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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/01/2017 TO 11/01/2017

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
2017/01/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	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
2017/01/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	2025	02/02/2017	130.01	Put	Bond Future	3,385.1300	3.3851	3,381.6100	3.3816	(0.104)	0	0	0
2017/01/11	2025	02/02/2017			Bond Future	126.6249	126.6249	126.6284	126.6284	0.003	0.0000	0.0000	3,231
2017/01/11	2025	02/02/2017	130.00	Put	Bond Future	3,375.1300	3.3751	3,371.6100	3.3716	(0.104)	0	0	0
2017/01/11	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2025	02/02/2017	129.99	Put	Bond Future	3,365.1300	3.3651	3,361.6100	3.3616	(0.105)	0	0	0
2017/01/11	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2025	04/05/2017			Bond Future	129.0673	129.0673	129.0691	129.0691	0.001	0.0000	0.0000	0
2017/01/11	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2025	04/05/2017	132.56	Put	Bond Future	3,492.6600	3.4927	3,490.9300	3.4909	(0.050)	0	0	0
2017/01/11	2025	04/05/2017	132.58	Put	Bond Future	3,512.6600	3.5127	3,510.9300	3.5109	(0.049)	0	0	0
2017/01/11	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2025	04/05/2017	132.57	Put	Bond Future	3,502.6600	3.5027	3,500.9300	3.5009	(0.049)	0	0	0
2017/01/11	2025	03/08/2017			Bond Future	130.2951	130.2951	130.2970	130.2970	0.001	0.0000	0.0000	0
2017/01/11	2025	03/08/2017	133.96	Put	Bond Future	3,664.8800	3.6649	3,662.9900	3.6630	(0.052)	0	0	0
2017/01/11	2025	03/08/2017	133.98	Put	Bond Future	3,684.8800	3.6849	3,682.9900	3.6830	(0.051)	0	0	0
2017/01/11	2025	03/08/2017	133.97	Put	Bond Future	3,674.8800	3.6749	3,672.9900	3.6730	(0.051)	0	0	0
2017/01/11	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2030	02/02/2017			Bond Future	9.2291	90.9623	9.2224	91.0089	(0.072)	0.0000	0.0000	28,012
2017/01/11	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2030	02/02/2017	9.29	Call	Bond Future	424.6500	0.4247	471.1700	0.4712	10.955	0	0	0
2017/01/11	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2030	02/02/2017	9.30	Call	Bond Future	494.0900	0.4941	540.6100	0.5406	9.415	0	0	0
2017/01/11	2030	02/02/2017	9.31	Call	Bond Future	563.4600	0.5635	609.9800	0.6100	8.256	0	0	0
2017/01/11	2030	04/05/2017	9.33	Call	Bond Future	358.0900	0.3581	404.2300	0.4042	12.885	0	0	0
2017/01/11	2030	04/05/2017			Bond Future	9.2779	92.7114	9.2712	92.7576	(0.072)	0.0000	0.0000	0
2017/01/11	2030	04/05/2017	9.34	Call	Bond Future	426.6200	0.4266	472.7600	0.4728	10.815	0	0	0
2017/01/11	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2030	04/05/2017	9.32	Call	Bond Future	289.4900	0.2895	335.6300	0.3356	15.938	0	0	0
2017/01/11	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2030	03/08/2017	9.33	Call	Bond Future	55.7700	0.0558	102.8800	0.1029	84.472	0	0	0
2017/01/11	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2030	03/08/2017			Bond Future	9.3218	90.5395	9.3149	90.5867	(0.074)	0.0000	0.0000	0
2017/01/11	2030	03/08/2017	9.34	Call	Bond Future	123.6400	0.1236	170.7500	0.1707	38.103	0	0	0

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2017/01/11	2030	03/08/2017	9.35	Call	Bond Future	191.4300	0.1914	238.5400	0.2385	24.610	0	0	0
2017/01/11	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2032	02/02/2017	9.53	Call	Bond Future	1,808.4400	1.8084	1,840.5800	1.8406	1.777	0	0	0
2017/01/11	2032	02/02/2017			Bond Future	9.3799	93.8871	9.3681	93.9755	(0.126)	0.0000	0.0000	19,304
2017/01/11	2032	02/02/2017	9.51	Call	Bond Future	1,714.1400	1.7141	1,744.1300	1.7441	1.750	0	0	0
2017/01/11	2032	02/02/2017	9.52	Call	Bond Future	1,760.9300	1.7609	1,792.0000	1.7920	1.764	0	0	0
2017/01/11	2032	02/02/2017	9.51	Put	Bond Future	749.4400	0.7494	691.0300	0.6910	(7.794)	0	0	0
2017/01/11	2032	02/02/2017	9.53	Put	Bond Future	696.7300	0.6967	640.4700	0.6405	(8.075)	0	0	0
2017/01/11	2032	02/02/2017	9.52	Put	Bond Future	722.6800	0.7227	665.3500	0.6653	(7.933)	0	0	0
2017/01/11	2032	04/05/2017	9.45	Call	Bond Future	2,687.3800	2.6874	2,716.1800	2.7162	1.072	0	0	0
2017/01/11	2032	04/05/2017			Bond Future	9.4285	91.5334	9.4165	91.6221	(0.127)	0.0000	0.0000	0
2017/01/11	2032	04/05/2017	9.46	Call	Bond Future	2,724.8100	2.7248	2,754.0100	2.7540	1.072	0	0	0
2017/01/11	2032	04/05/2017	9.44	Put	Bond Future	2,565.3600	2.5654	2,504.9900	2.5050	(2.353)	0	0	0
2017/01/11	2032	04/05/2017	9.46	Put	Bond Future	2,492.7000	2.4927	2,433.1400	2.4331	(2.389)	0	0	0
2017/01/11	2032	04/05/2017	9.44	Call	Bond Future	2,650.2500	2.6502	2,678.6400	2.6786	1.071	0	0	0
2017/01/11	2032	04/05/2017	9.45	Put	Bond Future	2,528.8400	2.5288	2,468.8800	2.4689	(2.371)	0	0	0
2017/01/11	2032	03/08/2017	9.43	Put	Bond Future	3,700.1600	3.7002	3,638.5100	3.6385	(1.666)	0	0	0
2017/01/11	2032	03/08/2017			Bond Future	9.4708	93.3454	9.4583	93.4360	(0.131)	0.0000	0.0000	0
2017/01/11	2032	03/08/2017	9.45	Put	Bond Future	3,624.9600	3.6250	3,563.9100	3.5639	(1.684)	0	0	0
2017/01/11	2032	03/08/2017	9.44	Put	Bond Future	3,662.4100	3.6624	3,601.0700	3.6011	(1.675)	0	0	0
2017/01/11	2032	03/08/2017	9.44	Call	Bond Future	3,437.7700	3.4378	3,467.0700	3.4671	0.852	0	0	0
2017/01/11	2032	03/08/2017	9.43	Call	Bond Future	3,402.2900	3.4023	3,431.2800	3.4313	0.852	0	0	0
2017/01/11	2032	03/08/2017	9.45	Call	Bond Future	3,473.4600	3.4735	3,503.0500	3.5031	0.852	0	0	0
2017/01/11	2033	02/02/2017			Bond Future	105.8005	105.8005	105.8038	105.8038	0.003	0.0000	0.0000	6,033
2017/01/11	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2033	02/02/2017	109.70	Put	Bond Future	3,899.5400	3.8995	3,896.2200	3.8962	(0.085)	0	0	0
2017/01/11	2033	02/02/2017	109.71	Put	Bond Future	3,909.5400	3.9095	3,906.2200	3.9062	(0.085)	0	0	0
2017/01/11	2033	02/02/2017	109.72	Put	Bond Future	3,919.5400	3.9195	3,916.2200	3.9162	(0.085)	0	0	0
2017/01/11	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2033	04/05/2017			Bond Future	106.8007	106.8007	106.8025	106.8025	0.002	0.0000	0.0000	0
2017/01/11	2033	04/05/2017	110.83	Put	Bond Future	4,029.3300	4.0293	4,027.4500	4.0275	(0.047)	0	0	0
2017/01/11	2033	04/05/2017	110.85	Put	Bond Future	4,049.3300	4.0493	4,047.4500	4.0475	(0.046)	0	0	0
2017/01/11	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2033	04/05/2017	110.84	Put	Bond Future	4,039.3300	4.0393	4,037.4500	4.0375	(0.047)	0	0	0
2017/01/11	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2033	03/08/2017	113.14	Put	Bond Future	4,219.0300	4.2190	4,217.1600	4.2172	(0.044)	0	0	0
2017/01/11	2033	03/08/2017			Bond Future	108.9210	108.9210	108.9228	108.9228	0.002	0.0000	0.0000	0
2017/01/11	2033	03/08/2017	113.13	Put	Bond Future	4,209.0300	4.2090	4,207.1600	4.2072	(0.044)	0	0	0
2017/01/11	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2033	03/08/2017	113.12	Put	Bond Future	4,199.0300	4.1990	4,197.1600	4.1972	(0.045)	0	0	0

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2017/01/11	2037	02/02/2017	9.68	Put	Bond Future	836.9500	0.8369	759.8000	0.7598	(9.218)	0	0	0
2017/01/11	2037	02/02/2017			Bond Future	9.5444	90.9170	9.5276	91.0548	(0.176)	0.0000	0.0000	47,873
2017/01/11	2037	02/02/2017	9.67	Put	Bond Future	867.2700	0.8673	788.5900	0.7886	(9.072)	0	0	0
2017/01/11	2037	02/02/2017	9.68	Call	Bond Future	1,939.5100	1.9395	2,000.1600	2.0002	3.127	0	0	0
2017/01/11	2037	02/02/2017	9.66	Call	Bond Future	1,839.6200	1.8396	1,897.2200	1.8972	3.131	0	0	0
