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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/01/2017 TO 17/01/2017

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
2017/01/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	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
2017/01/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	2025	02/02/2017	130.01	Put	Bond Future	3,284.9300	3.2849	3,283.8200	3.2838	(0.034)	0	0	0
2017/01/17	2025	02/02/2017			Bond Future	126.7251	126.7251	126.7262	126.7262	0.001	0.0000	0.0000	3,231
2017/01/17	2025	02/02/2017	130.00	Put	Bond Future	3,274.9300	3.2749	3,273.8200	3.2738	(0.034)	0	0	0
2017/01/17	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2025	02/02/2017	129.99	Put	Bond Future	3,264.9300	3.2649	3,263.8200	3.2638	(0.034)	0	0	0
2017/01/17	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2025	04/05/2017			Bond Future	129.1654	129.1654	129.1660	129.1660	0.000	0.0000	0.0000	0
2017/01/17	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2025	04/05/2017	132.56	Put	Bond Future	3,394.5800	3.3946	3,394.0300	3.3940	(0.016)	0	0	0
2017/01/17	2025	04/05/2017	132.58	Put	Bond Future	3,414.5800	3.4146	3,414.0300	3.4140	(0.016)	0	0	0
2017/01/17	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2025	04/05/2017	132.57	Put	Bond Future	3,404.5800	3.4046	3,404.0300	3.4040	(0.016)	0	0	0
2017/01/17	2025	03/08/2017			Bond Future	130.3902	130.3902	130.3904	130.3904	0.000	0.0000	0.0000	0
2017/01/17	2025	03/08/2017	133.96	Put	Bond Future	3,569.8300	3.5698	3,569.5600	3.5696	(0.008)	0	0	0
2017/01/17	2025	03/08/2017	133.98	Put	Bond Future	3,589.8300	3.5898	3,589.5600	3.5896	(0.008)	0	0	0
2017/01/17	2025	03/08/2017	133.97	Put	Bond Future	3,579.8300	3.5798	3,579.5600	3.5796	(0.008)	0	0	0
2017/01/17	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2025	02/11/2017	132.98	Call	Bond Future	83.3100	0.0833	81.5900	0.0816	(2.065)	0	0	0
2017/01/17	2025	02/11/2017			Bond Future	133.0633	133.0633	133.0616	133.0616	(0.001)	0.0000	0.0000	0
2017/01/17	2025	02/11/2017	132.96	Call	Bond Future	103.3100	0.1033	101.5900	0.1016	(1.665)	0	0	0
2017/01/17	2025	02/11/2017	132.97	Call	Bond Future	93.3100	0.0933	91.5900	0.0916	(1.843)	0	0	0
2017/01/17	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2030	02/02/2017			Bond Future	9.0899	91.9427	9.0794	92.0177	(0.116)	0.0000	0.0000	23,005
2017/01/17	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2030	02/02/2017	9.29	Call	Bond Future	1,404.9800	1.4050	1,479.9800	1.4800	5.338	0	0	0
2017/01/17	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2030	02/02/2017	9.30	Call	Bond Future	1,474.4200	1.4744	1,549.4200	1.5494	5.087	0	0	0
2017/01/17	2030	02/02/2017	9.31	Call	Bond Future	1,543.7900	1.5438	1,618.7900	1.6188	4.858	0	0	0
2017/01/17	2030	04/05/2017	9.33	Call	Bond Future	1,354.3400	1.3543	1,430.2600	1.4303	5.606	0	0	0
2017/01/17	2030	04/05/2017			Bond Future	9.1345	93.7077	9.1237	93.7836	(0.119)	0.0000	0.0000	0
2017/01/17	2030	04/05/2017	9.34	Call	Bond Future	1,422.8700	1.4229	1,498.7900	1.4988	5.336	0	0	0
2017/01/17	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/01/17	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2030	04/05/2017	9.32	Call	Bond Future	1,285.7400	1.2857	1,361.6600	1.3617	5.905	0	0	0
2017/01/17	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2030	03/08/2017	9.33	Call	Bond Future	1,068.1100	1.0681	1,145.3100	1.1453	7.228	0	0	0
2017/01/17	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2030	03/08/2017			Bond Future	9.1740	91.5519	9.1628	91.6291	(0.122)	0.0000	0.0000	0
2017/01/17	2030	03/08/2017	9.34	Call	Bond Future	1,135.9800	1.1360	1,213.1800	1.2132	6.796	0	0	0
2017/01/17	2030	03/08/2017	9.35	Call	Bond Future	1,203.7700	1.2038	1,280.9700	1.2810	6.413	0	0	0
2017/01/17	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2030	02/11/2017			Bond Future	9.2005	93.4244	9.1891	93.5018	(0.123)	0.0000	0.0000	0
2017/01/17	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2030	02/11/2017	9.34	Call	Bond Future	944.3100	0.9443	1,021.7200	1.0217	8.198	0	0	0
2017/01/17	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2030	02/11/2017	9.35	Call	Bond Future	1,011.4700	1.0115	1,088.8800	1.0889	7.653	0	0	0
2017/01/17	2030	02/11/2017	9.36	Call	Bond Future	1,078.5500	1.0786	1,155.9600	1.1560	7.177	0	0	0
2017/01/17	2032	02/02/2017	9.53	Call	Bond Future	2,594.0100	2.5940	2,642.4700	2.6425	1.868	0	0	0
2017/01/17	2032	02/02/2017			Bond Future	9.2154	95.1288	9.2048	95.2097	(0.115)	0.0000	0.0000	19,304
2017/01/17	2032	02/02/2017	9.51	Call	Bond Future	2,473.7500	2.4738	2,519.9400	2.5199	1.867	0	0	0
2017/01/17	2032	02/02/2017	9.52	Call	Bond Future	2,533.6100	2.5336	2,580.9500	2.5810	1.868	0	0	0
2017/01/17	2032	02/02/2017	9.51	Put	Bond Future	267.2900	0.2673	232.6500	0.2327	(12.960)	0	0	0
2017/01/17	2032	02/02/2017	9.53	Put	Bond Future	240.5400	0.2405	208.1700	0.2082	(13.457)	0	0	0
2017/01/17	2032	02/02/2017	9.52	Put	Bond Future	253.6000	0.2536	220.1100	0.2201	(13.206)	0	0	0
2017/01/17	2032	04/05/2017	9.45	Call	Bond Future	3,322.2900	3.3223	3,360.1800	3.3602	1.140	0	0	0
2017/01/17	2032	04/05/2017			Bond Future	9.2591	92.7960	9.2482	92.8778	(0.117)	0.0000	0.0000	0
2017/01/17	2032	04/05/2017	9.46	Call	Bond Future	3,365.4900	3.3655	3,403.7800	3.4038	1.138	0	0	0
2017/01/17	2032	04/05/2017	9.44	Put	Bond Future	1,931.8400	1.9318	1,887.5300	1.8875	(2.294)	0	0	0
2017/01/17	2032	04/05/2017	9.46	Put	Bond Future	1,870.7400	1.8707	1,827.2300	1.8272	(2.326)	0	0	0
2017/01/17	2032	04/05/2017	9.44	Call	Bond Future	3,279.3700	3.2794	3,316.8600	3.3169	1.143	0	0	0
2017/01/17	2032	04/05/2017	9.45	Put	Bond Future	1,901.1100	1.9011	1,857.2000	1.8572	(2.310)	0	0	0
2017/01/17	2032	03/08/2017	9.43	Put	Bond Future	3,041.5400	3.0415	2,996.5500	2.9965	(1.479)	0	0	0
2017/01/17	2032	03/08/2017			Bond Future	9.2964	94.6294	9.2853	94.7126	(0.120)	0.0000	0.0000	0
2017/01/17	2032	03/08/2017	9.45	Put	Bond Future	2,974.8400	2.9748	2,930.4100	2.9304	(1.494)	0	0	0
2017/01/17	2032	03/08/2017	9.44	Put	Bond Future	3,008.0500	3.0081	2,963.3400	2.9633	(1.486)	0	0	0
2017/01/17	2032	03/08/2017	9.44	Call	Bond Future	4,067.4300	4.0674	4,105.9700	4.1060	0.948	0	0	0
2017/01/17	2032	03/08/2017	9.43	Call	Bond Future	4,027.6900	4.0277	4,065.9500	4.0660	0.950	0	0	0
2017/01/17	2032	03/08/2017	9.45	Call	Bond Future	4,107.3600	4.1074	4,146.1800	4.1462	0.945	0	0	0
2017/01/17	2032	02/11/2017			Bond Future	9.3274	92.4044	9.3160	92.4879	(0.122)	0.0000	0.0000	0
2017/01/17	2032	02/11/2017	9.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2032	02/11/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2032	02/11/2017	9.48	Call	Bond Future	1,113.5000	1.1135	1,197.0100	1.1970	7.500	0	0	0
2017/01/17	2032	02/11/2017	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2032	02/11/2017	9.49	Call	Bond Future	1,185.7700	1.1858	1,269.2800	1.2693	7.043	0	0	0
2017/01/17	2032	02/11/2017	9.50	Call	Bond Future	1,257.9700	1.2580	1,341.4800	1.3415	6.638	0	0	0
2017/01/17	2033	02/02/2017			Bond Future	105.9515	105.9515	105.9526	105.9526	0.001	0.0000	0.0000	6,033

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2017/01/17	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2033	02/02/2017	109.70	Put	Bond Future	3,748.5200	3.7485	3,747.3600	3.7474	(0.031)	0	0	0
2017/01/17	2033	02/02/2017	109.71	Put	Bond Future	3,758.5200	3.7585	3,757.3600	3.7574	(0.031)	0	0	0
2017/01/17	2033	02/02/2017	109.72	Put	Bond Future	3,768.5200	3.7685	3,767.3600	3.7674	(0.031)	0	0	0
2017/01/17	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2033	04/05/2017			Bond Future	106.9514	106.9514	106.9519	106.9519	0.001	0.0000	0.0000	0
2017/01/17	2033	04/05/2017	110.83	Put	Bond Future	3,878.6400	3.8786	3,878.0600	3.8781	(0.015)	0	0	0
2017/01/17	2033	04/05/2017	110.85	Put	Bond Future	3,898.6400	3.8986	3,898.0600	3.8981	(0.015)	0	0	0
2017/01/17	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2033	04/05/2017	110.84	Put	Bond Future	3,888.6400	3.8886	3,888.0600	3.8881	(0.015)	0	0	0
2017/01/17	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2033	03/08/2017	113.14	Put	Bond Future	4,069.5000	4.0695	4,069.2200	4.0692	(0.007)	0	0	0
2017/01/17	2033	03/08/2017			Bond Future	109.0705	109.0705	109.0708	109.0708	0.000	0.0000	0.0000	0
2017/01/17	2033	03/08/2017	113.13	Put	Bond Future	4,059.5000	4.0595	4,059.2200	4.0592	(0.007)	0	0	0
2017/01/17	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2033	03/08/2017	113.12	Put	Bond Future	4,049.5000	4.0495	4,049.2200	4.0492	(0.007)	0	0	0
2017/01/17	2033	02/11/2017	110.08	Call	Bond Future	143.5100	0.1435	142.2300	0.1422	(0.892)	0	0	0
2017/01/17	2033	02/11/2017			Bond Future	110.2235	110.2235	110.2222	110.2222	(0.001)	0.0000	0.0000	0
2017/01/17	2033	02/11/2017	110.09	Call	Bond Future	133.5100	0.1335	132.2300	0.1322	(0.959)	0	0	0
2017/01/17	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2033	02/11/2017	110.07	Call	Bond Future	153.5100	0.1535	152.2300	0.1522	(0.834)	0	0	0
2017/01/17	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2037	02/02/2017	9.68	Put	Bond Future	330.2200	0.3302	289.3700	0.2894	(12.371)	0	0	0
2017/01/17	2037	02/02/2017			Bond Future	9.3952	92.1545	9.3846	92.2432	(0.113)	0.0000	0.0000	47,873
2017/01/17	2037	02/02/2017	9.67	Put	Bond Future	347.2700	0.3473	305.1300	0.3051	(12.135)	0	0	0
