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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/01/2017 TO 16/01/2017

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
2017/01/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	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
2017/01/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	2025	02/02/2017	130.01	Put	Bond Future	3,379.0100	3.3790	3,284.9300	3.2849	(2.784)	0	0	0
2017/01/16	2025	02/02/2017			Bond Future	126.6310	126.6310	126.7251	126.7251	0.074	0.0000	0.0000	3,231
2017/01/16	2025	02/02/2017	130.00	Put	Bond Future	3,369.0100	3.3690	3,274.9300	3.2749	(2.793)	0	0	0
2017/01/16	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2025	02/02/2017	129.99	Put	Bond Future	3,359.0100	3.3590	3,264.9300	3.2649	(2.801)	0	0	0
2017/01/16	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2025	04/05/2017			Bond Future	129.0703	129.0703	129.1654	129.1654	0.074	0.0000	0.0000	0
2017/01/16	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2025	04/05/2017	132.56	Put	Bond Future	3,489.6500	3.4896	3,394.5800	3.3946	(2.724)	0	0	0
2017/01/16	2025	04/05/2017	132.58	Put	Bond Future	3,509.6500	3.5096	3,414.5800	3.4146	(2.709)	0	0	0
2017/01/16	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2025	04/05/2017	132.57	Put	Bond Future	3,499.6500	3.4996	3,404.5800	3.4046	(2.717)	0	0	0
2017/01/16	2025	03/08/2017			Bond Future	130.2972	130.2972	130.3902	130.3902	0.071	0.0000	0.0000	0
2017/01/16	2025	03/08/2017	133.96	Put	Bond Future	3,662.8100	3.6628	3,569.8300	3.5698	(2.538)	0	0	0
2017/01/16	2025	03/08/2017	133.98	Put	Bond Future	3,682.8100	3.6828	3,589.8300	3.5898	(2.525)	0	0	0
2017/01/16	2025	03/08/2017	133.97	Put	Bond Future	3,672.8100	3.6728	3,579.8300	3.5798	(2.532)	0	0	0
2017/01/16	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	83.3100	0.0833	100.000	0	0	0
2017/01/16	2025	02/11/2017			Bond Future	132.9698	132.9698	133.0633	133.0633	0.070	0.0000	0.0000	0
2017/01/16	2025	02/11/2017	132.96	Call	Bond Future	9.8300	0.0098	103.3100	0.1033	950.966	0	0	0
2017/01/16	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	93.3100	0.0933	100.000	0	0	0
2017/01/16	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2025	02/11/2017	132.98	Put	Bond Future	10.1700	0.0102	0.0000	0.0000	(100.000)	0	0	0
2017/01/16	2025	02/11/2017	132.97	Put	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	0
2017/01/16	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2030	02/02/2017			Bond Future	9.0652	92.1186	9.0899	91.9427	0.273	0.0000	0.0000	23,005
2017/01/16	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2030	02/02/2017	9.29	Call	Bond Future	1,580.9700	1.5810	1,404.9800	1.4050	(11.132)	0	0	0
2017/01/16	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2030	02/02/2017	9.30	Call	Bond Future	1,650.4100	1.6504	1,474.4200	1.4744	(10.663)	0	0	0
2017/01/16	2030	02/02/2017	9.31	Call	Bond Future	1,719.7800	1.7198	1,543.7900	1.5438	(10.233)	0	0	0
2017/01/16	2030	04/05/2017	9.33	Call	Bond Future	1,534.2700	1.5343	1,354.3400	1.3543	(11.727)	0	0	0
2017/01/16	2030	04/05/2017			Bond Future	9.1088	93.8876	9.1345	93.7077	0.282	0.0000	0.0000	0
2017/01/16	2030	04/05/2017	9.34	Call	Bond Future	1,602.8000	1.6028	1,422.8700	1.4229	(11.226)	0	0	0
2017/01/16	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/01/16	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2030	04/05/2017	9.32	Call	Bond Future	1,465.6700	1.4657	1,285.7400	1.2857	(12.276)	0	0	0
2017/01/16	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2030	03/08/2017	9.33	Call	Bond Future	1,254.4800	1.2545	1,068.1100	1.0681	(14.856)	0	0	0
2017/01/16	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2030	03/08/2017			Bond Future	9.1470	91.7383	9.1740	91.5519	0.295	0.0000	0.0000	0
2017/01/16	2030	03/08/2017	9.34	Call	Bond Future	1,322.3500	1.3224	1,135.9800	1.1360	(14.094)	0	0	0
2017/01/16	2030	03/08/2017	9.35	Call	Bond Future	1,390.1400	1.3901	1,203.7700	1.2038	(13.407)	0	0	0
2017/01/16	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2030	02/11/2017			Bond Future	9.1725	93.6156	9.2005	93.4244	0.305	0.0000	0.0000	0
2017/01/16	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2030	02/11/2017	9.34	Call	Bond Future	1,135.4900	1.1355	944.3100	0.9443	(16.837)	0	0	0
2017/01/16	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2030	02/11/2017	9.35	Call	Bond Future	1,202.6500	1.2027	1,011.4700	1.0115	(15.897)	0	0	0
2017/01/16	2030	02/11/2017	9.36	Call	Bond Future	1,269.7300	1.2697	1,078.5500	1.0786	(15.057)	0	0	0
2017/01/16	2032	02/02/2017	9.53	Call	Bond Future	2,773.8600	2.7739	2,594.0100	2.5940	(6.484)	0	0	0
2017/01/16	2032	02/02/2017			Bond Future	9.1957	95.2790	9.2154	95.1288	0.214	0.0000	0.0000	19,304
2017/01/16	2032	02/02/2017	9.51	Call	Bond Future	2,654.2100	2.6542	2,473.7500	2.4738	(6.799)	0	0	0
2017/01/16	2032	02/02/2017	9.52	Call	Bond Future	2,713.7800	2.7138	2,533.6100	2.5336	(6.639)	0	0	0
2017/01/16	2032	02/02/2017	9.51	Put	Bond Future	297.5900	0.2976	267.2900	0.2673	(10.182)	0	0	0
2017/01/16	2032	02/02/2017	9.53	Put	Bond Future	270.2300	0.2702	240.5400	0.2405	(10.987)	0	0	0
2017/01/16	2032	02/02/2017	9.52	Put	Bond Future	283.6100	0.2836	253.6000	0.2536	(10.581)	0	0	0
2017/01/16	2032	04/05/2017	9.45	Call	Bond Future	3,449.5100	3.4495	3,322.2900	3.3223	(3.688)	0	0	0
2017/01/16	2032	04/05/2017			Bond Future	9.2387	92.9496	9.2591	92.7960	0.221	0.0000	0.0000	0
2017/01/16	2032	04/05/2017	9.46	Call	Bond Future	3,493.3000	3.4933	3,365.4900	3.3655	(3.659)	0	0	0
2017/01/16	2032	04/05/2017	9.44	Put	Bond Future	1,904.8700	1.9049	1,931.8400	1.9318	1.416	0	0	0
2017/01/16	2032	04/05/2017	9.46	Put	Bond Future	1,844.9500	1.8450	1,870.7400	1.8707	1.398	0	0	0
2017/01/16	2032	04/05/2017	9.44	Call	Bond Future	3,406.0000	3.4060	3,279.3700	3.2794	(3.718)	0	0	0
2017/01/16	2032	04/05/2017	9.45	Put	Bond Future	1,874.7300	1.8747	1,901.1100	1.9011	1.407	0	0	0
2017/01/16	2032	03/08/2017	9.43	Put	Bond Future	2,998.5600	2.9986	3,041.5400	3.0415	1.433	0	0	0
2017/01/16	2032	03/08/2017			Bond Future	9.2750	94.7889	9.2964	94.6294	0.231	0.0000	0.0000	0
2017/01/16	2032	03/08/2017	9.45	Put	Bond Future	2,932.8400	2.9328	2,974.8400	2.9748	1.432	0	0	0
2017/01/16	2032	03/08/2017	9.44	Put	Bond Future	2,965.5600	2.9656	3,008.0500	3.0081	1.433	0	0	0
2017/01/16	2032	03/08/2017	9.44	Call	Bond Future	4,184.4600	4.1845	4,067.4300	4.0674	(2.797)	0	0	0
2017/01/16	2032	03/08/2017	9.43	Call	Bond Future	4,144.2300	4.1442	4,027.6900	4.0277	(2.812)	0	0	0
2017/01/16	2032	03/08/2017	9.45	Call	Bond Future	4,224.8800	4.2249	4,107.3600	4.1074	(2.782)	0	0	0
2017/01/16	2032	02/11/2017			Bond Future	9.3051	92.5682	9.3274	92.4044	0.239	0.0000	0.0000	0
2017/01/16	2032	02/11/2017	9.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2032	02/11/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2032	02/11/2017	9.48	Call	Bond Future	1,277.3100	1.2773	1,113.5000	1.1135	(12.825)	0	0	0
2017/01/16	2032	02/11/2017	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2032	02/11/2017	9.49	Call	Bond Future	1,349.5800	1.3496	1,185.7700	1.1858	(12.138)	0	0	0
2017/01/16	2032	02/11/2017	9.50	Call	Bond Future	1,421.7800	1.4218	1,257.9700	1.2580	(11.521)	0	0	0
2017/01/16	2033	02/02/2017			Bond Future	105.8062	105.8062	105.9515	105.9515	0.137	0.0000	0.0000	6,033

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2017/01/16	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2033	02/02/2017	109.70	Put	Bond Future	3,893.7700	3.8938	3,748.5200	3.7485	(3.730)	0	0	0
2017/01/16	2033	02/02/2017	109.71	Put	Bond Future	3,903.7700	3.9038	3,758.5200	3.7585	(3.721)	0	0	0
2017/01/16	2033	02/02/2017	109.72	Put	Bond Future	3,913.7700	3.9138	3,768.5200	3.7685	(3.711)	0	0	0
2017/01/16	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2033	04/05/2017			Bond Future	106.8038	106.8038	106.9514	106.9514	0.138	0.0000	0.0000	0
2017/01/16	2033	04/05/2017	110.83	Put	Bond Future	4,026.1600	4.0262	3,878.6400	3.8786	(3.664)	0	0	0
2017/01/16	2033	04/05/2017	110.85	Put	Bond Future	4,046.1600	4.0462	3,898.6400	3.8986	(3.646)	0	0	0
2017/01/16	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2033	04/05/2017	110.84	Put	Bond Future	4,036.1600	4.0362	3,888.6400	3.8886	(3.655)	0	0	0
2017/01/16	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2033	03/08/2017	113.14	Put	Bond Future	4,216.7200	4.2167	4,069.5000	4.0695	(3.491)	0	0	0
2017/01/16	2033	03/08/2017			Bond Future	108.9233	108.9233	109.0705	109.0705	0.135	0.0000	0.0000	0
2017/01/16	2033	03/08/2017	113.13	Put	Bond Future	4,206.7200	4.2067	4,059.5000	4.0595	(3.500)	0	0	0
2017/01/16	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2033	03/08/2017	113.12	Put	Bond Future	4,196.7200	4.1967	4,049.5000	4.0495	(3.508)	0	0	0
2017/01/16	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	143.5100	0.1435	100.000	0	0	0
2017/01/16	2033	02/11/2017			Bond Future	110.0745	110.0745	110.2235	110.2235	0.135	0.0000	0.0000	0
2017/01/16	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	133.5100	0.1335	100.000	0	0	0
2017/01/16	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2033	02/11/2017	110.09	Put	Bond Future	15.4600	0.0155	0.0000	0.0000	(100.000)	0	0	0
2017/01/16	2033	02/11/2017	110.07	Call	Bond Future	4.5400	0.0045	153.5100	0.1535	3281.278	0	0	0
2017/01/16	2033	02/11/2017	110.08	Put	Bond Future	5.4600	0.0055	0.0000	0.0000	(100.000)	0	0	0
2017/01/16	2037	02/02/2017	9.68	Put	Bond Future	357.2300	0.3572	330.2200	0.3302	(7.561)	0	0	0
