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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/02/2017 TO 23/02/2017

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
2017/02/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	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
2017/02/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2025	04/05/2017			Bond Future	129.5217	129.5217	129.3284	129.3284	(0.149)	0.0000	0.0000	2,414
2017/02/23	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2025	04/05/2017	132.56	Put	Bond Future	3,038.2800	3.0383	3,231.5900	3.2316	6.362	0	0	0
2017/02/23	2025	04/05/2017	132.58	Put	Bond Future	3,058.2800	3.0583	3,251.5900	3.2516	6.321	0	0	0
2017/02/23	2025	04/05/2017	132.57	Put	Bond Future	3,048.2800	3.0483	3,241.5900	3.2416	6.342	0	0	0
2017/02/23	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2025	03/08/2017			Bond Future	130.6814	130.6814	130.4851	130.4851	(0.150)	0.0000	0.0000	0
2017/02/23	2025	03/08/2017	133.96	Put	Bond Future	3,278.5700	3.2786	3,474.9100	3.4749	5.989	0	0	0
2017/02/23	2025	03/08/2017	133.98	Put	Bond Future	3,298.5700	3.2986	3,494.9100	3.4949	5.952	0	0	0
2017/02/23	2025	03/08/2017	133.97	Put	Bond Future	3,288.5700	3.2886	3,484.9100	3.4849	5.970	0	0	0
2017/02/23	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2025	02/11/2017	132.98	Call	Bond Future	320.0800	0.3201	119.5400	0.1195	(62.653)	0	0	0
2017/02/23	2025	02/11/2017			Bond Future	133.3001	133.3001	133.0995	133.0995	(0.150)	0.0000	0.0000	0
2017/02/23	2025	02/11/2017	132.96	Call	Bond Future	340.0800	0.3401	139.5400	0.1395	(58.968)	0	0	0
2017/02/23	2025	02/11/2017	132.97	Call	Bond Future	330.0800	0.3301	129.5400	0.1295	(60.755)	0	0	0
2017/02/23	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2029	04/05/2017			Bond Future	101.8914	101.8914	101.5591	101.5591	(0.326)	0.0000	0.0000	2,272
2017/02/23	2029	04/05/2017	100.67	Call	Bond Future	1,221.4400	1.2214	889.0800	0.8891	(27.211)	0	0	0
2017/02/23	2029	04/05/2017	100.65	Call	Bond Future	1,241.4400	1.2414	909.0800	0.9091	(26.772)	0	0	0
2017/02/23	2029	04/05/2017	100.66	Call	Bond Future	1,231.4400	1.2314	899.0800	0.8991	(26.990)	0	0	0
2017/02/23	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2030	04/05/2017	9.33	Call	Bond Future	898.9800	0.8990	1,475.9000	1.4759	64.175	0	0	0
2017/02/23	2030	04/05/2017			Bond Future	9.1998	93.2523	9.1172	93.8292	(0.898)	0.0000	0.0000	32,785
2017/02/23	2030	04/05/2017	9.34	Call	Bond Future	967.5100	0.9675	1,544.4300	1.5444	59.629	0	0	0
2017/02/23	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2030	04/05/2017	9.32	Call	Bond Future	830.3800	0.8304	1,407.3000	1.4073	69.477	0	0	0
2017/02/23	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2030	03/08/2017	9.33	Call	Bond Future	544.9700	0.5450	1,133.1500	1.1331	107.929	0	0	0
2017/02/23	2030	03/08/2017			Bond Future	9.2501	91.0287	9.1645	91.6169	(0.925)	0.0000	0.0000	0

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2017/02/23	2030	03/08/2017	9.34	Call	Bond Future	612.8400	0.6128	1,201.0200	1.2010	95.976	0	0	0
2017/02/23	2030	03/08/2017	9.35	Call	Bond Future	680.6300	0.6806	1,268.8100	1.2688	86.417	0	0	0
2017/02/23	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2030	02/11/2017			Bond Future	9.2874	92.8344	9.1990	93.4341	(0.952)	0.0000	0.0000	0
2017/02/23	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2030	02/11/2017	9.34	Call	Bond Future	354.3200	0.3543	954.0600	0.9541	169.265	0	0	0
2017/02/23	2030	02/11/2017	9.35	Call	Bond Future	421.4800	0.4215	1,021.2200	1.0212	142.294	0	0	0
2017/02/23	2030	02/11/2017	9.36	Call	Bond Future	488.5600	0.4886	1,088.3000	1.0883	122.757	0	0	0
2017/02/23	2032	04/05/2017	9.45	Call	Bond Future	2,356.9100	2.3569	2,714.0600	2.7141	15.153	0	0	0
2017/02/23	2032	04/05/2017			Bond Future	9.3440	92.1602	9.2614	92.7783	(0.883)	0.0000	0.0000	19,129
2017/02/23	2032	04/05/2017	9.46	Call	Bond Future	2,399.1400	2.3991	2,759.9300	2.7599	15.038	0	0	0
2017/02/23	2032	04/05/2017	9.44	Put	Bond Future	1,603.3500	1.6034	1,338.7100	1.3387	(16.505)	0	0	0
2017/02/23	2032	04/05/2017	9.46	Put	Bond Future	1,540.2000	1.5402	1,282.8700	1.2829	(16.708)	0	0	0
2017/02/23	2032	04/05/2017	9.45	Put	Bond Future	1,571.5400	1.5715	1,310.5700	1.3106	(16.606)	0	0	0
2017/02/23	2032	04/05/2017	9.44	Call	Bond Future	2,315.0700	2.3151	2,668.5500	2.6686	15.269	0	0	0
2017/02/23	2032	03/08/2017	9.43	Put	Bond Future	2,836.3300	2.8363	2,541.9700	2.5420	(10.378)	0	0	0
2017/02/23	2032	03/08/2017			Bond Future	9.3920	93.9224	9.3068	94.5526	(0.907)	0.0000	0.0000	0
2017/02/23	2032	03/08/2017	9.45	Put	Bond Future	2,767.5500	2.7675	2,478.1000	2.4781	(10.459)	0	0	0
2017/02/23	2032	03/08/2017	9.44	Put	Bond Future	2,801.7700	2.8018	2,509.8800	2.5099	(10.418)	0	0	0
2017/02/23	2032	03/08/2017	9.44	Call	Bond Future	3,154.1900	3.1542	3,492.5100	3.4925	10.726	0	0	0
2017/02/23	2032	03/08/2017	9.45	Call	Bond Future	3,193.1100	3.1931	3,533.8700	3.5339	10.672	0	0	0
2017/02/23	2032	03/08/2017	9.43	Call	Bond Future	3,115.5200	3.1155	3,451.3700	3.4514	10.780	0	0	0
2017/02/23	2032	02/11/2017			Bond Future	9.4338	91.6260	9.3458	92.2686	(0.932)	0.0000	0.0000	0
2017/02/23	2032	02/11/2017	9.48	Put	Bond Future	3,446.5000	3.4465	3,149.2300	3.1492	(8.625)	0	0	0
2017/02/23	2032	02/11/2017	9.50	Put	Bond Future	3,378.8400	3.3788	3,085.6400	3.0856	(8.678)	0	0	0
2017/02/23	2032	02/11/2017	9.49	Put	Bond Future	3,412.5400	3.4125	3,117.3000	3.1173	(8.652)	0	0	0
2017/02/23	2032	02/11/2017	9.48	Call	Bond Future	3,781.6400	3.7816	4,126.9400	4.1269	9.131	0	0	0
2017/02/23	2032	02/11/2017	9.49	Call	Bond Future	3,819.9500	3.8200	4,167.2800	4.1673	9.093	0	0	0
2017/02/23	2032	02/11/2017	9.50	Call	Bond Future	3,858.4500	3.8585	4,207.8200	4.2078	9.055	0	0	0
2017/02/23	2033	04/05/2017			Bond Future	108.0370	108.0370	108.0327	108.0327	(0.004)	0.0000	0.0000	5,778
2017/02/23	2033	04/05/2017	110.83	Put	Bond Future	2,793.0300	2.7930	2,797.2600	2.7973	0.151	0	0	0
2017/02/23	2033	04/05/2017	110.85	Put	Bond Future	2,813.0300	2.8130	2,817.2600	2.8173	0.150	0	0	0
2017/02/23	2033	04/05/2017	110.84	Put	Bond Future	2,803.0300	2.8030	2,807.2600	2.8073	0.151	0	0	0
2017/02/23	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2033	03/08/2017	113.14	Put	Bond Future	3,013.4600	3.0135	3,017.2500	3.0173	0.126	0	0	0
2017/02/23	2033	03/08/2017			Bond Future	110.1265	110.1265	110.1227	110.1227	(0.003)	0.0000	0.0000	0
2017/02/23	2033	03/08/2017	113.13	Put	Bond Future	3,003.4600	3.0035	3,007.2500	3.0073	0.126	0	0	0
2017/02/23	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2033	03/08/2017	113.12	Put	Bond Future	2,993.4600	2.9935	2,997.2500	2.9973	0.127	0	0	0

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2017/02/23	2033	02/11/2017	110.08	Call	Bond Future	1,162.8300	1.1628	1,158.8900	1.1589	(0.339)	0	0	0
2017/02/23	2033	02/11/2017			Bond Future	111.2428	111.2428	111.2389	111.2389	(0.004)	0.0000	0.0000	0
2017/02/23	2033	02/11/2017	110.09	Call	Bond Future	1,152.8300	1.1528	1,148.8900	1.1489	(0.342)	0	0	0
2017/02/23	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2033	02/11/2017	110.07	Call	Bond Future	1,172.8300	1.1728	1,168.8900	1.1689	(0.336)	0	0	0
2017/02/23	2037	04/05/2017			Bond Future	9.5717	92.8500	9.4944	93.4834	(0.808)	0.0000	0.0000	48,586
