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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/01/2017 TO 09/01/2017

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
2017/01/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	2025	02/02/2017	130.01	Put	Bond Future	3,104.9100	3.1049	3,104.5600	3.1046	(0.011)	0	0	0
2017/01/09	2025	02/02/2017			Bond Future	126.9051	126.9051	126.9054	126.9054	0.000	0.0000	0.0000	3,231
2017/01/09	2025	02/02/2017	130.00	Put	Bond Future	3,094.9100	3.0949	3,094.5600	3.0946	(0.011)	0	0	0
2017/01/09	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2025	02/02/2017	129.99	Put	Bond Future	3,084.9100	3.0849	3,084.5600	3.0846	(0.011)	0	0	0
2017/01/09	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2025	04/05/2017			Bond Future	129.3545	129.3545	129.3531	129.3531	(0.001)	0.0000	0.0000	0
2017/01/09	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2025	04/05/2017	132.56	Put	Bond Future	3,205.4800	3.2055	3,206.8600	3.2069	0.043	0	0	0
2017/01/09	2025	04/05/2017	132.58	Put	Bond Future	3,225.4800	3.2255	3,226.8600	3.2269	0.043	0	0	0
2017/01/09	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2025	04/05/2017	132.57	Put	Bond Future	3,215.4800	3.2155	3,216.8600	3.2169	0.043	0	0	0
2017/01/09	2025	03/08/2017			Bond Future	130.5922	130.5922	130.5874	130.5874	(0.004)	0.0000	0.0000	0
2017/01/09	2025	03/08/2017	133.96	Put	Bond Future	3,367.7600	3.3678	3,372.5600	3.3726	0.143	0	0	0
2017/01/09	2025	03/08/2017	133.98	Put	Bond Future	3,387.7600	3.3878	3,392.5600	3.3926	0.142	0	0	0
2017/01/09	2025	03/08/2017	133.97	Put	Bond Future	3,377.7600	3.3778	3,382.5600	3.3826	0.142	0	0	0
2017/01/09	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2030	02/02/2017			Bond Future	9.2604	90.7440	9.2145	91.0647	(0.496)	0.0000	0.0000	34,278
2017/01/09	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2030	02/02/2017	9.29	Call	Bond Future	206.2700	0.2063	527.0400	0.5270	155.510	0	0	0
2017/01/09	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2030	02/02/2017	9.30	Call	Bond Future	275.7100	0.2757	596.4800	0.5965	116.343	0	0	0
2017/01/09	2030	02/02/2017	9.31	Call	Bond Future	345.0800	0.3451	665.8500	0.6658	92.955	0	0	0
2017/01/09	2030	04/05/2017	9.33	Call	Bond Future	136.6600	0.1367	462.2800	0.4623	238.270	0	0	0
2017/01/09	2030	04/05/2017			Bond Future	9.3101	92.4900	9.2628	92.8156	(0.508)	0.0000	0.0000	0
2017/01/09	2030	04/05/2017	9.34	Call	Bond Future	205.1900	0.2052	530.8100	0.5308	158.692	0	0	0
2017/01/09	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2030	04/05/2017	9.32	Call	Bond Future	68.0600	0.0681	393.6800	0.3937	478.431	0	0	0
2017/01/09	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	162.6800	0.1627	100.000	0	0	0
2017/01/09	2030	03/08/2017	9.34	Put	Bond Future	99.9000	0.0999	0.0000	0.0000	(100.000)	0	0	0
2017/01/09	2030	03/08/2017			Bond Future	9.3547	90.3160	9.3061	90.6465	(0.520)	0.0000	0.0000	0
2017/01/09	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	230.5500	0.2305	100.000	0	0	0

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2017/01/09	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	298.3400	0.2983	100.000	0	0	0
2017/01/09	2030	03/08/2017	9.33	Put	Bond Future	167.7700	0.1678	0.0000	0.0000	(100.000)	0	0	0
2017/01/09	2030	03/08/2017	9.35	Put	Bond Future	32.1100	0.0321	0.0000	0.0000	(100.000)	0	0	0
2017/01/09	2032	02/02/2017	9.53	Call	Bond Future	1,729.5300	1.7295	1,878.6200	1.8786	8.620	0	0	0
2017/01/09	2032	02/02/2017			Bond Future	9.4163	93.6156	9.3704	93.9584	(0.488)	0.0000	0.0000	19,304
2017/01/09	2032	02/02/2017	9.51	Call	Bond Future	1,641.4700	1.6415	1,783.4200	1.7834	8.648	0	0	0
2017/01/09	2032	02/02/2017	9.52	Call	Bond Future	1,685.1500	1.6851	1,830.6700	1.8307	8.635	0	0	0
2017/01/09	2032	02/02/2017	9.51	Put	Bond Future	948.2300	0.9482	747.3800	0.7474	(21.182)	0	0	0
2017/01/09	2032	02/02/2017	9.53	Put	Bond Future	889.2800	0.8893	695.5700	0.6956	(21.783)	0	0	0
2017/01/09	2032	02/02/2017	9.52	Put	Bond Future	918.3600	0.9184	721.0800	0.7211	(21.482)	0	0	0
2017/01/09	2032	04/05/2017	9.45	Call	Bond Future	2,590.5900	2.5906	2,736.9300	2.7369	5.649	0	0	0
2017/01/09	2032	04/05/2017			Bond Future	9.4659	91.2578	9.4187	91.6059	(0.499)	0.0000	0.0000	0
2017/01/09	2032	04/05/2017	9.46	Call	Bond Future	2,626.7800	2.6268	2,774.6800	2.7747	5.630	0	0	0
2017/01/09	2032	04/05/2017	9.44	Put	Bond Future	2,745.3400	2.7453	2,542.0800	2.5421	(7.404)	0	0	0
2017/01/09	2032	04/05/2017	9.46	Put	Bond Future	2,670.2200	2.6702	2,470.0600	2.4701	(7.496)	0	0	0
2017/01/09	2032	04/05/2017	9.44	Call	Bond Future	2,554.6800	2.5547	2,699.4800	2.6995	5.668	0	0	0
2017/01/09	2032	04/05/2017	9.45	Put	Bond Future	2,707.6000	2.7076	2,505.8800	2.5059	(7.450)	0	0	0
2017/01/09	2032	03/08/2017	9.43	Put	Bond Future	3,873.9700	3.8740	3,672.0600	3.6721	(5.212)	0	0	0
2017/01/09	2032	03/08/2017			Bond Future	9.5090	93.0667	9.4605	93.4199	(0.510)	0.0000	0.0000	0
2017/01/09	2032	03/08/2017	9.45	Put	Bond Future	3,796.9700	3.7970	3,597.3500	3.5974	(5.257)	0	0	0
2017/01/09	2032	03/08/2017	9.44	Put	Bond Future	3,835.3300	3.8353	3,634.5600	3.6346	(5.235)	0	0	0
2017/01/09	2032	03/08/2017	9.44	Call	Bond Future	3,332.0100	3.3320	3,484.4900	3.4845	4.576	0	0	0
2017/01/09	2032	03/08/2017	9.43	Call	Bond Future	3,297.4200	3.2974	3,448.7600	3.4488	4.590	0	0	0
2017/01/09	2032	03/08/2017	9.45	Call	Bond Future	3,366.7900	3.3668	3,520.4200	3.5204	4.563	0	0	0
2017/01/09	2033	02/02/2017			Bond Future	105.6543	105.6543	105.7996	105.7996	0.137	0.0000	0.0000	5,474
2017/01/09	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2033	02/02/2017	109.70	Put	Bond Future	4,045.6500	4.0456	3,900.4000	3.9004	(3.590)	0	0	0
2017/01/09	2033	02/02/2017	109.71	Put	Bond Future	4,055.6500	4.0556	3,910.4000	3.9104	(3.581)	0	0	0
2017/01/09	2033	02/02/2017	109.72	Put	Bond Future	4,065.6500	4.0656	3,920.4000	3.9204	(3.573)	0	0	0
2017/01/09	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2033	04/05/2017			Bond Future	106.6539	106.6539	106.7997	106.7997	0.137	0.0000	0.0000	0
2017/01/09	2033	04/05/2017	110.83	Put	Bond Future	4,176.1500	4.1762	4,030.3400	4.0303	(3.491)	0	0	0
2017/01/09	2033	04/05/2017	110.85	Put	Bond Future	4,196.1500	4.1962	4,050.3400	4.0503	(3.475)	0	0	0
2017/01/09	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2033	04/05/2017	110.84	Put	Bond Future	4,186.1500	4.1862	4,040.3400	4.0403	(3.483)	0	0	0
2017/01/09	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2033	03/08/2017	113.14	Put	Bond Future	4,366.2000	4.3662	4,219.4600	4.2195	(3.361)	0	0	0
2017/01/09	2033	03/08/2017			Bond Future	108.7738	108.7738	108.9205	108.9205	0.135	0.0000	0.0000	0
2017/01/09	2033	03/08/2017	113.13	Put	Bond Future	4,356.2000	4.3562	4,209.4600	4.2095	(3.369)	0	0	0
2017/01/09	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2033	03/08/2017	113.12	Put	Bond Future	4,346.2000	4.3462	4,199.4600	4.1995	(3.376)	0	0	0

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2017/01/09	2037	02/02/2017	9.68	Put	Bond Future	1,124.1400		1.1241	895.9100	0.8959	(20.303)	0	0	0
2017/01/09	2037	02/02/2017			Bond Future	9.6009		90.4550	9.5550	90.8299	(0.478)	0.0000	0.0000	47,873
2017/01/09	2037	02/02/2017	9.67	Put	Bond Future	1,159.2800		1.1593	927.2400	0.9272	(20.016)	0	0	0
2017/01/09	2037	02/02/2017	9.68	Call	Bond Future	1,764.7000		1.7647	1,911.3800	1.9114	8.312	0	0	0
