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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/02/2017 TO 21/02/2017

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
2017/02/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	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
2017/02/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2025	04/05/2017			Bond Future	129.5493	129.5493	129.5351	129.5351	(0.011)	0.0000	0.0000	2,414
2017/02/21	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2025	04/05/2017	132.56	Put	Bond Future	3,010.6800	3.0107	3,024.8900	3.0249	0.472	0	0	0
2017/02/21	2025	04/05/2017	132.58	Put	Bond Future	3,030.6800	3.0307	3,044.8900	3.0449	0.469	0	0	0
2017/02/21	2025	04/05/2017	132.57	Put	Bond Future	3,020.6800	3.0207	3,034.8900	3.0349	0.470	0	0	0
2017/02/21	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2025	03/08/2017			Bond Future	130.7150	130.7150	130.6961	130.6961	(0.014)	0.0000	0.0000	0
2017/02/21	2025	03/08/2017	133.96	Put	Bond Future	3,244.9900	3.2450	3,263.8900	3.2639	0.582	0	0	0
2017/02/21	2025	03/08/2017	133.98	Put	Bond Future	3,264.9900	3.2650	3,283.8900	3.2839	0.579	0	0	0
2017/02/21	2025	03/08/2017	133.97	Put	Bond Future	3,254.9900	3.2550	3,273.8900	3.2739	0.581	0	0	0
2017/02/21	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2025	02/11/2017	132.98	Call	Bond Future	352.7600	0.3528	334.7800	0.3348	(5.097)	0	0	0
2017/02/21	2025	02/11/2017			Bond Future	133.3328	133.3328	133.3148	133.3148	(0.013)	0.0000	0.0000	0
2017/02/21	2025	02/11/2017	132.96	Call	Bond Future	372.7600	0.3728	354.7800	0.3548	(4.823)	0	0	0
2017/02/21	2025	02/11/2017	132.97	Call	Bond Future	362.7600	0.3628	344.7800	0.3448	(4.956)	0	0	0
2017/02/21	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2029	04/05/2017			Bond Future	101.9138	101.9138	101.9024	101.9024	(0.011)	0.0000	0.0000	2,272
2017/02/21	2029	04/05/2017	100.67	Call	Bond Future	1,243.8300	1.2438	1,232.4200	1.2324	(0.917)	0	0	0
2017/02/21	2029	04/05/2017	100.65	Call	Bond Future	1,263.8300	1.2638	1,252.4200	1.2524	(0.903)	0	0	0
2017/02/21	2029	04/05/2017	100.66	Call	Bond Future	1,253.8300	1.2538	1,242.4200	1.2424	(0.910)	0	0	0
2017/02/21	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2030	04/05/2017	9.33	Call	Bond Future	961.8500	0.9619	709.0600	0.7091	(26.282)	0	0	0
2017/02/21	2030	04/05/2017			Bond Future	9.1908	93.3152	9.2272	93.0624	0.396	0.0000	0.0000	32,785
2017/02/21	2030	04/05/2017	9.34	Call	Bond Future	1,030.3800	1.0304	777.5900	0.7776	(24.534)	0	0	0
2017/02/21	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2030	04/05/2017	9.32	Call	Bond Future	893.2500	0.8933	640.4600	0.6405	(28.300)	0	0	0
2017/02/21	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2030	03/08/2017	9.33	Call	Bond Future	613.1900	0.6132	352.3900	0.3524	(42.532)	0	0	0
2017/02/21	2030	03/08/2017			Bond Future	9.2401	91.0970	9.2782	90.8362	0.413	0.0000	0.0000	0

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2017/02/21	2030	03/08/2017	9.34	Call	Bond Future	681.0600	0.6811	420.2600	0.4203	(38.293)	0	0	0
2017/02/21	2030	03/08/2017	9.35	Call	Bond Future	748.8500	0.7489	488.0500	0.4880	(34.827)	0	0	0
2017/02/21	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2030	02/11/2017			Bond Future	9.2774	92.9023	9.3166	92.6372	0.423	0.0000	0.0000	0
2017/02/21	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2030	02/11/2017	9.34	Call	Bond Future	422.1700	0.4222	157.1500	0.1571	(62.776)	0	0	0
2017/02/21	2030	02/11/2017	9.35	Call	Bond Future	489.3300	0.4893	224.3100	0.2243	(54.160)	0	0	0
2017/02/21	2030	02/11/2017	9.36	Call	Bond Future	556.4100	0.5564	291.3900	0.2914	(47.630)	0	0	0
2017/02/21	2032	04/05/2017	9.45	Call	Bond Future	2,399.4500	2.3994	2,211.3100	2.2113	(7.841)	0	0	0
2017/02/21	2032	04/05/2017			Bond Future	9.3350	92.2267	9.3765	91.9185	0.444	0.0000	0.0000	19,129
2017/02/21	2032	04/05/2017	9.46	Call	Bond Future	2,442.0800	2.4421	2,252.1300	2.2521	(7.778)	0	0	0
2017/02/21	2032	04/05/2017	9.44	Put	Bond Future	1,578.9700	1.5790	1,700.8700	1.7009	7.720	0	0	0
2017/02/21	2032	04/05/2017	9.46	Put	Bond Future	1,516.6200	1.5166	1,634.8900	1.6349	7.798	0	0	0
2017/02/21	2032	04/05/2017	9.45	Put	Bond Future	1,547.5600	1.5476	1,667.6400	1.6676	7.759	0	0	0
2017/02/21	2032	04/05/2017	9.44	Call	Bond Future	2,357.2100	2.3572	2,170.8900	2.1709	(7.904)	0	0	0
2017/02/21	2032	03/08/2017	9.43	Put	Bond Future	2,846.0200	2.8460	2,987.1500	2.9871	4.959	0	0	0
2017/02/21	2032	03/08/2017			Bond Future	9.3822	93.9944	9.4254	93.6771	0.460	0.0000	0.0000	0
2017/02/21	2032	03/08/2017	9.45	Put	Bond Future	2,777.7500	2.7777	2,916.4300	2.9164	4.993	0	0	0
2017/02/21	2032	03/08/2017	9.44	Put	Bond Future	2,811.7300	2.8117	2,951.6300	2.9516	4.976	0	0	0
2017/02/21	2032	03/08/2017	9.44	Call	Bond Future	3,236.0900	3.2361	3,058.7200	3.0587	(5.481)	0	0	0
2017/02/21	2032	03/08/2017	9.45	Call	Bond Future	3,275.2500	3.2752	3,096.6600	3.0967	(5.453)	0	0	0
2017/02/21	2032	03/08/2017	9.43	Call	Bond Future	3,197.1500	3.1971	3,021.0100	3.0210	(5.509)	0	0	0
2017/02/21	2032	02/11/2017			Bond Future	9.4239	91.6977	9.4684	91.3751	0.471	0.0000	0.0000	0
2017/02/21	2032	02/11/2017	9.48	Put	Bond Future	3,451.8300	3.4518	3,596.0800	3.5961	4.179	0	0	0
2017/02/21	2032	02/11/2017	9.50	Put	Bond Future	3,384.5900	3.3846	3,526.8100	3.5268	4.202	0	0	0
2017/02/21	2032	02/11/2017	9.49	Put	Bond Future	3,418.0800	3.4181	3,561.3200	3.5613	4.191	0	0	0
2017/02/21	2032	02/11/2017	9.48	Call	Bond Future	3,858.6200	3.8586	3,680.3200	3.6803	(4.621)	0	0	0
2017/02/21	2032	02/11/2017	9.49	Call	Bond Future	3,897.1400	3.8971	3,717.8300	3.7178	(4.601)	0	0	0
2017/02/21	2032	02/11/2017	9.50	Call	Bond Future	3,935.8500	3.9358	3,755.5200	3.7555	(4.582)	0	0	0
2017/02/21	2033	04/05/2017			Bond Future	108.3575	108.3575	108.0484	108.0484	(0.285)	0.0000	0.0000	5,778
2017/02/21	2033	04/05/2017	110.83	Put	Bond Future	2,472.5000	2.4725	2,781.6300	2.7816	12.503	0	0	0
2017/02/21	2033	04/05/2017	110.85	Put	Bond Future	2,492.5000	2.4925	2,801.6300	2.8016	12.402	0	0	0
2017/02/21	2033	04/05/2017	110.84	Put	Bond Future	2,482.5000	2.4825	2,791.6300	2.7916	12.452	0	0	0
2017/02/21	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2033	03/08/2017	113.14	Put	Bond Future	2,682.3300	2.6823	3,001.0600	3.0011	11.883	0	0	0
2017/02/21	2033	03/08/2017			Bond Future	110.4577	110.4577	110.1389	110.1389	(0.289)	0.0000	0.0000	0
2017/02/21	2033	03/08/2017	113.13	Put	Bond Future	2,672.3300	2.6723	2,991.0600	2.9911	11.927	0	0	0
2017/02/21	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2033	03/08/2017	113.12	Put	Bond Future	2,662.3300	2.6623	2,981.0600	2.9811	11.972	0	0	0

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2017/02/21	2033	02/11/2017	110.08	Call	Bond Future	1,499.5100	1.4995	1,175.2500	1.1753	(21.624)	0	0	0
2017/02/21	2033	02/11/2017			Bond Future	111.5795	111.5795	111.2552	111.2552	(0.291)	0.0000	0.0000	0
2017/02/21	2033	02/11/2017	110.09	Call	Bond Future	1,489.5100	1.4895	1,165.2500	1.1653	(21.770)	0	0	0
2017/02/21	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2033	02/11/2017	110.07	Call	Bond Future	1,509.5100	1.5095	1,185.2500	1.1853	(21.481)	0	0	0
2017/02/21	2037	04/05/2017			Bond Future	9.5681	92.8795	9.5939	92.6691	0.270	0.0000	0.0000	47,328
2017/02/21	2037	04/05/2017	9.58	Put	Bond Future	2,198.8700	2.1989	2,286.2600	2.2863	3.974	0	0	0
