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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/01/2017 TO 10/01/2017

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
2017/01/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	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
2017/01/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	2025	02/02/2017	130.01	Put	Bond Future	3,104.5600	3.1046	3,385.1300	3.3851	9.037	0	0	0
2017/01/10	2025	02/02/2017			Bond Future	126.9054	126.9054	126.6249	126.6249	(0.221)	0.0000	0.0000	3,231
2017/01/10	2025	02/02/2017	130.00	Put	Bond Future	3,094.5600	3.0946	3,375.1300	3.3751	9.067	0	0	0
2017/01/10	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2025	02/02/2017	129.99	Put	Bond Future	3,084.5600	3.0846	3,365.1300	3.3651	9.096	0	0	0
2017/01/10	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2025	04/05/2017			Bond Future	129.3531	129.3531	129.0673	129.0673	(0.221)	0.0000	0.0000	0
2017/01/10	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2025	04/05/2017	132.56	Put	Bond Future	3,206.8600	3.2069	3,492.6600	3.4927	8.912	0	0	0
2017/01/10	2025	04/05/2017	132.58	Put	Bond Future	3,226.8600	3.2269	3,512.6600	3.5127	8.857	0	0	0
2017/01/10	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2025	04/05/2017	132.57	Put	Bond Future	3,216.8600	3.2169	3,502.6600	3.5027	8.884	0	0	0
2017/01/10	2025	03/08/2017			Bond Future	130.5874	130.5874	130.2951	130.2951	(0.224)	0.0000	0.0000	0
2017/01/10	2025	03/08/2017	133.96	Put	Bond Future	3,372.5600	3.3726	3,664.8800	3.6649	8.668	0	0	0
2017/01/10	2025	03/08/2017	133.98	Put	Bond Future	3,392.5600	3.3926	3,684.8800	3.6849	8.617	0	0	0
2017/01/10	2025	03/08/2017	133.97	Put	Bond Future	3,382.5600	3.3826	3,674.8800	3.6749	8.642	0	0	0
2017/01/10	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2030	02/02/2017			Bond Future	9.2145	91.0647	9.2291	90.9623	0.159	0.0000	0.0000	29,378
2017/01/10	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2030	02/02/2017	9.29	Call	Bond Future	527.0400	0.5270	424.6500	0.4247	(19.427)	0	0	0
2017/01/10	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2030	02/02/2017	9.30	Call	Bond Future	596.4800	0.5965	494.0900	0.4941	(17.166)	0	0	0
2017/01/10	2030	02/02/2017	9.31	Call	Bond Future	665.8500	0.6658	563.4600	0.5635	(15.377)	0	0	0
2017/01/10	2030	04/05/2017	9.33	Call	Bond Future	462.2800	0.4623	358.0900	0.3581	(22.538)	0	0	0
2017/01/10	2030	04/05/2017			Bond Future	9.2628	92.8156	9.2779	92.7114	0.163	0.0000	0.0000	0
2017/01/10	2030	04/05/2017	9.34	Call	Bond Future	530.8100	0.5308	426.6200	0.4266	(19.628)	0	0	0
2017/01/10	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2030	04/05/2017	9.32	Call	Bond Future	393.6800	0.3937	289.4900	0.2895	(26.466)	0	0	0
2017/01/10	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2030	03/08/2017	9.33	Call	Bond Future	162.6800	0.1627	55.7700	0.0558	(65.718)	0	0	0
2017/01/10	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2030	03/08/2017			Bond Future	9.3061	90.6465	9.3218	90.5395	0.169	0.0000	0.0000	0
2017/01/10	2030	03/08/2017	9.34	Call	Bond Future	230.5500	0.2305	123.6400	0.1236	(46.372)	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
2017/01/10	2030	03/08/2017	9.35	Call	Bond Future	298.3400	0.2983	191.4300	0.1914	(35.835)	0	0	0
2017/01/10	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2032	02/02/2017	9.53	Call	Bond Future	1,878.6200	1.8786	1,808.4400	1.8084	(3.736)	0	0	0
2017/01/10	2032	02/02/2017			Bond Future	9.3704	93.9584	9.3799	93.8871	0.102	0.0000	0.0000	19,304
2017/01/10	2032	02/02/2017	9.51	Call	Bond Future	1,783.4200	1.7834	1,714.1400	1.7141	(3.885)	0	0	0
2017/01/10	2032	02/02/2017	9.52	Call	Bond Future	1,830.6700	1.8307	1,760.9300	1.7609	(3.810)	0	0	0
2017/01/10	2032	02/02/2017	9.51	Put	Bond Future	747.3800	0.7474	749.4400	0.7494	0.276	0	0	0
2017/01/10	2032	02/02/2017	9.53	Put	Bond Future	695.5700	0.6956	696.7300	0.6967	0.167	0	0	0
2017/01/10	2032	02/02/2017	9.52	Put	Bond Future	721.0800	0.7211	722.6800	0.7227	0.222	0	0	0
2017/01/10	2032	04/05/2017	9.45	Call	Bond Future	2,736.9300	2.7369	2,687.3800	2.6874	(1.810)	0	0	0
2017/01/10	2032	04/05/2017			Bond Future	9.4187	91.6059	9.4285	91.5334	0.104	0.0000	0.0000	0
2017/01/10	2032	04/05/2017	9.46	Call	Bond Future	2,774.6800	2.7747	2,724.8100	2.7248	(1.797)	0	0	0
2017/01/10	2032	04/05/2017	9.44	Put	Bond Future	2,542.0800	2.5421	2,565.3600	2.5654	0.916	0	0	0
2017/01/10	2032	04/05/2017	9.46	Put	Bond Future	2,470.0600	2.4701	2,492.7000	2.4927	0.917	0	0	0
2017/01/10	2032	04/05/2017	9.44	Call	Bond Future	2,699.4800	2.6995	2,650.2500	2.6502	(1.824)	0	0	0
2017/01/10	2032	04/05/2017	9.45	Put	Bond Future	2,505.8800	2.5059	2,528.8400	2.5288	0.916	0	0	0
2017/01/10	2032	03/08/2017	9.43	Put	Bond Future	3,672.0600	3.6721	3,700.1600	3.7002	0.765	0	0	0
2017/01/10	2032	03/08/2017			Bond Future	9.4605	93.4199	9.4708	93.3454	0.108	0.0000	0.0000	0
2017/01/10	2032	03/08/2017	9.45	Put	Bond Future	3,597.3500	3.5974	3,624.9600	3.6250	0.768	0	0	0
2017/01/10	2032	03/08/2017	9.44	Put	Bond Future	3,634.5600	3.6346	3,662.4100	3.6624	0.766	0	0	0
2017/01/10	2032	03/08/2017	9.44	Call	Bond Future	3,484.4900	3.4845	3,437.7700	3.4378	(1.341)	0	0	0
2017/01/10	2032	03/08/2017	9.43	Call	Bond Future	3,448.7600	3.4488	3,402.2900	3.4023	(1.347)	0	0	0
2017/01/10	2032	03/08/2017	9.45	Call	Bond Future	3,520.4200	3.5204	3,473.4600	3.4735	(1.334)	0	0	0
2017/01/10	2033	02/02/2017			Bond Future	105.7996	105.7996	105.8005	105.8005	0.001	0.0000	0.0000	5,474
2017/01/10	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2033	02/02/2017	109.70	Put	Bond Future	3,900.4000	3.9004	3,899.5400	3.8995	(0.022)	0	0	0
2017/01/10	2033	02/02/2017	109.71	Put	Bond Future	3,910.4000	3.9104	3,909.5400	3.9095	(0.022)	0	0	0
2017/01/10	2033	02/02/2017	109.72	Put	Bond Future	3,920.4000	3.9204	3,919.5400	3.9195	(0.022)	0	0	0
2017/01/10	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2033	04/05/2017			Bond Future	106.7997	106.7997	106.8007	106.8007	0.001	0.0000	0.0000	0
2017/01/10	2033	04/05/2017	110.83	Put	Bond Future	4,030.3400	4.0303	4,029.3300	4.0293	(0.025)	0	0	0
2017/01/10	2033	04/05/2017	110.85	Put	Bond Future	4,050.3400	4.0503	4,049.3300	4.0493	(0.025)	0	0	0
2017/01/10	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2033	04/05/2017	110.84	Put	Bond Future	4,040.3400	4.0403	4,039.3300	4.0393	(0.025)	0	0	0
2017/01/10	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2033	03/08/2017	113.14	Put	Bond Future	4,219.4600	4.2195	4,219.0300	4.2190	(0.010)	0	0	0
2017/01/10	2033	03/08/2017			Bond Future	108.9205	108.9205	108.9210	108.9210	0.000	0.0000	0.0000	0
2017/01/10	2033	03/08/2017	113.13	Put	Bond Future	4,209.4600	4.2095	4,209.0300	4.2090	(0.010)	0	0	0
2017/01/10	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2033	03/08/2017	113.12	Put	Bond Future	4,199.4600	4.1995	4,199.0300	4.1990	(0.010)	0	0	0

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2017/01/10	2037	02/02/2017	9.68	Put	Bond Future	895.9100	0.8959	836.9500	0.8369	(6.581)	0	0	0
2017/01/10	2037	02/02/2017			Bond Future	9.5550	90.8299	9.5444	90.9170	(0.111)	0.0000	0.0000	47,873
2017/01/10	2037	02/02/2017	9.67	Put	Bond Future	927.2400	0.9272	867.2700	0.8673	(6.468)	0	0	0
2017/01/10	2037	02/02/2017	9.68	Call	Bond Future	1,911.3800	1.9114	1,939.5100	1.9395	1.472	0	0	0
2017/01/10	2037	02/02/2017	9.66	Call	Bond Future	1,813.4900	1.8135	1,839.6200	1.8396	1.441	0	0	0