2017/01/09	2037	02/02/2017	9.66	Call	Bond Future	1,674.4100		1.6744	1,813.4900	1.8135	8.306	0	0	0
2017/01/09	2037	02/02/2017	9.67	Call	Bond Future	1,719.2800		1.7193	1,862.1500	1.8622	8.310	0	0	0
2017/01/09	2037	02/02/2017	9.66	Put	Bond Future	1,195.0900		1.1951	959.2600	0.9593	(19.733)	0	0	0
2017/01/09	2037	04/05/2017			Bond Future	9.6525		92.1954	9.6054	92.5762	(0.488)	0.0000	0.0000	0
2017/01/09	2037	04/05/2017	9.58	Put	Bond Future	3,290.9400		3.2909	3,060.3900	3.0604	(7.006)	0	0	0
2017/01/09	2037	04/05/2017	9.60	Put	Bond Future	3,204.7800		3.2048	2,977.5200	2.9775	(7.091)	0	0	0
2017/01/09	2037	04/05/2017	9.59	Put	Bond Future	3,247.6500		3.2476	3,018.7400	3.0187	(7.048)	0	0	0
2017/01/09	2037	04/05/2017	9.60	Call	Bond Future	2,780.4100		2.7804	2,933.9600	2.9340	5.523	0	0	0
2017/01/09	2037	04/05/2017	9.58	Call	Bond Future	2,704.0500		2.7040	2,854.3100	2.8543	5.557	0	0	0
2017/01/09	2037	04/05/2017	9.59	Call	Bond Future	2,742.0800		2.7421	2,893.9800	2.8940	5.540	0	0	0
2017/01/09	2037	03/08/2017	9.57	Call	Bond Future	3,544.7300		3.5447	3,704.6800	3.7047	4.512	0	0	0
2017/01/09	2037	03/08/2017			Bond Future	9.6999		89.7652	9.6515	90.1519	(0.498)	0.0000	0.0000	0
2017/01/09	2037	03/08/2017	9.58	Call	Bond Future	3,581.3600		3.5814	3,742.5400	3.7425	4.501	0	0	0
2017/01/09	2037	03/08/2017	9.56	Put	Bond Future	4,633.9500		4.6339	4,406.0400	4.4060	(4.918)	0	0	0
2017/01/09	2037	03/08/2017	9.57	Put	Bond Future	4,589.4400		4.5894	4,362.7500	4.3627	(4.939)	0	0	0
2017/01/09	2037	03/08/2017	9.58	Put	Bond Future	4,544.9700		4.5450	4,319.5100	4.3195	(4.961)	0	0	0
2017/01/09	2037	03/08/2017	9.56	Call	Bond Future	3,508.0300		3.5080	3,666.7600	3.6668	4.525	0	0	0
2017/01/09	2038	02/02/2017	137.07	Put	Bond Future	6,887.4700		6.8875	6,887.4600	6.8875	0.000	0	0	0
2017/01/09	2038	02/02/2017			Bond Future	130.1825		130.1825	130.1825	130.1825	0.000	0.0000	0.0000	22,790
2017/01/09	2038	02/02/2017	137.06	Put	Bond Future	6,877.4700		6.8775	6,877.4600	6.8775	0.000	0	0	0
2017/01/09	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2038	02/02/2017	137.05	Put	Bond Future	6,867.4700		6.8675	6,867.4600	6.8675	0.000	0	0	0
2017/01/09	2038	04/05/2017	139.77	Put	Bond Future	7,074.9600		7.0750	7,076.7000	7.0767	0.025	0	0	0
2017/01/09	2038	04/05/2017			Bond Future	132.6950		132.6950	132.6933	132.6933	(0.001)	0.0000	0.0000	0
2017/01/09	2038	04/05/2017	139.79	Put	Bond Future	7,094.9600		7.0950	7,096.7000	7.0967	0.025	0	0	0
2017/01/09	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2038	04/05/2017	139.78	Put	Bond Future	7,084.9600		7.0850	7,086.7000	7.0867	0.025	0	0	0
2017/01/09	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2038	03/08/2017			Bond Future	133.8325		133.8325	133.8273	133.8273	(0.004)	0.0000	0.0000	0
2017/01/09	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2038	03/08/2017	141.16	Put	Bond Future	7,327.4500		7.3275	7,332.7400	7.3327	0.072	0	0	0
2017/01/09	2038	03/08/2017	141.18	Put	Bond Future	7,347.4500		7.3475	7,352.7400	7.3527	0.072	0	0	0
2017/01/09	2038	03/08/2017	141.17	Put	Bond Future	7,337.4500		7.3375	7,342.7400	7.3427	0.072	0	0	0
2017/01/09	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2040	02/02/2017	9.58	Call	Bond Future	1,488.5400		1.4885	1,608.3000	1.6083	8.045	0	0	0
2017/01/09	2040	02/02/2017			Bond Future	9.5953		94.6856	9.5495	95.0907	(0.478)	0.0000	0.0000	8,238
2017/01/09	2040	02/02/2017	9.59	Call	Bond Future	1,531.5800		1.5316	1,655.1600	1.6552	8.069	0	0	0
2017/01/09	2040	02/02/2017	9.60	Call	Bond Future	1,575.3400		1.5753	1,702.7900	1.7028	8.090	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
2017/01/09	2040	02/02/2017	9.58	Put	Bond Future	1,623.7700	1.6238	1,338.4100	1.3384	(17.574)	0	0	0
2017/01/09	2040	02/02/2017	9.60	Put	Bond Future	1,534.4400	1.5344	1,256.7700	1.2568	(18.096)	0	0	0
2017/01/09	2040	02/02/2017	9.59	Put	Bond Future	1,578.6800	1.5787	1,297.1400	1.2971	(17.834)	0	0	0
2017/01/09	2040	04/05/2017			Bond Future	9.6451	96.5074	9.5981	96.9190	(0.488)	0.0000	0.0000	0
2017/01/09	2040	04/05/2017	9.62	Put	Bond Future	3,374.9800	3.3750	3,134.0600	3.1341	(7.138)	0	0	0
2017/01/09	2040	04/05/2017	9.64	Put	Bond Future	3,285.5700	3.2856	3,048.1900	3.0482	(7.225)	0	0	0
2017/01/09	2040	04/05/2017	9.62	Call	Bond Future	3,155.4900	3.1555	3,326.1300	3.3261	5.408	0	0	0
2017/01/09	2040	04/05/2017	9.63	Put	Bond Future	3,329.9500	3.3300	3,090.8000	3.0908	(7.182)	0	0	0
2017/01/09	2040	04/05/2017	9.63	Call	Bond Future	3,197.8300	3.1978	3,370.2400	3.3702	5.391	0	0	0
2017/01/09	2040	04/05/2017	9.64	Call	Bond Future	3,240.6900	3.2407	3,414.8700	3.4149	5.375	0	0	0
2017/01/09	2040	03/08/2017			Bond Future	9.6908	93.9123	9.6425	94.3301	(0.498)	0.0000	0.0000	0
2017/01/09	2040	03/08/2017	9.61	Put	Bond Future	4,779.8000	4.7798	4,541.4200	4.5414	(4.987)	0	0	0
2017/01/09	2040	03/08/2017	9.63	Put	Bond Future	4,687.2700	4.6873	4,451.5100	4.4515	(5.030)	0	0	0
2017/01/09	2040	03/08/2017	9.61	Call	Bond Future	4,078.6600	4.0787	4,258.1600	4.2582	4.401	0	0	0
2017/01/09	2040	03/08/2017	9.62	Put	Bond Future	4,733.5100	4.7335	4,496.4400	4.4964	(5.008)	0	0	0
2017/01/09	2040	03/08/2017	9.62	Call	Bond Future	4,119.5900	4.1196	4,300.4000	4.3004	4.389	0	0	0
2017/01/09	2040	03/08/2017	9.63	Call	Bond Future	4,160.4500	4.1605	4,342.5700	4.3426	4.377	0	0	0
2017/01/09	2044	02/02/2017			Bond Future	9.6098	91.9290	9.5589	92.3841	(0.529)	0.0000	0.0000	20,374
2017/01/09	2044	02/02/2017	9.77	Call	Bond Future	2,378.3300	2.3783	2,602.0600	2.6021	9.407	0	0	0
2017/01/09	2044	02/02/2017	9.76	Put	Bond Future	1,002.2100	1.0022	766.4200	0.7664	(23.527)	0	0	0
2017/01/09	2044	02/02/2017	9.78	Put	Bond Future	939.9800	0.9400	713.1600	0.7132	(24.130)	0	0	0
2017/01/09	2044	02/02/2017	9.77	Put	Bond Future	970.6700	0.9707	739.3700	0.7394	(23.829)	0	0	0
2017/01/09	2044	02/02/2017	9.78	Call	Bond Future	2,434.3000	2.4343	2,662.5100	2.6625	9.375	0	0	0
2017/01/09	2044	02/02/2017	9.76	Call	Bond Future	2,323.0700	2.3231	2,542.3100	2.5423	9.438	0	0	0
2017/01/09	2044	04/05/2017			Bond Future	9.6579	93.6978	9.6057	94.1603	(0.540)	0.0000	0.0000	0
2017/01/09	2044	04/05/2017	9.67	Call	Bond Future	3,370.7400	3.3707	3,575.2200	3.5752	6.066	0	0	0
2017/01/09	2044	04/05/2017	9.66	Put	Bond Future	3,308.6600	3.3087	3,048.6500	3.0487	(7.858)	0	0	0
2017/01/09	2044	04/05/2017	9.68	Put	Bond Future	3,220.3100	3.2203	2,964.2700	2.9643	(7.951)	0	0	0
2017/01/09	2044	04/05/2017	9.67	Put	Bond Future	3,264.3700	3.2644	3,006.3500	3.0063	(7.904)	0	0	0
2017/01/09	2044	04/05/2017	9.68	Call	Bond Future	3,414.6600	3.4147	3,621.1200	3.6211	6.046	0	0	0
2017/01/09	2044	04/05/2017	9.66	Call	Bond Future	3,326.9200	3.3269	3,529.4100	3.5294	6.086	0	0	0
2017/01/09	2044	03/08/2017			Bond Future	9.7020	91.1721	9.6485	91.6422	(0.552)	0.0000	0.0000	0
2017/01/09	2044	03/08/2017	9.62	Put	Bond Future	4,862.3700	4.8624	4,598.4000	4.5984	(5.429)	0	0	0
2017/01/09	2044	03/08/2017	9.64	Put	Bond Future	4,768.1100	4.7681	4,507.0900	4.5071	(5.474)	0	0	0
2017/01/09	2044	03/08/2017	9.63	Put	Bond Future	4,814.9200	4.8149	4,552.4300	4.5524	(5.452)	0	0	0
2017/01/09	2044	03/08/2017	9.64	Call	Bond Future	4,223.3900	4.2234	4,432.4400	4.4324	4.950	0	0	0
2017/01/09	2044	03/08/2017	9.62	Call	Bond Future	4,140.7500	4.1407	4,346.8500	4.3469	4.977	0	0	0
2017/01/09	2044	03/08/2017	9.63	Call	Bond Future	4,181.8200	4.1818	4,389.4000	4.3894	4.964	0	0	0
