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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/01/2017 TO 30/01/2017

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
2017/01/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	2025	02/02/2017	130.01	Put	Bond Future	2,801.9300	2.8019	2,759.2800	2.7593	(1.522)	0	0	0
2017/01/30	2025	02/02/2017			Bond Future	127.2081	127.2081	127.2507	127.2507	0.034	0.0000	0.0000	2,844
2017/01/30	2025	02/02/2017	130.00	Put	Bond Future	2,791.9300	2.7919	2,749.2800	2.7493	(1.528)	0	0	0
2017/01/30	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2025	02/02/2017	129.99	Put	Bond Future	2,781.9300	2.7819	2,739.2800	2.7393	(1.533)	0	0	0
2017/01/30	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2025	04/05/2017			Bond Future	129.6484	129.6484	129.6904	129.6904	0.032	0.0000	0.0000	2,414
2017/01/30	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2025	04/05/2017	132.56	Put	Bond Future	2,911.5900	2.9116	2,869.6300	2.8696	(1.441)	0	0	0
2017/01/30	2025	04/05/2017	132.58	Put	Bond Future	2,931.5900	2.9316	2,889.6300	2.8896	(1.431)	0	0	0
2017/01/30	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2025	04/05/2017	132.57	Put	Bond Future	2,921.5900	2.9216	2,879.6300	2.8796	(1.436)	0	0	0
2017/01/30	2025	03/08/2017			Bond Future	130.8638	130.8638	130.9035	130.9035	0.030	0.0000	0.0000	0
2017/01/30	2025	03/08/2017	133.96	Put	Bond Future	3,096.2300	3.0962	3,056.4600	3.0565	(1.284)	0	0	0
2017/01/30	2025	03/08/2017	133.98	Put	Bond Future	3,116.2300	3.1162	3,076.4600	3.0765	(1.276)	0	0	0
2017/01/30	2025	03/08/2017	133.97	Put	Bond Future	3,106.2300	3.1062	3,066.4600	3.0665	(1.280)	0	0	0
2017/01/30	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2025	02/11/2017	132.98	Call	Bond Future	547.6600	0.5477	584.2300	0.5842	6.678	0	0	0
2017/01/30	2025	02/11/2017			Bond Future	133.5277	133.5277	133.5642	133.5642	0.027	0.0000	0.0000	0
2017/01/30	2025	02/11/2017	132.96	Call	Bond Future	567.6600	0.5677	604.2300	0.6042	6.442	0	0	0
2017/01/30	2025	02/11/2017	132.97	Call	Bond Future	557.6600	0.5577	594.2300	0.5942	6.558	0	0	0
2017/01/30	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	230.4000	0.2304	100.000	0	0	0
2017/01/30	2030	02/02/2017			Bond Future	9.2437	90.8604	9.3232	90.3073	0.861	0.0000	0.0000	17,938
2017/01/30	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	91.5900	0.0916	100.000	0	0	0
2017/01/30	2030	02/02/2017	9.29	Call	Bond Future	322.7000	0.3227	0.0000	0.0000	(100.000)	0	0	0
2017/01/30	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	160.9600	0.1610	100.000	0	0	0
2017/01/30	2030	02/02/2017	9.30	Call	Bond Future	392.1400	0.3921	0.0000	0.0000	(100.000)	0	0	0
2017/01/30	2030	02/02/2017	9.31	Call	Bond Future	461.5100	0.4615	0.0000	0.0000	(100.000)	0	0	0
2017/01/30	2030	04/05/2017	9.33	Call	Bond Future	244.4900	0.2445	0.0000	0.0000	(100.000)	0	0	0
2017/01/30	2030	04/05/2017			Bond Future	9.2944	92.5978	9.3768	92.0330	0.887	0.0000	0.0000	32,785
2017/01/30	2030	04/05/2017	9.34	Call	Bond Future	313.0200	0.3130	0.0000	0.0000	(100.000)	0	0	0
2017/01/30	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	388.9200	0.3889	100.000	0	0	0

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2017/01/30	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	251.7900	0.2518	100.000	0	0	0
2017/01/30	2030	04/05/2017	9.32	Call	Bond Future	175.8900	0.1759	0.0000	0.0000	(100.000)	0	0	0
2017/01/30	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	320.3200	0.3203	100.000	0	0	0
2017/01/30	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2030	03/08/2017	9.34	Put	Bond Future	1.5600	0.0016	579.6500	0.5797	37057.051	0	0	0
2017/01/30	2030	03/08/2017			Bond Future	9.3402	90.4143	9.4258	89.8363	0.917	0.0000	0.0000	0
2017/01/30	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2030	03/08/2017	9.35	Call	Bond Future	66.2300	0.0662	0.0000	0.0000	(100.000)	0	0	0
2017/01/30	2030	03/08/2017	9.33	Put	Bond Future	69.4300	0.0694	647.5200	0.6475	832.623	0	0	0
2017/01/30	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	511.8600	0.5119	100.000	0	0	0
2017/01/30	2030	02/11/2017			Bond Future	9.3743	92.2502	9.4632	91.6577	0.948	0.0000	0.0000	0
2017/01/30	2030	02/11/2017	9.34	Put	Bond Future	229.8600	0.2299	822.4200	0.8224	257.792	0	0	0
2017/01/30	2030	02/11/2017	9.36	Put	Bond Future	95.6200	0.0956	688.1800	0.6882	619.703	0	0	0
2017/01/30	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2030	02/11/2017	9.35	Put	Bond Future	162.7000	0.1627	755.2600	0.7553	364.204	0	0	0
2017/01/30	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2032	02/02/2017	9.53	Call	Bond Future	1,321.2400	1.3212	742.0100	0.7420	(43.840)	0	0	0
2017/01/30	2032	02/02/2017			Bond Future	9.3737	93.9336	9.4532	93.3415	0.849	0.0000	0.0000	14,756
2017/01/30	2032	02/02/2017	9.51	Call	Bond Future	1,206.4400	1.2064	640.3900	0.6404	(46.919)	0	0	0
2017/01/30	2032	02/02/2017	9.52	Call	Bond Future	1,263.3100	1.2633	690.2700	0.6903	(45.360)	0	0	0
2017/01/30	2032	02/02/2017	9.51	Put	Bond Future	195.1600	0.1952	221.2800	0.2213	13.384	0	0	0
2017/01/30	2032	02/02/2017	9.53	Put	Bond Future	162.9500	0.1630	175.8900	0.1759	7.941	0	0	0
2017/01/30	2032	02/02/2017	9.52	Put	Bond Future	178.4800	0.1785	197.6100	0.1976	10.718	0	0	0
2017/01/30	2032	04/05/2017	9.45	Call	Bond Future	2,356.5700	2.3566	2,016.4000	2.0164	(14.435)	0	0	0
2017/01/30	2032	04/05/2017			Bond Future	9.4234	91.5710	9.5057	90.9665	0.873	0.0000	0.0000	18,899
2017/01/30	2032	04/05/2017	9.46	Call	Bond Future	2,395.1500	2.3951	2,051.8100	2.0518	(14.335)	0	0	0
2017/01/30	2032	04/05/2017	9.44	Put	Bond Future	2,195.7900	2.1958	2,463.3800	2.4634	12.187	0	0	0
2017/01/30	2032	04/05/2017	9.46	Put	Bond Future	2,125.4000	2.1254	2,386.6200	2.3866	12.290	0	0	0
2017/01/30	2032	04/05/2017	9.44	Call	Bond Future	2,318.3200	2.3183	1,981.3500	1.9813	(14.535)	0	0	0
2017/01/30	2032	04/05/2017	9.45	Put	Bond Future	2,160.3900	2.1604	2,424.7800	2.4248	12.238	0	0	0
2017/01/30	2032	03/08/2017	9.43	Put	Bond Future	3,327.6200	3.3276	3,618.9100	3.6189	8.754	0	0	0
2017/01/30	2032	03/08/2017			Bond Future	9.4668	93.3745	9.5520	92.7558	0.900	0.0000	0.0000	0
2017/01/30	2032	03/08/2017	9.45	Put	Bond Future	3,254.7900	3.2548	3,541.4700	3.5415	8.808	0	0	0
2017/01/30	2032	03/08/2017	9.44	Put	Bond Future	3,291.0500	3.2911	3,580.0300	3.5800	8.781	0	0	0
2017/01/30	2032	03/08/2017	9.44	Call	Bond Future	3,095.5100	3.0955	2,765.8700	2.7659	(10.649)	0	0	0
2017/01/30	2032	03/08/2017	9.43	Call	Bond Future	3,058.8500	3.0588	2,731.5200	2.7315	(10.701)	0	0	0
2017/01/30	2032	03/08/2017	9.45	Call	Bond Future	3,132.3900	3.1324	2,800.4500	2.8005	(10.597)	0	0	0
2017/01/30	2032	02/11/2017			Bond Future	9.5050	91.1103	9.5934	90.4763	0.930	0.0000	0.0000	0
2017/01/30	2032	02/11/2017	9.48	Put	Bond Future	3,977.5900	3.9776	4,273.1900	4.2732	7.432	0	0	0
2017/01/30	2032	02/11/2017	9.50	Put	Bond Future	3,906.7100	3.9067	4,198.5100	4.1985	7.469	0	0	0
2017/01/30	2032	02/11/2017	9.48	Call	Bond Future	3,796.9800	3.7970	3,458.6200	3.4586	(8.911)	0	0	0
2017/01/30	2032	02/11/2017	9.49	Put	Bond Future	3,942.0300	3.9420	4,235.7200	4.2357	7.450	0	0	0
2017/01/30	2032	02/11/2017	9.49	Call	Bond Future	3,833.6900	3.8337	3,493.4200	3.4934	(8.876)	0	0	0
2017/01/30	2032	02/11/2017	9.50	Call	Bond Future	3,870.5700	3.8706	3,528.4100	3.5284	(8.840)	0	0	0
2017/01/30	2033	02/02/2017			Bond Future	107.7177	107.7177	107.7140	107.7140	(0.003)	0.0000	0.0000	6,033

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2017/01/30	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2033	02/02/2017	109.70	Put	Bond Future	1,982.2800	1.9823	1,985.9600	1.9860	0.186	0	0	0
2017/01/30	2033	02/02/2017	109.71	Put	Bond Future	1,992.2800	1.9923	1,995.9600	1.9960	0.185	0	0	0
2017/01/30	2033	02/02/2017	109.72	Put	Bond Future	2,002.2800	2.0023	2,005.9600	2.0060	0.184	0	0	0
2017/01/30	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2033	04/05/2017			Bond Future	108.7437	108.7437	108.7387	108.7387	(0.005)	0.0000	0.0000	5,778
2017/01/30	2033	04/05/2017	110.83	Put	Bond Future	2,086.3300	2.0863	2,091.3300	2.0913	0.240	0	0	0
2017/01/30	2033	04/05/2017	110.85	Put	Bond Future	2,106.3300	2.1063	2,111.3300	2.1113	0.237	0	0	0
2017/01/30	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2033	04/05/2017	110.84	Put	Bond Future	2,096.3300	2.0963	2,101.3300	2.1013	0.239	0	0	0
2017/01/30	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2033	03/08/2017	113.14	Put	Bond Future	2,248.3800	2.2484	2,256.0200	2.2560	0.340	0	0	0
2017/01/30	2033	03/08/2017			Bond Future	110.8916	110.8916	110.8840	110.8840	(0.007)	0.0000	0.0000	0
2017/01/30	2033	03/08/2017	113.13	Put	Bond Future	2,238.3800	2.2384	2,246.0200	2.2460	0.341	0	0	0
2017/01/30	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2033	03/08/2017	113.12	Put	Bond Future	2,228.3800	2.2284	2,236.0200	2.2360	0.343	0	0	0
2017/01/30	2033	02/11/2017	110.08	Call	Bond Future	1,978.1900	1.9782	1,967.1500	1.9672	(0.558)	0	0	0
2017/01/30	2033	02/11/2017			Bond Future	112.0582	112.0582	112.0472	112.0472	(0.010)	0.0000	0.0000	0
2017/01/30	2033	02/11/2017	110.09	Call	Bond Future	1,968.1900	1.9682	1,957.1500	1.9572	(0.561)	0	0	0
2017/01/30	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2033	02/11/2017	110.07	Call	Bond Future	1,988.1900	1.9882	1,977.1500	1.9772	(0.555)	0	0	0
2017/01/30	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2037	02/02/2017	9.68	Put	Bond Future	259.1800	0.2592	297.8700	0.2979	14.928	0	0	0
2017/01/30	2037	02/02/2017			Bond Future	9.5587	90.7996	9.6382	90.1518	0.832	0.0000	0.0000	29,506
