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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/02/2017 TO 20/02/2017

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
2017/02/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	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
2017/02/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2025	04/05/2017			Bond Future	129.5555	129.5555	129.5493	129.5493	(0.005)	0.0000	0.0000	2,414
2017/02/20	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2025	04/05/2017	132.56	Put	Bond Future	3,004.5400	3.0045	3,010.6800	3.0107	0.204	0	0	0
2017/02/20	2025	04/05/2017	132.58	Put	Bond Future	3,024.5400	3.0245	3,030.6800	3.0307	0.203	0	0	0
2017/02/20	2025	04/05/2017	132.57	Put	Bond Future	3,014.5400	3.0145	3,020.6800	3.0207	0.204	0	0	0
2017/02/20	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2025	03/08/2017			Bond Future	130.7215	130.7215	130.7150	130.7150	(0.005)	0.0000	0.0000	0
2017/02/20	2025	03/08/2017	133.96	Put	Bond Future	3,238.5000	3.2385	3,244.9900	3.2450	0.200	0	0	0
2017/02/20	2025	03/08/2017	133.98	Put	Bond Future	3,258.5000	3.2585	3,264.9900	3.2650	0.199	0	0	0
2017/02/20	2025	03/08/2017	133.97	Put	Bond Future	3,248.5000	3.2485	3,254.9900	3.2550	0.200	0	0	0
2017/02/20	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2025	02/11/2017	132.98	Call	Bond Future	361.8900	0.3619	352.7600	0.3528	(2.523)	0	0	0
2017/02/20	2025	02/11/2017			Bond Future	133.3419	133.3419	133.3328	133.3328	(0.007)	0.0000	0.0000	0
2017/02/20	2025	02/11/2017	132.96	Call	Bond Future	381.8900	0.3819	372.7600	0.3728	(2.391)	0	0	0
2017/02/20	2025	02/11/2017	132.97	Call	Bond Future	371.8900	0.3719	362.7600	0.3628	(2.455)	0	0	0
2017/02/20	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2029	04/05/2017			Bond Future	101.9188	101.9188	101.9138	101.9138	(0.005)	0.0000	0.0000	2,272
2017/02/20	2029	04/05/2017	100.67	Call	Bond Future	1,248.7800	1.2488	1,243.8300	1.2438	(0.396)	0	0	0
2017/02/20	2029	04/05/2017	100.65	Call	Bond Future	1,268.7800	1.2688	1,263.8300	1.2638	(0.390)	0	0	0
2017/02/20	2029	04/05/2017	100.66	Call	Bond Future	1,258.7800	1.2588	1,253.8300	1.2538	(0.393)	0	0	0
2017/02/20	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2030	04/05/2017	9.33	Call	Bond Future	1,534.4100	1.5344	961.8500	0.9619	(37.315)	0	0	0
2017/02/20	2030	04/05/2017			Bond Future	9.1088	93.8877	9.1908	93.3152	0.899	0.0000	0.0000	32,785
2017/02/20	2030	04/05/2017	9.34	Call	Bond Future	1,602.9400	1.6029	1,030.3800	1.0304	(35.719)	0	0	0
2017/02/20	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2030	04/05/2017	9.32	Call	Bond Future	1,465.8100	1.4658	893.2500	0.8933	(39.061)	0	0	0
2017/02/20	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2030	03/08/2017	9.33	Call	Bond Future	1,195.9700	1.1960	613.1900	0.6132	(48.729)	0	0	0
2017/02/20	2030	03/08/2017			Bond Future	9.1554	91.6797	9.2401	91.0970	0.925	0.0000	0.0000	0

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2017/02/20	2030	03/08/2017	9.34	Call	Bond Future	1,263.8400	1.2638	681.0600	0.6811	(46.112)	0	0	0
2017/02/20	2030	03/08/2017	9.35	Call	Bond Future	1,331.6300	1.3316	748.8500	0.7489	(43.764)	0	0	0
2017/02/20	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2030	02/11/2017			Bond Future	9.1896	93.4987	9.2774	92.9023	0.956	0.0000	0.0000	0
2017/02/20	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2030	02/11/2017	9.34	Call	Bond Future	1,018.6500	1.0186	422.1700	0.4222	(58.556)	0	0	0
2017/02/20	2030	02/11/2017	9.35	Call	Bond Future	1,085.8100	1.0858	489.3300	0.4893	(54.934)	0	0	0
2017/02/20	2030	02/11/2017	9.36	Call	Bond Future	1,152.8900	1.1529	556.4100	0.5564	(51.738)	0	0	0
2017/02/20	2032	04/05/2017	9.45	Call	Bond Future	2,807.7600	2.8078	2,399.4500	2.3994	(14.542)	0	0	0
2017/02/20	2032	04/05/2017			Bond Future	9.2533	92.8399	9.3350	92.2267	0.884	0.0000	0.0000	19,129
2017/02/20	2032	04/05/2017	9.46	Call	Bond Future	2,853.7700	2.8538	2,442.0800	2.4421	(14.426)	0	0	0
2017/02/20	2032	04/05/2017	9.44	Put	Bond Future	1,370.6900	1.3707	1,578.9700	1.5790	15.195	0	0	0
2017/02/20	2032	04/05/2017	9.46	Put	Bond Future	1,315.1200	1.3151	1,516.6200	1.5166	15.322	0	0	0
2017/02/20	2032	04/05/2017	9.45	Put	Bond Future	1,342.6800	1.3427	1,547.5600	1.5476	15.259	0	0	0
2017/02/20	2032	04/05/2017	9.44	Call	Bond Future	2,762.1200	2.7621	2,357.2100	2.3572	(14.659)	0	0	0
2017/02/20	2032	03/08/2017	9.43	Put	Bond Future	2,593.0300	2.5930	2,846.0200	2.8460	9.757	0	0	0
2017/02/20	2032	03/08/2017			Bond Future	9.2979	94.6184	9.3822	93.9944	0.907	0.0000	0.0000	0
2017/02/20	2032	03/08/2017	9.45	Put	Bond Future	2,529.4600	2.5295	2,777.7500	2.7777	9.816	0	0	0
2017/02/20	2032	03/08/2017	9.44	Put	Bond Future	2,561.0900	2.5611	2,811.7300	2.8117	9.786	0	0	0
2017/02/20	2032	03/08/2017	9.44	Call	Bond Future	3,609.5300	3.6095	3,236.0900	3.2361	(10.346)	0	0	0
2017/02/20	2032	03/08/2017	9.45	Call	Bond Future	3,651.0400	3.6510	3,275.2500	3.2752	(10.293)	0	0	0
2017/02/20	2032	03/08/2017	9.43	Call	Bond Future	3,568.2400	3.5682	3,197.1500	3.1971	(10.400)	0	0	0
2017/02/20	2032	02/11/2017			Bond Future	9.3366	92.3364	9.4239	91.6977	0.935	0.0000	0.0000	0
2017/02/20	2032	02/11/2017	9.48	Put	Bond Future	3,186.6100	3.1866	3,451.8300	3.4518	8.323	0	0	0
2017/02/20	2032	02/11/2017	9.50	Put	Bond Future	3,123.3200	3.1233	3,384.5900	3.3846	8.365	0	0	0
2017/02/20	2032	02/11/2017	9.49	Put	Bond Future	3,154.8400	3.1548	3,418.0800	3.4181	8.344	0	0	0
2017/02/20	2032	02/11/2017	9.48	Call	Bond Future	4,232.1400	4.2321	3,858.6200	3.8586	(8.826)	0	0	0
2017/02/20	2032	02/11/2017	9.49	Call	Bond Future	4,272.6400	4.2726	3,897.1400	3.8971	(8.788)	0	0	0
2017/02/20	2032	02/11/2017	9.50	Call	Bond Future	4,313.3200	4.3133	3,935.8500	3.9358	(8.751)	0	0	0
2017/02/20	2033	04/05/2017			Bond Future	108.5118	108.5118	108.3575	108.3575	(0.142)	0.0000	0.0000	5,778
2017/02/20	2033	04/05/2017	110.83	Put	Bond Future	2,318.2200	2.3182	2,472.5000	2.4725	6.655	0	0	0
2017/02/20	2033	04/05/2017	110.85	Put	Bond Future	2,338.2200	2.3382	2,492.5000	2.4925	6.598	0	0	0
2017/02/20	2033	04/05/2017	110.84	Put	Bond Future	2,328.2200	2.3282	2,482.5000	2.4825	6.627	0	0	0
2017/02/20	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2033	03/08/2017	113.14	Put	Bond Future	2,524.8500	2.5249	2,682.3300	2.6823	6.237	0	0	0
2017/02/20	2033	03/08/2017			Bond Future	110.6151	110.6151	110.4577	110.4577	(0.142)	0.0000	0.0000	0
2017/02/20	2033	03/08/2017	113.13	Put	Bond Future	2,514.8500	2.5149	2,672.3300	2.6723	6.262	0	0	0
2017/02/20	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2033	03/08/2017	113.12	Put	Bond Future	2,504.8500	2.5049	2,662.3300	2.6623	6.287	0	0	0

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2017/02/20	2033	02/11/2017	110.08	Call	Bond Future	1,662.1900	1.6622	1,499.5100	1.4995	(9.787)	0	0	0
2017/02/20	2033	02/11/2017			Bond Future	111.7422	111.7422	111.5795	111.5795	(0.146)	0.0000	0.0000	0
2017/02/20	2033	02/11/2017	110.09	Call	Bond Future	1,652.1900	1.6522	1,489.5100	1.4895	(9.846)	0	0	0
2017/02/20	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2033	02/11/2017	110.07	Call	Bond Future	1,672.1900	1.6722	1,509.5100	1.5095	(9.729)	0	0	0
2017/02/20	2037	04/05/2017			Bond Future	9.4864	93.5486	9.5681	92.8795	0.860	0.0000	0.0000	46,750
2017/02/20	2037	04/05/2017	9.58	Put	Bond Future	1,938.1900	1.9382	2,198.8700	2.1989	13.450	0	0	0
