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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/02/2017 TO 13/02/2017

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
2017/02/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	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
2017/02/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2025	04/05/2017			Bond Future	129.7801	129.7801	129.6785	129.6785	(0.078)	0.0000	0.0000	2,414
2017/02/13	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2025	04/05/2017	132.56	Put	Bond Future	2,779.8900	2.7799	2,881.4800	2.8815	3.654	0	0	0
2017/02/13	2025	04/05/2017	132.58	Put	Bond Future	2,799.8900	2.7999	2,901.4800	2.9015	3.628	0	0	0
2017/02/13	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2025	04/05/2017	132.57	Put	Bond Future	2,789.8900	2.7899	2,891.4800	2.8915	3.641	0	0	0
2017/02/13	2025	03/08/2017			Bond Future	130.9505	130.9505	130.8472	130.8472	(0.079)	0.0000	0.0000	0
2017/02/13	2025	03/08/2017	133.96	Put	Bond Future	3,009.4700	3.0095	3,112.8200	3.1128	3.434	0	0	0
2017/02/13	2025	03/08/2017	133.98	Put	Bond Future	3,029.4700	3.0295	3,132.8200	3.1328	3.411	0	0	0
2017/02/13	2025	03/08/2017	133.97	Put	Bond Future	3,019.4700	3.0195	3,122.8200	3.1228	3.423	0	0	0
2017/02/13	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2025	02/11/2017	132.98	Call	Bond Future	599.8500	0.5998	491.9400	0.4919	(17.989)	0	0	0
2017/02/13	2025	02/11/2017			Bond Future	133.5799	133.5799	133.4719	133.4719	(0.081)	0.0000	0.0000	0
2017/02/13	2025	02/11/2017	132.96	Call	Bond Future	619.8500	0.6198	511.9400	0.5119	(17.409)	0	0	0
2017/02/13	2025	02/11/2017	132.97	Call	Bond Future	609.8500	0.6098	501.9400	0.5019	(17.695)	0	0	0
2017/02/13	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2029	04/05/2017			Bond Future	101.8373	101.8373	101.8321	101.8321	(0.005)	0.0000	0.0000	2,272
2017/02/13	2029	04/05/2017	100.67	Call	Bond Future	1,167.3300	1.1673	1,162.0600	1.1621	(0.451)	0	0	0
2017/02/13	2029	04/05/2017	100.65	Call	Bond Future	1,187.3300	1.1873	1,182.0600	1.1821	(0.444)	0	0	0
2017/02/13	2029	04/05/2017	100.66	Call	Bond Future	1,177.3300	1.1773	1,172.0600	1.1721	(0.448)	0	0	0
2017/02/13	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2030	04/05/2017	9.33	Call	Bond Future	827.4900	0.8275	1,260.4100	1.2604	52.317	0	0	0
2017/02/13	2030	04/05/2017			Bond Future	9.2101	93.1808	9.1479	93.6137	(0.675)	0.0000	0.0000	32,785
2017/02/13	2030	04/05/2017	9.34	Call	Bond Future	896.0200	0.8960	1,328.9400	1.3289	48.316	0	0	0
2017/02/13	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2030	04/05/2017	9.32	Call	Bond Future	758.8900	0.7589	1,191.8100	1.1918	57.046	0	0	0
2017/02/13	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2030	03/08/2017	9.33	Call	Bond Future	474.6200	0.4746	916.1900	0.9162	93.037	0	0	0
2017/02/13	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2030	03/08/2017			Bond Future	9.2603	90.9584	9.1960	91.4000	(0.695)	0.0000	0.0000	0

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2017/02/13	2030	03/08/2017	9.34	Call	Bond Future	542.4900	0.5425	984.0600	0.9841	81.397	0	0	0
2017/02/13	2030	03/08/2017	9.35	Call	Bond Future	610.2800	0.6103	1,051.8500	1.0519	72.355	0	0	0
2017/02/13	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2030	02/11/2017			Bond Future	9.2974	92.7668	9.2312	93.2153	(0.712)	0.0000	0.0000	0
2017/02/13	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2030	02/11/2017	9.34	Call	Bond Future	286.7300	0.2867	735.2600	0.7353	156.429	0	0	0
2017/02/13	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2030	02/11/2017	9.35	Call	Bond Future	353.8900	0.3539	802.4200	0.8024	126.743	0	0	0
2017/02/13	2030	02/11/2017	9.36	Call	Bond Future	420.9700	0.4210	869.5000	0.8695	106.547	0	0	0
2017/02/13	2032	04/05/2017	9.45	Call	Bond Future	2,523.8200	2.5238	2,737.8000	2.7378	8.478	0	0	0
2017/02/13	2032	04/05/2017			Bond Future	9.3390	92.1970	9.2821	92.6229	(0.609)	0.0000	0.0000	19,129
2017/02/13	2032	04/05/2017	9.46	Call	Bond Future	2,565.4300	2.5654	2,781.8600	2.7819	8.436	0	0	0
2017/02/13	2032	04/05/2017	9.44	Put	Bond Future	1,734.0800	1.7341	1,519.7000	1.5197	(12.363)	0	0	0
2017/02/13	2032	04/05/2017	9.46	Put	Bond Future	1,669.7300	1.6697	1,460.2500	1.4603	(12.546)	0	0	0
2017/02/13	2032	04/05/2017	9.44	Call	Bond Future	2,482.5600	2.4826	2,694.0900	2.6941	8.521	0	0	0
2017/02/13	2032	04/05/2017	9.45	Put	Bond Future	1,701.6900	1.7017	1,489.7600	1.4898	(12.454)	0	0	0
2017/02/13	2032	03/08/2017	9.43	Put	Bond Future	2,913.3400	2.9133	2,688.7500	2.6888	(7.709)	0	0	0
2017/02/13	2032	03/08/2017			Bond Future	9.3866	93.9623	9.3278	94.3967	(0.626)	0.0000	0.0000	0
2017/02/13	2032	03/08/2017	9.45	Put	Bond Future	2,843.3000	2.8433	2,622.0400	2.6220	(7.782)	0	0	0
2017/02/13	2032	03/08/2017	9.44	Put	Bond Future	2,878.1600	2.8782	2,655.2300	2.6552	(7.746)	0	0	0
2017/02/13	2032	03/08/2017	9.44	Call	Bond Future	3,270.4100	3.2704	3,481.8900	3.4819	6.466	0	0	0
2017/02/13	2032	03/08/2017	9.43	Call	Bond Future	3,232.3600	3.2324	3,442.1800	3.4422	6.491	0	0	0
2017/02/13	2032	03/08/2017	9.45	Call	Bond Future	3,308.6900	3.3087	3,521.8400	3.5218	6.442	0	0	0
2017/02/13	2032	02/11/2017			Bond Future	9.4276	91.6710	9.3672	92.1122	(0.641)	0.0000	0.0000	0
2017/02/13	2032	02/11/2017	9.48	Put	Bond Future	3,608.2100	3.6082	3,386.2900	3.3863	(6.150)	0	0	0
2017/02/13	2032	02/11/2017	9.50	Put	Bond Future	3,538.8100	3.5388	3,319.5800	3.3196	(6.195)	0	0	0
2017/02/13	2032	02/11/2017	9.48	Call	Bond Future	3,988.3000	3.9883	4,207.6200	4.2076	5.499	0	0	0
2017/02/13	2032	02/11/2017	9.49	Put	Bond Future	3,573.3800	3.5734	3,352.8100	3.3528	(6.173)	0	0	0
2017/02/13	2032	02/11/2017	9.49	Call	Bond Future	4,025.7400	4.0257	4,246.4100	4.2464	5.481	0	0	0
2017/02/13	2032	02/11/2017	9.50	Call	Bond Future	4,063.3700	4.0634	4,285.3800	4.2854	5.464	0	0	0
2017/02/13	2033	04/05/2017			Bond Future	108.5426	108.5426	108.5369	108.5369	(0.005)	0.0000	0.0000	5,778
2017/02/13	2033	04/05/2017	110.83	Put	Bond Future	2,287.3900	2.2874	2,293.1200	2.2931	0.251	0	0	0
2017/02/13	2033	04/05/2017	110.85	Put	Bond Future	2,307.3900	2.3074	2,313.1200	2.3131	0.248	0	0	0
2017/02/13	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2033	04/05/2017	110.84	Put	Bond Future	2,297.3900	2.2974	2,303.1200	2.3031	0.249	0	0	0
2017/02/13	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2033	03/08/2017	113.14	Put	Bond Future	2,493.3200	2.4933	2,499.0400	2.4990	0.229	0	0	0
2017/02/13	2033	03/08/2017			Bond Future	110.6467	110.6467	110.6410	110.6410	(0.005)	0.0000	0.0000	0
2017/02/13	2033	03/08/2017	113.13	Put	Bond Future	2,483.3200	2.4833	2,489.0400	2.4890	0.230	0	0	0
2017/02/13	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2033	03/08/2017	113.12	Put	Bond Future	2,473.3200	2.4733	2,479.0400	2.4790	0.231	0	0	0

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2017/02/13	2033	02/11/2017	110.08	Call	Bond Future	1,697.8700	1.6979	1,689.9400	1.6899	(0.467)	0	0	0
2017/02/13	2033	02/11/2017			Bond Future	111.7779	111.7779	111.7699	111.7699	(0.007)	0.0000	0.0000	0
2017/02/13	2033	02/11/2017	110.09	Call	Bond Future	1,687.8700	1.6879	1,679.9400	1.6799	(0.470)	0	0	0
2017/02/13	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2033	02/11/2017	110.07	Call	Bond Future	1,707.8700	1.7079	1,699.9400	1.6999	(0.464)	0	0	0
