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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/01/2017 TO 05/01/2017

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
2017/01/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	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
2017/01/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	2025	02/02/2017	130.01	Put	Bond Future	2,919.0200	2.9190	3,200.1500	3.2001	9.631	0	0	0
2017/01/05	2025	02/02/2017			Bond Future	127.0910	127.0910	126.8099	126.8099	(0.221)	0.0000	0.0000	3,231
2017/01/05	2025	02/02/2017	130.00	Put	Bond Future	2,909.0200	2.9090	3,190.1500	3.1901	9.664	0	0	0
2017/01/05	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2025	02/02/2017	129.99	Put	Bond Future	2,899.0200	2.8990	3,180.1500	3.1801	9.697	0	0	0
2017/01/05	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2025	04/05/2017			Bond Future	129.5450	129.5450	129.2577	129.2577	(0.222)	0.0000	0.0000	0
2017/01/05	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2025	04/05/2017	132.56	Put	Bond Future	3,015.0500	3.0150	3,302.2700	3.3023	9.526	0	0	0
2017/01/05	2025	04/05/2017	132.58	Put	Bond Future	3,035.0500	3.0350	3,322.2700	3.3223	9.463	0	0	0
2017/01/05	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2025	04/05/2017	132.57	Put	Bond Future	3,025.0500	3.0250	3,312.2700	3.3123	9.495	0	0	0
2017/01/05	2025	03/08/2017			Bond Future	130.7899	130.7899	130.4944	130.4944	(0.226)	0.0000	0.0000	0
2017/01/05	2025	03/08/2017	133.96	Put	Bond Future	3,170.1400	3.1701	3,465.5900	3.4656	9.320	0	0	0
2017/01/05	2025	03/08/2017	133.98	Put	Bond Future	3,190.1400	3.1901	3,485.5900	3.4856	9.261	0	0	0
2017/01/05	2025	03/08/2017	133.97	Put	Bond Future	3,180.1400	3.1801	3,475.5900	3.4756	9.290	0	0	0
2017/01/05	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2030	02/02/2017	9.29	Put	Bond Future	467.2900	0.4673	43.6800	0.0437	(90.652)	0	0	0
2017/01/05	2030	02/02/2017			Bond Future	9.3575	90.0704	9.2963	90.4940	(0.654)	0.0000	0.0000	34,278
2017/01/05	2030	02/02/2017	9.31	Put	Bond Future	328.4800	0.3285	0.0000	0.0000	(100.000)	0	0	0
2017/01/05	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2030	02/02/2017	9.30	Put	Bond Future	397.8500	0.3978	0.0000	0.0000	(100.000)	0	0	0
2017/01/05	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	25.7600	0.0258	100.000	0	0	0
2017/01/05	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	95.1300	0.0951	100.000	0	0	0
2017/01/05	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2030	04/05/2017			Bond Future	9.4104	91.8042	9.3472	92.2354	(0.672)	0.0000	0.0000	0
2017/01/05	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2030	04/05/2017	9.32	Put	Bond Future	617.7800	0.6178	186.5000	0.1865	(69.811)	0	0	0
2017/01/05	2030	04/05/2017	9.34	Put	Bond Future	480.6500	0.4806	49.3700	0.0494	(89.728)	0	0	0
2017/01/05	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2030	04/05/2017	9.33	Put	Bond Future	549.1800	0.5492	117.9000	0.1179	(78.532)	0	0	0
2017/01/05	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2030	03/08/2017	9.34	Put	Bond Future	796.9700	0.7970	358.9100	0.3589	(54.966)	0	0	0
2017/01/05	2030	03/08/2017			Bond Future	9.4582	89.6189	9.3931	90.0570	(0.689)	0.0000	0.0000	0
2017/01/05	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/01/05	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2030	03/08/2017	9.33	Put	Bond Future	864.8400	0.8648	426.7800	0.4268	(50.652)	0	0	0
2017/01/05	2030	03/08/2017	9.35	Put	Bond Future	729.1800	0.7292	291.1200	0.2911	(60.076)	0	0	0
2017/01/05	2032	02/02/2017	9.53	Call	Bond Future	1,367.7100	1.3677	1,593.5100	1.5935	16.509	0	0	0
2017/01/05	2032	02/02/2017			Bond Future	9.5135	92.8965	9.4523	93.3486	(0.644)	0.0000	0.0000	19,304
2017/01/05	2032	02/02/2017	9.51	Call	Bond Future	1,292.8200	1.2928	1,510.4300	1.5104	16.832	0	0	0
2017/01/05	2032	02/02/2017	9.52	Call	Bond Future	1,329.9100	1.3299	1,551.6200	1.5516	16.671	0	0	0
2017/01/05	2032	02/02/2017	9.51	Put	Bond Future	1,318.6500	1.3187	1,084.2100	1.0842	(17.779)	0	0	0
2017/01/05	2032	02/02/2017	9.53	Put	Bond Future	1,246.5300	1.2465	1,020.2800	1.0203	(18.150)	0	0	0
2017/01/05	2032	02/02/2017	9.52	Put	Bond Future	1,282.1900	1.2822	1,051.8500	1.0519	(17.965)	0	0	0
2017/01/05	2032	04/05/2017	9.45	Call	Bond Future	2,257.2300	2.2572	2,465.9300	2.4659	9.246	0	0	0
2017/01/05	2032	04/05/2017			Bond Future	9.5662	90.5257	9.5030	90.9858	(0.660)	0.0000	0.0000	0
2017/01/05	2032	04/05/2017	9.46	Call	Bond Future	2,290.2100	2.2902	2,500.9300	2.5009	9.201	0	0	0
2017/01/05	2032	04/05/2017	9.44	Put	Bond Future	3,147.3700	3.1474	2,893.8800	2.8939	(8.054)	0	0	0
2017/01/05	2032	04/05/2017	9.46	Put	Bond Future	3,065.8300	3.0658	2,816.3600	2.8164	(8.137)	0	0	0
2017/01/05	2032	04/05/2017	9.44	Call	Bond Future	2,224.5300	2.2245	2,431.2300	2.4312	9.292	0	0	0
2017/01/05	2032	04/05/2017	9.45	Put	Bond Future	3,106.4200	3.1064	2,854.9300	2.8549	(8.096)	0	0	0
2017/01/05	2032	03/08/2017	9.43	Put	Bond Future	4,280.1500	4.2801	4,024.3200	4.0243	(5.977)	0	0	0
2017/01/05	2032	03/08/2017			Bond Future	9.6122	92.3223	9.5473	92.7900	(0.676)	0.0000	0.0000	0
2017/01/05	2032	03/08/2017	9.45	Put	Bond Future	4,198.3200	4.1983	3,945.5200	3.9455	(6.021)	0	0	0
2017/01/05	2032	03/08/2017	9.44	Put	Bond Future	4,239.0900	4.2391	3,984.7800	3.9848	(5.999)	0	0	0
2017/01/05	2032	03/08/2017	9.44	Call	Bond Future	2,991.4000	2.9914	3,204.7300	3.2047	7.131	0	0	0
2017/01/05	2032	03/08/2017	9.43	Call	Bond Future	2,959.2300	2.9592	3,171.0400	3.1710	7.158	0	0	0
2017/01/05	2032	03/08/2017	9.45	Call	Bond Future	3,023.7700	3.0238	3,238.6100	3.2386	7.105	0	0	0
2017/01/05	2033	02/02/2017			Bond Future	105.7966	105.7966	105.7978	105.7978	0.001	0.0000	0.0000	5,474
2017/01/05	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2033	02/02/2017	109.70	Put	Bond Future	3,903.3700	3.9034	3,902.2100	3.9022	(0.030)	0	0	0
2017/01/05	2033	02/02/2017	109.71	Put	Bond Future	3,913.3700	3.9134	3,912.2100	3.9122	(0.030)	0	0	0
2017/01/05	2033	02/02/2017	109.72	Put	Bond Future	3,923.3700	3.9234	3,922.2100	3.9222	(0.030)	0	0	0
2017/01/05	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2033	04/05/2017			Bond Future	106.7998	106.7998	106.8003	106.8003	0.000	0.0000	0.0000	0
2017/01/05	2033	04/05/2017	110.83	Put	Bond Future	4,030.1600	4.0302	4,029.7200	4.0297	(0.011)	0	0	0
2017/01/05	2033	04/05/2017	110.85	Put	Bond Future	4,050.1600	4.0502	4,049.7200	4.0497	(0.011)	0	0	0
2017/01/05	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2033	04/05/2017	110.84	Put	Bond Future	4,040.1600	4.0402	4,039.7200	4.0397	(0.011)	0	0	0
2017/01/05	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2033	03/08/2017	113.14	Put	Bond Future	4,214.5800	4.2146	4,216.0300	4.2160	0.034	0	0	0
2017/01/05	2033	03/08/2017			Bond Future	108.9254	108.9254	108.9240	108.9240	(0.001)	0.0000	0.0000	0
2017/01/05	2033	03/08/2017	113.13	Put	Bond Future	4,204.5800	4.2046	4,206.0300	4.2060	0.034	0	0	0
2017/01/05	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2033	03/08/2017	113.12	Put	Bond Future	4,194.5800	4.1946	4,196.0300	4.1960	0.035	0	0	0

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2017/01/05	2037	02/02/2017	9.68	Put	Bond Future	1,540.1900		1.5402	1,259.0500	1.2591	(18.254)	0	0	0
2017/01/05	2037	02/02/2017			Bond Future	9.6980		89.6699	9.6317	90.2042	(0.683)	0.0000	0.0000	47,873
2017/01/05	2037	02/02/2017	9.67	Put	Bond Future	1,582.3300		1.5823	1,296.4900	1.2965	(18.064)	0	0	0