2017/02/20	2037	04/05/2017	9.60	Put	Bond Future	1,867.4400	1.8674	2,120.6600	2.1207	13.560	0	0	0
2017/02/20	2037	04/05/2017	9.59	Put	Bond Future	1,902.5700	1.9026	2,159.5000	2.1595	13.504	0	0	0
2017/02/20	2037	04/05/2017	9.60	Call	Bond Future	2,796.3100	2.7963	2,380.4200	2.3804	(14.873)	0	0	0
2017/02/20	2037	04/05/2017	9.58	Call	Bond Future	2,704.5400	2.7045	2,296.1100	2.2961	(15.102)	0	0	0
2017/02/20	2037	04/05/2017	9.59	Call	Bond Future	2,750.2400	2.7502	2,338.0600	2.3381	(14.987)	0	0	0
2017/02/20	2037	03/08/2017	9.57	Call	Bond Future	3,535.0200	3.5350	3,153.3900	3.1534	(10.796)	0	0	0
2017/02/20	2037	03/08/2017			Bond Future	9.5363	91.0838	9.6204	90.4026	0.881	0.0000	0.0000	160
2017/02/20	2037	03/08/2017	9.58	Call	Bond Future	3,577.6900	3.5777	3,193.4500	3.1935	(10.740)	0	0	0
2017/02/20	2037	03/08/2017	9.56	Put	Bond Future	3,300.2400	3.3002	3,602.3800	3.6024	9.155	0	0	0
2017/02/20	2037	03/08/2017	9.57	Put	Bond Future	3,261.2100	3.2612	3,560.7300	3.5607	9.184	0	0	0
2017/02/20	2037	03/08/2017	9.58	Put	Bond Future	3,222.7800	3.2228	3,519.6900	3.5197	9.213	0	0	0
2017/02/20	2037	03/08/2017	9.56	Call	Bond Future	3,492.8400	3.4928	3,113.8300	3.1138	(10.851)	0	0	0
2017/02/20	2037	02/11/2017			Bond Future	9.5753	92.8910	9.6620	92.1942	0.906	0.0000	0.0000	0
2017/02/20	2037	02/11/2017	9.66	Call	Bond Future	4,664.6600	4.6647	4,266.4500	4.2664	(8.537)	0	0	0
2017/02/20	2037	02/11/2017	9.65	Put	Bond Future	4,021.1900	4.0212	4,321.8700	4.3219	7.477	0	0	0
2017/02/20	2037	02/11/2017	9.67	Put	Bond Future	3,947.1700	3.9472	4,243.7400	4.2437	7.513	0	0	0
2017/02/20	2037	02/11/2017	9.66	Put	Bond Future	3,984.0300	3.9840	4,282.6600	4.2827	7.496	0	0	0
2017/02/20	2037	02/11/2017	9.67	Call	Bond Future	4,707.6000	4.7076	4,307.3300	4.3073	(8.503)	0	0	0
2017/02/20	2037	02/11/2017	9.65	Call	Bond Future	4,621.9000	4.6219	4,225.7400	4.2257	(8.571)	0	0	0
2017/02/20	2038	04/05/2017	139.77	Put	Bond Future	4,586.1000	4.5861	4,592.7900	4.5928	0.146	0	0	0
2017/02/20	2038	04/05/2017			Bond Future	135.1839	135.1839	135.1772	135.1772	(0.005)	0.0000	0.0000	20,533
2017/02/20	2038	04/05/2017	139.79	Put	Bond Future	4,606.1000	4.6061	4,612.7900	4.6128	0.145	0	0	0
2017/02/20	2038	04/05/2017	139.78	Put	Bond Future	4,596.1000	4.5961	4,602.7900	4.6028	0.146	0	0	0
2017/02/20	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2038	03/08/2017			Bond Future	136.2908	136.2908	136.2839	136.2839	(0.005)	0.0000	0.0000	0
2017/02/20	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2038	03/08/2017	141.16	Put	Bond Future	4,869.2100	4.8692	4,876.1200	4.8761	0.142	0	0	0
2017/02/20	2038	03/08/2017	141.18	Put	Bond Future	4,889.2100	4.8892	4,896.1200	4.8961	0.141	0	0	0
2017/02/20	2038	03/08/2017	141.17	Put	Bond Future	4,879.2100	4.8792	4,886.1200	4.8861	0.142	0	0	0
2017/02/20	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2038	02/11/2017	136.80	Call	Bond Future	2,222.8000	2.2228	2,213.1600	2.2132	(0.434)	0	0	0
2017/02/20	2038	02/11/2017			Bond Future	139.0228	139.0228	139.0132	139.0132	(0.007)	0.0000	0.0000	0
2017/02/20	2038	02/11/2017	136.81	Call	Bond Future	2,212.8000	2.2128	2,203.1600	2.2032	(0.436)	0	0	0
2017/02/20	2038	02/11/2017	136.82	Call	Bond Future	2,202.8000	2.2028	2,193.1600	2.1932	(0.438)	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
2017/02/20	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2040	04/05/2017			Bond Future	9.4902	97.8732	9.5718	97.1501	0.860	0.0000	0.0000	9,025
2017/02/20	2040	04/05/2017	9.62	Put	Bond Future	1,998.0400	1.9980	2,264.5300	2.2645	13.338	0	0	0
2017/02/20	2040	04/05/2017	9.64	Put	Bond Future	1,924.9200	1.9249	2,183.6600	2.1837	13.442	0	0	0
2017/02/20	2040	04/05/2017	9.63	Put	Bond Future	1,961.1300	1.9611	2,223.7300	2.2237	13.390	0	0	0
2017/02/20	2040	04/05/2017	9.62	Call	Bond Future	3,144.2700	3.1443	2,687.6900	2.6877	(14.521)	0	0	0
2017/02/20	2040	04/05/2017	9.63	Call	Bond Future	3,194.7300	3.1947	2,734.2600	2.7343	(14.413)	0	0	0
2017/02/20	2040	04/05/2017	9.64	Call	Bond Future	3,245.7600	3.2458	2,781.4300	2.7814	(14.306)	0	0	0
2017/02/20	2040	03/08/2017			Bond Future	9.5385	95.2406	9.6225	94.5046	0.880	0.0000	0.0000	0
2017/02/20	2040	03/08/2017	9.61	Put	Bond Future	3,427.2900	3.4273	3,739.2300	3.7392	9.102	0	0	0
2017/02/20	2040	03/08/2017	9.63	Put	Bond Future	3,346.3400	3.3463	3,652.8000	3.6528	9.158	0	0	0
2017/02/20	2040	03/08/2017	9.62	Put	Bond Future	3,386.7500	3.3868	3,695.9400	3.6959	9.129	0	0	0
2017/02/20	2040	03/08/2017	9.61	Call	Bond Future	4,054.5300	4.0545	3,630.4000	3.6304	(10.461)	0	0	0
2017/02/20	2040	03/08/2017	9.62	Call	Bond Future	4,101.2100	4.1012	3,674.3300	3.6743	(10.409)	0	0	0
2017/02/20	2040	03/08/2017	9.63	Call	Bond Future	4,147.9000	4.1479	3,718.2900	3.7183	(10.357)	0	0	0
2017/02/20	2040	02/11/2017			Bond Future	9.5762	97.1304	9.6628	96.3774	0.905	0.0000	0.0000	0
2017/02/20	2040	02/11/2017	9.66	Call	Bond Future	5,114.4800	5.1145	4,683.1400	4.6831	(8.434)	0	0	0
2017/02/20	2040	02/11/2017	9.65	Put	Bond Future	4,426.0100	4.4260	4,749.8900	4.7499	7.318	0	0	0
2017/02/20	2040	02/11/2017	9.67	Put	Bond Future	4,345.4100	4.3454	4,664.9100	4.6649	7.353	0	0	0
2017/02/20	2040	02/11/2017	9.66	Put	Bond Future	4,385.5600	4.3856	4,707.2400	4.7072	7.335	0	0	0
2017/02/20	2040	02/11/2017	9.67	Call	Bond Future	5,160.6700	5.1607	4,727.1500	4.7271	(8.400)	0	0	0
2017/02/20	2040	02/11/2017	9.65	Call	Bond Future	5,068.4600	5.0685	4,639.3200	4.6393	(8.467)	0	0	0
2017/02/20	2044	04/05/2017			Bond Future	9.5294	94.8440	9.6109	94.1141	0.856	0.0000	0.0000	19,616
2017/02/20	2044	04/05/2017	9.67	Call	Bond Future	3,257.4500	3.2575	2,791.6600	2.7917	(14.299)	0	0	0
2017/02/20	2044	04/05/2017	9.66	Put	Bond Future	2,042.1000	2.0421	2,310.1200	2.3101	13.125	0	0	0
2017/02/20	2044	04/05/2017	9.68	Put	Bond Future	1,968.3700	1.9684	2,228.6800	2.2287	13.225	0	0	0
2017/02/20	2044	04/05/2017	9.67	Put	Bond Future	2,004.8900	2.0049	2,269.0400	2.2690	13.175	0	0	0
2017/02/20	2044	04/05/2017	9.68	Call	Bond Future	3,308.9100	3.3089	2,839.2800	2.8393	(14.193)	0	0	0
2017/02/20	2044	04/05/2017	9.66	Call	Bond Future	3,206.5500	3.2065	2,744.6300	2.7446	(14.406)	0	0	0
2017/02/20	2044	03/08/2017			Bond Future	9.5767	92.2787	9.6606	91.5356	0.876	0.0000	0.0000	0
2017/02/20	2044	03/08/2017	9.62	Put	Bond Future	3,622.0400	3.6220	3,943.6300	3.9436	8.879	0	0	0
2017/02/20	2044	03/08/2017	9.64	Put	Bond Future	3,538.1200	3.5381	3,854.1900	3.8542	8.933	0	0	0
2017/02/20	2044	03/08/2017	9.63	Put	Bond Future	3,580.0100	3.5800	3,898.8300	3.8988	8.906	0	0	0
2017/02/20	2044	03/08/2017	9.64	Call	Bond Future	4,100.0100	4.1000	3,672.9400	3.6729	(10.416)	0	0	0
2017/02/20	2044	03/08/2017	9.62	Call	Bond Future	4,007.0300	4.0070	3,585.4800	3.5855	(10.520)	0	0	0
2017/02/20	2044	03/08/2017	9.63	Call	Bond Future	4,053.5200	4.0535	3,629.2000	3.6292	(10.468)	0	0	0
2017/02/20	2044	02/11/2017	9.68	Call	Bond Future	5,144.2400	5.1442	4,711.4100	4.7114	(8.414)	0	0	0
2017/02/20	2044	02/11/2017			Bond Future	9.6137	94.1097	9.7001	93.3496	0.899	0.0000	0.0000	0
2017/02/20	2044	02/11/2017	9.66	Call	Bond Future	5,052.2200	5.0522	4,623.8000	4.6238	(8.480)	0	0	0
2017/02/20	2044	02/11/2017	9.67	Call	Bond Future	5,097.9800	5.0980	4,667.3600	4.6674	(8.447)	0	0	0
2017/02/20	2044	02/11/2017	9.66	Put	Bond Future	4,643.6900	4.6437	4,975.3200	4.9753	7.142	0	0	0
2017/02/20	2044	02/11/2017	9.68	Put	Bond Future	4,560.2300	4.5602	4,887.4500	4.8875	7.176	0	0	0
