400	0.0495	4.780	0	0	0
2017/01/20	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R212	02/02/2017			Bond Future	145.9040	145.9040	145.9055	145.9055	0.001	0.0000	0.0000	3,380
2017/01/20	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R212	02/02/2017	149.27	Put	Bond Future	3,366.0000	3.3660	3,364.5100	3.3645	(0.044)	0	0	0
2017/01/20	R212	02/02/2017	149.29	Put	Bond Future	3,386.0000	3.3860	3,384.5100	3.3845	(0.044)	0	0	0
2017/01/20	R212	02/02/2017	149.28	Put	Bond Future	3,376.0000	3.3760	3,374.5100	3.3745	(0.044)	0	0	0
2017/01/20	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R212	04/05/2017			Bond Future	148.7109	148.7109	148.7107	148.7107	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/20	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R212	04/05/2017	152.23	Put	Bond Future	3,519.1400	3.5191	3,519.3400	3.5193	0.006	0	0	0
2017/01/20	R212	04/05/2017	152.25	Put	Bond Future	3,539.1400	3.5391	3,539.3400	3.5393	0.006	0	0	0
2017/01/20	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R212	04/05/2017	152.24	Put	Bond Future	3,529.1400	3.5291	3,529.3400	3.5293	0.006	0	0	0
2017/01/20	R212	03/08/2017			Bond Future	149.6043	149.6043	149.6035	149.6035	(0.001)	0.0000	0.0000	0
2017/01/20	R212	03/08/2017	153.34	Put	Bond Future	3,735.7100	3.7357	3,736.5200	3.7365	0.022	0	0	0
2017/01/20	R212	03/08/2017	153.36	Put	Bond Future	3,755.7100	3.7557	3,756.5200	3.7565	0.022	0	0	0
2017/01/20	R212	03/08/2017	153.35	Put	Bond Future	3,745.7100	3.7457	3,746.5200	3.7465	0.022	0	0	0
2017/01/20	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R212	02/11/2017			Bond Future	152.6648	152.6648	152.6628	152.6628	(0.001)	0.0000	0.0000	0
2017/01/20	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/20	R212	02/11/2017	152.42	Call	Bond Future	244.7700	0.2448	242.8500	0.2429	(0.784)	0	0	0
2017/01/20	R212	02/11/2017	152.40	Call	Bond Future	264.7700	0.2648	262.8500	0.2629	(0.725)	0	0	0
2017/01/20	R212	02/11/2017	152.41	Call	Bond Future	254.7700	0.2548	252.8500	0.2529	(0.754)	0	0	0
2017/01/20	R213	02/02/2017	9.40	Call	Bond Future	1,828.3100	1.8283	1,809.7700	1.8098	(1.014)	0	0	0
2017/01/20	R213	02/02/2017	9.42	Call	Bond Future	1,934.2000	1.9342	1,916.8700	1.9169	(0.896)	0	0	0
2017/01/20	R213	02/02/2017			Bond Future	9.1678	86.1465	9.1672	86.1503	(0.006)	0.0000	0.0000	50,654
2017/01/20	R213	02/02/2017	9.41	Call	Bond Future	1,881.0000	1.8810	1,863.0600	1.8631	(0.954)	0	0	0
2017/01/20	R213	02/02/2017	9.40	Put	Bond Future	254.3200	0.2543	232.0000	0.2320	(8.776)	0	0	0
2017/01/20	R213	02/02/2017	9.42	Put	Bond Future	226.6100	0.2266	205.5000	0.2055	(9.316)	0	0	0
