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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/01/2017 TO 25/01/2017

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
2017/01/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	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
2017/01/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	2025	02/02/2017	130.01	Put	Bond Future	2,854.7200	2.8547	2,804.3500	2.8044	(1.764)	0	0	0
2017/01/25	2025	02/02/2017			Bond Future	127.1553	127.1553	127.2057	127.2057	0.040	0.0000	0.0000	2,844
2017/01/25	2025	02/02/2017	130.00	Put	Bond Future	2,844.7200	2.8447	2,794.3500	2.7944	(1.771)	0	0	0
2017/01/25	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2025	02/02/2017	129.99	Put	Bond Future	2,834.7200	2.8347	2,784.3500	2.7844	(1.777)	0	0	0
2017/01/25	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2025	04/05/2017			Bond Future	129.5984	129.5984	129.6478	129.6478	0.038	0.0000	0.0000	917
2017/01/25	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2025	04/05/2017	132.56	Put	Bond Future	2,961.6000	2.9616	2,912.2300	2.9122	(1.667)	0	0	0
2017/01/25	2025	04/05/2017	132.58	Put	Bond Future	2,981.6000	2.9816	2,932.2300	2.9322	(1.656)	0	0	0
2017/01/25	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2025	04/05/2017	132.57	Put	Bond Future	2,971.6000	2.9716	2,922.2300	2.9222	(1.661)	0	0	0
2017/01/25	2025	03/08/2017			Bond Future	130.8146	130.8146	130.8639	130.8639	0.038	0.0000	0.0000	0
2017/01/25	2025	03/08/2017	133.96	Put	Bond Future	3,145.3600	3.1454	3,096.1400	3.0961	(1.565)	0	0	0
2017/01/25	2025	03/08/2017	133.98	Put	Bond Future	3,165.3600	3.1654	3,116.1400	3.1161	(1.555)	0	0	0
2017/01/25	2025	03/08/2017	133.97	Put	Bond Future	3,155.3600	3.1554	3,106.1400	3.1061	(1.560)	0	0	0
2017/01/25	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2025	02/11/2017	132.98	Call	Bond Future	503.6500	0.5037	551.2100	0.5512	9.443	0	0	0
2017/01/25	2025	02/11/2017			Bond Future	133.4836	133.4836	133.5312	133.5312	0.036	0.0000	0.0000	0
2017/01/25	2025	02/11/2017	132.96	Call	Bond Future	523.6500	0.5237	571.2100	0.5712	9.082	0	0	0
2017/01/25	2025	02/11/2017	132.97	Call	Bond Future	513.6500	0.5137	561.2100	0.5612	9.259	0	0	0
2017/01/25	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2030	02/02/2017			Bond Future	9.1009	91.8648	9.1746	91.3443	0.810	0.0000	0.0000	17,938
2017/01/25	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2030	02/02/2017	9.29	Call	Bond Future	1,327.0900	1.3271	806.6200	0.8066	(39.219)	0	0	0
2017/01/25	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2030	02/02/2017	9.30	Call	Bond Future	1,396.5300	1.3965	876.0600	0.8761	(37.269)	0	0	0
2017/01/25	2030	02/02/2017	9.31	Call	Bond Future	1,465.9000	1.4659	945.4300	0.9454	(35.505)	0	0	0
2017/01/25	2030	04/05/2017	9.33	Call	Bond Future	1,270.8900	1.2709	738.9400	0.7389	(41.856)	0	0	0
2017/01/25	2030	04/05/2017			Bond Future	9.1464	93.6242	9.2228	93.0923	0.835	0.0000	0.0000	20,118
2017/01/25	2030	04/05/2017	9.34	Call	Bond Future	1,339.4200	1.3394	807.4700	0.8075	(39.715)	0	0	0
2017/01/25	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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2017/01/25	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2030	04/05/2017	9.32	Call	Bond Future	1,202.2900	1.2023	670.3400	0.6703	(44.245)	0	0	0
2017/01/25	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2030	03/08/2017	9.33	Call	Bond Future	978.5300	0.9785	435.3100	0.4353	(55.514)	0	0	0
2017/01/25	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2030	03/08/2017			Bond Future	9.1870	91.4623	9.2661	90.9191	0.862	0.0000	0.0000	0
2017/01/25	2030	03/08/2017	9.34	Call	Bond Future	1,046.4000	1.0464	503.1800	0.5032	(51.913)	0	0	0
2017/01/25	2030	03/08/2017	9.35	Call	Bond Future	1,114.1900	1.1142	570.9700	0.5710	(48.755)	0	0	0
2017/01/25	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2030	02/11/2017			Bond Future	9.2152	93.3239	9.2973	92.7677	0.891	0.0000	0.0000	0
2017/01/25	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2030	02/11/2017	9.34	Call	Bond Future	843.7900	0.8438	287.6100	0.2876	(65.915)	0	0	0
2017/01/25	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2030	02/11/2017	9.35	Call	Bond Future	910.9500	0.9109	354.7700	0.3548	(61.055)	0	0	0
2017/01/25	2030	02/11/2017	9.36	Call	Bond Future	978.0300	0.9780	421.8500	0.4219	(56.867)	0	0	0
2017/01/25	2032	02/02/2017	9.53	Call	Bond Future	2,296.5200	2.2965	1,805.2800	1.8053	(21.391)	0	0	0
2017/01/25	2032	02/02/2017			Bond Future	9.2362	94.9703	9.3047	94.4516	0.742	0.0000	0.0000	14,756
2017/01/25	2032	02/02/2017	9.51	Call	Bond Future	2,167.3400	2.1673	1,682.0000	1.6820	(22.393)	0	0	0
2017/01/25	2032	02/02/2017	9.52	Call	Bond Future	2,231.6600	2.2317	1,743.2700	1.7433	(21.885)	0	0	0
2017/01/25	2032	02/02/2017	9.51	Put	Bond Future	119.3700	0.1194	152.7600	0.1528	27.972	0	0	0
2017/01/25	2032	02/02/2017	9.53	Put	Bond Future	101.5400	0.1015	129.0300	0.1290	27.073	0	0	0
2017/01/25	2032	02/02/2017	9.52	Put	Bond Future	110.1400	0.1101	140.4800	0.1405	27.547	0	0	0
2017/01/25	2032	04/05/2017	9.45	Call	Bond Future	3,105.2900	3.1053	2,667.8700	2.6679	(14.086)	0	0	0
2017/01/25	2032	04/05/2017			Bond Future	9.2811	92.6305	9.3520	92.1003	0.764	0.0000	0.0000	16,274
2017/01/25	2032	04/05/2017	9.46	Call	Bond Future	3,148.0600	3.1481	2,709.1400	2.7091	(13.943)	0	0	0
2017/01/25	2032	04/05/2017	9.44	Put	Bond Future	1,880.8400	1.8808	1,975.1000	1.9751	5.012	0	0	0
2017/01/25	2032	04/05/2017	9.46	Put	Bond Future	1,818.8700	1.8189	1,910.1000	1.9101	5.016	0	0	0
2017/01/25	2032	04/05/2017	9.44	Call	Bond Future	3,062.8100	3.0628	2,626.9200	2.6269	(14.232)	0	0	0
2017/01/25	2032	04/05/2017	9.45	Put	Bond Future	1,849.6700	1.8497	1,942.4000	1.9424	5.013	0	0	0
2017/01/25	2032	03/08/2017	9.43	Put	Bond Future	3,011.9100	3.0119	3,083.7100	3.0837	2.384	0	0	0
2017/01/25	2032	03/08/2017			Bond Future	9.3198	94.4561	9.3930	93.9147	0.786	0.0000	0.0000	0
2017/01/25	2032	03/08/2017	9.45	Put	Bond Future	2,944.2900	2.9443	3,014.8100	3.0148	2.395	0	0	0
2017/01/25	2032	03/08/2017	9.44	Put	Bond Future	2,977.9500	2.9780	3,049.1100	3.0491	2.390	0	0	0
2017/01/25	2032	03/08/2017	9.44	Call	Bond Future	3,864.1000	3.8641	3,393.8000	3.3938	(12.171)	0	0	0
2017/01/25	2032	03/08/2017	9.43	Call	Bond Future	3,824.8300	3.8248	3,355.1700	3.3552	(12.279)	0	0	0
2017/01/25	2032	03/08/2017	9.45	Call	Bond Future	3,903.5800	3.9036	3,432.6400	3.4326	(12.064)	0	0	0
2017/01/25	2032	02/11/2017			Bond Future	9.3527	92.2184	9.4286	91.6640	0.811	0.0000	0.0000	0
2017/01/25	2032	02/11/2017	9.48	Put	Bond Future	3,682.4800	3.6825	3,728.6200	3.7286	1.253	0	0	0
2017/01/25	2032	02/11/2017	9.50	Put	Bond Future	3,615.1100	3.6151	3,661.0100	3.6610	1.270	0	0	0
2017/01/25	2032	02/11/2017	9.48	Call	Bond Future	4,609.9800	4.6100	4,101.7200	4.1017	(11.025)	0	0	0
2017/01/25	2032	02/11/2017	9.49	Put	Bond Future	3,648.6800	3.6487	3,694.6900	3.6947	1.261	0	0	0
2017/01/25	2032	02/11/2017	9.49	Call	Bond Future	4,648.4500	4.6485	4,140.0600	4.1401	(10.937)	0	0	0
2017/01/25	2032	02/11/2017	9.50	Call	Bond Future	4,687.0800	4.6871	4,178.5800	4.1786	(10.849)	0	0	0
2017/01/25	2033	02/02/2017			Bond Future	107.4187	107.4187	107.4216	107.4216	0.003	0.0000	0.0000	6,033

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2017/01/25	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2033	02/02/2017	109.70	Put	Bond Future	2,281.3200	2.2813	2,278.3900	2.2784	(0.128)	0	0	0
2017/01/25	2033	02/02/2017	109.71	Put	Bond Future	2,291.3200	2.2913	2,288.3900	2.2884	(0.128)	0	0	0
2017/01/25	2033	02/02/2017	109.72	Put	Bond Future	2,301.3200	2.3013	2,298.3900	2.2984	(0.127)	0	0	0
2017/01/25	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2033	04/05/2017			Bond Future	108.4422	108.4422	108.4435	108.4435	0.001	0.0000	0.0000	5,451
2017/01/25	2033	04/05/2017	110.83	Put	Bond Future	2,387.7700	2.3878	2,386.4500	2.3865	(0.055)	0	0	0
2017/01/25	2033	04/05/2017	110.85	Put	Bond Future	2,407.7700	2.4078	2,406.4500	2.4065	(0.055)	0	0	0
2017/01/25	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2033	04/05/2017	110.84	Put	Bond Future	2,397.7700	2.3978	2,396.4500	2.3965	(0.055)	0	0	0
2017/01/25	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2033	03/08/2017	113.14	Put	Bond Future	2,554.3100	2.5543	2,553.8700	2.5539	(0.017)	0	0	0
2017/01/25	2033	03/08/2017			Bond Future	110.5857	110.5857	110.5861	110.5861	0.000	0.0000	0.0000	0
2017/01/25	2033	03/08/2017	113.13	Put	Bond Future	2,544.3100	2.5443	2,543.8700	2.5439	(0.017)	0	0	0
2017/01/25	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2033	03/08/2017	113.12	Put	Bond Future	2,534.3100	2.5343	2,533.8700	2.5339	(0.017)	0	0	0
2017/01/25	2033	02/11/2017	110.08	Call	Bond Future	1,671.2900	1.6713	1,669.5300	1.6695	(0.105)	0	0	0
2017/01/25	2033	02/11/2017			Bond Future	111.7513	111.7513	111.7495	111.7495	(0.002)	0.0000	0.0000	0
2017/01/25	2033	02/11/2017	110.09	Call	Bond Future	1,661.2900	1.6613	1,659.5300	1.6595	(0.106)	0	0	0
2017/01/25	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2033	02/11/2017	110.07	Call	Bond Future	1,681.2900	1.6813	1,679.5300	1.6795	(0.105)	0	0	0
2017/01/25	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2037	02/02/2017	9.68	Put	Bond Future	149.4500	0.1495	188.6300	0.1886	26.216	0	0	0
2017/01/25	2037	02/02/2017			Bond Future	9.4060	92.0638	9.4796	91.4506	0.783	0.0000	0.0000	29,506
2017/01/25	2037	02/02/2017	9.67	Put	Bond Future	161.0700	0.1611	204.1000	0.2041	26.715	0	0	0
2017/01/25	2037	02/02/2017	9.68	Call	Bond Future	2,398.8200	2.3988	1,824.7900	1.8248	(23.930)	0	0	0