2017/02/13	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2037	04/05/2017			Bond Future	9.5568	92.9711	9.5051	93.3949	(0.541)	0.0000	0.0000	46,492
2017/02/13	2037	04/05/2017	9.58	Put	Bond Future	2,266.0700	2.2661	2,028.0800	2.0281	(10.502)	0	0	0
2017/02/13	2037	04/05/2017	9.60	Put	Bond Future	2,187.6400	2.1876	1,954.4100	1.9544	(10.661)	0	0	0
2017/02/13	2037	04/05/2017	9.59	Put	Bond Future	2,226.5100	2.2265	1,990.9100	1.9909	(10.582)	0	0	0
2017/02/13	2037	04/05/2017	9.60	Call	Bond Future	2,539.0100	2.5390	2,729.5500	2.7295	7.504	0	0	0
2017/02/13	2037	04/05/2017	9.58	Call	Bond Future	2,454.9200	2.4549	2,640.7000	2.6407	7.568	0	0	0
2017/02/13	2037	04/05/2017	9.59	Call	Bond Future	2,496.6800	2.4967	2,684.8500	2.6849	7.537	0	0	0
2017/02/13	2037	03/08/2017	9.57	Call	Bond Future	3,323.6300	3.3236	3,515.9400	3.5159	5.786	0	0	0
2017/02/13	2037	03/08/2017			Bond Future	9.6090	90.4942	9.5557	90.9265	(0.555)	0.0000	0.0000	160
2017/02/13	2037	03/08/2017	9.58	Call	Bond Future	3,363.1000	3.3631	3,557.0200	3.5570	5.766	0	0	0
2017/02/13	2037	03/08/2017	9.56	Put	Bond Future	3,681.3400	3.6813	3,439.7500	3.4398	(6.563)	0	0	0
2017/02/13	2037	03/08/2017	9.57	Put	Bond Future	3,639.3500	3.6394	3,399.3700	3.3994	(6.594)	0	0	0
2017/02/13	2037	03/08/2017	9.58	Put	Bond Future	3,597.7200	3.5977	3,359.3500	3.3594	(6.626)	0	0	0
2017/02/13	2037	03/08/2017	9.56	Call	Bond Future	3,284.4100	3.2844	3,475.1100	3.4751	5.806	0	0	0
2017/02/13	2037	02/11/2017			Bond Future	9.6496	92.2935	9.5949	92.7326	(0.567)	0.0000	0.0000	0
2017/02/13	2037	02/11/2017	9.66	Call	Bond Future	4,344.8300	4.3448	4,555.0900	4.5551	4.839	0	0	0
2017/02/13	2037	02/11/2017	9.65	Put	Bond Future	4,301.5400	4.3015	4,071.3700	4.0714	(5.351)	0	0	0
2017/02/13	2037	02/11/2017	9.67	Put	Bond Future	4,221.8800	4.2219	3,994.3300	3.9943	(5.390)	0	0	0
2017/02/13	2037	02/11/2017	9.66	Put	Bond Future	4,261.7200	4.2617	4,032.8600	4.0329	(5.370)	0	0	0
2017/02/13	2037	02/11/2017	9.65	Call	Bond Future	4,304.7300	4.3047	4,513.6800	4.5137	4.854	0	0	0
2017/02/13	2037	02/11/2017	9.67	Call	Bond Future	4,384.7900	4.3848	4,596.3600	4.5964	4.825	0	0	0
2017/02/13	2038	04/05/2017	139.77	Put	Bond Future	3,753.8700	3.7539	3,761.0500	3.7611	0.191	0	0	0
2017/02/13	2038	04/05/2017			Bond Future	136.0161	136.0161	136.0090	136.0090	(0.005)	0.0000	0.0000	20,533
2017/02/13	2038	04/05/2017	139.79	Put	Bond Future	3,773.8700	3.7739	3,781.0500	3.7811	0.190	0	0	0
2017/02/13	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2038	04/05/2017	139.78	Put	Bond Future	3,763.8700	3.7639	3,771.0500	3.7711	0.191	0	0	0
2017/02/13	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2038	03/08/2017			Bond Future	137.1394	137.1394	137.1320	137.1320	(0.005)	0.0000	0.0000	0
2017/02/13	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2038	03/08/2017	141.16	Put	Bond Future	4,020.6300	4.0206	4,028.0400	4.0280	0.184	0	0	0
2017/02/13	2038	03/08/2017	141.18	Put	Bond Future	4,040.6300	4.0406	4,048.0400	4.0480	0.183	0	0	0
2017/02/13	2038	03/08/2017	141.17	Put	Bond Future	4,030.6300	4.0306	4,038.0400	4.0380	0.184	0	0	0
2017/02/13	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2038	02/11/2017	136.80	Call	Bond Future	3,093.0200	3.0930	3,082.8600	3.0829	(0.328)	0	0	0
2017/02/13	2038	02/11/2017			Bond Future	139.8930	139.8930	139.8829	139.8829	(0.007)	0.0000	0.0000	0
2017/02/13	2038	02/11/2017	136.81	Call	Bond Future	3,083.0200	3.0830	3,072.8600	3.0729	(0.330)	0	0	0
2017/02/13	2038	02/11/2017	136.82	Call	Bond Future	3,073.0200	3.0730	3,062.8600	3.0629	(0.331)	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
2017/02/13	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2040	04/05/2017			Bond Future	9.5604	97.2500	9.5088	97.7078	(0.541)	0.0000	0.0000	9,025
2017/02/13	2040	04/05/2017	9.62	Put	Bond Future	2,327.1500	2.3272	2,078.8500	2.0788	(10.670)	0	0	0
2017/02/13	2040	04/05/2017	9.64	Put	Bond Future	2,246.1100	2.2461	2,002.8900	2.0029	(10.828)	0	0	0
2017/02/13	2040	04/05/2017	9.62	Call	Bond Future	2,850.2700	2.8503	3,059.7200	3.0597	7.348	0	0	0
2017/02/13	2040	04/05/2017	9.63	Put	Bond Future	2,286.4500	2.2865	2,040.6900	2.0407	(10.749)	0	0	0
2017/02/13	2040	04/05/2017	9.63	Call	Bond Future	2,896.9400	2.8969	3,108.9300	3.1089	7.318	0	0	0
2017/02/13	2040	04/05/2017	9.64	Call	Bond Future	2,943.8400	2.9438	3,158.3700	3.1584	7.287	0	0	0
2017/02/13	2040	03/08/2017			Bond Future	9.6110	94.6047	9.5577	95.0716	(0.554)	0.0000	0.0000	0
2017/02/13	2040	03/08/2017	9.61	Put	Bond Future	3,810.3600	3.8104	3,557.7000	3.5577	(6.631)	0	0	0
2017/02/13	2040	03/08/2017	9.63	Put	Bond Future	3,723.3800	3.7234	3,474.1500	3.4742	(6.694)	0	0	0
2017/02/13	2040	03/08/2017	9.61	Call	Bond Future	3,801.6400	3.8016	4,015.8600	4.0159	5.635	0	0	0
2017/02/13	2040	03/08/2017	9.62	Put	Bond Future	3,766.6800	3.7667	3,515.7400	3.5157	(6.662)	0	0	0
2017/02/13	2040	03/08/2017	9.62	Call	Bond Future	3,845.1800	3.8452	4,061.1200	4.0611	5.616	0	0	0
2017/02/13	2040	03/08/2017	9.63	Call	Bond Future	3,888.9800	3.8890	4,106.6300	4.1066	5.597	0	0	0
2017/02/13	2040	02/11/2017			Bond Future	9.6503	96.4857	9.5957	96.9600	(0.566)	0.0000	0.0000	0
2017/02/13	2040	02/11/2017	9.66	Call	Bond Future	4,753.6100	4.7536	4,980.7300	4.9807	4.778	0	0	0
2017/02/13	2040	02/11/2017	9.65	Put	Bond Future	4,712.6600	4.7127	4,464.0600	4.4641	(5.275)	0	0	0
2017/02/13	2040	02/11/2017	9.67	Put	Bond Future	4,626.1200	4.6261	4,380.3000	4.3803	(5.314)	0	0	0
2017/02/13	2040	02/11/2017	9.66	Put	Bond Future	4,669.3900	4.6694	4,422.1800	4.4222	(5.294)	0	0	0
2017/02/13	2040	02/11/2017	9.67	Call	Bond Future	4,796.6800	4.7967	5,025.1900	5.0252	4.764	0	0	0
2017/02/13	2040	02/11/2017	9.65	Call	Bond Future	4,710.4100	4.7104	4,936.1400	4.9361	4.792	0	0	0
2017/02/13	2044	04/05/2017			Bond Future	9.5944	94.2613	9.5427	94.7238	(0.538)	0.0000	0.0000	19,616
2017/02/13	2044	04/05/2017	9.67	Call	Bond Future	2,969.6800	2.9697	3,185.2600	3.1853	7.259	0	0	0
2017/02/13	2044	04/05/2017	9.66	Put	Bond Future	2,340.6800	2.3407	2,091.2800	2.0913	(10.655)	0	0	0
2017/02/13	2044	04/05/2017	9.68	Put	Bond Future	2,259.4600	2.2595	2,015.1600	2.0152	(10.812)	0	0	0
2017/02/13	2044	04/05/2017	9.67	Put	Bond Future	2,299.8100	2.2998	2,052.9600	2.0530	(10.733)	0	0	0
2017/02/13	2044	04/05/2017	9.68	Call	Bond Future	3,017.3100	3.0173	3,235.4400	3.2354	7.229	0	0	0
2017/02/13	2044	04/05/2017	9.66	Call	Bond Future	2,922.4400	2.9224	3,135.4700	3.1355	7.289	0	0	0
2017/02/13	2044	03/08/2017			Bond Future	9.6437	91.6839	9.5905	92.1556	(0.552)	0.0000	0.0000	0
2017/02/13	2044	03/08/2017	9.62	Put	Bond Future	3,972.8300	3.9728	3,713.8800	3.7139	(6.518)	0	0	0
2017/02/13	2044	03/08/2017	9.64	Put	Bond Future	3,882.8000	3.8828	3,627.3000	3.6273	(6.580)	0	0	0
2017/02/13	2044	03/08/2017	9.63	Put	Bond Future	3,927.6200	3.9276	3,670.4000	3.6704	(6.549)	0	0	0
2017/02/13	2044	03/08/2017	9.64	Call	Bond Future	3,849.8700	3.8499	4,066.1000	4.0661	5.617	0	0	0
2017/02/13	2044	03/08/2017	9.62	Call	Bond Future	3,763.0000	3.7630	3,975.7800	3.9758	5.655	0	0	0
2017/02/13	2044	03/08/2017	9.63	Call	Bond Future	3,806.3100	3.8063	4,020.8200	4.0208	5.636	0	0	0
2017/02/13	2044	02/11/2017	9.68	Call	Bond Future	4,780.4200	4.7804	5,008.6300	5.0086	4.774	0	0	0
2017/02/13	2044	02/11/2017			Bond Future	9.6822	93.5068	9.6277	93.9861	(0.563)	0.0000	0.0000	0
2017/02/13	2044	02/11/2017	9.66	Call	Bond Future	4,693.9800	4.6940	4,919.3800	4.9194	4.802	0	0	0
2017/02/13	2044	02/11/2017	9.67	Call	Bond Future	4,737.1100	4.7371	4,963.9100	4.9639	4.788	0	0	0