2017/01/16	2037	02/02/2017			Bond Future	9.3704	92.3620	9.3952	92.1545	0.264	0.0000	0.0000	47,873
2017/01/16	2037	02/02/2017	9.67	Put	Bond Future	374.2200	0.3742	347.2700	0.3473	(7.202)	0	0	0
2017/01/16	2037	02/02/2017	9.68	Call	Bond Future	2,904.8100	2.9048	2,670.3000	2.6703	(8.073)	0	0	0
2017/01/16	2037	02/02/2017	9.66	Call	Bond Future	2,778.1300	2.7781	2,543.8000	2.5438	(8.435)	0	0	0
2017/01/16	2037	02/02/2017	9.67	Call	Bond Future	2,841.2400	2.8412	2,606.7900	2.6068	(8.252)	0	0	0
2017/01/16	2037	02/02/2017	9.66	Put	Bond Future	391.7900	0.3918	364.9600	0.3650	(6.848)	0	0	0
2017/01/16	2037	04/05/2017			Bond Future	9.4156	94.1356	9.4411	93.9235	0.271	0.0000	0.0000	0
2017/01/16	2037	04/05/2017	9.58	Put	Bond Future	2,299.0900	2.2991	2,348.2700	2.3483	2.139	0	0	0
2017/01/16	2037	04/05/2017	9.60	Put	Bond Future	2,229.7300	2.2297	2,277.2400	2.2772	2.131	0	0	0
2017/01/16	2037	04/05/2017	9.59	Put	Bond Future	2,264.1100	2.2641	2,312.4500	2.3125	2.135	0	0	0
2017/01/16	2037	04/05/2017	9.60	Call	Bond Future	3,745.5300	3.7455	3,580.9800	3.5810	(4.393)	0	0	0
2017/01/16	2037	04/05/2017	9.58	Call	Bond Future	3,652.3700	3.6524	3,489.4900	3.4895	(4.460)	0	0	0
2017/01/16	2037	04/05/2017	9.59	Call	Bond Future	3,698.7100	3.6987	3,534.9900	3.5350	(4.426)	0	0	0
2017/01/16	2037	03/08/2017	9.57	Call	Bond Future	4,498.5600	4.4986	4,347.2600	4.3473	(3.363)	0	0	0
2017/01/16	2037	03/08/2017			Bond Future	9.4562	91.7407	9.4828	91.5215	0.282	0.0000	0.0000	0
2017/01/16	2037	03/08/2017	9.58	Call	Bond Future	4,541.7800	4.5418	4,389.8100	4.3898	(3.346)	0	0	0
2017/01/16	2037	03/08/2017	9.56	Put	Bond Future	3,606.2700	3.6063	3,674.8300	3.6748	1.901	0	0	0
2017/01/16	2037	03/08/2017	9.57	Put	Bond Future	3,567.8200	3.5678	3,635.6900	3.6357	1.902	0	0	0
2017/01/16	2037	03/08/2017	9.58	Put	Bond Future	3,529.9400	3.5299	3,597.1400	3.5971	1.904	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
2017/01/16	2037	03/08/2017	9.56	Call	Bond Future	4,455.8000	4.4558	4,305.1900	4.3052	(3.380)	0	0	0
2017/01/16	2037	02/11/2017			Bond Future	9.4858	93.6182	9.5133	93.3936	0.290	0.0000	0.0000	0
2017/01/16	2037	02/11/2017	9.66	Call	Bond Future	1,407.8700	1.4079	1,183.2500	1.1833	(15.955)	0	0	0
2017/01/16	2037	02/11/2017	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2037	02/11/2017	9.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2037	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2037	02/11/2017	9.65	Call	Bond Future	1,327.9500	1.3279	1,103.3300	1.1033	(16.915)	0	0	0
2017/01/16	2037	02/11/2017	9.67	Call	Bond Future	1,487.6700	1.4877	1,263.0500	1.2631	(15.099)	0	0	0
2017/01/16	2038	02/02/2017	137.07	Put	Bond Future	7,097.6200	7.0976	6,442.3800	6.4424	(9.232)	0	0	0
2017/01/16	2038	02/02/2017			Bond Future	129.9724	129.9724	130.6276	130.6276	0.504	0.0000	0.0000	22,725
2017/01/16	2038	02/02/2017	137.06	Put	Bond Future	7,087.6200	7.0876	6,432.3800	6.4324	(9.245)	0	0	0
2017/01/16	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2038	02/02/2017	137.05	Put	Bond Future	7,077.6200	7.0776	6,422.3800	6.4224	(9.258)	0	0	0
2017/01/16	2038	04/05/2017	139.77	Put	Bond Future	7,293.9300	7.2939	6,626.9600	6.6270	(9.144)	0	0	0
2017/01/16	2038	04/05/2017			Bond Future	132.4761	132.4761	133.1430	133.1430	0.503	0.0000	0.0000	0
2017/01/16	2038	04/05/2017	139.79	Put	Bond Future	7,313.9300	7.3139	6,646.9600	6.6470	(9.119)	0	0	0
2017/01/16	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2038	04/05/2017	139.78	Put	Bond Future	7,303.9300	7.3039	6,636.9600	6.6370	(9.132)	0	0	0
2017/01/16	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2038	03/08/2017			Bond Future	133.6036	133.6036	134.2799	134.2799	0.506	0.0000	0.0000	0
2017/01/16	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2038	03/08/2017	141.16	Put	Bond Future	7,556.4200	7.5564	6,880.1000	6.8801	(8.950)	0	0	0
2017/01/16	2038	03/08/2017	141.18	Put	Bond Future	7,576.4200	7.5764	6,900.1000	6.9001	(8.927)	0	0	0
2017/01/16	2038	03/08/2017	141.17	Put	Bond Future	7,566.4200	7.5664	6,890.1000	6.8901	(8.938)	0	0	0
2017/01/16	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	232.7600	0.2328	100.000	0	0	0
2017/01/16	2038	02/11/2017			Bond Future	136.3442	136.3442	137.0328	137.0328	0.505	0.0000	0.0000	0
2017/01/16	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	222.7600	0.2228	100.000	0	0	0
2017/01/16	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	212.7600	0.2128	100.000	0	0	0
2017/01/16	2038	02/11/2017	136.80	Put	Bond Future	455.8300	0.4558	0.0000	0.0000	(100.000)	0	0	0
2017/01/16	2038	02/11/2017	136.82	Put	Bond Future	475.8300	0.4758	0.0000	0.0000	(100.000)	0	0	0
2017/01/16	2038	02/11/2017	136.81	Put	Bond Future	465.8300	0.4658	0.0000	0.0000	(100.000)	0	0	0
2017/01/16	2040	02/02/2017	9.58	Call	Bond Future	2,431.6500	2.4316	2,213.5400	2.2135	(8.970)	0	0	0
2017/01/16	2040	02/02/2017			Bond Future	9.3802	96.6103	9.3999	96.4316	0.210	0.0000	0.0000	8,238
2017/01/16	2040	02/02/2017	9.59	Call	Bond Future	2,493.6100	2.4936	2,275.1800	2.2752	(8.760)	0	0	0
2017/01/16	2040	02/02/2017	9.60	Call	Bond Future	2,556.3400	2.5563	2,337.6600	2.3377	(8.554)	0	0	0
2017/01/16	2040	02/02/2017	9.58	Put	Bond Future	642.0800	0.6421	602.7400	0.6027	(6.127)	0	0	0
2017/01/16	2040	02/02/2017	9.60	Put	Bond Future	590.6400	0.5906	550.7300	0.5507	(6.757)	0	0	0
2017/01/16	2040	02/02/2017	9.59	Put	Bond Future	615.9100	0.6159	576.2500	0.5763	(6.439)	0	0	0
2017/01/16	2040	04/05/2017			Bond Future	9.4241	98.4656	9.4444	98.2827	0.216	0.0000	0.0000	0
2017/01/16	2040	04/05/2017	9.62	Put	Bond Future	2,404.4700	2.4045	2,435.4500	2.4354	1.288	0	0	0
2017/01/16	2040	04/05/2017	9.64	Put	Bond Future	2,331.9600	2.3320	2,361.6100	2.3616	1.271	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
2017/01/16	2040	04/05/2017	9.62	Call	Bond Future	4,143.1000	4.1431	3,991.2400	3.9912	(3.665)	0	0	0
2017/01/16	2040	04/05/2017	9.63	Put	Bond Future	2,367.9000	2.3679	2,398.2100	2.3982	1.280	0	0	0
2017/01/16	2040	04/05/2017	9.63	Call	Bond Future	4,193.9000	4.1939	4,041.3700	4.0414	(3.637)	0	0	0
2017/01/16	2040	04/05/2017	9.64	Call	Bond Future	4,245.2000	4.2452	4,092.0100	4.0920	(3.609)	0	0	0
2017/01/16	2040	03/08/2017			Bond Future	9.4636	95.9059	9.4848	95.7165	0.225	0.0000	0.0000	0
2017/01/16	2040	03/08/2017	9.61	Put	Bond Future	3,772.9000	3.7729	3,822.5900	3.8226	1.317	0	0	0
2017/01/16	2040	03/08/2017	9.63	Put	Bond Future	3,692.9500	3.6930	3,741.5300	3.7415	1.315	0	0	0
2017/01/16	2040	03/08/2017	9.61	Call	Bond Future	5,065.3900	5.0654	4,925.6700	4.9257	(2.758)	0	0	0
2017/01/16	2040	03/08/2017	9.62	Put	Bond Future	3,732.9000	3.7329	3,782.0300	3.7820	1.316	0	0	0
2017/01/16	2040	03/08/2017	9.62	Call	Bond Future	5,112.6100	5.1126	4,972.3300	4.9723	(2.744)	0	0	0
2017/01/16	2040	03/08/2017	9.63	Call	Bond Future	5,159.7600	5.1598	5,018.9300	5.0189	(2.729)	0	0	0
2017/01/16	2040	02/11/2017			Bond Future	9.4923	97.8687	9.5143	97.6743	0.231	0.0000	0.0000	0
2017/01/16	2040	02/11/2017	9.66	Call	Bond Future	1,467.2100	1.4672	1,272.8700	1.2729	(13.246)	0	0	0
2017/01/16	2040	02/11/2017	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2040	02/11/2017	9.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2040	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2040	02/11/2017	9.67	Call	Bond Future	1,553.5500	1.5535	1,359.2100	1.3592	(12.509)	0	0	0
2017/01/16	2040	02/11/2017	9.65	Call	Bond Future	1,380.7400	1.3807	1,186.4000	1.1864	(14.075)	0	0	0
2017/01/16	2044	02/02/2017			Bond Future	9.3848	93.9713	9.4095	93.7432	0.264	0.0000	0.0000	20,374
2017/01/16	2044	02/02/2017	9.77	Call	Bond Future	3,735.2200	3.7352	3,477.4400	3.4774	(6.901)	0	0	0
2017/01/16	2044	02/02/2017	9.76	Put	Bond Future	299.1600	0.2992	269.2800	0.2693	(9.988)	0	0	0
2017/01/16	2044	02/02/2017	9.78	Put	Bond Future	271.9400	0.2719	242.6300	0.2426	(10.778)	0	0	0
2017/01/16	2044	02/02/2017	9.77	Put	Bond Future	285.2500	0.2852	255.6400	0.2556	(10.380)	0	0	0
2017/01/16	2044	02/02/2017	9.78	Call	Bond Future	3,808.5700	3.8086	3,551.0900	3.5511	(6.761)	0	0	0
2017/01/16	2044	02/02/2017	9.76	Call	Bond Future	3,662.3300	3.6623	3,404.2800	3.4043	(7.046)	0	0	0
2017/01/16	2044	04/05/2017			Bond Future	9.4268	95.7758	9.4523	95.5427	0.270	0.0000	0.0000	0
2017/01/16	2044	04/05/2017	9.67	Call	Bond Future	4,465.2300	4.4652	4,278.5100	4.2785	(4.182)	0	0	0
2017/01/16	2044	04/05/2017	9.66	Put	Bond Future	2,316.2600	2.3163	2,363.5400	2.3635	2.041	0	0	0
2017/01/16	2044	04/05/2017	9.68	Put	Bond Future	2,245.6500	2.2456	2,291.2400	2.2912	2.030	0	0	0
2017/01/16	2044	04/05/2017	9.67	Put	Bond Future	2,280.8500	2.2809	2,327.2800	2.3273	2.036	0	0	0
2017/01/16	2044	04/05/2017	9.68	Call	Bond Future	4,518.0100	4.5180	4,330.4500	4.3305	(4.151)	0	0	0
2017/01/16	2044	04/05/2017	9.66	Call	Bond Future	4,412.5300	4.4125	4,226.6600	4.2267	(4.212)	0	0	0
2017/01/16	2044	03/08/2017			Bond Future	9.4646	93.2882	9.4911	93.0476	0.280	0.0000	0.0000	0
2017/01/16	2044	03/08/2017	9.62	Put	Bond Future	3,810.3500	3.8104	3,880.9400	3.8809	1.853	0	0	0
2017/01/16	2044	03/08/2017	9.64	Put	Bond Future	3,729.3900	3.7294	3,798.5600	3.7986	1.855	0	0	0
2017/01/16	2044	03/08/2017	9.63	Put	Bond Future	3,769.5700	3.7696	3,839.4400	3.8394	1.854	0	0	0
2017/01/16	2044	03/08/2017	9.64	Call	Bond Future	5,300.7300	5.3007	5,129.2900	5.1293	(3.234)	0	0	0
2017/01/16	2044	03/08/2017	9.62	Call	Bond Future	5,204.7900	5.2048	5,034.7700	5.0348	(3.267)	0	0	0