2017/01/30	2037	02/02/2017	9.67	Put	Bond Future	281.3400	0.2813	329.6600	0.3297	17.175	0	0	0
2017/01/30	2037	02/02/2017	9.68	Call	Bond Future	1,244.3400	1.2443	635.3100	0.6353	(48.944)	0	0	0
2017/01/30	2037	02/02/2017	9.66	Call	Bond Future	1,128.8000	1.1288	539.9200	0.5399	(52.169)	0	0	0
2017/01/30	2037	02/02/2017	9.67	Call	Bond Future	1,185.9400	1.1859	586.5400	0.5865	(50.542)	0	0	0
2017/01/30	2037	02/02/2017	9.66	Put	Bond Future	304.8800	0.3049	363.7200	0.3637	19.299	0	0	0
2017/01/30	2037	04/05/2017			Bond Future	9.6103	92.5358	9.6924	91.8746	0.854	0.0000	0.0000	46,489
2017/01/30	2037	04/05/2017	9.58	Put	Bond Future	2,680.0500	2.6800	2,986.1000	2.9861	11.420	0	0	0
2017/01/30	2037	04/05/2017	9.60	Put	Bond Future	2,598.3100	2.5983	2,897.4900	2.8975	11.514	0	0	0
2017/01/30	2037	04/05/2017	9.59	Put	Bond Future	2,638.9500	2.6389	2,941.5500	2.9415	11.467	0	0	0
2017/01/30	2037	04/05/2017	9.60	Call	Bond Future	2,514.3800	2.5144	2,152.3000	2.1523	(14.400)	0	0	0
2017/01/30	2037	04/05/2017	9.58	Call	Bond Future	2,433.6000	2.4336	2,078.3900	2.0784	(14.596)	0	0	0
2017/01/30	2037	04/05/2017	9.59	Call	Bond Future	2,473.8200	2.4738	2,115.1600	2.1152	(14.498)	0	0	0
2017/01/30	2037	03/08/2017	9.57	Call	Bond Future	3,276.0400	3.2760	2,926.9700	2.9270	(10.655)	0	0	0
2017/01/30	2037	03/08/2017			Bond Future	9.6579	90.1007	9.7428	89.4243	0.879	0.0000	0.0000	0
2017/01/30	2037	03/08/2017	9.58	Call	Bond Future	3,314.6600	3.3147	2,963.1300	2.9631	(10.605)	0	0	0
2017/01/30	2037	03/08/2017	9.56	Put	Bond Future	4,027.8500	4.0279	4,357.6300	4.3576	8.187	0	0	0
2017/01/30	2037	03/08/2017	9.57	Put	Bond Future	3,985.2800	3.9853	4,312.5800	4.3126	8.213	0	0	0
2017/01/30	2037	03/08/2017	9.58	Put	Bond Future	3,942.8000	3.9428	4,267.6400	4.2676	8.239	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
2017/01/30	2037	03/08/2017	9.56	Call	Bond Future	3,237.4000	3.2374	2,890.8100	2.8908	(10.706)	0	0	0
2017/01/30	2037	02/11/2017			Bond Future	9.6951	91.9303	9.7829	91.2374	0.905	0.0000	0.0000	0
2017/01/30	2037	02/11/2017	9.66	Call	Bond Future	4,290.6800	4.2907	3,919.4700	3.9195	(8.652)	0	0	0
2017/01/30	2037	02/11/2017	9.65	Put	Bond Future	4,610.6200	4.6106	4,934.3900	4.9344	7.022	0	0	0
2017/01/30	2037	02/11/2017	9.67	Put	Bond Future	4,531.0900	4.5311	4,850.8000	4.8508	7.056	0	0	0
2017/01/30	2037	02/11/2017	9.66	Put	Bond Future	4,570.7100	4.5707	4,892.4500	4.8925	7.039	0	0	0
2017/01/30	2037	02/11/2017	9.65	Call	Bond Future	4,250.6700	4.2507	3,881.4900	3.8815	(8.685)	0	0	0
2017/01/30	2037	02/11/2017	9.67	Call	Bond Future	4,330.8600	4.3309	3,957.6200	3.9576	(8.618)	0	0	0
2017/01/30	2038	02/02/2017	137.07	Put	Bond Future	4,442.5500	4.4425	4,446.9900	4.4470	0.100	0	0	0
2017/01/30	2038	02/02/2017			Bond Future	132.6275	132.6275	132.6230	132.6230	(0.003)	0.0000	0.0000	6,971
2017/01/30	2038	02/02/2017	137.06	Put	Bond Future	4,432.5500	4.4325	4,436.9900	4.4370	0.100	0	0	0
2017/01/30	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2038	02/02/2017	137.05	Put	Bond Future	4,422.5500	4.4225	4,426.9900	4.4270	0.100	0	0	0
2017/01/30	2038	04/05/2017	139.77	Put	Bond Future	4,598.3600	4.5984	4,604.3700	4.6044	0.131	0	0	0
2017/01/30	2038	04/05/2017			Bond Future	135.1716	135.1716	135.1656	135.1656	(0.004)	0.0000	0.0000	20,533
2017/01/30	2038	04/05/2017	139.79	Put	Bond Future	4,618.3600	4.6184	4,624.3700	4.6244	0.130	0	0	0
2017/01/30	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2038	04/05/2017	139.78	Put	Bond Future	4,608.3600	4.6084	4,614.3700	4.6144	0.130	0	0	0
2017/01/30	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2038	03/08/2017			Bond Future	136.3281	136.3281	136.3187	136.3187	(0.007)	0.0000	0.0000	0
2017/01/30	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2038	03/08/2017	141.16	Put	Bond Future	4,831.9400	4.8319	4,841.3200	4.8413	0.194	0	0	0
2017/01/30	2038	03/08/2017	141.18	Put	Bond Future	4,851.9400	4.8519	4,861.3200	4.8613	0.193	0	0	0
2017/01/30	2038	03/08/2017	141.17	Put	Bond Future	4,841.9400	4.8419	4,851.3200	4.8513	0.194	0	0	0
2017/01/30	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2038	02/11/2017	136.80	Call	Bond Future	2,303.1000	2.3031	2,289.4100	2.2894	(0.594)	0	0	0
2017/01/30	2038	02/11/2017			Bond Future	139.1031	139.1031	139.0894	139.0894	(0.010)	0.0000	0.0000	0
2017/01/30	2038	02/11/2017	136.81	Call	Bond Future	2,293.1000	2.2931	2,279.4100	2.2794	(0.597)	0	0	0
2017/01/30	2038	02/11/2017	136.82	Call	Bond Future	2,283.1000	2.2831	2,269.4100	2.2694	(0.600)	0	0	0
2017/01/30	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2040	02/02/2017	9.58	Call	Bond Future	746.1600	0.7462	247.4400	0.2474	(66.838)	0	0	0
2017/01/30	2040	02/02/2017			Bond Future	9.5686	94.9216	9.6481	94.2230	0.831	0.0000	0.0000	4,956
2017/01/30	2040	02/02/2017	9.59	Call	Bond Future	793.2600	0.7933	276.2300	0.2762	(65.178)	0	0	0
2017/01/30	2040	02/02/2017	9.60	Call	Bond Future	842.0500	0.8420	307.3000	0.3073	(63.506)	0	0	0
2017/01/30	2040	02/02/2017	9.58	Put	Bond Future	645.3500	0.6453	845.2200	0.8452	30.971	0	0	0
2017/01/30	2040	02/02/2017	9.60	Put	Bond Future	565.1100	0.5651	728.9500	0.7289	28.993	0	0	0
2017/01/30	2040	02/02/2017	9.59	Put	Bond Future	604.3200	0.6043	785.8800	0.7859	30.044	0	0	0
2017/01/30	2040	04/05/2017			Bond Future	9.6189	96.7366	9.7009	96.0235	0.853	0.0000	0.0000	8,436
2017/01/30	2040	04/05/2017	9.62	Put	Bond Future	2,803.5500	2.8036	3,120.4200	3.1204	11.302	0	0	0
2017/01/30	2040	04/05/2017	9.64	Put	Bond Future	2,718.4400	2.7184	3,028.1200	3.0281	11.392	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
2017/01/30	2040	04/05/2017	9.62	Call	Bond Future	2,813.2600	2.8133	2,417.0100	2.4170	(14.085)	0	0	0
2017/01/30	2040	04/05/2017	9.63	Put	Bond Future	2,760.8500	2.7608	3,074.1100	3.0741	11.347	0	0	0
2017/01/30	2040	04/05/2017	9.63	Call	Bond Future	2,857.9300	2.8579	2,458.0700	2.4581	(13.991)	0	0	0
2017/01/30	2040	04/05/2017	9.64	Call	Bond Future	2,902.7600	2.9028	2,499.3200	2.4993	(13.898)	0	0	0
2017/01/30	2040	03/08/2017			Bond Future	9.6652	94.1338	9.7500	93.4045	0.877	0.0000	0.0000	0
2017/01/30	2040	03/08/2017	9.61	Put	Bond Future	4,217.5400	4.2175	4,560.0900	4.5601	8.122	0	0	0
2017/01/30	2040	03/08/2017	9.63	Put	Bond Future	4,129.1000	4.1291	4,466.4500	4.4664	8.170	0	0	0
2017/01/30	2040	03/08/2017	9.61	Call	Bond Future	3,737.9400	3.7379	3,351.1800	3.3512	(10.347)	0	0	0
2017/01/30	2040	03/08/2017	9.62	Put	Bond Future	4,173.0000	4.1730	4,512.9500	4.5130	8.146	0	0	0
2017/01/30	2040	03/08/2017	9.62	Call	Bond Future	3,780.6200	3.7806	3,391.2600	3.3913	(10.299)	0	0	0
2017/01/30	2040	03/08/2017	9.63	Call	Bond Future	3,823.8200	3.8238	3,431.8600	3.4319	(10.250)	0	0	0
2017/01/30	2040	02/11/2017			Bond Future	9.7013	96.0453	9.7889	95.2983	0.903	0.0000	0.0000	0
2017/01/30	2040	02/11/2017	9.66	Call	Bond Future	4,682.8900	4.6829	4,282.3900	4.2824	(8.552)	0	0	0
2017/01/30	2040	02/11/2017	9.65	Put	Bond Future	5,082.5400	5.0825	5,431.2800	5.4313	6.862	0	0	0
2017/01/30	2040	02/11/2017	9.67	Put	Bond Future	4,995.7900	4.9958	5,340.2300	5.3402	6.895	0	0	0
2017/01/30	2040	02/11/2017	9.66	Put	Bond Future	5,039.0100	5.0390	5,385.6000	5.3856	6.878	0	0	0
2017/01/30	2040	02/11/2017	9.67	Call	Bond Future	4,726.0100	4.7260	4,323.3600	4.3234	(8.520)	0	0	0
2017/01/30	2040	02/11/2017	9.65	Call	Bond Future	4,639.9500	4.6400	4,241.6000	4.2416	(8.585)	0	0	0
2017/01/30	2044	02/02/2017			Bond Future	9.5734	92.2541	9.6530	91.5459	0.831	0.0000	0.0000	18,230
2017/01/30	2044	02/02/2017	9.77	Call	Bond Future	1,888.8900	1.8889	1,170.9100	1.1709	(38.011)	0	0	0
2017/01/30	2044	02/02/2017	9.76	Put	Bond Future	170.9800	0.1710	165.1800	0.1652	(3.392)	0	0	0
2017/01/30	2044	02/02/2017	9.78	Put	Bond Future	142.4500	0.1424	129.3600	0.1294	(9.189)	0	0	0
2017/01/30	2044	02/02/2017	9.77	Put	Bond Future	156.1800	0.1562	146.4100	0.1464	(6.256)	0	0	0
2017/01/30	2044	02/02/2017	9.78	Call	Bond Future	1,961.8200	1.9618	1,240.5200	1.2405	(36.767)	0	0	0
2017/01/30	2044	02/02/2017	9.76	Call	Bond Future	1,816.8900	1.8169	1,102.8800	1.1029	(39.298)	0	0	0
2017/01/30	2044	04/05/2017			Bond Future	9.6217	94.0181	9.7037	93.2952	0.852	0.0000	0.0000	19,046
2017/01/30	2044	04/05/2017	9.67	Call	Bond Future	3,088.8500	3.0888	2,669.2600	2.6693	(13.584)	0	0	0
2017/01/30	2044	04/05/2017	9.66	Put	Bond Future	2,704.0500	2.7040	3,010.8800	3.0109	11.347	0	0	0
2017/01/30	2044	04/05/2017	9.68	Put	Bond Future	2,621.1200	2.6211	2,920.8300	2.9208	11.434	0	0	0
2017/01/30	2044	04/05/2017	9.67	Put	Bond Future	2,662.2500	2.6623	2,965.5100	2.9655	11.391	0	0	0
2017/01/30	2044	04/05/2017	9.68	Call	Bond Future	3,135.7000	3.1357	2,712.5600	2.7126	(13.494)	0	0	0
2017/01/30	2044	04/05/2017	9.66	Call	Bond Future	3,042.5400	3.0425	2,626.5200	2.6265	(13.673)	0	0	0
2017/01/30	2044	03/08/2017			Bond Future	9.6661	91.4869	9.7507	90.7478	0.876	0.0000	0.0000	0
2017/01/30	2044	03/08/2017	9.62	Put	Bond Future	4,268.4000	4.2684	4,611.9500	4.6119	8.049	0	0	0
2017/01/30	2044	03/08/2017	9.64	Put	Bond Future	4,179.0700	4.1791	4,517.4000	4.5174	8.096	0	0	0
2017/01/30	2044	03/08/2017	9.63	Put	Bond Future	4,223.5500	4.2236	4,564.4800	4.5645	8.072	0	0	0
2017/01/30	2044	03/08/2017	9.64	Call	Bond Future	3,949.1700	3.9492	3,548.3200	3.5483	(10.150)	0	0	0
2017/01/30	2044	03/08/2017	9.62	Call	Bond Future	3,861.6000	3.8616	3,465.9700	3.4660	(10.245)	0	0	0
2017/01/30	2044	03/08/2017	9.63	Call	Bond Future	3,905.2700	3.9053	3,507.0200	3.5070	(10.198)	0	0	0
2017/01/30	2044	02/11/2017	9.68	Call	Bond Future	4,880.5000	4.8805	4,468.8400	4.4688	(8.435)	0	0	0
2017/01/30	2044	02/11/2017			Bond Future	9.7007	93.3447	9.7880	92.5877	0.900	0.0000	0.0000	0
