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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/02/2017 TO 07/02/2017

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
2017/02/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	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
2017/02/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	2025	02/02/2017			Bond Future	127.2782	127.2782	127.2782	127.2782	0.000	0.0000	0.0000	0
2017/02/07	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2025	04/05/2017			Bond Future	129.9033	129.9033	129.8988	129.8988	(0.003)	0.0000	0.0000	2,414
2017/02/07	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2025	04/05/2017	132.56	Put	Bond Future	2,656.6800	2.6567	2,661.1900	2.6612	0.170	0	0	0
2017/02/07	2025	04/05/2017	132.58	Put	Bond Future	2,676.6800	2.6767	2,681.1900	2.6812	0.168	0	0	0
2017/02/07	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2025	04/05/2017	132.57	Put	Bond Future	2,666.6800	2.6667	2,671.1900	2.6712	0.169	0	0	0
2017/02/07	2025	03/08/2017			Bond Future	131.0770	131.0770	131.0716	131.0716	(0.004)	0.0000	0.0000	0
2017/02/07	2025	03/08/2017	133.96	Put	Bond Future	2,883.0000	2.8830	2,888.4100	2.8884	0.188	0	0	0
2017/02/07	2025	03/08/2017	133.98	Put	Bond Future	2,903.0000	2.9030	2,908.4100	2.9084	0.186	0	0	0
2017/02/07	2025	03/08/2017	133.97	Put	Bond Future	2,893.0000	2.8930	2,898.4100	2.8984	0.187	0	0	0
2017/02/07	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2025	02/11/2017	132.98	Call	Bond Future	730.3400	0.7303	725.6300	0.7256	(0.645)	0	0	0
2017/02/07	2025	02/11/2017			Bond Future	133.7103	133.7103	133.7056	133.7056	(0.004)	0.0000	0.0000	0
2017/02/07	2025	02/11/2017	132.96	Call	Bond Future	750.3400	0.7503	745.6300	0.7456	(0.628)	0	0	0
2017/02/07	2025	02/11/2017	132.97	Call	Bond Future	740.3400	0.7403	735.6300	0.7356	(0.636)	0	0	0
2017/02/07	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2029	04/05/2017			Bond Future	102.3014	102.3014	102.2976	102.2976	(0.004)	0.0000	0.0000	2,272
2017/02/07	2029	04/05/2017	100.67	Call	Bond Future	1,631.4200	1.6314	1,627.6400	1.6276	(0.232)	0	0	0
2017/02/07	2029	04/05/2017	100.65	Call	Bond Future	1,651.4200	1.6514	1,647.6400	1.6476	(0.229)	0	0	0
2017/02/07	2029	04/05/2017	100.66	Call	Bond Future	1,641.4200	1.6414	1,637.6400	1.6376	(0.230)	0	0	0
2017/02/07	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2030	02/02/2017			Bond Future	9.2400	90.8860	9.2400	90.8860	0.000	0.0000	0.0000	0
2017/02/07	2030	04/05/2017	9.33	Call	Bond Future	434.5900	0.4346	131.0300	0.1310	(69.850)	0	0	0
2017/02/07	2030	04/05/2017			Bond Future	9.2668	92.7879	9.3109	92.4844	0.476	0.0000	0.0000	32,786
2017/02/07	2030	04/05/2017	9.34	Call	Bond Future	503.1200	0.5031	199.5600	0.1996	(60.336)	0	0	0
2017/02/07	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2030	04/05/2017	9.32	Call	Bond Future	365.9900	0.3660	62.4300	0.0624	(82.942)	0	0	0
2017/02/07	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2030	03/08/2017	9.33	Call	Bond Future	79.2800	0.0793	0.0000	0.0000	(100.000)	0	0	0

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2017/02/07	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	167.6600	0.1677	100.000	0	0	0
2017/02/07	2030	03/08/2017			Bond Future	9.3183	90.5631	9.3648	90.2482	0.498	0.0000	0.0000	0
2017/02/07	2030	03/08/2017	9.34	Call	Bond Future	147.1500	0.1471	0.0000	0.0000	(100.000)	0	0	0
2017/02/07	2030	03/08/2017	9.35	Call	Bond Future	214.9400	0.2149	0.0000	0.0000	(100.000)	0	0	0
2017/02/07	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	235.5300	0.2355	100.000	0	0	0
2017/02/07	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	99.8700	0.0999	100.000	0	0	0
2017/02/07	2030	02/11/2017			Bond Future	9.3559	92.3736	9.4051	92.0442	0.526	0.0000	0.0000	0
2017/02/07	2030	02/11/2017	9.34	Put	Bond Future	106.4800	0.1065	435.9000	0.4359	309.373	0	0	0
2017/02/07	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	301.6600	0.3017	100.000	0	0	0
2017/02/07	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2030	02/11/2017	9.35	Put	Bond Future	39.3200	0.0393	368.7400	0.3687	837.792	0	0	0
2017/02/07	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2030	02/11/2017	9.36	Call	Bond Future	27.7600	0.0278	0.0000	0.0000	(100.000)	0	0	0
2017/02/07	2032	02/02/2017			Bond Future	9.3750	93.9239	9.3750	93.9239	0.000	0.0000	0.0000	0
2017/02/07	2032	04/05/2017	9.45	Call	Bond Future	2,362.3400	2.3623	2,177.5000	2.1775	(7.824)	0	0	0
2017/02/07	2032	04/05/2017			Bond Future	9.3957	91.7762	9.4397	91.4504	0.469	0.0000	0.0000	19,129
2017/02/07	2032	04/05/2017	9.46	Call	Bond Future	2,402.2400	2.4022	2,215.6300	2.2156	(7.768)	0	0	0
2017/02/07	2032	04/05/2017	9.44	Put	Bond Future	1,995.2800	1.9953	2,137.9900	2.1380	7.152	0	0	0
2017/02/07	2032	04/05/2017	9.46	Put	Bond Future	1,927.3200	1.9273	2,066.4900	2.0665	7.221	0	0	0
2017/02/07	2032	04/05/2017	9.44	Call	Bond Future	2,322.9800	2.3230	2,139.9100	2.1399	(7.881)	0	0	0
2017/02/07	2032	04/05/2017	9.45	Put	Bond Future	1,960.9900	1.9610	2,101.9300	2.1019	7.187	0	0	0
2017/02/07	2032	03/08/2017	9.43	Put	Bond Future	3,181.6000	3.1816	3,340.7300	3.3407	5.002	0	0	0
2017/02/07	2032	03/08/2017			Bond Future	9.4443	93.5386	9.4906	93.2009	0.490	0.0000	0.0000	0
2017/02/07	2032	03/08/2017	9.45	Put	Bond Future	3,109.9000	3.1099	3,266.5000	3.2665	5.036	0	0	0
2017/02/07	2032	03/08/2017	9.44	Put	Bond Future	3,145.6000	3.1456	3,303.4500	3.3035	5.018	0	0	0
2017/02/07	2032	03/08/2017	9.44	Call	Bond Future	3,114.2100	3.1142	2,934.3700	2.9344	(5.775)	0	0	0
2017/02/07	2032	03/08/2017	9.43	Call	Bond Future	3,076.9800	3.0770	2,898.4200	2.8984	(5.803)	0	0	0
2017/02/07	2032	03/08/2017	9.45	Call	Bond Future	3,151.6500	3.1517	2,970.5600	2.9706	(5.746)	0	0	0
2017/02/07	2032	02/11/2017			Bond Future	9.4858	91.2491	9.5348	90.8962	0.516	0.0000	0.0000	0
2017/02/07	2032	02/11/2017	9.48	Put	Bond Future	3,871.4800	3.8715	4,036.5000	4.0365	4.262	0	0	0
2017/02/07	2032	02/11/2017	9.50	Put	Bond Future	3,801.3700	3.8014	3,964.2600	3.9643	4.285	0	0	0
2017/02/07	2032	02/11/2017	9.48	Call	Bond Future	3,829.6200	3.8296	3,641.8000	3.6418	(4.904)	0	0	0
2017/02/07	2032	02/11/2017	9.49	Put	Bond Future	3,836.3000	3.8363	4,000.2500	4.0002	4.274	0	0	0
2017/02/07	2032	02/11/2017	9.49	Call	Bond Future	3,866.7100	3.8667	3,677.8200	3.6778	(4.885)	0	0	0
2017/02/07	2032	02/11/2017	9.50	Call	Bond Future	3,903.9800	3.9040	3,714.0300	3.7140	(4.866)	0	0	0
2017/02/07	2033	02/02/2017			Bond Future	107.6970	107.6970	107.6970	107.6970	0.000	0.0000	0.0000	0
2017/02/07	2033	04/05/2017			Bond Future	108.5668	108.5668	108.5629	108.5629	(0.004)	0.0000	0.0000	5,778
2017/02/07	2033	04/05/2017	110.83	Put	Bond Future	2,263.1600	2.2632	2,267.1300	2.2671	0.175	0	0	0
2017/02/07	2033	04/05/2017	110.85	Put	Bond Future	2,283.1600	2.2832	2,287.1300	2.2871	0.174	0	0	0
2017/02/07	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2033	04/05/2017	110.84	Put	Bond Future	2,273.1600	2.2732	2,277.1300	2.2771	0.175	0	0	0
2017/02/07	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2033	03/08/2017	113.14	Put	Bond Future	2,467.9400	2.4679	2,472.6400	2.4726	0.190	0	0	0
2017/02/07	2033	03/08/2017			Bond Future	110.6721	110.6721	110.6674	110.6674	(0.004)	0.0000	0.0000	0
2017/02/07	2033	03/08/2017	113.13	Put	Bond Future	2,457.9400	2.4579	2,462.6400	2.4626	0.191	0	0	0

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2017/02/07	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2033	03/08/2017	113.12	Put	Bond Future	2,447.9400	2.4479	2,452.6400	2.4526	0.192	0	0	0
2017/02/07	2033	02/11/2017	110.08	Call	Bond Future	1,725.0500	1.7250	1,720.9300	1.7209	(0.239)	0	0	0