2017/01/25	2037	02/02/2017	9.66	Call	Bond Future	2,261.5200	2.2615	1,695.4700	1.6955	(25.030)	0	0	0
2017/01/25	2037	02/02/2017	9.67	Call	Bond Future	2,329.8800	2.3299	1,759.7000	1.7597	(24.473)	0	0	0
2017/01/25	2037	02/02/2017	9.66	Put	Bond Future	173.3900	0.1734	220.5500	0.2205	27.199	0	0	0
2017/01/25	2037	04/05/2017			Bond Future	9.4528	93.8269	9.5288	93.2006	0.804	0.0000	0.0000	46,478
2017/01/25	2037	04/05/2017	9.58	Put	Bond Future	2,291.7500	2.2918	2,386.6100	2.3866	4.139	0	0	0
2017/01/25	2037	04/05/2017	9.60	Put	Bond Future	2,221.7700	2.2218	2,311.5300	2.3115	4.040	0	0	0
2017/01/25	2037	04/05/2017	9.59	Put	Bond Future	2,256.6500	2.2566	2,348.8400	2.3488	4.085	0	0	0
2017/01/25	2037	04/05/2017	9.60	Call	Bond Future	3,428.9200	3.4289	2,892.3500	2.8924	(15.648)	0	0	0
2017/01/25	2037	04/05/2017	9.58	Call	Bond Future	3,336.3800	3.3364	2,804.9100	2.8049	(15.930)	0	0	0
2017/01/25	2037	04/05/2017	9.59	Call	Bond Future	3,382.6000	3.3826	2,848.4600	2.8485	(15.791)	0	0	0
2017/01/25	2037	03/08/2017	9.57	Call	Bond Future	4,219.7200	4.2197	3,637.0400	3.6370	(13.808)	0	0	0
2017/01/25	2037	03/08/2017			Bond Future	9.4954	91.4186	9.5738	90.7790	0.826	0.0000	0.0000	0
2017/01/25	2037	03/08/2017	9.58	Call	Bond Future	4,262.7600	4.2628	3,678.0800	3.6781	(13.716)	0	0	0
2017/01/25	2037	03/08/2017	9.56	Put	Bond Future	3,649.1800	3.6492	3,708.0900	3.7081	1.614	0	0	0
2017/01/25	2037	03/08/2017	9.57	Put	Bond Future	3,611.0700	3.6111	3,667.9500	3.6680	1.575	0	0	0
2017/01/25	2037	03/08/2017	9.58	Put	Bond Future	3,573.0100	3.5730	3,627.8900	3.6279	1.536	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
2017/01/25	2037	03/08/2017	9.56	Call	Bond Future	4,176.6200	4.1766	3,595.9700	3.5960	(13.902)	0	0	0
2017/01/25	2037	02/11/2017			Bond Future	9.5274	93.2794	9.6083	92.6249	0.849	0.0000	0.0000	0
2017/01/25	2037	02/11/2017	9.66	Call	Bond Future	5,266.2500	5.2663	4,672.1900	4.6722	(11.281)	0	0	0
2017/01/25	2037	02/11/2017	9.65	Put	Bond Future	4,235.1500	4.2351	4,295.6000	4.2956	1.427	0	0	0
2017/01/25	2037	02/11/2017	9.67	Put	Bond Future	4,159.9000	4.1599	4,220.0500	4.2200	1.446	0	0	0
2017/01/25	2037	02/11/2017	9.66	Put	Bond Future	4,197.2300	4.1972	4,257.6800	4.2577	1.440	0	0	0
2017/01/25	2037	02/11/2017	9.65	Call	Bond Future	5,224.2500	5.2242	4,630.1900	4.6302	(11.371)	0	0	0
2017/01/25	2037	02/11/2017	9.67	Call	Bond Future	5,308.7200	5.3087	4,714.3600	4.7144	(11.196)	0	0	0
2017/01/25	2038	02/02/2017	137.07	Put	Bond Future	4,447.8800	4.4479	4,444.7700	4.4448	(0.070)	0	0	0
2017/01/25	2038	02/02/2017			Bond Future	132.6221	132.6221	132.6252	132.6252	0.002	0.0000	0.0000	6,971
2017/01/25	2038	02/02/2017	137.06	Put	Bond Future	4,437.8800	4.4379	4,434.7700	4.4348	(0.070)	0	0	0
2017/01/25	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2038	02/02/2017	137.05	Put	Bond Future	4,427.8800	4.4279	4,424.7700	4.4248	(0.070)	0	0	0
2017/01/25	2038	04/05/2017	139.77	Put	Bond Future	4,599.6900	4.5997	4,598.5800	4.5986	(0.024)	0	0	0
2017/01/25	2038	04/05/2017			Bond Future	135.1703	135.1703	135.1714	135.1714	0.001	0.0000	0.0000	16,780
2017/01/25	2038	04/05/2017	139.79	Put	Bond Future	4,619.6900	4.6197	4,618.5800	4.6186	(0.024)	0	0	0
2017/01/25	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2038	04/05/2017	139.78	Put	Bond Future	4,609.6900	4.6097	4,608.5800	4.6086	(0.024)	0	0	0
2017/01/25	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2038	03/08/2017			Bond Future	136.3285	136.3285	136.3285	136.3285	0.000	0.0000	0.0000	0
2017/01/25	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2038	03/08/2017	141.16	Put	Bond Future	4,831.5000	4.8315	4,831.5000	4.8315	0.000	0	0	0
2017/01/25	2038	03/08/2017	141.18	Put	Bond Future	4,851.5000	4.8515	4,851.5000	4.8515	0.000	0	0	0
2017/01/25	2038	03/08/2017	141.17	Put	Bond Future	4,841.5000	4.8415	4,841.5000	4.8415	0.000	0	0	0
2017/01/25	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2038	02/11/2017	136.80	Call	Bond Future	2,310.0500	2.3100	2,307.3600	2.3074	(0.116)	0	0	0
2017/01/25	2038	02/11/2017			Bond Future	139.1100	139.1100	139.1074	139.1074	(0.002)	0.0000	0.0000	0
2017/01/25	2038	02/11/2017	136.81	Call	Bond Future	2,300.0500	2.3000	2,297.3600	2.2974	(0.117)	0	0	0
2017/01/25	2038	02/11/2017	136.82	Call	Bond Future	2,290.0500	2.2900	2,287.3600	2.2874	(0.117)	0	0	0
2017/01/25	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2040	02/02/2017	9.58	Call	Bond Future	1,759.4000	1.7594	1,211.5200	1.2115	(31.140)	0	0	0
2017/01/25	2040	02/02/2017			Bond Future	9.4259	96.1963	9.4995	95.5348	0.782	0.0000	0.0000	4,956
2017/01/25	2040	02/02/2017	9.59	Call	Bond Future	1,824.0800	1.8241	1,268.6200	1.2686	(30.452)	0	0	0
2017/01/25	2040	02/02/2017	9.60	Call	Bond Future	1,889.7700	1.8898	1,327.0400	1.3270	(29.778)	0	0	0
2017/01/25	2040	02/02/2017	9.58	Put	Bond Future	383.8400	0.3838	497.5300	0.4975	29.619	0	0	0
2017/01/25	2040	02/02/2017	9.60	Put	Bond Future	338.0800	0.3381	436.9200	0.4369	29.236	0	0	0
2017/01/25	2040	02/02/2017	9.59	Put	Bond Future	360.3900	0.3604	466.5000	0.4665	29.443	0	0	0
2017/01/25	2040	04/05/2017			Bond Future	9.4717	98.0386	9.5477	97.3629	0.802	0.0000	0.0000	8,436
2017/01/25	2040	04/05/2017	9.62	Put	Bond Future	2,440.5700	2.4406	2,539.6600	2.5397	4.060	0	0	0
2017/01/25	2040	04/05/2017	9.64	Put	Bond Future	2,366.6200	2.3666	2,460.6500	2.4606	3.973	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
2017/01/25	2040	04/05/2017	9.62	Call	Bond Future	3,752.2700	3.7523	3,175.6500	3.1756	(15.367)	0	0	0
2017/01/25	2040	04/05/2017	9.63	Put	Bond Future	2,403.2700	2.4033	2,500.0100	2.5000	4.025	0	0	0
2017/01/25	2040	04/05/2017	9.63	Call	Bond Future	3,802.3400	3.8023	3,223.3700	3.2234	(15.227)	0	0	0
2017/01/25	2040	04/05/2017	9.64	Call	Bond Future	3,852.9300	3.8529	3,271.2500	3.2713	(15.097)	0	0	0
2017/01/25	2040	03/08/2017			Bond Future	9.5134	95.4629	9.5917	94.7730	0.824	0.0000	0.0000	0
2017/01/25	2040	03/08/2017	9.61	Put	Bond Future	3,872.3600	3.8724	3,928.4300	3.9284	1.448	0	0	0
2017/01/25	2040	03/08/2017	9.63	Put	Bond Future	3,791.9600	3.7920	3,844.4500	3.8444	1.384	0	0	0
2017/01/25	2040	03/08/2017	9.61	Call	Bond Future	4,721.8500	4.7219	4,088.0500	4.0881	(13.423)	0	0	0
2017/01/25	2040	03/08/2017	9.62	Put	Bond Future	3,832.1300	3.8321	3,886.1200	3.8861	1.409	0	0	0
2017/01/25	2040	03/08/2017	9.62	Call	Bond Future	4,768.8400	4.7688	4,132.9600	4.1330	(13.334)	0	0	0
2017/01/25	2040	03/08/2017	9.63	Call	Bond Future	4,815.7700	4.8158	4,178.3900	4.1784	(13.235)	0	0	0
2017/01/25	2040	02/11/2017			Bond Future	9.5448	97.4059	9.6255	96.7001	0.846	0.0000	0.0000	0
2017/01/25	2040	02/11/2017	9.66	Call	Bond Future	5,678.9300	5.6789	5,043.5800	5.0436	(11.188)	0	0	0
2017/01/25	2040	02/11/2017	9.65	Put	Bond Future	4,716.0700	4.7161	4,786.6400	4.7866	1.496	0	0	0
2017/01/25	2040	02/11/2017	9.67	Put	Bond Future	4,633.4400	4.6334	4,703.5900	4.7036	1.514	0	0	0
2017/01/25	2040	02/11/2017	9.66	Put	Bond Future	4,674.4400	4.6744	4,744.9600	4.7450	1.509	0	0	0
2017/01/25	2040	02/11/2017	9.67	Call	Bond Future	5,724.2700	5.7243	5,088.5500	5.0886	(11.106)	0	0	0
2017/01/25	2040	02/11/2017	9.65	Call	Bond Future	5,634.0900	5.6341	4,998.7900	4.9988	(11.276)	0	0	0
2017/01/25	2044	02/02/2017			Bond Future	9.4256	93.5949	9.4993	92.9220	0.782	0.0000	0.0000	18,230
2017/01/25	2044	02/02/2017	9.77	Call	Bond Future	3,175.8700	3.1759	2,525.4200	2.5254	(20.481)	0	0	0
2017/01/25	2044	02/02/2017	9.76	Put	Bond Future	110.6500	0.1106	135.7300	0.1357	22.666	0	0	0
2017/01/25	2044	02/02/2017	9.78	Put	Bond Future	94.4600	0.0945	114.6400	0.1146	21.364	0	0	0
2017/01/25	2044	02/02/2017	9.77	Put	Bond Future	102.2900	0.1023	124.8100	0.1248	22.016	0	0	0
2017/01/25	2044	02/02/2017	9.78	Call	Bond Future	3,254.7000	3.2547	2,601.9100	2.6019	(20.057)	0	0	0
2017/01/25	2044	02/02/2017	9.76	Call	Bond Future	3,097.4300	3.0974	2,449.5400	2.4495	(20.917)	0	0	0
2017/01/25	2044	04/05/2017			Bond Future	9.4694	95.3875	9.5454	94.7001	0.803	0.0000	0.0000	18,839
2017/01/25	2044	04/05/2017	9.67	Call	Bond Future	4,098.4300	4.0984	3,498.3100	3.4983	(14.643)	0	0	0
2017/01/25	2044	04/05/2017	9.66	Put	Bond Future	2,338.3500	2.3384	2,428.2000	2.4282	3.842	0	0	0
2017/01/25	2044	04/05/2017	9.68	Put	Bond Future	2,266.7200	2.2667	2,351.7600	2.3518	3.752	0	0	0
2017/01/25	2044	04/05/2017	9.67	Put	Bond Future	2,302.4100	2.3024	2,389.6500	2.3897	3.789	0	0	0
2017/01/25	2044	04/05/2017	9.68	Call	Bond Future	4,150.7200	4.1507	3,548.4000	3.5484	(14.511)	0	0	0
2017/01/25	2044	04/05/2017	9.66	Call	Bond Future	4,046.2600	4.0463	3,448.7500	3.4488	(14.767)	0	0	0
2017/01/25	2044	03/08/2017			Bond Future	9.5092	92.8847	9.5874	92.1830	0.823	0.0000	0.0000	0
2017/01/25	2044	03/08/2017	9.62	Put	Bond Future	3,900.4100	3.9004	3,955.7900	3.9558	1.420	0	0	0
2017/01/25	2044	03/08/2017	9.64	Put	Bond Future	3,819.7300	3.8197	3,871.2700	3.8713	1.349	0	0	0
2017/01/25	2044	03/08/2017	9.63	Put	Bond Future	3,860.0300	3.8600	3,913.3500	3.9133	1.381	0	0	0
2017/01/25	2044	03/08/2017	9.64	Call	Bond Future	4,987.5400	4.9875	4,337.4100	4.3374	(13.035)	0	0	0
2017/01/25	2044	03/08/2017	9.62	Call	Bond Future	4,891.3200	4.8913	4,245.0300	4.2450	(13.213)	0	0	0
2017/01/25	2044	03/08/2017	9.63	Call	Bond Future	4,939.4600	4.9395	4,291.1100	4.2911	(13.126)	0	0	0
2017/01/25	2044	02/11/2017	9.68	Call	Bond Future	5,924.9900	5.9250	5,277.5500	5.2775	(10.927)	0	0	0
2017/01/25	2044	02/11/2017			Bond Future	9.5390	94.7753	9.6196	94.0574	0.845	0.0000	0.0000	0
2017/01/25	2044	02/11/2017	9.66	Call	Bond Future	5,833.0800	5.8331	5,185.8000	5.1858	(11.097)	0	0	0