2017/01/05	2037	02/02/2017	9.68	Call	Bond Future	1,395.7000		1.3957	1,648.8300	1.6488	18.136	0	0	0
2017/01/05	2037	02/02/2017	9.66	Call	Bond Future	1,319.4200		1.3194	1,563.1300	1.5631	18.471	0	0	0
2017/01/05	2037	02/02/2017	9.67	Call	Bond Future	1,357.2800		1.3573	1,605.7100	1.6057	18.304	0	0	0
2017/01/05	2037	02/02/2017	9.66	Put	Bond Future	1,625.1500		1.6251	1,334.5900	1.3346	(17.879)	0	0	0
2017/01/05	2037	04/05/2017			Bond Future	9.7524		91.3960	9.6843	91.9400	(0.699)	0.0000	0.0000	0
2017/01/05	2037	04/05/2017	9.58	Put	Bond Future	3,744.4300		3.7444	3,436.7700	3.4368	(8.216)	0	0	0
2017/01/05	2037	04/05/2017	9.60	Put	Bond Future	3,651.4500		3.6514	3,348.4300	3.3484	(8.299)	0	0	0
2017/01/05	2037	04/05/2017	9.59	Put	Bond Future	3,697.7300		3.6977	3,392.3900	3.3924	(8.257)	0	0	0
2017/01/05	2037	04/05/2017	9.60	Call	Bond Future	2,427.6700		2.4277	2,668.6400	2.6686	9.926	0	0	0
2017/01/05	2037	04/05/2017	9.58	Call	Bond Future	2,358.1300		2.3581	2,594.4600	2.5945	10.022	0	0	0
2017/01/05	2037	04/05/2017	9.59	Call	Bond Future	2,392.7500		2.3928	2,631.4000	2.6314	9.974	0	0	0
2017/01/05	2037	03/08/2017	9.57	Call	Bond Future	3,185.3600		3.1854	3,430.5400	3.4305	7.697	0	0	0
2017/01/05	2037	03/08/2017			Bond Future	9.8026		88.9523	9.7326	89.5054	(0.715)	0.0000	0.0000	0
2017/01/05	2037	03/08/2017	9.58	Call	Bond Future	3,219.4300		3.2194	3,466.3500	3.4663	7.670	0	0	0
2017/01/05	2037	03/08/2017	9.56	Put	Bond Future	5,090.1100		5.0901	4,780.4500	4.7805	(6.084)	0	0	0
2017/01/05	2037	03/08/2017	9.57	Put	Bond Future	5,043.0300		5.0430	4,735.1200	4.7351	(6.106)	0	0	0
2017/01/05	2037	03/08/2017	9.58	Put	Bond Future	4,996.0000		4.9960	4,689.8300	4.6898	(6.128)	0	0	0
2017/01/05	2037	03/08/2017	9.56	Call	Bond Future	3,151.2300		3.1512	3,394.6600	3.3947	7.725	0	0	0
2017/01/05	2038	02/02/2017	137.07	Put	Bond Future	6,452.6300		6.4526	6,888.9900	6.8890	6.763	0	0	0
2017/01/05	2038	02/02/2017			Bond Future	130.6174		130.6174	130.1810	130.1810	(0.334)	0.0000	0.0000	22,790
2017/01/05	2038	02/02/2017	137.06	Put	Bond Future	6,442.6300		6.4426	6,878.9900	6.8790	6.773	0	0	0
2017/01/05	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2038	02/02/2017	137.05	Put	Bond Future	6,432.6300		6.4326	6,868.9900	6.8690	6.784	0	0	0
2017/01/05	2038	04/05/2017	139.77	Put	Bond Future	6,630.6200		6.6306	7,076.0500	7.0761	6.718	0	0	0
2017/01/05	2038	04/05/2017			Bond Future	133.1394		133.1394	132.6940	132.6940	(0.335)	0.0000	0.0000	0
2017/01/05	2038	04/05/2017	139.79	Put	Bond Future	6,650.6200		6.6506	7,096.0500	7.0961	6.698	0	0	0
2017/01/05	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2038	04/05/2017	139.78	Put	Bond Future	6,640.6200		6.6406	7,086.0500	7.0861	6.708	0	0	0
2017/01/05	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2038	03/08/2017			Bond Future	134.2892		134.2892	133.8323	133.8323	(0.340)	0.0000	0.0000	0
2017/01/05	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2038	03/08/2017	141.16	Put	Bond Future	6,870.7700		6.8708	7,327.6700	7.3277	6.650	0	0	0
2017/01/05	2038	03/08/2017	141.18	Put	Bond Future	6,890.7700		6.8908	7,347.6700	7.3477	6.631	0	0	0
2017/01/05	2038	03/08/2017	141.17	Put	Bond Future	6,880.7700		6.8808	7,337.6700	7.3377	6.640	0	0	0
2017/01/05	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2040	02/02/2017	9.58	Call	Bond Future	1,142.9200		1.1429	1,345.9000	1.3459	17.760	0	0	0
2017/01/05	2040	02/02/2017			Bond Future	9.6974		93.7943	9.6363	94.3265	(0.631)	0.0000	0.0000	8,238
2017/01/05	2040	02/02/2017	9.59	Call	Bond Future	1,178.2700		1.1783	1,385.7700	1.3858	17.611	0	0	0
2017/01/05	2040	02/02/2017	9.60	Call	Bond Future	1,214.3100		1.2143	1,426.3500	1.4263	17.462	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
2017/01/05	2040	02/02/2017	9.58	Put	Bond Future	2,169.4200	2.1694	1,840.1500	1.8401	(15.178)	0	0	0
2017/01/05	2040	02/02/2017	9.60	Put	Bond Future	2,064.6800	2.0647	1,744.4700	1.7445	(15.509)	0	0	0
2017/01/05	2040	02/02/2017	9.59	Put	Bond Future	2,116.6400	2.1166	1,791.8900	1.7919	(15.343)	0	0	0
2017/01/05	2040	04/05/2017			Bond Future	9.7502	95.5998	9.6873	96.1416	(0.645)	0.0000	0.0000	0
2017/01/05	2040	04/05/2017	9.62	Put	Bond Future	3,870.4600	3.8705	3,572.6100	3.5726	(7.695)	0	0	0
2017/01/05	2040	04/05/2017	9.64	Put	Bond Future	3,773.3800	3.7734	3,480.1000	3.4801	(7.772)	0	0	0
2017/01/05	2040	04/05/2017	9.62	Call	Bond Future	2,743.3200	2.7433	2,987.3100	2.9873	8.894	0	0	0
2017/01/05	2040	04/05/2017	9.63	Put	Bond Future	3,821.5900	3.8216	3,526.0300	3.5260	(7.734)	0	0	0
2017/01/05	2040	04/05/2017	9.63	Call	Bond Future	2,781.8200	2.7818	3,028.1000	3.0281	8.853	0	0	0
2017/01/05	2040	04/05/2017	9.64	Call	Bond Future	2,820.8500	2.8208	3,069.4100	3.0694	8.812	0	0	0
2017/01/05	2040	03/08/2017			Bond Future	9.7987	92.9890	9.7341	93.5399	(0.659)	0.0000	0.0000	0
2017/01/05	2040	03/08/2017	9.61	Put	Bond Future	5,279.2100	5.2792	4,979.6300	4.9796	(5.675)	0	0	0
2017/01/05	2040	03/08/2017	9.63	Put	Bond Future	5,180.9200	5.1809	4,884.7700	4.8848	(5.716)	0	0	0
2017/01/05	2040	03/08/2017	9.61	Call	Bond Future	3,654.8500	3.6549	3,906.1100	3.9061	6.875	0	0	0
2017/01/05	2040	03/08/2017	9.62	Put	Bond Future	5,230.0400	5.2300	4,932.1700	4.9322	(5.695)	0	0	0
2017/01/05	2040	03/08/2017	9.62	Call	Bond Future	3,692.9000	3.6929	3,945.8700	3.9459	6.850	0	0	0
2017/01/05	2040	03/08/2017	9.63	Call	Bond Future	3,730.8800	3.7309	3,985.5700	3.9856	6.827	0	0	0
2017/01/05	2044	02/02/2017			Bond Future	9.7118	91.0281	9.6457	91.6105	(0.681)	0.0000	0.0000	20,374
2017/01/05	2044	02/02/2017	9.77	Call	Bond Future	1,890.6500	1.8906	2,204.7400	2.2047	16.613	0	0	0
2017/01/05	2044	02/02/2017	9.76	Put	Bond Future	1,423.2300	1.4232	1,149.9200	1.1499	(19.204)	0	0	0
2017/01/05	2044	02/02/2017	9.78	Put	Bond Future	1,345.4700	1.3455	1,082.1000	1.0821	(19.575)	0	0	0
2017/01/05	2044	02/02/2017	9.77	Put	Bond Future	1,383.9000	1.3839	1,115.5700	1.1156	(19.389)	0	0	0
2017/01/05	2044	02/02/2017	9.78	Call	Bond Future	1,938.8800	1.9389	2,257.9300	2.2579	16.455	0	0	0
2017/01/05	2044	02/02/2017	9.76	Call	Bond Future	1,843.1800	1.8432	2,152.2900	2.1523	16.770	0	0	0
2017/01/05	2044	04/05/2017			Bond Future	9.7628	92.7803	9.6948	93.3735	(0.697)	0.0000	0.0000	0
2017/01/05	2044	04/05/2017	9.67	Call	Bond Future	2,938.9900	2.9390	3,217.6700	3.2177	9.482	0	0	0
2017/01/05	2044	04/05/2017	9.66	Put	Bond Future	3,798.2700	3.7983	3,481.3300	3.4813	(8.344)	0	0	0
2017/01/05	2044	04/05/2017	9.68	Put	Bond Future	3,702.1900	3.7022	3,390.2300	3.3902	(8.426)	0	0	0
2017/01/05	2044	04/05/2017	9.67	Put	Bond Future	3,750.1200	3.7501	3,435.6700	3.4357	(8.385)	0	0	0
2017/01/05	2044	04/05/2017	9.68	Call	Bond Future	2,979.0400	2.9790	3,260.2100	3.2602	9.438	0	0	0
2017/01/05	2044	04/05/2017	9.66	Call	Bond Future	2,899.0300	2.8990	3,175.2200	3.1752	9.527	0	0	0
2017/01/05	2044	03/08/2017			Bond Future	9.8097	90.2388	9.7399	90.8420	(0.712)	0.0000	0.0000	0
2017/01/05	2044	03/08/2017	9.62	Put	Bond Future	5,366.5300	5.3665	5,040.3300	5.0403	(6.078)	0	0	0
2017/01/05	2044	03/08/2017	9.64	Put	Bond Future	5,266.4500	5.2664	4,944.0100	4.9440	(6.123)	0	0	0
2017/01/05	2044	03/08/2017	9.63	Put	Bond Future	5,316.1800	5.3162	4,991.8600	4.9919	(6.101)	0	0	0
2017/01/05	2044	03/08/2017	9.64	Call	Bond Future	3,788.4300	3.7884	4,069.1900	4.0692	7.411	0	0	0
2017/01/05	2044	03/08/2017	9.62	Call	Bond Future	3,711.6100	3.7116	3,988.6100	3.9886	7.463	0	0	0
2017/01/05	2044	03/08/2017	9.63	Call	Bond Future	3,749.7800	3.7498	4,028.6600	4.0287	7.437	0	0	0