2017/02/07	2033	02/11/2017			Bond Future	111.8050	111.8050	111.8009	111.8009	(0.004)	0.0000	0.0000	0
2017/02/07	2033	02/11/2017	110.09	Call	Bond Future	1,715.0500	1.7150	1,710.9300	1.7109	(0.240)	0	0	0
2017/02/07	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2033	02/11/2017	110.07	Call	Bond Future	1,735.0500	1.7350	1,730.9300	1.7309	(0.237)	0	0	0
2017/02/07	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2037	02/02/2017			Bond Future	9.5800	90.6252	9.5800	90.6252	0.000	0.0000	0.0000	0
2017/02/07	2037	04/05/2017			Bond Future	9.6081	92.5540	9.6626	92.1143	0.567	0.0000	0.0000	46,662
2017/02/07	2037	04/05/2017	9.58	Put	Bond Future	2,546.6200	2.5466	2,759.7400	2.7597	8.369	0	0	0
2017/02/07	2037	04/05/2017	9.60	Put	Bond Future	2,464.9100	2.4649	2,673.3000	2.6733	8.454	0	0	0
2017/02/07	2037	04/05/2017	9.59	Put	Bond Future	2,505.5200	2.5055	2,716.2700	2.7163	8.411	0	0	0
2017/02/07	2037	04/05/2017	9.60	Call	Bond Future	2,399.1400	2.3991	2,167.7900	2.1678	(9.643)	0	0	0
2017/02/07	2037	04/05/2017	9.58	Call	Bond Future	2,318.3300	2.3183	2,091.7100	2.0917	(9.775)	0	0	0
2017/02/07	2037	04/05/2017	9.59	Call	Bond Future	2,358.5500	2.3585	2,129.5600	2.1296	(9.709)	0	0	0
2017/02/07	2037	03/08/2017	9.57	Call	Bond Future	3,181.0200	3.1810	2,955.1400	2.9551	(7.101)	0	0	0
2017/02/07	2037	03/08/2017			Bond Future	9.6612	90.0743	9.7181	89.6206	0.588	0.0000	0.0000	160
2017/02/07	2037	03/08/2017	9.58	Call	Bond Future	3,219.4700	3.2195	2,991.9100	2.9919	(7.068)	0	0	0
2017/02/07	2037	03/08/2017	9.56	Put	Bond Future	3,959.4600	3.9595	4,188.9300	4.1889	5.795	0	0	0
2017/02/07	2037	03/08/2017	9.57	Put	Bond Future	3,916.7000	3.9167	4,144.4900	4.1445	5.816	0	0	0
2017/02/07	2037	03/08/2017	9.58	Put	Bond Future	3,874.0500	3.8740	4,100.1600	4.1002	5.837	0	0	0
2017/02/07	2037	03/08/2017	9.56	Call	Bond Future	3,142.5700	3.1426	2,918.3700	2.9184	(7.134)	0	0	0
2017/02/07	2037	02/11/2017			Bond Future	9.7021	91.8751	9.7617	91.4041	0.614	0.0000	0.0000	0
2017/02/07	2037	02/11/2017	9.66	Call	Bond Future	4,201.2800	4.2013	3,956.3100	3.9563	(5.831)	0	0	0
2017/02/07	2037	02/11/2017	9.65	Put	Bond Future	4,576.6300	4.5766	4,804.0800	4.8041	4.970	0	0	0
2017/02/07	2037	02/11/2017	9.67	Put	Bond Future	4,496.7000	4.4967	4,721.3700	4.7214	4.996	0	0	0
2017/02/07	2037	02/11/2017	9.66	Put	Bond Future	4,536.5200	4.5365	4,762.5800	4.7626	4.983	0	0	0
2017/02/07	2037	02/11/2017	9.65	Call	Bond Future	4,161.4700	4.1615	3,917.8900	3.9179	(5.853)	0	0	0
2017/02/07	2037	02/11/2017	9.67	Call	Bond Future	4,241.2600	4.2413	3,994.9000	3.9949	(5.809)	0	0	0
2017/02/07	2038	02/02/2017			Bond Future	133.0472	133.0472	133.0472	133.0472	0.000	0.0000	0.0000	0
2017/02/07	2038	04/05/2017	139.77	Put	Bond Future	4,178.1200	4.1781	4,183.0400	4.1830	0.118	0	0	0
2017/02/07	2038	04/05/2017			Bond Future	135.5919	135.5919	135.5870	135.5870	(0.004)	0.0000	0.0000	20,533
2017/02/07	2038	04/05/2017	139.79	Put	Bond Future	4,198.1200	4.1981	4,203.0400	4.2030	0.117	0	0	0
2017/02/07	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2038	04/05/2017	139.78	Put	Bond Future	4,188.1200	4.1881	4,193.0400	4.1930	0.117	0	0	0
2017/02/07	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2038	03/08/2017			Bond Future	136.7078	136.7078	136.7020	136.7020	(0.004)	0.0000	0.0000	0
2017/02/07	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2038	03/08/2017	141.16	Put	Bond Future	4,452.1800	4.4522	4,458.0000	4.4580	0.131	0	0	0
2017/02/07	2038	03/08/2017	141.18	Put	Bond Future	4,472.1800	4.4722	4,478.0000	4.4780	0.130	0	0	0
2017/02/07	2038	03/08/2017	141.17	Put	Bond Future	4,462.1800	4.4622	4,468.0000	4.4680	0.130	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
2017/02/07	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2038	02/11/2017	136.80	Call	Bond Future	2,654.3000	2.6543	2,649.1200	2.6491	(0.195)	0	0	0
2017/02/07	2038	02/11/2017			Bond Future	139.4543	139.4543	139.4491	139.4491	(0.004)	0.0000	0.0000	0
2017/02/07	2038	02/11/2017	136.81	Call	Bond Future	2,644.3000	2.6443	2,639.1200	2.6391	(0.196)	0	0	0
2017/02/07	2038	02/11/2017	136.82	Call	Bond Future	2,634.3000	2.6343	2,629.1200	2.6291	(0.197)	0	0	0
2017/02/07	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2040	02/02/2017			Bond Future	9.6000	94.6447	9.6000	94.6447	0.000	0.0000	0.0000	0
2017/02/07	2040	04/05/2017			Bond Future	9.6167	96.7559	9.6712	96.2811	0.567	0.0000	0.0000	9,025
2017/02/07	2040	04/05/2017	9.62	Put	Bond Future	2,649.3400	2.6493	2,870.8500	2.8708	8.361	0	0	0
2017/02/07	2040	04/05/2017	9.64	Put	Bond Future	2,564.4200	2.5644	2,780.9300	2.7809	8.443	0	0	0
2017/02/07	2040	04/05/2017	9.62	Call	Bond Future	2,678.2900	2.6783	2,424.9900	2.4250	(9.458)	0	0	0
2017/02/07	2040	04/05/2017	9.63	Put	Bond Future	2,606.7200	2.6067	2,825.7200	2.8257	8.401	0	0	0
2017/02/07	2040	04/05/2017	9.63	Call	Bond Future	2,723.0400	2.7230	2,467.2300	2.4672	(9.394)	0	0	0
2017/02/07	2040	04/05/2017	9.64	Call	Bond Future	2,767.9800	2.7680	2,509.6800	2.5097	(9.332)	0	0	0
2017/02/07	2040	03/08/2017			Bond Future	9.6683	94.1064	9.7252	93.6167	0.588	0.0000	0.0000	0
2017/02/07	2040	03/08/2017	9.61	Put	Bond Future	4,133.5400	4.1335	4,372.6400	4.3726	5.784	0	0	0
2017/02/07	2040	03/08/2017	9.63	Put	Bond Future	4,044.7900	4.0448	4,280.3300	4.2803	5.823	0	0	0
2017/02/07	2040	03/08/2017	9.61	Call	Bond Future	3,626.5100	3.6265	3,375.9400	3.3759	(6.909)	0	0	0
2017/02/07	2040	03/08/2017	9.62	Put	Bond Future	4,088.8400	4.0888	4,326.1700	4.3262	5.804	0	0	0
2017/02/07	2040	03/08/2017	9.62	Call	Bond Future	3,669.0300	3.6690	3,416.6900	3.4167	(6.878)	0	0	0
2017/02/07	2040	03/08/2017	9.63	Call	Bond Future	3,712.0800	3.7121	3,457.9500	3.4580	(6.846)	0	0	0
2017/02/07	2040	02/11/2017			Bond Future	9.7080	95.9879	9.7675	95.4798	0.613	0.0000	0.0000	0
2017/02/07	2040	02/11/2017	9.66	Call	Bond Future	4,578.9100	4.5789	4,314.6500	4.3146	(5.771)	0	0	0
2017/02/07	2040	02/11/2017	9.65	Put	Bond Future	5,036.1900	5.0362	5,281.5500	5.2815	4.872	0	0	0
2017/02/07	2040	02/11/2017	9.67	Put	Bond Future	4,949.0400	4.9490	5,191.4400	5.1914	4.898	0	0	0
2017/02/07	2040	02/11/2017	9.66	Put	Bond Future	4,992.4500	4.9925	5,236.3300	5.2363	4.885	0	0	0
2017/02/07	2040	02/11/2017	9.67	Call	Bond Future	4,621.8400	4.6218	4,356.1000	4.3561	(5.750)	0	0	0
2017/02/07	2040	02/11/2017	9.65	Call	Bond Future	4,536.1800	4.5362	4,273.4000	4.2734	(5.793)	0	0	0
2017/02/07	2044	02/02/2017			Bond Future	9.6250	91.7941	9.6250	91.7941	0.000	0.0000	0.0000	0
2017/02/07	2044	04/05/2017			Bond Future	9.6453	93.8091	9.7101	93.2391	0.672	0.0000	0.0000	19,116
2017/02/07	2044	04/05/2017	9.67	Call	Bond Future	2,823.9600	2.8240	2,517.3900	2.5174	(10.856)	0	0	0
2017/02/07	2044	04/05/2017	9.66	Put	Bond Future	2,649.1000	2.6491	2,915.5000	2.9155	10.056	0	0	0
2017/02/07	2044	04/05/2017	9.68	Put	Bond Future	2,564.2100	2.5642	2,824.6900	2.8247	10.158	0	0	0
2017/02/07	2044	04/05/2017	9.67	Put	Bond Future	2,606.3100	2.6063	2,869.7400	2.8697	10.107	0	0	0
2017/02/07	2044	04/05/2017	9.68	Call	Bond Future	2,869.8400	2.8698	2,560.3200	2.5603	(10.785)	0	0	0
2017/02/07	2044	04/05/2017	9.66	Call	Bond Future	2,778.6400	2.7786	2,475.0400	2.4750	(10.926)	0	0	0
2017/02/07	2044	03/08/2017			Bond Future	9.6956	91.2283	9.7630	90.6417	0.695	0.0000	0.0000	0
2017/02/07	2044	03/08/2017	9.62	Put	Bond Future	4,287.1600	4.2872	4,579.5300	4.5795	6.820	0	0	0
2017/02/07	2044	03/08/2017	9.64	Put	Bond Future	4,195.6300	4.1956	4,483.7600	4.4838	6.867	0	0	0
2017/02/07	2044	03/08/2017	9.63	Put	Bond Future	4,241.3300	4.2413	4,531.5800	4.5316	6.843	0	0	0
2017/02/07	2044	03/08/2017	9.64	Call	Bond Future	3,707.0600	3.7071	3,408.6400	3.4086	(8.050)	0	0	0