2017/01/30	2044	02/11/2017	9.66	Call	Bond Future	4,792.7500	4.7927	4,385.4100	4.3854	(8.499)	0	0	0
2017/01/30	2044	02/11/2017	9.67	Call	Bond Future	4,836.3700	4.8364	4,426.8700	4.4269	(8.467)	0	0	0
2017/01/30	2044	02/11/2017	9.66	Put	Bond Future	5,149.1600	5.1492	5,498.8500	5.4988	6.791	0	0	0
2017/01/30	2044	02/11/2017	9.68	Put	Bond Future	5,061.4300	5.0614	5,406.8000	5.4068	6.824	0	0	0
2017/01/30	2044	02/11/2017	9.67	Put	Bond Future	5,104.9700	5.1050	5,452.5000	5.4525	6.808	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	
2017/01/30	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2046	02/02/2017	137.14	Put	Bond Future	3,553.3100	3.5533	3,557.7900	3.5578	0.126	0	0	0
2017/01/30	2046	02/02/2017			Bond Future	133.5867	133.5867	133.5822	133.5822	(0.003)	0.0000	0.0000	18,221
2017/01/30	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2046	02/02/2017	137.13	Put	Bond Future	3,543.3100	3.5433	3,547.7900	3.5478	0.126	0	0	0
2017/01/30	2046	02/02/2017	137.15	Put	Bond Future	3,563.3100	3.5633	3,567.7900	3.5678	0.126	0	0	0
2017/01/30	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2046	04/05/2017			Bond Future	134.6196	134.6196	134.6134	134.6134	(0.005)	0.0000	0.0000	19,444
2017/01/30	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2046	04/05/2017	138.32	Put	Bond Future	3,700.4000	3.7004	3,706.5900	3.7066	0.167	0	0	0
2017/01/30	2046	04/05/2017	138.34	Put	Bond Future	3,720.4000	3.7204	3,726.5900	3.7266	0.166	0	0	0
2017/01/30	2046	04/05/2017	138.33	Put	Bond Future	3,710.4000	3.7104	3,716.5900	3.7166	0.167	0	0	0
2017/01/30	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2046	03/08/2017	141.17	Put	Bond Future	3,891.5600	3.8916	3,900.8700	3.9009	0.239	0	0	0
2017/01/30	2046	03/08/2017			Bond Future	137.2784	137.2784	137.2691	137.2691	(0.007)	0.0000	0.0000	0
2017/01/30	2046	03/08/2017	141.19	Put	Bond Future	3,911.5600	3.9116	3,920.8700	3.9209	0.238	0	0	0
2017/01/30	2046	03/08/2017	141.18	Put	Bond Future	3,901.5600	3.9016	3,910.8700	3.9109	0.239	0	0	0
2017/01/30	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2046	02/11/2017	136.31	Call	Bond Future	2,158.5300	2.1585	2,144.5800	2.1446	(0.646)	0	0	0
2017/01/30	2046	02/11/2017			Bond Future	138.4685	138.4685	138.4546	138.4546	(0.010)	0.0000	0.0000	0
2017/01/30	2046	02/11/2017	136.30	Call	Bond Future	2,168.5300	2.1685	2,154.5800	2.1546	(0.643)	0	0	0
2017/01/30	2046	02/11/2017	136.32	Call	Bond Future	2,148.5300	2.1485	2,134.5800	2.1346	(0.649)	0	0	0
2017/01/30	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2050	02/02/2017	144.97	Put	Bond Future	2,740.6900	2.7407	2,745.3500	2.7454	0.170	0	0	0
2017/01/30	2050	02/02/2017			Bond Future	142.2293	142.2293	142.2247	142.2247	(0.003)	0.0000	0.0000	20,450
2017/01/30	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2050	02/02/2017	144.96	Put	Bond Future	2,730.6900	2.7307	2,735.3500	2.7354	0.171	0	0	0
2017/01/30	2050	02/02/2017	144.98	Put	Bond Future	2,750.6900	2.7507	2,755.3500	2.7554	0.169	0	0	0
2017/01/30	2050	04/05/2017			Bond Future	144.9579	144.9579	144.9512	144.9512	(0.005)	0.0000	0.0000	24,049
2017/01/30	2050	04/05/2017	147.83	Put	Bond Future	2,872.1300	2.8721	2,878.8300	2.8788	0.233	0	0	0
2017/01/30	2050	04/05/2017	147.85	Put	Bond Future	2,892.1300	2.8921	2,898.8300	2.8988	0.232	0	0	0
2017/01/30	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2050	04/05/2017	147.84	Put	Bond Future	2,882.1300	2.8821	2,888.8300	2.8888	0.232	0	0	0
2017/01/30	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2050	03/08/2017			Bond Future	146.1421	146.1421	146.1320	146.1320	(0.007)	0.0000	0.0000	0
2017/01/30	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2050	03/08/2017	149.22	Put	Bond Future	3,077.8900	3.0779	3,087.9800	3.0880	0.328	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
2017/01/30	2050	03/08/2017	149.24	Put	Bond Future	3,097.8900	3.0979	3,107.9800	3.1080	0.326	0	0	0
2017/01/30	2050	03/08/2017	149.23	Put	Bond Future	3,087.8900	3.0879	3,097.9800	3.0980	0.327	0	0	0
2017/01/30	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	2050	02/11/2017			Bond Future	149.1168	149.1168	149.1022	149.1022	(0.010)	0.0000	0.0000	0
2017/01/30	2050	02/11/2017	144.67	Call	Bond Future	4,446.8100	4.4468	4,432.2000	4.4322	(0.329)	0	0	0
2017/01/30	2050	02/11/2017	144.65	Call	Bond Future	4,466.8100	4.4668	4,452.2000	4.4522	(0.327)	0	0	0
2017/01/30	2050	02/11/2017	144.66	Call	Bond Future	4,456.8100	4.4568	4,442.2000	4.4422	(0.328)	0	0	0
2017/01/30	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	AL37	02/02/2017			Index Future	514.7410	514.7410	513.0570	513.0570	(0.327)	0.0000	0.0000	7
2017/01/30	AL37	04/05/2017			Index Future	524.5840	524.5840	522.8580	522.8580	(0.329)	0.0000	0.0000	1
2017/01/30	AL37	03/08/2017			Index Future	534.9140	534.9140	533.1400	533.1400	(0.332)	0.0000	0.0000	0
2017/01/30	AL37	02/11/2017			Index Future	545.7710	545.7710	543.9440	543.9440	(0.335)	0.0000	0.0000	0
2017/01/30	AL7T	02/02/2017			Index Future	595.1010	595.1010	591.8530	591.8530	(0.546)	0.0000	0.0000	2
2017/01/30	AL7T	04/05/2017			Index Future	606.4800	606.4800	603.1590	603.1590	(0.548)	0.0000	0.0000	0
2017/01/30	AL7T	03/08/2017			Index Future	618.4230	618.4230	615.0210	615.0210	(0.550)	0.0000	0.0000	0
2017/01/30	AL7T	02/11/2017			Index Future	630.9750	630.9750	627.4830	627.4830	(0.553)	0.0000	0.0000	0
2017/01/30	ALBI	02/02/2017			Index Future	540.7640	540.7640	537.6690	537.6690	(0.572)	0.0000	0.0000	29
2017/01/30	ALBI	04/05/2017			Index Future	551.1040	551.1040	547.9400	547.9400	(0.574)	0.0000	0.0000	548
2017/01/30	ALBI	03/08/2017			Index Future	561.9560	561.9560	558.7160	558.7160	(0.577)	0.0000	0.0000	0
2017/01/30	ALBI	02/11/2017			Index Future	573.3620	573.3620	570.0380	570.0380	(0.580)	0.0000	0.0000	0
2017/01/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	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
2017/01/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	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
2017/01/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/30	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	EL28	02/02/2017			Bond Future	128.8954	128.8954	128.8935	128.8935	(0.001)	0.0000	0.0000	0
2017/01/30	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	EL28	02/02/2017	135.10	Put	Bond Future	6,204.6100	6.2046	6,206.4700	6.2065	0.030	0	0	0
2017/01/30	EL28	02/02/2017	135.12	Put	Bond Future	6,224.6100	6.2246	6,226.4700	6.2265	0.030	0	0	0
2017/01/30	EL28	02/02/2017	135.11	Put	Bond Future	6,214.6100	6.2146	6,216.4700	6.2165	0.030	0	0	0
2017/01/30	EL28	04/05/2017			Bond Future	129.6785	129.6785	129.6751	129.6751	(0.003)	0.0000	0.0000	0
2017/01/30	EL28	04/05/2017	137.90	Put	Bond Future	8,221.4900	8.2215	8,224.9400	8.2249	0.042	0	0	0
2017/01/30	EL28	04/05/2017	137.92	Put	Bond Future	8,241.4900	8.2415	8,244.9400	8.2449	0.042	0	0	0
2017/01/30	EL28	04/05/2017	137.91	Put	Bond Future	8,231.4900	8.2315	8,234.9400	8.2349	0.042	0	0	0
2017/01/30	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	EL28	03/08/2017			Bond Future	132.2401	132.2401	132.2334	132.2334	(0.005)	0.0000	0.0000	0
2017/01/30	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	EL28	03/08/2017	135.16	Put	Bond Future	2,919.8500	2.9199	2,926.5600	2.9266	0.230	0	0	0
2017/01/30	EL28	03/08/2017	135.18	Put	Bond Future	2,939.8500	2.9399	2,946.5600	2.9466	0.228	0	0	0
2017/01/30	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	EL28	03/08/2017	135.17	Put	Bond Future	2,929.8500	2.9299	2,936.5600	2.9366	0.229	0	0	0
2017/01/30	EL28	02/11/2017			Bond Future	133.1647	133.1647	133.1541	133.1541	(0.008)	0.0000	0.0000	0
2017/01/30	EL28	02/11/2017	133.87	Put	Bond Future	705.2600	0.7053	715.9200	0.7159	1.511	0	0	0
2017/01/30	EL28	02/11/2017	133.89	Put	Bond Future	725.2600	0.7253	735.9200	0.7359	1.470	0	0	0
2017/01/30	EL28	02/11/2017	133.88	Put	Bond Future	715.2600	0.7153	725.9200	0.7259	1.490	0	0	0
2017/01/30	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	ES33	02/02/2017			Bond Future	10.4759	79.7973	10.5551	79.2929	0.756	0.0000	0.0000	2,000
2017/01/30	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	ES33	02/02/2017	10.59	Call	Bond Future	725.1700	0.7252	220.7200	0.2207	(69.563)	0	0	0
2017/01/30	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	ES33	02/02/2017	10.60	Call	Bond Future	788.2600	0.7883	283.8100	0.2838	(63.995)	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
2017/01/30	ES33	02/02/2017	10.61	Call	Bond Future	851.2700	0.8513	346.8200	0.3468	(59.259)	0	0	0
2017/01/30	ES33	04/05/2017			Bond Future	10.5569	77.5299	10.6388	77.0148	0.776	0.0000	0.0000	9,402
2017/01/30	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	ES33	04/05/2017	10.54	Put	Bond Future	106.7300	0.1067	621.7900	0.6218	482.582	0	0	0
2017/01/30	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	495.3600	0.4954	100.000	0	0	0
2017/01/30	ES33	04/05/2017	10.55	Put	Bond Future	43.4800	0.0435	558.5400	0.5585	1184.591	0	0	0
2017/01/30	ES33	04/05/2017	10.56	Call	Bond Future	19.7000	0.0197	0.0000	0.0000	(100.000)	0	0	0
2017/01/30	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	ES33	03/08/2017			Bond Future	10.6320	79.0568	10.7170	78.5298	0.799	0.0000	0.0000	0
2017/01/30	ES33	03/08/2017	10.53	Put	Bond Future	640.1600	0.6402	1,167.1600	1.1672	82.323	0	0	0
2017/01/30	ES33	03/08/2017	10.55	Put	Bond Future	514.0600	0.5141	1,041.0600	1.0411	102.517	0	0	0
2017/01/30	ES33	03/08/2017	10.54	Put	Bond Future	577.0700	0.5771	1,104.0700	1.1041	91.323	0	0	0