2017/01/17	2037	02/02/2017	9.68	Call	Bond Future	2,670.3000	2.6703	2,718.1200	2.7181	1.791	0	0	0
2017/01/17	2037	02/02/2017	9.66	Call	Bond Future	2,543.8000	2.5438	2,589.0300	2.5890	1.778	0	0	0
2017/01/17	2037	02/02/2017	9.67	Call	Bond Future	2,606.7900	2.6068	2,653.3200	2.6533	1.785	0	0	0
2017/01/17	2037	02/02/2017	9.66	Put	Bond Future	364.9600	0.3650	321.5200	0.3215	(11.903)	0	0	0
2017/01/17	2037	04/05/2017			Bond Future	9.4411	93.9235	9.4303	94.0134	(0.115)	0.0000	0.0000	0
2017/01/17	2037	04/05/2017	9.58	Put	Bond Future	2,348.2700	2.3483	2,297.3500	2.2974	(2.168)	0	0	0
2017/01/17	2037	04/05/2017	9.60	Put	Bond Future	2,277.2400	2.2772	2,227.1600	2.2272	(2.199)	0	0	0
2017/01/17	2037	04/05/2017	9.59	Put	Bond Future	2,312.4500	2.3125	2,261.9500	2.2619	(2.184)	0	0	0
2017/01/17	2037	04/05/2017	9.60	Call	Bond Future	3,580.9800	3.5810	3,620.8300	3.6208	1.113	0	0	0
2017/01/17	2037	04/05/2017	9.58	Call	Bond Future	3,489.4900	3.4895	3,528.5000	3.5285	1.118	0	0	0
2017/01/17	2037	04/05/2017	9.59	Call	Bond Future	3,534.9900	3.5350	3,574.4200	3.5744	1.115	0	0	0
2017/01/17	2037	03/08/2017	9.57	Call	Bond Future	4,347.2600	4.3473	4,387.7900	4.3878	0.932	0	0	0
2017/01/17	2037	03/08/2017			Bond Future	9.4828	91.5215	9.4717	91.6130	(0.117)	0.0000	0.0000	0
2017/01/17	2037	03/08/2017	9.58	Call	Bond Future	4,389.8100	4.3898	4,430.6400	4.4306	0.930	0	0	0
2017/01/17	2037	03/08/2017	9.56	Put	Bond Future	3,674.8300	3.6748	3,623.5500	3.6236	(1.395)	0	0	0
2017/01/17	2037	03/08/2017	9.57	Put	Bond Future	3,635.6900	3.6357	3,584.7200	3.5847	(1.402)	0	0	0
2017/01/17	2037	03/08/2017	9.58	Put	Bond Future	3,597.1400	3.5971	3,546.4700	3.5465	(1.409)	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
2017/01/17	2037	03/08/2017	9.56	Call	Bond Future	4,305.1900	4.3052	4,345.4100	4.3454	0.934	0	0	0
2017/01/17	2037	02/11/2017			Bond Future	9.5133	93.3936	9.5021	93.4855	(0.118)	0.0000	0.0000	0
2017/01/17	2037	02/11/2017	9.66	Call	Bond Future	1,183.2500	1.1833	1,275.1700	1.2752	7.768	0	0	0
2017/01/17	2037	02/11/2017	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2037	02/11/2017	9.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2037	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2037	02/11/2017	9.65	Call	Bond Future	1,103.3300	1.1033	1,195.2500	1.1953	8.331	0	0	0
2017/01/17	2037	02/11/2017	9.67	Call	Bond Future	1,263.0500	1.2631	1,354.9700	1.3550	7.278	0	0	0
2017/01/17	2038	02/02/2017	137.07	Put	Bond Future	6,442.3800	6.4424	6,441.2900	6.4413	(0.017)	0	0	0
2017/01/17	2038	02/02/2017			Bond Future	130.6276	130.6276	130.6287	130.6287	0.001	0.0000	0.0000	22,725
2017/01/17	2038	02/02/2017	137.06	Put	Bond Future	6,432.3800	6.4324	6,431.2900	6.4313	(0.017)	0	0	0
2017/01/17	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2038	02/02/2017	137.05	Put	Bond Future	6,422.3800	6.4224	6,421.2900	6.4213	(0.017)	0	0	0
2017/01/17	2038	04/05/2017	139.77	Put	Bond Future	6,626.9600	6.6270	6,626.3000	6.6263	(0.010)	0	0	0
2017/01/17	2038	04/05/2017			Bond Future	133.1430	133.1430	133.1437	133.1437	0.000	0.0000	0.0000	0
2017/01/17	2038	04/05/2017	139.79	Put	Bond Future	6,646.9600	6.6470	6,646.3000	6.6463	(0.010)	0	0	0
2017/01/17	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2038	04/05/2017	139.78	Put	Bond Future	6,636.9600	6.6370	6,636.3000	6.6363	(0.010)	0	0	0
2017/01/17	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2038	03/08/2017			Bond Future	134.2799	134.2799	134.2801	134.2801	0.000	0.0000	0.0000	0
2017/01/17	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2038	03/08/2017	141.16	Put	Bond Future	6,880.1000	6.8801	6,879.8800	6.8799	(0.003)	0	0	0
2017/01/17	2038	03/08/2017	141.18	Put	Bond Future	6,900.1000	6.9001	6,899.8800	6.8999	(0.003)	0	0	0
2017/01/17	2038	03/08/2017	141.17	Put	Bond Future	6,890.1000	6.8901	6,889.8800	6.8899	(0.003)	0	0	0
2017/01/17	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2038	02/11/2017	136.80	Call	Bond Future	232.7600	0.2328	230.9600	0.2310	(0.773)	0	0	0
2017/01/17	2038	02/11/2017			Bond Future	137.0328	137.0328	137.0310	137.0310	(0.001)	0.0000	0.0000	0
2017/01/17	2038	02/11/2017	136.81	Call	Bond Future	222.7600	0.2228	220.9600	0.2210	(0.808)	0	0	0
2017/01/17	2038	02/11/2017	136.82	Call	Bond Future	212.7600	0.2128	210.9600	0.2110	(0.846)	0	0	0
2017/01/17	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2040	02/02/2017	9.58	Call	Bond Future	2,213.5400	2.2135	2,216.7500	2.2168	0.145	0	0	0
2017/01/17	2040	02/02/2017			Bond Future	9.3999	96.4316	9.3943	96.4817	(0.059)	0.0000	0.0000	8,238
2017/01/17	2040	02/02/2017	9.59	Call	Bond Future	2,275.1800	2.2752	2,279.3900	2.2794	0.185	0	0	0
2017/01/17	2040	02/02/2017	9.60	Call	Bond Future	2,337.6600	2.3377	2,342.8800	2.3429	0.223	0	0	0
2017/01/17	2040	02/02/2017	9.58	Put	Bond Future	602.7400	0.6027	555.8000	0.5558	(7.788)	0	0	0
2017/01/17	2040	02/02/2017	9.60	Put	Bond Future	550.7300	0.5507	505.8000	0.5058	(8.158)	0	0	0
2017/01/17	2040	02/02/2017	9.59	Put	Bond Future	576.2500	0.5763	530.3100	0.5303	(7.972)	0	0	0
2017/01/17	2040	04/05/2017			Bond Future	9.4444	98.2827	9.4388	98.3333	(0.060)	0.0000	0.0000	320
2017/01/17	2040	04/05/2017	9.62	Put	Bond Future	2,435.4500	2.4354	2,400.6400	2.4006	(1.429)	0	0	0
2017/01/17	2040	04/05/2017	9.64	Put	Bond Future	2,361.6100	2.3616	2,327.3100	2.3273	(1.452)	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
2017/01/17	2040	04/05/2017	9.62	Call	Bond Future	3,991.2400	3.9912	4,007.0100	4.0070	0.395	0	0	0
2017/01/17	2040	04/05/2017	9.63	Put	Bond Future	2,398.2100	2.3982	2,363.6500	2.3637	(1.441)	0	0	0
2017/01/17	2040	04/05/2017	9.63	Call	Bond Future	4,041.3700	4.0414	4,057.3900	4.0574	0.396	0	0	0
2017/01/17	2040	04/05/2017	9.64	Call	Bond Future	4,092.0100	4.0920	4,108.2900	4.1083	0.398	0	0	0
2017/01/17	2040	03/08/2017			Bond Future	9.4848	95.7165	9.4790	95.7678	(0.061)	0.0000	0.0000	0
2017/01/17	2040	03/08/2017	9.61	Put	Bond Future	3,822.5900	3.8226	3,789.3200	3.7893	(0.870)	0	0	0
2017/01/17	2040	03/08/2017	9.63	Put	Bond Future	3,741.5300	3.7415	3,708.6100	3.7086	(0.880)	0	0	0
2017/01/17	2040	03/08/2017	9.61	Call	Bond Future	4,925.6700	4.9257	4,943.7400	4.9437	0.367	0	0	0
2017/01/17	2040	03/08/2017	9.62	Put	Bond Future	3,782.0300	3.7820	3,748.9400	3.7489	(0.875)	0	0	0
2017/01/17	2040	03/08/2017	9.62	Call	Bond Future	4,972.3300	4.9723	4,990.5800	4.9906	0.367	0	0	0
2017/01/17	2040	03/08/2017	9.63	Call	Bond Future	5,018.9300	5.0189	5,037.3500	5.0374	0.367	0	0	0
2017/01/17	2040	02/11/2017			Bond Future	9.5143	97.6743	9.5085	97.7252	(0.061)	0.0000	0.0000	0
2017/01/17	2040	02/11/2017	9.66	Call	Bond Future	1,272.8700	1.2729	1,323.7600	1.3238	3.998	0	0	0
2017/01/17	2040	02/11/2017	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2040	02/11/2017	9.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2040	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2040	02/11/2017	9.67	Call	Bond Future	1,359.2100	1.3592	1,410.1000	1.4101	3.744	0	0	0
2017/01/17	2040	02/11/2017	9.65	Call	Bond Future	1,186.4000	1.1864	1,237.2900	1.2373	4.289	0	0	0
2017/01/17	2044	02/02/2017			Bond Future	9.4095	93.7432	9.3989	93.8403	(0.112)	0.0000	0.0000	20,374
2017/01/17	2044	02/02/2017	9.77	Call	Bond Future	3,477.4400	3.4774	3,538.8200	3.5388	1.765	0	0	0
2017/01/17	2044	02/02/2017	9.76	Put	Bond Future	269.2800	0.2693	232.2800	0.2323	(13.740)	0	0	0
2017/01/17	2044	02/02/2017	9.78	Put	Bond Future	242.6300	0.2426	208.1100	0.2081	(14.227)	0	0	0
2017/01/17	2044	02/02/2017	9.77	Put	Bond Future	255.6400	0.2556	219.8900	0.2199	(13.985)	0	0	0
2017/01/17	2044	02/02/2017	9.78	Call	Bond Future	3,551.0900	3.5511	3,613.7000	3.6137	1.763	0	0	0
2017/01/17	2044	02/02/2017	9.76	Call	Bond Future	3,404.2800	3.4043	3,464.4100	3.4644	1.766	0	0	0
2017/01/17	2044	04/05/2017			Bond Future	9.4523	95.5427	9.4416	95.6412	(0.114)	0.0000	0.0000	0
2017/01/17	2044	04/05/2017	9.67	Call	Bond Future	4,278.5100	4.2785	4,324.6100	4.3246	1.077	0	0	0
2017/01/17	2044	04/05/2017	9.66	Put	Bond Future	2,363.5400	2.3635	2,310.7100	2.3107	(2.235)	0	0	0
2017/01/17	2044	04/05/2017	9.68	Put	Bond Future	2,291.2400	2.2912	2,239.3300	2.2393	(2.266)	0	0	0
2017/01/17	2044	04/05/2017	9.67	Put	Bond Future	2,327.2800	2.3273	2,274.9000	2.2749	(2.251)	0	0	0
2017/01/17	2044	04/05/2017	9.68	Call	Bond Future	4,330.4500	4.3305	4,377.0200	4.3770	1.075	0	0	0
2017/01/17	2044	04/05/2017	9.66	Call	Bond Future	4,226.6600	4.2267	4,272.3100	4.2723	1.080	0	0	0
2017/01/17	2044	03/08/2017			Bond Future	9.4911	93.0476	9.4801	93.1477	(0.116)	0.0000	0.0000	0
2017/01/17	2044	03/08/2017	9.62	Put	Bond Future	3,880.9400	3.8809	3,826.5100	3.8265	(1.402)	0	0	0
2017/01/17	2044	03/08/2017	9.64	Put	Bond Future	3,798.5600	3.7986	3,744.7800	3.7448	(1.416)	0	0	0
2017/01/17	2044	03/08/2017	9.63	Put	Bond Future	3,839.4400	3.8394	3,785.3400	3.7853	(1.409)	0	0	0
2017/01/17	2044	03/08/2017	9.64	Call	Bond Future	5,129.2900	5.1293	5,175.6000	5.1756	0.903	0	0	0
2017/01/17	2044	03/08/2017	9.62	Call	Bond Future	5,034.7700	5.0348	5,080.4300	5.0804	0.907	0	0	0
2017/01/17	2044	03/08/2017	9.63	Call	Bond Future	5,081.7900	5.0818	5,127.7800	5.1278	0.905	0	0	0
2017/01/17	2044	02/11/2017	9.68	Call	Bond Future	1,425.1600	1.4252	1,525.8800	1.5259	7.067	0	0	0
2017/01/17	2044	02/11/2017			Bond Future	9.5194	94.9508	9.5082	95.0515	(0.118)	0.0000	0.0000	0
2017/01/17	2044	02/11/2017	9.66	Call	Bond Future	1,249.6800	1.2497	1,350.4000	1.3504	8.060	0	0	0