2017/01/11	2037	02/02/2017	9.67	Call	Bond Future	1,889.2700	1.8893	1,948.3900	1.9484	3.129	0	0	0
2017/01/11	2037	02/02/2017	9.66	Put	Bond Future	898.3000	0.8983	818.1000	0.8181	(8.928)	0	0	0
2017/01/11	2037	04/05/2017			Bond Future	9.5944	92.6651	9.5773	92.8043	(0.178)	0.0000	0.0000	0
2017/01/11	2037	04/05/2017	9.58	Put	Bond Future	3,003.6900	3.0037	2,920.3200	2.9203	(2.776)	0	0	0
2017/01/11	2037	04/05/2017	9.60	Put	Bond Future	2,921.5900	2.9216	2,839.2500	2.8393	(2.818)	0	0	0
2017/01/11	2037	04/05/2017	9.59	Put	Bond Future	2,962.4300	2.9624	2,879.4800	2.8795	(2.800)	0	0	0
2017/01/11	2037	04/05/2017	9.60	Call	Bond Future	2,966.9700	2.9670	3,023.8200	3.0238	1.916	0	0	0
2017/01/11	2037	04/05/2017	9.58	Call	Bond Future	2,886.5500	2.8865	2,942.3700	2.9424	1.934	0	0	0
2017/01/11	2037	04/05/2017	9.59	Call	Bond Future	2,926.6100	2.9266	2,982.8500	2.9829	1.922	0	0	0
2017/01/11	2037	03/08/2017	9.57	Call	Bond Future	3,739.7600	3.7398	3,796.4700	3.7965	1.516	0	0	0
2017/01/11	2037	03/08/2017			Bond Future	9.6403	90.2419	9.6227	90.3839	(0.183)	0.0000	0.0000	0
2017/01/11	2037	03/08/2017	9.58	Call	Bond Future	3,777.9000	3.7779	3,835.3400	3.8353	1.520	0	0	0
2017/01/11	2037	03/08/2017	9.56	Put	Bond Future	4,350.8100	4.3508	4,265.3300	4.2653	(1.965)	0	0	0
2017/01/11	2037	03/08/2017	9.57	Put	Bond Future	4,307.8100	4.3078	4,222.5100	4.2225	(1.980)	0	0	0
2017/01/11	2037	03/08/2017	9.58	Put	Bond Future	4,264.8500	4.2649	4,180.2800	4.1803	(1.983)	0	0	0
2017/01/11	2037	03/08/2017	9.56	Call	Bond Future	3,701.5500	3.7015	3,758.0800	3.7581	1.527	0	0	0
2017/01/11	2038	02/02/2017	137.07	Put	Bond Future	6,667.7600	6.6678	6,664.2800	6.6643	(0.052)	0	0	0
2017/01/11	2038	02/02/2017			Bond Future	130.4022	130.4022	130.4057	130.4057	0.003	0.0000	0.0000	22,725
2017/01/11	2038	02/02/2017	137.06	Put	Bond Future	6,657.7600	6.6578	6,654.2800	6.6543	(0.052)	0	0	0
2017/01/11	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2038	02/02/2017	137.05	Put	Bond Future	6,647.7600	6.6478	6,644.2800	6.6443	(0.052)	0	0	0
2017/01/11	2038	04/05/2017	139.77	Put	Bond Future	6,852.4900	6.8525	6,850.7400	6.8507	(0.026)	0	0	0
2017/01/11	2038	04/05/2017			Bond Future	132.9175	132.9175	132.9193	132.9193	0.001	0.0000	0.0000	0
2017/01/11	2038	04/05/2017	139.79	Put	Bond Future	6,872.4900	6.8725	6,870.7400	6.8707	(0.025)	0	0	0
2017/01/11	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2038	04/05/2017	139.78	Put	Bond Future	6,862.4900	6.8625	6,860.7400	6.8607	(0.026)	0	0	0
2017/01/11	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2038	03/08/2017			Bond Future	134.0549	134.0549	134.0569	134.0569	0.001	0.0000	0.0000	0
2017/01/11	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2038	03/08/2017	141.16	Put	Bond Future	7,105.1100	7.1051	7,103.1400	7.1031	(0.028)	0	0	0
2017/01/11	2038	03/08/2017	141.18	Put	Bond Future	7,125.1100	7.1251	7,123.1400	7.1231	(0.028)	0	0	0
2017/01/11	2038	03/08/2017	141.17	Put	Bond Future	7,115.1100	7.1151	7,113.1400	7.1131	(0.028)	0	0	0
2017/01/11	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2040	02/02/2017	9.58	Call	Bond Future	1,579.8800	1.5799	1,605.4300	1.6054	1.617	0	0	0
2017/01/11	2040	02/02/2017			Bond Future	9.5490	95.0952	9.5373	95.1989	(0.122)	0.0000	0.0000	8,238
2017/01/11	2040	02/02/2017	9.59	Call	Bond Future	1,626.8500	1.6269	1,653.4100	1.6534	1.633	0	0	0
2017/01/11	2040	02/02/2017	9.60	Call	Bond Future	1,674.6100	1.6746	1,702.2800	1.7023	1.652	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
2017/01/11	2040	02/02/2017	9.58	Put	Bond Future	1,305.4700	1.3055	1,227.3400	1.2273	(5.985)	0	0	0
2017/01/11	2040	02/02/2017	9.60	Put	Bond Future	1,224.0700	1.2241	1,148.0600	1.1481	(6.210)	0	0	0
2017/01/11	2040	02/02/2017	9.59	Put	Bond Future	1,264.3100	1.2643	1,187.1900	1.1872	(6.100)	0	0	0
2017/01/11	2040	04/05/2017			Bond Future	9.5975	96.9238	9.5857	97.0280	(0.124)	0.0000	0.0000	0
2017/01/11	2040	04/05/2017	9.62	Put	Bond Future	3,117.7200	3.1177	3,055.5700	3.0556	(1.993)	0	0	0
2017/01/11	2040	04/05/2017	9.64	Put	Bond Future	3,031.9100	3.0319	2,970.6700	2.9707	(2.020)	0	0	0
2017/01/11	2040	04/05/2017	9.62	Call	Bond Future	3,314.6100	3.3146	3,356.6900	3.3567	1.270	0	0	0
2017/01/11	2040	04/05/2017	9.63	Put	Bond Future	3,074.4900	3.0745	3,012.7900	3.0128	(2.007)	0	0	0
2017/01/11	2040	04/05/2017	9.63	Call	Bond Future	3,358.7500	3.3588	3,401.2800	3.4013	1.266	0	0	0
2017/01/11	2040	04/05/2017	9.64	Call	Bond Future	3,403.4100	3.4034	3,446.4000	3.4464	1.263	0	0	0
2017/01/11	2040	03/08/2017			Bond Future	9.6420	94.3344	9.6298	94.4408	(0.127)	0.0000	0.0000	0
2017/01/11	2040	03/08/2017	9.61	Put	Bond Future	4,528.6700	4.5287	4,463.5400	4.4635	(1.438)	0	0	0
2017/01/11	2040	03/08/2017	9.63	Put	Bond Future	4,438.7900	4.4388	4,374.3400	4.3743	(1.452)	0	0	0
2017/01/11	2040	03/08/2017	9.61	Call	Bond Future	4,249.6600	4.2497	4,290.9600	4.2910	0.972	0	0	0
2017/01/11	2040	03/08/2017	9.62	Put	Bond Future	4,483.7100	4.4837	4,418.9100	4.4189	(1.445)	0	0	0
2017/01/11	2040	03/08/2017	9.62	Call	Bond Future	4,291.9200	4.2919	4,333.5500	4.3336	0.970	0	0	0
2017/01/11	2040	03/08/2017	9.63	Call	Bond Future	4,334.1000	4.3341	4,376.0800	4.3761	0.969	0	0	0
2017/01/11	2044	02/02/2017			Bond Future	9.5585	92.3885	9.5468	92.4931	(0.122)	0.0000	0.0000	20,374
2017/01/11	2044	02/02/2017	9.77	Call	Bond Future	2,577.6100	2.5776	2,625.4600	2.6255	1.856	0	0	0
2017/01/11	2044	02/02/2017	9.76	Put	Bond Future	737.1300	0.7371	679.2300	0.6792	(7.855)	0	0	0
2017/01/11	2044	02/02/2017	9.78	Put	Bond Future	684.5800	0.6846	629.0600	0.6291	(8.110)	0	0	0
2017/01/11	2044	02/02/2017	9.77	Put	Bond Future	710.4300	0.7104	653.7300	0.6537	(7.981)	0	0	0
2017/01/11	2044	02/02/2017	9.78	Call	Bond Future	2,638.4200	2.6384	2,687.4500	2.6875	1.858	0	0	0
2017/01/11	2044	02/02/2017	9.76	Call	Bond Future	2,517.5100	2.5175	2,564.1600	2.5642	1.853	0	0	0
2017/01/11	2044	04/05/2017			Bond Future	9.6052	94.1651	9.5934	94.2703	(0.123)	0.0000	0.0000	0
2017/01/11	2044	04/05/2017	9.67	Call	Bond Future	3,563.5300	3.5635	3,611.0300	3.6110	1.333	0	0	0
2017/01/11	2044	04/05/2017	9.66	Put	Bond Future	3,032.2100	3.0322	2,973.9700	2.9740	(1.921)	0	0	0
2017/01/11	2044	04/05/2017	9.68	Put	Bond Future	2,947.8900	2.9479	2,890.5700	2.8906	(1.944)	0	0	0
2017/01/11	2044	04/05/2017	9.67	Put	Bond Future	2,989.9400	2.9899	2,932.1500	2.9321	(1.933)	0	0	0
2017/01/11	2044	04/05/2017	9.68	Call	Bond Future	3,609.4600	3.6095	3,657.4300	3.6574	1.329	0	0	0
2017/01/11	2044	04/05/2017	9.66	Call	Bond Future	3,517.6900	3.5177	3,564.7400	3.5647	1.338	0	0	0
2017/01/11	2044	03/08/2017			Bond Future	9.6480	91.6463	9.6358	91.7537	(0.126)	0.0000	0.0000	0
2017/01/11	2044	03/08/2017	9.62	Put	Bond Future	4,585.5400	4.5855	4,528.3200	4.5283	(1.248)	0	0	0
2017/01/11	2044	03/08/2017	9.64	Put	Bond Future	4,494.2600	4.4943	4,437.7100	4.4377	(1.258)	0	0	0
2017/01/11	2044	03/08/2017	9.63	Put	Bond Future	4,539.5900	4.5396	4,482.7000	4.4827	(1.253)	0	0	0
2017/01/11	2044	03/08/2017	9.64	Call	Bond Future	4,423.7500	4.4238	4,474.5500	4.4745	1.148	0	0	0
2017/01/11	2044	03/08/2017	9.62	Call	Bond Future	4,338.1300	4.3381	4,388.2600	4.3883	1.156	0	0	0
2017/01/11	2044	03/08/2017	9.63	Call	Bond Future	4,380.7000	4.3807	4,431.1600	4.4312	1.152	0	0	0
2017/01/11	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2046	02/02/2017	137.14	Put	Bond Future	5,654.3700	5.6544	5,650.8000	5.6508	(0.063)	0	0	0
2017/01/11	2046	02/02/2017			Bond Future	131.4856	131.4856	131.4892	131.4892	0.003	0.0000	0.0000	18,398