2017/01/30	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	ES33	02/11/2017	10.66	Put	Bond Future	279.7500	0.2798	819.8700	0.8199	193.072	0	0	0
2017/01/30	ES33	02/11/2017			Bond Future	10.7053	76.8677	10.7935	76.3276	0.824	0.0000	0.0000	0
2017/01/30	ES33	02/11/2017	10.68	Put	Bond Future	156.1100	0.1561	696.2300	0.6962	345.987	0	0	0
2017/01/30	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	ES33	02/11/2017	10.67	Put	Bond Future	217.8900	0.2179	758.0100	0.7580	247.887	0	0	0
2017/01/30	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	ES42	02/02/2017			Bond Future	10.5956	84.1121	10.6748	83.5322	0.748	0.0000	0.0000	4,277
2017/01/30	ES42	04/05/2017			Bond Future	10.6756	81.4580	10.7576	80.8660	0.768	0.0000	0.0000	8,777
2017/01/30	ES42	03/08/2017			Bond Future	10.7489	83.0624	10.8339	82.4568	0.790	0.0000	0.0000	0
2017/01/30	ES42	02/11/2017			Bond Future	10.8194	80.4865	10.9076	79.8661	0.814	0.0000	0.0000	0
2017/01/30	GOVI	02/02/2017	533.34	Call	GOVI	53,120.0000	5.3120	22,030.0000	2.2030	(58.528)	0	0	0
2017/01/30	GOVI	02/02/2017			GOVI	538.6520	538.6520	535.5430	535.5430	(0.577)	0.0000	0.0000	117
2017/01/30	GOVI	02/02/2017	533.32	Call	GOVI	53,320.0000	5.3320	22,230.0000	2.2230	(58.308)	0	0	0
2017/01/30	GOVI	02/02/2017	533.33	Call	GOVI	53,220.0000	5.3220	22,130.0000	2.2130	(58.418)	0	0	0
2017/01/30	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	GOVI	04/05/2017			GOVI	548.9520	548.9520	545.7730	545.7730	(0.579)	0.0000	0.0000	385
2017/01/30	GOVI	04/05/2017	262.19	Call	GOVI	2,867,620.0000	286.7620	2,835,830.0000	283.5830	(1.109)	0	0	0
2017/01/30	GOVI	04/05/2017	262.20	Call	GOVI	2,867,520.0000	286.7520	2,835,730.0000	283.5730	(1.109)	0	0	0
2017/01/30	GOVI	04/05/2017	262.18	Call	GOVI	2,867,720.0000	286.7720	2,835,930.0000	283.5930	(1.109)	0	0	0
2017/01/30	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	GOVI	03/08/2017			GOVI	559.7620	559.7620	556.5060	556.5060	(0.582)	0.0000	0.0000	0
2017/01/30	GOVI	03/08/2017	561.11	Put	GOVI	13,480.0000	1.3480	46,040.0000	4.6040	241.543	0	0	0
2017/01/30	GOVI	03/08/2017	561.09	Put	GOVI	13,280.0000	1.3280	45,840.0000	4.5840	245.181	0	0	0
2017/01/30	GOVI	03/08/2017	561.10	Put	GOVI	13,380.0000	1.3380	45,940.0000	4.5940	243.348	0	0	0
2017/01/30	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/30	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	GOVI	02/11/2017	572.44	Put	GOVI	13,170.0000	1.3170	46,570.0000	4.6570	253.607	0	0	0
2017/01/30	GOVI	02/11/2017			GOVI	571.1230	571.1230	567.7830	567.7830	(0.585)	0.0000	0.0000	0
2017/01/30	GOVI	02/11/2017	572.46	Put	GOVI	13,370.0000	1.3370	46,770.0000	4.6770	249.813	0	0	0
2017/01/30	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	GOVI	02/11/2017	572.45	Put	GOVI	13,270.0000	1.3270	46,670.0000	4.6670	251.696	0	0	0
2017/01/30	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/30	IGOV	02/02/2017			Index Future	249.3530	249.3530	249.3560	249.3560	0.001	0.0000	0.0000	175
2017/01/30	IGOV	04/05/2017			Index Future	254.1360	254.1360	254.1350	254.1350	0.000	0.0000	0.0000	925
2017/01/30	IGOV	03/08/2017			Index Future	259.1560	259.1560	259.1480	259.1480	(0.003)	0.0000	0.0000	0
2017/01/30	IGOV	02/11/2017			Index Future	264.4310	264.4310	264.4140	264.4140	(0.006)	0.0000	0.0000	0
2017/01/30	ILBI	02/02/2017			Index Future	675.0640	675.0640	676.0110	676.0110	0.140	0.0000	0.0000	157
2017/01/30	ILBI	04/05/2017			Index Future	688.1190	688.1190	689.0800	689.0800	0.140	0.0000	0.0000	0
2017/01/30	ILBI	03/08/2017			Index Future	701.6670	701.6670	702.6480	702.6480	0.140	0.0000	0.0000	0
2017/01/30	ILBI	02/11/2017			Index Future	715.4570	715.4570	716.4600	716.4600	0.140	0.0000	0.0000	0
2017/01/30	IS01	16/03/2017			Interest Rate Swap	100.0028	100.0028	100.0029	100.0029	0.000	0.0000	0.0000	0
2017/01/30	IS01	15/06/2017			Interest Rate Swap	99.6169	99.6169	99.6175	99.6175	0.001	0.0000	0.0000	0
2017/01/30	IS01	21/09/2017			Interest Rate Swap	99.6536	99.6536	99.6600	99.6600	0.006	0.0000	0.0000	0
2017/01/30	IS01	21/12/2017			Interest Rate Swap	99.9194	99.9194	99.9356	99.9356	0.016	0.0000	0.0000	0
2017/01/30	IS01	15/03/2018			Interest Rate Swap	99.9692	99.9692	99.9959	99.9959	0.027	0.0000	0.0000	0
2017/01/30	IS02	18/12/2017			Interest Rate Swap	99.9486	99.9486	99.9643	99.9643	0.016	0.0000	0.0000	0
2017/01/30	IS02	16/03/2018			Interest Rate Swap	99.2525	99.2525	99.2792	99.2792	0.027	0.0000	0.0000	0
2017/01/30	IS02	15/06/2018			Interest Rate Swap	98.9192	98.9192	98.9594	98.9594	0.041	0.0000	0.0000	0
2017/01/30	IS02	21/09/2018			Interest Rate Swap	98.9853	98.9853	99.0412	99.0412	0.057	0.0000	0.0000	0
2017/01/30	IS02	21/12/2018			Interest Rate Swap	99.5000	99.5000	99.5600	99.5600	0.060	0.0000	0.0000	0
2017/01/30	IS02	15/03/2019			Interest Rate Swap	100.0210	100.0210	100.0823	100.0823	0.061	0.0000	0.0000	0
2017/01/30	IS05	17/12/2020			Interest Rate Swap	97.8494	97.8494	98.0191	98.0191	0.173	0.0000	0.0000	0
2017/01/30	IS05	16/03/2021			Interest Rate Swap	97.1773	97.1773	97.3641	97.3641	0.192	0.0000	0.0000	0
2017/01/30	IS05	15/06/2021			Interest Rate Swap	96.4735	96.4735	96.6789	96.6789	0.213	0.0000	0.0000	0
2017/01/30	IS05	21/09/2021			Interest Rate Swap	96.7454	96.7454	96.9703	96.9703	0.232	0.0000	0.0000	0
2017/01/30	IS05	21/12/2021			Interest Rate Swap	99.0052	99.0052	99.2451	99.2451	0.242	0.0000	0.0000	50
2017/01/30	IS05	15/03/2022			Interest Rate Swap	99.2188	99.2188	99.4699	99.4699	0.253	0.0000	0.0000	0
2017/01/30	IS10	17/12/2025			Interest Rate Swap	98.0490	98.0490	98.4238	98.4238	0.382	0.0000	0.0000	0
2017/01/30	IS10	16/03/2026			Interest Rate Swap	95.1441	95.1441	95.5303	95.5303	0.406	0.0000	0.0000	0
2017/01/30	IS10	15/06/2026			Interest Rate Swap	93.9489	93.9489	94.3487	94.3487	0.426	0.0000	0.0000	0
2017/01/30	IS10	21/09/2026			Interest Rate Swap	96.0987	96.0987	96.5098	96.5098	0.428	0.0000	0.0000	0
2017/01/30	IS10	21/12/2026			Interest Rate Swap	99.8262	99.8262	100.2440	100.2440	0.419	0.0000	0.0000	0
2017/01/30	IS10	15/03/2027			Interest Rate Swap	98.4474	98.4474	98.8794	98.8794	0.439	0.0000	0.0000	0

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2017/01/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/01/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/30	JBAF	15/02/2017			Jibar Tradeable Future	6.1700	93.8300	6.1700	93.8300	0.000	0.0000	0.0000	0
2017/01/30	JBAF	15/03/2017			Jibar Tradeable Future	6.2100	93.7900	6.2100	93.7900	0.000	0.0000	0.0000	1,000
2017/01/30	JBAF	19/04/2017			Jibar Tradeable Future	6.2700	93.7300	6.2700	93.7300	0.000	0.0000	0.0000	0
2017/01/30	JBAF	17/05/2017			Jibar Tradeable Future	6.4300	93.5700	6.4300	93.5700	0.000	0.0000	0.0000	0
2017/01/30	JBAF	21/06/2017			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	0
2017/01/30	JBAF	19/07/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/01/30	JBAF	20/09/2017			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017/01/30	JBAF	20/12/2017			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/01/30	JBAF	20/03/2018			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/01/30	JBAF	20/06/2018			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/01/30	JBAF	19/09/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/01/30	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/30	JBAF	19/12/2018			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/01/30	R023	02/02/2017	8.85	Call	Bond Future	1,772.3300	1.7723	1,406.7600	1.4068	(20.627)	0	0	0
2017/01/30	R023	02/02/2017			Bond Future	8.4585	100.1121	8.5381	99.7487	0.942	0.0000	0.0000	7,087
2017/01/30	R023	02/02/2017	8.86	Call	Bond Future	1,816.5000	1.8165	1,451.1900	1.4512	(20.111)	0	0	0
2017/01/30	R023	02/02/2017	8.84	Put	Bond Future	3.7200	0.0037	1.2100	0.0012	(67.473)	0	0	0
2017/01/30	R023	02/02/2017	8.86	Put	Bond Future	2.6900	0.0027	0.7300	0.0007	(72.862)	0	0	0
2017/01/30	R023	02/02/2017	8.84	Call	Bond Future	1,728.2000	1.7282	1,362.3400	1.3623	(21.170)	0	0	0
2017/01/30	R023	02/02/2017	8.85	Put	Bond Future	3.1700	0.0032	0.9500	0.0010	(70.032)	0	0	0
2017/01/30	R023	04/05/2017	8.61	Call	Bond Future	1,487.7100	1.4877	1,265.1700	1.2652	(14.959)	0	0	0
2017/01/30	R023	04/05/2017			Bond Future	8.4949	98.0944	8.5791	97.7230	0.992	0.0000	0.0000	18,852
2017/01/30	R023	04/05/2017	8.59	Call	Bond Future	1,437.4100	1.4374	1,219.1200	1.2191	(15.186)	0	0	0
2017/01/30	R023	04/05/2017	8.60	Call	Bond Future	1,462.4400	1.4624	1,242.0200	1.2420	(15.072)	0	0	0
2017/01/30	R023	04/05/2017	8.59	Put	Bond Future	1,018.0800	1.0181	1,171.2800	1.1713	15.048	0	0	0
2017/01/30	R023	04/05/2017	8.61	Put	Bond Future	980.5000	0.9805	1,129.4500	1.1294	15.191	0	0	0
2017/01/30	R023	04/05/2017	8.60	Put	Bond Future	999.1600	0.9992	1,150.2300	1.1502	15.120	0	0	0
2017/01/30	R023	03/08/2017	8.60	Put	Bond Future	1,486.3900	1.4864	1,655.0800	1.6551	11.349	0	0	0
2017/01/30	R023	03/08/2017			Bond Future	8.5200	100.0262	8.6095	99.6451	1.050	0.0000	0.0000	0
2017/01/30	R023	03/08/2017	8.59	Put	Bond Future	1,505.5500	1.5056	1,675.8000	1.6758	11.308	0	0	0
2017/01/30	R023	03/08/2017	8.60	Call	Bond Future	1,827.2900	1.8273	1,614.8900	1.6149	(11.624)	0	0	0
2017/01/30	R023	03/08/2017	8.58	Call	Bond Future	1,781.0300	1.7810	1,571.7600	1.5718	(11.750)	0	0	0
2017/01/30	R023	03/08/2017	8.59	Call	Bond Future	1,803.9400	1.8039	1,593.1000	1.5931	(11.688)	0	0	0
2017/01/30	R023	03/08/2017	8.58	Put	Bond Future	1,525.1800	1.5252	1,697.0000	1.6970	11.266	0	0	0
2017/01/30	R023	02/11/2017	8.56	Call	Bond Future	1,948.7000	1.9487	1,742.3200	1.7423	(10.591)	0	0	0
2017/01/30	R023	02/11/2017			Bond Future	8.5389	98.1234	8.6343	97.7315	1.118	0.0000	0.0000	0