2017/02/20	2044	02/11/2017	9.67	Put	Bond Future	4,601.6400	4.6016	4,931.0700	4.9311	7.159	0	0	0

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2017/02/20	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2046	04/05/2017			Bond Future	133.3877	133.3877	133.2408	133.2408	(0.110)	0.0000	0.0000	19,696
2017/02/20	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2046	04/05/2017	138.32	Put	Bond Future	4,932.2600	4.9323	5,079.1500	5.0792	2.978	0	0	0
2017/02/20	2046	04/05/2017	138.34	Put	Bond Future	4,952.2600	4.9523	5,099.1500	5.0992	2.966	0	0	0
2017/02/20	2046	04/05/2017	138.33	Put	Bond Future	4,942.2600	4.9423	5,089.1500	5.0892	2.972	0	0	0
2017/02/20	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2046	03/08/2017	141.17	Put	Bond Future	5,196.8200	5.1968	5,346.7700	5.3468	2.885	0	0	0
2017/02/20	2046	03/08/2017			Bond Future	135.9732	135.9732	135.8232	135.8232	(0.110)	0.0000	0.0000	0
2017/02/20	2046	03/08/2017	141.19	Put	Bond Future	5,216.8200	5.2168	5,366.7700	5.3668	2.874	0	0	0
2017/02/20	2046	03/08/2017	141.18	Put	Bond Future	5,206.8200	5.2068	5,356.7700	5.3568	2.880	0	0	0
2017/02/20	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2046	02/11/2017	136.31	Call	Bond Future	784.5600	0.7846	629.1600	0.6292	(19.807)	0	0	0
2017/02/20	2046	02/11/2017			Bond Future	137.0946	137.0946	136.9392	136.9392	(0.113)	0.0000	0.0000	0
2017/02/20	2046	02/11/2017	136.32	Call	Bond Future	774.5600	0.7746	619.1600	0.6192	(20.063)	0	0	0
2017/02/20	2046	02/11/2017	136.30	Call	Bond Future	794.5600	0.7946	639.1600	0.6392	(19.558)	0	0	0
2017/02/20	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2050	04/05/2017			Bond Future	145.1891	145.1891	145.1820	145.1820	(0.005)	0.0000	0.0000	24,007
2017/02/20	2050	04/05/2017	147.83	Put	Bond Future	2,640.9500	2.6410	2,647.9900	2.6480	0.267	0	0	0
2017/02/20	2050	04/05/2017	147.85	Put	Bond Future	2,660.9500	2.6610	2,667.9900	2.6680	0.265	0	0	0
2017/02/20	2050	04/05/2017	147.84	Put	Bond Future	2,650.9500	2.6510	2,657.9900	2.6580	0.266	0	0	0
2017/02/20	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2050	03/08/2017			Bond Future	146.3246	146.3246	146.3172	146.3172	(0.005)	0.0000	0.0000	0
2017/02/20	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2050	03/08/2017	149.22	Put	Bond Future	2,895.4300	2.8954	2,902.8400	2.9028	0.256	0	0	0
2017/02/20	2050	03/08/2017	149.24	Put	Bond Future	2,915.4300	2.9154	2,922.8400	2.9228	0.254	0	0	0
2017/02/20	2050	03/08/2017	149.23	Put	Bond Future	2,905.4300	2.9054	2,912.8400	2.9128	0.255	0	0	0
2017/02/20	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	2050	02/11/2017			Bond Future	149.2579	149.2579	149.2473	149.2473	(0.007)	0.0000	0.0000	0
2017/02/20	2050	02/11/2017	144.67	Call	Bond Future	4,587.8800	4.5879	4,577.3400	4.5773	(0.230)	0	0	0
2017/02/20	2050	02/11/2017	144.65	Call	Bond Future	4,607.8800	4.6079	4,597.3400	4.5973	(0.229)	0	0	0
2017/02/20	2050	02/11/2017	144.66	Call	Bond Future	4,597.8800	4.5979	4,587.3400	4.5873	(0.229)	0	0	0
2017/02/20	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/02/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	AL37	04/05/2017			Index Future	528.9290	528.9290	527.3050	527.3050	(0.307)	0.0000	0.0000	1
2017/02/20	AL37	03/08/2017			Index Future	539.0630	539.0630	537.4130	537.4130	(0.306)	0.0000	0.0000	0
2017/02/20	AL37	02/11/2017			Index Future	549.7550	549.7550	548.0590	548.0590	(0.309)	0.0000	0.0000	0
2017/02/20	AL7T	04/05/2017			Index Future	612.4540	612.4540	609.4830	609.4830	(0.485)	0.0000	0.0000	0
2017/02/20	AL7T	03/08/2017			Index Future	624.1880	624.1880	621.1670	621.1670	(0.484)	0.0000	0.0000	0
2017/02/20	AL7T	02/11/2017			Index Future	636.5690	636.5690	633.4720	633.4720	(0.487)	0.0000	0.0000	0
2017/02/20	ALBI	04/05/2017			Index Future	556.7470	556.7470	553.6170	553.6170	(0.562)	0.0000	0.0000	598
2017/02/20	ALBI	03/08/2017			Index Future	567.4140	567.4140	564.2290	564.2290	(0.561)	0.0000	0.0000	0
2017/02/20	ALBI	02/11/2017			Index Future	578.6680	578.6680	575.4070	575.4070	(0.564)	0.0000	0.0000	0
2017/02/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/02/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/20	EL28	04/05/2017			Bond Future	130.3895	130.3895	130.0059	130.0059	(0.294)	0.0000	0.0000	0
2017/02/20	EL28	04/05/2017	137.90	Put	Bond Future	7,510.5300	7.5105	7,894.0900	7.8941	5.107	0	0	0
2017/02/20	EL28	04/05/2017	137.92	Put	Bond Future	7,530.5300	7.5305	7,914.0900	7.9141	5.093	0	0	0
2017/02/20	EL28	04/05/2017	137.91	Put	Bond Future	7,520.5300	7.5205	7,904.0900	7.9041	5.100	0	0	0
2017/02/20	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	EL28	03/08/2017	135.17	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	
2017/02/20	EL28	03/08/2017			Bond Future	132.9169		132.9169	132.5257	132.5257	(0.294)	0.0000	0.0000	0
2017/02/20	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/20	EL28	03/08/2017	135.16	Put	Bond Future	2,243.1200		2.2431	2,634.3300	2.6343	17.440	0	0	0
2017/02/20	EL28	03/08/2017	135.18	Put	Bond Future	2,263.1200		2.2631	2,654.3300	2.6543	17.286	0	0	0
2017/02/20	EL28	03/08/2017	135.17	Put	Bond Future	2,253.1200		2.2531	2,644.3300	2.6443	17.363	0	0	0
2017/02/20	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/20	EL28	02/11/2017			Bond Future	133.8143		133.8143	133.4127	133.4127	(0.300)	0.0000	0.0000	0
2017/02/20	EL28	02/11/2017	133.87	Put	Bond Future	55.7400		0.0557	457.3400	0.4573	720.488	0	0	0
2017/02/20	EL28	02/11/2017	133.89	Put	Bond Future	75.7400		0.0757	477.3400	0.4773	530.235	0	0	0
2017/02/20	EL28	02/11/2017	133.88	Put	Bond Future	65.7400		0.0657	467.3400	0.4673	610.891	0	0	0
2017/02/20	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/20	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/20	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/20	ES33	04/05/2017			Bond Future	10.4145		78.4375	10.4959	77.9165	0.782	0.0000	0.0000	9,466
2017/02/20	ES33	04/05/2017	10.55	Call	Bond Future	864.0800		0.8641	343.1500	0.3431	(60.287)	0	0	0
2017/02/20	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0.000	0	0	0
2017/02/20	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0.000	0	0	0
2017/02/20	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0.000	0	0	0
2017/02/20	ES33	04/05/2017	10.56	Call	Bond Future	927.2600		0.9273	406.3300	0.4063	(56.179)	0	0	0
2017/02/20	ES33	04/05/2017	10.54	Call	Bond Future	800.8300		0.8008	279.9000	0.2799	(65.049)	0	0	0
2017/02/20	ES33	03/08/2017			Bond Future	10.4916		79.9401	10.5756	79.4099	0.801	0.0000	0.0000	0
2017/02/20	ES33	03/08/2017	10.53	Put	Bond Future	0.0000		0.0000	287.0700	0.2871	100.000	0	0	0
2017/02/20	ES33	03/08/2017	10.55	Put	Bond Future	0.0000		0.0000	160.9700	0.1610	100.000	0	0	0
2017/02/20	ES33	03/08/2017	10.54	Put	Bond Future	0.0000		0.0000	223.9800	0.2240	100.000	0	0	0
2017/02/20	ES33	03/08/2017	10.55	Call	Bond Future	369.2800		0.3693	0.0000	0.0000	(100.000)	0	0	0
2017/02/20	ES33	03/08/2017	10.53	Call	Bond Future	243.1800		0.2432	0.0000	0.0000	(100.000)	0	0	0
2017/02/20	ES33	03/08/2017	10.54	Call	Bond Future	306.2700		0.3063	0.0000	0.0000	(100.000)	0	0	0
2017/02/20	ES33	02/11/2017	10.66	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0.000	0	0	0
2017/02/20	ES33	02/11/2017			Bond Future	10.5660		77.7328	10.6531	77.1902	0.825	0.0000	0.0000	0
2017/02/20	ES33	02/11/2017	10.68	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0.000	0	0	0
