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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/01/2017 TO 24/01/2017

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
2017/01/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	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
2017/01/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	2025	02/02/2017	130.01	Put	Bond Future	3,369.8200	3.3698	2,854.7200	2.8547	(15.286)	0	0	0
2017/01/24	2025	02/02/2017			Bond Future	126.6402	126.6402	127.1553	127.1553	0.407	0.0000	0.0000	2,844
2017/01/24	2025	02/02/2017	130.00	Put	Bond Future	3,359.8200	3.3598	2,844.7200	2.8447	(15.331)	0	0	0
2017/01/24	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2025	02/02/2017	129.99	Put	Bond Future	3,349.8200	3.3498	2,834.7200	2.8347	(15.377)	0	0	0
2017/01/24	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2025	04/05/2017			Bond Future	129.0736	129.0736	129.5984	129.5984	0.407	0.0000	0.0000	917
2017/01/24	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2025	04/05/2017	132.56	Put	Bond Future	3,486.4200	3.4864	2,961.6000	2.9616	(15.053)	0	0	0
2017/01/24	2025	04/05/2017	132.58	Put	Bond Future	3,506.4200	3.5064	2,981.6000	2.9816	(14.967)	0	0	0
2017/01/24	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2025	04/05/2017	132.57	Put	Bond Future	3,496.4200	3.4964	2,971.6000	2.9716	(15.010)	0	0	0
2017/01/24	2025	03/08/2017			Bond Future	130.2797	130.2797	130.8146	130.8146	0.411	0.0000	0.0000	0
2017/01/24	2025	03/08/2017	133.96	Put	Bond Future	3,680.3400	3.6803	3,145.3600	3.1454	(14.536)	0	0	0
2017/01/24	2025	03/08/2017	133.98	Put	Bond Future	3,700.3400	3.7003	3,165.3600	3.1654	(14.458)	0	0	0
2017/01/24	2025	03/08/2017	133.97	Put	Bond Future	3,690.3400	3.6903	3,155.3600	3.1554	(14.497)	0	0	0
2017/01/24	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	503.6500	0.5037	100.000	0	0	0
2017/01/24	2025	02/11/2017			Bond Future	132.9404	132.9404	133.4836	133.4836	0.409	0.0000	0.0000	0
2017/01/24	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	523.6500	0.5237	100.000	0	0	0
2017/01/24	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	513.6500	0.5137	100.000	0	0	0
2017/01/24	2025	02/11/2017	132.96	Put	Bond Future	19.6000	0.0196	0.0000	0.0000	(100.000)	0	0	0
2017/01/24	2025	02/11/2017	132.98	Put	Bond Future	39.6000	0.0396	0.0000	0.0000	(100.000)	0	0	0
2017/01/24	2025	02/11/2017	132.97	Put	Bond Future	29.6000	0.0296	0.0000	0.0000	(100.000)	0	0	0
2017/01/24	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2030	02/02/2017			Bond Future	9.1918	91.2236	9.1009	91.8648	(0.989)	0.0000	0.0000	17,938
2017/01/24	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2030	02/02/2017	9.29	Call	Bond Future	685.9500	0.6859	1,327.0900	1.3271	93.467	0	0	0
2017/01/24	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2030	02/02/2017	9.30	Call	Bond Future	755.3900	0.7554	1,396.5300	1.3965	84.875	0	0	0
2017/01/24	2030	02/02/2017	9.31	Call	Bond Future	824.7600	0.8248	1,465.9000	1.4659	77.737	0	0	0
2017/01/24	2030	04/05/2017	9.33	Call	Bond Future	617.5600	0.6176	1,270.8900	1.2709	105.792	0	0	0
2017/01/24	2030	04/05/2017			Bond Future	9.2404	92.9709	9.1464	93.6242	(1.016)	0.0000	0.0000	10,032
2017/01/24	2030	04/05/2017	9.34	Call	Bond Future	686.0900	0.6861	1,339.4200	1.3394	95.225	0	0	0
2017/01/24	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/01/24	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2030	04/05/2017	9.32	Call	Bond Future	548.9600	0.5490	1,202.2900	1.2023	119.012	0	0	0
2017/01/24	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2030	03/08/2017	9.33	Call	Bond Future	312.4600	0.3125	978.5300	0.9785	213.170	0	0	0
2017/01/24	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2030	03/08/2017			Bond Future	9.2841	90.7962	9.1870	91.4623	(1.046)	0.0000	0.0000	0
2017/01/24	2030	03/08/2017	9.34	Call	Bond Future	380.3300	0.3803	1,046.4000	1.0464	175.129	0	0	0
2017/01/24	2030	03/08/2017	9.35	Call	Bond Future	448.1200	0.4481	1,114.1900	1.1142	148.637	0	0	0
2017/01/24	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2030	02/11/2017			Bond Future	9.3153	92.6461	9.2152	93.3239	(1.075)	0.0000	0.0000	0
2017/01/24	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2030	02/11/2017	9.34	Call	Bond Future	166.0400	0.1660	843.7900	0.8438	408.185	0	0	0
2017/01/24	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2030	02/11/2017	9.35	Call	Bond Future	233.2000	0.2332	910.9500	0.9109	290.630	0	0	0
2017/01/24	2030	02/11/2017	9.36	Call	Bond Future	300.2800	0.3003	978.0300	0.9780	225.706	0	0	0
2017/01/24	2032	02/02/2017	9.53	Call	Bond Future	1,742.9900	1.7430	2,296.5200	2.2965	31.757	0	0	0
2017/01/24	2032	02/02/2017			Bond Future	9.3271	94.2828	9.2362	94.9703	(0.975)	0.0000	0.0000	17,026
2017/01/24	2032	02/02/2017	9.51	Call	Bond Future	1,629.1100	1.6291	2,167.3400	2.1673	33.038	0	0	0
2017/01/24	2032	02/02/2017	9.52	Call	Bond Future	1,685.6400	1.6856	2,231.6600	2.2317	32.392	0	0	0
2017/01/24	2032	02/02/2017	9.51	Put	Bond Future	268.6400	0.2686	119.3700	0.1194	(55.565)	0	0	0
2017/01/24	2032	02/02/2017	9.53	Put	Bond Future	235.5100	0.2355	101.5400	0.1015	(56.885)	0	0	0
2017/01/24	2032	02/02/2017	9.52	Put	Bond Future	251.6200	0.2516	110.1400	0.1101	(56.228)	0	0	0
2017/01/24	2032	04/05/2017	9.45	Call	Bond Future	2,716.3900	2.7164	3,105.2900	3.1053	14.317	0	0	0
2017/01/24	2032	04/05/2017			Bond Future	9.3749	91.9299	9.2811	92.6305	(1.001)	0.0000	0.0000	7,327
2017/01/24	2032	04/05/2017	9.46	Call	Bond Future	2,755.8200	2.7558	3,148.0600	3.1481	14.233	0	0	0
2017/01/24	2032	04/05/2017	9.44	Put	Bond Future	2,195.8900	2.1959	1,880.8400	1.8808	(14.347)	0	0	0
2017/01/24	2032	04/05/2017	9.46	Put	Bond Future	2,127.2100	2.1272	1,818.8700	1.8189	(14.495)	0	0	0
2017/01/24	2032	04/05/2017	9.44	Call	Bond Future	2,677.2800	2.6773	3,062.8100	3.0628	14.400	0	0	0
2017/01/24	2032	04/05/2017	9.45	Put	Bond Future	2,161.3500	2.1613	1,849.6700	1.8497	(14.421)	0	0	0
2017/01/24	2032	03/08/2017	9.43	Put	Bond Future	3,349.8100	3.3498	3,011.9100	3.0119	(10.087)	0	0	0
2017/01/24	2032	03/08/2017			Bond Future	9.4165	93.7419	9.3198	94.4561	(1.028)	0.0000	0.0000	0
2017/01/24	2032	03/08/2017	9.45	Put	Bond Future	3,277.3100	3.2773	2,944.2900	2.9443	(10.161)	0	0	0
2017/01/24	2032	03/08/2017	9.44	Put	Bond Future	3,313.4100	3.3134	2,977.9500	2.9780	(10.124)	0	0	0
2017/01/24	2032	03/08/2017	9.44	Call	Bond Future	3,485.2700	3.4853	3,864.1000	3.8641	10.869	0	0	0
2017/01/24	2032	03/08/2017	9.43	Call	Bond Future	3,448.4400	3.4484	3,824.8300	3.8248	10.915	0	0	0
2017/01/24	2032	03/08/2017	9.45	Call	Bond Future	3,522.3100	3.5223	3,903.5800	3.9036	10.824	0	0	0
2017/01/24	2032	02/11/2017			Bond Future	9.4523	91.4915	9.3527	92.2184	(1.054)	0.0000	0.0000	0
2017/01/24	2032	02/11/2017	9.48	Put	Bond Future	4,021.1200	4.0211	3,682.4800	3.6825	(8.422)	0	0	0
2017/01/24	2032	02/11/2017	9.50	Put	Bond Future	3,949.7100	3.9497	3,615.1100	3.6151	(8.472)	0	0	0
2017/01/24	2032	02/11/2017	9.48	Call	Bond Future	4,221.6900	4.2217	4,609.9800	4.6100	9.198	0	0	0
2017/01/24	2032	02/11/2017	9.49	Put	Bond Future	3,985.3000	3.9853	3,648.6800	3.6487	(8.447)	0	0	0
2017/01/24	2032	02/11/2017	9.49	Call	Bond Future	4,258.1400	4.2581	4,648.4500	4.6485	9.166	0	0	0
2017/01/24	2032	02/11/2017	9.50	Call	Bond Future	4,294.7500	4.2948	4,687.0800	4.6871	9.135	0	0	0
2017/01/24	2033	02/02/2017			Bond Future	106.9779	106.9779	107.4187	107.4187	0.412	0.0000	0.0000	6,033

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2017/01/24	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2033	02/02/2017	109.70	Put	Bond Future	2,722.1200	2.7221	2,281.3200	2.2813	(16.193)	0	0	0
2017/01/24	2033	02/02/2017	109.71	Put	Bond Future	2,732.1200	2.7321	2,291.3200	2.2913	(16.134)	0	0	0
2017/01/24	2033	02/02/2017	109.72	Put	Bond Future	2,742.1200	2.7421	2,301.3200	2.3013	(16.075)	0	0	0
2017/01/24	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2033	04/05/2017			Bond Future	107.9930	107.9930	108.4422	108.4422	0.416	0.0000	0.0000	0
2017/01/24	2033	04/05/2017	110.83	Put	Bond Future	2,836.9800	2.8370	2,387.7700	2.3878	(15.834)	0	0	0
2017/01/24	2033	04/05/2017	110.85	Put	Bond Future	2,856.9800	2.8570	2,407.7700	2.4078	(15.723)	0	0	0
2017/01/24	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2033	04/05/2017	110.84	Put	Bond Future	2,846.9800	2.8470	2,397.7700	2.3978	(15.778)	0	0	0
2017/01/24	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2033	03/08/2017	113.14	Put	Bond Future	3,012.1400	3.0121	2,554.3100	2.5543	(15.199)	0	0	0
2017/01/24	2033	03/08/2017			Bond Future	110.1279	110.1279	110.5857	110.5857	0.416	0.0000	0.0000	0
2017/01/24	2033	03/08/2017	113.13	Put	Bond Future	3,002.1400	3.0021	2,544.3100	2.5443	(15.250)	0	0	0
2017/01/24	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2033	03/08/2017	113.12	Put	Bond Future	2,992.1400	2.9921	2,534.3100	2.5343	(15.301)	0	0	0
2017/01/24	2033	02/11/2017	110.08	Call	Bond Future	1,206.2300	1.2062	1,671.2900	1.6713	38.555	0	0	0
2017/01/24	2033	02/11/2017			Bond Future	111.2862	111.2862	111.7513	111.7513	0.418	0.0000	0.0000	0
2017/01/24	2033	02/11/2017	110.09	Call	Bond Future	1,196.2300	1.1962	1,661.2900	1.6613	38.877	0	0	0
2017/01/24	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2033	02/11/2017	110.07	Call	Bond Future	1,216.2300	1.2162	1,681.2900	1.6813	38.238	0	0	0
2017/01/24	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2037	02/02/2017	9.68	Put	Bond Future	312.5100	0.3125	149.4500	0.1495	(52.178)	0	0	0
2017/01/24	2037	02/02/2017			Bond Future	9.4918	91.3498	9.4060	92.0638	(0.904)	0.0000	0.0000	29,506
2017/01/24	2037	02/02/2017	9.67	Put	Bond Future	332.3800	0.3324	161.0700	0.1611	(51.540)	0	0	0
2017/01/24	2037	02/02/2017	9.68	Call	Bond Future	1,847.8700	1.8479	2,398.8200	2.3988	29.815	0	0	0