2017/01/17	2044	02/11/2017	9.67	Call	Bond Future	1,337.4900	1.3375	1,438.2100	1.4382	7.531	0	0	0
2017/01/17	2044	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2044	02/11/2017	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2044	02/11/2017	9.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/17	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2046	02/02/2017	137.14	Put	Bond Future	5,510.1500	5.5101	5,508.7800	5.5088	(0.025)	0	0	0
2017/01/17	2046	02/02/2017			Bond Future	131.6299	131.6299	131.6312	131.6312	0.001	0.0000	0.0000	19,398
2017/01/17	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2046	02/02/2017	137.13	Put	Bond Future	5,500.1500	5.5001	5,498.7800	5.4988	(0.025)	0	0	0
2017/01/17	2046	02/02/2017	137.15	Put	Bond Future	5,520.1500	5.5201	5,518.7800	5.5188	(0.025)	0	0	0
2017/01/17	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2046	04/05/2017			Bond Future	132.6345	132.6345	132.6351	132.6351	0.000	0.0000	0.0000	450
2017/01/17	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2046	04/05/2017	138.32	Put	Bond Future	5,685.4700	5.6855	5,684.9100	5.6849	(0.010)	0	0	0
2017/01/17	2046	04/05/2017	138.34	Put	Bond Future	5,705.4700	5.7055	5,704.9100	5.7049	(0.010)	0	0	0
2017/01/17	2046	04/05/2017	138.33	Put	Bond Future	5,695.4700	5.6955	5,694.9100	5.6949	(0.010)	0	0	0
2017/01/17	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2046	03/08/2017	141.17	Put	Bond Future	5,907.4000	5.9074	5,907.1200	5.9071	(0.005)	0	0	0
2017/01/17	2046	03/08/2017			Bond Future	135.2626	135.2626	135.2629	135.2629	0.000	0.0000	0.0000	0
2017/01/17	2046	03/08/2017	141.19	Put	Bond Future	5,927.4000	5.9274	5,927.1200	5.9271	(0.005)	0	0	0
2017/01/17	2046	03/08/2017	141.18	Put	Bond Future	5,917.4000	5.9174	5,917.1200	5.9171	(0.005)	0	0	0
2017/01/17	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2046	02/11/2017	136.31	Call	Bond Future	130.8900	0.1309	129.1400	0.1291	(1.337)	0	0	0
2017/01/17	2046	02/11/2017			Bond Future	136.4409	136.4409	136.4391	136.4391	(0.001)	0.0000	0.0000	0
2017/01/17	2046	02/11/2017	136.30	Call	Bond Future	140.8900	0.1409	139.1400	0.1391	(1.242)	0	0	0
2017/01/17	2046	02/11/2017	136.32	Call	Bond Future	120.8900	0.1209	119.1400	0.1191	(1.448)	0	0	0
2017/01/17	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2050	02/02/2017	144.97	Put	Bond Future	5,715.2400	5.7152	5,713.9400	5.7139	(0.023)	0	0	0
2017/01/17	2050	02/02/2017			Bond Future	139.2548	139.2548	139.2561	139.2561	0.001	0.0000	0.0000	25,020
2017/01/17	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2050	02/02/2017	144.96	Put	Bond Future	5,705.2400	5.7052	5,703.9400	5.7039	(0.023)	0	0	0
2017/01/17	2050	02/02/2017	144.98	Put	Bond Future	5,725.2400	5.7252	5,723.9400	5.7239	(0.023)	0	0	0
2017/01/17	2050	04/05/2017			Bond Future	141.9364	141.9364	141.9370	141.9370	0.000	0.0000	0.0000	0
2017/01/17	2050	04/05/2017	147.83	Put	Bond Future	5,893.6100	5.8936	5,892.9600	5.8930	(0.011)	0	0	0
2017/01/17	2050	04/05/2017	147.85	Put	Bond Future	5,913.6100	5.9136	5,912.9600	5.9130	(0.011)	0	0	0
2017/01/17	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2050	04/05/2017	147.84	Put	Bond Future	5,903.6100	5.9036	5,902.9600	5.9030	(0.011)	0	0	0
2017/01/17	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2050	03/08/2017			Bond Future	143.0845	143.0845	143.0848	143.0848	0.000	0.0000	0.0000	0
2017/01/17	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2050	03/08/2017	149.22	Put	Bond Future	6,135.5000	6.1355	6,135.1700	6.1352	(0.005)	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
2017/01/17	2050	03/08/2017	149.24	Put	Bond Future	6,155.5000	6.1555	6,155.1700	6.1552	(0.005)	0	0	0
2017/01/17	2050	03/08/2017	149.23	Put	Bond Future	6,145.5000	6.1455	6,145.1700	6.1452	(0.005)	0	0	0
2017/01/17	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	2050	02/11/2017			Bond Future	146.0179	146.0179	146.0162	146.0162	(0.001)	0.0000	0.0000	0
2017/01/17	2050	02/11/2017	144.67	Call	Bond Future	1,347.9300	1.3479	1,346.1700	1.3462	(0.131)	0	0	0
2017/01/17	2050	02/11/2017	144.65	Call	Bond Future	1,367.9300	1.3679	1,366.1700	1.3662	(0.129)	0	0	0
2017/01/17	2050	02/11/2017	144.66	Call	Bond Future	1,357.9300	1.3579	1,356.1700	1.3562	(0.130)	0	0	0
2017/01/17	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	AL37	02/02/2017			Index Future	516.8410	516.8410	517.2710	517.2710	0.083	0.0000	0.0000	7
2017/01/17	AL37	04/05/2017			Index Future	526.7590	526.7590	527.1940	527.1940	0.083	0.0000	0.0000	0
2017/01/17	AL37	03/08/2017			Index Future	537.1630	537.1630	537.6060	537.6060	0.082	0.0000	0.0000	0
2017/01/17	AL37	02/11/2017			Index Future	548.1420	548.1420	548.5860	548.5860	0.081	0.0000	0.0000	0
2017/01/17	AL7T	02/02/2017			Index Future	601.6060	601.6060	602.0020	602.0020	0.066	0.0000	0.0000	2
2017/01/17	AL7T	04/05/2017			Index Future	613.1510	613.1510	613.5510	613.5510	0.065	0.0000	0.0000	0
2017/01/17	AL7T	03/08/2017			Index Future	625.2620	625.2620	625.6680	625.6680	0.065	0.0000	0.0000	0
2017/01/17	AL7T	02/11/2017			Index Future	638.0410	638.0410	638.4460	638.4460	0.063	0.0000	0.0000	0
2017/01/17	ALBI	02/02/2017			Index Future	547.0370	547.0370	547.4220	547.4220	0.070	0.0000	0.0000	593
2017/01/17	ALBI	04/05/2017			Index Future	557.5350	557.5350	557.9240	557.9240	0.070	0.0000	0.0000	0
2017/01/17	ALBI	03/08/2017			Index Future	568.5460	568.5460	568.9420	568.9420	0.070	0.0000	0.0000	0
2017/01/17	ALBI	02/11/2017			Index Future	580.1670	580.1670	580.5620	580.5620	0.068	0.0000	0.0000	0
2017/01/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	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
2017/01/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/01/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	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
2017/01/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/01/17	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	EL28	02/02/2017			Bond Future	127.8578	127.8578	127.8614	127.8614	0.003	0.0000	0.0000	0
2017/01/17	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	EL28	02/02/2017	135.10	Put	Bond Future	7,242.1900	7.2422	7,238.6200	7.2386	(0.049)	0	0	0
2017/01/17	EL28	02/02/2017	135.12	Put	Bond Future	7,262.1900	7.2622	7,258.6200	7.2586	(0.049)	0	0	0
2017/01/17	EL28	02/02/2017	135.11	Put	Bond Future	7,252.1900	7.2522	7,248.6200	7.2486	(0.049)	0	0	0
2017/01/17	EL28	04/05/2017			Bond Future	128.6356	128.6356	128.6385	128.6385	0.002	0.0000	0.0000	0
2017/01/17	EL28	04/05/2017	137.90	Put	Bond Future	9,264.3800	9.2644	9,261.4600	9.2615	(0.032)	0	0	0
2017/01/17	EL28	04/05/2017	137.92	Put	Bond Future	9,284.3800	9.2844	9,281.4600	9.2815	(0.031)	0	0	0
2017/01/17	EL28	04/05/2017	137.91	Put	Bond Future	9,274.3800	9.2744	9,271.4600	9.2715	(0.031)	0	0	0
2017/01/17	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	EL28	03/08/2017			Bond Future	131.1844	131.1844	131.1872	131.1872	0.002	0.0000	0.0000	0
2017/01/17	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	EL28	03/08/2017	135.16	Put	Bond Future	3,975.6200	3.9756	3,972.8300	3.9728	(0.070)	0	0	0
2017/01/17	EL28	03/08/2017	135.18	Put	Bond Future	3,995.6200	3.9956	3,992.8300	3.9928	(0.070)	0	0	0
2017/01/17	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	EL28	03/08/2017	135.17	Put	Bond Future	3,985.6200	3.9856	3,982.8300	3.9828	(0.070)	0	0	0
2017/01/17	EL28	02/11/2017			Bond Future	133.8737	133.8737	133.8745	133.8745	0.001	0.0000	0.0000	0
2017/01/17	EL28	02/11/2017	133.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	EL28	02/11/2017	133.89	Put	Bond Future	16.3100	0.0163	15.4800	0.0155	(5.089)	0	0	0
2017/01/17	EL28	02/11/2017	133.88	Put	Bond Future	6.3100	0.0063	5.4800	0.0055	(13.154)	0	0	0
2017/01/17	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	EL28	02/11/2017	133.87	Call	Bond Future	3.6900	0.0037	4.5200	0.0045	22.493	0	0	0
2017/01/17	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	ES33	02/02/2017			Bond Future	10.3023	80.9215	10.2964	80.9603	(0.058)	0.0000	0.0000	9,466
2017/01/17	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	ES33	02/02/2017	10.59	Call	Bond Future	1,849.3200	1.8493	1,888.1500	1.8881	2.100	0	0	0
2017/01/17	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	ES33	02/02/2017	10.60	Call	Bond Future	1,912.4100	1.9124	1,951.2400	1.9512	2.030	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
2017/01/17	ES33	02/02/2017	10.61	Call	Bond Future	1,975.4200	1.9754	2,014.2500	2.0143	1.966	0	0	0
2017/01/17	ES33	04/05/2017			Bond Future	10.3766	78.6814	10.3706	78.7205	(0.058)	0.0000	0.0000	0
2017/01/17	ES33	04/05/2017	10.55	Call	Bond Future	1,108.0500	1.1081	1,147.1500	1.1472	3.529	0	0	0
2017/01/17	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	ES33	04/05/2017	10.56	Call	Bond Future	1,171.2300	1.1712	1,210.3300	1.2103	3.338	0	0	0
2017/01/17	ES33	04/05/2017	10.54	Call	Bond Future	1,044.8000	1.0448	1,083.9000	1.0839	3.742	0	0	0
2017/01/17	ES33	03/08/2017			Bond Future	10.4451	80.2359	10.4388	80.2756	(0.060)	0.0000	0.0000	0
2017/01/17	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	ES33	03/08/2017	10.55	Call	Bond Future	665.0100	0.6650	704.7700	0.7048	5.979	0	0	0
2017/01/17	ES33	03/08/2017	10.53	Call	Bond Future	538.9100	0.5389	578.6700	0.5787	7.378	0	0	0
2017/01/17	ES33	03/08/2017	10.54	Call	Bond Future	602.0000	0.6020	641.7600	0.6418	6.605	0	0	0