2017/01/25	2044	02/11/2017	9.67	Call	Bond Future	5,879.1200	5.8791	5,231.4300	5.2314	(11.017)	0	0	0
2017/01/25	2044	02/11/2017	9.66	Put	Bond Future	4,758.9300	4.7589	4,829.5700	4.8296	1.484	0	0	0
2017/01/25	2044	02/11/2017	9.68	Put	Bond Future	4,675.3600	4.6754	4,745.8400	4.7458	1.507	0	0	0
2017/01/25	2044	02/11/2017	9.67	Put	Bond Future	4,717.1600	4.7172	4,787.3900	4.7874	1.489	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	
2017/01/25	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2046	02/02/2017	137.14	Put	Bond Future	3,278.8200	3.2788	3,275.4600	3.2755	(0.102)	0	0	0
2017/01/25	2046	02/02/2017			Bond Future	133.8612	133.8612	133.8645	133.8645	0.003	0.0000	0.0000	18,528
2017/01/25	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2046	02/02/2017	137.13	Put	Bond Future	3,268.8200	3.2688	3,265.4600	3.2655	(0.103)	0	0	0
2017/01/25	2046	02/02/2017	137.15	Put	Bond Future	3,288.8200	3.2888	3,285.4600	3.2855	(0.102)	0	0	0
2017/01/25	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2046	04/05/2017			Bond Future	134.9030	134.9030	134.9047	134.9047	0.001	0.0000	0.0000	19,137
2017/01/25	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2046	04/05/2017	138.32	Put	Bond Future	3,417.0100	3.4170	3,415.3200	3.4153	(0.049)	0	0	0
2017/01/25	2046	04/05/2017	138.34	Put	Bond Future	3,437.0100	3.4370	3,435.3200	3.4353	(0.049)	0	0	0
2017/01/25	2046	04/05/2017	138.33	Put	Bond Future	3,427.0100	3.4270	3,425.3200	3.4253	(0.049)	0	0	0
2017/01/25	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2046	03/08/2017	141.17	Put	Bond Future	3,600.1700	3.6002	3,599.8800	3.5999	(0.008)	0	0	0
2017/01/25	2046	03/08/2017			Bond Future	137.5698	137.5698	137.5701	137.5701	0.000	0.0000	0.0000	0
2017/01/25	2046	03/08/2017	141.19	Put	Bond Future	3,620.1700	3.6202	3,619.8800	3.6199	(0.008)	0	0	0
2017/01/25	2046	03/08/2017	141.18	Put	Bond Future	3,610.1700	3.6102	3,609.8800	3.6099	(0.008)	0	0	0
2017/01/25	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2046	02/11/2017	136.31	Call	Bond Future	2,462.1400	2.4621	2,459.5700	2.4596	(0.104)	0	0	0
2017/01/25	2046	02/11/2017			Bond Future	138.7721	138.7721	138.7696	138.7696	(0.002)	0.0000	0.0000	0
2017/01/25	2046	02/11/2017	136.30	Call	Bond Future	2,472.1400	2.4721	2,469.5700	2.4696	(0.104)	0	0	0
2017/01/25	2046	02/11/2017	136.32	Call	Bond Future	2,452.1400	2.4521	2,449.5700	2.4496	(0.105)	0	0	0
2017/01/25	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2050	02/02/2017	144.97	Put	Bond Future	2,747.3400	2.7473	2,743.3500	2.7433	(0.145)	0	0	0
2017/01/25	2050	02/02/2017			Bond Future	142.2227	142.2227	142.2267	142.2267	0.003	0.0000	0.0000	20,450
2017/01/25	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2050	02/02/2017	144.96	Put	Bond Future	2,737.3400	2.7373	2,733.3500	2.7333	(0.146)	0	0	0
2017/01/25	2050	02/02/2017	144.98	Put	Bond Future	2,757.3400	2.7573	2,753.3500	2.7533	(0.145)	0	0	0
2017/01/25	2050	04/05/2017			Bond Future	144.9555	144.9555	144.9572	144.9572	0.001	0.0000	0.0000	22,205
2017/01/25	2050	04/05/2017	147.83	Put	Bond Future	2,874.4800	2.8745	2,872.8000	2.8728	(0.058)	0	0	0
2017/01/25	2050	04/05/2017	147.85	Put	Bond Future	2,894.4800	2.8945	2,892.8000	2.8928	(0.058)	0	0	0
2017/01/25	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2050	04/05/2017	147.84	Put	Bond Future	2,884.4800	2.8845	2,882.8000	2.8828	(0.058)	0	0	0
2017/01/25	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2050	03/08/2017			Bond Future	146.1418	146.1418	146.1421	146.1421	0.000	0.0000	0.0000	0
2017/01/25	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2050	03/08/2017	149.22	Put	Bond Future	3,078.2200	3.0782	3,077.8900	3.0779	(0.011)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/25	2050	03/08/2017	149.24	Put	Bond Future	3,098.2200	3.0982	3,097.8900	3.0979	(0.011)	0	0	0
2017/01/25	2050	03/08/2017	149.23	Put	Bond Future	3,088.2200	3.0882	3,087.8900	3.0879	(0.011)	0	0	0
2017/01/25	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	2050	02/11/2017			Bond Future	149.1233	149.1233	149.1209	149.1209	(0.002)	0.0000	0.0000	0
2017/01/25	2050	02/11/2017	144.67	Call	Bond Future	4,453.2700	4.4533	4,450.8900	4.4509	(0.053)	0	0	0
2017/01/25	2050	02/11/2017	144.65	Call	Bond Future	4,473.2700	4.4733	4,470.8900	4.4709	(0.053)	0	0	0
2017/01/25	2050	02/11/2017	144.66	Call	Bond Future	4,463.2700	4.4633	4,460.8900	4.4609	(0.053)	0	0	0
2017/01/25	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	AL37	02/02/2017			Index Future	517.4540	517.4540	516.4760	516.4760	(0.189)	0.0000	0.0000	7
2017/01/25	AL37	04/05/2017			Index Future	527.3610	527.3610	526.3590	526.3590	(0.190)	0.0000	0.0000	7
2017/01/25	AL37	03/08/2017			Index Future	537.7530	537.7530	536.7270	536.7270	(0.191)	0.0000	0.0000	0
2017/01/25	AL37	02/11/2017			Index Future	548.6910	548.6910	547.6350	547.6350	(0.192)	0.0000	0.0000	0
2017/01/25	AL7T	02/02/2017			Index Future	601.0040	601.0040	598.2160	598.2160	(0.464)	0.0000	0.0000	2
2017/01/25	AL7T	04/05/2017			Index Future	612.5100	612.5100	609.6640	609.6640	(0.465)	0.0000	0.0000	0
2017/01/25	AL7T	03/08/2017			Index Future	624.5790	624.5790	621.6730	621.6730	(0.465)	0.0000	0.0000	0
2017/01/25	AL7T	02/11/2017			Index Future	637.2840	637.2840	634.3070	634.3070	(0.467)	0.0000	0.0000	0
2017/01/25	ALBI	02/02/2017			Index Future	546.5270	546.5270	543.7270	543.7270	(0.512)	0.0000	0.0000	134
2017/01/25	ALBI	04/05/2017			Index Future	556.9910	556.9910	554.1320	554.1320	(0.513)	0.0000	0.0000	421
2017/01/25	ALBI	03/08/2017			Index Future	567.9660	567.9660	565.0470	565.0470	(0.514)	0.0000	0.0000	0
2017/01/25	ALBI	02/11/2017			Index Future	579.5190	579.5190	576.5300	576.5300	(0.516)	0.0000	0.0000	0
2017/01/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	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
2017/01/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	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
2017/01/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/25	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	EL28	02/02/2017			Bond Future	128.8778	128.8778	128.2684	128.2684	(0.473)	0.0000	0.0000	0
2017/01/25	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	EL28	02/02/2017	135.10	Put	Bond Future	6,222.2300	6.2222	6,831.6200	6.8316	9.794	0	0	0
2017/01/25	EL28	02/02/2017	135.12	Put	Bond Future	6,242.2300	6.2422	6,851.6200	6.8516	9.762	0	0	0
2017/01/25	EL28	02/02/2017	135.11	Put	Bond Future	6,232.2300	6.2322	6,841.6200	6.8416	9.778	0	0	0
2017/01/25	EL28	04/05/2017			Bond Future	129.6645	129.6645	129.0414	129.0414	(0.481)	0.0000	0.0000	0
2017/01/25	EL28	04/05/2017	137.90	Put	Bond Future	8,235.5200	8.2355	8,858.5600	8.8586	7.565	0	0	0
2017/01/25	EL28	04/05/2017	137.92	Put	Bond Future	8,255.5200	8.2555	8,878.5600	8.8786	7.547	0	0	0
2017/01/25	EL28	04/05/2017	137.91	Put	Bond Future	8,245.5200	8.2455	8,868.5600	8.8686	7.556	0	0	0
2017/01/25	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	EL28	03/08/2017			Bond Future	132.2276	132.2276	131.5911	131.5911	(0.481)	0.0000	0.0000	0
2017/01/25	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	EL28	03/08/2017	135.16	Put	Bond Future	2,932.4100	2.9324	3,568.8600	3.5689	21.704	0	0	0
2017/01/25	EL28	03/08/2017	135.18	Put	Bond Future	2,952.4100	2.9524	3,588.8600	3.5889	21.557	0	0	0
2017/01/25	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	EL28	03/08/2017	135.17	Put	Bond Future	2,942.4100	2.9424	3,578.8600	3.5789	21.630	0	0	0
2017/01/25	EL28	02/11/2017			Bond Future	133.1582	133.1582	132.5060	132.5060	(0.490)	0.0000	0.0000	0
2017/01/25	EL28	02/11/2017	133.87	Put	Bond Future	711.8000	0.7118	1,363.9500	1.3640	91.620	0	0	0
2017/01/25	EL28	02/11/2017	133.89	Put	Bond Future	731.8000	0.7318	1,383.9500	1.3840	89.116	0	0	0
2017/01/25	EL28	02/11/2017	133.88	Put	Bond Future	721.8000	0.7218	1,373.9500	1.3740	90.351	0	0	0
2017/01/25	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	ES33	02/02/2017			Bond Future	10.3202	80.8044	10.3977	80.3010	0.751	0.0000	0.0000	2,000
2017/01/25	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	ES33	02/02/2017	10.59	Call	Bond Future	1,732.1800	1.7322	1,228.8300	1.2288	(29.059)	0	0	0
2017/01/25	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	ES33	02/02/2017	10.60	Call	Bond Future	1,795.2700	1.7953	1,291.9200	1.2919	(28.038)	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
2017/01/25	ES33	02/02/2017	10.61	Call	Bond Future	1,858.2800	1.8583	1,354.9300	1.3549	(27.087)	0	0	0
2017/01/25	ES33	04/05/2017			Bond Future	10.3956	78.5586	10.4758	78.0444	0.771	0.0000	0.0000	9,402
2017/01/25	ES33	04/05/2017	10.55	Call	Bond Future	985.2100	0.9852	471.0400	0.4710	(52.189)	0	0	0
2017/01/25	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	ES33	04/05/2017	10.56	Call	Bond Future	1,048.3900	1.0484	534.2200	0.5342	(49.044)	0	0	0
2017/01/25	ES33	04/05/2017	10.54	Call	Bond Future	921.9600	0.9220	407.7900	0.4078	(55.769)	0	0	0
2017/01/25	ES33	03/08/2017			Bond Future	10.4653	80.1069	10.5483	79.5819	0.792	0.0000	0.0000	0
2017/01/25	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	115.0800	0.1151	100.000	0	0	0
2017/01/25	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	51.9900	0.0520	100.000	0	0	0
2017/01/25	ES33	03/08/2017	10.55	Call	Bond Future	536.0500	0.5360	11.0200	0.0110	(97.944)	0	0	0
2017/01/25	ES33	03/08/2017	10.53	Call	Bond Future	409.9500	0.4099	0.0000	0.0000	(100.000)	0	0	0
2017/01/25	ES33	03/08/2017	10.54	Call	Bond Future	473.0400	0.4730	0.0000	0.0000	(100.000)	0	0	0
2017/01/25	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	ES33	02/11/2017			Bond Future	10.5325	77.9429	10.6184	77.4055	0.816	0.0000	0.0000	0
