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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/02/2017 TO 02/02/2017

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
2017/02/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	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
2017/02/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	2025	02/02/2017	130.01	Put	Bond Future	2,727.9200	2.7279	2,731.8400	2.7318	0.144	0	0	0
2017/02/02	2025	02/02/2017			Bond Future	127.2821	127.2821	127.2782	127.2782	(0.003)	0.0000	0.0000	0
2017/02/02	2025	02/02/2017	130.00	Put	Bond Future	2,717.9200	2.7179	2,721.8400	2.7218	0.144	0	0	0
2017/02/02	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2025	02/02/2017	129.99	Put	Bond Future	2,707.9200	2.7079	2,711.8400	2.7118	0.145	0	0	0
2017/02/02	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2025	04/05/2017			Bond Future	129.7197	129.7197	129.7149	129.7149	(0.004)	0.0000	0.0000	2,414
2017/02/02	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2025	04/05/2017	132.56	Put	Bond Future	2,840.3400	2.8403	2,845.1100	2.8451	0.168	0	0	0
2017/02/02	2025	04/05/2017	132.58	Put	Bond Future	2,860.3400	2.8603	2,865.1100	2.8651	0.167	0	0	0
2017/02/02	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2025	04/05/2017	132.57	Put	Bond Future	2,850.3400	2.8503	2,855.1100	2.8551	0.167	0	0	0
2017/02/02	2025	03/08/2017			Bond Future	130.9321	130.9321	130.9259	130.9259	(0.005)	0.0000	0.0000	0
2017/02/02	2025	03/08/2017	133.96	Put	Bond Future	3,027.8700	3.0279	3,034.1000	3.0341	0.206	0	0	0
2017/02/02	2025	03/08/2017	133.98	Put	Bond Future	3,047.8700	3.0479	3,054.1000	3.0541	0.204	0	0	0
2017/02/02	2025	03/08/2017	133.97	Put	Bond Future	3,037.8700	3.0379	3,044.1000	3.0441	0.205	0	0	0
2017/02/02	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2025	02/11/2017	132.98	Call	Bond Future	609.7100	0.6097	602.4200	0.6024	(1.196)	0	0	0
2017/02/02	2025	02/11/2017			Bond Future	133.5897	133.5897	133.5824	133.5824	(0.005)	0.0000	0.0000	0
2017/02/02	2025	02/11/2017	132.96	Call	Bond Future	629.7100	0.6297	622.4200	0.6224	(1.158)	0	0	0
2017/02/02	2025	02/11/2017	132.97	Call	Bond Future	619.7100	0.6197	612.4200	0.6124	(1.176)	0	0	0
2017/02/02	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2029	04/05/2017			Bond Future	102.0859	102.0859	102.3033	102.3033	0.213	0.0000	0.0000	2,272
2017/02/02	2029	04/05/2017	100.67	Call	Bond Future	1,415.9000	1.4159	1,633.2600	1.6333	15.351	0	0	0
2017/02/02	2029	04/05/2017	100.65	Call	Bond Future	1,435.9000	1.4359	1,653.2600	1.6533	15.138	0	0	0
2017/02/02	2029	04/05/2017	100.66	Call	Bond Future	1,425.9000	1.4259	1,643.2600	1.6433	15.244	0	0	0
2017/02/02	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2030	02/02/2017			Bond Future	9.2506	90.8119	9.2400	90.8860	(0.115)	0.0000	0.0000	0
2017/02/02	2030	02/02/2017	9.31	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
2017/02/02	2030	02/02/2017	9.29	Call	Bond Future	274.1900	0.2742	348.3300	0.3483	27.040	0	0	0
2017/02/02	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2030	02/02/2017	9.30	Call	Bond Future	343.6300	0.3436	417.7700	0.4178	21.576	0	0	0
2017/02/02	2030	02/02/2017	9.31	Call	Bond Future	413.0000	0.4130	487.1400	0.4871	17.952	0	0	0
2017/02/02	2030	04/05/2017	9.33	Call	Bond Future	192.0700	0.1921	267.0000	0.2670	39.012	0	0	0
2017/02/02	2030	04/05/2017			Bond Future	9.3020	92.5454	9.2911	92.6203	(0.117)	0.0000	0.0000	32,786
2017/02/02	2030	04/05/2017	9.34	Call	Bond Future	260.6000	0.2606	335.5300	0.3355	28.753	0	0	0
2017/02/02	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2030	04/05/2017	9.32	Call	Bond Future	123.4700	0.1235	198.4000	0.1984	60.687	0	0	0
2017/02/02	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2030	03/08/2017	9.34	Put	Bond Future	58.1000	0.0581	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	2030	03/08/2017			Bond Future	9.3486	90.3578	9.3375	90.4332	(0.119)	0.0000	0.0000	0
2017/02/02	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	17.3000	0.0173	100.000	0	0	0
2017/02/02	2030	03/08/2017	9.35	Call	Bond Future	9.6900	0.0097	85.0900	0.0851	778.122	0	0	0
2017/02/02	2030	03/08/2017	9.33	Put	Bond Future	125.9700	0.1260	50.5700	0.0506	(59.856)	0	0	0
2017/02/02	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2030	02/11/2017			Bond Future	9.3837	92.1872	9.3723	92.2635	(0.122)	0.0000	0.0000	0
2017/02/02	2030	02/11/2017	9.34	Put	Bond Future	292.9100	0.2929	216.5400	0.2165	(26.073)	0	0	0
2017/02/02	2030	02/11/2017	9.36	Put	Bond Future	158.6700	0.1587	82.3000	0.0823	(48.131)	0	0	0
2017/02/02	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2030	02/11/2017	9.35	Put	Bond Future	225.7500	0.2257	149.3800	0.1494	(33.829)	0	0	0
2017/02/02	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2032	02/02/2017	9.53	Call	Bond Future	1,076.4000	1.0764	1,148.4900	1.1485	6.697	0	0	0
2017/02/02	2032	02/02/2017			Bond Future	9.3856	93.8444	9.3750	93.9239	(0.113)	0.0000	0.0000	0
2017/02/02	2032	02/02/2017	9.51	Call	Bond Future	935.7000	0.9357	1,001.4800	1.0015	7.030	0	0	0
2017/02/02	2032	02/02/2017	9.52	Call	Bond Future	1,005.6700	1.0057	1,075.0300	1.0750	6.897	0	0	0
2017/02/02	2032	02/02/2017	9.51	Put	Bond Future	13.6600	0.0137	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	2032	02/02/2017	9.53	Put	Bond Future	7.3500	0.0074	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	2032	02/02/2017	9.52	Put	Bond Future	10.0800	0.0101	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	2032	04/05/2017	9.45	Call	Bond Future	2,264.6800	2.2647	2,274.6400	2.2746	0.440	0	0	0
2017/02/02	2032	04/05/2017			Bond Future	9.4361	91.4771	9.4304	91.5194	(0.061)	0.0000	0.0000	19,095
2017/02/02	2032	04/05/2017	9.46	Call	Bond Future	2,302.9500	2.3029	2,313.1400	2.3131	0.442	0	0	0
2017/02/02	2032	04/05/2017	9.44	Put	Bond Future	2,198.3400	2.1983	2,165.8100	2.1658	(1.480)	0	0	0
2017/02/02	2032	04/05/2017	9.46	Put	Bond Future	2,127.1300	2.1271	2,095.0500	2.0950	(1.508)	0	0	0
2017/02/02	2032	04/05/2017	9.44	Call	Bond Future	2,226.9400	2.2269	2,236.6800	2.2367	0.437	0	0	0
2017/02/02	2032	04/05/2017	9.45	Put	Bond Future	2,162.4300	2.1624	2,130.1200	2.1301	(1.494)	0	0	0
2017/02/02	2032	03/08/2017	9.43	Put	Bond Future	3,355.3700	3.3554	3,325.6700	3.3257	(0.885)	0	0	0
2017/02/02	2032	03/08/2017			Bond Future	9.4803	93.2756	9.4746	93.3176	(0.061)	0.0000	0.0000	0
2017/02/02	2032	03/08/2017	9.45	Put	Bond Future	3,281.7600	3.2818	3,252.3700	3.2524	(0.896)	0	0	0
2017/02/02	2032	03/08/2017	9.44	Put	Bond Future	3,318.4100	3.3184	3,288.8600	3.2889	(0.890)	0	0	0
2017/02/02	2032	03/08/2017	9.44	Call	Bond Future	3,024.0200	3.0240	3,036.5100	3.0365	0.413	0	0	0
2017/02/02	2032	03/08/2017	9.43	Call	Bond Future	2,987.7500	2.9877	3,000.0900	3.0001	0.413	0	0	0
2017/02/02	2032	03/08/2017	9.45	Call	Bond Future	3,060.5100	3.0605	3,073.1600	3.0732	0.413	0	0	0
2017/02/02	2032	02/11/2017			Bond Future	9.5198	91.0040	9.5139	91.0463	(0.062)	0.0000	0.0000	0

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2017/02/02	2032	02/11/2017	9.48	Put	Bond Future	4,026.0400	4.0260	3,998.2300	3.9982	(0.691)	0	0	0
2017/02/02	2032	02/11/2017	9.50	Put	Bond Future	3,954.4900	3.9545	3,926.9200	3.9269	(0.697)	0	0	0
2017/02/02	2032	02/11/2017	9.48	Call	Bond Future	3,739.0900	3.7391	3,753.6200	3.7536	0.389	0	0	0
2017/02/02	2032	02/11/2017	9.49	Put	Bond Future	3,990.1400	3.9901	3,962.4500	3.9625	(0.694)	0	0	0
2017/02/02	2032	02/11/2017	9.49	Call	Bond Future	3,775.4600	3.7755	3,790.1100	3.7901	0.388	0	0	0
2017/02/02	2032	02/11/2017	9.50	Call	Bond Future	3,812.0100	3.8120	3,826.7800	3.8268	0.387	0	0	0
2017/02/02	2033	02/02/2017			Bond Future	107.7004	107.7004	107.6970	107.6970	(0.003)	0.0000	0.0000	0
2017/02/02	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2033	02/02/2017	109.70	Put	Bond Future	1,999.6400	1.9996	2,003.0100	2.0030	0.169	0	0	0
2017/02/02	2033	02/02/2017	109.71	Put	Bond Future	2,009.6400	2.0096	2,013.0100	2.0130	0.168	0	0	0
2017/02/02	2033	02/02/2017	109.72	Put	Bond Future	2,019.6400	2.0196	2,023.0100	2.0230	0.167	0	0	0
2017/02/02	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2033	04/05/2017			Bond Future	108.7226	108.7226	108.7184	108.7184	(0.004)	0.0000	0.0000	5,778
2017/02/02	2033	04/05/2017	110.83	Put	Bond Future	2,107.3700	2.1074	2,111.6300	2.1116	0.202	0	0	0
2017/02/02	2033	04/05/2017	110.85	Put	Bond Future	2,127.3700	2.1274	2,131.6300	2.1316	0.200	0	0	0
2017/02/02	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2033	04/05/2017	110.84	Put	Bond Future	2,117.3700	2.1174	2,121.6300	2.1216	0.201	0	0	0
2017/02/02	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2033	03/08/2017	113.14	Put	Bond Future	2,273.5200	2.2735	2,278.9500	2.2790	0.239	0	0	0
2017/02/02	2033	03/08/2017			Bond Future	110.8665	110.8665	110.8610	110.8610	(0.005)	0.0000	0.0000	0
2017/02/02	2033	03/08/2017	113.13	Put	Bond Future	2,263.5200	2.2635	2,268.9500	2.2690	0.240	0	0	0
2017/02/02	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2033	03/08/2017	113.12	Put	Bond Future	2,253.5200	2.2535	2,258.9500	2.2590	0.241	0	0	0
2017/02/02	2033	02/11/2017	110.08	Call	Bond Future	1,946.0900	1.9461	1,939.9100	1.9399	(0.318)	0	0	0
2017/02/02	2033	02/11/2017			Bond Future	112.0261	112.0261	112.0199	112.0199	(0.006)	0.0000	0.0000	0
2017/02/02	2033	02/11/2017	110.09	Call	Bond Future	1,936.0900	1.9361	1,929.9100	1.9299	(0.319)	0	0	0
2017/02/02	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2033	02/11/2017	110.07	Call	Bond Future	1,956.0900	1.9561	1,949.9100	1.9499	(0.316)	0	0	0
2017/02/02	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2037	02/02/2017	9.68	Put	Bond Future	43.4600	0.0435	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	2037	02/02/2017			Bond Future	9.5906	90.5385	9.5800	90.6252	(0.111)	0.0000	0.0000	0