2017/01/09	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2046	02/02/2017	137.14	Put	Bond Future	5,792.9500	5.7929	5,655.1900	5.6552	(2.378)	0	0	0
2017/01/09	2046	02/02/2017			Bond Future	131.3470	131.3470	131.4848	131.4848	0.105	0.0000	0.0000	18,408
2017/01/09	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2046	02/02/2017	137.13	Put	Bond Future	5,782.9500	5.7829	5,645.1900	5.6452	(2.382)	0	0	0
2017/01/09	2046	02/02/2017	137.15	Put	Bond Future	5,802.9500	5.8029	5,665.1900	5.6652	(2.374)	0	0	0
2017/01/09	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/09	2046	04/05/2017			Bond Future	132.3531		132.3531	132.4907	132.4907	0.104	0.0000	0.0000	0
2017/01/09	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2046	04/05/2017	138.32	Put	Bond Future	5,966.9500		5.9670	5,829.2600	5.8293	(2.308)	0	0	0
2017/01/09	2046	04/05/2017	138.34	Put	Bond Future	5,986.9500		5.9870	5,849.2600	5.8493	(2.300)	0	0	0
2017/01/09	2046	04/05/2017	138.33	Put	Bond Future	5,976.9500		5.9770	5,839.2600	5.8393	(2.304)	0	0	0
2017/01/09	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2046	03/08/2017	141.17	Put	Bond Future	6,186.0500		6.1861	6,048.3500	6.0484	(2.226)	0	0	0
2017/01/09	2046	03/08/2017			Bond Future	134.9840		134.9840	135.1217	135.1217	0.102	0.0000	0.0000	0
2017/01/09	2046	03/08/2017	141.19	Put	Bond Future	6,206.0500		6.2061	6,068.3500	6.0684	(2.219)	0	0	0
2017/01/09	2046	03/08/2017	141.18	Put	Bond Future	6,196.0500		6.1961	6,058.3500	6.0584	(2.222)	0	0	0
2017/01/09	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2050	02/02/2017	144.97	Put	Bond Future	7,015.9000		7.0159	7,015.2500	7.0152	(0.009)	0	0	0
2017/01/09	2050	02/02/2017			Bond Future	137.9541		137.9541	137.9548	137.9548	0.000	0.0000	0.0000	24,832
2017/01/09	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2050	02/02/2017	144.96	Put	Bond Future	7,005.9000		7.0059	7,005.2500	7.0052	(0.009)	0	0	0
2017/01/09	2050	02/02/2017	144.98	Put	Bond Future	7,025.9000		7.0259	7,025.2500	7.0252	(0.009)	0	0	0
2017/01/09	2050	04/05/2017			Bond Future	140.6167		140.6167	140.6155	140.6155	(0.001)	0.0000	0.0000	0
2017/01/09	2050	04/05/2017	147.83	Put	Bond Future	7,213.2700		7.2133	7,214.5000	7.2145	0.017	0	0	0
2017/01/09	2050	04/05/2017	147.85	Put	Bond Future	7,233.2700		7.2333	7,234.5000	7.2345	0.017	0	0	0
2017/01/09	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2050	04/05/2017	147.84	Put	Bond Future	7,223.2700		7.2233	7,224.5000	7.2245	0.017	0	0	0
2017/01/09	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2050	03/08/2017			Bond Future	141.7491		141.7491	141.7439	141.7439	(0.004)	0.0000	0.0000	0
2017/01/09	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	2050	03/08/2017	149.22	Put	Bond Future	7,470.8900		7.4709	7,476.1300	7.4761	0.070	0	0	0
2017/01/09	2050	03/08/2017	149.24	Put	Bond Future	7,490.8900		7.4909	7,496.1300	7.4961	0.070	0	0	0
2017/01/09	2050	03/08/2017	149.23	Put	Bond Future	7,480.8900		7.4809	7,486.1300	7.4861	0.070	0	0	0
2017/01/09	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	AL37	02/02/2017			Index Future	514.0410		514.0410	514.8640	514.8640	0.160	0.0000	0.0000	7
2017/01/09	AL37	04/05/2017			Index Future	523.9300		523.9300	524.7600	524.7600	0.158	0.0000	0.0000	0
2017/01/09	AL37	03/08/2017			Index Future	534.3130		534.3130	535.1480	535.1480	0.156	0.0000	0.0000	0
2017/01/09	AL7T	02/02/2017			Index Future	594.8480		594.8480	596.5890	596.5890	0.293	0.0000	0.0000	2
2017/01/09	AL7T	04/05/2017			Index Future	606.2930		606.2930	608.0560	608.0560	0.291	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
2017/01/09	AL7T	03/08/2017			Index Future	618.3080	618.3080	620.0930	620.0930	0.289	0.0000	0.0000	0
2017/01/09	ALBI	02/02/2017			Index Future	539.7250	539.7250	541.5770	541.5770	0.343	0.0000	0.0000	754
2017/01/09	ALBI	04/05/2017			Index Future	550.1090	550.1090	551.9870	551.9870	0.341	0.0000	0.0000	0
2017/01/09	ALBI	03/08/2017			Index Future	561.0100	561.0100	562.9140	562.9140	0.339	0.0000	0.0000	0
2017/01/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/09	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	EL28	02/02/2017			Bond Future	127.8307	127.8307	127.8335	127.8335	0.002	0.0000	0.0000	0
2017/01/09	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	EL28	02/02/2017	135.10	Put	Bond Future	7,269.3100	7.2693	7,266.5200	7.2665	(0.038)	0	0	0
2017/01/09	EL28	02/02/2017	135.12	Put	Bond Future	7,289.3100	7.2893	7,286.5200	7.2865	(0.038)	0	0	0
2017/01/09	EL28	02/02/2017	135.11	Put	Bond Future	7,279.3100	7.2793	7,276.5200	7.2765	(0.038)	0	0	0
2017/01/09	EL28	04/05/2017			Bond Future	128.6149	128.6149	128.6146	128.6146	0.000	0.0000	0.0000	0
2017/01/09	EL28	04/05/2017	137.90	Put	Bond Future	9,285.1000	9.2851	9,285.3600	9.2854	0.003	0	0	0
2017/01/09	EL28	04/05/2017	137.92	Put	Bond Future	9,305.1000	9.3051	9,305.3600	9.3054	0.003	0	0	0
2017/01/09	EL28	04/05/2017	137.91	Put	Bond Future	9,295.1000	9.2951	9,295.3600	9.2954	0.003	0	0	0
2017/01/09	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/09	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	EL28	03/08/2017			Bond Future	131.1715	131.1715	131.1689	131.1689	(0.002)	0.0000	0.0000	0
2017/01/09	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	EL28	03/08/2017	135.16	Put	Bond Future	3,988.5500	3.9886	3,991.1000	3.9911	0.064	0	0	0
2017/01/09	EL28	03/08/2017	135.18	Put	Bond Future	4,008.5500	4.0086	4,011.1000	4.0111	0.064	0	0	0
2017/01/09	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	EL28	03/08/2017	135.17	Put	Bond Future	3,998.5500	3.9986	4,001.1000	4.0011	0.064	0	0	0
2017/01/09	ES33	02/02/2017			Bond Future	10.5062	79.6038	10.4599	79.9002	(0.441)	0.0000	0.0000	8,849
2017/01/09	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	ES33	02/02/2017	10.59	Call	Bond Future	531.6400	0.5316	827.9800	0.8280	55.741	0	0	0
2017/01/09	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	ES33	02/02/2017	10.60	Call	Bond Future	594.7300	0.5947	891.0700	0.8911	49.828	0	0	0
2017/01/09	ES33	02/02/2017	10.61	Call	Bond Future	657.7400	0.6577	954.0800	0.9541	45.054	0	0	0
2017/01/09	ES33	04/05/2017			Bond Future	10.5867	77.3419	10.5390	77.6428	(0.450)	0.0000	0.0000	0
2017/01/09	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	69.4600	0.0695	100.000	0	0	0
2017/01/09	ES33	04/05/2017	10.54	Put	Bond Future	294.7900	0.2948	0.0000	0.0000	(100.000)	0	0	0
2017/01/09	ES33	04/05/2017	10.56	Put	Bond Future	168.3600	0.1684	0.0000	0.0000	(100.000)	0	0	0
2017/01/09	ES33	04/05/2017	10.55	Put	Bond Future	231.5400	0.2315	0.0000	0.0000	(100.000)	0	0	0
2017/01/09	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	132.6400	0.1326	100.000	0	0	0
2017/01/09	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	6.2100	0.0062	100.000	0	0	0
2017/01/09	ES33	03/08/2017			Bond Future	10.6613	78.8748	10.6122	79.1803	(0.460)	0.0000	0.0000	0
2017/01/09	ES33	03/08/2017	10.53	Put	Bond Future	822.1300	0.8221	516.6300	0.5166	(37.160)	0	0	0
2017/01/09	ES33	03/08/2017	10.55	Put	Bond Future	696.0300	0.6960	390.5300	0.3905	(43.892)	0	0	0
2017/01/09	ES33	03/08/2017	10.54	Put	Bond Future	759.0400	0.7590	453.5400	0.4535	(40.248)	0	0	0
2017/01/09	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	ES42	02/02/2017			Bond Future	10.6245	83.8992	10.5732	84.2768	(0.483)	0.0000	0.0000	8,777
2017/01/09	ES42	04/05/2017			Bond Future	10.7041	81.2508	10.6513	81.6345	(0.494)	0.0000	0.0000	0