2017/01/25	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	ES33	02/11/2017	10.66	Call	Bond Future	795.4000	0.7954	258.0200	0.2580	(67.561)	0	0	0
2017/01/25	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	ES33	02/11/2017	10.67	Call	Bond Future	857.2600	0.8573	319.8800	0.3199	(62.686)	0	0	0
2017/01/25	ES33	02/11/2017	10.68	Call	Bond Future	919.0400	0.9190	381.6600	0.3817	(58.472)	0	0	0
2017/01/25	ES42	02/02/2017			Bond Future	10.4496	85.1994	10.5222	84.6556	0.695	0.0000	0.0000	4,277
2017/01/25	ES42	04/05/2017			Bond Future	10.5244	82.5687	10.5996	82.0131	0.714	0.0000	0.0000	8,777
2017/01/25	ES42	03/08/2017			Bond Future	10.5928	84.1962	10.6705	83.6289	0.733	0.0000	0.0000	0
2017/01/25	ES42	02/11/2017			Bond Future	10.6577	81.6473	10.7381	81.0667	0.754	0.0000	0.0000	0
2017/01/25	GOVI	02/02/2017	533.34	Call	GOVI	110,850.0000	11.0850	82,950.0000	8.2950	(25.169)	0	0	0
2017/01/25	GOVI	02/02/2017			GOVI	544.4250	544.4250	541.6350	541.6350	(0.512)	0.0000	0.0000	291
2017/01/25	GOVI	02/02/2017	533.32	Call	GOVI	111,050.0000	11.1050	83,150.0000	8.3150	(25.124)	0	0	0
2017/01/25	GOVI	02/02/2017	533.33	Call	GOVI	110,950.0000	11.0950	83,050.0000	8.3050	(25.146)	0	0	0
2017/01/25	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	GOVI	04/05/2017			GOVI	554.8480	554.8480	552.0000	552.0000	(0.513)	0.0000	0.0000	200
2017/01/25	GOVI	04/05/2017	262.19	Call	GOVI	2,926,580.0000	292.6580	2,898,100.0000	289.8100	(0.973)	0	0	0
2017/01/25	GOVI	04/05/2017	262.20	Call	GOVI	2,926,480.0000	292.6480	2,898,000.0000	289.8000	(0.973)	0	0	0
2017/01/25	GOVI	04/05/2017	262.18	Call	GOVI	2,926,680.0000	292.6680	2,898,200.0000	289.8200	(0.973)	0	0	0
2017/01/25	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	GOVI	03/08/2017			GOVI	565.7810	565.7810	562.8730	562.8730	(0.514)	0.0000	0.0000	0
2017/01/25	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	GOVI	03/08/2017	561.09	Call	GOVI	46,910.0000	4.6910	17,830.0000	1.7830	(61.991)	0	0	0
2017/01/25	GOVI	03/08/2017	561.10	Call	GOVI	46,810.0000	4.6810	17,730.0000	1.7730	(62.123)	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
2017/01/25	GOVI	03/08/2017	561.11	Call	GOVI	46,710.0000	4.6710	17,630.0000	1.7630	(62.256)	0	0	0
2017/01/25	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	GOVI	02/11/2017			GOVI	577.2890	577.2890	574.3130	574.3130	(0.516)	0.0000	0.0000	0
2017/01/25	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	GOVI	02/11/2017	572.44	Call	GOVI	48,490.0000	4.8490	18,730.0000	1.8730	(61.373)	0	0	0
2017/01/25	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	GOVI	02/11/2017	572.45	Call	GOVI	48,390.0000	4.8390	18,630.0000	1.8630	(61.500)	0	0	0
2017/01/25	GOVI	02/11/2017	572.46	Call	GOVI	48,290.0000	4.8290	18,530.0000	1.8530	(61.628)	0	0	0
2017/01/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/25	IGOV	02/02/2017			Index Future	249.2150	249.2150	249.2300	249.2300	0.006	0.0000	0.0000	525
2017/01/25	IGOV	04/05/2017			Index Future	254.0020	254.0020	254.0150	254.0150	0.005	0.0000	0.0000	585
2017/01/25	IGOV	03/08/2017			Index Future	259.0220	259.0220	259.0330	259.0330	0.004	0.0000	0.0000	0
2017/01/25	IGOV	02/11/2017			Index Future	264.3060	264.3060	264.3130	264.3130	0.003	0.0000	0.0000	0
2017/01/25	ILBI	02/02/2017			Index Future	670.6220	670.6220	675.3430	675.3430	0.704	0.0000	0.0000	157
2017/01/25	ILBI	04/05/2017			Index Future	683.5930	683.5930	688.4050	688.4050	0.704	0.0000	0.0000	0
2017/01/25	ILBI	03/08/2017			Index Future	697.0520	697.0520	701.9590	701.9590	0.704	0.0000	0.0000	0
2017/01/25	ILBI	02/11/2017			Index Future	710.7480	710.7480	715.7520	715.7520	0.704	0.0000	0.0000	0
2017/01/25	IS01	16/03/2017			Interest Rate Swap	100.0028	100.0028	100.0028	100.0028	0.000	0.0000	0.0000	0
2017/01/25	IS01	15/06/2017			Interest Rate Swap	99.6129	99.6129	99.6150	99.6150	0.002	0.0000	0.0000	0
2017/01/25	IS01	21/09/2017			Interest Rate Swap	99.6348	99.6348	99.6417	99.6417	0.007	0.0000	0.0000	0
2017/01/25	IS01	21/12/2017			Interest Rate Swap	99.8818	99.8818	99.8932	99.8932	0.011	0.0000	0.0000	0
2017/01/25	IS01	15/03/2018			Interest Rate Swap	99.9125	99.9125	99.9317	99.9317	0.019	0.0000	0.0000	0
2017/01/25	IS02	18/12/2017			Interest Rate Swap	99.9114	99.9114	99.9226	99.9226	0.011	0.0000	0.0000	0
2017/01/25	IS02	16/03/2018			Interest Rate Swap	99.1959	99.1959	99.2150	99.2150	0.019	0.0000	0.0000	0
2017/01/25	IS02	15/06/2018			Interest Rate Swap	98.8447	98.8447	98.8682	98.8682	0.024	0.0000	0.0000	0
2017/01/25	IS02	21/09/2018			Interest Rate Swap	98.8887	98.8887	98.9191	98.9191	0.031	0.0000	0.0000	0
2017/01/25	IS02	21/12/2018			Interest Rate Swap	99.3700	99.3700	99.4100	99.4100	0.040	0.0000	0.0000	0
2017/01/25	IS02	15/03/2019			Interest Rate Swap	99.8603	99.8603	99.9030	99.9030	0.043	0.0000	0.0000	0
2017/01/25	IS05	17/12/2020			Interest Rate Swap	97.5081	97.5081	97.6581	97.6581	0.154	0.0000	0.0000	0
2017/01/25	IS05	16/03/2021			Interest Rate Swap	96.8088	96.8088	96.9723	96.9723	0.169	0.0000	0.0000	0
2017/01/25	IS05	15/06/2021			Interest Rate Swap	96.0749	96.0749	96.2528	96.2528	0.185	0.0000	0.0000	0
2017/01/25	IS05	21/09/2021			Interest Rate Swap	96.3150	96.3150	96.5070	96.5070	0.199	0.0000	0.0000	0
2017/01/25	IS05	21/12/2021			Interest Rate Swap	98.5505	98.5505	98.7531	98.7531	0.206	0.0000	0.0000	50
2017/01/25	IS05	15/03/2022			Interest Rate Swap	98.7415	98.7415	98.9537	98.9537	0.215	0.0000	0.0000	0
2017/01/25	IS10	17/12/2025			Interest Rate Swap	97.2627	97.2627	97.6009	97.6009	0.348	0.0000	0.0000	0
2017/01/25	IS10	16/03/2026			Interest Rate Swap	94.3281	94.3281	94.6836	94.6836	0.377	0.0000	0.0000	0
2017/01/25	IS10	15/06/2026			Interest Rate Swap	93.1103	93.1103	93.4816	93.4816	0.399	0.0000	0.0000	0
2017/01/25	IS10	21/09/2026			Interest Rate Swap	95.2510	95.2510	95.6323	95.6323	0.400	0.0000	0.0000	0
2017/01/25	IS10	21/12/2026			Interest Rate Swap	98.9791	98.9791	99.3652	99.3652	0.390	0.0000	0.0000	0
2017/01/25	IS10	15/03/2027			Interest Rate Swap	97.5800	97.5800	97.9788	97.9788	0.409	0.0000	0.0000	0

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2017/01/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/01/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/25	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/01/25	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	1,000
2017/01/25	JBAF	19/04/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/01/25	JBAF	17/05/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2017/01/25	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/25	JBAF	19/07/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/25	JBAF	20/09/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/01/25	JBAF	20/12/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2017/01/25	JBAF	20/03/2018			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2017/01/25	JBAF	20/06/2018			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/01/25	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/01/25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/25	JBAF	19/12/2018			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2017/01/25	R023	02/02/2017	8.85	Call	Bond Future	2,405.6700	2.4057	2,180.6700	2.1807	(9.353)	0	0	0
2017/01/25	R023	02/02/2017			Bond Future	8.3204	100.7457	8.3692	100.5212	0.586	0.0000	0.0000	7,102
2017/01/25	R023	02/02/2017	8.86	Call	Bond Future	2,449.9600	2.4500	2,225.0000	2.2250	(9.182)	0	0	0
2017/01/25	R023	02/02/2017	8.84	Put	Bond Future	3.3200	0.0033	2.7600	0.0028	(16.867)	0	0	0
2017/01/25	R023	02/02/2017	8.86	Put	Bond Future	2.5600	0.0026	2.0600	0.0021	(19.531)	0	0	0
2017/01/25	R023	02/02/2017	8.84	Call	Bond Future	2,361.3900	2.3614	2,136.3700	2.1364	(9.529)	0	0	0
2017/01/25	R023	02/02/2017	8.85	Put	Bond Future	2.9200	0.0029	2.3800	0.0024	(18.493)	0	0	0
2017/01/25	R023	04/05/2017	8.61	Call	Bond Future	1,966.1700	1.9662	1,750.1700	1.7502	(10.986)	0	0	0
2017/01/25	R023	04/05/2017			Bond Future	8.3487	98.7432	8.4004	98.5129	0.620	0.0000	0.0000	15,062
2017/01/25	R023	04/05/2017	8.59	Call	Bond Future	1,909.5600	1.9096	1,695.3200	1.6953	(11.219)	0	0	0
2017/01/25	R023	04/05/2017	8.60	Call	Bond Future	1,937.7600	1.9378	1,722.6400	1.7226	(11.101)	0	0	0
2017/01/25	R023	04/05/2017	8.59	Put	Bond Future	841.5100	0.8415	857.5500	0.8575	1.906	0	0	0
2017/01/25	R023	04/05/2017	8.61	Put	Bond Future	810.2400	0.8102	824.5200	0.8245	1.762	0	0	0
2017/01/25	R023	04/05/2017	8.60	Put	Bond Future	825.7600	0.8258	840.9200	0.8409	1.836	0	0	0
2017/01/25	R023	03/08/2017	8.60	Put	Bond Future	1,324.3600	1.3244	1,307.6300	1.3076	(1.263)	0	0	0
2017/01/25	R023	03/08/2017			Bond Future	8.3653	100.6892	8.4201	100.4534	0.656	0.0000	0.0000	0
2017/01/25	R023	03/08/2017	8.59	Put	Bond Future	1,341.4400	1.3414	1,325.0800	1.3251	(1.220)	0	0	0
2017/01/25	R023	03/08/2017	8.60	Call	Bond Future	2,328.1900	2.3282	2,075.7500	2.0757	(10.843)	0	0	0
2017/01/25	R023	03/08/2017	8.58	Call	Bond Future	2,277.4600	2.2775	2,026.0600	2.0261	(11.039)	0	0	0
2017/01/25	R023	03/08/2017	8.59	Call	Bond Future	2,302.7600	2.3028	2,050.6900	2.0507	(10.946)	0	0	0
2017/01/25	R023	03/08/2017	8.58	Put	Bond Future	1,358.6800	1.3587	1,342.9900	1.3430	(1.155)	0	0	0
2017/01/25	R023	02/11/2017	8.56	Call	Bond Future	2,504.0600	2.5041	2,190.2000	2.1902	(12.534)	0	0	0
2017/01/25	R023	02/11/2017			Bond Future	8.3741	98.8044	8.4326	98.5619	0.699	0.0000	0.0000	0
2017/01/25	R023	02/11/2017	8.57	Call	Bond Future	2,527.6400	2.5276	2,213.2400	2.2132	(12.438)	0	0	0
2017/01/25	R023	02/11/2017	8.58	Call	Bond Future	2,551.6900	2.5517	2,236.7500	2.2368	(12.342)	0	0	0