2017/02/02	2037	02/02/2017	9.67	Put	Bond Future	55.2500	0.0553	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	2037	02/02/2017	9.68	Call	Bond Future	767.5300	0.7675	810.8100	0.8108	5.639	0	0	0
2017/02/02	2037	02/02/2017	9.66	Call	Bond Future	632.3200	0.6323	649.5700	0.6496	2.728	0	0	0
2017/02/02	2037	02/02/2017	9.67	Call	Bond Future	698.7600	0.6988	730.2500	0.7303	4.507	0	0	0
2017/02/02	2037	02/02/2017	9.66	Put	Bond Future	69.4900	0.0695	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	2037	04/05/2017			Bond Future	9.6436	92.2667	9.6379	92.3130	(0.059)	0.0000	0.0000	46,759
2017/02/02	2037	04/05/2017	9.58	Put	Bond Future	2,761.9800	2.7620	2,724.4800	2.7245	(1.358)	0	0	0
2017/02/02	2037	04/05/2017	9.60	Put	Bond Future	2,677.3700	2.6774	2,640.3200	2.6403	(1.384)	0	0	0
2017/02/02	2037	04/05/2017	9.59	Put	Bond Future	2,719.4300	2.7194	2,682.1600	2.6822	(1.371)	0	0	0
2017/02/02	2037	04/05/2017	9.60	Call	Bond Future	2,324.3300	2.3243	2,333.5100	2.3335	0.395	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
2017/02/02	2037	04/05/2017	9.58	Call	Bond Future	2,246.4200	2.2464	2,255.1500	2.2551	0.389	0	0	0
2017/02/02	2037	04/05/2017	9.59	Call	Bond Future	2,285.1900	2.2852	2,294.1500	2.2941	0.392	0	0	0
2017/02/02	2037	03/08/2017	9.57	Call	Bond Future	3,109.2600	3.1093	3,121.5300	3.1215	0.395	0	0	0
2017/02/02	2037	03/08/2017			Bond Future	9.6926	89.8233	9.6868	89.8694	(0.060)	0.0000	0.0000	160
2017/02/02	2037	03/08/2017	9.58	Call	Bond Future	3,146.8400	3.1468	3,159.2700	3.1593	0.395	0	0	0
2017/02/02	2037	03/08/2017	9.56	Put	Bond Future	4,139.5400	4.1395	4,105.5200	4.1055	(0.822)	0	0	0
2017/02/02	2037	03/08/2017	9.57	Put	Bond Future	4,095.9200	4.0959	4,062.0600	4.0621	(0.827)	0	0	0
2017/02/02	2037	03/08/2017	9.58	Put	Bond Future	4,052.4000	4.0524	4,018.7000	4.0187	(0.832)	0	0	0
2017/02/02	2037	03/08/2017	9.56	Call	Bond Future	3,071.6700	3.0717	3,083.7800	3.0838	0.394	0	0	0
2017/02/02	2037	02/11/2017			Bond Future	9.7315	91.6418	9.7257	91.6883	(0.060)	0.0000	0.0000	0
2017/02/02	2037	02/11/2017	9.66	Call	Bond Future	4,123.1900	4.1232	4,138.5800	4.1386	0.373	0	0	0
2017/02/02	2037	02/11/2017	9.65	Put	Bond Future	4,732.4700	4.7325	4,701.2900	4.7013	(0.659)	0	0	0
2017/02/02	2037	02/11/2017	9.67	Put	Bond Future	4,651.2200	4.6512	4,620.3100	4.6203	(0.665)	0	0	0
2017/02/02	2037	02/11/2017	9.66	Put	Bond Future	4,691.7000	4.6917	4,660.6500	4.6606	(0.662)	0	0	0
2017/02/02	2037	02/11/2017	9.65	Call	Bond Future	4,084.0400	4.0840	4,099.3000	4.0993	0.374	0	0	0
2017/02/02	2037	02/11/2017	9.67	Call	Bond Future	4,162.5100	4.1625	4,178.0400	4.1780	0.373	0	0	0
2017/02/02	2038	02/02/2017	137.07	Put	Bond Future	4,463.6500	4.4637	4,022.8500	4.0229	(9.875)	0	0	0
2017/02/02	2038	02/02/2017			Bond Future	132.6064	132.6064	133.0472	133.0472	0.332	0.0000	0.0000	0
2017/02/02	2038	02/02/2017	137.06	Put	Bond Future	4,453.6500	4.4537	4,012.8500	4.0129	(9.897)	0	0	0
2017/02/02	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2038	02/02/2017	137.05	Put	Bond Future	4,443.6500	4.4437	4,002.8500	4.0029	(9.920)	0	0	0
2017/02/02	2038	04/05/2017	139.77	Put	Bond Future	4,624.1900	4.6242	4,175.6600	4.1757	(9.700)	0	0	0
2017/02/02	2038	04/05/2017			Bond Future	135.1458	135.1458	135.5943	135.5943	0.332	0.0000	0.0000	20,533
2017/02/02	2038	04/05/2017	139.79	Put	Bond Future	4,644.1900	4.6442	4,195.6600	4.1957	(9.658)	0	0	0
2017/02/02	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2038	04/05/2017	139.78	Put	Bond Future	4,634.1900	4.6342	4,185.6600	4.1857	(9.679)	0	0	0
2017/02/02	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2038	03/08/2017			Bond Future	136.2973	136.2973	136.7531	136.7531	0.334	0.0000	0.0000	0
2017/02/02	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2038	03/08/2017	141.16	Put	Bond Future	4,862.7400	4.8627	4,406.9500	4.4069	(9.373)	0	0	0
2017/02/02	2038	03/08/2017	141.18	Put	Bond Future	4,882.7400	4.8827	4,426.9500	4.4269	(9.335)	0	0	0
2017/02/02	2038	03/08/2017	141.17	Put	Bond Future	4,872.7400	4.8727	4,416.9500	4.4169	(9.354)	0	0	0
2017/02/02	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2038	02/11/2017	136.80	Call	Bond Future	2,263.6100	2.2636	2,727.9100	2.7279	20.511	0	0	0
2017/02/02	2038	02/11/2017			Bond Future	139.0636	139.0636	139.5279	139.5279	0.334	0.0000	0.0000	0
2017/02/02	2038	02/11/2017	136.81	Call	Bond Future	2,253.6100	2.2536	2,717.9100	2.7179	20.602	0	0	0
2017/02/02	2038	02/11/2017	136.82	Call	Bond Future	2,243.6100	2.2436	2,707.9100	2.7079	20.694	0	0	0
2017/02/02	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2040	02/02/2017	9.58	Call	Bond Future	184.9100	0.1849	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	2040	02/02/2017			Bond Future	9.6056	94.5953	9.6000	94.6447	(0.058)	0.0000	0.0000	0

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2017/02/02	2040	02/02/2017	9.59	Call	Bond Future	220.1500	0.2202	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	2040	02/02/2017	9.60	Call	Bond Future	259.6000	0.2596	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	2040	02/02/2017	9.58	Put	Bond Future	410.3400	0.4103	176.1300	0.1761	(57.077)	0	0	0
2017/02/02	2040	02/02/2017	9.60	Put	Bond Future	308.9000	0.3089	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	2040	02/02/2017	9.59	Put	Bond Future	357.4500	0.3574	88.0000	0.0880	(75.381)	0	0	0
2017/02/02	2040	04/05/2017			Bond Future	9.6574	96.4010	9.6465	96.4955	(0.112)	0.0000	0.0000	9,025
2017/02/02	2040	04/05/2017	9.62	Put	Bond Future	2,900.2600	2.9003	2,837.9200	2.8379	(2.149)	0	0	0
2017/02/02	2040	04/05/2017	9.64	Put	Bond Future	2,811.7300	2.8117	2,750.3400	2.7503	(2.183)	0	0	0
2017/02/02	2040	04/05/2017	9.62	Call	Bond Future	2,574.3400	2.5743	2,606.5000	2.6065	1.249	0	0	0
2017/02/02	2040	04/05/2017	9.63	Put	Bond Future	2,855.8300	2.8558	2,793.9700	2.7940	(2.166)	0	0	0
2017/02/02	2040	04/05/2017	9.63	Call	Bond Future	2,617.2800	2.6173	2,649.9200	2.6499	1.247	0	0	0
2017/02/02	2040	04/05/2017	9.64	Call	Bond Future	2,660.4200	2.6604	2,693.5300	2.6935	1.245	0	0	0
2017/02/02	2040	03/08/2017			Bond Future	9.7052	93.7884	9.6941	93.8837	(0.114)	0.0000	0.0000	0
2017/02/02	2040	03/08/2017	9.61	Put	Bond Future	4,348.4100	4.3484	4,289.0200	4.2890	(1.366)	0	0	0
2017/02/02	2040	03/08/2017	9.63	Put	Bond Future	4,257.4600	4.2575	4,198.7400	4.1987	(1.379)	0	0	0
2017/02/02	2040	03/08/2017	9.61	Call	Bond Future	3,523.3900	3.5234	3,559.3400	3.5593	1.020	0	0	0
2017/02/02	2040	03/08/2017	9.62	Put	Bond Future	4,302.6100	4.3026	4,243.5600	4.2436	(1.372)	0	0	0
2017/02/02	2040	03/08/2017	9.62	Call	Bond Future	3,564.8100	3.5648	3,601.1000	3.6011	1.018	0	0	0
2017/02/02	2040	03/08/2017	9.63	Call	Bond Future	3,606.7600	3.6068	3,643.3800	3.6434	1.015	0	0	0
2017/02/02	2040	02/11/2017			Bond Future	9.7432	95.6873	9.7318	95.7839	(0.116)	0.0000	0.0000	0
2017/02/02	2040	02/11/2017	9.66	Call	Bond Future	4,470.8100	4.4708	4,510.6300	4.5106	0.891	0	0	0
2017/02/02	2040	02/11/2017	9.65	Put	Bond Future	5,229.5300	5.2295	5,172.4800	5.1725	(1.091)	0	0	0
2017/02/02	2040	02/11/2017	9.67	Put	Bond Future	5,140.7000	5.1407	5,084.1800	5.0842	(1.099)	0	0	0
2017/02/02	2040	02/11/2017	9.66	Put	Bond Future	5,184.9600	5.1850	5,128.1700	5.1282	(1.095)	0	0	0
2017/02/02	2040	02/11/2017	9.67	Call	Bond Future	4,512.8900	4.5129	4,552.9800	4.5530	0.888	0	0	0
2017/02/02	2040	02/11/2017	9.65	Call	Bond Future	4,428.9100	4.4289	4,468.4700	4.4685	0.893	0	0	0
2017/02/02	2044	02/02/2017			Bond Future	9.6306	91.7445	9.6250	91.7941	(0.058)	0.0000	0.0000	0
2017/02/02	2044	02/02/2017	9.77	Call	Bond Future	1,236.7800	1.2368	1,272.7400	1.2727	2.908	0	0	0
2017/02/02	2044	02/02/2017	9.76	Put	Bond Future	18.1800	0.0182	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	2044	02/02/2017	9.78	Put	Bond Future	10.1900	0.0102	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	2044	02/02/2017	9.77	Put	Bond Future	13.6800	0.0137	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	2044	02/02/2017	9.78	Call	Bond Future	1,319.9500	1.3200	1,359.4000	1.3594	2.989	0	0	0
2017/02/02	2044	02/02/2017	9.76	Call	Bond Future	1,154.4800	1.1545	1,185.9400	1.1859	2.725	0	0	0
2017/02/02	2044	04/05/2017			Bond Future	9.6809	93.4957	9.6752	93.5458	(0.059)	0.0000	0.0000	19,116
2017/02/02	2044	04/05/2017	9.67	Call	Bond Future	2,738.3000	2.7383	2,748.7200	2.7487	0.381	0	0	0
2017/02/02	2044	04/05/2017	9.66	Put	Bond Future	2,878.4800	2.8785	2,838.5400	2.8385	(1.388)	0	0	0
2017/02/02	2044	04/05/2017	9.68	Put	Bond Future	2,790.4100	2.7904	2,750.9600	2.7510	(1.414)	0	0	0
2017/02/02	2044	04/05/2017	9.67	Put	Bond Future	2,834.1000	2.8341	2,794.4000	2.7944	(1.401)	0	0	0
2017/02/02	2044	04/05/2017	9.68	Call	Bond Future	2,782.5900	2.7826	2,793.2600	2.7933	0.383	0	0	0
2017/02/02	2044	04/05/2017	9.66	Call	Bond Future	2,694.5700	2.6946	2,704.7500	2.7048	0.378	0	0	0
2017/02/02	2044	03/08/2017			Bond Future	9.7273	90.9512	9.7216	91.0011	(0.059)	0.0000	0.0000	0
2017/02/02	2044	03/08/2017	9.62	Put	Bond Future	4,483.3700	4.4834	4,446.7700	4.4468	(0.816)	0	0	0
2017/02/02	2044	03/08/2017	9.64	Put	Bond Future	4,389.9500	4.3900	4,353.6800	4.3537	(0.826)	0	0	0
2017/02/02	2044	03/08/2017	9.63	Put	Bond Future	4,436.6000	4.4366	4,400.1600	4.4002	(0.821)	0	0	0
2017/02/02	2044	03/08/2017	9.64	Call	Bond Future	3,624.2700	3.6243	3,637.9900	3.6380	0.379	0	0	0
2017/02/02	2044	03/08/2017	9.62	Call	Bond Future	3,540.7900	3.5408	3,554.1800	3.5542	0.378	0	0	0
2017/02/02	2044	03/08/2017	9.63	Call	Bond Future	3,582.5400	3.5825	3,596.0900	3.5961	0.378	0	0	0

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2017/02/02	2044	02/11/2017	9.68	Call	Bond Future	4,553.3600	4.5534	4,569.8300	4.5698	0.362	0	0	0