2017/01/05	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2046	02/02/2017	137.14	Put	Bond Future	5,795.6900	5.7957	5,794.3200	5.7943	(0.024)	0	0	0
2017/01/05	2046	02/02/2017			Bond Future	131.3443	131.3443	131.3457	131.3457	0.001	0.0000	0.0000	18,408
2017/01/05	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	2046	02/02/2017	137.13	Put	Bond Future	5,785.6900	5.7857	5,784.3200	5.7843	(0.024)	0	0	0
2017/01/05	2046	02/02/2017	137.15	Put	Bond Future	5,805.6900	5.8057	5,804.3200	5.8043	(0.024)	0	0	0
2017/01/05	2046	04/05/2017	138.33	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
2017/01/05	2046	04/05/2017			Bond Future	132.3514		132.3514	132.3519	0.000	0.0000	0.0000	0
2017/01/05	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/05	2046	04/05/2017	138.32	Put	Bond Future	5,968.6100	5.9686	5,968.0500	5.9680	(0.009)	0	0	0
2017/01/05	2046	04/05/2017	138.34	Put	Bond Future	5,988.6100	5.9886	5,988.0500	5.9880	(0.009)	0	0	0
2017/01/05	2046	04/05/2017	138.33	Put	Bond Future	5,978.6100	5.9786	5,978.0500	5.9780	(0.009)	0	0	0
2017/01/05	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/05	2046	03/08/2017	141.17	Put	Bond Future	6,184.3900	6.1844	6,186.3300	6.1863	0.031	0	0	0
2017/01/05	2046	03/08/2017			Bond Future	134.9856		134.9856	134.9837	(0.001)	0.0000	0.0000	0
2017/01/05	2046	03/08/2017	141.19	Put	Bond Future	6,204.3900	6.2044	6,206.3300	6.2063	0.031	0	0	0
2017/01/05	2046	03/08/2017	141.18	Put	Bond Future	6,194.3900	6.1944	6,196.3300	6.1963	0.031	0	0	0
2017/01/05	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/05	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/05	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/05	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/05	2050	02/02/2017	144.97	Put	Bond Future	6,051.9900	6.0520	6,050.7000	6.0507	(0.021)	0	0	0
2017/01/05	2050	02/02/2017			Bond Future	138.9180		138.9180	138.9193	0.001	0.0000	0.0000	24,832
2017/01/05	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/05	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/05	2050	02/02/2017	144.96	Put	Bond Future	6,041.9900	6.0420	6,040.7000	6.0407	(0.021)	0	0	0
2017/01/05	2050	02/02/2017	144.98	Put	Bond Future	6,061.9900	6.0620	6,060.7000	6.0607	(0.021)	0	0	0
2017/01/05	2050	04/05/2017			Bond Future	141.6001		141.6001	141.6008	0.000	0.0000	0.0000	0
2017/01/05	2050	04/05/2017	147.83	Put	Bond Future	6,229.8700	6.2299	6,229.2200	6.2292	(0.010)	0	0	0
2017/01/05	2050	04/05/2017	147.85	Put	Bond Future	6,249.8700	6.2499	6,249.2200	6.2492	(0.010)	0	0	0
2017/01/05	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/05	2050	04/05/2017	147.84	Put	Bond Future	6,239.8700	6.2399	6,239.2200	6.2392	(0.010)	0	0	0
2017/01/05	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/05	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/05	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/05	2050	03/08/2017			Bond Future	142.7558		142.7558	142.7538	(0.001)	0.0000	0.0000	0
2017/01/05	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/05	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/05	2050	03/08/2017	149.22	Put	Bond Future	6,464.2200	6.4642	6,466.1800	6.4662	0.030	0	0	0
2017/01/05	2050	03/08/2017	149.24	Put	Bond Future	6,484.2200	6.4842	6,486.1800	6.4862	0.030	0	0	0
2017/01/05	2050	03/08/2017	149.23	Put	Bond Future	6,474.2200	6.4742	6,476.1800	6.4762	0.030	0	0	0
2017/01/05	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	AL37	02/02/2017			Index Future	512.4890		512.4890	513.6770	0.232	0.0000	0.0000	7
2017/01/05	AL37	04/05/2017			Index Future	522.3530		522.3530	523.5610	0.231	0.0000	0.0000	0
2017/01/05	AL37	03/08/2017			Index Future	532.7180		532.7180	533.9390	0.229	0.0000	0.0000	0
2017/01/05	AL7T	02/02/2017			Index Future	591.4930		591.4930	593.7070	0.374	0.0000	0.0000	2
2017/01/05	AL7T	04/05/2017			Index Future	602.8770		602.8770	605.1310	0.374	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
2017/01/05	AL7T	03/08/2017			Index Future	614.8400	614.8400	617.1270	617.1270	0.372	0.0000	0.0000	0
2017/01/05	ALBI	02/02/2017			Index Future	536.1040	536.1040	538.5080	538.5080	0.448	0.0000	0.0000	754
2017/01/05	ALBI	04/05/2017			Index Future	546.4220	546.4220	548.8700	548.8700	0.448	0.0000	0.0000	0
2017/01/05	ALBI	03/08/2017			Index Future	557.2650	557.2650	559.7510	559.7510	0.446	0.0000	0.0000	0
2017/01/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C208	31/03/2021			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
2017/01/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/05	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	EL28	02/02/2017			Bond Future	127.9473	127.9473	127.9508	127.9508	0.003	0.0000	0.0000	0
2017/01/05	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	EL28	02/02/2017	135.10	Put	Bond Future	7,152.7500	7.1527	7,149.1800	7.1492	(0.050)	0	0	0
2017/01/05	EL28	02/02/2017	135.12	Put	Bond Future	7,172.7500	7.1727	7,169.1800	7.1692	(0.050)	0	0	0
2017/01/05	EL28	02/02/2017	135.11	Put	Bond Future	7,162.7500	7.1627	7,159.1800	7.1592	(0.050)	0	0	0
2017/01/05	EL28	04/05/2017			Bond Future	128.7347	128.7347	128.7375	128.7375	0.002	0.0000	0.0000	0
2017/01/05	EL28	04/05/2017	137.90	Put	Bond Future	9,165.2600	9.1653	9,162.4500	9.1625	(0.031)	0	0	0
2017/01/05	EL28	04/05/2017	137.92	Put	Bond Future	9,185.2600	9.1853	9,182.4500	9.1825	(0.031)	0	0	0
2017/01/05	EL28	04/05/2017	137.91	Put	Bond Future	9,175.2600	9.1753	9,172.4500	9.1725	(0.031)	0	0	0
2017/01/05	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/05	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	EL28	03/08/2017			Bond Future	131.2970	131.2970	131.2975	131.2975	0.000	0.0000	0.0000	0
2017/01/05	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	EL28	03/08/2017	135.16	Put	Bond Future	3,863.0100	3.8630	3,862.5300	3.8625	(0.012)	0	0	0
2017/01/05	EL28	03/08/2017	135.18	Put	Bond Future	3,883.0100	3.8830	3,882.5300	3.8825	(0.012)	0	0	0
2017/01/05	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	EL28	03/08/2017	135.17	Put	Bond Future	3,873.0100	3.8730	3,872.5300	3.8725	(0.012)	0	0	0
2017/01/05	ES33	02/02/2017			Bond Future	10.5890	79.0783	10.5426	79.3725	(0.439)	0.0000	0.0000	8,849
2017/01/05	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	ES33	02/02/2017	10.59	Call	Bond Future	6.1200	0.0061	300.2900	0.3003	4806.699	0	0	0
2017/01/05	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	ES33	02/02/2017	10.60	Call	Bond Future	69.2100	0.0692	363.3800	0.3634	425.040	0	0	0
2017/01/05	ES33	02/02/2017	10.61	Call	Bond Future	132.2200	0.1322	426.3900	0.4264	222.485	0	0	0
2017/01/05	ES33	04/05/2017			Bond Future	10.6722	76.8068	10.6242	77.1062	(0.449)	0.0000	0.0000	0
2017/01/05	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	ES33	04/05/2017	10.54	Put	Bond Future	829.8200	0.8298	530.4200	0.5304	(36.080)	0	0	0
2017/01/05	ES33	04/05/2017	10.56	Put	Bond Future	703.3900	0.7034	403.9900	0.4040	(42.565)	0	0	0
2017/01/05	ES33	04/05/2017	10.55	Put	Bond Future	766.5700	0.7666	467.1700	0.4672	(39.057)	0	0	0
2017/01/05	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	ES33	03/08/2017			Bond Future	10.7493	78.3311	10.7000	78.6351	(0.459)	0.0000	0.0000	0
2017/01/05	ES33	03/08/2017	10.53	Put	Bond Future	1,365.8100	1.3658	1,061.9100	1.0619	(22.251)	0	0	0
2017/01/05	ES33	03/08/2017	10.55	Put	Bond Future	1,239.7100	1.2397	935.8100	0.9358	(24.514)	0	0	0