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2017/01/25	R023	02/11/2017	8.56	Put	Bond Future	1,736.0900	1.7361	1,664.7400	1.6647	(4.110)	0	0	0
2017/01/25	R023	02/11/2017	8.58	Put	Bond Future	1,701.5300	1.7015	1,629.1000	1.6291	(4.257)	0	0	0
2017/01/25	R023	02/11/2017	8.57	Put	Bond Future	1,718.5700	1.7186	1,646.6800	1.6467	(4.183)	0	0	0
2017/01/25	R035	02/02/2017			Bond Future	9.3465	99.8370	9.4199	99.2248	0.786	0.0000	0.0000	5,053
2017/01/25	R035	02/02/2017	9.51	Call	Bond Future	1,354.8600	1.3549	742.6500	0.7427	(45.186)	0	0	0
2017/01/25	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R035	02/02/2017	9.52	Call	Bond Future	1,436.7700	1.4368	824.5600	0.8246	(42.610)	0	0	0
2017/01/25	R035	02/02/2017	9.50	Call	Bond Future	1,272.8500	1.2728	660.6400	0.6606	(48.098)	0	0	0
2017/01/25	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R035	04/05/2017			Bond Future	9.3904	97.2463	9.4663	96.6208	0.808	0.0000	0.0000	7,556
2017/01/25	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R035	04/05/2017	9.55	Call	Bond Future	1,308.5800	1.3086	683.1400	0.6831	(47.795)	0	0	0
2017/01/25	R035	04/05/2017	9.53	Call	Bond Future	1,146.0900	1.1461	520.6500	0.5206	(54.572)	0	0	0
2017/01/25	R035	04/05/2017	9.54	Call	Bond Future	1,227.3900	1.2274	601.9500	0.6020	(50.957)	0	0	0
2017/01/25	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R035	03/08/2017			Bond Future	9.4288	99.1628	9.5071	98.5242	0.830	0.0000	0.0000	0
2017/01/25	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	57.3300	0.0573	100.000	0	0	0
2017/01/25	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R035	03/08/2017	9.50	Call	Bond Future	581.3100	0.5813	0.0000	0.0000	(100.000)	0	0	0
2017/01/25	R035	03/08/2017	9.51	Call	Bond Future	662.5000	0.6625	23.8600	0.0239	(96.398)	0	0	0
2017/01/25	R035	03/08/2017	9.52	Call	Bond Future	743.5800	0.7436	104.9400	0.1049	(85.887)	0	0	0
2017/01/25	R035	02/11/2017			Bond Future	9.4639	96.6761	9.5448	96.0225	0.855	0.0000	0.0000	0
2017/01/25	R035	02/11/2017	9.60	Call	Bond Future	1,095.8300	1.0958	442.1700	0.4422	(59.650)	0	0	0
2017/01/25	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R035	02/11/2017	9.61	Call	Bond Future	1,175.5700	1.1756	521.9100	0.5219	(55.604)	0	0	0
2017/01/25	R035	02/11/2017	9.59	Call	Bond Future	1,015.9900	1.0160	362.3300	0.3623	(64.337)	0	0	0
2017/01/25	R186	02/02/2017	8.00	Put	Bond Future	4,906.9700	4.9070	5,425.9300	5.4259	10.576	0	0	0
2017/01/25	R186	02/02/2017	9.40	Call	Bond Future	4,961.9000	4.9619	4,442.4100	4.4424	(10.470)	0	0	0
2017/01/25	R186	02/02/2017	8.81	Put	Bond Future	270.7700	0.2708	371.0400	0.3710	37.031	0	0	0
2017/01/25	R186	02/02/2017	9.10	Put	Bond Future	21.0700	0.0211	25.1300	0.0251	19.269	0	0	2,546
2017/01/25	R186	02/02/2017			Bond Future	8.6754	113.2977	8.7492	112.7784	0.851	0.0000	0.0000	61,383
2017/01/25	R186	02/02/2017	9.50	Call	Bond Future	5,622.7200	5.6227	5,103.3100	5.1033	(9.238)	0	0	0
2017/01/25	R186	02/02/2017	8.43	Put	Bond Future	1,857.8600	1.8579	2,299.1900	2.2992	23.755	0	0	0
2017/01/25	R186	02/02/2017	8.80	Put	Bond Future	290.3700	0.2904	398.0600	0.3981	37.087	0	0	0
2017/01/25	R186	02/02/2017	8.87	Call	Bond Future	1,536.2400	1.5362	1,079.3100	1.0793	(29.743)	0	0	0
2017/01/25	R186	02/02/2017	8.90	Put	Bond Future	136.8900	0.1369	184.6400	0.1846	34.882	0	0	750
2017/01/25	R186	02/02/2017	8.00	Call	Bond Future	0.4200	0.0004	0.0100	0.0000	(97.619)	0	0	7,000
2017/01/25	R186	02/02/2017	8.60	Call	Bond Future	401.2300	0.4012	180.6100	0.1806	(54.986)	0	0	7,000
2017/01/25	R186	02/02/2017	8.81	Call	Bond Future	1,215.6700	1.2157	796.5700	0.7966	(34.475)	0	0	0
2017/01/25	R186	02/02/2017	8.37	Call	Bond Future	60.8600	0.0609	13.4800	0.0135	(77.851)	0	0	500
2017/01/25	R186	02/02/2017	8.62	Put	Bond Future	847.7000	0.8477	1,126.0100	1.1260	32.831	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/25	R186	02/02/2017	8.79	Call	Bond Future	1,116.2500		1.1163	712.2800	0.7123	(36.190)	0	0	0
2017/01/25	R186	02/02/2017	8.95	Call	Bond Future	2,005.9900		2.0060	1,515.6400	1.5156	(24.444)	0	0	0
2017/01/25	R186	02/02/2017	9.02	Call	Bond Future	2,444.7800		2.4448	1,938.2400	1.9382	(20.719)	0	0	0
2017/01/25	R186	02/02/2017	8.87	Put	Bond Future	173.6900		0.1737	236.1300	0.2361	35.949	0	0	500
2017/01/25	R186	02/02/2017	9.50	Put	Bond Future	0.1100		0.0001	0.0700	0.0001	(36.364)	0	0	13,500
2017/01/25	R186	02/02/2017	8.43	Call	Bond Future	107.7500		0.1078	29.7100	0.0297	(72.427)	0	0	750
2017/01/25	R186	02/02/2017	8.80	Call	Bond Future	1,165.4500		1.1655	753.7700	0.7538	(35.324)	0	0	0
2017/01/25	R186	02/02/2017	8.90	Call	Bond Future	1,707.4800		1.7075	1,235.8600	1.2359	(27.621)	0	0	0
2017/01/25	R186	02/02/2017	9.40	Put	Bond Future	0.5000		0.0005	0.3800	0.0004	(24.000)	0	0	750
2017/01/25	R186	02/02/2017	9.10	Call	Bond Future	2,965.1600		2.9652	2,449.8500	2.4499	(17.379)	0	0	0
2017/01/25	R186	02/02/2017	8.37	Put	Bond Future	2,244.5000		2.2445	2,716.4900	2.7165	21.029	0	0	0
2017/01/25	R186	02/02/2017	8.60	Put	Bond Future	934.9400		0.9349	1,233.6900	1.2337	31.954	0	0	0
2017/01/25	R186	02/02/2017	8.62	Call	Bond Future	455.9500		0.4559	214.8900	0.2149	(52.870)	0	0	500
2017/01/25	R186	02/02/2017	8.79	Put	Bond Future	311.0400		0.3110	426.4400	0.4264	37.101	0	0	0
2017/01/25	R186	02/02/2017	8.95	Put	Bond Future	89.8500		0.0898	118.8700	0.1189	32.298	0	0	2,546
2017/01/25	R186	02/02/2017	9.02	Put	Bond Future	47.3100		0.0473	60.1400	0.0601	27.119	0	0	500
2017/01/25	R186	04/05/2017			Bond Future	8.7131		115.4675	8.7902	114.9365	0.885	0.0000	0.0000	87,815
2017/01/25	R186	04/05/2017	8.94	Put	Bond Future	1,420.2300		1.4202	1,489.0700	1.4891	4.847	0	0	500
2017/01/25	R186	04/05/2017	8.89	Put	Bond Future	1,551.5400		1.5515	1,631.8300	1.6318	5.175	0	0	0
2017/01/25	R186	04/05/2017	8.91	Put	Bond Future	1,498.1300		1.4981	1,573.7400	1.5737	5.047	0	0	0
2017/01/25	R186	04/05/2017	8.44	Put	Bond Future	3,180.7500		3.1807	3,392.6800	3.3927	6.663	0	0	0
2017/01/25	R186	04/05/2017	8.90	Put	Bond Future	1,524.6600		1.5247	1,602.5900	1.6026	5.111	0	0	0
2017/01/25	R186	04/05/2017	8.91	Call	Bond Future	2,847.6600		2.8477	2,392.2600	2.3923	(15.992)	0	0	0
2017/01/25	R186	04/05/2017	8.98	Call	Bond Future	3,145.7000		3.1457	2,675.0100	2.6750	(14.963)	0	0	0
2017/01/25	R186	04/05/2017	8.94	Call	Bond Future	2,973.4800		2.9735	2,511.3100	2.5113	(15.543)	0	0	0
2017/01/25	R186	04/05/2017	8.89	Call	Bond Future	2,764.9800		2.7650	2,314.2600	2.3143	(16.301)	0	0	0
2017/01/25	R186	04/05/2017	8.98	Put	Bond Future	1,321.6100		1.3216	1,381.9300	1.3819	4.564	0	0	0
2017/01/25	R186	04/05/2017	8.44	Call	Bond Future	1,271.5500		1.2716	952.4700	0.9525	(25.094)	0	0	500
2017/01/25	R186	04/05/2017	8.90	Call	Bond Future	2,806.1700		2.8062	2,353.0900	2.3531	(16.146)	0	0	0
2017/01/25	R186	03/08/2017	8.93	Put	Bond Future	2,346.8500		2.3469	2,394.7300	2.3947	2.040	0	0	0
2017/01/25	R186	03/08/2017			Bond Future	8.7428		112.4388	8.8232	111.8963	0.920	0.0000	0.0000	0
2017/01/25	R186	03/08/2017	8.92	Put	Bond Future	2,374.7400		2.3747	2,424.3400	2.4243	2.089	0	0	0
2017/01/25	R186	03/08/2017	8.91	Call	Bond Future	3,527.3800		3.5274	3,035.8800	3.0359	(13.934)	0	0	0
2017/01/25	R186	03/08/2017	8.93	Call	Bond Future	3,604.4600		3.6045	3,109.8200	3.1098	(13.723)	0	0	0
2017/01/25	R186	03/08/2017	8.92	Call	Bond Future	3,565.6600		3.5657	3,072.7400	3.0727	(13.824)	0	0	0
2017/01/25	R186	03/08/2017	8.91	Put	Bond Future	2,403.2000		2.4032	2,454.2200	2.4542	2.123	0	0	0
2017/01/25	R186	02/11/2017	8.88	Call	Bond Future	3,891.8200		3.8918	3,409.9500	3.4100	(12.382)	0	0	0
2017/01/25	R186	02/11/2017	8.89	Put	Bond Future	3,084.9300		3.0849	3,158.1200	3.1581	2.373	0	0	0
2017/01/25	R186	02/11/2017			Bond Future	8.7623		114.7271	8.8464	114.1712	0.960	0.0000	0.0000	0
2017/01/25	R186	02/11/2017	8.89	Call	Bond Future	3,927.2700		3.9273	3,444.6200	3.4446	(12.290)	0	0	0
2017/01/25	R186	02/11/2017	8.90	Call	Bond Future	3,962.8700		3.9629	3,479.8700	3.4799	(12.188)	0	0	0
2017/01/25	R186	02/11/2017	8.88	Put	Bond Future	3,115.1300		3.1151	3,189.1000	3.1891	2.375	0	0	0
2017/01/25	R186	02/11/2017	8.90	Put	Bond Future	3,054.9300		3.0549	3,127.7700	3.1278	2.384	0	0	0
2017/01/25	R197	02/02/2017			Bond Future	294.6721		294.6721	295.5405	295.5405	0.295	0.0000	0.0000	1,113
2017/01/25	R197	02/02/2017	302.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R197	02/02/2017	302.57	Put	Bond Future	7,897.8900		7.8979	7,029.5100	7.0295	(10.995)	0	0	0
2017/01/25	R197	02/02/2017	302.59	Put	Bond Future	7,917.8900		7.9179	7,049.5100	7.0495	(10.967)	0	0	0

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2017/01/25	R197	02/02/2017	302.58	Put	Bond Future	7,907.8900	7.9079	7,039.5100	7.0395	(10.981)	0	0	0
2017/01/25	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R197	04/05/2017	308.58	Put	Bond Future	8,246.0500	8.2461	7,365.5600	7.3656	(10.678)	0	0	0
2017/01/25	R197	04/05/2017			Bond Future	300.3340	300.3340	301.2144	301.2144	0.293	0.0000	0.0000	113
2017/01/25	R197	04/05/2017	308.60	Put	Bond Future	8,266.0500	8.2661	7,385.5600	7.3856	(10.652)	0	0	0
2017/01/25	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R197	04/05/2017	308.59	Put	Bond Future	8,256.0500	8.2561	7,375.5600	7.3756	(10.665)	0	0	0
2017/01/25	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R197	03/08/2017			Bond Future	299.3162	299.3162	300.2113	300.2113	0.299	0.0000	0.0000	0
2017/01/25	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R197	03/08/2017	308.05	Put	Bond Future	8,733.8400	8.7338	7,838.7500	7.8388	(10.249)	0	0	0