2017/01/30	R023	02/11/2017	8.57	Call	Bond Future	1,970.2500	1.9703	1,762.5100	1.7625	(10.544)	0	0	0
2017/01/30	R023	02/11/2017	8.58	Call	Bond Future	1,992.2700	1.9923	1,783.1800	1.7832	(10.495)	0	0	0

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2017/01/30	R023	02/11/2017	8.56	Put	Bond Future	1,861.8100	1.8618	2,047.2600	2.0473	9.961	0	0	0
2017/01/30	R023	02/11/2017	8.58	Put	Bond Future	1,823.1900	1.8232	2,005.9300	2.0059	10.023	0	0	0
2017/01/30	R023	02/11/2017	8.57	Put	Bond Future	1,842.2600	1.8423	2,026.3500	2.0263	9.993	0	0	0
2017/01/30	R035	02/02/2017			Bond Future	9.4939	98.6145	9.5734	97.9648	0.838	0.0000	0.0000	4,803
2017/01/30	R035	02/02/2017	9.51	Call	Bond Future	132.4200	0.1324	0.0000	0.0000	(100.000)	0	0	0
2017/01/30	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	599.3200	0.5993	100.000	0	0	0
2017/01/30	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	517.3100	0.5173	100.000	0	0	0
2017/01/30	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	435.4000	0.4354	100.000	0	0	0
2017/01/30	R035	02/02/2017	9.52	Call	Bond Future	214.3300	0.2143	0.0000	0.0000	(100.000)	0	0	0
2017/01/30	R035	02/02/2017	9.50	Call	Bond Future	50.4100	0.0504	0.0000	0.0000	(100.000)	0	0	0
2017/01/30	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	603.5000	0.6035	100.000	0	0	0
2017/01/30	R035	04/05/2017			Bond Future	9.5426	95.9975	9.6247	95.3342	0.860	0.0000	0.0000	7,556
2017/01/30	R035	04/05/2017	9.54	Put	Bond Future	21.4400	0.0214	684.6900	0.6847	3093.517	0	0	0
2017/01/30	R035	04/05/2017	9.55	Call	Bond Future	59.7500	0.0597	0.0000	0.0000	(100.000)	0	0	0
2017/01/30	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R035	04/05/2017	9.53	Put	Bond Future	102.7400	0.1027	765.9900	0.7660	645.562	0	0	0
2017/01/30	R035	03/08/2017			Bond Future	9.5858	97.8880	9.6708	97.2095	0.886	0.0000	0.0000	0
2017/01/30	R035	03/08/2017	9.50	Put	Bond Future	693.5200	0.6935	1,372.0600	1.3721	97.840	0	0	0
2017/01/30	R035	03/08/2017	9.52	Put	Bond Future	531.2500	0.5313	1,209.7900	1.2098	127.725	0	0	0
2017/01/30	R035	03/08/2017	9.51	Put	Bond Future	612.3300	0.6123	1,290.8700	1.2909	110.813	0	0	0
2017/01/30	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R035	02/11/2017			Bond Future	9.6263	95.3708	9.7142	94.6756	0.913	0.0000	0.0000	0
2017/01/30	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R035	02/11/2017	9.59	Put	Bond Future	289.3400	0.2893	984.5700	0.9846	240.281	0	0	0
2017/01/30	R035	02/11/2017	9.61	Put	Bond Future	129.7600	0.1298	824.9900	0.8250	535.781	0	0	0
2017/01/30	R035	02/11/2017	9.60	Put	Bond Future	209.5000	0.2095	904.7300	0.9047	331.852	0	0	0
2017/01/30	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R186	02/02/2017	8.00	Put	Bond Future	6,014.3800	6.0144	6,636.4800	6.6365	10.344	0	0	0
2017/01/30	R186	02/02/2017	9.40	Call	Bond Future	3,853.8900	3.8539	3,231.4900	3.2315	(16.150)	0	0	0
2017/01/30	R186	02/02/2017	8.81	Put	Bond Future	567.9800	0.5680	867.3500	0.8673	52.708	0	0	0
2017/01/30	R186	02/02/2017	9.10	Put	Bond Future	35.7500	0.0358	31.0900	0.0311	(13.035)	0	0	2,546
2017/01/30	R186	02/02/2017			Bond Future	8.8334	112.1899	8.9230	111.5678	1.015	0.0000	0.0000	60,179
2017/01/30	R186	02/02/2017	9.50	Call	Bond Future	4,514.8200	4.5148	3,892.6800	3.8927	(13.780)	0	0	0
2017/01/30	R186	02/02/2017	8.43	Put	Bond Future	2,861.3700	2.8614	3,480.0400	3.4800	21.621	0	0	0
2017/01/30	R186	02/02/2017	8.80	Put	Bond Future	607.2400	0.6072	925.3500	0.9253	52.386	0	0	0
2017/01/30	R186	02/02/2017	8.87	Call	Bond Future	621.3200	0.6213	188.1500	0.1882	(69.718)	0	0	0
2017/01/30	R186	02/02/2017	8.90	Put	Bond Future	287.3100	0.2873	426.7900	0.4268	48.547	0	0	750
2017/01/30	R186	02/02/2017	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,000
2017/01/30	R186	02/02/2017	8.60	Call	Bond Future	47.6100	0.0476	0.9900	0.0010	(97.921)	0	0	7,000
2017/01/30	R186	02/02/2017	8.81	Call	Bond Future	405.0500	0.4051	82.3200	0.0823	(79.677)	0	0	0
2017/01/30	R186	02/02/2017	8.37	Call	Bond Future	1.0800	0.0011	0.0000	0.0000	(100.000)	0	0	500
2017/01/30	R186	02/02/2017	8.62	Put	Bond Future	1,560.8800	1.5609	2,123.3700	2.1234	36.037	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
2017/01/30	R186	02/02/2017	8.79	Call	Bond Future	345.4900	0.3455	60.0700	0.0601	(82.613)	0	0	0
2017/01/30	R186	02/02/2017	8.95	Call	Bond Future	992.4700	0.9925	443.0400	0.4430	(55.360)	0	0	0
2017/01/30	R186	02/02/2017	9.02	Call	Bond Future	1,380.4500	1.3804	775.1700	0.7752	(43.847)	0	0	0
2017/01/30	R186	02/02/2017	8.87	Put	Bond Future	366.6000	0.3666	555.5300	0.5555	51.536	0	0	500
2017/01/30	R186	02/02/2017	9.50	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	13,500
2017/01/30	R186	02/02/2017	8.43	Call	Bond Future	3.4300	0.0034	0.0000	0.0000	(100.000)	0	0	750
2017/01/30	R186	02/02/2017	8.80	Call	Bond Future	374.4900	0.3745	70.5000	0.0705	(81.174)	0	0	0
2017/01/30	R186	02/02/2017	8.90	Call	Bond Future	750.0700	0.7501	267.4500	0.2675	(64.343)	0	0	0
2017/01/30	R186	02/02/2017	9.40	Put	Bond Future	0.3200	0.0003	0.0200	0.0000	(93.750)	0	0	750
2017/01/30	R186	02/02/2017	9.10	Call	Bond Future	1,872.0100	1.8720	1,245.2500	1.2453	(33.481)	0	0	0
2017/01/30	R186	02/02/2017	8.37	Put	Bond Future	3,292.5500	3.2925	3,913.5700	3.9136	18.861	0	0	0
2017/01/30	R186	02/02/2017	8.60	Put	Bond Future	1,689.1500	1.6891	2,264.6300	2.2646	34.069	0	0	0
2017/01/30	R186	02/02/2017	8.62	Call	Bond Future	61.3000	0.0613	1.6900	0.0017	(97.243)	0	0	500
2017/01/30	R186	02/02/2017	8.79	Put	Bond Future	648.1100	0.6481	984.7900	0.9848	51.948	0	0	0
2017/01/30	R186	02/02/2017	8.95	Put	Bond Future	184.1600	0.1842	256.8300	0.2568	39.460	0	0	2,546
2017/01/30	R186	02/02/2017	9.02	Put	Bond Future	90.8100	0.0908	107.6300	0.1076	18.522	0	0	500
2017/01/30	R186	04/05/2017			Bond Future	8.8781	114.3352	8.9717	113.6998	1.054	0.0000	0.0000	112,501
2017/01/30	R186	04/05/2017	8.94	Put	Bond Future	1,729.7500	1.7297	2,006.6900	2.0067	16.010	0	0	500
2017/01/30	R186	04/05/2017	8.89	Put	Bond Future	1,888.9500	1.8890	2,183.9300	2.1839	15.616	0	0	0
2017/01/30	R186	04/05/2017	8.91	Put	Bond Future	1,824.2400	1.8242	2,111.9600	2.1120	15.772	0	0	0
2017/01/30	R186	04/05/2017	8.44	Put	Bond Future	3,801.9600	3.8020	4,258.1700	4.2582	11.999	0	0	0
2017/01/30	R186	04/05/2017	8.90	Put	Bond Future	1,856.3900	1.8564	2,147.7400	2.1477	15.694	0	0	0
2017/01/30	R186	04/05/2017	8.91	Call	Bond Future	2,041.4200	2.0414	1,693.7200	1.6937	(17.032)	0	0	0
2017/01/30	R186	04/05/2017	8.98	Call	Bond Future	2,301.5100	2.3015	1,928.8300	1.9288	(16.193)	0	0	0
2017/01/30	R186	04/05/2017	8.94	Call	Bond Future	2,150.6500	2.1506	1,792.1700	1.7922	(16.668)	0	0	0
2017/01/30	R186	04/05/2017	8.89	Call	Bond Future	1,970.0400	1.9700	1,629.6000	1.6296	(17.281)	0	0	0
2017/01/30	R186	04/05/2017	8.98	Put	Bond Future	1,609.7700	1.6098	1,872.5100	1.8725	16.322	0	0	0
2017/01/30	R186	04/05/2017	8.44	Call	Bond Future	760.4100	0.7604	581.2000	0.5812	(23.568)	0	0	500
2017/01/30	R186	04/05/2017	8.90	Call	Bond Future	2,005.5500	2.0056	1,661.4800	1.6615	(17.156)	0	0	0
2017/01/30	R186	03/08/2017	8.93	Put	Bond Future	2,665.1900	2.6652	2,969.4300	2.9694	11.415	0	0	0
2017/01/30	R186	03/08/2017			Bond Future	8.9148	111.2824	9.0127	110.6319	1.098	0.0000	0.0000	0
2017/01/30	R186	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	4,613.7000	4.6137	100.000	0	0	0
2017/01/30	R186	03/08/2017	8.92	Put	Bond Future	2,697.1800	2.6972	3,003.9900	3.0040	11.375	0	0	0
2017/01/30	R186	03/08/2017	8.93	Call	Bond Future	2,766.4400	2.7664	2,420.1900	2.4202	(12.516)	0	0	0
2017/01/30	R186	03/08/2017	8.91	Call	Bond Future	2,697.2700	2.6973	2,356.1800	2.3562	(12.646)	0	0	0
2017/01/30	R186	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	1,449.6300	1.4496	100.000	0	0	6,500
2017/01/30	R186	03/08/2017	8.92	Call	Bond Future	2,731.7400	2.7317	2,388.0600	2.3881	(12.581)	0	0	0
2017/01/30	R186	03/08/2017	8.91	Put	Bond Future	2,729.4500	2.7294	3,038.8500	3.0388	11.336	0	0	0
2017/01/30	R186	02/11/2017	8.89	Put	Bond Future	3,452.8400	3.4528	3,781.1800	3.7812	9.509	0	0	0
2017/01/30	R186	02/11/2017	8.88	Call	Bond Future	3,077.3200	3.0773	2,740.7800	2.7408	(10.936)	0	0	0
2017/01/30	R186	02/11/2017			Bond Future	8.9424	113.5419	9.0448	112.8748	1.146	0.0000	0.0000	0
2017/01/30	R186	02/11/2017	8.89	Call	Bond Future	3,109.9900	3.1100	2,771.2800	2.7713	(10.891)	0	0	0
2017/01/30	R186	02/11/2017	8.90	Call	Bond Future	3,143.2400	3.1432	2,802.3600	2.8024	(10.845)	0	0	0
2017/01/30	R186	02/11/2017	8.88	Put	Bond Future	3,485.8200	3.4858	3,816.3300	3.8163	9.482	0	0	0
2017/01/30	R186	02/11/2017	8.90	Put	Bond Future	3,420.4900	3.4205	3,746.6600	3.7467	9.536	0	0	0
2017/01/30	R197	02/02/2017			Bond Future	295.5465	295.5465	295.5369	295.5369	(0.003)	0.0000	0.0000	163
2017/01/30	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/30	R197	02/02/2017	302.57	Put	Bond Future	7,023.5200	7.0235	7,033.1100	7.0331	0.137	0	0	0
2017/01/30	R197	02/02/2017	302.59	Put	Bond Future	7,043.5200	7.0435	7,053.1100	7.0531	0.136	0	0	0
2017/01/30	R197	02/02/2017	302.58	Put	Bond Future	7,033.5200	7.0335	7,043.1100	7.0431	0.136	0	0	0
2017/01/30	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R197	04/05/2017	308.58	Put	Bond Future	7,363.8900	7.3639	7,377.0800	7.3771	0.179	0	0	0
2017/01/30	R197	04/05/2017			Bond Future	301.2161	301.2161	301.2029	301.2029	(0.004)	0.0000	0.0000	1,063
2017/01/30	R197	04/05/2017	308.60	Put	Bond Future	7,383.8900	7.3839	7,397.0800	7.3971	0.179	0	0	0
2017/01/30	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R197	04/05/2017	308.59	Put	Bond Future	7,373.8900	7.3739	7,387.0800	7.3871	0.179	0	0	0