2017/02/02	2044	02/11/2017			Bond Future	9.7643	92.7926	9.7584	92.8431	(0.060)	0.0000	0.0000	0
2017/02/02	2044	02/11/2017	9.66	Call	Bond Future	4,468.7800	4.4688	4,484.9800	4.4850	0.363	0	0	0
2017/02/02	2044	02/11/2017	9.67	Call	Bond Future	4,510.8200	4.5108	4,527.1500	4.5271	0.362	0	0	0
2017/02/02	2044	02/11/2017	9.66	Put	Bond Future	5,377.3200	5.3773	5,343.0300	5.3430	(0.638)	0	0	0
2017/02/02	2044	02/11/2017	9.68	Put	Bond Future	5,286.4200	5.2864	5,252.4000	5.2524	(0.644)	0	0	0
2017/02/02	2044	02/11/2017	9.67	Put	Bond Future	5,331.5500	5.3315	5,297.3900	5.2974	(0.641)	0	0	0
2017/02/02	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2046	02/02/2017	137.14	Put	Bond Future	3,574.5500	3.5745	3,578.7300	3.5787	0.117	0	0	0
2017/02/02	2046	02/02/2017			Bond Future	133.5655	133.5655	133.5613	133.5613	(0.003)	0.0000	0.0000	0
2017/02/02	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2046	02/02/2017	137.13	Put	Bond Future	3,564.5500	3.5645	3,568.7300	3.5687	0.117	0	0	0
2017/02/02	2046	02/02/2017	137.15	Put	Bond Future	3,584.5500	3.5845	3,588.7300	3.5887	0.117	0	0	0
2017/02/02	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2046	04/05/2017			Bond Future	134.5935	134.5935	134.5884	134.5884	(0.004)	0.0000	0.0000	19,696
2017/02/02	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2046	04/05/2017	138.32	Put	Bond Future	3,726.5400	3.7265	3,731.6000	3.7316	0.136	0	0	0
2017/02/02	2046	04/05/2017	138.34	Put	Bond Future	3,746.5400	3.7465	3,751.6000	3.7516	0.135	0	0	0
2017/02/02	2046	04/05/2017	138.33	Put	Bond Future	3,736.5400	3.7365	3,741.6000	3.7416	0.135	0	0	0
2017/02/02	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2046	03/08/2017	141.17	Put	Bond Future	3,922.6000	3.9226	3,929.0900	3.9291	0.165	0	0	0
2017/02/02	2046	03/08/2017			Bond Future	137.2474	137.2474	137.2409	137.2409	(0.005)	0.0000	0.0000	0
2017/02/02	2046	03/08/2017	141.19	Put	Bond Future	3,942.6000	3.9426	3,949.0900	3.9491	0.165	0	0	0
2017/02/02	2046	03/08/2017	141.18	Put	Bond Future	3,932.6000	3.9326	3,939.0900	3.9391	0.165	0	0	0
2017/02/02	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2046	02/11/2017	136.31	Call	Bond Future	2,118.6800	2.1187	2,110.9900	2.1110	(0.363)	0	0	0
2017/02/02	2046	02/11/2017			Bond Future	138.4287	138.4287	138.4210	138.4210	(0.006)	0.0000	0.0000	0
2017/02/02	2046	02/11/2017	136.30	Call	Bond Future	2,128.6800	2.1287	2,120.9900	2.1210	(0.361)	0	0	0
2017/02/02	2046	02/11/2017	136.32	Call	Bond Future	2,108.6800	2.1087	2,100.9900	2.1010	(0.365)	0	0	0
2017/02/02	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2050	02/02/2017	144.97	Put	Bond Future	2,763.3000	2.7633	2,767.6300	2.7676	0.157	0	0	0
2017/02/02	2050	02/02/2017			Bond Future	142.2067	142.2067	142.2024	142.2024	(0.003)	0.0000	0.0000	0
2017/02/02	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2050	02/02/2017	144.96	Put	Bond Future	2,753.3000	2.7533	2,757.6300	2.7576	0.157	0	0	0
2017/02/02	2050	02/02/2017	144.98	Put	Bond Future	2,773.3000	2.7733	2,777.6300	2.7776	0.156	0	0	0
2017/02/02	2050	04/05/2017			Bond Future	144.9301	144.9301	144.9247	144.9247	(0.004)	0.0000	0.0000	24,079
2017/02/02	2050	04/05/2017	147.83	Put	Bond Future	2,899.9100	2.8999	2,905.2700	2.9053	0.185	0	0	0
2017/02/02	2050	04/05/2017	147.85	Put	Bond Future	2,919.9100	2.9199	2,925.2700	2.9253	0.184	0	0	0
2017/02/02	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/02	2050	04/05/2017	147.84	Put	Bond Future	2,909.9100	2.9099	2,915.2700	2.9153	0.184	0	0	0
2017/02/02	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2050	03/08/2017			Bond Future	146.1092	146.1092	146.1021	146.1021	(0.005)	0.0000	0.0000	0
2017/02/02	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2050	03/08/2017	149.22	Put	Bond Future	3,110.8400	3.1108	3,117.9100	3.1179	0.227	0	0	0
2017/02/02	2050	03/08/2017	149.24	Put	Bond Future	3,130.8400	3.1308	3,137.9100	3.1379	0.226	0	0	0
2017/02/02	2050	03/08/2017	149.23	Put	Bond Future	3,120.8400	3.1208	3,127.9100	3.1279	0.227	0	0	0
2017/02/02	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	2050	02/11/2017			Bond Future	149.0747	149.0747	149.0665	149.0665	(0.005)	0.0000	0.0000	0
2017/02/02	2050	02/11/2017	144.67	Call	Bond Future	4,404.6900	4.4047	4,396.5400	4.3965	(0.185)	0	0	0
2017/02/02	2050	02/11/2017	144.65	Call	Bond Future	4,424.6900	4.4247	4,416.5400	4.4165	(0.184)	0	0	0
2017/02/02	2050	02/11/2017	144.66	Call	Bond Future	4,414.6900	4.4147	4,406.5400	4.4065	(0.185)	0	0	0
2017/02/02	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	AL37	02/02/2017			Index Future	514.5200	514.5200	514.7440	514.7440	0.044	0.0000	0.0000	0
2017/02/02	AL37	04/05/2017			Index Future	524.3420	524.3420	524.5670	524.5670	0.043	0.0000	0.0000	1
2017/02/02	AL37	03/08/2017			Index Future	534.6490	534.6490	534.8730	534.8730	0.042	0.0000	0.0000	0
2017/02/02	AL37	02/11/2017			Index Future	545.4690	545.4690	545.6940	545.6940	0.041	0.0000	0.0000	0
2017/02/02	AL7T	02/02/2017			Index Future	594.4740	594.4740	594.8660	594.8660	0.066	0.0000	0.0000	0
2017/02/02	AL7T	04/05/2017			Index Future	605.8220	605.8220	606.2180	606.2180	0.065	0.0000	0.0000	0
2017/02/02	AL7T	03/08/2017			Index Future	617.7310	617.7310	618.1280	618.1280	0.064	0.0000	0.0000	0
2017/02/02	AL7T	02/11/2017			Index Future	630.2330	630.2330	630.6340	630.6340	0.064	0.0000	0.0000	0
2017/02/02	ALBI	02/02/2017			Index Future	539.6570	539.6570	540.0150	540.0150	0.066	0.0000	0.0000	0
2017/02/02	ALBI	04/05/2017			Index Future	549.9580	549.9580	550.2970	550.2970	0.062	0.0000	0.0000	553
2017/02/02	ALBI	03/08/2017			Index Future	560.7700	560.7700	561.1090	561.1090	0.060	0.0000	0.0000	0
2017/02/02	ALBI	02/11/2017			Index Future	572.1190	572.1190	572.4610	572.4610	0.060	0.0000	0.0000	0
2017/02/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C025	31/01/2025			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
2017/02/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C226	25/01/2023			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
2017/02/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/02	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	EL28	02/02/2017			Bond Future	128.8868	128.8868	128.8852	128.8852	(0.001)	0.0000	0.0000	0
2017/02/02	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	EL28	02/02/2017	135.10	Put	Bond Future	6,213.1700	6.2132	6,214.7900	6.2148	0.026	0	0	0
2017/02/02	EL28	02/02/2017	135.12	Put	Bond Future	6,233.1700	6.2332	6,234.7900	6.2348	0.026	0	0	0
2017/02/02	EL28	02/02/2017	135.11	Put	Bond Future	6,223.1700	6.2232	6,224.7900	6.2248	0.026	0	0	0
2017/02/02	EL28	04/05/2017			Bond Future	129.6656	129.6656	129.6631	129.6631	(0.002)	0.0000	0.0000	0
2017/02/02	EL28	04/05/2017	137.90	Put	Bond Future	8,234.4100	8.2344	8,236.8700	8.2369	0.030	0	0	0
2017/02/02	EL28	04/05/2017	137.92	Put	Bond Future	8,254.4100	8.2544	8,256.8700	8.2569	0.030	0	0	0
2017/02/02	EL28	04/05/2017	137.91	Put	Bond Future	8,244.4100	8.2444	8,246.8700	8.2469	0.030	0	0	0
2017/02/02	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	EL28	03/08/2017			Bond Future	132.2226	132.2226	132.2186	132.2186	(0.003)	0.0000	0.0000	0
2017/02/02	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	EL28	03/08/2017	135.16	Put	Bond Future	2,937.4100	2.9374	2,941.4400	2.9414	0.137	0	0	0
2017/02/02	EL28	03/08/2017	135.18	Put	Bond Future	2,957.4100	2.9574	2,961.4400	2.9614	0.136	0	0	0
2017/02/02	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	EL28	03/08/2017	135.17	Put	Bond Future	2,947.4100	2.9474	2,951.4400	2.9514	0.137	0	0	0
2017/02/02	EL28	02/11/2017			Bond Future	133.1392	133.1392	133.1342	133.1342	(0.004)	0.0000	0.0000	0
2017/02/02	EL28	02/11/2017	133.87	Put	Bond Future	730.8200	0.7308	735.7800	0.7358	0.679	0	0	0
2017/02/02	EL28	02/11/2017	133.89	Put	Bond Future	750.8200	0.7508	755.7800	0.7558	0.661	0	0	0
2017/02/02	EL28	02/11/2017	133.88	Put	Bond Future	740.8200	0.7408	745.7800	0.7458	0.670	0	0	0
2017/02/02	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/02	ES33	02/02/2017			Bond Future	10.5060		79.6052	10.4950	79.6754	0.0000	0.0000	0
2017/02/02	ES33	02/02/2017	10.59	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/02	ES33	02/02/2017	10.61	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/02	ES33	02/02/2017	10.59	Call	Bond Future	532.9800	0.5330	603.2700	0.6033	13.188	0	0	0
2017/02/02	ES33	02/02/2017	10.60	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/02	ES33	02/02/2017	10.60	Call	Bond Future	596.0700	0.5961	666.3600	0.6664	11.792	0	0	0
2017/02/02	ES33	02/02/2017	10.61	Call	Bond Future	659.0800	0.6591	729.3700	0.7294	10.665	0	0	0
2017/02/02	ES33	04/05/2017			Bond Future	10.5884		77.3315	10.5771	77.4026	0.0000	0.0000	9,466
2017/02/02	ES33	04/05/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/02	ES33	04/05/2017	10.54	Put	Bond Future	305.1700	0.3052	234.0300	0.2340	(23.312)	0	0	0
2017/02/02	ES33	04/05/2017	10.56	Put	Bond Future	178.7400	0.1787	107.6000	0.1076	(39.801)	0	0	0
2017/02/02	ES33	04/05/2017	10.55	Put	Bond Future	241.9200	0.2419	170.7800	0.1708	(29.406)	0	0	0
2017/02/02	ES33	04/05/2017	10.56	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/02	ES33	04/05/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/02	ES33	03/08/2017			Bond Future	10.6650		78.8519	10.6535	78.9235	0.0000	0.0000	0
2017/02/02	ES33	03/08/2017	10.53	Put	Bond Future	845.1100	0.8451	773.4700	0.7735	(8.477)	0	0	0
2017/02/02	ES33	03/08/2017	10.55	Put	Bond Future	719.0100	0.7190	647.3700	0.6474	(9.964)	0	0	0
2017/02/02	ES33	03/08/2017	10.54	Put	Bond Future	782.0200	0.7820	710.3800	0.7104	(9.161)	0	0	0