2017/01/25	R197	03/08/2017	308.07	Put	Bond Future	8,753.8400	8.7538	7,858.7500	7.8588	(10.225)	0	0	0
2017/01/25	R197	03/08/2017	308.06	Put	Bond Future	8,743.8400	8.7438	7,848.7500	7.8488	(10.237)	0	0	0
2017/01/25	R197	02/11/2017	305.16	Call	Bond Future	263.4300	0.2634	1,170.7600	1.1708	344.429	0	0	0
2017/01/25	R197	02/11/2017			Bond Future	305.4234	305.4234	306.3308	306.3308	0.297	0.0000	0.0000	0
2017/01/25	R197	02/11/2017	305.17	Call	Bond Future	253.4300	0.2534	1,160.7600	1.1608	358.020	0	0	0
2017/01/25	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R197	02/11/2017	305.15	Call	Bond Future	273.4300	0.2734	1,180.7600	1.1808	331.833	0	0	0
2017/01/25	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R202	02/02/2017			Bond Future	246.0924	246.0924	246.0989	246.0989	0.003	0.0000	0.0000	26,245
2017/01/25	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R202	02/02/2017	251.72	Put	Bond Future	5,627.5800	5.6276	5,621.1300	5.6211	(0.115)	0	0	0
2017/01/25	R202	02/02/2017	251.74	Put	Bond Future	5,647.5800	5.6476	5,641.1300	5.6411	(0.114)	0	0	0
2017/01/25	R202	02/02/2017	251.73	Put	Bond Future	5,637.5800	5.6376	5,631.1300	5.6311	(0.114)	0	0	0
2017/01/25	R202	04/05/2017	256.73	Put	Bond Future	5,909.0700	5.9091	5,906.1800	5.9062	(0.049)	0	0	0
2017/01/25	R202	04/05/2017			Bond Future	250.8209	250.8209	250.8238	250.8238	0.001	0.0000	0.0000	33,970
2017/01/25	R202	04/05/2017	256.72	Put	Bond Future	5,899.0700	5.8991	5,896.1800	5.8962	(0.049)	0	0	0
2017/01/25	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R202	04/05/2017	256.71	Put	Bond Future	5,889.0700	5.8891	5,886.1800	5.8862	(0.049)	0	0	0
2017/01/25	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R202	03/08/2017			Bond Future	252.0849	252.0849	252.0855	252.0855	0.000	0.0000	0.0000	0
2017/01/25	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R202	03/08/2017	258.35	Put	Bond Future	6,265.1300	6.2651	6,264.4800	6.2645	(0.010)	0	0	0
2017/01/25	R202	03/08/2017	258.37	Put	Bond Future	6,285.1300	6.2851	6,284.4800	6.2845	(0.010)	0	0	0
2017/01/25	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R202	03/08/2017	258.36	Put	Bond Future	6,275.1300	6.2751	6,274.4800	6.2745	(0.010)	0	0	0
2017/01/25	R202	02/11/2017			Bond Future	257.2282	257.2282	257.2237	257.2237	(0.002)	0.0000	0.0000	0
2017/01/25	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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2017/01/25	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R202	02/11/2017	253.89	Call	Bond Future	3,338.1700	3.3382	3,333.6600	3.3337	(0.135)	0	0	0
2017/01/25	R202	02/11/2017	253.90	Call	Bond Future	3,328.1700	3.3282	3,323.6600	3.3237	(0.136)	0	0	0
2017/01/25	R202	02/11/2017	253.91	Call	Bond Future	3,318.1700	3.3182	3,313.6600	3.3137	(0.136)	0	0	0
2017/01/25	R203	02/02/2017	7.70	Call	Bond Future	45.4400	0.0454	14.0700	0.0141	(69.036)	0	0	0
2017/01/25	R203	02/02/2017	7.71	Put	Bond Future	31.4600	0.0315	36.3900	0.0364	15.671	0	0	0
2017/01/25	R203	02/02/2017			Bond Future	7.6802	103.6198	7.7450	103.5824	0.843	0.0000	0.0000	6,860
2017/01/25	R203	02/02/2017	7.71	Call	Bond Future	48.6600	0.0487	16.1300	0.0161	(66.852)	0	0	0
2017/01/25	R203	02/02/2017	7.72	Call	Bond Future	52.0800	0.0521	18.4500	0.0185	(64.574)	0	0	0
2017/01/25	R203	02/02/2017	7.70	Put	Bond Future	34.0200	0.0340	40.1100	0.0401	17.901	0	0	0
2017/01/25	R203	02/02/2017	7.72	Put	Bond Future	29.0900	0.0291	32.9200	0.0329	13.166	0	0	0
2017/01/25	R203	04/05/2017	6.91	Call	Bond Future	13.7500	0.0138	2.2700	0.0023	(83.491)	0	0	0
2017/01/25	R203	04/05/2017	6.92	Put	Bond Future	221.9000	0.2219	249.7000	0.2497	12.528	0	0	0
2017/01/25	R203	04/05/2017			Bond Future	7.5131	101.4317	7.6270	101.3919	1.516	0.0000	0.0000	25,779
2017/01/25	R203	04/05/2017	6.92	Call	Bond Future	14.3600	0.0144	2.4100	0.0024	(83.217)	0	0	0
2017/01/25	R203	04/05/2017	6.93	Call	Bond Future	14.8700	0.0149	2.5600	0.0026	(82.784)	0	0	0
2017/01/25	R203	04/05/2017	6.91	Put	Bond Future	224.8000	0.2248	253.0700	0.2531	12.576	0	0	0
2017/01/25	R203	04/05/2017	6.93	Put	Bond Future	218.9000	0.2189	246.3400	0.2463	12.535	0	0	0
2017/01/25	R203	03/08/2017	4.89	Call	Bond Future	49.3100	0.0493	46.3600	0.0464	(5.983)	0	0	0
2017/01/25	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/25	R203	03/08/2017	4.87	Call	Bond Future	48.0200	0.0480	45.0400	0.0450	(6.206)	0	0	0
2017/01/25	R203	03/08/2017	4.88	Call	Bond Future	48.6700	0.0487	45.7000	0.0457	(6.102)	0	0	0
2017/01/25	R203	03/08/2017	4.87	Put	Bond Future	25.9000	0.0259	22.9200	0.0229	(11.506)	0	0	0
2017/01/25	R203	03/08/2017	4.89	Put	Bond Future	25.0400	0.0250	22.0900	0.0221	(11.781)	0	0	0
2017/01/25	R203	03/08/2017	4.88	Put	Bond Future	25.4700	0.0255	22.5000	0.0225	(11.661)	0	0	0
2017/01/25	R204	02/02/2017	8.28	Call	Bond Future	923.1500	0.9231	863.9200	0.8639	(6.416)	0	0	0
2017/01/25	R204	02/02/2017			Bond Future	7.7388	101.4867	7.7732	101.4276	0.445	0.0000	0.0000	11,958
2017/01/25	R204	02/02/2017	8.29	Call	Bond Future	940.0700	0.9401	880.8700	0.8809	(6.297)	0	0	0
2017/01/25	R204	02/02/2017	8.30	Call	Bond Future	956.9900	0.9570	897.8100	0.8978	(6.184)	0	0	0
2017/01/25	R204	02/02/2017	8.28	Put	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/01/25	R204	02/02/2017	8.30	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/01/25	R204	02/02/2017	8.29	Put	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/01/25	R204	04/05/2017	7.90	Put	Bond Future	254.4800	0.2545	197.5100	0.1975	(22.387)	0	0	0
2017/01/25	R204	04/05/2017			Bond Future	7.7395	103.4303	7.7807	103.3686	0.532	0.0000	0.0000	29,731
2017/01/25	R204	04/05/2017	7.92	Put	Bond Future	243.2100	0.2432	186.4100	0.1864	(23.354)	0	0	0
2017/01/25	R204	04/05/2017	7.90	Call	Bond Future	494.7200	0.4947	375.9900	0.3760	(23.999)	0	0	0
2017/01/25	R204	04/05/2017	7.91	Put	Bond Future	248.8000	0.2488	192.0000	0.1920	(22.830)	0	0	0
2017/01/25	R204	04/05/2017	7.91	Call	Bond Future	503.9900	0.5040	385.4300	0.3854	(23.524)	0	0	0
2017/01/25	R204	04/05/2017	7.92	Call	Bond Future	513.3400	0.5133	394.7800	0.3948	(23.096)	0	0	0
2017/01/25	R204	03/08/2017	7.77	Put	Bond Future	400.2400	0.4002	359.3800	0.3594	(10.209)	0	0	0
2017/01/25	R204	03/08/2017			Bond Future	7.6923	101.4272	7.7422	101.3633	0.649	0.0000	0.0000	0
2017/01/25	R204	03/08/2017	7.76	Put	Bond Future	405.9500	0.4059	365.3600	0.3654	(9.999)	0	0	0
2017/01/25	R204	03/08/2017	7.75	Call	Bond Future	485.5800	0.4856	381.3400	0.3813	(21.467)	0	0	0
2017/01/25	R204	03/08/2017	7.76	Call	Bond Future	492.6100	0.4926	388.1000	0.3881	(21.216)	0	0	0
2017/01/25	R204	03/08/2017	7.77	Call	Bond Future	499.6900	0.4997	394.9100	0.3949	(20.969)	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
2017/01/25	R204	03/08/2017	7.75	Put	Bond Future	411.7200	0.4117	371.4000	0.3714	(9.793)	0	0	0
2017/01/25	R204	02/11/2017	7.76	Put	Bond Future	368.7100	0.3687	322.0200	0.3220	(12.663)	0	0	0
2017/01/25	R204	02/11/2017			Bond Future	7.5577	103.4913	7.6212	103.4240	0.840	0.0000	0.0000	0
2017/01/25	R204	02/11/2017	7.75	Put	Bond Future	372.9100	0.3729	326.3600	0.3264	(12.483)	0	0	0
2017/01/25	R204	02/11/2017	7.76	Call	Bond Future	582.8900	0.5829	468.8700	0.4689	(19.561)	0	0	0
2017/01/25	R204	02/11/2017	7.74	Call	Bond Future	570.1900	0.5702	456.4500	0.4565	(19.948)	0	0	0
2017/01/25	R204	02/11/2017	7.75	Call	Bond Future	576.5200	0.5765	462.6400	0.4626	(19.753)	0	0	0
2017/01/25	R204	02/11/2017	7.74	Put	Bond Future	377.1600	0.3772	330.7500	0.3308	(12.305)	0	0	0
2017/01/25	R207	02/02/2017	9.24	Call	Bond Future	3,384.0300	3.3840	3,322.8800	3.3229	(1.807)	0	0	0
2017/01/25	R207	02/02/2017			Bond Future	7.8846	98.8179	7.9086	98.7567	0.304	0.0000	0.0000	33,978
2017/01/25	R207	02/02/2017	8.91	Call	Bond Future	2,573.5700	2.5736	2,512.4200	2.5124	(2.376)	0	0	62
2017/01/25	R207	02/02/2017	9.22	Call	Bond Future	3,335.1600	3.3352	3,274.0100	3.2740	(1.833)	0	0	0
2017/01/25	R207	02/02/2017	9.23	Call	Bond Future	3,359.6000	3.3596	3,298.4500	3.2985	(1.820)	0	0	0
2017/01/25	R207	02/02/2017	8.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R207	04/05/2017	8.21	Put	Bond Future	303.1800	0.3032	219.2800	0.2193	(27.673)	0	0	0
2017/01/25	R207	04/05/2017			Bond Future	7.9046	100.7104	7.9317	100.6466	0.343	0.0000	0.0000	75,763
2017/01/25	R207	04/05/2017	8.22	Call	Bond Future	1,035.6100	1.0356	888.4400	0.8884	(14.211)	0	0	0
2017/01/25	R207	04/05/2017	8.20	Call	Bond Future	1,003.2000	1.0032	854.9500	0.8550	(14.778)	0	0	0
2017/01/25	R207	04/05/2017	8.21	Call	Bond Future	1,019.4400	1.0194	871.7200	0.8717	(14.490)	0	0	0
2017/01/25	R207	04/05/2017	8.20	Put	Bond Future	310.3000	0.3103	225.8700	0.2259	(27.209)	0	0	0
2017/01/25	R207	04/05/2017	8.22	Put	Bond Future	296.0100	0.2960	212.6600	0.2127	(28.158)	0	0	0
2017/01/25	R207	03/08/2017	8.19	Call	Bond Future	1,148.5100	1.1485	983.0300	0.9830	(14.408)	0	0	51
2017/01/25	R207	03/08/2017			Bond Future	7.8995	99.0514	7.9301	98.9854	0.387	0.0000	0.0000	0
2017/01/25	R207	03/08/2017	8.39	Put	Bond Future	386.4300	0.3864	293.9400	0.2939	(23.934)	0	0	0
2017/01/25	R207	03/08/2017	8.41	Put	Bond Future	374.5900	0.3746	283.0100	0.2830	(24.448)	0	0	0
2017/01/25	R207	03/08/2017	8.19	Put	Bond Future	524.2800	0.5243	424.7900	0.4248	(18.977)	0	0	0
2017/01/25	R207	03/08/2017	8.40	Put	Bond Future	380.4700	0.3805	288.4300	0.2884	(24.191)	0	0	0
2017/01/25	R207	03/08/2017	8.41	Call	Bond Future	1,468.3200	1.4683	1,310.7500	1.3107	(10.731)	0	0	0
2017/01/25	R207	03/08/2017	8.39	Call	Bond Future	1,437.6000	1.4376	1,279.1200	1.2791	(11.024)	0	0	0
2017/01/25	R207	03/08/2017	8.40	Call	Bond Future	1,452.9200	1.4529	1,294.8900	1.2949	(10.877)	0	0	0