2017/01/30	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R197	03/08/2017			Bond Future	300.2114	300.2114	300.1910	300.1910	(0.007)	0.0000	0.0000	0
2017/01/30	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R197	03/08/2017	308.05	Put	Bond Future	7,838.5900	7.8386	7,859.0400	7.8590	0.261	0	0	0
2017/01/30	R197	03/08/2017	308.07	Put	Bond Future	7,858.5900	7.8586	7,879.0400	7.8790	0.260	0	0	0
2017/01/30	R197	03/08/2017	308.06	Put	Bond Future	7,848.5900	7.8486	7,869.0400	7.8690	0.261	0	0	0
2017/01/30	R197	02/11/2017	305.16	Call	Bond Future	1,162.8600	1.1629	1,132.8300	1.1328	(2.582)	0	0	0
2017/01/30	R197	02/11/2017			Bond Future	306.3229	306.3229	306.2928	306.2928	(0.010)	0.0000	0.0000	0
2017/01/30	R197	02/11/2017	305.17	Call	Bond Future	1,152.8600	1.1529	1,122.8300	1.1228	(2.605)	0	0	0
2017/01/30	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R197	02/11/2017	305.15	Call	Bond Future	1,172.8600	1.1729	1,142.8300	1.1428	(2.560)	0	0	0
2017/01/30	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R202	02/02/2017			Bond Future	246.1034	246.1034	246.0950	246.0950	(0.003)	0.0000	0.0000	24,689
2017/01/30	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R202	02/02/2017	251.72	Put	Bond Future	5,616.6100	5.6166	5,625.0000	5.6250	0.149	0	0	0
2017/01/30	R202	02/02/2017	251.74	Put	Bond Future	5,636.6100	5.6366	5,645.0000	5.6450	0.149	0	0	0
2017/01/30	R202	02/02/2017	251.73	Put	Bond Future	5,626.6100	5.6266	5,635.0000	5.6350	0.149	0	0	0
2017/01/30	R202	04/05/2017	256.73	Put	Bond Future	5,905.5300	5.9055	5,916.8000	5.9168	0.191	0	0	0
2017/01/30	R202	04/05/2017			Bond Future	250.8245	250.8245	250.8132	250.8132	(0.004)	0.0000	0.0000	34,926
2017/01/30	R202	04/05/2017	256.72	Put	Bond Future	5,895.5300	5.8955	5,906.8000	5.9068	0.191	0	0	0
2017/01/30	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R202	04/05/2017	256.71	Put	Bond Future	5,885.5300	5.8855	5,896.8000	5.8968	0.191	0	0	0
2017/01/30	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R202	03/08/2017			Bond Future	252.0849	252.0849	252.0675	252.0675	(0.007)	0.0000	0.0000	0
2017/01/30	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R202	03/08/2017	258.35	Put	Bond Future	6,265.1300	6.2651	6,282.4700	6.2825	0.277	0	0	0
2017/01/30	R202	03/08/2017	258.37	Put	Bond Future	6,285.1300	6.2851	6,302.4700	6.3025	0.276	0	0	0
2017/01/30	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R202	03/08/2017	258.36	Put	Bond Future	6,275.1300	6.2751	6,292.4700	6.2925	0.276	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
2017/01/30	R202	02/11/2017			Bond Future	257.2163	257.2163	257.1909	257.1909	(0.010)	0.0000	0.0000	0
2017/01/30	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R202	02/11/2017	253.89	Call	Bond Future	3,326.2700	3.3263	3,300.8700	3.3009	(0.764)	0	0	0
2017/01/30	R202	02/11/2017	253.90	Call	Bond Future	3,316.2700	3.3163	3,290.8700	3.2909	(0.766)	0	0	0
2017/01/30	R202	02/11/2017	253.91	Call	Bond Future	3,306.2700	3.3063	3,280.8700	3.2809	(0.768)	0	0	0
2017/01/30	R203	02/02/2017	7.70	Call	Bond Future	4.0300	0.0040	0.6800	0.0007	(83.127)	0	0	0
2017/01/30	R203	02/02/2017	7.71	Put	Bond Future	56.5100	0.0565	60.7000	0.0607	7.415	0	0	0
2017/01/30	R203	02/02/2017			Bond Future	7.7992	103.5510	7.8133	103.5429	0.181	0.0000	0.0000	6,860
2017/01/30	R203	02/02/2017	7.71	Call	Bond Future	4.9400	0.0049	0.9800	0.0010	(80.162)	0	0	0
2017/01/30	R203	02/02/2017	7.72	Call	Bond Future	6.0500	0.0061	1.3900	0.0014	(77.025)	0	0	0
2017/01/30	R203	02/02/2017	7.70	Put	Bond Future	61.3800	0.0614	66.1800	0.0662	7.820	0	0	0
2017/01/30	R203	02/02/2017	7.72	Put	Bond Future	51.8300	0.0518	55.3200	0.0553	6.734	0	0	0
2017/01/30	R203	04/05/2017	6.91	Call	Bond Future	1.1600	0.0012	0.8700	0.0009	(25.000)	0	0	0
2017/01/30	R203	04/05/2017	6.92	Put	Bond Future	282.0000	0.2820	291.2300	0.2912	3.273	0	0	0
2017/01/30	R203	04/05/2017			Bond Future	7.7229	101.3584	7.7503	101.3489	0.354	0.0000	0.0000	28,479
2017/01/30	R203	04/05/2017	6.92	Call	Bond Future	1.2400	0.0012	0.9300	0.0009	(25.000)	0	0	0
2017/01/30	R203	04/05/2017	6.93	Call	Bond Future	1.3300	0.0013	1.0000	0.0010	(24.812)	0	0	0
2017/01/30	R203	04/05/2017	6.91	Put	Bond Future	285.4300	0.2854	294.6800	0.2947	3.241	0	0	0
2017/01/30	R203	04/05/2017	6.93	Put	Bond Future	278.5800	0.2786	287.7900	0.2878	3.306	0	0	0
2017/01/30	R203	03/08/2017	4.89	Call	Bond Future	46.1900	0.0462	43.1400	0.0431	(6.603)	0	0	0
2017/01/30	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/30	R203	03/08/2017	4.87	Call	Bond Future	44.8800	0.0449	41.8000	0.0418	(6.863)	0	0	0
2017/01/30	R203	03/08/2017	4.88	Call	Bond Future	45.5400	0.0455	42.4700	0.0425	(6.741)	0	0	0
2017/01/30	R203	03/08/2017	4.87	Put	Bond Future	22.7600	0.0228	19.6800	0.0197	(13.533)	0	0	0
2017/01/30	R203	03/08/2017	4.89	Put	Bond Future	21.9200	0.0219	18.8700	0.0189	(13.914)	0	0	0
2017/01/30	R203	03/08/2017	4.88	Put	Bond Future	22.3400	0.0223	19.2700	0.0193	(13.742)	0	0	0
2017/01/30	R204	02/02/2017	8.28	Call	Bond Future	718.2900	0.7183	589.8200	0.5898	(17.886)	0	0	0
2017/01/30	R204	02/02/2017			Bond Future	7.8582	101.2819	7.9334	101.1535	0.956	0.0000	0.0000	11,758
2017/01/30	R204	02/02/2017	8.29	Call	Bond Future	735.2400	0.7352	606.7700	0.6068	(17.473)	0	0	0
2017/01/30	R204	02/02/2017	8.30	Call	Bond Future	752.1800	0.7522	623.7100	0.6237	(17.080)	0	0	0
2017/01/30	R204	02/02/2017	8.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R204	02/02/2017	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R204	02/02/2017	8.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R204	04/05/2017	7.90	Put	Bond Future	260.6300	0.2606	325.1700	0.3252	24.763	0	0	0
2017/01/30	R204	04/05/2017			Bond Future	7.8809	103.2186	7.9694	103.0865	1.122	0.0000	0.0000	27,572
2017/01/30	R204	04/05/2017	7.92	Put	Bond Future	247.0300	0.2470	309.2500	0.3093	25.187	0	0	0
2017/01/30	R204	04/05/2017	7.90	Call	Bond Future	289.1500	0.2891	221.5400	0.2215	(23.382)	0	0	0
2017/01/30	R204	04/05/2017	7.91	Put	Bond Future	253.8700	0.2539	317.2400	0.3172	24.962	0	0	0
2017/01/30	R204	04/05/2017	7.91	Call	Bond Future	297.3400	0.2973	228.5600	0.2286	(23.132)	0	0	0
2017/01/30	R204	04/05/2017	7.92	Call	Bond Future	305.4400	0.3054	235.5100	0.2355	(22.895)	0	0	0
2017/01/30	R204	03/08/2017	7.77	Put	Bond Future	436.5200	0.4365	512.7400	0.5127	17.461	0	0	0
2017/01/30	R204	03/08/2017			Bond Future	7.8622	101.2099	7.9697	101.0727	1.366	0.0000	0.0000	0
2017/01/30	R204	03/08/2017	7.76	Put	Bond Future	443.3300	0.4433	520.3000	0.5203	17.362	0	0	0
2017/01/30	R204	03/08/2017	7.75	Call	Bond Future	306.6900	0.3067	247.2800	0.2473	(19.371)	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
2017/01/30	R204	03/08/2017	7.76	Call	Bond Future	312.6100	0.3126	252.4500	0.2525	(19.244)	0	0	0
2017/01/30	R204	03/08/2017	7.77	Call	Bond Future	318.5900	0.3186	257.6800	0.2577	(19.119)	0	0	0
2017/01/30	R204	03/08/2017	7.75	Put	Bond Future	450.2100	0.4502	527.9300	0.5279	17.263	0	0	0
2017/01/30	R204	02/11/2017	7.76	Put	Bond Future	395.6200	0.3956	469.7000	0.4697	18.725	0	0	0
2017/01/30	R204	02/11/2017			Bond Future	7.7718	103.2647	7.9072	103.1217	1.743	0.0000	0.0000	0
2017/01/30	R204	02/11/2017	7.75	Put	Bond Future	400.6400	0.4006	475.3400	0.4753	18.645	0	0	0
2017/01/30	R204	02/11/2017	7.76	Call	Bond Future	383.1900	0.3832	314.2400	0.3142	(17.994)	0	0	0
2017/01/30	R204	02/11/2017	7.74	Call	Bond Future	372.1400	0.3721	304.4300	0.3044	(18.195)	0	0	0
2017/01/30	R204	02/11/2017	7.75	Call	Bond Future	377.6400	0.3776	309.3100	0.3093	(18.094)	0	0	0
2017/01/30	R204	02/11/2017	7.74	Put	Bond Future	405.7200	0.4057	481.0400	0.4810	18.565	0	0	0
2017/01/30	R207	02/02/2017	9.24	Call	Bond Future	3,107.3700	3.1074	2,904.4000	2.9044	(6.532)	0	0	0
2017/01/30	R207	02/02/2017			Bond Future	7.9932	98.5412	8.0732	98.3383	1.000	0.0000	0.0000	30,319
2017/01/30	R207	02/02/2017	8.91	Call	Bond Future	2,296.9100	2.2969	2,093.9400	2.0939	(8.837)	0	0	62
2017/01/30	R207	02/02/2017	9.22	Call	Bond Future	3,058.5000	3.0585	2,855.5300	2.8555	(6.636)	0	0	0
2017/01/30	R207	02/02/2017	9.23	Call	Bond Future	3,082.9400	3.0829	2,879.9700	2.8800	(6.584)	0	0	0
2017/01/30	R207	02/02/2017	8.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R207	04/05/2017	8.21	Put	Bond Future	286.1600	0.2862	359.8200	0.3598	25.741	0	0	0
2017/01/30	R207	04/05/2017			Bond Future	8.0258	100.4255	8.1145	100.2174	1.106	0.0000	0.0000	79,363
2017/01/30	R207	04/05/2017	8.22	Call	Bond Future	732.6900	0.7327	596.7300	0.5967	(18.556)	0	0	0
2017/01/30	R207	04/05/2017	8.20	Call	Bond Future	702.2000	0.7022	569.3300	0.5693	(18.922)	0	0	0
2017/01/30	R207	04/05/2017	8.21	Call	Bond Future	717.4600	0.7175	583.0500	0.5830	(18.734)	0	0	0
2017/01/30	R207	04/05/2017	8.20	Put	Bond Future	294.2600	0.2943	369.4600	0.3695	25.556	0	0	0
2017/01/30	R207	04/05/2017	8.22	Put	Bond Future	278.0500	0.2780	350.1600	0.3502	25.934	0	0	0
2017/01/30	R207	03/08/2017	8.19	Call	Bond Future	842.1000	0.8421	717.3200	0.7173	(14.818)	0	0	51
2017/01/30	R207	03/08/2017			Bond Future	8.0351	98.7593	8.1350	98.5449	1.243	0.0000	0.0000	0
2017/01/30	R207	03/08/2017	8.39	Put	Bond Future	358.5900	0.3586	427.7000	0.4277	19.273	0	0	0
2017/01/30	R207	03/08/2017	8.41	Put	Bond Future	345.7900	0.3458	412.9900	0.4130	19.434	0	0	0
2017/01/30	R207	03/08/2017	8.19	Put	Bond Future	509.9100	0.5099	599.5900	0.5996	17.587	0	0	0
2017/01/30	R207	03/08/2017	8.40	Put	Bond Future	352.1400	0.3521	420.3000	0.4203	19.356	0	0	0
2017/01/30	R207	03/08/2017	8.41	Call	Bond Future	1,147.4800	1.1475	1,000.2200	1.0002	(12.833)	0	0	0
2017/01/30	R207	03/08/2017	8.39	Call	Bond Future	1,117.7200	1.1177	972.3700	0.9724	(13.004)	0	0	0