2017/02/20	ES33	02/11/2017	10.67	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0.000	0	0	0
2017/02/20	ES33	02/11/2017	10.66	Call	Bond Future	585.3000		0.5853	42.7300	0.0427	(92.699)	0	0	0
2017/02/20	ES33	02/11/2017	10.67	Call	Bond Future	647.1600		0.6472	104.5900	0.1046	(83.839)	0	0	0
2017/02/20	ES33	02/11/2017	10.68	Call	Bond Future	708.9400		0.7089	166.3700	0.1664	(76.533)	0	0	0
2017/02/20	ES42	04/05/2017			Bond Future	10.5600		82.3045	10.6415	81.7057	0.772	0.0000	0.0000	8,777
2017/02/20	ES42	03/08/2017			Bond Future	10.6358		83.8811	10.7199	83.2715	0.790	0.0000	0.0000	0
2017/02/20	ES42	02/11/2017			Bond Future	10.7080		81.2831	10.7951	80.6595	0.813	0.0000	0.0000	0
2017/02/20	GOVI	04/05/2017			GOVI	554.4840		554.4840	551.3610	551.3610	(0.563)	0.0000	0.0000	394
2017/02/20	GOVI	04/05/2017	262.19	Call	GOVI	2,922,940.0000		292.2940	2,891,710.0000	289.1710	(1.068)	0	0	0
2017/02/20	GOVI	04/05/2017	262.20	Call	GOVI	2,922,840.0000		292.2840	2,891,610.0000	289.1610	(1.068)	0	0	0
2017/02/20	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.000	0.000	0	0	0
2017/02/20	GOVI	04/05/2017	262.18	Call	GOVI	2,923,040.0000		292.3040	2,891,810.0000	289.1810	(1.068)	0	0	0
2017/02/20	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.000	0.000	0	0	0
2017/02/20	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.000	0.000	0	0	0
2017/02/20	GOVI	03/08/2017			GOVI	565.1070		565.1070	561.9300	561.9300	(0.562)	0.0000	0.0000	0

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2017/02/20	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	GOVI	03/08/2017	561.09	Call	GOVI	40,170.0000	4.0170	8,400.0000	0.8400	(79.089)	0	0	0
2017/02/20	GOVI	03/08/2017	561.10	Call	GOVI	40,070.0000	4.0070	8,300.0000	0.8300	(79.286)	0	0	0
2017/02/20	GOVI	03/08/2017	561.11	Call	GOVI	39,970.0000	3.9970	8,200.0000	0.8200	(79.485)	0	0	0
2017/02/20	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	GOVI	02/11/2017			GOVI	576.3160	576.3160	573.0620	573.0620	(0.565)	0.0000	0.0000	0
2017/02/20	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	GOVI	02/11/2017	572.44	Call	GOVI	38,760.0000	3.8760	6,220.0000	0.6220	(83.953)	0	0	0
2017/02/20	GOVI	02/11/2017	572.45	Call	GOVI	38,660.0000	3.8660	6,120.0000	0.6120	(84.170)	0	0	0
2017/02/20	GOVI	02/11/2017	572.46	Call	GOVI	38,560.0000	3.8560	6,020.0000	0.6020	(84.388)	0	0	0
2017/02/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/20	IGOV	04/05/2017			Index Future	254.1380	254.1380	253.9930	253.9930	(0.057)	0.0000	0.0000	922
2017/02/20	IGOV	03/08/2017			Index Future	259.0640	259.0640	258.9160	258.9160	(0.057)	0.0000	0.0000	412
2017/02/20	IGOV	02/11/2017			Index Future	264.2570	264.2570	264.1010	264.1010	(0.059)	0.0000	0.0000	0
2017/02/20	ILBI	04/05/2017			Index Future	686.3510	686.3510	686.2120	686.2120	(0.020)	0.0000	0.0000	0
2017/02/20	ILBI	03/08/2017			Index Future	699.3750	699.3750	699.2370	699.2370	(0.020)	0.0000	0.0000	0
2017/02/20	ILBI	02/11/2017			Index Future	713.4660	713.4660	713.3190	713.3190	(0.021)	0.0000	0.0000	0
2017/02/20	IS01	16/03/2017			Interest Rate Swap	100.0030	100.0030	100.0030	100.0030	0.000	0.0000	0.0000	0
2017/02/20	IS01	15/06/2017			Interest Rate Swap	99.5973	99.5973	99.6003	99.6003	0.003	0.0000	0.0000	0
2017/02/20	IS01	21/09/2017			Interest Rate Swap	99.6011	99.6011	99.6155	99.6155	0.014	0.0000	0.0000	0
2017/02/20	IS01	21/12/2017			Interest Rate Swap	99.8278	99.8278	99.8571	99.8571	0.029	0.0000	0.0000	0
2017/02/20	IS01	15/03/2018			Interest Rate Swap	99.8354	99.8354	99.8791	99.8791	0.044	0.0000	0.0000	0
2017/02/20	IS02	18/12/2017			Interest Rate Swap	99.8565	99.8565	99.8852	99.8852	0.029	0.0000	0.0000	0
2017/02/20	IS02	16/03/2018			Interest Rate Swap	99.1176	99.1176	99.1613	99.1613	0.044	0.0000	0.0000	0
2017/02/20	IS02	15/06/2018			Interest Rate Swap	98.7408	98.7408	98.7994	98.7994	0.059	0.0000	0.0000	0
2017/02/20	IS02	21/09/2018			Interest Rate Swap	98.7640	98.7640	98.8400	98.8400	0.077	0.0000	0.0000	0
2017/02/20	IS02	21/12/2018			Interest Rate Swap	99.2300	99.2300	99.3200	99.3200	0.091	0.0000	0.0000	0
2017/02/20	IS02	15/03/2019			Interest Rate Swap	99.6945	99.6945	99.8077	99.8077	0.114	0.0000	0.0000	0
2017/02/20	IS05	17/12/2020			Interest Rate Swap	97.2567	97.2567	97.4832	97.4832	0.233	0.0000	0.0000	0
2017/02/20	IS05	16/03/2021			Interest Rate Swap	96.5429	96.5429	96.7967	96.7967	0.263	0.0000	0.0000	0
2017/02/20	IS05	15/06/2021			Interest Rate Swap	95.7897	95.7897	96.0770	96.0770	0.300	0.0000	0.0000	0
2017/02/20	IS05	21/09/2021			Interest Rate Swap	96.0172	96.0172	96.3427	96.3427	0.339	0.0000	0.0000	0
2017/02/20	IS05	21/12/2021			Interest Rate Swap	98.2484	98.2484	98.6035	98.6035	0.361	0.0000	0.0000	50
2017/02/20	IS05	15/03/2022			Interest Rate Swap	98.4213	98.4213	98.8001	98.8001	0.385	0.0000	0.0000	0
2017/02/20	IS10	17/12/2025			Interest Rate Swap	96.7727	96.7727	97.4360	97.4360	0.685	0.0000	0.0000	0
2017/02/20	IS10	16/03/2026			Interest Rate Swap	93.8032	93.8032	94.4969	94.4969	0.740	0.0000	0.0000	0
2017/02/20	IS10	15/06/2026			Interest Rate Swap	92.5598	92.5598	93.2796	93.2796	0.778	0.0000	0.0000	0

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2017/02/20	IS10	21/09/2026			Interest Rate Swap	94.7042	94.7042	95.4391	95.4391	0.776	0.0000	0.0000	0
2017/02/20	IS10	21/12/2026			Interest Rate Swap	98.4485	98.4485	99.1869	99.1869	0.750	0.0000	0.0000	0
2017/02/20	IS10	15/03/2027			Interest Rate Swap	97.0265	97.0265	97.7840	97.7840	0.781	0.0000	0.0000	0
2017/02/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/20	JBAF	15/03/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	1,000
2017/02/20	JBAF	19/04/2017			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/02/20	JBAF	17/05/2017			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/02/20	JBAF	21/06/2017			Jibar Tradeable Future	7.3500	92.6500	7.3700	92.6300	0.272	0.0000	0.0000	0
2017/02/20	JBAF	19/07/2017			Jibar Tradeable Future	7.3300	92.6700	7.3700	92.6300	0.546	0.0000	0.0000	0
2017/02/20	JBAF	20/09/2017			Jibar Tradeable Future	7.3500	92.6500	7.3800	92.6200	0.408	0.0000	0.0000	0
2017/02/20	JBAF	20/12/2017			Jibar Tradeable Future	7.3400	92.6600	7.3800	92.6200	0.545	0.0000	0.0000	0
2017/02/20	JBAF	20/03/2018			Jibar Tradeable Future	7.3500	92.6500	7.4000	92.6000	0.680	0.0000	0.0000	0
2017/02/20	JBAF	20/06/2018			Jibar Tradeable Future	7.3600	92.6400	7.4100	92.5900	0.679	0.0000	0.0000	0
2017/02/20	JBAF	19/09/2018			Jibar Tradeable Future	7.3700	92.6300	7.4400	92.5600	0.950	0.0000	0.0000	0
2017/02/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/20	JBAF	19/12/2018			Jibar Tradeable Future	7.3700	92.6300	7.4500	92.5500	1.085	0.0000	0.0000	0
2017/02/20	R023	04/05/2017	8.61	Call	Bond Future	1,939.0100	1.9390	1,680.5300	1.6805	(13.331)	0	0	0
2017/02/20	R023	04/05/2017			Bond Future	8.2878	99.0151	8.3660	98.6659	0.944	0.0000	0.0000	18,926
2017/02/20	R023	04/05/2017	8.59	Call	Bond Future	1,877.0300	1.8770	1,622.3400	1.6223	(13.569)	0	0	0
2017/02/20	R023	04/05/2017	8.60	Call	Bond Future	1,907.9100	1.9079	1,651.3100	1.6513	(13.449)	0	0	0
2017/02/20	R023	04/05/2017	8.59	Put	Bond Future	536.9900	0.5370	631.5300	0.6315	17.606	0	0	0
2017/02/20	R023	04/05/2017	8.61	Put	Bond Future	511.0900	0.5111	601.8400	0.6018	17.756	0	0	0
2017/02/20	R023	04/05/2017	8.60	Put	Bond Future	523.9200	0.5239	616.5500	0.6166	17.680	0	0	0