2017/01/10	2037	02/02/2017	9.67	Call	Bond Future	1,862.1500	1.8622	1,889.2700	1.8893	1.456	0	0	0
2017/01/10	2037	02/02/2017	9.66	Put	Bond Future	959.2600	0.9593	898.3000	0.8983	(6.355)	0	0	0
2017/01/10	2037	04/05/2017			Bond Future	9.6054	92.5762	9.5944	92.6651	(0.114)	0.0000	0.0000	0
2017/01/10	2037	04/05/2017	9.58	Put	Bond Future	3,060.3900	3.0604	3,003.6900	3.0037	(1.853)	0	0	0
2017/01/10	2037	04/05/2017	9.60	Put	Bond Future	2,977.5200	2.9775	2,921.5900	2.9216	(1.878)	0	0	0
2017/01/10	2037	04/05/2017	9.59	Put	Bond Future	3,018.7400	3.0187	2,962.4300	2.9624	(1.865)	0	0	0
2017/01/10	2037	04/05/2017	9.60	Call	Bond Future	2,933.9600	2.9340	2,966.9700	2.9670	1.125	0	0	0
2017/01/10	2037	04/05/2017	9.58	Call	Bond Future	2,854.3100	2.8543	2,886.5500	2.8865	1.130	0	0	0
2017/01/10	2037	04/05/2017	9.59	Call	Bond Future	2,893.9800	2.8940	2,926.6100	2.9266	1.128	0	0	0
2017/01/10	2037	03/08/2017	9.57	Call	Bond Future	3,704.6800	3.7047	3,739.7600	3.7398	0.947	0	0	0
2017/01/10	2037	03/08/2017			Bond Future	9.6515	90.1519	9.6403	90.2419	(0.116)	0.0000	0.0000	0
2017/01/10	2037	03/08/2017	9.58	Call	Bond Future	3,742.5400	3.7425	3,777.9000	3.7779	0.945	0	0	0
2017/01/10	2037	03/08/2017	9.56	Put	Bond Future	4,406.0400	4.4060	4,350.8100	4.3508	(1.254)	0	0	0
2017/01/10	2037	03/08/2017	9.57	Put	Bond Future	4,362.7500	4.3627	4,307.8100	4.3078	(1.259)	0	0	0
2017/01/10	2037	03/08/2017	9.58	Put	Bond Future	4,319.5100	4.3195	4,264.8500	4.2649	(1.265)	0	0	0
2017/01/10	2037	03/08/2017	9.56	Call	Bond Future	3,666.7600	3.6668	3,701.5500	3.7015	0.949	0	0	0
2017/01/10	2038	02/02/2017	137.07	Put	Bond Future	6,887.4600	6.8875	6,667.7600	6.6678	(3.190)	0	0	0
2017/01/10	2038	02/02/2017			Bond Future	130.1825	130.1825	130.4022	130.4022	0.169	0.0000	0.0000	22,790
2017/01/10	2038	02/02/2017	137.06	Put	Bond Future	6,877.4600	6.8775	6,657.7600	6.6578	(3.194)	0	0	0
2017/01/10	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2038	02/02/2017	137.05	Put	Bond Future	6,867.4600	6.8675	6,647.7600	6.6478	(3.199)	0	0	0
2017/01/10	2038	04/05/2017	139.77	Put	Bond Future	7,076.7000	7.0767	6,852.4900	6.8525	(3.168)	0	0	0
2017/01/10	2038	04/05/2017			Bond Future	132.6933	132.6933	132.9175	132.9175	0.169	0.0000	0.0000	0
2017/01/10	2038	04/05/2017	139.79	Put	Bond Future	7,096.7000	7.0967	6,872.4900	6.8725	(3.159)	0	0	0
2017/01/10	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2038	04/05/2017	139.78	Put	Bond Future	7,086.7000	7.0867	6,862.4900	6.8625	(3.164)	0	0	0
2017/01/10	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2038	03/08/2017			Bond Future	133.8273	133.8273	134.0549	134.0549	0.170	0.0000	0.0000	0
2017/01/10	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2038	03/08/2017	141.16	Put	Bond Future	7,332.7400	7.3327	7,105.1100	7.1051	(3.104)	0	0	0
2017/01/10	2038	03/08/2017	141.18	Put	Bond Future	7,352.7400	7.3527	7,125.1100	7.1251	(3.096)	0	0	0
2017/01/10	2038	03/08/2017	141.17	Put	Bond Future	7,342.7400	7.3427	7,115.1100	7.1151	(3.100)	0	0	0
2017/01/10	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2040	02/02/2017	9.58	Call	Bond Future	1,608.3000	1.6083	1,579.8800	1.5799	(1.767)	0	0	0
2017/01/10	2040	02/02/2017			Bond Future	9.5495	95.0907	9.5490	95.0952	(0.005)	0.0000	0.0000	8,238
2017/01/10	2040	02/02/2017	9.59	Call	Bond Future	1,655.1600	1.6552	1,626.8500	1.6269	(1.710)	0	0	0
2017/01/10	2040	02/02/2017	9.60	Call	Bond Future	1,702.7900	1.7028	1,674.6100	1.6746	(1.655)	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
2017/01/10	2040	02/02/2017	9.58	Put	Bond Future	1,338.4100	1.3384	1,305.4700	1.3055	(2.461)	0	0	0
2017/01/10	2040	02/02/2017	9.60	Put	Bond Future	1,256.7700	1.2568	1,224.0700	1.2241	(2.602)	0	0	0
2017/01/10	2040	02/02/2017	9.59	Put	Bond Future	1,297.1400	1.2971	1,264.3100	1.2643	(2.531)	0	0	0
2017/01/10	2040	04/05/2017			Bond Future	9.5981	96.9190	9.5975	96.9238	(0.006)	0.0000	0.0000	0
2017/01/10	2040	04/05/2017	9.62	Put	Bond Future	3,134.0600	3.1341	3,117.7200	3.1177	(0.521)	0	0	0
2017/01/10	2040	04/05/2017	9.64	Put	Bond Future	3,048.1900	3.0482	3,031.9100	3.0319	(0.534)	0	0	0
2017/01/10	2040	04/05/2017	9.62	Call	Bond Future	3,326.1300	3.3261	3,314.6100	3.3146	(0.346)	0	0	0
2017/01/10	2040	04/05/2017	9.63	Put	Bond Future	3,090.8000	3.0908	3,074.4900	3.0745	(0.528)	0	0	0
2017/01/10	2040	04/05/2017	9.63	Call	Bond Future	3,370.2400	3.3702	3,358.7500	3.3588	(0.341)	0	0	0
2017/01/10	2040	04/05/2017	9.64	Call	Bond Future	3,414.8700	3.4149	3,403.4100	3.4034	(0.336)	0	0	0
2017/01/10	2040	03/08/2017			Bond Future	9.6425	94.3301	9.6420	94.3344	(0.005)	0.0000	0.0000	0
2017/01/10	2040	03/08/2017	9.61	Put	Bond Future	4,541.4200	4.5414	4,528.6700	4.5287	(0.281)	0	0	0
2017/01/10	2040	03/08/2017	9.63	Put	Bond Future	4,451.5100	4.4515	4,438.7900	4.4388	(0.286)	0	0	0
2017/01/10	2040	03/08/2017	9.61	Call	Bond Future	4,258.1600	4.2582	4,249.6600	4.2497	(0.200)	0	0	0
2017/01/10	2040	03/08/2017	9.62	Put	Bond Future	4,496.4400	4.4964	4,483.7100	4.4837	(0.283)	0	0	0
2017/01/10	2040	03/08/2017	9.62	Call	Bond Future	4,300.4000	4.3004	4,291.9200	4.2919	(0.197)	0	0	0
2017/01/10	2040	03/08/2017	9.63	Call	Bond Future	4,342.5700	4.3426	4,334.1000	4.3341	(0.195)	0	0	0
2017/01/10	2044	02/02/2017			Bond Future	9.5589	92.3841	9.5585	92.3885	(0.005)	0.0000	0.0000	20,374
2017/01/10	2044	02/02/2017	9.77	Call	Bond Future	2,602.0600	2.6021	2,577.6100	2.5776	(0.940)	0	0	0
2017/01/10	2044	02/02/2017	9.76	Put	Bond Future	766.4200	0.7664	737.1300	0.7371	(3.822)	0	0	0
2017/01/10	2044	02/02/2017	9.78	Put	Bond Future	713.1600	0.7132	684.5800	0.6846	(4.008)	0	0	0
2017/01/10	2044	02/02/2017	9.77	Put	Bond Future	739.3700	0.7394	710.4300	0.7104	(3.914)	0	0	0
2017/01/10	2044	02/02/2017	9.78	Call	Bond Future	2,662.5100	2.6625	2,638.4200	2.6384	(0.905)	0	0	0
2017/01/10	2044	02/02/2017	9.76	Call	Bond Future	2,542.3100	2.5423	2,517.5100	2.5175	(0.975)	0	0	0
2017/01/10	2044	04/05/2017			Bond Future	9.6057	94.1603	9.6052	94.1651	(0.006)	0.0000	0.0000	0
2017/01/10	2044	04/05/2017	9.67	Call	Bond Future	3,575.2200	3.5752	3,563.5300	3.5635	(0.327)	0	0	0
2017/01/10	2044	04/05/2017	9.66	Put	Bond Future	3,048.6500	3.0487	3,032.2100	3.0322	(0.539)	0	0	0
2017/01/10	2044	04/05/2017	9.68	Put	Bond Future	2,964.2700	2.9643	2,947.8900	2.9479	(0.553)	0	0	0
2017/01/10	2044	04/05/2017	9.67	Put	Bond Future	3,006.3500	3.0063	2,989.9400	2.9899	(0.546)	0	0	0
2017/01/10	2044	04/05/2017	9.68	Call	Bond Future	3,621.1200	3.6211	3,609.4600	3.6095	(0.322)	0	0	0
2017/01/10	2044	04/05/2017	9.66	Call	Bond Future	3,529.4100	3.5294	3,517.6900	3.5177	(0.332)	0	0	0
2017/01/10	2044	03/08/2017			Bond Future	9.6485	91.6422	9.6480	91.6463	(0.005)	0.0000	0.0000	0
2017/01/10	2044	03/08/2017	9.62	Put	Bond Future	4,598.4000	4.5984	4,585.5400	4.5855	(0.280)	0	0	0
2017/01/10	2044	03/08/2017	9.64	Put	Bond Future	4,507.0900	4.5071	4,494.2600	4.4943	(0.285)	0	0	0
2017/01/10	2044	03/08/2017	9.63	Put	Bond Future	4,552.4300	4.5524	4,539.5900	4.5396	(0.282)	0	0	0
2017/01/10	2044	03/08/2017	9.64	Call	Bond Future	4,432.4400	4.4324	4,423.7500	4.4238	(0.196)	0	0	0
2017/01/10	2044	03/08/2017	9.62	Call	Bond Future	4,346.8500	4.3469	4,338.1300	4.3381	(0.201)	0	0	0
2017/01/10	2044	03/08/2017	9.63	Call	Bond Future	4,389.4000	4.3894	4,380.7000	4.3807	(0.198)	0	0	0
2017/01/10	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2046	02/02/2017	137.14	Put	Bond Future	5,655.1900	5.6552	5,654.3700	5.6544	(0.014)	0	0	0