2017/01/11	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	2046	02/02/2017	137.13	Put	Bond Future	5,644.3700	5.6444	5,640.8000	5.6408	(0.063)	0	0	0
2017/01/11	2046	02/02/2017	137.15	Put	Bond Future	5,664.3700	5.6644	5,660.8000	5.6608	(0.063)	0	0	0
2017/01/11	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
2017/01/11	2046	04/05/2017			Bond Future	132.4918		132.4918	132.4935	0.001	0.0000	0.0000	0
2017/01/11	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/11	2046	04/05/2017	138.32	Put	Bond Future	5,828.1500	5.8282	5,826.5000	5.8265	(0.028)	0	0	0
2017/01/11	2046	04/05/2017	138.34	Put	Bond Future	5,848.1500	5.8482	5,846.5000	5.8465	(0.028)	0	0	0
2017/01/11	2046	04/05/2017	138.33	Put	Bond Future	5,838.1500	5.8382	5,836.5000	5.8365	(0.028)	0	0	0
2017/01/11	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/11	2046	03/08/2017	141.17	Put	Bond Future	6,048.0700	6.0481	6,046.1300	6.0461	(0.032)	0	0	0
2017/01/11	2046	03/08/2017			Bond Future	135.1219	135.1219	135.1239	135.1239	0.001	0.0000	0.0000	0
2017/01/11	2046	03/08/2017	141.19	Put	Bond Future	6,068.0700	6.0681	6,066.1300	6.0661	(0.032)	0	0	0
2017/01/11	2046	03/08/2017	141.18	Put	Bond Future	6,058.0700	6.0581	6,056.1300	6.0561	(0.032)	0	0	0
2017/01/11	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/11	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/11	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/11	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/11	2050	02/02/2017	144.97	Put	Bond Future	7,013.9700	7.0140	7,009.5000	7.0095	(0.064)	0	0	0
2017/01/11	2050	02/02/2017			Bond Future	137.9560	137.9560	137.9605	137.9605	0.003	0.0000	0.0000	25,020
2017/01/11	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/11	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/11	2050	02/02/2017	144.96	Put	Bond Future	7,003.9700	7.0040	6,999.5000	6.9995	(0.064)	0	0	0
2017/01/11	2050	02/02/2017	144.98	Put	Bond Future	7,023.9700	7.0240	7,019.5000	7.0195	(0.064)	0	0	0
2017/01/11	2050	04/05/2017			Bond Future	140.6168	140.6168	140.6197	140.6197	0.002	0.0000	0.0000	0
2017/01/11	2050	04/05/2017	147.83	Put	Bond Future	7,213.2100	7.2132	7,210.3100	7.2103	(0.040)	0	0	0
2017/01/11	2050	04/05/2017	147.85	Put	Bond Future	7,233.2100	7.2332	7,230.3100	7.2303	(0.040)	0	0	0
2017/01/11	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/11	2050	04/05/2017	147.84	Put	Bond Future	7,223.2100	7.2232	7,220.3100	7.2203	(0.040)	0	0	0
2017/01/11	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/11	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/11	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/11	2050	03/08/2017			Bond Future	141.7445	141.7445	141.7471	141.7471	0.002	0.0000	0.0000	0
2017/01/11	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/11	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/01/11	2050	03/08/2017	149.22	Put	Bond Future	7,475.4800	7.4755	7,472.8800	7.4729	(0.035)	0	0	0
2017/01/11	2050	03/08/2017	149.24	Put	Bond Future	7,495.4800	7.4955	7,492.8800	7.4929	(0.035)	0	0	0
2017/01/11	2050	03/08/2017	149.23	Put	Bond Future	7,485.4800	7.4855	7,482.8800	7.4829	(0.035)	0	0	0
2017/01/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	AL37	02/02/2017			Index Future	514.6960	514.6960	514.6820	514.6820	(0.003)	0.0000	0.0000	7
2017/01/11	AL37	04/05/2017			Index Future	524.5900	524.5900	524.5710	524.5710	(0.004)	0.0000	0.0000	0
2017/01/11	AL37	03/08/2017			Index Future	534.9710	534.9710	534.9530	534.9530	(0.003)	0.0000	0.0000	0
2017/01/11	AL7T	02/02/2017			Index Future	596.4210	596.4210	596.6270	596.6270	0.035	0.0000	0.0000	2
2017/01/11	AL7T	04/05/2017			Index Future	607.8860	607.8860	608.0890	608.0890	0.033	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
2017/01/11	AL7T	03/08/2017			Index Future	619.9160	619.9160	620.1250	620.1250	0.034	0.0000	0.0000	0
2017/01/11	ALBI	02/02/2017			Index Future	541.4350	541.4350	541.7620	541.7620	0.060	0.0000	0.0000	754
2017/01/11	ALBI	04/05/2017			Index Future	551.8430	551.8430	552.1710	552.1710	0.059	0.0000	0.0000	0
2017/01/11	ALBI	03/08/2017			Index Future	562.7640	562.7640	563.1000	563.1000	0.060	0.0000	0.0000	0
2017/01/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	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
2017/01/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/11	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	EL28	02/02/2017			Bond Future	127.8368	127.8368	127.8475	127.8475	0.008	0.0000	0.0000	0
2017/01/11	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	EL28	02/02/2017	135.10	Put	Bond Future	7,263.2100	7.2632	7,252.5100	7.2525	(0.147)	0	0	0
2017/01/11	EL28	02/02/2017	135.12	Put	Bond Future	7,283.2100	7.2832	7,272.5100	7.2725	(0.147)	0	0	0
2017/01/11	EL28	02/02/2017	135.11	Put	Bond Future	7,273.2100	7.2732	7,262.5100	7.2625	(0.147)	0	0	0
2017/01/11	EL28	04/05/2017			Bond Future	128.6182	128.6182	128.6272	128.6272	0.007	0.0000	0.0000	0
2017/01/11	EL28	04/05/2017	137.90	Put	Bond Future	9,281.8300	9.2818	9,272.8000	9.2728	(0.097)	0	0	0
2017/01/11	EL28	04/05/2017	137.92	Put	Bond Future	9,301.8300	9.3018	9,292.8000	9.2928	(0.097)	0	0	0
2017/01/11	EL28	04/05/2017	137.91	Put	Bond Future	9,291.8300	9.2918	9,282.8000	9.2828	(0.097)	0	0	0
2017/01/11	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	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	
2017/01/11	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	EL28	03/08/2017			Bond Future		131.1717	131.1717	131.1810	0.007	0.0000	0.0000	0	
2017/01/11	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	EL28	03/08/2017	135.16	Put	Bond Future		3,988.3200	3.9883	3,979.0000	3.9790	(0.234)	0	0	0
2017/01/11	EL28	03/08/2017	135.18	Put	Bond Future		4,008.3200	4.0083	3,999.0000	3.9990	(0.233)	0	0	0
2017/01/11	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	EL28	03/08/2017	135.17	Put	Bond Future		3,998.3200	3.9983	3,989.0000	3.9890	(0.233)	0	0	0
2017/01/11	ES33	02/02/2017			Bond Future		10.4590	79.9061	10.4461	79.9890	(0.124)	0.0000	0.0000	8,849
2017/01/11	ES33	02/02/2017	10.59	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	ES33	02/02/2017	10.61	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	ES33	02/02/2017	10.59	Call	Bond Future		833.8900	0.8339	916.8600	0.9169	9.950	0	0	0
2017/01/11	ES33	02/02/2017	10.60	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	ES33	02/02/2017	10.60	Call	Bond Future		896.9800	0.8970	979.9500	0.9800	9.250	0	0	0
2017/01/11	ES33	02/02/2017	10.61	Call	Bond Future		959.9900	0.9600	1,042.9600	1.0430	8.643	0	0	0
2017/01/11	ES33	04/05/2017			Bond Future		10.5381	77.6489	10.5249	77.7324	(0.125)	0.0000	0.0000	0
2017/01/11	ES33	04/05/2017	10.55	Call	Bond Future		75.5300	0.0755	159.0500	0.1590	110.579	0	0	0
2017/01/11	ES33	04/05/2017	10.54	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	ES33	04/05/2017	10.56	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	ES33	04/05/2017	10.55	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	ES33	04/05/2017	10.56	Call	Bond Future		138.7100	0.1387	222.2300	0.2222	60.212	0	0	0
2017/01/11	ES33	04/05/2017	10.54	Call	Bond Future		12.2800	0.0123	95.8000	0.0958	680.130	0	0	0
2017/01/11	ES33	03/08/2017			Bond Future		10.6113	79.1861	10.5977	79.2712	(0.128)	0.0000	0.0000	0
2017/01/11	ES33	03/08/2017	10.53	Put	Bond Future		510.8800	0.5109	425.7400	0.4257	(16.665)	0	0	0
2017/01/11	ES33	03/08/2017	10.55	Put	Bond Future		384.7800	0.3848	299.6400	0.2996	(22.127)	0	0	0