2017/01/17	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	ES33	02/11/2017			Bond Future	10.5104	78.0822	10.5041	78.1216	(0.059)	0.0000	0.0000	0
2017/01/17	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	ES33	02/11/2017	10.66	Call	Bond Future	934.7600	0.9348	974.1100	0.9741	4.210	0	0	0
2017/01/17	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	ES33	02/11/2017	10.67	Call	Bond Future	996.6200	0.9966	1,035.9700	1.0360	3.948	0	0	0
2017/01/17	ES33	02/11/2017	10.68	Call	Bond Future	1,058.4000	1.0584	1,097.7500	1.0978	3.718	0	0	0
2017/01/17	ES42	02/02/2017			Bond Future	10.4312	85.3380	10.4203	85.4204	(0.104)	0.0000	0.0000	8,777
2017/01/17	ES42	04/05/2017			Bond Future	10.5050	82.7135	10.4938	82.7971	(0.107)	0.0000	0.0000	0
2017/01/17	ES42	03/08/2017			Bond Future	10.5722	84.3478	10.5607	84.4329	(0.109)	0.0000	0.0000	0
2017/01/17	ES42	02/11/2017			Bond Future	10.6353	81.8104	10.6236	81.8958	(0.110)	0.0000	0.0000	0
2017/01/17	GOVI	02/02/2017	533.34	Call	GOVI	115,640.0000	11.5640	119,380.0000	11.9380	3.234	0	0	0
2017/01/17	GOVI	02/02/2017			GOVI	544.9040	544.9040	545.2780	545.2780	0.069	0.0000	0.0000	487
2017/01/17	GOVI	02/02/2017	533.32	Call	GOVI	115,840.0000	11.5840	119,580.0000	11.9580	3.229	0	0	0
2017/01/17	GOVI	02/02/2017	533.33	Call	GOVI	115,740.0000	11.5740	119,480.0000	11.9480	3.231	0	0	0
2017/01/17	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	GOVI	04/05/2017			GOVI	555.3600	555.3600	555.7380	555.7380	0.068	0.0000	0.0000	0
2017/01/17	GOVI	04/05/2017	262.19	Call	GOVI	2,931,700.0000	293.1700	2,935,480.0000	293.5480	0.129	0	0	0
2017/01/17	GOVI	04/05/2017	262.20	Call	GOVI	2,931,600.0000	293.1600	2,935,380.0000	293.5380	0.129	0	0	0
2017/01/17	GOVI	04/05/2017	262.18	Call	GOVI	2,931,800.0000	293.1800	2,935,580.0000	293.5580	0.129	0	0	0
2017/01/17	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	GOVI	03/08/2017			GOVI	566.3290	566.3290	566.7140	566.7140	0.068	0.0000	0.0000	0
2017/01/17	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	GOVI	03/08/2017	561.09	Call	GOVI	52,390.0000	5.2390	56,240.0000	5.6240	7.349	0	0	0
2017/01/17	GOVI	03/08/2017	561.10	Call	GOVI	52,290.0000	5.2290	56,140.0000	5.6140	7.363	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
2017/01/17	GOVI	03/08/2017	561.11	Call	GOVI	52,190.0000	5.2190	56,040.0000	5.6040	7.377	0	0	0
2017/01/17	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	GOVI	02/11/2017			GOVI	577.9040	577.9040	578.2880	578.2880	0.066	0.0000	0.0000	0
2017/01/17	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	GOVI	02/11/2017	572.44	Call	GOVI	54,640.0000	5.4640	58,480.0000	5.8480	7.028	0	0	0
2017/01/17	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	GOVI	02/11/2017	572.45	Call	GOVI	54,540.0000	5.4540	58,380.0000	5.8380	7.041	0	0	0
2017/01/17	GOVI	02/11/2017	572.46	Call	GOVI	54,440.0000	5.4440	58,280.0000	5.8280	7.054	0	0	0
2017/01/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/01/17	IGOV	02/02/2017			Index Future	246.7570	246.7570	246.7590	246.7590	0.001	0.0000	0.0000	1,031
2017/01/17	IGOV	04/05/2017			Index Future	251.5070	251.5070	251.5080	251.5080	0.000	0.0000	0.0000	0
2017/01/17	IGOV	03/08/2017			Index Future	256.4890	256.4890	256.4900	256.4900	0.000	0.0000	0.0000	0
2017/01/17	IGOV	02/11/2017			Index Future	261.7460	261.7460	261.7430	261.7430	(0.001)	0.0000	0.0000	0
2017/01/17	ILBI	02/02/2017			Index Future	665.0820	665.0820	665.0910	665.0910	0.001	0.0000	0.0000	157
2017/01/17	ILBI	04/05/2017			Index Future	677.9540	677.9540	677.9620	677.9620	0.001	0.0000	0.0000	0
2017/01/17	ILBI	03/08/2017			Index Future	691.3020	691.3020	691.3100	691.3100	0.001	0.0000	0.0000	0
2017/01/17	ILBI	02/11/2017			Index Future	704.8770	704.8770	704.8860	704.8860	0.001	0.0000	0.0000	0
2017/01/17	IS01	16/03/2017			Interest Rate Swap	100.0028	100.0028	100.0028	100.0028	0.000	0.0000	0.0000	0
2017/01/17	IS01	15/06/2017			Interest Rate Swap	99.6097	99.6097	99.6105	99.6105	0.001	0.0000	0.0000	0
2017/01/17	IS01	21/09/2017			Interest Rate Swap	99.6322	99.6322	99.6277	99.6277	(0.004)	0.0000	0.0000	0
2017/01/17	IS01	21/12/2017			Interest Rate Swap	99.8794	99.8794	99.8682	99.8682	(0.011)	0.0000	0.0000	0
2017/01/17	IS01	15/03/2018			Interest Rate Swap	99.9060	99.9060	99.8917	99.8917	(0.014)	0.0000	0.0000	0
2017/01/17	IS02	18/12/2017			Interest Rate Swap	99.9087	99.9087	99.8977	99.8977	(0.011)	0.0000	0.0000	0
2017/01/17	IS02	16/03/2018			Interest Rate Swap	99.1897	99.1897	99.1752	99.1752	(0.015)	0.0000	0.0000	0
2017/01/17	IS02	15/06/2018			Interest Rate Swap	98.8386	98.8386	98.8166	98.8166	(0.022)	0.0000	0.0000	0
2017/01/17	IS02	21/09/2018			Interest Rate Swap	98.8804	98.8804	98.8518	98.8518	(0.029)	0.0000	0.0000	0
2017/01/17	IS02	21/12/2018			Interest Rate Swap	99.3600	99.3600	99.3300	99.3300	(0.030)	0.0000	0.0000	0
2017/01/17	IS02	15/03/2019			Interest Rate Swap	99.8549	99.8549	99.8096	99.8096	(0.045)	0.0000	0.0000	0
2017/01/17	IS05	17/12/2020			Interest Rate Swap	97.5177	97.5177	97.4649	97.4649	(0.054)	0.0000	0.0000	0
2017/01/17	IS05	16/03/2021			Interest Rate Swap	96.8188	96.8188	96.7662	96.7662	(0.054)	0.0000	0.0000	0
2017/01/17	IS05	15/06/2021			Interest Rate Swap	96.0853	96.0853	96.0333	96.0333	(0.054)	0.0000	0.0000	0
2017/01/17	IS05	21/09/2021			Interest Rate Swap	96.3233	96.3233	96.2720	96.2720	(0.053)	0.0000	0.0000	0
2017/01/17	IS05	21/12/2021			Interest Rate Swap	98.5516	98.5516	98.5021	98.5021	(0.050)	0.0000	0.0000	50
2017/01/17	IS05	15/03/2022			Interest Rate Swap	98.7361	98.7361	98.6869	98.6869	(0.050)	0.0000	0.0000	0
2017/01/17	IS10	17/12/2025			Interest Rate Swap	97.0555	97.0555	96.9843	96.9843	(0.073)	0.0000	0.0000	0
2017/01/17	IS10	16/03/2026			Interest Rate Swap	94.1158	94.1158	94.0415	94.0415	(0.079)	0.0000	0.0000	0
2017/01/17	IS10	15/06/2026			Interest Rate Swap	92.8941	92.8941	92.8152	92.8152	(0.085)	0.0000	0.0000	0
2017/01/17	IS10	21/09/2026			Interest Rate Swap	95.0286	95.0286	94.9464	94.9464	(0.087)	0.0000	0.0000	0
2017/01/17	IS10	21/12/2026			Interest Rate Swap	98.7496	98.7496	98.6670	98.6670	(0.084)	0.0000	0.0000	0
2017/01/17	IS10	15/03/2027			Interest Rate Swap	97.3458	97.3458	97.2619	97.2619	(0.086)	0.0000	0.0000	0

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2017/01/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/01/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/01/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/01/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/01/17	JBAF	18/01/2017			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2017/01/17	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/01/17	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	1,000
2017/01/17	JBAF	19/04/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/17	JBAF	17/05/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/01/17	JBAF	21/06/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/01/17	JBAF	20/09/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/01/17	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/01/17	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/01/17	JBAF	20/06/2018			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2017/01/17	JBAF	19/09/2018			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2017/01/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/01/17	JBAF	19/12/2018			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2017/01/17	R023	02/02/2017	8.85	Call	Bond Future	2,277.6400	2.2776	2,386.5800	2.3866	4.783	0	0	0
2017/01/17	R023	02/02/2017			Bond Future	8.3543	100.5894	8.3286	100.7078	(0.308)	0.0000	0.0000	18,877
2017/01/17	R023	02/02/2017	8.86	Call	Bond Future	2,320.0500	2.3200	2,429.5500	2.4296	4.720	0	0	0
2017/01/17	R023	02/02/2017	8.84	Put	Bond Future	33.4900	0.0335	23.4800	0.0235	(29.890)	0	0	0
2017/01/17	R023	02/02/2017	8.86	Put	Bond Future	28.8600	0.0289	20.0100	0.0200	(30.665)	0	0	0
2017/01/17	R023	02/02/2017	8.84	Call	Bond Future	2,235.3500	2.2353	2,343.6900	2.3437	4.847	0	0	0
2017/01/17	R023	02/02/2017	8.85	Put	Bond Future	31.1000	0.0311	21.6900	0.0217	(30.257)	0	0	0
2017/01/17	R023	04/05/2017	8.61	Call	Bond Future	1,926.1000	1.9261	1,995.5400	1.9955	3.605	0	0	0
2017/01/17	R023	04/05/2017			Bond Future	8.3835	98.5882	8.3565	98.7083	(0.322)	0.0000	0.0000	0
2017/01/17	R023	04/05/2017	8.59	Call	Bond Future	1,872.2700	1.8723	1,940.5000	1.9405	3.644	0	0	0
2017/01/17	R023	04/05/2017	8.60	Call	Bond Future	1,899.0800	1.8991	1,967.9200	1.9679	3.625	0	0	0
2017/01/17	R023	04/05/2017	8.59	Put	Bond Future	959.2000	0.9592	907.2900	0.9073	(5.412)	0	0	0
2017/01/17	R023	04/05/2017	8.61	Put	Bond Future	925.1500	0.9252	874.4500	0.8744	(5.480)	0	0	0
2017/01/17	R023	04/05/2017	8.60	Put	Bond Future	942.0600	0.9421	890.7600	0.8908	(5.446)	0	0	0
2017/01/17	R023	03/08/2017	8.60	Put	Bond Future	1,435.5000	1.4355	1,380.5700	1.3806	(3.827)	0	0	0
2017/01/17	R023	03/08/2017			Bond Future	8.4010	100.5358	8.3725	100.6581	(0.339)	0.0000	0.0000	0
2017/01/17	R023	03/08/2017	8.59	Put	Bond Future	1,453.5100	1.4535	1,398.1200	1.3981	(3.811)	0	0	0
2017/01/17	R023	03/08/2017	8.60	Call	Bond Future	2,285.9800	2.2860	2,353.3700	2.3534	2.948	0	0	0
2017/01/17	R023	03/08/2017	8.58	Call	Bond Future	2,236.8200	2.2368	2,303.3100	2.3033	2.973	0	0	0
2017/01/17	R023	03/08/2017	8.59	Call	Bond Future	2,261.4800	2.2615	2,328.4100	2.3284	2.960	0	0	0