2017/02/07	2044	03/08/2017	9.62	Call	Bond Future	3,621.6900	3.6217	3,327.5100	3.3275	(8.123)	0	0	0
2017/02/07	2044	03/08/2017	9.63	Call	Bond Future	3,664.3800	3.6644	3,368.0800	3.3681	(8.086)	0	0	0

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2017/02/07	2044	02/11/2017	9.68	Call	Bond Future	4,640.0000	4.6400	4,327.2200	4.3272	(6.741)	0	0	0
2017/02/07	2044	02/11/2017			Bond Future	9.7343	93.0523	9.8046	92.4456	0.722	0.0000	0.0000	0
2017/02/07	2044	02/11/2017	9.66	Call	Bond Future	4,553.9900	4.5540	4,244.7300	4.2447	(6.791)	0	0	0
2017/02/07	2044	02/11/2017	9.67	Call	Bond Future	4,596.7400	4.5967	4,285.7200	4.2857	(6.766)	0	0	0
2017/02/07	2044	02/11/2017	9.66	Put	Bond Future	5,202.8500	5.2028	5,500.2500	5.5002	5.716	0	0	0
2017/02/07	2044	02/11/2017	9.68	Put	Bond Future	5,113.3800	5.1134	5,407.2600	5.4073	5.747	0	0	0
2017/02/07	2044	02/11/2017	9.67	Put	Bond Future	5,157.7900	5.1578	5,453.4300	5.4534	5.732	0	0	0
2017/02/07	2046	02/02/2017			Bond Future	133.5613	133.5613	133.5613	133.5613	0.000	0.0000	0.0000	0
2017/02/07	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2046	04/05/2017			Bond Future	134.5862	134.5862	134.5811	134.5811	(0.004)	0.0000	0.0000	19,696
2017/02/07	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2046	04/05/2017	138.32	Put	Bond Future	3,733.8400	3.7338	3,738.9000	3.7389	0.136	0	0	0
2017/02/07	2046	04/05/2017	138.34	Put	Bond Future	3,753.8400	3.7538	3,758.9000	3.7589	0.135	0	0	0
2017/02/07	2046	04/05/2017	138.33	Put	Bond Future	3,743.8400	3.7438	3,748.9000	3.7489	0.135	0	0	0
2017/02/07	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2046	03/08/2017	141.17	Put	Bond Future	3,974.2300	3.9742	3,979.8700	3.9799	0.142	0	0	0
2017/02/07	2046	03/08/2017			Bond Future	137.1958	137.1958	137.1901	137.1901	(0.004)	0.0000	0.0000	0
2017/02/07	2046	03/08/2017	141.19	Put	Bond Future	3,994.2300	3.9942	3,999.8700	3.9999	0.141	0	0	0
2017/02/07	2046	03/08/2017	141.18	Put	Bond Future	3,984.2300	3.9842	3,989.8700	3.9899	0.142	0	0	0
2017/02/07	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2046	02/11/2017	136.31	Call	Bond Future	2,037.6000	2.0376	2,032.7600	2.0328	(0.238)	0	0	0
2017/02/07	2046	02/11/2017			Bond Future	138.3476	138.3476	138.3428	138.3428	(0.003)	0.0000	0.0000	0
2017/02/07	2046	02/11/2017	136.30	Call	Bond Future	2,047.6000	2.0476	2,042.7600	2.0428	(0.236)	0	0	0
2017/02/07	2046	02/11/2017	136.32	Call	Bond Future	2,027.6000	2.0276	2,022.7600	2.0228	(0.239)	0	0	0
2017/02/07	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2050	02/02/2017			Bond Future	142.2024	142.2024	142.2024	142.2024	0.000	0.0000	0.0000	0
2017/02/07	2050	04/05/2017			Bond Future	144.9224	144.9224	145.0868	145.0868	0.113	0.0000	0.0000	24,079
2017/02/07	2050	04/05/2017	147.83	Put	Bond Future	2,907.6100	2.9076	2,743.2000	2.7432	(5.654)	0	0	0
2017/02/07	2050	04/05/2017	147.85	Put	Bond Future	2,927.6100	2.9276	2,763.2000	2.7632	(5.616)	0	0	0
2017/02/07	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2050	04/05/2017	147.84	Put	Bond Future	2,917.6100	2.9176	2,753.2000	2.7532	(5.635)	0	0	0
2017/02/07	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2050	03/08/2017			Bond Future	146.0540	146.0540	146.2205	146.2205	0.114	0.0000	0.0000	0
2017/02/07	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2050	03/08/2017	149.22	Put	Bond Future	3,165.9800	3.1660	2,999.4900	2.9995	(5.259)	0	0	0
2017/02/07	2050	03/08/2017	149.24	Put	Bond Future	3,185.9800	3.1860	3,019.4900	3.0195	(5.226)	0	0	0
2017/02/07	2050	03/08/2017	149.23	Put	Bond Future	3,175.9800	3.1760	3,009.4900	3.0095	(5.242)	0	0	0
2017/02/07	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/02/07	2050	02/11/2017			Bond Future	148.9881	148.9881	149.1590	149.1590	0.115	0.0000	0.0000	0
2017/02/07	2050	02/11/2017	144.67	Call	Bond Future	4,318.1300	4.3181	4,488.9500	4.4889	3.956	0	0	0
2017/02/07	2050	02/11/2017	144.65	Call	Bond Future	4,338.1300	4.3381	4,508.9500	4.5089	3.938	0	0	0
2017/02/07	2050	02/11/2017	144.66	Call	Bond Future	4,328.1300	4.3281	4,498.9500	4.4989	3.947	0	0	0
2017/02/07	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	AL37	04/05/2017			Index Future	525.1900	525.1900	524.6280	524.6280	(0.107)	0.0000	0.0000	1
2017/02/07	AL37	03/08/2017			Index Future	535.2760	535.2760	534.6730	534.6730	(0.113)	0.0000	0.0000	0
2017/02/07	AL37	02/11/2017			Index Future	545.9710	545.9710	545.3080	545.3080	(0.121)	0.0000	0.0000	0
2017/02/07	AL7T	04/05/2017			Index Future	607.3090	607.3090	605.7200	605.7200	(0.262)	0.0000	0.0000	0
2017/02/07	AL7T	03/08/2017			Index Future	618.9720	618.9720	617.3180	617.3180	(0.267)	0.0000	0.0000	0
2017/02/07	AL7T	02/11/2017			Index Future	631.3390	631.3390	629.5970	629.5970	(0.276)	0.0000	0.0000	0
2017/02/07	ALBI	04/05/2017			Index Future	551.5080	551.5080	549.5850	549.5850	(0.349)	0.0000	0.0000	598
2017/02/07	ALBI	03/08/2017			Index Future	562.0990	562.0990	560.1090	560.1090	(0.354)	0.0000	0.0000	0
2017/02/07	ALBI	02/11/2017			Index Future	573.3300	573.3300	571.2500	571.2500	(0.363)	0.0000	0.0000	0
2017/02/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/02/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	CS26	02/04/2026			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
2017/02/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/07	EL28	02/02/2017			Bond Future	128.8852	128.8852	128.8852	128.8852	0.000	0.0000	0.0000	0
2017/02/07	EL28	04/05/2017			Bond Future	130.0455	130.0455	130.0432	130.0432	(0.002)	0.0000	0.0000	0
2017/02/07	EL28	04/05/2017	137.90	Put	Bond Future	7,854.4700	7.8545	7,856.8100	7.8568	0.030	0	0	0
2017/02/07	EL28	04/05/2017	137.92	Put	Bond Future	7,874.4700	7.8745	7,876.8100	7.8768	0.030	0	0	0
2017/02/07	EL28	04/05/2017	137.91	Put	Bond Future	7,864.4700	7.8645	7,866.8100	7.8668	0.030	0	0	0
2017/02/07	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	EL28	03/08/2017			Bond Future	132.5673	132.5673	132.5640	132.5640	(0.002)	0.0000	0.0000	0
2017/02/07	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	EL28	03/08/2017	135.16	Put	Bond Future	2,592.7400	2.5927	2,596.0500	2.5961	0.128	0	0	0
2017/02/07	EL28	03/08/2017	135.18	Put	Bond Future	2,612.7400	2.6127	2,616.0500	2.6161	0.127	0	0	0
2017/02/07	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	EL28	03/08/2017	135.17	Put	Bond Future	2,602.7400	2.6027	2,606.0500	2.6061	0.127	0	0	0
2017/02/07	EL28	02/11/2017			Bond Future	133.4633	133.4633	133.4609	133.4609	(0.002)	0.0000	0.0000	0
2017/02/07	EL28	02/11/2017	133.87	Put	Bond Future	406.7000	0.4067	409.1300	0.4091	0.597	0	0	0
2017/02/07	EL28	02/11/2017	133.89	Put	Bond Future	426.7000	0.4267	429.1300	0.4291	0.569	0	0	0
2017/02/07	EL28	02/11/2017	133.88	Put	Bond Future	416.7000	0.4167	419.1300	0.4191	0.583	0	0	0
2017/02/07	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	ES33	02/02/2017			Bond Future	10.4950	79.6754	10.4950	79.6754	0.000	0.0000	0.0000	0
2017/02/07	ES33	04/05/2017			Bond Future	10.5415	77.6274	10.5956	77.2863	0.513	0.0000	0.0000	9,466
2017/02/07	ES33	04/05/2017	10.55	Call	Bond Future	54.0100	0.0540	0.0000	0.0000	(100.000)	0	0	0
2017/02/07	ES33	04/05/2017	10.54	Put	Bond Future	9.2400	0.0092	350.3900	0.3504	3692.100	0	0	0
2017/02/07	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	223.9600	0.2240	100.000	0	0	0
2017/02/07	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	287.1400	0.2871	100.000	0	0	0
2017/02/07	ES33	04/05/2017	10.56	Call	Bond Future	117.1900	0.1172	0.0000	0.0000	(100.000)	0	0	0
2017/02/07	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	ES33	03/08/2017			Bond Future	10.6222	79.1181	10.6789	78.7657	0.533	0.0000	0.0000	0