2017/02/13	2044	02/11/2017	9.66	Put	Bond Future	4,888.2900	4.8883	4,634.4100	4.6344	(5.194)	0	0	0
2017/02/13	2044	02/11/2017	9.68	Put	Bond Future	4,799.2500	4.7993	4,548.1800	4.5482	(5.231)	0	0	0
2017/02/13	2044	02/11/2017	9.67	Put	Bond Future	4,843.6100	4.8436	4,591.1300	4.5911	(5.213)	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
2017/02/13	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2046	04/05/2017			Bond Future	133.9888	133.9888	133.4175	133.4175	(0.426)	0.0000	0.0000	19,696
2017/02/13	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2046	04/05/2017	138.32	Put	Bond Future	4,331.2200	4.3312	4,902.5200	4.9025	13.190	0	0	0
2017/02/13	2046	04/05/2017	138.34	Put	Bond Future	4,351.2200	4.3512	4,922.5200	4.9225	13.130	0	0	0
2017/02/13	2046	04/05/2017	138.33	Put	Bond Future	4,341.2200	4.3412	4,912.5200	4.9125	13.160	0	0	0
2017/02/13	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2046	03/08/2017	141.17	Put	Bond Future	4,584.0100	4.5840	5,166.1400	5.1661	12.699	0	0	0
2017/02/13	2046	03/08/2017			Bond Future	136.5860	136.5860	136.0039	136.0039	(0.426)	0.0000	0.0000	0
2017/02/13	2046	03/08/2017	141.19	Put	Bond Future	4,604.0100	4.6040	5,186.1400	5.1861	12.644	0	0	0
2017/02/13	2046	03/08/2017	141.18	Put	Bond Future	4,594.0100	4.5940	5,176.1400	5.1761	12.672	0	0	0
2017/02/13	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2046	02/11/2017	136.31	Call	Bond Future	1,414.2600	1.4143	817.7400	0.8177	(42.179)	0	0	0
2017/02/13	2046	02/11/2017			Bond Future	137.7243	137.7243	137.1277	137.1277	(0.433)	0.0000	0.0000	0
2017/02/13	2046	02/11/2017	136.30	Call	Bond Future	1,424.2600	1.4243	827.7400	0.8277	(41.883)	0	0	0
2017/02/13	2046	02/11/2017	136.32	Call	Bond Future	1,404.2600	1.4043	807.7400	0.8077	(42.479)	0	0	0
2017/02/13	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2050	04/05/2017			Bond Future	145.2296	145.2296	145.2219	145.2219	(0.005)	0.0000	0.0000	24,007
2017/02/13	2050	04/05/2017	147.83	Put	Bond Future	2,600.3600	2.6004	2,608.0700	2.6081	0.296	0	0	0
2017/02/13	2050	04/05/2017	147.85	Put	Bond Future	2,620.3600	2.6204	2,628.0700	2.6281	0.294	0	0	0
2017/02/13	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2050	04/05/2017	147.84	Put	Bond Future	2,610.3600	2.6104	2,618.0700	2.6181	0.295	0	0	0
2017/02/13	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2050	03/08/2017			Bond Future	146.3660	146.3660	146.3586	146.3586	(0.005)	0.0000	0.0000	0
2017/02/13	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2050	03/08/2017	149.22	Put	Bond Future	2,853.9900	2.8540	2,861.4000	2.8614	0.260	0	0	0
2017/02/13	2050	03/08/2017	149.24	Put	Bond Future	2,873.9900	2.8740	2,881.4000	2.8814	0.258	0	0	0
2017/02/13	2050	03/08/2017	149.23	Put	Bond Future	2,863.9900	2.8640	2,871.4000	2.8714	0.259	0	0	0
2017/02/13	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	2050	02/11/2017			Bond Future	149.3048	149.3048	149.2943	149.2943	(0.007)	0.0000	0.0000	0
2017/02/13	2050	02/11/2017	144.67	Call	Bond Future	4,634.8300	4.6348	4,624.2800	4.6243	(0.228)	0	0	0
2017/02/13	2050	02/11/2017	144.65	Call	Bond Future	4,654.8300	4.6548	4,644.2800	4.6443	(0.227)	0	0	0
2017/02/13	2050	02/11/2017	144.66	Call	Bond Future	4,644.8300	4.6448	4,634.2800	4.6343	(0.227)	0	0	0
2017/02/13	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	AL37	04/05/2017			Index Future	526.4520	526.4520	527.4810	527.4810	0.195	0.0000	0.0000	1
2017/02/13	AL37	03/08/2017			Index Future	536.5330	536.5330	537.5850	537.5850	0.196	0.0000	0.0000	0
2017/02/13	AL37	02/11/2017			Index Future	547.1970	547.1970	548.2590	548.2590	0.194	0.0000	0.0000	0
2017/02/13	AL7T	04/05/2017			Index Future	608.9720	608.9720	611.0970	611.0970	0.349	0.0000	0.0000	0
2017/02/13	AL7T	03/08/2017			Index Future	620.6330	620.6330	622.8020	622.8020	0.349	0.0000	0.0000	0
2017/02/13	AL7T	02/11/2017			Index Future	632.9680	632.9680	635.1680	635.1680	0.348	0.0000	0.0000	0
2017/02/13	ALBI	04/05/2017			Index Future	553.5530	553.5530	555.6800	555.6800	0.384	0.0000	0.0000	598
2017/02/13	ALBI	03/08/2017			Index Future	564.1530	564.1530	566.3240	566.3240	0.385	0.0000	0.0000	0
2017/02/13	ALBI	02/11/2017			Index Future	575.3660	575.3660	577.5680	577.5680	0.383	0.0000	0.0000	0
2017/02/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/13	EL28	04/05/2017			Bond Future	130.0305	130.0305	130.0259	130.0259	(0.004)	0.0000	0.0000	0
2017/02/13	EL28	04/05/2017	137.90	Put	Bond Future	7,869.5300	7.8695	7,874.0900	7.8741	0.058	0	0	0
2017/02/13	EL28	04/05/2017	137.92	Put	Bond Future	7,889.5300	7.8895	7,894.0900	7.8941	0.058	0	0	0
2017/02/13	EL28	04/05/2017	137.91	Put	Bond Future	7,879.5300	7.8795	7,884.0900	7.8841	0.058	0	0	0
2017/02/13	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	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	
2017/02/13	EL28	03/08/2017			Bond Future	132.5509		132.5509	132.5465	132.5465	(0.003)	0.0000	0.0000	0
2017/02/13	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	EL28	03/08/2017	135.16	Put	Bond Future	2,609.1300		2,609.1300	2,613.5400	2,613.5400	0.169	0	0	0
2017/02/13	EL28	03/08/2017	135.18	Put	Bond Future	2,629.1300		2,629.1300	2,633.5400	2,633.5400	0.168	0	0	0
2017/02/13	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	EL28	03/08/2017	135.17	Put	Bond Future	2,619.1300		2,619.1300	2,623.5400	2,623.5400	0.168	0	0	0
2017/02/13	EL28	02/11/2017			Bond Future	133.4453		133.4453	133.4383	133.4383	(0.005)	0.0000	0.0000	0
2017/02/13	EL28	02/11/2017	133.87	Put	Bond Future	424.6800		424.6800	431.7200	431.7200	1.658	0	0	0
2017/02/13	EL28	02/11/2017	133.89	Put	Bond Future	444.6800		444.6800	451.7200	451.7200	1.583	0	0	0
2017/02/13	EL28	02/11/2017	133.88	Put	Bond Future	434.6800		434.6800	441.7200	441.7200	1.620	0	0	0
2017/02/13	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	ES33	04/05/2017			Bond Future	10.4825		78.0020	10.4251	78.3689	(0.547)	0.0000	0.0000	9,466
2017/02/13	ES33	04/05/2017	10.55	Call	Bond Future	428.6300		428.6300	428.6300	428.6300	85.598	0	0	0
2017/02/13	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	ES33	04/05/2017	10.56	Call	Bond Future	491.8100		491.8100	491.8100	491.8100	74.602	0	0	0
2017/02/13	ES33	04/05/2017	10.54	Call	Bond Future	365.3800		365.3800	365.3800	365.3800	100.416	0	0	0
2017/02/13	ES33	03/08/2017			Bond Future	10.5620		79.4955	10.5027	79.8698	(0.561)	0.0000	0.0000	0
2017/02/13	ES33	03/08/2017	10.53	Put	Bond Future	201.4300		201.4300	201.4300	201.4300	(100.000)	0	0	0
2017/02/13	ES33	03/08/2017	10.55	Put	Bond Future	75.3300		75.3300	75.3300	75.3300	(100.000)	0	0	0
2017/02/13	ES33	03/08/2017	10.54	Put	Bond Future	138.3400		138.3400	138.3400	138.3400	(100.000)	0	0	0
2017/02/13	ES33	03/08/2017	10.55	Call	Bond Future	0.0000		0.0000	298.9300	298.9300	100.000	0	0	0
2017/02/13	ES33	03/08/2017	10.53	Call	Bond Future	0.0000		0.0000	172.8300	172.8300	100.000	0	0	0
2017/02/13	ES33	03/08/2017	10.54	Call	Bond Future	0.0000		0.0000	235.9200	235.9200	100.000	0	0	0
2017/02/13	ES33	02/11/2017	10.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	ES33	02/11/2017			Bond Future	10.6382		77.2826	10.5772	77.6628	(0.574)	0.0000	0.0000	0
2017/02/13	ES33	02/11/2017	10.68	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	ES33	02/11/2017	10.66	Call	Bond Future	135.1200		135.1200	515.2900	515.2900	281.357	0	0	0