2017/02/21	2037	04/05/2017	9.60	Put	Bond Future	2,120.6600	2.1207	2,205.6300	2.2056	4.007	0	0	0
2017/02/21	2037	04/05/2017	9.59	Put	Bond Future	2,159.5000	2.1595	2,245.6800	2.2457	3.991	0	0	0
2017/02/21	2037	04/05/2017	9.60	Call	Bond Future	2,380.4200	2.3804	2,254.9100	2.2549	(5.273)	0	0	0
2017/02/21	2037	04/05/2017	9.58	Call	Bond Future	2,296.1100	2.2961	2,173.0200	2.1730	(5.361)	0	0	0
2017/02/21	2037	04/05/2017	9.59	Call	Bond Future	2,338.0600	2.3381	2,213.7600	2.2138	(5.316)	0	0	0
2017/02/21	2037	03/08/2017	9.57	Call	Bond Future	3,153.3900	3.1534	3,035.6300	3.0356	(3.734)	0	0	0
2017/02/21	2037	03/08/2017			Bond Future	9.6204	90.4026	9.6474	90.1849	0.281	0.0000	0.0000	160
2017/02/21	2037	03/08/2017	9.58	Call	Bond Future	3,193.4500	3.1935	3,074.8400	3.0748	(3.714)	0	0	0
2017/02/21	2037	03/08/2017	9.56	Put	Bond Future	3,602.3800	3.6024	3,703.2100	3.7032	2.799	0	0	0
2017/02/21	2037	03/08/2017	9.57	Put	Bond Future	3,560.7300	3.5607	3,660.7100	3.6607	2.808	0	0	0
2017/02/21	2037	03/08/2017	9.58	Put	Bond Future	3,519.6900	3.5197	3,618.8200	3.6188	2.816	0	0	0
2017/02/21	2037	03/08/2017	9.56	Call	Bond Future	3,113.8300	3.1138	2,996.9200	2.9969	(3.755)	0	0	0
2017/02/21	2037	02/11/2017			Bond Future	9.6620	92.1942	9.6898	91.9731	0.287	0.0000	0.0000	0
2017/02/21	2037	02/11/2017	9.66	Call	Bond Future	4,266.4500	4.2664	4,143.4700	4.1435	(2.882)	0	0	0
2017/02/21	2037	02/11/2017	9.65	Put	Bond Future	4,321.8700	4.3219	4,420.6100	4.4206	2.285	0	0	0
2017/02/21	2037	02/11/2017	9.67	Put	Bond Future	4,243.7400	4.2437	4,341.1500	4.3412	2.295	0	0	0
2017/02/21	2037	02/11/2017	9.66	Put	Bond Future	4,282.6600	4.2827	4,380.7300	4.3807	2.290	0	0	0
2017/02/21	2037	02/11/2017	9.67	Call	Bond Future	4,307.3300	4.3073	4,183.6900	4.1837	(2.870)	0	0	0
2017/02/21	2037	02/11/2017	9.65	Call	Bond Future	4,225.7400	4.2257	4,103.4300	4.1034	(2.894)	0	0	0
2017/02/21	2038	04/05/2017	139.77	Put	Bond Future	4,592.7900	4.5928	4,946.0100	4.9460	7.691	0	0	0
2017/02/21	2038	04/05/2017			Bond Future	135.1772	135.1772	134.8240	134.8240	(0.261)	0.0000	0.0000	20,533
2017/02/21	2038	04/05/2017	139.79	Put	Bond Future	4,612.7900	4.6128	4,966.0100	4.9660	7.657	0	0	0
2017/02/21	2038	04/05/2017	139.78	Put	Bond Future	4,602.7900	4.6028	4,956.0100	4.9560	7.674	0	0	0
2017/02/21	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2038	03/08/2017			Bond Future	136.2839	136.2839	135.9193	135.9193	(0.268)	0.0000	0.0000	0
2017/02/21	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2038	03/08/2017	141.16	Put	Bond Future	4,876.1200	4.8761	5,240.7200	5.2407	7.477	0	0	0
2017/02/21	2038	03/08/2017	141.18	Put	Bond Future	4,896.1200	4.8961	5,260.7200	5.2607	7.447	0	0	0
2017/02/21	2038	03/08/2017	141.17	Put	Bond Future	4,886.1200	4.8861	5,250.7200	5.2507	7.462	0	0	0
2017/02/21	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2038	02/11/2017	136.80	Call	Bond Future	2,213.1600	2.2132	1,842.4800	1.8425	(16.749)	0	0	0
2017/02/21	2038	02/11/2017			Bond Future	139.0132	139.0132	138.6425	138.6425	(0.267)	0.0000	0.0000	0
2017/02/21	2038	02/11/2017	136.81	Call	Bond Future	2,203.1600	2.2032	1,832.4800	1.8325	(16.825)	0	0	0
2017/02/21	2038	02/11/2017	136.82	Call	Bond Future	2,193.1600	2.1932	1,822.4800	1.8225	(16.902)	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
2017/02/21	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2040	04/05/2017			Bond Future	9.5718	97.1501	9.6079	96.8330	0.377	0.0000	0.0000	9,025
2017/02/21	2040	04/05/2017	9.62	Put	Bond Future	2,264.5300	2.2645	2,396.7000	2.3967	5.837	0	0	0
2017/02/21	2040	04/05/2017	9.64	Put	Bond Future	2,183.6600	2.1837	2,312.2800	2.3123	5.890	0	0	0
2017/02/21	2040	04/05/2017	9.63	Put	Bond Future	2,223.7300	2.2237	2,354.1300	2.3541	5.864	0	0	0
2017/02/21	2040	04/05/2017	9.62	Call	Bond Future	2,687.6900	2.6877	2,502.7700	2.5028	(6.880)	0	0	0
2017/02/21	2040	04/05/2017	9.63	Call	Bond Future	2,734.2600	2.7343	2,547.5700	2.5476	(6.828)	0	0	0
2017/02/21	2040	04/05/2017	9.64	Call	Bond Future	2,781.4300	2.7814	2,592.9600	2.5930	(6.776)	0	0	0
2017/02/21	2040	03/08/2017			Bond Future	9.6225	94.5046	9.6600	94.1782	0.390	0.0000	0.0000	0
2017/02/21	2040	03/08/2017	9.61	Put	Bond Future	3,739.2300	3.7392	3,888.7000	3.8887	3.997	0	0	0
2017/02/21	2040	03/08/2017	9.63	Put	Bond Future	3,652.8000	3.6528	3,799.8000	3.7998	4.024	0	0	0
2017/02/21	2040	03/08/2017	9.62	Put	Bond Future	3,695.9400	3.6959	3,844.1800	3.8442	4.011	0	0	0
2017/02/21	2040	03/08/2017	9.61	Call	Bond Future	3,630.4000	3.6304	3,453.4500	3.4535	(4.874)	0	0	0
2017/02/21	2040	03/08/2017	9.62	Call	Bond Future	3,674.3300	3.6743	3,496.1500	3.4962	(4.849)	0	0	0
2017/02/21	2040	03/08/2017	9.63	Call	Bond Future	3,718.2900	3.7183	3,538.8700	3.5389	(4.825)	0	0	0
2017/02/21	2040	02/11/2017			Bond Future	9.6628	96.3774	9.7013	96.0455	0.399	0.0000	0.0000	0
2017/02/21	2040	02/11/2017	9.66	Call	Bond Future	4,683.1400	4.6831	4,502.0900	4.5021	(3.866)	0	0	0
2017/02/21	2040	02/11/2017	9.65	Put	Bond Future	4,749.8900	4.7499	4,901.6600	4.9017	3.195	0	0	0
2017/02/21	2040	02/11/2017	9.67	Put	Bond Future	4,664.9100	4.6649	4,814.7300	4.8147	3.212	0	0	0
2017/02/21	2040	02/11/2017	9.66	Put	Bond Future	4,707.2400	4.7072	4,858.0400	4.8580	3.204	0	0	0
2017/02/21	2040	02/11/2017	9.67	Call	Bond Future	4,727.1500	4.7271	4,545.1200	4.5451	(3.851)	0	0	0
2017/02/21	2040	02/11/2017	9.65	Call	Bond Future	4,639.3200	4.6393	4,459.2400	4.4592	(3.882)	0	0	0
2017/02/21	2044	04/05/2017			Bond Future	9.6109	94.1141	9.6470	93.7945	0.375	0.0000	0.0000	19,616
2017/02/21	2044	04/05/2017	9.67	Call	Bond Future	2,791.6600	2.7917	2,603.0100	2.6030	(6.758)	0	0	0
2017/02/21	2044	04/05/2017	9.66	Put	Bond Future	2,310.1200	2.3101	2,442.7900	2.4428	5.743	0	0	0
2017/02/21	2044	04/05/2017	9.68	Put	Bond Future	2,228.6800	2.2287	2,357.8200	2.3578	5.794	0	0	0
2017/02/21	2044	04/05/2017	9.67	Put	Bond Future	2,269.0400	2.2690	2,399.9500	2.4000	5.769	0	0	0
2017/02/21	2044	04/05/2017	9.68	Call	Bond Future	2,839.2800	2.8393	2,648.8600	2.6489	(6.707)	0	0	0
2017/02/21	2044	04/05/2017	9.66	Call	Bond Future	2,744.6300	2.7446	2,557.7400	2.5577	(6.809)	0	0	0
2017/02/21	2044	03/08/2017			Bond Future	9.6606	91.5356	9.6980	91.2067	0.388	0.0000	0.0000	0
2017/02/21	2044	03/08/2017	9.62	Put	Bond Future	3,943.6300	3.9436	4,097.1900	4.0972	3.894	0	0	0
2017/02/21	2044	03/08/2017	9.64	Put	Bond Future	3,854.1900	3.8542	4,005.2600	4.0053	3.920	0	0	0
2017/02/21	2044	03/08/2017	9.63	Put	Bond Future	3,898.8300	3.8988	4,051.1400	4.0511	3.907	0	0	0
2017/02/21	2044	03/08/2017	9.64	Call	Bond Future	3,672.9400	3.6729	3,495.0800	3.4951	(4.842)	0	0	0
2017/02/21	2044	03/08/2017	9.62	Call	Bond Future	3,585.4800	3.5855	3,410.1100	3.4101	(4.891)	0	0	0
2017/02/21	2044	03/08/2017	9.63	Call	Bond Future	3,629.2000	3.6292	3,452.5800	3.4526	(4.867)	0	0	0
2017/02/21	2044	02/11/2017	9.68	Call	Bond Future	4,711.4100	4.7114	4,530.0500	4.5300	(3.849)	0	0	0
2017/02/21	2044	02/11/2017			Bond Future	9.7001	93.3496	9.7386	93.0152	0.396	0.0000	0.0000	0
2017/02/21	2044	02/11/2017	9.66	Call	Bond Future	4,623.8000	4.6238	4,444.3900	4.4444	(3.880)	0	0	0
2017/02/21	2044	02/11/2017	9.67	Call	Bond Future	4,667.3600	4.6674	4,486.9700	4.4870	(3.865)	0	0	0
2017/02/21	2044	02/11/2017	9.66	Put	Bond Future	4,975.3200	4.9753	5,130.3100	5.1303	3.115	0	0	0
2017/02/21	2044	02/11/2017	9.68	Put	Bond Future	4,887.4500	4.8875	5,040.4900	5.0405	3.131	0	0	0
