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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/01/2017 TO 31/01/2017

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
2017/01/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	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
2017/01/31	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	2025	02/02/2017	130.01	Put	Bond Future	2,759.2800	2.7593	2,622.8400	2.6228	(4.945)	0	0	0
2017/01/31	2025	02/02/2017			Bond Future	127.2507	127.2507	127.3872	127.3872	0.107	0.0000	0.0000	2,844
2017/01/31	2025	02/02/2017	130.00	Put	Bond Future	2,749.2800	2.7493	2,612.8400	2.6128	(4.963)	0	0	0
2017/01/31	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2025	02/02/2017	129.99	Put	Bond Future	2,739.2800	2.7393	2,602.8400	2.6028	(4.981)	0	0	0
2017/01/31	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2025	04/05/2017			Bond Future	129.6904	129.6904	129.8289	129.8289	0.107	0.0000	0.0000	2,414
2017/01/31	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2025	04/05/2017	132.56	Put	Bond Future	2,869.6300	2.8696	2,731.0800	2.7311	(4.828)	0	0	0
2017/01/31	2025	04/05/2017	132.58	Put	Bond Future	2,889.6300	2.8896	2,751.0800	2.7511	(4.795)	0	0	0
2017/01/31	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2025	04/05/2017	132.57	Put	Bond Future	2,879.6300	2.8796	2,741.0800	2.7411	(4.811)	0	0	0
2017/01/31	2025	03/08/2017			Bond Future	130.9035	130.9035	131.0441	131.0441	0.107	0.0000	0.0000	0
2017/01/31	2025	03/08/2017	133.96	Put	Bond Future	3,056.4600	3.0565	2,915.8700	2.9159	(4.600)	0	0	0
2017/01/31	2025	03/08/2017	133.98	Put	Bond Future	3,076.4600	3.0765	2,935.8700	2.9359	(4.570)	0	0	0
2017/01/31	2025	03/08/2017	133.97	Put	Bond Future	3,066.4600	3.0665	2,925.8700	2.9259	(4.585)	0	0	0
2017/01/31	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2025	02/11/2017	132.98	Call	Bond Future	584.2300	0.5842	726.7000	0.7267	24.386	0	0	0
2017/01/31	2025	02/11/2017			Bond Future	133.5642	133.5642	133.7067	133.7067	0.107	0.0000	0.0000	0
2017/01/31	2025	02/11/2017	132.96	Call	Bond Future	604.2300	0.6042	746.7000	0.7467	23.579	0	0	0
2017/01/31	2025	02/11/2017	132.97	Call	Bond Future	594.2300	0.5942	736.7000	0.7367	23.976	0	0	0
2017/01/31	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2029	04/05/2017			Bond Future	100.6600	100.6600	101.8765	101.8765	1.209	0.0000	0.0000	1,700
2017/01/31	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	1,206.4900	1.2065	100.000	0	0	0
2017/01/31	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	1,226.4900	1.2265	100.000	0	0	0
2017/01/31	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	1,216.4900	1.2165	100.000	0	0	0
2017/01/31	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2030	02/02/2017	9.29	Put	Bond Future	230.4000	0.2304	0.0000	0.0000	(100.000)	0	0	0
2017/01/31	2030	02/02/2017			Bond Future	9.3232	90.3073	9.2325	90.9388	(0.974)	0.0000	0.0000	17,938
2017/01/31	2030	02/02/2017	9.31	Put	Bond Future	91.5900	0.0916	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/31	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	401.0900	0.4011	100.000	0	0	0
2017/01/31	2030	02/02/2017	9.30	Put	Bond Future	160.9600	0.1610	0.0000	0.0000	(100.000)	0	0	0
2017/01/31	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	470.5300	0.4705	100.000	0	0	0
2017/01/31	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	539.9000	0.5399	100.000	0	0	0
2017/01/31	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	322.9300	0.3229	100.000	0	0	0
2017/01/31	2030	04/05/2017			Bond Future	9.3768	92.0330	9.2830	92.6763	(1.000)	0.0000	0.0000	32,785
2017/01/31	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	391.4600	0.3915	100.000	0	0	0
2017/01/31	2030	04/05/2017	9.32	Put	Bond Future	388.9200	0.3889	0.0000	0.0000	(100.000)	0	0	0
2017/01/31	2030	04/05/2017	9.34	Put	Bond Future	251.7900	0.2518	0.0000	0.0000	(100.000)	0	0	0
2017/01/31	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	254.3300	0.2543	100.000	0	0	0
2017/01/31	2030	04/05/2017	9.33	Put	Bond Future	320.3200	0.3203	0.0000	0.0000	(100.000)	0	0	0
2017/01/31	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	7.8700	0.0079	100.000	0	0	0
2017/01/31	2030	03/08/2017	9.34	Put	Bond Future	579.6500	0.5797	0.0000	0.0000	(100.000)	0	0	0
2017/01/31	2030	03/08/2017			Bond Future	9.4258	89.8363	9.3288	90.4916	(1.029)	0.0000	0.0000	0
2017/01/31	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	75.7400	0.0757	100.000	0	0	0
2017/01/31	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	143.5300	0.1435	100.000	0	0	0
2017/01/31	2030	03/08/2017	9.33	Put	Bond Future	647.5200	0.6475	0.0000	0.0000	(100.000)	0	0	0
2017/01/31	2030	03/08/2017	9.35	Put	Bond Future	511.8600	0.5119	0.0000	0.0000	(100.000)	0	0	0
2017/01/31	2030	02/11/2017			Bond Future	9.4632	91.6577	9.3630	92.3257	(1.058)	0.0000	0.0000	0
2017/01/31	2030	02/11/2017	9.34	Put	Bond Future	822.4200	0.8224	154.4200	0.1544	(81.224)	0	0	0
2017/01/31	2030	02/11/2017	9.36	Put	Bond Future	688.1800	0.6882	20.1800	0.0202	(97.068)	0	0	0
2017/01/31	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2030	02/11/2017	9.35	Put	Bond Future	755.2600	0.7553	87.2600	0.0873	(88.446)	0	0	0
2017/01/31	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2032	02/02/2017	9.53	Call	Bond Future	742.0100	0.7420	1,265.4300	1.2654	70.541	0	0	0
2017/01/31	2032	02/02/2017			Bond Future	9.4532	93.3415	9.3625	94.0176	(0.960)	0.0000	0.0000	14,938
2017/01/31	2032	02/02/2017	9.51	Call	Bond Future	640.3900	0.6404	1,129.7000	1.1297	76.408	0	0	0
2017/01/31	2032	02/02/2017	9.52	Call	Bond Future	690.2700	0.6903	1,197.1300	1.1971	73.429	0	0	0
2017/01/31	2032	02/02/2017	9.51	Put	Bond Future	221.2800	0.2213	34.4500	0.0344	(84.431)	0	0	0
2017/01/31	2032	02/02/2017	9.53	Put	Bond Future	175.8900	0.1759	23.1700	0.0232	(86.827)	0	0	0
2017/01/31	2032	02/02/2017	9.52	Put	Bond Future	197.6100	0.1976	28.3300	0.0283	(85.664)	0	0	0
2017/01/31	2032	04/05/2017	9.45	Call	Bond Future	2,016.4000	2.0164	2,370.3100	2.3703	17.552	0	0	0
2017/01/31	2032	04/05/2017			Bond Future	9.5057	90.9665	9.4120	91.6552	(0.985)	0.0000	0.0000	19,095
2017/01/31	2032	04/05/2017	9.46	Call	Bond Future	2,051.8100	2.0518	2,409.5200	2.4095	17.434	0	0	0
2017/01/31	2032	04/05/2017	9.44	Put	Bond Future	2,463.3800	2.4634	2,124.9400	2.1249	(13.739)	0	0	0
2017/01/31	2032	04/05/2017	9.46	Put	Bond Future	2,386.6200	2.3866	2,055.6100	2.0556	(13.869)	0	0	0
2017/01/31	2032	04/05/2017	9.44	Call	Bond Future	1,981.3500	1.9813	2,331.6300	2.3316	17.679	0	0	0
2017/01/31	2032	04/05/2017	9.45	Put	Bond Future	2,424.7800	2.4248	2,089.9700	2.0900	(13.808)	0	0	0
2017/01/31	2032	03/08/2017	9.43	Put	Bond Future	3,618.9100	3.6189	3,273.5700	3.2736	(9.543)	0	0	0
2017/01/31	2032	03/08/2017			Bond Future	9.5520	92.7558	9.4554	93.4576	(1.011)	0.0000	0.0000	0
2017/01/31	2032	03/08/2017	9.45	Put	Bond Future	3,541.4700	3.5415	3,201.3100	3.2013	(9.605)	0	0	0
2017/01/31	2032	03/08/2017	9.44	Put	Bond Future	3,580.0300	3.5800	3,237.2900	3.2373	(9.574)	0	0	0
2017/01/31	2032	03/08/2017	9.44	Call	Bond Future	2,765.8700	2.7659	3,124.9100	3.1249	12.981	0	0	0
2017/01/31	2032	03/08/2017	9.43	Call	Bond Future	2,731.5200	2.7315	3,087.9600	3.0880	13.049	0	0	0
2017/01/31	2032	03/08/2017	9.45	Call	Bond Future	2,800.4500	2.8005	3,162.0700	3.1621	12.913	0	0	0
2017/01/31	2032	02/11/2017			Bond Future	9.5934	90.4763	9.4937	91.1916	(1.039)	0.0000	0.0000	0

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2017/01/31	2032	02/11/2017	9.48	Put	Bond Future	4,273.1900	4.2732	3,941.8000	3.9418	(7.755)	0	0	0
2017/01/31	2032	02/11/2017	9.50	Put	Bond Future	4,198.5100	4.1985	3,871.3700	3.8714	(7.792)	0	0	0
2017/01/31	2032	02/11/2017	9.48	Call	Bond Future	3,458.6200	3.4586	3,842.5100	3.8425	11.100	0	0	0
2017/01/31	2032	02/11/2017	9.49	Put	Bond Future	4,235.7200	4.2357	3,906.4600	3.9065	(7.773)	0	0	0
2017/01/31	2032	02/11/2017	9.49	Call	Bond Future	3,493.4200	3.4934	3,879.4400	3.8794	11.050	0	0	0
2017/01/31	2032	02/11/2017	9.50	Call	Bond Future	3,528.4100	3.5284	3,916.5500	3.9165	11.000	0	0	0
2017/01/31	2033	02/02/2017			Bond Future	107.7140	107.7140	107.7107	107.7107	(0.003)	0.0000	0.0000	6,033
2017/01/31	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2033	02/02/2017	109.70	Put	Bond Future	1,985.9600	1.9860	1,989.3400	1.9893	0.170	0	0	0
2017/01/31	2033	02/02/2017	109.71	Put	Bond Future	1,995.9600	1.9960	1,999.3400	1.9993	0.169	0	0	0
2017/01/31	2033	02/02/2017	109.72	Put	Bond Future	2,005.9600	2.0060	2,009.3400	2.0093	0.168	0	0	0
2017/01/31	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2033	04/05/2017			Bond Future	108.7387	108.7387	108.7348	108.7348	(0.004)	0.0000	0.0000	5,778
2017/01/31	2033	04/05/2017	110.83	Put	Bond Future	2,091.3300	2.0913	2,095.1600	2.0952	0.183	0	0	0
2017/01/31	2033	04/05/2017	110.85	Put	Bond Future	2,111.3300	2.1113	2,115.1600	2.1152	0.181	0	0	0
2017/01/31	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2033	04/05/2017	110.84	Put	Bond Future	2,101.3300	2.1013	2,105.1600	2.1052	0.182	0	0	0
2017/01/31	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2033	03/08/2017	113.14	Put	Bond Future	2,256.0200	2.2560	2,260.5800	2.2606	0.202	0	0	0
2017/01/31	2033	03/08/2017			Bond Future	110.8840	110.8840	110.8794	110.8794	(0.004)	0.0000	0.0000	0
2017/01/31	2033	03/08/2017	113.13	Put	Bond Future	2,246.0200	2.2460	2,250.5800	2.2506	0.203	0	0	0
2017/01/31	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2033	03/08/2017	113.12	Put	Bond Future	2,236.0200	2.2360	2,240.5800	2.2406	0.204	0	0	0
2017/01/31	2033	02/11/2017	110.08	Call	Bond Future	1,967.1500	1.9672	1,961.7000	1.9617	(0.277)	0	0	0
2017/01/31	2033	02/11/2017			Bond Future	112.0472	112.0472	112.0417	112.0417	(0.005)	0.0000	0.0000	0