2017/02/02	ES33	03/08/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/02	ES33	03/08/2017	10.53	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/02	ES33	03/08/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/02	ES33	02/11/2017	10.66	Put	Bond Future	493.5200	0.4935	420.8900	0.4209	(14.717)	0	0	0
2017/02/02	ES33	02/11/2017			Bond Future	10.7401		76.6540	10.7283	76.7266	0.0000	0.0000	0
2017/02/02	ES33	02/11/2017	10.68	Put	Bond Future	369.8800	0.3699	297.2500	0.2973	(19.636)	0	0	0
2017/02/02	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/02	ES33	02/11/2017	10.67	Put	Bond Future	431.6600	0.4317	359.0300	0.3590	(16.826)	0	0	0
2017/02/02	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/02	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/02	ES42	02/02/2017			Bond Future	10.6410		83.7790	10.6350	83.8225	0.0000	0.0000	0
2017/02/02	ES42	04/05/2017			Bond Future	10.7229		81.1158	10.7116	81.1969	0.0000	0.0000	8,777
2017/02/02	ES42	03/08/2017			Bond Future	10.7981		82.7107	10.7867	82.7926	0.0000	0.0000	0
2017/02/02	ES42	02/11/2017			Bond Future	10.8710		80.1227	10.8592	80.2057	0.0000	0.0000	0
2017/02/02	GOVI	02/02/2017	533.34	Call	GOVI	42,140.0000	4.2140	45,720.0000	4.5720	8.495	0	0	0
2017/02/02	GOVI	02/02/2017			GOVI	537.5540	537.5540	537.9120	537.9120	0.067	0.0000	0.0000	0
2017/02/02	GOVI	02/02/2017	533.32	Call	GOVI	42,340.0000	4.2340	45,920.0000	4.5920	8.455	0	0	0
2017/02/02	GOVI	02/02/2017	533.33	Call	GOVI	42,240.0000	4.2240	45,820.0000	4.5820	8.475	0	0	0
2017/02/02	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	GOVI	04/05/2017			GOVI	547.8150	547.8150	548.1280	548.1280	0.057	0.0000	0.0000	392
2017/02/02	GOVI	04/05/2017	262.19	Call	GOVI	2,856,250.0000	285.6250	2,859,380.0000	285.9380	0.110	0	0	0
2017/02/02	GOVI	04/05/2017	262.20	Call	GOVI	2,856,150.0000	285.6150	2,859,280.0000	285.9280	0.110	0	0	0
2017/02/02	GOVI	04/05/2017	262.18	Call	GOVI	2,856,350.0000	285.6350	2,859,480.0000	285.9480	0.110	0	0	0
2017/02/02	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/02	GOVI	03/08/2017			GOVI	558.5840		558.5840	558.8970	0.056	0.0000	0.0000	0
2017/02/02	GOVI	03/08/2017	561.11	Put	GOVI	25,260.0000	2.5260	22,130.0000	2.2130	(12.391)	0	0	0
2017/02/02	GOVI	03/08/2017	561.09	Put	GOVI	25,060.0000	2.5060	21,930.0000	2.1930	(12.490)	0	0	0
2017/02/02	GOVI	03/08/2017	561.10	Put	GOVI	25,160.0000	2.5160	22,030.0000	2.2030	(12.440)	0	0	0
2017/02/02	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	GOVI	02/11/2017	572.44	Put	GOVI	25,510.0000	2.5510	22,360.0000	2.2360	(12.348)	0	0	0
2017/02/02	GOVI	02/11/2017			GOVI	569.8890	569.8890	570.2040	570.2040	0.055	0.0000	0.0000	0
2017/02/02	GOVI	02/11/2017	572.46	Put	GOVI	25,710.0000	2.5710	22,560.0000	2.2560	(12.252)	0	0	0
2017/02/02	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	GOVI	02/11/2017	572.45	Put	GOVI	25,610.0000	2.5610	22,460.0000	2.2460	(12.300)	0	0	0
2017/02/02	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/02	IGOV	02/02/2017			Index Future	249.3950	249.3950	249.4600	249.4600	0.026	0.0000	0.0000	0
2017/02/02	IGOV	04/05/2017			Index Future	254.1710	254.1710	254.2420	254.2420	0.028	0.0000	0.0000	922
2017/02/02	IGOV	03/08/2017			Index Future	259.1830	259.1830	259.2520	259.2520	0.027	0.0000	0.0000	412
2017/02/02	IGOV	02/11/2017			Index Future	264.4440	264.4440	264.5120	264.5120	0.026	0.0000	0.0000	0
2017/02/02	ILBI	02/02/2017			Index Future	675.5640	675.5640	675.7310	675.7310	0.025	0.0000	0.0000	0
2017/02/02	ILBI	04/05/2017			Index Future	688.6230	688.6230	688.7920	688.7920	0.025	0.0000	0.0000	0
2017/02/02	ILBI	03/08/2017			Index Future	702.1810	702.1810	702.3540	702.3540	0.025	0.0000	0.0000	0
2017/02/02	ILBI	02/11/2017			Index Future	715.9860	715.9860	716.1640	716.1640	0.025	0.0000	0.0000	0
2017/02/02	IS01	16/03/2017			Interest Rate Swap	100.0029	100.0029	100.0029	100.0029	0.000	0.0000	0.0000	0
2017/02/02	IS01	15/06/2017			Interest Rate Swap	99.6159	99.6159	99.6163	99.6163	0.000	0.0000	0.0000	0
2017/02/02	IS01	21/09/2017			Interest Rate Swap	99.6519	99.6519	99.6512	99.6512	(0.001)	0.0000	0.0000	0
2017/02/02	IS01	21/12/2017			Interest Rate Swap	99.9153	99.9153	99.9156	99.9156	0.000	0.0000	0.0000	0
2017/02/02	IS01	15/03/2018			Interest Rate Swap	99.9544	99.9544	99.9576	99.9576	0.003	0.0000	0.0000	0
2017/02/02	IS02	18/12/2017			Interest Rate Swap	99.9432	99.9432	99.9433	99.9433	0.000	0.0000	0.0000	0
2017/02/02	IS02	16/03/2018			Interest Rate Swap	99.2383	99.2383	99.2415	99.2415	0.003	0.0000	0.0000	0
2017/02/02	IS02	15/06/2018			Interest Rate Swap	98.9046	98.9046	98.9098	98.9098	0.005	0.0000	0.0000	0
2017/02/02	IS02	21/09/2018			Interest Rate Swap	98.9709	98.9709	98.9770	98.9770	0.006	0.0000	0.0000	0
2017/02/02	IS02	21/12/2018			Interest Rate Swap	99.4700	99.4700	99.4800	99.4800	0.010	0.0000	0.0000	0
2017/02/02	IS02	15/03/2019			Interest Rate Swap	99.9844	99.9844	99.9922	99.9922	0.008	0.0000	0.0000	0
2017/02/02	IS05	17/12/2020			Interest Rate Swap	97.8388	97.8388	97.8653	97.8653	0.027	0.0000	0.0000	0
2017/02/02	IS05	16/03/2021			Interest Rate Swap	97.1701	97.1701	97.1992	97.1992	0.030	0.0000	0.0000	0
2017/02/02	IS05	15/06/2021			Interest Rate Swap	96.4672	96.4672	96.4998	96.4998	0.034	0.0000	0.0000	0
2017/02/02	IS05	21/09/2021			Interest Rate Swap	96.7429	96.7429	96.7793	96.7793	0.038	0.0000	0.0000	0
2017/02/02	IS05	21/12/2021			Interest Rate Swap	99.0076	99.0076	99.0463	99.0463	0.039	0.0000	0.0000	50
2017/02/02	IS05	15/03/2022			Interest Rate Swap	99.2232	99.2232	99.2615	99.2615	0.039	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
2017/02/02	IS10	17/12/2025			Interest Rate Swap	98.0893	98.0893	98.1317	98.1317	0.043	0.0000	0.0000	0
2017/02/02	IS10	16/03/2026			Interest Rate Swap	95.1816	95.1816	95.2263	95.2263	0.047	0.0000	0.0000	0
2017/02/02	IS10	15/06/2026			Interest Rate Swap	93.9838	93.9838	94.0336	94.0336	0.053	0.0000	0.0000	0
2017/02/02	IS10	21/09/2026			Interest Rate Swap	96.1364	96.1364	96.1932	96.1932	0.059	0.0000	0.0000	0
2017/02/02	IS10	21/12/2026			Interest Rate Swap	99.8677	99.8677	99.9303	99.9303	0.063	0.0000	0.0000	0
2017/02/02	IS10	15/03/2027			Interest Rate Swap	98.4881	98.4881	98.5552	98.5552	0.068	0.0000	0.0000	0
2017/02/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/02	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/02/02	JBAF	15/03/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	1,000
2017/02/02	JBAF	19/04/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/02/02	JBAF	17/05/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/02/02	JBAF	21/06/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2017/02/02	JBAF	19/07/2017			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2017/02/02	JBAF	20/09/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/02/02	JBAF	20/12/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/02/02	JBAF	20/03/2018			Jibar Tradeable Future	7.5000	92.5000	7.5000	92.5000	0.000	0.0000	0.0000	0
2017/02/02	JBAF	20/06/2018			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2017/02/02	JBAF	19/09/2018			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2017/02/02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/02	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/02/02	R023	02/02/2017	8.85	Call	Bond Future	1,736.5300	1.7365	1,784.9200	1.7849	2.787	0	0	0
2017/02/02	R023	02/02/2017			Bond Future	8.4656	100.0794	8.4550	100.1278	(0.125)	0.0000	0.0000	0
2017/02/02	R023	02/02/2017	8.86	Call	Bond Future	1,781.1800	1.7812	1,829.5700	1.8296	2.717	0	0	0
2017/02/02	R023	02/02/2017	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R023	02/02/2017	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R023	02/02/2017	8.84	Call	Bond Future	1,691.8500	1.6919	1,740.2400	1.7402	2.860	0	0	0
2017/02/02	R023	02/02/2017	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R023	04/05/2017	8.61	Call	Bond Future	1,449.8300	1.4498	1,471.2200	1.4712	1.475	0	0	0
2017/02/02	R023	04/05/2017			Bond Future	8.5031	98.0579	8.4921	98.1066	(0.130)	0.0000	0.0000	19,210
2017/02/02	R023	04/05/2017	8.59	Call	Bond Future	1,399.9100	1.3999	1,420.7200	1.4207	1.487	0	0	0
2017/02/02	R023	04/05/2017	8.60	Call	Bond Future	1,424.7500	1.4247	1,445.8500	1.4459	1.481	0	0	0
2017/02/02	R023	04/05/2017	8.59	Put	Bond Future	1,017.0800	1.0171	989.1900	0.9892	(2.742)	0	0	0
2017/02/02	R023	04/05/2017	8.61	Put	Bond Future	979.1200	0.9791	951.8100	0.9518	(2.789)	0	0	0
2017/02/02	R023	04/05/2017	8.60	Put	Bond Future	997.9700	0.9980	970.3700	0.9704	(2.766)	0	0	0
2017/02/02	R023	03/08/2017	8.60	Put	Bond Future	1,505.5300	1.5055	1,478.6400	1.4786	(1.786)	0	0	0
2017/02/02	R023	03/08/2017			Bond Future	8.5295	99.9857	8.5181	100.0343	(0.134)	0.0000	0.0000	0
2017/02/02	R023	03/08/2017	8.59	Put	Bond Future	1,524.8700	1.5249	1,497.7800	1.4978	(1.777)	0	0	0
2017/02/02	R023	03/08/2017	8.60	Call	Bond Future	1,805.8900	1.8059	1,827.6100	1.8276	1.203	0	0	0
2017/02/02	R023	03/08/2017	8.58	Call	Bond Future	1,759.9900	1.7600	1,781.3100	1.7813	1.211	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
2017/02/02	R023	03/08/2017	8.59	Call	Bond Future	1,782.7200	1.7827	1,804.2400	1.8042	1.207	0	0	0
2017/02/02	R023	03/08/2017	8.58	Put	Bond Future	1,544.6800	1.5447	1,517.3900	1.5174	(1.767)	0	0	0
2017/02/02	R023	02/11/2017	8.56	Call	Bond Future	1,934.4000	1.9344	1,956.0900	1.9561	1.121	0	0	0
2017/02/02	R023	02/11/2017			Bond Future	8.5503	98.0763	8.5385	98.1251	(0.139)	0.0000	0.0000	0
2017/02/02	R023	02/11/2017	8.57	Call	Bond Future	1,955.7700	1.9558	1,977.6300	1.9776	1.118	0	0	0
2017/02/02	R023	02/11/2017	8.58	Call	Bond Future	1,977.6200	1.9776	1,999.6300	1.9996	1.113	0	0	0
2017/02/02	R023	02/11/2017	8.56	Put	Bond Future	1,894.6300	1.8946	1,867.4300	1.8674	(1.436)	0	0	0