2017/02/21	2044	02/11/2017	9.67	Put	Bond Future	4,931.0700	4.9311	5,085.0800	5.0851	3.123	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
2017/02/21	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2046	04/05/2017			Bond Future	133.2408	133.2408	133.2261	133.2261	(0.011)	0.0000	0.0000	19,696
2017/02/21	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2046	04/05/2017	138.32	Put	Bond Future	5,079.1500	5.0792	5,093.8600	5.0939	0.290	0	0	0
2017/02/21	2046	04/05/2017	138.34	Put	Bond Future	5,099.1500	5.0992	5,113.8600	5.1139	0.288	0	0	0
2017/02/21	2046	04/05/2017	138.33	Put	Bond Future	5,089.1500	5.0892	5,103.8600	5.1039	0.289	0	0	0
2017/02/21	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2046	03/08/2017	141.17	Put	Bond Future	5,346.7700	5.3468	5,366.2700	5.3663	0.365	0	0	0
2017/02/21	2046	03/08/2017			Bond Future	135.8232	135.8232	135.8037	135.8037	(0.014)	0.0000	0.0000	0
2017/02/21	2046	03/08/2017	141.19	Put	Bond Future	5,366.7700	5.3668	5,386.2700	5.3863	0.363	0	0	0
2017/02/21	2046	03/08/2017	141.18	Put	Bond Future	5,356.7700	5.3568	5,376.2700	5.3763	0.364	0	0	0
2017/02/21	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2046	02/11/2017	136.31	Call	Bond Future	629.1600	0.6292	610.3500	0.6103	(2.990)	0	0	0
2017/02/21	2046	02/11/2017			Bond Future	136.9392	136.9392	136.9203	136.9203	(0.014)	0.0000	0.0000	0
2017/02/21	2046	02/11/2017	136.32	Call	Bond Future	619.1600	0.6192	600.3500	0.6003	(3.038)	0	0	0
2017/02/21	2046	02/11/2017	136.30	Call	Bond Future	639.1600	0.6392	620.3500	0.6203	(2.943)	0	0	0
2017/02/21	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2050	04/05/2017			Bond Future	145.1820	145.1820	144.1537	144.1537	(0.708)	0.0000	0.0000	24,007
2017/02/21	2050	04/05/2017	147.83	Put	Bond Future	2,647.9900	2.6480	3,676.2700	3.6763	38.832	0	0	0
2017/02/21	2050	04/05/2017	147.85	Put	Bond Future	2,667.9900	2.6680	3,696.2700	3.6963	38.541	0	0	0
2017/02/21	2050	04/05/2017	147.84	Put	Bond Future	2,657.9900	2.6580	3,686.2700	3.6863	38.686	0	0	0
2017/02/21	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2050	03/08/2017			Bond Future	146.3172	146.3172	145.2639	145.2639	(0.720)	0.0000	0.0000	0
2017/02/21	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2050	03/08/2017	149.22	Put	Bond Future	2,902.8400	2.9028	3,956.1300	3.9561	36.285	0	0	0
2017/02/21	2050	03/08/2017	149.24	Put	Bond Future	2,922.8400	2.9228	3,976.1300	3.9761	36.037	0	0	0
2017/02/21	2050	03/08/2017	149.23	Put	Bond Future	2,912.8400	2.9128	3,966.1300	3.9661	36.160	0	0	0
2017/02/21	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	2050	02/11/2017			Bond Future	149.2473	149.2473	148.1745	148.1745	(0.719)	0.0000	0.0000	0
2017/02/21	2050	02/11/2017	144.67	Call	Bond Future	4,577.3400	4.5773	3,504.4900	3.5045	(23.438)	0	0	0
2017/02/21	2050	02/11/2017	144.65	Call	Bond Future	4,597.3400	4.5973	3,524.4900	3.5245	(23.336)	0	0	0
2017/02/21	2050	02/11/2017	144.66	Call	Bond Future	4,587.3400	4.5873	3,514.4900	3.5145	(23.387)	0	0	0
2017/02/21	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	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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2017/02/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	AL37	04/05/2017			Index Future	527.3050	527.3050	526.6360	526.6360	(0.127)	0.0000	0.0000	1
2017/02/21	AL37	03/08/2017			Index Future	537.4130	537.4130	536.7120	536.7120	(0.130)	0.0000	0.0000	0
2017/02/21	AL37	02/11/2017			Index Future	548.0590	548.0590	547.3490	547.3490	(0.130)	0.0000	0.0000	0
2017/02/21	AL7T	04/05/2017			Index Future	609.4830	609.4830	608.3350	608.3350	(0.188)	0.0000	0.0000	0
2017/02/21	AL7T	03/08/2017			Index Future	621.1670	621.1670	619.9740	619.9740	(0.192)	0.0000	0.0000	0
2017/02/21	AL7T	02/11/2017			Index Future	633.4720	633.4720	632.2610	632.2610	(0.191)	0.0000	0.0000	0
2017/02/21	ALBI	04/05/2017			Index Future	553.6170	553.6170	552.3030	552.3030	(0.237)	0.0000	0.0000	598
2017/02/21	ALBI	03/08/2017			Index Future	564.2290	564.2290	562.8710	562.8710	(0.241)	0.0000	0.0000	0
2017/02/21	ALBI	02/11/2017			Index Future	575.4070	575.4070	574.0260	574.0260	(0.240)	0.0000	0.0000	0
2017/02/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	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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2017/02/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/21	EL28	04/05/2017			Bond Future	130.0059	130.0059	129.9937	129.9937	(0.009)	0.0000	0.0000	0
2017/02/21	EL28	04/05/2017	137.90	Put	Bond Future	7,894.0900	7.8941	7,906.3000	7.9063	0.155	0	0	0
2017/02/21	EL28	04/05/2017	137.92	Put	Bond Future	7,914.0900	7.9141	7,926.3000	7.9263	0.154	0	0	0
2017/02/21	EL28	04/05/2017	137.91	Put	Bond Future	7,904.0900	7.9041	7,916.3000	7.9163	0.154	0	0	0
2017/02/21	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/21	EL28	03/08/2017			Bond Future	132.5257	132.5257	132.5088	132.5088	(0.013)	0.0000	0.0000	0
2017/02/21	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	EL28	03/08/2017	135.16	Put	Bond Future	2,634.3300	2.6343	2,651.2000	2.6512	0.640	0	0	0
2017/02/21	EL28	03/08/2017	135.18	Put	Bond Future	2,654.3300	2.6543	2,671.2000	2.6712	0.636	0	0	0
2017/02/21	EL28	03/08/2017	135.17	Put	Bond Future	2,644.3300	2.6443	2,661.2000	2.6612	0.638	0	0	0
2017/02/21	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	EL28	02/11/2017			Bond Future	133.4127	133.4127	133.3966	133.3966	(0.012)	0.0000	0.0000	0
2017/02/21	EL28	02/11/2017	133.87	Put	Bond Future	457.3400	0.4573	473.3700	0.4734	3.505	0	0	0
2017/02/21	EL28	02/11/2017	133.89	Put	Bond Future	477.3400	0.4773	493.3700	0.4934	3.358	0	0	0
2017/02/21	EL28	02/11/2017	133.88	Put	Bond Future	467.3400	0.4673	483.3700	0.4834	3.430	0	0	0
2017/02/21	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	ES33	04/05/2017			Bond Future	10.4959	77.9165	10.5267	77.7211	0.293	0.0000	0.0000	9,466
2017/02/21	ES33	04/05/2017	10.55	Call	Bond Future	343.1500	0.3431	147.7600	0.1478	(56.940)	0	0	0
2017/02/21	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	ES33	04/05/2017	10.56	Call	Bond Future	406.3300	0.4063	210.9400	0.2109	(48.087)	0	0	0
2017/02/21	ES33	04/05/2017	10.54	Call	Bond Future	279.9000	0.2799	84.5100	0.0845	(69.807)	0	0	0
2017/02/21	ES33	03/08/2017			Bond Future	10.5756	79.4099	10.6078	79.2081	0.304	0.0000	0.0000	0
2017/02/21	ES33	03/08/2017	10.53	Put	Bond Future	287.0700	0.2871	488.8100	0.4888	70.276	0	0	0
2017/02/21	ES33	03/08/2017	10.55	Put	Bond Future	160.9700	0.1610	362.7100	0.3627	125.328	0	0	0
2017/02/21	ES33	03/08/2017	10.54	Put	Bond Future	223.9800	0.2240	425.7200	0.4257	90.071	0	0	0
2017/02/21	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	162.2200	0.1622	100.000	0	0	0
2017/02/21	ES33	02/11/2017			Bond Future	10.6531	77.1902	10.6863	76.9853	0.311	0.0000	0.0000	0
2017/02/21	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	38.5800	0.0386	100.000	0	0	0
2017/02/21	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	100.3600	0.1004	100.000	0	0	0
2017/02/21	ES33	02/11/2017	10.66	Call	Bond Future	42.7300	0.0427	0.0000	0.0000	(100.000)	0	0	0
2017/02/21	ES33	02/11/2017	10.67	Call	Bond Future	104.5900	0.1046	0.0000	0.0000	(100.000)	0	0	0
2017/02/21	ES33	02/11/2017	10.68	Call	Bond Future	166.3700	0.1664	0.0000	0.0000	(100.000)	0	0	0