2017/01/10	2046	02/02/2017			Bond Future	131.4848	131.4848	131.4856	131.4856	0.001	0.0000	0.0000	18,408
2017/01/10	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2046	02/02/2017	137.13	Put	Bond Future	5,645.1900	5.6452	5,644.3700	5.6444	(0.015)	0	0	0
2017/01/10	2046	02/02/2017	137.15	Put	Bond Future	5,665.1900	5.6652	5,664.3700	5.6644	(0.014)	0	0	0
2017/01/10	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
2017/01/10	2046	04/05/2017			Bond Future	132.4907		132.4907	132.4918	0.001	0.0000	0.0000	0
2017/01/10	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2046	04/05/2017	138.32	Put	Bond Future	5,829.2600	5.8293	5,828.1500	5.8282	(0.019)	0	0	0
2017/01/10	2046	04/05/2017	138.34	Put	Bond Future	5,849.2600	5.8493	5,848.1500	5.8482	(0.019)	0	0	0
2017/01/10	2046	04/05/2017	138.33	Put	Bond Future	5,839.2600	5.8393	5,838.1500	5.8382	(0.019)	0	0	0
2017/01/10	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2046	03/08/2017	141.17	Put	Bond Future	6,048.3500	6.0484	6,048.0700	6.0481	(0.005)	0	0	0
2017/01/10	2046	03/08/2017			Bond Future	135.1217	135.1217	135.1219	135.1219	0.000	0.0000	0.0000	0
2017/01/10	2046	03/08/2017	141.19	Put	Bond Future	6,068.3500	6.0684	6,068.0700	6.0681	(0.005)	0	0	0
2017/01/10	2046	03/08/2017	141.18	Put	Bond Future	6,058.3500	6.0584	6,058.0700	6.0581	(0.005)	0	0	0
2017/01/10	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2050	02/02/2017	144.97	Put	Bond Future	7,015.2500	7.0152	7,013.9700	7.0140	(0.018)	0	0	0
2017/01/10	2050	02/02/2017			Bond Future	137.9548	137.9548	137.9560	137.9560	0.001	0.0000	0.0000	24,832
2017/01/10	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2050	02/02/2017	144.96	Put	Bond Future	7,005.2500	7.0052	7,003.9700	7.0040	(0.018)	0	0	0
2017/01/10	2050	02/02/2017	144.98	Put	Bond Future	7,025.2500	7.0252	7,023.9700	7.0240	(0.018)	0	0	0
2017/01/10	2050	04/05/2017			Bond Future	140.6155	140.6155	140.6168	140.6168	0.001	0.0000	0.0000	0
2017/01/10	2050	04/05/2017	147.83	Put	Bond Future	7,214.5000	7.2145	7,213.2100	7.2132	(0.018)	0	0	0
2017/01/10	2050	04/05/2017	147.85	Put	Bond Future	7,234.5000	7.2345	7,233.2100	7.2332	(0.018)	0	0	0
2017/01/10	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2050	04/05/2017	147.84	Put	Bond Future	7,224.5000	7.2245	7,223.2100	7.2232	(0.018)	0	0	0
2017/01/10	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2050	03/08/2017			Bond Future	141.7439	141.7439	141.7445	141.7445	0.000	0.0000	0.0000	0
2017/01/10	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	2050	03/08/2017	149.22	Put	Bond Future	7,476.1300	7.4761	7,475.4800	7.4755	(0.009)	0	0	0
2017/01/10	2050	03/08/2017	149.24	Put	Bond Future	7,496.1300	7.4961	7,495.4800	7.4955	(0.009)	0	0	0
2017/01/10	2050	03/08/2017	149.23	Put	Bond Future	7,486.1300	7.4861	7,485.4800	7.4855	(0.009)	0	0	0
2017/01/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	AL37	02/02/2017			Index Future	514.8640	514.8640	514.6960	514.6960	(0.033)	0.0000	0.0000	7
2017/01/10	AL37	04/05/2017			Index Future	524.7600	524.7600	524.5900	524.5900	(0.032)	0.0000	0.0000	0
2017/01/10	AL37	03/08/2017			Index Future	535.1480	535.1480	534.9710	534.9710	(0.033)	0.0000	0.0000	0
2017/01/10	AL7T	02/02/2017			Index Future	596.5890	596.5890	596.4210	596.4210	(0.028)	0.0000	0.0000	2
2017/01/10	AL7T	04/05/2017			Index Future	608.0560	608.0560	607.8860	607.8860	(0.028)	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
2017/01/10	AL7T	03/08/2017			Index Future	620.0930	620.0930	619.9160	619.9160	(0.029)	0.0000	0.0000	0
2017/01/10	ALBI	02/02/2017			Index Future	541.5770	541.5770	541.4350	541.4350	(0.026)	0.0000	0.0000	754
2017/01/10	ALBI	04/05/2017			Index Future	551.9870	551.9870	551.8430	551.8430	(0.026)	0.0000	0.0000	0
2017/01/10	ALBI	03/08/2017			Index Future	562.9140	562.9140	562.7640	562.7640	(0.027)	0.0000	0.0000	0
2017/01/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	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
2017/01/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/10	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	EL28	02/02/2017			Bond Future	127.8335	127.8335	127.8368	127.8368	0.003	0.0000	0.0000	0
2017/01/10	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	EL28	02/02/2017	135.10	Put	Bond Future	7,266.5200	7.2665	7,263.2100	7.2632	(0.046)	0	0	0
2017/01/10	EL28	02/02/2017	135.12	Put	Bond Future	7,286.5200	7.2865	7,283.2100	7.2832	(0.045)	0	0	0
2017/01/10	EL28	02/02/2017	135.11	Put	Bond Future	7,276.5200	7.2765	7,273.2100	7.2732	(0.045)	0	0	0
2017/01/10	EL28	04/05/2017			Bond Future	128.6146	128.6146	128.6182	128.6182	0.003	0.0000	0.0000	0
2017/01/10	EL28	04/05/2017	137.90	Put	Bond Future	9,285.3600	9.2854	9,281.8300	9.2818	(0.038)	0	0	0
2017/01/10	EL28	04/05/2017	137.92	Put	Bond Future	9,305.3600	9.3054	9,301.8300	9.3018	(0.038)	0	0	0
2017/01/10	EL28	04/05/2017	137.91	Put	Bond Future	9,295.3600	9.2954	9,291.8300	9.2918	(0.038)	0	0	0
2017/01/10	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	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	
2017/01/10	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	EL28	03/08/2017			Bond Future		131.1689	131.1689	131.1717	0.002	0.0000	0.0000	0	
2017/01/10	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	EL28	03/08/2017	135.16	Put	Bond Future		3,991.1000	3.9911	3,988.3200	3.9883	(0.070)	0	0	0
2017/01/10	EL28	03/08/2017	135.18	Put	Bond Future		4,011.1000	4.0111	4,008.3200	4.0083	(0.069)	0	0	0
2017/01/10	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	EL28	03/08/2017	135.17	Put	Bond Future		4,001.1000	4.0011	3,998.3200	3.9983	(0.069)	0	0	0
2017/01/10	ES33	02/02/2017			Bond Future		10.4599	79.9002	10.4590	79.9061	(0.009)	0.0000	0.0000	8,849
2017/01/10	ES33	02/02/2017	10.59	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	ES33	02/02/2017	10.61	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	ES33	02/02/2017	10.59	Call	Bond Future		827.9800	0.8280	833.8900	0.8339	0.714	0	0	0
2017/01/10	ES33	02/02/2017	10.60	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	ES33	02/02/2017	10.60	Call	Bond Future		891.0700	0.8911	896.9800	0.8970	0.663	0	0	0
2017/01/10	ES33	02/02/2017	10.61	Call	Bond Future		954.0800	0.9541	959.9900	0.9600	0.619	0	0	0
2017/01/10	ES33	04/05/2017			Bond Future		10.5390	77.6428	10.5381	77.6489	(0.009)	0.0000	0.0000	0
2017/01/10	ES33	04/05/2017	10.55	Call	Bond Future		69.4600	0.0695	75.5300	0.0755	8.739	0	0	0
2017/01/10	ES33	04/05/2017	10.54	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	ES33	04/05/2017	10.56	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	ES33	04/05/2017	10.55	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	ES33	04/05/2017	10.56	Call	Bond Future		132.6400	0.1326	138.7100	0.1387	4.576	0	0	0
2017/01/10	ES33	04/05/2017	10.54	Call	Bond Future		6.2100	0.0062	12.2800	0.0123	97.746	0	0	0
2017/01/10	ES33	03/08/2017			Bond Future		10.6122	79.1803	10.6113	79.1861	(0.009)	0.0000	0.0000	0
2017/01/10	ES33	03/08/2017	10.53	Put	Bond Future		516.6300	0.5166	510.8800	0.5109	(1.113)	0	0	0
2017/01/10	ES33	03/08/2017	10.55	Put	Bond Future		390.5300	0.3905	384.7800	0.3848	(1.472)	0	0	0
2017/01/10	ES33	03/08/2017	10.54	Put	Bond Future		453.5400	0.4535	447.7900	0.4478	(1.268)	0	0	0
2017/01/10	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	ES42	02/02/2017			Bond Future		10.5732	84.2768	10.5774	84.2458	0.040	0.0000	0.0000	8,777