2017/02/07	ES33	03/08/2017	10.53	Put	Bond Future	578.8400	0.5788	931.2200	0.9312	60.877	0	0	0
2017/02/07	ES33	03/08/2017	10.55	Put	Bond Future	452.7400	0.4527	805.1200	0.8051	77.833	0	0	0
2017/02/07	ES33	03/08/2017	10.54	Put	Bond Future	515.7500	0.5158	868.1300	0.8681	68.324	0	0	0
2017/02/07	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	ES33	02/11/2017	10.66	Put	Bond Future	241.3200	0.2413	607.8400	0.6078	151.881	0	0	0
2017/02/07	ES33	02/11/2017			Bond Future	10.6991	76.9062	10.7588	76.5396	0.558	0.0000	0.0000	0
2017/02/07	ES33	02/11/2017	10.68	Put	Bond Future	117.6800	0.1177	484.2000	0.4842	311.455	0	0	0
2017/02/07	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	ES33	02/11/2017	10.67	Put	Bond Future	179.4600	0.1795	545.9800	0.5460	204.235	0	0	0
2017/02/07	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/02/07	ES42	02/02/2017			Bond Future	10.6350	83.8225	10.6350	83.8225	0.000	0.0000	0.0000	0
2017/02/07	ES42	04/05/2017			Bond Future	10.6811	81.4176	10.7406	80.9883	0.556	0.0000	0.0000	8,777
2017/02/07	ES42	03/08/2017			Bond Future	10.7603	82.9811	10.8224	82.5384	0.577	0.0000	0.0000	0
2017/02/07	ES42	02/11/2017			Bond Future	10.8348	80.3777	10.9000	79.9187	0.602	0.0000	0.0000	0
2017/02/07	GOVI	04/05/2017			GOVI	549.3030	549.3030	547.3870	547.3870	(0.349)	0.0000	0.0000	394
2017/02/07	GOVI	04/05/2017	262.19	Call	GOVI	2,871,130.0000	287.1130	2,851,970.0000	285.1970	(0.667)	0	0	0
2017/02/07	GOVI	04/05/2017	262.20	Call	GOVI	2,871,030.0000	287.1030	2,851,870.0000	285.1870	(0.667)	0	0	0
2017/02/07	GOVI	04/05/2017	262.18	Call	GOVI	2,871,230.0000	287.1230	2,852,070.0000	285.2070	(0.667)	0	0	0
2017/02/07	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	GOVI	03/08/2017			GOVI	559.8520	559.8520	557.8680	557.8680	(0.354)	0.0000	0.0000	0
2017/02/07	GOVI	03/08/2017	561.09	Put	GOVI	12,380.0000	1.2380	32,220.0000	3.2220	160.258	0	0	0
2017/02/07	GOVI	03/08/2017	561.11	Put	GOVI	12,580.0000	1.2580	32,420.0000	3.2420	157.711	0	0	0
2017/02/07	GOVI	03/08/2017	561.10	Put	GOVI	12,480.0000	1.2480	32,320.0000	3.2320	158.974	0	0	0
2017/02/07	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	GOVI	02/11/2017	572.44	Put	GOVI	14,030.0000	1.4030	34,760.0000	3.4760	147.755	0	0	0
2017/02/07	GOVI	02/11/2017			GOVI	571.0370	571.0370	568.9640	568.9640	(0.363)	0.0000	0.0000	0
2017/02/07	GOVI	02/11/2017	572.46	Put	GOVI	14,230.0000	1.4230	34,960.0000	3.4960	145.678	0	0	0
2017/02/07	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	GOVI	02/11/2017	572.45	Put	GOVI	14,130.0000	1.4130	34,860.0000	3.4860	146.709	0	0	0
2017/02/07	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/07	IGOV	04/05/2017			Index Future	254.4480	254.4480	254.3460	254.3460	(0.040)	0.0000	0.0000	922
2017/02/07	IGOV	03/08/2017			Index Future	259.3830	259.3830	259.2770	259.2770	(0.041)	0.0000	0.0000	412
2017/02/07	IGOV	02/11/2017			Index Future	264.5930	264.5930	264.4870	264.4870	(0.040)	0.0000	0.0000	0
2017/02/07	ILBI	04/05/2017			Index Future	688.1690	688.1690	688.0290	688.0290	(0.020)	0.0000	0.0000	0
2017/02/07	ILBI	03/08/2017			Index Future	701.2190	701.2190	701.0770	701.0770	(0.020)	0.0000	0.0000	0
2017/02/07	ILBI	02/11/2017			Index Future	715.3660	715.3660	715.2200	715.2200	(0.020)	0.0000	0.0000	0
2017/02/07	IS01	16/03/2017			Interest Rate Swap	100.0029	100.0029	100.0029	100.0029	0.000	0.0000	0.0000	0
2017/02/07	IS01	15/06/2017			Interest Rate Swap	99.6136	99.6136	99.6132	99.6132	0.000	0.0000	0.0000	0
2017/02/07	IS01	21/09/2017			Interest Rate Swap	99.6467	99.6467	99.6472	99.6472	0.001	0.0000	0.0000	0
2017/02/07	IS01	21/12/2017			Interest Rate Swap	99.9048	99.9048	99.9088	99.9088	0.004	0.0000	0.0000	0
2017/02/07	IS01	15/03/2018			Interest Rate Swap	99.9424	99.9424	99.9506	99.9506	0.008	0.0000	0.0000	0
2017/02/07	IS02	18/12/2017			Interest Rate Swap	99.9329	99.9329	99.9366	99.9366	0.004	0.0000	0.0000	0
2017/02/07	IS02	16/03/2018			Interest Rate Swap	99.2258	99.2258	99.2340	99.2340	0.008	0.0000	0.0000	0
2017/02/07	IS02	15/06/2018			Interest Rate Swap	98.8858	98.8858	98.8991	98.8991	0.013	0.0000	0.0000	0

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2017/02/07	IS02	21/09/2018			Interest Rate Swap	98.9467	98.9467	98.9646	98.9646	0.018	0.0000	0.0000	0
2017/02/07	IS02	21/12/2018			Interest Rate Swap	99.4500	99.4500	99.4700	99.4700	0.020	0.0000	0.0000	0
2017/02/07	IS02	15/03/2019			Interest Rate Swap	99.9607	99.9607	99.9869	99.9869	0.026	0.0000	0.0000	0
2017/02/07	IS05	17/12/2020			Interest Rate Swap	97.7674	97.7674	97.8692	97.8692	0.104	0.0000	0.0000	0
2017/02/07	IS05	16/03/2021			Interest Rate Swap	97.0895	97.0895	97.2019	97.2019	0.116	0.0000	0.0000	0
2017/02/07	IS05	15/06/2021			Interest Rate Swap	96.3748	96.3748	96.4975	96.4975	0.127	0.0000	0.0000	0
2017/02/07	IS05	21/09/2021			Interest Rate Swap	96.6387	96.6387	96.7714	96.7714	0.137	0.0000	0.0000	0
2017/02/07	IS05	21/12/2021			Interest Rate Swap	98.8955	98.8955	99.0357	99.0357	0.142	0.0000	0.0000	50
2017/02/07	IS05	15/03/2022			Interest Rate Swap	99.1021	99.1021	99.2487	99.2487	0.148	0.0000	0.0000	0
2017/02/07	IS10	17/12/2025			Interest Rate Swap	97.9144	97.9144	98.1330	98.1330	0.223	0.0000	0.0000	0
2017/02/07	IS10	16/03/2026			Interest Rate Swap	94.9934	94.9934	95.2199	95.2199	0.238	0.0000	0.0000	0
2017/02/07	IS10	15/06/2026			Interest Rate Swap	93.7851	93.7851	94.0230	94.0230	0.254	0.0000	0.0000	0
2017/02/07	IS10	21/09/2026			Interest Rate Swap	95.9348	95.9348	96.1837	96.1837	0.259	0.0000	0.0000	0
2017/02/07	IS10	21/12/2026			Interest Rate Swap	99.6678	99.6678	99.9236	99.9236	0.257	0.0000	0.0000	0
2017/02/07	IS10	15/03/2027			Interest Rate Swap	98.2802	98.2802	98.5457	98.5457	0.270	0.0000	0.0000	0
2017/02/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/07	JBAF	15/02/2017			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2017/02/07	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	1,000
2017/02/07	JBAF	19/04/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/02/07	JBAF	17/05/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/02/07	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2017/02/07	JBAF	19/07/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/02/07	JBAF	20/09/2017			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2017/02/07	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/02/07	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2017/02/07	JBAF	20/06/2018			Jibar Tradeable Future	7.5000	92.5000	7.5000	92.5000	0.000	0.0000	0.0000	0
2017/02/07	JBAF	19/09/2018			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2017/02/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/07	JBAF	19/12/2018			Jibar Tradeable Future	7.5500	92.4500	7.5600	92.4400	0.132	0.0000	0.0000	0
2017/02/07	R023	02/02/2017			Bond Future	8.4550	100.1278	8.4550	100.1278	0.000	0.0000	0.0000	0
2017/02/07	R023	04/05/2017	8.61	Call	Bond Future	1,517.8800	1.5179	1,438.8100	1.4388	(5.209)	0	0	0
2017/02/07	R023	04/05/2017			Bond Future	8.4640	98.2311	8.4920	98.1072	0.331	0.0000	0.0000	19,210
2017/02/07	R023	04/05/2017	8.59	Call	Bond Future	1,465.8200	1.4658	1,388.1800	1.3882	(5.297)	0	0	0
2017/02/07	R023	04/05/2017	8.60	Call	Bond Future	1,491.7300	1.4917	1,413.3700	1.4134	(5.253)	0	0	0
2017/02/07	R023	04/05/2017	8.59	Put	Bond Future	909.8000	0.9098	956.0700	0.9561	5.086	0	0	0
2017/02/07	R023	04/05/2017	8.61	Put	Bond Future	873.9800	0.8740	918.8200	0.9188	5.131	0	0	0

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2017/02/07	R023	04/05/2017	8.60	Put	Bond Future	891.7600	0.8918	937.3100	0.9373	5.108	0	0	0
2017/02/07	R023	03/08/2017	8.60	Put	Bond Future	1,422.7200	1.4227	1,478.4300	1.4784	3.916	0	0	0