2017/01/05	ES33	03/08/2017	10.54	Put	Bond Future	1,302.7200	1.3027	998.8200	0.9988	(23.328)	0	0	0
2017/01/05	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	ES42	02/02/2017			Bond Future	10.7223	83.1875	10.6558	83.6709	(0.621)	0.0000	0.0000	8,777
2017/01/05	ES42	04/05/2017			Bond Future	10.8052	80.5260	10.7364	81.0183	(0.636)	0.0000	0.0000	0
2017/01/05	ES42	03/08/2017			Bond Future	10.8810	82.1245	10.8102	82.6249	(0.650)	0.0000	0.0000	0
2017/01/05	GOVI	02/02/2017	533.34	Call	GOVI	7,290.0000	0.7290	31,540.0000	3.1540	332.647	0	0	0
2017/01/05	GOVI	02/02/2017			GOVI	534.0690	534.0690	536.4940	536.4940	0.454	0.0000	0.0000	486
2017/01/05	GOVI	02/02/2017	533.32	Call	GOVI	7,490.0000	0.7490	31,740.0000	3.1740	323.765	0	0	0
2017/01/05	GOVI	02/02/2017	533.33	Call	GOVI	7,390.0000	0.7390	31,640.0000	3.1640	328.146	0	0	0
2017/01/05	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	GOVI	04/05/2017			GOVI	544.3480	544.3480	546.8170	546.8170	0.454	0.0000	0.0000	0
2017/01/05	GOVI	04/05/2017	262.19	Call	GOVI	2,821,580.0000	282.1580	2,846,270.0000	284.6270	0.875	0	0	0
2017/01/05	GOVI	04/05/2017	262.20	Call	GOVI	2,821,480.0000	282.1480	2,846,170.0000	284.6170	0.875	0	0	0
2017/01/05	GOVI	04/05/2017	262.18	Call	GOVI	2,821,680.0000	282.1680	2,846,370.0000	284.6370	0.875	0	0	0
2017/01/05	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/01/05	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	GOVI	03/08/2017			GOVI	555.1490	555.1490	557.6570	557.6570	0.452	0.0000	0.0000	0
2017/01/05	GOVI	03/08/2017	561.11	Put	GOVI	59,610.0000	5.9610	34,530.0000	3.4530	(42.073)	0	0	0
2017/01/05	GOVI	03/08/2017	561.09	Put	GOVI	59,410.0000	5.9410	34,330.0000	3.4330	(42.215)	0	0	0
2017/01/05	GOVI	03/08/2017	561.10	Put	GOVI	59,510.0000	5.9510	34,430.0000	3.4430	(42.144)	0	0	0
2017/01/05	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/05	IGOV	02/02/2017			Index Future	246.9090	246.9090	246.5880	246.5880	(0.130)	0.0000	0.0000	1,031
2017/01/05	IGOV	04/05/2017			Index Future	251.6770	251.6770	251.3480	251.3480	(0.131)	0.0000	0.0000	0
2017/01/05	IGOV	03/08/2017			Index Future	256.6860	256.6860	256.3450	256.3450	(0.133)	0.0000	0.0000	0
2017/01/05	ILBI	02/02/2017			Index Future	670.1070	670.1070	669.9700	669.9700	(0.020)	0.0000	0.0000	157
2017/01/05	ILBI	04/05/2017			Index Future	683.0890	683.0890	682.9470	682.9470	(0.021)	0.0000	0.0000	0
2017/01/05	ILBI	03/08/2017			Index Future	696.5370	696.5370	696.3930	696.3930	(0.021)	0.0000	0.0000	0
2017/01/05	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2017/01/05	IS01	15/06/2017			Interest Rate Swap	99.6142	99.6142	99.6140	99.6140	0.000	0.0000	0.0000	0
2017/01/05	IS01	21/09/2017			Interest Rate Swap	99.6447	99.6447	99.6435	99.6435	(0.001)	0.0000	0.0000	0
2017/01/05	IS01	21/12/2017			Interest Rate Swap	99.8998	99.8998	99.8964	99.8964	(0.003)	0.0000	0.0000	0
2017/01/05	IS01	15/03/2018			Interest Rate Swap	99.9366	99.9366	99.9283	99.9283	(0.008)	0.0000	0.0000	0
2017/01/05	IS02	18/12/2017			Interest Rate Swap	99.9272	99.9272	99.9240	99.9240	(0.003)	0.0000	0.0000	0
2017/01/05	IS02	16/03/2018			Interest Rate Swap	99.2219	99.2219	99.2134	99.2134	(0.009)	0.0000	0.0000	0
2017/01/05	IS02	15/06/2018			Interest Rate Swap	98.8938	98.8938	98.8794	98.8794	(0.015)	0.0000	0.0000	0
2017/01/05	IS02	21/09/2018			Interest Rate Swap	98.9646	98.9646	98.9434	98.9434	(0.021)	0.0000	0.0000	0
2017/01/05	IS02	21/12/2018			Interest Rate Swap	99.4700	99.4700	99.4500	99.4500	(0.020)	0.0000	0.0000	0
2017/01/05	IS02	15/03/2019			Interest Rate Swap	99.9781	99.9781	99.9655	99.9655	(0.013)	0.0000	0.0000	0
2017/01/05	IS05	17/12/2020			Interest Rate Swap	97.9231	97.9231	97.8152	97.8152	(0.110)	0.0000	0.0000	0
2017/01/05	IS05	16/03/2021			Interest Rate Swap	97.2739	97.2739	97.1502	97.1502	(0.127)	0.0000	0.0000	0
2017/01/05	IS05	15/06/2021			Interest Rate Swap	96.5909	96.5909	96.4511	96.4511	(0.145)	0.0000	0.0000	0
2017/01/05	IS05	21/09/2021			Interest Rate Swap	96.8812	96.8812	96.7258	96.7258	(0.160)	0.0000	0.0000	0
2017/01/05	IS05	21/12/2021			Interest Rate Swap	99.1490	99.1490	98.9824	98.9824	(0.168)	0.0000	0.0000	50
2017/01/05	IS05	15/03/2022			Interest Rate Swap	99.3768	99.3768	99.2007	99.2007	(0.177)	0.0000	0.0000	0
2017/01/05	IS10	17/12/2025			Interest Rate Swap	98.5547	98.5547	98.2184	98.2184	(0.341)	0.0000	0.0000	0
2017/01/05	IS10	16/03/2026			Interest Rate Swap	95.6826	95.6826	95.3353	95.3353	(0.363)	0.0000	0.0000	0
2017/01/05	IS10	15/06/2026			Interest Rate Swap	94.5070	94.5070	94.1510	94.1510	(0.377)	0.0000	0.0000	0
2017/01/05	IS10	21/09/2026			Interest Rate Swap	96.6548	96.6548	96.2967	96.2967	(0.371)	0.0000	0.0000	0
2017/01/05	IS10	21/12/2026			Interest Rate Swap	100.3663	100.3663	100.0103	100.0103	(0.355)	0.0000	0.0000	0
2017/01/05	IS10	15/03/2027			Interest Rate Swap	99.0032	99.0032	98.6386	98.6386	(0.368)	0.0000	0.0000	0
2017/01/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2017/01/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/05	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2017/01/05	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/01/05	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	1,000
2017/01/05	JBAF	19/04/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/01/05	JBAF	17/05/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/01/05	JBAF	21/06/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/01/05	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2017/01/05	JBAF	20/12/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2017/01/05	JBAF	20/03/2018			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2017/01/05	JBAF	20/06/2018			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2017/01/05	JBAF	19/09/2018			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2017/01/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/05	R023	02/02/2017	8.85	Call	Bond Future	1,314.1200	1.3141	1,526.3500	1.5263	16.150	0	0	0
2017/01/05	R023	02/02/2017			Bond Future	8.6333	99.3172	8.5666	99.6194	(0.772)	0.0000	0.0000	18,877
2017/01/05	R023	02/02/2017	8.86	Call	Bond Future	1,345.9800	1.3460	1,560.7700	1.5608	15.958	0	0	0
2017/01/05	R023	02/02/2017	8.84	Put	Bond Future	353.0200	0.3530	260.3900	0.2604	(26.239)	0	0	0
2017/01/05	R023	02/02/2017	8.86	Put	Bond Future	327.0600	0.3271	239.5800	0.2396	(26.747)	0	0	0
2017/01/05	R023	02/02/2017	8.84	Call	Bond Future	1,282.6100	1.2826	1,492.2500	1.4922	16.345	0	0	0
2017/01/05	R023	02/02/2017	8.85	Put	Bond Future	339.8500	0.3398	249.8100	0.2498	(26.494)	0	0	0
2017/01/05	R023	04/05/2017	8.61	Call	Bond Future	1,300.4600	1.3005	1,445.8400	1.4458	11.179	0	0	0
2017/01/05	R023	04/05/2017			Bond Future	8.6763	97.2965	8.6062	97.6041	(0.809)	0.0000	0.0000	0
2017/01/05	R023	04/05/2017	8.59	Call	Bond Future	1,259.5200	1.2595	1,401.9200	1.4019	11.306	0	0	0
2017/01/05	R023	04/05/2017	8.60	Call	Bond Future	1,279.8900	1.2799	1,423.7700	1.4238	11.242	0	0	0
2017/01/05	R023	04/05/2017	8.59	Put	Bond Future	1,638.1200	1.6381	1,472.9800	1.4730	(10.081)	0	0	0
2017/01/05	R023	04/05/2017	8.61	Put	Bond Future	1,591.1800	1.5912	1,429.0200	1.4290	(10.191)	0	0	0
2017/01/05	R023	04/05/2017	8.60	Put	Bond Future	1,614.5400	1.6145	1,450.8800	1.4509	(10.137)	0	0	0
2017/01/05	R023	03/08/2017	8.60	Put	Bond Future	2,121.2900	2.1213	1,955.9300	1.9559	(7.795)	0	0	0
2017/01/05	R023	03/08/2017			Bond Future	8.7081	99.2274	8.6344	99.5392	(0.846)	0.0000	0.0000	0
2017/01/05	R023	03/08/2017	8.59	Put	Bond Future	2,144.0600	2.1441	1,977.5800	1.9776	(7.765)	0	0	0