2017/01/10	ES42	04/05/2017			Bond Future		10.6513	81.6345	10.6556	81.6031	0.040	0.0000	0.0000	0
2017/01/10	ES42	03/08/2017			Bond Future		10.7227	83.2513	10.7272	83.2187	0.042	0.0000	0.0000	0
2017/01/10	GOVI	02/02/2017	533.34	Call	GOVI		62,020.0000	6.2020	60,710.0000	6.0710	(2.112)	0	0	0
2017/01/10	GOVI	02/02/2017			GOVI		539.5420	539.5420	539.4110	539.4110	(0.024)	0.0000	0.0000	486
2017/01/10	GOVI	02/02/2017	533.32	Call	GOVI		62,220.0000	6.2220	60,910.0000	6.0910	(2.105)	0	0	0
2017/01/10	GOVI	02/02/2017	533.33	Call	GOVI		62,120.0000	6.2120	60,810.0000	6.0810	(2.109)	0	0	0
2017/01/10	GOVI	02/02/2017	533.32	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	GOVI	02/02/2017	533.34	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	GOVI	02/02/2017	533.33	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	GOVI	04/05/2017			GOVI		549.9130	549.9130	549.7790	549.7790	(0.024)	0.0000	0.0000	0
2017/01/10	GOVI	04/05/2017	262.19	Call	GOVI		2,877,230.0000	287.7230	2,875,890.0000	287.5890	(0.047)	0	0	0
2017/01/10	GOVI	04/05/2017	262.20	Call	GOVI		2,877,130.0000	287.7130	2,875,790.0000	287.5790	(0.047)	0	0	0
2017/01/10	GOVI	04/05/2017	262.18	Call	GOVI		2,877,330.0000	287.7330	2,875,990.0000	287.5990	(0.047)	0	0	0
2017/01/10	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/10	GOVI	04/05/2017	262.18	Put	GOVI		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
2017/01/10	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	GOVI	03/08/2017			GOVI	560.7990	560.7990	560.6590	560.6590	(0.025)	0.0000	0.0000	0
2017/01/10	GOVI	03/08/2017	561.11	Put	GOVI	3,110.0000	0.3110	4,510.0000	0.4510	45.016	0	0	0
2017/01/10	GOVI	03/08/2017	561.09	Put	GOVI	2,910.0000	0.2910	4,310.0000	0.4310	48.110	0	0	0
2017/01/10	GOVI	03/08/2017	561.10	Put	GOVI	3,010.0000	0.3010	4,410.0000	0.4410	46.512	0	0	0
2017/01/10	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/10	IGOV	02/02/2017			Index Future	246.5230	246.5230	246.5050	246.5050	(0.007)	0.0000	0.0000	1,031
2017/01/10	IGOV	04/05/2017			Index Future	251.2770	251.2770	251.2590	251.2590	(0.007)	0.0000	0.0000	0
2017/01/10	IGOV	03/08/2017			Index Future	256.2660	256.2660	256.2460	256.2460	(0.008)	0.0000	0.0000	0
2017/01/10	ILBI	02/02/2017			Index Future	664.7800	664.7800	664.7400	664.7400	(0.006)	0.0000	0.0000	157
2017/01/10	ILBI	04/05/2017			Index Future	677.6530	677.6530	677.6120	677.6120	(0.006)	0.0000	0.0000	0
2017/01/10	ILBI	03/08/2017			Index Future	690.9950	690.9950	690.9520	690.9520	(0.006)	0.0000	0.0000	0
2017/01/10	IS01	16/03/2017			Interest Rate Swap	100.0028	100.0028	100.0028	100.0028	0.000	0.0000	0.0000	0
2017/01/10	IS01	15/06/2017			Interest Rate Swap	99.6141	99.6141	99.6121	99.6121	(0.002)	0.0000	0.0000	0
2017/01/10	IS01	21/09/2017			Interest Rate Swap	99.6372	99.6372	99.6389	99.6389	0.002	0.0000	0.0000	0
2017/01/10	IS01	21/12/2017			Interest Rate Swap	99.8814	99.8814	99.8878	99.8878	0.006	0.0000	0.0000	0
2017/01/10	IS01	15/03/2018			Interest Rate Swap	99.9050	99.9050	99.9145	99.9145	0.010	0.0000	0.0000	0
2017/01/10	IS02	18/12/2017			Interest Rate Swap	99.9099	99.9099	99.9163	99.9163	0.006	0.0000	0.0000	0
2017/01/10	IS02	16/03/2018			Interest Rate Swap	99.1896	99.1896	99.1992	99.1992	0.010	0.0000	0.0000	0
2017/01/10	IS02	15/06/2018			Interest Rate Swap	98.8405	98.8405	98.8562	98.8562	0.016	0.0000	0.0000	0
2017/01/10	IS02	21/09/2018			Interest Rate Swap	98.8863	98.8863	98.9101	98.9101	0.024	0.0000	0.0000	0
2017/01/10	IS02	21/12/2018			Interest Rate Swap	99.3700	99.3700	99.4000	99.4000	0.030	0.0000	0.0000	0
2017/01/10	IS02	15/03/2019			Interest Rate Swap	99.8636	99.8636	99.8968	99.8968	0.033	0.0000	0.0000	0
2017/01/10	IS05	17/12/2020			Interest Rate Swap	97.5466	97.5466	97.6482	97.6482	0.104	0.0000	0.0000	0
2017/01/10	IS05	16/03/2021			Interest Rate Swap	96.8617	96.8617	96.9692	96.9692	0.111	0.0000	0.0000	0
2017/01/10	IS05	15/06/2021			Interest Rate Swap	96.1465	96.1465	96.2606	96.2606	0.119	0.0000	0.0000	0
2017/01/10	IS05	21/09/2021			Interest Rate Swap	96.4075	96.4075	96.5276	96.5276	0.125	0.0000	0.0000	0
2017/01/10	IS05	21/12/2021			Interest Rate Swap	98.6559	98.6559	98.7793	98.7793	0.125	0.0000	0.0000	50
2017/01/10	IS05	15/03/2022			Interest Rate Swap	98.8623	98.8623	98.9871	98.9871	0.126	0.0000	0.0000	0
2017/01/10	IS10	17/12/2025			Interest Rate Swap	97.5870	97.5870	97.7317	97.7317	0.148	0.0000	0.0000	0
2017/01/10	IS10	16/03/2026			Interest Rate Swap	94.6729	94.6729	94.8222	94.8222	0.158	0.0000	0.0000	0
2017/01/10	IS10	15/06/2026			Interest Rate Swap	93.4634	93.4634	93.6206	93.6206	0.168	0.0000	0.0000	0
2017/01/10	IS10	21/09/2026			Interest Rate Swap	95.5969	95.5969	95.7616	95.7616	0.172	0.0000	0.0000	0
2017/01/10	IS10	21/12/2026			Interest Rate Swap	99.3103	99.3103	99.4794	99.4794	0.170	0.0000	0.0000	0
2017/01/10	IS10	15/03/2027			Interest Rate Swap	97.9187	97.9187	98.0945	98.0945	0.180	0.0000	0.0000	0
2017/01/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2017/01/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/10	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.3600	92.6400	(0.406)	0.0000	0.0000	0
2017/01/10	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.3700	92.6300	(0.674)	0.0000	0.0000	0
2017/01/10	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.3800	92.6200	(0.673)	0.0000	0.0000	1,000
2017/01/10	JBAF	19/04/2017			Jibar Tradeable Future	7.4500	92.5500	7.4000	92.6000	(0.671)	0.0000	0.0000	0
2017/01/10	JBAF	17/05/2017			Jibar Tradeable Future	7.4700	92.5300	7.4000	92.6000	(0.937)	0.0000	0.0000	0
2017/01/10	JBAF	21/06/2017			Jibar Tradeable Future	7.4900	92.5100	7.4100	92.5900	(1.068)	0.0000	0.0000	0
2017/01/10	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.4200	92.5800	(1.461)	0.0000	0.0000	0
2017/01/10	JBAF	20/12/2017			Jibar Tradeable Future	7.5600	92.4400	7.4500	92.5500	(1.455)	0.0000	0.0000	0
2017/01/10	JBAF	20/03/2018			Jibar Tradeable Future	7.5900	92.4100	7.4700	92.5300	(1.581)	0.0000	0.0000	0
2017/01/10	JBAF	20/06/2018			Jibar Tradeable Future	7.6200	92.3800	7.4800	92.5200	(1.837)	0.0000	0.0000	0
2017/01/10	JBAF	19/09/2018			Jibar Tradeable Future	7.6400	92.3600	7.5100	92.4900	(1.702)	0.0000	0.0000	0
2017/01/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/10	JBAF	19/12/2018			Jibar Tradeable Future	7.6500	7.6500	7.5400	92.4600	(1.438)	0.0000	0.0000	0
2017/01/10	R023	02/02/2017	8.85	Call	Bond Future	1,751.8200	1.7518	1,725.6500	1.7256	(1.494)	0	0	0
2017/01/10	R023	02/02/2017			Bond Future	8.4945	99.9477	8.4990	99.9268	0.054	0.0000	0.0000	18,877
2017/01/10	R023	02/02/2017	8.86	Call	Bond Future	1,789.3300	1.7893	1,763.2500	1.7632	(1.458)	0	0	0
2017/01/10	R023	02/02/2017	8.84	Put	Bond Future	154.4900	0.1545	149.1400	0.1491	(3.463)	0	0	0
2017/01/10	R023	02/02/2017	8.86	Put	Bond Future	139.9200	0.1399	134.7300	0.1347	(3.709)	0	0	0
2017/01/10	R023	02/02/2017	8.84	Call	Bond Future	1,714.5700	1.7146	1,688.3300	1.6883	(1.530)	0	0	0
2017/01/10	R023	02/02/2017	8.85	Put	Bond Future	147.0600	0.1471	141.7800	0.1418	(3.590)	0	0	0
2017/01/10	R023	04/05/2017	8.61	Call	Bond Future	1,597.2500	1.5972	1,579.5700	1.5796	(1.107)	0	0	0
2017/01/10	R023	04/05/2017			Bond Future	8.5305	97.9371	8.5353	97.9159	0.056	0.0000	0.0000	0
2017/01/10	R023	04/05/2017	8.59	Call	Bond Future	1,550.0500	1.5500	1,532.5700	1.5326	(1.128)	0	0	0
2017/01/10	R023	04/05/2017	8.60	Call	Bond Future	1,573.5500	1.5735	1,555.9600	1.5560	(1.118)	0	0	0