2017/02/07	R023	03/08/2017			Bond Future	8.4986	100.1176	8.5295	99.9854	0.364	0.0000	0.0000	0
2017/02/07	R023	03/08/2017	8.59	Put	Bond Future	1,441.5100	1.4415	1,497.7600	1.4978	3.902	0	0	0
2017/02/07	R023	03/08/2017	8.60	Call	Bond Future	1,854.9700	1.8550	1,778.5400	1.7785	(4.120)	0	0	0
2017/02/07	R023	03/08/2017	8.58	Call	Bond Future	1,807.9600	1.8080	1,732.6200	1.7326	(4.167)	0	0	0
2017/02/07	R023	03/08/2017	8.59	Call	Bond Future	1,831.2500	1.8313	1,755.3600	1.7554	(4.144)	0	0	0
2017/02/07	R023	03/08/2017	8.58	Put	Bond Future	1,460.7600	1.4608	1,517.5600	1.5176	3.888	0	0	0
2017/02/07	R023	02/11/2017	8.56	Call	Bond Future	1,973.7100	1.9737	1,896.0000	1.8960	(3.937)	0	0	0
2017/02/07	R023	02/11/2017			Bond Future	8.5237	98.1861	8.5586	98.0424	0.410	0.0000	0.0000	0
2017/02/07	R023	02/11/2017	8.57	Call	Bond Future	1,995.4600	1.9955	1,917.2400	1.9172	(3.920)	0	0	0
2017/02/07	R023	02/11/2017	8.58	Call	Bond Future	2,017.6700	2.0177	1,938.9600	1.9390	(3.901)	0	0	0
2017/02/07	R023	02/11/2017	8.56	Put	Bond Future	1,824.1000	1.8241	1,890.1200	1.8901	3.619	0	0	0
2017/02/07	R023	02/11/2017	8.58	Put	Bond Future	1,785.8700	1.7859	1,850.8900	1.8509	3.641	0	0	0
2017/02/07	R023	02/11/2017	8.57	Put	Bond Future	1,804.7500	1.8047	1,870.2600	1.8703	3.630	0	0	0
2017/02/07	R035	02/02/2017			Bond Future	9.5150	98.4411	9.5150	98.4411	0.000	0.0000	0.0000	0
2017/02/07	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	278.2600	0.2783	100.000	0	0	0
2017/02/07	R035	04/05/2017			Bond Future	9.5300	96.1004	9.5844	95.6594	0.571	0.0000	0.0000	7,829
2017/02/07	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	359.4500	0.3595	100.000	0	0	0
2017/02/07	R035	04/05/2017	9.55	Call	Bond Future	162.6600	0.1627	0.0000	0.0000	(100.000)	0	0	0
2017/02/07	R035	04/05/2017	9.53	Call	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	0
2017/02/07	R035	04/05/2017	9.54	Call	Bond Future	81.4700	0.0815	0.0000	0.0000	(100.000)	0	0	0
2017/02/07	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	440.7500	0.4408	100.000	0	0	0
2017/02/07	R035	03/08/2017			Bond Future	9.5786	97.9459	9.6354	97.4908	0.593	0.0000	0.0000	0
2017/02/07	R035	03/08/2017	9.50	Put	Bond Future	635.6500	0.6356	1,090.7500	1.0908	71.596	0	0	0
2017/02/07	R035	03/08/2017	9.52	Put	Bond Future	473.3800	0.4734	928.4800	0.9285	96.138	0	0	0
2017/02/07	R035	03/08/2017	9.51	Put	Bond Future	554.4600	0.5545	1,009.5600	1.0096	82.080	0	0	0
2017/02/07	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R035	02/11/2017			Bond Future	9.6226	95.4002	9.6823	94.9273	0.620	0.0000	0.0000	0
2017/02/07	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R035	02/11/2017	9.59	Put	Bond Future	259.9100	0.2599	732.8300	0.7328	181.955	0	0	0
2017/02/07	R035	02/11/2017	9.61	Put	Bond Future	100.3300	0.1003	573.2500	0.5733	471.364	0	0	0
2017/02/07	R035	02/11/2017	9.60	Put	Bond Future	180.0700	0.1801	652.9900	0.6530	262.631	0	0	0
2017/02/07	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R186	02/02/2017			Bond Future	8.8400	112.1438	8.8400	112.1438	0.000	0.0000	0.0000	0
2017/02/07	R186	04/05/2017			Bond Future	8.8567	114.4809	8.9007	114.1810	0.497	0.0000	0.0000	117,657
2017/02/07	R186	04/05/2017	8.89	Put	Bond Future	1,740.6500	1.7406	1,875.5600	1.8756	7.751	0	0	0
2017/02/07	R186	04/05/2017	8.94	Put	Bond Future	1,586.2000	1.5862	1,712.3800	1.7124	7.955	0	0	500
2017/02/07	R186	04/05/2017	9.20	Call	Bond Future	3,253.7000	3.2537	3,038.5300	3.0385	(6.613)	0	0	0
2017/02/07	R186	04/05/2017	8.70	Put	Bond Future	2,428.2400	2.4282	2,597.2600	2.5973	6.961	0	0	0
2017/02/07	R186	04/05/2017	8.91	Put	Bond Future	1,677.6100	1.6776	1,809.0100	1.8090	7.833	0	0	0
2017/02/07	R186	04/05/2017	8.44	Put	Bond Future	3,632.8300	3.6328	3,846.5500	3.8465	5.883	0	0	0
2017/02/07	R186	04/05/2017	8.90	Put	Bond Future	1,708.9200	1.7089	1,842.0700	1.8421	7.791	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
2017/02/07	R186	04/05/2017	8.70	Call	Bond Future	1,350.8400	1.3508	1,219.9200	1.2199	(9.692)	0	0	500
2017/02/07	R186	04/05/2017	8.91	Call	Bond Future	2,040.5300	2.0405	1,871.9900	1.8720	(8.260)	0	0	0
2017/02/07	R186	04/05/2017	8.98	Call	Bond Future	2,307.5700	2.3076	2,126.9700	2.1270	(7.826)	0	0	0
2017/02/07	R186	04/05/2017	9.20	Put	Bond Future	942.4900	0.9425	1,027.2600	1.0273	8.994	0	0	5,709
2017/02/07	R186	04/05/2017	8.89	Call	Bond Future	1,967.4800	1.9675	1,802.4500	1.8025	(8.388)	0	0	0
2017/02/07	R186	04/05/2017	8.94	Call	Bond Future	2,152.8400	2.1528	1,979.0800	1.9791	(8.071)	0	0	0
2017/02/07	R186	04/05/2017	8.98	Put	Bond Future	1,470.0900	1.4701	1,589.4300	1.5894	8.118	0	0	0
2017/02/07	R186	04/05/2017	8.44	Call	Bond Future	737.0200	0.7370	650.8000	0.6508	(11.698)	0	0	500
2017/02/07	R186	04/05/2017	8.90	Call	Bond Future	2,003.8200	2.0038	1,837.0300	1.8370	(8.324)	0	0	0
2017/02/07	R186	03/08/2017	9.35	Call	Bond Future	4,450.9700	4.4510	4,234.5100	4.2345	(4.863)	0	0	0
2017/02/07	R186	03/08/2017	8.93	Put	Bond Future	2,584.2500	2.5843	2,728.5100	2.7285	5.582	0	0	0
2017/02/07	R186	03/08/2017			Bond Future	8.9008	111.3762	8.9476	111.0637	0.526	0.0000	0.0000	0
2017/02/07	R186	03/08/2017	8.92	Put	Bond Future	2,615.9000	2.6159	2,761.4000	2.7614	5.562	0	0	0
2017/02/07	R186	03/08/2017	9.50	Call	Bond Future	5,128.6300	5.1286	4,897.4800	4.8975	(4.507)	0	0	0
2017/02/07	R186	03/08/2017	8.85	Put	Bond Future	2,845.6000	2.8456	2,999.8900	2.9999	5.422	0	0	750
2017/02/07	R186	03/08/2017	8.91	Call	Bond Future	2,709.4200	2.7094	2,543.6400	2.5436	(6.119)	0	0	0
2017/02/07	R186	03/08/2017	8.93	Call	Bond Future	2,779.2600	2.7793	2,611.0000	2.6110	(6.054)	0	0	0
2017/02/07	R186	03/08/2017	8.92	Call	Bond Future	2,744.2200	2.7442	2,577.2000	2.5772	(6.086)	0	0	0
2017/02/07	R186	03/08/2017	9.35	Put	Bond Future	1,503.3100	1.5033	1,599.3700	1.5994	6.390	0	0	750
2017/02/07	R186	03/08/2017	9.50	Put	Bond Future	1,220.3100	1.2203	1,301.6800	1.3017	6.668	0	0	6,500
2017/02/07	R186	03/08/2017	8.85	Call	Bond Future	2,505.5900	2.5056	2,347.3600	2.3474	(6.315)	0	0	0
2017/02/07	R186	03/08/2017	8.91	Put	Bond Future	2,647.8400	2.6478	2,794.5800	2.7946	5.542	0	0	0
2017/02/07	R186	02/11/2017	8.89	Put	Bond Future	3,412.1700	3.4122	3,573.0200	3.5730	4.714	0	0	0
2017/02/07	R186	02/11/2017	8.88	Call	Bond Future	3,096.9100	3.0969	2,929.8500	2.9299	(5.394)	0	0	0
2017/02/07	R186	02/11/2017			Bond Future	8.9330	113.6027	8.9835	113.2737	0.564	0.0000	0.0000	0
2017/02/07	R186	02/11/2017	8.89	Call	Bond Future	3,130.1200	3.1301	2,962.0000	2.9620	(5.371)	0	0	0
2017/02/07	R186	02/11/2017	8.90	Call	Bond Future	3,163.5200	3.1635	2,994.3400	2.9943	(5.348)	0	0	0
2017/02/07	R186	02/11/2017	8.88	Put	Bond Future	3,444.6100	3.4446	3,606.5200	3.6065	4.700	0	0	0
2017/02/07	R186	02/11/2017	8.90	Put	Bond Future	3,379.9700	3.3800	3,539.7600	3.5398	4.728	0	0	0
2017/02/07	R197	02/02/2017			Bond Future	295.4924	295.4924	295.4924	295.4924	0.000	0.0000	0.0000	0
2017/02/07	R197	04/05/2017	308.58	Put	Bond Future	6,911.0300	6.9110	6,921.5700	6.9216	0.153	0	0	0
2017/02/07	R197	04/05/2017			Bond Future	301.6690	301.6690	301.6584	301.6584	(0.003)	0.0000	0.0000	1,063
2017/02/07	R197	04/05/2017	308.60	Put	Bond Future	6,931.0300	6.9310	6,941.5700	6.9416	0.152	0	0	0
2017/02/07	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R197	04/05/2017	308.59	Put	Bond Future	6,921.0300	6.9210	6,931.5700	6.9316	0.152	0	0	0
2017/02/07	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R197	03/08/2017			Bond Future	300.5654	300.5654	300.5527	300.5527	(0.004)	0.0000	0.0000	0
2017/02/07	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R197	03/08/2017	308.05	Put	Bond Future	7,484.6100	7.4846	7,497.2800	7.4973	0.169	0	0	0