2017/01/20	R213	02/02/2017	9.41	Put	Bond Future	240.1700	0.2402	218.4500	0.2184	(9.044)	0	0	0
2017/01/20	R213	04/05/2017			Bond Future	9.2086	84.2469	9.2082	84.2498	(0.005)	0.0000	0.0000	0
2017/01/20	R213	04/05/2017	9.35	Put	Bond Future	1,778.7500	1.7788	1,767.1100	1.7671	(0.654)	0	0	0
2017/01/20	R213	04/05/2017	9.37	Put	Bond Future	1,722.4200	1.7224	1,710.8400	1.7108	(0.672)	0	0	0
2017/01/20	R213	04/05/2017	9.35	Call	Bond Future	2,731.2000	2.7312	2,722.4100	2.7224	(0.322)	0	0	0
2017/01/20	R213	04/05/2017	9.36	Put	Bond Future	1,750.4100	1.7504	1,738.8000	1.7388	(0.663)	0	0	0
2017/01/20	R213	04/05/2017	9.36	Call	Bond Future	2,769.6300	2.7696	2,760.8700	2.7609	(0.316)	0	0	0
2017/01/20	R213	04/05/2017	9.37	Call	Bond Future	2,808.3400	2.8083	2,799.6100	2.7996	(0.311)	0	0	0
2017/01/20	R213	03/08/2017	9.33	Put	Bond Future	2,811.5000	2.8115	2,802.4800	2.8025	(0.321)	0	0	0
2017/01/20	R213	03/08/2017			Bond Future	9.2434	85.9095	9.2430	85.9120	(0.004)	0.0000	0.0000	0
2017/01/20	R213	03/08/2017	9.35	Put	Bond Future	2,750.5900	2.7506	2,741.6000	2.7416	(0.327)	0	0	0
2017/01/20	R213	03/08/2017	9.33	Call	Bond Future	3,390.0900	3.3901	3,383.6200	3.3836	(0.191)	0	0	0
2017/01/20	R213	03/08/2017	9.34	Put	Bond Future	2,780.9200	2.7809	2,771.9100	2.7719	(0.324)	0	0	0
2017/01/20	R213	03/08/2017	9.34	Call	Bond Future	3,425.9400	3.4259	3,419.4800	3.4195	(0.189)	0	0	0
2017/01/20	R213	03/08/2017	9.35	Call	Bond Future	3,461.9800	3.4620	3,455.5400	3.4555	(0.186)	0	0	0
2017/01/20	R213	02/11/2017	9.36	Put	Bond Future	3,477.1600	3.4772	3,469.7300	3.4697	(0.214)	0	0	0
2017/01/20	R213	02/11/2017			Bond Future	9.2743	84.1093	9.2740	84.1113	(0.003)	0.0000	0.0000	0
2017/01/20	R213	02/11/2017	9.35	Put	Bond Future	3,507.6800	3.5077	3,500.2500	3.5002	(0.212)	0	0	0
2017/01/20	R213	02/11/2017	9.36	Call	Bond Future	4,043.2400	4.0432	4,037.8000	4.0378	(0.135)	0	0	0
2017/01/20	R213	02/11/2017	9.34	Call	Bond Future	3,972.8300	3.9728	3,967.3800	3.9674	(0.137)	0	0	0
2017/01/20	R213	02/11/2017	9.35	Call	Bond Future	4,007.9600	4.0080	4,002.5200	4.0025	(0.136)	0	0	0
2017/01/20	R213	02/11/2017	9.34	Put	Bond Future	3,538.4200	3.5384	3,530.9800	3.5310	(0.210)	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
2017/01/20	R214	02/02/2017			Bond Future	9.4073	75.3454	9.4068	75.3493	(0.006)	0.0000	0.0000	36,737
2017/01/20	R214	02/02/2017	9.67	Call	Bond Future	2,129.9200	2.1299	2,110.6600	2.1107	(0.904)	0	0	0
2017/01/20	R214	02/02/2017	9.66	Put	Bond Future	262.2000	0.2622	238.4800	0.2385	(9.047)	0	0	0
2017/01/20	R214	02/02/2017	9.68	Put	Bond Future	234.4200	0.2344	211.9900	0.2120	(9.568)	0	0	0