2017/02/13	ES33	02/11/2017	10.67	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	ES33	02/11/2017	10.67	Call	Bond Future	196.9800		196.9800	577.1500	577.1500	192.999	0	0	0
2017/02/13	ES33	02/11/2017	10.68	Call	Bond Future	258.7600		258.7600	638.9300	638.9300	146.920	0	0	0
2017/02/13	ES42	04/05/2017			Bond Future	10.6226		81.8444	10.5704	82.2280	(0.491)	0.0000	0.0000	8,777
2017/02/13	ES42	03/08/2017			Bond Future	10.7005		83.4113	10.6466	83.8026	(0.504)	0.0000	0.0000	0
2017/02/13	ES42	02/11/2017			Bond Future	10.7743		80.8074	10.7189	81.2048	(0.515)	0.0000	0.0000	0
2017/02/13	GOVI	04/05/2017			GOVI	551.3010		551.3010	553.4180	553.4180	0.384	0.0000	0.0000	394
2017/02/13	GOVI	04/05/2017	262.19	Call	GOVI	2,891,110.0000		2,891,110.0000	2,912,280.0000	2,912,280.0000	0.732	0	0	0
2017/02/13	GOVI	04/05/2017	262.20	Call	GOVI	2,891,010.0000		2,891,010.0000	2,912,180.0000	2,912,180.0000	0.732	0	0	0
2017/02/13	GOVI	04/05/2017	262.18	Call	GOVI	2,891,210.0000		2,891,210.0000	2,912,380.0000	2,912,380.0000	0.732	0	0	0
2017/02/13	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	GOVI	03/08/2017			GOVI	561.8580		561.8580	564.0190	564.0190	0.385	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
2017/02/13	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	GOVI	03/08/2017	561.09	Call	GOVI	7,680.0000	0.7680	29,290.0000	2.9290	281.380	0	0	0
2017/02/13	GOVI	03/08/2017	561.10	Call	GOVI	7,580.0000	0.7580	29,190.0000	2.9190	285.092	0	0	0
2017/02/13	GOVI	03/08/2017	561.11	Call	GOVI	7,480.0000	0.7480	29,090.0000	2.9090	288.904	0	0	0
2017/02/13	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	GOVI	02/11/2017			GOVI	573.0250	573.0250	575.2170	575.2170	0.383	0.0000	0.0000	0
2017/02/13	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	GOVI	02/11/2017	572.44	Call	GOVI	5,850.0000	0.5850	27,770.0000	2.7770	374.701	0	0	0
2017/02/13	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	GOVI	02/11/2017	572.45	Call	GOVI	5,750.0000	0.5750	27,670.0000	2.7670	381.217	0	0	0
2017/02/13	GOVI	02/11/2017	572.46	Call	GOVI	5,650.0000	0.5650	27,570.0000	2.7570	387.965	0	0	0
2017/02/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/13	IGOV	04/05/2017			Index Future	254.4510	254.4510	254.3230	254.3230	(0.050)	0.0000	0.0000	922
2017/02/13	IGOV	03/08/2017			Index Future	259.3830	259.3830	259.2540	259.2540	(0.050)	0.0000	0.0000	412
2017/02/13	IGOV	02/11/2017			Index Future	264.5910	264.5910	264.4540	264.4540	(0.052)	0.0000	0.0000	0
2017/02/13	ILBI	04/05/2017			Index Future	687.3290	687.3290	687.1900	687.1900	(0.020)	0.0000	0.0000	0
2017/02/13	ILBI	03/08/2017			Index Future	700.3660	700.3660	700.2280	700.2280	(0.020)	0.0000	0.0000	0
2017/02/13	ILBI	02/11/2017			Index Future	714.4900	714.4900	714.3430	714.3430	(0.021)	0.0000	0.0000	0
2017/02/13	IS01	16/03/2017			Interest Rate Swap	100.0029	100.0029	100.0029	100.0029	0.000	0.0000	0.0000	0
2017/02/13	IS01	15/06/2017			Interest Rate Swap	99.6113	99.6113	99.6082	99.6082	(0.003)	0.0000	0.0000	0
2017/02/13	IS01	21/09/2017			Interest Rate Swap	99.6419	99.6419	99.6346	99.6346	(0.007)	0.0000	0.0000	0
2017/02/13	IS01	21/12/2017			Interest Rate Swap	99.8976	99.8976	99.8838	99.8838	(0.014)	0.0000	0.0000	0
2017/02/13	IS01	15/03/2018			Interest Rate Swap	99.9316	99.9316	99.9126	99.9126	(0.019)	0.0000	0.0000	0
2017/02/13	IS02	18/12/2017			Interest Rate Swap	99.9254	99.9254	99.9118	99.9118	(0.014)	0.0000	0.0000	0
2017/02/13	IS02	16/03/2018			Interest Rate Swap	99.2147	99.2147	99.1955	99.1955	(0.019)	0.0000	0.0000	0
2017/02/13	IS02	15/06/2018			Interest Rate Swap	98.8685	98.8685	98.8438	98.8438	(0.025)	0.0000	0.0000	0
2017/02/13	IS02	21/09/2018			Interest Rate Swap	98.9220	98.9220	98.8932	98.8932	(0.029)	0.0000	0.0000	0
2017/02/13	IS02	21/12/2018			Interest Rate Swap	99.4100	99.4100	99.3700	99.3700	(0.040)	0.0000	0.0000	0
2017/02/13	IS02	15/03/2019			Interest Rate Swap	99.9123	99.9123	99.8508	99.8508	(0.062)	0.0000	0.0000	0
2017/02/13	IS05	17/12/2020			Interest Rate Swap	97.6083	97.6083	97.4973	97.4973	(0.114)	0.0000	0.0000	0
2017/02/13	IS05	16/03/2021			Interest Rate Swap	96.9172	96.9172	96.7955	96.7955	(0.126)	0.0000	0.0000	0
2017/02/13	IS05	15/06/2021			Interest Rate Swap	96.1934	96.1934	96.0583	96.0583	(0.140)	0.0000	0.0000	0
2017/02/13	IS05	21/09/2021			Interest Rate Swap	96.4520	96.4520	96.3036	96.3036	(0.154)	0.0000	0.0000	0
2017/02/13	IS05	21/12/2021			Interest Rate Swap	98.7055	98.7055	98.5493	98.5493	(0.158)	0.0000	0.0000	50
2017/02/13	IS05	15/03/2022			Interest Rate Swap	98.9021	98.9021	98.7402	98.7402	(0.164)	0.0000	0.0000	0
2017/02/13	IS10	17/12/2025			Interest Rate Swap	97.5427	97.5427	97.2716	97.2716	(0.278)	0.0000	0.0000	0
2017/02/13	IS10	16/03/2026			Interest Rate Swap	94.6102	94.6102	94.3233	94.3233	(0.303)	0.0000	0.0000	0
2017/02/13	IS10	15/06/2026			Interest Rate Swap	93.3954	93.3954	93.0981	93.0981	(0.318)	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
2017/02/13	IS10	21/09/2026			Interest Rate Swap	95.5495	95.5495	95.2503	95.2503	(0.313)	0.0000	0.0000	0
2017/02/13	IS10	21/12/2026			Interest Rate Swap	99.2912	99.2912	98.9945	98.9945	(0.299)	0.0000	0.0000	0
2017/02/13	IS10	15/03/2027			Interest Rate Swap	97.8950	97.8950	97.5891	97.5891	(0.312)	0.0000	0.0000	0
2017/02/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/13	JBAF	15/02/2017			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/02/13	JBAF	15/03/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	1,000
2017/02/13	JBAF	19/04/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/02/13	JBAF	17/05/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/02/13	JBAF	21/06/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/02/13	JBAF	19/07/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2017/02/13	JBAF	20/09/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2017/02/13	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/02/13	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2017/02/13	JBAF	20/06/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/02/13	JBAF	19/09/2018			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2017/02/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/13	JBAF	19/12/2018			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2017/02/13	R023	04/05/2017	8.61	Call	Bond Future	1,635.7600	1.6358	1,752.2000	1.7522	7.118	0	0	0
2017/02/13	R023	04/05/2017			Bond Future	8.4056	98.4902	8.3583	98.7003	(0.562)	0.0000	0.0000	19,210
2017/02/13	R023	04/05/2017	8.59	Call	Bond Future	1,580.3700	1.5804	1,694.1800	1.6942	7.201	0	0	0
2017/02/13	R023	04/05/2017	8.60	Call	Bond Future	1,607.9400	1.6079	1,723.0700	1.7231	7.160	0	0	0
2017/02/13	R023	04/05/2017	8.59	Put	Bond Future	765.3100	0.7653	668.9900	0.6690	(12.586)	0	0	0
2017/02/13	R023	04/05/2017	8.61	Put	Bond Future	732.8200	0.7328	639.1300	0.6391	(12.785)	0	0	0
2017/02/13	R023	04/05/2017	8.60	Put	Bond Future	748.9300	0.7489	653.9300	0.6539	(12.685)	0	0	0
2017/02/13	R023	03/08/2017	8.60	Put	Bond Future	1,268.7000	1.2687	1,166.6600	1.1667	(8.043)	0	0	0
2017/02/13	R023	03/08/2017			Bond Future	8.4382	100.3761	8.3882	100.5906	(0.592)	0.0000	0.0000	0
2017/02/13	R023	03/08/2017	8.59	Put	Bond Future	1,286.6400	1.2866	1,183.6900	1.1837	(8.001)	0	0	0
2017/02/13	R023	03/08/2017	8.60	Call	Bond Future	1,959.4400	1.9594	2,071.9800	2.0720	5.743	0	0	0
2017/02/13	R023	03/08/2017	8.58	Call	Bond Future	1,910.4600	1.9105	2,021.1700	2.0212	5.795	0	0	0