2017/02/20	R023	03/08/2017	8.60	Put	Bond Future	1,067.0500	1.0670	1,191.2100	1.1912	11.636	0	0	0
2017/02/20	R023	03/08/2017			Bond Future	8.3136	100.9122	8.3960	100.5571	0.992	0.0000	0.0000	0
2017/02/20	R023	03/08/2017	8.59	Put	Bond Future	1,082.5900	1.0826	1,208.1500	1.2081	11.598	0	0	0
2017/02/20	R023	03/08/2017	8.60	Call	Bond Future	2,293.9000	2.2939	2,062.9600	2.0630	(10.068)	0	0	0
2017/02/20	R023	03/08/2017	8.58	Call	Bond Future	2,240.3700	2.2404	2,012.2500	2.0122	(10.182)	0	0	0
2017/02/20	R023	03/08/2017	8.59	Call	Bond Future	2,266.9300	2.2669	2,037.3900	2.0374	(10.126)	0	0	0
2017/02/20	R023	03/08/2017	8.58	Put	Bond Future	1,098.5700	1.0986	1,225.5500	1.2256	11.559	0	0	0
2017/02/20	R023	02/11/2017	8.56	Call	Bond Future	2,285.7000	2.2857	2,065.1800	2.0652	(9.648)	0	0	0
2017/02/20	R023	02/11/2017			Bond Future	8.3315	98.9817	8.4193	98.6173	1.054	0.0000	0.0000	0
2017/02/20	R023	02/11/2017	8.58	Call	Bond Future	2,334.9000	2.3349	2,111.7800	2.1118	(9.556)	0	0	0
2017/02/20	R023	02/11/2017	8.57	Call	Bond Future	2,310.3900	2.3104	2,088.5700	2.0886	(9.601)	0	0	0
2017/02/20	R023	02/11/2017	8.56	Put	Bond Future	1,340.4600	1.3405	1,484.3600	1.4844	10.735	0	0	0
2017/02/20	R023	02/11/2017	8.58	Put	Bond Future	1,307.4700	1.3075	1,448.7700	1.4488	10.807	0	0	0
2017/02/20	R023	02/11/2017	8.57	Put	Bond Future	1,324.0500	1.3241	1,466.6500	1.4666	10.770	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/20	R035	04/05/2017	9.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R035	04/05/2017			Bond Future	9.3719		97.4000	9.4535	96.7255	0.871	0.0000	0.0000	7,829
2017/02/20	R035	04/05/2017	9.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R035	04/05/2017	9.55	Call	Bond Future	1,462.3100		1.4623	787.8200	0.7878	(46.125)	0	0	0
2017/02/20	R035	04/05/2017	9.53	Call	Bond Future	1,299.8200		1.2998	625.3300	0.6253	(51.891)	0	0	0
2017/02/20	R035	04/05/2017	9.54	Call	Bond Future	1,381.1200		1.3811	706.6300	0.7066	(48.836)	0	0	0
2017/02/20	R035	04/05/2017	9.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R035	03/08/2017			Bond Future	9.4162		99.2661	9.5002	98.5795	0.893	0.0000	0.0000	0
2017/02/20	R035	03/08/2017	9.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R035	03/08/2017	9.50	Put	Bond Future	0.0000		0.0000	2.0300	0.0020	100.000	0	0	0
2017/02/20	R035	03/08/2017	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R035	03/08/2017	9.50	Call	Bond Future	684.5500		0.6845	0.0000	0.0000	(100.000)	0	0	0
2017/02/20	R035	03/08/2017	9.51	Call	Bond Future	765.7400		0.7657	79.1600	0.0792	(89.662)	0	0	0
2017/02/20	R035	03/08/2017	9.52	Call	Bond Future	846.8200		0.8468	160.2400	0.1602	(81.077)	0	0	0
2017/02/20	R035	02/11/2017			Bond Future	9.4570		96.7322	9.5439	96.0297	0.919	0.0000	0.0000	0
2017/02/20	R035	02/11/2017	9.60	Call	Bond Future	1,151.8800		1.1519	449.4000	0.4494	(60.986)	0	0	0
2017/02/20	R035	02/11/2017	9.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R035	02/11/2017	9.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R035	02/11/2017	9.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R035	02/11/2017	9.61	Call	Bond Future	1,231.6200		1.2316	529.1400	0.5291	(57.037)	0	0	0
2017/02/20	R035	02/11/2017	9.59	Call	Bond Future	1,072.0400		1.0720	369.5600	0.3696	(65.527)	0	0	0
2017/02/20	R186	04/05/2017			Bond Future	8.7138		115.4631	8.7963	114.8947	0.947	8.8000	8.8000	114,126
2017/02/20	R186	04/05/2017	8.89	Put	Bond Future	1,202.2500		1.2022	1,400.2900	1.4003	16.472	0	0	0
2017/02/20	R186	04/05/2017	8.94	Put	Bond Future	1,077.9400		1.0779	1,259.4900	1.2595	16.842	0	0	500
2017/02/20	R186	04/05/2017	9.20	Call	Bond Future	3,877.8100		3.8778	3,417.9800	3.4180	(11.858)	0	0	0
2017/02/20	R186	04/05/2017	8.91	Put	Bond Future	1,151.2800		1.1513	1,342.6400	1.3426	16.621	0	0	0
2017/02/20	R186	04/05/2017	8.70	Put	Bond Future	1,776.4100		1.7764	2,042.2500	2.0422	14.965	0	0	0
2017/02/20	R186	04/05/2017	8.90	Put	Bond Future	1,176.5500		1.1766	1,371.2400	1.3712	16.548	0	0	0
2017/02/20	R186	04/05/2017	8.44	Put	Bond Future	2,843.8100		2.8438	3,206.2400	3.2062	12.745	0	0	0
2017/02/20	R186	04/05/2017	8.91	Call	Bond Future	2,496.3900		2.4964	2,119.3600	2.1194	(15.103)	0	0	0
2017/02/20	R186	04/05/2017	8.98	Call	Bond Future	2,805.4900		2.8055	2,405.9800	2.4060	(14.240)	0	0	0
2017/02/20	R186	04/05/2017	9.20	Put	Bond Future	584.4100		0.5844	692.9700	0.6930	18.576	0	0	5,709
2017/02/20	R186	04/05/2017	8.70	Call	Bond Future	1,681.2000		1.6812	1,378.6500	1.3787	(17.996)	0	0	500
2017/02/20	R186	04/05/2017	8.89	Call	Bond Future	2,411.2700		2.4113	2,040.9200	2.0409	(15.359)	0	0	0
2017/02/20	R186	04/05/2017	8.94	Call	Bond Future	2,626.7700		2.6268	2,239.9300	2.2399	(14.727)	0	0	0
2017/02/20	R186	04/05/2017	8.98	Put	Bond Future	985.8200		0.9858	1,154.7000	1.1547	17.131	0	0	0
2017/02/20	R186	04/05/2017	8.90	Call	Bond Future	2,453.6400		2.4536	2,079.9400	2.0799	(15.230)	0	0	0
2017/02/20	R186	04/05/2017	8.44	Call	Bond Future	930.1900		0.9302	724.2300	0.7242	(22.142)	0	0	500
2017/02/20	R186	03/08/2017	8.93	Put	Bond Future	1,999.4900		1.9995	2,226.8600	2.2269	11.371	0	0	0
2017/02/20	R186	03/08/2017	9.35	Call	Bond Future	5,028.8700		5.0289	4,590.3200	4.5903	(8.721)	0	0	0
2017/02/20	R186	03/08/2017			Bond Future	8.7526		112.3720	8.8385	111.7937	0.981	0.0000	0.0000	0
2017/02/20	R186	03/08/2017	8.85	Put	Bond Future	2,227.9600		2.2280	2,474.4600	2.4745	11.064	0	0	750
2017/02/20	R186	03/08/2017	8.92	Put	Bond Future	2,027.0200		2.0270	2,256.7400	2.2567	11.333	0	0	0
2017/02/20	R186	03/08/2017	9.50	Call	Bond Future	5,762.4300		5.7624	5,298.8100	5.2988	(8.046)	0	0	0
2017/02/20	R186	03/08/2017	8.93	Call	Bond Future	3,190.3300		3.1903	2,839.3400	2.8393	(11.002)	0	0	0
2017/02/20	R186	03/08/2017	8.91	Call	Bond Future	3,112.2400		3.1122	2,765.9800	2.7660	(11.126)	0	0	0
2017/02/20	R186	03/08/2017	9.35	Put	Bond Future	1,085.3800		1.0854	1,225.1900	1.2252	12.881	0	0	750

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
2017/02/20	R186	03/08/2017	8.85	Call	Bond Future	2,883.7800	2.8838	2,551.9200	2.5519	(11.508)	0	0	0
2017/02/20	R186	03/08/2017	8.92	Call	Bond Future	3,151.1700	3.1512	2,802.5300	2.8025	(11.064)	0	0	0
2017/02/20	R186	03/08/2017	9.50	Put	Bond Future	858.2800	0.8583	973.0200	0.9730	13.369	0	0	6,500
2017/02/20	R186	03/08/2017	8.91	Put	Bond Future	2,054.8300	2.0548	2,286.9300	2.2869	11.295	0	0	0
2017/02/20	R186	02/11/2017	8.88	Call	Bond Future	3,508.4000	3.5084	3,174.9500	3.1750	(9.504)	0	0	0
2017/02/20	R186	02/11/2017	8.89	Put	Bond Future	2,828.1200	2.8281	3,085.2500	3.0852	9.092	0	0	0
2017/02/20	R186	02/11/2017			Bond Future	8.7813	114.6015	8.8711	114.0089	1.023	0.0000	0.0000	0
2017/02/20	R186	02/11/2017	8.89	Call	Bond Future	3,544.8500	3.5449	3,209.4500	3.2094	(9.462)	0	0	0
2017/02/20	R186	02/11/2017	8.90	Call	Bond Future	3,581.4900	3.5815	3,244.1400	3.2441	(9.419)	0	0	0
2017/02/20	R186	02/11/2017	8.88	Put	Bond Future	2,857.3200	2.8573	3,116.4000	3.1164	9.067	0	0	0
2017/02/20	R186	02/11/2017	8.90	Put	Bond Future	2,799.1600	2.7992	3,054.3400	3.0543	9.116	0	0	0
2017/02/20	R197	04/05/2017	308.58	Put	Bond Future	6,538.7400	6.5387	6,553.6500	6.5537	0.228	0	0	0
2017/02/20	R197	04/05/2017			Bond Future	302.0413	302.0413	302.0263	302.0263	(0.005)	0.0000	0.0000	1,063
2017/02/20	R197	04/05/2017	308.60	Put	Bond Future	6,558.7400	6.5587	6,573.6500	6.5737	0.227	0	0	0
2017/02/20	R197	04/05/2017	308.59	Put	Bond Future	6,548.7400	6.5487	6,563.6500	6.5637	0.228	0	0	0