2017/01/24	2037	02/02/2017	9.66	Call	Bond Future	1,727.2900	1.7273	2,261.5200	2.2615	30.929	0	0	0
2017/01/24	2037	02/02/2017	9.67	Call	Bond Future	1,787.1800	1.7872	2,329.8800	2.3299	30.366	0	0	0
2017/01/24	2037	02/02/2017	9.66	Put	Bond Future	353.1700	0.3532	173.3900	0.1734	(50.905)	0	0	0
2017/01/24	2037	04/05/2017			Bond Future	9.5411	93.0994	9.4528	93.8269	(0.926)	0.0000	0.0000	36,893
2017/01/24	2037	04/05/2017	9.58	Put	Bond Future	2,630.2200	2.6302	2,291.7500	2.2918	(12.869)	0	0	0
2017/01/24	2037	04/05/2017	9.60	Put	Bond Future	2,553.5200	2.5535	2,221.7700	2.2218	(12.992)	0	0	0
2017/01/24	2037	04/05/2017	9.59	Put	Bond Future	2,591.7500	2.5918	2,256.6500	2.2566	(12.929)	0	0	0
2017/01/24	2037	04/05/2017	9.60	Call	Bond Future	3,033.2000	3.0332	3,428.9200	3.4289	13.046	0	0	0
2017/01/24	2037	04/05/2017	9.58	Call	Bond Future	2,947.3800	2.9474	3,336.3800	3.3364	13.198	0	0	0
2017/01/24	2037	04/05/2017	9.59	Call	Bond Future	2,990.2300	2.9902	3,382.6000	3.3826	13.122	0	0	0
2017/01/24	2037	03/08/2017	9.57	Call	Bond Future	3,835.9800	3.8360	4,219.7200	4.2197	10.004	0	0	0
2017/01/24	2037	03/08/2017			Bond Future	9.5864	90.6769	9.4954	91.4186	(0.949)	0.0000	0.0000	0
2017/01/24	2037	03/08/2017	9.58	Call	Bond Future	3,876.5800	3.8766	4,262.7600	4.2628	9.962	0	0	0
2017/01/24	2037	03/08/2017	9.56	Put	Bond Future	4,009.5700	4.0096	3,649.1800	3.6492	(8.988)	0	0	0
2017/01/24	2037	03/08/2017	9.57	Put	Bond Future	3,969.0000	3.9690	3,611.0700	3.6111	(9.018)	0	0	0
2017/01/24	2037	03/08/2017	9.58	Put	Bond Future	3,928.5000	3.9285	3,573.0100	3.5730	(9.049)	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
2017/01/24	2037	03/08/2017	9.56	Call	Bond Future	3,795.3400	3.7953	4,176.6200	4.1766	10.046	0	0	0
2017/01/24	2037	02/11/2017			Bond Future	9.6208	92.5244	9.5274	93.2794	(0.971)	0.0000	0.0000	0
2017/01/24	2037	02/11/2017	9.66	Call	Bond Future	4,860.3400	4.8603	5,266.2500	5.2663	8.351	0	0	0
2017/01/24	2037	02/11/2017	9.65	Put	Bond Future	4,586.2400	4.5862	4,235.1500	4.2351	(7.655)	0	0	0
2017/01/24	2037	02/11/2017	9.67	Put	Bond Future	4,506.9200	4.5069	4,159.9000	4.1599	(7.700)	0	0	0
2017/01/24	2037	02/11/2017	9.66	Put	Bond Future	4,546.2800	4.5463	4,197.2300	4.1972	(7.678)	0	0	0
2017/01/24	2037	02/11/2017	9.65	Call	Bond Future	4,820.3800	4.8204	5,224.2500	5.2242	8.378	0	0	0
2017/01/24	2037	02/11/2017	9.67	Call	Bond Future	4,900.7800	4.9008	5,308.7200	5.3087	8.324	0	0	0
2017/01/24	2038	02/02/2017	137.07	Put	Bond Future	5,335.4800	5.3355	4,447.8800	4.4479	(16.636)	0	0	0
2017/01/24	2038	02/02/2017			Bond Future	131.7345	131.7345	132.6221	132.6221	0.674	0.0000	0.0000	20,691
2017/01/24	2038	02/02/2017	137.06	Put	Bond Future	5,325.4800	5.3255	4,437.8800	4.4379	(16.667)	0	0	0
2017/01/24	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2038	02/02/2017	137.05	Put	Bond Future	5,315.4800	5.3155	4,427.8800	4.4279	(16.698)	0	0	0
2017/01/24	2038	04/05/2017	139.77	Put	Bond Future	5,504.0800	5.5041	4,599.6900	4.5997	(16.431)	0	0	0
2017/01/24	2038	04/05/2017			Bond Future	134.2659	134.2659	135.1703	135.1703	0.674	0.0000	0.0000	3,060
2017/01/24	2038	04/05/2017	139.79	Put	Bond Future	5,524.0800	5.5241	4,619.6900	4.6197	(16.372)	0	0	0
2017/01/24	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2038	04/05/2017	139.78	Put	Bond Future	5,514.0800	5.5141	4,609.6900	4.6097	(16.401)	0	0	0
2017/01/24	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2038	03/08/2017			Bond Future	135.4063	135.4063	136.3285	136.3285	0.681	0.0000	0.0000	0
2017/01/24	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2038	03/08/2017	141.16	Put	Bond Future	5,753.7000	5.7537	4,831.5000	4.8315	(16.028)	0	0	0
2017/01/24	2038	03/08/2017	141.18	Put	Bond Future	5,773.7000	5.7737	4,851.5000	4.8515	(15.972)	0	0	0
2017/01/24	2038	03/08/2017	141.17	Put	Bond Future	5,763.7000	5.7637	4,841.5000	4.8415	(16.000)	0	0	0
2017/01/24	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2038	02/11/2017	136.80	Call	Bond Future	1,371.8700	1.3719	2,310.0500	2.3100	68.387	0	0	0
2017/01/24	2038	02/11/2017			Bond Future	138.1719	138.1719	139.1100	139.1100	0.679	0.0000	0.0000	0
2017/01/24	2038	02/11/2017	136.81	Call	Bond Future	1,361.8700	1.3619	2,300.0500	2.3000	68.889	0	0	0
2017/01/24	2038	02/11/2017	136.82	Call	Bond Future	1,351.8700	1.3519	2,290.0500	2.2900	69.399	0	0	0
2017/01/24	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2040	02/02/2017	9.58	Call	Bond Future	1,289.8800	1.2899	1,759.4000	1.7594	36.400	0	0	0
2017/01/24	2040	02/02/2017			Bond Future	9.5117	95.4266	9.4259	96.1963	(0.902)	0.0000	0.0000	10,184
2017/01/24	2040	02/02/2017	9.59	Call	Bond Future	1,343.4700	1.3435	1,824.0800	1.8241	35.774	0	0	0
2017/01/24	2040	02/02/2017	9.60	Call	Bond Future	1,398.2200	1.3982	1,889.7700	1.8898	35.155	0	0	0
2017/01/24	2040	02/02/2017	9.58	Put	Bond Future	684.0900	0.6841	383.8400	0.3838	(43.890)	0	0	0
2017/01/24	2040	02/02/2017	9.60	Put	Bond Future	616.3000	0.6163	338.0800	0.3381	(45.144)	0	0	0
2017/01/24	2040	02/02/2017	9.59	Put	Bond Future	649.5500	0.6495	360.3900	0.3604	(44.517)	0	0	0
2017/01/24	2040	04/05/2017			Bond Future	9.5600	97.2543	9.4717	98.0386	(0.924)	0.0000	0.0000	5,160
2017/01/24	2040	04/05/2017	9.62	Put	Bond Future	2,798.1300	2.7981	2,440.5700	2.4406	(12.779)	0	0	0
2017/01/24	2040	04/05/2017	9.64	Put	Bond Future	2,717.1000	2.7171	2,366.6200	2.3666	(12.899)	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
2017/01/24	2040	04/05/2017	9.62	Call	Bond Future	3,325.4900	3.3255	3,752.2700	3.7523	12.834	0	0	0
2017/01/24	2040	04/05/2017	9.63	Put	Bond Future	2,757.2900	2.7573	2,403.2700	2.4033	(12.839)	0	0	0
2017/01/24	2040	04/05/2017	9.63	Call	Bond Future	3,372.0200	3.3720	3,802.3400	3.8023	12.761	0	0	0
2017/01/24	2040	04/05/2017	9.64	Call	Bond Future	3,419.0700	3.4191	3,852.9300	3.8529	12.689	0	0	0
2017/01/24	2040	03/08/2017			Bond Future	9.6043	94.6632	9.5134	95.4629	(0.947)	0.0000	0.0000	0
2017/01/24	2040	03/08/2017	9.61	Put	Bond Future	4,252.0200	4.2520	3,872.3600	3.8724	(8.929)	0	0	0
2017/01/24	2040	03/08/2017	9.63	Put	Bond Future	4,166.4500	4.1664	3,791.9600	3.7920	(8.988)	0	0	0
2017/01/24	2040	03/08/2017	9.61	Call	Bond Future	4,301.8000	4.3018	4,721.8500	4.7219	9.765	0	0	0
2017/01/24	2040	03/08/2017	9.62	Put	Bond Future	4,209.2000	4.2092	3,832.1300	3.8321	(8.958)	0	0	0
2017/01/24	2040	03/08/2017	9.62	Call	Bond Future	4,346.2000	4.3462	4,768.8400	4.7688	9.724	0	0	0
2017/01/24	2040	03/08/2017	9.63	Call	Bond Future	4,390.5500	4.3906	4,815.7700	4.8158	9.685	0	0	0
2017/01/24	2040	02/11/2017			Bond Future	9.6380	96.5920	9.5448	97.4059	(0.967)	0.0000	0.0000	0
2017/01/24	2040	02/11/2017	9.66	Call	Bond Future	5,244.4200	5.2444	5,678.9300	5.6789	8.285	0	0	0
2017/01/24	2040	02/11/2017	9.65	Put	Bond Future	5,097.7200	5.0977	4,716.0700	4.7161	(7.487)	0	0	0
2017/01/24	2040	02/11/2017	9.67	Put	Bond Future	5,010.7600	5.0108	4,633.4400	4.6334	(7.530)	0	0	0
2017/01/24	2040	02/11/2017	9.66	Put	Bond Future	5,053.9200	5.0539	4,674.4400	4.6744	(7.509)	0	0	0
2017/01/24	2040	02/11/2017	9.67	Call	Bond Future	5,287.6000	5.2876	5,724.2700	5.7243	8.258	0	0	0
2017/01/24	2040	02/11/2017	9.65	Call	Bond Future	5,201.7500	5.2017	5,634.0900	5.6341	8.311	0	0	0
2017/01/24	2044	02/02/2017			Bond Future	9.5164	92.7675	9.4256	93.5949	(0.954)	0.0000	0.0000	19,783
2017/01/24	2044	02/02/2017	9.77	Call	Bond Future	2,484.1300	2.4841	3,175.8700	3.1759	27.846	0	0	0
2017/01/24	2044	02/02/2017	9.76	Put	Bond Future	253.9300	0.2539	110.6500	0.1106	(56.425)	0	0	0
2017/01/24	2044	02/02/2017	9.78	Put	Bond Future	222.9400	0.2229	94.4600	0.0945	(57.630)	0	0	0
2017/01/24	2044	02/02/2017	9.77	Put	Bond Future	238.0400	0.2380	102.2900	0.1023	(57.028)	0	0	0
2017/01/24	2044	02/02/2017	9.78	Call	Bond Future	2,555.6900	2.5557	3,254.7000	3.2547	27.351	0	0	0
2017/01/24	2044	02/02/2017	9.76	Call	Bond Future	2,413.2200	2.4132	3,097.4300	3.0974	28.353	0	0	0
2017/01/24	2044	04/05/2017			Bond Future	9.5627	94.5443	9.4694	95.3875	(0.976)	0.0000	0.0000	4,057
2017/01/24	2044	04/05/2017	9.67	Call	Bond Future	3,619.6500	3.6196	4,098.4300	4.0984	13.227	0	0	0
2017/01/24	2044	04/05/2017	9.66	Put	Bond Future	2,706.4700	2.7065	2,338.3500	2.3384	(13.601)	0	0	0
2017/01/24	2044	04/05/2017	9.68	Put	Bond Future	2,627.3800	2.6274	2,266.7200	2.2667	(13.727)	0	0	0
2017/01/24	2044	04/05/2017	9.67	Put	Bond Future	2,666.7900	2.6668	2,302.4100	2.3024	(13.664)	0	0	0
2017/01/24	2044	04/05/2017	9.68	Call	Bond Future	3,668.2200	3.6682	4,150.7200	4.1507	13.154	0	0	0
2017/01/24	2044	04/05/2017	9.66	Call	Bond Future	3,571.2200	3.5712	4,046.2600	4.0463	13.302	0	0	0
2017/01/24	2044	03/08/2017			Bond Future	9.6052	92.0250	9.5092	92.8847	(1.000)	0.0000	0.0000	0
2017/01/24	2044	03/08/2017	9.62	Put	Bond Future	4,303.7800	4.3038	3,900.4100	3.9004	(9.372)	0	0	0
2017/01/24	2044	03/08/2017	9.64	Put	Bond Future	4,217.5800	4.2176	3,819.7300	3.8197	(9.433)	0	0	0
2017/01/24	2044	03/08/2017	9.63	Put	Bond Future	4,260.6300	4.2606	3,860.0300	3.8600	(9.402)	0	0	0
2017/01/24	2044	03/08/2017	9.64	Call	Bond Future	4,525.7600	4.5258	4,987.5400	4.9875	10.203	0	0	0
2017/01/24	2044	03/08/2017	9.62	Call	Bond Future	4,435.0600	4.4351	4,891.3200	4.8913	10.288	0	0	0
2017/01/24	2044	03/08/2017	9.63	Call	Bond Future	4,480.4300	4.4804	4,939.4600	4.9395	10.245	0	0	0
2017/01/24	2044	02/11/2017	9.68	Call	Bond Future	5,450.8000	5.4508	5,924.9900	5.9250	8.699	0	0	0
2017/01/24	2044	02/11/2017			Bond Future	9.6374	93.9000	9.5390	94.7753	(1.021)	0.0000	0.0000	0
2017/01/24	2044	02/11/2017	9.66	Call	Bond Future	5,363.5100	5.3635	5,833.0800	5.8331	8.755	0	0	0
2017/01/24	2044	02/11/2017	9.67	Call	Bond Future	5,407.2400	5.4072	5,879.1200	5.8791	8.727	0	0	0
2017/01/24	2044	02/11/2017	9.66	Put	Bond Future	5,164.6100	5.1646	4,758.9300	4.7589	(7.855)	0	0	0