2017/01/25	R207	02/11/2017			Bond Future	7.8486	101.0672	7.8840	100.9978	0.451	0.0000	0.0000	0
2017/01/25	R207	02/11/2017	8.03	Put	Bond Future	727.3000	0.7273	612.8600	0.6129	(15.735)	0	0	0
2017/01/25	R207	02/11/2017	8.05	Put	Bond Future	711.5900	0.7116	597.1100	0.5971	(16.088)	0	0	0
2017/01/25	R207	02/11/2017	8.04	Put	Bond Future	719.4100	0.7194	604.9400	0.6049	(15.912)	0	0	0
2017/01/25	R207	02/11/2017	8.03	Call	Bond Future	1,082.3600	1.0824	898.5000	0.8985	(16.987)	0	0	0
2017/01/25	R207	02/11/2017	8.04	Call	Bond Future	1,094.0000	1.0940	910.1100	0.9101	(16.809)	0	0	0
2017/01/25	R207	02/11/2017	8.05	Call	Bond Future	1,105.7000	1.1057	921.8000	0.9218	(16.632)	0	0	0
2017/01/25	R208	02/02/2017			Bond Future	8.0343	97.9461	8.0734	97.8144	0.486	0.0000	0.0000	19,535
2017/01/25	R208	02/02/2017	8.64	Call	Bond Future	2,016.7800	2.0168	1,884.8900	1.8849	(6.540)	0	0	0
2017/01/25	R208	02/02/2017	8.63	Put	Bond Future	0.3300	0.0003	0.1100	0.0001	(66.667)	0	0	0
2017/01/25	R208	02/02/2017	8.65	Put	Bond Future	0.2400	0.0002	0.0700	0.0001	(70.833)	0	0	0
2017/01/25	R208	02/02/2017	8.64	Put	Bond Future	0.2800	0.0003	0.0900	0.0001	(67.857)	0	0	0
2017/01/25	R208	02/02/2017	8.65	Call	Bond Future	2,049.6000	2.0496	1,917.7300	1.9177	(6.434)	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
2017/01/25	R208	02/02/2017	8.63	Call	Bond Future	1,983.9600	1.9840	1,852.0400	1.8520	(6.649)	0	0	0
2017/01/25	R208	04/05/2017	8.39	Call	Bond Future	1,485.9500	1.4859	1,294.7100	1.2947	(12.870)	0	0	0
2017/01/25	R208	04/05/2017			Bond Future	8.0552	96.4193	8.0976	96.2835	0.527	0.0000	0.0000	15,432
2017/01/25	R208	04/05/2017	8.37	Call	Bond Future	1,441.9600	1.4420	1,250.7000	1.2507	(13.264)	0	0	0
2017/01/25	R208	04/05/2017	8.38	Call	Bond Future	1,463.7900	1.4638	1,272.5300	1.2725	(13.066)	0	0	0
2017/01/25	R208	04/05/2017	8.37	Put	Bond Future	440.6400	0.4406	385.1100	0.3851	(12.602)	0	0	0
2017/01/25	R208	04/05/2017	8.39	Put	Bond Future	421.4500	0.4215	365.9400	0.3659	(13.171)	0	0	0
2017/01/25	R208	04/05/2017	8.38	Put	Bond Future	430.8700	0.4309	375.3400	0.3753	(12.888)	0	0	0
2017/01/25	R208	03/08/2017	8.32	Call	Bond Future	1,590.6400	1.5906	1,402.2600	1.4023	(11.843)	0	0	0
2017/01/25	R208	03/08/2017			Bond Future	8.0590	98.3196	8.1050	98.1803	0.571	0.0000	0.0000	0
2017/01/25	R208	03/08/2017	8.30	Call	Bond Future	1,553.4400	1.5534	1,365.6200	1.3656	(12.091)	0	0	0
2017/01/25	R208	03/08/2017	8.31	Call	Bond Future	1,571.8500	1.5719	1,383.7400	1.3837	(11.967)	0	0	0
2017/01/25	R208	03/08/2017	8.30	Put	Bond Future	826.8100	0.8268	778.2900	0.7783	(5.868)	0	0	0
2017/01/25	R208	03/08/2017	8.32	Put	Bond Future	804.0200	0.8040	754.9400	0.7549	(6.104)	0	0	0
2017/01/25	R208	03/08/2017	8.31	Put	Bond Future	815.2200	0.8152	766.4100	0.7664	(5.987)	0	0	0
2017/01/25	R208	02/11/2017	8.18	Put	Bond Future	1,152.5900	1.1526	1,074.2200	1.0742	(6.799)	0	0	0
2017/01/25	R208	02/11/2017			Bond Future	8.0432	96.9167	8.0938	96.7725	0.628	0.0000	0.0000	0
2017/01/25	R208	02/11/2017	8.20	Put	Bond Future	1,127.9700	1.1280	1,048.9000	1.0489	(7.010)	0	0	0
2017/01/25	R208	02/11/2017	8.18	Call	Bond Future	1,541.9800	1.5420	1,319.4800	1.3195	(14.429)	0	0	0
2017/01/25	R208	02/11/2017	8.19	Put	Bond Future	1,140.2300	1.1402	1,061.5000	1.0615	(6.905)	0	0	0
2017/01/25	R208	02/11/2017	8.19	Call	Bond Future	1,558.0200	1.5580	1,335.1600	1.3352	(14.304)	0	0	0
2017/01/25	R208	02/11/2017	8.20	Call	Bond Future	1,574.1400	1.5741	1,350.9400	1.3509	(14.179)	0	0	0
2017/01/25	R209	02/02/2017	9.55	Put	Bond Future	138.6900	0.1387	194.8200	0.1948	40.472	0	0	0
2017/01/25	R209	02/02/2017			Bond Future	9.3055	75.1385	9.3842	74.5903	0.846	0.0000	0.0000	13,935
2017/01/25	R209	02/02/2017	9.54	Put	Bond Future	149.6600	0.1497	210.4100	0.2104	40.592	0	0	0
2017/01/25	R209	02/02/2017	9.55	Call	Bond Future	1,821.6200	1.8216	1,329.5100	1.3295	(27.015)	0	0	0
2017/01/25	R209	02/02/2017	9.53	Call	Bond Future	1,708.7600	1.7088	1,226.1800	1.2262	(28.242)	0	0	0
2017/01/25	R209	02/02/2017	9.54	Call	Bond Future	1,764.9000	1.7649	1,277.4100	1.2774	(27.621)	0	0	0
2017/01/25	R209	02/02/2017	9.53	Put	Bond Future	161.3000	0.1613	226.9600	0.2270	40.707	0	0	0
2017/01/25	R209	04/05/2017	9.48	Put	Bond Future	1,810.5500	1.8106	1,939.9800	1.9400	7.149	0	0	0
2017/01/25	R209	04/05/2017			Bond Future	9.3458	73.4270	9.4268	72.8672	0.867	0.0000	0.0000	52,624
2017/01/25	R209	04/05/2017	9.47	Put	Bond Future	1,840.8000	1.8408	1,971.8700	1.9719	7.120	0	0	0
2017/01/25	R209	04/05/2017	9.63	Call	Bond Future	3,344.2900	3.3443	2,881.1300	2.8811	(13.849)	0	0	0
2017/01/25	R209	04/05/2017	8.93	Call	Bond Future	1,077.2200	1.0772	794.8800	0.7949	(26.210)	0	0	1,130
2017/01/25	R209	04/05/2017	9.33	Put	Bond Future	2,302.3100	2.3023	2,461.6900	2.4617	6.923	0	0	1,130
2017/01/25	R209	04/05/2017	9.46	Call	Bond Future	2,658.4800	2.6585	2,231.7000	2.2317	(16.054)	0	0	0
2017/01/25	R209	04/05/2017	9.47	Call	Bond Future	2,696.3100	2.6963	2,267.5500	2.2675	(15.902)	0	0	0
2017/01/25	R209	04/05/2017	9.33	Call	Bond Future	2,192.6900	2.1927	1,792.2400	1.7922	(18.263)	0	0	0
2017/01/25	R209	04/05/2017	9.48	Call	Bond Future	2,734.2600	2.7343	2,303.8600	2.3039	(15.741)	0	0	0
2017/01/25	R209	04/05/2017	9.63	Put	Bond Future	1,409.1700	1.4092	1,505.8400	1.5058	6.860	0	0	1,130
2017/01/25	R209	04/05/2017	8.93	Put	Bond Future	4,053.7900	4.0538	4,331.2800	4.3313	6.845	0	0	0
2017/01/25	R209	04/05/2017	9.46	Put	Bond Future	1,871.2700	1.8713	2,004.3200	2.0043	7.110	0	0	0
2017/01/25	R209	03/08/2017			Bond Future	9.3804	74.8742	9.4638	74.3027	0.889	0.0000	0.0000	0
2017/01/25	R209	03/08/2017	9.44	Call	Bond Future	3,378.0000	3.3780	2,918.4500	2.9185	(13.604)	0	0	0
2017/01/25	R209	03/08/2017	9.43	Put	Bond Future	3,002.1100	3.0021	3,114.9700	3.1150	3.759	0	0	0
2017/01/25	R209	03/08/2017	9.45	Put	Bond Future	2,935.5800	2.9356	3,046.7400	3.0467	3.787	0	0	0
2017/01/25	R209	03/08/2017	9.44	Put	Bond Future	2,968.8100	2.9688	3,080.8100	3.0808	3.773	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
2017/01/25	R209	03/08/2017	9.45	Call	Bond Future	3,413.0800	3.4131	2,952.6900	2.9527	(13.489)	0	0	0
2017/01/25	R209	03/08/2017	9.43	Call	Bond Future	3,342.8800	3.3429	2,884.1900	2.8842	(13.721)	0	0	0
2017/01/25	R209	02/11/2017	9.52	Put	Bond Future	3,510.8100	3.5108	3,595.2700	3.5953	2.406	0	0	0
2017/01/25	R209	02/11/2017			Bond Future	9.4100	73.2465	9.4959	72.6617	0.913	0.0000	0.0000	0
2017/01/25	R209	02/11/2017	9.54	Put	Bond Future	3,448.7300	3.4487	3,530.9500	3.5310	2.384	0	0	0
2017/01/25	R209	02/11/2017	9.53	Put	Bond Future	3,479.5300	3.4795	3,562.9900	3.5630	2.399	0	0	0
2017/01/25	R209	02/11/2017	9.54	Call	Bond Future	4,330.8500	4.3308	3,828.3200	3.8283	(11.603)	0	0	0
2017/01/25	R209	02/11/2017	9.52	Call	Bond Future	4,258.3000	4.2583	3,758.0100	3.7580	(11.749)	0	0	0
2017/01/25	R209	02/11/2017	9.53	Call	Bond Future	4,294.3800	4.2944	3,793.0900	3.7931	(11.673)	0	0	0
2017/01/25	R210	02/02/2017	190.85	Put	Bond Future	3,782.9100	3.7829	4,676.1900	4.6762	23.614	0	0	0
2017/01/25	R210	02/02/2017			Bond Future	187.0671	187.0671	186.1738	186.1738	(0.478)	0.0000	0.0000	585
2017/01/25	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R210	02/02/2017	190.84	Put	Bond Future	3,772.9100	3.7729	4,666.1900	4.6662	23.676	0	0	0
2017/01/25	R210	02/02/2017	190.86	Put	Bond Future	3,792.9100	3.7929	4,686.1900	4.6862	23.551	0	0	0
2017/01/25	R210	04/05/2017			Bond Future	188.3421	188.3421	187.4288	187.4288	(0.485)	0.0000	0.0000	1,428
2017/01/25	R210	04/05/2017	192.31	Put	Bond Future	3,967.9400	3.9679	4,881.1900	4.8812	23.016	0	0	0
2017/01/25	R210	04/05/2017	192.33	Put	Bond Future	3,987.9400	3.9879	4,901.1900	4.9012	22.900	0	0	0
2017/01/25	R210	04/05/2017	192.32	Put	Bond Future	3,977.9400	3.9779	4,891.1900	4.8912	22.958	0	0	0
2017/01/25	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R210	03/08/2017	196.29	Put	Bond Future	4,224.9200	4.2249	5,158.0100	5.1580	22.085	0	0	0
2017/01/25	R210	03/08/2017			Bond Future	192.0651	192.0651	191.1320	191.1320	(0.486)	0.0000	0.0000	0
2017/01/25	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R210	03/08/2017	196.28	Put	Bond Future	4,214.9200	4.2149	5,148.0100	5.1480	22.138	0	0	0
2017/01/25	R210	03/08/2017	196.30	Put	Bond Future	4,234.9200	4.2349	5,168.0100	5.1680	22.033	0	0	0
2017/01/25	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R210	02/11/2017	192.07	Call	Bond Future	1,481.2900	1.4813	525.4200	0.5254	(64.530)	0	0	0
2017/01/25	R210	02/11/2017			Bond Future	193.5513	193.5513	192.5954	192.5954	(0.494)	0.0000	0.0000	0
2017/01/25	R210	02/11/2017	192.08	Call	Bond Future	1,471.2900	1.4713	515.4200	0.5154	(64.968)	0	0	0
2017/01/25	R210	02/11/2017	192.09	Call	Bond Future	1,461.2900	1.4613	505.4200	0.5054	(65.413)	0	0	0
2017/01/25	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R212	02/02/2017			Bond Future	146.2492	146.2492	146.2193	146.2193	(0.020)	0.0000	0.0000	3,380
2017/01/25	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R212	02/02/2017	149.27	Put	Bond Future	3,020.7700	3.0208	3,050.6500	3.0506	0.989	0	0	0
2017/01/25	R212	02/02/2017	149.29	Put	Bond Future	3,040.7700	3.0408	3,070.6500	3.0706	0.983	0	0	0
2017/01/25	R212	02/02/2017	149.28	Put	Bond Future	3,030.7700	3.0308	3,060.6500	3.0606	0.986	0	0	0
2017/01/25	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R212	04/05/2017			Bond Future	149.0592	149.0592	149.0265	149.0265	(0.022)	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
2017/01/25	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R212	04/05/2017	152.23	Put	Bond Future	3,170.7800	3.1708	3,203.4900	3.2035	1.032	0	0	0