2017/02/21	ES42	04/05/2017			Bond Future	10.6415	81.7057	10.6774	81.4443	0.337	0.0000	0.0000	8,777
2017/02/21	ES42	03/08/2017			Bond Future	10.7199	83.2715	10.7573	83.0025	0.349	0.0000	0.0000	0
2017/02/21	ES42	02/11/2017			Bond Future	10.7951	80.6595	10.8336	80.3860	0.357	0.0000	0.0000	0
2017/02/21	GOVI	04/05/2017			GOVI	551.3610	551.3610	550.0670	550.0670	(0.235)	0.0000	0.0000	394
2017/02/21	GOVI	04/05/2017	262.19	Call	GOVI	2,891,710.0000	289.1710	2,878,770.0000	287.8770	(0.447)	0	0	0
2017/02/21	GOVI	04/05/2017	262.20	Call	GOVI	2,891,610.0000	289.1610	2,878,670.0000	287.8670	(0.448)	0	0	0
2017/02/21	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	GOVI	04/05/2017	262.18	Call	GOVI	2,891,810.0000	289.1810	2,878,870.0000	287.8870	(0.447)	0	0	0
2017/02/21	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	GOVI	03/08/2017			GOVI	561.9300	561.9300	560.5920	560.5920	(0.238)	0.0000	0.0000	0

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2017/02/21	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	5,180.0000	0.5180	100.000	0	0	0
2017/02/21	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	4,980.0000	0.4980	100.000	0	0	0
2017/02/21	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	5,080.0000	0.5080	100.000	0	0	0
2017/02/21	GOVI	03/08/2017	561.09	Call	GOVI	8,400.0000	0.8400	0.0000	0.0000	(100.000)	0	0	0
2017/02/21	GOVI	03/08/2017	561.10	Call	GOVI	8,300.0000	0.8300	0.0000	0.0000	(100.000)	0	0	0
2017/02/21	GOVI	03/08/2017	561.11	Call	GOVI	8,200.0000	0.8200	0.0000	0.0000	(100.000)	0	0	0
2017/02/21	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	7,380.0000	0.7380	100.000	0	0	0
2017/02/21	GOVI	02/11/2017			GOVI	573.0620	573.0620	571.7020	571.7020	(0.237)	0.0000	0.0000	0
2017/02/21	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	7,580.0000	0.7580	100.000	0	0	0
2017/02/21	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	7,480.0000	0.7480	100.000	0	0	0
2017/02/21	GOVI	02/11/2017	572.44	Call	GOVI	6,220.0000	0.6220	0.0000	0.0000	(100.000)	0	0	0
2017/02/21	GOVI	02/11/2017	572.45	Call	GOVI	6,120.0000	0.6120	0.0000	0.0000	(100.000)	0	0	0
2017/02/21	GOVI	02/11/2017	572.46	Call	GOVI	6,020.0000	0.6020	0.0000	0.0000	(100.000)	0	0	0
2017/02/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/21	IGOV	04/05/2017			Index Future	253.9930	253.9930	253.6860	253.6860	(0.121)	0.0000	0.0000	922
2017/02/21	IGOV	03/08/2017			Index Future	258.9160	258.9160	258.5940	258.5940	(0.124)	0.0000	0.0000	412
2017/02/21	IGOV	02/11/2017			Index Future	264.1010	264.1010	263.7750	263.7750	(0.123)	0.0000	0.0000	0
2017/02/21	ILBI	04/05/2017			Index Future	686.2120	686.2120	686.0720	686.0720	(0.020)	0.0000	0.0000	0
2017/02/21	ILBI	03/08/2017			Index Future	699.2370	699.2370	699.0950	699.0950	(0.020)	0.0000	0.0000	0
2017/02/21	ILBI	02/11/2017			Index Future	713.3190	713.3190	713.1730	713.1730	(0.020)	0.0000	0.0000	0
2017/02/21	IS01	16/03/2017			Interest Rate Swap	100.0030	100.0030	100.0030	100.0030	0.000	0.0000	0.0000	0
2017/02/21	IS01	15/06/2017			Interest Rate Swap	99.6003	99.6003	99.6006	99.6006	0.000	0.0000	0.0000	0
2017/02/21	IS01	21/09/2017			Interest Rate Swap	99.6155	99.6155	99.6159	99.6159	0.000	0.0000	0.0000	0
2017/02/21	IS01	21/12/2017			Interest Rate Swap	99.8571	99.8571	99.8575	99.8575	0.000	0.0000	0.0000	0
2017/02/21	IS01	15/03/2018			Interest Rate Swap	99.8791	99.8791	99.8806	99.8806	0.001	0.0000	0.0000	0
2017/02/21	IS02	18/12/2017			Interest Rate Swap	99.8852	99.8852	99.8859	99.8859	0.001	0.0000	0.0000	0
2017/02/21	IS02	16/03/2018			Interest Rate Swap	99.1613	99.1613	99.1627	99.1627	0.001	0.0000	0.0000	0
2017/02/21	IS02	15/06/2018			Interest Rate Swap	98.7994	98.7994	98.8022	98.8022	0.003	0.0000	0.0000	0
2017/02/21	IS02	21/09/2018			Interest Rate Swap	98.8400	98.8400	98.8440	98.8440	0.004	0.0000	0.0000	0
2017/02/21	IS02	21/12/2018			Interest Rate Swap	99.3200	99.3200	99.3200	99.3200	0.000	0.0000	0.0000	0
2017/02/21	IS02	15/03/2019			Interest Rate Swap	99.8077	99.8077	99.8059	99.8059	(0.002)	0.0000	0.0000	0
2017/02/21	IS05	17/12/2020			Interest Rate Swap	97.4832	97.4832	97.4940	97.4940	0.011	0.0000	0.0000	0
2017/02/21	IS05	16/03/2021			Interest Rate Swap	96.7967	96.7967	96.8089	96.8089	0.013	0.0000	0.0000	0
2017/02/21	IS05	15/06/2021			Interest Rate Swap	96.0770	96.0770	96.0968	96.0968	0.021	0.0000	0.0000	0
2017/02/21	IS05	21/09/2021			Interest Rate Swap	96.3427	96.3427	96.3739	96.3739	0.032	0.0000	0.0000	0
2017/02/21	IS05	21/12/2021			Interest Rate Swap	98.6035	98.6035	98.6453	98.6453	0.042	0.0000	0.0000	50
2017/02/21	IS05	15/03/2022			Interest Rate Swap	98.8001	98.8001	98.8497	98.8497	0.050	0.0000	0.0000	0
2017/02/21	IS10	17/12/2025			Interest Rate Swap	97.4360	97.4360	97.5297	97.5297	0.096	0.0000	0.0000	0
2017/02/21	IS10	16/03/2026			Interest Rate Swap	94.4969	94.4969	94.5995	94.5995	0.109	0.0000	0.0000	0
2017/02/21	IS10	15/06/2026			Interest Rate Swap	93.2796	93.2796	93.3946	93.3946	0.123	0.0000	0.0000	0

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2017/02/21	IS10	21/09/2026			Interest Rate Swap	95.4391	95.4391	95.5677	95.5677	0.135	0.0000	0.0000	0
2017/02/21	IS10	21/12/2026			Interest Rate Swap	99.1869	99.1869	99.3267	99.3267	0.141	0.0000	0.0000	0
2017/02/21	IS10	15/03/2027			Interest Rate Swap	97.7840	97.7840	97.9345	97.9345	0.154	0.0000	0.0000	0
2017/02/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/21	JBAF	15/03/2017			Jibar Tradeable Future	7.3100	92.6900	7.3000	92.7000	(0.137)	0.0000	0.0000	1,000
2017/02/21	JBAF	19/04/2017			Jibar Tradeable Future	7.3400	92.6600	7.3300	92.6700	(0.136)	0.0000	0.0000	0
2017/02/21	JBAF	17/05/2017			Jibar Tradeable Future	7.3400	92.6600	7.3300	92.6700	(0.136)	0.0000	0.0000	0
2017/02/21	JBAF	21/06/2017			Jibar Tradeable Future	7.3700	92.6300	7.3600	92.6400	(0.136)	0.0000	0.0000	0
2017/02/21	JBAF	19/07/2017			Jibar Tradeable Future	7.3700	92.6300	7.3600	92.6400	(0.136)	0.0000	0.0000	0
2017/02/21	JBAF	20/09/2017			Jibar Tradeable Future	7.3800	92.6200	7.3700	92.6300	(0.136)	0.0000	0.0000	0
2017/02/21	JBAF	20/12/2017			Jibar Tradeable Future	7.3800	92.6200	7.3700	92.6300	(0.136)	0.0000	0.0000	0
2017/02/21	JBAF	20/03/2018			Jibar Tradeable Future	7.4000	92.6000	7.3900	92.6100	(0.135)	0.0000	0.0000	0
2017/02/21	JBAF	20/06/2018			Jibar Tradeable Future	7.4100	92.5900	7.4000	92.6000	(0.135)	0.0000	0.0000	0
2017/02/21	JBAF	19/09/2018			Jibar Tradeable Future	7.4400	92.5600	7.4300	92.5700	(0.134)	0.0000	0.0000	0
2017/02/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/21	JBAF	19/12/2018			Jibar Tradeable Future	7.4500	92.5500	7.4400	92.5600	(0.134)	0.0000	0.0000	0
2017/02/21	R023	04/05/2017	8.61	Call	Bond Future	1,680.5300	1.6805	1,579.2900	1.5793	(6.024)	0	0	0
2017/02/21	R023	04/05/2017			Bond Future	8.3660	98.6659	8.3985	98.5214	0.388	0.0000	0.0000	18,926
2017/02/21	R023	04/05/2017	8.59	Call	Bond Future	1,622.3400	1.6223	1,522.8000	1.5228	(6.136)	0	0	0
2017/02/21	R023	04/05/2017	8.60	Call	Bond Future	1,651.3100	1.6513	1,550.9100	1.5509	(6.080)	0	0	0
2017/02/21	R023	04/05/2017	8.59	Put	Bond Future	631.5300	0.6315	676.5500	0.6766	7.129	0	0	0
2017/02/21	R023	04/05/2017	8.61	Put	Bond Future	601.8400	0.6018	645.1600	0.6452	7.198	0	0	0
2017/02/21	R023	04/05/2017	8.60	Put	Bond Future	616.5500	0.6166	660.7100	0.6607	7.162	0	0	0
2017/02/21	R023	03/08/2017	8.60	Put	Bond Future	1,191.2100	1.1912	1,248.6700	1.2487	4.824	0	0	0