2017/02/23	2037	04/05/2017	9.58	Put	Bond Future	2,197.4500	2.1975	1,889.9600	1.8900	(13.993)	0	0	0
2017/02/23	2037	04/05/2017	9.60	Put	Bond Future	2,118.8900	2.1189	1,818.7400	1.8187	(14.165)	0	0	0
2017/02/23	2037	04/05/2017	9.59	Put	Bond Future	2,157.9100	2.1579	1,854.0900	1.8541	(14.079)	0	0	0
2017/02/23	2037	04/05/2017	9.60	Call	Bond Future	2,349.1500	2.3491	2,682.3500	2.6824	14.184	0	0	0
2017/02/23	2037	04/05/2017	9.58	Call	Bond Future	2,265.1900	2.2652	2,591.0500	2.5911	14.386	0	0	0
2017/02/23	2037	04/05/2017	9.59	Call	Bond Future	2,306.9700	2.3070	2,636.5000	2.6365	14.284	0	0	0
2017/02/23	2037	03/08/2017	9.57	Call	Bond Future	3,153.8100	3.1538	3,474.5800	3.4746	10.171	0	0	0
2017/02/23	2037	03/08/2017			Bond Future	9.6246	90.3684	9.5449	91.0140	(0.828)	0.0000	0.0000	160
2017/02/23	2037	03/08/2017	9.58	Call	Bond Future	3,193.2500	3.1932	3,516.4800	3.5165	10.122	0	0	0
2017/02/23	2037	03/08/2017	9.56	Put	Bond Future	3,637.1900	3.6372	3,309.8500	3.3099	(9.000)	0	0	0
2017/02/23	2037	03/08/2017	9.57	Put	Bond Future	3,595.3900	3.5954	3,270.5300	3.2705	(9.035)	0	0	0
2017/02/23	2037	03/08/2017	9.58	Put	Bond Future	3,553.7300	3.5537	3,231.3300	3.2313	(9.072)	0	0	0
2017/02/23	2037	03/08/2017	9.56	Call	Bond Future	3,114.4000	3.1144	3,432.6900	3.4327	10.220	0	0	0
2017/02/23	2037	02/11/2017			Bond Future	9.6662	92.1609	9.5841	92.8193	(0.849)	0.0000	0.0000	0
2017/02/23	2037	02/11/2017	9.66	Call	Bond Future	4,283.0900	4.2831	4,625.8600	4.6259	8.003	0	0	0
2017/02/23	2037	02/11/2017	9.65	Put	Bond Future	4,371.8300	4.3718	4,054.3400	4.0543	(7.262)	0	0	0
2017/02/23	2037	02/11/2017	9.67	Put	Bond Future	4,293.4500	4.2935	3,979.8300	3.9798	(7.305)	0	0	0
2017/02/23	2037	02/11/2017	9.66	Put	Bond Future	4,332.5000	4.3325	4,016.9400	4.0169	(7.284)	0	0	0
2017/02/23	2037	02/11/2017	9.67	Call	Bond Future	4,323.8400	4.3238	4,668.5500	4.6686	7.972	0	0	0
2017/02/23	2037	02/11/2017	9.65	Call	Bond Future	4,242.5000	4.2425	4,583.3400	4.5833	8.034	0	0	0
2017/02/23	2038	04/05/2017	139.77	Put	Bond Future	4,735.0500	4.7350	5,078.0700	5.0781	7.244	0	0	0
2017/02/23	2038	04/05/2017			Bond Future	135.0350	135.0350	134.6919	134.6919	(0.254)	0.0000	0.0000	20,533
2017/02/23	2038	04/05/2017	139.79	Put	Bond Future	4,755.0500	4.7550	5,098.0700	5.0981	7.214	0	0	0
2017/02/23	2038	04/05/2017	139.78	Put	Bond Future	4,745.0500	4.7450	5,088.0700	5.0881	7.229	0	0	0
2017/02/23	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2038	03/08/2017			Bond Future	136.1332	136.1332	135.7842	135.7842	(0.256)	0.0000	0.0000	0
2017/02/23	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2038	03/08/2017	141.16	Put	Bond Future	5,026.8200	5.0268	5,375.8400	5.3758	6.943	0	0	0
2017/02/23	2038	03/08/2017	141.18	Put	Bond Future	5,046.8200	5.0468	5,395.8400	5.3958	6.916	0	0	0
2017/02/23	2038	03/08/2017	141.17	Put	Bond Future	5,036.8200	5.0368	5,385.8400	5.3858	6.929	0	0	0
2017/02/23	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2038	02/11/2017	136.80	Call	Bond Future	2,060.8100	2.0608	1,704.8900	1.7049	(17.271)	0	0	0
2017/02/23	2038	02/11/2017			Bond Future	138.8608	138.8608	138.5049	138.5049	(0.256)	0.0000	0.0000	0
2017/02/23	2038	02/11/2017	136.81	Call	Bond Future	2,050.8100	2.0508	1,694.8900	1.6949	(17.355)	0	0	0
2017/02/23	2038	02/11/2017	136.82	Call	Bond Future	2,040.8100	2.0408	1,684.8900	1.6849	(17.440)	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
2017/02/23	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2040	04/05/2017			Bond Future	9.5908	96.9829	9.5135	97.6655	(0.806)	0.0000	0.0000	9,085
2017/02/23	2040	04/05/2017	9.62	Put	Bond Future	2,280.0900	2.2801	1,957.2100	1.9572	(14.161)	0	0	0
2017/02/23	2040	04/05/2017	9.64	Put	Bond Future	2,197.8000	2.1978	1,882.7800	1.8828	(14.333)	0	0	0
2017/02/23	2040	04/05/2017	9.63	Put	Bond Future	2,238.7500	2.2388	1,919.8000	1.9198	(14.247)	0	0	0
2017/02/23	2040	04/05/2017	9.62	Call	Bond Future	2,536.0600	2.5361	2,895.7700	2.8958	14.184	0	0	0
2017/02/23	2040	04/05/2017	9.63	Call	Bond Future	2,582.0900	2.5821	2,945.7300	2.9457	14.083	0	0	0
2017/02/23	2040	04/05/2017	9.64	Call	Bond Future	2,628.3800	2.6284	2,995.9500	2.9960	13.985	0	0	0
2017/02/23	2040	03/08/2017			Bond Future	9.6426	94.3298	9.5629	95.0257	(0.826)	0.0000	0.0000	0
2017/02/23	2040	03/08/2017	9.61	Put	Bond Future	3,835.7900	3.8358	3,491.8900	3.4919	(8.966)	0	0	0
2017/02/23	2040	03/08/2017	9.63	Put	Bond Future	3,748.5200	3.7485	3,409.8400	3.4098	(9.035)	0	0	0
2017/02/23	2040	03/08/2017	9.62	Put	Bond Future	3,791.8400	3.7918	3,450.5500	3.4506	(9.001)	0	0	0
2017/02/23	2040	03/08/2017	9.61	Call	Bond Future	3,552.1800	3.5522	3,904.2300	3.9042	9.911	0	0	0
2017/02/23	2040	03/08/2017	9.62	Call	Bond Future	3,595.4500	3.5955	3,950.1100	3.9501	9.864	0	0	0
2017/02/23	2040	03/08/2017	9.63	Call	Bond Future	3,639.2300	3.6392	3,996.5000	3.9965	9.817	0	0	0
2017/02/23	2040	02/11/2017			Bond Future	9.6833	96.2009	9.6013	96.9106	(0.846)	0.0000	0.0000	0
2017/02/23	2040	02/11/2017	9.66	Call	Bond Future	4,623.9600	4.6240	4,990.4900	4.9905	7.927	0	0	0
2017/02/23	2040	02/11/2017	9.65	Put	Bond Future	4,867.7000	4.8677	4,522.5100	4.5225	(7.091)	0	0	0
2017/02/23	2040	02/11/2017	9.67	Put	Bond Future	4,781.6400	4.7816	4,440.5800	4.4406	(7.133)	0	0	0
2017/02/23	2040	02/11/2017	9.66	Put	Bond Future	4,824.5100	4.8245	4,481.3900	4.4814	(7.112)	0	0	0
2017/02/23	2040	02/11/2017	9.67	Call	Bond Future	4,667.4300	4.6674	5,036.0200	5.0360	7.897	0	0	0
2017/02/23	2040	02/11/2017	9.65	Call	Bond Future	4,580.6800	4.5807	4,945.1400	4.9451	7.956	0	0	0
2017/02/23	2044	04/05/2017			Bond Future	9.6299	93.9453	9.5527	94.6341	(0.802)	0.0000	0.0000	22,746
2017/02/23	2044	04/05/2017	9.67	Call	Bond Future	2,633.2500	2.6332	3,000.4800	3.0005	13.946	0	0	0
2017/02/23	2044	04/05/2017	9.66	Put	Bond Future	2,321.3400	2.3213	1,995.8600	1.9959	(14.021)	0	0	0
2017/02/23	2044	04/05/2017	9.68	Put	Bond Future	2,238.1500	2.2381	1,920.5300	1.9205	(14.191)	0	0	0
2017/02/23	2044	04/05/2017	9.67	Put	Bond Future	2,279.3800	2.2794	1,957.8400	1.9578	(14.106)	0	0	0
2017/02/23	2044	04/05/2017	9.68	Call	Bond Future	2,680.0000	2.6800	3,051.1500	3.0512	13.849	0	0	0
2017/02/23	2044	04/05/2017	9.66	Call	Bond Future	2,587.1000	2.5871	2,950.3900	2.9504	14.042	0	0	0
2017/02/23	2044	03/08/2017			Bond Future	9.6806	91.3593	9.6011	92.0615	(0.822)	0.0000	0.0000	0
2017/02/23	2044	03/08/2017	9.62	Put	Bond Future	4,037.6700	4.0377	3,683.9000	3.6839	(8.762)	0	0	0
2017/02/23	2044	03/08/2017	9.64	Put	Bond Future	3,946.8800	3.9469	3,598.3500	3.5983	(8.831)	0	0	0
2017/02/23	2044	03/08/2017	9.63	Put	Bond Future	3,992.2000	3.9922	3,641.0500	3.6411	(8.796)	0	0	0
2017/02/23	2044	03/08/2017	9.64	Call	Bond Future	3,589.3700	3.5894	3,943.0500	3.9431	9.854	0	0	0
2017/02/23	2044	03/08/2017	9.62	Call	Bond Future	3,503.2600	3.5033	3,851.7000	3.8517	9.946	0	0	0
2017/02/23	2044	03/08/2017	9.63	Call	Bond Future	3,546.3100	3.5463	3,897.3700	3.8974	9.899	0	0	0
2017/02/23	2044	02/11/2017	9.68	Call	Bond Future	4,646.9900	4.6470	5,014.0500	5.0140	7.899	0	0	0
2017/02/23	2044	02/11/2017			Bond Future	9.7205	93.1716	9.6388	93.8877	(0.841)	0.0000	0.0000	0
2017/02/23	2044	02/11/2017	9.66	Call	Bond Future	4,560.4500	4.5605	4,923.3600	4.9234	7.958	0	0	0
2017/02/23	2044	02/11/2017	9.67	Call	Bond Future	4,603.4700	4.6035	4,968.4600	4.9685	7.929	0	0	0