2017/01/10	R023	04/05/2017	8.59	Put	Bond Future	1,288.0800	1.2881	1,291.7700	1.2918	0.286	0	0	0
2017/01/10	R023	04/05/2017	8.61	Put	Bond Future	1,247.4000	1.2474	1,250.8900	1.2509	0.280	0	0	0
2017/01/10	R023	04/05/2017	8.60	Put	Bond Future	1,267.6300	1.2676	1,271.2100	1.2712	0.282	0	0	0
2017/01/10	R023	03/08/2017	8.60	Put	Bond Future	1,773.1500	1.7731	1,779.2100	1.7792	0.342	0	0	0
2017/01/10	R023	03/08/2017			Bond Future	8.5551	99.8763	8.5603	99.8541	0.061	0.0000	0.0000	0
2017/01/10	R023	03/08/2017	8.59	Put	Bond Future	1,793.5900	1.7936	1,799.7300	1.7997	0.342	0	0	0
2017/01/10	R023	03/08/2017	8.60	Call	Bond Future	1,964.1600	1.9642	1,947.9400	1.9479	(0.826)	0	0	0
2017/01/10	R023	03/08/2017	8.58	Call	Bond Future	1,919.8600	1.9199	1,903.8000	1.9038	(0.837)	0	0	0
2017/01/10	R023	03/08/2017	8.59	Call	Bond Future	1,942.0900	1.9421	1,925.9500	1.9259	(0.831)	0	0	0
2017/01/10	R023	03/08/2017	8.58	Put	Bond Future	1,813.9000	1.8139	1,820.1200	1.8201	0.343	0	0	0
2017/01/10	R035	02/02/2017			Bond Future	9.4962	98.5956	9.4956	98.6004	(0.006)	0.0000	0.0000	8,411
2017/01/10	R035	02/02/2017	9.51	Call	Bond Future	113.4500	0.1135	118.3000	0.1183	4.275	0	0	0
2017/01/10	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/10	R035	02/02/2017	9.52	Call	Bond Future	195.3600	0.1954	200.2100	0.2002	2.483	0	0	0
2017/01/10	R035	02/02/2017	9.50	Call	Bond Future	31.4400	0.0314	36.2900	0.0363	15.426	0	0	0
2017/01/10	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R035	04/05/2017			Bond Future	9.5438	95.9882	9.5432	95.9932	(0.006)	0.0000	0.0000	0
2017/01/10	R035	04/05/2017	9.54	Put	Bond Future	30.7000	0.0307	25.6700	0.0257	(16.384)	0	0	0
2017/01/10	R035	04/05/2017	9.55	Call	Bond Future	50.4900	0.0505	55.5200	0.0555	9.962	0	0	0
2017/01/10	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R035	04/05/2017	9.53	Put	Bond Future	112.0000	0.1120	106.9700	0.1070	(4.491)	0	0	0
2017/01/10	R035	03/08/2017			Bond Future	9.5857	97.8889	9.5852	97.8934	(0.006)	0.0000	0.0000	0
2017/01/10	R035	03/08/2017	9.50	Put	Bond Future	692.6400	0.6926	688.1400	0.6881	(0.650)	0	0	0
2017/01/10	R035	03/08/2017	9.52	Put	Bond Future	530.3700	0.5304	525.8700	0.5259	(0.848)	0	0	0
2017/01/10	R035	03/08/2017	9.51	Put	Bond Future	611.4500	0.6115	606.9500	0.6070	(0.736)	0	0	0
2017/01/10	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R186	02/02/2017	8.00	Put	Bond Future	5,747.9100	5.7479	5,777.7700	5.7778	0.519	0	0	0
2017/01/10	R186	02/02/2017	9.40	Call	Bond Future	4,199.5000	4.1995	4,162.8000	4.1628	(0.874)	0	0	0
2017/01/10	R186	02/02/2017	8.81	Put	Bond Future	983.5900	0.9836	977.1000	0.9771	(0.660)	0	0	0
2017/01/10	R186	02/02/2017	9.10	Put	Bond Future	310.4500	0.3105	301.2100	0.3012	(2.976)	0	0	2,546
2017/01/10	R186	02/02/2017			Bond Future	8.7934	112.4689	8.7980	112.4368	0.052	0.0000	0.0000	116,616
2017/01/10	R186	02/02/2017	9.50	Call	Bond Future	4,830.9100	4.8309	4,795.6600	4.7957	(0.730)	0	0	0
2017/01/10	R186	02/02/2017	8.43	Put	Bond Future	2,800.0000	2.8000	2,813.7800	2.8138	0.492	0	0	0
2017/01/10	R186	02/02/2017	8.80	Put	Bond Future	1,017.6200	1.0176	1,011.4500	1.0114	(0.606)	0	0	0
2017/01/10	R186	02/02/2017	8.87	Call	Bond Future	1,329.3300	1.3293	1,289.1300	1.2891	(3.024)	0	0	0
2017/01/10	R186	02/02/2017	8.90	Put	Bond Future	711.9100	0.7119	703.1900	0.7032	(1.225)	0	0	750
2017/01/10	R186	02/02/2017	8.00	Call	Bond Future	12.4600	0.0125	10.2500	0.0102	(17.737)	0	0	7,000
2017/01/10	R186	02/02/2017	8.60	Call	Bond Future	497.3000	0.4973	468.7000	0.4687	(5.751)	0	0	7,000
2017/01/10	R186	02/02/2017	8.81	Call	Bond Future	1,099.5900	1.0996	1,061.0300	1.0610	(3.507)	0	0	0
2017/01/10	R186	02/02/2017	8.37	Call	Bond Future	159.3300	0.1593	144.4600	0.1445	(9.333)	0	0	500
2017/01/10	R186	02/02/2017	8.62	Put	Bond Future	1,762.0100	1.7620	1,764.3200	1.7643	0.131	0	0	0
2017/01/10	R186	02/02/2017	8.79	Call	Bond Future	1,028.7200	1.0287	990.8300	0.9908	(3.683)	0	0	0
2017/01/10	R186	02/02/2017	8.95	Call	Bond Future	1,673.8900	1.6739	1,632.4500	1.6325	(2.476)	0	0	0
2017/01/10	R186	02/02/2017	9.02	Call	Bond Future	2,008.7800	2.0088	1,967.0600	1.9671	(2.077)	0	0	0
2017/01/10	R186	02/02/2017	8.87	Put	Bond Future	795.6800	0.7957	787.5500	0.7875	(1.022)	0	0	500
2017/01/10	R186	02/02/2017	9.50	Put	Bond Future	37.2000	0.0372	34.0200	0.0340	(8.548)	0	0	13,500
2017/01/10	R186	02/02/2017	8.43	Call	Bond Future	220.9900	0.2210	202.7000	0.2027	(8.276)	0	0	750
2017/01/10	R186	02/02/2017	8.80	Call	Bond Future	1,063.8000	1.0638	1,025.5600	1.0256	(3.595)	0	0	0
2017/01/10	R186	02/02/2017	8.90	Call	Bond Future	1,453.6000	1.4536	1,412.8100	1.4128	(2.806)	0	0	0
2017/01/10	R186	02/02/2017	9.40	Put	Bond Future	67.0000	0.0670	62.3700	0.0624	(6.910)	0	0	750
2017/01/10	R186	02/02/2017	9.10	Call	Bond Future	2,425.6400	2.4256	2,384.3300	2.3843	(1.703)	0	0	0
2017/01/10	R186	02/02/2017	8.37	Put	Bond Future	3,171.8700	3.1719	3,189.0700	3.1891	0.542	0	0	0
2017/01/10	R186	02/02/2017	8.60	Put	Bond Future	1,859.9100	1.8599	1,863.3800	1.8634	0.187	0	0	0
2017/01/10	R186	02/02/2017	8.62	Call	Bond Future	541.3600	0.5414	511.6000	0.5116	(5.497)	0	0	500
2017/01/10	R186	02/02/2017	8.79	Put	Bond Future	1,052.4100	1.0524	1,046.5900	1.0466	(0.553)	0	0	0
2017/01/10	R186	02/02/2017	8.95	Put	Bond Future	586.6500	0.5866	577.2800	0.5773	(1.597)	0	0	2,546
2017/01/10	R186	02/02/2017	9.02	Put	Bond Future	440.2100	0.4402	430.5600	0.4306	(2.192)	0	0	500

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
2017/01/10	R186	04/05/2017			Bond Future	8.8348	114.6310	8.8395	114.5986	0.054	0.0000	0.0000	0
2017/01/10	R186	04/05/2017	8.89	Put	Bond Future	2,083.0000	2.0830	2,088.2500	2.0882	0.252	0	0	0
2017/01/10	R186	04/05/2017	8.91	Put	Bond Future	2,019.3900	2.0194	2,024.3400	2.0243	0.245	0	0	0
2017/01/10	R186	04/05/2017	8.90	Put	Bond Future	2,051.0200	2.0510	2,056.1200	2.0561	0.249	0	0	0
2017/01/10	R186	04/05/2017	8.91	Call	Bond Future	2,532.4200	2.5324	2,504.8800	2.5049	(1.087)	0	0	0
2017/01/10	R186	04/05/2017	8.89	Call	Bond Future	2,459.9400	2.4599	2,432.7000	2.4327	(1.107)	0	0	0
2017/01/10	R186	04/05/2017	8.90	Call	Bond Future	2,496.0300	2.4960	2,468.6400	2.4686	(1.097)	0	0	0
2017/01/10	R186	03/08/2017	8.93	Put	Bond Future	2,860.3500	2.8604	2,868.7000	2.8687	0.292	0	0	0
2017/01/10	R186	03/08/2017			Bond Future	8.8679	111.5962	8.8730	111.5623	0.057	0.0000	0.0000	0
2017/01/10	R186	03/08/2017	8.92	Put	Bond Future	2,891.9600	2.8920	2,900.4200	2.9004	0.293	0	0	0
2017/01/10	R186	03/08/2017	8.91	Call	Bond Future	3,205.7200	3.2057	3,180.4100	3.1804	(0.790)	0	0	0
2017/01/10	R186	03/08/2017	8.93	Call	Bond Future	3,275.3500	3.2754	3,249.8100	3.2498	(0.780)	0	0	0
2017/01/10	R186	03/08/2017	8.92	Call	Bond Future	3,240.2700	3.2403	3,214.8400	3.2148	(0.785)	0	0	0
2017/01/10	R186	03/08/2017	8.91	Put	Bond Future	2,924.1500	2.9242	2,932.7300	2.9327	0.293	0	0	0
2017/01/10	R197	02/02/2017			Bond Future	294.7156	294.7156	294.6489	294.6489	(0.023)	0.0000	0.0000	1,246
2017/01/10	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R197	02/02/2017	302.57	Put	Bond Future	7,854.3600	7.8544	7,921.1000	7.9211	0.850	0	0	0
2017/01/10	R197	02/02/2017	302.59	Put	Bond Future	7,874.3600	7.8744	7,941.1000	7.9411	0.848	0	0	0
2017/01/10	R197	02/02/2017	302.58	Put	Bond Future	7,864.3600	7.8644	7,931.1000	7.9311	0.849	0	0	0
2017/01/10	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R197	04/05/2017	308.58	Put	Bond Future	8,180.1400	8.1801	8,247.8800	8.2479	0.828	0	0	0