2017/02/21	R023	03/08/2017			Bond Future	8.3960	100.5571	8.4311	100.4064	0.418	0.0000	0.0000	0
2017/02/21	R023	03/08/2017	8.59	Put	Bond Future	1,208.1500	1.2081	1,266.2300	1.2662	4.807	0	0	0
2017/02/21	R023	03/08/2017	8.60	Call	Bond Future	2,062.9600	2.0630	1,969.7300	1.9697	(4.519)	0	0	0
2017/02/21	R023	03/08/2017	8.58	Call	Bond Future	2,012.2500	2.0122	1,920.2600	1.9203	(4.571)	0	0	0
2017/02/21	R023	03/08/2017	8.59	Call	Bond Future	2,037.3900	2.0374	1,944.7800	1.9448	(4.546)	0	0	0
2017/02/21	R023	03/08/2017	8.58	Put	Bond Future	1,225.5500	1.2256	1,284.2500	1.2843	4.790	0	0	0
2017/02/21	R023	02/11/2017	8.56	Call	Bond Future	2,065.1800	2.0652	1,977.0900	1.9771	(4.265)	0	0	0
2017/02/21	R023	02/11/2017			Bond Future	8.4193	98.6173	8.4562	98.4646	0.438	0.0000	0.0000	0
2017/02/21	R023	02/11/2017	8.58	Call	Bond Future	2,111.7800	2.1118	2,022.5700	2.0226	(4.224)	0	0	0
2017/02/21	R023	02/11/2017	8.57	Call	Bond Future	2,088.5700	2.0886	1,999.9200	1.9999	(4.245)	0	0	0
2017/02/21	R023	02/11/2017	8.56	Put	Bond Future	1,484.3600	1.4844	1,548.9700	1.5490	4.353	0	0	0
2017/02/21	R023	02/11/2017	8.58	Put	Bond Future	1,448.7700	1.4488	1,512.2600	1.5123	4.382	0	0	0
2017/02/21	R023	02/11/2017	8.57	Put	Bond Future	1,466.6500	1.4666	1,530.7000	1.5307	4.367	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
2017/02/21	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R035	04/05/2017			Bond Future	9.4535	96.7255	9.4846	96.4710	0.328	0.0000	0.0000	7,864
2017/02/21	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R035	04/05/2017	9.55	Call	Bond Future	787.8200	0.7878	533.3500	0.5334	(32.301)	0	0	0
2017/02/21	R035	04/05/2017	9.53	Call	Bond Future	625.3300	0.6253	370.8600	0.3709	(40.694)	0	0	0
2017/02/21	R035	04/05/2017	9.54	Call	Bond Future	706.6300	0.7066	452.1600	0.4522	(36.012)	0	0	0
2017/02/21	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R035	03/08/2017			Bond Future	9.5002	98.5795	9.5326	98.3168	0.341	0.0000	0.0000	0
2017/02/21	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	102.4300	0.1024	100.000	0	0	0
2017/02/21	R035	03/08/2017	9.50	Put	Bond Future	2.0300	0.0020	264.7000	0.2647	12939.409	0	0	0
2017/02/21	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	183.5100	0.1835	100.000	0	0	0
2017/02/21	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R035	03/08/2017	9.51	Call	Bond Future	79.1600	0.0792	0.0000	0.0000	(100.000)	0	0	0
2017/02/21	R035	03/08/2017	9.52	Call	Bond Future	160.2400	0.1602	0.0000	0.0000	(100.000)	0	0	0
2017/02/21	R035	02/11/2017			Bond Future	9.5439	96.0297	9.5772	95.7628	0.349	0.0000	0.0000	0
2017/02/21	R035	02/11/2017	9.60	Call	Bond Future	449.4000	0.4494	182.5000	0.1825	(59.390)	0	0	0
2017/02/21	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R035	02/11/2017	9.61	Call	Bond Future	529.1400	0.5291	262.2400	0.2622	(50.440)	0	0	0
2017/02/21	R035	02/11/2017	9.59	Call	Bond Future	369.5600	0.3696	102.6600	0.1027	(72.221)	0	0	0
2017/02/21	R186	04/05/2017			Bond Future	8.7963	114.8947	8.8280	114.6771	0.361	0.0000	0.0000	114,126
2017/02/21	R186	04/05/2017	8.89	Put	Bond Future	1,400.2900	1.4003	1,485.0800	1.4851	6.055	0	0	0
2017/02/21	R186	04/05/2017	8.94	Put	Bond Future	1,259.4900	1.2595	1,337.6100	1.3376	6.203	0	0	500
2017/02/21	R186	04/05/2017	9.20	Call	Bond Future	3,417.9800	3.4180	3,248.2700	3.2483	(4.965)	0	0	0
2017/02/21	R186	04/05/2017	8.91	Put	Bond Future	1,342.6400	1.3426	1,424.7400	1.4247	6.115	0	0	0
2017/02/21	R186	04/05/2017	8.70	Put	Bond Future	2,042.2500	2.0422	2,153.9000	2.1539	5.467	0	0	0
2017/02/21	R186	04/05/2017	8.90	Put	Bond Future	1,371.2400	1.3712	1,454.6800	1.4547	6.085	0	0	0
2017/02/21	R186	04/05/2017	8.44	Put	Bond Future	3,206.2400	3.2062	3,354.5500	3.3545	4.626	0	0	0
2017/02/21	R186	04/05/2017	8.91	Call	Bond Future	2,119.3600	2.1194	1,983.8200	1.9838	(6.395)	0	0	0
2017/02/21	R186	04/05/2017	8.98	Call	Bond Future	2,405.9800	2.4060	2,261.3100	2.2613	(6.013)	0	0	0
2017/02/21	R186	04/05/2017	9.20	Put	Bond Future	692.9700	0.6930	740.9000	0.7409	6.917	0	0	5,709
2017/02/21	R186	04/05/2017	8.70	Call	Bond Future	1,378.6500	1.3787	1,272.6600	1.2727	(7.688)	0	0	500
2017/02/21	R186	04/05/2017	8.89	Call	Bond Future	2,040.9200	2.0409	1,908.0700	1.9081	(6.509)	0	0	0
2017/02/21	R186	04/05/2017	8.94	Call	Bond Future	2,239.9300	2.2399	2,100.4100	2.1004	(6.229)	0	0	0
2017/02/21	R186	04/05/2017	8.98	Put	Bond Future	1,154.7000	1.1547	1,227.6700	1.2277	6.319	0	0	0
2017/02/21	R186	04/05/2017	8.90	Call	Bond Future	2,079.9400	2.0799	1,945.7400	1.9457	(6.452)	0	0	0
2017/02/21	R186	04/05/2017	8.44	Call	Bond Future	724.2300	0.7242	654.9000	0.6549	(9.573)	0	0	500
2017/02/21	R186	03/08/2017	8.93	Put	Bond Future	2,226.8600	2.2269	2,322.3100	2.3223	4.286	0	0	0
2017/02/21	R186	03/08/2017	9.35	Call	Bond Future	4,590.3200	4.5903	4,424.6500	4.4246	(3.609)	0	0	0
2017/02/21	R186	03/08/2017			Bond Future	8.8385	111.7937	8.8721	111.5681	0.380	0.0000	0.0000	0
2017/02/21	R186	03/08/2017	8.85	Put	Bond Future	2,474.4600	2.4745	2,577.5400	2.5775	4.166	0	0	750
2017/02/21	R186	03/08/2017	8.92	Put	Bond Future	2,256.7400	2.2567	2,353.1400	2.3531	4.272	0	0	0
2017/02/21	R186	03/08/2017	9.50	Call	Bond Future	5,298.8100	5.2988	5,122.7400	5.1227	(3.323)	0	0	0
2017/02/21	R186	03/08/2017	8.93	Call	Bond Future	2,839.3400	2.8393	2,709.2500	2.7093	(4.582)	0	0	0
2017/02/21	R186	03/08/2017	8.91	Call	Bond Future	2,765.9800	2.7660	2,637.7800	2.6378	(4.635)	0	0	0
2017/02/21	R186	03/08/2017	9.35	Put	Bond Future	1,225.1900	1.2252	1,285.0600	1.2851	4.887	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
2017/02/21	R186	03/08/2017	8.85	Call	Bond Future	2,551.9200	2.5519	2,429.4600	2.4295	(4.799)	0	0	0
2017/02/21	R186	03/08/2017	8.92	Call	Bond Future	2,802.5300	2.8025	2,673.3900	2.6734	(4.608)	0	0	0
2017/02/21	R186	03/08/2017	9.50	Put	Bond Future	973.0200	0.9730	1,022.4900	1.0225	5.084	0	0	6,500
2017/02/21	R186	03/08/2017	8.91	Put	Bond Future	2,286.9300	2.2869	2,384.2700	2.3843	4.256	0	0	0
2017/02/21	R186	02/11/2017	8.88	Call	Bond Future	3,174.9500	3.1750	3,051.8700	3.0519	(3.877)	0	0	0
2017/02/21	R186	02/11/2017	8.89	Put	Bond Future	3,085.2500	3.0852	3,190.2100	3.1902	3.402	0	0	0
2017/02/21	R186	02/11/2017			Bond Future	8.8711	114.0089	8.9060	113.7801	0.393	0.0000	0.0000	0
2017/02/21	R186	02/11/2017	8.89	Call	Bond Future	3,209.4500	3.2094	3,085.6000	3.0856	(3.859)	0	0	0
2017/02/21	R186	02/11/2017	8.90	Call	Bond Future	3,244.1400	3.2441	3,119.5300	3.1195	(3.841)	0	0	0
2017/02/21	R186	02/11/2017	8.88	Put	Bond Future	3,116.4000	3.1164	3,222.1300	3.2221	3.393	0	0	0
2017/02/21	R186	02/11/2017	8.90	Put	Bond Future	3,054.3400	3.0543	3,158.5400	3.1585	3.412	0	0	0
2017/02/21	R197	04/05/2017	308.58	Put	Bond Future	6,553.6500	6.5537	6,587.3000	6.5873	0.513	0	0	0
2017/02/21	R197	04/05/2017			Bond Future	302.0263	302.0263	301.9927	301.9927	(0.011)	0.0000	0.0000	1,063
2017/02/21	R197	04/05/2017	308.60	Put	Bond Future	6,573.6500	6.5737	6,607.3000	6.6073	0.512	0	0	0
2017/02/21	R197	04/05/2017	308.59	Put	Bond Future	6,563.6500	6.5637	6,597.3000	6.5973	0.513	0	0	0
2017/02/21	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R197	03/08/2017			Bond Future	300.9272	300.9272	300.8829	300.8829	(0.015)	0.0000	0.0000	0
2017/02/21	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R197	03/08/2017	308.05	Put	Bond Future	7,122.8000	7.1228	7,167.0600	7.1671	0.621	0	0	0