2017/02/13	R023	03/08/2017	8.59	Call	Bond Future	1,934.8700	1.9349	2,046.5000	2.0465	5.769	0	0	0
2017/02/13	R023	03/08/2017	8.58	Put	Bond Future	1,304.7700	1.3048	1,200.9000	1.2009	(7.961)	0	0	0
2017/02/13	R023	02/11/2017	8.56	Call	Bond Future	2,101.0200	2.1010	2,210.1700	2.2102	5.195	0	0	0
2017/02/13	R023	02/11/2017			Bond Future	8.4623	98.4391	8.4099	98.6560	(0.619)	0.0000	0.0000	0
2017/02/13	R023	02/11/2017	8.57	Call	Bond Future	2,123.6400	2.1236	2,233.5300	2.2335	5.175	0	0	0
2017/02/13	R023	02/11/2017	8.58	Call	Bond Future	2,146.7100	2.1467	2,257.3600	2.2574	5.154	0	0	0
2017/02/13	R023	02/11/2017	8.56	Put	Bond Future	1,698.4000	1.6984	1,590.6600	1.5907	(6.344)	0	0	0
2017/02/13	R023	02/11/2017	8.58	Put	Bond Future	1,661.9000	1.6619	1,555.6600	1.5557	(6.393)	0	0	0
2017/02/13	R023	02/11/2017	8.57	Put	Bond Future	1,679.9200	1.6799	1,572.9200	1.5729	(6.369)	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
2017/02/13	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R035	04/05/2017			Bond Future	9.4733	96.5630	9.4164	97.0310	(0.601)	0.0000	0.0000	7,829
2017/02/13	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R035	04/05/2017	9.55	Call	Bond Future	625.2500	0.6252	1,093.2700	1.0933	74.853	0	0	0
2017/02/13	R035	04/05/2017	9.53	Call	Bond Future	462.7600	0.4628	930.7800	0.9308	101.137	0	0	0
2017/02/13	R035	04/05/2017	9.54	Call	Bond Future	544.0600	0.5441	1,012.0800	1.0121	86.024	0	0	0
2017/02/13	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R035	03/08/2017			Bond Future	9.5209	98.4119	9.4622	98.8893	(0.616)	0.0000	0.0000	0
2017/02/13	R035	03/08/2017	9.50	Put	Bond Future	169.5700	0.1696	0.0000	0.0000	(100.000)	0	0	0
2017/02/13	R035	03/08/2017	9.52	Put	Bond Future	7.3000	0.0073	0.0000	0.0000	(100.000)	0	0	0
2017/02/13	R035	03/08/2017	9.51	Put	Bond Future	88.3800	0.0884	0.0000	0.0000	(100.000)	0	0	0
2017/02/13	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	307.7800	0.3078	100.000	0	0	0
2017/02/13	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	388.9700	0.3890	100.000	0	0	0
2017/02/13	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	470.0500	0.4701	100.000	0	0	0
2017/02/13	R035	02/11/2017			Bond Future	9.5644	95.8652	9.5041	96.3501	(0.630)	0.0000	0.0000	0
2017/02/13	R035	02/11/2017	9.60	Call	Bond Future	284.8600	0.2849	769.7600	0.7698	170.224	0	0	0
2017/02/13	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R035	02/11/2017	9.61	Call	Bond Future	364.6000	0.3646	849.5000	0.8495	132.995	0	0	0
2017/02/13	R035	02/11/2017	9.59	Call	Bond Future	205.0200	0.2050	689.9200	0.6899	236.514	0	0	0
2017/02/13	R186	04/05/2017			Bond Future	8.8100	114.8011	8.7527	115.1945	(0.650)	0.0000	0.0000	115,377
2017/02/13	R186	04/05/2017	8.89	Put	Bond Future	1,541.4300	1.5414	1,341.2900	1.3413	(12.984)	0	0	0
2017/02/13	R186	04/05/2017	8.94	Put	Bond Future	1,394.1600	1.3942	1,206.0900	1.2061	(13.490)	0	0	500
2017/02/13	R186	04/05/2017	9.20	Call	Bond Future	3,430.1400	3.4301	3,694.1100	3.6941	7.696	0	0	0
2017/02/13	R186	04/05/2017	8.70	Put	Bond Future	2,200.6000	2.2006	1,954.8000	1.9548	(11.170)	0	0	0
2017/02/13	R186	04/05/2017	8.91	Put	Bond Future	1,481.4200	1.4814	1,286.1100	1.2861	(13.184)	0	0	0
2017/02/13	R186	04/05/2017	8.44	Put	Bond Future	3,363.4200	3.3634	3,060.9800	3.0610	(8.992)	0	0	0
2017/02/13	R186	04/05/2017	8.90	Put	Bond Future	1,511.2100	1.5112	1,313.4900	1.3135	(13.084)	0	0	0
2017/02/13	R186	04/05/2017	8.70	Call	Bond Future	1,443.3600	1.4434	1,590.9200	1.5909	10.223	0	0	500
2017/02/13	R186	04/05/2017	8.91	Call	Bond Future	2,164.5000	2.1645	2,362.5500	2.3625	9.150	0	0	0
2017/02/13	R186	04/05/2017	8.98	Call	Bond Future	2,441.6900	2.4417	2,656.5400	2.6565	8.799	0	0	0
2017/02/13	R186	04/05/2017	9.20	Put	Bond Future	798.7700	0.7988	669.3800	0.6694	(16.199)	0	0	5,709
2017/02/13	R186	04/05/2017	8.89	Call	Bond Future	2,088.4200	2.0884	2,281.6400	2.2816	9.252	0	0	0
2017/02/13	R186	04/05/2017	8.94	Call	Bond Future	2,280.9600	2.2810	2,486.2500	2.4863	9.000	0	0	0
2017/02/13	R186	04/05/2017	8.98	Put	Bond Future	1,284.0500	1.2841	1,105.5400	1.1055	(13.902)	0	0	0
2017/02/13	R186	04/05/2017	8.44	Call	Bond Future	787.7700	0.7878	878.6900	0.8787	11.541	0	0	500
2017/02/13	R186	04/05/2017	8.90	Call	Bond Future	2,126.2700	2.1263	2,321.9100	2.3219	9.201	0	0	0
2017/02/13	R186	03/08/2017	9.35	Call	Bond Future	4,624.1700	4.6242	4,888.1100	4.8881	5.708	0	0	0
2017/02/13	R186	03/08/2017	8.93	Put	Bond Future	2,390.5400	2.3905	2,189.1900	2.1892	(8.423)	0	0	0
2017/02/13	R186	03/08/2017			Bond Future	8.8530	111.6961	8.7933	112.0974	(0.674)	0.0000	0.0000	0
2017/02/13	R186	03/08/2017	8.92	Put	Bond Future	2,421.5100	2.4215	2,218.5400	2.2185	(8.382)	0	0	0
2017/02/13	R186	03/08/2017	9.50	Call	Bond Future	5,320.1900	5.3202	5,604.1300	5.6041	5.337	0	0	0
2017/02/13	R186	03/08/2017	8.85	Put	Bond Future	2,646.5900	2.6466	2,432.2000	2.4322	(8.101)	0	0	750
2017/02/13	R186	03/08/2017	8.91	Call	Bond Future	2,834.3100	2.8343	3,031.0000	3.0310	6.940	0	0	0
2017/02/13	R186	03/08/2017	8.93	Call	Bond Future	2,905.5000	2.9055	3,105.4400	3.1054	6.881	0	0	0

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2017/02/13	R186	03/08/2017	8.92	Call	Bond Future	2,869.7800		2.8698	3,068.1000	3.0681	6.911	0	0	0
2017/02/13	R186	03/08/2017	9.35	Put	Bond Future	1,356.5600		1.3566	1,219.2100	1.2192	(10.125)	0	0	750
2017/02/13	R186	03/08/2017	9.50	Put	Bond Future	1,091.9200		1.0919	974.5700	0.9746	(10.747)	0	0	6,500
2017/02/13	R186	03/08/2017	8.85	Call	Bond Future	2,626.5300		2.6265	2,813.4300	2.8134	7.116	0	0	0
2017/02/13	R186	03/08/2017	8.91	Put	Bond Future	2,452.7800		2.4528	2,248.1800	2.2482	(8.342)	0	0	0
2017/02/13	R186	02/11/2017	8.89	Put	Bond Future	3,218.6200		3.2186	3,007.2000	3.0072	(6.569)	0	0	0
2017/02/13	R186	02/11/2017	8.88	Call	Bond Future	3,217.2100		3.2172	3,411.5400	3.4115	6.040	0	0	0
2017/02/13	R186	02/11/2017			Bond Future	8.8851		113.9168	8.8233	114.3238	(0.696)	0.0000	0.0000	0
2017/02/13	R186	02/11/2017	8.89	Call	Bond Future	3,250.6500		3.2506	3,446.3000	3.4463	6.019	0	0	0
2017/02/13	R186	02/11/2017	8.90	Call	Bond Future	3,284.2700		3.2843	3,481.2400	3.4812	5.997	0	0	0
2017/02/13	R186	02/11/2017	8.88	Put	Bond Future	3,250.8300		3.2508	3,038.0900	3.0381	(6.544)	0	0	0
2017/02/13	R186	02/11/2017	8.90	Put	Bond Future	3,186.6400		3.1866	2,976.5400	2.9765	(6.593)	0	0	0
2017/02/13	R197	04/05/2017	308.58	Put	Bond Future	6,453.6700		6.4537	6,469.7500	6.4698	0.249	0	0	0
2017/02/13	R197	04/05/2017			Bond Future	302.1263		302.1263	302.1103	302.1103	(0.005)	0.0000	0.0000	1,063
2017/02/13	R197	04/05/2017	308.60	Put	Bond Future	6,473.6700		6.4737	6,489.7500	6.4898	0.248	0	0	0
2017/02/13	R197	04/05/2017	308.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R197	04/05/2017	308.59	Put	Bond Future	6,463.6700		6.4637	6,479.7500	6.4798	0.249	0	0	0
2017/02/13	R197	04/05/2017	308.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R197	04/05/2017	308.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R197	03/08/2017	308.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R197	03/08/2017			Bond Future	301.0294		301.0294	301.0138	301.0138	(0.005)	0.0000	0.0000	0
2017/02/13	R197	03/08/2017	308.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R197	03/08/2017	308.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R197	03/08/2017	308.05	Put	Bond Future	7,020.5900		7.0206	7,036.2200	7.0362	0.223	0	0	0