2017/02/02	R023	02/11/2017	8.58	Put	Bond Future	1,855.6600	1.8557	1,828.7800	1.8288	(1.449)	0	0	0
2017/02/02	R023	02/11/2017	8.57	Put	Bond Future	1,874.9000	1.8749	1,847.8700	1.8479	(1.442)	0	0	0
2017/02/02	R035	02/02/2017			Bond Future	9.5257	98.3539	9.5150	98.4411	(0.112)	0.0000	0.0000	0
2017/02/02	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R035	02/02/2017	9.50	Put	Bond Future	210.2300	0.2102	122.9800	0.1230	(41.502)	0	0	0
2017/02/02	R035	02/02/2017	9.51	Put	Bond Future	128.2200	0.1282	40.9700	0.0410	(68.047)	0	0	0
2017/02/02	R035	02/02/2017	9.52	Put	Bond Future	46.3100	0.0463	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	40.9400	0.0409	100.000	0	0	0
2017/02/02	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R035	04/05/2017	9.55	Put	Bond Future	208.9900	0.2090	120.7000	0.1207	(42.246)	0	0	0
2017/02/02	R035	04/05/2017			Bond Future	9.5758	95.7287	9.5649	95.8170	(0.114)	0.0000	0.0000	7,952
2017/02/02	R035	04/05/2017	9.54	Put	Bond Future	290.1800	0.2902	201.8900	0.2019	(30.426)	0	0	0
2017/02/02	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R035	04/05/2017	9.53	Put	Bond Future	371.4800	0.3715	283.1900	0.2832	(23.767)	0	0	0
2017/02/02	R035	03/08/2017			Bond Future	9.6204	97.6107	9.6093	97.6997	(0.116)	0.0000	0.0000	0
2017/02/02	R035	03/08/2017	9.50	Put	Bond Future	970.8100	0.9708	881.8000	0.8818	(9.169)	0	0	0
2017/02/02	R035	03/08/2017	9.52	Put	Bond Future	808.5400	0.8085	719.5300	0.7195	(11.009)	0	0	0
2017/02/02	R035	03/08/2017	9.51	Put	Bond Future	889.6200	0.8896	800.6100	0.8006	(10.005)	0	0	0
2017/02/02	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R035	02/11/2017			Bond Future	9.6627	95.0823	9.6513	95.1724	(0.118)	0.0000	0.0000	0
2017/02/02	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R035	02/11/2017	9.59	Put	Bond Future	577.8900	0.5779	487.7500	0.4877	(15.598)	0	0	0
2017/02/02	R035	02/11/2017	9.61	Put	Bond Future	418.3100	0.4183	328.1700	0.3282	(21.549)	0	0	0
2017/02/02	R035	02/11/2017	9.60	Put	Bond Future	498.0500	0.4980	407.9100	0.4079	(18.099)	0	0	0
2017/02/02	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R186	02/02/2017	8.00	Put	Bond Future	6,134.1500	6.1341	6,060.5400	6.0605	(1.200)	0	0	0
2017/02/02	R186	02/02/2017	9.40	Call	Bond Future	3,733.8000	3.7338	3,807.4100	3.8074	1.971	0	0	0
2017/02/02	R186	02/02/2017	8.81	Put	Bond Future	371.5400	0.3715	209.0900	0.2091	(43.723)	0	0	0
2017/02/02	R186	02/02/2017	9.10	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R186	02/02/2017			Bond Future	8.8506	112.0701	8.8400	112.1438	(0.120)	0.0000	0.0000	0
2017/02/02	R186	02/02/2017	9.50	Call	Bond Future	4,395.0100	4.3950	4,468.6200	4.4686	1.675	0	0	0
2017/02/02	R186	02/02/2017	8.43	Put	Bond Future	2,977.7100	2.9777	2,904.1000	2.9041	(2.472)	0	0	0
2017/02/02	R186	02/02/2017	8.80	Put	Bond Future	422.9800	0.4230	278.9100	0.2789	(34.061)	0	0	0
2017/02/02	R186	02/02/2017	8.87	Call	Bond Future	274.2400	0.2742	208.5600	0.2086	(23.950)	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
2017/02/02	R186	02/02/2017	8.90	Put	Bond Future	73.4000	0.0734	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R186	02/02/2017	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R186	02/02/2017	8.60	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R186	02/02/2017	8.81	Call	Bond Future	88.8400	0.0888	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R186	02/02/2017	8.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R186	02/02/2017	8.62	Put	Bond Future	1,619.4200	1.6194	1,545.7400	1.5457	(4.550)	0	0	0
2017/02/02	R186	02/02/2017	8.79	Call	Bond Future	55.1200	0.0551	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R186	02/02/2017	8.95	Call	Bond Future	708.0900	0.7081	762.1500	0.7622	7.635	0	0	0
2017/02/02	R186	02/02/2017	9.02	Call	Bond Future	1,171.5800	1.1716	1,243.4800	1.2435	6.137	0	0	0
2017/02/02	R186	02/02/2017	8.87	Put	Bond Future	139.2900	0.1393	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R186	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R186	02/02/2017	8.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R186	02/02/2017	8.80	Call	Bond Future	70.4600	0.0705	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R186	02/02/2017	8.90	Call	Bond Future	416.3900	0.4164	416.6000	0.4166	0.050	0	0	0
2017/02/02	R186	02/02/2017	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R186	02/02/2017	9.10	Call	Bond Future	1,716.5300	1.7165	1,790.1000	1.7901	4.286	0	0	0
2017/02/02	R186	02/02/2017	8.37	Put	Bond Future	3,411.2400	3.4112	3,337.6300	3.3376	(2.158)	0	0	0
2017/02/02	R186	02/02/2017	8.60	Put	Bond Future	1,761.3300	1.7613	1,687.7000	1.6877	(4.180)	0	0	0
2017/02/02	R186	02/02/2017	8.62	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R186	02/02/2017	8.79	Put	Bond Future	477.5100	0.4775	348.7800	0.3488	(26.959)	0	0	0
2017/02/02	R186	02/02/2017	8.95	Put	Bond Future	19.5500	0.0196	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R186	02/02/2017	9.02	Put	Bond Future	1.7100	0.0017	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R186	04/05/2017	8.8966		Bond Future	8.8966	114.2094	8.8857	114.2838	(0.123)	0.0000	0.0000	117,672
2017/02/02	R186	04/05/2017	9.20	Call	Bond Future	0.0000	0.0000	3,156.5300	3.1565	100.000	0	0	0
2017/02/02	R186	04/05/2017	8.94	Put	Bond Future	1,762.1400	1.7621	1,717.3100	1.7173	(2.544)	0	0	500
2017/02/02	R186	04/05/2017	8.89	Put	Bond Future	1,924.4800	1.9245	1,877.5300	1.8775	(2.440)	0	0	0
2017/02/02	R186	04/05/2017	8.91	Put	Bond Future	1,858.3100	1.8583	1,812.2000	1.8122	(2.481)	0	0	0
2017/02/02	R186	04/05/2017	8.44	Put	Bond Future	3,874.6100	3.8746	3,811.3700	3.8114	(1.632)	0	0	0
2017/02/02	R186	04/05/2017	8.90	Put	Bond Future	1,891.1900	1.8912	1,844.6600	1.8447	(2.460)	0	0	0
2017/02/02	R186	04/05/2017	8.98	Call	Bond Future	2,205.6100	2.2056	2,236.7900	2.2368	1.414	0	0	0
2017/02/02	R186	04/05/2017	9.20	Put	Bond Future	0.0000	0.0000	1,042.5100	1.0425	100.000	0	0	5,209
2017/02/02	R186	04/05/2017	8.91	Call	Bond Future	1,949.7400	1.9497	1,977.9300	1.9779	1.446	0	0	0
2017/02/02	R186	04/05/2017	8.94	Call	Bond Future	2,057.2900	2.0573	2,086.7600	2.0868	1.432	0	0	0
2017/02/02	R186	04/05/2017	8.89	Call	Bond Future	1,879.8200	1.8798	1,907.1700	1.9072	1.455	0	0	0
2017/02/02	R186	04/05/2017	8.98	Put	Bond Future	1,639.6200	1.6396	1,596.5000	1.5965	(2.630)	0	0	0
2017/02/02	R186	04/05/2017	8.44	Call	Bond Future	707.3100	0.7073	718.3700	0.7184	1.564	0	0	500
2017/02/02	R186	04/05/2017	8.90	Call	Bond Future	1,914.6000	1.9146	1,942.3700	1.9424	1.450	0	0	0
2017/02/02	R186	03/08/2017	8.93	Put	Bond Future	2,730.6400	2.7306	2,686.8800	2.6869	(1.603)	0	0	0
2017/02/02	R186	03/08/2017	9.35	Call	Bond Future	4,334.3600	4.3344	4,377.0700	4.3771	0.985	0	0	0
2017/02/02	R186	03/08/2017			Bond Future	8.9346	111.1505	8.9234	111.2250	(0.125)	0.0000	0.0000	0
2017/02/02	R186	03/08/2017	8.92	Put	Bond Future	2,763.1700	2.7632	2,719.1200	2.7191	(1.594)	0	0	0
2017/02/02	R186	03/08/2017	9.50	Call	Bond Future	4,999.1900	4.9992	5,045.8600	5.0459	0.934	0	0	0
2017/02/02	R186	03/08/2017	8.85	Put	Bond Future	2,998.9400	2.9989	2,952.8800	2.9529	(1.536)	0	0	750
2017/02/02	R186	03/08/2017	8.91	Call	Bond Future	2,631.8200	2.6318	2,662.0200	2.6620	1.147	0	0	0
2017/02/02	R186	03/08/2017	8.93	Call	Bond Future	2,699.9100	2.6999	2,730.6900	2.7307	1.140	0	0	0
2017/02/02	R186	03/08/2017	8.92	Call	Bond Future	2,665.7500	2.6657	2,696.2400	2.6962	1.144	0	0	0
2017/02/02	R186	03/08/2017	9.50	Put	Bond Future	1,316.6100	1.3166	1,288.7400	1.2887	(2.117)	0	0	6,500
2017/02/02	R186	03/08/2017	8.85	Call	Bond Future	2,433.1900	2.4332	2,461.6700	2.4617	1.170	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
2017/02/02	R186	03/08/2017	9.35	Put	Bond Future	1,612.4400	1.6124	1,580.6100	1.5806	(1.974)	0	0	750
2017/02/02	R186	03/08/2017	8.91	Put	Bond Future	2,795.9800	2.7960	2,751.6400	2.7516	(1.586)	0	0	0
2017/02/02	R186	02/11/2017	8.89	Put	Bond Future	3,544.2000	3.5442	3,500.0300	3.5000	(1.246)	0	0	0
2017/02/02	R186	02/11/2017	8.88	Call	Bond Future	3,027.5200	3.0275	3,058.3700	3.0584	1.019	0	0	0
2017/02/02	R186	02/11/2017			Bond Future	8.9640	113.4006	8.9525	113.4759	(0.129)	0.0000	0.0000	0
2017/02/02	R186	02/11/2017	8.89	Call	Bond Future	3,060.1100	3.0601	3,091.2000	3.0912	1.016	0	0	0
2017/02/02	R186	02/11/2017	8.90	Call	Bond Future	3,092.8900	3.0929	3,124.2100	3.1242	1.013	0	0	0
2017/02/02	R186	02/11/2017	8.88	Put	Bond Future	3,577.2600	3.5773	3,532.8500	3.5329	(1.241)	0	0	0
2017/02/02	R186	02/11/2017	8.90	Put	Bond Future	3,511.3800	3.5114	3,467.4400	3.4674	(1.251)	0	0	0
2017/02/02	R197	02/02/2017			Bond Future	295.5013	295.5013	295.4924	295.4924	(0.003)	0.0000	0.0000	0
2017/02/02	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R197	02/02/2017	302.57	Put	Bond Future	7,068.7300	7.0687	7,077.6200	7.0776	0.126	0	0	0
2017/02/02	R197	02/02/2017	302.59	Put	Bond Future	7,088.7300	7.0887	7,097.6200	7.0976	0.125	0	0	0
2017/02/02	R197	02/02/2017	302.58	Put	Bond Future	7,078.7300	7.0787	7,087.6200	7.0876	0.126	0	0	0
2017/02/02	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R197	04/05/2017	308.58	Put	Bond Future	7,419.6300	7.4196	7,430.4800	7.4305	0.146	0	0	0
2017/02/02	R197	04/05/2017			Bond Future	301.1604	301.1604	301.1495	301.1495	(0.004)	0.0000	0.0000	1,063
2017/02/02	R197	04/05/2017	308.60	Put	Bond Future	7,439.6300	7.4396	7,450.4800	7.4505	0.146	0	0	0
2017/02/02	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R197	04/05/2017	308.59	Put	Bond Future	7,429.6300	7.4296	7,440.4800	7.4405	0.146	0	0	0
2017/02/02	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R197	03/08/2017			Bond Future	300.1447	300.1447	300.1304	300.1304	(0.005)	0.0000	0.0000	0