2017/02/23	2044	02/11/2017	9.66	Put	Bond Future	5,089.9700	5.0900	4,736.8100	4.7368	(6.938)	0	0	0
2017/02/23	2044	02/11/2017	9.68	Put	Bond Future	5,001.0300	5.0010	4,652.0200	4.6520	(6.979)	0	0	0
2017/02/23	2044	02/11/2017	9.67	Put	Bond Future	5,045.1800	5.0452	4,694.1000	4.6941	(6.959)	0	0	0

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2017/02/23	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2046	04/05/2017			Bond Future	133.2120	133.2120	133.0667	133.0667	(0.109)	0.0000	0.0000	19,696
2017/02/23	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2046	04/05/2017	138.32	Put	Bond Future	5,108.0100	5.1080	5,253.2700	5.2533	2.844	0	0	0
2017/02/23	2046	04/05/2017	138.34	Put	Bond Future	5,128.0100	5.1280	5,273.2700	5.2733	2.833	0	0	0
2017/02/23	2046	04/05/2017	138.33	Put	Bond Future	5,118.0100	5.1180	5,263.2700	5.2633	2.838	0	0	0
2017/02/23	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2046	03/08/2017	141.17	Put	Bond Future	5,381.5800	5.3816	5,528.7800	5.5288	2.735	0	0	0
2017/02/23	2046	03/08/2017			Bond Future	135.7884	135.7884	135.6412	135.6412	(0.108)	0.0000	0.0000	0
2017/02/23	2046	03/08/2017	141.19	Put	Bond Future	5,401.5800	5.4016	5,548.7800	5.5488	2.725	0	0	0
2017/02/23	2046	03/08/2017	141.18	Put	Bond Future	5,391.5800	5.3916	5,538.7800	5.5388	2.730	0	0	0
2017/02/23	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2046	02/11/2017	136.31	Call	Bond Future	594.9100	0.5949	444.5500	0.4445	(25.274)	0	0	0
2017/02/23	2046	02/11/2017			Bond Future	136.9049	136.9049	136.7545	136.7545	(0.110)	0.0000	0.0000	0
2017/02/23	2046	02/11/2017	136.32	Call	Bond Future	584.9100	0.5849	434.5500	0.4345	(25.707)	0	0	0
2017/02/23	2046	02/11/2017	136.30	Call	Bond Future	604.9100	0.6049	454.5500	0.4545	(24.857)	0	0	0
2017/02/23	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2050	04/05/2017			Bond Future	144.1384	144.1384	143.7977	143.7977	(0.236)	0.0000	0.0000	24,034
2017/02/23	2050	04/05/2017	147.83	Put	Bond Future	3,691.5600	3.6916	4,032.3200	4.0323	9.231	0	0	0
2017/02/23	2050	04/05/2017	147.85	Put	Bond Future	3,711.5600	3.7116	4,052.3200	4.0523	9.181	0	0	0
2017/02/23	2050	04/05/2017	147.84	Put	Bond Future	3,701.5600	3.7016	4,042.3200	4.0423	9.206	0	0	0
2017/02/23	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2050	03/08/2017			Bond Future	145.2475	145.2475	144.9009	144.9009	(0.239)	0.0000	0.0000	0
2017/02/23	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2050	03/08/2017	149.22	Put	Bond Future	3,972.4800	3.9725	4,319.0500	4.3190	8.724	0	0	0
2017/02/23	2050	03/08/2017	149.24	Put	Bond Future	3,992.4800	3.9925	4,339.0500	4.3390	8.681	0	0	0
2017/02/23	2050	03/08/2017	149.23	Put	Bond Future	3,982.4800	3.9825	4,329.0500	4.3290	8.702	0	0	0
2017/02/23	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	2050	02/11/2017			Bond Future	148.1580	148.1580	147.8041	147.8041	(0.239)	0.0000	0.0000	0
2017/02/23	2050	02/11/2017	144.67	Call	Bond Future	3,487.9800	3.4880	3,134.0600	3.1341	(10.147)	0	0	0
2017/02/23	2050	02/11/2017	144.65	Call	Bond Future	3,507.9800	3.5080	3,154.0600	3.1541	(10.089)	0	0	0
2017/02/23	2050	02/11/2017	144.66	Call	Bond Future	3,497.9800	3.4980	3,144.0600	3.1441	(10.118)	0	0	0
2017/02/23	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	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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2017/02/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	AL37	04/05/2017			Index Future	527.7500	527.7500	530.1690	530.1690	0.458	0.0000	0.0000	1
2017/02/23	AL37	03/08/2017			Index Future	537.8420	537.8420	540.3080	540.3080	0.458	0.0000	0.0000	0
2017/02/23	AL37	02/11/2017			Index Future	548.5070	548.5070	551.0210	551.0210	0.458	0.0000	0.0000	0
2017/02/23	AL7T	04/05/2017			Index Future	609.8530	609.8530	613.2650	613.2650	0.559	0.0000	0.0000	0
2017/02/23	AL7T	03/08/2017			Index Future	621.5150	621.5150	624.9940	624.9940	0.560	0.0000	0.0000	0
2017/02/23	AL7T	02/11/2017			Index Future	633.8380	633.8380	637.3850	637.3850	0.560	0.0000	0.0000	0
2017/02/23	ALBI	04/05/2017			Index Future	553.3450	553.3450	556.6290	556.6290	0.593	0.0000	0.0000	598
2017/02/23	ALBI	03/08/2017			Index Future	563.9260	563.9260	567.2740	567.2740	0.594	0.0000	0.0000	0
2017/02/23	ALBI	02/11/2017			Index Future	575.1080	575.1080	578.5220	578.5220	0.594	0.0000	0.0000	0
2017/02/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	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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2017/02/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/23	EL28	04/05/2017			Bond Future	129.9865	129.9865	129.8577	129.8577	(0.099)	0.0000	0.0000	0
2017/02/23	EL28	04/05/2017	137.90	Put	Bond Future	7,913.4600	7.9135	8,042.3200	8.0423	1.628	0	0	0
2017/02/23	EL28	04/05/2017	137.92	Put	Bond Future	7,933.4600	7.9335	8,062.3200	8.0623	1.624	0	0	0
2017/02/23	EL28	04/05/2017	137.91	Put	Bond Future	7,923.4600	7.9235	8,052.3200	8.0523	1.626	0	0	0
2017/02/23	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	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
2017/02/23	EL28	03/08/2017			Bond Future	132.5006		132.5006	132.3699	(0.099)	0.0000	0.0000	0
2017/02/23	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/23	EL28	03/08/2017	135.16	Put	Bond Future	2,659.3900	2.6594	2,790.1200	2.7901	4.916	0	0	0
2017/02/23	EL28	03/08/2017	135.18	Put	Bond Future	2,679.3900	2.6794	2,810.1200	2.8101	4.879	0	0	0
2017/02/23	EL28	03/08/2017	135.17	Put	Bond Future	2,669.3900	2.6694	2,800.1200	2.8001	4.897	0	0	0
2017/02/23	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/23	EL28	02/11/2017			Bond Future	133.3884	133.3884	133.2549	133.2549	(0.100)	0.0000	0.0000	0
2017/02/23	EL28	02/11/2017	133.87	Put	Bond Future	481.6200	0.4816	615.0800	0.6151	27.711	0	0	0
2017/02/23	EL28	02/11/2017	133.89	Put	Bond Future	501.6200	0.5016	635.0800	0.6351	26.606	0	0	0
2017/02/23	EL28	02/11/2017	133.88	Put	Bond Future	491.6200	0.4916	625.0800	0.6251	27.147	0	0	0
2017/02/23	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/23	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/23	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/23	ES33	04/05/2017			Bond Future	10.5083	77.8374	10.4305	78.3345	(0.741)	0.0000	0.0000	9,466
2017/02/23	ES33	04/05/2017	10.55	Call	Bond Future	264.0400	0.2640	761.1300	0.7611	188.263	0	0	0
2017/02/23	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	ES33	04/05/2017	10.56	Call	Bond Future	327.2200	0.3272	824.3100	0.8243	151.913	0	0	0
2017/02/23	ES33	04/05/2017	10.54	Call	Bond Future	200.7900	0.2008	697.8800	0.6979	247.567	0	0	0
2017/02/23	ES33	03/08/2017			Bond Future	10.5890	79.3258	10.5086	79.8326	(0.760)	0.0000	0.0000	0
2017/02/23	ES33	03/08/2017	10.53	Put	Bond Future	371.1800	0.3712	0.0000	0.0000	(100.000)	0	0	0
2017/02/23	ES33	03/08/2017	10.55	Put	Bond Future	245.0800	0.2451	0.0000	0.0000	(100.000)	0	0	0
2017/02/23	ES33	03/08/2017	10.54	Put	Bond Future	308.0900	0.3081	0.0000	0.0000	(100.000)	0	0	0
2017/02/23	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	261.6900	0.2617	100.000	0	0	0
2017/02/23	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	135.5900	0.1356	100.000	0	0	0
2017/02/23	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	198.6800	0.1987	100.000	0	0	0