2017/01/31	2033	02/11/2017	110.09	Call	Bond Future	1,957.1500	1.9572	1,951.7000	1.9517	(0.278)	0	0	0
2017/01/31	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2033	02/11/2017	110.07	Call	Bond Future	1,977.1500	1.9772	1,971.7000	1.9717	(0.276)	0	0	0
2017/01/31	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2037	02/02/2017	9.68	Put	Bond Future	297.8700	0.2979	65.7000	0.0657	(77.943)	0	0	0
2017/01/31	2037	02/02/2017			Bond Future	9.6382	90.1518	9.5575	90.8095	(0.838)	0.0000	0.0000	29,886
2017/01/31	2037	02/02/2017	9.67	Put	Bond Future	329.6600	0.3297	77.7600	0.0778	(76.412)	0	0	0
2017/01/31	2037	02/02/2017	9.68	Call	Bond Future	635.3100	0.6353	1,060.7700	1.0608	66.969	0	0	0
2017/01/31	2037	02/02/2017	9.66	Call	Bond Future	539.9200	0.5399	925.3600	0.9254	71.388	0	0	0
2017/01/31	2037	02/02/2017	9.67	Call	Bond Future	586.5400	0.5865	992.2700	0.9923	69.173	0	0	0
2017/01/31	2037	02/02/2017	9.66	Put	Bond Future	363.7200	0.3637	91.5300	0.0915	(74.835)	0	0	0
2017/01/31	2037	04/05/2017			Bond Future	9.6924	91.8746	9.6093	92.5445	(0.858)	0.0000	0.0000	46,759
2017/01/31	2037	04/05/2017	9.58	Put	Bond Future	2,986.1000	2.9861	2,633.7100	2.6337	(11.801)	0	0	0
2017/01/31	2037	04/05/2017	9.60	Put	Bond Future	2,897.4900	2.8975	2,551.9900	2.5520	(11.924)	0	0	0
2017/01/31	2037	04/05/2017	9.59	Put	Bond Future	2,941.5500	2.9415	2,592.6100	2.5926	(11.862)	0	0	0
2017/01/31	2037	04/05/2017	9.60	Call	Bond Future	2,152.3000	2.1523	2,476.7400	2.4767	15.074	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
2017/01/31	2037	04/05/2017	9.58	Call	Bond Future	2,078.3900	2.0784	2,395.9400	2.3959	15.279	0	0	0
2017/01/31	2037	04/05/2017	9.59	Call	Bond Future	2,115.1600	2.1152	2,436.1600	2.4362	15.176	0	0	0
2017/01/31	2037	03/08/2017	9.57	Call	Bond Future	2,926.9700	2.9270	3,255.7700	3.2558	11.233	0	0	0
2017/01/31	2037	03/08/2017			Bond Future	9.7428	89.4243	9.6572	90.1068	(0.879)	0.0000	0.0000	160
2017/01/31	2037	03/08/2017	9.58	Call	Bond Future	2,963.1300	2.9631	3,294.3800	3.2944	11.179	0	0	0
2017/01/31	2037	03/08/2017	9.56	Put	Bond Future	4,357.6300	4.3576	4,001.4900	4.0015	(8.173)	0	0	0
2017/01/31	2037	03/08/2017	9.57	Put	Bond Future	4,312.5800	4.3126	3,958.9100	3.9589	(8.201)	0	0	0
2017/01/31	2037	03/08/2017	9.58	Put	Bond Future	4,267.6400	4.2676	3,916.4200	3.9164	(8.230)	0	0	0
2017/01/31	2037	03/08/2017	9.56	Call	Bond Future	2,890.8100	2.8908	3,217.1400	3.2171	11.289	0	0	0
2017/01/31	2037	02/11/2017			Bond Future	9.7829	91.2374	9.6948	91.9331	(0.900)	0.0000	0.0000	0
2017/01/31	2037	02/11/2017	9.66	Call	Bond Future	3,919.4700	3.9195	4,279.3800	4.2794	9.183	0	0	0
2017/01/31	2037	02/11/2017	9.65	Put	Bond Future	4,934.3900	4.9344	4,596.5500	4.5965	(6.847)	0	0	0
2017/01/31	2037	02/11/2017	9.67	Put	Bond Future	4,850.8000	4.8508	4,517.0000	4.5170	(6.881)	0	0	0
2017/01/31	2037	02/11/2017	9.66	Put	Bond Future	4,892.4500	4.8925	4,556.6300	4.5566	(6.864)	0	0	0
2017/01/31	2037	02/11/2017	9.65	Call	Bond Future	3,881.4900	3.8815	4,239.3800	4.2394	9.220	0	0	0
2017/01/31	2037	02/11/2017	9.67	Call	Bond Future	3,957.6200	3.9576	4,319.5500	4.3195	9.145	0	0	0
2017/01/31	2038	02/02/2017	137.07	Put	Bond Future	4,446.9900	4.4470	4,451.2100	4.4512	0.095	0	0	0
2017/01/31	2038	02/02/2017			Bond Future	132.6230	132.6230	132.6188	132.6188	(0.003)	0.0000	0.0000	6,971
2017/01/31	2038	02/02/2017	137.06	Put	Bond Future	4,436.9900	4.4370	4,441.2100	4.4412	0.095	0	0	0
2017/01/31	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2038	02/02/2017	137.05	Put	Bond Future	4,426.9900	4.4270	4,431.2100	4.4312	0.095	0	0	0
2017/01/31	2038	04/05/2017	139.77	Put	Bond Future	4,604.3700	4.6044	4,609.0500	4.6090	0.102	0	0	0
2017/01/31	2038	04/05/2017			Bond Future	135.1656	135.1656	135.1609	135.1609	(0.003)	0.0000	0.0000	20,533
2017/01/31	2038	04/05/2017	139.79	Put	Bond Future	4,624.3700	4.6244	4,629.0500	4.6290	0.101	0	0	0
2017/01/31	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2038	04/05/2017	139.78	Put	Bond Future	4,614.3700	4.6144	4,619.0500	4.6190	0.101	0	0	0
2017/01/31	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2038	03/08/2017			Bond Future	136.3187	136.3187	136.3131	136.3131	(0.004)	0.0000	0.0000	0
2017/01/31	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2038	03/08/2017	141.16	Put	Bond Future	4,841.3200	4.8413	4,846.9000	4.8469	0.115	0	0	0
2017/01/31	2038	03/08/2017	141.18	Put	Bond Future	4,861.3200	4.8613	4,866.9000	4.8669	0.115	0	0	0
2017/01/31	2038	03/08/2017	141.17	Put	Bond Future	4,851.3200	4.8513	4,856.9000	4.8569	0.115	0	0	0
2017/01/31	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2038	02/11/2017	136.80	Call	Bond Future	2,289.4100	2.2894	2,282.6800	2.2827	(0.294)	0	0	0
2017/01/31	2038	02/11/2017			Bond Future	139.0894	139.0894	139.0827	139.0827	(0.005)	0.0000	0.0000	0
2017/01/31	2038	02/11/2017	136.81	Call	Bond Future	2,279.4100	2.2794	2,272.6800	2.2727	(0.295)	0	0	0
2017/01/31	2038	02/11/2017	136.82	Call	Bond Future	2,269.4100	2.2694	2,262.6800	2.2627	(0.297)	0	0	0
2017/01/31	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2040	02/02/2017	9.58	Call	Bond Future	247.4400	0.2474	435.8900	0.4359	76.160	0	0	0
2017/01/31	2040	02/02/2017			Bond Future	9.6481	94.2230	9.5724	94.8878	(0.785)	0.0000	0.0000	4,956

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
2017/01/31	2040	02/02/2017	9.59	Call	Bond Future	276.2300	0.2762	483.8900	0.4839	75.176	0	0	0
2017/01/31	2040	02/02/2017	9.60	Call	Bond Future	307.3000	0.3073	534.8500	0.5348	74.048	0	0	0
2017/01/31	2040	02/02/2017	9.58	Put	Bond Future	845.2200	0.8452	368.9100	0.3689	(56.353)	0	0	0
2017/01/31	2040	02/02/2017	9.60	Put	Bond Future	728.9500	0.7289	291.7400	0.2917	(59.978)	0	0	0
2017/01/31	2040	02/02/2017	9.59	Put	Bond Future	785.8800	0.7859	328.7800	0.3288	(58.164)	0	0	0
2017/01/31	2040	04/05/2017			Bond Future	9.7009	96.0235	9.6230	96.7007	(0.803)	0.0000	0.0000	8,436
2017/01/31	2040	04/05/2017	9.62	Put	Bond Future	3,120.4200	3.1204	2,766.4300	2.7664	(11.344)	0	0	0
2017/01/31	2040	04/05/2017	9.64	Put	Bond Future	3,028.1200	3.0281	2,680.9500	2.6810	(11.465)	0	0	0
2017/01/31	2040	04/05/2017	9.62	Call	Bond Future	2,417.0100	2.4170	2,740.2000	2.7402	13.371	0	0	0
2017/01/31	2040	04/05/2017	9.63	Put	Bond Future	3,074.1100	3.0741	2,723.5300	2.7235	(11.404)	0	0	0
2017/01/31	2040	04/05/2017	9.63	Call	Bond Future	2,458.0700	2.4581	2,784.6700	2.7847	13.287	0	0	0
2017/01/31	2040	04/05/2017	9.64	Call	Bond Future	2,499.3200	2.4993	2,829.3300	2.8293	13.204	0	0	0
2017/01/31	2040	03/08/2017			Bond Future	9.7500	93.4045	9.6697	94.0943	(0.823)	0.0000	0.0000	0
2017/01/31	2040	03/08/2017	9.61	Put	Bond Future	4,560.0900	4.5601	4,204.1700	4.2042	(7.805)	0	0	0
2017/01/31	2040	03/08/2017	9.63	Put	Bond Future	4,466.4500	4.4664	4,115.4000	4.1154	(7.860)	0	0	0
2017/01/31	2040	03/08/2017	9.61	Call	Bond Future	3,351.1800	3.3512	3,685.1100	3.6851	9.965	0	0	0
2017/01/31	2040	03/08/2017	9.62	Put	Bond Future	4,512.9500	4.5130	4,159.4700	4.1595	(7.833)	0	0	0
2017/01/31	2040	03/08/2017	9.62	Call	Bond Future	3,391.2600	3.3913	3,727.6300	3.7276	9.919	0	0	0
2017/01/31	2040	03/08/2017	9.63	Call	Bond Future	3,431.8600	3.4319	3,770.6600	3.7707	9.872	0	0	0
2017/01/31	2040	02/11/2017			Bond Future	9.7889	95.2983	9.7064	96.0015	(0.842)	0.0000	0.0000	0
2017/01/31	2040	02/11/2017	9.66	Call	Bond Future	4,282.3900	4.2824	4,638.7900	4.6388	8.322	0	0	0
2017/01/31	2040	02/11/2017	9.65	Put	Bond Future	5,431.2800	5.4313	5,082.4600	5.0825	(6.422)	0	0	0
2017/01/31	2040	02/11/2017	9.67	Put	Bond Future	5,340.2300	5.3402	4,995.4200	4.9954	(6.457)	0	0	0
2017/01/31	2040	02/11/2017	9.66	Put	Bond Future	5,385.6000	5.3856	5,038.7800	5.0388	(6.440)	0	0	0
2017/01/31	2040	02/11/2017	9.67	Call	Bond Future	4,323.3600	4.3234	4,681.7700	4.6818	8.290	0	0	0
2017/01/31	2040	02/11/2017	9.65	Call	Bond Future	4,241.6000	4.2416	4,596.0000	4.5960	8.355	0	0	0
2017/01/31	2044	02/02/2017			Bond Future	9.6530	91.5459	9.5923	92.0851	(0.629)	0.0000	0.0000	18,230
2017/01/31	2044	02/02/2017	9.77	Call	Bond Future	1,170.9100	1.1709	1,592.3400	1.5923	35.992	0	0	0
2017/01/31	2044	02/02/2017	9.76	Put	Bond Future	165.1800	0.1652	34.6200	0.0346	(79.041)	0	0	0
2017/01/31	2044	02/02/2017	9.78	Put	Bond Future	129.3600	0.1294	23.5200	0.0235	(81.818)	0	0	0
2017/01/31	2044	02/02/2017	9.77	Put	Bond Future	146.4100	0.1464	28.6100	0.0286	(80.459)	0	0	0
2017/01/31	2044	02/02/2017	9.78	Call	Bond Future	1,240.5200	1.2405	1,673.9100	1.6739	34.936	0	0	0
2017/01/31	2044	02/02/2017	9.76	Call	Bond Future	1,102.8800	1.1029	1,511.5500	1.5116	37.055	0	0	0
2017/01/31	2044	04/05/2017			Bond Future	9.7037	93.2952	9.6413	93.8444	(0.643)	0.0000	0.0000	19,046
2017/01/31	2044	04/05/2017	9.67	Call	Bond Future	2,669.2600	2.6693	2,934.5200	2.9345	9.938	0	0	0
2017/01/31	2044	04/05/2017	9.66	Put	Bond Future	3,010.8800	3.0109	2,724.2300	2.7242	(9.520)	0	0	0
2017/01/31	2044	04/05/2017	9.68	Put	Bond Future	2,920.8300	2.9208	2,639.6500	2.6396	(9.627)	0	0	0
2017/01/31	2044	04/05/2017	9.67	Put	Bond Future	2,965.5100	2.9655	2,681.5900	2.6816	(9.574)	0	0	0
2017/01/31	2044	04/05/2017	9.68	Call	Bond Future	2,712.5600	2.7126	2,980.5600	2.9806	9.880	0	0	0
2017/01/31	2044	04/05/2017	9.66	Call	Bond Future	2,626.5200	2.6265	2,889.0500	2.8890	9.995	0	0	0
2017/01/31	2044	03/08/2017			Bond Future	9.7507	90.7478	9.6866	91.3072	(0.658)	0.0000	0.0000	0
2017/01/31	2044	03/08/2017	9.62	Put	Bond Future	4,611.9500	4.6119	4,313.2200	4.3132	(6.477)	0	0	0
2017/01/31	2044	03/08/2017	9.64	Put	Bond Future	4,517.4000	4.5174	4,222.3300	4.2223	(6.532)	0	0	0
2017/01/31	2044	03/08/2017	9.63	Put	Bond Future	4,564.4800	4.5645	4,267.7100	4.2677	(6.502)	0	0	0
2017/01/31	2044	03/08/2017	9.64	Call	Bond Future	3,548.3200	3.5483	3,812.6600	3.8127	7.450	0	0	0