2017/02/02	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R197	03/08/2017	308.05	Put	Bond Future	7,905.2700	7.9053	7,919.5500	7.9196	0.181	0	0	0
2017/02/02	R197	03/08/2017	308.07	Put	Bond Future	7,925.2700	7.9253	7,939.5500	7.9396	0.180	0	0	0
2017/02/02	R197	03/08/2017	308.06	Put	Bond Future	7,915.2700	7.9153	7,929.5500	7.9296	0.180	0	0	0
2017/02/02	R197	02/11/2017	305.16	Call	Bond Future	1,077.0400	1.0770	1,060.4500	1.0605	(1.540)	0	0	0
2017/02/02	R197	02/11/2017			Bond Future	306.2370	306.2370	306.2204	306.2204	(0.005)	0.0000	0.0000	0
2017/02/02	R197	02/11/2017	305.17	Call	Bond Future	1,067.0400	1.0670	1,050.4500	1.0505	(1.555)	0	0	0
2017/02/02	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R197	02/11/2017	305.15	Call	Bond Future	1,087.0400	1.0870	1,070.4500	1.0705	(1.526)	0	0	0
2017/02/02	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R202	02/02/2017			Bond Future	246.0640	246.0640	246.0563	246.0563	(0.003)	0.0000	0.0000	0
2017/02/02	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R202	02/02/2017	251.72	Put	Bond Future	5,655.9600	5.6560	5,663.6900	5.6637	0.137	0	0	0
2017/02/02	R202	02/02/2017	251.74	Put	Bond Future	5,675.9600	5.6760	5,683.6900	5.6837	0.136	0	0	0
2017/02/02	R202	02/02/2017	251.73	Put	Bond Future	5,665.9600	5.6660	5,673.6900	5.6737	0.136	0	0	0
2017/02/02	R202	04/05/2017	256.73	Put	Bond Future	5,953.5200	5.9535	5,962.8500	5.9628	0.157	0	0	0
2017/02/02	R202	04/05/2017			Bond Future	250.7765	250.7765	250.7672	250.7672	(0.004)	0.0000	0.0000	34,426

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
2017/02/02	R202	04/05/2017	256.72	Put	Bond Future	5,943.5200		5.9435	5,952.8500	5.9528	0.157	0	0	0
2017/02/02	R202	04/05/2017	256.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R202	04/05/2017	256.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R202	04/05/2017	256.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R202	04/05/2017	256.71	Put	Bond Future	5,933.5200		5.9335	5,942.8500	5.9428	0.157	0	0	0
2017/02/02	R202	03/08/2017	258.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R202	03/08/2017			Bond Future	252.0277		252.0277	252.0155	252.0155	(0.005)	0.0000	0.0000	0
2017/02/02	R202	03/08/2017	258.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R202	03/08/2017	258.35	Put	Bond Future	6,322.3000		6.3223	6,334.5000	6.3345	0.193	0	0	0
2017/02/02	R202	03/08/2017	258.37	Put	Bond Future	6,342.3000		6.3423	6,354.5000	6.3545	0.192	0	0	0
2017/02/02	R202	03/08/2017	258.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R202	03/08/2017	258.36	Put	Bond Future	6,332.3000		6.3323	6,344.5000	6.3445	0.193	0	0	0
2017/02/02	R202	02/11/2017			Bond Future	257.1430		257.1430	257.1288	257.1288	(0.005)	0.0000	0.0000	0
2017/02/02	R202	02/11/2017	253.89	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R202	02/11/2017	253.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R202	02/11/2017	253.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R202	02/11/2017	253.89	Call	Bond Future	3,252.9600		3.2530	3,238.8200	3.2388	(0.435)	0	0	0
2017/02/02	R202	02/11/2017	253.90	Call	Bond Future	3,242.9600		3.2430	3,228.8200	3.2288	(0.436)	0	0	0
2017/02/02	R202	02/11/2017	253.91	Call	Bond Future	3,232.9600		3.2330	3,218.8200	3.2188	(0.437)	0	0	0
2017/02/02	R203	02/02/2017	7.70	Call	Bond Future	4.1500		0.0042	5.7800	0.0058	39.277	0	0	0
2017/02/02	R203	02/02/2017	7.71	Put	Bond Future	12.6600		0.0127	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R203	02/02/2017			Bond Future	7.7213		103.5961	7.6900	103.6142	(0.405)	0.0000	0.0000	0
2017/02/02	R203	02/02/2017	7.71	Call	Bond Future	6.1300		0.0061	11.5600	0.0116	88.581	0	0	0
2017/02/02	R203	02/02/2017	7.72	Call	Bond Future	8.6800		0.0087	17.3500	0.0174	99.885	0	0	0
2017/02/02	R203	02/02/2017	7.70	Put	Bond Future	16.4600		0.0165	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R203	02/02/2017	7.72	Put	Bond Future	9.4200		0.0094	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R203	04/05/2017	6.91	Call	Bond Future	2.4600		0.0025	3.4200	0.0034	39.024	0	0	0
2017/02/02	R203	04/05/2017	6.92	Put	Bond Future	240.8600		0.2409	221.1200	0.2211	(8.196)	0	0	0
2017/02/02	R203	04/05/2017			Bond Future	7.6009		101.4010	7.5414	101.4218	(0.782)	0.0000	0.0000	31,101
2017/02/02	R203	04/05/2017	6.92	Call	Bond Future	2.6600		0.0027	3.6800	0.0037	38.346	0	0	0
2017/02/02	R203	04/05/2017	6.93	Call	Bond Future	2.8300		0.0028	3.9000	0.0039	37.809	0	0	0
2017/02/02	R203	04/05/2017	6.91	Put	Bond Future	244.1700		0.2442	224.3700	0.2244	(8.109)	0	0	0
2017/02/02	R203	04/05/2017	6.93	Put	Bond Future	237.5200		0.2375	217.8300	0.2178	(8.290)	0	0	0
2017/02/02	R203	03/08/2017	4.89	Call	Bond Future	42.9900		0.0430	42.9100	0.0429	(0.186)	0	0	0
2017/02/02	R203	03/08/2017			Bond Future	4.6638		103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2017/02/02	R203	03/08/2017	4.87	Call	Bond Future	41.6500		0.0417	41.5700	0.0416	(0.192)	0	0	0
2017/02/02	R203	03/08/2017	4.88	Call	Bond Future	42.3200		0.0423	42.2400	0.0422	(0.189)	0	0	0
2017/02/02	R203	03/08/2017	4.87	Put	Bond Future	19.5300		0.0195	19.4500	0.0195	(0.410)	0	0	0
2017/02/02	R203	03/08/2017	4.89	Put	Bond Future	18.7200		0.0187	18.6400	0.0186	(0.427)	0	0	0
2017/02/02	R203	03/08/2017	4.88	Put	Bond Future	19.1200		0.0191	19.0400	0.0190	(0.418)	0	0	0
2017/02/02	R204	02/02/2017	8.28	Call	Bond Future	740.0200		0.7400	783.7500	0.7838	5.909	0	0	0
2017/02/02	R204	02/02/2017			Bond Future	7.8455		101.3037	7.8200	101.3474	(0.326)	0.0000	0.0000	0
2017/02/02	R204	02/02/2017	8.29	Call	Bond Future	756.9700		0.7570	800.7000	0.8007	5.777	0	0	0
2017/02/02	R204	02/02/2017	8.30	Call	Bond Future	773.9100		0.7739	817.6400	0.8176	5.651	0	0	0
2017/02/02	R204	02/02/2017	8.28	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R204	02/02/2017	8.30	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
2017/02/02	R204	02/02/2017	8.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R204	04/05/2017	7.90	Put	Bond Future	247.3800	0.2474	221.9400	0.2219	(10.284)	0	0	0
2017/02/02	R204	04/05/2017			Bond Future	7.8683	103.2374	7.8331	103.2901	(0.447)	0.0000	0.0000	29,125
2017/02/02	R204	04/05/2017	7.92	Put	Bond Future	233.9000	0.2339	209.3800	0.2094	(10.483)	0	0	0
2017/02/02	R204	04/05/2017	7.90	Call	Bond Future	294.7300	0.2947	321.9600	0.3220	9.239	0	0	0
2017/02/02	R204	04/05/2017	7.91	Put	Bond Future	240.5700	0.2406	215.5900	0.2156	(10.384)	0	0	0
2017/02/02	R204	04/05/2017	7.91	Call	Bond Future	302.8700	0.3029	330.5600	0.3306	9.143	0	0	0
2017/02/02	R204	04/05/2017	7.92	Call	Bond Future	311.1400	0.3111	339.2900	0.3393	9.047	0	0	0
2017/02/02	R204	03/08/2017	7.77	Put	Bond Future	428.6200	0.4286	399.7100	0.3997	(6.745)	0	0	0
2017/02/02	R204	03/08/2017			Bond Future	7.8499	101.2256	7.8087	101.2782	(0.524)	0.0000	0.0000	0
2017/02/02	R204	03/08/2017	7.76	Put	Bond Future	435.3500	0.4353	406.1500	0.4062	(6.707)	0	0	0
2017/02/02	R204	03/08/2017	7.75	Call	Bond Future	314.4100	0.3144	337.5200	0.3375	7.350	0	0	0
2017/02/02	R204	03/08/2017	7.76	Call	Bond Future	320.4200	0.3204	343.8100	0.3438	7.300	0	0	0
2017/02/02	R204	03/08/2017	7.77	Call	Bond Future	326.4800	0.3265	350.1600	0.3502	7.253	0	0	0
2017/02/02	R204	03/08/2017	7.75	Put	Bond Future	442.1400	0.4421	412.6600	0.4127	(6.668)	0	0	0
2017/02/02	R204	02/11/2017	7.76	Put	Bond Future	394.2100	0.3942	367.6200	0.3676	(6.745)	0	0	0
2017/02/02	R204	02/11/2017			Bond Future	7.7622	103.2748	7.7121	103.3278	(0.645)	0.0000	0.0000	0
2017/02/02	R204	02/11/2017	7.75	Put	Bond Future	399.1900	0.3992	372.3700	0.3724	(6.719)	0	0	0
2017/02/02	R204	02/11/2017	7.76	Call	Bond Future	391.8500	0.3919	418.2500	0.4183	6.737	0	0	0
2017/02/02	R204	02/11/2017	7.74	Call	Bond Future	380.7100	0.3807	406.6600	0.4067	6.816	0	0	0
2017/02/02	R204	02/11/2017	7.75	Call	Bond Future	386.2600	0.3863	412.4300	0.4124	6.775	0	0	0
2017/02/02	R204	02/11/2017	7.74	Put	Bond Future	404.2200	0.4042	377.1800	0.3772	(6.689)	0	0	0
2017/02/02	R207	02/02/2017	9.24	Call	Bond Future	3,126.9000	3.1269	3,166.4300	3.1664	1.264	0	0	0
2017/02/02	R207	02/02/2017			Bond Future	7.9855	98.5608	7.9700	98.6003	(0.195)	0.0000	0.0000	0
2017/02/02	R207	02/02/2017	8.91	Call	Bond Future	2,316.4400	2.3164	2,355.9700	2.3560	1.706	0	0	0
2017/02/02	R207	02/02/2017	9.22	Call	Bond Future	3,078.0300	3.0780	3,117.5600	3.1176	1.284	0	0	0
2017/02/02	R207	02/02/2017	9.23	Call	Bond Future	3,102.4700	3.1025	3,142.0000	3.1420	1.274	0	0	0
2017/02/02	R207	02/02/2017	8.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R207	04/05/2017	8.21	Put	Bond Future	274.0800	0.2741	262.5700	0.2626	(4.200)	0	0	0
2017/02/02	R207	04/05/2017			Bond Future	8.0187	100.4422	8.0073	100.4689	(0.142)	0.0000	0.0000	79,363
2017/02/02	R207	04/05/2017	8.22	Call	Bond Future	737.6300	0.7376	753.0600	0.7531	2.092	0	0	0
2017/02/02	R207	04/05/2017	8.20	Call	Bond Future	706.6300	0.7066	721.6400	0.7216	2.124	0	0	0
2017/02/02	R207	04/05/2017	8.21	Call	Bond Future	722.0500	0.7220	737.2700	0.7373	2.108	0	0	0
2017/02/02	R207	04/05/2017	8.20	Put	Bond Future	282.0200	0.2820	270.3000	0.2703	(4.156)	0	0	0
2017/02/02	R207	04/05/2017	8.22	Put	Bond Future	266.3200	0.2663	255.0200	0.2550	(4.243)	0	0	0
2017/02/02	R207	03/08/2017	8.19	Call	Bond Future	847.4000	0.8474	861.0500	0.8611	1.611	0	0	51
2017/02/02	R207	03/08/2017			Bond Future	8.0288	98.7730	8.0166	98.7992	(0.152)	0.0000	0.0000	0
2017/02/02	R207	03/08/2017	8.39	Put	Bond Future	352.6100	0.3526	342.6900	0.3427	(2.813)	0	0	0
2017/02/02	R207	03/08/2017	8.41	Put	Bond Future	339.9400	0.3399	330.2600	0.3303	(2.848)	0	0	0
2017/02/02	R207	03/08/2017	8.19	Put	Bond Future	501.5400	0.5015	489.0200	0.4890	(2.496)	0	0	0
2017/02/02	R207	03/08/2017	8.40	Put	Bond Future	346.2300	0.3462	336.4300	0.3364	(2.830)	0	0	0