2017/01/16	2044	03/08/2017	9.63	Call	Bond Future	5,252.5300	5.2525	5,081.7900	5.0818	(3.251)	0	0	0
2017/01/16	2044	02/11/2017	9.68	Call	Bond Future	1,671.7600	1.6718	1,425.1600	1.4252	(14.751)	0	0	0
2017/01/16	2044	02/11/2017			Bond Future	9.4921	95.1974	9.5194	94.9508	0.288	0.0000	0.0000	0
2017/01/16	2044	02/11/2017	9.66	Call	Bond Future	1,496.2800	1.4963	1,249.6800	1.2497	(16.481)	0	0	0
2017/01/16	2044	02/11/2017	9.67	Call	Bond Future	1,584.0900	1.5841	1,337.4900	1.3375	(15.567)	0	0	0
2017/01/16	2044	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2044	02/11/2017	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2044	02/11/2017	9.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
2017/01/16	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2046	02/02/2017	137.14	Put	Bond Future	5,510.7000	5.5107	5,510.1500	5.5101	(0.010)	0	0	0
2017/01/16	2046	02/02/2017			Bond Future	131.6293	131.6293	131.6299	131.6299	0.000	0.0000	0.0000	19,398
2017/01/16	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2046	02/02/2017	137.13	Put	Bond Future	5,500.7000	5.5007	5,500.1500	5.5001	(0.010)	0	0	0
2017/01/16	2046	02/02/2017	137.15	Put	Bond Future	5,520.7000	5.5207	5,520.1500	5.5201	(0.010)	0	0	0
2017/01/16	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2046	04/05/2017			Bond Future	132.6348	132.6348	132.6345	132.6345	0.000	0.0000	0.0000	0
2017/01/16	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2046	04/05/2017	138.32	Put	Bond Future	5,685.1900	5.6852	5,685.4700	5.6855	0.005	0	0	0
2017/01/16	2046	04/05/2017	138.34	Put	Bond Future	5,705.1900	5.7052	5,705.4700	5.7055	0.005	0	0	0
2017/01/16	2046	04/05/2017	138.33	Put	Bond Future	5,695.1900	5.6952	5,695.4700	5.6955	0.005	0	0	0
2017/01/16	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2046	03/08/2017	141.17	Put	Bond Future	5,902.9600	5.9030	5,907.4000	5.9074	0.075	0	0	0
2017/01/16	2046	03/08/2017			Bond Future	135.2670	135.2670	135.2626	135.2626	(0.003)	0.0000	0.0000	0
2017/01/16	2046	03/08/2017	141.19	Put	Bond Future	5,922.9600	5.9230	5,927.4000	5.9274	0.075	0	0	0
2017/01/16	2046	03/08/2017	141.18	Put	Bond Future	5,912.9600	5.9130	5,917.4000	5.9174	0.075	0	0	0
2017/01/16	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2046	02/11/2017	136.31	Call	Bond Future	136.8400	0.1368	130.8900	0.1309	(4.348)	0	0	0
2017/01/16	2046	02/11/2017			Bond Future	136.4468	136.4468	136.4409	136.4409	(0.004)	0.0000	0.0000	0
2017/01/16	2046	02/11/2017	136.30	Call	Bond Future	146.8400	0.1468	140.8900	0.1409	(4.052)	0	0	0
2017/01/16	2046	02/11/2017	136.32	Call	Bond Future	126.8400	0.1268	120.8900	0.1209	(4.691)	0	0	0
2017/01/16	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2050	02/02/2017	144.97	Put	Bond Future	7,006.3000	7.0063	5,715.2400	5.7152	(18.427)	0	0	0
2017/01/16	2050	02/02/2017			Bond Future	137.9637	137.9637	139.2548	139.2548	0.936	0.0000	0.0000	25,020
2017/01/16	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2050	02/02/2017	144.96	Put	Bond Future	6,996.3000	6.9963	5,705.2400	5.7052	(18.453)	0	0	0
2017/01/16	2050	02/02/2017	144.98	Put	Bond Future	7,016.3000	7.0163	5,725.2400	5.7252	(18.401)	0	0	0
2017/01/16	2050	04/05/2017			Bond Future	140.6213	140.6213	141.9364	141.9364	0.935	0.0000	0.0000	0
2017/01/16	2050	04/05/2017	147.83	Put	Bond Future	7,208.7000	7.2087	5,893.6100	5.8936	(18.243)	0	0	0
2017/01/16	2050	04/05/2017	147.85	Put	Bond Future	7,228.7000	7.2287	5,913.6100	5.9136	(18.193)	0	0	0
2017/01/16	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2050	04/05/2017	147.84	Put	Bond Future	7,218.7000	7.2187	5,903.6100	5.9036	(18.218)	0	0	0
2017/01/16	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2050	03/08/2017			Bond Future	141.7481	141.7481	143.0845	143.0845	0.943	0.0000	0.0000	0
2017/01/16	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	2050	03/08/2017	149.22	Put	Bond Future	7,471.9100	7.4719	6,135.5000	6.1355	(17.886)	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
2017/01/16	2050	03/08/2017	149.24	Put	Bond Future	7,491.9100	7.4919	6,155.5000	6.1555	(17.838)	0	0	0
2017/01/16	2050	03/08/2017	149.23	Put	Bond Future	7,481.9100	7.4819	6,145.5000	6.1455	(17.862)	0	0	0
2017/01/16	2050	02/11/2017	144.66	Put	Bond Future	4.5600	0.0046	0.0000	0.0000	(100.000)	0	0	0
2017/01/16	2050	02/11/2017	144.67	Put	Bond Future	14.5600	0.0146	0.0000	0.0000	(100.000)	0	0	0
2017/01/16	2050	02/11/2017			Bond Future	144.6554	144.6554	146.0179	146.0179	0.942	0.0000	0.0000	0
2017/01/16	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	1,347.9300	1.3479	100.000	0	0	0
2017/01/16	2050	02/11/2017	144.65	Call	Bond Future	5.4400	0.0054	1,367.9300	1.3679	25045.772	0	0	0
2017/01/16	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	1,357.9300	1.3579	100.000	0	0	0
2017/01/16	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	AL37	02/02/2017			Index Future	517.2770	517.2770	516.8410	516.8410	(0.084)	0.0000	0.0000	7
2017/01/16	AL37	04/05/2017			Index Future	527.2090	527.2090	526.7590	526.7590	(0.085)	0.0000	0.0000	0
2017/01/16	AL37	03/08/2017			Index Future	537.6400	537.6400	537.1630	537.1630	(0.089)	0.0000	0.0000	0
2017/01/16	AL37	02/11/2017			Index Future	548.6350	548.6350	548.1420	548.1420	(0.090)	0.0000	0.0000	0
2017/01/16	AL7T	02/02/2017			Index Future	602.3090	602.3090	601.6060	601.6060	(0.117)	0.0000	0.0000	2
2017/01/16	AL7T	04/05/2017			Index Future	613.8740	613.8740	613.1510	613.1510	(0.118)	0.0000	0.0000	0
2017/01/16	AL7T	03/08/2017			Index Future	626.0190	626.0190	625.2620	625.2620	(0.121)	0.0000	0.0000	0
2017/01/16	AL7T	02/11/2017			Index Future	638.8220	638.8220	638.0410	638.0410	(0.122)	0.0000	0.0000	0
2017/01/16	ALBI	02/02/2017			Index Future	547.8230	547.8230	547.0370	547.0370	(0.143)	0.0000	0.0000	605
2017/01/16	ALBI	04/05/2017			Index Future	558.3420	558.3420	557.5350	557.5350	(0.145)	0.0000	0.0000	0
2017/01/16	ALBI	03/08/2017			Index Future	569.3880	569.3880	568.5460	568.5460	(0.148)	0.0000	0.0000	0
2017/01/16	ALBI	02/11/2017			Index Future	581.0330	581.0330	580.1670	580.1670	(0.149)	0.0000	0.0000	0
2017/01/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/16	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	EL28	02/02/2017			Bond Future	127.8549	127.8549	127.8578	127.8578	0.002	0.0000	0.0000	0
2017/01/16	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	EL28	02/02/2017	135.10	Put	Bond Future	7,245.1400	7.2451	7,242.1900	7.2422	(0.041)	0	0	0
2017/01/16	EL28	02/02/2017	135.12	Put	Bond Future	7,265.1400	7.2651	7,262.1900	7.2622	(0.041)	0	0	0
2017/01/16	EL28	02/02/2017	135.11	Put	Bond Future	7,255.1400	7.2551	7,252.1900	7.2522	(0.041)	0	0	0
2017/01/16	EL28	04/05/2017			Bond Future	128.6334	128.6334	128.6356	128.6356	0.002	0.0000	0.0000	0
2017/01/16	EL28	04/05/2017	137.90	Put	Bond Future	9,266.5800	9.2666	9,264.3800	9.2644	(0.024)	0	0	0
2017/01/16	EL28	04/05/2017	137.92	Put	Bond Future	9,286.5800	9.2866	9,284.3800	9.2844	(0.024)	0	0	0
2017/01/16	EL28	04/05/2017	137.91	Put	Bond Future	9,276.5800	9.2766	9,274.3800	9.2744	(0.024)	0	0	0
2017/01/16	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	EL28	03/08/2017			Bond Future	131.1862	131.1862	131.1844	131.1844	(0.001)	0.0000	0.0000	0
2017/01/16	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	EL28	03/08/2017	135.16	Put	Bond Future	3,973.8000	3.9738	3,975.6200	3.9756	0.046	0	0	0
2017/01/16	EL28	03/08/2017	135.18	Put	Bond Future	3,993.8000	3.9938	3,995.6200	3.9956	0.046	0	0	0
2017/01/16	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	EL28	03/08/2017	135.17	Put	Bond Future	3,983.8000	3.9838	3,985.6200	3.9856	0.046	0	0	0
2017/01/16	EL28	02/11/2017			Bond Future	133.8769	133.8769	133.8737	133.8737	(0.002)	0.0000	0.0000	0
2017/01/16	EL28	02/11/2017	133.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	EL28	02/11/2017	133.89	Put	Bond Future	13.0900	0.0131	16.3100	0.0163	24.599	0	0	0
2017/01/16	EL28	02/11/2017	133.88	Put	Bond Future	3.0900	0.0031	6.3100	0.0063	104.207	0	0	0
2017/01/16	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	EL28	02/11/2017	133.87	Call	Bond Future	6.9100	0.0069	3.6900	0.0037	(46.599)	0	0	0
2017/01/16	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	ES33	02/02/2017			Bond Future	10.2880	81.0150	10.3023	80.9215	0.139	0.0000	0.0000	9,466
2017/01/16	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	ES33	02/02/2017	10.59	Call	Bond Future	1,942.8600	1.9429	1,849.3200	1.8493	(4.815)	0	0	0
2017/01/16	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	ES33	02/02/2017	10.60	Call	Bond Future	2,005.9500	2.0059	1,912.4100	1.9124	(4.663)	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
2017/01/16	ES33	02/02/2017	10.61	Call	Bond Future	2,068.9600	2.0690	1,975.4200	1.9754	(4.521)	0	0	0
2017/01/16	ES33	04/05/2017			Bond Future	10.3618	78.7773	10.3766	78.6814	0.143	0.0000	0.0000	0
2017/01/16	ES33	04/05/2017	10.55	Call	Bond Future	1,203.8700	1.2039	1,108.0500	1.1081	(7.959)	0	0	0
2017/01/16	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	ES33	04/05/2017	10.56	Call	Bond Future	1,267.0500	1.2670	1,171.2300	1.1712	(7.562)	0	0	0
2017/01/16	ES33	04/05/2017	10.54	Call	Bond Future	1,140.6200	1.1406	1,044.8000	1.0448	(8.401)	0	0	0
2017/01/16	ES33	03/08/2017			Bond Future	10.4294	80.3361	10.4451	80.2359	0.150	0.0000	0.0000	0
2017/01/16	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	ES33	03/08/2017	10.55	Call	Bond Future	765.2000	0.7652	665.0100	0.6650	(13.093)	0	0	0