2017/01/10	R197	04/05/2017			Bond Future	300.3999	300.3999	300.3321	300.3321	(0.023)	0.0000	0.0000	0
2017/01/10	R197	04/05/2017	308.60	Put	Bond Future	8,200.1400	8.2001	8,267.8800	8.2679	0.826	0	0	0
2017/01/10	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R197	04/05/2017	308.59	Put	Bond Future	8,190.1400	8.1901	8,257.8800	8.2579	0.827	0	0	0
2017/01/10	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R197	03/08/2017			Bond Future	299.4570	299.4570	299.3860	299.3860	(0.024)	0.0000	0.0000	0
2017/01/10	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R197	03/08/2017	308.05	Put	Bond Future	8,593.0100	8.5930	8,663.9700	8.6640	0.826	0	0	0
2017/01/10	R197	03/08/2017	308.07	Put	Bond Future	8,613.0100	8.6130	8,683.9700	8.6840	0.824	0	0	0
2017/01/10	R197	03/08/2017	308.06	Put	Bond Future	8,603.0100	8.6030	8,673.9700	8.6740	0.825	0	0	0
2017/01/10	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R202	02/02/2017			Bond Future	242.8501	242.8501	242.8520	242.8520	0.001	0.0000	0.0000	36,359
2017/01/10	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R202	02/02/2017	251.72	Put	Bond Future	8,869.8800	8.8699	8,867.9800	8.8680	(0.021)	0	0	0
2017/01/10	R202	02/02/2017	251.74	Put	Bond Future	8,889.8800	8.8899	8,887.9800	8.8880	(0.021)	0	0	0
2017/01/10	R202	02/02/2017	251.73	Put	Bond Future	8,879.8800	8.8799	8,877.9800	8.8780	(0.021)	0	0	0
2017/01/10	R202	04/05/2017	256.73	Put	Bond Future	9,195.9600	9.1960	9,193.7400	9.1937	(0.024)	0	0	0
2017/01/10	R202	04/05/2017			Bond Future	247.5340	247.5340	247.5363	247.5363	0.001	0.0000	0.0000	0
2017/01/10	R202	04/05/2017	256.72	Put	Bond Future	9,185.9600	9.1860	9,183.7400	9.1837	(0.024)	0	0	0
2017/01/10	R202	04/05/2017	256.73	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
2017/01/10	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R202	04/05/2017	256.71	Put	Bond Future	9,175.9600	9.1760	9,173.7400	9.1737	(0.024)	0	0	0
2017/01/10	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R202	03/08/2017			Bond Future	248.7802	248.7802	248.7808	248.7808	0.000	0.0000	0.0000	0
2017/01/10	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R202	03/08/2017	258.35	Put	Bond Future	9,569.7900	9.5698	9,569.1500	9.5691	(0.007)	0	0	0
2017/01/10	R202	03/08/2017	258.37	Put	Bond Future	9,589.7900	9.5898	9,589.1500	9.5891	(0.007)	0	0	0
2017/01/10	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R202	03/08/2017	258.36	Put	Bond Future	9,579.7900	9.5798	9,579.1500	9.5791	(0.007)	0	0	0
2017/01/10	R203	02/02/2017	7.70	Call	Bond Future	73.1300	0.0731	63.3700	0.0634	(13.346)	0	0	0
2017/01/10	R203	02/02/2017	7.71	Put	Bond Future	53.8400	0.0538	59.9600	0.0600	11.367	0	0	0
2017/01/10	R203	02/02/2017			Bond Future	7.6712	103.6251	7.6990	103.6090	0.363	0.0000	0.0000	27,216
2017/01/10	R203	02/02/2017	7.71	Call	Bond Future	76.3000	0.0763	66.3000	0.0663	(13.106)	0	0	0
2017/01/10	R203	02/02/2017	7.72	Call	Bond Future	79.6600	0.0797	69.4400	0.0694	(12.830)	0	0	0
2017/01/10	R203	02/02/2017	7.70	Put	Bond Future	56.4500	0.0564	62.8100	0.0628	11.267	0	0	0
2017/01/10	R203	02/02/2017	7.72	Put	Bond Future	51.4100	0.0514	57.3100	0.0573	11.476	0	0	0
2017/01/10	R203	04/05/2017	6.91	Call	Bond Future	19.6700	0.0197	16.7800	0.0168	(14.692)	0	0	0
2017/01/10	R203	04/05/2017	6.92	Put	Bond Future	215.0000	0.2150	228.3300	0.2283	6.200	0	0	0
2017/01/10	R203	04/05/2017			Bond Future	7.4763	101.4445	7.5230	101.4282	0.624	0.0000	0.0000	0
2017/01/10	R203	04/05/2017	6.92	Call	Bond Future	20.2900	0.0203	17.3300	0.0173	(14.588)	0	0	0
2017/01/10	R203	04/05/2017	6.93	Call	Bond Future	20.9200	0.0209	17.8900	0.0179	(14.484)	0	0	0
2017/01/10	R203	04/05/2017	6.91	Put	Bond Future	217.8900	0.2179	231.2900	0.2313	6.150	0	0	0
2017/01/10	R203	04/05/2017	6.93	Put	Bond Future	212.1200	0.2121	225.3800	0.2254	6.251	0	0	0
2017/01/10	R203	03/08/2017	4.89	Call	Bond Future	50.6500	0.0507	50.5600	0.0506	(0.178)	0	0	0
2017/01/10	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/10	R203	03/08/2017	4.87	Call	Bond Future	49.3600	0.0494	49.2800	0.0493	(0.162)	0	0	0
2017/01/10	R203	03/08/2017	4.88	Call	Bond Future	50.0100	0.0500	49.9200	0.0499	(0.180)	0	0	0
2017/01/10	R203	03/08/2017	4.87	Put	Bond Future	27.2400	0.0272	27.1600	0.0272	(0.294)	0	0	0
2017/01/10	R203	03/08/2017	4.89	Put	Bond Future	26.3800	0.0264	26.2900	0.0263	(0.341)	0	0	0
2017/01/10	R203	03/08/2017	4.88	Put	Bond Future	26.8100	0.0268	26.7200	0.0267	(0.336)	0	0	0
2017/01/10	R204	02/02/2017	8.28	Call	Bond Future	763.8500	0.7639	729.7600	0.7298	(4.463)	0	0	0
2017/01/10	R204	02/02/2017			Bond Future	7.8407	101.3119	7.8613	101.2768	0.262	0.0000	0.0000	30,150
2017/01/10	R204	02/02/2017	8.29	Call	Bond Future	779.6900	0.7797	745.5100	0.7455	(4.384)	0	0	0
2017/01/10	R204	02/02/2017	8.30	Call	Bond Future	795.6100	0.7956	761.3600	0.7614	(4.305)	0	0	0
2017/01/10	R204	02/02/2017	8.28	Put	Bond Future	15.5600	0.0156	16.6200	0.0166	6.812	0	0	0
2017/01/10	R204	02/02/2017	8.30	Put	Bond Future	13.4300	0.0134	14.3300	0.0143	6.701	0	0	0
2017/01/10	R204	02/02/2017	8.29	Put	Bond Future	14.4500	0.0145	15.4200	0.0154	6.713	0	0	0
2017/01/10	R204	04/05/2017	7.90	Put	Bond Future	354.0500	0.3541	369.3900	0.3694	4.333	0	0	0
2017/01/10	R204	04/05/2017			Bond Future	7.8534	103.2597	7.8773	103.2240	0.304	0.0000	0.0000	0
2017/01/10	R204	04/05/2017	7.92	Put	Bond Future	340.5400	0.3405	355.4500	0.3555	4.378	0	0	0
2017/01/10	R204	04/05/2017	7.90	Call	Bond Future	423.6800	0.4237	403.3200	0.4033	(4.806)	0	0	0
2017/01/10	R204	04/05/2017	7.91	Put	Bond Future	347.2500	0.3473	362.3700	0.3624	4.354	0	0	0
2017/01/10	R204	04/05/2017	7.91	Call	Bond Future	431.8300	0.4318	411.2500	0.4113	(4.766)	0	0	0
2017/01/10	R204	04/05/2017	7.92	Call	Bond Future	440.0600	0.4401	419.2700	0.4193	(4.724)	0	0	0
2017/01/10	R204	03/08/2017	7.77	Put	Bond Future	507.4900	0.5075	525.8400	0.5258	3.616	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
2017/01/10	R204	03/08/2017			Bond Future	7.8209	101.2626	7.8499	101.2256	0.371	0.0000	0.0000	0
2017/01/10	R204	03/08/2017	7.76	Put	Bond Future	513.9100	0.5139	532.4300	0.5324	3.604	0	0	0
2017/01/10	R204	03/08/2017	7.75	Call	Bond Future	429.6700	0.4297	411.2600	0.4113	(4.285)	0	0	0
2017/01/10	R204	03/08/2017	7.76	Call	Bond Future	435.9800	0.4360	417.4100	0.4174	(4.259)	0	0	0
2017/01/10	R204	03/08/2017	7.77	Call	Bond Future	442.3500	0.4423	423.6100	0.4236	(4.236)	0	0	0
2017/01/10	R204	03/08/2017	7.75	Put	Bond Future	520.4000	0.5204	539.0800	0.5391	3.590	0	0	0
2017/01/10	R207	02/02/2017	9.24	Call	Bond Future	3,097.9600	3.0980	3,033.3600	3.0334	(2.085)	0	0	0
2017/01/10	R207	02/02/2017			Bond Future	7.9969	98.5318	8.0224	98.4672	0.318	0.0000	0.0000	74,783
2017/01/10	R207	02/02/2017	8.91	Call	Bond Future	2,288.0500	2.2881	2,223.4800	2.2235	(2.822)	0	0	62
2017/01/10	R207	02/02/2017	9.22	Call	Bond Future	3,049.0900	3.0491	2,984.5000	2.9845	(2.118)	0	0	0
2017/01/10	R207	02/02/2017	9.23	Call	Bond Future	3,073.5300	3.0735	3,008.9400	3.0089	(2.101)	0	0	0
2017/01/10	R207	02/02/2017	8.91	Put	Bond Future	0.5700	0.0006	0.5900	0.0006	3.509	0	0	0
2017/01/10	R207	02/02/2017	9.22	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2017/01/10	R207	02/02/2017	9.24	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2017/01/10	R207	02/02/2017	9.23	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2017/01/10	R207	04/05/2017	8.21	Put	Bond Future	445.3500	0.4453	468.8200	0.4688	5.270	0	0	0