2017/01/05	R023	03/08/2017	8.60	Call	Bond Future	1,663.3600	1.6634	1,809.7900	1.8098	8.803	0	0	0
2017/01/05	R023	03/08/2017	8.58	Call	Bond Future	1,623.7200	1.6237	1,767.9100	1.7679	8.880	0	0	0
2017/01/05	R023	03/08/2017	8.59	Call	Bond Future	1,643.6200	1.6436	1,788.9300	1.7889	8.841	0	0	0
2017/01/05	R023	03/08/2017	8.58	Put	Bond Future	2,166.7000	2.1667	1,999.1000	1.9991	(7.735)	0	0	0
2017/01/05	R035	02/02/2017			Bond Future	9.6394	97.4308	9.5731	97.9673	(0.688)	0.0000	0.0000	7,194
2017/01/05	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R035	02/02/2017	9.50	Put	Bond Future	1,133.3400	1.1333	596.8000	0.5968	(47.341)	0	0	0
2017/01/05	R035	02/02/2017	9.51	Put	Bond Future	1,051.3300	1.0513	514.7900	0.5148	(51.034)	0	0	0
2017/01/05	R035	02/02/2017	9.52	Put	Bond Future	969.4200	0.9694	432.8800	0.4329	(55.346)	0	0	0
2017/01/05	R035	02/02/2017	9.52	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
2017/01/05	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R035	04/05/2017	9.55	Put	Bond Future	1,134.6400	1.1346	588.3100	0.5883	(48.150)	0	0	0
2017/01/05	R035	04/05/2017			Bond Future	9.6911	94.8031	9.6228	95.3494	(0.705)	0.0000	0.0000	0
2017/01/05	R035	04/05/2017	9.54	Put	Bond Future	1,215.8300	1.2158	669.5000	0.6695	(44.935)	0	0	0
2017/01/05	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R035	04/05/2017	9.53	Put	Bond Future	1,297.1300	1.2971	750.8000	0.7508	(42.118)	0	0	0
2017/01/05	R035	03/08/2017			Bond Future	9.7371	96.6845	9.6669	97.2398	(0.721)	0.0000	0.0000	0
2017/01/05	R035	03/08/2017	9.50	Put	Bond Future	1,897.0500	1.8971	1,341.7000	1.3417	(29.274)	0	0	0
2017/01/05	R035	03/08/2017	9.52	Put	Bond Future	1,734.7800	1.7348	1,179.4300	1.1794	(32.013)	0	0	0
2017/01/05	R035	03/08/2017	9.51	Put	Bond Future	1,815.8600	1.8159	1,260.5100	1.2605	(30.583)	0	0	0
2017/01/05	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R186	02/02/2017	8.00	Put	Bond Future	6,704.1100	6.7041	6,283.0100	6.2830	(6.281)	0	0	0
2017/01/05	R186	02/02/2017	9.40	Call	Bond Future	3,372.7000	3.3727	3,737.5000	3.7375	10.816	0	0	0
2017/01/05	R186	02/02/2017	8.81	Put	Bond Future	1,610.2000	1.6102	1,343.3700	1.3434	(16.571)	0	0	0
2017/01/05	R186	02/02/2017	9.10	Put	Bond Future	657.3200	0.6573	507.6700	0.5077	(22.767)	0	0	2,546
2017/01/05	R186	02/02/2017			Bond Future	8.9315	111.5091	8.8702	111.9335	(0.686)	0.0000	0.0000	116,516
2017/01/05	R186	02/02/2017	9.50	Call	Bond Future	3,960.4700	3.9605	4,344.1200	4.3441	9.687	0	0	0
2017/01/05	R186	02/02/2017	8.43	Put	Bond Future	3,685.5400	3.6855	3,303.1700	3.3032	(10.375)	0	0	0
2017/01/05	R186	02/02/2017	8.80	Put	Bond Future	1,653.5300	1.6535	1,382.7400	1.3827	(16.376)	0	0	0
2017/01/05	R186	02/02/2017	8.87	Call	Bond Future	938.8100	0.9388	1,120.6900	1.1207	19.373	0	0	0
2017/01/05	R186	02/02/2017	8.90	Put	Bond Future	1,251.7500	1.2517	1,021.5500	1.0216	(18.390)	0	0	750
2017/01/05	R186	02/02/2017	8.00	Call	Bond Future	8.9000	0.0089	12.2400	0.0122	37.528	0	0	7,000
2017/01/05	R186	02/02/2017	8.60	Call	Bond Future	334.3900	0.3344	417.8600	0.4179	24.962	0	0	7,000
2017/01/05	R186	02/02/2017	8.81	Call	Bond Future	766.4400	0.7664	924.0500	0.9241	20.564	0	0	0
2017/01/05	R186	02/02/2017	8.37	Call	Bond Future	105.8500	0.1059	137.5800	0.1376	29.976	0	0	500
2017/01/05	R186	02/02/2017	8.62	Put	Bond Future	2,545.3500	2.5453	2,210.4500	2.2104	(13.157)	0	0	0
2017/01/05	R186	02/02/2017	8.79	Call	Bond Future	714.0800	0.7141	863.8100	0.8638	20.968	0	0	0
2017/01/05	R186	02/02/2017	8.95	Call	Bond Future	1,204.5200	1.2045	1,419.4400	1.4194	17.843	0	0	0
2017/01/05	R186	02/02/2017	9.02	Call	Bond Future	1,470.7200	1.4707	1,714.3000	1.7143	16.562	0	0	0
2017/01/05	R186	02/02/2017	8.87	Put	Bond Future	1,364.9200	1.3649	1,122.3600	1.1224	(17.771)	0	0	500
2017/01/05	R186	02/02/2017	9.50	Put	Bond Future	126.5200	0.1265	85.7300	0.0857	(32.240)	0	0	13,500
2017/01/05	R186	02/02/2017	8.43	Call	Bond Future	146.7700	0.1468	188.8400	0.1888	28.664	0	0	750
2017/01/05	R186	02/02/2017	8.80	Call	Bond Future	739.9500	0.7400	893.6000	0.8936	20.765	0	0	0
2017/01/05	R186	02/02/2017	8.90	Call	Bond Future	1,033.6800	1.0337	1,227.9200	1.2279	18.791	0	0	0
2017/01/05	R186	02/02/2017	9.40	Put	Bond Future	199.9600	0.2000	140.3200	0.1403	(29.826)	0	0	750
2017/01/05	R186	02/02/2017	9.10	Call	Bond Future	1,812.7500	1.8128	2,087.5400	2.0875	15.159	0	0	0
2017/01/05	R186	02/02/2017	8.37	Put	Bond Future	4,078.1500	4.0781	3,685.4400	3.6854	(9.630)	0	0	0
2017/01/05	R186	02/02/2017	8.60	Put	Bond Future	2,656.7600	2.6568	2,315.7900	2.3158	(12.834)	0	0	0
2017/01/05	R186	02/02/2017	8.62	Call	Bond Future	364.9400	0.3649	454.4800	0.4545	24.536	0	0	500
2017/01/05	R186	02/02/2017	8.79	Put	Bond Future	1,697.5300	1.6975	1,422.8200	1.4228	(16.183)	0	0	0
2017/01/05	R186	02/02/2017	8.95	Put	Bond Future	1,077.0400	1.0770	867.5200	0.8675	(19.453)	0	0	2,546
2017/01/05	R186	02/02/2017	9.02	Put	Bond Future	861.9100	0.8619	681.0500	0.6811	(20.984)	0	0	500
2017/01/05	R186	04/05/2017			Bond Future	8.9783	113.6553	8.9145	114.0873	(0.710)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/05	R186	04/05/2017	8.89	Put	Bond Future	2,617.1200	2.6171	2,384.4600	2.3845	(8.890)	0	0	0
2017/01/05	R186	04/05/2017	8.91	Put	Bond Future	2,544.2900	2.5443	2,315.6800	2.3157	(8.985)	0	0	0
2017/01/05	R186	04/05/2017	8.90	Put	Bond Future	2,580.5300	2.5805	2,349.9000	2.3499	(8.937)	0	0	0
2017/01/05	R186	04/05/2017	8.91	Call	Bond Future	2,081.5600	2.0816	2,284.9500	2.2850	9.771	0	0	0
2017/01/05	R186	04/05/2017	8.89	Call	Bond Future	2,018.3000	2.0183	2,217.6400	2.2176	9.877	0	0	0
2017/01/05	R186	04/05/2017	8.90	Call	Bond Future	2,049.7800	2.0498	2,251.1500	2.2512	9.824	0	0	0
2017/01/05	R186	03/08/2017	8.93	Put	Bond Future	3,382.6500	3.3826	3,154.1700	3.1542	(6.754)	0	0	0
2017/01/05	R186	03/08/2017			Bond Future	9.0166	110.6060	8.9505	111.0444	(0.733)	0.0000	0.0000	0
2017/01/05	R186	03/08/2017	8.92	Put	Bond Future	3,417.6700	3.4177	3,187.6800	3.1877	(6.729)	0	0	0
2017/01/05	R186	03/08/2017	8.91	Call	Bond Future	2,744.6500	2.7446	2,951.6100	2.9516	7.540	0	0	0
2017/01/05	R186	03/08/2017	8.93	Call	Bond Future	2,807.4600	2.8075	3,017.4300	3.0174	7.479	0	0	0
2017/01/05	R186	03/08/2017	8.92	Call	Bond Future	2,775.7900	2.7758	2,984.2500	2.9843	7.510	0	0	0
2017/01/05	R186	03/08/2017	8.91	Put	Bond Future	3,453.2700	3.4533	3,221.7800	3.2218	(6.704)	0	0	0
2017/01/05	R197	02/02/2017			Bond Future	294.9680	294.9680	294.6248	294.6248	(0.116)	0.0000	0.0000	1,246
2017/01/05	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R197	02/02/2017	302.57	Put	Bond Future	7,601.9800	7.6020	7,945.2200	7.9452	4.515	0	0	0
2017/01/05	R197	02/02/2017	302.59	Put	Bond Future	7,621.9800	7.6220	7,965.2200	7.9652	4.503	0	0	0
2017/01/05	R197	02/02/2017	302.58	Put	Bond Future	7,611.9800	7.6120	7,955.2200	7.9552	4.509	0	0	0
2017/01/05	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R197	04/05/2017	308.58	Put	Bond Future	7,916.7300	7.9167	8,268.1800	8.2682	4.439	0	0	0
2017/01/05	R197	04/05/2017			Bond Future	300.6633	300.6633	300.3118	300.3118	(0.117)	0.0000	0.0000	0
2017/01/05	R197	04/05/2017	308.60	Put	Bond Future	7,936.7300	7.9367	8,288.1800	8.2882	4.428	0	0	0
2017/01/05	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R197	04/05/2017	308.59	Put	Bond Future	7,926.7300	7.9267	8,278.1800	8.2782	4.434	0	0	0
2017/01/05	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R197	03/08/2017			Bond Future	299.7441	299.7441	299.3800	299.3800	(0.121)	0.0000	0.0000	0