2017/02/23	ES33	02/11/2017	10.66	Put	Bond Future	41.6400	0.0416	0.0000	0.0000	(100.000)	0	0	0
2017/02/23	ES33	02/11/2017			Bond Future	10.6667	77.1058	10.5836	77.6226	(0.779)	0.0000	0.0000	0
2017/02/23	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	475.1000	0.4751	100.000	0	0	0
2017/02/23	ES33	02/11/2017	10.67	Call	Bond Future	20.2200	0.0202	536.9600	0.5370	2555.589	0	0	0
2017/02/23	ES33	02/11/2017	10.68	Call	Bond Future	82.0000	0.0820	598.7400	0.5987	630.171	0	0	0
2017/02/23	ES42	04/05/2017			Bond Future	10.6593	81.5764	10.5814	82.1465	(0.730)	0.0000	0.0000	8,777
2017/02/23	ES42	03/08/2017			Bond Future	10.7387	83.1361	10.6583	83.7174	(0.749)	0.0000	0.0000	0
2017/02/23	ES42	02/11/2017			Bond Future	10.8143	80.5229	10.7313	81.1155	(0.768)	0.0000	0.0000	0
2017/02/23	GOVI	04/05/2017			GOVI	551.1410	551.1410	554.4370	554.4370	0.598	0.0000	0.0000	394
2017/02/23	GOVI	04/05/2017	262.19	Call	GOVI	2,889,510.0000	288.9510	2,922,470.0000	292.2470	1.141	0	0	0
2017/02/23	GOVI	04/05/2017	262.20	Call	GOVI	2,889,410.0000	288.9410	2,922,370.0000	292.2370	1.141	0	0	0
2017/02/23	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	GOVI	04/05/2017	262.18	Call	GOVI	2,889,610.0000	288.9610	2,922,570.0000	292.2570	1.141	0	0	0
2017/02/23	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	GOVI	03/08/2017			GOVI	561.6800	561.6800	565.0400	565.0400	0.598	0.0000	0.0000	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
2017/02/23	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	GOVI	03/08/2017	561.09	Call	GOVI	5,900.0000	0.5900	39,500.0000	3.9500	569.492	0	0	0
2017/02/23	GOVI	03/08/2017	561.10	Call	GOVI	5,800.0000	0.5800	39,400.0000	3.9400	579.310	0	0	0
2017/02/23	GOVI	03/08/2017	561.11	Call	GOVI	5,700.0000	0.5700	39,300.0000	3.9300	589.474	0	0	0
2017/02/23	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	GOVI	02/11/2017			GOVI	572.8170	572.8170	576.2430	576.2430	0.598	0.0000	0.0000	0
2017/02/23	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	GOVI	02/11/2017	572.44	Call	GOVI	3,770.0000	0.3770	38,030.0000	3.8030	908.753	0	0	0
2017/02/23	GOVI	02/11/2017	572.45	Call	GOVI	3,670.0000	0.3670	37,930.0000	3.7930	933.515	0	0	0
2017/02/23	GOVI	02/11/2017	572.46	Call	GOVI	3,570.0000	0.3570	37,830.0000	3.7830	959.664	0	0	0
2017/02/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/23	IGOV	04/05/2017			Index Future	253.7130	253.7130	253.2420	253.2420	(0.186)	0.0000	0.0000	922
2017/02/23	IGOV	03/08/2017			Index Future	258.6200	258.6200	258.1410	258.1410	(0.185)	0.0000	0.0000	412
2017/02/23	IGOV	02/11/2017			Index Future	263.8010	263.8010	263.3130	263.3130	(0.185)	0.0000	0.0000	0
2017/02/23	ILBI	04/05/2017			Index Future	685.6520	685.6520	685.5120	685.5120	(0.020)	0.0000	0.0000	0
2017/02/23	ILBI	03/08/2017			Index Future	698.6670	698.6670	698.5260	698.5260	(0.020)	0.0000	0.0000	0
2017/02/23	ILBI	02/11/2017			Index Future	712.7350	712.7350	712.5890	712.5890	(0.020)	0.0000	0.0000	0
2017/02/23	IS01	16/03/2017			Interest Rate Swap	100.0030	100.0030	100.0030	100.0030	0.000	0.0000	0.0000	0
2017/02/23	IS01	15/06/2017			Interest Rate Swap	99.5985	99.5985	99.5993	99.5993	0.001	0.0000	0.0000	0
2017/02/23	IS01	21/09/2017			Interest Rate Swap	99.6092	99.6092	99.6038	99.6038	(0.006)	0.0000	0.0000	0
2017/02/23	IS01	21/12/2017			Interest Rate Swap	99.8482	99.8482	99.8341	99.8341	(0.014)	0.0000	0.0000	0
2017/02/23	IS01	15/03/2018			Interest Rate Swap	99.8659	99.8659	99.8439	99.8439	(0.022)	0.0000	0.0000	0
2017/02/23	IS02	18/12/2017			Interest Rate Swap	99.8767	99.8767	99.8638	99.8638	(0.013)	0.0000	0.0000	0
2017/02/23	IS02	16/03/2018			Interest Rate Swap	99.1478	99.1478	99.1253	99.1253	(0.023)	0.0000	0.0000	0
2017/02/23	IS02	15/06/2018			Interest Rate Swap	98.7815	98.7815	98.7463	98.7463	(0.036)	0.0000	0.0000	0
2017/02/23	IS02	21/09/2018			Interest Rate Swap	98.8147	98.8147	98.7674	98.7674	(0.048)	0.0000	0.0000	0
2017/02/23	IS02	21/12/2018			Interest Rate Swap	99.2900	99.2900	99.2300	99.2300	(0.060)	0.0000	0.0000	0
2017/02/23	IS02	15/03/2019			Interest Rate Swap	99.7649	99.7649	99.6977	99.6977	(0.067)	0.0000	0.0000	0
2017/02/23	IS05	17/12/2020			Interest Rate Swap	97.3740	97.3740	97.2127	97.2127	(0.166)	0.0000	0.0000	0
2017/02/23	IS05	16/03/2021			Interest Rate Swap	96.6764	96.6764	96.5032	96.5032	(0.179)	0.0000	0.0000	0
2017/02/23	IS05	15/06/2021			Interest Rate Swap	95.9471	95.9471	95.7636	95.7636	(0.191)	0.0000	0.0000	0
2017/02/23	IS05	21/09/2021			Interest Rate Swap	96.2038	96.2038	96.0110	96.0110	(0.200)	0.0000	0.0000	0
2017/02/23	IS05	21/12/2021			Interest Rate Swap	98.4587	98.4587	98.2601	98.2601	(0.202)	0.0000	0.0000	50
2017/02/23	IS05	15/03/2022			Interest Rate Swap	98.6487	98.6487	98.4423	98.4423	(0.209)	0.0000	0.0000	0
2017/02/23	IS10	17/12/2025			Interest Rate Swap	97.1866	97.1866	96.7997	96.7997	(0.398)	0.0000	0.0000	0
2017/02/23	IS10	16/03/2026			Interest Rate Swap	94.2351	94.2351	93.8337	93.8337	(0.426)	0.0000	0.0000	0
2017/02/23	IS10	15/06/2026			Interest Rate Swap	93.0076	93.0076	92.5948	92.5948	(0.444)	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
2017/02/23	IS10	21/09/2026			Interest Rate Swap	95.1618	95.1618	94.7445	94.7445	(0.439)	0.0000	0.0000	0
2017/02/23	IS10	21/12/2026			Interest Rate Swap	98.9092	98.9092	98.4933	98.4933	(0.420)	0.0000	0.0000	0
2017/02/23	IS10	15/03/2027			Interest Rate Swap	97.4984	97.4984	97.0726	97.0726	(0.437)	0.0000	0.0000	0
2017/02/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/23	JBAF	15/03/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	1,000
2017/02/23	JBAF	19/04/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/23	JBAF	17/05/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/23	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/23	JBAF	19/07/2017			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2017/02/23	JBAF	16/08/2017			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2017/02/23	JBAF	20/09/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/02/23	JBAF	20/12/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/02/23	JBAF	20/03/2018			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2017/02/23	JBAF	20/06/2018			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/02/23	JBAF	19/09/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/02/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/23	JBAF	19/12/2018			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2017/02/23	R023	04/05/2017	8.61	Call	Bond Future	1,731.4500	1.7315	2,091.1700	2.0912	20.776	0	0	0
2017/02/23	R023	04/05/2017			Bond Future	8.3451	98.7593	8.2302	99.2731	(1.377)	0.0000	0.0000	18,983
2017/02/23	R023	04/05/2017	8.59	Call	Bond Future	1,671.9900	1.6720	2,025.7400	2.0257	21.157	0	0	0
2017/02/23	R023	04/05/2017	8.60	Call	Bond Future	1,701.5900	1.7016	2,058.3500	2.0584	20.966	0	0	0
2017/02/23	R023	04/05/2017	8.59	Put	Bond Future	587.8100	0.5878	427.7500	0.4277	(27.230)	0	0	0
2017/02/23	R023	04/05/2017	8.61	Put	Bond Future	559.3900	0.5594	405.3000	0.4053	(27.546)	0	0	0
2017/02/23	R023	04/05/2017	8.60	Put	Bond Future	573.4600	0.5735	416.4100	0.4164	(27.386)	0	0	0
2017/02/23	R023	03/08/2017	8.60	Put	Bond Future	1,109.2300	1.1092	911.6100	0.9116	(17.816)	0	0	0
2017/02/23	R023	03/08/2017			Bond Future	8.3749	100.6477	8.2536	101.1716	(1.449)	0.0000	0.0000	0