2017/02/21	R197	03/08/2017	308.07	Put	Bond Future	7,142.8000	7.1428	7,187.0600	7.1871	0.620	0	0	0
2017/02/21	R197	03/08/2017	308.06	Put	Bond Future	7,132.8000	7.1328	7,177.0600	7.1771	0.621	0	0	0
2017/02/21	R197	02/11/2017	305.16	Call	Bond Future	1,794.0400	1.7940	1,751.7300	1.7517	(2.358)	0	0	0
2017/02/21	R197	02/11/2017			Bond Future	306.9540	306.9540	306.9117	306.9117	(0.014)	0.0000	0.0000	0
2017/02/21	R197	02/11/2017	305.17	Call	Bond Future	1,784.0400	1.7840	1,741.7300	1.7417	(2.372)	0	0	0
2017/02/21	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R197	02/11/2017	305.15	Call	Bond Future	1,804.0400	1.8040	1,761.7300	1.7617	(2.345)	0	0	0
2017/02/21	R202	04/05/2017	256.73	Put	Bond Future	7,084.8200	7.0848	7,112.0400	7.1120	0.384	0	0	0
2017/02/21	R202	04/05/2017			Bond Future	249.6452	249.6452	249.6180	249.6180	(0.011)	0.0000	0.0000	33,873
2017/02/21	R202	04/05/2017	256.72	Put	Bond Future	7,074.8200	7.0748	7,102.0400	7.1020	0.385	0	0	0
2017/02/21	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R202	04/05/2017	256.71	Put	Bond Future	7,064.8200	7.0648	7,092.0400	7.0920	0.385	0	0	0
2017/02/21	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R202	03/08/2017			Bond Future	250.7910	250.7910	250.7546	250.7546	(0.015)	0.0000	0.0000	0
2017/02/21	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R202	03/08/2017	258.35	Put	Bond Future	7,558.9800	7.5590	7,595.3700	7.5954	0.481	0	0	0
2017/02/21	R202	03/08/2017	258.37	Put	Bond Future	7,578.9800	7.5790	7,615.3700	7.6154	0.480	0	0	0
2017/02/21	R202	03/08/2017	258.36	Put	Bond Future	7,568.9800	7.5690	7,605.3700	7.6054	0.481	0	0	0
2017/02/21	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/21	R202	02/11/2017			Bond Future	255.8134		255.8134	255.7786	(0.014)	0.0000	0.0000	0
2017/02/21	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R202	02/11/2017	253.89	Call	Bond Future	1,923.4100	1.9234	1,888.5900	1.8886	(1.810)	0	0	0
2017/02/21	R202	02/11/2017	253.90	Call	Bond Future	1,913.4100	1.9134	1,878.5900	1.8786	(1.820)	0	0	0
2017/02/21	R202	02/11/2017	253.91	Call	Bond Future	1,903.4100	1.9034	1,868.5900	1.8686	(1.829)	0	0	0
2017/02/21	R203	04/05/2017	6.92	Put	Bond Future	157.6100	0.1576	166.3100	0.1663	5.520	0	0	0
2017/02/21	R203	04/05/2017	6.91	Call	Bond Future	11.0500	0.0110	9.3700	0.0094	(15.204)	0	0	0
2017/02/21	R203	04/05/2017			Bond Future	7.3367	101.4933	7.3666	101.4828	0.407	0.0000	0.0000	31,101
2017/02/21	R203	04/05/2017	6.92	Call	Bond Future	11.6900	0.0117	9.9400	0.0099	(14.970)	0	0	0
2017/02/21	R203	04/05/2017	6.93	Call	Bond Future	12.2500	0.0123	10.4300	0.0104	(14.857)	0	0	0
2017/02/21	R203	04/05/2017	6.91	Put	Bond Future	160.4800	0.1605	169.2500	0.1693	5.465	0	0	0
2017/02/21	R203	04/05/2017	6.93	Put	Bond Future	154.6600	0.1547	163.2900	0.1633	5.580	0	0	0
2017/02/21	R203	03/08/2017	4.89	Call	Bond Future	3.7900	0.0038	2.8000	0.0028	(26.121)	0	0	0
2017/02/21	R203	03/08/2017			Bond Future	6.3743	103.4386	6.5060	103.4245	2.067	0.0000	0.0000	0
2017/02/21	R203	03/08/2017	4.87	Call	Bond Future	3.6300	0.0036	2.6700	0.0027	(26.446)	0	0	0
2017/02/21	R203	03/08/2017	4.88	Call	Bond Future	3.7100	0.0037	2.7300	0.0027	(26.415)	0	0	0
2017/02/21	R203	03/08/2017	4.87	Put	Bond Future	164.8100	0.1648	177.9500	0.1780	7.973	0	0	0
2017/02/21	R203	03/08/2017	4.89	Put	Bond Future	162.8200	0.1628	175.9300	0.1759	8.052	0	0	0
2017/02/21	R203	03/08/2017	4.88	Put	Bond Future	163.8100	0.1638	176.9300	0.1769	8.009	0	0	0
2017/02/21	R204	04/05/2017	7.90	Put	Bond Future	113.9900	0.1140	127.8600	0.1279	12.168	0	0	0
2017/02/21	R204	04/05/2017			Bond Future	7.6765	103.5249	7.7100	103.4747	0.435	0.0000	0.0000	29,025
2017/02/21	R204	04/05/2017	7.92	Put	Bond Future	105.9000	0.1059	118.9800	0.1190	12.351	0	0	0
2017/02/21	R204	04/05/2017	7.91	Put	Bond Future	109.9600	0.1100	123.4400	0.1234	12.259	0	0	0
2017/02/21	R204	04/05/2017	7.90	Call	Bond Future	448.7800	0.4488	412.4800	0.4125	(8.089)	0	0	0
2017/02/21	R204	04/05/2017	7.91	Call	Bond Future	459.7000	0.4597	423.0100	0.4230	(7.981)	0	0	0
2017/02/21	R204	04/05/2017	7.92	Call	Bond Future	470.5800	0.4706	433.4900	0.4335	(7.882)	0	0	0
2017/02/21	R204	03/08/2017	7.77	Put	Bond Future	281.7600	0.2818	305.0500	0.3050	8.266	0	0	0
2017/02/21	R204	03/08/2017			Bond Future	7.6601	101.4685	7.7026	101.4140	0.555	0.0000	0.0000	0
2017/02/21	R204	03/08/2017	7.76	Put	Bond Future	287.1200	0.2871	310.7200	0.3107	8.220	0	0	0
2017/02/21	R204	03/08/2017	7.75	Call	Bond Future	407.7500	0.4077	377.1400	0.3771	(7.507)	0	0	0
2017/02/21	R204	03/08/2017	7.76	Call	Bond Future	415.1000	0.4151	384.1800	0.3842	(7.449)	0	0	0
2017/02/21	R204	03/08/2017	7.77	Call	Bond Future	422.5300	0.4225	391.3000	0.3913	(7.391)	0	0	0
2017/02/21	R204	03/08/2017	7.75	Put	Bond Future	292.5700	0.2926	316.4800	0.3165	8.172	0	0	0
2017/02/21	R204	02/11/2017	7.76	Put	Bond Future	233.3200	0.2333	255.2500	0.2552	9.399	0	0	0
2017/02/21	R204	02/11/2017			Bond Future	7.5692	103.4792	7.6207	103.4246	0.680	0.0000	0.0000	0
2017/02/21	R204	02/11/2017	7.75	Put	Bond Future	237.2800	0.2373	259.4700	0.2595	9.352	0	0	0
2017/02/21	R204	02/11/2017	7.76	Call	Bond Future	435.3500	0.4353	402.7300	0.4027	(7.493)	0	0	0
2017/02/21	R204	02/11/2017	7.74	Call	Bond Future	422.1700	0.4222	390.0900	0.3901	(7.599)	0	0	0
2017/02/21	R204	02/11/2017	7.75	Call	Bond Future	428.7400	0.4287	396.3800	0.3964	(7.548)	0	0	0
2017/02/21	R204	02/11/2017	7.74	Put	Bond Future	241.2900	0.2413	263.7600	0.2638	9.312	0	0	0
2017/02/21	R207	04/05/2017	8.21	Put	Bond Future	152.6400	0.1526	167.8100	0.1678	9.938	0	0	0
2017/02/21	R207	04/05/2017			Bond Future	7.8858	100.7548	7.9158	100.6842	0.380	0.0000	0.0000	75,116
2017/02/21	R207	04/05/2017	8.22	Call	Bond Future	931.3200	0.9313	875.4300	0.8754	(6.001)	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
2017/02/21	R207	04/05/2017	8.20	Call	Bond Future	895.3600		0.8954	840.3600	0.8404	(6.143)	0	0	0
2017/02/21	R207	04/05/2017	8.21	Call	Bond Future	913.2800		0.9133	857.8300	0.8578	(6.072)	0	0	0
2017/02/21	R207	04/05/2017	8.20	Put	Bond Future	158.0800		0.1581	173.7000	0.1737	9.881	0	0	0
2017/02/21	R207	04/05/2017	8.22	Put	Bond Future	147.3400		0.1473	162.0700	0.1621	9.997	0	0	0
2017/02/21	R207	03/08/2017	8.19	Call	Bond Future	973.7200		0.9737	923.1100	0.9231	(5.198)	0	0	51
2017/02/21	R207	03/08/2017			Bond Future	7.9036		99.0426	7.9385	98.9673	0.442	0.0000	0.0000	0
2017/02/21	R207	03/08/2017	8.39	Put	Bond Future	238.4600		0.2385	256.3500	0.2564	7.502	0	0	0
2017/02/21	R207	03/08/2017	8.19	Put	Bond Future	358.2500		0.3583	382.9600	0.3830	6.897	0	0	0
2017/02/21	R207	03/08/2017	8.41	Put	Bond Future	228.5800		0.2286	245.8700	0.2459	7.564	0	0	0
2017/02/21	R207	03/08/2017	8.40	Put	Bond Future	233.4800		0.2335	251.0700	0.2511	7.534	0	0	0
2017/02/21	R207	03/08/2017	8.41	Call	Bond Future	1,313.5500		1.3135	1,255.5200	1.2555	(4.418)	0	0	0
2017/02/21	R207	03/08/2017	8.39	Call	Bond Future	1,280.8700		1.2809	1,223.4400	1.2234	(4.484)	0	0	0
2017/02/21	R207	03/08/2017	8.40	Call	Bond Future	1,297.1700		1.2972	1,239.4400	1.2394	(4.450)	0	0	0
2017/02/21	R207	02/11/2017			Bond Future	7.8802		101.0052	7.9189	100.9294	0.491	0.0000	0.0000	0
2017/02/21	R207	02/11/2017	8.03	Put	Bond Future	534.8900		0.5349	566.6600	0.5667	5.940	0	0	0
2017/02/21	R207	02/11/2017	8.05	Put	Bond Future	519.4300		0.5194	550.5300	0.5505	5.987	0	0	0