2017/01/09	ES42	03/08/2017			Bond Future	10.7770	82.8615	10.7227	83.2513	(0.504)	0.0000	0.0000	0
2017/01/09	GOVI	02/02/2017	533.34	Call	GOVI	43,610.0000	4.3610	62,020.0000	6.2020	42.215	0	0	0
2017/01/09	GOVI	02/02/2017			GOVI	537.7010	537.7010	539.5420	539.5420	0.342	0.0000	0.0000	486
2017/01/09	GOVI	02/02/2017	533.32	Call	GOVI	43,810.0000	4.3810	62,220.0000	6.2220	42.022	0	0	0
2017/01/09	GOVI	02/02/2017	533.33	Call	GOVI	43,710.0000	4.3710	62,120.0000	6.2120	42.119	0	0	0
2017/01/09	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	GOVI	04/05/2017			GOVI	548.0460	548.0460	549.9130	549.9130	0.341	0.0000	0.0000	0
2017/01/09	GOVI	04/05/2017	262.19	Call	GOVI	2,858,560.0000	285.8560	2,877,230.0000	287.7230	0.653	0	0	0
2017/01/09	GOVI	04/05/2017	262.20	Call	GOVI	2,858,460.0000	285.8460	2,877,130.0000	287.7130	0.653	0	0	0
2017/01/09	GOVI	04/05/2017	262.18	Call	GOVI	2,858,660.0000	285.8660	2,877,330.0000	287.7330	0.653	0	0	0
2017/01/09	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	GOVI	04/05/2017	262.18	Put	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/09	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	GOVI	03/08/2017			GOVI	558.9060	558.9060	560.7990	560.7990	0.339	0.0000	0.0000	0
2017/01/09	GOVI	03/08/2017	561.11	Put	GOVI	22,040.0000	2.2040	3,110.0000	0.3110	(85.889)	0	0	0
2017/01/09	GOVI	03/08/2017	561.09	Put	GOVI	21,840.0000	2.1840	2,910.0000	0.2910	(86.676)	0	0	0
2017/01/09	GOVI	03/08/2017	561.10	Put	GOVI	21,940.0000	2.1940	3,010.0000	0.3010	(86.281)	0	0	0
2017/01/09	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/09	IGOV	02/02/2017			Index Future	246.4210	246.4210	246.5230	246.5230	0.041	0.0000	0.0000	1,031
2017/01/09	IGOV	04/05/2017			Index Future	251.1770	251.1770	251.2770	251.2770	0.040	0.0000	0.0000	0
2017/01/09	IGOV	03/08/2017			Index Future	256.1700	256.1700	256.2660	256.2660	0.037	0.0000	0.0000	0
2017/01/09	ILBI	02/02/2017			Index Future	669.8320	669.8320	664.7800	664.7800	(0.754)	0.0000	0.0000	157
2017/01/09	ILBI	04/05/2017			Index Future	682.8060	682.8060	677.6530	677.6530	(0.755)	0.0000	0.0000	0
2017/01/09	ILBI	03/08/2017			Index Future	696.2480	696.2480	690.9950	690.9950	(0.754)	0.0000	0.0000	0
2017/01/09	IS01	16/03/2017			Interest Rate Swap	100.0028	100.0028	100.0028	100.0028	0.000	0.0000	0.0000	0
2017/01/09	IS01	15/06/2017			Interest Rate Swap	99.6139	99.6139	99.6141	99.6141	0.000	0.0000	0.0000	0
2017/01/09	IS01	21/09/2017			Interest Rate Swap	99.6432	99.6432	99.6372	99.6372	(0.006)	0.0000	0.0000	0
2017/01/09	IS01	21/12/2017			Interest Rate Swap	99.8955	99.8955	99.8814	99.8814	(0.014)	0.0000	0.0000	0
2017/01/09	IS01	15/03/2018			Interest Rate Swap	99.9275	99.9275	99.9050	99.9050	(0.022)	0.0000	0.0000	0
2017/01/09	IS02	18/12/2017			Interest Rate Swap	99.9233	99.9233	99.9099	99.9099	(0.013)	0.0000	0.0000	0
2017/01/09	IS02	16/03/2018			Interest Rate Swap	99.2126	99.2126	99.1896	99.1896	(0.023)	0.0000	0.0000	0
2017/01/09	IS02	15/06/2018			Interest Rate Swap	98.8783	98.8783	98.8405	98.8405	(0.038)	0.0000	0.0000	0
2017/01/09	IS02	21/09/2018			Interest Rate Swap	98.9416	98.9416	98.8863	98.8863	(0.056)	0.0000	0.0000	0
2017/01/09	IS02	21/12/2018			Interest Rate Swap	99.4500	99.4500	99.3700	99.3700	(0.080)	0.0000	0.0000	0
2017/01/09	IS02	15/03/2019			Interest Rate Swap	99.9661	99.9661	99.8636	99.8636	(0.103)	0.0000	0.0000	0
2017/01/09	IS05	17/12/2020			Interest Rate Swap	97.8133	97.8133	97.5466	97.5466	(0.273)	0.0000	0.0000	0
2017/01/09	IS05	16/03/2021			Interest Rate Swap	97.1479	97.1479	96.8617	96.8617	(0.295)	0.0000	0.0000	0
2017/01/09	IS05	15/06/2021			Interest Rate Swap	96.4484	96.4484	96.1465	96.1465	(0.313)	0.0000	0.0000	0
2017/01/09	IS05	21/09/2021			Interest Rate Swap	96.7230	96.7230	96.4075	96.4075	(0.326)	0.0000	0.0000	0
2017/01/09	IS05	21/12/2021			Interest Rate Swap	98.9799	98.9799	98.6559	98.6559	(0.327)	0.0000	0.0000	50
2017/01/09	IS05	15/03/2022			Interest Rate Swap	99.1981	99.1981	98.8623	98.8623	(0.339)	0.0000	0.0000	0
2017/01/09	IS10	17/12/2025			Interest Rate Swap	98.2148	98.2148	97.5870	97.5870	(0.639)	0.0000	0.0000	0
2017/01/09	IS10	16/03/2026			Interest Rate Swap	95.3308	95.3308	94.6729	94.6729	(0.690)	0.0000	0.0000	0
2017/01/09	IS10	15/06/2026			Interest Rate Swap	94.1461	94.1461	93.4634	93.4634	(0.725)	0.0000	0.0000	0
2017/01/09	IS10	21/09/2026			Interest Rate Swap	96.2923	96.2923	95.5969	95.5969	(0.722)	0.0000	0.0000	0
2017/01/09	IS10	21/12/2026			Interest Rate Swap	100.0068	100.0068	99.3103	99.3103	(0.696)	0.0000	0.0000	0
2017/01/09	IS10	15/03/2027			Interest Rate Swap	98.6347	98.6347	97.9187	97.9187	(0.726)	0.0000	0.0000	0
2017/01/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/09	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2017/01/09	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/01/09	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	1,000
2017/01/09	JBAF	19/04/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/01/09	JBAF	17/05/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/01/09	JBAF	21/06/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/01/09	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2017/01/09	JBAF	20/12/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2017/01/09	JBAF	20/03/2018			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2017/01/09	JBAF	20/06/2018			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2017/01/09	JBAF	19/09/2018			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2017/01/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/09	R023	02/02/2017	8.85	Call	Bond Future	1,608.4800	1.6085	1,751.8200	1.7518	8.912	0	0	0
2017/01/09	R023	02/02/2017			Bond Future	8.5406	99.7376	8.4945	99.9477	(0.540)	0.0000	0.0000	18,877
2017/01/09	R023	02/02/2017	8.86	Call	Bond Future	1,643.9400	1.6439	1,789.3300	1.7893	8.844	0	0	0
2017/01/09	R023	02/02/2017	8.84	Put	Bond Future	223.2800	0.2233	154.4900	0.1545	(30.809)	0	0	0
2017/01/09	R023	02/02/2017	8.86	Put	Bond Future	204.5800	0.2046	139.9200	0.1399	(31.606)	0	0	0
2017/01/09	R023	02/02/2017	8.84	Call	Bond Future	1,573.3100	1.5733	1,714.5700	1.7146	8.979	0	0	0
2017/01/09	R023	02/02/2017	8.85	Put	Bond Future	213.7700	0.2138	147.0600	0.1471	(31.206)	0	0	0
2017/01/09	R023	04/05/2017	8.61	Call	Bond Future	1,501.8300	1.5018	1,597.2500	1.5972	6.354	0	0	0
2017/01/09	R023	04/05/2017			Bond Future	8.5788	97.7243	8.5305	97.9371	(0.563)	0.0000	0.0000	0
2017/01/09	R023	04/05/2017	8.59	Call	Bond Future	1,456.7400	1.4567	1,550.0500	1.5500	6.405	0	0	0
2017/01/09	R023	04/05/2017	8.60	Call	Bond Future	1,479.1800	1.4792	1,573.5500	1.5735	6.380	0	0	0
2017/01/09	R023	04/05/2017	8.59	Put	Bond Future	1,407.5300	1.4075	1,288.0800	1.2881	(8.486)	0	0	0
2017/01/09	R023	04/05/2017	8.61	Put	Bond Future	1,364.7400	1.3647	1,247.4000	1.2474	(8.598)	0	0	0
2017/01/09	R023	04/05/2017	8.60	Put	Bond Future	1,386.0200	1.3860	1,267.6300	1.2676	(8.542)	0	0	0
2017/01/09	R023	03/08/2017	8.60	Put	Bond Future	1,890.7300	1.8907	1,773.1500	1.7731	(6.219)	0	0	0
2017/01/09	R023	03/08/2017			Bond Future	8.6057	99.6611	8.5551	99.8763	(0.588)	0.0000	0.0000	0
2017/01/09	R023	03/08/2017	8.59	Put	Bond Future	1,911.9500	1.9119	1,793.5900	1.7936	(6.191)	0	0	0
2017/01/09	R023	03/08/2017	8.60	Call	Bond Future	1,866.5600	1.8666	1,964.1600	1.9642	5.229	0	0	0
2017/01/09	R023	03/08/2017	8.58	Call	Bond Future	1,823.8100	1.8238	1,919.8600	1.9199	5.266	0	0	0