2017/02/23	R023	03/08/2017	8.59	Put	Bond Future	1,125.6800	1.1257	925.9000	0.9259	(17.747)	0	0	0
2017/02/23	R023	03/08/2017	8.60	Call	Bond Future	2,071.6600	2.0717	2,397.9200	2.3979	15.749	0	0	0
2017/02/23	R023	03/08/2017	8.58	Call	Bond Future	2,019.9600	2.0200	2,341.8800	2.3419	15.937	0	0	0
2017/02/23	R023	03/08/2017	8.59	Call	Bond Future	2,045.6000	2.0456	2,369.7000	2.3697	15.844	0	0	0
2017/02/23	R023	03/08/2017	8.58	Put	Bond Future	1,142.5800	1.1426	940.6200	0.9406	(17.676)	0	0	0
2017/02/23	R023	02/11/2017	8.56	Call	Bond Future	2,070.3300	2.0703	2,384.9800	2.3850	15.198	0	0	0
2017/02/23	R023	02/11/2017			Bond Future	8.3965	98.7115	8.2682	99.2457	(1.529)	0.0000	0.0000	0
2017/02/23	R023	02/11/2017	8.58	Call	Bond Future	2,118.4100	2.1184	2,436.9900	2.4370	15.039	0	0	0
2017/02/23	R023	02/11/2017	8.57	Call	Bond Future	2,094.1300	2.0941	2,410.7600	2.4108	15.120	0	0	0
2017/02/23	R023	02/11/2017	8.56	Put	Bond Future	1,395.2700	1.3953	1,175.7800	1.1758	(15.731)	0	0	0
2017/02/23	R023	02/11/2017	8.58	Put	Bond Future	1,361.1600	1.3612	1,145.6000	1.1456	(15.836)	0	0	0
2017/02/23	R023	02/11/2017	8.57	Put	Bond Future	1,377.9700	1.3780	1,160.4600	1.1605	(15.785)	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
2017/02/23	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R035	04/05/2017			Bond Future	9.4624	96.6530	9.3799	97.3332	(0.871)	0.0000	0.0000	7,880
2017/02/23	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R035	04/05/2017	9.55	Call	Bond Future	715.3000	0.7153	1,395.4800	1.3955	95.090	0	0	0
2017/02/23	R035	04/05/2017	9.53	Call	Bond Future	552.8100	0.5528	1,232.9900	1.2330	123.040	0	0	0
2017/02/23	R035	04/05/2017	9.54	Call	Bond Future	634.1100	0.6341	1,314.2900	1.3143	107.265	0	0	0
2017/02/23	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R035	03/08/2017			Bond Future	9.5099	98.5012	9.4249	99.1946	(0.894)	0.0000	0.0000	0
2017/02/23	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R035	03/08/2017	9.50	Put	Bond Future	80.3000	0.0803	0.0000	0.0000	(100.000)	0	0	0
2017/02/23	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	613.0500	0.6130	100.000	0	0	0
2017/02/23	R035	03/08/2017	9.51	Call	Bond Future	0.8900	0.0009	694.2400	0.6942	77904.494	0	0	0
2017/02/23	R035	03/08/2017	9.52	Call	Bond Future	81.9700	0.0820	775.3200	0.7753	845.858	0	0	0
2017/02/23	R035	02/11/2017			Bond Future	9.5536	95.9517	9.4660	96.6587	(0.917)	0.0000	0.0000	0
2017/02/23	R035	02/11/2017	9.60	Call	Bond Future	371.4100	0.3714	1,078.3700	1.0784	190.345	0	0	0
2017/02/23	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R035	02/11/2017	9.61	Call	Bond Future	451.1500	0.4512	1,158.1100	1.1581	156.702	0	0	0
2017/02/23	R035	02/11/2017	9.59	Call	Bond Future	291.5700	0.2916	998.5300	0.9985	242.467	0	0	0
2017/02/23	R186	04/05/2017			Bond Future	8.7852	114.9708	8.6919	115.6144	(1.062)	0.0000	0.0000	111,310
2017/02/23	R186	04/05/2017	8.89	Put	Bond Future	1,358.4100	1.3584	1,091.8700	1.0919	(19.621)	0	0	0
2017/02/23	R186	04/05/2017	8.94	Put	Bond Future	1,220.0400	1.2200	973.2400	0.9732	(20.229)	0	0	500
2017/02/23	R186	04/05/2017	9.20	Call	Bond Future	3,467.9600	3.4680	3,955.6000	3.9556	14.061	0	0	0
2017/02/23	R186	04/05/2017	8.91	Put	Bond Future	1,301.7400	1.3017	1,043.1600	1.0432	(19.864)	0	0	0
2017/02/23	R186	04/05/2017	8.70	Put	Bond Future	1,989.2900	1.9893	1,644.0900	1.6441	(17.353)	0	0	0
2017/02/23	R186	04/05/2017	8.90	Put	Bond Future	1,329.8500	1.3299	1,067.3000	1.0673	(19.743)	0	0	0
2017/02/23	R186	04/05/2017	8.44	Put	Bond Future	3,135.5000	3.1355	2,684.0200	2.6840	(14.399)	0	0	0
2017/02/23	R186	04/05/2017	8.91	Call	Bond Future	2,154.4700	2.1545	2,539.5400	2.5395	17.873	0	0	0
2017/02/23	R186	04/05/2017	8.98	Call	Bond Future	2,444.4800	2.4445	2,856.6900	2.8567	16.863	0	0	0
2017/02/23	R186	04/05/2017	9.20	Put	Bond Future	666.9400	0.6669	510.9300	0.5109	(23.392)	0	0	5,709
2017/02/23	R186	04/05/2017	8.70	Call	Bond Future	1,401.7000	1.4017	1,700.1500	1.7001	21.292	0	0	500
2017/02/23	R186	04/05/2017	8.89	Call	Bond Future	2,075.0500	2.0750	2,452.1600	2.4522	18.174	0	0	0
2017/02/23	R186	04/05/2017	8.94	Call	Bond Future	2,276.4900	2.2765	2,673.3400	2.6733	17.433	0	0	0
2017/02/23	R186	04/05/2017	8.98	Put	Bond Future	1,117.1900	1.1172	885.7500	0.8858	(20.716)	0	0	0
2017/02/23	R186	04/05/2017	8.90	Call	Bond Future	2,114.5600	2.1146	2,495.6600	2.4957	18.023	0	0	0
2017/02/23	R186	04/05/2017	8.44	Call	Bond Future	729.5000	0.7295	921.6700	0.9217	26.343	0	0	500
2017/02/23	R186	03/08/2017	8.93	Put	Bond Future	2,208.5200	2.2085	1,921.5000	1.9215	(12.996)	0	0	0
2017/02/23	R186	03/08/2017	9.35	Call	Bond Future	4,654.7000	4.6547	5,126.7300	5.1267	10.141	0	0	0
2017/02/23	R186	03/08/2017			Bond Future	8.8277	111.8661	8.7304	112.5224	(1.102)	0.0000	0.0000	0
2017/02/23	R186	03/08/2017	8.85	Put	Bond Future	2,453.8800	2.4539	2,145.0300	2.1450	(12.586)	0	0	750
2017/02/23	R186	03/08/2017	8.92	Put	Bond Future	2,238.1300	2.2381	1,948.4100	1.9484	(12.945)	0	0	0
2017/02/23	R186	03/08/2017	9.50	Call	Bond Future	5,366.7800	5.3668	5,869.2400	5.8692	9.362	0	0	0
2017/02/23	R186	03/08/2017	8.93	Call	Bond Future	2,893.4900	2.8935	3,262.7400	3.2627	12.761	0	0	0
2017/02/23	R186	03/08/2017	8.91	Call	Bond Future	2,819.5700	2.8196	3,183.4200	3.1834	12.904	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
2017/02/23	R186	03/08/2017	9.35	Put	Bond Future	1,217.0800	1.2171	1,032.8400	1.0328	(15.138)	0	0	750
2017/02/23	R186	03/08/2017	8.85	Call	Bond Future	2,603.8300	2.6038	2,951.2500	2.9513	13.343	0	0	0
2017/02/23	R186	03/08/2017	8.92	Call	Bond Future	2,856.4100	2.8564	3,222.9600	3.2230	12.833	0	0	0
2017/02/23	R186	03/08/2017	9.50	Put	Bond Future	968.5000	0.9685	814.6900	0.8147	(15.881)	0	0	6,500
2017/02/23	R186	03/08/2017	8.91	Put	Bond Future	2,268.0300	2.2680	1,975.6100	1.9756	(12.893)	0	0	0
2017/02/23	R186	02/11/2017	8.88	Call	Bond Future	3,241.7500	3.2418	3,595.0000	3.5950	10.897	0	0	0
2017/02/23	R186	02/11/2017	8.89	Put	Bond Future	3,075.8900	3.0759	2,762.2300	2.7622	(10.197)	0	0	0
2017/02/23	R186	02/11/2017			Bond Future	8.8595	114.0849	8.7582	114.7541	(1.143)	0.0000	0.0000	0
2017/02/23	R186	02/11/2017	8.89	Call	Bond Future	3,276.1000	3.2761	3,631.5500	3.6315	10.850	0	0	0
2017/02/23	R186	02/11/2017	8.90	Call	Bond Future	3,311.0200	3.3110	3,668.6500	3.6687	10.801	0	0	0
2017/02/23	R186	02/11/2017	8.88	Put	Bond Future	3,107.1900	3.1072	2,791.3300	2.7913	(10.165)	0	0	0
2017/02/23	R186	02/11/2017	8.90	Put	Bond Future	3,045.2100	3.0452	2,733.7300	2.7337	(10.229)	0	0	0
2017/02/23	R197	04/05/2017	308.58	Put	Bond Future	6,619.9400	6.6199	6,631.9900	6.6320	0.182	0	0	0
2017/02/23	R197	04/05/2017			Bond Future	301.9601	301.9601	301.9480	301.9480	(0.004)	0.0000	0.0000	1,063
2017/02/23	R197	04/05/2017	308.60	Put	Bond Future	6,639.9400	6.6399	6,651.9900	6.6520	0.181	0	0	0
2017/02/23	R197	04/05/2017	308.59	Put	Bond Future	6,629.9400	6.6299	6,641.9900	6.6420	0.182	0	0	0
2017/02/23	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R197	03/08/2017			Bond Future	300.8473	300.8473	300.8366	300.8366	(0.004)	0.0000	0.0000	0
2017/02/23	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R197	03/08/2017	308.05	Put	Bond Future	7,202.6900	7.2027	7,213.4200	7.2134	0.149	0	0	0