2017/02/21	R207	02/11/2017	8.03	Call	Bond Future	827.9800		0.8280	783.9500	0.7839	(5.318)	0	0	0
2017/02/21	R207	02/11/2017	8.04	Put	Bond Future	527.1200		0.5271	558.5500	0.5585	5.963	0	0	0
2017/02/21	R207	02/11/2017	8.04	Call	Bond Future	839.7400		0.8397	795.3700	0.7954	(5.284)	0	0	0
2017/02/21	R207	02/11/2017	8.05	Call	Bond Future	851.5700		0.8516	806.8700	0.8069	(5.249)	0	0	0
2017/02/21	R208	04/05/2017	8.39	Call	Bond Future	1,354.6600		1.3547	1,270.6400	1.2706	(6.202)	0	0	0
2017/02/21	R208	04/05/2017			Bond Future	8.0403		96.4669	8.0740	96.3590	0.420	0.0000	0.0000	21,510
2017/02/21	R208	04/05/2017	8.37	Call	Bond Future	1,307.0500		1.3071	1,224.2900	1.2243	(6.332)	0	0	0
2017/02/21	R208	04/05/2017	8.38	Call	Bond Future	1,330.7000		1.3307	1,247.3000	1.2473	(6.267)	0	0	0
2017/02/21	R208	04/05/2017	8.37	Put	Bond Future	258.0600		0.2581	283.2900	0.2833	9.777	0	0	0
2017/02/21	R208	04/05/2017	8.39	Put	Bond Future	242.4900		0.2425	266.4600	0.2665	9.885	0	0	0
2017/02/21	R208	04/05/2017	8.38	Put	Bond Future	250.1100		0.2501	274.7000	0.2747	9.832	0	0	0
2017/02/21	R208	03/08/2017	8.32	Call	Bond Future	1,390.3400		1.3903	1,316.7800	1.3168	(5.291)	0	0	0
2017/02/21	R208	03/08/2017			Bond Future	8.0602		98.3159	8.0977	98.2025	0.465	0.0000	0.0000	0
2017/02/21	R208	03/08/2017	8.30	Call	Bond Future	1,351.6700		1.3517	1,279.1600	1.2792	(5.364)	0	0	0
2017/02/21	R208	03/08/2017	8.31	Call	Bond Future	1,370.9400		1.3709	1,297.9000	1.2979	(5.328)	0	0	0
2017/02/21	R208	03/08/2017	8.30	Put	Bond Future	628.8000		0.6288	669.6000	0.6696	6.489	0	0	0
2017/02/21	R208	03/08/2017	8.32	Put	Bond Future	607.4800		0.6075	647.2300	0.6472	6.543	0	0	0
2017/02/21	R208	03/08/2017	8.31	Put	Bond Future	618.0700		0.6181	658.3400	0.6583	6.515	0	0	0
2017/02/21	R208	02/11/2017	8.18	Put	Bond Future	891.3700		0.8914	941.2000	0.9412	5.590	0	0	0
2017/02/21	R208	02/11/2017			Bond Future	8.0627		96.8610	8.1029	96.7464	0.499	0.0000	0.0000	0
2017/02/21	R208	02/11/2017	8.20	Put	Bond Future	867.0600		0.8671	915.9200	0.9159	5.635	0	0	0
2017/02/21	R208	02/11/2017	8.19	Put	Bond Future	879.1500		0.8792	928.5000	0.9285	5.613	0	0	0
2017/02/21	R208	02/11/2017	8.18	Call	Bond Future	1,225.0700		1.2251	1,160.3100	1.1603	(5.286)	0	0	0
2017/02/21	R208	02/11/2017	8.19	Call	Bond Future	1,241.2500		1.2413	1,176.0100	1.1760	(5.256)	0	0	0
2017/02/21	R208	02/11/2017	8.20	Call	Bond Future	1,257.5400		1.2575	1,191.8100	1.1918	(5.227)	0	0	0
2017/02/21	R209	04/05/2017	9.48	Put	Bond Future	1,685.8700		1.6859	1,774.4700	1.7745	5.255	0	0	0
2017/02/21	R209	04/05/2017			Bond Future	9.4468		72.7299	9.4778	72.5183	0.328	0.0000	0.0000	62,826
2017/02/21	R209	04/05/2017	9.47	Put	Bond Future	1,718.4900		1.7185	1,808.3700	1.8084	5.230	0	0	0
2017/02/21	R209	04/05/2017	9.63	Call	Bond Future	2,489.0400		2.4890	2,347.6900	2.3477	(5.679)	0	0	0
2017/02/21	R209	04/05/2017	8.93	Call	Bond Future	522.5500		0.5226	470.0300	0.4700	(10.051)	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
2017/02/21	R209	04/05/2017	9.33	Put	Bond Future	2,223.8500	2.2238	2,332.1700	2.3322	4.871	0	0	1,130
2017/02/21	R209	04/05/2017	9.46	Call	Bond Future	1,841.6100	1.8416	1,721.1600	1.7212	(6.540)	0	0	0
2017/02/21	R209	04/05/2017	9.47	Call	Bond Future	1,876.9600	1.8770	1,755.2300	1.7552	(6.485)	0	0	0
2017/02/21	R209	04/05/2017	9.33	Call	Bond Future	1,417.1900	1.4172	1,313.9000	1.3139	(7.288)	0	0	0
2017/02/21	R209	04/05/2017	9.48	Call	Bond Future	1,912.5400	1.9125	1,789.5300	1.7895	(6.432)	0	0	0
2017/02/21	R209	04/05/2017	9.63	Put	Bond Future	1,250.9600	1.2510	1,321.2200	1.3212	5.616	0	0	1,130
2017/02/21	R209	04/05/2017	8.93	Put	Bond Future	4,196.1600	4.1962	4,355.2500	4.3552	3.791	0	0	0
2017/02/21	R209	04/05/2017	9.46	Put	Bond Future	1,751.4400	1.7514	1,842.6000	1.8426	5.205	0	0	0
2017/02/21	R209	03/08/2017			Bond Future	9.4901	74.1239	9.5223	73.9058	0.339	0.0000	0.0000	0
2017/02/21	R209	03/08/2017	9.44	Call	Bond Future	2,639.5300	2.6395	2,523.4100	2.5234	(4.399)	0	0	0
2017/02/21	R209	03/08/2017	9.43	Put	Bond Future	3,015.6600	3.0157	3,118.4800	3.1185	3.410	0	0	0
2017/02/21	R209	03/08/2017	9.45	Put	Bond Future	2,945.8500	2.9458	3,046.9500	3.0469	3.432	0	0	0
2017/02/21	R209	03/08/2017	9.44	Put	Bond Future	2,980.6900	2.9807	3,082.6500	3.0826	3.421	0	0	0
2017/02/21	R209	03/08/2017	9.45	Call	Bond Future	2,673.0000	2.6730	2,556.0200	2.5560	(4.376)	0	0	0
2017/02/21	R209	03/08/2017	9.43	Call	Bond Future	2,606.0800	2.6061	2,490.8200	2.4908	(4.423)	0	0	0
2017/02/21	R209	02/11/2017	9.52	Put	Bond Future	3,477.2200	3.4772	3,577.7500	3.5777	2.891	0	0	0
2017/02/21	R209	02/11/2017			Bond Future	9.5285	72.4418	9.5615	72.2201	0.346	0.0000	0.0000	0
2017/02/21	R209	02/11/2017	9.54	Put	Bond Future	3,411.1000	3.4111	3,510.2500	3.5102	2.907	0	0	0
2017/02/21	R209	02/11/2017	9.53	Put	Bond Future	3,444.0300	3.4440	3,543.8700	3.5439	2.899	0	0	0
2017/02/21	R209	02/11/2017	9.54	Call	Bond Future	3,488.5300	3.4885	3,366.0000	3.3660	(3.512)	0	0	0
2017/02/21	R209	02/11/2017	9.52	Call	Bond Future	3,420.0200	3.4200	3,298.8700	3.2989	(3.542)	0	0	0
2017/02/21	R209	02/11/2017	9.53	Call	Bond Future	3,454.1900	3.4542	3,332.3500	3.3324	(3.527)	0	0	0
2017/02/21	R210	04/05/2017			Bond Future	188.5580	188.5580	188.5369	188.5369	(0.011)	0.0000	0.0000	1,698
2017/02/21	R210	04/05/2017	192.31	Put	Bond Future	3,752.0000	3.7520	3,773.0700	3.7731	0.562	0	0	0
2017/02/21	R210	04/05/2017	192.33	Put	Bond Future	3,772.0000	3.7720	3,793.0700	3.7931	0.559	0	0	0
2017/02/21	R210	04/05/2017	192.32	Put	Bond Future	3,762.0000	3.7620	3,783.0700	3.7831	0.560	0	0	0
2017/02/21	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R210	03/08/2017	196.29	Put	Bond Future	4,077.2500	4.0773	4,105.2000	4.1052	0.686	0	0	0
2017/02/21	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R210	03/08/2017			Bond Future	192.2128	192.2128	192.1848	192.1848	(0.015)	0.0000	0.0000	0
2017/02/21	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R210	03/08/2017	196.28	Put	Bond Future	4,067.2500	4.0673	4,095.2000	4.0952	0.687	0	0	0
2017/02/21	R210	03/08/2017	196.30	Put	Bond Future	4,087.2500	4.0873	4,115.2000	4.1152	0.684	0	0	0
2017/02/21	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R210	02/11/2017	192.07	Call	Bond Future	1,560.1600	1.5602	1,533.4600	1.5335	(1.711)	0	0	0
2017/02/21	R210	02/11/2017			Bond Future	193.6302	193.6302	193.6035	193.6035	(0.014)	0.0000	0.0000	0
2017/02/21	R210	02/11/2017	192.08	Call	Bond Future	1,550.1600	1.5502	1,523.4600	1.5235	(1.722)	0	0	0
2017/02/21	R210	02/11/2017	192.09	Call	Bond Future	1,540.1600	1.5402	1,513.4600	1.5135	(1.734)	0	0	0
2017/02/21	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R212	04/05/2017			Bond Future	149.4983	149.4983	149.4816	149.4816	(0.011)	0.0000	0.0000	3,258
2017/02/21	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/21	R212	04/05/2017	152.23	Put	Bond Future	2,731.7500		2.7318	2,748.4300	2.7484	0.611	0	0	0
2017/02/21	R212	04/05/2017	152.25	Put	Bond Future	2,751.7500		2.7518	2,768.4300	2.7684	0.606	0	0	0
2017/02/21	R212	04/05/2017	152.24	Put	Bond Future	2,741.7500		2.7418	2,758.4300	2.7584	0.608	0	0	0
2017/02/21	R212	04/05/2017	152.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R212	03/08/2017			Bond Future	150.3461		150.3461	150.3240	150.3240	(0.015)	0.0000	0.0000	0
2017/02/21	R212	03/08/2017	153.34	Put	Bond Future	2,993.9200		2.9939	3,016.0200	3.0160	0.738	0	0	0