2017/01/11	ES33	03/08/2017	10.54	Put	Bond Future		447.7900	0.4478	362.6500	0.3627	(19.013)	0	0	0
2017/01/11	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	ES42	02/02/2017			Bond Future		10.5774	84.2458	10.5647	84.3399	(0.120)	0.0000	0.0000	8,777
2017/01/11	ES42	04/05/2017			Bond Future		10.6556	81.6031	10.6426	81.6978	(0.122)	0.0000	0.0000	0
2017/01/11	ES42	03/08/2017			Bond Future		10.7272	83.2187	10.7138	83.3154	(0.125)	0.0000	0.0000	0
2017/01/11	GOVI	02/02/2017	533.34	Call	GOVI		60,710.0000	6.0710	63,590.0000	6.3590	4.744	0	0	0
2017/01/11	GOVI	02/02/2017			GOVI		539.4110	539.4110	539.6990	539.6990	0.053	0.0000	0.0000	486
2017/01/11	GOVI	02/02/2017	533.32	Call	GOVI		60,910.0000	6.0910	63,790.0000	6.3790	4.728	0	0	0
2017/01/11	GOVI	02/02/2017	533.33	Call	GOVI		60,810.0000	6.0810	63,690.0000	6.3690	4.736	0	0	0
2017/01/11	GOVI	02/02/2017	533.32	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	GOVI	02/02/2017	533.34	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	GOVI	02/02/2017	533.33	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	GOVI	04/05/2017			GOVI		549.7790	549.7790	550.0680	550.0680	0.053	0.0000	0.0000	0
2017/01/11	GOVI	04/05/2017	262.19	Call	GOVI		2,875,890.0000	287.5890	2,878,780.0000	287.8780	0.100	0	0	0
2017/01/11	GOVI	04/05/2017	262.20	Call	GOVI		2,875,790.0000	287.5790	2,878,680.0000	287.8680	0.100	0	0	0
2017/01/11	GOVI	04/05/2017	262.18	Call	GOVI		2,875,990.0000	287.5990	2,878,880.0000	287.8880	0.100	0	0	0
2017/01/11	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/01/11	GOVI	04/05/2017	262.18	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	

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2017/01/11	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	GOVI	03/08/2017			GOVI	560.6590	560.6590	560.9550	560.9550	0.053	0.0000	0.0000	0
2017/01/11	GOVI	03/08/2017	561.11	Put	GOVI	4,510.0000	0.4510	1,550.0000	0.1550	(65.632)	0	0	0
2017/01/11	GOVI	03/08/2017	561.09	Put	GOVI	4,310.0000	0.4310	1,350.0000	0.1350	(68.677)	0	0	0
2017/01/11	GOVI	03/08/2017	561.10	Put	GOVI	4,410.0000	0.4410	1,450.0000	0.1450	(67.120)	0	0	0
2017/01/11	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/11	IGOV	02/02/2017			Index Future	246.5050	246.5050	246.4210	246.4210	(0.034)	0.0000	0.0000	1,031
2017/01/11	IGOV	04/05/2017			Index Future	251.2590	251.2590	251.1710	251.1710	(0.035)	0.0000	0.0000	0
2017/01/11	IGOV	03/08/2017			Index Future	256.2460	256.2460	256.1570	256.1570	(0.035)	0.0000	0.0000	0
2017/01/11	ILBI	02/02/2017			Index Future	664.7400	664.7400	664.5200	664.5200	(0.033)	0.0000	0.0000	157
2017/01/11	ILBI	04/05/2017			Index Future	677.6120	677.6120	677.3860	677.3860	(0.033)	0.0000	0.0000	0
2017/01/11	ILBI	03/08/2017			Index Future	690.9520	690.9520	690.7220	690.7220	(0.033)	0.0000	0.0000	0
2017/01/11	IS01	16/03/2017			Interest Rate Swap	100.0028	100.0028	100.0028	100.0028	0.000	0.0000	0.0000	0
2017/01/11	IS01	15/06/2017			Interest Rate Swap	99.6121	99.6121	99.6135	99.6135	0.001	0.0000	0.0000	0
2017/01/11	IS01	21/09/2017			Interest Rate Swap	99.6389	99.6389	99.6416	99.6416	0.003	0.0000	0.0000	0
2017/01/11	IS01	21/12/2017			Interest Rate Swap	99.8878	99.8878	99.8924	99.8924	0.005	0.0000	0.0000	0
2017/01/11	IS01	15/03/2018			Interest Rate Swap	99.9145	99.9145	99.9236	99.9236	0.009	0.0000	0.0000	0
2017/01/11	IS02	18/12/2017			Interest Rate Swap	99.9163	99.9163	99.9211	99.9211	0.005	0.0000	0.0000	0
2017/01/11	IS02	16/03/2018			Interest Rate Swap	99.1992	99.1992	99.2081	99.2081	0.009	0.0000	0.0000	0
2017/01/11	IS02	15/06/2018			Interest Rate Swap	98.8562	98.8562	98.8674	98.8674	0.011	0.0000	0.0000	0
2017/01/11	IS02	21/09/2018			Interest Rate Swap	98.9101	98.9101	98.9259	98.9259	0.016	0.0000	0.0000	0
2017/01/11	IS02	21/12/2018			Interest Rate Swap	99.4000	99.4000	99.4200	99.4200	0.020	0.0000	0.0000	0
2017/01/11	IS02	15/03/2019			Interest Rate Swap	99.8968	99.8968	99.9180	99.9180	0.021	0.0000	0.0000	0
2017/01/11	IS05	17/12/2020			Interest Rate Swap	97.6482	97.6482	97.7389	97.7389	0.093	0.0000	0.0000	0
2017/01/11	IS05	16/03/2021			Interest Rate Swap	96.9692	96.9692	97.0650	97.0650	0.099	0.0000	0.0000	0
2017/01/11	IS05	15/06/2021			Interest Rate Swap	96.2606	96.2606	96.3566	96.3566	0.100	0.0000	0.0000	0
2017/01/11	IS05	21/09/2021			Interest Rate Swap	96.5276	96.5276	96.6217	96.6217	0.098	0.0000	0.0000	0
2017/01/11	IS05	21/12/2021			Interest Rate Swap	98.7793	98.7793	98.8742	98.8742	0.096	0.0000	0.0000	50
2017/01/11	IS05	15/03/2022			Interest Rate Swap	98.9871	98.9871	99.0884	99.0884	0.102	0.0000	0.0000	0
2017/01/11	IS10	17/12/2025			Interest Rate Swap	97.7317	97.7317	97.9121	97.9121	0.185	0.0000	0.0000	0
2017/01/11	IS10	16/03/2026			Interest Rate Swap	94.8222	94.8222	95.0096	95.0096	0.198	0.0000	0.0000	0
2017/01/11	IS10	15/06/2026			Interest Rate Swap	93.6206	93.6206	93.8133	93.8133	0.206	0.0000	0.0000	0
2017/01/11	IS10	21/09/2026			Interest Rate Swap	95.7616	95.7616	95.9556	95.9556	0.203	0.0000	0.0000	0
2017/01/11	IS10	21/12/2026			Interest Rate Swap	99.4794	99.4794	99.6729	99.6729	0.195	0.0000	0.0000	0
2017/01/11	IS10	15/03/2027			Interest Rate Swap	98.0945	98.0945	98.2920	98.2920	0.201	0.0000	0.0000	0
2017/01/11	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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2017/01/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/11	JBAF	18/01/2017			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2017/01/11	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/01/11	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	1,000
2017/01/11	JBAF	19/04/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/11	JBAF	17/05/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/11	JBAF	21/06/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/01/11	JBAF	20/09/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/01/11	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/01/11	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/01/11	JBAF	20/06/2018			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2017/01/11	JBAF	19/09/2018			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2017/01/11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/11	JBAF	19/12/2018			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2017/01/11	R023	02/02/2017	8.85	Call	Bond Future	1,725.6500	1.7256	1,739.7100	1.7397	0.815	0	0	0
2017/01/11	R023	02/02/2017			Bond Future	8.4990	99.9268	8.4924	99.9572	(0.078)	0.0000	0.0000	18,877
2017/01/11	R023	02/02/2017	8.86	Call	Bond Future	1,763.2500	1.7632	1,777.8200	1.7778	0.826	0	0	0
2017/01/11	R023	02/02/2017	8.84	Put	Bond Future	149.1400	0.1491	132.2500	0.1322	(11.325)	0	0	0
2017/01/11	R023	02/02/2017	8.86	Put	Bond Future	134.7300	0.1347	118.8800	0.1189	(11.764)	0	0	0
2017/01/11	R023	02/02/2017	8.84	Call	Bond Future	1,688.3300	1.6883	1,701.8600	1.7019	0.801	0	0	0
2017/01/11	R023	02/02/2017	8.85	Put	Bond Future	141.7800	0.1418	125.4200	0.1254	(11.539)	0	0	0
2017/01/11	R023	04/05/2017	8.61	Call	Bond Future	1,579.5700	1.5796	1,580.9500	1.5809	0.087	0	0	0
2017/01/11	R023	04/05/2017			Bond Future	8.5353	97.9159	8.5286	97.9456	(0.079)	0.0000	0.0000	0
2017/01/11	R023	04/05/2017	8.59	Call	Bond Future	1,532.5700	1.5326	1,533.6200	1.5336	0.069	0	0	0
2017/01/11	R023	04/05/2017	8.60	Call	Bond Future	1,555.9600	1.5560	1,557.1800	1.5572	0.078	0	0	0
2017/01/11	R023	04/05/2017	8.59	Put	Bond Future	1,291.7700	1.2918	1,263.1800	1.2632	(2.213)	0	0	0
2017/01/11	R023	04/05/2017	8.61	Put	Bond Future	1,250.8900	1.2509	1,222.6300	1.2226	(2.259)	0	0	0