2017/01/31	2044	03/08/2017	9.62	Call	Bond Future	3,465.9700	3.4660	3,726.6500	3.7267	7.521	0	0	0
2017/01/31	2044	03/08/2017	9.63	Call	Bond Future	3,507.0200	3.5070	3,769.6600	3.7697	7.489	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
2017/01/31	2044	02/11/2017	9.68	Call	Bond Future	4,468.8400	4.4688	4,748.0400	4.7480	6.248	0	0	0
2017/01/31	2044	02/11/2017			Bond Future	9.7880	92.5877	9.7221	93.1578	(0.673)	0.0000	0.0000	0
2017/01/31	2044	02/11/2017	9.66	Call	Bond Future	4,385.4100	4.3854	4,661.3700	4.6614	6.293	0	0	0
2017/01/31	2044	02/11/2017	9.67	Call	Bond Future	4,426.8700	4.4269	4,704.4600	4.7045	6.271	0	0	0
2017/01/31	2044	02/11/2017	9.66	Put	Bond Future	5,498.8500	5.4988	5,204.7200	5.2047	(5.349)	0	0	0
2017/01/31	2044	02/11/2017	9.68	Put	Bond Future	5,406.8000	5.4068	5,115.9100	5.1159	(5.380)	0	0	0
2017/01/31	2044	02/11/2017	9.67	Put	Bond Future	5,452.5000	5.4525	5,160.0000	5.1600	(5.365)	0	0	0
2017/01/31	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2046	02/02/2017	137.14	Put	Bond Future	3,557.7900	3.5578	3,561.9800	3.5620	0.118	0	0	0
2017/01/31	2046	02/02/2017			Bond Future	133.5822	133.5822	133.5780	133.5780	(0.003)	0.0000	0.0000	18,221
2017/01/31	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2046	02/02/2017	137.13	Put	Bond Future	3,547.7900	3.5478	3,551.9800	3.5520	0.118	0	0	0
2017/01/31	2046	02/02/2017	137.15	Put	Bond Future	3,567.7900	3.5678	3,571.9800	3.5720	0.117	0	0	0
2017/01/31	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2046	04/05/2017			Bond Future	134.6134	134.6134	134.6086	134.6086	(0.004)	0.0000	0.0000	19,694
2017/01/31	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2046	04/05/2017	138.32	Put	Bond Future	3,706.5900	3.7066	3,711.3600	3.7114	0.129	0	0	0
2017/01/31	2046	04/05/2017	138.34	Put	Bond Future	3,726.5900	3.7266	3,731.3600	3.7314	0.128	0	0	0
2017/01/31	2046	04/05/2017	138.33	Put	Bond Future	3,716.5900	3.7166	3,721.3600	3.7214	0.128	0	0	0
2017/01/31	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2046	03/08/2017	141.17	Put	Bond Future	3,900.8700	3.9009	3,906.5200	3.9065	0.145	0	0	0
2017/01/31	2046	03/08/2017			Bond Future	137.2691	137.2691	137.2635	137.2635	(0.004)	0.0000	0.0000	0
2017/01/31	2046	03/08/2017	141.19	Put	Bond Future	3,920.8700	3.9209	3,926.5200	3.9265	0.144	0	0	0
2017/01/31	2046	03/08/2017	141.18	Put	Bond Future	3,910.8700	3.9109	3,916.5200	3.9165	0.144	0	0	0
2017/01/31	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2046	02/11/2017	136.31	Call	Bond Future	2,144.5800	2.1446	2,138.0300	2.1380	(0.305)	0	0	0
2017/01/31	2046	02/11/2017			Bond Future	138.4546	138.4546	138.4480	138.4480	(0.005)	0.0000	0.0000	0
2017/01/31	2046	02/11/2017	136.30	Call	Bond Future	2,154.5800	2.1546	2,148.0300	2.1480	(0.304)	0	0	0
2017/01/31	2046	02/11/2017	136.32	Call	Bond Future	2,134.5800	2.1346	2,128.0300	2.1280	(0.307)	0	0	0
2017/01/31	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2050	02/02/2017	144.97	Put	Bond Future	2,745.3500	2.7454	2,750.0000	2.7500	0.169	0	0	0
2017/01/31	2050	02/02/2017			Bond Future	142.2247	142.2247	142.2200	142.2200	(0.003)	0.0000	0.0000	20,450
2017/01/31	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2050	02/02/2017	144.96	Put	Bond Future	2,735.3500	2.7354	2,740.0000	2.7400	0.170	0	0	0
2017/01/31	2050	02/02/2017	144.98	Put	Bond Future	2,755.3500	2.7554	2,760.0000	2.7600	0.169	0	0	0
2017/01/31	2050	04/05/2017			Bond Future	144.9512	144.9512	144.9461	144.9461	(0.003)	0.0000	0.0000	24,049
2017/01/31	2050	04/05/2017	147.83	Put	Bond Future	2,878.8300	2.8788	2,883.8500	2.8838	0.174	0	0	0
2017/01/31	2050	04/05/2017	147.85	Put	Bond Future	2,898.8300	2.8988	2,903.8500	2.9038	0.173	0	0	0
2017/01/31	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/31	2050	04/05/2017	147.84	Put	Bond Future	2,888.8300	2.8888	2,893.8500	2.8938	0.174	0	0	0
2017/01/31	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2050	03/08/2017			Bond Future	146.1320	146.1320	146.1260	146.1260	(0.004)	0.0000	0.0000	0
2017/01/31	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2050	03/08/2017	149.22	Put	Bond Future	3,087.9800	3.0880	3,094.0300	3.0940	0.196	0	0	0
2017/01/31	2050	03/08/2017	149.24	Put	Bond Future	3,107.9800	3.1080	3,114.0300	3.1140	0.195	0	0	0
2017/01/31	2050	03/08/2017	149.23	Put	Bond Future	3,097.9800	3.0980	3,104.0300	3.1040	0.195	0	0	0
2017/01/31	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	2050	02/11/2017			Bond Future	149.1022	149.1022	149.0951	149.0951	(0.005)	0.0000	0.0000	0
2017/01/31	2050	02/11/2017	144.67	Call	Bond Future	4,432.2000	4.4322	4,425.0700	4.4251	(0.161)	0	0	0
2017/01/31	2050	02/11/2017	144.65	Call	Bond Future	4,452.2000	4.4522	4,445.0700	4.4451	(0.160)	0	0	0
2017/01/31	2050	02/11/2017	144.66	Call	Bond Future	4,442.2000	4.4422	4,435.0700	4.4351	(0.161)	0	0	0
2017/01/31	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	AL37	02/02/2017			Index Future	513.0570	513.0570	514.9650	514.9650	0.372	0.0000	0.0000	7
2017/01/31	AL37	04/05/2017			Index Future	522.8580	522.8580	524.8000	524.8000	0.371	0.0000	0.0000	1
2017/01/31	AL37	03/08/2017			Index Future	533.1400	533.1400	535.1180	535.1180	0.371	0.0000	0.0000	0
2017/01/31	AL37	02/11/2017			Index Future	543.9440	543.9440	545.9580	545.9580	0.370	0.0000	0.0000	0
2017/01/31	AL7T	02/02/2017			Index Future	591.8530	591.8530	595.3750	595.3750	0.595	0.0000	0.0000	2
2017/01/31	AL7T	04/05/2017			Index Future	603.1590	603.1590	606.7460	606.7460	0.595	0.0000	0.0000	0
2017/01/31	AL7T	03/08/2017			Index Future	615.0210	615.0210	618.6750	618.6750	0.594	0.0000	0.0000	0
2017/01/31	AL7T	02/11/2017			Index Future	627.4830	627.4830	631.2070	631.2070	0.593	0.0000	0.0000	0
2017/01/31	ALBI	02/02/2017			Index Future	537.6690	537.6690	540.8050	540.8050	0.583	0.0000	0.0000	27
2017/01/31	ALBI	04/05/2017			Index Future	547.9400	547.9400	551.1330	551.1330	0.583	0.0000	0.0000	550
2017/01/31	ALBI	03/08/2017			Index Future	558.7160	558.7160	561.9690	561.9690	0.582	0.0000	0.0000	0
2017/01/31	ALBI	02/11/2017			Index Future	570.0380	570.0380	573.3530	573.3530	0.582	0.0000	0.0000	0
2017/01/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C025	31/01/2025			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
2017/01/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C223	25/01/2023			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
2017/01/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/31	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	EL28	02/02/2017			Bond Future	128.8935	128.8935	128.8918	128.8918	(0.001)	0.0000	0.0000	0
2017/01/31	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	EL28	02/02/2017	135.10	Put	Bond Future	6,206.4700	6.2065	6,208.2100	6.2082	0.028	0	0	0
2017/01/31	EL28	02/02/2017	135.12	Put	Bond Future	6,226.4700	6.2265	6,228.2100	6.2282	0.028	0	0	0
2017/01/31	EL28	02/02/2017	135.11	Put	Bond Future	6,216.4700	6.2165	6,218.2100	6.2182	0.028	0	0	0
2017/01/31	EL28	04/05/2017			Bond Future	129.6751	129.6751	129.6728	129.6728	(0.002)	0.0000	0.0000	0
2017/01/31	EL28	04/05/2017	137.90	Put	Bond Future	8,224.9400	8.2249	8,227.1500	8.2272	0.027	0	0	0
2017/01/31	EL28	04/05/2017	137.92	Put	Bond Future	8,244.9400	8.2449	8,247.1500	8.2472	0.027	0	0	0
2017/01/31	EL28	04/05/2017	137.91	Put	Bond Future	8,234.9400	8.2349	8,237.1500	8.2372	0.027	0	0	0
2017/01/31	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	EL28	03/08/2017			Bond Future	132.2334	132.2334	132.2305	132.2305	(0.002)	0.0000	0.0000	0
2017/01/31	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	EL28	03/08/2017	135.16	Put	Bond Future	2,926.5600	2.9266	2,929.4800	2.9295	0.100	0	0	0
2017/01/31	EL28	03/08/2017	135.18	Put	Bond Future	2,946.5600	2.9466	2,949.4800	2.9495	0.099	0	0	0
2017/01/31	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	EL28	03/08/2017	135.17	Put	Bond Future	2,936.5600	2.9366	2,939.4800	2.9395	0.099	0	0	0
2017/01/31	EL28	02/11/2017			Bond Future	133.1541	133.1541	133.1501	133.1501	(0.003)	0.0000	0.0000	0
2017/01/31	EL28	02/11/2017	133.87	Put	Bond Future	715.9200	0.7159	719.9200	0.7199	0.559	0	0	0
2017/01/31	EL28	02/11/2017	133.89	Put	Bond Future	735.9200	0.7359	739.9200	0.7399	0.544	0	0	0
2017/01/31	EL28	02/11/2017	133.88	Put	Bond Future	725.9200	0.7259	729.9200	0.7299	0.551	0	0	0
2017/01/31	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/31	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	ES33	02/02/2017			Bond Future	10.5551	79.2929	10.4740	79.8099	(0.769)	0.0000	0.0000	2,000
2017/01/31	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	ES33	02/02/2017	10.59	Call	Bond Future	220.7200	0.2207	737.7200	0.7377	234.233	0	0	0
2017/01/31	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	ES33	02/02/2017	10.60	Call	Bond Future	283.8100	0.2838	800.8100	0.8008	182.164	0	0	0
2017/01/31	ES33	02/02/2017	10.61	Call	Bond Future	346.8200	0.3468	863.8200	0.8638	149.069	0	0	0
2017/01/31	ES33	04/05/2017			Bond Future	10.6388	77.0148	10.5550	77.5415	(0.788)	0.0000	0.0000	9,466
2017/01/31	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	ES33	04/05/2017	10.54	Put	Bond Future	621.7900	0.6218	95.1000	0.0951	(84.705)	0	0	0
2017/01/31	ES33	04/05/2017	10.56	Put	Bond Future	495.3600	0.4954	0.0000	0.0000	(100.000)	0	0	0
2017/01/31	ES33	04/05/2017	10.55	Put	Bond Future	558.5400	0.5585	31.8500	0.0319	(94.298)	0	0	0
2017/01/31	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	31.3300	0.0313	100.000	0	0	0
2017/01/31	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	ES33	03/08/2017			Bond Future	10.7170	78.5298	10.6305	79.0663	(0.807)	0.0000	0.0000	0
2017/01/31	ES33	03/08/2017	10.53	Put	Bond Future	1,167.1600	1.1672	630.6200	0.6306	(45.970)	0	0	0
2017/01/31	ES33	03/08/2017	10.55	Put	Bond Future	1,041.0600	1.0411	504.5200	0.5045	(51.538)	0	0	0