2017/01/30	R207	03/08/2017	8.40	Call	Bond Future	1,132.5500	1.1325	986.2500	0.9863	(12.918)	0	0	0
2017/01/30	R207	02/11/2017			Bond Future	8.0032	100.7645	8.1169	100.5426	1.421	0.0000	0.0000	0
2017/01/30	R207	02/11/2017	8.03	Put	Bond Future	717.6000	0.7176	826.5100	0.8265	15.177	0	0	0
2017/01/30	R207	02/11/2017	8.05	Put	Bond Future	699.9400	0.6999	806.9800	0.8070	15.293	0	0	0
2017/01/30	R207	02/11/2017	8.04	Put	Bond Future	708.7300	0.7087	816.7000	0.8167	15.234	0	0	0
2017/01/30	R207	02/11/2017	8.03	Call	Bond Future	769.9500	0.7700	656.9900	0.6570	(14.671)	0	0	0
2017/01/30	R207	02/11/2017	8.04	Call	Bond Future	780.6100	0.7806	666.7100	0.6667	(14.591)	0	0	0
2017/01/30	R207	02/11/2017	8.05	Call	Bond Future	791.3400	0.7913	676.5100	0.6765	(14.511)	0	0	0
2017/01/30	R208	02/02/2017			Bond Future	8.1429	97.5808	8.2278	97.2963	1.043	0.0000	0.0000	13,969
2017/01/30	R208	02/02/2017	8.64	Call	Bond Future	1,651.2700	1.6513	1,366.7100	1.3667	(17.233)	0	0	0
2017/01/30	R208	02/02/2017	8.63	Put	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	0
2017/01/30	R208	02/02/2017	8.65	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/30	R208	02/02/2017	8.64	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/01/30	R208	02/02/2017	8.65	Call	Bond Future	1,684.1200	1.6841	1,399.5700	1.3996	(16.896)	0	0	0
2017/01/30	R208	02/02/2017	8.63	Call	Bond Future	1,618.4200	1.6184	1,333.8500	1.3338	(17.583)	0	0	0
2017/01/30	R208	04/05/2017	8.39	Call	Bond Future	1,126.7100	1.1267	935.0300	0.9350	(17.012)	0	0	0
2017/01/30	R208	04/05/2017			Bond Future	8.1727	96.0440	8.2642	95.7529	1.120	0.0000	0.0000	19,683
2017/01/30	R208	04/05/2017	8.37	Call	Bond Future	1,085.5600	1.0856	897.6300	0.8976	(17.312)	0	0	0
2017/01/30	R208	04/05/2017	8.38	Call	Bond Future	1,105.9500	1.1059	916.1400	0.9161	(17.163)	0	0	0
2017/01/30	R208	04/05/2017	8.37	Put	Bond Future	459.4800	0.4595	562.6600	0.5627	22.456	0	0	0
2017/01/30	R208	04/05/2017	8.39	Put	Bond Future	437.4500	0.4374	536.8800	0.5369	22.729	0	0	0
2017/01/30	R208	04/05/2017	8.38	Put	Bond Future	448.2700	0.4483	549.5700	0.5496	22.598	0	0	0
2017/01/30	R208	03/08/2017	8.32	Call	Bond Future	1,253.7300	1.2537	1,082.7500	1.0828	(13.638)	0	0	0
2017/01/30	R208	03/08/2017			Bond Future	8.1861	97.9356	8.2855	97.6365	1.214	0.0000	0.0000	0
2017/01/30	R208	03/08/2017	8.30	Call	Bond Future	1,219.2600	1.2193	1,051.0100	1.0510	(13.799)	0	0	0
2017/01/30	R208	03/08/2017	8.31	Call	Bond Future	1,236.2900	1.2363	1,066.6700	1.0667	(13.720)	0	0	0
2017/01/30	R208	03/08/2017	8.30	Put	Bond Future	876.7000	0.8767	1,007.5100	1.0075	14.921	0	0	0
2017/01/30	R208	03/08/2017	8.32	Put	Bond Future	851.1800	0.8512	979.2600	0.9793	15.047	0	0	0
2017/01/30	R208	03/08/2017	8.31	Put	Bond Future	863.7300	0.8637	993.1700	0.9932	14.986	0	0	0
2017/01/30	R208	02/11/2017	8.18	Put	Bond Future	1,190.5800	1.1906	1,343.0500	1.3431	12.806	0	0	0
2017/01/30	R208	02/11/2017			Bond Future	8.1825	96.5202	8.2912	96.2121	1.329	0.0000	0.0000	0
2017/01/30	R208	02/11/2017	8.20	Put	Bond Future	1,163.3500	1.1633	1,313.4500	1.3134	12.902	0	0	0
2017/01/30	R208	02/11/2017	8.18	Call	Bond Future	1,183.5100	1.1835	1,027.8600	1.0279	(13.152)	0	0	0
2017/01/30	R208	02/11/2017	8.19	Put	Bond Future	1,176.9100	1.1769	1,328.1900	1.3282	12.854	0	0	0
2017/01/30	R208	02/11/2017	8.19	Call	Bond Future	1,198.2400	1.1982	1,041.4000	1.0414	(13.089)	0	0	0
2017/01/30	R208	02/11/2017	8.20	Call	Bond Future	1,213.0600	1.2131	1,055.0400	1.0550	(13.027)	0	0	0
2017/01/30	R209	02/02/2017	9.55	Put	Bond Future	274.3800	0.2744	340.5300	0.3405	24.109	0	0	0
2017/01/30	R209	02/02/2017			Bond Future	9.4633	74.0455	9.5429	73.5035	0.841	0.0000	0.0000	13,889
2017/01/30	R209	02/02/2017	9.54	Put	Bond Future	296.8900	0.2969	373.8900	0.3739	25.936	0	0	0
2017/01/30	R209	02/02/2017	9.55	Call	Bond Future	864.2800	0.8643	388.4400	0.3884	(55.056)	0	0	0
2017/01/30	R209	02/02/2017	9.53	Call	Bond Future	775.1500	0.7752	321.7400	0.3217	(58.493)	0	0	0
2017/01/30	R209	02/02/2017	9.54	Call	Bond Future	819.1000	0.8191	354.1100	0.3541	(56.768)	0	0	0
2017/01/30	R209	02/02/2017	9.53	Put	Bond Future	320.7200	0.3207	409.3000	0.4093	27.619	0	0	0
2017/01/30	R209	04/05/2017	9.48	Put	Bond Future	2,185.1000	2.1851	2,441.4700	2.4415	11.733	0	0	0
2017/01/30	R209	04/05/2017			Bond Future	9.5083	72.3108	9.5903	71.7576	0.862	0.0000	0.0000	59,170
2017/01/30	R209	04/05/2017	9.47	Put	Bond Future	2,219.8700	2.2199	2,479.2000	2.4792	11.682	0	0	0
2017/01/30	R209	04/05/2017	9.63	Call	Bond Future	2,528.2900	2.5283	2,188.4600	2.1885	(13.441)	0	0	0
2017/01/30	R209	04/05/2017	8.93	Call	Bond Future	642.3800	0.6424	504.4500	0.5045	(21.472)	0	0	1,130
2017/01/30	R209	04/05/2017	9.33	Put	Bond Future	2,750.8100	2.7508	3,052.1800	3.0522	10.956	0	0	1,130
2017/01/30	R209	04/05/2017	9.46	Call	Bond Future	1,926.2100	1.9262	1,635.3000	1.6353	(15.103)	0	0	0
2017/01/30	R209	04/05/2017	9.47	Call	Bond Future	1,959.1900	1.9592	1,665.3100	1.6653	(15.000)	0	0	0
2017/01/30	R209	04/05/2017	9.33	Call	Bond Future	1,525.0000	1.5250	1,273.1600	1.2732	(16.514)	0	0	0
2017/01/30	R209	04/05/2017	9.48	Call	Bond Future	1,992.6200	1.9926	1,695.7800	1.6958	(14.897)	0	0	0
2017/01/30	R209	04/05/2017	9.63	Put	Bond Future	1,709.3600	1.7094	1,922.7400	1.9227	12.483	0	0	1,130
2017/01/30	R209	04/05/2017	8.93	Put	Bond Future	4,735.1400	4.7351	5,150.4200	5.1504	8.770	0	0	0
2017/01/30	R209	04/05/2017	9.46	Put	Bond Future	2,255.1900	2.2552	2,517.4900	2.5175	11.631	0	0	0
2017/01/30	R209	03/08/2017			Bond Future	9.5476	73.7349	9.6322	73.1691	0.885	0.0000	0.0000	0
2017/01/30	R209	03/08/2017	9.44	Call	Bond Future	2,620.9200	2.6209	2,334.0400	2.3340	(10.946)	0	0	0
2017/01/30	R209	03/08/2017	9.43	Put	Bond Future	3,387.2600	3.3873	3,668.3400	3.6683	8.298	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
2017/01/30	R209	03/08/2017	9.45	Put	Bond Future	3,314.8500	3.3149	3,591.6800	3.5917	8.351	0	0	0
2017/01/30	R209	03/08/2017	9.44	Put	Bond Future	3,351.0100	3.3510	3,629.9600	3.6300	8.324	0	0	0
2017/01/30	R209	03/08/2017	9.45	Call	Bond Future	2,653.0700	2.6531	2,364.0700	2.3641	(10.893)	0	0	0
2017/01/30	R209	03/08/2017	9.43	Call	Bond Future	2,588.7500	2.5888	2,304.0000	2.3040	(11.000)	0	0	0
2017/01/30	R209	02/11/2017	9.52	Put	Bond Future	3,861.3600	3.8614	4,134.9500	4.1350	7.085	0	0	0
2017/01/30	R209	02/11/2017			Bond Future	9.5824	72.0805	9.6696	71.5010	0.911	0.0000	0.0000	0
2017/01/30	R209	02/11/2017	9.54	Put	Bond Future	3,793.6200	3.7936	4,063.7400	4.0637	7.120	0	0	0
2017/01/30	R209	02/11/2017	9.53	Put	Bond Future	3,827.3700	3.8274	4,099.2200	4.0992	7.103	0	0	0
2017/01/30	R209	02/11/2017	9.54	Call	Bond Future	3,509.7700	3.5098	3,200.4000	3.2004	(8.815)	0	0	0
2017/01/30	R209	02/11/2017	9.52	Call	Bond Future	3,442.8800	3.4429	3,136.9800	3.1370	(8.885)	0	0	0
2017/01/30	R209	02/11/2017	9.53	Call	Bond Future	3,476.2500	3.4763	3,168.6100	3.1686	(8.850)	0	0	0
2017/01/30	R210	02/02/2017	190.85	Put	Bond Future	3,774.6400	3.7746	3,780.9300	3.7809	0.167	0	0	0
2017/01/30	R210	02/02/2017			Bond Future	187.0754	187.0754	187.0691	187.0691	(0.003)	0.0000	0.0000	394
2017/01/30	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R210	02/02/2017	190.84	Put	Bond Future	3,764.6400	3.7646	3,770.9300	3.7709	0.167	0	0	0
2017/01/30	R210	02/02/2017	190.86	Put	Bond Future	3,784.6400	3.7846	3,790.9300	3.7909	0.166	0	0	0
2017/01/30	R210	04/05/2017			Bond Future	188.3449	188.3449	188.3362	188.3362	(0.005)	0.0000	0.0000	1,730
2017/01/30	R210	04/05/2017	192.31	Put	Bond Future	3,965.0800	3.9651	3,973.8200	3.9738	0.220	0	0	0
2017/01/30	R210	04/05/2017	192.33	Put	Bond Future	3,985.0800	3.9851	3,993.8200	3.9938	0.219	0	0	0
2017/01/30	R210	04/05/2017	192.32	Put	Bond Future	3,975.0800	3.9751	3,983.8200	3.9838	0.220	0	0	0
2017/01/30	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R210	03/08/2017	196.29	Put	Bond Future	4,224.9200	4.2249	4,238.0000	4.2380	0.310	0	0	0
2017/01/30	R210	03/08/2017			Bond Future	192.0651	192.0651	192.0520	192.0520	(0.007)	0.0000	0.0000	0
2017/01/30	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R210	03/08/2017	196.28	Put	Bond Future	4,214.9200	4.2149	4,228.0000	4.2280	0.310	0	0	0
2017/01/30	R210	03/08/2017	196.30	Put	Bond Future	4,234.9200	4.2349	4,248.0000	4.2480	0.309	0	0	0
2017/01/30	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R210	02/11/2017	192.07	Call	Bond Future	1,472.5100	1.4725	1,453.0200	1.4530	(1.324)	0	0	0
2017/01/30	R210	02/11/2017			Bond Future	193.5425	193.5425	193.5230	193.5230	(0.010)	0.0000	0.0000	0
2017/01/30	R210	02/11/2017	192.08	Call	Bond Future	1,462.5100	1.4625	1,443.0200	1.4430	(1.333)	0	0	0
2017/01/30	R210	02/11/2017	192.09	Call	Bond Future	1,452.5100	1.4525	1,433.0200	1.4330	(1.342)	0	0	0
2017/01/30	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R212	02/02/2017			Bond Future	146.2223	146.2223	146.1496	146.1496	(0.050)	0.0000	0.0000	3,380
2017/01/30	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R212	02/02/2017	149.27	Put	Bond Future	3,047.7300	3.0477	3,120.4200	3.1204	2.385	0	0	0
2017/01/30	R212	02/02/2017	149.29	Put	Bond Future	3,067.7300	3.0677	3,140.4200	3.1404	2.370	0	0	0
2017/01/30	R212	02/02/2017	149.28	Put	Bond Future	3,057.7300	3.0577	3,130.4200	3.1304	2.377	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
2017/01/30	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R212	04/05/2017			Bond Future	149.0274	149.0274	148.9515	148.9515	(0.051)	0.0000	0.0000	3,258
2017/01/30	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R212	04/05/2017	152.23	Put	Bond Future	3,202.6400	3.2026	3,278.5100	3.2785	2.369	0	0	0