2017/02/13	R197	03/08/2017	308.07	Put	Bond Future	7,040.5900		7.0406	7,056.2200	7.0562	0.222	0	0	0
2017/02/13	R197	03/08/2017	308.06	Put	Bond Future	7,030.5900		7.0306	7,046.2200	7.0462	0.222	0	0	0
2017/02/13	R197	02/11/2017	305.16	Call	Bond Future	1,914.1800		1.9142	1,892.3000	1.8923	(1.143)	0	0	0
2017/02/13	R197	02/11/2017			Bond Future	307.0742		307.0742	307.0523	307.0523	(0.007)	0.0000	0.0000	0
2017/02/13	R197	02/11/2017	305.17	Call	Bond Future	1,904.1800		1.9042	1,882.3000	1.8823	(1.149)	0	0	0
2017/02/13	R197	02/11/2017	305.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R197	02/11/2017	305.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R197	02/11/2017	305.15	Call	Bond Future	1,924.1800		1.9242	1,902.3000	1.9023	(1.137)	0	0	0
2017/02/13	R197	02/11/2017	305.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R202	04/05/2017	256.73	Put	Bond Future	6,677.3900		6.6774	6,690.5500	6.6905	0.197	0	0	0
2017/02/13	R202	04/05/2017			Bond Future	250.0526		250.0526	250.0394	250.0394	(0.005)	0.0000	0.0000	33,863
2017/02/13	R202	04/05/2017	256.72	Put	Bond Future	6,667.3900		6.6674	6,680.5500	6.6805	0.197	0	0	0
2017/02/13	R202	04/05/2017	256.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R202	04/05/2017	256.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R202	04/05/2017	256.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R202	04/05/2017	256.71	Put	Bond Future	6,657.3900		6.6574	6,670.5500	6.6705	0.198	0	0	0
2017/02/13	R202	03/08/2017	258.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R202	03/08/2017			Bond Future	251.2062		251.2062	251.1934	251.1934	(0.005)	0.0000	0.0000	0
2017/02/13	R202	03/08/2017	258.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R202	03/08/2017	258.35	Put	Bond Future	7,143.8300		7.1438	7,156.6200	7.1566	0.179	0	0	0
2017/02/13	R202	03/08/2017	258.37	Put	Bond Future	7,163.8300		7.1638	7,176.6200	7.1766	0.179	0	0	0
2017/02/13	R202	03/08/2017	258.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2017/02/13	R202	03/08/2017	258.36	Put	Bond Future	7,153.8300	7.1538	7,166.6200	7.1666	0.179	0	0	0
2017/02/13	R202	02/11/2017			Bond Future	256.2502	256.2502	256.2323	256.2323	(0.007)	0.0000	0.0000	0
2017/02/13	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R202	02/11/2017	253.89	Call	Bond Future	2,360.2300	2.3602	2,342.3000	2.3423	(0.760)	0	0	0
2017/02/13	R202	02/11/2017	253.90	Call	Bond Future	2,350.2300	2.3502	2,332.3000	2.3323	(0.763)	0	0	0
2017/02/13	R202	02/11/2017	253.91	Call	Bond Future	2,340.2300	2.3402	2,322.3000	2.3223	(0.766)	0	0	0
2017/02/13	R203	04/05/2017	6.91	Call	Bond Future	4.9200	0.0049	6.4900	0.0065	31.911	0	0	0
2017/02/13	R203	04/05/2017	6.92	Put	Bond Future	179.7700	0.1798	160.6900	0.1607	(10.614)	0	0	0
2017/02/13	R203	04/05/2017			Bond Future	7.4184	101.4647	7.3591	101.4855	(0.800)	0.0000	0.0000	31,101
2017/02/13	R203	04/05/2017	6.92	Call	Bond Future	5.3000	0.0053	6.9700	0.0070	31.509	0	0	0
2017/02/13	R203	04/05/2017	6.93	Call	Bond Future	5.6100	0.0056	7.3700	0.0074	31.373	0	0	0
2017/02/13	R203	04/05/2017	6.91	Put	Bond Future	182.9000	0.1829	163.7200	0.1637	(10.487)	0	0	0
2017/02/13	R203	04/05/2017	6.93	Put	Bond Future	176.5700	0.1766	157.5800	0.1576	(10.755)	0	0	0
2017/02/13	R203	03/08/2017	4.89	Call	Bond Future	0.0900	0.0001	0.2100	0.0002	133.333	0	0	0
2017/02/13	R203	03/08/2017			Bond Future	6.6643	103.4075	6.4626	103.4291	(3.027)	0.0000	0.0000	0
2017/02/13	R203	03/08/2017	4.87	Call	Bond Future	0.0800	0.0001	0.1900	0.0002	137.500	0	0	0
2017/02/13	R203	03/08/2017	4.88	Call	Bond Future	0.0800	0.0001	0.2000	0.0002	150.000	0	0	0
2017/02/13	R203	03/08/2017	4.87	Put	Bond Future	192.2800	0.1923	170.8200	0.1708	(11.161)	0	0	0
2017/02/13	R203	03/08/2017	4.89	Put	Bond Future	190.1400	0.1901	168.6900	0.1687	(11.281)	0	0	0
2017/02/13	R203	03/08/2017	4.88	Put	Bond Future	191.2000	0.1912	169.7500	0.1698	(11.219)	0	0	0
2017/02/13	R204	04/05/2017	7.90	Put	Bond Future	129.7300	0.1297	103.3800	0.1034	(20.311)	0	0	0
2017/02/13	R204	04/05/2017			Bond Future	7.7030	103.4852	7.6524	103.5611	(0.657)	0.0000	0.0000	29,025
2017/02/13	R204	04/05/2017	7.92	Put	Bond Future	120.7600	0.1208	95.7300	0.0957	(20.727)	0	0	0
2017/02/13	R204	04/05/2017	7.90	Call	Bond Future	424.8100	0.4248	474.4200	0.4744	11.678	0	0	0
2017/02/13	R204	04/05/2017	7.91	Put	Bond Future	125.1800	0.1252	99.4900	0.0995	(20.522)	0	0	0
2017/02/13	R204	04/05/2017	7.91	Call	Bond Future	435.2100	0.4352	485.4800	0.4855	11.551	0	0	0
2017/02/13	R204	04/05/2017	7.92	Call	Bond Future	445.7300	0.4457	496.6600	0.4967	11.426	0	0	0
2017/02/13	R204	03/08/2017	7.77	Put	Bond Future	313.7200	0.3137	276.5600	0.2766	(11.845)	0	0	0
2017/02/13	R204	03/08/2017			Bond Future	7.6932	101.4261	7.6325	101.5040	(0.789)	0.0000	0.0000	0
2017/02/13	R204	03/08/2017	7.76	Put	Bond Future	319.3500	0.3193	281.7500	0.2818	(11.774)	0	0	0
2017/02/13	R204	03/08/2017	7.75	Call	Bond Future	397.8200	0.3978	437.6400	0.4376	10.010	0	0	0
2017/02/13	R204	03/08/2017	7.76	Call	Bond Future	404.9300	0.4049	445.1800	0.4452	9.940	0	0	0
2017/02/13	R204	03/08/2017	7.77	Call	Bond Future	412.0900	0.4121	452.7800	0.4528	9.874	0	0	0
2017/02/13	R204	03/08/2017	7.75	Put	Bond Future	325.0400	0.3250	287.0100	0.2870	(11.700)	0	0	0
2017/02/13	R204	02/11/2017	7.76	Put	Bond Future	302.8300	0.3028	268.7500	0.2688	(11.254)	0	0	0
2017/02/13	R204	02/11/2017			Bond Future	7.6038	103.4425	7.5308	103.5199	(0.960)	0.0000	0.0000	0
2017/02/13	R204	02/11/2017	7.75	Put	Bond Future	307.0800	0.3071	272.6600	0.2727	(11.209)	0	0	0
2017/02/13	R204	02/11/2017	7.76	Call	Bond Future	468.2200	0.4682	511.5400	0.5115	9.252	0	0	0
2017/02/13	R204	02/11/2017	7.74	Call	Bond Future	455.6200	0.4556	498.2700	0.4983	9.361	0	0	0
2017/02/13	R204	02/11/2017	7.75	Call	Bond Future	461.9000	0.4619	504.8800	0.5049	9.305	0	0	0
2017/02/13	R204	02/11/2017	7.74	Put	Bond Future	311.3800	0.3114	276.6300	0.2766	(11.160)	0	0	0
2017/02/13	R207	04/05/2017	8.21	Put	Bond Future	176.7200	0.1767	139.4900	0.1395	(21.067)	0	0	0
2017/02/13	R207	04/05/2017			Bond Future	7.9138	100.6888	7.8596	100.8166	(0.685)	0.0000	0.0000	79,350

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
2017/02/13	R207	04/05/2017	8.22	Call	Bond Future	888.8100	0.8888	980.3300	0.9803	10.297	0	0	0
2017/02/13	R207	04/05/2017	8.20	Call	Bond Future	853.9100	0.8539	943.5900	0.9436	10.502	0	0	0
2017/02/13	R207	04/05/2017	8.21	Call	Bond Future	871.2900	0.8713	961.9000	0.9619	10.400	0	0	0
2017/02/13	R207	04/05/2017	8.20	Put	Bond Future	182.7000	0.1827	144.5400	0.1445	(20.887)	0	0	0
2017/02/13	R207	04/05/2017	8.22	Put	Bond Future	170.9000	0.1709	134.5800	0.1346	(21.252)	0	0	0
2017/02/13	R207	03/08/2017	8.19	Call	Bond Future	956.0300	0.9560	1,035.8600	1.0359	8.350	0	0	51
2017/02/13	R207	03/08/2017			Bond Future	7.9357	98.9734	7.8751	99.1041	(0.763)	0.0000	0.0000	0
2017/02/13	R207	03/08/2017	8.39	Put	Bond Future	280.9900	0.2810	242.3300	0.2423	(13.758)	0	0	0
2017/02/13	R207	03/08/2017	8.41	Put	Bond Future	270.1700	0.2702	232.6200	0.2326	(13.899)	0	0	0
2017/02/13	R207	03/08/2017	8.19	Put	Bond Future	409.7400	0.4097	358.8700	0.3589	(12.415)	0	0	0
2017/02/13	R207	03/08/2017	8.40	Put	Bond Future	275.5400	0.2755	237.4300	0.2374	(13.831)	0	0	0
2017/02/13	R207	03/08/2017	8.41	Call	Bond Future	1,285.9600	1.2860	1,379.1100	1.3791	7.244	0	0	0
2017/02/13	R207	03/08/2017	8.39	Call	Bond Future	1,254.2200	1.2542	1,346.2600	1.3463	7.338	0	0	0