2017/01/31	ES33	03/08/2017	10.54	Put	Bond Future	1,104.0700	1.1041	567.5300	0.5675	(48.597)	0	0	0
2017/01/31	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	ES33	02/11/2017	10.66	Put	Bond Future	819.8700	0.8199	272.9800	0.2730	(66.704)	0	0	0
2017/01/31	ES33	02/11/2017			Bond Future	10.7935	76.3276	10.7042	76.8745	(0.827)	0.0000	0.0000	0
2017/01/31	ES33	02/11/2017	10.68	Put	Bond Future	696.2300	0.6962	149.3400	0.1493	(78.550)	0	0	0
2017/01/31	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	ES33	02/11/2017	10.67	Put	Bond Future	758.0100	0.7580	211.1200	0.2111	(72.148)	0	0	0
2017/01/31	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	ES42	02/02/2017			Bond Future	10.6748	83.5322	10.6037	84.0519	(0.666)	0.0000	0.0000	4,277
2017/01/31	ES42	04/05/2017			Bond Future	10.7576	80.8660	10.6842	81.3953	(0.682)	0.0000	0.0000	8,777
2017/01/31	ES42	03/08/2017			Bond Future	10.8339	82.4568	10.7582	82.9961	(0.699)	0.0000	0.0000	0
2017/01/31	ES42	02/11/2017			Bond Future	10.9076	79.8661	10.8294	80.4158	(0.716)	0.0000	0.0000	0
2017/01/31	GOVI	02/02/2017	533.34	Call	GOVI	22,030.0000	2.2030	53,350.0000	5.3350	142.170	0	0	0
2017/01/31	GOVI	02/02/2017			GOVI	535.5430	535.5430	538.6750	538.6750	0.585	0.0000	0.0000	117
2017/01/31	GOVI	02/02/2017	533.32	Call	GOVI	22,230.0000	2.2230	53,550.0000	5.3550	140.891	0	0	0
2017/01/31	GOVI	02/02/2017	533.33	Call	GOVI	22,130.0000	2.2130	53,450.0000	5.3450	141.527	0	0	0
2017/01/31	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	GOVI	04/05/2017			GOVI	545.7730	545.7730	548.9630	548.9630	0.584	0.0000	0.0000	385
2017/01/31	GOVI	04/05/2017	262.19	Call	GOVI	2,835,830.0000	283.5830	2,867,730.0000	286.7730	1.125	0	0	0
2017/01/31	GOVI	04/05/2017	262.20	Call	GOVI	2,835,730.0000	283.5730	2,867,630.0000	286.7630	1.125	0	0	0
2017/01/31	GOVI	04/05/2017	262.18	Call	GOVI	2,835,930.0000	283.5930	2,867,830.0000	286.7830	1.125	0	0	0
2017/01/31	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/31	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	GOVI	03/08/2017			GOVI	556.5060		556.5060	559.7560	559.7560	0.584	0.0000	0.0000	0
2017/01/31	GOVI	03/08/2017	561.11	Put	GOVI	46,040.0000		4.6040	13,540.0000	1.3540	(70.591)	0	0	0
2017/01/31	GOVI	03/08/2017	561.09	Put	GOVI	45,840.0000		4.5840	13,340.0000	1.3340	(70.899)	0	0	0
2017/01/31	GOVI	03/08/2017	561.10	Put	GOVI	45,940.0000		4.5940	13,440.0000	1.3440	(70.744)	0	0	0
2017/01/31	GOVI	03/08/2017	561.09	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	GOVI	03/08/2017	561.10	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	GOVI	03/08/2017	561.11	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	GOVI	02/11/2017	572.44	Put	GOVI	46,570.0000		4.6570	13,450.0000	1.3450	(71.119)	0	0	0
2017/01/31	GOVI	02/11/2017			GOVI	567.7830		567.7830	571.0950	571.0950	0.583	0.0000	0.0000	0
2017/01/31	GOVI	02/11/2017	572.46	Put	GOVI	46,770.0000		4.6770	13,650.0000	1.3650	(70.815)	0	0	0
2017/01/31	GOVI	02/11/2017	572.44	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	GOVI	02/11/2017	572.45	Put	GOVI	46,670.0000		4.6670	13,550.0000	1.3550	(70.966)	0	0	0
2017/01/31	GOVI	02/11/2017	572.45	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	GOVI	02/11/2017	572.46	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/31	IGOV	02/02/2017			Index Future	249.3560		249.3560	249.3800	249.3800	0.010	0.0000	0.0000	175
2017/01/31	IGOV	04/05/2017			Index Future	254.1350		254.1350	254.1580	254.1580	0.009	0.0000	0.0000	922
2017/01/31	IGOV	03/08/2017			Index Future	259.1480		259.1480	259.1710	259.1710	0.009	0.0000	0.0000	412
2017/01/31	IGOV	02/11/2017			Index Future	264.4140		264.4140	264.4350	264.4350	0.008	0.0000	0.0000	0
2017/01/31	ILBI	02/02/2017			Index Future	676.0110		676.0110	675.9830	675.9830	(0.004)	0.0000	0.0000	0
2017/01/31	ILBI	04/05/2017			Index Future	689.0800		689.0800	689.0510	689.0510	(0.004)	0.0000	0.0000	0
2017/01/31	ILBI	03/08/2017			Index Future	702.6480		702.6480	702.6180	702.6180	(0.004)	0.0000	0.0000	0
2017/01/31	ILBI	02/11/2017			Index Future	716.4600		716.4600	716.4310	716.4310	(0.004)	0.0000	0.0000	0
2017/01/31	IS01	16/03/2017			Interest Rate Swap	100.0029		100.0029	100.0029	100.0029	0.000	0.0000	0.0000	0
2017/01/31	IS01	15/06/2017			Interest Rate Swap	99.6175		99.6175	99.6197	99.6197	0.002	0.0000	0.0000	0
2017/01/31	IS01	21/09/2017			Interest Rate Swap	99.6600		99.6600	99.6567	99.6567	(0.003)	0.0000	0.0000	0
2017/01/31	IS01	21/12/2017			Interest Rate Swap	99.9356		99.9356	99.9231	99.9231	(0.012)	0.0000	0.0000	0
2017/01/31	IS01	15/03/2018			Interest Rate Swap	99.9959		99.9959	99.9661	99.9661	(0.030)	0.0000	0.0000	0
2017/01/31	IS02	18/12/2017			Interest Rate Swap	99.9643		99.9643	99.9515	99.9515	(0.013)	0.0000	0.0000	0
2017/01/31	IS02	16/03/2018			Interest Rate Swap	99.2792		99.2792	99.2500	99.2500	(0.029)	0.0000	0.0000	0
2017/01/31	IS02	15/06/2018			Interest Rate Swap	98.9594		98.9594	98.9192	98.9192	(0.041)	0.0000	0.0000	0
2017/01/31	IS02	21/09/2018			Interest Rate Swap	99.0412		99.0412	98.9880	98.9880	(0.054)	0.0000	0.0000	0
2017/01/31	IS02	21/12/2018			Interest Rate Swap	99.5600		99.5600	99.4900	99.4900	(0.070)	0.0000	0.0000	0
2017/01/31	IS02	15/03/2019			Interest Rate Swap	100.0823		100.0823	100.0054	100.0054	(0.077)	0.0000	0.0000	0
2017/01/31	IS05	17/12/2020			Interest Rate Swap	98.0191		98.0191	97.8092	97.8092	(0.214)	0.0000	0.0000	0
2017/01/31	IS05	16/03/2021			Interest Rate Swap	97.3641		97.3641	97.1360	97.1360	(0.234)	0.0000	0.0000	0
2017/01/31	IS05	15/06/2021			Interest Rate Swap	96.6789		96.6789	96.4327	96.4327	(0.255)	0.0000	0.0000	0
2017/01/31	IS05	21/09/2021			Interest Rate Swap	96.9703		96.9703	96.7086	96.7086	(0.270)	0.0000	0.0000	0
2017/01/31	IS05	21/12/2021			Interest Rate Swap	99.2451		99.2451	98.9731	98.9731	(0.274)	0.0000	0.0000	50
2017/01/31	IS05	15/03/2022			Interest Rate Swap	99.4699		99.4699	99.1865	99.1865	(0.285)	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
2017/01/31	IS10	17/12/2025			Interest Rate Swap	98.4238	98.4238	98.0108	98.0108	(0.420)	0.0000	0.0000	0
2017/01/31	IS10	16/03/2026			Interest Rate Swap	95.5303	95.5303	95.1013	95.1013	(0.449)	0.0000	0.0000	0
2017/01/31	IS10	15/06/2026			Interest Rate Swap	94.3487	94.3487	93.9035	93.9035	(0.472)	0.0000	0.0000	0
2017/01/31	IS10	21/09/2026			Interest Rate Swap	96.5098	96.5098	96.0569	96.0569	(0.469)	0.0000	0.0000	0
2017/01/31	IS10	21/12/2026			Interest Rate Swap	100.2440	100.2440	99.7900	99.7900	(0.453)	0.0000	0.0000	0
2017/01/31	IS10	15/03/2027			Interest Rate Swap	98.8794	98.8794	98.4116	98.4116	(0.473)	0.0000	0.0000	0
2017/01/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/01/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/31	JBAF	15/02/2017			Jibar Tradeable Future	6.1700	93.8300	7.3700	92.6300	19.449	0.0000	0.0000	0
2017/01/31	JBAF	15/03/2017			Jibar Tradeable Future	6.2100	93.7900	7.3900	92.6100	19.002	0.0000	0.0000	1,000
2017/01/31	JBAF	19/04/2017			Jibar Tradeable Future	6.2700	93.7300	7.4100	92.5900	18.182	0.0000	0.0000	0
2017/01/31	JBAF	17/05/2017			Jibar Tradeable Future	6.4300	93.5700	7.4200	92.5800	15.397	0.0000	0.0000	0
2017/01/31	JBAF	21/06/2017			Jibar Tradeable Future	6.6500	93.3500	7.4400	92.5600	11.880	0.0000	0.0000	0
2017/01/31	JBAF	19/07/2017			Jibar Tradeable Future	6.8800	93.1200	7.4600	92.5400	8.430	0.0000	0.0000	0
2017/01/31	JBAF	20/09/2017			Jibar Tradeable Future	7.0600	92.9400	7.4900	92.5100	6.091	0.0000	0.0000	0
2017/01/31	JBAF	20/12/2017			Jibar Tradeable Future	7.2400	92.7600	7.5100	92.4900	3.729	0.0000	0.0000	0
2017/01/31	JBAF	20/03/2018			Jibar Tradeable Future	7.3800	92.6200	7.5300	92.4700	2.033	0.0000	0.0000	0
2017/01/31	JBAF	20/06/2018			Jibar Tradeable Future	7.3800	92.6200	7.5600	92.4400	2.439	0.0000	0.0000	0
2017/01/31	JBAF	19/09/2018			Jibar Tradeable Future	7.2400	92.7600	7.6000	92.4000	4.972	0.0000	0.0000	0
2017/01/31	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/31	JBAF	19/12/2018			Jibar Tradeable Future	7.3800	92.6200	7.6300	92.3700	3.388	0.0000	0.0000	0
2017/01/31	R023	02/02/2017	8.85	Call	Bond Future	1,406.7600	1.4068	1,820.0800	1.8201	29.381	0	0	0
2017/01/31	R023	02/02/2017			Bond Future	8.5381	99.7487	8.4473	100.1630	(1.064)	0.0000	0.0000	7,087
2017/01/31	R023	02/02/2017	8.86	Call	Bond Future	1,451.1900	1.4512	1,864.7300	1.8647	28.497	0	0	0
2017/01/31	R023	02/02/2017	8.84	Put	Bond Future	1.2100	0.0012	0.0100	0.0000	(99.174)	0	0	0
2017/01/31	R023	02/02/2017	8.86	Put	Bond Future	0.7300	0.0007	0.0000	0.0000	(100.000)	0	0	0
2017/01/31	R023	02/02/2017	8.84	Call	Bond Future	1,362.3400	1.3623	1,775.4100	1.7754	30.321	0	0	0
2017/01/31	R023	02/02/2017	8.85	Put	Bond Future	0.9500	0.0010	0.0000	0.0000	(100.000)	0	0	0
2017/01/31	R023	04/05/2017	8.61	Call	Bond Future	1,265.1700	1.2652	1,506.0800	1.5061	19.042	0	0	0
2017/01/31	R023	04/05/2017			Bond Future	8.5791	97.7230	8.4835	98.1448	(1.115)	0.0000	0.0000	18,852
2017/01/31	R023	04/05/2017	8.59	Call	Bond Future	1,219.1200	1.2191	1,455.1900	1.4552	19.364	0	0	0
2017/01/31	R023	04/05/2017	8.60	Call	Bond Future	1,242.0200	1.2420	1,480.5100	1.4805	19.202	0	0	0
2017/01/31	R023	04/05/2017	8.59	Put	Bond Future	1,171.2800	1.1713	985.5000	0.9855	(15.861)	0	0	0
2017/01/31	R023	04/05/2017	8.61	Put	Bond Future	1,129.4500	1.1294	948.5100	0.9485	(16.020)	0	0	0
2017/01/31	R023	04/05/2017	8.60	Put	Bond Future	1,150.2300	1.1502	966.8700	0.9669	(15.941)	0	0	0
2017/01/31	R023	03/08/2017	8.60	Put	Bond Future	1,655.0800	1.6551	1,469.2100	1.4692	(11.230)	0	0	0
2017/01/31	R023	03/08/2017			Bond Future	8.6095	99.6451	8.5086	100.0747	(1.171)	0.0000	0.0000	0
2017/01/31	R023	03/08/2017	8.59	Put	Bond Future	1,675.8000	1.6758	1,488.1800	1.4882	(11.196)	0	0	0