2017/01/16	ES33	03/08/2017	10.53	Call	Bond Future	639.1000	0.6391	538.9100	0.5389	(15.677)	0	0	0
2017/01/16	ES33	03/08/2017	10.54	Call	Bond Future	702.1900	0.7022	602.0000	0.6020	(14.268)	0	0	0
2017/01/16	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	ES33	02/11/2017			Bond Future	10.4940	78.1853	10.5104	78.0822	0.156	0.0000	0.0000	0
2017/01/16	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	ES33	02/11/2017	10.66	Call	Bond Future	1,037.8000	1.0378	934.7600	0.9348	(9.929)	0	0	0
2017/01/16	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	ES33	02/11/2017	10.67	Call	Bond Future	1,099.6600	1.0997	996.6200	0.9966	(9.370)	0	0	0
2017/01/16	ES33	02/11/2017	10.68	Call	Bond Future	1,161.4400	1.1614	1,058.4000	1.0584	(8.872)	0	0	0
2017/01/16	ES42	02/02/2017			Bond Future	10.4118	85.4845	10.4312	85.3380	0.186	0.0000	0.0000	8,777
2017/01/16	ES42	04/05/2017			Bond Future	10.4849	82.8633	10.5050	82.7135	0.191	0.0000	0.0000	0
2017/01/16	ES42	03/08/2017			Bond Future	10.5512	84.5033	10.5722	84.3478	0.200	0.0000	0.0000	0
2017/01/16	ES42	02/11/2017			Bond Future	10.6134	81.9698	10.6353	81.8104	0.206	0.0000	0.0000	0
2017/01/16	GOVI	02/02/2017	533.34	Call	GOVI	123,690.0000	12.3690	115,640.0000	11.5640	(6.508)	0	0	0
2017/01/16	GOVI	02/02/2017			GOVI	545.7090	545.7090	544.9040	544.9040	(0.148)	0.0000	0.0000	486
2017/01/16	GOVI	02/02/2017	533.32	Call	GOVI	123,890.0000	12.3890	115,840.0000	11.5840	(6.498)	0	0	0
2017/01/16	GOVI	02/02/2017	533.33	Call	GOVI	123,790.0000	12.3790	115,740.0000	11.5740	(6.503)	0	0	0
2017/01/16	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	GOVI	04/05/2017			GOVI	556.1880	556.1880	555.3600	555.3600	(0.149)	0.0000	0.0000	0
2017/01/16	GOVI	04/05/2017	262.19	Call	GOVI	2,939,980.0000	293.9980	2,931,700.0000	293.1700	(0.282)	0	0	0
2017/01/16	GOVI	04/05/2017	262.20	Call	GOVI	2,939,880.0000	293.9880	2,931,600.0000	293.1600	(0.282)	0	0	0
2017/01/16	GOVI	04/05/2017	262.18	Call	GOVI	2,940,080.0000	294.0080	2,931,800.0000	293.1800	(0.282)	0	0	0
2017/01/16	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	GOVI	03/08/2017			GOVI	567.1920	567.1920	566.3290	566.3290	(0.152)	0.0000	0.0000	0
2017/01/16	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	GOVI	03/08/2017	561.09	Call	GOVI	61,020.0000	6.1020	52,390.0000	5.2390	(14.143)	0	0	0
2017/01/16	GOVI	03/08/2017	561.10	Call	GOVI	60,920.0000	6.0920	52,290.0000	5.2290	(14.166)	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
2017/01/16	GOVI	03/08/2017	561.11	Call	GOVI	60,820.0000	6.0820	52,190.0000	5.2190	(14.189)	0	0	0
2017/01/16	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	GOVI	02/11/2017			GOVI	578.7920	578.7920	577.9040	577.9040	(0.153)	0.0000	0.0000	0
2017/01/16	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	GOVI	02/11/2017	572.44	Call	GOVI	63,520.0000	6.3520	54,640.0000	5.4640	(13.980)	0	0	0
2017/01/16	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	GOVI	02/11/2017	572.45	Call	GOVI	63,420.0000	6.3420	54,540.0000	5.4540	(14.002)	0	0	0
2017/01/16	GOVI	02/11/2017	572.46	Call	GOVI	63,320.0000	6.3320	54,440.0000	5.4440	(14.024)	0	0	0
2017/01/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/16	IGOV	02/02/2017			Index Future	246.3810	246.3810	246.7570	246.7570	0.153	0.0000	0.0000	1,031
2017/01/16	IGOV	04/05/2017			Index Future	251.1270	251.1270	251.5070	251.5070	0.151	0.0000	0.0000	0
2017/01/16	IGOV	03/08/2017			Index Future	256.1100	256.1100	256.4890	256.4890	0.148	0.0000	0.0000	0
2017/01/16	IGOV	02/11/2017			Index Future	261.3630	261.3630	261.7460	261.7460	0.147	0.0000	0.0000	0
2017/01/16	ILBI	02/02/2017			Index Future	664.3980	664.3980	665.0820	665.0820	0.103	0.0000	0.0000	157
2017/01/16	ILBI	04/05/2017			Index Future	677.2600	677.2600	677.9540	677.9540	0.102	0.0000	0.0000	0
2017/01/16	ILBI	03/08/2017			Index Future	690.5940	690.5940	691.3020	691.3020	0.103	0.0000	0.0000	0
2017/01/16	ILBI	02/11/2017			Index Future	704.1520	704.1520	704.8770	704.8770	0.103	0.0000	0.0000	0
2017/01/16	IS01	16/03/2017			Interest Rate Swap	100.0028	100.0028	100.0028	100.0028	0.000	0.0000	0.0000	0
2017/01/16	IS01	15/06/2017			Interest Rate Swap	99.6118	99.6118	99.6097	99.6097	(0.002)	0.0000	0.0000	0
2017/01/16	IS01	21/09/2017			Interest Rate Swap	99.6327	99.6327	99.6322	99.6322	(0.001)	0.0000	0.0000	0
2017/01/16	IS01	21/12/2017			Interest Rate Swap	99.8768	99.8768	99.8794	99.8794	0.003	0.0000	0.0000	0
2017/01/16	IS01	15/03/2018			Interest Rate Swap	99.8984	99.8984	99.9060	99.9060	0.008	0.0000	0.0000	0
2017/01/16	IS02	18/12/2017			Interest Rate Swap	99.9059	99.9059	99.9087	99.9087	0.003	0.0000	0.0000	0
2017/01/16	IS02	16/03/2018			Interest Rate Swap	99.1827	99.1827	99.1897	99.1897	0.007	0.0000	0.0000	0
2017/01/16	IS02	15/06/2018			Interest Rate Swap	98.8303	98.8303	98.8386	98.8386	0.008	0.0000	0.0000	0
2017/01/16	IS02	21/09/2018			Interest Rate Swap	98.8687	98.8687	98.8804	98.8804	0.012	0.0000	0.0000	0
2017/01/16	IS02	21/12/2018			Interest Rate Swap	99.3600	99.3600	99.3600	99.3600	0.000	0.0000	0.0000	0
2017/01/16	IS02	15/03/2019			Interest Rate Swap	99.8638	99.8638	99.8549	99.8549	(0.009)	0.0000	0.0000	0
2017/01/16	IS05	17/12/2020			Interest Rate Swap	97.5004	97.5004	97.5177	97.5177	0.018	0.0000	0.0000	0
2017/01/16	IS05	16/03/2021			Interest Rate Swap	96.8036	96.8036	96.8188	96.8188	0.016	0.0000	0.0000	0
2017/01/16	IS05	15/06/2021			Interest Rate Swap	96.0729	96.0729	96.0853	96.0853	0.013	0.0000	0.0000	0
2017/01/16	IS05	21/09/2021			Interest Rate Swap	96.3145	96.3145	96.3233	96.3233	0.009	0.0000	0.0000	0
2017/01/16	IS05	21/12/2021			Interest Rate Swap	98.5439	98.5439	98.5516	98.5516	0.008	0.0000	0.0000	50
2017/01/16	IS05	15/03/2022			Interest Rate Swap	98.7286	98.7286	98.7361	98.7361	0.008	0.0000	0.0000	0
2017/01/16	IS10	17/12/2025			Interest Rate Swap	97.1481	97.1481	97.0555	97.0555	(0.095)	0.0000	0.0000	0
2017/01/16	IS10	16/03/2026			Interest Rate Swap	94.2118	94.2118	94.1158	94.1158	(0.102)	0.0000	0.0000	0
2017/01/16	IS10	15/06/2026			Interest Rate Swap	92.9815	92.9815	92.8941	92.8941	(0.094)	0.0000	0.0000	0
2017/01/16	IS10	21/09/2026			Interest Rate Swap	95.1009	95.1009	95.0286	95.0286	(0.076)	0.0000	0.0000	0
2017/01/16	IS10	21/12/2026			Interest Rate Swap	98.8085	98.8085	98.7496	98.7496	(0.060)	0.0000	0.0000	0
2017/01/16	IS10	15/03/2027			Interest Rate Swap	97.4011	97.4011	97.3458	97.3458	(0.057)	0.0000	0.0000	0

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2017/01/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/01/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/16	JBAF	18/01/2017			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2017/01/16	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/01/16	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	1,000
2017/01/16	JBAF	19/04/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/16	JBAF	17/05/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/16	JBAF	21/06/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/01/16	JBAF	20/09/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/01/16	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/01/16	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/01/16	JBAF	20/06/2018			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2017/01/16	JBAF	19/09/2018			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2017/01/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/16	JBAF	19/12/2018			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2017/01/16	R023	02/02/2017	8.85	Call	Bond Future	2,377.4100	2.3774	2,277.6400	2.2776	(4.197)	0	0	0
2017/01/16	R023	02/02/2017			Bond Future	8.3344	100.6809	8.3543	100.5894	0.239	0.0000	0.0000	18,877
2017/01/16	R023	02/02/2017	8.86	Call	Bond Future	2,419.5000	2.4195	2,320.0500	2.3200	(4.110)	0	0	0
2017/01/16	R023	02/02/2017	8.84	Put	Bond Future	42.1200	0.0421	33.4900	0.0335	(20.489)	0	0	0
2017/01/16	R023	02/02/2017	8.86	Put	Bond Future	36.8500	0.0369	28.8600	0.0289	(21.682)	0	0	0
2017/01/16	R023	02/02/2017	8.84	Call	Bond Future	2,335.4400	2.3354	2,235.3500	2.2353	(4.286)	0	0	0
2017/01/16	R023	02/02/2017	8.85	Put	Bond Future	39.4100	0.0394	31.1000	0.0311	(21.086)	0	0	0
2017/01/16	R023	04/05/2017	8.61	Call	Bond Future	2,002.8700	2.0029	1,926.1000	1.9261	(3.833)	0	0	0
2017/01/16	R023	04/05/2017			Bond Future	8.3624	98.6820	8.3835	98.5882	0.252	0.0000	0.0000	0
2017/01/16	R023	04/05/2017	8.59	Call	Bond Future	1,948.2600	1.9483	1,872.2700	1.8723	(3.900)	0	0	0
2017/01/16	R023	04/05/2017	8.60	Call	Bond Future	1,975.4700	1.9755	1,899.0800	1.8991	(3.867)	0	0	0
2017/01/16	R023	04/05/2017	8.59	Put	Bond Future	941.3300	0.9413	959.2000	0.9592	1.898	0	0	0
2017/01/16	R023	04/05/2017	8.61	Put	Bond Future	908.0600	0.9081	925.1500	0.9252	1.882	0	0	0
2017/01/16	R023	04/05/2017	8.60	Put	Bond Future	924.5900	0.9246	942.0600	0.9421	1.889	0	0	0
2017/01/16	R023	03/08/2017	8.60	Put	Bond Future	1,408.1200	1.4081	1,435.5000	1.4355	1.944	0	0	0
2017/01/16	R023	03/08/2017			Bond Future	8.3780	100.6346	8.4010	100.5358	0.274	0.0000	0.0000	0
2017/01/16	R023	03/08/2017	8.59	Put	Bond Future	1,425.8000	1.4258	1,453.5100	1.4535	1.943	0	0	0
2017/01/16	R023	03/08/2017	8.60	Call	Bond Future	2,357.3900	2.3574	2,285.9800	2.2860	(3.029)	0	0	0
2017/01/16	R023	03/08/2017	8.58	Call	Bond Future	2,307.5700	2.3076	2,236.8200	2.2368	(3.066)	0	0	0
2017/01/16	R023	03/08/2017	8.59	Call	Bond Future	2,332.5600	2.3326	2,261.4800	2.2615	(3.047)	0	0	0
2017/01/16	R023	03/08/2017	8.58	Put	Bond Future	1,443.3500	1.4434	1,471.3900	1.4714	1.943	0	0	0