2017/01/17	R023	03/08/2017	8.58	Put	Bond Future	1,471.3900	1.4714	1,415.5600	1.4156	(3.794)	0	0	0
2017/01/17	R023	02/11/2017	8.56	Call	Bond Future	621.2500	0.6213	744.5500	0.7445	19.847	0	0	0
2017/01/17	R023	02/11/2017			Bond Future	8.4095	98.6577	8.3798	98.7810	(0.354)	0.0000	0.0000	0
2017/01/17	R023	02/11/2017	8.57	Call	Bond Future	662.3500	0.6623	785.6500	0.7856	18.616	0	0	0
2017/01/17	R023	02/11/2017	8.58	Call	Bond Future	703.4400	0.7034	826.7400	0.8267	17.528	0	0	0

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2017/01/17	R023	02/11/2017	8.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R023	02/11/2017	8.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R023	02/11/2017	8.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R035	02/02/2017			Bond Future	9.3309	99.9675	9.3203	100.0567	(0.114)	0.0000	0.0000	7,756
2017/01/17	R035	02/02/2017	9.51	Call	Bond Future	1,485.4000	1.4854	1,574.6000	1.5746	6.005	0	0	0
2017/01/17	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R035	02/02/2017	9.52	Call	Bond Future	1,567.3100	1.5673	1,656.5100	1.6565	5.691	0	0	0
2017/01/17	R035	02/02/2017	9.50	Call	Bond Future	1,403.3900	1.4034	1,492.5900	1.4926	6.356	0	0	0
2017/01/17	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R035	04/05/2017			Bond Future	9.3739	97.3836	9.3630	97.4740	(0.116)	0.0000	0.0000	0
2017/01/17	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R035	04/05/2017	9.55	Call	Bond Future	1,445.8600	1.4459	1,536.2700	1.5363	6.253	0	0	0
2017/01/17	R035	04/05/2017	9.53	Call	Bond Future	1,283.3700	1.2834	1,373.7800	1.3738	7.045	0	0	0
2017/01/17	R035	04/05/2017	9.54	Call	Bond Future	1,364.6700	1.3647	1,455.0800	1.4551	6.625	0	0	0
2017/01/17	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R035	03/08/2017			Bond Future	9.4112	99.3075	9.4000	99.3994	(0.119)	0.0000	0.0000	0
2017/01/17	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R035	03/08/2017	9.50	Call	Bond Future	725.9600	0.7260	817.9100	0.8179	12.666	0	0	0
2017/01/17	R035	03/08/2017	9.51	Call	Bond Future	807.1500	0.8072	899.1000	0.8991	11.392	0	0	0
2017/01/17	R035	03/08/2017	9.52	Call	Bond Future	888.2300	0.8882	980.1800	0.9802	10.352	0	0	0
2017/01/17	R035	02/11/2017			Bond Future	9.4445	96.8333	9.4332	96.9257	(0.120)	0.0000	0.0000	0
2017/01/17	R035	02/11/2017	9.60	Call	Bond Future	1,252.9800	1.2530	1,345.3600	1.3454	7.373	0	0	0
2017/01/17	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R035	02/11/2017	9.61	Call	Bond Future	1,332.7200	1.3327	1,425.1000	1.4251	6.932	0	0	0
2017/01/17	R035	02/11/2017	9.59	Call	Bond Future	1,173.1400	1.1731	1,265.5200	1.2655	7.875	0	0	0
2017/01/17	R186	02/02/2017	8.00	Put	Bond Future	4,801.1800	4.8012	4,725.5500	4.7256	(1.575)	0	0	0
2017/01/17	R186	02/02/2017	9.40	Call	Bond Future	5,086.2800	5.0863	5,158.2200	5.1582	1.414	0	0	0
2017/01/17	R186	02/02/2017	8.81	Put	Bond Future	445.1800	0.4452	399.7200	0.3997	(10.212)	0	0	0
2017/01/17	R186	02/02/2017	9.10	Put	Bond Future	82.5600	0.0826	67.4900	0.0675	(18.253)	0	0	2,546
2017/01/17	R186	02/02/2017			Bond Future	8.6589	113.4141	8.6484	113.4885	(0.121)	0.0000	0.0000	114,433
2017/01/17	R186	02/02/2017	9.50	Call	Bond Future	5,742.5000	5.7425	5,815.7400	5.8157	1.275	0	0	0
2017/01/17	R186	02/02/2017	8.43	Put	Bond Future	1,923.3300	1.9233	1,846.3900	1.8464	(4.000)	0	0	0
2017/01/17	R186	02/02/2017	8.80	Put	Bond Future	467.5000	0.4675	420.8300	0.4208	(9.983)	0	0	0
2017/01/17	R186	02/02/2017	8.87	Call	Bond Future	1,806.4600	1.8065	1,842.6600	1.8427	2.004	0	0	0
2017/01/17	R186	02/02/2017	8.90	Put	Bond Future	278.5600	0.2786	243.9400	0.2439	(12.428)	0	0	750
2017/01/17	R186	02/02/2017	8.00	Call	Bond Future	10.9700	0.0110	9.7300	0.0097	(11.304)	0	0	7,000
2017/01/17	R186	02/02/2017	8.60	Call	Bond Future	681.8600	0.6819	688.4200	0.6884	0.962	0	0	7,000
2017/01/17	R186	02/02/2017	8.81	Call	Bond Future	1,506.4200	1.5064	1,535.3500	1.5353	1.920	0	0	0
2017/01/17	R186	02/02/2017	8.37	Call	Bond Future	202.8400	0.2028	199.1600	0.1992	(1.814)	0	0	500
2017/01/17	R186	02/02/2017	8.62	Put	Bond Future	1,019.3800	1.0194	953.2400	0.9532	(6.488)	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
2017/01/17	R186	02/02/2017	8.79	Call	Bond Future	1,412.1900		1.4122	1,438.7000	1.4387	1.877	0	0	0
2017/01/17	R186	02/02/2017	8.95	Call	Bond Future	2,242.4200		2.2424	2,287.8800	2.2879	2.027	0	0	0
2017/01/17	R186	02/02/2017	9.02	Call	Bond Future	2,651.5900		2.6516	2,704.2100	2.7042	1.984	0	0	0
2017/01/17	R186	02/02/2017	8.87	Put	Bond Future	327.5700		0.3276	289.3800	0.2894	(11.659)	0	0	500
2017/01/17	R186	02/02/2017	9.50	Put	Bond Future	3.5500		0.0036	2.4000	0.0024	(32.394)	0	0	13,500
2017/01/17	R186	02/02/2017	8.43	Call	Bond Future	289.5600		0.2896	287.0100	0.2870	(0.881)	0	0	750
2017/01/17	R186	02/02/2017	8.80	Call	Bond Future	1,458.9200		1.4589	1,486.6400	1.4866	1.900	0	0	0
2017/01/17	R186	02/02/2017	8.90	Call	Bond Future	1,965.4900		1.9655	2,005.2600	2.0053	2.023	0	0	0
2017/01/17	R186	02/02/2017	9.40	Put	Bond Future	8.5400		0.0085	6.0900	0.0061	(28.689)	0	0	750
2017/01/17	R186	02/02/2017	9.10	Call	Bond Future	3,142.9900		3.1430	3,202.3100	3.2023	1.887	0	0	0
2017/01/17	R186	02/02/2017	8.37	Put	Bond Future	2,270.1400		2.2701	2,192.0700	2.1921	(3.439)	0	0	0
2017/01/17	R186	02/02/2017	8.60	Put	Bond Future	1,099.2300		1.0992	1,031.4000	1.0314	(6.171)	0	0	0
2017/01/17	R186	02/02/2017	8.62	Call	Bond Future	743.9700		0.7440	752.2200	0.7522	1.109	0	0	500
2017/01/17	R186	02/02/2017	8.79	Put	Bond Future	490.6400		0.4906	442.7600	0.4428	(9.759)	0	0	0
2017/01/17	R186	02/02/2017	8.95	Put	Bond Future	209.9400		0.2099	181.0100	0.1810	(13.780)	0	0	2,546
2017/01/17	R186	02/02/2017	9.02	Put	Bond Future	137.7800		0.1378	116.0100	0.1160	(15.801)	0	0	500
2017/01/17	R186	04/05/2017			Bond Future	8.6953		115.5911	8.6844	115.6663	(0.125)	0.0000	0.0000	360
2017/01/17	R186	04/05/2017	8.94	Put	Bond Future	0.0000		0.0000	1,417.4000	1.4174	100.000	0	0	500
2017/01/17	R186	04/05/2017	8.89	Put	Bond Future	1,587.7600		1.5878	1,548.4200	1.5484	(2.478)	0	0	0
2017/01/17	R186	04/05/2017	8.91	Put	Bond Future	1,533.6400		1.5336	1,495.0700	1.4951	(2.515)	0	0	0
2017/01/17	R186	04/05/2017	8.44	Put	Bond Future	0.0000		0.0000	3,138.3800	3.1384	100.000	0	0	0
2017/01/17	R186	04/05/2017	8.90	Put	Bond Future	1,560.5300		1.5605	1,521.5700	1.5216	(2.497)	0	0	0
2017/01/17	R186	04/05/2017	8.91	Call	Bond Future	3,006.6900		3.0067	3,043.3900	3.0434	1.221	0	0	0
2017/01/17	R186	04/05/2017	8.98	Call	Bond Future	0.0000		0.0000	3,341.5300	3.3415	100.000	0	0	0
2017/01/17	R186	04/05/2017	8.94	Call	Bond Future	0.0000		0.0000	3,169.4400	3.1694	100.000	0	0	0
2017/01/17	R186	04/05/2017	8.89	Call	Bond Future	2,924.7200		2.9247	2,960.6500	2.9606	1.228	0	0	0
2017/01/17	R186	04/05/2017	8.98	Put	Bond Future	0.0000		0.0000	1,318.6500	1.3187	100.000	0	0	0
2017/01/17	R186	04/05/2017	8.44	Call	Bond Future	0.0000		0.0000	1,427.9700	1.4280	100.000	0	0	500
2017/01/17	R186	04/05/2017	8.90	Call	Bond Future	2,965.5600		2.9656	3,001.8700	3.0019	1.224	0	0	0
2017/01/17	R186	03/08/2017	8.93	Put	Bond Future	2,360.7900		2.3608	2,321.8800	2.3219	(1.648)	0	0	0
2017/01/17	R186	03/08/2017			Bond Future	8.7234		112.5700	8.7121	112.6465	(0.129)	0.0000	0.0000	0
2017/01/17	R186	03/08/2017	8.92	Put	Bond Future	2,388.9600		2.3890	2,349.7800	2.3498	(1.640)	0	0	0
2017/01/17	R186	03/08/2017	8.91	Call	Bond Future	3,673.0900		3.6731	3,710.1300	3.7101	1.008	0	0	0
2017/01/17	R186	03/08/2017	8.93	Call	Bond Future	3,749.6000		3.7496	3,787.1900	3.7872	1.003	0	0	0
2017/01/17	R186	03/08/2017	8.92	Call	Bond Future	3,711.0800		3.7111	3,748.4000	3.7484	1.006	0	0	0
2017/01/17	R186	03/08/2017	8.91	Put	Bond Future	2,417.7100		2.4177	2,378.2500	2.3782	(1.632)	0	0	0
2017/01/17	R186	02/11/2017	8.88	Call	Bond Future	921.8100		0.9218	998.1500	0.9981	8.282	0	0	0
2017/01/17	R186	02/11/2017	8.89	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R186	02/11/2017			Bond Future	8.7404		114.8722	8.7289	114.9485	(0.131)	0.0000	0.0000	0
2017/01/17	R186	02/11/2017	8.89	Call	Bond Future	987.4600		0.9875	1,063.8000	1.0638	7.731	0	0	0
2017/01/17	R186	02/11/2017	8.90	Call	Bond Future	1,053.0600		1.0531	1,129.4000	1.1294	7.249	0	0	0
2017/01/17	R186	02/11/2017	8.88	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R186	02/11/2017	8.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R197	02/02/2017			Bond Future	294.4759		294.4759	294.4790	294.4790	0.001	0.0000	0.0000	1,226
2017/01/17	R197	02/02/2017	302.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R197	02/02/2017	302.57	Put	Bond Future	8,094.0900		8.0941	8,091.0200	8.0910	(0.038)	0	0	0
2017/01/17	R197	02/02/2017	302.59	Put	Bond Future	8,114.0900		8.1141	8,111.0200	8.1110	(0.038)	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
2017/01/17	R197	02/02/2017	302.58	Put	Bond Future	8,104.0900	8.1041	8,101.0200	8.1010	(0.038)	0	0	0
2017/01/17	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R197	04/05/2017	308.58	Put	Bond Future	8,433.3900	8.4334	8,431.8900	8.4319	(0.018)	0	0	0
2017/01/17	R197	04/05/2017			Bond Future	300.1466	300.1466	300.1481	300.1481	0.000	0.0000	0.0000	0
2017/01/17	R197	04/05/2017	308.60	Put	Bond Future	8,453.3900	8.4534	8,451.8900	8.4519	(0.018)	0	0	0
2017/01/17	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R197	04/05/2017	308.59	Put	Bond Future	8,443.3900	8.4434	8,441.8900	8.4419	(0.018)	0	0	0