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2017/01/31	R023	03/08/2017	8.60	Call	Bond Future	1,614.8900	1.6149	1,858.5700	1.8586	15.090	0	0	0
2017/01/31	R023	03/08/2017	8.58	Call	Bond Future	1,571.7600	1.5718	1,811.9400	1.8119	15.281	0	0	0
2017/01/31	R023	03/08/2017	8.59	Call	Bond Future	1,593.1000	1.5931	1,835.0300	1.8350	15.186	0	0	0
2017/01/31	R023	03/08/2017	8.58	Put	Bond Future	1,697.0000	1.6970	1,507.6300	1.5076	(11.159)	0	0	0
2017/01/31	R023	02/11/2017	8.56	Call	Bond Future	1,742.3200	1.7423	1,985.9000	1.9859	13.980	0	0	0
2017/01/31	R023	02/11/2017			Bond Future	8.6343	97.7315	8.5278	98.1691	(1.234)	0.0000	0.0000	0
2017/01/31	R023	02/11/2017	8.57	Call	Bond Future	1,762.5100	1.7625	2,007.5800	2.0076	13.905	0	0	0
2017/01/31	R023	02/11/2017	8.58	Call	Bond Future	1,783.1800	1.7832	2,029.7400	2.0297	13.827	0	0	0
2017/01/31	R023	02/11/2017	8.56	Put	Bond Future	2,047.2600	2.0473	1,853.2600	1.8533	(9.476)	0	0	0
2017/01/31	R023	02/11/2017	8.58	Put	Bond Future	2,005.9300	2.0059	1,814.9100	1.8149	(9.523)	0	0	0
2017/01/31	R023	02/11/2017	8.57	Put	Bond Future	2,026.3500	2.0263	1,833.8400	1.8338	(9.500)	0	0	0
2017/01/31	R035	02/02/2017			Bond Future	9.5734	97.9648	9.4926	98.6250	(0.844)	0.0000	0.0000	4,803
2017/01/31	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	142.8600	0.1429	100.000	0	0	0
2017/01/31	R035	02/02/2017	9.50	Put	Bond Future	599.3200	0.5993	0.0000	0.0000	(100.000)	0	0	0
2017/01/31	R035	02/02/2017	9.51	Put	Bond Future	517.3100	0.5173	0.0000	0.0000	(100.000)	0	0	0
2017/01/31	R035	02/02/2017	9.52	Put	Bond Future	435.4000	0.4354	0.0000	0.0000	(100.000)	0	0	0
2017/01/31	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	224.7700	0.2248	100.000	0	0	0
2017/01/31	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	60.8500	0.0608	100.000	0	0	0
2017/01/31	R035	04/05/2017	9.55	Put	Bond Future	603.5000	0.6035	0.0000	0.0000	(100.000)	0	0	0
2017/01/31	R035	04/05/2017			Bond Future	9.6247	95.3342	9.5415	96.0066	(0.865)	0.0000	0.0000	7,556
2017/01/31	R035	04/05/2017	9.54	Put	Bond Future	684.6900	0.6847	12.2600	0.0123	(98.209)	0	0	0
2017/01/31	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	68.9300	0.0689	100.000	0	0	0
2017/01/31	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R035	04/05/2017	9.53	Put	Bond Future	765.9900	0.7660	93.5600	0.0936	(87.786)	0	0	0
2017/01/31	R035	03/08/2017			Bond Future	9.6708	97.2095	9.5850	97.8945	(0.886)	0.0000	0.0000	0
2017/01/31	R035	03/08/2017	9.50	Put	Bond Future	1,372.0600	1.3721	687.0100	0.6870	(49.929)	0	0	0
2017/01/31	R035	03/08/2017	9.52	Put	Bond Future	1,209.7900	1.2098	524.7400	0.5247	(56.626)	0	0	0
2017/01/31	R035	03/08/2017	9.51	Put	Bond Future	1,290.8700	1.2909	605.8200	0.6058	(53.069)	0	0	0
2017/01/31	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R035	02/11/2017			Bond Future	9.7142	94.6756	9.6259	95.3738	(0.909)	0.0000	0.0000	0
2017/01/31	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R035	02/11/2017	9.59	Put	Bond Future	984.5700	0.9846	286.3200	0.2863	(70.919)	0	0	0
2017/01/31	R035	02/11/2017	9.61	Put	Bond Future	824.9900	0.8250	126.7400	0.1267	(84.637)	0	0	0
2017/01/31	R035	02/11/2017	9.60	Put	Bond Future	904.7300	0.9047	206.4800	0.2065	(77.178)	0	0	0
2017/01/31	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R186	02/02/2017	8.00	Put	Bond Future	6,636.4800	6.6365	5,971.8100	5.9718	(10.015)	0	0	0
2017/01/31	R186	02/02/2017	9.40	Call	Bond Future	3,231.4900	3.2315	3,896.1400	3.8961	20.568	0	0	0
2017/01/31	R186	02/02/2017	8.81	Put	Bond Future	867.3500	0.8673	346.0000	0.3460	(60.108)	0	0	0
2017/01/31	R186	02/02/2017	9.10	Put	Bond Future	31.0900	0.0311	0.9500	0.0010	(96.944)	0	0	2,546
2017/01/31	R186	02/02/2017			Bond Future	8.9230	111.5678	8.8273	112.2325	(1.073)	0.0000	0.0000	60,129
2017/01/31	R186	02/02/2017	9.50	Call	Bond Future	3,892.6800	3.8927	4,557.3500	4.5574	17.075	0	0	0
2017/01/31	R186	02/02/2017	8.43	Put	Bond Future	3,480.0400	3.4800	2,815.3700	2.8154	(19.099)	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
2017/01/31	R186	02/02/2017	8.80	Put	Bond Future	925.3500	0.9253	386.8700	0.3869	(58.192)	0	0	0
2017/01/31	R186	02/02/2017	8.87	Call	Bond Future	188.1500	0.1882	455.5900	0.4556	142.142	0	0	0
2017/01/31	R186	02/02/2017	8.90	Put	Bond Future	426.7900	0.4268	99.0500	0.0990	(76.792)	0	0	750
2017/01/31	R186	02/02/2017	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,000
2017/01/31	R186	02/02/2017	8.60	Call	Bond Future	0.9900	0.0010	2.7700	0.0028	179.798	0	0	7,000
2017/01/31	R186	02/02/2017	8.81	Call	Bond Future	82.3200	0.0823	225.6400	0.2256	174.101	0	0	0
2017/01/31	R186	02/02/2017	8.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2017/01/31	R186	02/02/2017	8.62	Put	Bond Future	2,123.3700	2.1234	1,461.9200	1.4619	(31.151)	0	0	0
2017/01/31	R186	02/02/2017	8.79	Call	Bond Future	60.0700	0.0601	170.3900	0.1704	183.652	0	0	0
2017/01/31	R186	02/02/2017	8.95	Call	Bond Future	443.0400	0.4430	890.8600	0.8909	101.079	0	0	0
2017/01/31	R186	02/02/2017	9.02	Call	Bond Future	775.1700	0.7752	1,340.7000	1.3407	72.956	0	0	0
2017/01/31	R186	02/02/2017	8.87	Put	Bond Future	555.5300	0.5555	158.3000	0.1583	(71.505)	0	0	500
2017/01/31	R186	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	13,500
2017/01/31	R186	02/02/2017	8.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2017/01/31	R186	02/02/2017	8.80	Call	Bond Future	70.5000	0.0705	196.6900	0.1967	178.993	0	0	0
2017/01/31	R186	02/02/2017	8.90	Call	Bond Future	267.4500	0.2675	604.3800	0.6044	125.979	0	0	0
2017/01/31	R186	02/02/2017	9.40	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	750
2017/01/31	R186	02/02/2017	9.10	Call	Bond Future	1,245.2500	1.2453	1,879.7800	1.8798	50.956	0	0	0
2017/01/31	R186	02/02/2017	8.37	Put	Bond Future	3,913.5700	3.9136	3,248.9000	3.2489	(16.984)	0	0	0
2017/01/31	R186	02/02/2017	8.60	Put	Bond Future	2,264.6300	2.2646	1,601.7400	1.6017	(29.271)	0	0	0
2017/01/31	R186	02/02/2017	8.62	Call	Bond Future	1.6900	0.0017	4.9100	0.0049	190.533	0	0	500
2017/01/31	R186	02/02/2017	8.79	Put	Bond Future	984.7900	0.9848	430.4400	0.4304	(56.291)	0	0	0
2017/01/31	R186	02/02/2017	8.95	Put	Bond Future	256.8300	0.2568	39.9800	0.0400	(84.433)	0	0	2,546
2017/01/31	R186	02/02/2017	9.02	Put	Bond Future	107.6300	0.1076	8.4900	0.0085	(92.112)	0	0	500
2017/01/31	R186	04/05/2017			Bond Future	8.9717	113.6998	8.8720	114.3768	(1.111)	0.0000	0.0000	113,899
2017/01/31	R186	04/05/2017	8.94	Put	Bond Future	2,006.6900	2.0067	1,695.4300	1.6954	(15.511)	0	0	500
2017/01/31	R186	04/05/2017	8.89	Put	Bond Future	2,183.9300	2.1839	1,853.0600	1.8531	(15.150)	0	0	0
2017/01/31	R186	04/05/2017	8.91	Put	Bond Future	2,111.9600	2.1120	1,788.7800	1.7888	(15.302)	0	0	0
2017/01/31	R186	04/05/2017	8.44	Put	Bond Future	4,258.1700	4.2582	3,759.6900	3.7597	(11.706)	0	0	0
2017/01/31	R186	04/05/2017	8.90	Put	Bond Future	2,147.7400	2.1477	1,820.7100	1.8207	(15.227)	0	0	0
2017/01/31	R186	04/05/2017	8.91	Call	Bond Future	1,693.7200	1.6937	2,047.5500	2.0475	20.891	0	0	0
2017/01/31	R186	04/05/2017	8.98	Call	Bond Future	1,928.8300	1.9288	2,309.9300	2.3099	19.758	0	0	0
2017/01/31	R186	04/05/2017	8.94	Call	Bond Future	1,792.1700	1.7922	2,157.9200	2.1579	20.408	0	0	0
2017/01/31	R186	04/05/2017	8.89	Call	Bond Future	1,629.6000	1.6296	1,975.7400	1.9757	21.241	0	0	0
2017/01/31	R186	04/05/2017	8.98	Put	Bond Future	1,872.5100	1.8725	1,576.6000	1.5766	(15.803)	0	0	0
2017/01/31	R186	04/05/2017	8.44	Call	Bond Future	581.2000	0.5812	759.7300	0.7597	30.717	0	0	500
2017/01/31	R186	04/05/2017	8.90	Call	Bond Future	1,661.4800	1.6615	2,011.4600	2.0115	21.064	0	0	0
2017/01/31	R186	03/08/2017	8.93	Put	Bond Future	2,969.4300	2.9694	2,655.1400	2.6551	(10.584)	0	0	0
2017/01/31	R186	03/08/2017			Bond Future	9.0127	110.6319	8.9090	111.3216	(1.151)	0.0000	0.0000	0
2017/01/31	R186	03/08/2017	9.50	Call	Bond Future	4,613.7000	4.6137	5,128.3000	5.1283	11.154	0	0	0
2017/01/31	R186	03/08/2017	8.92	Put	Bond Future	3,003.9900	3.0040	2,687.0000	2.6870	(10.552)	0	0	0
2017/01/31	R186	03/08/2017	8.93	Call	Bond Future	2,420.1900	2.4202	2,795.5100	2.7955	15.508	0	0	0
2017/01/31	R186	03/08/2017	8.91	Call	Bond Future	2,356.1800	2.3562	2,726.0800	2.7261	15.699	0	0	0
2017/01/31	R186	03/08/2017	9.50	Put	Bond Future	1,449.6300	1.4496	1,274.6200	1.2746	(12.073)	0	0	6,500
2017/01/31	R186	03/08/2017	8.92	Call	Bond Future	2,388.0600	2.3881	2,760.6800	2.7607	15.603	0	0	0
2017/01/31	R186	03/08/2017	8.91	Put	Bond Future	3,038.8500	3.0388	2,719.1400	2.7191	(10.521)	0	0	0
2017/01/31	R186	02/11/2017	8.89	Put	Bond Future	3,781.1800	3.7812	3,460.9000	3.4609	(8.470)	0	0	0
2017/01/31	R186	02/11/2017	8.88	Call	Bond Future	2,740.7800	2.7408	3,120.6500	3.1206	13.860	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
2017/01/31	R186	02/11/2017			Bond Future	9.0448	112.8748	8.9369	113.5776	(1.193)	0.0000	0.0000	0
2017/01/31	R186	02/11/2017	8.89	Call	Bond Future	2,771.2800	2.7713	3,153.8100	3.1538	13.803	0	0	0
2017/01/31	R186	02/11/2017	8.90	Call	Bond Future	2,802.3600	2.8024	3,187.1600	3.1872	13.731	0	0	0
2017/01/31	R186	02/11/2017	8.88	Put	Bond Future	3,816.3300	3.8163	3,493.3900	3.4934	(8.462)	0	0	0
2017/01/31	R186	02/11/2017	8.90	Put	Bond Future	3,746.6600	3.7467	3,428.6500	3.4287	(8.488)	0	0	0
2017/01/31	R197	02/02/2017			Bond Future	295.5369	295.5369	295.5280	295.5280	(0.003)	0.0000	0.0000	163
2017/01/31	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R197	02/02/2017	302.57	Put	Bond Future	7,033.1100	7.0331	7,042.0100	7.0420	0.127	0	0	0
2017/01/31	R197	02/02/2017	302.59	Put	Bond Future	7,053.1100	7.0531	7,062.0100	7.0620	0.126	0	0	0
2017/01/31	R197	02/02/2017	302.58	Put	Bond Future	7,043.1100	7.0431	7,052.0100	7.0520	0.126	0	0	0
2017/01/31	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R197	04/05/2017	308.58	Put	Bond Future	7,377.0800	7.3771	7,387.2600	7.3873	0.138	0	0	0