2017/01/24	2044	02/11/2017	9.68	Put	Bond Future	5,076.4200	5.0764	4,675.3600	4.6754	(7.900)	0	0	0
2017/01/24	2044	02/11/2017	9.67	Put	Bond Future	5,120.5300	5.1205	4,717.1600	4.7172	(7.878)	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
2017/01/24	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2046	02/02/2017	137.14	Put	Bond Future	3,279.9400	3.2799	3,278.8200	3.2788	(0.034)	0	0	0
2017/01/24	2046	02/02/2017			Bond Future	133.8601	133.8601	133.8612	133.8612	0.001	0.0000	0.0000	18,568
2017/01/24	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2046	02/02/2017	137.13	Put	Bond Future	3,269.9400	3.2699	3,268.8200	3.2688	(0.034)	0	0	0
2017/01/24	2046	02/02/2017	137.15	Put	Bond Future	3,289.9400	3.2899	3,288.8200	3.2888	(0.034)	0	0	0
2017/01/24	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2046	04/05/2017			Bond Future	134.9024	134.9024	134.9030	134.9030	0.000	0.0000	0.0000	1,450
2017/01/24	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2046	04/05/2017	138.32	Put	Bond Future	3,417.5800	3.4176	3,417.0100	3.4170	(0.017)	0	0	0
2017/01/24	2046	04/05/2017	138.34	Put	Bond Future	3,437.5800	3.4376	3,437.0100	3.4370	(0.017)	0	0	0
2017/01/24	2046	04/05/2017	138.33	Put	Bond Future	3,427.5800	3.4276	3,427.0100	3.4270	(0.017)	0	0	0
2017/01/24	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2046	03/08/2017	141.17	Put	Bond Future	3,601.0200	3.6010	3,600.1700	3.6002	(0.024)	0	0	0
2017/01/24	2046	03/08/2017			Bond Future	137.5690	137.5690	137.5698	137.5698	0.001	0.0000	0.0000	0
2017/01/24	2046	03/08/2017	141.19	Put	Bond Future	3,621.0200	3.6210	3,620.1700	3.6202	(0.023)	0	0	0
2017/01/24	2046	03/08/2017	141.18	Put	Bond Future	3,611.0200	3.6110	3,610.1700	3.6102	(0.024)	0	0	0
2017/01/24	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2046	02/11/2017	136.31	Call	Bond Future	2,464.1400	2.4641	2,462.1400	2.4621	(0.081)	0	0	0
2017/01/24	2046	02/11/2017			Bond Future	138.7741	138.7741	138.7721	138.7721	(0.001)	0.0000	0.0000	0
2017/01/24	2046	02/11/2017	136.30	Call	Bond Future	2,474.1400	2.4741	2,472.1400	2.4721	(0.081)	0	0	0
2017/01/24	2046	02/11/2017	136.32	Call	Bond Future	2,454.1400	2.4541	2,452.1400	2.4521	(0.081)	0	0	0
2017/01/24	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2050	02/02/2017	144.97	Put	Bond Future	2,748.3400	2.7483	2,747.3400	2.7473	(0.036)	0	0	0
2017/01/24	2050	02/02/2017			Bond Future	142.2217	142.2217	142.2227	142.2227	0.001	0.0000	0.0000	23,579
2017/01/24	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2050	02/02/2017	144.96	Put	Bond Future	2,738.3400	2.7383	2,737.3400	2.7373	(0.037)	0	0	0
2017/01/24	2050	02/02/2017	144.98	Put	Bond Future	2,758.3400	2.7583	2,757.3400	2.7573	(0.036)	0	0	0
2017/01/24	2050	04/05/2017			Bond Future	144.9545	144.9545	144.9555	144.9555	0.001	0.0000	0.0000	1,548
2017/01/24	2050	04/05/2017	147.83	Put	Bond Future	2,875.4800	2.8755	2,874.4800	2.8745	(0.035)	0	0	0
2017/01/24	2050	04/05/2017	147.85	Put	Bond Future	2,895.4800	2.8955	2,894.4800	2.8945	(0.035)	0	0	0
2017/01/24	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2050	04/05/2017	147.84	Put	Bond Future	2,885.4800	2.8855	2,884.4800	2.8845	(0.035)	0	0	0
2017/01/24	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2050	03/08/2017			Bond Future	146.1408	146.1408	146.1418	146.1418	0.001	0.0000	0.0000	0
2017/01/24	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2050	03/08/2017	149.22	Put	Bond Future	3,079.2300	3.0792	3,078.2200	3.0782	(0.033)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/24	2050	03/08/2017	149.24	Put	Bond Future	3,099.2300	3.0992	3,098.2200	3.0982	(0.033)	0	0	0
2017/01/24	2050	03/08/2017	149.23	Put	Bond Future	3,089.2300	3.0892	3,088.2200	3.0882	(0.033)	0	0	0
2017/01/24	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	2050	02/11/2017			Bond Future	149.1257	149.1257	149.1233	149.1233	(0.002)	0.0000	0.0000	0
2017/01/24	2050	02/11/2017	144.67	Call	Bond Future	4,455.6500	4.4556	4,453.2700	4.4533	(0.053)	0	0	0
2017/01/24	2050	02/11/2017	144.65	Call	Bond Future	4,475.6500	4.4756	4,473.2700	4.4733	(0.053)	0	0	0
2017/01/24	2050	02/11/2017	144.66	Call	Bond Future	4,465.6500	4.4656	4,463.2700	4.4633	(0.053)	0	0	0
2017/01/24	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	AL37	02/02/2017			Index Future	515.5280	515.5280	517.4540	517.4540	0.374	0.0000	0.0000	7
2017/01/24	AL37	04/05/2017			Index Future	525.3990	525.3990	527.3610	527.3610	0.373	0.0000	0.0000	7
2017/01/24	AL37	03/08/2017			Index Future	535.7520	535.7520	537.7530	537.7530	0.373	0.0000	0.0000	0
2017/01/24	AL37	02/11/2017			Index Future	546.6600	546.6600	548.6910	548.6910	0.372	0.0000	0.0000	0
2017/01/24	AL7T	02/02/2017			Index Future	597.6160	597.6160	601.0040	601.0040	0.567	0.0000	0.0000	2
2017/01/24	AL7T	04/05/2017			Index Future	609.0590	609.0590	612.5100	612.5100	0.567	0.0000	0.0000	0
2017/01/24	AL7T	03/08/2017			Index Future	621.0610	621.0610	624.5790	624.5790	0.566	0.0000	0.0000	0
2017/01/24	AL7T	02/11/2017			Index Future	633.7060	633.7060	637.2840	637.2840	0.565	0.0000	0.0000	0
2017/01/24	ALBI	02/02/2017			Index Future	543.0130	543.0130	546.5270	546.5270	0.647	0.0000	0.0000	464
2017/01/24	ALBI	04/05/2017			Index Future	553.4100	553.4100	556.9910	556.9910	0.647	0.0000	0.0000	117
2017/01/24	ALBI	03/08/2017			Index Future	564.3150	564.3150	567.9660	567.9660	0.647	0.0000	0.0000	0
2017/01/24	ALBI	02/11/2017			Index Future	575.8050	575.8050	579.5190	579.5190	0.645	0.0000	0.0000	0
2017/01/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	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
2017/01/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	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
2017/01/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/24	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	EL28	02/02/2017			Bond Future	128.5016	128.5016	128.8778	128.8778	0.293	0.0000	0.0000	0
2017/01/24	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	EL28	02/02/2017	135.10	Put	Bond Future	6,598.4500	6.5985	6,222.2300	6.2222	(5.702)	0	0	0
2017/01/24	EL28	02/02/2017	135.12	Put	Bond Future	6,618.4500	6.6185	6,242.2300	6.2422	(5.684)	0	0	0
2017/01/24	EL28	02/02/2017	135.11	Put	Bond Future	6,608.4500	6.6085	6,232.2300	6.2322	(5.693)	0	0	0
2017/01/24	EL28	04/05/2017			Bond Future	129.2813	129.2813	129.6645	129.6645	0.296	0.0000	0.0000	0
2017/01/24	EL28	04/05/2017	137.90	Put	Bond Future	8,618.7300	8.6187	8,235.5200	8.2355	(4.446)	0	0	0
2017/01/24	EL28	04/05/2017	137.92	Put	Bond Future	8,638.7300	8.6387	8,255.5200	8.2555	(4.436)	0	0	0
2017/01/24	EL28	04/05/2017	137.91	Put	Bond Future	8,628.7300	8.6287	8,245.5200	8.2455	(4.441)	0	0	0
2017/01/24	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	EL28	03/08/2017			Bond Future	131.8370	131.8370	132.2276	132.2276	0.296	0.0000	0.0000	0
2017/01/24	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	EL28	03/08/2017	135.16	Put	Bond Future	3,322.9900	3.3230	2,932.4100	2.9324	(11.754)	0	0	0
2017/01/24	EL28	03/08/2017	135.18	Put	Bond Future	3,342.9900	3.3430	2,952.4100	2.9524	(11.684)	0	0	0
2017/01/24	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	EL28	03/08/2017	135.17	Put	Bond Future	3,332.9900	3.3330	2,942.4100	2.9424	(11.719)	0	0	0
2017/01/24	EL28	02/11/2017			Bond Future	132.7622	132.7622	133.1582	133.1582	0.298	0.0000	0.0000	0
2017/01/24	EL28	02/11/2017	133.87	Put	Bond Future	1,107.7800	1.1078	711.8000	0.7118	(35.745)	0	0	0
2017/01/24	EL28	02/11/2017	133.89	Put	Bond Future	1,127.7800	1.1278	731.8000	0.7318	(35.111)	0	0	0
2017/01/24	EL28	02/11/2017	133.88	Put	Bond Future	1,117.7800	1.1178	721.8000	0.7218	(35.426)	0	0	0
2017/01/24	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	ES33	02/02/2017			Bond Future	10.4115	80.2116	10.3202	80.8044	(0.877)	0.0000	0.0000	9,466
2017/01/24	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	ES33	02/02/2017	10.59	Call	Bond Future	1,139.4100	1.1394	1,732.1800	1.7322	52.024	0	0	0
2017/01/24	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	ES33	02/02/2017	10.60	Call	Bond Future	1,202.5000	1.2025	1,795.2700	1.7953	49.295	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
2017/01/24	ES33	02/02/2017	10.61	Call	Bond Future	1,265.5100	1.2655	1,858.2800	1.8583	46.840	0	0	0
2017/01/24	ES33	04/05/2017			Bond Future	10.4899	77.9545	10.3956	78.5586	(0.899)	0.0000	0.0000	0
2017/01/24	ES33	04/05/2017	10.55	Call	Bond Future	381.1600	0.3812	985.2100	0.9852	158.477	0	0	0
2017/01/24	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	ES33	04/05/2017	10.56	Call	Bond Future	444.3400	0.4443	1,048.3900	1.0484	135.943	0	0	0
2017/01/24	ES33	04/05/2017	10.54	Call	Bond Future	317.9100	0.3179	921.9600	0.9220	190.007	0	0	0
2017/01/24	ES33	03/08/2017			Bond Future	10.5627	79.4911	10.4653	80.1069	(0.922)	0.0000	0.0000	0
2017/01/24	ES33	03/08/2017	10.53	Put	Bond Future	205.8900	0.2059	0.0000	0.0000	(100.000)	0	0	0
2017/01/24	ES33	03/08/2017	10.55	Put	Bond Future	79.7900	0.0798	0.0000	0.0000	(100.000)	0	0	0
2017/01/24	ES33	03/08/2017	10.54	Put	Bond Future	142.8000	0.1428	0.0000	0.0000	(100.000)	0	0	0
2017/01/24	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	536.0500	0.5360	100.000	0	0	0
2017/01/24	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	409.9500	0.4099	100.000	0	0	0
2017/01/24	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	473.0400	0.4730	100.000	0	0	0
2017/01/24	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	ES33	02/11/2017			Bond Future	10.6328	77.3161	10.5325	77.9429	(0.943)	0.0000	0.0000	0
2017/01/24	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	ES33	02/11/2017	10.66	Call	Bond Future	168.5800	0.1686	795.4000	0.7954	371.823	0	0	0