2017/01/16	R023	02/11/2017	8.56	Call	Bond Future	723.1000	0.7231	621.2500	0.6213	(14.085)	0	0	0
2017/01/16	R023	02/11/2017			Bond Future	8.3849	98.7596	8.4095	98.6577	0.293	0.0000	0.0000	0
2017/01/16	R023	02/11/2017	8.57	Call	Bond Future	764.2000	0.7642	662.3500	0.6623	(13.328)	0	0	0
2017/01/16	R023	02/11/2017	8.58	Call	Bond Future	805.2900	0.8053	703.4400	0.7034	(12.648)	0	0	0

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2017/01/16	R023	02/11/2017	8.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R023	02/11/2017	8.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R023	02/11/2017	8.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R035	02/02/2017			Bond Future	9.3062	100.1750	9.3309	99.9675	0.265	0.0000	0.0000	7,756
2017/01/16	R035	02/02/2017	9.51	Call	Bond Future	1,692.8900	1.6929	1,485.4000	1.4854	(12.257)	0	0	0
2017/01/16	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R035	02/02/2017	9.52	Call	Bond Future	1,774.8000	1.7748	1,567.3100	1.5673	(11.691)	0	0	0
2017/01/16	R035	02/02/2017	9.50	Call	Bond Future	1,610.8800	1.6109	1,403.3900	1.4034	(12.881)	0	0	0
2017/01/16	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R035	04/05/2017			Bond Future	9.3484	97.5956	9.3739	97.3836	0.273	0.0000	0.0000	0
2017/01/16	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R035	04/05/2017	9.55	Call	Bond Future	1,657.8800	1.6579	1,445.8600	1.4459	(12.789)	0	0	0
2017/01/16	R035	04/05/2017	9.53	Call	Bond Future	1,495.3900	1.4954	1,283.3700	1.2834	(14.178)	0	0	0
2017/01/16	R035	04/05/2017	9.54	Call	Bond Future	1,576.6900	1.5767	1,364.6700	1.3647	(13.447)	0	0	0
2017/01/16	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R035	03/08/2017			Bond Future	9.3845	99.5267	9.4112	99.3075	0.284	0.0000	0.0000	0
2017/01/16	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R035	03/08/2017	9.50	Call	Bond Future	945.2100	0.9452	725.9600	0.7260	(23.196)	0	0	0
2017/01/16	R035	03/08/2017	9.51	Call	Bond Future	1,026.4000	1.0264	807.1500	0.8072	(21.361)	0	0	0
2017/01/16	R035	03/08/2017	9.52	Call	Bond Future	1,107.4800	1.1075	888.2300	0.8882	(19.797)	0	0	0
2017/01/16	R035	02/11/2017			Bond Future	9.4170	97.0580	9.4445	96.8333	0.293	0.0000	0.0000	0
2017/01/16	R035	02/11/2017	9.60	Call	Bond Future	1,477.7300	1.4777	1,252.9800	1.2530	(15.209)	0	0	0
2017/01/16	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R035	02/11/2017	9.61	Call	Bond Future	1,557.4700	1.5575	1,332.7200	1.3327	(14.430)	0	0	0
2017/01/16	R035	02/11/2017	9.59	Call	Bond Future	1,397.8900	1.3979	1,173.1400	1.1731	(16.078)	0	0	0
2017/01/16	R186	02/02/2017	8.00	Put	Bond Future	4,672.5100	4.6725	4,801.1800	4.8012	2.754	0	0	0
2017/01/16	R186	02/02/2017	9.40	Call	Bond Future	5,231.0000	5.2310	5,086.2800	5.0863	(2.767)	0	0	0
2017/01/16	R186	02/02/2017	8.81	Put	Bond Future	467.7600	0.4678	445.1800	0.4452	(4.827)	0	0	0
2017/01/16	R186	02/02/2017	9.10	Put	Bond Future	100.0300	0.1000	82.5600	0.0826	(17.465)	0	0	2,546
2017/01/16	R186	02/02/2017			Bond Future	8.6391	113.5542	8.6589	113.4141	0.229	0.0000	0.0000	113,433
2017/01/16	R186	02/02/2017	9.50	Call	Bond Future	5,885.1200	5.8851	5,742.5000	5.7425	(2.423)	0	0	0
2017/01/16	R186	02/02/2017	8.43	Put	Bond Future	1,876.7100	1.8767	1,923.3300	1.9233	2.484	0	0	0
2017/01/16	R186	02/02/2017	8.80	Put	Bond Future	489.5300	0.4895	467.5000	0.4675	(4.500)	0	0	0
2017/01/16	R186	02/02/2017	8.87	Call	Bond Future	1,971.0600	1.9711	1,806.4600	1.8065	(8.351)	0	0	0
2017/01/16	R186	02/02/2017	8.90	Put	Bond Future	303.1700	0.3032	278.5600	0.2786	(8.118)	0	0	750
2017/01/16	R186	02/02/2017	8.00	Call	Bond Future	22.4400	0.0224	10.9700	0.0110	(51.114)	0	0	7,000
2017/01/16	R186	02/02/2017	8.60	Call	Bond Future	817.1900	0.8172	681.8600	0.6819	(16.560)	0	0	7,000
2017/01/16	R186	02/02/2017	8.81	Call	Bond Future	1,669.1400	1.6691	1,506.4200	1.5064	(9.749)	0	0	0
2017/01/16	R186	02/02/2017	8.37	Call	Bond Future	280.3900	0.2804	202.8400	0.2028	(27.658)	0	0	500
2017/01/16	R186	02/02/2017	8.62	Put	Bond Future	1,018.5900	1.0186	1,019.3800	1.0194	0.078	0	0	0

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2017/01/16	R186	02/02/2017	8.79	Call	Bond Future	1,573.7400	1.5737	1,412.1900	1.4122	(10.265)	0	0	0
2017/01/16	R186	02/02/2017	8.95	Call	Bond Future	2,406.4300	2.4064	2,242.4200	2.2424	(6.815)	0	0	0
2017/01/16	R186	02/02/2017	9.02	Call	Bond Future	2,813.1100	2.8131	2,651.5900	2.6516	(5.742)	0	0	0
2017/01/16	R186	02/02/2017	8.87	Put	Bond Future	352.0300	0.3520	327.5700	0.3276	(6.948)	0	0	500
2017/01/16	R186	02/02/2017	9.50	Put	Bond Future	6.0300	0.0060	3.5500	0.0036	(41.128)	0	0	13,500
2017/01/16	R186	02/02/2017	8.43	Call	Bond Future	383.0800	0.3831	289.5600	0.2896	(24.413)	0	0	750
2017/01/16	R186	02/02/2017	8.80	Call	Bond Future	1,621.0900	1.6211	1,458.9200	1.4589	(10.004)	0	0	0
2017/01/16	R186	02/02/2017	8.90	Call	Bond Future	2,130.2400	2.1302	1,965.4900	1.9655	(7.734)	0	0	0
2017/01/16	R186	02/02/2017	9.40	Put	Bond Future	13.1200	0.0131	8.5400	0.0085	(34.909)	0	0	750
2017/01/16	R186	02/02/2017	9.10	Call	Bond Future	3,300.6000	3.3006	3,142.9900	3.1430	(4.775)	0	0	0
2017/01/16	R186	02/02/2017	8.37	Put	Bond Future	2,207.5500	2.2075	2,270.1400	2.2701	2.835	0	0	0
2017/01/16	R186	02/02/2017	8.60	Put	Bond Future	1,094.4200	1.0944	1,099.2300	1.0992	0.440	0	0	0
2017/01/16	R186	02/02/2017	8.62	Call	Bond Future	883.3200	0.8833	743.9700	0.7440	(15.776)	0	0	500
2017/01/16	R186	02/02/2017	8.79	Put	Bond Future	512.0500	0.5120	490.6400	0.4906	(4.181)	0	0	0
2017/01/16	R186	02/02/2017	8.95	Put	Bond Future	233.8100	0.2338	209.9400	0.2099	(10.209)	0	0	2,546
2017/01/16	R186	02/02/2017	9.02	Put	Bond Future	159.1600	0.1592	137.7800	0.1378	(13.433)	0	0	500
2017/01/16	R186	04/05/2017			Bond Future	8.6746	115.7346	8.6953	115.5911	0.239	0.0000	0.0000	0
2017/01/16	R186	04/05/2017	8.89	Put	Bond Future	1,561.0200	1.5610	1,587.7600	1.5878	1.713	0	0	0
2017/01/16	R186	04/05/2017	8.91	Put	Bond Future	1,508.0600	1.5081	1,533.6400	1.5336	1.696	0	0	0
2017/01/16	R186	04/05/2017	8.90	Put	Bond Future	1,534.3700	1.5344	1,560.5300	1.5605	1.705	0	0	0
2017/01/16	R186	04/05/2017	8.91	Call	Bond Future	3,124.6400	3.1246	3,006.6900	3.0067	(3.775)	0	0	0
2017/01/16	R186	04/05/2017	8.89	Call	Bond Future	3,041.5100	3.0415	2,924.7200	2.9247	(3.840)	0	0	0
2017/01/16	R186	04/05/2017	8.90	Call	Bond Future	3,082.9300	3.0829	2,965.5600	2.9656	(3.807)	0	0	0
2017/01/16	R186	03/08/2017	8.93	Put	Bond Future	2,321.4400	2.3214	2,360.7900	2.3608	1.695	0	0	0
2017/01/16	R186	03/08/2017			Bond Future	8.7013	112.7199	8.7234	112.5700	0.254	0.0000	0.0000	0
2017/01/16	R186	03/08/2017	8.92	Put	Bond Future	2,349.1300	2.3491	2,388.9600	2.3890	1.696	0	0	0
2017/01/16	R186	03/08/2017	8.91	Call	Bond Future	3,782.7300	3.7827	3,673.0900	3.6731	(2.898)	0	0	0
2017/01/16	R186	03/08/2017	8.93	Call	Bond Future	3,860.2000	3.8602	3,749.6000	3.7496	(2.865)	0	0	0
2017/01/16	R186	03/08/2017	8.92	Call	Bond Future	3,821.2000	3.8212	3,711.0800	3.7111	(2.882)	0	0	0
2017/01/16	R186	03/08/2017	8.91	Put	Bond Future	2,377.4000	2.3774	2,417.7100	2.4177	1.696	0	0	0
2017/01/16	R186	02/11/2017	8.88	Call	Bond Future	1,076.0300	1.0760	921.8100	0.9218	(14.332)	0	0	0
2017/01/16	R186	02/11/2017	8.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R186	02/11/2017			Bond Future	8.7172	115.0264	8.7404	114.8722	0.266	0.0000	0.0000	0
2017/01/16	R186	02/11/2017	8.89	Call	Bond Future	1,141.6800	1.1417	987.4600	0.9875	(13.508)	0	0	0
2017/01/16	R186	02/11/2017	8.90	Call	Bond Future	1,207.2800	1.2073	1,053.0600	1.0531	(12.774)	0	0	0
2017/01/16	R186	02/11/2017	8.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R186	02/11/2017	8.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R197	02/02/2017			Bond Future	294.3024	294.3024	294.4759	294.4759	0.059	0.0000	0.0000	1,246
2017/01/16	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R197	02/02/2017	302.57	Put	Bond Future	8,267.6400	8.2676	8,094.0900	8.0941	(2.099)	0	0	0
2017/01/16	R197	02/02/2017	302.59	Put	Bond Future	8,287.6400	8.2876	8,114.0900	8.1141	(2.094)	0	0	0
2017/01/16	R197	02/02/2017	302.58	Put	Bond Future	8,277.6400	8.2776	8,104.0900	8.1041	(2.097)	0	0	0
2017/01/16	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R197	04/05/2017	308.58	Put	Bond Future	8,608.4500	8.6085	8,433.3900	8.4334	(2.034)	0	0	0
2017/01/16	R197	04/05/2017			Bond Future	299.9715	299.9715	300.1466	300.1466	0.058	0.0000	0.0000	0
2017/01/16	R197	04/05/2017	308.60	Put	Bond Future	8,628.4500	8.6285	8,453.3900	8.4534	(2.029)	0	0	0

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2017/01/16	R197	04/05/2017	308.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R197	04/05/2017	308.59	Put	Bond Future	8,618.4500		8.6185	8,443.3900	8.4434	(2.031)	0	0	0
2017/01/16	R197	04/05/2017	308.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R197	04/05/2017	308.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R197	03/08/2017	308.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R197	03/08/2017			Bond Future	299.0160		299.0160	299.1853	299.1853	0.057	0.0000	0.0000	0
2017/01/16	R197	03/08/2017	308.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R197	03/08/2017	308.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R197	03/08/2017	308.05	Put	Bond Future	9,033.9800		9.0340	8,864.7400	8.8647	(1.873)	0	0	0
2017/01/16	R197	03/08/2017	308.07	Put	Bond Future	9,053.9800		9.0540	8,884.7400	8.8847	(1.869)	0	0	0