2017/01/11	R023	04/05/2017	8.60	Put	Bond Future	1,271.2100	1.2712	1,242.7900	1.2428	(2.236)	0	0	0
2017/01/11	R023	03/08/2017	8.60	Put	Bond Future	1,779.2100	1.7792	1,748.3900	1.7484	(1.732)	0	0	0
2017/01/11	R023	03/08/2017			Bond Future	8.5603	99.8541	8.5532	99.8843	(0.083)	0.0000	0.0000	0
2017/01/11	R023	03/08/2017	8.59	Put	Bond Future	1,799.7300	1.7997	1,768.7900	1.7688	(1.719)	0	0	0
2017/01/11	R023	03/08/2017	8.60	Call	Bond Future	1,947.9400	1.9479	1,947.4100	1.9474	(0.027)	0	0	0
2017/01/11	R023	03/08/2017	8.58	Call	Bond Future	1,903.8000	1.9038	1,903.0400	1.9030	(0.040)	0	0	0
2017/01/11	R023	03/08/2017	8.59	Call	Bond Future	1,925.9500	1.9259	1,925.3000	1.9253	(0.034)	0	0	0
2017/01/11	R023	03/08/2017	8.58	Put	Bond Future	1,820.1200	1.8201	1,789.0700	1.7891	(1.706)	0	0	0
2017/01/11	R035	02/02/2017			Bond Future	9.4956	98.6004	9.4736	98.7812	(0.231)	0.0000	0.0000	8,411
2017/01/11	R035	02/02/2017	9.51	Call	Bond Future	118.3000	0.1183	299.0600	0.2991	152.798	0	0	0
2017/01/11	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/11	R035	02/02/2017	9.52	Call	Bond Future	200.2100		0.2002	380.9700	0.3810	90.285	0	0	0
2017/01/11	R035	02/02/2017	9.50	Call	Bond Future	36.2900		0.0363	217.0500	0.2170	498.099	0	0	0
2017/01/11	R035	04/05/2017	9.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R035	04/05/2017			Bond Future	9.5432		95.9932	9.5207	96.1761	(0.236)	0.0000	0.0000	0
2017/01/11	R035	04/05/2017	9.54	Put	Bond Future	25.6700		0.0257	0.0000	0.0000	(100.000)	0	0	0
2017/01/11	R035	04/05/2017	9.55	Call	Bond Future	55.5200		0.0555	238.3600	0.2384	329.323	0	0	0
2017/01/11	R035	04/05/2017	9.53	Call	Bond Future	0.0000		0.0000	75.8700	0.0759	100.000	0	0	0
2017/01/11	R035	04/05/2017	9.54	Call	Bond Future	0.0000		0.0000	157.1700	0.1572	100.000	0	0	0
2017/01/11	R035	04/05/2017	9.53	Put	Bond Future	106.9700		0.1070	0.0000	0.0000	(100.000)	0	0	0
2017/01/11	R035	03/08/2017			Bond Future	9.5852		97.8934	9.5620	98.0799	(0.242)	0.0000	0.0000	0
2017/01/11	R035	03/08/2017	9.50	Put	Bond Future	688.1400		0.6881	501.6100	0.5016	(27.106)	0	0	0
2017/01/11	R035	03/08/2017	9.52	Put	Bond Future	525.8700		0.5259	339.3400	0.3393	(35.471)	0	0	0
2017/01/11	R035	03/08/2017	9.51	Put	Bond Future	606.9500		0.6070	420.4200	0.4204	(30.732)	0	0	0
2017/01/11	R035	03/08/2017	9.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R035	03/08/2017	9.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R035	03/08/2017	9.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R186	02/02/2017	8.00	Put	Bond Future	5,777.7700		5.7778	5,730.5700	5.7306	(0.817)	0	0	0
2017/01/11	R186	02/02/2017	9.40	Call	Bond Future	4,162.8000		4.1628	4,198.6800	4.1987	0.862	0	0	0
2017/01/11	R186	02/02/2017	8.81	Put	Bond Future	977.1000		0.9771	928.2000	0.9282	(5.005)	0	0	0
2017/01/11	R186	02/02/2017	9.10	Put	Bond Future	301.2100		0.3012	272.6500	0.2727	(9.482)	0	0	2,546
2017/01/11	R186	02/02/2017			Bond Future	8.7980		112.4368	8.7914	112.4825	(0.074)	0.0000	0.0000	116,616
2017/01/11	R186	02/02/2017	9.50	Call	Bond Future	4,795.6600		4.7957	4,835.1300	4.8351	0.823	0	0	0
2017/01/11	R186	02/02/2017	8.43	Put	Bond Future	2,813.7800		2.8138	2,759.2800	2.7593	(1.937)	0	0	0
2017/01/11	R186	02/02/2017	8.80	Put	Bond Future	1,011.4500		1.0114	962.0300	0.9620	(4.886)	0	0	0
2017/01/11	R186	02/02/2017	8.87	Call	Bond Future	1,289.1300		1.2891	1,289.3400	1.2893	0.016	0	0	0
2017/01/11	R186	02/02/2017	8.90	Put	Bond Future	703.1900		0.7032	659.4300	0.6594	(6.223)	0	0	750
2017/01/11	R186	02/02/2017	8.00	Call	Bond Future	10.2500		0.0102	8.8200	0.0088	(13.951)	0	0	7,000
2017/01/11	R186	02/02/2017	8.60	Call	Bond Future	468.7000		0.4687	459.1800	0.4592	(2.031)	0	0	7,000
2017/01/11	R186	02/02/2017	8.81	Call	Bond Future	1,061.0300		1.0610	1,057.9000	1.0579	(0.295)	0	0	0
2017/01/11	R186	02/02/2017	8.37	Call	Bond Future	144.4600		0.1445	136.7900	0.1368	(5.309)	0	0	500
2017/01/11	R186	02/02/2017	8.62	Put	Bond Future	1,764.3200		1.7643	1,709.2500	1.7093	(3.121)	0	0	0
2017/01/11	R186	02/02/2017	8.79	Call	Bond Future	990.8300		0.9908	986.6800	0.9867	(0.419)	0	0	0
2017/01/11	R186	02/02/2017	8.95	Call	Bond Future	1,632.4500		1.6325	1,637.8600	1.6379	0.331	0	0	0
2017/01/11	R186	02/02/2017	9.02	Call	Bond Future	1,967.0600		1.9671	1,977.7800	1.9778	0.545	0	0	0
2017/01/11	R186	02/02/2017	8.87	Put	Bond Future	787.5500		0.7875	741.9900	0.7420	(5.785)	0	0	500
2017/01/11	R186	02/02/2017	9.50	Put	Bond Future	34.0200		0.0340	27.7200	0.0277	(18.519)	0	0	13,500
2017/01/11	R186	02/02/2017	8.43	Call	Bond Future	202.7000		0.2027	193.9700	0.1940	(4.307)	0	0	750
2017/01/11	R186	02/02/2017	8.80	Call	Bond Future	1,025.5600		1.0256	1,021.9100	1.0219	(0.356)	0	0	0
2017/01/11	R186	02/02/2017	8.90	Call	Bond Future	1,412.8100		1.4128	1,414.8200	1.4148	0.142	0	0	0
2017/01/11	R186	02/02/2017	9.40	Put	Bond Future	62.3700		0.0624	52.4800	0.0525	(15.857)	0	0	750
2017/01/11	R186	02/02/2017	9.10	Call	Bond Future	2,384.3300		2.3843	2,401.5400	2.4015	0.722	0	0	0
2017/01/11	R186	02/02/2017	8.37	Put	Bond Future	3,189.0700		3.1891	3,135.6300	3.1356	(1.676)	0	0	0
2017/01/11	R186	02/02/2017	8.60	Put	Bond Future	1,863.3800		1.8634	1,808.0900	1.8081	(2.967)	0	0	0
2017/01/11	R186	02/02/2017	8.62	Call	Bond Future	511.6000		0.5116	502.3000	0.5023	(1.818)	0	0	500
2017/01/11	R186	02/02/2017	8.79	Put	Bond Future	1,046.5900		1.0466	996.6700	0.9967	(4.770)	0	0	0
2017/01/11	R186	02/02/2017	8.95	Put	Bond Future	577.2800		0.5773	536.9200	0.5369	(6.991)	0	0	2,546
2017/01/11	R186	02/02/2017	9.02	Put	Bond Future	430.5600		0.4306	395.5100	0.3955	(8.141)	0	0	500

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
2017/01/11	R186	04/05/2017			Bond Future	8.8395	114.5986	8.8329	114.6436	(0.075)	0.0000	0.0000	0
2017/01/11	R186	04/05/2017	8.89	Put	Bond Future	2,088.2500	2.0882	2,043.2400	2.0432	(2.155)	0	0	0
2017/01/11	R186	04/05/2017	8.91	Put	Bond Future	2,024.3400	2.0243	1,979.8200	1.9798	(2.199)	0	0	0
2017/01/11	R186	04/05/2017	8.90	Put	Bond Future	2,056.1200	2.0561	2,011.3500	2.0113	(2.177)	0	0	0
2017/01/11	R186	04/05/2017	8.91	Call	Bond Future	2,504.8800	2.5049	2,505.4400	2.5054	0.022	0	0	0
2017/01/11	R186	04/05/2017	8.89	Call	Bond Future	2,432.7000	2.4327	2,432.7700	2.4328	0.003	0	0	0
2017/01/11	R186	04/05/2017	8.90	Call	Bond Future	2,468.6400	2.4686	2,468.9500	2.4690	0.013	0	0	0
2017/01/11	R186	03/08/2017	8.93	Put	Bond Future	2,868.7000	2.8687	2,819.9400	2.8199	(1.700)	0	0	0
2017/01/11	R186	03/08/2017			Bond Future	8.8730	111.5623	8.8661	111.6083	(0.077)	0.0000	0.0000	0
2017/01/11	R186	03/08/2017	8.92	Put	Bond Future	2,900.4200	2.9004	2,851.4900	2.8515	(1.687)	0	0	0
2017/01/11	R186	03/08/2017	8.91	Call	Bond Future	3,180.4100	3.1804	3,177.3300	3.1773	(0.097)	0	0	0
2017/01/11	R186	03/08/2017	8.93	Call	Bond Future	3,249.8100	3.2498	3,247.0700	3.2471	(0.084)	0	0	0
2017/01/11	R186	03/08/2017	8.92	Call	Bond Future	3,214.8400	3.2148	3,211.9300	3.2119	(0.091)	0	0	0
2017/01/11	R186	03/08/2017	8.91	Put	Bond Future	2,932.7300	2.9327	2,883.6300	2.8836	(1.674)	0	0	0
2017/01/11	R197	02/02/2017			Bond Future	294.6489	294.6489	294.2955	294.2955	(0.120)	0.0000	0.0000	1,246
2017/01/11	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R197	02/02/2017	302.57	Put	Bond Future	7,921.1000	7.9211	8,274.4600	8.2745	4.461	0	0	0
2017/01/11	R197	02/02/2017	302.59	Put	Bond Future	7,941.1000	7.9411	8,294.4600	8.2945	4.450	0	0	0
2017/01/11	R197	02/02/2017	302.58	Put	Bond Future	7,931.1000	7.9311	8,284.4600	8.2845	4.455	0	0	0