2017/02/13	R207	03/08/2017	8.40	Call	Bond Future	1,270.0500	1.2700	1,362.6400	1.3626	7.290	0	0	0
2017/02/13	R207	02/11/2017			Bond Future	7.9129	100.9411	7.8459	101.0724	(0.847)	0.0000	0.0000	0
2017/02/13	R207	02/11/2017	8.03	Put	Bond Future	615.8100	0.6158	555.0200	0.5550	(9.872)	0	0	0
2017/02/13	R207	02/11/2017	8.05	Put	Bond Future	598.9400	0.5989	539.2700	0.5393	(9.963)	0	0	0
2017/02/13	R207	02/11/2017	8.03	Call	Bond Future	844.7700	0.8448	915.3400	0.9153	8.354	0	0	0
2017/02/13	R207	02/11/2017	8.04	Put	Bond Future	607.3300	0.6073	547.1000	0.5471	(9.917)	0	0	0
2017/02/13	R207	02/11/2017	8.04	Call	Bond Future	855.8200	0.8558	926.9500	0.9269	8.311	0	0	0
2017/02/13	R207	02/11/2017	8.05	Call	Bond Future	866.9500	0.8669	938.6400	0.9386	8.269	0	0	0
2017/02/13	R208	04/05/2017	8.39	Call	Bond Future	1,265.5300	1.2655	1,381.2700	1.3813	9.146	0	0	0
2017/02/13	R208	04/05/2017			Bond Future	8.0842	96.3264	8.0311	96.4964	(0.657)	0.0000	0.0000	21,493
2017/02/13	R208	04/05/2017	8.37	Call	Bond Future	1,219.9500	1.2200	1,333.4000	1.3334	9.300	0	0	0
2017/02/13	R208	04/05/2017	8.38	Call	Bond Future	1,242.5700	1.2426	1,357.1800	1.3572	9.224	0	0	0
2017/02/13	R208	04/05/2017	8.37	Put	Bond Future	311.5600	0.3116	255.0000	0.2550	(18.154)	0	0	0
2017/02/13	R208	04/05/2017	8.39	Put	Bond Future	293.9600	0.2940	239.6900	0.2397	(18.462)	0	0	0
2017/02/13	R208	04/05/2017	8.38	Put	Bond Future	302.5800	0.3026	247.1800	0.2472	(18.309)	0	0	0
2017/02/13	R208	03/08/2017	8.32	Call	Bond Future	1,352.8000	1.3528	1,451.9600	1.4520	7.330	0	0	0
2017/02/13	R208	03/08/2017			Bond Future	8.1082	98.1707	8.0508	98.3444	(0.708)	0.0000	0.0000	0
2017/02/13	R208	03/08/2017	8.30	Call	Bond Future	1,316.0500	1.3160	1,413.6000	1.4136	7.412	0	0	0
2017/02/13	R208	03/08/2017	8.31	Call	Bond Future	1,334.2300	1.3342	1,432.5900	1.4326	7.372	0	0	0
2017/02/13	R208	03/08/2017	8.30	Put	Bond Future	738.3300	0.7383	662.1900	0.6622	(10.312)	0	0	0
2017/02/13	R208	03/08/2017	8.32	Put	Bond Future	715.0900	0.7151	640.5600	0.6406	(10.422)	0	0	0
2017/02/13	R208	03/08/2017	8.31	Put	Bond Future	726.5100	0.7265	651.1800	0.6512	(10.369)	0	0	0
2017/02/13	R208	02/11/2017	8.18	Put	Bond Future	1,066.9000	1.0669	980.4900	0.9805	(8.099)	0	0	0
2017/02/13	R208	02/11/2017			Bond Future	8.1125	96.7193	8.0510	96.8945	(0.758)	0.0000	0.0000	0
2017/02/13	R208	02/11/2017	8.20	Put	Bond Future	1,041.5200	1.0415	956.4700	0.9565	(8.166)	0	0	0
2017/02/13	R208	02/11/2017	8.18	Call	Bond Future	1,258.8800	1.2589	1,347.7100	1.3477	7.056	0	0	0
2017/02/13	R208	02/11/2017	8.19	Put	Bond Future	1,054.3200	1.0543	968.5900	0.9686	(8.131)	0	0	0
2017/02/13	R208	02/11/2017	8.19	Call	Bond Future	1,274.7000	1.2747	1,364.2100	1.3642	7.022	0	0	0
2017/02/13	R208	02/11/2017	8.20	Call	Bond Future	1,290.2800	1.2903	1,380.4700	1.3805	6.990	0	0	0
2017/02/13	R209	04/05/2017	9.48	Put	Bond Future	1,801.2100	1.8012	1,591.1700	1.5912	(11.661)	0	0	0
2017/02/13	R209	04/05/2017			Bond Future	9.4402	72.7750	9.3836	73.1652	(0.601)	0.0000	0.0000	61,076
2017/02/13	R209	04/05/2017	8.93	Call	Bond Future	640.0400	0.6400	709.4700	0.7095	10.848	0	0	1,130
2017/02/13	R209	04/05/2017	9.33	Put	Bond Future	2,339.8600	2.3399	2,096.5100	2.0965	(10.400)	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
2017/02/13	R209	04/05/2017	9.47	Put	Bond Future	1,834.0500	1.8341	1,621.7800	1.6218	(11.574)	0	0	0
2017/02/13	R209	04/05/2017	9.63	Call	Bond Future	2,647.3300	2.6473	2,860.5900	2.8606	8.056	0	0	0
2017/02/13	R209	04/05/2017	9.46	Call	Bond Future	2,002.5200	2.0025	2,178.2000	2.1782	8.773	0	0	0
2017/02/13	R209	04/05/2017	9.33	Call	Bond Future	1,578.2100	1.5782	1,725.0600	1.7251	9.305	0	0	0
2017/02/13	R209	04/05/2017	9.47	Call	Bond Future	2,037.5300	2.0375	2,215.4600	2.2155	8.733	0	0	0
2017/02/13	R209	04/05/2017	8.93	Put	Bond Future	4,268.6400	4.2686	3,947.8700	3.9479	(7.515)	0	0	0
2017/02/13	R209	04/05/2017	9.48	Call	Bond Future	2,072.8900	2.0729	2,253.0500	2.2531	8.691	0	0	0
2017/02/13	R209	04/05/2017	9.63	Put	Bond Future	1,364.2400	1.3642	1,187.3000	1.1873	(12.970)	0	0	1,130
2017/02/13	R209	04/05/2017	9.46	Put	Bond Future	1,867.3400	1.8673	1,652.8200	1.6528	(11.488)	0	0	0
2017/02/13	R209	03/08/2017			Bond Future	9.4835	74.1683	9.4252	74.5664	(0.615)	0.0000	0.0000	0
2017/02/13	R209	03/08/2017	9.44	Call	Bond Future	2,721.7000	2.7217	2,901.3700	2.9014	6.601	0	0	0
2017/02/13	R209	03/08/2017	9.43	Put	Bond Future	3,053.9300	3.0539	2,834.0500	2.8340	(7.200)	0	0	0
2017/02/13	R209	03/08/2017	9.45	Put	Bond Future	2,983.1300	2.9831	2,766.2800	2.7663	(7.269)	0	0	0
2017/02/13	R209	03/08/2017	9.44	Put	Bond Future	3,018.3700	3.0184	2,800.0100	2.8000	(7.234)	0	0	0
2017/02/13	R209	03/08/2017	9.45	Call	Bond Future	2,754.7700	2.7548	2,935.9500	2.9360	6.577	0	0	0
2017/02/13	R209	03/08/2017	9.43	Call	Bond Future	2,688.8400	2.6888	2,866.9900	2.8670	6.626	0	0	0
2017/02/13	R209	02/11/2017	9.52	Put	Bond Future	3,530.8000	3.5308	3,321.8600	3.3219	(5.918)	0	0	0
2017/02/13	R209	02/11/2017			Bond Future	9.5211	72.4918	9.4613	72.8964	(0.628)	0.0000	0.0000	0
2017/02/13	R209	02/11/2017	9.54	Put	Bond Future	3,463.5200	3.4635	3,257.0500	3.2570	(5.961)	0	0	0
2017/02/13	R209	02/11/2017	9.53	Put	Bond Future	3,497.0300	3.4970	3,289.3300	3.2893	(5.939)	0	0	0
2017/02/13	R209	02/11/2017	9.54	Call	Bond Future	3,591.0000	3.5910	3,789.0900	3.7891	5.516	0	0	0
2017/02/13	R209	02/11/2017	9.52	Call	Bond Future	3,523.6500	3.5237	3,719.2700	3.7193	5.552	0	0	0
2017/02/13	R209	02/11/2017	9.53	Call	Bond Future	3,557.2400	3.5572	3,754.1000	3.7541	5.534	0	0	0
2017/02/13	R210	04/05/2017			Bond Future	188.8048	188.8048	188.7946	188.7946	(0.005)	0.0000	0.0000	1,698
2017/02/13	R210	04/05/2017	192.31	Put	Bond Future	3,505.2100	3.5052	3,515.4000	3.5154	0.291	0	0	0
2017/02/13	R210	04/05/2017	192.33	Put	Bond Future	3,525.2100	3.5252	3,535.4000	3.5354	0.289	0	0	0
2017/02/13	R210	04/05/2017	192.32	Put	Bond Future	3,515.2100	3.5152	3,525.4000	3.5254	0.290	0	0	0
2017/02/13	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R210	03/08/2017	196.29	Put	Bond Future	3,825.4600	3.8255	3,835.5600	3.8356	0.264	0	0	0
2017/02/13	R210	03/08/2017			Bond Future	192.4645	192.4645	192.4544	192.4544	(0.005)	0.0000	0.0000	0
2017/02/13	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R210	03/08/2017	196.28	Put	Bond Future	3,815.4600	3.8155	3,825.5600	3.8256	0.265	0	0	0
2017/02/13	R210	03/08/2017	196.30	Put	Bond Future	3,835.4600	3.8355	3,845.5600	3.8456	0.263	0	0	0
2017/02/13	R210	02/11/2017	192.07	Call	Bond Future	1,827.1000	1.8271	1,813.0200	1.8130	(0.771)	0	0	0
2017/02/13	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R210	02/11/2017			Bond Future	193.8971	193.8971	193.8830	193.8830	(0.007)	0.0000	0.0000	0
2017/02/13	R210	02/11/2017	192.08	Call	Bond Future	1,817.1000	1.8171	1,803.0200	1.8030	(0.775)	0	0	0
2017/02/13	R210	02/11/2017	192.09	Call	Bond Future	1,807.1000	1.8071	1,793.0200	1.7930	(0.779)	0	0	0
2017/02/13	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R212	04/05/2017			Bond Future	149.5480	149.5480	149.5401	149.5401	(0.005)	0.0000	0.0000	3,258

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
2017/02/13	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R212	04/05/2017	152.23	Put	Bond Future	2,682.0400	2.6820	2,689.9200	2.6899	0.294	0	0	0
2017/02/13	R212	04/05/2017	152.25	Put	Bond Future	2,702.0400	2.7020	2,709.9200	2.7099	0.292	0	0	0