2017/01/31	R197	04/05/2017			Bond Future	301.2029	301.2029	301.1927	301.1927	(0.003)	0.0000	0.0000	1,063
2017/01/31	R197	04/05/2017	308.60	Put	Bond Future	7,397.0800	7.3971	7,407.2600	7.4073	0.138	0	0	0
2017/01/31	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R197	04/05/2017	308.59	Put	Bond Future	7,387.0800	7.3871	7,397.2600	7.3973	0.138	0	0	0
2017/01/31	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R197	03/08/2017			Bond Future	300.1910	300.1910	300.1788	300.1788	(0.004)	0.0000	0.0000	0
2017/01/31	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R197	03/08/2017	308.05	Put	Bond Future	7,859.0400	7.8590	7,871.2100	7.8712	0.155	0	0	0
2017/01/31	R197	03/08/2017	308.07	Put	Bond Future	7,879.0400	7.8790	7,891.2100	7.8912	0.154	0	0	0
2017/01/31	R197	03/08/2017	308.06	Put	Bond Future	7,869.0400	7.8690	7,881.2100	7.8812	0.155	0	0	0
2017/01/31	R197	02/11/2017	305.16	Call	Bond Future	1,132.8300	1.1328	1,118.2800	1.1183	(1.284)	0	0	0
2017/01/31	R197	02/11/2017			Bond Future	306.2928	306.2928	306.2783	306.2783	(0.005)	0.0000	0.0000	0
2017/01/31	R197	02/11/2017	305.17	Call	Bond Future	1,122.8300	1.1228	1,108.2800	1.1083	(1.296)	0	0	0
2017/01/31	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R197	02/11/2017	305.15	Call	Bond Future	1,142.8300	1.1428	1,128.2800	1.1283	(1.273)	0	0	0
2017/01/31	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R202	02/02/2017			Bond Future	246.0950	246.0950	246.0873	246.0873	(0.003)	0.0000	0.0000	24,689
2017/01/31	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R202	02/02/2017	251.72	Put	Bond Future	5,625.0000	5.6250	5,632.7400	5.6327	0.138	0	0	0
2017/01/31	R202	02/02/2017	251.74	Put	Bond Future	5,645.0000	5.6450	5,652.7400	5.6527	0.137	0	0	0
2017/01/31	R202	02/02/2017	251.73	Put	Bond Future	5,635.0000	5.6350	5,642.7400	5.6427	0.137	0	0	0
2017/01/31	R202	04/05/2017	256.73	Put	Bond Future	5,916.8000	5.9168	5,925.5000	5.9255	0.147	0	0	0
2017/01/31	R202	04/05/2017			Bond Future	250.8132	250.8132	250.8045	250.8045	(0.003)	0.0000	0.0000	34,426
2017/01/31	R202	04/05/2017	256.72	Put	Bond Future	5,906.8000	5.9068	5,915.5000	5.9155	0.147	0	0	0
2017/01/31	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/31	R202	04/05/2017	256.71	Put	Bond Future	5,896.8000	5.8968	5,905.5000	5.9055	0.148	0	0	0
2017/01/31	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R202	03/08/2017			Bond Future	252.0675	252.0675	252.0572	252.0572	(0.004)	0.0000	0.0000	0
2017/01/31	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R202	03/08/2017	258.35	Put	Bond Future	6,282.4700	6.2825	6,292.7500	6.2927	0.164	0	0	0
2017/01/31	R202	03/08/2017	258.37	Put	Bond Future	6,302.4700	6.3025	6,312.7500	6.3127	0.163	0	0	0
2017/01/31	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R202	03/08/2017	258.36	Put	Bond Future	6,292.4700	6.2925	6,302.7500	6.3027	0.163	0	0	0
2017/01/31	R202	02/11/2017			Bond Future	257.1909	257.1909	257.1783	257.1783	(0.005)	0.0000	0.0000	0
2017/01/31	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R202	02/11/2017	253.89	Call	Bond Future	3,300.8700	3.3009	3,288.3300	3.2883	(0.380)	0	0	0
2017/01/31	R202	02/11/2017	253.90	Call	Bond Future	3,290.8700	3.2909	3,278.3300	3.2783	(0.381)	0	0	0
2017/01/31	R202	02/11/2017	253.91	Call	Bond Future	3,280.8700	3.2809	3,268.3300	3.2683	(0.382)	0	0	0
2017/01/31	R203	02/02/2017	7.70	Call	Bond Future	0.6800	0.0007	3.6800	0.0037	441.176	0	0	0
2017/01/31	R203	02/02/2017	7.71	Put	Bond Future	60.7000	0.0607	25.5400	0.0255	(57.924)	0	0	0
2017/01/31	R203	02/02/2017			Bond Future	7.8133	103.5429	7.7455	103.5821	(0.869)	0.0000	0.0000	6,860
2017/01/31	R203	02/02/2017	7.71	Call	Bond Future	0.9800	0.0010	5.0400	0.0050	414.286	0	0	0
2017/01/31	R203	02/02/2017	7.72	Call	Bond Future	1.3900	0.0014	6.7600	0.0068	386.331	0	0	0
2017/01/31	R203	02/02/2017	7.70	Put	Bond Future	66.1800	0.0662	29.9600	0.0300	(54.730)	0	0	0
2017/01/31	R203	02/02/2017	7.72	Put	Bond Future	55.3200	0.0553	21.4700	0.0215	(61.189)	0	0	0
2017/01/31	R203	04/05/2017	6.91	Call	Bond Future	0.8700	0.0009	2.0300	0.0020	133.333	0	0	0
2017/01/31	R203	04/05/2017	6.92	Put	Bond Future	291.2300	0.2912	252.8600	0.2529	(13.175)	0	0	0
2017/01/31	R203	04/05/2017			Bond Future	7.7503	101.3489	7.6366	101.3886	(1.467)	0.0000	0.0000	28,479
2017/01/31	R203	04/05/2017	6.92	Call	Bond Future	0.9300	0.0009	2.2100	0.0022	137.634	0	0	0
2017/01/31	R203	04/05/2017	6.93	Call	Bond Future	1.0000	0.0010	2.3500	0.0024	135.000	0	0	0
2017/01/31	R203	04/05/2017	6.91	Put	Bond Future	294.6800	0.2947	256.1900	0.2562	(13.062)	0	0	0
2017/01/31	R203	04/05/2017	6.93	Put	Bond Future	287.7900	0.2878	249.4900	0.2495	(13.308)	0	0	0
2017/01/31	R203	03/08/2017	4.89	Call	Bond Future	43.1400	0.0431	43.0700	0.0431	(0.162)	0	0	0
2017/01/31	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/31	R203	03/08/2017	4.87	Call	Bond Future	41.8000	0.0418	41.7200	0.0417	(0.191)	0	0	0
2017/01/31	R203	03/08/2017	4.88	Call	Bond Future	42.4700	0.0425	42.4000	0.0424	(0.165)	0	0	0
2017/01/31	R203	03/08/2017	4.87	Put	Bond Future	19.6800	0.0197	19.6000	0.0196	(0.407)	0	0	0
2017/01/31	R203	03/08/2017	4.89	Put	Bond Future	18.8700	0.0189	18.8000	0.0188	(0.371)	0	0	0
2017/01/31	R203	03/08/2017	4.88	Put	Bond Future	19.2700	0.0193	19.2000	0.0192	(0.363)	0	0	0
2017/01/31	R204	02/02/2017	8.28	Call	Bond Future	589.8200	0.5898	737.1800	0.7372	24.984	0	0	0
2017/01/31	R204	02/02/2017			Bond Future	7.9334	101.1535	7.8472	101.3008	(1.086)	0.0000	0.0000	11,658
2017/01/31	R204	02/02/2017	8.29	Call	Bond Future	606.7700	0.6068	754.1300	0.7541	24.286	0	0	0
2017/01/31	R204	02/02/2017	8.30	Call	Bond Future	623.7100	0.6237	771.0700	0.7711	23.626	0	0	0
2017/01/31	R204	02/02/2017	8.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R204	02/02/2017	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R204	02/02/2017	8.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R204	04/05/2017	7.90	Put	Bond Future	325.1700	0.3252	249.3700	0.2494	(23.311)	0	0	0
2017/01/31	R204	04/05/2017			Bond Future	7.9694	103.0865	7.8691	103.2363	(1.259)	0.0000	0.0000	27,572
2017/01/31	R204	04/05/2017	7.92	Put	Bond Future	309.2500	0.3093	235.8600	0.2359	(23.732)	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
2017/01/31	R204	04/05/2017	7.90	Call	Bond Future	221.5400	0.2215	295.6100	0.2956	33.434	0	0	0
2017/01/31	R204	04/05/2017	7.91	Put	Bond Future	317.2400	0.3172	242.5500	0.2425	(23.544)	0	0	0
2017/01/31	R204	04/05/2017	7.91	Call	Bond Future	228.5600	0.2286	303.7400	0.3037	32.893	0	0	0
2017/01/31	R204	04/05/2017	7.92	Call	Bond Future	235.5100	0.2355	311.9900	0.3120	32.474	0	0	0
2017/01/31	R204	03/08/2017	7.77	Put	Bond Future	512.7400	0.5127	430.0300	0.4300	(16.131)	0	0	0
2017/01/31	R204	03/08/2017			Bond Future	7.9697	101.0727	7.8504	101.2249	(1.496)	0.0000	0.0000	0
2017/01/31	R204	03/08/2017	7.76	Put	Bond Future	520.3000	0.5203	436.7600	0.4368	(16.056)	0	0	0
2017/01/31	R204	03/08/2017	7.75	Call	Bond Future	247.2800	0.2473	315.1000	0.3151	27.426	0	0	0
2017/01/31	R204	03/08/2017	7.76	Call	Bond Future	252.4500	0.2525	321.1100	0.3211	27.197	0	0	0
2017/01/31	R204	03/08/2017	7.77	Call	Bond Future	257.6800	0.2577	327.1700	0.3272	26.968	0	0	0
2017/01/31	R204	03/08/2017	7.75	Put	Bond Future	527.9300	0.5279	443.5500	0.4435	(15.983)	0	0	0
2017/01/31	R204	02/11/2017	7.76	Put	Bond Future	469.7000	0.4697	394.2100	0.3942	(16.072)	0	0	0
2017/01/31	R204	02/11/2017			Bond Future	7.9072	103.1217	7.7609	103.2762	(1.851)	0.0000	0.0000	0
2017/01/31	R204	02/11/2017	7.75	Put	Bond Future	475.3400	0.4753	399.1800	0.3992	(16.022)	0	0	0
2017/01/31	R204	02/11/2017	7.76	Call	Bond Future	314.2400	0.3142	393.3000	0.3933	25.159	0	0	0
2017/01/31	R204	02/11/2017	7.74	Call	Bond Future	304.4300	0.3044	382.1400	0.3821	25.526	0	0	0
2017/01/31	R204	02/11/2017	7.75	Call	Bond Future	309.3100	0.3093	387.7000	0.3877	25.344	0	0	0
2017/01/31	R204	02/11/2017	7.74	Put	Bond Future	481.0400	0.4810	404.2000	0.4042	(15.974)	0	0	0
2017/01/31	R207	02/02/2017	9.24	Call	Bond Future	2,904.4000	2.9044	3,161.0100	3.1610	8.835	0	0	0
2017/01/31	R207	02/02/2017			Bond Future	8.0732	98.3383	7.9721	98.5949	(1.251)	0.0000	0.0000	30,319
2017/01/31	R207	02/02/2017	8.91	Call	Bond Future	2,093.9400	2.0939	2,350.5500	2.3506	12.255	0	0	62
2017/01/31	R207	02/02/2017	9.22	Call	Bond Future	2,855.5300	2.8555	3,112.1400	3.1121	8.986	0	0	0
2017/01/31	R207	02/02/2017	9.23	Call	Bond Future	2,879.9700	2.8800	3,136.5800	3.1366	8.910	0	0	0
2017/01/31	R207	02/02/2017	8.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R207	04/05/2017	8.21	Put	Bond Future	359.8200	0.3598	263.9000	0.2639	(26.658)	0	0	0
2017/01/31	R207	04/05/2017			Bond Future	8.1145	100.2174	8.0032	100.4786	(1.373)	0.0000	0.0000	79,363
2017/01/31	R207	04/05/2017	8.22	Call	Bond Future	596.7300	0.5967	764.1900	0.7642	28.063	0	0	0
2017/01/31	R207	04/05/2017	8.20	Call	Bond Future	569.3300	0.5693	732.7000	0.7327	28.695	0	0	0
2017/01/31	R207	04/05/2017	8.21	Call	Bond Future	583.0500	0.5830	748.3700	0.7484	28.354	0	0	0
2017/01/31	R207	04/05/2017	8.20	Put	Bond Future	369.4600	0.3695	271.5900	0.2716	(26.490)	0	0	0
2017/01/31	R207	04/05/2017	8.22	Put	Bond Future	350.1600	0.3502	256.3800	0.2564	(26.782)	0	0	0
2017/01/31	R207	03/08/2017	8.19	Call	Bond Future	717.3200	0.7173	871.3600	0.8714	21.474	0	0	51
2017/01/31	R207	03/08/2017			Bond Future	8.1350	98.5449	8.0113	98.8106	(1.521)	0.0000	0.0000	0
2017/01/31	R207	03/08/2017	8.39	Put	Bond Future	427.7000	0.4277	342.3700	0.3424	(19.951)	0	0	0
2017/01/31	R207	03/08/2017	8.41	Put	Bond Future	412.9900	0.4130	330.0100	0.3300	(20.092)	0	0	0
2017/01/31	R207	03/08/2017	8.19	Put	Bond Future	599.5900	0.5996	487.8800	0.4879	(18.631)	0	0	0