2017/02/07	R197	03/08/2017	308.07	Put	Bond Future	7,504.6100	7.5046	7,517.2800	7.5173	0.169	0	0	0
2017/02/07	R197	03/08/2017	308.06	Put	Bond Future	7,494.6100	7.4946	7,507.2800	7.5073	0.169	0	0	0
2017/02/07	R197	02/11/2017	305.16	Call	Bond Future	1,443.9100	1.4439	1,432.9900	1.4330	(0.756)	0	0	0
2017/02/07	R197	02/11/2017			Bond Future	306.6039	306.6039	306.5930	306.5930	(0.004)	0.0000	0.0000	0
2017/02/07	R197	02/11/2017	305.17	Call	Bond Future	1,433.9100	1.4339	1,422.9900	1.4230	(0.762)	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
2017/02/07	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R197	02/11/2017	305.15	Call	Bond Future	1,453.9100	1.4539	1,442.9900	1.4430	(0.751)	0	0	0
2017/02/07	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R202	02/02/2017			Bond Future	246.0563	246.0563	246.0563	246.0563	0.000	0.0000	0.0000	0
2017/02/07	R202	04/05/2017	256.73	Put	Bond Future	5,967.0400	5.9670	6,631.8200	6.6318	11.141	0	0	0
2017/02/07	R202	04/05/2017			Bond Future	250.7630	250.7630	250.0982	250.0982	(0.265)	0.0000	0.0000	33,867
2017/02/07	R202	04/05/2017	256.72	Put	Bond Future	5,957.0400	5.9570	6,621.8200	6.6218	11.160	0	0	0
2017/02/07	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R202	04/05/2017	256.71	Put	Bond Future	5,947.0400	5.9470	6,611.8200	6.6118	11.178	0	0	0
2017/02/07	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R202	03/08/2017			Bond Future	251.9323	251.9323	251.2532	251.2532	(0.270)	0.0000	0.0000	0
2017/02/07	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R202	03/08/2017	258.35	Put	Bond Future	6,417.6600	6.4177	7,096.8000	7.0968	10.582	0	0	0
2017/02/07	R202	03/08/2017	258.37	Put	Bond Future	6,437.6600	6.4377	7,116.8000	7.1168	10.549	0	0	0
2017/02/07	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R202	03/08/2017	258.36	Put	Bond Future	6,427.6600	6.4277	7,106.8000	7.1068	10.566	0	0	0
2017/02/07	R202	02/11/2017			Bond Future	256.9935	256.9935	256.3024	256.3024	(0.269)	0.0000	0.0000	0
2017/02/07	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R202	02/11/2017	253.89	Call	Bond Future	3,103.5400	3.1035	2,412.4100	2.4124	(22.269)	0	0	0
2017/02/07	R202	02/11/2017	253.90	Call	Bond Future	3,093.5400	3.0935	2,402.4100	2.4024	(22.341)	0	0	0
2017/02/07	R202	02/11/2017	253.91	Call	Bond Future	3,083.5400	3.0835	2,392.4100	2.3924	(22.414)	0	0	0
2017/02/07	R203	02/02/2017			Bond Future	7.6900	103.6142	7.6900	103.6142	0.000	0.0000	0.0000	0
2017/02/07	R203	04/05/2017	6.91	Call	Bond Future	3.4100	0.0034	3.6400	0.0036	6.745	0	0	0
2017/02/07	R203	04/05/2017	6.92	Put	Bond Future	215.0200	0.2150	209.8500	0.2098	(2.404)	0	0	0
2017/02/07	R203	04/05/2017			Bond Future	7.5240	101.4279	7.5085	101.4333	(0.206)	0.0000	0.0000	31,101
2017/02/07	R203	04/05/2017	6.92	Call	Bond Future	3.6800	0.0037	3.9300	0.0039	6.793	0	0	0
2017/02/07	R203	04/05/2017	6.93	Call	Bond Future	3.9000	0.0039	4.1600	0.0042	6.667	0	0	0
2017/02/07	R203	04/05/2017	6.91	Put	Bond Future	218.2600	0.2183	213.0700	0.2131	(2.378)	0	0	0
2017/02/07	R203	04/05/2017	6.93	Put	Bond Future	211.7300	0.2117	206.5700	0.2066	(2.437)	0	0	0
2017/02/07	R203	03/08/2017	4.89	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2017/02/07	R203	03/08/2017			Bond Future	6.9624	103.3757	6.9682	103.3750	0.083	0.0000	0.0000	0
2017/02/07	R203	03/08/2017	4.87	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2017/02/07	R203	03/08/2017	4.88	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2017/02/07	R203	03/08/2017	4.87	Put	Bond Future	224.0800	0.2241	224.7100	0.2247	0.281	0	0	0
2017/02/07	R203	03/08/2017	4.89	Put	Bond Future	221.9300	0.2219	222.5600	0.2226	0.284	0	0	0
2017/02/07	R203	03/08/2017	4.88	Put	Bond Future	223.0000	0.2230	223.6300	0.2236	0.283	0	0	0
2017/02/07	R204	02/02/2017			Bond Future	7.8200	101.3474	7.8200	101.3474	0.000	0.0000	0.0000	0
2017/02/07	R204	04/05/2017	7.90	Put	Bond Future	191.3700	0.1914	205.5300	0.2055	7.399	0	0	0
2017/02/07	R204	04/05/2017			Bond Future	7.7940	103.3487	7.8192	103.3109	0.323	0.0000	0.0000	29,125
2017/02/07	R204	04/05/2017	7.92	Put	Bond Future	179.8700	0.1799	193.3900	0.1934	7.517	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
2017/02/07	R204	04/05/2017	7.90	Call	Bond Future	349.9500	0.3499	326.3700	0.3264	(6.738)	0	0	0
2017/02/07	R204	04/05/2017	7.91	Put	Bond Future	185.5600	0.1856	199.4000	0.1994	7.459	0	0	0
2017/02/07	R204	04/05/2017	7.91	Call	Bond Future	359.0900	0.3591	335.1900	0.3352	(6.656)	0	0	0
2017/02/07	R204	04/05/2017	7.92	Call	Bond Future	368.3400	0.3683	344.1200	0.3441	(6.575)	0	0	0
2017/02/07	R204	03/08/2017	7.77	Put	Bond Future	388.0500	0.3880	410.3500	0.4103	5.747	0	0	0
2017/02/07	R204	03/08/2017			Bond Future	7.7973	101.2928	7.8322	101.2482	0.448	0.0000	0.0000	0
2017/02/07	R204	03/08/2017	7.76	Put	Bond Future	394.4100	0.3944	416.9600	0.4170	5.717	0	0	0
2017/02/07	R204	03/08/2017	7.75	Call	Bond Future	340.3000	0.3403	318.4500	0.3184	(6.421)	0	0	0
2017/02/07	R204	03/08/2017	7.76	Call	Bond Future	346.6600	0.3467	324.5600	0.3246	(6.375)	0	0	0
2017/02/07	R204	03/08/2017	7.77	Call	Bond Future	353.0900	0.3531	330.7400	0.3307	(6.330)	0	0	0
2017/02/07	R204	03/08/2017	7.75	Put	Bond Future	400.8500	0.4009	423.6500	0.4237	5.688	0	0	0
2017/02/07	R204	02/11/2017	7.76	Put	Bond Future	369.6100	0.3696	395.9000	0.3959	7.113	0	0	0
2017/02/07	R204	02/11/2017			Bond Future	7.7217	103.3176	7.7736	103.2628	0.671	0.0000	0.0000	0
2017/02/07	R204	02/11/2017	7.75	Put	Bond Future	374.4100	0.3744	400.9400	0.4009	7.086	0	0	0
2017/02/07	R204	02/11/2017	7.76	Call	Bond Future	410.0800	0.4101	381.5400	0.3815	(6.960)	0	0	0
2017/02/07	R204	02/11/2017	7.74	Call	Bond Future	398.5800	0.3986	370.5200	0.3705	(7.040)	0	0	0
2017/02/07	R204	02/11/2017	7.75	Call	Bond Future	404.3100	0.4043	376.0100	0.3760	(7.000)	0	0	0
2017/02/07	R204	02/11/2017	7.74	Put	Bond Future	379.2600	0.3793	406.0300	0.4060	7.058	0	0	0
2017/02/07	R207	02/02/2017			Bond Future	7.9700	98.6003	7.9700	98.6003	0.000	0.0000	0.0000	0
2017/02/07	R207	04/05/2017	8.21	Put	Bond Future	221.7100	0.2217	243.3700	0.2434	9.770	0	0	0
2017/02/07	R207	04/05/2017			Bond Future	7.9655	100.5672	7.9978	100.4913	0.406	0.0000	0.0000	79,350
2017/02/07	R207	04/05/2017	8.22	Call	Bond Future	811.3200	0.8113	756.4900	0.7565	(6.758)	0	0	0
2017/02/07	R207	04/05/2017	8.20	Call	Bond Future	778.3300	0.7783	724.5600	0.7246	(6.908)	0	0	0
2017/02/07	R207	04/05/2017	8.21	Call	Bond Future	794.7500	0.7947	740.4500	0.7405	(6.832)	0	0	0
2017/02/07	R207	04/05/2017	8.20	Put	Bond Future	228.6500	0.2286	250.8400	0.2508	9.705	0	0	0
2017/02/07	R207	04/05/2017	8.22	Put	Bond Future	214.9400	0.2149	236.0700	0.2361	9.831	0	0	0
2017/02/07	R207	03/08/2017	8.19	Call	Bond Future	887.5600	0.8876	836.0100	0.8360	(5.808)	0	0	51
2017/02/07	R207	03/08/2017			Bond Future	7.9906	98.8551	8.0293	98.7718	0.485	0.0000	0.0000	0
2017/02/07	R207	03/08/2017	8.39	Put	Bond Future	319.0000	0.3190	343.0700	0.3431	7.545	0	0	0
2017/02/07	R207	03/08/2017	8.41	Put	Bond Future	307.1300	0.3071	330.4900	0.3305	7.606	0	0	0
2017/02/07	R207	03/08/2017	8.19	Put	Bond Future	459.5400	0.4595	491.3700	0.4914	6.926	0	0	0
2017/02/07	R207	03/08/2017	8.40	Put	Bond Future	313.0200	0.3130	336.7300	0.3367	7.575	0	0	0
2017/02/07	R207	03/08/2017	8.41	Call	Bond Future	1,204.6500	1.2047	1,144.6300	1.1446	(4.982)	0	0	0
2017/02/07	R207	03/08/2017	8.39	Call	Bond Future	1,173.9600	1.1740	1,114.6500	1.1147	(5.052)	0	0	0
2017/02/07	R207	03/08/2017	8.40	Call	Bond Future	1,189.2600	1.1893	1,129.5900	1.1296	(5.017)	0	0	0
2017/02/07	R207	02/11/2017			Bond Future	7.9690	100.8313	8.0172	100.7371	0.604	0.0000	0.0000	0