2017/01/24	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	ES33	02/11/2017	10.67	Call	Bond Future	230.4400	0.2304	857.2600	0.8573	272.010	0	0	0
2017/01/24	ES33	02/11/2017	10.68	Call	Bond Future	292.2200	0.2922	919.0400	0.9190	214.503	0	0	0
2017/01/24	ES42	02/02/2017			Bond Future	10.5408	84.5170	10.4496	85.1994	(0.866)	0.0000	0.0000	8,777
2017/01/24	ES42	04/05/2017			Bond Future	10.6186	81.8733	10.5244	82.5687	(0.887)	0.0000	0.0000	0
2017/01/24	ES42	03/08/2017			Bond Future	10.6900	83.4872	10.5928	84.1962	(0.909)	0.0000	0.0000	0
2017/01/24	ES42	02/11/2017			Bond Future	10.7578	80.9256	10.6577	81.6473	(0.930)	0.0000	0.0000	0
2017/01/24	GOVI	02/02/2017	533.34	Call	GOVI	75,800.0000	7.5800	110,850.0000	11.0850	46.240	0	0	0
2017/01/24	GOVI	02/02/2017			GOVI	540.9200	540.9200	544.4250	544.4250	0.648	0.0000	0.0000	392
2017/01/24	GOVI	02/02/2017	533.32	Call	GOVI	76,000.0000	7.6000	111,050.0000	11.1050	46.118	0	0	0
2017/01/24	GOVI	02/02/2017	533.33	Call	GOVI	75,900.0000	7.5900	110,950.0000	11.0950	46.179	0	0	0
2017/01/24	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	GOVI	04/05/2017			GOVI	551.2770	551.2770	554.8480	554.8480	0.648	0.0000	0.0000	100
2017/01/24	GOVI	04/05/2017	262.19	Call	GOVI	2,890,870.0000	289.0870	2,926,580.0000	292.6580	1.235	0	0	0
2017/01/24	GOVI	04/05/2017	262.20	Call	GOVI	2,890,770.0000	289.0770	2,926,480.0000	292.6480	1.235	0	0	0
2017/01/24	GOVI	04/05/2017	262.18	Call	GOVI	2,890,970.0000	289.0970	2,926,680.0000	292.6680	1.235	0	0	0
2017/01/24	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	GOVI	03/08/2017			GOVI	562.1410	562.1410	565.7810	565.7810	0.648	0.0000	0.0000	0
2017/01/24	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	GOVI	03/08/2017	561.09	Call	GOVI	10,510.0000	1.0510	46,910.0000	4.6910	346.337	0	0	0
2017/01/24	GOVI	03/08/2017	561.10	Call	GOVI	10,410.0000	1.0410	46,810.0000	4.6810	349.664	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
2017/01/24	GOVI	03/08/2017	561.11	Call	GOVI	10,310.0000	1.0310	46,710.0000	4.6710	353.055	0	0	0
2017/01/24	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	GOVI	02/11/2017			GOVI	573.5860	573.5860	577.2890	577.2890	0.646	0.0000	0.0000	0
2017/01/24	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	GOVI	02/11/2017	572.44	Call	GOVI	11,460.0000	1.1460	48,490.0000	4.8490	323.124	0	0	0
2017/01/24	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	GOVI	02/11/2017	572.45	Call	GOVI	11,360.0000	1.1360	48,390.0000	4.8390	325.968	0	0	0
2017/01/24	GOVI	02/11/2017	572.46	Call	GOVI	11,260.0000	1.1260	48,290.0000	4.8290	328.863	0	0	0
2017/01/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/24	IGOV	02/02/2017			Index Future	248.6880	248.6880	249.2150	249.2150	0.212	0.0000	0.0000	633
2017/01/24	IGOV	04/05/2017			Index Future	253.4650	253.4650	254.0020	254.0020	0.212	0.0000	0.0000	477
2017/01/24	IGOV	03/08/2017			Index Future	258.4750	258.4750	259.0220	259.0220	0.212	0.0000	0.0000	0
2017/01/24	IGOV	02/11/2017			Index Future	263.7520	263.7520	264.3060	264.3060	0.210	0.0000	0.0000	0
2017/01/24	ILBI	02/02/2017			Index Future	669.2540	669.2540	670.6220	670.6220	0.204	0.0000	0.0000	157
2017/01/24	ILBI	04/05/2017			Index Future	682.2000	682.2000	683.5930	683.5930	0.204	0.0000	0.0000	0
2017/01/24	ILBI	03/08/2017			Index Future	695.6310	695.6310	697.0520	697.0520	0.204	0.0000	0.0000	0
2017/01/24	ILBI	02/11/2017			Index Future	709.2980	709.2980	710.7480	710.7480	0.204	0.0000	0.0000	0
2017/01/24	IS01	16/03/2017			Interest Rate Swap	100.0028	100.0028	100.0028	100.0028	0.000	0.0000	0.0000	0
2017/01/24	IS01	15/06/2017			Interest Rate Swap	99.6161	99.6161	99.6129	99.6129	(0.003)	0.0000	0.0000	0
2017/01/24	IS01	21/09/2017			Interest Rate Swap	99.6414	99.6414	99.6348	99.6348	(0.007)	0.0000	0.0000	0
2017/01/24	IS01	21/12/2017			Interest Rate Swap	99.8945	99.8945	99.8818	99.8818	(0.013)	0.0000	0.0000	0
2017/01/24	IS01	15/03/2018			Interest Rate Swap	99.9323	99.9323	99.9125	99.9125	(0.020)	0.0000	0.0000	0
2017/01/24	IS02	18/12/2017			Interest Rate Swap	99.9238	99.9238	99.9114	99.9114	(0.012)	0.0000	0.0000	0
2017/01/24	IS02	16/03/2018			Interest Rate Swap	99.2158	99.2158	99.1959	99.1959	(0.020)	0.0000	0.0000	0
2017/01/24	IS02	15/06/2018			Interest Rate Swap	98.8745	98.8745	98.8447	98.8447	(0.030)	0.0000	0.0000	0
2017/01/24	IS02	21/09/2018			Interest Rate Swap	98.9303	98.9303	98.8887	98.8887	(0.042)	0.0000	0.0000	0
2017/01/24	IS02	21/12/2018			Interest Rate Swap	99.4300	99.4300	99.3700	99.3700	(0.060)	0.0000	0.0000	0
2017/01/24	IS02	15/03/2019			Interest Rate Swap	99.9323	99.9323	99.8603	99.8603	(0.072)	0.0000	0.0000	0
2017/01/24	IS05	17/12/2020			Interest Rate Swap	97.7025	97.7025	97.5081	97.5081	(0.199)	0.0000	0.0000	0
2017/01/24	IS05	16/03/2021			Interest Rate Swap	97.0231	97.0231	96.8088	96.8088	(0.221)	0.0000	0.0000	0
2017/01/24	IS05	15/06/2021			Interest Rate Swap	96.3120	96.3120	96.0749	96.0749	(0.246)	0.0000	0.0000	0
2017/01/24	IS05	21/09/2021			Interest Rate Swap	96.5761	96.5761	96.3150	96.3150	(0.270)	0.0000	0.0000	0
2017/01/24	IS05	21/12/2021			Interest Rate Swap	98.8291	98.8291	98.5505	98.5505	(0.282)	0.0000	0.0000	50
2017/01/24	IS05	15/03/2022			Interest Rate Swap	99.0357	99.0357	98.7415	98.7415	(0.297)	0.0000	0.0000	0
2017/01/24	IS10	17/12/2025			Interest Rate Swap	97.7127	97.7127	97.2627	97.2627	(0.461)	0.0000	0.0000	0
2017/01/24	IS10	16/03/2026			Interest Rate Swap	94.7967	94.7967	94.3281	94.3281	(0.494)	0.0000	0.0000	0
2017/01/24	IS10	15/06/2026			Interest Rate Swap	93.5921	93.5921	93.1103	93.1103	(0.515)	0.0000	0.0000	0
2017/01/24	IS10	21/09/2026			Interest Rate Swap	95.7362	95.7362	95.2510	95.2510	(0.507)	0.0000	0.0000	0
2017/01/24	IS10	21/12/2026			Interest Rate Swap	99.4615	99.4615	98.9791	98.9791	(0.485)	0.0000	0.0000	0
2017/01/24	IS10	15/03/2027			Interest Rate Swap	98.0754	98.0754	97.5800	97.5800	(0.505)	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
2017/01/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/01/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/24	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/01/24	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	1,000
2017/01/24	JBAF	19/04/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/01/24	JBAF	17/05/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2017/01/24	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/24	JBAF	19/07/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/24	JBAF	20/09/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/01/24	JBAF	20/12/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2017/01/24	JBAF	20/03/2018			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2017/01/24	JBAF	20/06/2018			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/01/24	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/01/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/24	JBAF	19/12/2018			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2017/01/24	R023	02/02/2017	8.85	Call	Bond Future	1,996.9500	1.9969	2,405.6700	2.4057	20.467	0	0	0
2017/01/24	R023	02/02/2017			Bond Future	8.4115	100.3271	8.3204	100.7457	(1.083)	0.0000	0.0000	15,470
2017/01/24	R023	02/02/2017	8.86	Call	Bond Future	2,040.3100	2.0403	2,449.9600	2.4500	20.078	0	0	0
2017/01/24	R023	02/02/2017	8.84	Put	Bond Future	14.1600	0.0142	3.3200	0.0033	(76.554)	0	0	0
2017/01/24	R023	02/02/2017	8.86	Put	Bond Future	11.4600	0.0115	2.5600	0.0026	(77.661)	0	0	0
2017/01/24	R023	02/02/2017	8.84	Call	Bond Future	1,953.6800	1.9537	2,361.3900	2.3614	20.869	0	0	0
2017/01/24	R023	02/02/2017	8.85	Put	Bond Future	12.7500	0.0127	2.9200	0.0029	(77.098)	0	0	0
2017/01/24	R023	04/05/2017	8.61	Call	Bond Future	1,708.3000	1.7083	1,966.1700	1.9662	15.095	0	0	0
2017/01/24	R023	04/05/2017			Bond Future	8.4447	98.3167	8.3487	98.7432	(1.136)	0.0000	0.0000	11,937
2017/01/24	R023	04/05/2017	8.59	Call	Bond Future	1,656.0700	1.6561	1,909.5600	1.9096	15.307	0	0	0
2017/01/24	R023	04/05/2017	8.60	Call	Bond Future	1,682.0800	1.6821	1,937.7600	1.9378	15.200	0	0	0
2017/01/24	R023	04/05/2017	8.59	Put	Bond Future	1,014.4600	1.0145	841.5100	0.8415	(17.048)	0	0	0
2017/01/24	R023	04/05/2017	8.61	Put	Bond Future	978.8100	0.9788	810.2400	0.8102	(17.222)	0	0	0
2017/01/24	R023	04/05/2017	8.60	Put	Bond Future	996.5200	0.9965	825.7600	0.8258	(17.136)	0	0	0
2017/01/24	R023	03/08/2017	8.60	Put	Bond Future	1,512.1300	1.5121	1,324.3600	1.3244	(12.418)	0	0	0
2017/01/24	R023	03/08/2017			Bond Future	8.4666	100.2544	8.3653	100.6892	(1.196)	0.0000	0.0000	0
2017/01/24	R023	03/08/2017	8.59	Put	Bond Future	1,530.8200	1.5308	1,341.4400	1.3414	(12.371)	0	0	0
2017/01/24	R023	03/08/2017	8.60	Call	Bond Future	2,081.2500	2.0813	2,328.1900	2.3282	11.865	0	0	0
2017/01/24	R023	03/08/2017	8.58	Call	Bond Future	2,033.7600	2.0338	2,277.4600	2.2775	11.983	0	0	0
2017/01/24	R023	03/08/2017	8.59	Call	Bond Future	2,057.4300	2.0574	2,302.7600	2.3028	11.924	0	0	0
2017/01/24	R023	03/08/2017	8.58	Put	Bond Future	1,549.6900	1.5497	1,358.6800	1.3587	(12.326)	0	0	0
2017/01/24	R023	02/11/2017	8.56	Call	Bond Future	2,264.0000	2.2640	2,504.0600	2.5041	10.603	0	0	0
2017/01/24	R023	02/11/2017			Bond Future	8.4808	98.3629	8.3741	98.8044	(1.258)	0.0000	0.0000	0
2017/01/24	R023	02/11/2017	8.57	Call	Bond Future	2,286.2200	2.2862	2,527.6400	2.5276	10.560	0	0	0
2017/01/24	R023	02/11/2017	8.58	Call	Bond Future	2,308.9100	2.3089	2,551.6900	2.5517	10.515	0	0	0

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2017/01/24	R023	02/11/2017	8.56	Put	Bond Future	1,937.5900	1.9376	1,736.0900	1.7361	(10.400)	0	0	0
2017/01/24	R023	02/11/2017	8.58	Put	Bond Future	1,900.3100	1.9003	1,701.5300	1.7015	(10.460)	0	0	0
2017/01/24	R023	02/11/2017	8.57	Put	Bond Future	1,918.7100	1.9187	1,718.5700	1.7186	(10.431)	0	0	0