2017/01/20	R214	02/02/2017	9.67	Put	Bond Future	247.9700	0.2480	224.9000	0.2249	(9.304)	0	0	0
2017/01/20	R214	02/02/2017	9.68	Call	Bond Future	2,186.4300	2.1864	2,167.8100	2.1678	(0.852)	0	0	0
2017/01/20	R214	02/02/2017	9.66	Call	Bond Future	2,073.9900	2.0740	2,054.0800	2.0541	(0.960)	0	0	0
2017/01/20	R214	04/05/2017	9.58	Put	Bond Future	2,000.7600	2.0008	1,987.9800	1.9880	(0.639)	0	0	0
2017/01/20	R214	04/05/2017			Bond Future	9.4464	73.4924	9.4460	73.4954	(0.004)	0.0000	0.0000	0
2017/01/20	R214	04/05/2017	9.57	Put	Bond Future	2,031.7100	2.0317	2,018.9100	2.0189	(0.630)	0	0	0
2017/01/20	R214	04/05/2017	9.58	Call	Bond Future	2,961.1100	2.9611	2,951.2400	2.9512	(0.333)	0	0	0
2017/01/20	R214	04/05/2017	9.56	Call	Bond Future	2,881.1500	2.8812	2,871.2200	2.8712	(0.345)	0	0	0
2017/01/20	R214	04/05/2017	9.57	Call	Bond Future	2,920.9200	2.9209	2,911.0300	2.9110	(0.339)	0	0	0
2017/01/20	R214	04/05/2017	9.56	Put	Bond Future	2,063.2000	2.0632	2,050.3600	2.0504	(0.622)	0	0	0
2017/01/20	R214	03/08/2017	9.51	Call	Bond Future	3,518.4100	3.5184	3,511.1400	3.5111	(0.207)	0	0	0
2017/01/20	R214	03/08/2017			Bond Future	9.4804	74.9428	9.4800	74.9455	(0.004)	0.0000	0.0000	0
2017/01/20	R214	03/08/2017	9.52	Call	Bond Future	3,555.4500	3.5555	3,548.1800	3.5482	(0.204)	0	0	0
2017/01/20	R214	03/08/2017	9.53	Call	Bond Future	3,592.8800	3.5929	3,585.6200	3.5856	(0.202)	0	0	0
2017/01/20	R214	03/08/2017	9.51	Put	Bond Future	3,305.4400	3.3054	3,295.5000	3.2955	(0.301)	0	0	0
2017/01/20	R214	03/08/2017	9.53	Put	Bond Future	3,236.5300	3.2365	3,226.6000	3.2266	(0.307)	0	0	0
2017/01/20	R214	03/08/2017	9.52	Put	Bond Future	3,270.7300	3.2707	3,260.7900	3.2608	(0.304)	0	0	0
2017/01/20	R214	02/11/2017	9.60	Call	Bond Future	4,472.9000	4.4729	4,466.9200	4.4669	(0.134)	0	0	0
2017/01/20	R214	02/11/2017			Bond Future	9.5112	73.1726	9.5109	73.1748	(0.003)	0.0000	0.0000	0
2017/01/20	R214	02/11/2017	9.58	Call	Bond Future	4,398.4600	4.3985	4,392.4600	4.3925	(0.136)	0	0	0
2017/01/20	R214	02/11/2017	9.59	Call	Bond Future	4,435.6100	4.4356	4,429.6200	4.4296	(0.135)	0	0	0
2017/01/20	R214	02/11/2017	9.58	Put	Bond Future	3,907.7400	3.9077	3,899.5200	3.8995	(0.210)	0	0	0
2017/01/20	R214	02/11/2017	9.60	Put	Bond Future	3,840.5700	3.8406	3,832.3700	3.8324	(0.214)	0	0	0
2017/01/20	R214	02/11/2017	9.59	Put	Bond Future	3,874.0300	3.8740	3,865.8200	3.8658	(0.212)	0	0	0
2017/01/20	R248	02/02/2017	9.76	Put	Bond Future	289.0000	0.2890	260.2300	0.2602	(9.955)	0	0	0
2017/01/20	R248	02/02/2017	9.78	Put	Bond Future	258.8800	0.2589	231.7500	0.2318	(10.480)	0	0	0
2017/01/20	R248	02/02/2017			Bond Future	9.4575	96.8001	9.4570	96.8051	(0.006)	0.0000	0.0000	61,543