2017/01/16	R197	03/08/2017	308.06	Put	Bond Future	9,043.9800		9.0440	8,874.7400	8.8747	(1.871)	0	0	0
2017/01/16	R197	02/11/2017	305.16	Call	Bond Future	0.0000		0.0000	159.3600	0.1594	100.000	0	0	0
2017/01/16	R197	02/11/2017			Bond Future	305.1497		305.1497	305.3194	305.3194	0.056	0.0000	0.0000	0
2017/01/16	R197	02/11/2017	305.17	Call	Bond Future	0.0000		0.0000	149.3600	0.1494	100.000	0	0	0
2017/01/16	R197	02/11/2017	305.15	Put	Bond Future	0.2700		0.0003	0.0000	0.0000	(100.000)	0	0	0
2017/01/16	R197	02/11/2017	305.17	Put	Bond Future	20.2700		0.0203	0.0000	0.0000	(100.000)	0	0	0
2017/01/16	R197	02/11/2017	305.15	Call	Bond Future	0.0000		0.0000	169.3600	0.1694	100.000	0	0	0
2017/01/16	R197	02/11/2017	305.16	Put	Bond Future	10.2700		0.0103	0.0000	0.0000	(100.000)	0	0	0
2017/01/16	R202	02/02/2017	251.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R202	02/02/2017			Bond Future	242.8644		242.8644	242.5472	242.5472	(0.131)	0.0000	0.0000	36,248
2017/01/16	R202	02/02/2017	251.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R202	02/02/2017	251.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R202	02/02/2017	251.72	Put	Bond Future	8,855.6000		8.8556	9,172.7800	9.1728	3.582	0	0	0
2017/01/16	R202	02/02/2017	251.74	Put	Bond Future	8,875.6000		8.8756	9,192.7800	9.1928	3.574	0	0	0
2017/01/16	R202	02/02/2017	251.73	Put	Bond Future	8,865.6000		8.8656	9,182.7800	9.1828	3.578	0	0	0
2017/01/16	R202	04/05/2017	256.73	Put	Bond Future	9,187.0700		9.1871	9,511.9900	9.5120	3.537	0	0	0
2017/01/16	R202	04/05/2017			Bond Future	247.5429		247.5429	247.2180	247.2180	(0.131)	0.0000	0.0000	0
2017/01/16	R202	04/05/2017	256.72	Put	Bond Future	9,177.0700		9.1771	9,501.9900	9.5020	3.541	0	0	0
2017/01/16	R202	04/05/2017	256.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R202	04/05/2017	256.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R202	04/05/2017	256.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R202	04/05/2017	256.71	Put	Bond Future	9,167.0700		9.1671	9,491.9900	9.4920	3.544	0	0	0
2017/01/16	R202	03/08/2017	258.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R202	03/08/2017			Bond Future	248.7859		248.7859	248.4470	248.4470	(0.136)	0.0000	0.0000	0
2017/01/16	R202	03/08/2017	258.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R202	03/08/2017	258.35	Put	Bond Future	9,564.0900		9.5641	9,903.0100	9.9030	3.544	0	0	0
2017/01/16	R202	03/08/2017	258.37	Put	Bond Future	9,584.0900		9.5841	9,923.0100	9.9230	3.536	0	0	0
2017/01/16	R202	03/08/2017	258.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R202	03/08/2017	258.36	Put	Bond Future	9,574.0900		9.5741	9,913.0100	9.9130	3.540	0	0	0
2017/01/16	R202	02/11/2017			Bond Future	253.8888		253.8888	253.5402	253.5402	(0.137)	0.0000	0.0000	0
2017/01/16	R202	02/11/2017	253.89	Put	Bond Future	1.2300		0.0012	349.7800	0.3498	28337.398	0	0	0
2017/01/16	R202	02/11/2017	253.91	Put	Bond Future	21.2300		0.0212	369.7800	0.3698	1641.780	0	0	0
2017/01/16	R202	02/11/2017	253.90	Put	Bond Future	11.2300		0.0112	359.7800	0.3598	3103.740	0	0	0
2017/01/16	R202	02/11/2017	253.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R202	02/11/2017	253.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R202	02/11/2017	253.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2017/01/16	R203	02/02/2017	7.70	Call	Bond Future	56.8800		0.0569	47.7400	0.0477	(16.069)	0	0	0
2017/01/16	R203	02/02/2017	7.71	Put	Bond Future	57.9000		0.0579	58.1900	0.0582	0.501	0	0	0
2017/01/16	R203	02/02/2017			Bond Future	7.7068		103.6045	7.7234	103.5949	0.215	0.0000	0.0000	27,216
2017/01/16	R203	02/02/2017	7.71	Call	Bond Future	59.7500		0.0597	50.4400	0.0504	(15.582)	0	0	0
2017/01/16	R203	02/02/2017	7.72	Call	Bond Future	62.8200		0.0628	53.3400	0.0533	(15.091)	0	0	0
2017/01/16	R203	02/02/2017	7.70	Put	Bond Future	60.8100		0.0608	61.2700	0.0613	0.756	0	0	0
2017/01/16	R203	02/02/2017	7.72	Put	Bond Future	55.1800		0.0552	55.3000	0.0553	0.217	0	0	0
2017/01/16	R203	04/05/2017	6.91	Call	Bond Future	15.0800		0.0151	13.0600	0.0131	(13.395)	0	0	0
2017/01/16	R203	04/05/2017	6.92	Put	Bond Future	233.7500		0.2338	242.0900	0.2421	3.568	0	0	0
2017/01/16	R203	04/05/2017			Bond Future	7.5436		101.4210	7.5734	101.4106	0.395	0.0000	0.0000	0
2017/01/16	R203	04/05/2017	6.92	Call	Bond Future	15.5800		0.0156	13.5100	0.0135	(13.286)	0	0	0
2017/01/16	R203	04/05/2017	6.93	Call	Bond Future	16.1000		0.0161	13.9800	0.0140	(13.168)	0	0	0
2017/01/16	R203	04/05/2017	6.91	Put	Bond Future	236.7600		0.2368	245.1500	0.2452	3.544	0	0	0
2017/01/16	R203	04/05/2017	6.93	Put	Bond Future	230.7600		0.2308	239.0500	0.2391	3.592	0	0	0
2017/01/16	R203	03/08/2017	4.89	Call	Bond Future	50.3000		0.0503	50.0300	0.0500	(0.537)	0	0	0
2017/01/16	R203	03/08/2017			Bond Future	4.6638		103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/16	R203	03/08/2017	4.87	Call	Bond Future	49.0100		0.0490	48.7400	0.0487	(0.551)	0	0	0
2017/01/16	R203	03/08/2017	4.88	Call	Bond Future	49.6500		0.0496	49.3900	0.0494	(0.524)	0	0	0
2017/01/16	R203	03/08/2017	4.87	Put	Bond Future	26.8900		0.0269	26.6200	0.0266	(1.004)	0	0	0
2017/01/16	R203	03/08/2017	4.89	Put	Bond Future	26.0300		0.0260	25.7600	0.0258	(1.037)	0	0	0
2017/01/16	R203	03/08/2017	4.88	Put	Bond Future	26.4500		0.0265	26.1900	0.0262	(0.983)	0	0	0
2017/01/16	R204	02/02/2017	8.28	Call	Bond Future	846.3900		0.8464	826.8300	0.8268	(2.311)	0	0	0
2017/01/16	R204	02/02/2017			Bond Future	7.7870		101.4039	7.7973	101.3863	0.132	0.0000	0.0000	30,150
2017/01/16	R204	02/02/2017	8.29	Call	Bond Future	862.8000		0.8628	843.3700	0.8434	(2.252)	0	0	0
2017/01/16	R204	02/02/2017	8.30	Call	Bond Future	879.2700		0.8793	859.9400	0.8599	(2.198)	0	0	0
2017/01/16	R204	02/02/2017	8.28	Put	Bond Future	6.1200		0.0061	4.2100	0.0042	(31.209)	0	0	0
2017/01/16	R204	02/02/2017	8.30	Put	Bond Future	5.1100		0.0051	3.4300	0.0034	(32.877)	0	0	0
2017/01/16	R204	02/02/2017	8.29	Put	Bond Future	5.5800		0.0056	3.8000	0.0038	(31.900)	0	0	0
2017/01/16	R204	04/05/2017	7.90	Put	Bond Future	304.8200		0.3048	307.8100	0.3078	0.981	0	0	0
2017/01/16	R204	04/05/2017			Bond Future	7.7925		103.3510	7.8049	103.3324	0.160	0.0000	0.0000	0
2017/01/16	R204	04/05/2017	7.92	Put	Bond Future	292.4500		0.2925	295.2400	0.2952	0.954	0	0	0
2017/01/16	R204	04/05/2017	7.90	Call	Bond Future	465.7500		0.4658	450.1100	0.4501	(3.358)	0	0	0
2017/01/16	R204	04/05/2017	7.91	Put	Bond Future	298.5900		0.2986	301.4800	0.3015	0.968	0	0	0
2017/01/16	R204	04/05/2017	7.91	Call	Bond Future	474.4700		0.4745	458.7300	0.4587	(3.317)	0	0	0
2017/01/16	R204	04/05/2017	7.92	Call	Bond Future	483.2700		0.4833	467.4300	0.4674	(3.278)	0	0	0
2017/01/16	R204	03/08/2017	7.77	Put	Bond Future	453.6400		0.4536	461.0900	0.4611	1.642	0	0	0
2017/01/16	R204	03/08/2017			Bond Future	7.7493		101.3543	7.7666	101.3321	0.224	0.0000	0.0000	0
2017/01/16	R204	03/08/2017	7.76	Put	Bond Future	459.6800		0.4597	467.2300	0.4672	1.642	0	0	0
2017/01/16	R204	03/08/2017	7.75	Call	Bond Future	466.7100		0.4667	452.1600	0.4522	(3.118)	0	0	0
2017/01/16	R204	03/08/2017	7.76	Call	Bond Future	473.4100		0.4734	458.7700	0.4588	(3.092)	0	0	0
2017/01/16	R204	03/08/2017	7.77	Call	Bond Future	480.1600		0.4802	465.4200	0.4654	(3.070)	0	0	0
2017/01/16	R204	03/08/2017	7.75	Put	Bond Future	465.7800		0.4658	473.4200	0.4734	1.640	0	0	0
2017/01/16	R204	02/11/2017	7.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R204	02/11/2017			Bond Future	7.6174		103.4281	7.6398	103.4043	0.294	0.0000	0.0000	0
2017/01/16	R204	02/11/2017	7.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R204	02/11/2017	7.76	Call	Bond Future	150.9100		0.1509	127.1900	0.1272	(15.718)	0	0	0
2017/01/16	R204	02/11/2017	7.74	Call	Bond Future	129.7600		0.1298	106.0400	0.1060	(18.280)	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
2017/01/16	R204	02/11/2017	7.75	Call	Bond Future	140.3400	0.1403	116.6200	0.1166	(16.902)	0	0	0
2017/01/16	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R207	02/02/2017	9.24	Call	Bond Future	3,272.4200	3.2724	3,220.9400	3.2209	(1.573)	0	0	0
2017/01/16	R207	02/02/2017			Bond Future	7.9284	98.7063	7.9486	98.6548	0.255	0.0000	0.0000	74,783
2017/01/16	R207	02/02/2017	8.91	Call	Bond Future	2,462.0400	2.4620	2,410.5100	2.4105	(2.093)	0	0	62
2017/01/16	R207	02/02/2017	9.22	Call	Bond Future	3,223.5500	3.2236	3,172.0700	3.1721	(1.597)	0	0	0
2017/01/16	R207	02/02/2017	9.23	Call	Bond Future	3,247.9900	3.2480	3,196.5100	3.1965	(1.585)	0	0	0
2017/01/16	R207	02/02/2017	8.91	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2017/01/16	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R207	04/05/2017	8.21	Put	Bond Future	368.0100	0.3680	378.7300	0.3787	2.913	0	0	0
2017/01/16	R207	04/05/2017			Bond Future	7.9509	100.6016	7.9734	100.5485	0.284	0.0000	0.0000	0
2017/01/16	R207	04/05/2017	8.22	Call	Bond Future	990.7900	0.9908	948.1900	0.9482	(4.300)	0	0	0
2017/01/16	R207	04/05/2017	8.20	Call	Bond Future	959.9100	0.9599	917.8300	0.9178	(4.384)	0	0	0
2017/01/16	R207	04/05/2017	8.21	Call	Bond Future	975.4000	0.9754	933.0500	0.9331	(4.342)	0	0	0
2017/01/16	R207	04/05/2017	8.20	Put	Bond Future	375.8800	0.3759	386.8700	0.3869	2.924	0	0	0
2017/01/16	R207	04/05/2017	8.22	Put	Bond Future	360.0600	0.3601	370.5300	0.3705	2.908	0	0	0
2017/01/16	R207	03/08/2017	8.19	Call	Bond Future	1,106.7600	1.1068	1,066.5600	1.0666	(3.632)	0	0	51
2017/01/16	R207	03/08/2017			Bond Future	7.9474	98.9481	7.9740	98.8909	0.334	0.0000	0.0000	0