2017/01/30	R212	04/05/2017	152.25	Put	Bond Future	3,222.6400	3.2226	3,298.5100	3.2985	2.354	0	0	0
2017/01/30	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R212	04/05/2017	152.24	Put	Bond Future	3,212.6400	3.2126	3,288.5100	3.2885	2.362	0	0	0
2017/01/30	R212	03/08/2017			Bond Future	149.9210	149.9210	149.8402	149.8402	(0.054)	0.0000	0.0000	0
2017/01/30	R212	03/08/2017	153.34	Put	Bond Future	3,419.0100	3.4190	3,499.7900	3.4998	2.363	0	0	0
2017/01/30	R212	03/08/2017	153.36	Put	Bond Future	3,439.0100	3.4390	3,519.7900	3.5198	2.349	0	0	0
2017/01/30	R212	03/08/2017	153.35	Put	Bond Future	3,429.0100	3.4290	3,509.7900	3.5098	2.356	0	0	0
2017/01/30	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R212	02/11/2017			Bond Future	152.9729	152.9729	152.8858	152.8858	(0.057)	0.0000	0.0000	0
2017/01/30	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/30	R212	02/11/2017	152.42	Call	Bond Future	552.8700	0.5529	465.8300	0.4658	(15.743)	0	0	0
2017/01/30	R212	02/11/2017	152.40	Call	Bond Future	572.8700	0.5729	485.8300	0.4858	(15.194)	0	0	0
2017/01/30	R212	02/11/2017	152.41	Call	Bond Future	562.8700	0.5629	475.8300	0.4758	(15.464)	0	0	0
2017/01/30	R213	02/02/2017	9.40	Call	Bond Future	1,091.0000	1.0910	577.5700	0.5776	(47.060)	0	0	0
2017/01/30	R213	02/02/2017	9.42	Call	Bond Future	1,195.7900	1.1958	670.2900	0.6703	(43.946)	0	0	0
2017/01/30	R213	02/02/2017			Bond Future	9.2636	85.4919	9.3432	84.9539	0.859	0.0000	0.0000	10,051
2017/01/30	R213	02/02/2017	9.41	Call	Bond Future	1,142.9100	1.1429	623.0800	0.6231	(45.483)	0	0	0
2017/01/30	R213	02/02/2017	9.40	Put	Bond Future	171.5500	0.1716	196.1400	0.1961	14.334	0	0	0
2017/01/30	R213	02/02/2017	9.42	Put	Bond Future	142.7400	0.1427	155.2600	0.1553	8.771	0	0	0
2017/01/30	R213	02/02/2017	9.41	Put	Bond Future	156.6200	0.1566	174.8100	0.1748	11.614	0	0	0
2017/01/30	R213	04/05/2017			Bond Future	9.3081	83.5753	9.3903	83.0260	0.883	0.0000	0.0000	46,680
2017/01/30	R213	04/05/2017	9.35	Put	Bond Future	1,891.2800	1.8913	2,127.5400	2.1275	12.492	0	0	0
2017/01/30	R213	04/05/2017	9.37	Put	Bond Future	1,829.4600	1.8295	2,059.9200	2.0599	12.597	0	0	0
2017/01/30	R213	04/05/2017	9.35	Call	Bond Future	2,172.0800	2.1721	1,859.0400	1.8590	(14.412)	0	0	0
2017/01/30	R213	04/05/2017	9.36	Put	Bond Future	1,860.1000	1.8601	2,093.4500	2.0934	12.545	0	0	0
2017/01/30	R213	04/05/2017	9.36	Call	Bond Future	2,207.6700	2.2077	1,891.7200	1.8917	(14.311)	0	0	0
2017/01/30	R213	04/05/2017	9.37	Call	Bond Future	2,243.7300	2.2437	1,924.8900	1.9249	(14.210)	0	0	0
2017/01/30	R213	03/08/2017	9.33	Put	Bond Future	2,884.4500	2.8844	3,146.0500	3.1461	9.069	0	0	0
2017/01/30	R213	03/08/2017			Bond Future	9.3465	85.2211	9.4316	84.6590	0.911	0.0000	0.0000	0
2017/01/30	R213	03/08/2017	9.35	Put	Bond Future	2,819.1800	2.8192	3,076.5200	3.0765	9.128	0	0	0
2017/01/30	R213	03/08/2017	9.33	Call	Bond Future	2,774.6700	2.7747	2,474.1900	2.4742	(10.829)	0	0	0
2017/01/30	R213	03/08/2017	9.34	Put	Bond Future	2,851.5500	2.8515	3,111.0200	3.1110	9.099	0	0	0
2017/01/30	R213	03/08/2017	9.34	Call	Bond Future	2,808.2000	2.8082	2,505.5900	2.5056	(10.776)	0	0	0
2017/01/30	R213	03/08/2017	9.35	Call	Bond Future	2,842.2000	2.8422	2,537.4600	2.5375	(10.722)	0	0	0
2017/01/30	R213	02/11/2017	9.36	Put	Bond Future	3,532.3800	3.5324	3,801.4200	3.8014	7.616	0	0	0
2017/01/30	R213	02/11/2017			Bond Future	9.3820	83.3984	9.4703	82.8224	0.940	0.0000	0.0000	0
2017/01/30	R213	02/11/2017	9.35	Put	Bond Future	3,564.8500	3.5649	3,835.6700	3.8357	7.597	0	0	0
2017/01/30	R213	02/11/2017	9.36	Call	Bond Future	3,387.6100	3.3876	3,080.6200	3.0806	(9.062)	0	0	0
2017/01/30	R213	02/11/2017	9.34	Call	Bond Future	3,321.1200	3.3211	3,017.6900	3.0177	(9.136)	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
2017/01/30	R213	02/11/2017	9.35	Call	Bond Future	3,354.2800	3.3543	3,049.0700	3.0491	(9.099)	0	0	0
2017/01/30	R213	02/11/2017	9.34	Put	Bond Future	3,597.5600	3.5976	3,870.1600	3.8702	7.577	0	0	0
2017/01/30	R214	02/02/2017			Bond Future	9.5184	74.5398	9.5980	73.9715	0.836	0.0000	0.0000	7,912
2017/01/30	R214	02/02/2017	9.67	Call	Bond Future	1,250.2500	1.2503	695.3500	0.6953	(44.383)	0	0	0
2017/01/30	R214	02/02/2017	9.66	Put	Bond Future	189.7200	0.1897	209.2800	0.2093	10.310	0	0	0
2017/01/30	R214	02/02/2017	9.68	Put	Bond Future	159.1800	0.1592	167.1200	0.1671	4.988	0	0	0
2017/01/30	R214	02/02/2017	9.67	Put	Bond Future	173.9200	0.1739	187.3100	0.1873	7.699	0	0	0
2017/01/30	R214	02/02/2017	9.68	Call	Bond Future	1,305.5700	1.3056	745.2200	0.7452	(42.920)	0	0	0
2017/01/30	R214	02/02/2017	9.66	Call	Bond Future	1,195.8900	1.1959	647.1600	0.6472	(45.885)	0	0	0
2017/01/30	R214	04/05/2017	9.58	Put	Bond Future	2,169.1100	2.1691	2,421.9700	2.4220	11.657	0	0	0
2017/01/30	R214	04/05/2017			Bond Future	9.5610	72.6674	9.6429	72.0874	0.856	0.0000	0.0000	34,273
2017/01/30	R214	04/05/2017	9.57	Put	Bond Future	2,203.7800	2.2038	2,459.6300	2.4596	11.610	0	0	0
2017/01/30	R214	04/05/2017	9.58	Call	Bond Future	2,304.3800	2.3044	1,977.2800	1.9773	(14.195)	0	0	0
2017/01/30	R214	04/05/2017	9.56	Call	Bond Future	2,231.7400	2.2317	1,910.6300	1.9106	(14.388)	0	0	0
2017/01/30	R214	04/05/2017	9.57	Call	Bond Future	2,267.9100	2.2679	1,943.8000	1.9438	(14.291)	0	0	0
2017/01/30	R214	04/05/2017	9.56	Put	Bond Future	2,238.8700	2.2389	2,497.7200	2.4977	11.562	0	0	0
2017/01/30	R214	03/08/2017	9.51	Call	Bond Future	2,816.2000	2.8162	2,510.7300	2.5107	(10.847)	0	0	0
2017/01/30	R214	03/08/2017			Bond Future	9.5986	74.0984	9.6829	73.5053	0.879	0.0000	0.0000	0
2017/01/30	R214	03/08/2017	9.52	Call	Bond Future	2,850.3100	2.8503	2,542.6200	2.5426	(10.795)	0	0	0
2017/01/30	R214	03/08/2017	9.53	Call	Bond Future	2,884.8400	2.8848	2,574.9300	2.5749	(10.743)	0	0	0
2017/01/30	R214	03/08/2017	9.51	Put	Bond Future	3,447.6300	3.4476	3,735.2300	3.7352	8.342	0	0	0
2017/01/30	R214	03/08/2017	9.53	Put	Bond Future	3,372.8900	3.3729	3,656.0500	3.6561	8.395	0	0	0
2017/01/30	R214	03/08/2017	9.52	Put	Bond Future	3,409.9900	3.4100	3,695.3700	3.6954	8.369	0	0	0
2017/01/30	R214	02/11/2017	9.60	Call	Bond Future	3,706.9800	3.7070	3,380.5500	3.3806	(8.806)	0	0	0
2017/01/30	R214	02/11/2017			Bond Future	9.6336	72.3037	9.7205	71.6964	0.903	0.0000	0.0000	0
2017/01/30	R214	02/11/2017	9.58	Call	Bond Future	3,636.6800	3.6367	3,313.8900	3.3139	(8.876)	0	0	0
2017/01/30	R214	02/11/2017	9.59	Call	Bond Future	3,671.7500	3.6718	3,347.1400	3.3471	(8.841)	0	0	0
2017/01/30	R214	02/11/2017	9.58	Put	Bond Future	4,014.9000	4.0149	4,299.3900	4.2994	7.086	0	0	0
2017/01/30	R214	02/11/2017	9.60	Put	Bond Future	3,943.5900	3.9436	4,224.4400	4.2244	7.122	0	0	0
2017/01/30	R214	02/11/2017	9.59	Put	Bond Future	3,979.1100	3.9791	4,261.7800	4.2618	7.104	0	0	0
2017/01/30	R248	02/02/2017	9.76	Put	Bond Future	179.0000	0.1790	172.4200	0.1724	(3.676)	0	0	0
2017/01/30	R248	02/02/2017	9.78	Put	Bond Future	149.4700	0.1495	135.4400	0.1354	(9.386)	0	0	0
2017/01/30	R248	02/02/2017			Bond Future	9.5735	95.7263	9.6530	95.0023	0.831	0.0000	0.0000	37,243
2017/01/30	R248	02/02/2017	9.77	Put	Bond Future	163.6800	0.1637	153.0300	0.1530	(6.507)	0	0	0
2017/01/30	R248	02/02/2017	9.76	Call	Bond Future	1,860.5800	1.8606	1,129.9400	1.1299	(39.269)	0	0	0
2017/01/30	R248	02/02/2017	9.77	Call	Bond Future	1,933.8800	1.9339	1,199.1700	1.1992	(37.991)	0	0	0
2017/01/30	R248	02/02/2017	9.78	Call	Bond Future	2,008.1300	2.0081	1,270.0400	1.2700	(36.755)	0	0	0
2017/01/30	R248	04/05/2017	9.66	Call	Bond Future	3,152.9100	3.1529	2,725.2500	2.7252	(13.564)	0	0	0
2017/01/30	R248	04/05/2017			Bond Future	9.6177	93.1175	9.6997	92.3783	0.852	0.0000	0.0000	63,239
2017/01/30	R248	04/05/2017	9.67	Call	Bond Future	3,200.5100	3.2005	2,769.2200	2.7692	(13.476)	0	0	0
2017/01/30	R248	04/05/2017	9.65	Put	Bond Future	2,813.2400	2.8132	3,128.3200	3.1283	11.200	0	0	0
2017/01/30	R248	04/05/2017	9.67	Put	Bond Future	2,727.7100	2.7277	3,035.5400	3.0355	11.285	0	0	0
2017/01/30	R248	04/05/2017	9.65	Call	Bond Future	3,105.6800	3.1057	2,681.6400	2.6816	(13.654)	0	0	0
2017/01/30	R248	04/05/2017	9.66	Put	Bond Future	2,770.2100	2.7702	3,081.6700	3.0817	11.243	0	0	0
2017/01/30	R248	03/08/2017			Bond Future	9.6569	94.9512	9.7414	94.1955	0.875	0.0000	0.0000	200
2017/01/30	R248	03/08/2017	9.57	Call	Bond Future	3,807.2800	3.8073	3,413.3000	3.4133	(10.348)	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
2017/01/30	R248	03/08/2017	9.56	Put	Bond Future	4,644.9000	4.6449	5,009.3600	5.0094	7.846	0	0	0
2017/01/30	R248	03/08/2017	9.58	Put	Bond Future	4,549.0900	4.5491	4,908.1700	4.9082	7.893	0	0	0
2017/01/30	R248	03/08/2017	9.57	Put	Bond Future	4,596.6600	4.5967	4,958.4200	4.9584	7.870	0	0	0
2017/01/30	R248	03/08/2017	9.58	Call	Bond Future	3,851.1300	3.8511	3,454.4700	3.4545	(10.300)	0	0	0
2017/01/30	R248	03/08/2017	9.56	Call	Bond Future	3,763.9400	3.7639	3,372.6600	3.3727	(10.395)	0	0	0
2017/01/30	R248	02/11/2017	9.66	Put	Bond Future	5,276.1000	5.2761	5,630.8100	5.6308	6.723	0	0	0
2017/01/30	R248	02/11/2017			Bond Future	9.6936	92.4379	9.7807	91.6640	0.899	0.0000	0.0000	0
2017/01/30	R248	02/11/2017	9.65	Put	Bond Future	5,321.3600	5.3214	5,678.2800	5.6783	6.707	0	0	0
2017/01/30	R248	02/11/2017	9.64	Call	Bond Future	4,885.6700	4.8857	4,470.8700	4.4709	(8.490)	0	0	0
2017/01/30	R248	02/11/2017	9.65	Call	Bond Future	4,930.2900	4.9303	4,513.2800	4.5133	(8.458)	0	0	0
2017/01/30	R248	02/11/2017	9.66	Call	Bond Future	4,975.0900	4.9751	4,555.8700	4.5559	(8.426)	0	0	0
2017/01/30	R248	02/11/2017	9.64	Put	Bond Future	5,366.9600	5.3670	5,726.0900	5.7261	6.691	0	0	0
Total												1184716	