2017/02/21	R212	03/08/2017	153.36	Put	Bond Future	3,013.9200		3.0139	3,036.0200	3.0360	0.733	0	0	0
2017/02/21	R212	03/08/2017	153.35	Put	Bond Future	3,003.9200		3.0039	3,026.0200	3.0260	0.736	0	0	0
2017/02/21	R212	03/08/2017	153.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R212	03/08/2017	153.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R212	03/08/2017	153.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R212	02/11/2017			Bond Future	153.3571		153.3571	153.3360	153.3360	(0.014)	0.0000	0.0000	0
2017/02/21	R212	02/11/2017	152.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R212	02/11/2017	152.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R212	02/11/2017	152.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/21	R212	02/11/2017	152.42	Call	Bond Future	937.0700		0.9371	916.0100	0.9160	(2.247)	0	0	0
2017/02/21	R212	02/11/2017	152.40	Call	Bond Future	957.0700		0.9571	936.0100	0.9360	(2.200)	0	0	0
2017/02/21	R212	02/11/2017	152.41	Call	Bond Future	947.0700		0.9471	926.0100	0.9260	(2.224)	0	0	0
2017/02/21	R213	04/05/2017			Bond Future	9.2252		84.1342	9.2666	83.8543	0.449	0.0000	0.0000	44,822
2017/02/21	R213	04/05/2017	9.35	Put	Bond Future	1,356.4800		1.3565	1,463.8800	1.4639	7.918	0	0	0
2017/02/21	R213	04/05/2017	9.37	Put	Bond Future	1,301.6700		1.3017	1,405.7800	1.4058	7.998	0	0	0
2017/02/21	R213	04/05/2017	9.35	Call	Bond Future	2,196.2000		2.1962	2,023.7200	2.0237	(7.854)	0	0	0
2017/02/21	R213	04/05/2017	9.36	Put	Bond Future	1,328.8700		1.3289	1,434.6100	1.4346	7.957	0	0	0
2017/02/21	R213	04/05/2017	9.36	Call	Bond Future	2,235.3600		2.2354	2,061.2200	2.0612	(7.790)	0	0	0
2017/02/21	R213	04/05/2017	9.37	Call	Bond Future	2,274.8600		2.2749	2,099.0900	2.0991	(7.727)	0	0	0
2017/02/21	R213	03/08/2017	9.33	Put	Bond Future	2,510.1800		2.5102	2,636.8400	2.6368	5.046	0	0	0
2017/02/21	R213	03/08/2017			Bond Future	9.2676		85.7468	9.3108	85.4587	0.466	0.0000	0.0000	0
2017/02/21	R213	03/08/2017	9.35	Put	Bond Future	2,449.0700		2.4491	2,573.4900	2.5735	5.080	0	0	0
2017/02/21	R213	03/08/2017	9.34	Put	Bond Future	2,479.4900		2.4795	2,605.0200	2.6050	5.063	0	0	0
2017/02/21	R213	03/08/2017	9.33	Call	Bond Future	2,926.1500		2.9262	2,764.6700	2.7647	(5.519)	0	0	0
2017/02/21	R213	03/08/2017	9.34	Call	Bond Future	2,961.8900		2.9619	2,799.2800	2.7993	(5.490)	0	0	0
2017/02/21	R213	03/08/2017	9.35	Call	Bond Future	2,997.8400		2.9978	2,834.1200	2.8341	(5.461)	0	0	0
2017/02/21	R213	02/11/2017	9.36	Put	Bond Future	3,077.9600		3.0780	3,209.4600	3.2095	4.272	0	0	0
2017/02/21	R213	02/11/2017			Bond Future	9.3068		83.8941	9.3512	83.6011	0.477	0.0000	0.0000	0
2017/02/21	R213	02/11/2017	9.35	Put	Bond Future	3,108.8800		3.1089	3,241.3300	3.2413	4.260	0	0	0
2017/02/21	R213	02/11/2017	9.36	Call	Bond Future	3,428.8600		3.4289	3,267.4200	3.2674	(4.708)	0	0	0
2017/02/21	R213	02/11/2017	9.34	Call	Bond Future	3,359.2800		3.3593	3,199.7300	3.1997	(4.750)	0	0	0
2017/02/21	R213	02/11/2017	9.35	Call	Bond Future	3,393.9800		3.3940	3,233.4900	3.2335	(4.729)	0	0	0
2017/02/21	R213	02/11/2017	9.34	Put	Bond Future	3,140.0500		3.1400	3,273.4400	3.2734	4.248	0	0	0
2017/02/21	R214	04/05/2017	9.58	Put	Bond Future	1,734.4300		1.7344	1,840.9100	1.8409	6.139	0	0	0
2017/02/21	R214	04/05/2017			Bond Future	9.5248		72.9266	9.5608	72.6691	0.378	0.0000	0.0000	35,149
2017/02/21	R214	04/05/2017	9.57	Put	Bond Future	1,767.5400		1.7675	1,875.5300	1.8755	6.110	0	0	0
2017/02/21	R214	04/05/2017	9.58	Call	Bond Future	2,128.9300		2.1289	1,977.9600	1.9780	(7.091)	0	0	0
2017/02/21	R214	04/05/2017	9.56	Call	Bond Future	2,053.2200		2.0532	1,905.2800	1.9053	(7.205)	0	0	0
2017/02/21	R214	04/05/2017	9.57	Call	Bond Future	2,090.9000		2.0909	1,941.4400	1.9414	(7.148)	0	0	0
2017/02/21	R214	04/05/2017	9.56	Put	Bond Future	1,801.1200		1.8011	1,910.6300	1.9106	6.080	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
2017/02/21	R214 03/08/2017	9.51	Call	Bond Future	2,754.0800	2.7541	2,615.0900	2.6151	(5.047)	0	0	0
2017/02/21	R214 03/08/2017			Bond Future	9.5667	74.3244	9.6041	74.0595	0.390	0.0000	0.0000	0
2017/02/21	R214 03/08/2017	9.52	Call	Bond Future	2,788.9000	2.7889	2,648.8700	2.6489	(5.021)	0	0	0
2017/02/21	R214 03/08/2017	9.53	Call	Bond Future	2,824.1400	2.8241	2,683.0700	2.6831	(4.995)	0	0	0
2017/02/21	R214 03/08/2017	9.51	Put	Bond Future	3,159.4900	3.1595	3,285.4300	3.2854	3.986	0	0	0
2017/02/21	R214 03/08/2017	9.53	Put	Bond Future	3,086.1700	3.0862	3,210.0300	3.2100	4.013	0	0	0
2017/02/21	R214 03/08/2017	9.52	Put	Bond Future	3,122.5600	3.1226	3,247.4600	3.2475	4.000	0	0	0
2017/02/21	R214 02/11/2017	9.60	Call	Bond Future	3,591.3200	3.5913	3,444.9400	3.4449	(4.076)	0	0	0
2017/02/21	R214 02/11/2017			Bond Future	9.6058	72.4991	9.6441	72.2297	0.398	0.0000	0.0000	0
2017/02/21	R214 02/11/2017	9.58	Call	Bond Future	3,520.1500	3.5201	3,375.4600	3.3755	(4.110)	0	0	0
2017/02/21	R214 02/11/2017	9.59	Call	Bond Future	3,555.5300	3.5555	3,409.9900	3.4100	(4.093)	0	0	0
2017/02/21	R214 02/11/2017	9.60	Put	Bond Future	3,632.5200	3.6325	3,755.5300	3.7555	3.386	0	0	0
2017/02/21	R214 02/11/2017	9.58	Put	Bond Future	3,702.9600	3.7030	3,827.6600	3.8277	3.368	0	0	0
2017/02/21	R214 02/11/2017	9.59	Put	Bond Future	3,667.4800	3.6675	3,791.3300	3.7913	3.377	0	0	0
2017/02/21	R248 04/05/2017	9.66	Call	Bond Future	2,792.4600	2.7925	2,600.6400	2.6006	(6.869)	0	0	0
2017/02/21	R248 04/05/2017			Bond Future	9.6066	93.2188	9.6426	92.8920	0.375	0.0000	0.0000	64,165
2017/02/21	R248 04/05/2017	9.67	Call	Bond Future	2,840.7400	2.8407	2,647.0900	2.6471	(6.817)	0	0	0
2017/02/21	R248 04/05/2017	9.65	Put	Bond Future	2,350.6900	2.3507	2,487.4700	2.4875	5.819	0	0	0
2017/02/21	R248 04/05/2017	9.67	Put	Bond Future	2,266.6400	2.2666	2,399.7500	2.3997	5.873	0	0	0
2017/02/21	R248 04/05/2017	9.66	Put	Bond Future	2,308.4600	2.3085	2,443.4000	2.4434	5.845	0	0	0
2017/02/21	R248 04/05/2017	9.65	Call	Bond Future	2,744.4300	2.7444	2,554.4500	2.5544	(6.922)	0	0	0
2017/02/21	R248 03/08/2017			Bond Future	9.6509	95.0055	9.6883	94.6693	0.387	0.0000	0.0000	200
2017/02/21	R248 03/08/2017	9.57	Call	Bond Future	3,601.5400	3.6015	3,426.6800	3.4267	(4.855)	0	0	0
2017/02/21	R248 03/08/2017	9.56	Put	Bond Future	4,384.9000	4.3849	4,547.5100	4.5475	3.708	0	0	0
2017/02/21	R248 03/08/2017	9.58	Put	Bond Future	4,289.0500	4.2890	4,449.1400	4.4491	3.733	0	0	0
2017/02/21	R248 03/08/2017	9.57	Put	Bond Future	4,336.6400	4.3366	4,497.9900	4.4980	3.721	0	0	0
2017/02/21	R248 03/08/2017	9.58	Call	Bond Future	3,645.3700	3.6454	3,469.2500	3.4693	(4.831)	0	0	0
2017/02/21	R248 03/08/2017	9.56	Call	Bond Future	3,558.2200	3.5582	3,384.6200	3.3846	(4.879)	0	0	0
2017/02/21	R248 02/11/2017	9.66	Put	Bond Future	4,970.3200	4.9703	5,128.1500	5.1282	3.175	0	0	0
2017/02/21	R248 02/11/2017			Bond Future	9.6924	92.4483	9.7307	92.1064	0.396	0.0000	0.0000	0
2017/02/21	R248 02/11/2017	9.65	Put	Bond Future	5,015.6100	5.0156	5,174.4600	5.1745	3.167	0	0	0
2017/02/21	R248 02/11/2017	9.64	Call	Bond Future	4,590.4300	4.5904	4,408.4000	4.4084	(3.965)	0	0	0
2017/02/21	R248 02/11/2017	9.65	Call	Bond Future	4,635.0100	4.6350	4,451.9500	4.4519	(3.950)	0	0	0
2017/02/21	R248 02/11/2017	9.66	Call	Bond Future	4,679.7800	4.6798	4,495.7000	4.4957	(3.934)	0	0	0
2017/02/21	R248 02/11/2017	9.64	Put	Bond Future	5,061.2500	5.0613	5,221.1300	5.2211	3.159	0	0	0

**Total**

**787735**