2017/01/09	R023	03/08/2017	8.59	Call	Bond Future	1,845.2700	1.8453	1,942.0900	1.9421	5.247	0	0	0
2017/01/09	R023	03/08/2017	8.58	Put	Bond Future	1,933.0300	1.9330	1,813.9000	1.8139	(6.163)	0	0	0
2017/01/09	R035	02/02/2017			Bond Future	9.5421	98.2193	9.4962	98.5956	(0.482)	0.0000	0.0000	8,411
2017/01/09	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	113.4500	0.1135	100.000	0	0	0
2017/01/09	R035	02/02/2017	9.50	Put	Bond Future	344.8000	0.3448	0.0000	0.0000	(100.000)	0	0	0
2017/01/09	R035	02/02/2017	9.51	Put	Bond Future	262.7900	0.2628	0.0000	0.0000	(100.000)	0	0	0
2017/01/09	R035	02/02/2017	9.52	Put	Bond Future	180.8800	0.1809	0.0000	0.0000	(100.000)	0	0	0
2017/01/09	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	195.3600	0.1954	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
2017/01/09	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	31.4400	0.0314	100.000	0	0	0
2017/01/09	R035	04/05/2017	9.55	Put	Bond Future	331.7100	0.3317	0.0000	0.0000	(100.000)	0	0	0
2017/01/09	R035	04/05/2017			Bond Future	9.5910	95.6060	9.5438	95.9882	(0.492)	0.0000	0.0000	0
2017/01/09	R035	04/05/2017	9.54	Put	Bond Future	412.9000	0.4129	30.7000	0.0307	(92.565)	0	0	0
2017/01/09	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	50.4900	0.0505	100.000	0	0	0
2017/01/09	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R035	04/05/2017	9.53	Put	Bond Future	494.2000	0.4942	112.0000	0.1120	(77.337)	0	0	0
2017/01/09	R035	03/08/2017			Bond Future	9.6342	97.5008	9.5857	97.8889	(0.503)	0.0000	0.0000	0
2017/01/09	R035	03/08/2017	9.50	Put	Bond Future	1,080.6900	1.0807	692.6400	0.6926	(35.908)	0	0	0
2017/01/09	R035	03/08/2017	9.52	Put	Bond Future	918.4200	0.9184	530.3700	0.5304	(42.252)	0	0	0
2017/01/09	R035	03/08/2017	9.51	Put	Bond Future	999.5000	0.9995	611.4500	0.6115	(38.824)	0	0	0
2017/01/09	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R186	02/02/2017	8.00	Put	Bond Future	6,069.3400	6.0693	5,747.9100	5.7479	(5.296)	0	0	0
2017/01/09	R186	02/02/2017	9.40	Call	Bond Future	3,923.7900	3.9238	4,199.5000	4.1995	7.027	0	0	0
2017/01/09	R186	02/02/2017	8.81	Put	Bond Future	1,207.3400	1.2073	983.5900	0.9836	(18.532)	0	0	0
2017/01/09	R186	02/02/2017	9.10	Put	Bond Future	432.9400	0.4329	310.4500	0.3105	(28.293)	0	0	2,546
2017/01/09	R186	02/02/2017			Bond Future	8.8393	112.1484	8.7934	112.4689	(0.520)	0.0000	0.0000	116,516
2017/01/09	R186	02/02/2017	9.50	Call	Bond Future	4,539.7900	4.5398	4,830.9100	4.8309	6.413	0	0	0
2017/01/09	R186	02/02/2017	8.43	Put	Bond Future	3,107.6900	3.1077	2,800.0000	2.8000	(9.901)	0	0	0
2017/01/09	R186	02/02/2017	8.80	Put	Bond Future	1,244.6300	1.2446	1,017.6200	1.0176	(18.239)	0	0	0
2017/01/09	R186	02/02/2017	8.87	Call	Bond Future	1,212.2600	1.2123	1,329.3300	1.3293	9.657	0	0	0
2017/01/09	R186	02/02/2017	8.90	Put	Bond Future	904.7100	0.9047	711.9100	0.7119	(21.311)	0	0	750
2017/01/09	R186	02/02/2017	8.00	Call	Bond Future	13.4600	0.0135	12.4600	0.0125	(7.429)	0	0	7,000
2017/01/09	R186	02/02/2017	8.60	Call	Bond Future	458.2100	0.4582	497.3000	0.4973	8.531	0	0	7,000
2017/01/09	R186	02/02/2017	8.81	Call	Bond Future	1,002.9100	1.0029	1,099.5900	1.0996	9.640	0	0	0
2017/01/09	R186	02/02/2017	8.37	Call	Bond Future	151.9100	0.1519	159.3300	0.1593	4.884	0	0	500
2017/01/09	R186	02/02/2017	8.62	Put	Bond Future	2,039.0200	2.0390	1,762.0100	1.7620	(13.585)	0	0	0
2017/01/09	R186	02/02/2017	8.79	Call	Bond Future	938.5400	0.9385	1,028.7200	1.0287	9.609	0	0	0
2017/01/09	R186	02/02/2017	8.95	Call	Bond Future	1,528.3600	1.5284	1,673.8900	1.6739	9.522	0	0	0
2017/01/09	R186	02/02/2017	9.02	Call	Bond Future	1,838.2100	1.8382	2,008.7800	2.0088	9.279	0	0	0
2017/01/09	R186	02/02/2017	8.87	Put	Bond Future	999.0400	0.9990	795.6800	0.7957	(20.356)	0	0	500
2017/01/09	R186	02/02/2017	9.50	Put	Bond Future	66.5100	0.0665	37.2000	0.0372	(44.069)	0	0	13,500
2017/01/09	R186	02/02/2017	8.43	Call	Bond Future	208.2500	0.2082	220.9900	0.2210	6.118	0	0	750
2017/01/09	R186	02/02/2017	8.80	Call	Bond Future	970.3800	0.9704	1,063.8000	1.0638	9.627	0	0	0
2017/01/09	R186	02/02/2017	8.90	Call	Bond Future	1,325.9700	1.3260	1,453.6000	1.4536	9.625	0	0	0
2017/01/09	R186	02/02/2017	9.40	Put	Bond Future	111.7200	0.1117	67.0000	0.0670	(40.029)	0	0	750
2017/01/09	R186	02/02/2017	9.10	Call	Bond Future	2,227.7000	2.2277	2,425.6400	2.4256	8.885	0	0	0
2017/01/09	R186	02/02/2017	8.37	Put	Bond Future	3,484.8800	3.4849	3,171.8700	3.1719	(8.982)	0	0	0
2017/01/09	R186	02/02/2017	8.60	Put	Bond Future	2,141.2500	2.1413	1,859.9100	1.8599	(13.139)	0	0	0
2017/01/09	R186	02/02/2017	8.62	Call	Bond Future	497.9400	0.4979	541.3600	0.5414	8.720	0	0	500
2017/01/09	R186	02/02/2017	8.79	Put	Bond Future	1,282.6600	1.2827	1,052.4100	1.0524	(17.951)	0	0	0
2017/01/09	R186	02/02/2017	8.95	Put	Bond Future	761.5500	0.7616	586.6500	0.5866	(22.966)	0	0	2,546
2017/01/09	R186	02/02/2017	9.02	Put	Bond Future	590.0700	0.5901	440.2100	0.4402	(25.397)	0	0	500
2017/01/09	R186	04/05/2017			Bond Future	8.8824	114.3061	8.8348	114.6310	(0.536)	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
2017/01/09	R186	04/05/2017	8.89	Put	Bond Future	2,266.7100	2.2667	2,083.0000	2.0830	(8.105)	0	0	0
2017/01/09	R186	04/05/2017	8.91	Put	Bond Future	2,199.9800	2.2000	2,019.3900	2.0194	(8.209)	0	0	0
2017/01/09	R186	04/05/2017	8.90	Put	Bond Future	2,233.1700	2.2332	2,051.0200	2.0510	(8.157)	0	0	0
2017/01/09	R186	04/05/2017	8.91	Call	Bond Future	2,388.0500	2.3881	2,532.4200	2.5324	6.046	0	0	0
2017/01/09	R186	04/05/2017	8.89	Call	Bond Future	2,318.6900	2.3187	2,459.9400	2.4599	6.092	0	0	0
2017/01/09	R186	04/05/2017	8.90	Call	Bond Future	2,353.2200	2.3532	2,496.0300	2.4960	6.069	0	0	0
2017/01/09	R186	03/08/2017	8.93	Put	Bond Future	3,038.4200	3.0384	2,860.3500	2.8604	(5.861)	0	0	0
2017/01/09	R186	03/08/2017			Bond Future	8.9172	111.2668	8.8679	111.5962	(0.552)	0.0000	0.0000	0
2017/01/09	R186	03/08/2017	8.92	Put	Bond Future	3,071.1600	3.0712	2,891.9600	2.8920	(5.835)	0	0	0
2017/01/09	R186	03/08/2017	8.91	Call	Bond Future	3,056.7000	3.0567	3,205.7200	3.2057	4.875	0	0	0
2017/01/09	R186	03/08/2017	8.93	Call	Bond Future	3,124.0500	3.1240	3,275.3500	3.2754	4.843	0	0	0
2017/01/09	R186	03/08/2017	8.92	Call	Bond Future	3,090.1000	3.0901	3,240.2700	3.2403	4.860	0	0	0
2017/01/09	R186	03/08/2017	8.91	Put	Bond Future	3,104.5000	3.1045	2,924.1500	2.9242	(5.809)	0	0	0
2017/01/09	R197	02/02/2017			Bond Future	294.7146	294.7146	294.7156	294.7156	0.000	0.0000	0.0000	1,246
2017/01/09	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R197	02/02/2017	302.57	Put	Bond Future	7,855.4400	7.8554	7,854.3600	7.8544	(0.014)	0	0	0
2017/01/09	R197	02/02/2017	302.59	Put	Bond Future	7,875.4400	7.8754	7,874.3600	7.8744	(0.014)	0	0	0
2017/01/09	R197	02/02/2017	302.58	Put	Bond Future	7,865.4400	7.8654	7,864.3600	7.8644	(0.014)	0	0	0
2017/01/09	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R197	04/05/2017	308.58	Put	Bond Future	8,177.2800	8.1773	8,180.1400	8.1801	0.035	0	0	0
2017/01/09	R197	04/05/2017			Bond Future	300.4027	300.4027	300.3999	300.3999	(0.001)	0.0000	0.0000	0
2017/01/09	R197	04/05/2017	308.60	Put	Bond Future	8,197.2800	8.1973	8,200.1400	8.2001	0.035	0	0	0
2017/01/09	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R197	04/05/2017	308.59	Put	Bond Future	8,187.2800	8.1873	8,190.1400	8.1901	0.035	0	0	0