2017/01/11	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R197	04/05/2017	308.58	Put	Bond Future	8,247.8800	8.2479	8,611.9400	8.6119	4.414	0	0	0
2017/01/11	R197	04/05/2017			Bond Future	300.3321	300.3321	299.9681	299.9681	(0.121)	0.0000	0.0000	0
2017/01/11	R197	04/05/2017	308.60	Put	Bond Future	8,267.8800	8.2679	8,631.9400	8.6319	4.403	0	0	0
2017/01/11	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R197	04/05/2017	308.59	Put	Bond Future	8,257.8800	8.2579	8,621.9400	8.6219	4.409	0	0	0
2017/01/11	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R197	03/08/2017			Bond Future	299.3860	299.3860	299.0147	299.0147	(0.124)	0.0000	0.0000	0
2017/01/11	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R197	03/08/2017	308.05	Put	Bond Future	8,663.9700	8.6640	9,035.2700	9.0353	4.286	0	0	0
2017/01/11	R197	03/08/2017	308.07	Put	Bond Future	8,683.9700	8.6840	9,055.2700	9.0553	4.276	0	0	0
2017/01/11	R197	03/08/2017	308.06	Put	Bond Future	8,673.9700	8.6740	9,045.2700	9.0453	4.281	0	0	0
2017/01/11	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R202	02/02/2017			Bond Future	242.8520	242.8520	242.8593	242.8593	0.003	0.0000	0.0000	36,248
2017/01/11	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R202	02/02/2017	251.72	Put	Bond Future	8,867.9800	8.8680	8,860.6800	8.8607	(0.082)	0	0	0
2017/01/11	R202	02/02/2017	251.74	Put	Bond Future	8,887.9800	8.8880	8,880.6800	8.8807	(0.082)	0	0	0
2017/01/11	R202	02/02/2017	251.73	Put	Bond Future	8,877.9800	8.8780	8,870.6800	8.8707	(0.082)	0	0	0
2017/01/11	R202	04/05/2017	256.73	Put	Bond Future	9,193.7400	9.1937	9,189.9300	9.1899	(0.041)	0	0	0
2017/01/11	R202	04/05/2017			Bond Future	247.5363	247.5363	247.5401	247.5401	0.002	0.0000	0.0000	0
2017/01/11	R202	04/05/2017	256.72	Put	Bond Future	9,183.7400	9.1837	9,179.9300	9.1799	(0.041)	0	0	0
2017/01/11	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
2017/01/11	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R202	04/05/2017	256.71	Put	Bond Future	9,173.7400	9.1737	9,169.9300	9.1699	(0.042)	0	0	0
2017/01/11	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R202	03/08/2017			Bond Future	248.7808	248.7808	248.7850	248.7850	0.002	0.0000	0.0000	0
2017/01/11	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R202	03/08/2017	258.35	Put	Bond Future	9,569.1500	9.5691	9,565.0400	9.5650	(0.043)	0	0	0
2017/01/11	R202	03/08/2017	258.37	Put	Bond Future	9,589.1500	9.5891	9,585.0400	9.5850	(0.043)	0	0	0
2017/01/11	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R202	03/08/2017	258.36	Put	Bond Future	9,579.1500	9.5791	9,575.0400	9.5750	(0.043)	0	0	0
2017/01/11	R203	02/02/2017	7.70	Call	Bond Future	63.3700	0.0634	56.2200	0.0562	(11.283)	0	0	0
2017/01/11	R203	02/02/2017	7.71	Put	Bond Future	59.9600	0.0600	64.4800	0.0645	7.538	0	0	0
2017/01/11	R203	02/02/2017			Bond Future	7.6990	103.6090	7.7195	103.5971	0.266	0.0000	0.0000	27,216
2017/01/11	R203	02/02/2017	7.71	Call	Bond Future	66.3000	0.0663	58.9800	0.0590	(11.041)	0	0	0
2017/01/11	R203	02/02/2017	7.72	Call	Bond Future	69.4400	0.0694	61.9400	0.0619	(10.801)	0	0	0
2017/01/11	R203	02/02/2017	7.70	Put	Bond Future	62.8100	0.0628	67.5000	0.0675	7.467	0	0	0
2017/01/11	R203	02/02/2017	7.72	Put	Bond Future	57.3100	0.0573	61.6500	0.0617	7.573	0	0	0
2017/01/11	R203	04/05/2017	6.91	Call	Bond Future	16.7800	0.0168	14.6000	0.0146	(12.992)	0	0	0
2017/01/11	R203	04/05/2017	6.92	Put	Bond Future	228.3300	0.2283	239.5800	0.2396	4.927	0	0	0
2017/01/11	R203	04/05/2017			Bond Future	7.5230	101.4282	7.5616	101.4147	0.513	0.0000	0.0000	0
2017/01/11	R203	04/05/2017	6.92	Call	Bond Future	17.3300	0.0173	15.0900	0.0151	(12.926)	0	0	0
2017/01/11	R203	04/05/2017	6.93	Call	Bond Future	17.8900	0.0179	15.6000	0.0156	(12.800)	0	0	0
2017/01/11	R203	04/05/2017	6.91	Put	Bond Future	231.2900	0.2313	242.6000	0.2426	4.890	0	0	0
2017/01/11	R203	04/05/2017	6.93	Put	Bond Future	225.3800	0.2254	236.5800	0.2366	4.969	0	0	0
2017/01/11	R203	03/08/2017	4.89	Call	Bond Future	50.5600	0.0506	50.4700	0.0505	(0.178)	0	0	0
2017/01/11	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/11	R203	03/08/2017	4.87	Call	Bond Future	49.2800	0.0493	49.1900	0.0492	(0.183)	0	0	0
2017/01/11	R203	03/08/2017	4.88	Call	Bond Future	49.9200	0.0499	49.8300	0.0498	(0.180)	0	0	0
2017/01/11	R203	03/08/2017	4.87	Put	Bond Future	27.1600	0.0272	27.0700	0.0271	(0.331)	0	0	0
2017/01/11	R203	03/08/2017	4.89	Put	Bond Future	26.2900	0.0263	26.2000	0.0262	(0.342)	0	0	0
2017/01/11	R203	03/08/2017	4.88	Put	Bond Future	26.7200	0.0267	26.6300	0.0266	(0.337)	0	0	0
2017/01/11	R204	02/02/2017	8.28	Call	Bond Future	729.7600	0.7298	721.4800	0.7215	(1.135)	0	0	0
2017/01/11	R204	02/02/2017			Bond Future	7.8613	101.2768	7.8653	101.2699	0.052	0.0000	0.0000	30,150
2017/01/11	R204	02/02/2017	8.29	Call	Bond Future	745.5100	0.7455	737.2900	0.7373	(1.103)	0	0	0
2017/01/11	R204	02/02/2017	8.30	Call	Bond Future	761.3600	0.7614	753.1900	0.7532	(1.073)	0	0	0
2017/01/11	R204	02/02/2017	8.28	Put	Bond Future	16.6200	0.0166	15.2700	0.0153	(8.123)	0	0	0
2017/01/11	R204	02/02/2017	8.30	Put	Bond Future	14.3300	0.0143	13.0900	0.0131	(8.653)	0	0	0
2017/01/11	R204	02/02/2017	8.29	Put	Bond Future	15.4200	0.0154	14.1300	0.0141	(8.366)	0	0	0
2017/01/11	R204	04/05/2017	7.90	Put	Bond Future	369.3900	0.3694	370.4300	0.3704	0.282	0	0	0
2017/01/11	R204	04/05/2017			Bond Future	7.8773	103.2240	7.8830	103.2156	0.072	0.0000	0.0000	0
2017/01/11	R204	04/05/2017	7.92	Put	Bond Future	355.4500	0.3555	356.3900	0.3564	0.264	0	0	0
2017/01/11	R204	04/05/2017	7.90	Call	Bond Future	403.3200	0.4033	395.9000	0.3959	(1.840)	0	0	0
2017/01/11	R204	04/05/2017	7.91	Put	Bond Future	362.3700	0.3624	363.3600	0.3634	0.273	0	0	0
2017/01/11	R204	04/05/2017	7.91	Call	Bond Future	411.2500	0.4113	403.7800	0.4038	(1.816)	0	0	0
2017/01/11	R204	04/05/2017	7.92	Call	Bond Future	419.2700	0.4193	411.7500	0.4117	(1.794)	0	0	0
2017/01/11	R204	03/08/2017	7.77	Put	Bond Future	525.8400	0.5258	526.2400	0.5262	0.076	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
2017/01/11	R204	03/08/2017			Bond Future	7.8499	101.2256	7.8566	101.2170	0.085	0.0000	0.0000	0
2017/01/11	R204	03/08/2017	7.76	Put	Bond Future	532.4300	0.5324	532.8700	0.5329	0.083	0	0	0
2017/01/11	R204	03/08/2017	7.75	Call	Bond Future	411.2600	0.4113	403.2000	0.4032	(1.960)	0	0	0
2017/01/11	R204	03/08/2017	7.76	Call	Bond Future	417.4100	0.4174	409.3000	0.4093	(1.943)	0	0	0
2017/01/11	R204	03/08/2017	7.77	Call	Bond Future	423.6100	0.4236	415.4600	0.4155	(1.924)	0	0	0
2017/01/11	R204	03/08/2017	7.75	Put	Bond Future	539.0800	0.5391	539.5700	0.5396	0.091	0	0	0
2017/01/11	R207	02/02/2017	9.24	Call	Bond Future	3,033.3600	3.0334	3,010.1700	3.0102	(0.764)	0	0	0
2017/01/11	R207	02/02/2017			Bond Future	8.0224	98.4672	8.0315	98.4440	0.114	0.0000	0.0000	74,783
2017/01/11	R207	02/02/2017	8.91	Call	Bond Future	2,223.4800	2.2235	2,200.1800	2.2002	(1.048)	0	0	62
2017/01/11	R207	02/02/2017	9.22	Call	Bond Future	2,984.5000	2.9845	2,961.3000	2.9613	(0.777)	0	0	0
2017/01/11	R207	02/02/2017	9.23	Call	Bond Future	3,008.9400	3.0089	2,985.7400	2.9857	(0.771)	0	0	0
2017/01/11	R207	02/02/2017	8.91	Put	Bond Future	0.5900	0.0006	0.4800	0.0005	(18.644)	0	0	0
2017/01/11	R207	02/02/2017	9.22	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2017/01/11	R207	02/02/2017	9.24	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017/01/11	R207	02/02/2017	9.23	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2017/01/11	R207	04/05/2017	8.21	Put	Bond Future	468.8200	0.4688	474.1300	0.4741	1.133	0	0	0