2017/02/20	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R197	03/08/2017			Bond Future	300.9428	300.9428	300.9272	300.9272	(0.005)	0.0000	0.0000	0
2017/02/20	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R197	03/08/2017	308.05	Put	Bond Future	7,107.1800	7.1072	7,122.8000	7.1228	0.220	0	0	0
2017/02/20	R197	03/08/2017	308.07	Put	Bond Future	7,127.1800	7.1272	7,142.8000	7.1428	0.219	0	0	0
2017/02/20	R197	03/08/2017	308.06	Put	Bond Future	7,117.1800	7.1172	7,132.8000	7.1328	0.219	0	0	0
2017/02/20	R197	02/11/2017	305.16	Call	Bond Future	1,815.7500	1.8157	1,794.0400	1.7940	(1.196)	0	0	0
2017/02/20	R197	02/11/2017			Bond Future	306.9758	306.9758	306.9540	306.9540	(0.007)	0.0000	0.0000	0
2017/02/20	R197	02/11/2017	305.17	Call	Bond Future	1,805.7500	1.8057	1,784.0400	1.7840	(1.202)	0	0	0
2017/02/20	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R197	02/11/2017	305.15	Call	Bond Future	1,825.7500	1.8257	1,804.0400	1.8040	(1.189)	0	0	0
2017/02/20	R202	04/05/2017	256.73	Put	Bond Future	7,072.6500	7.0726	7,084.8200	7.0848	0.172	0	0	0
2017/02/20	R202	04/05/2017			Bond Future	249.6574	249.6574	249.6452	249.6452	(0.005)	0.0000	0.0000	33,873
2017/02/20	R202	04/05/2017	256.72	Put	Bond Future	7,062.6500	7.0626	7,074.8200	7.0748	0.172	0	0	0
2017/02/20	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R202	04/05/2017	256.71	Put	Bond Future	7,052.6500	7.0526	7,064.8200	7.0648	0.173	0	0	0
2017/02/20	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R202	03/08/2017			Bond Future	250.8035	250.8035	250.7910	250.7910	(0.005)	0.0000	0.0000	0
2017/02/20	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R202	03/08/2017	258.35	Put	Bond Future	7,546.5200	7.5465	7,558.9800	7.5590	0.165	0	0	0
2017/02/20	R202	03/08/2017	258.37	Put	Bond Future	7,566.5200	7.5665	7,578.9800	7.5790	0.165	0	0	0
2017/02/20	R202	03/08/2017	258.36	Put	Bond Future	7,556.5200	7.5565	7,568.9800	7.5690	0.165	0	0	0
2017/02/20	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/20	R202	02/11/2017			Bond Future	255.8313	255.8313	255.8134	255.8134	(0.007)	0.0000	0.0000	0
2017/02/20	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R202	02/11/2017	253.89	Call	Bond Future	1,941.3000	1.9413	1,923.4100	1.9234	(0.922)	0	0	0
2017/02/20	R202	02/11/2017	253.90	Call	Bond Future	1,931.3000	1.9313	1,913.4100	1.9134	(0.926)	0	0	0
2017/02/20	R202	02/11/2017	253.91	Call	Bond Future	1,921.3000	1.9213	1,903.4100	1.9034	(0.931)	0	0	0
2017/02/20	R203	04/05/2017	6.92	Put	Bond Future	130.1400	0.1301	157.6100	0.1576	21.108	0	0	0
2017/02/20	R203	04/05/2017	6.91	Call	Bond Future	18.1700	0.0182	11.0500	0.0110	(39.185)	0	0	0
2017/02/20	R203	04/05/2017			Bond Future	7.2371	101.5282	7.3367	101.4933	1.377	0.0000	0.0000	31,102
2017/02/20	R203	04/05/2017	6.92	Call	Bond Future	19.0800	0.0191	11.6900	0.0117	(38.732)	0	0	0
2017/02/20	R203	04/05/2017	6.93	Call	Bond Future	19.8800	0.0199	12.2500	0.0123	(38.380)	0	0	0
2017/02/20	R203	04/05/2017	6.91	Put	Bond Future	132.7400	0.1327	160.4800	0.1605	20.898	0	0	0
2017/02/20	R203	04/05/2017	6.93	Put	Bond Future	127.4300	0.1274	154.6600	0.1547	21.369	0	0	0
2017/02/20	R203	03/08/2017	4.89	Call	Bond Future	7.5400	0.0075	3.7900	0.0038	(49.735)	0	0	0
2017/02/20	R203	03/08/2017			Bond Future	6.0505	103.4732	6.3743	103.4386	5.351	0.0000	0.0000	0
2017/02/20	R203	03/08/2017	4.87	Call	Bond Future	7.2500	0.0073	3.6300	0.0036	(49.931)	0	0	0
2017/02/20	R203	03/08/2017	4.88	Call	Bond Future	7.3900	0.0074	3.7100	0.0037	(49.797)	0	0	0
2017/02/20	R203	03/08/2017	4.87	Put	Bond Future	133.7900	0.1338	164.8100	0.1648	23.186	0	0	0
2017/02/20	R203	03/08/2017	4.89	Put	Bond Future	131.9300	0.1319	162.8200	0.1628	23.414	0	0	0
2017/02/20	R203	03/08/2017	4.88	Put	Bond Future	132.8500	0.1329	163.8100	0.1638	23.304	0	0	0
2017/02/20	R204	04/05/2017	7.90	Put	Bond Future	76.6800	0.0767	113.9900	0.1140	48.657	0	0	0
2017/02/20	R204	04/05/2017			Bond Future	7.5672	103.6892	7.6765	103.5249	1.444	0.0000	0.0000	29,025
2017/02/20	R204	04/05/2017	7.92	Put	Bond Future	70.8600	0.0709	105.9000	0.1059	49.450	0	0	0
2017/02/20	R204	04/05/2017	7.91	Put	Bond Future	73.7900	0.0738	109.9600	0.1100	49.017	0	0	0
2017/02/20	R204	04/05/2017	7.90	Call	Bond Future	575.7600	0.5758	448.7800	0.4488	(22.054)	0	0	0
2017/02/20	R204	04/05/2017	7.91	Call	Bond Future	587.8200	0.5878	459.7000	0.4597	(21.796)	0	0	0
2017/02/20	R204	04/05/2017	7.92	Call	Bond Future	599.8300	0.5998	470.5800	0.4706	(21.548)	0	0	0
2017/02/20	R204	03/08/2017	7.77	Put	Bond Future	218.6000	0.2186	281.7600	0.2818	28.893	0	0	0
2017/02/20	R204	03/08/2017			Bond Future	7.5303	101.6351	7.6601	101.4685	1.723	0.0000	0.0000	0
2017/02/20	R204	03/08/2017	7.76	Put	Bond Future	223.0500	0.2230	287.1200	0.2871	28.725	0	0	0
2017/02/20	R204	03/08/2017	7.75	Call	Bond Future	509.3000	0.5093	407.7500	0.4077	(19.939)	0	0	0
2017/02/20	R204	03/08/2017	7.76	Call	Bond Future	517.5900	0.5176	415.1000	0.4151	(19.801)	0	0	0
2017/02/20	R204	03/08/2017	7.77	Call	Bond Future	525.9300	0.5259	422.5300	0.4225	(19.660)	0	0	0
2017/02/20	R204	03/08/2017	7.75	Put	Bond Future	227.5600	0.2276	292.5700	0.2926	28.568	0	0	0
2017/02/20	R204	02/11/2017	7.76	Put	Bond Future	172.9500	0.1730	233.3200	0.2333	34.906	0	0	0
2017/02/20	R204	02/11/2017			Bond Future	7.4069	103.6515	7.5692	103.4792	2.191	0.0000	0.0000	0
2017/02/20	R204	02/11/2017	7.75	Put	Bond Future	176.1000	0.1761	237.2800	0.2373	34.742	0	0	0
2017/02/20	R204	02/11/2017	7.76	Call	Bond Future	547.2800	0.5473	435.3500	0.4353	(20.452)	0	0	0
2017/02/20	R204	02/11/2017	7.74	Call	Bond Future	532.4700	0.5325	422.1700	0.4222	(20.715)	0	0	0
2017/02/20	R204	02/11/2017	7.75	Call	Bond Future	539.8600	0.5399	428.7400	0.4287	(20.583)	0	0	0
2017/02/20	R204	02/11/2017	7.74	Put	Bond Future	179.2900	0.1793	241.2900	0.2413	34.581	0	0	0
2017/02/20	R207	04/05/2017	8.21	Put	Bond Future	115.1500	0.1152	152.6400	0.1526	32.558	0	0	0
2017/02/20	R207	04/05/2017			Bond Future	7.7985	100.9610	7.8858	100.7548	1.120	0.0000	0.0000	75,116
2017/02/20	R207	04/05/2017	8.22	Call	Bond Future	1,101.1500	1.1011	931.3200	0.9313	(15.423)	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
2017/02/20	R207	04/05/2017	8.20	Call	Bond Future	1,062.9000	1.0629	895.3600	0.8954	(15.763)	0	0	0
2017/02/20	R207	04/05/2017	8.21	Call	Bond Future	1,081.9700	1.0820	913.2800	0.9133	(15.591)	0	0	0
2017/02/20	R207	04/05/2017	8.20	Put	Bond Future	119.4400	0.1194	158.0800	0.1581	32.351	0	0	0
2017/02/20	R207	04/05/2017	8.22	Put	Bond Future	110.9900	0.1110	147.3400	0.1473	32.751	0	0	0
2017/02/20	R207	03/08/2017	8.19	Call	Bond Future	1,121.2800	1.1213	973.7200	0.9737	(13.160)	0	0	51
2017/02/20	R207	03/08/2017			Bond Future	7.8067	99.2519	7.9036	99.0426	1.241	0.0000	0.0000	0
2017/02/20	R207	03/08/2017	8.39	Put	Bond Future	194.4000	0.1944	238.4600	0.2385	22.665	0	0	0
2017/02/20	R207	03/08/2017	8.19	Put	Bond Future	296.5100	0.2965	358.2500	0.3583	20.822	0	0	0
2017/02/20	R207	03/08/2017	8.41	Put	Bond Future	186.0800	0.1861	228.5800	0.2286	22.840	0	0	0
2017/02/20	R207	03/08/2017	8.40	Put	Bond Future	190.2100	0.1902	233.4800	0.2335	22.749	0	0	0
2017/02/20	R207	03/08/2017	8.41	Call	Bond Future	1,480.3500	1.4803	1,313.5500	1.3135	(11.268)	0	0	0
2017/02/20	R207	03/08/2017	8.39	Call	Bond Future	1,446.1100	1.4461	1,280.8700	1.2809	(11.427)	0	0	0
2017/02/20	R207	03/08/2017	8.40	Call	Bond Future	1,463.2000	1.4632	1,297.1700	1.2972	(11.347)	0	0	0