2017/01/24	R035	02/02/2017			Bond Future	9.4374	99.0798	9.3465	99.8370	(0.964)	0.0000	0.0000	5,206
2017/01/24	R035	02/02/2017	9.51	Call	Bond Future	597.6600	0.5977	1,354.8600	1.3549	126.694	0	0	0
2017/01/24	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R035	02/02/2017	9.52	Call	Bond Future	679.5700	0.6796	1,436.7700	1.4368	111.423	0	0	0
2017/01/24	R035	02/02/2017	9.50	Call	Bond Future	515.6500	0.5156	1,272.8500	1.2728	146.844	0	0	0
2017/01/24	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R035	04/05/2017			Bond Future	9.4841	96.4747	9.3904	97.2463	(0.988)	0.0000	0.0000	7,403
2017/01/24	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R035	04/05/2017	9.55	Call	Bond Future	537.0400	0.5370	1,308.5800	1.3086	143.665	0	0	0
2017/01/24	R035	04/05/2017	9.53	Call	Bond Future	374.5500	0.3745	1,146.0900	1.1461	205.991	0	0	0
2017/01/24	R035	04/05/2017	9.54	Call	Bond Future	455.8500	0.4559	1,227.3900	1.2274	169.253	0	0	0
2017/01/24	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R035	03/08/2017			Bond Future	9.5253	98.3762	9.4288	99.1628	(1.013)	0.0000	0.0000	0
2017/01/24	R035	03/08/2017	9.50	Put	Bond Future	205.2900	0.2053	0.0000	0.0000	(100.000)	0	0	0
2017/01/24	R035	03/08/2017	9.52	Put	Bond Future	43.0200	0.0430	0.0000	0.0000	(100.000)	0	0	0
2017/01/24	R035	03/08/2017	9.51	Put	Bond Future	124.1000	0.1241	0.0000	0.0000	(100.000)	0	0	0
2017/01/24	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	581.3100	0.5813	100.000	0	0	0
2017/01/24	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	662.5000	0.6625	100.000	0	0	0
2017/01/24	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	743.5800	0.7436	100.000	0	0	0
2017/01/24	R035	02/11/2017			Bond Future	9.5631	95.8754	9.4639	96.6761	(1.038)	0.0000	0.0000	0
2017/01/24	R035	02/11/2017	9.60	Call	Bond Future	295.1200	0.2951	1,095.8300	1.0958	271.317	0	0	0
2017/01/24	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R035	02/11/2017	9.61	Call	Bond Future	374.8600	0.3749	1,175.5700	1.1756	213.602	0	0	0
2017/01/24	R035	02/11/2017	9.59	Call	Bond Future	215.2800	0.2153	1,015.9900	1.0160	371.939	0	0	0
2017/01/24	R186	02/02/2017	8.00	Put	Bond Future	5,546.1700	5.5462	4,906.9700	4.9070	(11.525)	0	0	0
2017/01/24	R186	02/02/2017	9.40	Call	Bond Future	4,325.0100	4.3250	4,961.9000	4.9619	14.726	0	0	0
2017/01/24	R186	02/02/2017	8.81	Put	Bond Future	525.2000	0.5252	270.7700	0.2708	(48.444)	0	0	0
2017/01/24	R186	02/02/2017	9.10	Put	Bond Future	66.7700	0.0668	21.0700	0.0211	(68.444)	0	0	2,546
2017/01/24	R186	02/02/2017			Bond Future	8.7663	112.6583	8.6754	113.2977	(1.037)	0.0000	0.0000	97,529
2017/01/24	R186	02/02/2017	9.50	Call	Bond Future	4,984.0500	4.9840	5,622.7200	5.6227	12.814	0	0	0
2017/01/24	R186	02/02/2017	8.43	Put	Bond Future	2,446.0900	2.4461	1,857.8600	1.8579	(24.048)	0	0	0
2017/01/24	R186	02/02/2017	8.80	Put	Bond Future	555.3900	0.5554	290.3700	0.2904	(47.718)	0	0	0
2017/01/24	R186	02/02/2017	8.87	Call	Bond Future	1,091.1300	1.0911	1,536.2400	1.5362	40.793	0	0	0
2017/01/24	R186	02/02/2017	8.90	Put	Bond Future	303.9700	0.3040	136.8900	0.1369	(54.966)	0	0	750
2017/01/24	R186	02/02/2017	8.00	Call	Bond Future	0.1800	0.0002	0.4200	0.0004	133.333	0	0	7,000
2017/01/24	R186	02/02/2017	8.60	Call	Bond Future	236.5900	0.2366	401.2300	0.4012	69.589	0	0	7,000
2017/01/24	R186	02/02/2017	8.81	Call	Bond Future	830.6600	0.8307	1,215.6700	1.2157	46.350	0	0	0
2017/01/24	R186	02/02/2017	8.37	Call	Bond Future	30.7700	0.0308	60.8600	0.0609	97.790	0	0	500
2017/01/24	R186	02/02/2017	8.62	Put	Bond Future	1,303.9000	1.3039	847.7000	0.8477	(34.987)	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
2017/01/24	R186	02/02/2017	8.79	Call	Bond Future	752.5200	0.7525	1,116.2500	1.1163	48.335	0	0	0
2017/01/24	R186	02/02/2017	8.95	Call	Bond Future	1,493.2500	1.4932	2,005.9900	2.0060	34.337	0	0	0
2017/01/24	R186	02/02/2017	9.02	Call	Bond Future	1,886.9300	1.8869	2,444.7800	2.4448	29.564	0	0	0
2017/01/24	R186	02/02/2017	8.87	Put	Bond Future	368.0200	0.3680	173.6900	0.1737	(52.804)	0	0	500
2017/01/24	R186	02/02/2017	9.50	Put	Bond Future	0.8800	0.0009	0.1100	0.0001	(87.500)	0	0	13,500
2017/01/24	R186	02/02/2017	8.43	Call	Bond Future	56.5400	0.0565	107.7500	0.1078	90.573	0	0	750
2017/01/24	R186	02/02/2017	8.80	Call	Bond Future	791.0300	0.7910	1,165.4500	1.1655	47.333	0	0	0
2017/01/24	R186	02/02/2017	8.90	Call	Bond Future	1,235.1200	1.2351	1,707.4800	1.7075	38.244	0	0	0
2017/01/24	R186	02/02/2017	9.40	Put	Bond Future	3.0500	0.0031	0.5000	0.0005	(83.607)	0	0	750
2017/01/24	R186	02/02/2017	9.10	Call	Bond Future	2,371.4200	2.3714	2,965.1600	2.9652	25.037	0	0	0
2017/01/24	R186	02/02/2017	8.37	Put	Bond Future	2,853.8500	2.8538	2,244.5000	2.2445	(21.352)	0	0	0
2017/01/24	R186	02/02/2017	8.60	Put	Bond Future	1,409.7400	1.4097	934.9400	0.9349	(33.680)	0	0	0
2017/01/24	R186	02/02/2017	8.62	Call	Bond Future	272.7100	0.2727	455.9500	0.4559	67.192	0	0	500
2017/01/24	R186	02/02/2017	8.79	Put	Bond Future	586.7500	0.5867	311.0400	0.3110	(46.989)	0	0	0
2017/01/24	R186	02/02/2017	8.95	Put	Bond Future	216.5500	0.2166	89.8500	0.0898	(58.508)	0	0	2,546
2017/01/24	R186	02/02/2017	9.02	Put	Bond Future	128.9000	0.1289	47.3100	0.0473	(63.297)	0	0	500
2017/01/24	R186	04/05/2017			Bond Future	8.8078	114.8161	8.7131	115.4675	(1.074)	0.0000	0.0000	19,006
2017/01/24	R186	04/05/2017	8.94	Put	Bond Future	1,690.5500	1.6906	1,420.2300	1.4202	(15.990)	0	0	500
2017/01/24	R186	04/05/2017	8.89	Put	Bond Future	1,838.2000	1.8382	1,551.5400	1.5515	(15.595)	0	0	0
2017/01/24	R186	04/05/2017	8.91	Put	Bond Future	1,778.2300	1.7782	1,498.1300	1.4981	(15.752)	0	0	0
2017/01/24	R186	04/05/2017	8.44	Put	Bond Future	3,618.0500	3.6181	3,180.7500	3.1807	(12.087)	0	0	0
2017/01/24	R186	04/05/2017	8.90	Put	Bond Future	1,808.0300	1.8080	1,524.6600	1.5247	(15.673)	0	0	0
2017/01/24	R186	04/05/2017	8.91	Call	Bond Future	2,476.3300	2.4763	2,847.6600	2.8477	14.995	0	0	0
2017/01/24	R186	04/05/2017	8.98	Call	Bond Future	2,751.7600	2.7518	3,145.7000	3.1457	14.316	0	0	0
2017/01/24	R186	04/05/2017	8.94	Call	Bond Future	2,592.3700	2.5924	2,973.4800	2.9735	14.701	0	0	0
2017/01/24	R186	04/05/2017	8.89	Call	Bond Future	2,400.2100	2.4002	2,764.9800	2.7650	15.197	0	0	0
2017/01/24	R186	04/05/2017	8.98	Put	Bond Future	1,579.1000	1.5791	1,321.6100	1.3216	(16.306)	0	0	0
2017/01/24	R186	04/05/2017	8.44	Call	Bond Future	1,057.4200	1.0574	1,271.5500	1.2716	20.250	0	0	500
2017/01/24	R186	04/05/2017	8.90	Call	Bond Future	2,438.1100	2.4381	2,806.1700	2.8062	15.096	0	0	0
2017/01/24	R186	03/08/2017	8.93	Put	Bond Future	2,644.6500	2.6446	2,346.8500	2.3469	(11.260)	0	0	0
2017/01/24	R186	03/08/2017			Bond Future	8.8413	111.7746	8.7428	112.4388	(1.114)	0.0000	0.0000	0
2017/01/24	R186	03/08/2017	8.92	Put	Bond Future	2,674.9200	2.6749	2,374.7400	2.3747	(11.222)	0	0	0
2017/01/24	R186	03/08/2017	8.91	Call	Bond Future	3,165.7500	3.1657	3,527.3800	3.5274	11.423	0	0	0
2017/01/24	R186	03/08/2017	8.93	Call	Bond Future	3,238.0600	3.2381	3,604.4600	3.6045	11.315	0	0	0
2017/01/24	R186	03/08/2017	8.92	Call	Bond Future	3,201.6400	3.2016	3,565.6600	3.5657	11.370	0	0	0
2017/01/24	R186	03/08/2017	8.91	Put	Bond Future	2,705.7700	2.7058	2,403.2000	2.4032	(11.182)	0	0	0
2017/01/24	R186	02/11/2017	8.88	Call	Bond Future	3,536.4900	3.5365	3,891.8200	3.8918	10.048	0	0	0
2017/01/24	R186	02/11/2017	8.89	Put	Bond Future	3,402.9800	3.4030	3,084.9300	3.0849	(9.346)	0	0	0
2017/01/24	R186	02/11/2017			Bond Future	8.8646	114.0517	8.7623	114.7271	(1.154)	0.0000	0.0000	0
2017/01/24	R186	02/11/2017	8.89	Call	Bond Future	3,569.9100	3.5699	3,927.2700	3.9273	10.010	0	0	0
2017/01/24	R186	02/11/2017	8.90	Call	Bond Future	3,603.5100	3.6035	3,962.8700	3.9629	9.972	0	0	0
2017/01/24	R186	02/11/2017	8.88	Put	Bond Future	3,435.2100	3.4352	3,115.1300	3.1151	(9.318)	0	0	0
2017/01/24	R186	02/11/2017	8.90	Put	Bond Future	3,370.9800	3.3710	3,054.9300	3.0549	(9.376)	0	0	0
2017/01/24	R197	02/02/2017			Bond Future	294.6690	294.6690	294.6721	294.6721	0.001	0.0000	0.0000	1,226
2017/01/24	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R197	02/02/2017	302.57	Put	Bond Future	7,900.9600	7.9010	7,897.8900	7.8979	(0.039)	0	0	0
2017/01/24	R197	02/02/2017	302.59	Put	Bond Future	7,920.9600	7.9210	7,917.8900	7.9179	(0.039)	0	0	0

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2017/01/24	R197	02/02/2017	302.58	Put	Bond Future	7,910.9600		7.9110	7,907.8900	7.9079	(0.039)	0	0	0
2017/01/24	R197	02/02/2017	302.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R197	02/02/2017	302.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R197	04/05/2017	308.58	Put	Bond Future	8,248.7100		8.2487	8,246.0500	8.2461	(0.032)	0	0	0
2017/01/24	R197	04/05/2017			Bond Future	300.3313		300.3313	300.3340	300.3340	0.001	0.0000	0.0000	0
2017/01/24	R197	04/05/2017	308.60	Put	Bond Future	8,268.7100		8.2687	8,266.0500	8.2661	(0.032)	0	0	0
2017/01/24	R197	04/05/2017	308.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R197	04/05/2017	308.59	Put	Bond Future	8,258.7100		8.2587	8,256.0500	8.2561	(0.032)	0	0	0
2017/01/24	R197	04/05/2017	308.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R197	04/05/2017	308.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R197	03/08/2017	308.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R197	03/08/2017			Bond Future	299.3137		299.3137	299.3162	299.3162	0.001	0.0000	0.0000	0
2017/01/24	R197	03/08/2017	308.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R197	03/08/2017	308.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R197	03/08/2017	308.05	Put	Bond Future	8,736.2700		8.7363	8,733.8400	8.7338	(0.028)	0	0	0
2017/01/24	R197	03/08/2017	308.07	Put	Bond Future	8,756.2700		8.7563	8,753.8400	8.7538	(0.028)	0	0	0