2017/02/23	R197	03/08/2017	308.07	Put	Bond Future	7,222.6900	7.2227	7,233.4200	7.2334	0.149	0	0	0
2017/02/23	R197	03/08/2017	308.06	Put	Bond Future	7,212.6900	7.2127	7,223.4200	7.2234	0.149	0	0	0
2017/02/23	R197	02/11/2017	305.16	Call	Bond Future	1,715.9200	1.7159	1,704.5200	1.7045	(0.664)	0	0	0
2017/02/23	R197	02/11/2017			Bond Future	306.8759	306.8759	306.8645	306.8645	(0.004)	0.0000	0.0000	0
2017/02/23	R197	02/11/2017	305.17	Call	Bond Future	1,705.9200	1.7059	1,694.5200	1.6945	(0.668)	0	0	0
2017/02/23	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R197	02/11/2017	305.15	Call	Bond Future	1,725.9200	1.7259	1,714.5200	1.7145	(0.661)	0	0	0
2017/02/23	R202	04/05/2017	256.73	Put	Bond Future	7,138.3000	7.1383	8,445.5300	8.4455	18.313	0	0	0
2017/02/23	R202	04/05/2017			Bond Future	249.5917	249.5917	248.2845	248.2845	(0.524)	0.0000	0.0000	33,873
2017/02/23	R202	04/05/2017	256.72	Put	Bond Future	7,128.3000	7.1283	8,435.5300	8.4355	18.339	0	0	0
2017/02/23	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R202	04/05/2017	256.71	Put	Bond Future	7,118.3000	7.1183	8,425.5300	8.4255	18.364	0	0	0
2017/02/23	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R202	03/08/2017			Bond Future	250.7259	250.7259	249.3947	249.3947	(0.531)	0.0000	0.0000	0
2017/02/23	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R202	03/08/2017	258.35	Put	Bond Future	7,624.1000	7.6241	8,955.2600	8.9553	17.460	0	0	0
2017/02/23	R202	03/08/2017	258.37	Put	Bond Future	7,644.1000	7.6441	8,975.2600	8.9753	17.414	0	0	0
2017/02/23	R202	03/08/2017	258.36	Put	Bond Future	7,634.1000	7.6341	8,965.2600	8.9653	17.437	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
2017/02/23	R202	03/08/2017	258.35	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R202	02/11/2017			Bond Future	255.7499	255.7499	254.3919	254.3919	(0.531)	0.0000	0.0000	0
2017/02/23	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R202	02/11/2017	253.89	Call	Bond Future	1,859.8500	1.8599	501.8500	0.5019	(73.017)	0	0	0
2017/02/23	R202	02/11/2017	253.90	Call	Bond Future	1,849.8500	1.8499	491.8500	0.4919	(73.411)	0	0	0
2017/02/23	R202	02/11/2017	253.91	Call	Bond Future	1,839.8500	1.8399	481.8500	0.4819	(73.810)	0	0	0
2017/02/23	R203	04/05/2017	6.92	Put	Bond Future	131.9100	0.1319	92.1500	0.0921	(30.142)	0	0	0
2017/02/23	R203	04/05/2017	6.91	Call	Bond Future	9.3800	0.0094	19.3900	0.0194	106.716	0	0	0
2017/02/23	R203	04/05/2017			Bond Future	7.2683	101.5172	7.1249	101.5674	(1.973)	0.0000	0.0000	31,101
2017/02/23	R203	04/05/2017	6.92	Call	Bond Future	9.9200	0.0099	20.3400	0.0203	105.040	0	0	0
2017/02/23	R203	04/05/2017	6.93	Call	Bond Future	10.4800	0.0105	21.3200	0.0213	103.435	0	0	0
2017/02/23	R203	04/05/2017	6.91	Put	Bond Future	134.8800	0.1349	94.7100	0.0947	(29.782)	0	0	0
2017/02/23	R203	04/05/2017	6.93	Put	Bond Future	128.9600	0.1290	89.6200	0.0896	(30.506)	0	0	0
2017/02/23	R203	03/08/2017	4.89	Call	Bond Future	0.5600	0.0006	3.2900	0.0033	487.500	0	0	0
2017/02/23	R203	03/08/2017			Bond Future	6.1890	103.4584	5.7090	103.5098	(7.755)	0.0000	0.0000	0
2017/02/23	R203	03/08/2017	4.87	Call	Bond Future	0.5100	0.0005	3.0800	0.0031	503.922	0	0	0
2017/02/23	R203	03/08/2017	4.88	Call	Bond Future	0.5300	0.0005	3.1800	0.0032	500.000	0	0	0
2017/02/23	R203	03/08/2017	4.87	Put	Bond Future	141.8600	0.1419	93.0400	0.0930	(34.414)	0	0	0
2017/02/23	R203	03/08/2017	4.89	Put	Bond Future	139.7600	0.1398	91.1000	0.0911	(34.817)	0	0	0
2017/02/23	R203	03/08/2017	4.88	Put	Bond Future	140.8000	0.1408	92.0600	0.0921	(34.616)	0	0	0
2017/02/23	R204	04/05/2017	7.90	Put	Bond Future	96.5300	0.0965	52.2200	0.0522	(45.903)	0	0	0
2017/02/23	R204	04/05/2017			Bond Future	7.6474	103.5686	7.5121	103.7722	(1.769)	0.0000	0.0000	29,025
2017/02/23	R204	04/05/2017	7.92	Put	Bond Future	89.1300	0.0891	47.6700	0.0477	(46.516)	0	0	0
2017/02/23	R204	04/05/2017	7.91	Put	Bond Future	92.7700	0.0928	49.9000	0.0499	(46.211)	0	0	0
2017/02/23	R204	04/05/2017	7.90	Call	Bond Future	475.0200	0.4750	634.2900	0.6343	33.529	0	0	0
2017/02/23	R204	04/05/2017	7.91	Call	Bond Future	486.2100	0.4862	646.9200	0.6469	33.054	0	0	0
2017/02/23	R204	04/05/2017	7.92	Call	Bond Future	497.5100	0.4975	659.6300	0.6596	32.586	0	0	0
2017/02/23	R204	03/08/2017	7.77	Put	Bond Future	270.5900	0.2706	192.1600	0.1922	(28.985)	0	0	0
2017/02/23	R204	03/08/2017			Bond Future	7.6289	101.5085	7.4672	101.7163	(2.119)	0.0000	0.0000	0
2017/02/23	R204	03/08/2017	7.76	Put	Bond Future	275.7500	0.2757	196.1900	0.1962	(28.852)	0	0	0
2017/02/23	R204	03/08/2017	7.75	Call	Bond Future	436.1500	0.4362	563.2000	0.5632	29.130	0	0	0
2017/02/23	R204	03/08/2017	7.76	Call	Bond Future	443.7200	0.4437	571.9000	0.5719	28.888	0	0	0
2017/02/23	R204	03/08/2017	7.77	Call	Bond Future	451.3500	0.4513	580.6600	0.5807	28.650	0	0	0
2017/02/23	R204	03/08/2017	7.75	Put	Bond Future	280.9800	0.2810	200.2900	0.2003	(28.717)	0	0	0
2017/02/23	R204	02/11/2017	7.76	Put	Bond Future	192.5800	0.1926	124.4500	0.1245	(35.378)	0	0	0
2017/02/23	R204	02/11/2017			Bond Future	7.5290	103.5218	7.3297	103.7335	(2.646)	0.0000	0.0000	0
2017/02/23	R204	02/11/2017	7.75	Put	Bond Future	196.2300	0.1962	127.0700	0.1271	(35.244)	0	0	0
2017/02/23	R204	02/11/2017	7.76	Call	Bond Future	437.2600	0.4373	580.8600	0.5809	32.841	0	0	0
2017/02/23	R204	02/11/2017	7.74	Call	Bond Future	423.4600	0.4235	564.9900	0.5650	33.422	0	0	0
2017/02/23	R204	02/11/2017	7.75	Call	Bond Future	430.3400	0.4303	572.9100	0.5729	33.130	0	0	0
2017/02/23	R204	02/11/2017	7.74	Put	Bond Future	199.9300	0.1999	129.7300	0.1297	(35.112)	0	0	0
2017/02/23	R207	04/05/2017	8.21	Put	Bond Future	122.7900	0.1228	72.6000	0.0726	(40.875)	0	0	0
2017/02/23	R207	04/05/2017			Bond Future	7.8553	100.8268	7.7363	101.1081	(1.515)	0.0000	0.0000	74,970

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
2017/02/23	R207	04/05/2017	8.22	Call	Bond Future	974.1200	0.9741	1,206.8800	1.2069	23.894	0	0	0
2017/02/23	R207	04/05/2017	8.20	Call	Bond Future	936.7900	0.9368	1,166.3400	1.1663	24.504	0	0	0
2017/02/23	R207	04/05/2017	8.21	Call	Bond Future	955.4000	0.9554	1,186.5600	1.1866	24.195	0	0	0
2017/02/23	R207	04/05/2017	8.20	Put	Bond Future	127.5400	0.1275	75.7400	0.0757	(40.615)	0	0	0
2017/02/23	R207	04/05/2017	8.22	Put	Bond Future	118.1700	0.1182	69.5800	0.0696	(41.119)	0	0	0
2017/02/23	R207	03/08/2017	8.19	Call	Bond Future	1,023.2600	1.0233	1,223.8800	1.2239	19.606	0	0	51
2017/02/23	R207	03/08/2017			Bond Future	7.8717	99.1115	7.7390	99.3984	(1.685)	0.0000	0.0000	0
2017/02/23	R207	03/08/2017	8.39	Put	Bond Future	224.8000	0.2248	162.6700	0.1627	(27.638)	0	0	0
2017/02/23	R207	03/08/2017	8.19	Put	Bond Future	338.9300	0.3389	252.5600	0.2526	(25.483)	0	0	0
2017/02/23	R207	03/08/2017	8.41	Put	Bond Future	215.4100	0.2154	155.4300	0.1554	(27.845)	0	0	0
2017/02/23	R207	03/08/2017	8.40	Put	Bond Future	220.0700	0.2201	159.0200	0.1590	(27.741)	0	0	0
2017/02/23	R207	03/08/2017	8.41	Call	Bond Future	1,369.2400	1.3692	1,596.2500	1.5963	16.579	0	0	0
2017/02/23	R207	03/08/2017	8.39	Call	Bond Future	1,336.0700	1.3361	1,560.9300	1.5609	16.830	0	0	0
2017/02/23	R207	03/08/2017	8.40	Call	Bond Future	1,352.6200	1.3526	1,578.5600	1.5786	16.704	0	0	0
2017/02/23	R207	02/11/2017			Bond Future	7.8435	101.0772	7.6946	101.3698	(1.898)	0.0000	0.0000	0
2017/02/23	R207	02/11/2017	8.03	Put	Bond Future	485.7600	0.4858	375.0400	0.3750	(22.793)	0	0	0