2017/02/20	R207	02/11/2017			Bond Future	7.7703	101.2210	7.8802	101.0052	1.415	0.0000	0.0000	0
2017/02/20	R207	02/11/2017	8.03	Put	Bond Future	451.7500	0.4517	534.8900	0.5349	18.404	0	0	0
2017/02/20	R207	02/11/2017	8.05	Put	Bond Future	438.1700	0.4382	519.4300	0.5194	18.545	0	0	0
2017/02/20	R207	02/11/2017	8.03	Call	Bond Future	960.6500	0.9606	827.9800	0.8280	(13.810)	0	0	0
2017/02/20	R207	02/11/2017	8.04	Put	Bond Future	444.9100	0.4449	527.1200	0.5271	18.478	0	0	0
2017/02/20	R207	02/11/2017	8.04	Call	Bond Future	973.3400	0.9733	839.7400	0.8397	(13.726)	0	0	0
2017/02/20	R207	02/11/2017	8.05	Call	Bond Future	986.1200	0.9861	851.5700	0.8516	(13.644)	0	0	0
2017/02/20	R208	04/05/2017	8.39	Call	Bond Future	1,576.8900	1.5769	1,354.6600	1.3547	(14.093)	0	0	0
2017/02/20	R208	04/05/2017			Bond Future	7.9551	96.7401	8.0403	96.4669	1.070	0.0000	0.0000	21,510
2017/02/20	R208	04/05/2017	8.37	Call	Bond Future	1,526.4500	1.5265	1,307.0500	1.3071	(14.373)	0	0	0
2017/02/20	R208	04/05/2017	8.38	Call	Bond Future	1,551.5300	1.5515	1,330.7000	1.3307	(14.233)	0	0	0
2017/02/20	R208	04/05/2017	8.37	Put	Bond Future	204.3000	0.2043	258.0600	0.2581	26.314	0	0	0
2017/02/20	R208	04/05/2017	8.39	Put	Bond Future	191.5600	0.1916	242.4900	0.2425	26.587	0	0	0
2017/02/20	R208	04/05/2017	8.38	Put	Bond Future	197.7800	0.1978	250.1100	0.2501	26.459	0	0	0
2017/02/20	R208	03/08/2017	8.32	Call	Bond Future	1,580.0400	1.5800	1,390.3400	1.3903	(12.006)	0	0	0
2017/02/20	R208	03/08/2017			Bond Future	7.9688	98.5934	8.0602	98.3159	1.148	0.0000	0.0000	0
2017/02/20	R208	03/08/2017	8.30	Call	Bond Future	1,538.9000	1.5389	1,351.6700	1.3517	(12.166)	0	0	0
2017/02/20	R208	03/08/2017	8.31	Call	Bond Future	1,559.4100	1.5594	1,370.9400	1.3709	(12.086)	0	0	0
2017/02/20	R208	03/08/2017	8.30	Put	Bond Future	538.4700	0.5385	628.8000	0.6288	16.775	0	0	0
2017/02/20	R208	03/08/2017	8.32	Put	Bond Future	519.6200	0.5196	607.4800	0.6075	16.909	0	0	0
2017/02/20	R208	03/08/2017	8.31	Put	Bond Future	528.9800	0.5290	618.0700	0.6181	16.842	0	0	0
2017/02/20	R208	02/11/2017	8.18	Put	Bond Future	776.6700	0.7767	891.3700	0.8914	14.768	0	0	0
2017/02/20	R208	02/11/2017			Bond Future	7.9628	97.1464	8.0627	96.8610	1.254	0.0000	0.0000	0
2017/02/20	R208	02/11/2017	8.20	Put	Bond Future	754.7100	0.7547	867.0600	0.8671	14.887	0	0	0
2017/02/20	R208	02/11/2017	8.19	Put	Bond Future	765.6300	0.7656	879.1500	0.8792	14.827	0	0	0
2017/02/20	R208	02/11/2017	8.18	Call	Bond Future	1,395.7700	1.3958	1,225.0700	1.2251	(12.230)	0	0	0
2017/02/20	R208	02/11/2017	8.19	Call	Bond Future	1,413.1300	1.4131	1,241.2500	1.2413	(12.163)	0	0	0
2017/02/20	R208	02/11/2017	8.20	Call	Bond Future	1,430.5900	1.4306	1,257.5400	1.2575	(12.096)	0	0	0
2017/02/20	R209	04/05/2017	9.48	Put	Bond Future	1,473.1900	1.4732	1,685.8700	1.6859	14.437	0	0	0
2017/02/20	R209	04/05/2017			Bond Future	9.3653	73.2916	9.4468	72.7299	0.871	0.0000	0.0000	62,826
2017/02/20	R209	04/05/2017	9.47	Put	Bond Future	1,502.5400	1.5025	1,718.4900	1.7185	14.372	0	0	0
2017/02/20	R209	04/05/2017	9.63	Call	Bond Future	2,884.2300	2.8842	2,489.0400	2.4890	(13.702)	0	0	0
2017/02/20	R209	04/05/2017	8.93	Call	Bond Future	683.2800	0.6833	522.5500	0.5226	(23.523)	0	0	1,130

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
2017/02/20	R209	04/05/2017	9.33	Put	Bond Future	1,960.2900	1.9603	2,223.8500	2.2238	13.445	0	0	1,130
2017/02/20	R209	04/05/2017	9.46	Call	Bond Future	2,183.9800	2.1840	1,841.6100	1.8416	(15.676)	0	0	0
2017/02/20	R209	04/05/2017	9.47	Call	Bond Future	2,222.6300	2.2226	1,876.9600	1.8770	(15.552)	0	0	0
2017/02/20	R209	04/05/2017	9.33	Call	Bond Future	1,715.2500	1.7153	1,417.1900	1.4172	(17.377)	0	0	0
2017/02/20	R209	04/05/2017	9.48	Call	Bond Future	2,261.4800	2.2615	1,912.5400	1.9125	(15.430)	0	0	0
2017/02/20	R209	04/05/2017	9.63	Put	Bond Future	1,084.5300	1.0845	1,250.9600	1.2510	15.346	0	0	1,130
2017/02/20	R209	04/05/2017	8.93	Put	Bond Future	3,795.2700	3.7953	4,196.1600	4.1962	10.563	0	0	0
2017/02/20	R209	04/05/2017	9.46	Put	Bond Future	1,532.1900	1.5322	1,751.4400	1.7514	14.310	0	0	0
2017/02/20	R209	03/08/2017			Bond Future	9.4063	74.6956	9.4901	74.1239	0.890	0.0000	0.0000	0
2017/02/20	R209	03/08/2017	9.44	Call	Bond Future	2,960.0400	2.9600	2,639.5300	2.6395	(10.828)	0	0	0
2017/02/20	R209	03/08/2017	9.43	Put	Bond Future	2,762.2000	2.7622	3,015.6600	3.0157	9.176	0	0	0
2017/02/20	R209	03/08/2017	9.45	Put	Bond Future	2,696.8000	2.6968	2,945.8500	2.9458	9.235	0	0	0
2017/02/20	R209	03/08/2017	9.44	Put	Bond Future	2,729.4400	2.7294	2,980.6900	2.9807	9.205	0	0	0
2017/02/20	R209	03/08/2017	9.45	Call	Bond Future	2,995.7100	2.9957	2,673.0000	2.6730	(10.772)	0	0	0
2017/02/20	R209	03/08/2017	9.43	Call	Bond Future	2,924.3800	2.9244	2,606.0800	2.6061	(10.884)	0	0	0
2017/02/20	R209	02/11/2017	9.52	Put	Bond Future	3,225.2400	3.2252	3,477.2200	3.4772	7.813	0	0	0
2017/02/20	R209	02/11/2017			Bond Future	9.4422	73.0266	9.5285	72.4418	0.914	0.0000	0.0000	0
2017/02/20	R209	02/11/2017	9.54	Put	Bond Future	3,162.7300	3.1627	3,411.1000	3.4111	7.853	0	0	0
2017/02/20	R209	02/11/2017	9.53	Put	Bond Future	3,193.8600	3.1939	3,444.0300	3.4440	7.833	0	0	0
2017/02/20	R209	02/11/2017	9.54	Call	Bond Future	3,825.0300	3.8250	3,488.5300	3.4885	(8.797)	0	0	0
2017/02/20	R209	02/11/2017	9.52	Call	Bond Future	3,752.9100	3.7529	3,420.0200	3.4200	(8.870)	0	0	0
2017/02/20	R209	02/11/2017	9.53	Call	Bond Future	3,788.8900	3.7889	3,454.1900	3.4542	(8.834)	0	0	0
2017/02/20	R210	04/05/2017			Bond Future	189.1164	189.1164	188.5580	188.5580	(0.295)	0.0000	0.0000	1,698
2017/02/20	R210	04/05/2017	192.31	Put	Bond Future	3,193.5600	3.1936	3,752.0000	3.7520	17.486	0	0	0
2017/02/20	R210	04/05/2017	192.33	Put	Bond Future	3,213.5600	3.2136	3,772.0000	3.7720	17.378	0	0	0
2017/02/20	R210	04/05/2017	192.32	Put	Bond Future	3,203.5600	3.2036	3,762.0000	3.7620	17.432	0	0	0
2017/02/20	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R210	03/08/2017	196.29	Put	Bond Future	3,507.7900	3.5078	4,077.2500	4.0773	16.234	0	0	0
2017/02/20	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R210	03/08/2017			Bond Future	192.7822	192.7822	192.2128	192.2128	(0.295)	0.0000	0.0000	0
2017/02/20	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R210	03/08/2017	196.28	Put	Bond Future	3,497.7900	3.4978	4,067.2500	4.0673	16.281	0	0	0
2017/02/20	R210	03/08/2017	196.30	Put	Bond Future	3,517.7900	3.5178	4,087.2500	4.0873	16.188	0	0	0
2017/02/20	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R210	02/11/2017	192.07	Call	Bond Future	2,144.6900	2.1447	1,560.1600	1.5602	(27.255)	0	0	0
2017/02/20	R210	02/11/2017			Bond Future	194.2147	194.2147	193.6302	193.6302	(0.301)	0.0000	0.0000	0
2017/02/20	R210	02/11/2017	192.08	Call	Bond Future	2,134.6900	2.1347	1,550.1600	1.5502	(27.382)	0	0	0
2017/02/20	R210	02/11/2017	192.09	Call	Bond Future	2,124.6900	2.1247	1,540.1600	1.5402	(27.511)	0	0	0
2017/02/20	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R212	04/05/2017			Bond Future	149.5057	149.5057	149.4983	149.4983	(0.005)	0.0000	0.0000	3,258
2017/02/20	R212	04/05/2017	152.25	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
2017/02/20	R212	04/05/2017	152.23	Put	Bond Future	2,724.3300	2.7243	2,731.7500	2.7318	0.272	0	0	0
2017/02/20	R212	04/05/2017	152.25	Put	Bond Future	2,744.3300	2.7443	2,751.7500	2.7518	0.270	0	0	0