2017/01/09	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R197	03/08/2017			Bond Future	299.4706	299.4706	299.4570	299.4570	(0.005)	0.0000	0.0000	0
2017/01/09	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R197	03/08/2017	308.05	Put	Bond Future	8,579.3900	8.5794	8,593.0100	8.5930	0.159	0	0	0
2017/01/09	R197	03/08/2017	308.07	Put	Bond Future	8,599.3900	8.5994	8,613.0100	8.6130	0.158	0	0	0
2017/01/09	R197	03/08/2017	308.06	Put	Bond Future	8,589.3900	8.5894	8,603.0100	8.6030	0.159	0	0	0
2017/01/09	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R202	02/02/2017			Bond Future	242.3708	242.3708	242.8501	242.8501	0.198	0.0000	0.0000	36,359
2017/01/09	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R202	02/02/2017	251.72	Put	Bond Future	9,349.1700	9.3492	8,869.8800	8.8699	(5.127)	0	0	0
2017/01/09	R202	02/02/2017	251.74	Put	Bond Future	9,369.1700	9.3692	8,889.8800	8.8899	(5.116)	0	0	0
2017/01/09	R202	02/02/2017	251.73	Put	Bond Future	9,359.1700	9.3592	8,879.8800	8.8799	(5.121)	0	0	0
2017/01/09	R202	04/05/2017	256.73	Put	Bond Future	9,681.0200	9.6810	9,195.9600	9.1960	(5.010)	0	0	0
2017/01/09	R202	04/05/2017			Bond Future	247.0490	247.0490	247.5340	247.5340	0.196	0.0000	0.0000	0
2017/01/09	R202	04/05/2017	256.72	Put	Bond Future	9,671.0200	9.6710	9,185.9600	9.1860	(5.016)	0	0	0
2017/01/09	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/09	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R202	04/05/2017	256.71	Put	Bond Future	9,661.0200	9.6610	9,175.9600	9.1760	(5.021)	0	0	0
2017/01/09	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R202	03/08/2017			Bond Future	248.2928	248.2928	248.7802	248.7802	0.196	0.0000	0.0000	0
2017/01/09	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R202	03/08/2017	258.35	Put	Bond Future	10,057.2400	10.0572	9,569.7900	9.5698	(4.847)	0	0	0
2017/01/09	R202	03/08/2017	258.37	Put	Bond Future	10,077.2400	10.0772	9,589.7900	9.5898	(4.837)	0	0	0
2017/01/09	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R202	03/08/2017	258.36	Put	Bond Future	10,067.2400	10.0672	9,579.7900	9.5798	(4.842)	0	0	0
2017/01/09	R203	02/02/2017	7.70	Call	Bond Future	68.7100	0.0687	73.1300	0.0731	6.433	0	0	0
2017/01/09	R203	02/02/2017	7.71	Put	Bond Future	65.1500	0.0651	53.8400	0.0538	(17.360)	0	0	0
2017/01/09	R203	02/02/2017			Bond Future	7.6988	103.6091	7.6712	103.6251	(0.359)	0.0000	0.0000	27,216
2017/01/09	R203	02/02/2017	7.71	Call	Bond Future	71.6400	0.0716	76.3000	0.0763	6.505	0	0	0
2017/01/09	R203	02/02/2017	7.72	Call	Bond Future	74.7700	0.0748	79.6600	0.0797	6.540	0	0	0
2017/01/09	R203	02/02/2017	7.70	Put	Bond Future	68.0000	0.0680	56.4500	0.0564	(16.985)	0	0	0
2017/01/09	R203	02/02/2017	7.72	Put	Bond Future	62.4900	0.0625	51.4100	0.0514	(17.731)	0	0	0
2017/01/09	R203	04/05/2017	6.91	Call	Bond Future	17.8800	0.0179	19.6700	0.0197	10.011	0	0	0
2017/01/09	R203	04/05/2017	6.92	Put	Bond Future	228.0200	0.2280	215.0000	0.2150	(5.710)	0	0	0
2017/01/09	R203	04/05/2017			Bond Future	7.5189	101.4296	7.4763	101.4445	(0.567)	0.0000	0.0000	0
2017/01/09	R203	04/05/2017	6.92	Call	Bond Future	18.4400	0.0184	20.2900	0.0203	10.033	0	0	0
2017/01/09	R203	04/05/2017	6.93	Call	Bond Future	19.0200	0.0190	20.9200	0.0209	9.989	0	0	0
2017/01/09	R203	04/05/2017	6.91	Put	Bond Future	230.9700	0.2310	217.8900	0.2179	(5.663)	0	0	0
2017/01/09	R203	04/05/2017	6.93	Put	Bond Future	225.0900	0.2251	212.1200	0.2121	(5.762)	0	0	0
2017/01/09	R203	03/08/2017	4.89	Call	Bond Future	50.9100	0.0509	50.6500	0.0507	(0.511)	0	0	0
2017/01/09	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/09	R203	03/08/2017	4.87	Call	Bond Future	49.6300	0.0496	49.3600	0.0494	(0.544)	0	0	0
2017/01/09	R203	03/08/2017	4.88	Call	Bond Future	50.2700	0.0503	50.0100	0.0500	(0.517)	0	0	0
2017/01/09	R203	03/08/2017	4.87	Put	Bond Future	27.5100	0.0275	27.2400	0.0272	(0.981)	0	0	0
2017/01/09	R203	03/08/2017	4.89	Put	Bond Future	26.6400	0.0266	26.3800	0.0264	(0.976)	0	0	0
2017/01/09	R203	03/08/2017	4.88	Put	Bond Future	27.0700	0.0271	26.8100	0.0268	(0.960)	0	0	0
2017/01/09	R204	02/02/2017	8.28	Call	Bond Future	711.4300	0.7114	763.8500	0.7639	7.368	0	0	0
2017/01/09	R204	02/02/2017			Bond Future	7.8772	101.2495	7.8407	101.3119	(0.463)	0.0000	0.0000	30,150
2017/01/09	R204	02/02/2017	8.29	Call	Bond Future	726.7600	0.7268	779.6900	0.7797	7.283	0	0	0
2017/01/09	R204	02/02/2017	8.30	Call	Bond Future	742.2100	0.7422	795.6100	0.7956	7.195	0	0	0
2017/01/09	R204	02/02/2017	8.28	Put	Bond Future	25.5800	0.0256	15.5600	0.0156	(39.171)	0	0	0
2017/01/09	R204	02/02/2017	8.30	Put	Bond Future	22.4700	0.0225	13.4300	0.0134	(40.231)	0	0	0
2017/01/09	R204	02/02/2017	8.29	Put	Bond Future	23.9600	0.0240	14.4500	0.0145	(39.691)	0	0	0
2017/01/09	R204	04/05/2017	7.90	Put	Bond Future	389.0900	0.3891	354.0500	0.3541	(9.006)	0	0	0
2017/01/09	R204	04/05/2017			Bond Future	7.8950	103.1975	7.8534	103.2597	(0.527)	0.0000	0.0000	0
2017/01/09	R204	04/05/2017	7.92	Put	Bond Future	374.8300	0.3748	340.5400	0.3405	(9.148)	0	0	0
2017/01/09	R204	04/05/2017	7.90	Call	Bond Future	396.4900	0.3965	423.6800	0.4237	6.858	0	0	0
2017/01/09	R204	04/05/2017	7.91	Put	Bond Future	381.9100	0.3819	347.2500	0.3473	(9.075)	0	0	0
2017/01/09	R204	04/05/2017	7.91	Call	Bond Future	404.2600	0.4043	431.8300	0.4318	6.820	0	0	0
2017/01/09	R204	04/05/2017	7.92	Call	Bond Future	412.1200	0.4121	440.0600	0.4401	6.780	0	0	0
2017/01/09	R204	03/08/2017	7.77	Put	Bond Future	543.5500	0.5435	507.4900	0.5075	(6.634)	0	0	0
2017/01/09	R204	03/08/2017			Bond Future	7.8691	101.2010	7.8209	101.2626	(0.613)	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
2017/01/09	R204	03/08/2017	7.76	Put	Bond Future	550.2400	0.5502	513.9100	0.5139	(6.603)	0	0	0
2017/01/09	R204	03/08/2017	7.75	Call	Bond Future	404.6400	0.4046	429.6700	0.4297	6.186	0	0	0
2017/01/09	R204	03/08/2017	7.76	Call	Bond Future	410.6900	0.4107	435.9800	0.4360	6.158	0	0	0
2017/01/09	R204	03/08/2017	7.77	Call	Bond Future	416.7900	0.4168	442.3500	0.4423	6.133	0	0	0
2017/01/09	R204	03/08/2017	7.75	Put	Bond Future	556.9900	0.5570	520.4000	0.5204	(6.569)	0	0	0
2017/01/09	R207	02/02/2017	9.24	Call	Bond Future	2,993.3900	2.9934	3,097.9600	3.0980	3.493	0	0	0
2017/01/09	R207	02/02/2017			Bond Future	8.0381	98.4272	7.9969	98.5318	(0.512)	0.0000	0.0000	74,783
2017/01/09	R207	02/02/2017	8.91	Call	Bond Future	2,184.3700	2.1844	2,288.0500	2.2881	4.746	0	0	62
2017/01/09	R207	02/02/2017	9.22	Call	Bond Future	2,944.5400	2.9445	3,049.0900	3.0491	3.551	0	0	0
2017/01/09	R207	02/02/2017	9.23	Call	Bond Future	2,968.9700	2.9690	3,073.5300	3.0735	3.522	0	0	0
2017/01/09	R207	02/02/2017	8.91	Put	Bond Future	1.5000	0.0015	0.5700	0.0006	(62.000)	0	0	0
2017/01/09	R207	02/02/2017	9.22	Put	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	0
2017/01/09	R207	02/02/2017	9.24	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2017/01/09	R207	02/02/2017	9.23	Put	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2017/01/09	R207	04/05/2017	8.21	Put	Bond Future	495.8800	0.4959	445.3500	0.4453	(10.190)	0	0	0
2017/01/09	R207	04/05/2017			Bond Future	8.0704	100.3209	8.0255	100.4261	(0.556)	0.0000	0.0000	0
2017/01/09	R207	04/05/2017	8.22	Call	Bond Future	836.3100	0.8363	891.6400	0.8916	6.616	0	0	0
2017/01/09	R207	04/05/2017	8.20	Call	Bond Future	808.7000	0.8087	862.8100	0.8628	6.691	0	0	0
2017/01/09	R207	04/05/2017	8.21	Call	Bond Future	822.5600	0.8226	877.2800	0.8773	6.652	0	0	0