2017/01/11	R207	04/05/2017			Bond Future	8.0535	100.3604	8.0642	100.3354	0.132	0.0000	0.0000	0
2017/01/11	R207	04/05/2017	8.22	Call	Bond Future	849.0400	0.8490	829.2500	0.8292	(2.331)	0	0	0
2017/01/11	R207	04/05/2017	8.20	Call	Bond Future	820.9300	0.8209	801.4000	0.8014	(2.379)	0	0	0
2017/01/11	R207	04/05/2017	8.21	Call	Bond Future	835.0400	0.8350	815.3700	0.8154	(2.356)	0	0	0
2017/01/11	R207	04/05/2017	8.20	Put	Bond Future	478.0700	0.4781	483.5200	0.4835	1.140	0	0	0
2017/01/11	R207	04/05/2017	8.22	Put	Bond Future	459.4800	0.4595	464.6700	0.4647	1.130	0	0	0
2017/01/11	R207	03/08/2017	8.19	Call	Bond Future	976.2100	0.9762	954.2600	0.9543	(2.248)	0	0	51
2017/01/11	R207	03/08/2017			Bond Future	8.0614	98.7030	8.0732	98.6775	0.147	0.0000	0.0000	0
2017/01/11	R207	03/08/2017	8.39	Put	Bond Future	533.6500	0.5337	535.4900	0.5355	0.345	0	0	0
2017/01/11	R207	03/08/2017	8.41	Put	Bond Future	519.0400	0.5190	520.7300	0.5207	0.326	0	0	0
2017/01/11	R207	03/08/2017	8.19	Put	Bond Future	700.3600	0.7004	703.8400	0.7038	0.497	0	0	0
2017/01/11	R207	03/08/2017	8.40	Put	Bond Future	526.3100	0.5263	528.0700	0.5281	0.334	0	0	0
2017/01/11	R207	03/08/2017	8.41	Call	Bond Future	1,264.3900	1.2644	1,240.6500	1.2406	(1.878)	0	0	0
2017/01/11	R207	03/08/2017	8.39	Call	Bond Future	1,236.4400	1.2364	1,212.8500	1.2128	(1.908)	0	0	0
2017/01/11	R207	03/08/2017	8.40	Call	Bond Future	1,250.3800	1.2504	1,226.7100	1.2267	(1.893)	0	0	0
2017/01/11	R208	02/02/2017			Bond Future	8.1562	97.5362	8.1600	97.5233	0.047	0.0000	0.0000	29,322
2017/01/11	R208	02/02/2017	8.64	Call	Bond Future	1,642.3100	1.6423	1,626.0600	1.6261	(0.989)	0	0	0
2017/01/11	R208	02/02/2017	8.63	Put	Bond Future	38.0900	0.0381	34.6200	0.0346	(9.110)	0	0	0
2017/01/11	R208	02/02/2017	8.65	Put	Bond Future	33.4300	0.0334	30.2200	0.0302	(9.602)	0	0	0
2017/01/11	R208	02/02/2017	8.64	Put	Bond Future	35.7100	0.0357	32.3700	0.0324	(9.353)	0	0	0
2017/01/11	R208	02/02/2017	8.65	Call	Bond Future	1,672.8900	1.6729	1,656.7700	1.6568	(0.964)	0	0	0
2017/01/11	R208	02/02/2017	8.63	Call	Bond Future	1,611.8200	1.6118	1,595.4400	1.5954	(1.016)	0	0	0
2017/01/11	R208	04/05/2017	8.39	Call	Bond Future	1,290.1400	1.2901	1,271.1600	1.2712	(1.471)	0	0	0
2017/01/11	R208	04/05/2017			Bond Future	8.1838	96.0088	8.1883	95.9942	0.056	0.0000	0.0000	0
2017/01/11	R208	04/05/2017	8.37	Call	Bond Future	1,251.1400	1.2511	1,232.2400	1.2322	(1.511)	0	0	0
2017/01/11	R208	04/05/2017	8.38	Call	Bond Future	1,270.4600	1.2705	1,251.5300	1.2515	(1.490)	0	0	0
2017/01/11	R208	04/05/2017	8.37	Put	Bond Future	660.3500	0.6603	655.9700	0.6560	(0.663)	0	0	0
2017/01/11	R208	04/05/2017	8.39	Put	Bond Future	636.1700	0.6362	631.7100	0.6317	(0.701)	0	0	0
2017/01/11	R208	04/05/2017	8.38	Put	Bond Future	648.0700	0.6481	643.6600	0.6437	(0.680)	0	0	0
2017/01/11	R208	03/08/2017	8.32	Call	Bond Future	1,420.5800	1.4206	1,400.7700	1.4008	(1.395)	0	0	0

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2017/01/11	R208	03/08/2017			Bond Future	8.1948	97.9093	8.1997	97.8945	0.060	0.0000	0.0000	0
2017/01/11	R208	03/08/2017	8.30	Call	Bond Future	1,386.8100	1.3868	1,367.0900	1.3671	(1.422)	0	0	0
2017/01/11	R208	03/08/2017	8.31	Call	Bond Future	1,403.5000	1.4035	1,383.7300	1.3837	(1.409)	0	0	0
2017/01/11	R208	03/08/2017	8.30	Put	Bond Future	1,070.5200	1.0705	1,065.5400	1.0655	(0.465)	0	0	0
2017/01/11	R208	03/08/2017	8.32	Put	Bond Future	1,044.3000	1.0443	1,039.2300	1.0392	(0.485)	0	0	0
2017/01/11	R208	03/08/2017	8.31	Put	Bond Future	1,057.2100	1.0572	1,052.1800	1.0522	(0.476)	0	0	0
2017/01/11	R209	02/02/2017	9.55	Put	Bond Future	721.7600	0.7218	666.8700	0.6669	(7.605)	0	0	0
2017/01/11	R209	02/02/2017			Bond Future	9.4332	74.2523	9.4216	74.3323	(0.123)	0.0000	0.0000	66,471
2017/01/11	R209	02/02/2017	9.54	Put	Bond Future	747.8800	0.7479	692.1000	0.6921	(7.458)	0	0	0
2017/01/11	R209	02/02/2017	9.55	Call	Bond Future	1,518.4700	1.5185	1,543.5100	1.5435	1.649	0	0	0
2017/01/11	R209	02/02/2017	9.53	Call	Bond Future	1,435.9300	1.4359	1,459.1200	1.4591	1.615	0	0	0
2017/01/11	R209	02/02/2017	9.54	Call	Bond Future	1,476.9000	1.4769	1,501.0500	1.5010	1.635	0	0	0
2017/01/11	R209	02/02/2017	9.53	Put	Bond Future	774.6900	0.7747	717.9500	0.7180	(7.324)	0	0	0
2017/01/11	R209	04/05/2017	9.48	Put	Bond Future	2,396.9700	2.3970	2,339.7900	2.3398	(2.386)	0	0	0
2017/01/11	R209	04/05/2017			Bond Future	9.4762	72.5293	9.4644	72.6097	(0.124)	0.0000	0.0000	0
2017/01/11	R209	04/05/2017	9.47	Put	Bond Future	2,431.5900	2.4316	2,374.0400	2.3740	(2.367)	0	0	0
2017/01/11	R209	04/05/2017	9.46	Call	Bond Future	2,355.8800	2.3559	2,378.4300	2.3784	0.957	0	0	0
2017/01/11	R209	04/05/2017	9.47	Call	Bond Future	2,389.3600	2.3894	2,412.2800	2.4123	0.959	0	0	0
2017/01/11	R209	04/05/2017	9.48	Call	Bond Future	2,422.9400	2.4229	2,446.2300	2.4462	0.961	0	0	0
2017/01/11	R209	04/05/2017	9.46	Put	Bond Future	2,466.4100	2.4664	2,408.4900	2.4085	(2.348)	0	0	0
2017/01/11	R209	03/08/2017			Bond Future	9.5135	73.9651	9.5014	74.0471	(0.127)	0.0000	0.0000	0
2017/01/11	R209	03/08/2017	9.44	Call	Bond Future	3,062.8700	3.0629	3,058.3300	3.0583	(0.148)	0	0	0
2017/01/11	R209	03/08/2017	9.43	Put	Bond Future	3,599.1900	3.5992	3,512.3000	3.5123	(2.414)	0	0	0
2017/01/11	R209	03/08/2017	9.45	Put	Bond Future	3,526.7200	3.5267	3,440.3700	3.4404	(2.448)	0	0	0
2017/01/11	R209	03/08/2017	9.44	Put	Bond Future	3,562.8100	3.5628	3,476.2000	3.4762	(2.431)	0	0	0
2017/01/11	R209	03/08/2017	9.45	Call	Bond Future	3,095.0900	3.0951	3,090.8100	3.0908	(0.138)	0	0	0
2017/01/11	R209	03/08/2017	9.43	Call	Bond Future	3,030.8300	3.0308	3,026.0100	3.0260	(0.159)	0	0	0
2017/01/11	R210	02/02/2017	190.85	Put	Bond Future	5,242.8800	5.2429	5,237.8900	5.2379	(0.095)	0	0	0
2017/01/11	R210	02/02/2017			Bond Future	185.6071	185.6071	185.6121	185.6121	0.003	0.0000	0.0000	1,779
2017/01/11	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R210	02/02/2017	190.84	Put	Bond Future	5,232.8800	5.2329	5,227.8900	5.2279	(0.095)	0	0	0
2017/01/11	R210	02/02/2017	190.86	Put	Bond Future	5,252.8800	5.2529	5,247.8900	5.2479	(0.095)	0	0	0
2017/01/11	R210	04/05/2017			Bond Future	186.8676	186.8676	186.8703	186.8703	0.001	0.0000	0.0000	0
2017/01/11	R210	04/05/2017	192.31	Put	Bond Future	5,442.3900	5.4424	5,439.7400	5.4397	(0.049)	0	0	0
2017/01/11	R210	04/05/2017	192.33	Put	Bond Future	5,462.3900	5.4624	5,459.7400	5.4597	(0.049)	0	0	0
2017/01/11	R210	04/05/2017	192.32	Put	Bond Future	5,452.3900	5.4524	5,449.7400	5.4497	(0.049)	0	0	0
2017/01/11	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R210	03/08/2017	196.29	Put	Bond Future	5,712.5100	5.7125	5,709.7000	5.7097	(0.049)	0	0	0
2017/01/11	R210	03/08/2017			Bond Future	190.5775	190.5775	190.5803	190.5803	0.001	0.0000	0.0000	0
2017/01/11	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R210	03/08/2017	196.30	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
2017/01/11	R210	03/08/2017	196.28	Put	Bond Future	5,702.5100	5.7025	5,699.7000	5.6997	(0.049)	0	0	0
2017/01/11	R210	03/08/2017	196.30	Put	Bond Future	5,722.5100	5.7225	5,719.7000	5.7197	(0.049)	0	0	0
2017/01/11	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R212	02/02/2017			Bond Future	145.7515	145.7515	145.6188	145.6188	(0.091)	0.0000	0.0000	3,380
2017/01/11	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R212	02/02/2017	149.27	Put	Bond Future	3,518.4900	3.5185	3,651.1900	3.6512	3.772	0	0	0