2017/01/24	R197	03/08/2017	308.06	Put	Bond Future	8,746.2700		8.7463	8,743.8400	8.7438	(0.028)	0	0	0
2017/01/24	R197	02/11/2017	305.16	Call	Bond Future	267.0500		0.2670	263.4300	0.2634	(1.356)	0	0	0
2017/01/24	R197	02/11/2017			Bond Future	305.4271		305.4271	305.4234	305.4234	(0.001)	0.0000	0.0000	0
2017/01/24	R197	02/11/2017	305.17	Call	Bond Future	257.0500		0.2570	253.4300	0.2534	(1.408)	0	0	0
2017/01/24	R197	02/11/2017	305.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R197	02/11/2017	305.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R197	02/11/2017	305.15	Call	Bond Future	277.0500		0.2770	273.4300	0.2734	(1.307)	0	0	0
2017/01/24	R197	02/11/2017	305.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R202	02/02/2017	251.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R202	02/02/2017			Bond Future	245.1230		245.1230	246.0924	246.0924	0.395	0.0000	0.0000	34,141
2017/01/24	R202	02/02/2017	251.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R202	02/02/2017	251.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R202	02/02/2017	251.72	Put	Bond Future	6,596.9700		6.5970	5,627.5800	5,6276	(14.694)	0	0	0
2017/01/24	R202	02/02/2017	251.74	Put	Bond Future	6,616.9700		6.6170	5,647.5800	5,6476	(14.650)	0	0	0
2017/01/24	R202	02/02/2017	251.73	Put	Bond Future	6,606.9700		6.6070	5,637.5800	5,6376	(14.672)	0	0	0
2017/01/24	R202	04/05/2017	256.73	Put	Bond Future	6,896.7500		6.8967	5,909.0700	5,9091	(14.321)	0	0	0
2017/01/24	R202	04/05/2017			Bond Future	249.8333		249.8333	250.8209	250.8209	0.395	0.0000	0.0000	2,171
2017/01/24	R202	04/05/2017	256.72	Put	Bond Future	6,886.7500		6.8867	5,899.0700	5,8991	(14.342)	0	0	0
2017/01/24	R202	04/05/2017	256.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R202	04/05/2017	256.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R202	04/05/2017	256.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R202	04/05/2017	256.71	Put	Bond Future	6,876.7500		6.8767	5,889.0700	5,8891	(14.363)	0	0	0
2017/01/24	R202	03/08/2017	258.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R202	03/08/2017			Bond Future	251.0779		251.0779	252.0849	252.0849	0.401	0.0000	0.0000	0
2017/01/24	R202	03/08/2017	258.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R202	03/08/2017	258.35	Put	Bond Future	7,272.0700		7.2721	6,265.1300	6,2651	(13.847)	0	0	0
2017/01/24	R202	03/08/2017	258.37	Put	Bond Future	7,292.0700		7.2921	6,285.1300	6,2851	(13.809)	0	0	0
2017/01/24	R202	03/08/2017	258.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R202	03/08/2017	258.36	Put	Bond Future	7,282.0700		7.2821	6,275.1300	6,2751	(13.828)	0	0	0
2017/01/24	R202	02/11/2017			Bond Future	256.2057		256.2057	257.2282	257.2282	0.399	0.0000	0.0000	0
2017/01/24	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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2017/01/24	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R202	02/11/2017	253.89	Call	Bond Future	2,315.7400	2.3157	3,338.1700	3.3382	44.151	0	0	0
2017/01/24	R202	02/11/2017	253.90	Call	Bond Future	2,305.7400	2.3057	3,328.1700	3.3282	44.343	0	0	0
2017/01/24	R202	02/11/2017	253.91	Call	Bond Future	2,295.7400	2.2957	3,318.1700	3.3182	44.536	0	0	0
2017/01/24	R203	02/02/2017	7.70	Call	Bond Future	31.2700	0.0313	45.4400	0.0454	45.315	0	0	0
2017/01/24	R203	02/02/2017	7.71	Put	Bond Future	50.5400	0.0505	31.4600	0.0315	(37.752)	0	0	0
2017/01/24	R203	02/02/2017			Bond Future	7.7391	103.5858	7.6802	103.6198	(0.760)	0.0000	0.0000	7,550
2017/01/24	R203	02/02/2017	7.71	Call	Bond Future	33.7300	0.0337	48.6600	0.0487	44.263	0	0	0
2017/01/24	R203	02/02/2017	7.72	Call	Bond Future	36.3800	0.0364	52.0800	0.0521	43.156	0	0	0
2017/01/24	R203	02/02/2017	7.70	Put	Bond Future	53.8600	0.0539	34.0200	0.0340	(36.836)	0	0	0
2017/01/24	R203	02/02/2017	7.72	Put	Bond Future	47.4000	0.0474	29.0900	0.0291	(38.629)	0	0	0
2017/01/24	R203	04/05/2017	6.91	Call	Bond Future	9.7600	0.0098	13.7500	0.0138	40.881	0	0	0
2017/01/24	R203	04/05/2017	6.92	Put	Bond Future	252.2900	0.2523	221.9000	0.2219	(12.046)	0	0	0
2017/01/24	R203	04/05/2017			Bond Future	7.6120	101.3972	7.5131	101.4317	(1.299)	0.0000	0.0000	23,427
2017/01/24	R203	04/05/2017	6.92	Call	Bond Future	10.2300	0.0102	14.3600	0.0144	40.371	0	0	0
2017/01/24	R203	04/05/2017	6.93	Call	Bond Future	10.6100	0.0106	14.8700	0.0149	40.151	0	0	0
2017/01/24	R203	04/05/2017	6.91	Put	Bond Future	255.3300	0.2553	224.8000	0.2248	(11.957)	0	0	0
2017/01/24	R203	04/05/2017	6.93	Put	Bond Future	249.1600	0.2492	218.9000	0.2189	(12.145)	0	0	0
2017/01/24	R203	03/08/2017	4.89	Call	Bond Future	49.4000	0.0494	49.3100	0.0493	(0.182)	0	0	0
2017/01/24	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/24	R203	03/08/2017	4.87	Call	Bond Future	48.1100	0.0481	48.0200	0.0480	(0.187)	0	0	0
2017/01/24	R203	03/08/2017	4.88	Call	Bond Future	48.7600	0.0488	48.6700	0.0487	(0.185)	0	0	0
2017/01/24	R203	03/08/2017	4.87	Put	Bond Future	25.9900	0.0260	25.9000	0.0259	(0.346)	0	0	0
2017/01/24	R203	03/08/2017	4.89	Put	Bond Future	25.1300	0.0251	25.0400	0.0250	(0.358)	0	0	0
2017/01/24	R203	03/08/2017	4.88	Put	Bond Future	25.5600	0.0256	25.4700	0.0255	(0.352)	0	0	0
2017/01/24	R204	02/02/2017	8.28	Call	Bond Future	792.4600	0.7925	923.1500	0.9231	16.492	0	0	0
2017/01/24	R204	02/02/2017			Bond Future	7.8154	101.3552	7.7388	101.4867	(0.981)	0.0000	0.0000	36,190
2017/01/24	R204	02/02/2017	8.29	Call	Bond Future	809.2900	0.8093	940.0700	0.9401	16.160	0	0	0
2017/01/24	R204	02/02/2017	8.30	Call	Bond Future	826.1200	0.8261	956.9900	0.9570	15.842	0	0	0
2017/01/24	R204	02/02/2017	8.28	Put	Bond Future	0.8600	0.0009	0.1400	0.0001	(83.721)	0	0	0
2017/01/24	R204	02/02/2017	8.30	Put	Bond Future	0.6300	0.0006	0.0900	0.0001	(85.714)	0	0	0
2017/01/24	R204	02/02/2017	8.29	Put	Bond Future	0.7400	0.0007	0.1100	0.0001	(85.135)	0	0	0
2017/01/24	R204	04/05/2017	7.90	Put	Bond Future	312.8100	0.3128	254.4800	0.2545	(18.647)	0	0	0
2017/01/24	R204	04/05/2017			Bond Future	7.8288	103.2965	7.7395	103.4303	(1.141)	0.0000	0.0000	15,231
2017/01/24	R204	04/05/2017	7.92	Put	Bond Future	299.8200	0.2998	243.2100	0.2432	(18.881)	0	0	0
2017/01/24	R204	04/05/2017	7.90	Call	Bond Future	419.2700	0.4193	494.7200	0.4947	17.996	0	0	0
2017/01/24	R204	04/05/2017	7.91	Put	Bond Future	306.2700	0.3063	248.8000	0.2488	(18.764)	0	0	0
2017/01/24	R204	04/05/2017	7.91	Call	Bond Future	427.6800	0.4277	503.9900	0.5040	17.843	0	0	0
2017/01/24	R204	04/05/2017	7.92	Call	Bond Future	436.1700	0.4362	513.3400	0.5133	17.693	0	0	0
2017/01/24	R204	03/08/2017	7.77	Put	Bond Future	467.7500	0.4677	400.2400	0.4002	(14.433)	0	0	0
2017/01/24	R204	03/08/2017			Bond Future	7.7988	101.2909	7.6923	101.4272	(1.365)	0.0000	0.0000	0
2017/01/24	R204	03/08/2017	7.76	Put	Bond Future	474.0700	0.4741	405.9500	0.4059	(14.369)	0	0	0
2017/01/24	R204	03/08/2017	7.75	Call	Bond Future	418.0100	0.4180	485.5800	0.4856	16.165	0	0	0
2017/01/24	R204	03/08/2017	7.76	Call	Bond Future	424.4200	0.4244	492.6100	0.4926	16.067	0	0	0
2017/01/24	R204	03/08/2017	7.77	Call	Bond Future	430.8900	0.4309	499.6900	0.4997	15.967	0	0	0

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2017/01/24	R204	03/08/2017	7.75	Put	Bond Future	480.4600	0.4805	411.7200	0.4117	(14.307)	0	0	0
2017/01/24	R204	02/11/2017	7.76	Put	Bond Future	430.9700	0.4310	368.7100	0.3687	(14.446)	0	0	0
2017/01/24	R204	02/11/2017			Bond Future	7.6871	103.3543	7.5577	103.4913	(1.682)	0.0000	0.0000	0
2017/01/24	R204	02/11/2017	7.75	Put	Bond Future	435.6600	0.4357	372.9100	0.3729	(14.403)	0	0	0
2017/01/24	R204	02/11/2017	7.76	Call	Bond Future	508.1400	0.5081	582.8900	0.5829	14.711	0	0	0
2017/01/24	R204	02/11/2017	7.74	Call	Bond Future	496.4100	0.4964	570.1900	0.5702	14.863	0	0	0
2017/01/24	R204	02/11/2017	7.75	Call	Bond Future	502.2600	0.5023	576.5200	0.5765	14.785	0	0	0
2017/01/24	R204	02/11/2017	7.74	Put	Bond Future	440.3900	0.4404	377.1600	0.3772	(14.358)	0	0	0
2017/01/24	R207	02/02/2017	9.24	Call	Bond Future	3,150.9900	3.1510	3,384.0300	3.3840	7.396	0	0	0
2017/01/24	R207	02/02/2017			Bond Future	7.9761	98.5849	7.8846	98.8179	(1.147)	0.0000	0.0000	57,787
2017/01/24	R207	02/02/2017	8.91	Call	Bond Future	2,340.5300	2.3405	2,573.5700	2.5736	9.957	0	0	62
2017/01/24	R207	02/02/2017	9.22	Call	Bond Future	3,102.1200	3.1021	3,335.1600	3.3352	7.512	0	0	0
2017/01/24	R207	02/02/2017	9.23	Call	Bond Future	3,126.5600	3.1266	3,359.6000	3.3596	7.454	0	0	0
2017/01/24	R207	02/02/2017	8.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R207	04/05/2017	8.21	Put	Bond Future	387.0300	0.3870	303.1800	0.3032	(21.665)	0	0	0
2017/01/24	R207	04/05/2017			Bond Future	8.0055	100.4731	7.9046	100.7104	(1.260)	0.0000	0.0000	35,271
2017/01/24	R207	04/05/2017	8.22	Call	Bond Future	880.7300	0.8807	1,035.6100	1.0356	17.585	0	0	0
2017/01/24	R207	04/05/2017	8.20	Call	Bond Future	851.0400	0.8510	1,003.2000	1.0032	17.879	0	0	0
2017/01/24	R207	04/05/2017	8.21	Call	Bond Future	865.9300	0.8659	1,019.4400	1.0194	17.728	0	0	0
2017/01/24	R207	04/05/2017	8.20	Put	Bond Future	395.5000	0.3955	310.3000	0.3103	(21.542)	0	0	0
2017/01/24	R207	04/05/2017	8.22	Put	Bond Future	378.4900	0.3785	296.0100	0.2960	(21.792)	0	0	0
2017/01/24	R207	03/08/2017	8.19	Call	Bond Future	1,004.6300	1.0046	1,148.5100	1.1485	14.322	0	0	51
2017/01/24	R207	03/08/2017			Bond Future	8.0118	98.8094	7.8995	99.0514	(1.402)	0.0000	0.0000	0
2017/01/24	R207	03/08/2017	8.39	Put	Bond Future	465.4900	0.4655	386.4300	0.3864	(16.984)	0	0	0
2017/01/24	R207	03/08/2017	8.41	Put	Bond Future	451.8700	0.4519	374.5900	0.3746	(17.102)	0	0	0
2017/01/24	R207	03/08/2017	8.19	Put	Bond Future	622.3100	0.6223	524.2800	0.5243	(15.753)	0	0	0
2017/01/24	R207	03/08/2017	8.40	Put	Bond Future	458.6400	0.4586	380.4700	0.3805	(17.044)	0	0	0
2017/01/24	R207	03/08/2017	8.41	Call	Bond Future	1,303.6900	1.3037	1,468.3200	1.4683	12.628	0	0	0