2017/01/17	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R197	03/08/2017			Bond Future	299.1853	299.1853	299.1862	299.1862	0.000	0.0000	0.0000	0
2017/01/17	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R197	03/08/2017	308.05	Put	Bond Future	8,864.7400	8.8647	8,863.7700	8.8638	(0.011)	0	0	0
2017/01/17	R197	03/08/2017	308.07	Put	Bond Future	8,884.7400	8.8847	8,883.7700	8.8838	(0.011)	0	0	0
2017/01/17	R197	03/08/2017	308.06	Put	Bond Future	8,874.7400	8.8747	8,873.7700	8.8738	(0.011)	0	0	0
2017/01/17	R197	02/11/2017	305.16	Call	Bond Future	159.3600	0.1594	155.7700	0.1558	(2.253)	0	0	0
2017/01/17	R197	02/11/2017			Bond Future	305.3194	305.3194	305.3158	305.3158	(0.001)	0.0000	0.0000	0
2017/01/17	R197	02/11/2017	305.17	Call	Bond Future	149.3600	0.1494	145.7700	0.1458	(2.404)	0	0	0
2017/01/17	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R197	02/11/2017	305.15	Call	Bond Future	169.3600	0.1694	165.7700	0.1658	(2.120)	0	0	0
2017/01/17	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R202	02/02/2017			Bond Future	242.5472	242.5472	242.5498	242.5498	0.001	0.0000	0.0000	36,248
2017/01/17	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R202	02/02/2017	251.72	Put	Bond Future	9,172.7800	9.1728	9,170.2400	9.1702	(0.028)	0	0	0
2017/01/17	R202	02/02/2017	251.74	Put	Bond Future	9,192.7800	9.1928	9,190.2400	9.1902	(0.028)	0	0	0
2017/01/17	R202	02/02/2017	251.73	Put	Bond Future	9,182.7800	9.1828	9,180.2400	9.1802	(0.028)	0	0	0
2017/01/17	R202	04/05/2017	256.73	Put	Bond Future	9,511.9900	9.5120	9,510.7200	9.5107	(0.013)	0	0	0
2017/01/17	R202	04/05/2017			Bond Future	247.2180	247.2180	247.2193	247.2193	0.001	0.0000	0.0000	0
2017/01/17	R202	04/05/2017	256.72	Put	Bond Future	9,501.9900	9.5020	9,500.7200	9.5007	(0.013)	0	0	0
2017/01/17	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R202	04/05/2017	256.71	Put	Bond Future	9,491.9900	9.4920	9,490.7200	9.4907	(0.013)	0	0	0
2017/01/17	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R202	03/08/2017			Bond Future	248.4470	248.4470	248.4476	248.4476	0.000	0.0000	0.0000	0
2017/01/17	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R202	03/08/2017	258.35	Put	Bond Future	9,903.0100	9.9030	9,902.3800	9.9024	(0.006)	0	0	0
2017/01/17	R202	03/08/2017	258.37	Put	Bond Future	9,923.0100	9.9230	9,922.3800	9.9224	(0.006)	0	0	0
2017/01/17	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R202	03/08/2017	258.36	Put	Bond Future	9,913.0100	9.9130	9,912.3800	9.9124	(0.006)	0	0	0
2017/01/17	R202	02/11/2017			Bond Future	253.5402	253.5402	253.5372	253.5372	(0.001)	0.0000	0.0000	0
2017/01/17	R202	02/11/2017	253.89	Put	Bond Future	349.7800	0.3498	352.7600	0.3528	0.852	0	0	0

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2017/01/17	R202	02/11/2017	253.91	Put	Bond Future	369.7800	0.3698	372.7600	0.3728	0.806	0	0	0
2017/01/17	R202	02/11/2017	253.90	Put	Bond Future	359.7800	0.3598	362.7600	0.3628	0.828	0	0	0
2017/01/17	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R203	02/02/2017	7.70	Call	Bond Future	47.7400	0.0477	49.2800	0.0493	3.226	0	0	0
2017/01/17	R203	02/02/2017	7.71	Put	Bond Future	58.1900	0.0582	53.1400	0.0531	(8.678)	0	0	0
2017/01/17	R203	02/02/2017			Bond Future	7.7234	103.5949	7.7118	103.6016	(0.150)	0.0000	0.0000	27,216
2017/01/17	R203	02/02/2017	7.71	Call	Bond Future	50.4400	0.0504	52.1000	0.0521	3.291	0	0	0
2017/01/17	R203	02/02/2017	7.72	Call	Bond Future	53.3400	0.0533	55.1100	0.0551	3.318	0	0	0
2017/01/17	R203	02/02/2017	7.70	Put	Bond Future	61.2700	0.0613	56.1000	0.0561	(8.438)	0	0	0
2017/01/17	R203	02/02/2017	7.72	Put	Bond Future	55.3000	0.0553	50.3600	0.0504	(8.933)	0	0	0
2017/01/17	R203	04/05/2017	6.91	Call	Bond Future	13.0600	0.0131	13.6800	0.0137	4.747	0	0	0
2017/01/17	R203	04/05/2017	6.92	Put	Bond Future	242.0900	0.2421	236.4500	0.2364	(2.330)	0	0	0
2017/01/17	R203	04/05/2017			Bond Future	7.5734	101.4106	7.5554	101.4169	(0.238)	0.0000	0.0000	0
2017/01/17	R203	04/05/2017	6.92	Call	Bond Future	13.5100	0.0135	14.1500	0.0142	4.737	0	0	0
2017/01/17	R203	04/05/2017	6.93	Call	Bond Future	13.9800	0.0140	14.6400	0.0146	4.721	0	0	0
2017/01/17	R203	04/05/2017	6.91	Put	Bond Future	245.1500	0.2452	239.4900	0.2395	(2.309)	0	0	0
2017/01/17	R203	04/05/2017	6.93	Put	Bond Future	239.0500	0.2391	233.4300	0.2334	(2.351)	0	0	0
2017/01/17	R203	03/08/2017	4.89	Call	Bond Future	50.0300	0.0500	49.9400	0.0499	(0.180)	0	0	0
2017/01/17	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/01/17	R203	03/08/2017	4.87	Call	Bond Future	48.7400	0.0487	48.6500	0.0487	(0.185)	0	0	0
2017/01/17	R203	03/08/2017	4.88	Call	Bond Future	49.3900	0.0494	49.3000	0.0493	(0.182)	0	0	0
2017/01/17	R203	03/08/2017	4.87	Put	Bond Future	26.6200	0.0266	26.5300	0.0265	(0.338)	0	0	0
2017/01/17	R203	03/08/2017	4.89	Put	Bond Future	25.7600	0.0258	25.6700	0.0257	(0.349)	0	0	0
2017/01/17	R203	03/08/2017	4.88	Put	Bond Future	26.1900	0.0262	26.1000	0.0261	(0.344)	0	0	0
2017/01/17	R204	02/02/2017	8.28	Call	Bond Future	826.8300	0.8268	861.1300	0.8611	4.148	0	0	0
2017/01/17	R204	02/02/2017			Bond Future	7.7973	101.3863	7.7764	101.4220	(0.268)	0.0000	0.0000	30,150
2017/01/17	R204	02/02/2017	8.29	Call	Bond Future	843.3700	0.8434	877.7900	0.8778	4.081	0	0	0
2017/01/17	R204	02/02/2017	8.30	Call	Bond Future	859.9400	0.8599	894.4700	0.8945	4.015	0	0	0
2017/01/17	R204	02/02/2017	8.28	Put	Bond Future	4.2100	0.0042	2.7600	0.0028	(34.442)	0	0	0
2017/01/17	R204	02/02/2017	8.30	Put	Bond Future	3.4300	0.0034	2.2100	0.0022	(35.569)	0	0	0
2017/01/17	R204	02/02/2017	8.29	Put	Bond Future	3.8000	0.0038	2.4700	0.0025	(35.000)	0	0	0
2017/01/17	R204	04/05/2017	7.90	Put	Bond Future	307.8100	0.3078	290.6500	0.2907	(5.575)	0	0	0
2017/01/17	R204	04/05/2017			Bond Future	7.8049	103.3324	7.7809	103.3683	(0.307)	0.0000	0.0000	0
2017/01/17	R204	04/05/2017	7.92	Put	Bond Future	295.2400	0.2952	278.5400	0.2785	(5.656)	0	0	0
2017/01/17	R204	04/05/2017	7.90	Call	Bond Future	450.1100	0.4501	468.8400	0.4688	4.161	0	0	0
2017/01/17	R204	04/05/2017	7.91	Put	Bond Future	301.4800	0.3015	284.5500	0.2845	(5.616)	0	0	0
2017/01/17	R204	04/05/2017	7.91	Call	Bond Future	458.7300	0.4587	477.6900	0.4777	4.133	0	0	0
2017/01/17	R204	04/05/2017	7.92	Call	Bond Future	467.4300	0.4674	486.6200	0.4866	4.105	0	0	0
2017/01/17	R204	03/08/2017	7.77	Put	Bond Future	461.0900	0.4611	442.0800	0.4421	(4.123)	0	0	0
2017/01/17	R204	03/08/2017			Bond Future	7.7666	101.3321	7.7382	101.3685	(0.366)	0.0000	0.0000	0
2017/01/17	R204	03/08/2017	7.76	Put	Bond Future	467.2300	0.4672	448.0600	0.4481	(4.103)	0	0	0
2017/01/17	R204	03/08/2017	7.75	Call	Bond Future	452.1600	0.4522	469.2500	0.4692	3.780	0	0	0
2017/01/17	R204	03/08/2017	7.76	Call	Bond Future	458.7700	0.4588	476.0200	0.4760	3.760	0	0	0
2017/01/17	R204	03/08/2017	7.77	Call	Bond Future	465.4200	0.4654	482.8300	0.4828	3.741	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
2017/01/17	R204	03/08/2017	7.75	Put	Bond Future	473.4200	0.4734	454.0900	0.4541	(4.083)	0	0	0
2017/01/17	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R204	02/11/2017			Bond Future	7.6398	103.4043	7.6062	103.4399	(0.440)	0.0000	0.0000	0
2017/01/17	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R204	02/11/2017	7.76	Call	Bond Future	127.1900	0.1272	162.7900	0.1628	27.990	0	0	0
2017/01/17	R204	02/11/2017	7.74	Call	Bond Future	106.0400	0.1060	141.6400	0.1416	33.572	0	0	0
2017/01/17	R204	02/11/2017	7.75	Call	Bond Future	116.6200	0.1166	152.2200	0.1522	30.526	0	0	0
2017/01/17	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R207	02/02/2017	9.24	Call	Bond Future	3,220.9400	3.2209	3,273.8400	3.2738	1.642	0	0	0
2017/01/17	R207	02/02/2017			Bond Future	7.9486	98.6548	7.9278	98.7077	(0.261)	0.0000	0.0000	74,783
2017/01/17	R207	02/02/2017	8.91	Call	Bond Future	2,410.5100	2.4105	2,463.3900	2.4634	2.194	0	0	62
2017/01/17	R207	02/02/2017	9.22	Call	Bond Future	3,172.0700	3.1721	3,224.9700	3.2250	1.668	0	0	0
2017/01/17	R207	02/02/2017	9.23	Call	Bond Future	3,196.5100	3.1965	3,249.4100	3.2494	1.655	0	0	0
2017/01/17	R207	02/02/2017	8.91	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2017/01/17	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R207	04/05/2017	8.21	Put	Bond Future	378.7300	0.3787	357.3700	0.3574	(5.640)	0	0	0
2017/01/17	R207	04/05/2017			Bond Future	7.9734	100.5485	7.9507	100.6019	(0.285)	0.0000	0.0000	0
2017/01/17	R207	04/05/2017	8.22	Call	Bond Future	948.1900	0.9482	980.5100	0.9805	3.409	0	0	0
2017/01/17	R207	04/05/2017	8.20	Call	Bond Future	917.8300	0.9178	949.5200	0.9495	3.453	0	0	0
2017/01/17	R207	04/05/2017	8.21	Call	Bond Future	933.0500	0.9331	965.0600	0.9651	3.431	0	0	0
2017/01/17	R207	04/05/2017	8.20	Put	Bond Future	386.8700	0.3869	365.1900	0.3652	(5.604)	0	0	0
2017/01/17	R207	04/05/2017	8.22	Put	Bond Future	370.5300	0.3705	349.4800	0.3495	(5.681)	0	0	0
2017/01/17	R207	03/08/2017	8.19	Call	Bond Future	1,066.5600	1.0666	1,097.0700	1.0971	2.861	0	0	51
2017/01/17	R207	03/08/2017			Bond Future	7.9740	98.8909	7.9488	98.9451	(0.316)	0.0000	0.0000	0
2017/01/17	R207	03/08/2017	8.39	Put	Bond Future	451.5800	0.4516	432.1400	0.4321	(4.305)	0	0	0
2017/01/17	R207	03/08/2017	8.41	Put	Bond Future	438.4700	0.4385	419.4400	0.4194	(4.340)	0	0	0
2017/01/17	R207	03/08/2017	8.19	Put	Bond Future	602.7800	0.6028	579.0500	0.5791	(3.937)	0	0	0