2017/01/11	R212	02/02/2017	149.29	Put	Bond Future	3,538.4900	3.5385	3,671.1900	3.6712	3.750	0	0	0
2017/01/11	R212	02/02/2017	149.28	Put	Bond Future	3,528.4900	3.5285	3,661.1900	3.6612	3.761	0	0	0
2017/01/11	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R212	04/05/2017			Bond Future	148.5629	148.5629	148.4256	148.4256	(0.092)	0.0000	0.0000	0
2017/01/11	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R212	04/05/2017	152.23	Put	Bond Future	3,667.0600	3.6671	3,804.4100	3.8044	3.746	0	0	0
2017/01/11	R212	04/05/2017	152.25	Put	Bond Future	3,687.0600	3.6871	3,824.4100	3.8244	3.725	0	0	0
2017/01/11	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R212	04/05/2017	152.24	Put	Bond Future	3,677.0600	3.6771	3,814.4100	3.8144	3.735	0	0	0
2017/01/11	R212	03/08/2017			Bond Future	149.4789	149.4789	149.3390	149.3390	(0.094)	0.0000	0.0000	0
2017/01/11	R212	03/08/2017	153.34	Put	Bond Future	3,861.1200	3.8611	4,001.0000	4.0010	3.623	0	0	0
2017/01/11	R212	03/08/2017	153.36	Put	Bond Future	3,881.1200	3.8811	4,021.0000	4.0210	3.604	0	0	0
2017/01/11	R212	03/08/2017	153.35	Put	Bond Future	3,871.1200	3.8711	4,011.0000	4.0110	3.613	0	0	0
2017/01/11	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/11	R213	02/02/2017	9.40	Call	Bond Future	1,613.2600	1.6133	1,628.9900	1.6290	0.975	0	0	0
2017/01/11	R213	02/02/2017	9.42	Call	Bond Future	1,701.1700	1.7012	1,718.6700	1.7187	1.029	0	0	0
2017/01/11	R213	02/02/2017			Bond Future	9.2543	85.5548	9.2426	85.6349	(0.127)	0.0000	0.0000	50,655
2017/01/11	R213	02/02/2017	9.41	Call	Bond Future	1,656.9700	1.6570	1,673.5400	1.6735	1.000	0	0	0
2017/01/11	R213	02/02/2017	9.40	Put	Bond Future	630.9400	0.6309	566.6400	0.5666	(10.191)	0	0	0
2017/01/11	R213	02/02/2017	9.42	Put	Bond Future	585.2500	0.5852	522.7200	0.5227	(10.684)	0	0	0
2017/01/11	R213	02/02/2017	9.41	Put	Bond Future	607.8100	0.6078	544.3500	0.5444	(10.441)	0	0	0
2017/01/11	R213	04/05/2017			Bond Future	9.2972	83.6482	9.2853	83.7285	(0.129)	0.0000	0.0000	0
2017/01/11	R213	04/05/2017	9.35	Put	Bond Future	2,148.4200	2.1484	2,091.3700	2.0914	(2.655)	0	0	0
2017/01/11	R213	04/05/2017	9.37	Put	Bond Future	2,085.3400	2.0853	2,028.8900	2.0289	(2.707)	0	0	0
2017/01/11	R213	04/05/2017	9.35	Call	Bond Future	2,502.1000	2.5021	2,525.4200	2.5254	0.932	0	0	0
2017/01/11	R213	04/05/2017	9.36	Put	Bond Future	2,116.6200	2.1166	2,059.9600	2.0600	(2.677)	0	0	0
2017/01/11	R213	04/05/2017	9.36	Call	Bond Future	2,537.0700	2.5371	2,560.7800	2.5608	0.935	0	0	0
2017/01/11	R213	04/05/2017	9.37	Call	Bond Future	2,572.4900	2.5725	2,596.4100	2.5964	0.930	0	0	0
2017/01/11	R213	03/08/2017	9.33	Put	Bond Future	3,186.0900	3.1861	3,123.6400	3.1236	(1.960)	0	0	0
2017/01/11	R213	03/08/2017			Bond Future	9.3341	85.3039	9.3217	85.3859	(0.132)	0.0000	0.0000	0
2017/01/11	R213	03/08/2017	9.35	Put	Bond Future	3,119.5200	3.1195	3,057.6400	3.0576	(1.984)	0	0	0
2017/01/11	R213	03/08/2017	9.33	Call	Bond Future	3,159.1100	3.1591	3,178.7100	3.1787	0.620	0	0	0
2017/01/11	R213	03/08/2017	9.34	Put	Bond Future	3,152.6800	3.1527	3,090.5100	3.0905	(1.972)	0	0	0
2017/01/11	R213	03/08/2017	9.34	Call	Bond Future	3,192.1300	3.1921	3,212.0100	3.2120	0.623	0	0	0
2017/01/11	R213	03/08/2017	9.35	Call	Bond Future	3,225.3400	3.2253	3,245.5100	3.2455	0.625	0	0	0
2017/01/11	R214	02/02/2017			Bond Future	9.4934	74.7194	9.4818	74.8034	(0.123)	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
2017/01/11	R214	02/02/2017	9.67	Call	Bond Future	1,875.2400		1.8752	1,898.0700	1.8981	1.217	0	0	0
2017/01/11	R214	02/02/2017	9.66	Put	Bond Future	642.7300		0.6427	580.6000	0.5806	(9.667)	0	0	0
2017/01/11	R214	02/02/2017	9.68	Put	Bond Future	596.6200		0.5966	536.2700	0.5363	(10.115)	0	0	0
2017/01/11	R214	02/02/2017	9.67	Put	Bond Future	619.3800		0.6194	558.1300	0.5581	(9.889)	0	0	0
2017/01/11	R214	02/02/2017	9.68	Call	Bond Future	1,922.5400		1.9225	1,946.2700	1.9463	1.234	0	0	0
2017/01/11	R214	02/02/2017	9.66	Call	Bond Future	1,828.4300		1.8284	1,850.3800	1.8504	1.200	0	0	0
2017/01/11	R214	04/05/2017	9.58	Put	Bond Future	2,391.2300		2.3912	2,316.5100	2.3165	(3.125)	0	0	0
2017/01/11	R214	04/05/2017			Bond Future	9.5343		72.8581	9.5225	72.9427	(0.124)	0.0000	0.0000	0
2017/01/11	R214	04/05/2017	9.57	Put	Bond Future	2,425.1500		2.4251	2,350.8200	2.3508	(3.065)	0	0	0
2017/01/11	R214	04/05/2017	9.58	Call	Bond Future	2,717.2200		2.7172	2,727.1500	2.7271	0.365	0	0	0
2017/01/11	R214	04/05/2017	9.56	Call	Bond Future	2,643.1900		2.6432	2,653.7500	2.6538	0.400	0	0	0
2017/01/11	R214	04/05/2017	9.57	Call	Bond Future	2,680.0000		2.6800	2,690.3200	2.6903	0.385	0	0	0
2017/01/11	R214	04/05/2017	9.56	Put	Bond Future	2,459.6000		2.4596	2,385.5100	2.3855	(3.012)	0	0	0
2017/01/11	R214	03/08/2017	9.51	Call	Bond Future	3,252.8900		3.2529	3,283.6900	3.2837	0.947	0	0	0
2017/01/11	R214	03/08/2017			Bond Future	9.5701		74.3002	9.5580	74.3866	(0.127)	0.0000	0.0000	0
2017/01/11	R214	03/08/2017	9.52	Call	Bond Future	3,286.9100		3.2869	3,317.7800	3.3178	0.939	0	0	0
2017/01/11	R214	03/08/2017	9.53	Call	Bond Future	3,321.1200		3.3211	3,352.2700	3.3523	0.938	0	0	0
2017/01/11	R214	03/08/2017	9.51	Put	Bond Future	3,682.4800		3.6825	3,626.8700	3.6269	(1.510)	0	0	0
2017/01/11	R214	03/08/2017	9.53	Put	Bond Future	3,607.3300		3.6073	3,552.0700	3.5521	(1.532)	0	0	0
2017/01/11	R214	03/08/2017	9.52	Put	Bond Future	3,644.7500		3.6448	3,589.2100	3.5892	(1.524)	0	0	0
2017/01/11	R248	02/02/2017	9.76	Put	Bond Future	719.8700		0.7199	675.9100	0.6759	(6.107)	0	0	0
2017/01/11	R248	02/02/2017	9.78	Put	Bond Future	668.1000		0.6681	625.8100	0.6258	(6.330)	0	0	0
2017/01/11	R248	02/02/2017			Bond Future	9.5439		95.9986	9.5372	96.0600	(0.070)	0.0000	0.0000	74,345
2017/01/11	R248	02/02/2017	9.77	Put	Bond Future	693.6400		0.6936	650.5200	0.6505	(6.216)	0	0	0
2017/01/11	R248	02/02/2017	9.76	Call	Bond Future	2,673.7100		2.6737	2,691.1400	2.6911	0.652	0	0	0
2017/01/11	R248	02/02/2017	9.77	Call	Bond Future	2,736.1000		2.7361	2,754.3700	2.7544	0.668	0	0	0
2017/01/11	R248	02/02/2017	9.78	Call	Bond Future	2,799.0200		2.7990	2,818.1200	2.8181	0.682	0	0	0
2017/01/11	R248	04/05/2017	9.66	Call	Bond Future	3,706.6500		3.7067	3,732.6800	3.7327	0.702	0	0	0
2017/01/11	R248	04/05/2017			Bond Future	9.5862		93.4048	9.5795	93.4660	(0.070)	0.0000	0.0000	0
2017/01/11	R248	04/05/2017	9.67	Call	Bond Future	3,754.1600		3.7542	3,780.4500	3.7805	0.700	0	0	0
2017/01/11	R248	04/05/2017	9.65	Put	Bond Future	3,079.6700		3.0797	3,044.1900	3.0442	(1.152)	0	0	0
2017/01/11	R248	04/05/2017	9.67	Put	Bond Future	2,994.0200		2.9940	2,959.0700	2.9591	(1.167)	0	0	0
2017/01/11	R248	04/05/2017	9.65	Call	Bond Future	3,659.4500		3.6594	3,685.2100	3.6852	0.704	0	0	0
2017/01/11	R248	04/05/2017	9.66	Put	Bond Future	3,036.6100		3.0366	3,001.4000	3.0014	(1.160)	0	0	0
2017/01/11	R248	03/08/2017			Bond Future	9.6235		95.2536	9.6166	95.3162	(0.072)	0.0000	0.0000	0
2017/01/11	R248	03/08/2017	9.57	Call	Bond Future	4,352.6600		4.3527	4,381.8000	4.3818	0.669	0	0	0
2017/01/11	R248	03/08/2017	9.56	Put	Bond Future	4,888.1500		4.8881	4,854.5200	4.8545	(0.688)	0	0	0
2017/01/11	R248	03/08/2017	9.58	Put	Bond Future	4,791.7400		4.7917	4,758.5000	4.7585	(0.694)	0	0	0
2017/01/11	R248	03/08/2017	9.57	Put	Bond Future	4,839.6200		4.8396	4,806.1800	4.8062	(0.691)	0	0	0
2017/01/11	R248	03/08/2017	9.58	Call	Bond Future	4,396.2000		4.3962	4,425.5400	4.4255	0.667	0	0	0
2017/01/11	R248	03/08/2017	9.56	Call	Bond Future	4,309.6100		4.3096	4,338.5600	4.3386	0.672	0	0	0

Total

833512