2017/01/25	R212	04/05/2017	152.25	Put	Bond Future	3,190.7800	3.1908	3,223.4900	3.2235	1.025	0	0	0
2017/01/25	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R212	04/05/2017	152.24	Put	Bond Future	3,180.7800	3.1808	3,213.4900	3.2135	1.028	0	0	0
2017/01/25	R212	03/08/2017			Bond Future	149.9557	149.9557	149.9210	149.9210	(0.023)	0.0000	0.0000	0
2017/01/25	R212	03/08/2017	153.34	Put	Bond Future	3,384.3400	3.3843	3,419.0100	3.4190	1.024	0	0	0
2017/01/25	R212	03/08/2017	153.36	Put	Bond Future	3,404.3400	3.4043	3,439.0100	3.4390	1.018	0	0	0
2017/01/25	R212	03/08/2017	153.35	Put	Bond Future	3,394.3400	3.3943	3,429.0100	3.4290	1.021	0	0	0
2017/01/25	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R212	02/11/2017			Bond Future	153.0154	153.0154	152.9768	152.9768	(0.025)	0.0000	0.0000	0
2017/01/25	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/25	R212	02/11/2017	152.42	Call	Bond Future	595.3600	0.5954	556.8500	0.5569	(6.468)	0	0	0
2017/01/25	R212	02/11/2017	152.40	Call	Bond Future	615.3600	0.6154	576.8500	0.5769	(6.258)	0	0	0
2017/01/25	R212	02/11/2017	152.41	Call	Bond Future	605.3600	0.6054	566.8500	0.5669	(6.362)	0	0	0
2017/01/25	R213	02/02/2017	9.40	Call	Bond Future	1,933.9500	1.9340	1,466.7700	1.4668	(24.157)	0	0	0
2017/01/25	R213	02/02/2017	9.42	Call	Bond Future	2,051.3200	2.0513	1,577.7500	1.5778	(23.086)	0	0	0
2017/01/25	R213	02/02/2017			Bond Future	9.1310	86.3994	9.2046	85.8941	0.806	0.0000	0.0000	10,051
2017/01/25	R213	02/02/2017	9.41	Call	Bond Future	1,992.4100	1.9924	1,521.9100	1.5219	(23.615)	0	0	0
2017/01/25	R213	02/02/2017	9.40	Put	Bond Future	107.0600	0.1071	145.2200	0.1452	35.644	0	0	0
2017/01/25	R213	02/02/2017	9.42	Put	Bond Future	90.8300	0.0908	122.6000	0.1226	34.977	0	0	0
2017/01/25	R213	02/02/2017	9.41	Put	Bond Future	98.6800	0.0987	133.5200	0.1335	35.306	0	0	0
2017/01/25	R213	04/05/2017			Bond Future	9.1710	84.5027	9.2471	83.9863	0.829	0.0000	0.0000	42,655
2017/01/25	R213	04/05/2017	9.35	Put	Bond Future	1,621.4800	1.6215	1,727.0100	1.7270	6.508	0	0	0
2017/01/25	R213	04/05/2017	9.37	Put	Bond Future	1,567.8000	1.5678	1,669.3800	1.6694	6.479	0	0	0
2017/01/25	R213	04/05/2017	9.35	Call	Bond Future	2,829.6800	2.8297	2,418.8500	2.4188	(14.519)	0	0	0
2017/01/25	R213	04/05/2017	9.36	Put	Bond Future	1,594.4700	1.5945	1,697.9300	1.6979	6.489	0	0	0
2017/01/25	R213	04/05/2017	9.36	Call	Bond Future	2,869.4400	2.8694	2,456.5400	2.4565	(14.390)	0	0	0
2017/01/25	R213	04/05/2017	9.37	Call	Bond Future	2,909.4700	2.9095	2,494.6900	2.4947	(14.256)	0	0	0
2017/01/25	R213	03/08/2017	9.33	Put	Bond Future	2,656.7600	2.6568	2,698.9700	2.6990	1.589	0	0	0
2017/01/25	R213	03/08/2017			Bond Future	9.2049	86.1680	9.2835	85.6407	0.854	0.0000	0.0000	0
2017/01/25	R213	03/08/2017	9.35	Put	Bond Future	2,597.6600	2.5977	2,636.8200	2.6368	1.508	0	0	0
2017/01/25	R213	03/08/2017	9.33	Call	Bond Future	3,493.9200	3.4939	3,008.8100	3.0088	(13.884)	0	0	0
2017/01/25	R213	03/08/2017	9.34	Put	Bond Future	2,627.0800	2.6271	2,667.6300	2.6676	1.544	0	0	0
2017/01/25	R213	03/08/2017	9.34	Call	Bond Future	3,530.6700	3.5307	3,043.9000	3.0439	(13.787)	0	0	0
2017/01/25	R213	03/08/2017	9.35	Call	Bond Future	3,567.6200	3.5676	3,079.4600	3.0795	(13.683)	0	0	0
2017/01/25	R213	02/11/2017	9.36	Put	Bond Future	3,328.2000	3.3282	3,339.9000	3.3399	0.352	0	0	0
2017/01/25	R213	02/11/2017			Bond Future	9.2354	84.3685	9.3167	83.8288	0.881	0.0000	0.0000	0
2017/01/25	R213	02/11/2017	9.35	Put	Bond Future	3,357.9900	3.3580	3,371.0700	3.3711	0.390	0	0	0
2017/01/25	R213	02/11/2017	9.36	Call	Bond Future	4,153.5600	4.1536	3,625.4700	3.6255	(12.714)	0	0	0
2017/01/25	R213	02/11/2017	9.34	Call	Bond Future	4,081.6900	4.0817	3,556.3700	3.5564	(12.870)	0	0	0
2017/01/25	R213	02/11/2017	9.35	Call	Bond Future	4,117.5500	4.1175	3,590.8400	3.5908	(12.792)	0	0	0
2017/01/25	R213	02/11/2017	9.34	Put	Bond Future	3,388.0000	3.3880	3,402.4700	3.4025	0.427	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
2017/01/25	R214 02/02/2017			Bond Future	9.3707	75.6144	9.4443	75.0753	0.786	0.0000	0.0000	21,157
2017/01/25	R214 02/02/2017	9.67	Call	Bond Future	2,251.2200	2.2512	1,745.0500	1.7450	(22.484)	0	0	0
2017/01/25	R214 02/02/2017	9.66	Put	Bond Future	108.6500	0.1087	144.6000	0.1446	33.088	0	0	0
2017/01/25	R214 02/02/2017	9.68	Put	Bond Future	92.6200	0.0926	122.6000	0.1226	32.369	0	0	0
2017/01/25	R214 02/02/2017	9.67	Put	Bond Future	100.3600	0.1004	133.2200	0.1332	32.742	0	0	0
2017/01/25	R214 02/02/2017	9.68	Call	Bond Future	2,313.5400	2.3135	1,804.4900	1.8045	(22.003)	0	0	0
2017/01/25	R214 02/02/2017	9.66	Call	Bond Future	2,189.3500	2.1894	1,686.2700	1.6863	(22.979)	0	0	0
2017/01/25	R214 04/05/2017	9.58	Put	Bond Future	1,830.4300	1.8304	1,942.7500	1.9428	6.136	0	0	0
2017/01/25	R214 04/05/2017			Bond Future	9.4090	73.7647	9.4848	73.2142	0.805	0.0000	0.0000	21,019
2017/01/25	R214 04/05/2017	9.57	Put	Bond Future	1,860.0300	1.8600	1,974.6900	1.9747	6.164	0	0	0
2017/01/25	R214 04/05/2017	9.58	Call	Bond Future	3,063.0200	3.0630	2,624.8700	2.6249	(14.305)	0	0	0
2017/01/25	R214 04/05/2017	9.56	Call	Bond Future	2,980.3600	2.9804	2,546.7700	2.5468	(14.548)	0	0	0
2017/01/25	R214 04/05/2017	9.57	Call	Bond Future	3,021.4800	3.0215	2,585.6700	2.5857	(14.424)	0	0	0
2017/01/25	R214 04/05/2017	9.56	Put	Bond Future	1,890.1700	1.8902	2,007.0500	2.0071	6.184	0	0	0
2017/01/25	R214 03/08/2017	9.51	Call	Bond Future	3,623.2700	3.6233	3,113.5700	3.1136	(14.067)	0	0	0
2017/01/25	R214 03/08/2017			Bond Future	9.4423	75.2185	9.5202	74.6565	0.825	0.0000	0.0000	0
2017/01/25	R214 03/08/2017	9.52	Call	Bond Future	3,661.2400	3.6612	3,149.7300	3.1497	(13.971)	0	0	0
2017/01/25	R214 03/08/2017	9.53	Call	Bond Future	3,699.6100	3.6996	3,186.3000	3.1863	(13.875)	0	0	0
2017/01/25	R214 03/08/2017	9.51	Put	Bond Future	3,134.6300	3.1346	3,186.9000	3.1869	1.668	0	0	0
2017/01/25	R214 03/08/2017	9.53	Put	Bond Future	3,067.5900	3.0676	3,116.2500	3.1163	1.586	0	0	0
2017/01/25	R214 03/08/2017	9.52	Put	Bond Future	3,100.8500	3.1008	3,151.3100	3.1513	1.627	0	0	0
2017/01/25	R214 02/11/2017	9.60	Call	Bond Future	4,591.4500	4.5914	4,022.6000	4.0226	(12.389)	0	0	0
2017/01/25	R214 02/11/2017			Bond Future	9.4726	73.4500	9.5528	72.8750	0.847	0.0000	0.0000	0
2017/01/25	R214 02/11/2017	9.58	Call	Bond Future	4,515.4800	4.5155	3,948.9200	3.9489	(12.547)	0	0	0
2017/01/25	R214 02/11/2017	9.59	Call	Bond Future	4,553.4000	4.5534	3,985.6900	3.9857	(12.468)	0	0	0
2017/01/25	R214 02/11/2017	9.58	Put	Bond Future	3,747.3800	3.7474	3,755.8000	3.7558	0.225	0	0	0
2017/01/25	R214 02/11/2017	9.60	Put	Bond Future	3,681.7400	3.6817	3,687.8700	3.6879	0.166	0	0	0
2017/01/25	R214 02/11/2017	9.59	Put	Bond Future	3,714.4400	3.7144	3,721.7100	3.7217	0.196	0	0	0
2017/01/25	R248 02/02/2017	9.76	Put	Bond Future	111.7400	0.1117	136.6800	0.1367	22.320	0	0	0
2017/01/25	R248 02/02/2017	9.78	Put	Bond Future	95.4600	0.0955	115.5400	0.1155	21.035	0	0	0
2017/01/25	R248 02/02/2017			Bond Future	9.4208	97.1444	9.4944	96.4559	0.781	0.0000	0.0000	37,243
2017/01/25	R248 02/02/2017	9.77	Put	Bond Future	103.3300	0.1033	125.7200	0.1257	21.668	0	0	0
2017/01/25	R248 02/02/2017	9.76	Call	Bond Future	3,211.3800	3.2114	2,547.8100	2.5478	(20.663)	0	0	0
2017/01/25	R248 02/02/2017	9.77	Call	Bond Future	3,291.5900	3.2916	2,625.4700	2.6255	(20.237)	0	0	0
2017/01/25	R248 02/02/2017	9.78	Call	Bond Future	3,372.1800	3.3722	2,703.7500	2.7038	(19.822)	0	0	0
2017/01/25	R248 04/05/2017	9.66	Call	Bond Future	4,209.4200	4.2094	3,597.3600	3.5974	(14.540)	0	0	0
2017/01/25	R248 04/05/2017			Bond Future	9.4605	94.5656	9.5363	93.8624	0.801	0.0000	0.0000	57,218
2017/01/25	R248 04/05/2017	9.67	Call	Bond Future	4,262.9700	4.2630	3,648.4700	3.6485	(14.415)	0	0	0
2017/01/25	R248 04/05/2017	9.65	Put	Bond Future	2,415.6200	2.4156	2,509.2200	2.5092	3.875	0	0	0
2017/01/25	R248 04/05/2017	9.67	Put	Bond Future	2,342.0600	2.3421	2,430.7400	2.4307	3.786	0	0	0
2017/01/25	R248 04/05/2017	9.65	Call	Bond Future	4,156.1700	4.1562	3,546.5900	3.5466	(14.667)	0	0	0
2017/01/25	R248 04/05/2017	9.66	Put	Bond Future	2,378.6100	2.3786	2,469.7300	2.4697	3.831	0	0	0
2017/01/25	R248 03/08/2017			Bond Future	9.4952	96.4293	9.5732	95.7113	0.821	0.0000	0.0000	0
2017/01/25	R248 03/08/2017	9.57	Call	Bond Future	4,865.5100	4.8655	4,214.5600	4.2146	(13.379)	0	0	0
2017/01/25	R248 03/08/2017	9.56	Put	Bond Future	4,220.1600	4.2202	4,289.4200	4.2894	1.641	0	0	0
2017/01/25	R248 03/08/2017	9.58	Put	Bond Future	4,134.0400	4.1340	4,198.9000	4.1989	1.569	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
2017/01/25	R248	03/08/2017	9.57	Put	Bond Future	4,176.7700	4.1768	4,243.8300	4.2438	1.606	0	0	0
2017/01/25	R248	03/08/2017	9.58	Call	Bond Future	4,914.2000	4.9142	4,261.0500	4.2611	(13.291)	0	0	0
2017/01/25	R248	03/08/2017	9.56	Call	Bond Future	4,817.3200	4.8173	4,168.5700	4.1686	(13.467)	0	0	0
2017/01/25	R248	02/11/2017	9.66	Put	Bond Future	4,856.4400	4.8564	4,929.0400	4.9290	1.495	0	0	0
2017/01/25	R248	02/11/2017			Bond Future	9.5269	93.9505	9.6072	93.2160	0.843	0.0000	0.0000	0
2017/01/25	R248	02/11/2017	9.65	Put	Bond Future	4,899.4000	4.8994	4,972.1300	4.9721	1.484	0	0	0
2017/01/25	R248	02/11/2017	9.64	Call	Bond Future	5,973.9500	5.9739	5,312.3800	5.3124	(11.074)	0	0	0
2017/01/25	R248	02/11/2017	9.65	Call	Bond Future	6,020.9000	6.0209	5,359.1800	5.3592	(10.990)	0	0	0
2017/01/25	R248	02/11/2017	9.66	Call	Bond Future	6,068.0000	6.0680	5,406.1500	5.4062	(10.907)	0	0	0
2017/01/25	R248	02/11/2017	9.64	Put	Bond Future	4,942.6700	4.9427	5,015.5500	5.0156	1.475	0	0	0

Total

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