2017/01/24	R207	03/08/2017	8.39	Call	Bond Future	1,274.7500	1.2747	1,437.6000	1.4376	12.775	0	0	0
2017/01/24	R207	03/08/2017	8.40	Call	Bond Future	1,289.1800	1.2892	1,452.9200	1.4529	12.701	0	0	0
2017/01/24	R207	02/11/2017			Bond Future	7.9736	100.8223	7.8486	101.0672	(1.568)	0.0000	0.0000	0
2017/01/24	R207	02/11/2017	8.03	Put	Bond Future	840.1000	0.8401	727.3000	0.7273	(13.427)	0	0	0
2017/01/24	R207	02/11/2017	8.05	Put	Bond Future	822.7200	0.8227	711.5900	0.7116	(13.508)	0	0	0
2017/01/24	R207	02/11/2017	8.04	Put	Bond Future	831.3700	0.8314	719.4100	0.7194	(13.467)	0	0	0
2017/01/24	R207	02/11/2017	8.03	Call	Bond Future	950.3200	0.9503	1,082.3600	1.0824	13.894	0	0	0
2017/01/24	R207	02/11/2017	8.04	Call	Bond Future	961.1200	0.9611	1,094.0000	1.0940	13.826	0	0	0
2017/01/24	R207	02/11/2017	8.05	Call	Bond Future	971.9900	0.9720	1,105.7000	1.1057	13.756	0	0	0
2017/01/24	R208	02/02/2017			Bond Future	8.1255	97.6392	8.0343	97.9461	(1.122)	0.0000	0.0000	21,473
2017/01/24	R208	02/02/2017	8.64	Call	Bond Future	1,711.5300	1.7115	2,016.7800	2.0168	17.835	0	0	0
2017/01/24	R208	02/02/2017	8.63	Put	Bond Future	2.2500	0.0023	0.3300	0.0003	(85.333)	0	0	0
2017/01/24	R208	02/02/2017	8.65	Put	Bond Future	1.7100	0.0017	0.2400	0.0002	(85.965)	0	0	0
2017/01/24	R208	02/02/2017	8.64	Put	Bond Future	1.9600	0.0020	0.2800	0.0003	(85.714)	0	0	0
2017/01/24	R208	02/02/2017	8.65	Call	Bond Future	1,744.1400	1.7441	2,049.6000	2.0496	17.514	0	0	0

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2017/01/24	R208	02/02/2017	8.63	Call	Bond Future	1,678.9500		1.6790	1,983.9600	1.9840	18.167	0	0	0
2017/01/24	R208	04/05/2017	8.39	Call	Bond Future	1,280.7200		1.2807	1,485.9500	1.4859	16.025	0	0	0
2017/01/24	R208	04/05/2017			Bond Future	8.1530		96.1066	8.0552	96.4193	(1.201)	0.0000	0.0000	15,834
2017/01/24	R208	04/05/2017	8.37	Call	Bond Future	1,240.1100		1.2401	1,441.9600	1.4420	16.277	0	0	0
2017/01/24	R208	04/05/2017	8.38	Call	Bond Future	1,260.2400		1.2602	1,463.7900	1.4638	16.152	0	0	0
2017/01/24	R208	04/05/2017	8.37	Put	Bond Future	551.4700		0.5515	440.6400	0.4406	(20.097)	0	0	0
2017/01/24	R208	04/05/2017	8.39	Put	Bond Future	528.9000		0.5289	421.4500	0.4215	(20.316)	0	0	0
2017/01/24	R208	04/05/2017	8.38	Put	Bond Future	540.0000		0.5400	430.8700	0.4309	(20.209)	0	0	0
2017/01/24	R208	03/08/2017	8.32	Call	Bond Future	1,405.0800		1.4051	1,590.6400	1.5906	13.206	0	0	0
2017/01/24	R208	03/08/2017			Bond Future	8.1644		98.0009	8.0590	98.3196	(1.291)	0.0000	0.0000	0
2017/01/24	R208	03/08/2017	8.30	Call	Bond Future	1,370.4300		1.3704	1,553.4400	1.5534	13.354	0	0	0
2017/01/24	R208	03/08/2017	8.31	Call	Bond Future	1,387.5600		1.3876	1,571.8500	1.5719	13.282	0	0	0
2017/01/24	R208	03/08/2017	8.30	Put	Bond Future	962.5200		0.9625	826.8100	0.8268	(14.099)	0	0	0
2017/01/24	R208	03/08/2017	8.32	Put	Bond Future	937.1800		0.9372	804.0200	0.8040	(14.209)	0	0	0
2017/01/24	R208	03/08/2017	8.31	Put	Bond Future	949.6500		0.9497	815.2200	0.8152	(14.156)	0	0	0
2017/01/24	R208	02/11/2017	8.18	Put	Bond Future	1,305.6000		1.3056	1,152.5900	1.1526	(11.720)	0	0	0
2017/01/24	R208	02/11/2017			Bond Future	8.1567		96.5934	8.0432	96.9167	(1.391)	0.0000	0.0000	0
2017/01/24	R208	02/11/2017	8.20	Put	Bond Future	1,278.8100		1.2788	1,127.9700	1.1280	(11.795)	0	0	0
2017/01/24	R208	02/11/2017	8.18	Call	Bond Future	1,371.7600		1.3718	1,541.9800	1.5420	12.409	0	0	0
2017/01/24	R208	02/11/2017	8.19	Put	Bond Future	1,292.1500		1.2922	1,140.2300	1.1402	(11.757)	0	0	0
2017/01/24	R208	02/11/2017	8.19	Call	Bond Future	1,386.7100		1.3867	1,558.0200	1.5580	12.354	0	0	0
2017/01/24	R208	02/11/2017	8.20	Call	Bond Future	1,401.7500		1.4018	1,574.1400	1.5741	12.298	0	0	0
2017/01/24	R209	02/02/2017	9.55	Put	Bond Future	298.2600		0.2983	138.6900	0.1387	(53.500)	0	0	0
2017/01/24	R209	02/02/2017			Bond Future	9.3964		74.5064	9.3055	75.1385	(0.967)	0.0000	0.0000	45,075
2017/01/24	R209	02/02/2017	9.54	Put	Bond Future	317.2700		0.3173	149.6600	0.1497	(52.829)	0	0	0
2017/01/24	R209	02/02/2017	9.55	Call	Bond Future	1,348.9900		1.3490	1,821.6200	1.8216	35.036	0	0	0
2017/01/24	R209	02/02/2017	9.53	Call	Bond Future	1,252.4100		1.2524	1,708.7600	1.7088	36.438	0	0	0
2017/01/24	R209	02/02/2017	9.54	Call	Bond Future	1,300.3100		1.3003	1,764.9000	1.7649	35.729	0	0	0
2017/01/24	R209	02/02/2017	9.53	Put	Bond Future	337.1500		0.3372	161.3000	0.1613	(52.158)	0	0	0
2017/01/24	R209	04/05/2017	9.48	Put	Bond Future	2,106.4500		2.1065	1,810.5500	1.8106	(14.047)	0	0	0
2017/01/24	R209	04/05/2017			Bond Future	9.4391		72.7828	9.3458	73.4270	(0.989)	0.0000	0.0000	22,200
2017/01/24	R209	04/05/2017	9.47	Put	Bond Future	2,139.8100		2.1398	1,840.8000	1.8408	(13.974)	0	0	0
2017/01/24	R209	04/05/2017	9.63	Call	Bond Future	2,950.8000		2.9508	3,344.2900	3.3443	13.335	0	0	0
2017/01/24	R209	04/05/2017	8.93	Call	Bond Future	897.7400		0.8977	1,077.2200	1.0772	19.992	0	0	1,130
2017/01/24	R209	04/05/2017	9.33	Put	Bond Future	2,645.3100		2.6453	2,302.3100	2.3023	(12.966)	0	0	1,130
2017/01/24	R209	04/05/2017	9.46	Call	Bond Future	2,316.4500		2.3165	2,658.4800	2.6585	14.765	0	0	0
2017/01/24	R209	04/05/2017	9.47	Call	Bond Future	2,351.1700		2.3512	2,696.3100	2.6963	14.679	0	0	0
2017/01/24	R209	04/05/2017	9.33	Call	Bond Future	1,891.5400		1.8915	2,192.6900	2.1927	15.921	0	0	0
2017/01/24	R209	04/05/2017	9.48	Call	Bond Future	2,386.0100		2.3860	2,734.2600	2.7343	14.595	0	0	0
2017/01/24	R209	04/05/2017	9.63	Put	Bond Future	1,659.8300		1.6598	1,409.1700	1.4092	(15.102)	0	0	1,130
2017/01/24	R209	04/05/2017	8.93	Put	Bond Future	4,518.4600		4.5185	4,053.7900	4.0538	(10.284)	0	0	0
2017/01/24	R209	04/05/2017	9.46	Put	Bond Future	2,173.3900		2.1734	1,871.2700	1.8713	(13.901)	0	0	0
2017/01/24	R209	03/08/2017			Bond Future	9.4763		74.2174	9.3804	74.8742	(1.012)	0.0000	0.0000	0
2017/01/24	R209	03/08/2017	9.44	Call	Bond Future	3,041.2600		3.0413	3,378.0000	3.3780	11.072	0	0	0
2017/01/24	R209	03/08/2017	9.43	Put	Bond Future	3,324.4100		3.3244	3,002.1100	3.0021	(9.695)	0	0	0
2017/01/24	R209	03/08/2017	9.45	Put	Bond Future	3,253.3700		3.2534	2,935.5800	2.9356	(9.768)	0	0	0
2017/01/24	R209	03/08/2017	9.44	Put	Bond Future	3,288.8500		3.2888	2,968.8100	2.9688	(9.731)	0	0	0

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2017/01/24	R209	03/08/2017	9.45	Call	Bond Future	3,074.0900	3.0741	3,413.0800	3.4131	11.027	0	0	0
2017/01/24	R209	03/08/2017	9.43	Call	Bond Future	3,008.4000	3.0084	3,342.8800	3.3429	11.118	0	0	0
2017/01/24	R209	02/11/2017	9.52	Put	Bond Future	3,822.9000	3.8229	3,510.8100	3.5108	(8.164)	0	0	0
2017/01/24	R209	02/11/2017			Bond Future	9.5083	72.5778	9.4100	73.2465	(1.034)	0.0000	0.0000	0
2017/01/24	R209	02/11/2017	9.54	Put	Bond Future	3,757.1200	3.7571	3,448.7300	3.4487	(8.208)	0	0	0
2017/01/24	R209	02/11/2017	9.53	Put	Bond Future	3,789.7700	3.7898	3,479.5300	3.4795	(8.186)	0	0	0
2017/01/24	R209	02/11/2017	9.54	Call	Bond Future	3,970.5500	3.9706	4,330.8500	4.3308	9.074	0	0	0
2017/01/24	R209	02/11/2017	9.52	Call	Bond Future	3,901.7000	3.9017	4,258.3000	4.2583	9.140	0	0	0
2017/01/24	R209	02/11/2017	9.53	Call	Bond Future	3,935.9300	3.9359	4,294.3800	4.2944	9.107	0	0	0
2017/01/24	R210	02/02/2017	190.85	Put	Bond Future	4,324.4100	4.3244	3,782.9100	3.7829	(12.522)	0	0	0
2017/01/24	R210	02/02/2017			Bond Future	186.5256	186.5256	187.0671	187.0671	0.290	0.0000	0.0000	585
2017/01/24	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R210	02/02/2017	190.84	Put	Bond Future	4,314.4100	4.3144	3,772.9100	3.7729	(12.551)	0	0	0
2017/01/24	R210	02/02/2017	190.86	Put	Bond Future	4,334.4100	4.3344	3,792.9100	3.7929	(12.493)	0	0	0
2017/01/24	R210	04/05/2017			Bond Future	187.7905	187.7905	188.3421	188.3421	0.294	0.0000	0.0000	1,180
2017/01/24	R210	04/05/2017	192.31	Put	Bond Future	4,519.5200	4.5195	3,967.9400	3.9679	(12.204)	0	0	0
2017/01/24	R210	04/05/2017	192.33	Put	Bond Future	4,539.5200	4.5395	3,987.9400	3.9879	(12.151)	0	0	0
2017/01/24	R210	04/05/2017	192.32	Put	Bond Future	4,529.5200	4.5295	3,977.9400	3.9779	(12.177)	0	0	0
2017/01/24	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R210	03/08/2017	196.29	Put	Bond Future	4,787.3700	4.7874	4,224.9200	4.2249	(11.749)	0	0	0
2017/01/24	R210	03/08/2017			Bond Future	191.5026	191.5026	192.0651	192.0651	0.294	0.0000	0.0000	0
2017/01/24	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R210	03/08/2017	196.28	Put	Bond Future	4,777.3700	4.7774	4,214.9200	4.2149	(11.773)	0	0	0
2017/01/24	R210	03/08/2017	196.30	Put	Bond Future	4,797.3700	4.7974	4,234.9200	4.2349	(11.724)	0	0	0
2017/01/24	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R210	02/11/2017	192.07	Call	Bond Future	911.2900	0.9113	1,481.2900	1.4813	62.549	0	0	0
2017/01/24	R210	02/11/2017			Bond Future	192.9813	192.9813	193.5513	193.5513	0.295	0.0000	0.0000	0
2017/01/24	R210	02/11/2017	192.08	Call	Bond Future	901.2900	0.9013	1,471.2900	1.4713	63.243	0	0	0
2017/01/24	R210	02/11/2017	192.09	Call	Bond Future	891.2900	0.8913	1,461.2900	1.4613	63.952	0	0	0
2017/01/24	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R212	02/02/2017			Bond Future	146.2480	146.2480	146.2492	146.2492	0.001	0.0000	0.0000	3,380
2017/01/24	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R212	02/02/2017	149.27	Put	Bond Future	3,021.9900	3.0220	3,020.7700	3.0208	(0.040)	0	0	0
2017/01/24	R212	02/02/2017	149.29	Put	Bond Future	3,041.9900	3.0420	3,040.7700	3.0408	(0.040)	0	0	0
2017/01/24	R212	02/02/2017	149.28	Put	Bond Future	3,031.9900	3.0320	3,030.7700	3.0308	(0.040)	0	0	0
2017/01/24	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R212	04/05/2017			Bond Future	149.0582	149.0582	149.0592	149.0592	0.001	0.0000	0.0000	1,000

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