2017/01/16	R207	03/08/2017	8.39	Put	Bond Future	438.6000	0.4386	451.5800	0.4516	2.959	0	0	0
2017/01/16	R207	03/08/2017	8.41	Put	Bond Future	425.8600	0.4259	438.4700	0.4385	2.961	0	0	0
2017/01/16	R207	03/08/2017	8.19	Put	Bond Future	585.7700	0.5858	602.7800	0.6028	2.904	0	0	0
2017/01/16	R207	03/08/2017	8.40	Put	Bond Future	432.2000	0.4322	444.9900	0.4450	2.959	0	0	0
2017/01/16	R207	03/08/2017	8.41	Call	Bond Future	1,416.3500	1.4163	1,371.7500	1.3718	(3.149)	0	0	0
2017/01/16	R207	03/08/2017	8.39	Call	Bond Future	1,386.5300	1.3865	1,342.3000	1.3423	(3.190)	0	0	0
2017/01/16	R207	03/08/2017	8.40	Call	Bond Future	1,401.4100	1.4014	1,356.9900	1.3570	(3.170)	0	0	0
2017/01/16	R207	02/11/2017			Bond Future	7.8968	100.9727	7.9271	100.9133	0.384	0.0000	0.0000	0
2017/01/16	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R207	02/11/2017	8.03	Call	Bond Future	260.5800	0.2606	201.1300	0.2011	(22.814)	0	0	0
2017/01/16	R207	02/11/2017	8.04	Call	Bond Future	280.1100	0.2801	220.6600	0.2207	(21.224)	0	0	0
2017/01/16	R207	02/11/2017	8.05	Call	Bond Future	299.6300	0.2996	240.1800	0.2402	(19.841)	0	0	0
2017/01/16	R208	02/02/2017			Bond Future	8.0271	97.9704	8.0523	97.8855	0.314	0.0000	0.0000	29,322
2017/01/16	R208	02/02/2017	8.64	Call	Bond Future	2,049.7300	2.0497	1,962.5100	1.9625	(4.255)	0	0	0
2017/01/16	R208	02/02/2017	8.63	Put	Bond Future	9.6400	0.0096	7.2300	0.0072	(25.000)	0	0	0
2017/01/16	R208	02/02/2017	8.65	Put	Bond Future	8.1600	0.0082	6.0100	0.0060	(26.348)	0	0	0
2017/01/16	R208	02/02/2017	8.64	Put	Bond Future	8.8800	0.0089	6.6000	0.0066	(25.676)	0	0	0
2017/01/16	R208	02/02/2017	8.65	Call	Bond Future	2,081.8700	2.0819	1,994.7800	1.9948	(4.183)	0	0	0
2017/01/16	R208	02/02/2017	8.63	Call	Bond Future	2,017.6200	2.0176	1,930.2700	1.9303	(4.329)	0	0	0
2017/01/16	R208	04/05/2017	8.39	Call	Bond Future	1,559.9000	1.5599	1,489.2800	1.4893	(4.527)	0	0	0
2017/01/16	R208	04/05/2017			Bond Future	8.0459	96.4489	8.0732	96.3617	0.338	0.0000	0.0000	0
2017/01/16	R208	04/05/2017	8.37	Call	Bond Future	1,516.3000	1.5163	1,446.4100	1.4464	(4.609)	0	0	0
2017/01/16	R208	04/05/2017	8.38	Call	Bond Future	1,537.9300	1.5379	1,467.6800	1.4677	(4.568)	0	0	0
2017/01/16	R208	04/05/2017	8.37	Put	Bond Future	485.4000	0.4854	502.6600	0.5027	3.556	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
2017/01/16	R208	04/05/2017	8.39	Put	Bond Future	465.8200	0.4658	482.3500	0.4823	3.549	0	0	0
2017/01/16	R208	04/05/2017	8.38	Put	Bond Future	475.4300	0.4754	492.3300	0.4923	3.555	0	0	0
2017/01/16	R208	03/08/2017	8.32	Call	Bond Future	1,664.9900	1.6650	1,600.4200	1.6004	(3.878)	0	0	0
2017/01/16	R208	03/08/2017			Bond Future	8.0465	98.3574	8.0769	98.2655	0.377	0.0000	0.0000	0
2017/01/16	R208	03/08/2017	8.30	Call	Bond Future	1,627.7400	1.6277	1,563.8300	1.5638	(3.926)	0	0	0
2017/01/16	R208	03/08/2017	8.31	Call	Bond Future	1,646.1700	1.6462	1,581.9300	1.5819	(3.902)	0	0	0
2017/01/16	R208	03/08/2017	8.30	Put	Bond Future	863.3600	0.8634	891.3700	0.8914	3.244	0	0	0
2017/01/16	R208	03/08/2017	8.32	Put	Bond Future	840.6200	0.8406	867.9700	0.8680	3.254	0	0	0
2017/01/16	R208	03/08/2017	8.31	Put	Bond Future	851.7900	0.8518	879.4700	0.8795	3.250	0	0	0
2017/01/16	R208	02/11/2017	8.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R208	02/11/2017			Bond Future	8.0260	96.9658	8.0592	96.8710	0.414	0.0000	0.0000	0
2017/01/16	R208	02/11/2017	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R208	02/11/2017	8.18	Call	Bond Future	438.5500	0.4385	343.7400	0.3437	(21.619)	0	0	0
2017/01/16	R208	02/11/2017	8.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R208	02/11/2017	8.19	Call	Bond Future	466.9500	0.4670	372.1400	0.3721	(20.304)	0	0	0
2017/01/16	R208	02/11/2017	8.20	Call	Bond Future	495.3300	0.4953	400.5200	0.4005	(19.141)	0	0	0
2017/01/16	R209	02/02/2017	9.55	Put	Bond Future	313.0500	0.3130	284.7200	0.2847	(9.050)	0	0	0
2017/01/16	R209	02/02/2017			Bond Future	9.2646	75.4265	9.2843	75.2878	0.213	0.0000	0.0000	66,471
2017/01/16	R209	02/02/2017	9.54	Put	Bond Future	327.9500	0.3280	299.5100	0.2995	(8.672)	0	0	0
2017/01/16	R209	02/02/2017	9.55	Call	Bond Future	2,283.9000	2.2839	2,116.9100	2.1169	(7.312)	0	0	0
2017/01/16	R209	02/02/2017	9.53	Call	Bond Future	2,178.7500	2.1788	2,011.5700	2.0116	(7.673)	0	0	0
2017/01/16	R209	02/02/2017	9.54	Call	Bond Future	2,231.1100	2.2311	2,064.0100	2.0640	(7.490)	0	0	0
2017/01/16	R209	02/02/2017	9.53	Put	Bond Future	343.3700	0.3434	314.8500	0.3148	(8.306)	0	0	0
2017/01/16	R209	04/05/2017	9.48	Put	Bond Future	1,828.5800	1.8286	1,854.4700	1.8545	1.416	0	0	0
2017/01/16	R209	04/05/2017			Bond Future	9.3031	73.7241	9.3234	73.5823	0.218	0.0000	0.0000	0
2017/01/16	R209	04/05/2017	9.47	Put	Bond Future	1,857.8000	1.8578	1,884.2400	1.8842	1.423	0	0	0
2017/01/16	R209	04/05/2017	9.63	Call	Bond Future	3,672.5900	3.6726	3,549.0200	3.5490	(3.365)	0	0	0
2017/01/16	R209	04/05/2017	8.93	Call	Bond Future	1,303.0600	1.3031	1,225.7000	1.2257	(5.937)	0	0	1,130
2017/01/16	R209	04/05/2017	9.33	Put	Bond Future	2,302.2500	2.3022	2,337.2000	2.3372	1.518	0	0	1,130
2017/01/16	R209	04/05/2017	9.46	Call	Bond Future	2,971.4900	2.9715	2,856.7500	2.8568	(3.861)	0	0	0
2017/01/16	R209	04/05/2017	9.47	Call	Bond Future	3,010.3900	3.0104	2,895.0700	2.8951	(3.831)	0	0	0
2017/01/16	R209	04/05/2017	9.33	Call	Bond Future	2,489.7100	2.4897	2,382.9000	2.3829	(4.290)	0	0	0
2017/01/16	R209	04/05/2017	9.48	Call	Bond Future	3,049.3700	3.0494	2,933.5000	2.9335	(3.800)	0	0	0
2017/01/16	R209	04/05/2017	9.63	Put	Bond Future	1,440.3900	1.4404	1,458.5800	1.4586	1.263	0	0	1,130
2017/01/16	R209	04/05/2017	8.93	Put	Bond Future	3,982.5500	3.9825	4,046.9500	4.0469	1.617	0	0	0
2017/01/16	R209	04/05/2017	9.46	Put	Bond Future	1,887.2000	1.8872	1,914.2200	1.9142	1.432	0	0	0
2017/01/16	R209	03/08/2017			Bond Future	9.3358	75.1830	9.3570	75.0360	0.227	0.0000	0.0000	0
2017/01/16	R209	03/08/2017	9.44	Call	Bond Future	3,643.2900	3.6433	3,537.7500	3.5377	(2.897)	0	0	0
2017/01/16	R209	03/08/2017	9.43	Put	Bond Future	2,957.6800	2.9577	2,999.5500	2.9995	1.416	0	0	0
2017/01/16	R209	03/08/2017	9.45	Put	Bond Future	2,893.3000	2.8933	2,934.2300	2.9342	1.415	0	0	0
2017/01/16	R209	03/08/2017	9.44	Put	Bond Future	2,925.3500	2.9254	2,966.7500	2.9668	1.415	0	0	0
2017/01/16	R209	03/08/2017	9.45	Call	Bond Future	3,679.5500	3.6795	3,573.5400	3.5735	(2.881)	0	0	0
2017/01/16	R209	03/08/2017	9.43	Call	Bond Future	3,607.2000	3.6072	3,502.1300	3.5021	(2.913)	0	0	0
2017/01/16	R209	02/11/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R209	02/11/2017			Bond Future	9.3629	73.5696	9.3848	73.4189	0.234	0.0000	0.0000	0
2017/01/16	R209	02/11/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R209	02/11/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/16	R209	02/11/2017	9.54	Call	Bond Future	1,205.2300	1.2052	1,054.5300	1.0545	(12.504)	0	0	0
2017/01/16	R209	02/11/2017	9.52	Call	Bond Future	1,070.6000	1.0706	919.9000	0.9199	(14.076)	0	0	0
2017/01/16	R209	02/11/2017	9.53	Call	Bond Future	1,137.9600	1.1380	987.2600	0.9873	(13.243)	0	0	0
2017/01/16	R210	02/02/2017	190.85	Put	Bond Future	5,233.9700	5.2340	5,233.0800	5.2331	(0.017)	0	0	0
2017/01/16	R210	02/02/2017			Bond Future	185.6160	185.6160	185.6169	185.6169	0.000	0.0000	0.0000	1,779
2017/01/16	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R210	02/02/2017	190.84	Put	Bond Future	5,223.9700	5.2240	5,223.0800	5.2231	(0.017)	0	0	0
2017/01/16	R210	02/02/2017	190.86	Put	Bond Future	5,243.9700	5.2440	5,243.0800	5.2431	(0.017)	0	0	0
2017/01/16	R210	04/05/2017			Bond Future	186.8720	186.8720	186.8719	186.8719	0.000	0.0000	0.0000	0
2017/01/16	R210	04/05/2017	192.31	Put	Bond Future	5,437.9700	5.4380	5,438.1500	5.4382	0.003	0	0	0
2017/01/16	R210	04/05/2017	192.33	Put	Bond Future	5,457.9700	5.4580	5,458.1500	5.4582	0.003	0	0	0
2017/01/16	R210	04/05/2017	192.32	Put	Bond Future	5,447.9700	5.4480	5,448.1500	5.4482	0.003	0	0	0
2017/01/16	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R210	03/08/2017	196.29	Put	Bond Future	5,709.3500	5.7093	5,715.6700	5.7157	0.111	0	0	0
2017/01/16	R210	03/08/2017			Bond Future	190.5806	190.5806	190.5743	190.5743	(0.003)	0.0000	0.0000	0
2017/01/16	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R210	03/08/2017	196.28	Put	Bond Future	5,699.3500	5.6993	5,705.6700	5.7057	0.111	0	0	0
2017/01/16	R210	03/08/2017	196.30	Put	Bond Future	5,719.3500	5.7193	5,725.6700	5.7257	0.111	0	0	0
2017/01/16	R210	02/11/2017	192.08	Put	Bond Future	7.8200	0.0078	16.1300	0.0161	106.266	0	0	0
2017/01/16	R210	02/11/2017	192.07	Call	Bond Future	2.1800	0.0022	0.0000	0.0000	(100.000)	0	0	0
2017/01/16	R210	02/11/2017			Bond Future	192.0722	192.0722	192.0639	192.0639	(0.004)	0.0000	0.0000	0
2017/01/16	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	6.1300	0.0061	100.000	0	0	0
2017/01/16	R210	02/11/2017	192.09	Put	Bond Future	17.8200	0.0178	26.1300	0.0261	46.633	0	0	0
2017/01/16	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R212	02/02/2017			Bond Future	145.6564	145.6564	145.6913	145.6913	0.024	0.0000	0.0000	3,380
2017/01/16	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R212	02/02/2017	149.27	Put	Bond Future	3,613.6200	3.6136	3,578.6700	3.5787	(0.967)	0	0	0
2017/01/16	R212	02/02/2017	149.29	Put	Bond Future	3,633.6200	3.6336	3,598.6700	3.5987	(0.962)	0	0	0
2017/01/16	R212	02/02/2017	149.28	Put	Bond Future	3,623.6200	3.6236	3,588.6700	3.5887	(0.965)	0	0	0