2017/02/02	R207	03/08/2017	8.41	Call	Bond Future	1,155.3000	1.1553	1,171.7900	1.1718	1.427	0	0	0
2017/02/02	R207	03/08/2017	8.39	Call	Bond Future	1,125.4100	1.1254	1,141.6600	1.1417	1.444	0	0	0
2017/02/02	R207	03/08/2017	8.40	Call	Bond Future	1,140.3100	1.1403	1,156.6800	1.1567	1.436	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
2017/02/02	R207	02/11/2017			Bond Future	7.9991	100.7725	7.9858	100.7986	(0.167)	0.0000	0.0000	0
2017/02/02	R207	02/11/2017	8.03	Put	Bond Future	717.4500	0.7175	703.5600	0.7036	(1.936)	0	0	0
2017/02/02	R207	02/11/2017	8.05	Put	Bond Future	699.8300	0.6998	686.1600	0.6862	(1.953)	0	0	0
2017/02/02	R207	02/11/2017	8.04	Put	Bond Future	708.5900	0.7086	694.8200	0.6948	(1.943)	0	0	0
2017/02/02	R207	02/11/2017	8.03	Call	Bond Future	777.8700	0.7779	790.0200	0.7900	1.562	0	0	0
2017/02/02	R207	02/11/2017	8.04	Call	Bond Future	788.5400	0.7885	800.8100	0.8008	1.556	0	0	0
2017/02/02	R207	02/11/2017	8.05	Call	Bond Future	799.3000	0.7993	811.6700	0.8117	1.548	0	0	0
2017/02/02	R208	02/02/2017			Bond Future	8.1605	97.5217	8.1500	97.5569	(0.129)	0.0000	0.0000	0
2017/02/02	R208	02/02/2017	8.64	Call	Bond Future	1,592.1100	1.5921	1,627.3700	1.6274	2.215	0	0	0
2017/02/02	R208	02/02/2017	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R208	02/02/2017	8.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R208	02/02/2017	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R208	02/02/2017	8.65	Call	Bond Future	1,624.9700	1.6250	1,660.2300	1.6602	2.170	0	0	0
2017/02/02	R208	02/02/2017	8.63	Call	Bond Future	1,559.2400	1.5592	1,594.5000	1.5945	2.261	0	0	0
2017/02/02	R208	04/05/2017	8.39	Call	Bond Future	1,076.0400	1.0760	1,095.0800	1.0951	1.769	0	0	0
2017/02/02	R208	04/05/2017			Bond Future	8.1926	95.9806	8.1815	96.0160	(0.135)	0.0000	0.0000	21,493
2017/02/02	R208	04/05/2017	8.37	Call	Bond Future	1,035.6100	1.0356	1,054.1500	1.0542	1.790	0	0	0
2017/02/02	R208	04/05/2017	8.38	Call	Bond Future	1,055.6400	1.0556	1,074.4300	1.0744	1.780	0	0	0
2017/02/02	R208	04/05/2017	8.37	Put	Bond Future	472.9300	0.4729	456.1300	0.4561	(3.552)	0	0	0
2017/02/02	R208	04/05/2017	8.39	Put	Bond Future	450.1800	0.4502	433.8800	0.4339	(3.621)	0	0	0
2017/02/02	R208	04/05/2017	8.38	Put	Bond Future	461.3600	0.4614	444.8100	0.4448	(3.587)	0	0	0
2017/02/02	R208	03/08/2017	8.32	Call	Bond Future	1,216.3200	1.2163	1,233.0500	1.2331	1.375	0	0	0
2017/02/02	R208	03/08/2017			Bond Future	8.2086	97.8677	8.1970	97.9026	(0.141)	0.0000	0.0000	0
2017/02/02	R208	03/08/2017	8.30	Call	Bond Future	1,182.2100	1.1822	1,198.6200	1.1986	1.388	0	0	0
2017/02/02	R208	03/08/2017	8.31	Call	Bond Future	1,199.2000	1.1992	1,215.7700	1.2158	1.382	0	0	0
2017/02/02	R208	03/08/2017	8.30	Put	Bond Future	907.5200	0.9075	888.9600	0.8890	(2.045)	0	0	0
2017/02/02	R208	03/08/2017	8.32	Put	Bond Future	881.6400	0.8816	863.4000	0.8634	(2.069)	0	0	0
2017/02/02	R208	03/08/2017	8.31	Put	Bond Future	894.5100	0.8945	876.1100	0.8761	(2.057)	0	0	0
2017/02/02	R208	02/11/2017	8.18	Put	Bond Future	1,234.0500	1.2341	1,214.2700	1.2143	(1.603)	0	0	0
2017/02/02	R208	02/11/2017			Bond Future	8.2089	96.4452	8.1966	96.4803	(0.150)	0.0000	0.0000	0
2017/02/02	R208	02/11/2017	8.20	Put	Bond Future	1,206.2400	1.2062	1,186.7200	1.1867	(1.618)	0	0	0
2017/02/02	R208	02/11/2017	8.18	Call	Bond Future	1,151.9900	1.1520	1,167.2500	1.1672	1.325	0	0	0
2017/02/02	R208	02/11/2017	8.19	Put	Bond Future	1,220.0900	1.2201	1,200.4400	1.2004	(1.611)	0	0	0
2017/02/02	R208	02/11/2017	8.19	Call	Bond Future	1,166.4300	1.1664	1,181.8200	1.1818	1.319	0	0	0
2017/02/02	R208	02/11/2017	8.20	Call	Bond Future	1,180.9600	1.1810	1,196.4800	1.1965	1.314	0	0	0
2017/02/02	R209	02/02/2017	9.55	Put	Bond Future	76.4000	0.0764	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R209	02/02/2017			Bond Future	9.4956	73.8252	9.4850	73.8973	(0.111)	0.0000	0.0000	0
2017/02/02	R209	02/02/2017	9.54	Put	Bond Future	94.2200	0.0942	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R209	02/02/2017	9.55	Call	Bond Future	446.0100	0.4460	441.7200	0.4417	(0.962)	0	0	0
2017/02/02	R209	02/02/2017	9.53	Call	Bond Future	349.1100	0.3491	306.2500	0.3063	(12.277)	0	0	0
2017/02/02	R209	02/02/2017	9.54	Call	Bond Future	396.1400	0.3961	374.0300	0.3740	(5.581)	0	0	0
2017/02/02	R209	02/02/2017	9.53	Put	Bond Future	114.9700	0.1150	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R209	04/05/2017	9.48	Put	Bond Future	2,262.2100	2.2622	2,213.4100	2.2134	(2.157)	0	0	0
2017/02/02	R209	04/05/2017			Bond Future	9.5418	72.0839	9.5310	72.1570	(0.113)	0.0000	0.0000	59,170
2017/02/02	R209	04/05/2017	9.47	Put	Bond Future	2,298.2300	2.2982	2,249.0500	2.2491	(2.140)	0	0	0
2017/02/02	R209	04/05/2017	9.63	Call	Bond Future	2,361.6400	2.3616	2,391.6800	2.3917	1.272	0	0	0

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2017/02/02	R209	04/05/2017	8.93	Call	Bond Future	566.5900	0.5666	574.1500	0.5741	1.334	0	0	1,130
2017/02/02	R209	04/05/2017	9.33	Put	Bond Future	2,847.4200	2.8474	2,793.1800	2.7932	(1.905)	0	0	1,130
2017/02/02	R209	04/05/2017	9.46	Call	Bond Future	1,778.9200	1.7789	1,802.4500	1.8025	1.323	0	0	0
2017/02/02	R209	04/05/2017	9.47	Call	Bond Future	1,810.6400	1.8106	1,834.5400	1.8345	1.320	0	0	0
2017/02/02	R209	04/05/2017	9.33	Call	Bond Future	1,394.7000	1.3947	1,413.5400	1.4135	1.351	0	0	0
2017/02/02	R209	04/05/2017	9.48	Call	Bond Future	1,842.8200	1.8428	1,867.1000	1.8671	1.318	0	0	0
2017/02/02	R209	04/05/2017	9.63	Put	Bond Future	1,769.6200	1.7696	1,726.5800	1.7266	(2.432)	0	0	1,130
2017/02/02	R209	04/05/2017	8.93	Put	Bond Future	4,886.2600	4.8863	4,820.7400	4.8207	(1.341)	0	0	0
2017/02/02	R209	04/05/2017	9.46	Put	Bond Future	2,334.8100	2.3348	2,285.2600	2.2853	(2.122)	0	0	0
2017/02/02	R209	03/08/2017			Bond Future	9.5824	73.5011	9.5714	73.5748	(0.115)	0.0000	0.0000	0
2017/02/02	R209	03/08/2017	9.44	Call	Bond Future	2,495.4100	2.4954	2,522.0300	2.5220	1.067	0	0	0
2017/02/02	R209	03/08/2017	9.43	Put	Bond Future	3,496.4600	3.4965	3,449.1300	3.4491	(1.354)	0	0	0
2017/02/02	R209	03/08/2017	9.45	Put	Bond Future	3,422.2500	3.4223	3,375.4400	3.3754	(1.368)	0	0	0
2017/02/02	R209	03/08/2017	9.44	Put	Bond Future	3,459.3100	3.4593	3,412.2300	3.4122	(1.361)	0	0	0
2017/02/02	R209	03/08/2017	9.45	Call	Bond Future	2,526.6600	2.5267	2,553.5500	2.5535	1.064	0	0	0
2017/02/02	R209	03/08/2017	9.43	Call	Bond Future	2,464.1400	2.4641	2,490.5100	2.4905	1.070	0	0	0
2017/02/02	R209	02/11/2017	9.52	Put	Bond Future	3,924.6600	3.9247	3,880.5500	3.8806	(1.124)	0	0	0
2017/02/02	R209	02/11/2017			Bond Future	9.6188	71.8376	9.6076	71.9123	(0.117)	0.0000	0.0000	0
2017/02/02	R209	02/11/2017	9.54	Put	Bond Future	3,855.1900	3.8552	3,811.5200	3.8115	(1.133)	0	0	0
2017/02/02	R209	02/11/2017	9.53	Put	Bond Future	3,889.9200	3.8899	3,846.0400	3.8460	(1.128)	0	0	0
2017/02/02	R209	02/11/2017	9.54	Call	Bond Future	3,328.4500	3.3285	3,359.5100	3.3595	0.933	0	0	0
2017/02/02	R209	02/11/2017	9.52	Call	Bond Future	3,263.2900	3.2633	3,293.9100	3.2939	0.938	0	0	0
2017/02/02	R209	02/11/2017	9.53	Call	Bond Future	3,295.9100	3.2959	3,326.7600	3.3268	0.936	0	0	0
2017/02/02	R210	02/02/2017	190.85	Put	Bond Future	3,804.4800	3.8045	3,810.4000	3.8104	0.156	0	0	0
2017/02/02	R210	02/02/2017			Bond Future	187.0455	187.0455	187.0396	187.0396	(0.003)	0.0000	0.0000	0
2017/02/02	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R210	02/02/2017	190.84	Put	Bond Future	3,794.4800	3.7945	3,800.4000	3.8004	0.156	0	0	0
2017/02/02	R210	02/02/2017	190.86	Put	Bond Future	3,814.4800	3.8145	3,820.4000	3.8204	0.155	0	0	0
2017/02/02	R210	04/05/2017			Bond Future	188.3084	188.3084	188.3012	188.3012	(0.004)	0.0000	0.0000	1,698
2017/02/02	R210	04/05/2017	192.31	Put	Bond Future	4,001.6400	4.0016	4,008.7700	4.0088	0.178	0	0	0
2017/02/02	R210	04/05/2017	192.33	Put	Bond Future	4,021.6400	4.0216	4,028.7700	4.0288	0.177	0	0	0
2017/02/02	R210	04/05/2017	192.32	Put	Bond Future	4,011.6400	4.0116	4,018.7700	4.0188	0.178	0	0	0
2017/02/02	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R210	03/08/2017	196.29	Put	Bond Future	4,268.4100	4.2684	4,277.7700	4.2778	0.219	0	0	0
2017/02/02	R210	03/08/2017			Bond Future	192.0216	192.0216	192.0122	192.0122	(0.005)	0.0000	0.0000	0
2017/02/02	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R210	03/08/2017	196.28	Put	Bond Future	4,258.4100	4.2584	4,267.7700	4.2678	0.220	0	0	0
2017/02/02	R210	03/08/2017	196.30	Put	Bond Future	4,278.4100	4.2784	4,287.7700	4.2878	0.219	0	0	0
2017/02/02	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R210	02/11/2017	192.07	Call	Bond Future	1,416.8500	1.4169	1,405.9600	1.4060	(0.769)	0	0	0
2017/02/02	R210	02/11/2017			Bond Future	193.4869	193.4869	193.4760	193.4760	(0.006)	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
2017/02/02	R210	02/11/2017	192.08	Call	Bond Future	1,406.8500	1.4069	1,395.9600	1.3960	(0.774)	0	0	0
2017/02/02	R210	02/11/2017	192.09	Call	Bond Future	1,396.8500	1.3969	1,385.9600	1.3860	(0.780)	0	0	0
2017/02/02	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R212	02/02/2017			Bond Future	146.3022	146.3022	146.2978	146.2978	(0.003)	0.0000	0.0000	0
2017/02/02	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R212	02/02/2017	149.27	Put	Bond Future	2,967.7900	2.9678	2,972.2000	2.9722	0.149	0	0	0
2017/02/02	R212	02/02/2017	149.29	Put	Bond Future	2,987.7900	2.9878	2,992.2000	2.9922	0.148	0	0	0
2017/02/02	R212	02/02/2017	149.28	Put	Bond Future	2,977.7900	2.9778	2,982.2000	2.9822	0.148	0	0	0
2017/02/02	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R212	04/05/2017			Bond Future	149.1041	149.1041	149.0986	149.0986	(0.004)	0.0000	0.0000	3,258