2017/02/20	R212	04/05/2017	152.24	Put	Bond Future	2,734.3300	2.7343	2,741.7500	2.7418	0.271	0	0	0
2017/02/20	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R212	03/08/2017			Bond Future	150.3538	150.3538	150.3461	150.3461	(0.005)	0.0000	0.0000	0
2017/02/20	R212	03/08/2017	153.34	Put	Bond Future	2,986.1700	2.9862	2,993.9200	2.9939	0.260	0	0	0
2017/02/20	R212	03/08/2017	153.36	Put	Bond Future	3,006.1700	3.0062	3,013.9200	3.0139	0.258	0	0	0
2017/02/20	R212	03/08/2017	153.35	Put	Bond Future	2,996.1700	2.9962	3,003.9200	3.0039	0.259	0	0	0
2017/02/20	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R212	02/11/2017			Bond Future	153.3679	153.3679	153.3571	153.3571	(0.007)	0.0000	0.0000	0
2017/02/20	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/20	R212	02/11/2017	152.42	Call	Bond Future	947.9100	0.9479	937.0700	0.9371	(1.144)	0	0	0
2017/02/20	R212	02/11/2017	152.40	Call	Bond Future	967.9100	0.9679	957.0700	0.9571	(1.120)	0	0	0
2017/02/20	R212	02/11/2017	152.41	Call	Bond Future	957.9100	0.9579	947.0700	0.9471	(1.132)	0	0	0
2017/02/20	R213	04/05/2017			Bond Future	9.1435	84.6907	9.2252	84.1342	0.894	0.0000	0.0000	44,822
2017/02/20	R213	04/05/2017	9.35	Put	Bond Future	1,173.6900	1.1737	1,356.4800	1.3565	15.574	0	0	0
2017/02/20	R213	04/05/2017	9.37	Put	Bond Future	1,125.0100	1.1250	1,301.6700	1.3017	15.703	0	0	0
2017/02/20	R213	04/05/2017	9.35	Call	Bond Future	2,569.9600	2.5700	2,196.2000	2.1962	(14.543)	0	0	0
2017/02/20	R213	04/05/2017	9.36	Put	Bond Future	1,149.1500	1.1492	1,328.8700	1.3289	15.639	0	0	0
2017/02/20	R213	04/05/2017	9.36	Call	Bond Future	2,612.1900	2.6122	2,235.3600	2.2354	(14.426)	0	0	0
2017/02/20	R213	04/05/2017	9.37	Call	Bond Future	2,654.7500	2.6548	2,274.8600	2.2749	(14.310)	0	0	0
2017/02/20	R213	03/08/2017	9.33	Put	Bond Future	2,283.5300	2.2835	2,510.1800	2.5102	9.925	0	0	0
2017/02/20	R213	03/08/2017			Bond Future	9.1834	86.3133	9.2676	85.7468	0.917	0.0000	0.0000	0
2017/02/20	R213	03/08/2017	9.35	Put	Bond Future	2,226.7100	2.2267	2,449.0700	2.4491	9.986	0	0	0
2017/02/20	R213	03/08/2017	9.34	Put	Bond Future	2,254.9800	2.2550	2,479.4900	2.4795	9.956	0	0	0
2017/02/20	R213	03/08/2017	9.33	Call	Bond Future	3,265.9300	3.2659	2,926.1500	2.9262	(10.404)	0	0	0
2017/02/20	R213	03/08/2017	9.34	Call	Bond Future	3,303.8100	3.3038	2,961.8900	2.9619	(10.349)	0	0	0
2017/02/20	R213	03/08/2017	9.35	Call	Bond Future	3,341.9100	3.3419	2,997.8400	2.9978	(10.296)	0	0	0
2017/02/20	R213	02/11/2017	9.36	Put	Bond Future	2,836.4100	2.8364	3,077.9600	3.0780	8.516	0	0	0
2017/02/20	R213	02/11/2017			Bond Future	9.2196	84.4738	9.3068	83.8941	0.946	0.0000	0.0000	0
2017/02/20	R213	02/11/2017	9.35	Put	Bond Future	2,865.4900	2.8655	3,108.8800	3.1089	8.494	0	0	0
2017/02/20	R213	02/11/2017	9.36	Call	Bond Future	3,767.0100	3.7670	3,428.8600	3.4289	(8.977)	0	0	0
2017/02/20	R213	02/11/2017	9.34	Call	Bond Future	3,693.7400	3.6937	3,359.2800	3.3593	(9.055)	0	0	0
2017/02/20	R213	02/11/2017	9.35	Call	Bond Future	3,730.2900	3.7303	3,393.9800	3.3940	(9.016)	0	0	0
2017/02/20	R213	02/11/2017	9.34	Put	Bond Future	2,894.8100	2.8948	3,140.0500	3.1400	8.472	0	0	0
2017/02/20	R214	04/05/2017	9.58	Put	Bond Future	1,519.8500	1.5199	1,734.4300	1.7344	14.118	0	0	0
2017/02/20	R214	04/05/2017			Bond Future	9.4433	73.5147	9.5248	72.9266	0.863	0.0000	0.0000	35,149
2017/02/20	R214	04/05/2017	9.57	Put	Bond Future	1,549.6500	1.5497	1,767.5400	1.7675	14.061	0	0	0
2017/02/20	R214	04/05/2017	9.58	Call	Bond Future	2,502.4400	2.5024	2,128.9300	2.1289	(14.926)	0	0	0
2017/02/20	R214	04/05/2017	9.56	Call	Bond Future	2,420.1000	2.4201	2,053.2200	2.0532	(15.160)	0	0	0
2017/02/20	R214	04/05/2017	9.57	Call	Bond Future	2,461.1000	2.4611	2,090.9000	2.0909	(15.042)	0	0	0
2017/02/20	R214	04/05/2017	9.56	Put	Bond Future	1,579.9100	1.5799	1,801.1200	1.8011	14.001	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
2017/02/20	R214	03/08/2017	9.51	Call	Bond Future	3,088.8300	3.0888	2,754.0800	2.7541	(10.837)	0	0	0
2017/02/20	R214	03/08/2017			Bond Future	9.4831	74.9231	9.5667	74.3244	0.881	0.0000	0.0000	0
2017/02/20	R214	03/08/2017	9.52	Call	Bond Future	3,125.9500	3.1260	2,788.9000	2.7889	(10.782)	0	0	0
2017/02/20	R214	03/08/2017	9.53	Call	Bond Future	3,163.4900	3.1635	2,824.1400	2.8241	(10.727)	0	0	0
2017/02/20	R214	03/08/2017	9.51	Put	Bond Future	2,895.5500	2.8956	3,159.4900	3.1595	9.115	0	0	0
2017/02/20	R214	03/08/2017	9.53	Put	Bond Future	2,826.8300	2.8268	3,086.1700	3.0862	9.174	0	0	0
2017/02/20	R214	03/08/2017	9.52	Put	Bond Future	2,860.9200	2.8609	3,122.5600	3.1226	9.145	0	0	0
2017/02/20	R214	02/11/2017	9.60	Call	Bond Future	3,941.0300	3.9410	3,591.3200	3.5913	(8.874)	0	0	0
2017/02/20	R214	02/11/2017			Bond Future	9.5197	73.1114	9.6058	72.4991	0.904	0.0000	0.0000	0
2017/02/20	R214	02/11/2017	9.58	Call	Bond Future	3,866.0600	3.8661	3,520.1500	3.5201	(8.947)	0	0	0
2017/02/20	R214	02/11/2017	9.59	Call	Bond Future	3,903.3400	3.9033	3,555.5300	3.5555	(8.911)	0	0	0
2017/02/20	R214	02/11/2017	9.60	Put	Bond Future	3,369.9000	3.3699	3,632.5200	3.6325	7.793	0	0	0
2017/02/20	R214	02/11/2017	9.58	Put	Bond Future	3,436.5400	3.4365	3,702.9600	3.7030	7.753	0	0	0
2017/02/20	R214	02/11/2017	9.59	Put	Bond Future	3,402.9600	3.4030	3,667.4800	3.6675	7.773	0	0	0
2017/02/20	R248	04/05/2017	9.66	Call	Bond Future	3,266.9100	3.2669	2,792.4600	2.7925	(14.523)	0	0	0
2017/02/20	R248	04/05/2017			Bond Future	9.5251	93.9658	9.6066	93.2188	0.855	0.0000	0.0000	64,165
2017/02/20	R248	04/05/2017	9.67	Call	Bond Future	3,319.2000	3.3192	2,840.7400	2.8407	(14.415)	0	0	0
2017/02/20	R248	04/05/2017	9.65	Put	Bond Future	2,074.0600	2.0741	2,350.6900	2.3507	13.338	0	0	0
2017/02/20	R248	04/05/2017	9.67	Put	Bond Future	1,998.0500	1.9981	2,266.6400	2.2666	13.443	0	0	0
2017/02/20	R248	04/05/2017	9.66	Put	Bond Future	2,035.8600	2.0359	2,308.4600	2.3085	13.390	0	0	0
2017/02/20	R248	04/05/2017	9.65	Call	Bond Future	3,214.8500	3.2149	2,744.4300	2.7444	(14.633)	0	0	0
2017/02/20	R248	03/08/2017			Bond Future	9.5672	95.7660	9.6509	95.0055	0.875	0.0000	0.0000	200
2017/02/20	R248	03/08/2017	9.57	Call	Bond Future	4,022.9200	4.0229	3,601.5400	3.6015	(10.474)	0	0	0
2017/02/20	R248	03/08/2017	9.56	Put	Bond Future	4,042.9400	4.0429	4,384.9000	4.3849	8.458	0	0	0
2017/02/20	R248	03/08/2017	9.58	Put	Bond Future	3,952.7000	3.9527	4,289.0500	4.2890	8.509	0	0	0
2017/02/20	R248	03/08/2017	9.57	Put	Bond Future	3,997.4800	3.9975	4,336.6400	4.3366	8.484	0	0	0
2017/02/20	R248	03/08/2017	9.58	Call	Bond Future	4,069.5600	4.0696	3,645.3700	3.6454	(10.423)	0	0	0
2017/02/20	R248	03/08/2017	9.56	Call	Bond Future	3,976.8000	3.9768	3,558.2200	3.5582	(10.526)	0	0	0
2017/02/20	R248	02/11/2017	9.66	Put	Bond Future	4,632.4800	4.6325	4,970.3200	4.9703	7.293	0	0	0
2017/02/20	R248	02/11/2017			Bond Future	9.6061	93.2263	9.6924	92.4483	0.898	0.0000	0.0000	0
2017/02/20	R248	02/11/2017	9.65	Put	Bond Future	4,675.4600	4.6755	5,015.6100	5.0156	7.275	0	0	0
2017/02/20	R248	02/11/2017	9.64	Call	Bond Future	5,025.8700	5.0259	4,590.4300	4.5904	(8.664)	0	0	0
2017/02/20	R248	02/11/2017	9.65	Call	Bond Future	5,072.7700	5.0728	4,635.0100	4.6350	(8.630)	0	0	0
2017/02/20	R248	02/11/2017	9.66	Call	Bond Future	5,119.8500	5.1199	4,679.7800	4.6798	(8.595)	0	0	0
2017/02/20	R248	02/11/2017	9.64	Put	Bond Future	4,718.7800	4.7188	5,061.2500	5.0613	7.258	0	0	0

Total

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