2017/01/17	R207	03/08/2017	8.40	Put	Bond Future	444.9900	0.4450	425.7500	0.4258	(4.324)	0	0	0
2017/01/17	R207	03/08/2017	8.41	Call	Bond Future	1,371.7500	1.3718	1,406.9600	1.4070	2.567	0	0	0
2017/01/17	R207	03/08/2017	8.39	Call	Bond Future	1,342.3000	1.3423	1,377.1000	1.3771	2.593	0	0	0
2017/01/17	R207	03/08/2017	8.40	Call	Bond Future	1,356.9900	1.3570	1,391.9900	1.3920	2.579	0	0	0
2017/01/17	R207	02/11/2017			Bond Future	7.9271	100.9133	7.8997	100.9671	(0.347)	0.0000	0.0000	0
2017/01/17	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R207	02/11/2017	8.03	Call	Bond Future	201.1300	0.2011	254.9700	0.2550	26.769	0	0	0
2017/01/17	R207	02/11/2017	8.04	Call	Bond Future	220.6600	0.2207	274.5000	0.2745	24.400	0	0	0
2017/01/17	R207	02/11/2017	8.05	Call	Bond Future	240.1800	0.2402	294.0200	0.2940	22.417	0	0	0
2017/01/17	R208	02/02/2017			Bond Future	8.0523	97.8855	8.0418	97.9208	(0.130)	0.0000	0.0000	29,322
2017/01/17	R208	02/02/2017	8.64	Call	Bond Future	1,962.5100	1.9625	1,996.0900	1.9961	1.711	0	0	0
2017/01/17	R208	02/02/2017	8.63	Put	Bond Future	7.2300	0.0072	5.3100	0.0053	(26.556)	0	0	0
2017/01/17	R208	02/02/2017	8.65	Put	Bond Future	6.0100	0.0060	4.3600	0.0044	(27.454)	0	0	0
2017/01/17	R208	02/02/2017	8.64	Put	Bond Future	6.6000	0.0066	4.8200	0.0048	(26.970)	0	0	0
2017/01/17	R208	02/02/2017	8.65	Call	Bond Future	1,994.7800	1.9948	2,028.4900	2.0285	1.690	0	0	0

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2017/01/17	R208	02/02/2017	8.63	Call	Bond Future	1,930.2700	1.9303	1,963.7100	1.9637	1.732	0	0	0
2017/01/17	R208	04/05/2017	8.39	Call	Bond Future	1,489.2800	1.4893	1,509.6800	1.5097	1.370	0	0	0
2017/01/17	R208	04/05/2017			Bond Future	8.0732	96.3617	8.0621	96.3972	(0.137)	0.0000	0.0000	0
2017/01/17	R208	04/05/2017	8.37	Call	Bond Future	1,446.4100	1.4464	1,466.4200	1.4664	1.383	0	0	0
2017/01/17	R208	04/05/2017	8.38	Call	Bond Future	1,467.6800	1.4677	1,487.8900	1.4879	1.377	0	0	0
2017/01/17	R208	04/05/2017	8.37	Put	Bond Future	502.6600	0.5027	487.1500	0.4872	(3.086)	0	0	0
2017/01/17	R208	04/05/2017	8.39	Put	Bond Future	482.3500	0.4823	467.2300	0.4672	(3.135)	0	0	0
2017/01/17	R208	04/05/2017	8.38	Put	Bond Future	492.3300	0.4923	477.0200	0.4770	(3.110)	0	0	0
2017/01/17	R208	03/08/2017	8.32	Call	Bond Future	1,600.4200	1.6004	1,619.2800	1.6193	1.178	0	0	0
2017/01/17	R208	03/08/2017			Bond Future	8.0769	98.2655	8.0650	98.3015	(0.147)	0.0000	0.0000	0
2017/01/17	R208	03/08/2017	8.30	Call	Bond Future	1,563.8300	1.5638	1,582.4100	1.5824	1.188	0	0	0
2017/01/17	R208	03/08/2017	8.31	Call	Bond Future	1,581.9300	1.5819	1,600.6500	1.6006	1.183	0	0	0
2017/01/17	R208	03/08/2017	8.30	Put	Bond Future	891.3700	0.8914	873.9200	0.8739	(1.958)	0	0	0
2017/01/17	R208	03/08/2017	8.32	Put	Bond Future	867.9700	0.8680	850.8000	0.8508	(1.978)	0	0	0
2017/01/17	R208	03/08/2017	8.31	Put	Bond Future	879.4700	0.8795	862.1600	0.8622	(1.968)	0	0	0
2017/01/17	R208	02/11/2017	8.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R208	02/11/2017			Bond Future	8.0592	96.8710	8.0469	96.9063	(0.153)	0.0000	0.0000	0
2017/01/17	R208	02/11/2017	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R208	02/11/2017	8.18	Call	Bond Future	343.7400	0.3437	379.0100	0.3790	10.261	0	0	0
2017/01/17	R208	02/11/2017	8.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R208	02/11/2017	8.19	Call	Bond Future	372.1400	0.3721	407.4100	0.4074	9.478	0	0	0
2017/01/17	R208	02/11/2017	8.20	Call	Bond Future	400.5200	0.4005	435.7900	0.4358	8.806	0	0	0
2017/01/17	R209	02/02/2017	9.55	Put	Bond Future	284.7200	0.2847	256.8600	0.2569	(9.785)	0	0	0
2017/01/17	R209	02/02/2017			Bond Future	9.2843	75.2878	9.2788	75.3265	(0.059)	0.0000	0.0000	66,215
2017/01/17	R209	02/02/2017	9.54	Put	Bond Future	299.5100	0.2995	270.8500	0.2709	(9.569)	0	0	0
2017/01/17	R209	02/02/2017	9.55	Call	Bond Future	2,116.9100	2.1169	2,127.7200	2.1277	0.511	0	0	0
2017/01/17	R209	02/02/2017	9.53	Call	Bond Future	2,011.5700	2.0116	2,020.7800	2.0208	0.458	0	0	0
2017/01/17	R209	02/02/2017	9.54	Call	Bond Future	2,064.0100	2.0640	2,074.0200	2.0740	0.485	0	0	0
2017/01/17	R209	02/02/2017	9.53	Put	Bond Future	314.8500	0.3148	285.3900	0.2854	(9.357)	0	0	0
2017/01/17	R209	04/05/2017	9.48	Put	Bond Future	1,854.4700	1.8545	1,827.7500	1.8278	(1.441)	0	0	0
2017/01/17	R209	04/05/2017			Bond Future	9.3234	73.5823	9.3178	73.6213	(0.060)	0.0000	0.0000	0
2017/01/17	R209	04/05/2017	9.47	Put	Bond Future	1,884.2400	1.8842	1,857.3200	1.8573	(1.429)	0	0	0
2017/01/17	R209	04/05/2017	9.63	Call	Bond Future	3,549.0200	3.5490	3,564.2900	3.5643	0.430	0	0	0
2017/01/17	R209	04/05/2017	8.93	Call	Bond Future	1,225.7000	1.2257	1,228.8200	1.2288	0.255	0	0	1,130
2017/01/17	R209	04/05/2017	9.33	Put	Bond Future	2,337.2000	2.3372	2,307.5600	2.3076	(1.268)	0	0	1,130
2017/01/17	R209	04/05/2017	9.46	Call	Bond Future	2,856.7500	2.8568	2,868.6000	2.8686	0.415	0	0	0
2017/01/17	R209	04/05/2017	9.47	Call	Bond Future	2,895.0700	2.8951	2,907.1300	2.9071	0.417	0	0	0
2017/01/17	R209	04/05/2017	9.33	Call	Bond Future	2,382.9000	2.3829	2,392.2400	2.3922	0.392	0	0	0
2017/01/17	R209	04/05/2017	9.48	Call	Bond Future	2,933.5000	2.9335	2,945.7600	2.9458	0.418	0	0	0
2017/01/17	R209	04/05/2017	9.63	Put	Bond Future	1,458.5800	1.4586	1,434.8700	1.4349	(1.626)	0	0	1,130
2017/01/17	R209	04/05/2017	8.93	Put	Bond Future	4,046.9500	4.0469	4,011.0900	4.0111	(0.886)	0	0	0
2017/01/17	R209	04/05/2017	9.46	Put	Bond Future	1,914.2200	1.9142	1,887.0900	1.8871	(1.417)	0	0	0
2017/01/17	R209	03/08/2017			Bond Future	9.3570	75.0360	9.3512	75.0757	(0.061)	0.0000	0.0000	0
2017/01/17	R209	03/08/2017	9.44	Call	Bond Future	3,537.7500	3.5377	3,551.4400	3.5514	0.387	0	0	0
2017/01/17	R209	03/08/2017	9.43	Put	Bond Future	2,999.5500	2.9995	2,973.4500	2.9735	(0.870)	0	0	0
2017/01/17	R209	03/08/2017	9.45	Put	Bond Future	2,934.2300	2.9342	2,908.4200	2.9084	(0.880)	0	0	0
2017/01/17	R209	03/08/2017	9.44	Put	Bond Future	2,966.7500	2.9668	2,940.7900	2.9408	(0.875)	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
2017/01/17	R209	03/08/2017	9.45	Call	Bond Future	3,573.5400	3.5735	3,587.3800	3.5874	0.387	0	0	0
2017/01/17	R209	03/08/2017	9.43	Call	Bond Future	3,502.1300	3.5021	3,515.6800	3.5157	0.387	0	0	0
2017/01/17	R209	02/11/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R209	02/11/2017			Bond Future	9.3848	73.4189	9.3791	73.4582	(0.061)	0.0000	0.0000	0
2017/01/17	R209	02/11/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R209	02/11/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R209	02/11/2017	9.54	Call	Bond Future	1,054.5300	1.0545	1,093.8500	1.0939	3.729	0	0	0
2017/01/17	R209	02/11/2017	9.52	Call	Bond Future	919.9000	0.9199	959.2200	0.9592	4.274	0	0	0
2017/01/17	R209	02/11/2017	9.53	Call	Bond Future	987.2600	0.9873	1,026.5800	1.0266	3.983	0	0	0
2017/01/17	R210	02/02/2017	190.85	Put	Bond Future	5,233.0800	5.2331	5,231.3000	5.2313	(0.034)	0	0	0
2017/01/17	R210	02/02/2017			Bond Future	185.6169	185.6169	185.6187	185.6187	0.001	0.0000	0.0000	1,779
2017/01/17	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R210	02/02/2017	190.84	Put	Bond Future	5,223.0800	5.2231	5,221.3000	5.2213	(0.034)	0	0	0
2017/01/17	R210	02/02/2017	190.86	Put	Bond Future	5,243.0800	5.2431	5,241.3000	5.2413	(0.034)	0	0	0
2017/01/17	R210	04/05/2017			Bond Future	186.8719	186.8719	186.8726	186.8726	0.000	0.0000	0.0000	0
2017/01/17	R210	04/05/2017	192.31	Put	Bond Future	5,438.1500	5.4382	5,437.4400	5.4374	(0.013)	0	0	0
2017/01/17	R210	04/05/2017	192.33	Put	Bond Future	5,458.1500	5.4582	5,457.4400	5.4574	(0.013)	0	0	0
2017/01/17	R210	04/05/2017	192.32	Put	Bond Future	5,448.1500	5.4482	5,447.4400	5.4474	(0.013)	0	0	0
2017/01/17	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R210	03/08/2017	196.29	Put	Bond Future	5,715.6700	5.7157	5,715.1400	5.7151	(0.009)	0	0	0
2017/01/17	R210	03/08/2017			Bond Future	190.5743	190.5743	190.5749	190.5749	0.000	0.0000	0.0000	0
2017/01/17	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R210	03/08/2017	196.28	Put	Bond Future	5,705.6700	5.7057	5,705.1400	5.7051	(0.009)	0	0	0
2017/01/17	R210	03/08/2017	196.30	Put	Bond Future	5,725.6700	5.7257	5,725.1400	5.7251	(0.009)	0	0	0
2017/01/17	R210	02/11/2017	192.08	Put	Bond Future	16.1300	0.0161	18.5600	0.0186	15.065	0	0	0
2017/01/17	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R210	02/11/2017			Bond Future	192.0639	192.0639	192.0614	192.0614	(0.001)	0.0000	0.0000	0
2017/01/17	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R210	02/11/2017	192.07	Put	Bond Future	6.1300	0.0061	8.5600	0.0086	39.641	0	0	0
2017/01/17	R210	02/11/2017	192.09	Put	Bond Future	26.1300	0.0261	28.5600	0.0286	9.300	0	0	0
2017/01/17	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R212	02/02/2017			Bond Future	145.6913	145.6913	145.6928	145.6928	0.001	0.0000	0.0000	3,380
2017/01/17	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R212	02/02/2017	149.27	Put	Bond Future	3,578.6700	3.5787	3,577.1800	3.5772	(0.042)	0	0	0
2017/01/17	R212	02/02/2017	149.29	Put	Bond Future	3,598.6700	3.5987	3,597.1800	3.5972	(0.041)	0	0	0
2017/01/17	R212	02/02/2017	149.28	Put	Bond Future	3,588.6700	3.5887	3,587.1800	3.5872	(0.042)	0	0	0
2017/01/17	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R212	04/05/2017			Bond Future	148.4969	148.4969	148.4977	148.4977	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