2017/01/10	R207	04/05/2017			Bond Future	8.0255	100.4261	8.0535	100.3604	0.349	0.0000	0.0000	0
2017/01/10	R207	04/05/2017	8.22	Call	Bond Future	891.6400	0.8916	849.0400	0.8490	(4.778)	0	0	0
2017/01/10	R207	04/05/2017	8.20	Call	Bond Future	862.8100	0.8628	820.9300	0.8209	(4.854)	0	0	0
2017/01/10	R207	04/05/2017	8.21	Call	Bond Future	877.2800	0.8773	835.0400	0.8350	(4.815)	0	0	0
2017/01/10	R207	04/05/2017	8.20	Put	Bond Future	454.2400	0.4542	478.0700	0.4781	5.246	0	0	0
2017/01/10	R207	04/05/2017	8.22	Put	Bond Future	436.3700	0.4364	459.4800	0.4595	5.296	0	0	0
2017/01/10	R207	03/08/2017	8.19	Call	Bond Future	1,016.3100	1.0163	976.2100	0.9762	(3.946)	0	0	51
2017/01/10	R207	03/08/2017			Bond Future	8.0299	98.7706	8.0614	98.7030	0.392	0.0000	0.0000	0
2017/01/10	R207	03/08/2017	8.39	Put	Bond Future	511.2800	0.5113	533.6500	0.5337	4.375	0	0	0
2017/01/10	R207	03/08/2017	8.41	Put	Bond Future	497.1500	0.4972	519.0400	0.5190	4.403	0	0	0
2017/01/10	R207	03/08/2017	8.19	Put	Bond Future	672.8100	0.6728	700.3600	0.7004	4.095	0	0	0
2017/01/10	R207	03/08/2017	8.40	Put	Bond Future	504.1800	0.5042	526.3100	0.5263	4.389	0	0	0
2017/01/10	R207	03/08/2017	8.41	Call	Bond Future	1,310.1500	1.3101	1,264.3900	1.2644	(3.493)	0	0	0
2017/01/10	R207	03/08/2017	8.39	Call	Bond Future	1,281.7200	1.2817	1,236.4400	1.2364	(3.533)	0	0	0
2017/01/10	R207	03/08/2017	8.40	Call	Bond Future	1,295.9000	1.2959	1,250.3800	1.2504	(3.513)	0	0	0
2017/01/10	R208	02/02/2017			Bond Future	8.1514	97.5521	8.1562	97.5362	0.058	0.0000	0.0000	29,322
2017/01/10	R208	02/02/2017	8.64	Call	Bond Future	1,660.3800	1.6604	1,642.3100	1.6423	(1.088)	0	0	0
2017/01/10	R208	02/02/2017	8.63	Put	Bond Future	40.3200	0.0403	38.0900	0.0381	(5.531)	0	0	0
2017/01/10	R208	02/02/2017	8.65	Put	Bond Future	35.5100	0.0355	33.4300	0.0334	(5.858)	0	0	0
2017/01/10	R208	02/02/2017	8.64	Put	Bond Future	37.8700	0.0379	35.7100	0.0357	(5.704)	0	0	0
2017/01/10	R208	02/02/2017	8.65	Call	Bond Future	1,690.8800	1.6909	1,672.8900	1.6729	(1.064)	0	0	0
2017/01/10	R208	02/02/2017	8.63	Call	Bond Future	1,629.9600	1.6300	1,611.8200	1.6118	(1.113)	0	0	0
2017/01/10	R208	04/05/2017	8.39	Call	Bond Future	1,303.9400	1.3039	1,290.1400	1.2901	(1.058)	0	0	0
2017/01/10	R208	04/05/2017			Bond Future	8.1787	96.0248	8.1838	96.0088	0.062	0.0000	0.0000	0
2017/01/10	R208	04/05/2017	8.37	Call	Bond Future	1,264.8000	1.2648	1,251.1400	1.2511	(1.080)	0	0	0
2017/01/10	R208	04/05/2017	8.38	Call	Bond Future	1,284.2000	1.2842	1,270.4600	1.2705	(1.070)	0	0	0
2017/01/10	R208	04/05/2017	8.37	Put	Bond Future	657.9300	0.6579	660.3500	0.6603	0.368	0	0	0
2017/01/10	R208	04/05/2017	8.39	Put	Bond Future	633.8900	0.6339	636.1700	0.6362	0.360	0	0	0
2017/01/10	R208	04/05/2017	8.38	Put	Bond Future	645.7300	0.6457	648.0700	0.6481	0.362	0	0	0
2017/01/10	R208	03/08/2017	8.32	Call	Bond Future	1,433.0200	1.4330	1,420.5800	1.4206	(0.868)	0	0	0

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2017/01/10	R208	03/08/2017			Bond Future	8.1892	97.9263	8.1948	97.9093	0.069	0.0000	0.0000	0
2017/01/10	R208	03/08/2017	8.30	Call	Bond Future	1,399.1200	1.3991	1,386.8100	1.3868	(0.880)	0	0	0
2017/01/10	R208	03/08/2017	8.31	Call	Bond Future	1,415.8700	1.4159	1,403.5000	1.4035	(0.874)	0	0	0
2017/01/10	R208	03/08/2017	8.30	Put	Bond Future	1,065.7800	1.0658	1,070.5200	1.0705	0.445	0	0	0
2017/01/10	R208	03/08/2017	8.32	Put	Bond Future	1,039.6900	1.0397	1,044.3000	1.0443	0.443	0	0	0
2017/01/10	R208	03/08/2017	8.31	Put	Bond Future	1,052.5300	1.0525	1,057.2100	1.0572	0.445	0	0	0
2017/01/10	R209	02/02/2017	9.55	Put	Bond Future	745.1800	0.7452	721.7600	0.7218	(3.143)	0	0	0
2017/01/10	R209	02/02/2017			Bond Future	9.4337	74.2489	9.4332	74.2523	(0.005)	0.0000	0.0000	66,471
2017/01/10	R209	02/02/2017	9.54	Put	Bond Future	771.4800	0.7715	747.8800	0.7479	(3.059)	0	0	0
2017/01/10	R209	02/02/2017	9.55	Call	Bond Future	1,538.4500	1.5384	1,518.4700	1.5185	(1.299)	0	0	0
2017/01/10	R209	02/02/2017	9.53	Call	Bond Future	1,456.2700	1.4563	1,435.9300	1.4359	(1.397)	0	0	0
2017/01/10	R209	02/02/2017	9.54	Call	Bond Future	1,497.0600	1.4971	1,476.9000	1.4769	(1.347)	0	0	0
2017/01/10	R209	02/02/2017	9.53	Put	Bond Future	798.4700	0.7985	774.6900	0.7747	(2.978)	0	0	0
2017/01/10	R209	04/05/2017	9.48	Put	Bond Future	2,409.2500	2.4093	2,396.9700	2.3970	(0.510)	0	0	0
2017/01/10	R209	04/05/2017			Bond Future	9.4767	72.5256	9.4762	72.5293	(0.006)	0.0000	0.0000	0
2017/01/10	R209	04/05/2017	9.47	Put	Bond Future	2,443.8900	2.4439	2,431.5900	2.4316	(0.503)	0	0	0
2017/01/10	R209	04/05/2017	9.46	Call	Bond Future	2,364.5900	2.3646	2,355.8800	2.3559	(0.368)	0	0	0
2017/01/10	R209	04/05/2017	9.47	Call	Bond Future	2,398.0500	2.3981	2,389.3600	2.3894	(0.362)	0	0	0
2017/01/10	R209	04/05/2017	9.48	Call	Bond Future	2,431.6100	2.4316	2,422.9400	2.4229	(0.357)	0	0	0
2017/01/10	R209	04/05/2017	9.46	Put	Bond Future	2,478.7300	2.4787	2,466.4100	2.4664	(0.497)	0	0	0
2017/01/10	R209	03/08/2017			Bond Future	9.5140	73.9619	9.5135	73.9651	(0.005)	0.0000	0.0000	0
2017/01/10	R209	03/08/2017	9.44	Call	Bond Future	3,069.3200	3.0693	3,062.8700	3.0629	(0.210)	0	0	0
2017/01/10	R209	03/08/2017	9.43	Put	Bond Future	3,608.8300	3.6088	3,599.1900	3.5992	(0.267)	0	0	0
2017/01/10	R209	03/08/2017	9.45	Put	Bond Future	3,536.3400	3.5363	3,526.7200	3.5267	(0.272)	0	0	0
2017/01/10	R209	03/08/2017	9.44	Put	Bond Future	3,572.4400	3.5724	3,562.8100	3.5628	(0.270)	0	0	0
2017/01/10	R209	03/08/2017	9.45	Call	Bond Future	3,101.5300	3.1015	3,095.0900	3.0951	(0.208)	0	0	0
2017/01/10	R209	03/08/2017	9.43	Call	Bond Future	3,037.2900	3.0373	3,030.8300	3.0308	(0.213)	0	0	0
2017/01/10	R210	02/02/2017	190.85	Put	Bond Future	5,244.3000	5.2443	5,242.8800	5.2429	(0.027)	0	0	0
2017/01/10	R210	02/02/2017			Bond Future	185.6057	185.6057	185.6071	185.6071	0.001	0.0000	0.0000	1,779
2017/01/10	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R210	02/02/2017	190.84	Put	Bond Future	5,234.3000	5.2343	5,232.8800	5.2329	(0.027)	0	0	0
2017/01/10	R210	02/02/2017	190.86	Put	Bond Future	5,254.3000	5.2543	5,252.8800	5.2529	(0.027)	0	0	0
2017/01/10	R210	04/05/2017			Bond Future	186.8660	186.8660	186.8676	186.8676	0.001	0.0000	0.0000	0
2017/01/10	R210	04/05/2017	192.31	Put	Bond Future	5,443.9900	5.4440	5,442.3900	5.4424	(0.029)	0	0	0
2017/01/10	R210	04/05/2017	192.33	Put	Bond Future	5,463.9900	5.4640	5,462.3900	5.4624	(0.029)	0	0	0
2017/01/10	R210	04/05/2017	192.32	Put	Bond Future	5,453.9900	5.4540	5,452.3900	5.4524	(0.029)	0	0	0
2017/01/10	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R210	03/08/2017	196.29	Put	Bond Future	5,713.0400	5.7130	5,712.5100	5.7125	(0.009)	0	0	0
2017/01/10	R210	03/08/2017			Bond Future	190.5770	190.5770	190.5775	190.5775	0.000	0.0000	0.0000	0
2017/01/10	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/01/10	R210	03/08/2017	196.28	Put	Bond Future	5,703.0400	5.7030	5,702.5100	5.7025	(0.009)	0	0	0
2017/01/10	R210	03/08/2017	196.30	Put	Bond Future	5,723.0400	5.7230	5,722.5100	5.7225	(0.009)	0	0	0
2017/01/10	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R212	02/02/2017			Bond Future	145.7504	145.7504	145.7515	145.7515	0.001	0.0000	0.0000	3,380
2017/01/10	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R212	02/02/2017	149.27	Put	Bond Future	3,519.6400	3.5196	3,518.4900	3.5185	(0.033)	0	0	0
2017/01/10	R212	02/02/2017	149.29	Put	Bond Future	3,539.6400	3.5396	3,538.4900	3.5385	(0.032)	0	0	0