2017/02/13	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R212	04/05/2017	152.24	Put	Bond Future	2,692.0400	2.6920	2,699.9200	2.6999	0.293	0	0	0
2017/02/13	R212	03/08/2017			Bond Future	150.3971	150.3971	150.3892	150.3892	(0.005)	0.0000	0.0000	0
2017/02/13	R212	03/08/2017	153.34	Put	Bond Future	2,942.9400	2.9429	2,950.8200	2.9508	0.268	0	0	0
2017/02/13	R212	03/08/2017	153.36	Put	Bond Future	2,962.9400	2.9629	2,970.8200	2.9708	0.266	0	0	0
2017/02/13	R212	03/08/2017	153.35	Put	Bond Future	2,952.9400	2.9529	2,960.8200	2.9608	0.267	0	0	0
2017/02/13	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R212	02/11/2017			Bond Future	153.4170	153.4170	153.4060	153.4060	(0.007)	0.0000	0.0000	0
2017/02/13	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/13	R212	02/11/2017	152.42	Call	Bond Future	997.0000	0.9970	986.0400	0.9860	(1.099)	0	0	0
2017/02/13	R212	02/11/2017	152.40	Call	Bond Future	1,017.0000	1.0170	1,006.0400	1.0060	(1.078)	0	0	0
2017/02/13	R212	02/11/2017	152.41	Call	Bond Future	1,007.0000	1.0070	996.0400	0.9960	(1.088)	0	0	0
2017/02/13	R213	04/05/2017			Bond Future	9.2240	84.1421	9.1672	84.5287	(0.616)	0.0000	0.0000	44,842
2017/02/13	R213	04/05/2017	9.35	Put	Bond Future	1,487.1600	1.4872	1,298.6200	1.2986	(12.678)	0	0	0
2017/02/13	R213	04/05/2017	9.37	Put	Bond Future	1,431.7100	1.4317	1,247.6000	1.2476	(12.859)	0	0	0
2017/02/13	R213	04/05/2017	9.35	Call	Bond Future	2,334.8100	2.3348	2,532.8700	2.5329	8.483	0	0	0
2017/02/13	R213	04/05/2017	9.36	Put	Bond Future	1,459.2300	1.4592	1,272.9100	1.2729	(12.768)	0	0	0
2017/02/13	R213	04/05/2017	9.36	Call	Bond Future	2,373.6500	2.3737	2,573.9300	2.5739	8.438	0	0	0
2017/02/13	R213	04/05/2017	9.37	Call	Bond Future	2,412.8300	2.4128	2,615.3200	2.6153	8.392	0	0	0
2017/02/13	R213	03/08/2017	9.33	Put	Bond Future	2,535.4200	2.5354	2,335.0500	2.3350	(7.903)	0	0	0
2017/02/13	R213	03/08/2017			Bond Future	9.2667	85.7533	9.2080	86.1476	(0.634)	0.0000	0.0000	0
2017/02/13	R213	03/08/2017	9.35	Put	Bond Future	2,473.0000	2.4730	2,275.7100	2.2757	(7.978)	0	0	0
2017/02/13	R213	03/08/2017	9.33	Call	Bond Future	2,957.8200	2.9578	3,151.7900	3.1518	6.558	0	0	0
2017/02/13	R213	03/08/2017	9.34	Put	Bond Future	2,504.0700	2.5041	2,305.2400	2.3052	(7.940)	0	0	0
2017/02/13	R213	03/08/2017	9.34	Call	Bond Future	2,992.9000	2.9929	3,188.4100	3.1884	6.532	0	0	0
2017/02/13	R213	03/08/2017	9.35	Call	Bond Future	3,028.2000	3.0282	3,225.2500	3.2252	6.507	0	0	0
2017/02/13	R213	02/11/2017	9.36	Put	Bond Future	3,220.2800	3.2203	3,019.4000	3.0194	(6.238)	0	0	0
2017/02/13	R213	02/11/2017			Bond Future	9.3050	83.9062	9.2446	84.3067	(0.648)	0.0000	0.0000	0
2017/02/13	R213	02/11/2017	9.35	Put	Bond Future	3,252.0800	3.2521	3,049.9600	3.0500	(6.215)	0	0	0
2017/02/13	R213	02/11/2017	9.36	Call	Bond Future	3,583.2800	3.5833	3,782.9100	3.7829	5.571	0	0	0
2017/02/13	R213	02/11/2017	9.34	Call	Bond Future	3,515.4400	3.5154	3,712.6000	3.7126	5.608	0	0	0
2017/02/13	R213	02/11/2017	9.35	Call	Bond Future	3,549.2800	3.5493	3,747.6700	3.7477	5.590	0	0	0
2017/02/13	R213	02/11/2017	9.34	Put	Bond Future	3,284.1100	3.2841	3,080.7600	3.0808	(6.192)	0	0	0
2017/02/13	R214	04/05/2017	9.58	Put	Bond Future	1,817.6800	1.8177	1,619.0300	1.6190	(10.929)	0	0	0
2017/02/13	R214	04/05/2017			Bond Future	9.5133	73.0085	9.4618	73.3805	(0.542)	0.0000	0.0000	34,734
2017/02/13	R214	04/05/2017	9.57	Put	Bond Future	1,850.4400	1.8504	1,649.6800	1.6497	(10.849)	0	0	0
2017/02/13	R214	04/05/2017	9.58	Call	Bond Future	2,294.0900	2.2941	2,467.4300	2.4674	7.556	0	0	0
2017/02/13	R214	04/05/2017	9.56	Call	Bond Future	2,217.6500	2.2176	2,386.7800	2.3868	7.627	0	0	0
2017/02/13	R214	04/05/2017	9.57	Call	Bond Future	2,255.7100	2.2557	2,426.9400	2.4269	7.591	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
2017/02/13	R214	04/05/2017	9.56	Put	Bond Future	1,883.6400		1.8836	1,680.7800	1.6808	(10.770)	0	0	0
2017/02/13	R214	03/08/2017	9.51	Call	Bond Future	2,841.8800		2.8419	3,010.5500	3.0106	5.935	0	0	0
2017/02/13	R214	03/08/2017			Bond Future	9.5552		74.4065	9.5022	74.7859	(0.555)	0.0000	0.0000	0
2017/02/13	R214	03/08/2017	9.52	Call	Bond Future	2,876.4500		2.8764	3,046.5700	3.0466	5.914	0	0	0
2017/02/13	R214	03/08/2017	9.53	Call	Bond Future	2,911.2400		2.9112	3,082.8000	3.0828	5.893	0	0	0
2017/02/13	R214	03/08/2017	9.51	Put	Bond Future	3,165.2500		3.1652	2,954.4400	2.9544	(6.660)	0	0	0
2017/02/13	R214	03/08/2017	9.53	Put	Bond Future	3,091.2300		3.0912	2,883.3100	2.8833	(6.726)	0	0	0
2017/02/13	R214	03/08/2017	9.52	Put	Bond Future	3,128.0700		3.1281	2,918.7100	2.9187	(6.693)	0	0	0
2017/02/13	R214	02/11/2017	9.60	Call	Bond Future	3,754.1200		3.7541	3,939.5400	3.9395	4.939	0	0	0
2017/02/13	R214	02/11/2017			Bond Future	9.5933		72.5875	9.5391	72.9731	(0.565)	0.0000	0.0000	0
2017/02/13	R214	02/11/2017	9.58	Call	Bond Future	3,683.9000		3.6839	3,866.9800	3.8670	4.970	0	0	0
2017/02/13	R214	02/11/2017	9.59	Call	Bond Future	3,718.8100		3.7188	3,903.0600	3.9031	4.955	0	0	0
2017/02/13	R214	02/11/2017	9.58	Put	Bond Future	3,778.2600		3.7783	3,575.8100	3.5758	(5.358)	0	0	0
2017/02/13	R214	02/11/2017	9.60	Put	Bond Future	3,706.8700		3.7069	3,506.7600	3.5068	(5.398)	0	0	0
2017/02/13	R214	02/11/2017	9.59	Put	Bond Future	3,742.3100		3.7423	3,541.0300	3.5410	(5.378)	0	0	0
2017/02/13	R248	04/05/2017	9.66	Call	Bond Future	3,048.7800		3.0488	3,242.0000	3.2420	6.338	0	0	0
2017/02/13	R248	04/05/2017			Bond Future	9.5851		93.4143	9.5386	93.8409	(0.485)	0.0000	0.0000	63,465
2017/02/13	R248	04/05/2017	9.67	Call	Bond Future	3,097.4300		3.0974	3,293.0100	3.2930	6.314	0	0	0
2017/02/13	R248	04/05/2017	9.65	Put	Bond Future	2,411.2400		2.4112	2,175.4900	2.1755	(9.777)	0	0	0
2017/02/13	R248	04/05/2017	9.67	Put	Bond Future	2,327.7900		2.3278	2,096.7500	2.0968	(9.925)	0	0	0
2017/02/13	R248	04/05/2017	9.65	Call	Bond Future	3,000.5200		3.0005	3,191.3900	3.1914	6.361	0	0	0
2017/02/13	R248	04/05/2017	9.66	Put	Bond Future	2,369.2400		2.3692	2,135.8400	2.1358	(9.851)	0	0	0
2017/02/13	R248	03/08/2017			Bond Future	9.6290		95.2031	9.5812	95.6381	(0.497)	0.0000	0.0000	200
2017/02/13	R248	03/08/2017	9.57	Call	Bond Future	3,711.9100		3.7119	3,898.4800	3.8985	5.026	0	0	0
2017/02/13	R248	03/08/2017	9.56	Put	Bond Future	4,297.6800		4.2977	4,047.6100	4.0476	(5.819)	0	0	0
2017/02/13	R248	03/08/2017	9.58	Put	Bond Future	4,201.6000		4.2016	3,954.7100	3.9547	(5.876)	0	0	0
2017/02/13	R248	03/08/2017	9.57	Put	Bond Future	4,249.4300		4.2494	4,000.9500	4.0010	(5.847)	0	0	0
2017/02/13	R248	03/08/2017	9.58	Call	Bond Future	3,755.5000		3.7555	3,943.6600	3.9437	5.010	0	0	0
2017/02/13	R248	03/08/2017	9.56	Call	Bond Future	3,668.5800		3.6686	3,853.5600	3.8536	5.042	0	0	0
2017/02/13	R248	02/11/2017	9.66	Put	Bond Future	4,961.8000		4.9618	4,726.6000	4.7266	(4.740)	0	0	0
2017/02/13	R248	02/11/2017			Bond Future	9.6692		92.6559	9.6202	93.0978	(0.507)	0.0000	0.0000	0
2017/02/13	R248	02/11/2017	9.65	Put	Bond Future	5,007.7000		5.0077	4,771.2100	4.7712	(4.723)	0	0	0
2017/02/13	R248	02/11/2017	9.64	Call	Bond Future	4,790.6900		4.7907	4,994.7900	4.9948	4.260	0	0	0
2017/02/13	R248	02/11/2017	9.65	Call	Bond Future	4,834.6600		4.8347	5,040.0600	5.0401	4.248	0	0	0
2017/02/13	R248	02/11/2017	9.66	Call	Bond Future	4,878.8200		4.8788	5,085.5100	5.0855	4.236	0	0	0
2017/02/13	R248	02/11/2017	9.64	Put	Bond Future	5,053.9500		5.0539	4,816.1600	4.8162	(4.705)	0	0	0

Total

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