2017/01/09	R207	04/05/2017	8.20	Put	Bond Future	505.3800	0.5054	454.2400	0.4542	(10.119)	0	0	0
2017/01/09	R207	04/05/2017	8.22	Put	Bond Future	486.2900	0.4863	436.3700	0.4364	(10.265)	0	0	0
2017/01/09	R207	03/08/2017	8.19	Call	Bond Future	963.2600	0.9633	1,016.3100	1.0163	5.507	0	0	51
2017/01/09	R207	03/08/2017			Bond Future	8.0790	98.6651	8.0299	98.7706	(0.608)	0.0000	0.0000	0
2017/01/09	R207	03/08/2017	8.39	Put	Bond Future	555.3600	0.5554	511.2800	0.5113	(7.937)	0	0	0
2017/01/09	R207	03/08/2017	8.41	Put	Bond Future	540.4300	0.5404	497.1500	0.4972	(8.008)	0	0	0
2017/01/09	R207	03/08/2017	8.19	Put	Bond Future	725.3000	0.7253	672.8100	0.6728	(7.237)	0	0	0
2017/01/09	R207	03/08/2017	8.40	Put	Bond Future	547.8500	0.5478	504.1800	0.5042	(7.971)	0	0	0
2017/01/09	R207	03/08/2017	8.41	Call	Bond Future	1,247.8900	1.2479	1,310.1500	1.3101	4.989	0	0	0
2017/01/09	R207	03/08/2017	8.39	Call	Bond Future	1,220.2600	1.2203	1,281.7200	1.2817	5.037	0	0	0
2017/01/09	R207	03/08/2017	8.40	Call	Bond Future	1,234.0300	1.2340	1,295.9000	1.2959	5.014	0	0	0
2017/01/09	R208	02/02/2017			Bond Future	8.1925	97.4144	8.1514	97.5521	(0.501)	0.0000	0.0000	29,322
2017/01/09	R208	02/02/2017	8.64	Call	Bond Future	1,546.1600	1.5462	1,660.3800	1.6604	7.387	0	0	0
2017/01/09	R208	02/02/2017	8.63	Put	Bond Future	64.8400	0.0648	40.3200	0.0403	(37.816)	0	0	0
2017/01/09	R208	02/02/2017	8.65	Put	Bond Future	57.9700	0.0580	35.5100	0.0355	(38.744)	0	0	0
2017/01/09	R208	02/02/2017	8.64	Put	Bond Future	61.3500	0.0613	37.8700	0.0379	(38.272)	0	0	0
2017/01/09	R208	02/02/2017	8.65	Call	Bond Future	1,575.6400	1.5756	1,690.8800	1.6909	7.314	0	0	0
2017/01/09	R208	02/02/2017	8.63	Call	Bond Future	1,516.7800	1.5168	1,629.9600	1.6300	7.462	0	0	0
2017/01/09	R208	04/05/2017	8.39	Call	Bond Future	1,231.3900	1.2314	1,303.9400	1.3039	5.892	0	0	0
2017/01/09	R208	04/05/2017			Bond Future	8.2224	95.8858	8.1787	96.0248	(0.531)	0.0000	0.0000	0
2017/01/09	R208	04/05/2017	8.37	Call	Bond Future	1,193.7500	1.1938	1,264.8000	1.2648	5.952	0	0	0
2017/01/09	R208	04/05/2017	8.38	Call	Bond Future	1,212.3900	1.2124	1,284.2000	1.2842	5.923	0	0	0
2017/01/09	R208	04/05/2017	8.37	Put	Bond Future	725.9300	0.7259	657.9300	0.6579	(9.367)	0	0	0
2017/01/09	R208	04/05/2017	8.39	Put	Bond Future	700.3900	0.7004	633.8900	0.6339	(9.495)	0	0	0
2017/01/09	R208	04/05/2017	8.38	Put	Bond Future	712.9700	0.7130	645.7300	0.6457	(9.431)	0	0	0
2017/01/09	R208	03/08/2017	8.32	Call	Bond Future	1,365.1200	1.3651	1,433.0200	1.4330	4.974	0	0	0
2017/01/09	R208	03/08/2017			Bond Future	8.2357	97.7863	8.1892	97.9263	(0.565)	0.0000	0.0000	0

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2017/01/09	R208	03/08/2017	8.30	Call	Bond Future	1,332.3100		1.3323	1,399.1200	1.3991	5.015	0	0	0
2017/01/09	R208	03/08/2017	8.31	Call	Bond Future	1,348.5100		1.3485	1,415.8700	1.4159	4.995	0	0	0
2017/01/09	R208	03/08/2017	8.30	Put	Bond Future	1,139.0100		1.1390	1,065.7800	1.0658	(6.429)	0	0	0
2017/01/09	R208	03/08/2017	8.32	Put	Bond Future	1,111.8300		1.1118	1,039.6900	1.0397	(6.488)	0	0	0
2017/01/09	R208	03/08/2017	8.31	Put	Bond Future	1,125.2100		1.1252	1,052.5300	1.0525	(6.459)	0	0	0
2017/01/09	R209	02/02/2017	9.55	Put	Bond Future	936.6500		0.9367	745.1800	0.7452	(20.442)	0	0	0
2017/01/09	R209	02/02/2017			Bond Future	9.4795		73.9347	9.4337	74.2489	(0.483)	0.0000	0.0000	66,471
2017/01/09	R209	02/02/2017	9.54	Put	Bond Future	966.2000		0.9662	771.4800	0.7715	(20.153)	0	0	0
2017/01/09	R209	02/02/2017	9.55	Call	Bond Future	1,415.7300		1.4157	1,538.4500	1.5384	8.668	0	0	0
2017/01/09	R209	02/02/2017	9.53	Call	Bond Future	1,340.0100		1.3400	1,456.2700	1.4563	8.676	0	0	0
2017/01/09	R209	02/02/2017	9.54	Call	Bond Future	1,377.5900		1.3776	1,497.0600	1.4971	8.672	0	0	0
2017/01/09	R209	02/02/2017	9.53	Put	Bond Future	996.4000		0.9964	798.4700	0.7985	(19.865)	0	0	0
2017/01/09	R209	04/05/2017	9.48	Put	Bond Future	2,597.6400		2.5976	2,409.2500	2.4093	(7.252)	0	0	0
2017/01/09	R209	04/05/2017			Bond Future	9.5237		72.2065	9.4767	72.5256	(0.493)	0.0000	0.0000	0
2017/01/09	R209	04/05/2017	9.47	Put	Bond Future	2,633.7000		2.6337	2,443.8900	2.4439	(7.207)	0	0	0
2017/01/09	R209	04/05/2017	9.46	Call	Bond Future	2,236.6200		2.2366	2,364.5900	2.3646	5.722	0	0	0
2017/01/09	R209	04/05/2017	9.47	Call	Bond Future	2,268.6700		2.2687	2,398.0500	2.3981	5.703	0	0	0
2017/01/09	R209	04/05/2017	9.48	Call	Bond Future	2,300.8100		2.3008	2,431.6100	2.4316	5.685	0	0	0
2017/01/09	R209	04/05/2017	9.46	Put	Bond Future	2,669.9500		2.6700	2,478.7300	2.4787	(7.162)	0	0	0
2017/01/09	R209	03/08/2017			Bond Future	9.5621		73.6377	9.5140	73.9619	(0.503)	0.0000	0.0000	0
2017/01/09	R209	03/08/2017	9.44	Call	Bond Future	2,934.1700		2.9342	3,069.3200	3.0693	4.606	0	0	0
2017/01/09	R209	03/08/2017	9.43	Put	Bond Future	3,798.9600		3.7990	3,608.8300	3.6088	(5.005)	0	0	0
2017/01/09	R209	03/08/2017	9.45	Put	Bond Future	3,724.3700		3.7244	3,536.3400	3.5363	(5.049)	0	0	0
2017/01/09	R209	03/08/2017	9.44	Put	Bond Future	3,761.5200		3.7615	3,572.4400	3.5724	(5.027)	0	0	0
2017/01/09	R209	03/08/2017	9.45	Call	Bond Future	2,965.3300		2.9653	3,101.5300	3.1015	4.593	0	0	0
2017/01/09	R209	03/08/2017	9.43	Call	Bond Future	2,903.1900		2.9032	3,037.2900	3.0373	4.619	0	0	0
2017/01/09	R210	02/02/2017	190.85	Put	Bond Future	5,244.8300		5.2448	5,244.3000	5.2443	(0.010)	0	0	0
2017/01/09	R210	02/02/2017			Bond Future	185.6052		185.6052	185.6057	185.6057	0.000	0.0000	0.0000	1,779
2017/01/09	R210	02/02/2017	190.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R210	02/02/2017	190.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R210	02/02/2017	190.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R210	02/02/2017	190.84	Put	Bond Future	5,234.8300		5.2348	5,234.3000	5.2343	(0.010)	0	0	0
2017/01/09	R210	02/02/2017	190.86	Put	Bond Future	5,254.8300		5.2548	5,254.3000	5.2543	(0.010)	0	0	0
2017/01/09	R210	04/05/2017			Bond Future	186.8696		186.8696	186.8660	186.8660	(0.002)	0.0000	0.0000	0
2017/01/09	R210	04/05/2017	192.31	Put	Bond Future	5,440.3700		5.4404	5,443.9900	5.4440	0.067	0	0	0
2017/01/09	R210	04/05/2017	192.33	Put	Bond Future	5,460.3700		5.4604	5,463.9900	5.4640	0.066	0	0	0
2017/01/09	R210	04/05/2017	192.32	Put	Bond Future	5,450.3700		5.4504	5,453.9900	5.4540	0.066	0	0	0
2017/01/09	R210	04/05/2017	192.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R210	04/05/2017	192.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R210	04/05/2017	192.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R210	03/08/2017	196.29	Put	Bond Future	5,705.7800		5.7058	5,713.0400	5.7130	0.127	0	0	0
2017/01/09	R210	03/08/2017			Bond Future	190.5842		190.5842	190.5770	190.5770	(0.004)	0.0000	0.0000	0
2017/01/09	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R210	03/08/2017	196.28	Put	Bond Future	5,695.7800		5.6958	5,703.0400	5.7030	0.127	0	0	0

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2017/01/09	R210	03/08/2017	196.30	Put	Bond Future	5,715.7800	5.7158	5,723.0400	5.7230	0.127	0	0	0
2017/01/09	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R212	02/02/2017			Bond Future	145.9217	145.9217	145.7504	145.7504	(0.117)	0.0000	0.0000	3,380
2017/01/09	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R212	02/02/2017	149.27	Put	Bond Future	3,348.3100	3.3483	3,519.6400	3.5196	5.117	0	0	0
2017/01/09	R212	02/02/2017	149.29	Put	Bond Future	3,368.3100	3.3683	3,539.6400	3.5396	5.087	0	0	0