2017/01/05	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R197	03/08/2017	308.05	Put	Bond Future	8,305.8600	8.3059	8,669.9600	8.6700	4.384	0	0	0
2017/01/05	R197	03/08/2017	308.07	Put	Bond Future	8,325.8600	8.3259	8,689.9600	8.6900	4.373	0	0	0
2017/01/05	R197	03/08/2017	308.06	Put	Bond Future	8,315.8600	8.3159	8,679.9600	8.6800	4.378	0	0	0
2017/01/05	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R202	02/02/2017			Bond Future	242.8442	242.8442	242.2091	242.2091	(0.262)	0.0000	0.0000	36,359
2017/01/05	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R202	02/02/2017	251.72	Put	Bond Future	8,875.8400	8.8758	9,510.9200	9.5109	7.155	0	0	0
2017/01/05	R202	02/02/2017	251.74	Put	Bond Future	8,895.8400	8.8958	9,530.9200	9.5309	7.139	0	0	0
2017/01/05	R202	02/02/2017	251.73	Put	Bond Future	8,885.8400	8.8858	9,520.9200	9.5209	7.147	0	0	0
2017/01/05	R202	04/05/2017	256.73	Put	Bond Future	9,197.1200	9.1971	9,845.5500	9.8455	7.050	0	0	0
2017/01/05	R202	04/05/2017			Bond Future	247.5329	247.5329	246.8844	246.8844	(0.262)	0.0000	0.0000	0
2017/01/05	R202	04/05/2017	256.72	Put	Bond Future	9,187.1200	9.1871	9,835.5500	9.8355	7.058	0	0	0
2017/01/05	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R202	04/05/2017	256.71	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
2017/01/05	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R202	04/05/2017	256.71	Put	Bond Future	9,177.1200	9.1771	9,825.5500	9.8255	7.066	0	0	0
2017/01/05	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R202	03/08/2017			Bond Future	248.7930	248.7930	248.1266	248.1266	(0.268)	0.0000	0.0000	0
2017/01/05	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R202	03/08/2017	258.35	Put	Bond Future	9,557.0200	9.5570	10,223.3900	10.2234	6.973	0	0	0
2017/01/05	R202	03/08/2017	258.37	Put	Bond Future	9,577.0200	9.5770	10,243.3900	10.2434	6.958	0	0	0
2017/01/05	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R202	03/08/2017	258.36	Put	Bond Future	9,567.0200	9.5670	10,233.3900	10.2334	6.965	0	0	0
2017/01/05	R203	02/02/2017	7.70	Call	Bond Future	61.3400	0.0613	80.0100	0.0800	30.437	0	0	0
2017/01/05	R203	02/02/2017	7.71	Put	Bond Future	78.0900	0.0781	57.5200	0.0575	(26.341)	0	0	0
2017/01/05	R203	02/02/2017			Bond Future	7.7343	103.5885	7.6656	103.6283	(0.889)	0.0000	0.0000	27,216
2017/01/05	R203	02/02/2017	7.71	Call	Bond Future	64.0100	0.0640	83.2000	0.0832	29.980	0	0	0
2017/01/05	R203	02/02/2017	7.72	Call	Bond Future	66.8800	0.0669	86.5800	0.0866	29.456	0	0	0
2017/01/05	R203	02/02/2017	7.70	Put	Bond Future	81.2000	0.0812	60.1100	0.0601	(25.973)	0	0	0
2017/01/05	R203	02/02/2017	7.72	Put	Bond Future	75.1700	0.0752	55.1100	0.0551	(26.686)	0	0	0
2017/01/05	R203	04/05/2017	6.91	Call	Bond Future	15.2800	0.0153	21.5000	0.0215	40.707	0	0	0
2017/01/05	R203	04/05/2017	6.92	Put	Bond Future	245.5300	0.2455	211.9500	0.2120	(13.677)	0	0	0
2017/01/05	R203	04/05/2017			Bond Future	7.5767	101.4095	7.4623	101.4494	(1.510)	0.0000	0.0000	0
2017/01/05	R203	04/05/2017	6.92	Call	Bond Future	15.7800	0.0158	22.1500	0.0221	40.368	0	0	0
2017/01/05	R203	04/05/2017	6.93	Call	Bond Future	16.2900	0.0163	22.8200	0.0228	40.086	0	0	0
2017/01/05	R203	04/05/2017	6.91	Put	Bond Future	248.5400	0.2485	214.8100	0.2148	(13.571)	0	0	0
2017/01/05	R203	04/05/2017	6.93	Put	Bond Future	242.5300	0.2425	209.1100	0.2091	(13.780)	0	0	0
2017/01/05	R203	03/08/2017	4.89	Call	Bond Future	51.0800	0.0511	51.0000	0.0510	(0.157)	0	0	0
2017/01/05	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/05	R203	03/08/2017	4.87	Call	Bond Future	49.8000	0.0498	49.7100	0.0497	(0.181)	0	0	0
2017/01/05	R203	03/08/2017	4.88	Call	Bond Future	50.4400	0.0504	50.3600	0.0504	(0.159)	0	0	0
2017/01/05	R203	03/08/2017	4.87	Put	Bond Future	27.6800	0.0277	27.5900	0.0276	(0.325)	0	0	0
2017/01/05	R203	03/08/2017	4.89	Put	Bond Future	26.8100	0.0268	26.7300	0.0267	(0.298)	0	0	0
2017/01/05	R203	03/08/2017	4.88	Put	Bond Future	27.2400	0.0272	27.1600	0.0272	(0.294)	0	0	0
2017/01/05	R204	02/02/2017	8.28	Call	Bond Future	620.1100	0.6201	720.4500	0.7205	16.181	0	0	0
2017/01/05	R204	02/02/2017			Bond Future	7.9408	101.1408	7.8725	101.2576	(0.861)	0.0000	0.0000	30,150
2017/01/05	R204	02/02/2017	8.29	Call	Bond Future	634.6400	0.6346	735.7500	0.7358	15.932	0	0	0
2017/01/05	R204	02/02/2017	8.30	Call	Bond Future	649.3400	0.6493	751.1800	0.7512	15.684	0	0	0
2017/01/05	R204	02/02/2017	8.28	Put	Bond Future	43.0100	0.0430	26.5100	0.0265	(38.363)	0	0	0
2017/01/05	R204	02/02/2017	8.30	Put	Bond Future	38.3500	0.0384	23.3500	0.0234	(39.113)	0	0	0
2017/01/05	R204	02/02/2017	8.29	Put	Bond Future	40.5900	0.0406	24.8600	0.0249	(38.753)	0	0	0
2017/01/05	R204	04/05/2017	7.90	Put	Bond Future	449.3300	0.4493	386.5800	0.3866	(13.965)	0	0	0
2017/01/05	R204	04/05/2017			Bond Future	7.9687	103.0874	7.8894	103.2059	(0.996)	0.0000	0.0000	0
2017/01/05	R204	04/05/2017	7.92	Put	Bond Future	433.7500	0.4338	372.4200	0.3724	(14.139)	0	0	0
2017/01/05	R204	04/05/2017	7.90	Call	Bond Future	346.6600	0.3467	402.4400	0.4024	16.091	0	0	0
2017/01/05	R204	04/05/2017	7.91	Put	Bond Future	441.4900	0.4415	379.4500	0.3795	(14.052)	0	0	0
2017/01/05	R204	04/05/2017	7.91	Call	Bond Future	353.7700	0.3538	410.2600	0.4103	15.968	0	0	0
2017/01/05	R204	04/05/2017	7.92	Call	Bond Future	360.9700	0.3610	418.1700	0.4182	15.846	0	0	0
2017/01/05	R204	03/08/2017	7.77	Put	Bond Future	606.9600	0.6070	539.6700	0.5397	(11.086)	0	0	0
2017/01/05	R204	03/08/2017			Bond Future	7.9550	101.0914	7.8618	101.2103	(1.171)	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
2017/01/05	R204	03/08/2017	7.76	Put	Bond Future	614.1100	0.6141	546.3200	0.5463	(11.039)	0	0	0
2017/01/05	R204	03/08/2017	7.75	Call	Bond Future	359.3300	0.3593	409.9900	0.4100	14.098	0	0	0
2017/01/05	R204	03/08/2017	7.76	Call	Bond Future	364.9200	0.3649	416.0900	0.4161	14.022	0	0	0
2017/01/05	R204	03/08/2017	7.77	Call	Bond Future	370.5600	0.3706	422.2300	0.4222	13.944	0	0	0
2017/01/05	R204	03/08/2017	7.75	Put	Bond Future	621.3200	0.6213	553.0200	0.5530	(10.993)	0	0	0
2017/01/05	R207	02/02/2017	9.24	Call	Bond Future	2,795.8500	2.7958	2,966.2800	2.9663	6.096	0	0	0
2017/01/05	R207	02/02/2017			Bond Future	8.1161	98.2295	8.0488	98.4001	(0.829)	0.0000	0.0000	74,783
2017/01/05	R207	02/02/2017	8.91	Call	Bond Future	1,989.0900	1.9891	2,157.6700	2.1577	8.475	0	0	62
2017/01/05	R207	02/02/2017	9.22	Call	Bond Future	2,747.0200	2.7470	2,917.4300	2.9174	6.203	0	0	0
2017/01/05	R207	02/02/2017	9.23	Call	Bond Future	2,771.4400	2.7714	2,941.8600	2.9419	6.149	0	0	0
2017/01/05	R207	02/02/2017	8.91	Put	Bond Future	3.9400	0.0039	1.9400	0.0019	(50.761)	0	0	0
2017/01/05	R207	02/02/2017	9.22	Put	Bond Future	0.2800	0.0003	0.1100	0.0001	(60.714)	0	0	0
2017/01/05	R207	02/02/2017	9.24	Put	Bond Future	0.2400	0.0002	0.0900	0.0001	(62.500)	0	0	0
2017/01/05	R207	02/02/2017	9.23	Put	Bond Future	0.2600	0.0003	0.1000	0.0001	(61.538)	0	0	0
2017/01/05	R207	04/05/2017	8.21	Put	Bond Future	589.9000	0.5899	510.1000	0.5101	(13.528)	0	0	0
2017/01/05	R207	04/05/2017			Bond Future	8.1561	100.1201	8.0821	100.2934	(0.908)	0.0000	0.0000	0
2017/01/05	R207	04/05/2017	8.22	Call	Bond Future	728.4200	0.7284	822.9200	0.8229	12.973	0	0	0
2017/01/05	R207	04/05/2017	8.20	Call	Bond Future	703.1000	0.7031	795.6300	0.7956	13.160	0	0	0
2017/01/05	R207	04/05/2017	8.21	Call	Bond Future	715.8100	0.7158	809.3300	0.8093	13.065	0	0	0