2017/02/07	R207	02/11/2017	8.03	Put	Bond Future	682.5800	0.6826	726.4700	0.7265	6.430	0	0	0
2017/02/07	R207	02/11/2017	8.05	Put	Bond Future	665.4500	0.6655	708.5500	0.7086	6.477	0	0	0
2017/02/07	R207	02/11/2017	8.03	Call	Bond Future	801.7400	0.8017	751.4900	0.7515	(6.268)	0	0	0
2017/02/07	R207	02/11/2017	8.04	Put	Bond Future	673.9700	0.6740	717.4700	0.7175	6.454	0	0	0
2017/02/07	R207	02/11/2017	8.04	Call	Bond Future	812.6600	0.8127	762.0200	0.7620	(6.231)	0	0	0
2017/02/07	R207	02/11/2017	8.05	Call	Bond Future	823.6600	0.8237	772.6200	0.7726	(6.197)	0	0	0
2017/02/07	R208	02/02/2017			Bond Future	8.1500	97.5569	8.1500	97.5569	0.000	0.0000	0.0000	0
2017/02/07	R208	04/05/2017	8.39	Call	Bond Future	1,136.5900	1.1366	1,074.9700	1.0750	(5.421)	0	0	0
2017/02/07	R208	04/05/2017			Bond Future	8.1547	96.1015	8.1822	96.0137	0.338	0.0000	0.0000	21,493
2017/02/07	R208	04/05/2017	8.37	Call	Bond Future	1,094.3700	1.0944	1,033.8600	1.0339	(5.529)	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
2017/02/07	R208	04/05/2017	8.38	Call	Bond Future	1,115.3000	1.1153	1,054.2300	1.0542	(5.476)	0	0	0
2017/02/07	R208	04/05/2017	8.37	Put	Bond Future	410.8300	0.4108	438.1400	0.4381	6.648	0	0	0
2017/02/07	R208	04/05/2017	8.39	Put	Bond Future	389.8700	0.3899	416.0700	0.4161	6.720	0	0	0
2017/02/07	R208	04/05/2017	8.38	Put	Bond Future	400.1600	0.4002	426.9100	0.4269	6.685	0	0	0
2017/02/07	R208	03/08/2017	8.32	Call	Bond Future	1,246.8100	1.2468	1,190.3700	1.1904	(4.527)	0	0	0
2017/02/07	R208	03/08/2017			Bond Future	8.1823	97.9470	8.2139	97.8517	0.387	0.0000	0.0000	0
2017/02/07	R208	03/08/2017	8.30	Call	Bond Future	1,211.9500	1.2119	1,156.3800	1.1564	(4.585)	0	0	0
2017/02/07	R208	03/08/2017	8.31	Call	Bond Future	1,229.3200	1.2293	1,173.3000	1.1733	(4.557)	0	0	0
2017/02/07	R208	03/08/2017	8.30	Put	Bond Future	857.9000	0.8579	897.7100	0.8977	4.640	0	0	0
2017/02/07	R208	03/08/2017	8.32	Put	Bond Future	832.7700	0.8328	871.7100	0.8717	4.676	0	0	0
2017/02/07	R208	03/08/2017	8.31	Put	Bond Future	845.2700	0.8453	884.6300	0.8846	4.657	0	0	0
2017/02/07	R208	02/11/2017	8.18	Put	Bond Future	1,194.8600	1.1949	1,246.1700	1.2462	4.294	0	0	0
2017/02/07	R208	02/11/2017			Bond Future	8.1890	96.5017	8.2264	96.3956	0.457	0.0000	0.0000	0
2017/02/07	R208	02/11/2017	8.20	Put	Bond Future	1,167.4600	1.1675	1,217.9600	1.2180	4.326	0	0	0
2017/02/07	R208	02/11/2017	8.18	Call	Bond Future	1,169.2200	1.1692	1,114.4500	1.1144	(4.684)	0	0	0
2017/02/07	R208	02/11/2017	8.19	Put	Bond Future	1,181.1000	1.1811	1,232.0100	1.2320	4.310	0	0	0
2017/02/07	R208	02/11/2017	8.19	Call	Bond Future	1,183.8600	1.1839	1,128.6900	1.1287	(4.660)	0	0	0
2017/02/07	R208	02/11/2017	8.20	Call	Bond Future	1,198.6000	1.1986	1,143.0200	1.1430	(4.637)	0	0	0
2017/02/07	R209	02/02/2017			Bond Future	9.4850	73.8973	9.4850	73.8973	0.000	0.0000	0.0000	0
2017/02/07	R209	04/05/2017	9.48	Put	Bond Future	2,049.0300	2.0490	2,225.7800	2.2258	8.626	0	0	0
2017/02/07	R209	04/05/2017			Bond Future	9.4961	72.3934	9.5506	72.0243	0.574	0.0000	0.0000	59,170
2017/02/07	R209	04/05/2017	8.93	Call	Bond Future	592.9700	0.5930	508.0700	0.5081	(14.318)	0	0	1,130
2017/02/07	R209	04/05/2017	9.33	Put	Bond Future	2,611.0300	2.6110	2,818.6500	2.8187	7.952	0	0	1,130
2017/02/07	R209	04/05/2017	9.47	Put	Bond Future	2,083.4300	2.0834	2,262.2300	2.2622	8.582	0	0	0
2017/02/07	R209	04/05/2017	9.63	Call	Bond Future	2,482.8500	2.4828	2,260.7800	2.2608	(8.944)	0	0	0
2017/02/07	R209	04/05/2017	9.46	Call	Bond Future	1,872.0400	1.8720	1,683.7400	1.6837	(10.059)	0	0	0
2017/02/07	R209	04/05/2017	9.33	Call	Bond Future	1,467.8300	1.4678	1,306.3200	1.3063	(11.003)	0	0	0
2017/02/07	R209	04/05/2017	9.47	Call	Bond Future	1,905.3600	1.9054	1,715.0300	1.7150	(9.989)	0	0	0
2017/02/07	R209	04/05/2017	8.93	Put	Bond Future	4,603.1200	4.6031	4,887.3500	4.8874	6.175	0	0	0
2017/02/07	R209	04/05/2017	9.48	Call	Bond Future	1,939.1600	1.9392	1,746.7800	1.7468	(9.921)	0	0	0
2017/02/07	R209	04/05/2017	9.63	Put	Bond Future	1,581.3100	1.5813	1,728.3700	1.7284	9.300	0	0	1,130
2017/02/07	R209	04/05/2017	9.46	Put	Bond Future	2,118.4100	2.1184	2,299.2400	2.2992	8.536	0	0	0
2017/02/07	R209	03/08/2017			Bond Future	9.5404	73.7836	9.5971	73.4030	0.594	0.0000	0.0000	0
2017/02/07	R209	03/08/2017	9.44	Call	Bond Future	2,589.3100	2.5893	2,401.5200	2.4015	(7.253)	0	0	0
2017/02/07	R209	03/08/2017	9.43	Put	Bond Future	3,306.8600	3.3069	3,501.1400	3.5011	5.875	0	0	0
2017/02/07	R209	03/08/2017	9.45	Put	Bond Future	3,234.6500	3.2346	3,426.0500	3.4261	5.917	0	0	0
2017/02/07	R209	03/08/2017	9.44	Put	Bond Future	3,270.7000	3.2707	3,463.5400	3.4635	5.896	0	0	0
2017/02/07	R209	03/08/2017	9.45	Call	Bond Future	2,621.5700	2.6216	2,432.3400	2.4323	(7.218)	0	0	0
2017/02/07	R209	03/08/2017	9.43	Call	Bond Future	2,557.0500	2.5571	2,370.7000	2.3707	(7.288)	0	0	0
2017/02/07	R209	02/11/2017	9.52	Put	Bond Future	3,757.3100	3.7573	3,948.8500	3.9488	5.098	0	0	0
2017/02/07	R209	02/11/2017			Bond Future	9.5783	72.1074	9.6376	71.7126	0.619	0.0000	0.0000	0
2017/02/07	R209	02/11/2017	9.54	Put	Bond Future	3,689.4300	3.6894	3,878.5600	3.8786	5.126	0	0	0
2017/02/07	R209	02/11/2017	9.53	Put	Bond Future	3,723.3700	3.7234	3,913.7000	3.9137	5.112	0	0	0
2017/02/07	R209	02/11/2017	9.54	Call	Bond Future	3,432.5200	3.4325	3,226.8000	3.2268	(5.993)	0	0	0
2017/02/07	R209	02/11/2017	9.52	Call	Bond Future	3,365.7700	3.3658	3,162.4600	3.1625	(6.041)	0	0	0
2017/02/07	R209	02/11/2017	9.53	Call	Bond Future	3,399.1900	3.3992	3,194.6700	3.1947	(6.017)	0	0	0

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2017/02/07	R210	02/02/2017			Bond Future	187.0396		187.0396		0.000	0.0000	0.0000	0
2017/02/07	R210	04/05/2017			Bond Future	188.8481		188.8481		(0.004)	0.0000	0.0000	1,698
2017/02/07	R210	04/05/2017	192.31	Put	Bond Future	3,461.9200	3.4619	3,469.0800	3.4691	0.207	0	0	0
2017/02/07	R210	04/05/2017	192.33	Put	Bond Future	3,481.9200	3.4819	3,489.0800	3.4891	0.206	0	0	0
2017/02/07	R210	04/05/2017	192.32	Put	Bond Future	3,471.9200	3.4719	3,479.0800	3.4791	0.206	0	0	0
2017/02/07	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R210	03/08/2017	196.29	Put	Bond Future	3,780.0900	3.7801	3,788.4200	3.7884	0.220	0	0	0
2017/02/07	R210	03/08/2017			Bond Future	192.5099	192.5099	192.5016	192.5016	(0.004)	0.0000	0.0000	0
2017/02/07	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R210	03/08/2017	196.28	Put	Bond Future	3,770.0900	3.7701	3,778.4200	3.7784	0.221	0	0	0
2017/02/07	R210	03/08/2017	196.30	Put	Bond Future	3,790.0900	3.7901	3,798.4200	3.7984	0.220	0	0	0
2017/02/07	R210	02/11/2017	192.07	Call	Bond Future	1,875.3200	1.8753	1,868.1100	1.8681	(0.384)	0	0	0
2017/02/07	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R210	02/11/2017			Bond Future	193.9453	193.9453	193.9381	193.9381	(0.004)	0.0000	0.0000	0
2017/02/07	R210	02/11/2017	192.08	Call	Bond Future	1,865.3200	1.8653	1,858.1100	1.8581	(0.387)	0	0	0
2017/02/07	R210	02/11/2017	192.09	Call	Bond Future	1,855.3200	1.8553	1,848.1100	1.8481	(0.389)	0	0	0
2017/02/07	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R212	02/02/2017			Bond Future	146.2978	146.2978	146.2978	146.2978	0.000	0.0000	0.0000	0
2017/02/07	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R212	04/05/2017			Bond Future	149.3042	149.3042	149.2990	149.2990	(0.004)	0.0000	0.0000	3,258
2017/02/07	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R212	04/05/2017	152.23	Put	Bond Future	2,925.7600	2.9258	2,931.0000	2.9310	0.179	0	0	0
2017/02/07	R212	04/05/2017	152.25	Put	Bond Future	2,945.7600	2.9458	2,951.0000	2.9510	0.178	0	0	0