2017/01/10	R212	02/02/2017	149.28	Put	Bond Future	3,529.6400	3.5296	3,528.4900	3.5285	(0.033)	0	0	0
2017/01/10	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R212	04/05/2017			Bond Future	148.5616	148.5616	148.5629	148.5629	0.001	0.0000	0.0000	0
2017/01/10	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R212	04/05/2017	152.23	Put	Bond Future	3,668.4300	3.6684	3,667.0600	3.6671	(0.037)	0	0	0
2017/01/10	R212	04/05/2017	152.25	Put	Bond Future	3,688.4300	3.6884	3,687.0600	3.6871	(0.037)	0	0	0
2017/01/10	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R212	04/05/2017	152.24	Put	Bond Future	3,678.4300	3.6784	3,677.0600	3.6771	(0.037)	0	0	0
2017/01/10	R212	03/08/2017			Bond Future	149.4785	149.4785	149.4789	149.4789	0.000	0.0000	0.0000	0
2017/01/10	R212	03/08/2017	153.34	Put	Bond Future	3,861.4900	3.8615	3,861.1200	3.8611	(0.010)	0	0	0
2017/01/10	R212	03/08/2017	153.36	Put	Bond Future	3,881.4900	3.8815	3,881.1200	3.8811	(0.010)	0	0	0
2017/01/10	R212	03/08/2017	153.35	Put	Bond Future	3,871.4900	3.8715	3,871.1200	3.8711	(0.010)	0	0	0
2017/01/10	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/10	R213	02/02/2017	9.40	Call	Bond Future	1,699.4600	1.6995	1,613.2600	1.6133	(5.072)	0	0	0
2017/01/10	R213	02/02/2017	9.42	Call	Bond Future	1,788.7600	1.7888	1,701.1700	1.7012	(4.897)	0	0	0
2017/01/10	R213	02/02/2017			Bond Future	9.2397	85.6542	9.2543	85.5548	0.158	0.0000	0.0000	50,655
2017/01/10	R213	02/02/2017	9.41	Call	Bond Future	1,743.8700	1.7439	1,656.9700	1.6570	(4.983)	0	0	0
2017/01/10	R213	02/02/2017	9.40	Put	Bond Future	617.7700	0.6178	630.9400	0.6309	2.132	0	0	0
2017/01/10	R213	02/02/2017	9.42	Put	Bond Future	573.4700	0.5735	585.2500	0.5852	2.054	0	0	0
2017/01/10	R213	02/02/2017	9.41	Put	Bond Future	595.3400	0.5953	607.8100	0.6078	2.095	0	0	0
2017/01/10	R213	04/05/2017			Bond Future	9.2822	83.7493	9.2972	83.6482	0.162	0.0000	0.0000	0
2017/01/10	R213	04/05/2017	9.35	Put	Bond Future	2,112.1700	2.1122	2,148.4200	2.1484	1.716	0	0	0
2017/01/10	R213	04/05/2017	9.37	Put	Bond Future	2,049.9900	2.0500	2,085.3400	2.0853	1.724	0	0	0
2017/01/10	R213	04/05/2017	9.35	Call	Bond Future	2,567.0200	2.5670	2,502.1000	2.5021	(2.529)	0	0	0
2017/01/10	R213	04/05/2017	9.36	Put	Bond Future	2,080.8200	2.0808	2,116.6200	2.1166	1.720	0	0	0
2017/01/10	R213	04/05/2017	9.36	Call	Bond Future	2,602.4400	2.6024	2,537.0700	2.5371	(2.512)	0	0	0
2017/01/10	R213	04/05/2017	9.37	Call	Bond Future	2,638.3100	2.6383	2,572.4900	2.5725	(2.495)	0	0	0
2017/01/10	R213	03/08/2017	9.33	Put	Bond Future	3,143.9700	3.1440	3,186.0900	3.1861	1.340	0	0	0
2017/01/10	R213	03/08/2017			Bond Future	9.3185	85.4077	9.3341	85.3039	0.168	0.0000	0.0000	0
2017/01/10	R213	03/08/2017	9.35	Put	Bond Future	3,078.0900	3.0781	3,119.5200	3.1195	1.346	0	0	0
2017/01/10	R213	03/08/2017	9.33	Call	Bond Future	3,220.8000	3.2208	3,159.1100	3.1591	(1.915)	0	0	0
2017/01/10	R213	03/08/2017	9.34	Put	Bond Future	3,110.9000	3.1109	3,152.6800	3.1527	1.343	0	0	0
2017/01/10	R213	03/08/2017	9.34	Call	Bond Future	3,254.1600	3.2542	3,192.1300	3.1921	(1.906)	0	0	0
2017/01/10	R213	03/08/2017	9.35	Call	Bond Future	3,287.7200	3.2877	3,225.3400	3.2253	(1.897)	0	0	0
2017/01/10	R214	02/02/2017			Bond Future	9.4889	74.7521	9.4934	74.7194	0.048	0.0000	0.0000	36,737

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
2017/01/10	R214	02/02/2017	9.67	Call	Bond Future	1,919.6700		1.9197	1,875.2400	1.8752	(2.314)	0	0	0
2017/01/10	R214	02/02/2017	9.66	Put	Bond Future	654.3300		0.6543	642.7300	0.6427	(1.773)	0	0	0
2017/01/10	R214	02/02/2017	9.68	Put	Bond Future	608.3100		0.6083	596.6200	0.5966	(1.922)	0	0	0
2017/01/10	R214	02/02/2017	9.67	Put	Bond Future	631.0300		0.6310	619.3800	0.6194	(1.846)	0	0	0
2017/01/10	R214	02/02/2017	9.68	Call	Bond Future	1,967.0100		1.9670	1,922.5400	1.9225	(2.261)	0	0	0
2017/01/10	R214	02/02/2017	9.66	Call	Bond Future	1,872.8100		1.8728	1,828.4300	1.8284	(2.370)	0	0	0
2017/01/10	R214	04/05/2017	9.58	Put	Bond Future	2,387.0500		2.3871	2,391.2300	2.3912	0.175	0	0	0
2017/01/10	R214	04/05/2017			Bond Future	9.5297		72.8913	9.5343	72.8581	0.049	0.0000	0.0000	0
2017/01/10	R214	04/05/2017	9.57	Put	Bond Future	2,420.8200		2.4208	2,425.1500	2.4251	0.179	0	0	0
2017/01/10	R214	04/05/2017	9.58	Call	Bond Future	2,746.2800		2.7463	2,717.2200	2.7172	(1.058)	0	0	0
2017/01/10	R214	04/05/2017	9.56	Call	Bond Future	2,671.9500		2.6719	2,643.1900	2.6432	(1.076)	0	0	0
2017/01/10	R214	04/05/2017	9.57	Call	Bond Future	2,708.9100		2.7089	2,680.0000	2.6800	(1.067)	0	0	0
2017/01/10	R214	04/05/2017	9.56	Put	Bond Future	2,455.1200		2.4551	2,459.6000	2.4596	0.182	0	0	0
2017/01/10	R214	03/08/2017	9.51	Call	Bond Future	3,278.6700		3.2787	3,252.8900	3.2529	(0.786)	0	0	0
2017/01/10	R214	03/08/2017			Bond Future	9.5653		74.3347	9.5701	74.3002	0.051	0.0000	0.0000	0
2017/01/10	R214	03/08/2017	9.52	Call	Bond Future	3,312.8100		3.3128	3,286.9100	3.2869	(0.782)	0	0	0
2017/01/10	R214	03/08/2017	9.53	Call	Bond Future	3,347.1300		3.3471	3,321.1200	3.3211	(0.777)	0	0	0
2017/01/10	R214	03/08/2017	9.51	Put	Bond Future	3,673.8300		3.6738	3,682.4800	3.6825	0.235	0	0	0
2017/01/10	R214	03/08/2017	9.53	Put	Bond Future	3,598.9100		3.5989	3,607.3300	3.6073	0.234	0	0	0
2017/01/10	R214	03/08/2017	9.52	Put	Bond Future	3,636.2200		3.6362	3,644.7500	3.6448	0.235	0	0	0
2017/01/10	R248	02/02/2017	9.76	Put	Bond Future	749.5500		0.7495	719.8700	0.7199	(3.960)	0	0	0
2017/01/10	R248	02/02/2017	9.78	Put	Bond Future	697.0200		0.6970	668.1000	0.6681	(4.149)	0	0	0
2017/01/10	R248	02/02/2017			Bond Future	9.5444		95.9937	9.5439	95.9986	(0.006)	0.0000	0.0000	74,345
2017/01/10	R248	02/02/2017	9.77	Put	Bond Future	722.9500		0.7230	693.6400	0.6936	(4.054)	0	0	0
2017/01/10	R248	02/02/2017	9.76	Call	Bond Future	2,698.5100		2.6985	2,673.7100	2.6737	(0.919)	0	0	0
2017/01/10	R248	02/02/2017	9.77	Call	Bond Future	2,760.5300		2.7605	2,736.1000	2.7361	(0.885)	0	0	0
2017/01/10	R248	02/02/2017	9.78	Call	Bond Future	2,823.0600		2.8231	2,799.0200	2.7990	(0.852)	0	0	0
2017/01/10	R248	04/05/2017	9.66	Call	Bond Future	3,718.4900		3.7185	3,706.6500	3.7067	(0.318)	0	0	0
2017/01/10	R248	04/05/2017			Bond Future	9.5867		93.3997	9.5862	93.4048	(0.006)	0.0000	0.0000	0
2017/01/10	R248	04/05/2017	9.67	Call	Bond Future	3,765.9600		3.7660	3,754.1600	3.7542	(0.313)	0	0	0
2017/01/10	R248	04/05/2017	9.65	Put	Bond Future	3,096.6700		3.0967	3,079.6700	3.0797	(0.549)	0	0	0
2017/01/10	R248	04/05/2017	9.67	Put	Bond Future	3,010.9400		3.0109	2,994.0200	2.9940	(0.562)	0	0	0
2017/01/10	R248	04/05/2017	9.65	Call	Bond Future	3,671.3300		3.6713	3,659.4500	3.6594	(0.324)	0	0	0
2017/01/10	R248	04/05/2017	9.66	Put	Bond Future	3,053.5700		3.0536	3,036.6100	3.0366	(0.555)	0	0	0
2017/01/10	R248	03/08/2017			Bond Future	9.6240		95.2492	9.6235	95.2536	(0.005)	0.0000	0.0000	0
2017/01/10	R248	03/08/2017	9.57	Call	Bond Future	4,361.5700		4.3616	4,352.6600	4.3527	(0.204)	0	0	0
2017/01/10	R248	03/08/2017	9.56	Put	Bond Future	4,901.5200		4.9015	4,888.1500	4.8881	(0.273)	0	0	0
2017/01/10	R248	03/08/2017	9.58	Put	Bond Future	4,805.0800		4.8051	4,791.7400	4.7917	(0.278)	0	0	0
2017/01/10	R248	03/08/2017	9.57	Put	Bond Future	4,852.9700		4.8530	4,839.6200	4.8396	(0.275)	0	0	0
2017/01/10	R248	03/08/2017	9.58	Call	Bond Future	4,405.1000		4.4051	4,396.2000	4.3962	(0.202)	0	0	0
2017/01/10	R248	03/08/2017	9.56	Call	Bond Future	4,318.5400		4.3185	4,309.6100	4.3096	(0.207)	0	0	0

Total

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