2017/01/24	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R212	04/05/2017	152.23	Put	Bond Future	3,171.8300	3.1718	3,170.7800	3.1708	(0.033)	0	0	0
2017/01/24	R212	04/05/2017	152.25	Put	Bond Future	3,191.8300	3.1918	3,190.7800	3.1908	(0.033)	0	0	0
2017/01/24	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R212	04/05/2017	152.24	Put	Bond Future	3,181.8300	3.1818	3,180.7800	3.1808	(0.033)	0	0	0
2017/01/24	R212	03/08/2017			Bond Future	149.9548	149.9548	149.9557	149.9557	0.001	0.0000	0.0000	0
2017/01/24	R212	03/08/2017	153.34	Put	Bond Future	3,385.2200	3.3852	3,384.3400	3.3843	(0.026)	0	0	0
2017/01/24	R212	03/08/2017	153.36	Put	Bond Future	3,405.2200	3.4052	3,404.3400	3.4043	(0.026)	0	0	0
2017/01/24	R212	03/08/2017	153.35	Put	Bond Future	3,395.2200	3.3952	3,394.3400	3.3943	(0.026)	0	0	0
2017/01/24	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R212	02/11/2017			Bond Future	153.0174	153.0174	153.0154	153.0154	(0.001)	0.0000	0.0000	0
2017/01/24	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/24	R212	02/11/2017	152.42	Call	Bond Future	597.4100	0.5974	595.3600	0.5954	(0.343)	0	0	0
2017/01/24	R212	02/11/2017	152.40	Call	Bond Future	617.4100	0.6174	615.3600	0.6154	(0.332)	0	0	0
2017/01/24	R212	02/11/2017	152.41	Call	Bond Future	607.4100	0.6074	605.3600	0.6054	(0.337)	0	0	0
2017/01/24	R213	02/02/2017	9.40	Call	Bond Future	1,446.1200	1.4461	1,933.9500	1.9340	33.734	0	0	0
2017/01/24	R213	02/02/2017	9.42	Call	Bond Future	1,549.3500	1.5494	2,051.3200	2.0513	32.399	0	0	0
2017/01/24	R213	02/02/2017			Bond Future	9.2219	85.7756	9.1310	86.3994	(0.986)	0.0000	0.0000	31,814
2017/01/24	R213	02/02/2017	9.41	Call	Bond Future	1,497.3900	1.4974	1,992.4100	1.9924	33.059	0	0	0
2017/01/24	R213	02/02/2017	9.40	Put	Bond Future	243.0500	0.2430	107.0600	0.1071	(55.951)	0	0	0
2017/01/24	R213	02/02/2017	9.42	Put	Bond Future	212.6800	0.2127	90.8300	0.0908	(57.293)	0	0	0
2017/01/24	R213	02/02/2017	9.41	Put	Bond Future	227.4800	0.2275	98.6800	0.0987	(56.620)	0	0	0
2017/01/24	R213	04/05/2017			Bond Future	9.2647	83.8670	9.1710	84.5027	(1.012)	0.0000	0.0000	19,971
2017/01/24	R213	04/05/2017	9.35	Put	Bond Future	1,900.6400	1.9006	1,621.4800	1.6215	(14.688)	0	0	0
2017/01/24	R213	04/05/2017	9.37	Put	Bond Future	1,840.8400	1.8408	1,567.8000	1.5678	(14.832)	0	0	0
2017/01/24	R213	04/05/2017	9.35	Call	Bond Future	2,473.1600	2.4732	2,829.6800	2.8297	14.416	0	0	0
2017/01/24	R213	04/05/2017	9.36	Put	Bond Future	1,870.5600	1.8706	1,594.4700	1.5945	(14.760)	0	0	0
2017/01/24	R213	04/05/2017	9.36	Call	Bond Future	2,509.8500	2.5099	2,869.4400	2.8694	14.327	0	0	0
2017/01/24	R213	04/05/2017	9.37	Call	Bond Future	2,546.8300	2.5468	2,909.4700	2.9095	14.239	0	0	0
2017/01/24	R213	03/08/2017	9.33	Put	Bond Future	2,959.9400	2.9599	2,656.7600	2.6568	(10.243)	0	0	0
2017/01/24	R213	03/08/2017			Bond Future	9.3016	85.5200	9.2049	86.1680	(1.039)	0.0000	0.0000	0
2017/01/24	R213	03/08/2017	9.35	Put	Bond Future	2,896.3900	2.8964	2,597.6600	2.5977	(10.314)	0	0	0
2017/01/24	R213	03/08/2017	9.33	Call	Bond Future	3,149.0200	3.1490	3,493.9200	3.4939	10.953	0	0	0
2017/01/24	R213	03/08/2017	9.34	Put	Bond Future	2,928.0400	2.9280	2,627.0800	2.6271	(10.279)	0	0	0
2017/01/24	R213	03/08/2017	9.34	Call	Bond Future	3,183.5500	3.1836	3,530.6700	3.5307	10.904	0	0	0
2017/01/24	R213	03/08/2017	9.35	Call	Bond Future	3,218.2700	3.2183	3,567.6200	3.5676	10.855	0	0	0
2017/01/24	R213	02/11/2017	9.36	Put	Bond Future	3,635.9900	3.6360	3,328.2000	3.3282	(8.465)	0	0	0
2017/01/24	R213	02/11/2017			Bond Future	9.3348	83.7090	9.2354	84.3685	(1.065)	0.0000	0.0000	0
2017/01/24	R213	02/11/2017	9.35	Put	Bond Future	3,667.6300	3.6676	3,357.9900	3.3580	(8.443)	0	0	0
2017/01/24	R213	02/11/2017	9.36	Call	Bond Future	3,801.8100	3.8018	4,153.5600	4.1536	9.252	0	0	0
2017/01/24	R213	02/11/2017	9.34	Call	Bond Future	3,733.6400	3.7336	4,081.6900	4.0817	9.322	0	0	0
2017/01/24	R213	02/11/2017	9.35	Call	Bond Future	3,767.6500	3.7676	4,117.5500	4.1175	9.287	0	0	0
2017/01/24	R213	02/11/2017	9.34	Put	Bond Future	3,699.4900	3.6995	3,388.0000	3.3880	(8.420)	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
2017/01/24	R214	02/02/2017			Bond Future	9.4615	74.9505	9.3707	75.6144	(0.960)	0.0000	0.0000	22,737
2017/01/24	R214	02/02/2017	9.67	Call	Bond Future	1,716.6100	1.7166	2,251.2200	2.2512	31.143	0	0	0
2017/01/24	R214	02/02/2017	9.66	Put	Bond Future	244.9500	0.2450	108.6500	0.1087	(56.644)	0	0	0
2017/01/24	R214	02/02/2017	9.68	Put	Bond Future	215.0200	0.2150	92.6200	0.0926	(56.925)	0	0	0
2017/01/24	R214	02/02/2017	9.67	Put	Bond Future	229.5800	0.2296	100.3600	0.1004	(56.285)	0	0	0
2017/01/24	R214	02/02/2017	9.68	Call	Bond Future	1,772.1100	1.7721	2,313.5400	2.3135	30.553	0	0	0
2017/01/24	R214	02/02/2017	9.66	Call	Bond Future	1,661.8200	1.6618	2,189.3500	2.1894	31.744	0	0	0
2017/01/24	R214	04/05/2017	9.58	Put	Bond Future	2,129.4800	2.1295	1,830.4300	1.8304	(14.043)	0	0	0
2017/01/24	R214	04/05/2017			Bond Future	9.5023	73.0883	9.4090	73.7647	(0.981)	0.0000	0.0000	17,519
2017/01/24	R214	04/05/2017	9.57	Put	Bond Future	2,162.2400	2.1622	1,860.0300	1.8600	(13.977)	0	0	0
2017/01/24	R214	04/05/2017	9.58	Call	Bond Future	2,685.6600	2.6857	3,063.0200	3.0630	14.051	0	0	0
2017/01/24	R214	04/05/2017	9.56	Call	Bond Future	2,609.3300	2.6093	2,980.3600	2.9804	14.219	0	0	0
2017/01/24	R214	04/05/2017	9.57	Call	Bond Future	2,647.2800	2.6473	3,021.4800	3.0215	14.135	0	0	0
2017/01/24	R214	04/05/2017	9.56	Put	Bond Future	2,195.5500	2.1956	1,890.1700	1.8902	(13.909)	0	0	0
2017/01/24	R214	03/08/2017	9.51	Call	Bond Future	3,267.0300	3.2670	3,623.2700	3.6233	10.904	0	0	0
2017/01/24	R214	03/08/2017			Bond Future	9.5381	74.5288	9.4423	75.2185	(1.004)	0.0000	0.0000	0
2017/01/24	R214	03/08/2017	9.52	Call	Bond Future	3,302.6600	3.3027	3,661.2400	3.6612	10.857	0	0	0
2017/01/24	R214	03/08/2017	9.53	Call	Bond Future	3,338.7000	3.3387	3,699.6100	3.6996	10.810	0	0	0
2017/01/24	R214	03/08/2017	9.51	Put	Bond Future	3,468.0600	3.4681	3,134.6300	3.1346	(9.614)	0	0	0
2017/01/24	R214	03/08/2017	9.53	Put	Bond Future	3,396.3500	3.3963	3,067.5900	3.0676	(9.680)	0	0	0
2017/01/24	R214	03/08/2017	9.52	Put	Bond Future	3,431.9400	3.4319	3,100.8500	3.1008	(9.647)	0	0	0
2017/01/24	R214	02/11/2017	9.60	Call	Bond Future	4,212.6900	4.2127	4,591.4500	4.5914	8.991	0	0	0
2017/01/24	R214	02/11/2017			Bond Future	9.5707	72.7477	9.4726	73.4500	(1.025)	0.0000	0.0000	0
2017/01/24	R214	02/11/2017	9.58	Call	Bond Future	4,140.5600	4.1406	4,515.4800	4.5155	9.055	0	0	0
2017/01/24	R214	02/11/2017	9.59	Call	Bond Future	4,176.5500	4.1765	4,553.4000	4.5534	9.023	0	0	0
2017/01/24	R214	02/11/2017	9.58	Put	Bond Future	4,074.6900	4.0747	3,747.3800	3.7474	(8.033)	0	0	0
2017/01/24	R214	02/11/2017	9.60	Put	Bond Future	4,005.2100	4.0052	3,681.7400	3.6817	(8.076)	0	0	0
2017/01/24	R214	02/11/2017	9.59	Put	Bond Future	4,039.8200	4.0398	3,714.4400	3.7144	(8.054)	0	0	0
2017/01/24	R248	02/02/2017	9.76	Put	Bond Future	256.6600	0.2567	111.7400	0.1117	(56.464)	0	0	0
2017/01/24	R248	02/02/2017	9.78	Put	Bond Future	225.4700	0.2255	95.4600	0.0955	(57.662)	0	0	0
2017/01/24	R248	02/02/2017			Bond Future	9.5117	96.2958	9.4208	97.1444	(0.955)	0.0000	0.0000	41,271
2017/01/24	R248	02/02/2017	9.77	Put	Bond Future	240.6500	0.2407	103.3300	0.1033	(57.062)	0	0	0
2017/01/24	R248	02/02/2017	9.76	Call	Bond Future	2,507.7200	2.5077	3,211.3800	3.2114	28.060	0	0	0
2017/01/24	R248	02/02/2017	9.77	Call	Bond Future	2,580.3300	2.5803	3,291.5900	3.2916	27.565	0	0	0
2017/01/24	R248	02/02/2017	9.78	Call	Bond Future	2,653.6100	2.6536	3,372.1800	3.3722	27.079	0	0	0
2017/01/24	R248	04/05/2017	9.66	Call	Bond Future	3,718.6000	3.7186	4,209.4200	4.2094	13.199	0	0	0
2017/01/24	R248	04/05/2017			Bond Future	9.5539	93.7008	9.4605	94.5656	(0.977)	0.0000	0.0000	32,808
2017/01/24	R248	04/05/2017	9.67	Call	Bond Future	3,768.3500	3.7683	4,262.9700	4.2630	13.126	0	0	0
2017/01/24	R248	04/05/2017	9.65	Put	Bond Future	2,793.3800	2.7934	2,415.6200	2.4156	(13.523)	0	0	0
2017/01/24	R248	04/05/2017	9.67	Put	Bond Future	2,712.2000	2.7122	2,342.0600	2.3421	(13.647)	0	0	0
2017/01/24	R248	04/05/2017	9.65	Call	Bond Future	3,669.1700	3.6692	4,156.1700	4.1562	13.273	0	0	0
2017/01/24	R248	04/05/2017	9.66	Put	Bond Future	2,752.5500	2.7525	2,378.6100	2.3786	(13.585)	0	0	0
2017/01/24	R248	03/08/2017			Bond Future	9.5911	95.5476	9.4952	96.4293	(1.000)	0.0000	0.0000	0
2017/01/24	R248	03/08/2017	9.57	Call	Bond Future	4,408.0000	4.4080	4,865.5100	4.8655	10.379	0	0	0
2017/01/24	R248	03/08/2017	9.56	Put	Bond Future	4,647.2100	4.6472	4,220.1600	4.2202	(9.189)	0	0	0
2017/01/24	R248	03/08/2017	9.58	Put	Bond Future	4,555.4100	4.5554	4,134.0400	4.1340	(9.250)	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
2017/01/24	R248	03/08/2017	9.57	Put	Bond Future	4,600.9800	4.6010	4,176.7700	4.1768	(9.220)	0	0	0
2017/01/24	R248	03/08/2017	9.58	Call	Bond Future	4,453.8500	4.4538	4,914.2000	4.9142	10.336	0	0	0
2017/01/24	R248	03/08/2017	9.56	Call	Bond Future	4,362.6500	4.3626	4,817.3200	4.8173	10.422	0	0	0
2017/01/24	R248	02/11/2017	9.66	Put	Bond Future	5,268.8000	5.2688	4,856.4400	4.8564	(7.826)	0	0	0
2017/01/24	R248	02/11/2017			Bond Future	9.6252	93.0527	9.5269	93.9505	(1.021)	0.0000	0.0000	0
2017/01/24	R248	02/11/2017	9.65	Put	Bond Future	5,314.1200	5.3141	4,899.4000	4.8994	(7.804)	0	0	0
2017/01/24	R248	02/11/2017	9.64	Call	Bond Future	5,493.2900	5.4933	5,973.9500	5.9739	8.750	0	0	0
2017/01/24	R248	02/11/2017	9.65	Call	Bond Future	5,537.8700	5.5379	6,020.9000	6.0209	8.722	0	0	0
2017/01/24	R248	02/11/2017	9.66	Call	Bond Future	5,582.6100	5.5826	6,068.0000	6.0680	8.695	0	0	0
2017/01/24	R248	02/11/2017	9.64	Put	Bond Future	5,359.7600	5.3598	4,942.6700	4.9427	(7.782)	0	0	0

**Total**

**945982**