2017/02/02	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R212	04/05/2017	152.23	Put	Bond Future	3,125.9500	3.1260	3,131.3800	3.1314	0.174	0	0	0
2017/02/02	R212	04/05/2017	152.25	Put	Bond Future	3,145.9500	3.1460	3,151.3800	3.1514	0.173	0	0	0
2017/02/02	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R212	04/05/2017	152.24	Put	Bond Future	3,135.9500	3.1360	3,141.3800	3.1414	0.173	0	0	0
2017/02/02	R212	03/08/2017			Bond Future	149.9942	149.9942	149.9871	149.9871	(0.005)	0.0000	0.0000	0
2017/02/02	R212	03/08/2017	153.34	Put	Bond Future	3,345.7700	3.3458	3,352.8700	3.3529	0.212	0	0	0
2017/02/02	R212	03/08/2017	153.36	Put	Bond Future	3,365.7700	3.3658	3,372.8700	3.3729	0.211	0	0	0
2017/02/02	R212	03/08/2017	153.35	Put	Bond Future	3,355.7700	3.3558	3,362.8700	3.3629	0.212	0	0	0
2017/02/02	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R212	02/11/2017			Bond Future	153.0388	153.0388	153.0305	153.0305	(0.005)	0.0000	0.0000	0
2017/02/02	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/02	R212	02/11/2017	152.42	Call	Bond Future	618.7800	0.6188	610.5100	0.6105	(1.337)	0	0	0
2017/02/02	R212	02/11/2017	152.40	Call	Bond Future	638.7800	0.6388	630.5100	0.6305	(1.295)	0	0	0
2017/02/02	R212	02/11/2017	152.41	Call	Bond Future	628.7800	0.6288	620.5100	0.6205	(1.315)	0	0	0
2017/02/02	R213	02/02/2017	9.40	Call	Bond Future	848.5800	0.8486	909.8700	0.9099	7.223	0	0	0
2017/02/02	R213	02/02/2017	9.42	Call	Bond Future	977.0500	0.9770	1,043.4700	1.0435	6.798	0	0	0
2017/02/02	R213	02/02/2017			Bond Future	9.2756	85.4103	9.2650	85.4824	(0.114)	0.0000	0.0000	0
2017/02/02	R213	02/02/2017	9.41	Call	Bond Future	912.5000	0.9125	976.7100	0.9767	7.037	0	0	0
2017/02/02	R213	02/02/2017	9.40	Put	Bond Future	10.7300	0.0107	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R213	02/02/2017	9.42	Put	Bond Future	5.6000	0.0056	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R213	02/02/2017	9.41	Put	Bond Future	7.8100	0.0078	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R213	04/05/2017			Bond Future	9.3209	83.4893	9.3152	83.5276	(0.061)	0.0000	0.0000	44,842
2017/02/02	R213	04/05/2017	9.35	Put	Bond Future	1,863.0300	1.8630	1,834.3400	1.8343	(1.540)	0	0	0
2017/02/02	R213	04/05/2017	9.37	Put	Bond Future	1,800.2200	1.8002	1,771.9600	1.7720	(1.570)	0	0	0
2017/02/02	R213	04/05/2017	9.35	Call	Bond Future	2,057.9000	2.0579	2,067.5000	2.0675	0.466	0	0	0
2017/02/02	R213	04/05/2017	9.36	Put	Bond Future	1,831.4300	1.8314	1,802.9500	1.8029	(1.555)	0	0	0
2017/02/02	R213	04/05/2017	9.36	Call	Bond Future	2,093.0700	2.0931	2,102.8800	2.1029	0.469	0	0	0
2017/02/02	R213	04/05/2017	9.37	Call	Bond Future	2,128.5600	2.1286	2,138.5900	2.1386	0.471	0	0	0

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2017/02/02	R213	03/08/2017	9.33	Put	Bond Future	2,918.2700	2.9183	2,891.7500	2.8918	(0.909)	0	0	0
2017/02/02	R213	03/08/2017			Bond Future	9.3602	85.1307	9.3544	85.1688	(0.061)	0.0000	0.0000	0
2017/02/02	R213	03/08/2017	9.35	Put	Bond Future	2,852.5200	2.8525	2,826.2900	2.8263	(0.920)	0	0	0
2017/02/02	R213	03/08/2017	9.33	Call	Bond Future	2,718.1300	2.7181	2,729.7100	2.7297	0.426	0	0	0
2017/02/02	R213	03/08/2017	9.34	Put	Bond Future	2,885.2500	2.8852	2,858.8800	2.8589	(0.914)	0	0	0
2017/02/02	R213	03/08/2017	9.34	Call	Bond Future	2,751.5400	2.7515	2,763.2700	2.7633	0.426	0	0	0
2017/02/02	R213	03/08/2017	9.35	Call	Bond Future	2,785.1800	2.7852	2,797.0500	2.7970	0.426	0	0	0
2017/02/02	R213	02/11/2017	9.36	Put	Bond Future	3,586.1800	3.5862	3,561.1000	3.5611	(0.699)	0	0	0
2017/02/02	R213	02/11/2017			Bond Future	9.3969	83.3012	9.3910	83.3395	(0.062)	0.0000	0.0000	0
2017/02/02	R213	02/11/2017	9.35	Put	Bond Future	3,618.9700	3.6190	3,593.7700	3.5938	(0.696)	0	0	0
2017/02/02	R213	02/11/2017	9.36	Call	Bond Future	3,344.1900	3.3442	3,357.4400	3.3574	0.396	0	0	0
2017/02/02	R213	02/11/2017	9.34	Call	Bond Future	3,278.3300	3.2783	3,291.3500	3.2913	0.397	0	0	0
2017/02/02	R213	02/11/2017	9.35	Call	Bond Future	3,311.1800	3.3112	3,324.3100	3.3243	0.397	0	0	0
2017/02/02	R213	02/11/2017	9.34	Put	Bond Future	3,651.9900	3.6520	3,626.6800	3.6267	(0.693)	0	0	0
2017/02/02	R214	02/02/2017			Bond Future	9.5656	74.2018	9.5600	74.2416	(0.058)	0.0000	0.0000	0
2017/02/02	R214	02/02/2017	9.67	Call	Bond Future	762.2300	0.7622	778.1600	0.7782	2.090	0	0	0
2017/02/02	R214	02/02/2017	9.66	Put	Bond Future	31.1100	0.0311	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R214	02/02/2017	9.68	Put	Bond Future	18.1300	0.0181	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R214	02/02/2017	9.67	Put	Bond Future	23.8800	0.0239	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R214	02/02/2017	9.68	Call	Bond Future	826.5400	0.8265	848.2200	0.8482	2.623	0	0	0
2017/02/02	R214	02/02/2017	9.66	Call	Bond Future	699.3000	0.6993	708.0000	0.7080	1.244	0	0	0
2017/02/02	R214	04/05/2017	9.58	Put	Bond Future	2,246.6500	2.2466	2,196.8700	2.1969	(2.216)	0	0	0
2017/02/02	R214	04/05/2017			Bond Future	9.6098	72.3205	9.5990	72.3970	(0.112)	0.0000	0.0000	34,273
2017/02/02	R214	04/05/2017	9.57	Put	Bond Future	2,283.1200	2.2831	2,232.9400	2.2329	(2.198)	0	0	0
2017/02/02	R214	04/05/2017	9.58	Call	Bond Future	2,035.0500	2.0350	2,061.8100	2.0618	1.315	0	0	0
2017/02/02	R214	04/05/2017	9.56	Call	Bond Future	1,966.0400	1.9660	1,992.0000	1.9920	1.320	0	0	0
2017/02/02	R214	04/05/2017	9.57	Call	Bond Future	2,000.3800	2.0004	2,026.7400	2.0267	1.318	0	0	0
2017/02/02	R214	04/05/2017	9.56	Put	Bond Future	2,320.0400	2.3200	2,269.4600	2.2695	(2.180)	0	0	0
2017/02/02	R214	03/08/2017	9.51	Call	Bond Future	2,610.5100	2.6105	2,638.5800	2.6386	1.075	0	0	0
2017/02/02	R214	03/08/2017			Bond Future	9.6491	73.7423	9.6381	73.8196	(0.114)	0.0000	0.0000	0
2017/02/02	R214	03/08/2017	9.52	Call	Bond Future	2,643.2700	2.6433	2,671.6200	2.6716	1.073	0	0	0
2017/02/02	R214	03/08/2017	9.53	Call	Bond Future	2,676.4400	2.6764	2,705.0700	2.7051	1.070	0	0	0
2017/02/02	R214	03/08/2017	9.51	Put	Bond Future	3,598.0100	3.5980	3,548.8500	3.5488	(1.366)	0	0	0
2017/02/02	R214	03/08/2017	9.53	Put	Bond Future	3,520.5600	3.5206	3,471.9600	3.4720	(1.380)	0	0	0
2017/02/02	R214	03/08/2017	9.52	Put	Bond Future	3,559.0200	3.5590	3,510.1400	3.5101	(1.373)	0	0	0
2017/02/02	R214	02/11/2017	9.60	Call	Bond Future	3,508.0700	3.5081	3,540.5400	3.5405	0.926	0	0	0
2017/02/02	R214	02/11/2017			Bond Future	9.6861	71.9361	9.6748	72.0144	(0.116)	0.0000	0.0000	0
2017/02/02	R214	02/11/2017	9.58	Call	Bond Future	3,439.9900	3.4400	3,472.0000	3.4720	0.931	0	0	0
2017/02/02	R214	02/11/2017	9.59	Call	Bond Future	3,473.9500	3.4739	3,506.1900	3.5062	0.928	0	0	0
2017/02/02	R214	02/11/2017	9.58	Put	Bond Future	4,185.8100	4.1858	4,139.4500	4.1394	(1.108)	0	0	0
2017/02/02	R214	02/11/2017	9.60	Put	Bond Future	4,112.2800	4.1123	4,066.3800	4.0664	(1.116)	0	0	0
2017/02/02	R214	02/11/2017	9.59	Put	Bond Future	4,148.9100	4.1489	4,102.7800	4.1028	(1.112)	0	0	0
2017/02/02	R248	02/02/2017	9.76	Put	Bond Future	16.6200	0.0166	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R248	02/02/2017	9.78	Put	Bond Future	9.2700	0.0093	0.0000	0.0000	(100.000)	0	0	0
2017/02/02	R248	02/02/2017			Bond Future	9.6256	95.2509	9.6200	95.3018	(0.058)	0.0000	0.0000	0
2017/02/02	R248	02/02/2017	9.77	Put	Bond Future	12.4700	0.0125	0.0000	0.0000	(100.000)	0	0	0

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2017/02/02	R248 02/02/2017	9.76	Call	Bond Future	1,222.8100	1.2228	1,257.0700	1.2571	2.802	0	0	0
2017/02/02	R248 02/02/2017	9.77	Call	Bond Future	1,307.2800	1.3073	1,345.6900	1.3457	2.938	0	0	0
2017/02/02	R248 02/02/2017	9.78	Call	Bond Future	1,392.5400	1.3925	1,434.1500	1.4341	2.988	0	0	0
2017/02/02	R248 04/05/2017	9.66	Call	Bond Future	2,814.0800	2.8141	2,824.6900	2.8247	0.377	0	0	0
2017/02/02	R248 04/05/2017			Bond Future	9.6716	92.6299	9.6659	92.6812	(0.059)	0.0000	0.0000	63,465
2017/02/02	R248 04/05/2017	9.67	Call	Bond Future	2,859.1100	2.8591	2,869.9700	2.8700	0.380	0	0	0
2017/02/02	R248 04/05/2017	9.65	Put	Bond Future	2,964.3600	2.9644	2,923.4000	2.9234	(1.382)	0	0	0
2017/02/02	R248 04/05/2017	9.67	Put	Bond Future	2,873.8700	2.8739	2,833.4100	2.8334	(1.408)	0	0	0
2017/02/02	R248 04/05/2017	9.65	Call	Bond Future	2,769.2400	2.7692	2,779.6000	2.7796	0.374	0	0	0
2017/02/02	R248 04/05/2017	9.66	Put	Bond Future	2,918.9400	2.9189	2,878.2300	2.8782	(1.395)	0	0	0
2017/02/02	R248 03/08/2017			Bond Future	9.7127	94.4510	9.7070	94.5022	(0.059)	0.0000	0.0000	200
2017/02/02	R248 03/08/2017	9.57	Call	Bond Future	3,497.1500	3.4971	3,510.2200	3.5102	0.374	0	0	0
2017/02/02	R248 03/08/2017	9.56	Put	Bond Future	4,836.8400	4.8368	4,798.4900	4.7985	(0.793)	0	0	0
2017/02/02	R248 03/08/2017	9.58	Put	Bond Future	4,737.3800	4.7374	4,699.3700	4.6994	(0.802)	0	0	0
2017/02/02	R248 03/08/2017	9.57	Put	Bond Future	4,786.7700	4.7868	4,748.5900	4.7486	(0.798)	0	0	0
2017/02/02	R248 03/08/2017	9.58	Call	Bond Future	3,539.1800	3.5392	3,552.4200	3.5524	0.374	0	0	0
2017/02/02	R248 03/08/2017	9.56	Call	Bond Future	3,455.6400	3.4556	3,468.5400	3.4685	0.373	0	0	0
2017/02/02	R248 02/11/2017	9.66	Put	Bond Future	5,470.1700	5.4702	5,435.2400	5.4352	(0.639)	0	0	0
2017/02/02	R248 02/11/2017			Bond Future	9.7515	91.9220	9.7457	91.9737	(0.060)	0.0000	0.0000	0
2017/02/02	R248 02/11/2017	9.65	Put	Bond Future	5,516.9200	5.5169	5,481.8400	5.4818	(0.636)	0	0	0
2017/02/02	R248 02/11/2017	9.64	Call	Bond Future	4,566.8200	4.5668	4,583.3400	4.5833	0.362	0	0	0
2017/02/02	R248 02/11/2017	9.65	Call	Bond Future	4,609.9600	4.6100	4,626.6200	4.6266	0.361	0	0	0
2017/02/02	R248 02/11/2017	9.66	Call	Bond Future	4,653.2700	4.6533	4,670.0800	4.6701	0.361	0	0	0
2017/02/02	R248 02/11/2017	9.64	Put	Bond Future	5,564.0000	5.5640	5,528.7800	5.5288	(0.633)	0	0	0

Total

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