2017/01/16	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R212	04/05/2017			Bond Future	148.4622	148.4622	148.4969	148.4969	0.023	0.0000	0.0000	0
2017/01/16	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R212	04/05/2017	152.23	Put	Bond Future	3,767.7900	3.7678	3,733.0500	3.7331	(0.922)	0	0	0
2017/01/16	R212	04/05/2017	152.25	Put	Bond Future	3,787.7900	3.7878	3,753.0500	3.7531	(0.917)	0	0	0
2017/01/16	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R212	04/05/2017	152.24	Put	Bond Future	3,777.7900	3.7778	3,743.0500	3.7431	(0.920)	0	0	0
2017/01/16	R212	03/08/2017			Bond Future	149.3751	149.3751	149.4058	149.4058	0.021	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/16	R212	03/08/2017	153.34	Put	Bond Future	3,964.8900	3.9649	3,934.1500	3.9342	(0.775)	0	0	0
2017/01/16	R212	03/08/2017	153.36	Put	Bond Future	3,984.8900	3.9849	3,954.1500	3.9542	(0.771)	0	0	0
2017/01/16	R212	03/08/2017	153.35	Put	Bond Future	3,974.8900	3.9749	3,944.1500	3.9442	(0.773)	0	0	0
2017/01/16	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R212	02/11/2017			Bond Future	152.4392	152.4392	152.4690	152.4690	0.020	0.0000	0.0000	0
2017/01/16	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R212	02/11/2017	152.42	Call	Bond Future	19.1800	0.0192	49.0100	0.0490	155.527	0	0	0
2017/01/16	R212	02/11/2017	152.40	Call	Bond Future	39.1800	0.0392	69.0100	0.0690	76.136	0	0	0
2017/01/16	R212	02/11/2017	152.41	Call	Bond Future	29.1800	0.0292	59.0100	0.0590	102.228	0	0	0
2017/01/16	R213	02/02/2017	9.40	Call	Bond Future	2,394.9300	2.3949	2,232.6200	2.2326	(6.777)	0	0	0
2017/01/16	R213	02/02/2017	9.42	Call	Bond Future	2,504.1900	2.5042	2,342.4800	2.3425	(6.458)	0	0	0
2017/01/16	R213	02/02/2017			Bond Future	9.0854	86.7152	9.1050	86.5789	0.217	0.0000	0.0000	50,655
2017/01/16	R213	02/02/2017	9.41	Call	Bond Future	2,449.3500	2.4494	2,287.3200	2.2873	(6.615)	0	0	0
2017/01/16	R213	02/02/2017	9.40	Put	Bond Future	252.1800	0.2522	226.2600	0.2263	(10.278)	0	0	0
2017/01/16	R213	02/02/2017	9.42	Put	Bond Future	227.8400	0.2278	202.5200	0.2025	(11.113)	0	0	0
2017/01/16	R213	02/02/2017	9.41	Put	Bond Future	239.7600	0.2398	214.1200	0.2141	(10.694)	0	0	0
2017/01/16	R213	04/05/2017			Bond Future	9.1233	84.8288	9.1437	84.6892	0.223	0.0000	0.0000	0
2017/01/16	R213	04/05/2017	9.35	Put	Bond Future	1,610.3400	1.6103	1,633.9700	1.6340	1.467	0	0	0
2017/01/16	R213	04/05/2017	9.37	Put	Bond Future	1,557.8900	1.5579	1,580.4600	1.5805	1.449	0	0	0
2017/01/16	R213	04/05/2017	9.35	Call	Bond Future	3,144.6500	3.1446	3,028.7300	3.0287	(3.686)	0	0	0
2017/01/16	R213	04/05/2017	9.36	Put	Bond Future	1,583.9500	1.5840	1,607.0500	1.6071	1.458	0	0	0
2017/01/16	R213	04/05/2017	9.36	Call	Bond Future	3,185.0300	3.1850	3,068.5800	3.0686	(3.656)	0	0	0
2017/01/16	R213	04/05/2017	9.37	Call	Bond Future	3,225.6700	3.2257	3,108.6900	3.1087	(3.627)	0	0	0
2017/01/16	R213	03/08/2017	9.33	Put	Bond Future	2,602.7900	2.6028	2,641.3200	2.6413	1.480	0	0	0
2017/01/16	R213	03/08/2017			Bond Future	9.1548	86.5073	9.1762	86.3623	0.234	0.0000	0.0000	0
2017/01/16	R213	03/08/2017	9.35	Put	Bond Future	2,544.2700	2.5443	2,581.9000	2.5819	1.479	0	0	0
2017/01/16	R213	03/08/2017	9.33	Call	Bond Future	3,779.1700	3.7792	3,672.7300	3.6727	(2.816)	0	0	0
2017/01/16	R213	03/08/2017	9.34	Put	Bond Future	2,573.4100	2.5734	2,611.4800	2.6115	1.479	0	0	0
2017/01/16	R213	03/08/2017	9.34	Call	Bond Future	3,816.2200	3.8162	3,709.3200	3.7093	(2.801)	0	0	0
2017/01/16	R213	03/08/2017	9.35	Call	Bond Future	3,853.4500	3.8535	3,746.1100	3.7461	(2.786)	0	0	0
2017/01/16	R213	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R213	02/11/2017			Bond Future	9.1822	84.7239	9.2044	84.5751	0.242	0.0000	0.0000	0
2017/01/16	R213	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R213	02/11/2017	9.36	Call	Bond Future	1,180.7200	1.1807	1,031.9400	1.0319	(12.601)	0	0	0
2017/01/16	R213	02/11/2017	9.34	Call	Bond Future	1,049.0500	1.0491	900.2700	0.9003	(14.182)	0	0	0
2017/01/16	R213	02/11/2017	9.35	Call	Bond Future	1,114.9200	1.1149	966.1400	0.9661	(13.344)	0	0	0
2017/01/16	R213	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R214	02/02/2017			Bond Future	9.3298	75.9162	9.3495	75.7705	0.211	0.0000	0.0000	36,737
2017/01/16	R214	02/02/2017	9.67	Call	Bond Future	2,706.7600	2.7068	2,532.6200	2.5326	(6.434)	0	0	0
2017/01/16	R214	02/02/2017	9.66	Put	Bond Future	266.8200	0.2668	238.0500	0.2380	(10.783)	0	0	0
2017/01/16	R214	02/02/2017	9.68	Put	Bond Future	241.7000	0.2417	213.6600	0.2137	(11.601)	0	0	0
2017/01/16	R214	02/02/2017	9.67	Put	Bond Future	254.0300	0.2540	225.6100	0.2256	(11.188)	0	0	0

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2017/01/16	R214	02/02/2017	9.68	Call	Bond Future	2,764.4900	2.7645	2,590.7300	2.5907	(6.285)	0	0	0
2017/01/16	R214	02/02/2017	9.66	Call	Bond Future	2,649.3900	2.6494	2,474.9000	2.4749	(6.586)	0	0	0
2017/01/16	R214	04/05/2017	9.58	Put	Bond Future	1,816.6400	1.8166	1,841.6000	1.8416	1.374	0	0	0
2017/01/16	R214	04/05/2017			Bond Future	9.3666	74.0760	9.3868	73.9270	0.216	0.0000	0.0000	0
2017/01/16	R214	04/05/2017	9.57	Put	Bond Future	1,845.8900	1.8459	1,871.4100	1.8714	1.383	0	0	0
2017/01/16	R214	04/05/2017	9.58	Call	Bond Future	3,360.5100	3.3605	3,236.5300	3.2365	(3.689)	0	0	0
2017/01/16	R214	04/05/2017	9.56	Call	Bond Future	3,276.9700	3.2770	3,154.1200	3.1541	(3.749)	0	0	0
2017/01/16	R214	04/05/2017	9.57	Call	Bond Future	3,318.6200	3.3186	3,195.2000	3.1952	(3.719)	0	0	0
2017/01/16	R214	04/05/2017	9.56	Put	Bond Future	1,875.5000	1.8755	1,901.5900	1.9016	1.391	0	0	0
2017/01/16	R214	03/08/2017	9.51	Call	Bond Future	3,883.2900	3.8833	3,771.7600	3.7718	(2.872)	0	0	0
2017/01/16	R214	03/08/2017			Bond Future	9.3979	75.5417	9.4191	75.3875	0.225	0.0000	0.0000	0
2017/01/16	R214	03/08/2017	9.52	Call	Bond Future	3,921.1900	3.9212	3,809.1800	3.8092	(2.857)	0	0	0
2017/01/16	R214	03/08/2017	9.53	Call	Bond Future	3,959.4800	3.9595	3,846.9900	3.8470	(2.841)	0	0	0
2017/01/16	R214	03/08/2017	9.51	Put	Bond Future	3,071.3800	3.0714	3,114.0900	3.1141	1.391	0	0	0
2017/01/16	R214	03/08/2017	9.53	Put	Bond Future	3,004.1900	3.0042	3,045.9400	3.0459	1.390	0	0	0
2017/01/16	R214	03/08/2017	9.52	Put	Bond Future	3,037.5300	3.0375	3,079.7600	3.0798	1.390	0	0	0
2017/01/16	R214	02/11/2017	9.60	Call	Bond Future	1,247.5900	1.2476	1,089.4500	1.0894	(12.676)	0	0	0
2017/01/16	R214	02/11/2017			Bond Future	9.4260	73.7879	9.4478	73.6297	0.231	0.0000	0.0000	0
2017/01/16	R214	02/11/2017	9.58	Call	Bond Future	1,105.9800	1.1060	947.8400	0.9478	(14.299)	0	0	0
2017/01/16	R214	02/11/2017	9.59	Call	Bond Future	1,176.8400	1.1768	1,018.7000	1.0187	(13.438)	0	0	0
2017/01/16	R214	02/11/2017	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R214	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R214	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R248	02/02/2017	9.76	Put	Bond Future	303.2000	0.3032	265.1700	0.2652	(12.543)	0	0	0
2017/01/16	R248	02/02/2017	9.78	Put	Bond Future	275.6400	0.2756	238.8300	0.2388	(13.354)	0	0	0
2017/01/16	R248	02/02/2017			Bond Future	9.3801	97.5293	9.3998	97.3430	0.210	0.0000	0.0000	68,475
2017/01/16	R248	02/02/2017	9.77	Put	Bond Future	289.1700	0.2892	251.7300	0.2517	(12.947)	0	0	0
2017/01/16	R248	02/02/2017	9.76	Call	Bond Future	3,787.7400	3.7877	3,563.3800	3.5634	(5.923)	0	0	0
2017/01/16	R248	02/02/2017	9.77	Call	Bond Future	3,862.3300	3.8623	3,638.5600	3.6386	(5.794)	0	0	0
2017/01/16	R248	02/02/2017	9.78	Call	Bond Future	3,937.2600	3.9373	3,714.1200	3.7141	(5.667)	0	0	0
2017/01/16	R248	04/05/2017	9.66	Call	Bond Future	4,582.1300	4.5821	4,420.3900	4.4204	(3.530)	0	0	0
2017/01/16	R248	04/05/2017			Bond Future	9.4182	94.9624	9.4385	94.7720	0.215	0.0000	0.0000	0
2017/01/16	R248	04/05/2017	9.67	Call	Bond Future	4,636.2200	4.6362	4,473.8300	4.4738	(3.503)	0	0	0
2017/01/16	R248	04/05/2017	9.65	Put	Bond Future	2,390.9100	2.3909	2,420.2500	2.4203	1.227	0	0	0
2017/01/16	R248	04/05/2017	9.67	Put	Bond Future	2,318.4500	2.3184	2,346.4700	2.3465	1.209	0	0	0
2017/01/16	R248	04/05/2017	9.65	Call	Bond Future	4,528.3200	4.5283	4,367.2500	4.3673	(3.557)	0	0	0
2017/01/16	R248	04/05/2017	9.66	Put	Bond Future	2,354.4600	2.3545	2,383.1300	2.3831	1.218	0	0	0
2017/01/16	R248	03/08/2017			Bond Future	9.4509	96.8415	9.4721	96.6443	0.224	0.0000	0.0000	0
2017/01/16	R248	03/08/2017	9.57	Call	Bond Future	5,176.1000	5.1761	5,031.8900	5.0319	(2.786)	0	0	0
2017/01/16	R248	03/08/2017	9.56	Put	Bond Future	4,118.7500	4.1188	4,172.2800	4.1723	1.300	0	0	0
2017/01/16	R248	03/08/2017	9.58	Put	Bond Future	4,032.3800	4.0324	4,084.7300	4.0847	1.298	0	0	0
2017/01/16	R248	03/08/2017	9.57	Put	Bond Future	4,075.2400	4.0752	4,128.1800	4.1282	1.299	0	0	0
2017/01/16	R248	03/08/2017	9.58	Call	Bond Future	5,224.6600	5.2247	5,079.8600	5.0799	(2.771)	0	0	0
2017/01/16	R248	03/08/2017	9.56	Call	Bond Future	5,128.0300	5.1280	4,984.4100	4.9844	(2.801)	0	0	0
2017/01/16	R248	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/16	R248	02/11/2017			Bond Future	9.4803	94.3814	9.5021	94.1792	0.230	0.0000	0.0000	0
2017/01/16	R248	02/11/2017	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/01/16	R248 02/11/2017	9.64	Call	Bond Future	1,462.2000	1.4622	1,259.9900	1.2600	(13.829)	0	0	0
2017/01/16	R248 02/11/2017	9.65	Call	Bond Future	1,552.4200	1.5524	1,350.2100	1.3502	(13.025)	0	0	0
2017/01/16	R248 02/11/2017	9.66	Call	Bond Future	1,642.4800	1.6425	1,440.2700	1.4403	(12.311)	0	0	0
2017/01/16	R248 02/11/2017	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **823655**