2017/01/20	R248	02/02/2017	9.77	Put	Bond Future	273.6000	0.2736	245.6500	0.2457	(10.216)	0	0	0
2017/01/20	R248	02/02/2017	9.76	Call	Bond Future	3,044.3800	3.0444	3,020.5700	3.0206	(0.782)	0	0	0
2017/01/20	R248	02/02/2017	9.77	Call	Bond Future	3,117.6000	3.1176	3,094.6100	3.0946	(0.737)	0	0	0
2017/01/20	R248	02/02/2017	9.78	Call	Bond Future	3,191.3400	3.1913	3,169.1700	3.1692	(0.695)	0	0	0
2017/01/20	R248	04/05/2017	9.66	Call	Bond Future	4,078.6400	4.0786	4,065.5700	4.0656	(0.320)	0	0	0
2017/01/20	R248	04/05/2017			Bond Future	9.4980	94.2169	9.4975	94.2209	(0.005)	0.0000	0.0000	0
2017/01/20	R248	04/05/2017	9.67	Call	Bond Future	4,130.5200	4.1305	4,117.5000	4.1175	(0.315)	0	0	0
2017/01/20	R248	04/05/2017	9.65	Put	Bond Future	2,635.1400	2.6351	2,618.0400	2.6180	(0.649)	0	0	0
2017/01/20	R248	04/05/2017	9.67	Put	Bond Future	2,558.2500	2.5582	2,541.2400	2.5412	(0.665)	0	0	0
2017/01/20	R248	04/05/2017	9.65	Call	Bond Future	4,027.0500	4.0270	4,013.9400	4.0139	(0.326)	0	0	0
2017/01/20	R248	04/05/2017	9.66	Put	Bond Future	2,596.4700	2.5965	2,579.4100	2.5794	(0.657)	0	0	0
2017/01/20	R248	03/08/2017			Bond Future	9.5334	96.0763	9.5330	96.0800	(0.004)	0.0000	0.0000	0
2017/01/20	R248	03/08/2017	9.57	Call	Bond Future	4,732.8300	4.7328	4,723.1700	4.7232	(0.204)	0	0	0
2017/01/20	R248	03/08/2017	9.56	Put	Bond Future	4,441.6700	4.4417	4,428.3100	4.4283	(0.301)	0	0	0
2017/01/20	R248	03/08/2017	9.58	Put	Bond Future	4,353.2700	4.3533	4,339.9300	4.3399	(0.306)	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
2017/01/20	R248	03/08/2017	9.57	Put	Bond Future	4,397.1400	4.3971	4,383.8000	4.3838	(0.303)	0	0	0
2017/01/20	R248	03/08/2017	9.58	Call	Bond Future	4,780.3800	4.7804	4,770.7200	4.7707	(0.202)	0	0	0
2017/01/20	R248	03/08/2017	9.56	Call	Bond Future	4,685.7800	4.6858	4,676.1000	4.6761	(0.207)	0	0	0
2017/01/20	R248	02/11/2017	9.66	Put	Bond Future	5,060.7300	5.0607	5,049.8700	5.0499	(0.215)	0	0	0
2017/01/20	R248	02/11/2017			Bond Future	9.5656	93.5953	9.5653	93.5983	(0.003)	0.0000	0.0000	0
2017/01/20	R248	02/11/2017	9.65	Put	Bond Future	5,104.6500	5.1046	5,093.7800	5.0938	(0.213)	0	0	0
2017/01/20	R248	02/11/2017	9.64	Call	Bond Future	5,825.0500	5.8250	5,817.1800	5.8172	(0.135)	0	0	0
2017/01/20	R248	02/11/2017	9.65	Call	Bond Future	5,871.0300	5.8710	5,863.1800	5.8632	(0.134)	0	0	0
2017/01/20	R248	02/11/2017	9.66	Call	Bond Future	5,917.1700	5.9172	5,909.3300	5.9093	(0.132)	0	0	0
2017/01/20	R248	02/11/2017	9.64	Put	Bond Future	5,148.8900	5.1489	5,138.0000	5.1380	(0.212)	0	0	0

**Total**

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