2017/02/07	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R212	04/05/2017	152.24	Put	Bond Future	2,935.7600	2.9358	2,941.0000	2.9410	0.178	0	0	0
2017/02/07	R212	03/08/2017			Bond Future	150.1496	150.1496	150.1433	150.1433	(0.004)	0.0000	0.0000	0
2017/02/07	R212	03/08/2017	153.34	Put	Bond Future	3,190.3800	3.1904	3,196.6600	3.1967	0.197	0	0	0
2017/02/07	R212	03/08/2017	153.36	Put	Bond Future	3,210.3800	3.2104	3,216.6600	3.2167	0.196	0	0	0
2017/02/07	R212	03/08/2017	153.35	Put	Bond Future	3,200.3800	3.2004	3,206.6600	3.2067	0.196	0	0	0
2017/02/07	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R212	02/11/2017			Bond Future	153.1662	153.1662	153.1607	153.1607	(0.004)	0.0000	0.0000	0
2017/02/07	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/07	R212	02/11/2017	152.42	Call	Bond Future	746.1600	0.7462	740.7200	0.7407	(0.729)	0	0	0
2017/02/07	R212	02/11/2017	152.40	Call	Bond Future	766.1600	0.7662	760.7200	0.7607	(0.710)	0	0	0
2017/02/07	R212	02/11/2017	152.41	Call	Bond Future	756.1600	0.7562	750.7200	0.7507	(0.719)	0	0	0
2017/02/07	R213	02/02/2017			Bond Future	9.2650	85.4824	9.2650	85.4824	0.000	0.0000	0.0000	0
2017/02/07	R213	04/05/2017			Bond Future	9.2856	83.7262	9.3246	83.4647	0.419	0.0000	0.0000	44,842

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
2017/02/07	R213	04/05/2017	9.35	Put	Bond Future	1,699.5800		1.6996	1,809.8200	1.8098	6.486	0	0	0
2017/02/07	R213	04/05/2017	9.37	Put	Bond Future	1,639.4500		1.6394	1,746.8000	1.7468	6.548	0	0	0
2017/02/07	R213	04/05/2017	9.35	Call	Bond Future	2,131.2800		2.1313	1,980.0300	1.9800	(7.097)	0	0	0
2017/02/07	R213	04/05/2017	9.36	Put	Bond Future	1,669.3100		1.6693	1,778.1100	1.7781	6.518	0	0	0
2017/02/07	R213	04/05/2017	9.36	Call	Bond Future	2,167.7800		2.1678	2,015.0900	2.0151	(7.044)	0	0	0
2017/02/07	R213	04/05/2017	9.37	Call	Bond Future	2,204.6200		2.2046	2,050.4800	2.0505	(6.992)	0	0	0
2017/02/07	R213	03/08/2017	9.33	Put	Bond Future	2,780.0600		2.7801	2,905.6500	2.9056	4.518	0	0	0
2017/02/07	R213	03/08/2017			Bond Future	9.3295		85.3341	9.3705	85.0625	0.439	0.0000	0.0000	0
2017/02/07	R213	03/08/2017	9.35	Put	Bond Future	2,715.8200		2.7158	2,839.3400	2.8393	4.548	0	0	0
2017/02/07	R213	03/08/2017	9.33	Call	Bond Future	2,783.2500		2.7832	2,637.3100	2.6373	(5.244)	0	0	0
2017/02/07	R213	03/08/2017	9.34	Put	Bond Future	2,747.8000		2.7478	2,872.3500	2.8724	4.533	0	0	0
2017/02/07	R213	03/08/2017	9.34	Call	Bond Future	2,817.4200		2.8174	2,670.4400	2.6704	(5.217)	0	0	0
2017/02/07	R213	03/08/2017	9.35	Call	Bond Future	2,851.8100		2.8518	2,703.8000	2.7038	(5.190)	0	0	0
2017/02/07	R213	02/11/2017	9.36	Put	Bond Future	3,463.7700		3.4638	3,596.4200	3.5964	3.830	0	0	0
2017/02/07	R213	02/11/2017			Bond Future	9.3684		83.4877	9.4118	83.2032	0.463	0.0000	0.0000	0
2017/02/07	R213	02/11/2017	9.35	Put	Bond Future	3,496.0000		3.4960	3,629.5300	3.6295	3.820	0	0	0
2017/02/07	R213	02/11/2017	9.36	Call	Bond Future	3,408.2900		3.4083	3,256.4000	3.2564	(4.456)	0	0	0
2017/02/07	R213	02/11/2017	9.34	Call	Bond Future	3,341.3300		3.3413	3,191.1800	3.1912	(4.494)	0	0	0
2017/02/07	R213	02/11/2017	9.35	Call	Bond Future	3,374.7200		3.3747	3,223.7100	3.2237	(4.475)	0	0	0
2017/02/07	R213	02/11/2017	9.34	Put	Bond Future	3,528.4800		3.5285	3,662.8700	3.6629	3.809	0	0	0
2017/02/07	R214	02/02/2017			Bond Future	9.5600		74.2416	9.5600	74.2416	0.000	0.0000	0.0000	0
2017/02/07	R214	04/05/2017	9.58	Put	Bond Future	2,046.1800		2.0462	2,243.8200	2.2438	9.659	0	0	0
2017/02/07	R214	04/05/2017			Bond Future	9.5692		72.6090	9.6288	72.1864	0.623	0.0000	0.0000	34,734
2017/02/07	R214	04/05/2017	9.57	Put	Bond Future	2,081.1400		2.0811	2,281.0900	2.2811	9.608	0	0	0
2017/02/07	R214	04/05/2017	9.58	Call	Bond Future	2,123.0900		2.1231	1,898.1000	1.8981	(10.597)	0	0	0
2017/02/07	R214	04/05/2017	9.56	Call	Bond Future	2,051.0500		2.0510	1,830.6900	1.8307	(10.744)	0	0	0
2017/02/07	R214	04/05/2017	9.57	Call	Bond Future	2,086.9100		2.0869	1,864.2300	1.8642	(10.670)	0	0	0
2017/02/07	R214	04/05/2017	9.56	Put	Bond Future	2,116.5400		2.1165	2,318.8100	2.3188	9.557	0	0	0
2017/02/07	R214	03/08/2017	9.51	Call	Bond Future	2,692.7400		2.6927	2,479.3300	2.4793	(7.925)	0	0	0
2017/02/07	R214	03/08/2017			Bond Future	9.6120		74.0034	9.6739	73.5683	0.644	0.0000	0.0000	0
2017/02/07	R214	03/08/2017	9.52	Call	Bond Future	2,726.4200		2.7264	2,511.3600	2.5114	(7.888)	0	0	0
2017/02/07	R214	03/08/2017	9.53	Call	Bond Future	2,760.5300		2.7605	2,543.8100	2.5438	(7.851)	0	0	0
2017/02/07	R214	03/08/2017	9.51	Put	Bond Future	3,419.1300		3.4191	3,640.8700	3.6409	6.485	0	0	0
2017/02/07	R214	03/08/2017	9.53	Put	Bond Future	3,343.5400		3.3435	3,561.9700	3.5620	6.533	0	0	0
2017/02/07	R214	03/08/2017	9.52	Put	Bond Future	3,381.0600		3.3811	3,601.1500	3.6012	6.509	0	0	0
2017/02/07	R214	02/11/2017	9.60	Call	Bond Future	3,598.9400		3.5989	3,366.0600	3.3661	(6.471)	0	0	0
2017/02/07	R214	02/11/2017			Bond Future	9.6505		72.1844	9.7151	71.7340	0.669	0.0000	0.0000	0
2017/02/07	R214	02/11/2017	9.58	Call	Bond Future	3,529.4200		3.5294	3,299.2600	3.2993	(6.521)	0	0	0
2017/02/07	R214	02/11/2017	9.59	Call	Bond Future	3,564.1000		3.5641	3,332.5800	3.3326	(6.496)	0	0	0
2017/02/07	R214	02/11/2017	9.58	Put	Bond Future	4,026.9400		4.0269	4,247.1700	4.2472	5.469	0	0	0
2017/02/07	R214	02/11/2017	9.60	Put	Bond Future	3,954.8500		3.9549	4,172.3600	4.1724	5.500	0	0	0
2017/02/07	R214	02/11/2017	9.59	Put	Bond Future	3,990.7600		3.9908	4,209.6300	4.2096	5.484	0	0	0
2017/02/07	R248	02/02/2017			Bond Future	9.6200		95.3018	9.6200	95.3018	0.000	0.0000	0.0000	0
2017/02/07	R248	04/05/2017	9.66	Call	Bond Future	2,901.7000		2.9017	2,587.6600	2.5877	(10.823)	0	0	0
2017/02/07	R248	04/05/2017			Bond Future	9.6360		92.9513	9.7008	92.3678	0.672	0.0000	0.0000	63,465
2017/02/07	R248	04/05/2017	9.67	Call	Bond Future	2,948.3600		2.9484	2,631.3100	2.6313	(10.753)	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
2017/02/07	R248	04/05/2017	9.65	Put	Bond Future	2,728.9700	2.7290	3,001.4700	3.0015	9.985	0	0	0
2017/02/07	R248	04/05/2017	9.67	Put	Bond Future	2,641.7300	2.6417	2,908.1900	2.9082	10.087	0	0	0
2017/02/07	R248	04/05/2017	9.65	Call	Bond Future	2,855.2400	2.8552	2,544.2300	2.5442	(10.893)	0	0	0
2017/02/07	R248	04/05/2017	9.66	Put	Bond Future	2,685.1700	2.6852	2,954.6400	2.9546	10.035	0	0	0
2017/02/07	R248	03/08/2017			Bond Future	9.6808	94.7363	9.7481	94.1360	0.695	0.0000	0.0000	200
2017/02/07	R248	03/08/2017	9.57	Call	Bond Future	3,577.0300	3.5770	3,283.5800	3.2836	(8.204)	0	0	0
2017/02/07	R248	03/08/2017	9.56	Put	Bond Future	4,630.4500	4.6305	4,939.4500	4.9394	6.673	0	0	0
2017/02/07	R248	03/08/2017	9.58	Put	Bond Future	4,532.9000	4.5329	4,837.5400	4.8375	6.721	0	0	0
2017/02/07	R248	03/08/2017	9.57	Put	Bond Future	4,581.3400	4.5813	4,888.1600	4.8882	6.697	0	0	0
2017/02/07	R248	03/08/2017	9.58	Call	Bond Future	3,620.0100	3.6200	3,324.3800	3.3244	(8.167)	0	0	0
2017/02/07	R248	03/08/2017	9.56	Call	Bond Future	3,534.5600	3.5346	3,243.2900	3.2433	(8.241)	0	0	0
2017/02/07	R248	02/11/2017	9.66	Put	Bond Future	5,291.5200	5.2915	5,592.7600	5.5928	5.693	0	0	0
2017/02/07	R248	02/11/2017			Bond Future	9.7213	92.1900	9.7915	91.5692	0.722	0.0000	0.0000	0
2017/02/07	R248	02/11/2017	9.65	Put	Bond Future	5,337.5200	5.3375	5,640.5600	5.6406	5.678	0	0	0
2017/02/07	R248	02/11/2017	9.64	Call	Bond Future	4,654.6600	4.6547	4,338.7500	4.3388	(6.787)	0	0	0
2017/02/07	R248	02/11/2017	9.65	Call	Bond Future	4,698.5400	4.6985	4,380.8300	4.3808	(6.762)	0	0	0
2017/02/07	R248	02/11/2017	9.66	Call	Bond Future	4,742.6000	4.7426	4,423.0900	4.4231	(6.737)	0	0	0
2017/02/07	R248	02/11/2017	9.64	Put	Bond Future	5,383.8600	5.3839	5,688.7000	5.6887	5.662	0	0	0

Total

789982