2017/01/05	R207	04/05/2017	8.20	Put	Bond Future	600.5500	0.6005	519.7600	0.5198	(13.453)	0	0	0
2017/01/05	R207	04/05/2017	8.22	Put	Bond Future	579.1700	0.5792	500.3500	0.5003	(13.609)	0	0	0
2017/01/05	R207	03/08/2017	8.19	Call	Bond Future	860.0600	0.8601	950.3400	0.9503	10.497	0	0	51
2017/01/05	R207	03/08/2017			Bond Future	8.1733	98.4629	8.0917	98.6378	(0.998)	0.0000	0.0000	0
2017/01/05	R207	03/08/2017	8.39	Put	Bond Future	638.3700	0.6384	567.5300	0.5675	(11.097)	0	0	0
2017/01/05	R207	03/08/2017	8.41	Put	Bond Future	621.9000	0.6219	552.3900	0.5524	(11.177)	0	0	0
2017/01/05	R207	03/08/2017	8.19	Put	Bond Future	824.2900	0.8243	739.6600	0.7397	(10.267)	0	0	0
2017/01/05	R207	03/08/2017	8.40	Put	Bond Future	630.1000	0.6301	559.9200	0.5599	(11.138)	0	0	0
2017/01/05	R207	03/08/2017	8.41	Call	Bond Future	1,127.1700	1.1272	1,232.5700	1.2326	9.351	0	0	0
2017/01/05	R207	03/08/2017	8.39	Call	Bond Future	1,101.0800	1.1011	1,205.1500	1.2052	9.452	0	0	0
2017/01/05	R207	03/08/2017	8.40	Call	Bond Future	1,114.0900	1.1141	1,218.8200	1.2188	9.400	0	0	0
2017/01/05	R208	02/02/2017			Bond Future	8.2752	97.1378	8.2083	97.3614	(0.809)	0.0000	0.0000	29,322
2017/01/05	R208	02/02/2017	8.64	Call	Bond Future	1,315.7600	1.3158	1,503.3500	1.5034	14.257	0	0	0
2017/01/05	R208	02/02/2017	8.63	Put	Bond Future	112.9200	0.1129	75.3800	0.0754	(33.245)	0	0	0
2017/01/05	R208	02/02/2017	8.65	Put	Bond Future	102.3600	0.1024	67.7100	0.0677	(33.851)	0	0	0
2017/01/05	R208	02/02/2017	8.64	Put	Bond Future	107.5700	0.1076	71.4900	0.0715	(33.541)	0	0	0
2017/01/05	R208	02/02/2017	8.65	Call	Bond Future	1,343.4100	1.3434	1,532.4300	1.5324	14.070	0	0	0
2017/01/05	R208	02/02/2017	8.63	Call	Bond Future	1,288.2400	1.2882	1,474.3700	1.4744	14.448	0	0	0
2017/01/05	R208	04/05/2017	8.39	Call	Bond Future	1,078.8700	1.0789	1,203.6200	1.2036	11.563	0	0	0
2017/01/05	R208	04/05/2017			Bond Future	8.3110	95.6046	8.2393	95.8320	(0.863)	0.0000	0.0000	0
2017/01/05	R208	04/05/2017	8.37	Call	Bond Future	1,044.2000	1.0442	1,166.5500	1.1666	11.717	0	0	0
2017/01/05	R208	04/05/2017	8.38	Call	Bond Future	1,061.3500	1.0614	1,184.9000	1.1849	11.641	0	0	0
2017/01/05	R208	04/05/2017	8.37	Put	Bond Future	857.5600	0.8576	752.4800	0.7525	(12.253)	0	0	0
2017/01/05	R208	04/05/2017	8.39	Put	Bond Future	829.0500	0.8291	726.3700	0.7264	(12.385)	0	0	0
2017/01/05	R208	04/05/2017	8.38	Put	Bond Future	843.1100	0.8431	739.2300	0.7392	(12.321)	0	0	0
2017/01/05	R208	03/08/2017	8.32	Call	Bond Future	1,223.0000	1.2230	1,339.0600	1.3391	9.490	0	0	0
2017/01/05	R208	03/08/2017			Bond Future	8.3303	97.5020	8.2537	97.7321	(0.920)	0.0000	0.0000	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
2017/01/05	R208	03/08/2017	8.30	Call	Bond Future	1,192.3700		1.1924	1,306.6700	1.3067	9.586	0	0	0
2017/01/05	R208	03/08/2017	8.31	Call	Bond Future	1,207.4800		1.2075	1,322.6600	1.3227	9.539	0	0	0
2017/01/05	R208	03/08/2017	8.30	Put	Bond Future	1,283.3600		1.2834	1,167.5400	1.1675	(9.025)	0	0	0
2017/01/05	R208	03/08/2017	8.32	Put	Bond Future	1,254.0000		1.2540	1,139.9400	1.1399	(9.096)	0	0	0
2017/01/05	R208	03/08/2017	8.31	Put	Bond Future	1,268.4700		1.2685	1,153.5300	1.1535	(9.061)	0	0	0
2017/01/05	R209	02/02/2017	9.55	Put	Bond Future	1,306.4200		1.3064	1,066.1700	1.0662	(18.390)	0	0	0
2017/01/05	R209	02/02/2017			Bond Future	9.5815		73.2429	9.5154	73.6904	(0.690)	0.0000	0.0000	66,471
2017/01/05	R209	02/02/2017	9.54	Put	Bond Future	1,342.2900		1.3423	1,097.9900	1.0980	(18.200)	0	0	0
2017/01/05	R209	02/02/2017	9.55	Call	Bond Future	1,093.7000		1.0937	1,300.9200	1.3009	18.947	0	0	0
2017/01/05	R209	02/02/2017	9.53	Call	Bond Future	1,030.6300		1.0306	1,229.7600	1.2298	19.321	0	0	0
2017/01/05	R209	02/02/2017	9.54	Call	Bond Future	1,061.8800		1.0619	1,265.0500	1.2650	19.133	0	0	0
2017/01/05	R209	02/02/2017	9.53	Put	Bond Future	1,378.8200		1.3788	1,130.4800	1.1305	(18.011)	0	0	0
2017/01/05	R209	04/05/2017	9.48	Put	Bond Future	2,988.0400		2.9880	2,734.9900	2.7350	(8.469)	0	0	0
2017/01/05	R209	04/05/2017			Bond Future	9.6285		71.5019	9.5605	71.9575	(0.706)	0.0000	0.0000	0
2017/01/05	R209	04/05/2017	9.47	Put	Bond Future	3,027.1800		3.0272	2,772.1500	2.7721	(8.425)	0	0	0
2017/01/05	R209	04/05/2017	9.46	Call	Bond Future	1,928.6800		1.9287	2,127.2400	2.1272	10.295	0	0	0
2017/01/05	R209	04/05/2017	9.47	Call	Bond Future	1,957.6400		1.9576	2,158.2000	2.1582	10.245	0	0	0
2017/01/05	R209	04/05/2017	9.48	Call	Bond Future	1,986.7000		1.9867	2,189.2400	2.1892	10.195	0	0	0
2017/01/05	R209	04/05/2017	9.46	Put	Bond Future	3,066.5200		3.0665	2,809.4900	2.8095	(8.382)	0	0	0
2017/01/05	R209	03/08/2017			Bond Future	9.6695		72.9210	9.5999	73.3843	(0.720)	0.0000	0.0000	0
2017/01/05	R209	03/08/2017	9.44	Call	Bond Future	2,615.9100		2.6159	2,821.2300	2.8212	7.849	0	0	0
2017/01/05	R209	03/08/2017	9.43	Put	Bond Future	4,199.6200		4.1996	3,940.1500	3.9401	(6.178)	0	0	0
2017/01/05	R209	03/08/2017	9.45	Put	Bond Future	4,120.4100		4.1204	3,863.9200	3.8639	(6.225)	0	0	0
2017/01/05	R209	03/08/2017	9.44	Put	Bond Future	4,159.8700		4.1599	3,901.9000	3.9019	(6.201)	0	0	0
2017/01/05	R209	03/08/2017	9.45	Call	Bond Future	2,644.7600		2.6448	2,851.5600	2.8516	7.819	0	0	0
2017/01/05	R209	03/08/2017	9.43	Call	Bond Future	2,587.2400		2.5872	2,791.0600	2.7911	7.878	0	0	0
2017/01/05	R210	02/02/2017	190.85	Put	Bond Future	5,068.9400		5.0689	5,067.3300	5.0673	(0.032)	0	0	0
2017/01/05	R210	02/02/2017			Bond Future	185.7811		185.7811	185.7827	185.7827	0.001	0.0000	0.0000	1,779
2017/01/05	R210	02/02/2017	190.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R210	02/02/2017	190.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R210	02/02/2017	190.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R210	02/02/2017	190.84	Put	Bond Future	5,058.9400		5.0589	5,057.3300	5.0573	(0.032)	0	0	0
2017/01/05	R210	02/02/2017	190.86	Put	Bond Future	5,078.9400		5.0789	5,077.3300	5.0773	(0.032)	0	0	0
2017/01/05	R210	04/05/2017			Bond Future	187.0503		187.0503	187.0512	187.0512	0.000	0.0000	0.0000	0
2017/01/05	R210	04/05/2017	192.31	Put	Bond Future	5,259.6900		5.2597	5,258.8000	5.2588	(0.017)	0	0	0
2017/01/05	R210	04/05/2017	192.33	Put	Bond Future	5,279.6900		5.2797	5,278.8000	5.2788	(0.017)	0	0	0
2017/01/05	R210	04/05/2017	192.32	Put	Bond Future	5,269.6900		5.2697	5,268.8000	5.2688	(0.017)	0	0	0
2017/01/05	R210	04/05/2017	192.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R210	04/05/2017	192.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R210	04/05/2017	192.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R210	03/08/2017	196.29	Put	Bond Future	5,516.7300		5.5167	5,519.5400	5.5195	0.051	0	0	0
2017/01/05	R210	03/08/2017			Bond Future	190.7733		190.7733	190.7705	190.7705	(0.001)	0.0000	0.0000	0
2017/01/05	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R210	03/08/2017	196.28	Put	Bond Future	5,506.7300		5.5067	5,509.5400	5.5095	0.051	0	0	0

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2017/01/05	R210	03/08/2017	196.30	Put	Bond Future	5,526.7300	5.5267	5,529.5400	5.5295	0.051	0	0	0
2017/01/05	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R212	02/02/2017			Bond Future	146.0221	146.0221	145.8857	145.8857	(0.093)	0.0000	0.0000	3,380
2017/01/05	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R212	02/02/2017	149.27	Put	Bond Future	3,247.8900	3.2479	3,384.2700	3.3843	4.199	0	0	0
2017/01/05	R212	02/02/2017	149.29	Put	Bond Future	3,267.8900	3.2679	3,404.2700	3.4043	4.173	0	0	0