2017/01/31	R207	03/08/2017	8.40	Put	Bond Future	420.3000	0.4203	336.1400	0.3361	(20.024)	0	0	0
2017/01/31	R207	03/08/2017	8.41	Call	Bond Future	1,000.2200	1.0002	1,182.9900	1.1830	18.273	0	0	0
2017/01/31	R207	03/08/2017	8.39	Call	Bond Future	972.3700	0.9724	1,152.7900	1.1528	18.555	0	0	0
2017/01/31	R207	03/08/2017	8.40	Call	Bond Future	986.2500	0.9863	1,167.8400	1.1678	18.412	0	0	0
2017/01/31	R207	02/11/2017			Bond Future	8.1169	100.5426	7.9784	100.8131	(1.707)	0.0000	0.0000	0
2017/01/31	R207	02/11/2017	8.03	Put	Bond Future	826.5100	0.8265	699.4000	0.6994	(15.379)	0	0	0
2017/01/31	R207	02/11/2017	8.05	Put	Bond Future	806.9800	0.8070	682.1200	0.6821	(15.473)	0	0	0
2017/01/31	R207	02/11/2017	8.04	Put	Bond Future	816.7000	0.8167	690.7100	0.6907	(15.427)	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
2017/01/31	R207	02/11/2017	8.03	Call	Bond Future	656.9900	0.6570	800.3300	0.8003	21.818	0	0	0
2017/01/31	R207	02/11/2017	8.04	Call	Bond Future	666.7100	0.6667	811.1700	0.8112	21.668	0	0	0
2017/01/31	R207	02/11/2017	8.05	Call	Bond Future	676.5100	0.6765	822.1000	0.8221	21.521	0	0	0
2017/01/31	R208	02/02/2017			Bond Future	8.2278	97.2963	8.1370	97.6007	(1.104)	0.0000	0.0000	13,969
2017/01/31	R208	02/02/2017	8.64	Call	Bond Future	1,366.7100	1.3667	1,671.1200	1.6711	22.273	0	0	0
2017/01/31	R208	02/02/2017	8.63	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/01/31	R208	02/02/2017	8.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R208	02/02/2017	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R208	02/02/2017	8.65	Call	Bond Future	1,399.5700	1.3996	1,703.9800	1.7040	21.750	0	0	0
2017/01/31	R208	02/02/2017	8.63	Call	Bond Future	1,333.8500	1.3338	1,638.2500	1.6382	22.821	0	0	0
2017/01/31	R208	04/05/2017	8.39	Call	Bond Future	935.0300	0.9350	1,132.9000	1.1329	21.162	0	0	0
2017/01/31	R208	04/05/2017			Bond Future	8.2642	95.7529	8.1668	96.0629	(1.179)	0.0000	0.0000	19,683
2017/01/31	R208	04/05/2017	8.37	Call	Bond Future	897.6300	0.8976	1,091.4600	1.0915	21.594	0	0	0
2017/01/31	R208	04/05/2017	8.38	Call	Bond Future	916.1400	0.9161	1,112.0000	1.1120	21.379	0	0	0
2017/01/31	R208	04/05/2017	8.37	Put	Bond Future	562.6600	0.5627	446.5500	0.4466	(20.636)	0	0	0
2017/01/31	R208	04/05/2017	8.39	Put	Bond Future	536.8800	0.5369	424.8100	0.4248	(20.874)	0	0	0
2017/01/31	R208	04/05/2017	8.38	Put	Bond Future	549.5700	0.5496	435.4900	0.4355	(20.758)	0	0	0
2017/01/31	R208	03/08/2017	8.32	Call	Bond Future	1,082.7500	1.0828	1,266.5300	1.2665	16.973	0	0	0
2017/01/31	R208	03/08/2017			Bond Future	8.2855	97.6365	8.1807	97.9519	(1.265)	0.0000	0.0000	0
2017/01/31	R208	03/08/2017	8.30	Call	Bond Future	1,051.0100	1.0510	1,231.6600	1.2317	17.188	0	0	0
2017/01/31	R208	03/08/2017	8.31	Call	Bond Future	1,066.6700	1.0667	1,249.0300	1.2490	17.096	0	0	0
2017/01/31	R208	03/08/2017	8.30	Put	Bond Future	1,007.5100	1.0075	872.7300	0.8727	(13.378)	0	0	0
2017/01/31	R208	03/08/2017	8.32	Put	Bond Future	979.2600	0.9793	847.6100	0.8476	(13.444)	0	0	0
2017/01/31	R208	03/08/2017	8.31	Put	Bond Future	993.1700	0.9932	860.1000	0.8601	(13.399)	0	0	0
2017/01/31	R208	02/11/2017	8.18	Put	Bond Future	1,343.0500	1.3431	1,192.3300	1.1923	(11.222)	0	0	0
2017/01/31	R208	02/11/2017			Bond Future	8.2912	96.2121	8.1779	96.5332	(1.367)	0.0000	0.0000	0
2017/01/31	R208	02/11/2017	8.20	Put	Bond Future	1,313.4500	1.3134	1,165.1900	1.1652	(11.288)	0	0	0
2017/01/31	R208	02/11/2017	8.18	Call	Bond Future	1,027.8600	1.0279	1,198.2600	1.1983	16.578	0	0	0
2017/01/31	R208	02/11/2017	8.19	Put	Bond Future	1,328.1900	1.3282	1,178.7000	1.1787	(11.255)	0	0	0
2017/01/31	R208	02/11/2017	8.19	Call	Bond Future	1,041.4000	1.0414	1,213.0300	1.2130	16.481	0	0	0
2017/01/31	R208	02/11/2017	8.20	Call	Bond Future	1,055.0400	1.0550	1,227.9000	1.2279	16.384	0	0	0
2017/01/31	R209	02/02/2017	9.55	Put	Bond Future	340.5300	0.3405	91.3600	0.0914	(73.171)	0	0	0
2017/01/31	R209	02/02/2017			Bond Future	9.5429	73.5035	9.4622	74.0530	(0.845)	0.0000	0.0000	13,889
2017/01/31	R209	02/02/2017	9.54	Put	Bond Future	373.8900	0.3739	106.6700	0.1067	(71.470)	0	0	0
2017/01/31	R209	02/02/2017	9.55	Call	Bond Future	388.4400	0.3884	688.7300	0.6887	77.307	0	0	0
2017/01/31	R209	02/02/2017	9.53	Call	Bond Future	321.7400	0.3217	585.7900	0.5858	82.069	0	0	0
2017/01/31	R209	02/02/2017	9.54	Call	Bond Future	354.1100	0.3541	636.3500	0.6363	79.704	0	0	0
2017/01/31	R209	02/02/2017	9.53	Put	Bond Future	409.3000	0.4093	123.8900	0.1239	(69.731)	0	0	0
2017/01/31	R209	04/05/2017	9.48	Put	Bond Future	2,441.4700	2.4415	2,154.4400	2.1544	(11.756)	0	0	0
2017/01/31	R209	04/05/2017			Bond Future	9.5903	71.7576	9.5074	72.3173	(0.865)	0.0000	0.0000	59,170
2017/01/31	R209	04/05/2017	9.47	Put	Bond Future	2,479.2000	2.4792	2,189.2100	2.1892	(11.697)	0	0	0
2017/01/31	R209	04/05/2017	9.63	Call	Bond Future	2,188.4600	2.1885	2,505.3800	2.5054	14.481	0	0	0
2017/01/31	R209	04/05/2017	8.93	Call	Bond Future	504.4500	0.5045	624.9600	0.6250	23.889	0	0	1,130
2017/01/31	R209	04/05/2017	9.33	Put	Bond Future	3,052.1800	3.0522	2,720.6300	2.7206	(10.863)	0	0	1,130
2017/01/31	R209	04/05/2017	9.46	Call	Bond Future	1,635.3000	1.6353	1,902.0100	1.9020	16.310	0	0	0
2017/01/31	R209	04/05/2017	9.47	Call	Bond Future	1,665.3100	1.6653	1,934.9800	1.9350	16.193	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
2017/01/31	R209	04/05/2017	9.33	Call	Bond Future	1,273.1600	1.2732	1,501.2700	1.5013	17.917	0	0	0
2017/01/31	R209	04/05/2017	9.48	Call	Bond Future	1,695.7800	1.6958	1,968.4100	1.9684	16.077	0	0	0
2017/01/31	R209	04/05/2017	9.63	Put	Bond Future	1,922.7400	1.9227	1,680.0000	1.6800	(12.625)	0	0	1,130
2017/01/31	R209	04/05/2017	8.93	Put	Bond Future	5,150.4200	5.1504	4,711.2700	4.7113	(8.526)	0	0	0
2017/01/31	R209	04/05/2017	9.46	Put	Bond Future	2,517.4900	2.5175	2,224.5400	2.2245	(11.637)	0	0	0
2017/01/31	R209	03/08/2017			Bond Future	9.6322	73.1691	9.5469	73.7394	(0.885)	0.0000	0.0000	0
2017/01/31	R209	03/08/2017	9.44	Call	Bond Future	2,334.0400	2.3340	2,616.5100	2.6165	12.102	0	0	0
2017/01/31	R209	03/08/2017	9.43	Put	Bond Future	3,668.3400	3.6683	3,378.3600	3.3784	(7.905)	0	0	0
2017/01/31	R209	03/08/2017	9.45	Put	Bond Future	3,591.6800	3.5917	3,305.9300	3.3059	(7.956)	0	0	0
2017/01/31	R209	03/08/2017	9.44	Put	Bond Future	3,629.9600	3.6300	3,342.0900	3.3421	(7.930)	0	0	0
2017/01/31	R209	03/08/2017	9.45	Call	Bond Future	2,364.0700	2.3641	2,648.6600	2.6487	12.038	0	0	0
2017/01/31	R209	03/08/2017	9.43	Call	Bond Future	2,304.0000	2.3040	2,584.3600	2.5844	12.168	0	0	0
2017/01/31	R209	02/11/2017	9.52	Put	Bond Future	4,134.9500	4.1350	3,809.0700	3.8091	(7.881)	0	0	0
2017/01/31	R209	02/11/2017			Bond Future	9.6696	71.5010	9.5821	72.0823	(0.905)	0.0000	0.0000	0
2017/01/31	R209	02/11/2017	9.54	Put	Bond Future	4,063.7400	4.0637	3,741.0800	3.7411	(7.940)	0	0	0
2017/01/31	R209	02/11/2017	9.53	Put	Bond Future	4,099.2200	4.0992	3,775.0800	3.7751	(7.907)	0	0	0
2017/01/31	R209	02/11/2017	9.54	Call	Bond Future	3,200.4000	3.2004	3,459.0400	3.4590	8.081	0	0	0
2017/01/31	R209	02/11/2017	9.52	Call	Bond Future	3,136.9800	3.1370	3,392.4000	3.3924	8.142	0	0	0
2017/01/31	R209	02/11/2017	9.53	Call	Bond Future	3,168.6100	3.1686	3,425.7700	3.4258	8.116	0	0	0
2017/01/31	R210	02/02/2017	190.85	Put	Bond Future	3,780.9300	3.7809	3,786.8600	3.7869	0.157	0	0	0
2017/01/31	R210	02/02/2017			Bond Future	187.0691	187.0691	187.0631	187.0631	(0.003)	0.0000	0.0000	394
2017/01/31	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R210	02/02/2017	190.84	Put	Bond Future	3,770.9300	3.7709	3,776.8600	3.7769	0.157	0	0	0
2017/01/31	R210	02/02/2017	190.86	Put	Bond Future	3,790.9300	3.7909	3,796.8600	3.7969	0.156	0	0	0
2017/01/31	R210	04/05/2017			Bond Future	188.3362	188.3362	188.3296	188.3296	(0.004)	0.0000	0.0000	1,730
2017/01/31	R210	04/05/2017	192.31	Put	Bond Future	3,973.8200	3.9738	3,980.4200	3.9804	0.166	0	0	0
2017/01/31	R210	04/05/2017	192.33	Put	Bond Future	3,993.8200	3.9938	4,000.4200	4.0004	0.165	0	0	0
2017/01/31	R210	04/05/2017	192.32	Put	Bond Future	3,983.8200	3.9838	3,990.4200	3.9904	0.166	0	0	0
2017/01/31	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R210	03/08/2017	196.29	Put	Bond Future	4,238.0000	4.2380	4,245.9600	4.2460	0.188	0	0	0
2017/01/31	R210	03/08/2017			Bond Future	192.0520	192.0520	192.0440	192.0440	(0.004)	0.0000	0.0000	0
2017/01/31	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R210	03/08/2017	196.28	Put	Bond Future	4,228.0000	4.2280	4,235.9600	4.2360	0.188	0	0	0
2017/01/31	R210	03/08/2017	196.30	Put	Bond Future	4,248.0000	4.2480	4,255.9600	4.2560	0.187	0	0	0
2017/01/31	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R210	02/11/2017	192.07	Call	Bond Future	1,453.0200	1.4530	1,443.7100	1.4437	(0.641)	0	0	0
2017/01/31	R210	02/11/2017			Bond Future	193.5230	193.5230	193.5137	193.5137	(0.005)	0.0000	0.0000	0
2017/01/31	R210	02/11/2017	192.08	Call	Bond Future	1,443.0200	1.4430	1,433.7100	1.4337	(0.645)	0	0	0
2017/01/31	R210	02/11/2017	192.09	Call	Bond Future	1,433.0200	1.4330	1,423.7100	1.4237	(0.650)	0	0	0
2017/01/31	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/31	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R212	02/02/2017			Bond Future	146.1496	146.1496	146.1452	146.1452	(0.003)	0.0000	0.0000	3,380
2017/01/31	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R212	02/02/2017	149.27	Put	Bond Future	3,120.4200	3.1204	3,124.7600	3.1248	0.139	0	0	0
2017/01/31	R212	02/02/2017	149.29	Put	Bond Future	3,140.4200	3.1404	3,144.7600	3.1448	0.138	0	0	0
2017/01/31	R212	02/02/2017	149.28	Put	Bond Future	3,130.4200	3.1304	3,134.7600	3.1348	0.139	0	0	0
2017/01/31	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R212	04/05/2017			Bond Future	148.9515	148.9515	148.9466	148.9466	(0.003)	0.0000	0.0000	3,258