2017/01/17	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R212	04/05/2017	152.23	Put	Bond Future	3,733.0500	3.7331	3,732.3400	3.7323	(0.019)	0	0	0
2017/01/17	R212	04/05/2017	152.25	Put	Bond Future	3,753.0500	3.7531	3,752.3400	3.7523	(0.019)	0	0	0
2017/01/17	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R212	04/05/2017	152.24	Put	Bond Future	3,743.0500	3.7431	3,742.3400	3.7423	(0.019)	0	0	0
2017/01/17	R212	03/08/2017			Bond Future	149.4058	149.4058	149.4064	149.4064	0.000	0.0000	0.0000	0
2017/01/17	R212	03/08/2017	153.34	Put	Bond Future	3,934.1500	3.9342	3,933.6500	3.9337	(0.013)	0	0	0
2017/01/17	R212	03/08/2017	153.36	Put	Bond Future	3,954.1500	3.9542	3,953.6500	3.9537	(0.013)	0	0	0
2017/01/17	R212	03/08/2017	153.35	Put	Bond Future	3,944.1500	3.9442	3,943.6500	3.9437	(0.013)	0	0	0
2017/01/17	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R212	02/11/2017			Bond Future	152.4690	152.4690	152.4672	152.4672	(0.001)	0.0000	0.0000	0
2017/01/17	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R212	02/11/2017	152.42	Call	Bond Future	49.0100	0.0490	47.2100	0.0472	(3.673)	0	0	0
2017/01/17	R212	02/11/2017	152.40	Call	Bond Future	69.0100	0.0690	67.2100	0.0672	(2.608)	0	0	0
2017/01/17	R212	02/11/2017	152.41	Call	Bond Future	59.0100	0.0590	57.2100	0.0572	(3.050)	0	0	0
2017/01/17	R213	02/02/2017	9.40	Call	Bond Future	2,232.6200	2.2326	2,246.8000	2.2468	0.635	0	0	0
2017/01/17	R213	02/02/2017	9.42	Call	Bond Future	2,342.4800	2.3425	2,358.2200	2.3582	0.672	0	0	0
2017/01/17	R213	02/02/2017			Bond Future	9.1050	86.5789	9.0995	86.6173	(0.061)	0.0000	0.0000	50,655
2017/01/17	R213	02/02/2017	9.41	Call	Bond Future	2,287.3200	2.2873	2,302.2900	2.3023	0.654	0	0	0
2017/01/17	R213	02/02/2017	9.40	Put	Bond Future	226.2600	0.2263	202.0300	0.2020	(10.709)	0	0	0
2017/01/17	R213	02/02/2017	9.42	Put	Bond Future	202.5200	0.2025	179.8500	0.1798	(11.194)	0	0	0
2017/01/17	R213	02/02/2017	9.41	Put	Bond Future	214.1200	0.2141	190.6800	0.1907	(10.947)	0	0	0
2017/01/17	R213	04/05/2017			Bond Future	9.1437	84.6892	9.1380	84.7279	(0.062)	0.0000	0.0000	0
2017/01/17	R213	04/05/2017	9.35	Put	Bond Future	1,633.9700	1.6340	1,608.7800	1.6088	(1.542)	0	0	0
2017/01/17	R213	04/05/2017	9.37	Put	Bond Future	1,580.4600	1.5805	1,555.6800	1.5557	(1.568)	0	0	0
2017/01/17	R213	04/05/2017	9.35	Call	Bond Future	3,028.7300	3.0287	3,042.2000	3.0422	0.445	0	0	0
2017/01/17	R213	04/05/2017	9.36	Put	Bond Future	1,607.0500	1.6071	1,582.0600	1.5821	(1.555)	0	0	0
2017/01/17	R213	04/05/2017	9.36	Call	Bond Future	3,068.5800	3.0686	3,082.2500	3.0823	0.445	0	0	0
2017/01/17	R213	04/05/2017	9.37	Call	Bond Future	3,108.6900	3.1087	3,122.5700	3.1226	0.446	0	0	0
2017/01/17	R213	03/08/2017	9.33	Put	Bond Future	2,641.3200	2.6413	2,616.7000	2.6167	(0.932)	0	0	0
2017/01/17	R213	03/08/2017			Bond Future	9.1762	86.3623	9.1704	86.4015	(0.063)	0.0000	0.0000	0
2017/01/17	R213	03/08/2017	9.35	Put	Bond Future	2,581.9000	2.5819	2,557.5600	2.5576	(0.943)	0	0	0
2017/01/17	R213	03/08/2017	9.33	Call	Bond Future	3,672.7300	3.6727	3,687.3500	3.6874	0.398	0	0	0
2017/01/17	R213	03/08/2017	9.34	Put	Bond Future	2,611.4800	2.6115	2,587.0000	2.5870	(0.937)	0	0	0
2017/01/17	R213	03/08/2017	9.34	Call	Bond Future	3,709.3200	3.7093	3,724.0800	3.7241	0.398	0	0	0
2017/01/17	R213	03/08/2017	9.35	Call	Bond Future	3,746.1100	3.7461	3,761.0100	3.7610	0.398	0	0	0
2017/01/17	R213	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R213	02/11/2017			Bond Future	9.2044	84.5751	9.1986	84.6139	(0.063)	0.0000	0.0000	0
2017/01/17	R213	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R213	02/11/2017	9.36	Call	Bond Future	1,031.9400	1.0319	1,070.6900	1.0707	3.755	0	0	0
2017/01/17	R213	02/11/2017	9.34	Call	Bond Future	900.2700	0.9003	939.0200	0.9390	4.304	0	0	0
2017/01/17	R213	02/11/2017	9.35	Call	Bond Future	966.1400	0.9661	1,004.8900	1.0049	4.011	0	0	0
2017/01/17	R213	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/01/17	R214	02/02/2017			Bond Future	9.3495	75.7705	9.3389	75.8484	(0.113)	0.0000	0.0000	36,737
2017/01/17	R214	02/02/2017	9.67	Call	Bond Future	2,532.6200	2.5326	2,579.9600	2.5800	1.869	0	0	0
2017/01/17	R214	02/02/2017	9.66	Put	Bond Future	238.0500	0.2380	206.3600	0.2064	(13.312)	0	0	0
2017/01/17	R214	02/02/2017	9.68	Put	Bond Future	213.6600	0.2137	184.1300	0.1841	(13.821)	0	0	0
2017/01/17	R214	02/02/2017	9.67	Put	Bond Future	225.6100	0.2256	195.0100	0.1950	(13.563)	0	0	0
2017/01/17	R214	02/02/2017	9.68	Call	Bond Future	2,590.7300	2.5907	2,639.1400	2.6391	1.869	0	0	0
2017/01/17	R214	02/02/2017	9.66	Call	Bond Future	2,474.9000	2.4749	2,521.1500	2.5212	1.869	0	0	0
2017/01/17	R214	04/05/2017	9.58	Put	Bond Future	1,841.6000	1.8416	1,799.4100	1.7994	(2.291)	0	0	0
2017/01/17	R214	04/05/2017			Bond Future	9.3868	73.9270	9.3761	74.0061	(0.115)	0.0000	0.0000	0
2017/01/17	R214	04/05/2017	9.57	Put	Bond Future	1,871.4100	1.8714	1,828.8400	1.8288	(2.275)	0	0	0
2017/01/17	R214	04/05/2017	9.58	Call	Bond Future	3,236.5300	3.2365	3,273.4100	3.2734	1.139	0	0	0
2017/01/17	R214	04/05/2017	9.56	Call	Bond Future	3,154.1200	3.1541	3,190.2400	3.1902	1.145	0	0	0
2017/01/17	R214	04/05/2017	9.57	Call	Bond Future	3,195.2000	3.1952	3,231.7000	3.2317	1.142	0	0	0
2017/01/17	R214	04/05/2017	9.56	Put	Bond Future	1,901.5900	1.9016	1,858.6400	1.8586	(2.259)	0	0	0
2017/01/17	R214	03/08/2017	9.51	Call	Bond Future	3,771.7600	3.7718	3,807.8100	3.8078	0.956	0	0	0
2017/01/17	R214	03/08/2017			Bond Future	9.4191	75.3875	9.4080	75.4680	(0.117)	0.0000	0.0000	0
2017/01/17	R214	03/08/2017	9.52	Call	Bond Future	3,809.1800	3.8092	3,845.5000	3.8455	0.953	0	0	0
2017/01/17	R214	03/08/2017	9.53	Call	Bond Future	3,846.9900	3.8470	3,883.5900	3.8836	0.951	0	0	0
2017/01/17	R214	03/08/2017	9.51	Put	Bond Future	3,114.0900	3.1141	3,069.6900	3.0697	(1.426)	0	0	0
2017/01/17	R214	03/08/2017	9.53	Put	Bond Future	3,045.9400	3.0459	3,002.0900	3.0021	(1.440)	0	0	0
2017/01/17	R214	03/08/2017	9.52	Put	Bond Future	3,079.7600	3.0798	3,035.6300	3.0356	(1.433)	0	0	0
2017/01/17	R214	02/11/2017	9.60	Call	Bond Future	1,089.4500	1.0894	1,170.4500	1.1705	7.435	0	0	0
2017/01/17	R214	02/11/2017			Bond Future	9.4478	73.6297	9.4366	73.7107	(0.118)	0.0000	0.0000	0
2017/01/17	R214	02/11/2017	9.58	Call	Bond Future	947.8400	0.9478	1,028.8400	1.0288	8.546	0	0	0
2017/01/17	R214	02/11/2017	9.59	Call	Bond Future	1,018.7000	1.0187	1,099.7000	1.0997	7.951	0	0	0
2017/01/17	R214	02/11/2017	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R214	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R214	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R248	02/02/2017	9.76	Put	Bond Future	265.1700	0.2652	234.8200	0.2348	(11.445)	0	0	0
2017/01/17	R248	02/02/2017	9.78	Put	Bond Future	238.8300	0.2388	210.4100	0.2104	(11.900)	0	0	0
2017/01/17	R248	02/02/2017			Bond Future	9.3998	97.3430	9.3943	97.3952	(0.059)	0.0000	0.0000	68,475
2017/01/17	R248	02/02/2017	9.77	Put	Bond Future	251.7300	0.2517	222.3500	0.2223	(11.671)	0	0	0
2017/01/17	R248	02/02/2017	9.76	Call	Bond Future	3,563.3800	3.5634	3,585.3200	3.5853	0.616	0	0	0
2017/01/17	R248	02/02/2017	9.77	Call	Bond Future	3,638.5600	3.6386	3,661.4700	3.6615	0.630	0	0	0
2017/01/17	R248	02/02/2017	9.78	Call	Bond Future	3,714.1200	3.7141	3,737.9900	3.7380	0.643	0	0	0
2017/01/17	R248	04/05/2017	9.66	Call	Bond Future	4,420.3900	4.4204	4,438.0500	4.4381	0.400	0	0	0
2017/01/17	R248	04/05/2017			Bond Future	9.4385	94.7720	9.4328	94.8248	(0.060)	0.0000	0.0000	0
2017/01/17	R248	04/05/2017	9.67	Call	Bond Future	4,473.8300	4.4738	4,491.7500	4.4918	0.401	0	0	0
2017/01/17	R248	04/05/2017	9.65	Put	Bond Future	2,420.2500	2.4203	2,384.8400	2.3848	(1.463)	0	0	0
2017/01/17	R248	04/05/2017	9.67	Put	Bond Future	2,346.4700	2.3465	2,311.5800	2.3116	(1.487)	0	0	0
2017/01/17	R248	04/05/2017	9.65	Call	Bond Future	4,367.2500	4.3673	4,384.6500	4.3846	0.398	0	0	0
2017/01/17	R248	04/05/2017	9.66	Put	Bond Future	2,383.1300	2.3831	2,347.9800	2.3480	(1.475)	0	0	0
2017/01/17	R248	03/08/2017			Bond Future	9.4721	96.6443	9.4663	96.6980	(0.061)	0.0000	0.0000	0
2017/01/17	R248	03/08/2017	9.57	Call	Bond Future	5,031.8900	5.0319	5,050.2700	5.0503	0.365	0	0	0
2017/01/17	R248	03/08/2017	9.56	Put	Bond Future	4,172.2800	4.1723	4,136.8400	4.1368	(0.849)	0	0	0
2017/01/17	R248	03/08/2017	9.58	Put	Bond Future	4,084.7300	4.0847	4,049.6500	4.0496	(0.859)	0	0	0

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2017/01/17	R248	03/08/2017	9.57	Put	Bond Future	4,128.1800	4.1282	4,092.9200	4.0929	(0.854)	0	0	0
2017/01/17	R248	03/08/2017	9.58	Call	Bond Future	5,079.8600	5.0799	5,098.4200	5.0984	0.365	0	0	0
2017/01/17	R248	03/08/2017	9.56	Call	Bond Future	4,984.4100	4.9844	5,002.6100	5.0026	0.365	0	0	0
2017/01/17	R248	02/11/2017	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R248	02/11/2017			Bond Future	9.5021	94.1792	9.4964	94.2325	(0.061)	0.0000	0.0000	0
2017/01/17	R248	02/11/2017	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/01/17	R248	02/11/2017	9.64	Call	Bond Future	1,259.9900	1.2600	1,313.2900	1.3133	4.230	0	0	0
2017/01/17	R248	02/11/2017	9.65	Call	Bond Future	1,350.2100	1.3502	1,403.5100	1.4035	3.948	0	0	0
2017/01/17	R248	02/11/2017	9.66	Call	Bond Future	1,440.2700	1.4403	1,493.5700	1.4936	3.701	0	0	0
2017/01/17	R248	02/11/2017	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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