2017/01/09	R212	02/02/2017	149.28	Put	Bond Future	3,358.3100	3.3583	3,529.6400	3.5296	5.102	0	0	0
2017/01/09	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R212	04/05/2017			Bond Future	148.7381	148.7381	148.5616	148.5616	(0.119)	0.0000	0.0000	0
2017/01/09	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R212	04/05/2017	152.23	Put	Bond Future	3,491.8600	3.4919	3,668.4300	3.6684	5.057	0	0	0
2017/01/09	R212	04/05/2017	152.25	Put	Bond Future	3,511.8600	3.5119	3,688.4300	3.6884	5.028	0	0	0
2017/01/09	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R212	04/05/2017	152.24	Put	Bond Future	3,501.8600	3.5019	3,678.4300	3.6784	5.042	0	0	0
2017/01/09	R212	03/08/2017			Bond Future	149.6629	149.6629	149.4785	149.4785	(0.123)	0.0000	0.0000	0
2017/01/09	R212	03/08/2017	153.34	Put	Bond Future	3,677.0700	3.6771	3,861.4900	3.8615	5.015	0	0	0
2017/01/09	R212	03/08/2017	153.36	Put	Bond Future	3,697.0700	3.6971	3,881.4900	3.8815	4.988	0	0	0
2017/01/09	R212	03/08/2017	153.35	Put	Bond Future	3,687.0700	3.6871	3,871.4900	3.8715	5.002	0	0	0
2017/01/09	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/09	R213	02/02/2017	9.40	Call	Bond Future	1,562.1400	1.5621	1,699.4600	1.6995	8.791	0	0	0
2017/01/09	R213	02/02/2017	9.42	Call	Bond Future	1,644.8400	1.6448	1,788.7600	1.7888	8.750	0	0	0
2017/01/09	R213	02/02/2017			Bond Future	9.2857	85.3423	9.2397	85.6542	(0.494)	0.0000	0.0000	50,655
2017/01/09	R213	02/02/2017	9.41	Call	Bond Future	1,603.2600	1.6033	1,743.8700	1.7439	8.770	0	0	0
2017/01/09	R213	02/02/2017	9.40	Put	Bond Future	792.3600	0.7924	617.7700	0.6178	(22.034)	0	0	0
2017/01/09	R213	02/02/2017	9.42	Put	Bond Future	741.4600	0.7415	573.4700	0.5735	(22.657)	0	0	0
2017/01/09	R213	02/02/2017	9.41	Put	Bond Future	766.6400	0.7666	595.3400	0.5953	(22.344)	0	0	0
2017/01/09	R213	04/05/2017			Bond Future	9.3293	83.4326	9.2822	83.7493	(0.506)	0.0000	0.0000	0
2017/01/09	R213	04/05/2017	9.35	Put	Bond Future	2,289.8700	2.2899	2,112.1700	2.1122	(7.760)	0	0	0
2017/01/09	R213	04/05/2017	9.37	Put	Bond Future	2,224.7900	2.2248	2,049.9900	2.0500	(7.857)	0	0	0
2017/01/09	R213	04/05/2017	9.35	Call	Bond Future	2,427.9900	2.4280	2,567.0200	2.5670	5.726	0	0	0
2017/01/09	R213	04/05/2017	9.36	Put	Bond Future	2,257.0700	2.2571	2,080.8200	2.0808	(7.809)	0	0	0
2017/01/09	R213	04/05/2017	9.36	Call	Bond Future	2,461.9600	2.4620	2,602.4400	2.6024	5.706	0	0	0
2017/01/09	R213	04/05/2017	9.37	Call	Bond Future	2,496.3800	2.4964	2,638.3100	2.6383	5.685	0	0	0
2017/01/09	R213	03/08/2017	9.33	Put	Bond Future	3,323.1100	3.3231	3,143.9700	3.1440	(5.391)	0	0	0
2017/01/09	R213	03/08/2017			Bond Future	9.3669	85.0862	9.3185	85.4077	(0.517)	0.0000	0.0000	0
2017/01/09	R213	03/08/2017	9.35	Put	Bond Future	3,255.1000	3.2551	3,078.0900	3.0781	(5.438)	0	0	0
2017/01/09	R213	03/08/2017	9.33	Call	Bond Future	3,078.4000	3.0784	3,220.8000	3.2208	4.626	0	0	0
2017/01/09	R213	03/08/2017	9.34	Put	Bond Future	3,288.9800	3.2890	3,110.9000	3.1109	(5.414)	0	0	0
2017/01/09	R213	03/08/2017	9.34	Call	Bond Future	3,110.7000	3.1107	3,254.1600	3.2542	4.612	0	0	0
2017/01/09	R213	03/08/2017	9.35	Call	Bond Future	3,143.1900	3.1432	3,287.7200	3.2877	4.598	0	0	0
2017/01/09	R214	02/02/2017			Bond Future	9.5398	74.3861	9.4889	74.7521	(0.533)	0.0000	0.0000	36,737
2017/01/09	R214	02/02/2017	9.67	Call	Bond Future	1,747.0900	1.7471	1,919.6700	1.9197	9.878	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
2017/01/09	R214 02/02/2017	9.66	Put	Bond Future	851.4400	0.8514	654.3300	0.6543	(23.150)	0	0	0
2017/01/09	R214 02/02/2017	9.68	Put	Bond Future	797.9900	0.7980	608.3100	0.6083	(23.770)	0	0	0
2017/01/09	R214 02/02/2017	9.67	Put	Bond Future	824.4300	0.8244	631.0300	0.6310	(23.459)	0	0	0
2017/01/09	R214 02/02/2017	9.68	Call	Bond Future	1,790.7100	1.7907	1,967.0100	1.9670	9.845	0	0	0
2017/01/09	R214 02/02/2017	9.66	Call	Bond Future	1,703.9400	1.7039	1,872.8100	1.8728	9.911	0	0	0
2017/01/09	R214 04/05/2017	9.58	Put	Bond Future	2,595.5800	2.5956	2,387.0500	2.3871	(8.034)	0	0	0
2017/01/09	R214 04/05/2017			Bond Future	9.5818	72.5194	9.5297	72.8913	(0.544)	0.0000	0.0000	0
2017/01/09	R214 04/05/2017	9.57	Put	Bond Future	2,630.9900	2.6310	2,420.8200	2.4208	(7.988)	0	0	0
2017/01/09	R214 04/05/2017	9.58	Call	Bond Future	2,582.8600	2.5829	2,746.2800	2.7463	6.327	0	0	0
2017/01/09	R214 04/05/2017	9.56	Call	Bond Future	2,511.8100	2.5118	2,671.9500	2.6719	6.375	0	0	0
2017/01/09	R214 04/05/2017	9.57	Call	Bond Future	2,547.1300	2.5471	2,708.9100	2.7089	6.351	0	0	0
2017/01/09	R214 04/05/2017	9.56	Put	Bond Future	2,666.9300	2.6669	2,455.1200	2.4551	(7.942)	0	0	0
2017/01/09	R214 03/08/2017	9.51	Call	Bond Future	3,115.9700	3.1160	3,278.6700	3.2787	5.221	0	0	0
2017/01/09	R214 03/08/2017			Bond Future	9.6186	73.9566	9.5653	74.3347	(0.555)	0.0000	0.0000	0
2017/01/09	R214 03/08/2017	9.52	Call	Bond Future	3,148.8800	3.1489	3,312.8100	3.3128	5.206	0	0	0
2017/01/09	R214 03/08/2017	9.53	Call	Bond Future	3,181.9700	3.1820	3,347.1300	3.3471	5.190	0	0	0
2017/01/09	R214 03/08/2017	9.51	Put	Bond Future	3,889.1600	3.8892	3,673.8300	3.6738	(5.537)	0	0	0
2017/01/09	R214 03/08/2017	9.53	Put	Bond Future	3,811.7800	3.8118	3,598.9100	3.5989	(5.585)	0	0	0
2017/01/09	R214 03/08/2017	9.52	Put	Bond Future	3,850.3200	3.8503	3,636.2200	3.6362	(5.561)	0	0	0
2017/01/09	R248 02/02/2017	9.76	Put	Bond Future	985.2800	0.9853	749.5500	0.7495	(23.925)	0	0	0
2017/01/09	R248 02/02/2017	9.78	Put	Bond Future	923.6100	0.9236	697.0200	0.6970	(24.533)	0	0	0
2017/01/09	R248 02/02/2017			Bond Future	9.5953	95.5268	9.5444	95.9937	(0.531)	0.0000	0.0000	74,345
2017/01/09	R248 02/02/2017	9.77	Put	Bond Future	954.1000	0.9541	722.9500	0.7230	(24.227)	0	0	0
2017/01/09	R248 02/02/2017	9.76	Call	Bond Future	2,467.3600	2.4674	2,698.5100	2.6985	9.368	0	0	0
2017/01/09	R248 02/02/2017	9.77	Call	Bond Future	2,524.8000	2.5248	2,760.5300	2.7605	9.337	0	0	0
2017/01/09	R248 02/02/2017	9.78	Call	Bond Future	2,582.7700	2.5828	2,823.0600	2.8231	9.304	0	0	0
2017/01/09	R248 04/05/2017	9.66	Call	Bond Future	3,506.6700	3.5067	3,718.4900	3.7185	6.040	0	0	0
2017/01/09	R248 04/05/2017			Bond Future	9.6389	92.9251	9.5867	93.3997	(0.541)	0.0000	0.0000	0
2017/01/09	R248 04/05/2017	9.67	Call	Bond Future	3,552.1000	3.5521	3,765.9600	3.7660	6.021	0	0	0
2017/01/09	R248 04/05/2017	9.65	Put	Bond Future	3,361.4300	3.3614	3,096.6700	3.0967	(7.876)	0	0	0
2017/01/09	R248 04/05/2017	9.67	Put	Bond Future	3,271.6400	3.2716	3,010.9400	3.0109	(7.968)	0	0	0
2017/01/09	R248 04/05/2017	9.65	Call	Bond Future	3,461.5300	3.4615	3,671.3300	3.6713	6.061	0	0	0
2017/01/09	R248 04/05/2017	9.66	Put	Bond Future	3,316.3100	3.3163	3,053.5700	3.0536	(7.923)	0	0	0
2017/01/09	R248 03/08/2017			Bond Future	9.6774	94.7668	9.6240	95.2492	(0.553)	0.0000	0.0000	0
2017/01/09	R248 03/08/2017	9.57	Call	Bond Future	4,154.1100	4.1541	4,361.5700	4.3616	4.994	0	0	0
2017/01/09	R248 03/08/2017	9.56	Put	Bond Future	5,177.9600	5.1780	4,901.5200	4.9015	(5.339)	0	0	0
2017/01/09	R248 03/08/2017	9.58	Put	Bond Future	5,078.5000	5.0785	4,805.0800	4.8051	(5.384)	0	0	0
2017/01/09	R248 03/08/2017	9.57	Put	Bond Future	5,127.9000	5.1279	4,852.9700	4.8530	(5.361)	0	0	0
2017/01/09	R248 03/08/2017	9.58	Call	Bond Future	4,196.1300	4.1961	4,405.1000	4.4051	4.980	0	0	0
2017/01/09	R248 03/08/2017	9.56	Call	Bond Future	4,112.5900	4.1126	4,318.5400	4.3185	5.008	0	0	0
Total												839117