2017/01/05	R212	02/02/2017	149.28	Put	Bond Future	3,257.8900	3.2579	3,394.2700	3.3943	4.186	0	0	0
2017/01/05	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R212	04/05/2017			Bond Future	148.8416	148.8416	148.7018	148.7018	(0.094)	0.0000	0.0000	0
2017/01/05	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R212	04/05/2017	152.23	Put	Bond Future	3,388.3600	3.3884	3,528.1800	3.5282	4.126	0	0	0
2017/01/05	R212	04/05/2017	152.25	Put	Bond Future	3,408.3600	3.4084	3,548.1800	3.5482	4.102	0	0	0
2017/01/05	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R212	04/05/2017	152.24	Put	Bond Future	3,398.3600	3.3984	3,538.1800	3.5382	4.114	0	0	0
2017/01/05	R212	03/08/2017			Bond Future	149.7723	149.7723	149.6268	149.6268	(0.097)	0.0000	0.0000	0
2017/01/05	R212	03/08/2017	153.34	Put	Bond Future	3,567.7200	3.5677	3,713.1500	3.7131	4.076	0	0	0
2017/01/05	R212	03/08/2017	153.36	Put	Bond Future	3,587.7200	3.5877	3,733.1500	3.7331	4.054	0	0	0
2017/01/05	R212	03/08/2017	153.35	Put	Bond Future	3,577.7200	3.5777	3,723.1500	3.7231	4.065	0	0	0
2017/01/05	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/05	R213	02/02/2017	9.40	Call	Bond Future	1,231.3200	1.2313	1,437.6500	1.4376	16.757	0	0	0
2017/01/05	R213	02/02/2017	9.42	Call	Bond Future	1,301.9100	1.3019	1,515.7800	1.5158	16.427	0	0	0
2017/01/05	R213	02/02/2017			Bond Future	9.3828	84.6878	9.3216	85.0993	(0.652)	0.0000	0.0000	50,655
2017/01/05	R213	02/02/2017	9.41	Call	Bond Future	1,266.3800	1.2664	1,476.4900	1.4765	16.591	0	0	0
2017/01/05	R213	02/02/2017	9.40	Put	Bond Future	1,116.0500	1.1161	910.8400	0.9108	(18.387)	0	0	0
2017/01/05	R213	02/02/2017	9.42	Put	Bond Future	1,053.0400	1.0530	855.3700	0.8554	(18.771)	0	0	0
2017/01/05	R213	02/02/2017	9.41	Put	Bond Future	1,084.2700	1.0843	882.8400	0.8828	(18.577)	0	0	0
2017/01/05	R213	04/05/2017			Bond Future	9.4294	82.7661	9.3664	83.1851	(0.669)	0.0000	0.0000	0
2017/01/05	R213	04/05/2017	9.35	Put	Bond Future	2,642.2000	2.6422	2,419.8100	2.4198	(8.417)	0	0	0
2017/01/05	R213	04/05/2017	9.37	Put	Bond Future	2,571.1400	2.5711	2,352.5000	2.3525	(8.504)	0	0	0
2017/01/05	R213	04/05/2017	9.35	Call	Bond Future	2,113.8500	2.1138	2,310.4800	2.3105	9.302	0	0	0
2017/01/05	R213	04/05/2017	9.36	Put	Bond Future	2,606.4100	2.6064	2,385.8900	2.3859	(8.461)	0	0	0
2017/01/05	R213	04/05/2017	9.36	Call	Bond Future	2,144.8300	2.1448	2,343.3300	2.3433	9.255	0	0	0
2017/01/05	R213	04/05/2017	9.37	Call	Bond Future	2,176.2600	2.1763	2,376.6400	2.3766	9.208	0	0	0
2017/01/05	R213	03/08/2017	9.33	Put	Bond Future	3,683.9400	3.6839	3,456.5400	3.4565	(6.173)	0	0	0
2017/01/05	R213	03/08/2017			Bond Future	9.4698	84.4086	9.4050	84.8343	(0.684)	0.0000	0.0000	0
2017/01/05	R213	03/08/2017	9.35	Put	Bond Future	3,611.4700	3.6115	3,386.8700	3.3869	(6.219)	0	0	0
2017/01/05	R213	03/08/2017	9.33	Call	Bond Future	2,761.6900	2.7617	2,960.0200	2.9600	7.181	0	0	0
2017/01/05	R213	03/08/2017	9.34	Put	Bond Future	3,647.5800	3.6476	3,421.5800	3.4216	(6.196)	0	0	0
2017/01/05	R213	03/08/2017	9.34	Call	Bond Future	2,791.7600	2.7918	2,991.4900	2.9915	7.154	0	0	0
2017/01/05	R213	03/08/2017	9.35	Call	Bond Future	2,822.0200	2.8220	3,023.1500	3.0231	7.127	0	0	0
2017/01/05	R214	02/02/2017			Bond Future	9.6367	73.6973	9.5706	74.1661	(0.686)	0.0000	0.0000	36,737
2017/01/05	R214	02/02/2017	9.67	Call	Bond Future	1,390.3100	1.3903	1,634.4000	1.6344	17.557	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
2017/01/05	R214	02/02/2017	9.66	Put	Bond Future	1,189.7000		1.1897	960.8600	0.9609	(19.235)	0	0	0
2017/01/05	R214	02/02/2017	9.68	Put	Bond Future	1,123.8900		1.1239	903.3600	0.9034	(19.622)	0	0	0
2017/01/05	R214	02/02/2017	9.67	Put	Bond Future	1,156.5000		1.1565	931.8300	0.9318	(19.427)	0	0	0
2017/01/05	R214	02/02/2017	9.68	Call	Bond Future	1,427.7600		1.4278	1,675.9900	1.6760	17.386	0	0	0
2017/01/05	R214	02/02/2017	9.66	Call	Bond Future	1,353.3500		1.3534	1,593.2700	1.5933	17.728	0	0	0
2017/01/05	R214	04/05/2017	9.58	Put	Bond Future	2,971.1500		2.9712	2,716.3400	2.7163	(8.576)	0	0	0
2017/01/05	R214	04/05/2017			Bond Future	9.6813		71.8178	9.6134	72.2951	(0.701)	0.0000	0.0000	0
2017/01/05	R214	04/05/2017	9.57	Put	Bond Future	3,009.6100		3.0096	2,752.7300	2.7527	(8.535)	0	0	0
2017/01/05	R214	04/05/2017	9.58	Call	Bond Future	2,256.8400		2.2568	2,479.3600	2.4794	9.860	0	0	0
2017/01/05	R214	04/05/2017	9.56	Call	Bond Future	2,191.9000		2.1919	2,410.2600	2.4103	9.962	0	0	0
2017/01/05	R214	04/05/2017	9.57	Call	Bond Future	2,224.1600		2.2242	2,444.6100	2.4446	9.912	0	0	0
2017/01/05	R214	04/05/2017	9.56	Put	Bond Future	3,048.6100		3.0486	2,789.6400	2.7896	(8.495)	0	0	0
2017/01/05	R214	03/08/2017	9.51	Call	Bond Future	2,795.5600		2.7956	3,014.0100	3.0140	7.814	0	0	0
2017/01/05	R214	03/08/2017			Bond Future	9.7206		73.2430	9.6511	73.7284	(0.715)	0.0000	0.0000	0
2017/01/05	R214	03/08/2017	9.52	Call	Bond Future	2,826.1500		2.8262	3,046.1800	3.0462	7.786	0	0	0
2017/01/05	R214	03/08/2017	9.53	Call	Bond Future	2,856.9200		2.8569	3,078.5200	3.0785	7.757	0	0	0
2017/01/05	R214	03/08/2017	9.51	Put	Bond Future	4,282.3700		4.2824	4,015.4000	4.0154	(6.234)	0	0	0
2017/01/05	R214	03/08/2017	9.53	Put	Bond Future	4,200.3500		4.2004	3,936.5300	3.9365	(6.281)	0	0	0
2017/01/05	R214	03/08/2017	9.52	Put	Bond Future	4,241.2100		4.2412	3,975.8200	3.9758	(6.257)	0	0	0
2017/01/05	R248	02/02/2017	9.76	Put	Bond Future	1,386.1700		1.3862	1,115.4900	1.1155	(19.527)	0	0	0
2017/01/05	R248	02/02/2017	9.78	Put	Bond Future	1,309.4800		1.3095	1,048.8800	1.0489	(19.901)	0	0	0
2017/01/05	R248	02/02/2017			Bond Future	9.6923		94.6485	9.6262	95.2459	(0.683)	0.0000	0.0000	74,008
2017/01/05	R248	02/02/2017	9.77	Put	Bond Future	1,347.4800		1.3475	1,081.8400	1.0818	(19.714)	0	0	0
2017/01/05	R248	02/02/2017	9.76	Call	Bond Future	1,989.9300		1.9899	2,316.6800	2.3167	16.420	0	0	0
2017/01/05	R248	02/02/2017	9.77	Call	Bond Future	2,039.8600		2.0399	2,371.6500	2.3716	16.265	0	0	0
2017/01/05	R248	02/02/2017	9.78	Call	Bond Future	2,090.3200		2.0903	2,427.1500	2.4272	16.114	0	0	0
2017/01/05	R248	04/05/2017	9.66	Call	Bond Future	3,082.2500		3.0823	3,372.1000	3.3721	9.404	0	0	0
2017/01/05	R248	04/05/2017			Bond Future	9.7386		92.0306	9.6706	92.6390	(0.698)	0.0000	0.0000	0
2017/01/05	R248	04/05/2017	9.67	Call	Bond Future	3,123.9400		3.1239	3,416.3300	3.4163	9.360	0	0	0
2017/01/05	R248	04/05/2017	9.65	Put	Bond Future	3,835.2700		3.8353	3,514.2000	3.5142	(8.372)	0	0	0
2017/01/05	R248	04/05/2017	9.67	Put	Bond Future	3,737.9800		3.7380	3,422.0000	3.4220	(8.453)	0	0	0
2017/01/05	R248	04/05/2017	9.65	Call	Bond Future	3,040.8700		3.0409	3,328.1700	3.3282	9.448	0	0	0
2017/01/05	R248	04/05/2017	9.66	Put	Bond Future	3,786.3900		3.7864	3,467.8700	3.4679	(8.412)	0	0	0
2017/01/05	R248	03/08/2017			Bond Future	9.7797		93.8570	9.7099	94.4758	(0.713)	0.0000	0.0000	0
2017/01/05	R248	03/08/2017	9.57	Call	Bond Future	3,743.5700		3.7436	4,023.7000	4.0237	7.483	0	0	0
2017/01/05	R248	03/08/2017	9.56	Put	Bond Future	5,680.0300		5.6800	5,339.4700	5.3395	(5.996)	0	0	0
2017/01/05	R248	03/08/2017	9.58	Put	Bond Future	5,574.8900		5.5749	5,238.1900	5.2382	(6.040)	0	0	0
2017/01/05	R248	03/08/2017	9.57	Put	Bond Future	5,627.1300		5.6271	5,288.5000	5.2885	(6.018)	0	0	0
2017/01/05	R248	03/08/2017	9.58	Call	Bond Future	3,782.7500		3.7827	4,064.8100	4.0648	7.456	0	0	0
2017/01/05	R248	03/08/2017	9.56	Call	Bond Future	3,704.8900		3.7049	3,983.0900	3.9831	7.509	0	0	0
Total														837563