2017/02/23	R207	02/11/2017	8.05	Put	Bond Future	471.0500	0.4710	362.9000	0.3629	(22.959)	0	0	0
2017/02/23	R207	02/11/2017	8.03	Call	Bond Future	850.8800	0.8509	1,032.7300	1.0327	21.372	0	0	0
2017/02/23	R207	02/11/2017	8.04	Put	Bond Future	478.3600	0.4784	368.9300	0.3689	(22.876)	0	0	0
2017/02/23	R207	02/11/2017	8.04	Call	Bond Future	863.0100	0.8630	1,046.1500	1.0461	21.221	0	0	0
2017/02/23	R207	02/11/2017	8.05	Call	Bond Future	875.2200	0.8752	1,059.6400	1.0596	21.071	0	0	0
2017/02/23	R208	04/05/2017	8.39	Call	Bond Future	1,398.4100	1.3984	1,713.6000	1.7136	22.539	0	0	0
2017/02/23	R208	04/05/2017			Bond Future	8.0148	96.5485	7.8930	96.9400	(1.520)	0.0000	0.0000	21,498
2017/02/23	R208	04/05/2017	8.37	Call	Bond Future	1,349.3200	1.3493	1,660.2100	1.6602	23.040	0	0	0
2017/02/23	R208	04/05/2017	8.38	Call	Bond Future	1,373.7200	1.3737	1,686.7900	1.6868	22.790	0	0	0
2017/02/23	R208	04/05/2017	8.37	Put	Bond Future	218.7700	0.2188	138.2200	0.1382	(36.819)	0	0	0
2017/02/23	R208	04/05/2017	8.39	Put	Bond Future	204.6800	0.2047	128.4300	0.1284	(37.253)	0	0	0
2017/02/23	R208	04/05/2017	8.38	Put	Bond Future	211.5700	0.2116	133.2000	0.1332	(37.042)	0	0	0
2017/02/23	R208	03/08/2017	8.32	Call	Bond Future	1,461.4400	1.4614	1,727.4100	1.7274	18.199	0	0	0
2017/02/23	R208	03/08/2017			Bond Future	8.0342	98.3947	7.9029	98.7939	(1.635)	0.0000	0.0000	0
2017/02/23	R208	03/08/2017	8.30	Call	Bond Future	1,422.4700	1.4225	1,684.9000	1.6849	18.449	0	0	0
2017/02/23	R208	03/08/2017	8.31	Call	Bond Future	1,441.7700	1.4418	1,705.9800	1.7060	18.325	0	0	0
2017/02/23	R208	03/08/2017	8.30	Put	Bond Future	620.8100	0.6208	484.0400	0.4840	(22.031)	0	0	0
2017/02/23	R208	03/08/2017	8.32	Put	Bond Future	599.7900	0.5998	466.5600	0.4666	(22.213)	0	0	0
2017/02/23	R208	03/08/2017	8.31	Put	Bond Future	610.1100	0.6101	475.1200	0.4751	(22.126)	0	0	0
2017/02/23	R208	02/11/2017	8.18	Put	Bond Future	807.9000	0.8079	644.1100	0.6441	(20.274)	0	0	0
2017/02/23	R208	02/11/2017			Bond Future	8.0340	96.9431	7.8918	97.3500	(1.770)	0.0000	0.0000	0
2017/02/23	R208	02/11/2017	8.20	Put	Bond Future	784.1500	0.7842	623.8800	0.6239	(20.439)	0	0	0
2017/02/23	R208	02/11/2017	8.19	Put	Bond Future	795.8000	0.7958	633.7900	0.6338	(20.358)	0	0	0
2017/02/23	R208	02/11/2017	8.18	Call	Bond Future	1,223.7000	1.2237	1,466.8600	1.4669	19.871	0	0	0
2017/02/23	R208	02/11/2017	8.19	Call	Bond Future	1,240.0000	1.2400	1,484.9400	1.4849	19.753	0	0	0
2017/02/23	R208	02/11/2017	8.20	Call	Bond Future	1,256.7300	1.2567	1,503.4100	1.5034	19.629	0	0	0
2017/02/23	R209	04/05/2017	9.48	Put	Bond Future	1,730.5800	1.7306	1,477.9700	1.4780	(14.597)	0	0	0
2017/02/23	R209	04/05/2017			Bond Future	9.4609	72.6338	9.3837	73.1639	(0.815)	0.0000	0.0000	62,826
2017/02/23	R209	04/05/2017	9.47	Put	Bond Future	1,763.6700	1.7637	1,507.8500	1.5078	(14.505)	0	0	0
2017/02/23	R209	04/05/2017	9.63	Call	Bond Future	2,429.1000	2.4291	2,753.2000	2.7532	13.342	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
2017/02/23	R209	04/05/2017	8.93	Call	Bond Future	501.3800	0.5014	611.8200	0.6118	22.027	0	0	1,130
2017/02/23	R209	04/05/2017	9.33	Put	Bond Future	2,276.8600	2.2769	1,975.7000	1.9757	(13.227)	0	0	1,130
2017/02/23	R209	04/05/2017	9.46	Call	Bond Future	1,791.3900	1.7914	2,062.4500	2.0625	15.131	0	0	0
2017/02/23	R209	04/05/2017	9.47	Call	Bond Future	1,826.0200	1.8260	2,100.2900	2.1003	15.020	0	0	0
2017/02/23	R209	04/05/2017	9.33	Call	Bond Future	1,374.0800	1.3741	1,603.0100	1.6030	16.661	0	0	0
2017/02/23	R209	04/05/2017	9.48	Call	Bond Future	1,861.1300	1.8611	2,138.6100	2.1386	14.909	0	0	0
2017/02/23	R209	04/05/2017	9.63	Put	Bond Future	1,287.1400	1.2871	1,081.1500	1.0811	(16.004)	0	0	1,130
2017/02/23	R209	04/05/2017	8.93	Put	Bond Future	4,271.1100	4.2711	3,851.4600	3.8515	(9.825)	0	0	0
2017/02/23	R209	04/05/2017	9.46	Put	Bond Future	1,797.3400	1.7973	1,538.3100	1.5383	(14.412)	0	0	0
2017/02/23	R209	03/08/2017			Bond Future	9.5050	74.0227	9.4257	74.5630	(0.835)	0.0000	0.0000	0
2017/02/23	R209	03/08/2017	9.44	Call	Bond Future	2,556.8300	2.5568	2,823.1600	2.8232	10.416	0	0	0
2017/02/23	R209	03/08/2017	9.43	Put	Bond Future	3,034.7400	3.0347	2,758.6200	2.7586	(9.099)	0	0	0
2017/02/23	R209	03/08/2017	9.45	Put	Bond Future	2,963.9100	2.9639	2,692.0300	2.6920	(9.173)	0	0	0
2017/02/23	R209	03/08/2017	9.44	Put	Bond Future	2,999.1600	2.9992	2,725.1600	2.7252	(9.136)	0	0	0
2017/02/23	R209	03/08/2017	9.45	Call	Bond Future	2,589.8900	2.5899	2,858.3400	2.8583	10.365	0	0	0
2017/02/23	R209	03/08/2017	9.43	Call	Bond Future	2,523.9900	2.5240	2,788.2000	2.7882	10.468	0	0	0
2017/02/23	R209	02/11/2017	9.52	Put	Bond Future	3,495.9200	3.4959	3,229.6100	3.2296	(7.618)	0	0	0
2017/02/23	R209	02/11/2017			Bond Future	9.5436	72.3399	9.4621	72.8909	(0.854)	0.0000	0.0000	0
2017/02/23	R209	02/11/2017	9.54	Put	Bond Future	3,429.1800	3.4292	3,166.3200	3.1663	(7.665)	0	0	0
2017/02/23	R209	02/11/2017	9.53	Put	Bond Future	3,462.4200	3.4624	3,197.8400	3.1978	(7.641)	0	0	0
2017/02/23	R209	02/11/2017	9.54	Call	Bond Future	3,404.7100	3.4047	3,692.8500	3.6929	8.463	0	0	0
2017/02/23	R209	02/11/2017	9.52	Call	Bond Future	3,336.8200	3.3368	3,621.5100	3.6215	8.532	0	0	0
2017/02/23	R209	02/11/2017	9.53	Call	Bond Future	3,370.6800	3.3707	3,657.1000	3.6571	8.497	0	0	0
2017/02/23	R210	04/05/2017			Bond Future	188.5160	188.5160	188.3262	188.3262	(0.101)	0.0000	0.0000	1,698
2017/02/23	R210	04/05/2017	192.31	Put	Bond Future	3,793.9600	3.7940	3,983.8100	3.9838	5.004	0	0	0
2017/02/23	R210	04/05/2017	192.33	Put	Bond Future	3,813.9600	3.8140	4,003.8100	4.0038	4.978	0	0	0
2017/02/23	R210	04/05/2017	192.32	Put	Bond Future	3,803.9600	3.8040	3,993.8100	3.9938	4.991	0	0	0
2017/02/23	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R210	03/08/2017	196.29	Put	Bond Future	4,127.8400	4.1278	4,320.5300	4.3205	4.668	0	0	0
2017/02/23	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R210	03/08/2017			Bond Future	192.1622	192.1622	191.9695	191.9695	(0.100)	0.0000	0.0000	0
2017/02/23	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R210	03/08/2017	196.28	Put	Bond Future	4,117.8400	4.1178	4,310.5300	4.3105	4.679	0	0	0
2017/02/23	R210	03/08/2017	196.30	Put	Bond Future	4,137.8400	4.1378	4,330.5300	4.3305	4.657	0	0	0
2017/02/23	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R210	02/11/2017	192.07	Call	Bond Future	1,510.4500	1.5104	1,313.8300	1.3138	(13.017)	0	0	0
2017/02/23	R210	02/11/2017			Bond Future	193.5804	193.5804	193.3838	193.3838	(0.102)	0.0000	0.0000	0
2017/02/23	R210	02/11/2017	192.08	Call	Bond Future	1,500.4500	1.5004	1,303.8300	1.3038	(13.104)	0	0	0
2017/02/23	R210	02/11/2017	192.09	Call	Bond Future	1,490.4500	1.4904	1,293.8300	1.2938	(13.192)	0	0	0
2017/02/23	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R212	04/05/2017			Bond Future	149.4653	149.4653	149.4592	149.4592	(0.004)	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
2017/02/23	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R212	04/05/2017	152.23	Put	Bond Future	2,764.7100	2.7647	2,770.7500	2.7707	0.218	0	0	0
2017/02/23	R212	04/05/2017	152.25	Put	Bond Future	2,784.7100	2.7847	2,790.7500	2.7907	0.217	0	0	0
2017/02/23	R212	04/05/2017	152.24	Put	Bond Future	2,774.7100	2.7747	2,780.7500	2.7807	0.218	0	0	0