2017/01/31	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R212	04/05/2017	152.23	Put	Bond Future	3,278.5100	3.2785	3,283.4100	3.2834	0.149	0	0	0
2017/01/31	R212	04/05/2017	152.25	Put	Bond Future	3,298.5100	3.2985	3,303.4100	3.3034	0.149	0	0	0
2017/01/31	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R212	04/05/2017	152.24	Put	Bond Future	3,288.5100	3.2885	3,293.4100	3.2934	0.149	0	0	0
2017/01/31	R212	03/08/2017			Bond Future	149.8402	149.8402	149.8343	149.8343	(0.004)	0.0000	0.0000	0
2017/01/31	R212	03/08/2017	153.34	Put	Bond Future	3,499.7900	3.4998	3,505.6900	3.5057	0.169	0	0	0
2017/01/31	R212	03/08/2017	153.36	Put	Bond Future	3,519.7900	3.5198	3,525.6900	3.5257	0.168	0	0	0
2017/01/31	R212	03/08/2017	153.35	Put	Bond Future	3,509.7900	3.5098	3,515.6900	3.5157	0.168	0	0	0
2017/01/31	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R212	02/11/2017			Bond Future	152.8858	152.8858	152.8788	152.8788	(0.005)	0.0000	0.0000	0
2017/01/31	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/31	R212	02/11/2017	152.42	Call	Bond Future	465.8300	0.4658	458.7700	0.4588	(1.516)	0	0	0
2017/01/31	R212	02/11/2017	152.40	Call	Bond Future	485.8300	0.4858	478.7700	0.4788	(1.453)	0	0	0
2017/01/31	R212	02/11/2017	152.41	Call	Bond Future	475.8300	0.4758	468.7700	0.4688	(1.484)	0	0	0
2017/01/31	R213	02/02/2017	9.40	Call	Bond Future	577.5700	0.5776	1,023.2900	1.0233	77.172	0	0	0
2017/01/31	R213	02/02/2017	9.42	Call	Bond Future	670.2900	0.6703	1,147.4600	1.1475	71.189	0	0	0
2017/01/31	R213	02/02/2017			Bond Future	9.3432	84.9539	9.2524	85.5680	(0.971)	0.0000	0.0000	10,051
2017/01/31	R213	02/02/2017	9.41	Call	Bond Future	623.0800	0.6231	1,084.9900	1.0850	74.133	0	0	0
2017/01/31	R213	02/02/2017	9.40	Put	Bond Future	196.1400	0.1961	27.7800	0.0278	(85.837)	0	0	0
2017/01/31	R213	02/02/2017	9.42	Put	Bond Future	155.2600	0.1553	18.3500	0.0184	(88.181)	0	0	0
2017/01/31	R213	02/02/2017	9.41	Put	Bond Future	174.8100	0.1748	22.6400	0.0226	(87.049)	0	0	0
2017/01/31	R213	04/05/2017			Bond Future	9.3903	83.0260	9.2967	83.6515	(0.996)	0.0000	0.0000	46,680
2017/01/31	R213	04/05/2017	9.35	Put	Bond Future	2,127.5400	2.1275	1,798.0700	1.7981	(15.486)	0	0	0
2017/01/31	R213	04/05/2017	9.37	Put	Bond Future	2,059.9200	2.0599	1,736.9900	1.7370	(15.677)	0	0	0
2017/01/31	R213	04/05/2017	9.35	Call	Bond Future	1,859.0400	1.8590	2,155.1100	2.1551	15.926	0	0	0
2017/01/31	R213	04/05/2017	9.36	Put	Bond Future	2,093.4500	2.0934	1,767.3400	1.7673	(15.578)	0	0	0
2017/01/31	R213	04/05/2017	9.36	Call	Bond Future	1,891.7200	1.8917	2,191.1500	2.1912	15.828	0	0	0
2017/01/31	R213	04/05/2017	9.37	Call	Bond Future	1,924.8900	1.9249	2,227.5000	2.2275	15.721	0	0	0
2017/01/31	R213	03/08/2017	9.33	Put	Bond Future	3,146.0500	3.1461	2,844.7700	2.8448	(9.576)	0	0	0
2017/01/31	R213	03/08/2017			Bond Future	9.4316	84.6590	9.3352	85.2964	(1.023)	0.0000	0.0000	0
2017/01/31	R213	03/08/2017	9.35	Put	Bond Future	3,076.5200	3.0765	2,780.2700	2.7803	(9.629)	0	0	0
2017/01/31	R213	03/08/2017	9.33	Call	Bond Future	2,474.1900	2.4742	2,810.2800	2.8103	13.584	0	0	0

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2017/01/31	R213	03/08/2017	9.34	Put	Bond Future	3,111.0200	3.1110	2,812.3800	2.8124	(9.599)	0	0	0
2017/01/31	R213	03/08/2017	9.34	Call	Bond Future	2,505.5900	2.5056	2,844.3200	2.8443	13.519	0	0	0
2017/01/31	R213	03/08/2017	9.35	Call	Bond Future	2,537.4600	2.5375	2,878.5800	2.8786	13.443	0	0	0
2017/01/31	R213	02/11/2017	9.36	Put	Bond Future	3,801.4200	3.8014	3,509.3800	3.5094	(7.682)	0	0	0
2017/01/31	R213	02/11/2017			Bond Future	9.4703	82.8224	9.3708	83.4721	(1.050)	0.0000	0.0000	0
2017/01/31	R213	02/11/2017	9.35	Put	Bond Future	3,835.6700	3.8357	3,541.6500	3.5417	(7.665)	0	0	0
2017/01/31	R213	02/11/2017	9.36	Call	Bond Future	3,080.6200	3.0806	3,438.2600	3.4383	11.609	0	0	0
2017/01/31	R213	02/11/2017	9.34	Call	Bond Future	3,017.6900	3.0177	3,371.3600	3.3714	11.720	0	0	0
2017/01/31	R213	02/11/2017	9.35	Call	Bond Future	3,049.0700	3.0491	3,404.7300	3.4047	11.665	0	0	0
2017/01/31	R213	02/11/2017	9.34	Put	Bond Future	3,870.1600	3.8702	3,574.1500	3.5742	(7.649)	0	0	0
2017/01/31	R214	02/02/2017			Bond Future	9.5980	73.9715	9.5273	74.4758	(0.736)	0.0000	0.0000	7,912
2017/01/31	R214	02/02/2017	9.67	Call	Bond Future	695.3500	0.6953	1,049.4100	1.0494	50.918	0	0	0
2017/01/31	R214	02/02/2017	9.66	Put	Bond Future	209.2800	0.2093	44.5900	0.0446	(78.694)	0	0	0
2017/01/31	R214	02/02/2017	9.68	Put	Bond Future	167.1200	0.1671	30.6500	0.0306	(81.660)	0	0	0
2017/01/31	R214	02/02/2017	9.67	Put	Bond Future	187.3100	0.1873	37.0700	0.0371	(80.209)	0	0	0
2017/01/31	R214	02/02/2017	9.68	Call	Bond Future	745.2200	0.7452	1,113.0500	1.1131	49.359	0	0	0
2017/01/31	R214	02/02/2017	9.66	Call	Bond Future	647.1600	0.6472	986.7700	0.9868	52.477	0	0	0
2017/01/31	R214	04/05/2017	9.58	Put	Bond Future	2,421.9700	2.4220	2,120.6500	2.1206	(12.441)	0	0	0
2017/01/31	R214	04/05/2017			Bond Future	9.6429	72.0874	9.5703	72.6010	(0.753)	0.0000	0.0000	34,273
2017/01/31	R214	04/05/2017	9.57	Put	Bond Future	2,459.6300	2.4596	2,155.6400	2.1556	(12.359)	0	0	0
2017/01/31	R214	04/05/2017	9.58	Call	Bond Future	1,977.2800	1.9773	2,189.5800	2.1896	10.737	0	0	0
2017/01/31	R214	04/05/2017	9.56	Call	Bond Future	1,910.6300	1.9106	2,117.5900	2.1176	10.832	0	0	0
2017/01/31	R214	04/05/2017	9.57	Call	Bond Future	1,943.8000	1.9438	2,153.4300	2.1534	10.785	0	0	0
2017/01/31	R214	04/05/2017	9.56	Put	Bond Future	2,497.7200	2.4977	2,191.0600	2.1911	(12.278)	0	0	0
2017/01/31	R214	03/08/2017	9.51	Call	Bond Future	2,510.7300	2.5107	2,755.5300	2.7555	9.750	0	0	0
2017/01/31	R214	03/08/2017			Bond Future	9.6829	73.5053	9.6084	74.0287	(0.769)	0.0000	0.0000	0
2017/01/31	R214	03/08/2017	9.52	Call	Bond Future	2,542.6200	2.5426	2,789.3500	2.7894	9.704	0	0	0
2017/01/31	R214	03/08/2017	9.53	Call	Bond Future	2,574.9300	2.5749	2,823.6000	2.8236	9.657	0	0	0
2017/01/31	R214	03/08/2017	9.51	Put	Bond Future	3,735.2300	3.7352	3,456.6900	3.4567	(7.457)	0	0	0
2017/01/31	R214	03/08/2017	9.53	Put	Bond Future	3,656.0500	3.6561	3,381.3800	3.3814	(7.513)	0	0	0
2017/01/31	R214	03/08/2017	9.52	Put	Bond Future	3,695.3700	3.6954	3,418.7600	3.4188	(7.485)	0	0	0
2017/01/31	R214	02/11/2017	9.60	Call	Bond Future	3,380.5500	3.3806	3,663.9700	3.6640	8.384	0	0	0
2017/01/31	R214	02/11/2017			Bond Future	9.7205	71.6964	9.6441	72.2298	(0.786)	0.0000	0.0000	0
2017/01/31	R214	02/11/2017	9.58	Call	Bond Future	3,313.8900	3.3139	3,594.1400	3.5941	8.457	0	0	0
2017/01/31	R214	02/11/2017	9.59	Call	Bond Future	3,347.1400	3.3471	3,628.9800	3.6290	8.420	0	0	0
2017/01/31	R214	02/11/2017	9.58	Put	Bond Future	4,299.3900	4.2994	4,046.2700	4.0463	(5.887)	0	0	0
2017/01/31	R214	02/11/2017	9.60	Put	Bond Future	4,224.4400	4.2244	3,974.4900	3.9745	(5.917)	0	0	0
2017/01/31	R214	02/11/2017	9.59	Put	Bond Future	4,261.7800	4.2618	4,010.2500	4.0102	(5.902)	0	0	0
2017/01/31	R248	02/02/2017	9.76	Put	Bond Future	172.4200	0.1724	36.3400	0.0363	(78.924)	0	0	0
2017/01/31	R248	02/02/2017	9.78	Put	Bond Future	135.4400	0.1354	24.7900	0.0248	(81.697)	0	0	0
2017/01/31	R248	02/02/2017			Bond Future	9.6530	95.0023	9.5924	95.5536	(0.629)	0.0000	0.0000	37,243
2017/01/31	R248	02/02/2017	9.77	Put	Bond Future	153.0300	0.1530	30.0900	0.0301	(80.337)	0	0	0
2017/01/31	R248	02/02/2017	9.76	Call	Bond Future	1,129.9400	1.1299	1,545.1700	1.5452	36.748	0	0	0
2017/01/31	R248	02/02/2017	9.77	Call	Bond Future	1,199.1700	1.1992	1,627.5400	1.6275	35.722	0	0	0
2017/01/31	R248	02/02/2017	9.78	Call	Bond Future	1,270.0400	1.2700	1,710.7000	1.7107	34.697	0	0	0
2017/01/31	R248	04/05/2017	9.66	Call	Bond Future	2,725.2500	2.7252	2,990.3100	2.9903	9.726	0	0	0

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2017/01/31	R248	04/05/2017			Bond Future	9.6997	92.3783	9.6373	92.9400	(0.643)	0.0000	0.0000	63,239
2017/01/31	R248	04/05/2017	9.67	Call	Bond Future	2,769.2200	2.7692	3,036.8800	3.0369	9.666	0	0	0
2017/01/31	R248	04/05/2017	9.65	Put	Bond Future	3,128.3200	3.1283	2,828.9800	2.8290	(9.569)	0	0	0
2017/01/31	R248	04/05/2017	9.67	Put	Bond Future	3,035.5400	3.0355	2,741.5700	2.7416	(9.684)	0	0	0
2017/01/31	R248	04/05/2017	9.65	Call	Bond Future	2,681.6400	2.6816	2,943.9300	2.9439	9.781	0	0	0
2017/01/31	R248	04/05/2017	9.66	Put	Bond Future	3,081.6700	3.0817	2,785.1000	2.7851	(9.624)	0	0	0
2017/01/31	R248	03/08/2017			Bond Future	9.7414	94.1955	9.6774	94.7675	(0.658)	0.0000	0.0000	200
2017/01/31	R248	03/08/2017	9.57	Call	Bond Future	3,413.3000	3.4133	3,659.6000	3.6596	7.216	0	0	0
2017/01/31	R248	03/08/2017	9.56	Put	Bond Future	5,009.3600	5.0094	4,681.6000	4.6816	(6.543)	0	0	0
2017/01/31	R248	03/08/2017	9.58	Put	Bond Future	4,908.1700	4.9082	4,584.4100	4.5844	(6.596)	0	0	0
2017/01/31	R248	03/08/2017	9.57	Put	Bond Future	4,958.4200	4.9584	4,632.6700	4.6327	(6.570)	0	0	0
2017/01/31	R248	03/08/2017	9.58	Call	Bond Future	3,454.4700	3.4545	3,702.7600	3.7028	7.187	0	0	0
2017/01/31	R248	03/08/2017	9.56	Call	Bond Future	3,372.6600	3.3727	3,616.9500	3.6169	7.243	0	0	0
2017/01/31	R248	02/11/2017	9.66	Put	Bond Future	5,630.8100	5.6308	5,319.0900	5.3191	(5.536)	0	0	0
2017/01/31	R248	02/11/2017			Bond Future	9.7807	91.6640	9.7149	92.2470	(0.673)	0.0000	0.0000	0
2017/01/31	R248	02/11/2017	9.65	Put	Bond Future	5,678.2800	5.6783	5,364.9100	5.3649	(5.519)	0	0	0
2017/01/31	R248	02/11/2017	9.64	Call	Bond Future	4,470.8700	4.4709	4,738.8700	4.7389	5.994	0	0	0
2017/01/31	R248	02/11/2017	9.65	Call	Bond Future	4,513.2800	4.5133	4,782.9400	4.7829	5.975	0	0	0
2017/01/31	R248	02/11/2017	9.66	Call	Bond Future	4,555.8700	4.5559	4,827.1800	4.8272	5.955	0	0	0
2017/01/31	R248	02/11/2017	9.64	Put	Bond Future	5,726.0900	5.7261	5,411.0600	5.4111	(5.502)	0	0	0

**Total**

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