2017/02/23	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R212	03/08/2017			Bond Future	150.3062	150.3062	150.3009	150.3009	(0.004)	0.0000	0.0000	0
2017/02/23	R212	03/08/2017	153.34	Put	Bond Future	3,033.7900	3.0338	3,039.1400	3.0391	0.176	0	0	0
2017/02/23	R212	03/08/2017	153.36	Put	Bond Future	3,053.7900	3.0538	3,059.1400	3.0591	0.175	0	0	0
2017/02/23	R212	03/08/2017	153.35	Put	Bond Future	3,043.7900	3.0438	3,049.1400	3.0491	0.176	0	0	0
2017/02/23	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R212	02/11/2017			Bond Future	153.3181	153.3181	153.3125	153.3125	(0.004)	0.0000	0.0000	0
2017/02/23	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/23	R212	02/11/2017	152.42	Call	Bond Future	898.1100	0.8981	892.4800	0.8925	(0.627)	0	0	0
2017/02/23	R212	02/11/2017	152.40	Call	Bond Future	918.1100	0.9181	912.4800	0.9125	(0.613)	0	0	0
2017/02/23	R212	02/11/2017	152.41	Call	Bond Future	908.1100	0.9081	902.4800	0.9025	(0.620)	0	0	0
2017/02/23	R213	04/05/2017			Bond Future	9.2342	84.0729	9.1518	84.6334	(0.893)	0.0000	0.0000	44,822
2017/02/23	R213	04/05/2017	9.35	Put	Bond Future	1,381.5200	1.3815	1,148.6200	1.1486	(16.858)	0	0	0
2017/02/23	R213	04/05/2017	9.37	Put	Bond Future	1,325.9600	1.3260	1,099.6900	1.0997	(17.065)	0	0	0
2017/02/23	R213	04/05/2017	9.35	Call	Bond Future	2,159.9400	2.1599	2,487.6000	2.4876	15.170	0	0	0
2017/02/23	R213	04/05/2017	9.36	Put	Bond Future	1,353.5200	1.3535	1,123.9500	1.1239	(16.961)	0	0	0
2017/02/23	R213	04/05/2017	9.36	Call	Bond Future	2,198.7100	2.1987	2,529.7000	2.5297	15.054	0	0	0
2017/02/23	R213	04/05/2017	9.37	Call	Bond Future	2,237.8500	2.2378	2,572.1400	2.5721	14.938	0	0	0
2017/02/23	R213	03/08/2017	9.33	Put	Bond Future	2,510.6300	2.5106	2,247.0200	2.2470	(10.500)	0	0	0
2017/02/23	R213	03/08/2017			Bond Future	9.2775	85.6806	9.1925	86.2520	(0.917)	0.0000	0.0000	0
2017/02/23	R213	03/08/2017	9.35	Put	Bond Future	2,449.0500	2.4491	2,189.9000	2.1899	(10.582)	0	0	0
2017/02/23	R213	03/08/2017	9.34	Put	Bond Future	2,479.6900	2.4797	2,218.3200	2.2183	(10.540)	0	0	0
2017/02/23	R213	03/08/2017	9.33	Call	Bond Future	2,860.3100	2.8603	3,168.1600	3.1682	10.763	0	0	0
2017/02/23	R213	03/08/2017	9.34	Call	Bond Future	2,895.8000	2.8958	3,205.8900	3.2059	10.708	0	0	0
2017/02/23	R213	03/08/2017	9.35	Call	Bond Future	2,931.5300	2.9315	3,243.8400	3.2438	10.653	0	0	0
2017/02/23	R213	02/11/2017	9.36	Put	Bond Future	3,080.9500	3.0810	2,810.9100	2.8109	(8.765)	0	0	0
2017/02/23	R213	02/11/2017			Bond Future	9.3168	83.8280	9.2290	84.4108	(0.942)	0.0000	0.0000	0
2017/02/23	R213	02/11/2017	9.35	Put	Bond Future	3,112.0700	3.1121	2,840.1600	2.8402	(8.737)	0	0	0
2017/02/23	R213	02/11/2017	9.36	Call	Bond Future	3,365.8000	3.3658	3,678.4900	3.6785	9.290	0	0	0
2017/02/23	R213	02/11/2017	9.34	Call	Bond Future	3,296.6300	3.2966	3,605.5500	3.6056	9.371	0	0	0
2017/02/23	R213	02/11/2017	9.35	Call	Bond Future	3,331.1200	3.3311	3,641.9400	3.6419	9.331	0	0	0
2017/02/23	R213	02/11/2017	9.34	Put	Bond Future	3,143.4500	3.1435	2,869.6400	2.8696	(8.710)	0	0	0
2017/02/23	R214	04/05/2017	9.58	Put	Bond Future	1,790.0600	1.7901	1,531.2100	1.5312	(14.460)	0	0	0
2017/02/23	R214	04/05/2017			Bond Future	9.5439	72.7897	9.4668	73.3441	(0.807)	0.0000	0.0000	35,149
2017/02/23	R214	04/05/2017	9.57	Put	Bond Future	1,823.9800	1.8240	1,561.8700	1.5619	(14.370)	0	0	0
2017/02/23	R214	04/05/2017	9.58	Call	Bond Future	2,047.6400	2.0476	2,343.1700	2.3432	14.433	0	0	0
2017/02/23	R214	04/05/2017	9.56	Call	Bond Future	1,973.5600	1.9736	2,262.5500	2.2625	14.643	0	0	0
2017/02/23	R214	04/05/2017	9.57	Call	Bond Future	2,010.4200	2.0104	2,302.6900	2.3027	14.538	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
2017/02/23	R214	04/05/2017	9.56	Put	Bond Future	1,858.3800		1.8584	1,592.9900	1.5930	(14.281)	0	0	0
2017/02/23	R214	03/08/2017	9.51	Call	Bond Future	2,683.2300		2.6832	2,959.8000	2.9598	10.307	0	0	0
2017/02/23	R214	03/08/2017			Bond Future	9.5868		74.1815	9.5076	74.7467	(0.826)	0.0000	0.0000	0
2017/02/23	R214	03/08/2017	9.52	Call	Bond Future	2,717.6800		2.7177	2,996.4400	2.9964	10.257	0	0	0
2017/02/23	R214	03/08/2017	9.53	Call	Bond Future	2,752.3500		2.7524	3,033.2900	3.0333	10.207	0	0	0
2017/02/23	R214	03/08/2017	9.51	Put	Bond Future	3,231.5500		3.2315	2,942.9300	2.9429	(8.931)	0	0	0
2017/02/23	R214	03/08/2017	9.53	Put	Bond Future	3,157.2900		3.1573	2,873.0400	2.8730	(9.003)	0	0	0
2017/02/23	R214	03/08/2017	9.52	Put	Bond Future	3,194.2500		3.1943	2,907.8200	2.9078	(8.967)	0	0	0
2017/02/23	R214	02/11/2017	9.60	Call	Bond Future	3,480.5100		3.4805	3,778.3900	3.7784	8.559	0	0	0
2017/02/23	R214	02/11/2017			Bond Future	9.6263		72.3547	9.5450	72.9310	(0.845)	0.0000	0.0000	0
2017/02/23	R214	02/11/2017	9.58	Call	Bond Future	3,410.2400		3.4102	3,704.4900	3.7045	8.628	0	0	0
2017/02/23	R214	02/11/2017	9.59	Call	Bond Future	3,445.1700		3.4452	3,741.2400	3.7412	8.594	0	0	0
2017/02/23	R214	02/11/2017	9.60	Put	Bond Future	3,666.0500		3.6661	3,387.6400	3.3876	(7.594)	0	0	0
2017/02/23	R214	02/11/2017	9.58	Put	Bond Future	3,737.3900		3.7374	3,455.3500	3.4554	(7.546)	0	0	0
2017/02/23	R214	02/11/2017	9.59	Put	Bond Future	3,701.4600		3.7015	3,421.2400	3.4212	(7.571)	0	0	0
2017/02/23	R248	04/05/2017	9.66	Call	Bond Future	2,682.2400		2.6822	3,055.6500	3.0556	13.922	0	0	0
2017/02/23	R248	04/05/2017			Bond Future	9.6256		93.0457	9.5485	93.7503	(0.801)	0.0000	0.0000	64,165
2017/02/23	R248	04/05/2017	9.67	Call	Bond Future	2,729.5500		2.7295	3,106.9600	3.1070	13.827	0	0	0
2017/02/23	R248	04/05/2017	9.65	Put	Bond Future	2,414.4800		2.4145	2,079.3600	2.0794	(13.880)	0	0	0
2017/02/23	R248	04/05/2017	9.67	Put	Bond Future	2,328.4800		2.3285	2,001.3600	2.0014	(14.049)	0	0	0
2017/02/23	R248	04/05/2017	9.66	Put	Bond Future	2,371.2700		2.3713	2,040.1500	2.0401	(13.964)	0	0	0
2017/02/23	R248	04/05/2017	9.65	Call	Bond Future	2,635.1900		2.6352	3,004.6000	3.0046	14.018	0	0	0
2017/02/23	R248	03/08/2017			Bond Future	9.6710		94.8250	9.5916	95.5433	(0.820)	0.0000	0.0000	200
2017/02/23	R248	03/08/2017	9.57	Call	Bond Future	3,436.5600		3.4366	3,781.9500	3.7819	10.050	0	0	0
2017/02/23	R248	03/08/2017	9.56	Put	Bond Future	4,401.2000		4.4012	4,025.5900	4.0256	(8.534)	0	0	0
2017/02/23	R248	03/08/2017	9.58	Put	Bond Future	4,303.9200		4.3039	3,933.7100	3.9337	(8.602)	0	0	0
2017/02/23	R248	03/08/2017	9.57	Put	Bond Future	4,352.2200		4.3522	3,979.3100	3.9793	(8.568)	0	0	0
2017/02/23	R248	03/08/2017	9.58	Call	Bond Future	3,479.6800		3.4797	3,827.7700	3.8278	10.004	0	0	0
2017/02/23	R248	03/08/2017	9.56	Call	Bond Future	3,393.9600		3.3940	3,736.6500	3.7367	10.097	0	0	0
2017/02/23	R248	02/11/2017	9.66	Put	Bond Future	4,972.7600		4.9728	4,613.3100	4.6133	(7.228)	0	0	0
2017/02/23	R248	02/11/2017			Bond Future	9.7128		92.2660	9.6312	92.9983	(0.840)	0.0000	0.0000	0
2017/02/23	R248	02/11/2017	9.65	Put	Bond Future	5,018.5900		5.0186	4,656.9200	4.6569	(7.207)	0	0	0
2017/02/23	R248	02/11/2017	9.64	Call	Bond Future	4,411.5800		4.4116	4,780.0300	4.7800	8.352	0	0	0
2017/02/23	R248	02/11/2017	9.65	Call	Bond Future	4,455.6100		4.4556	4,826.2900	4.8263	8.319	0	0	0
2017/02/23	R248	02/11/2017	9.66	Call	Bond Future	4,499.8400		4.4998	4,872.7400	4.8727	8.287	0	0	0
2017/02/23	R248	02/11/2017	9.64	Put	Bond Future	5,064.7800		5.0648	4,700.8800	4.7009	(7.185)	0	0	0

Total

789309