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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/02/2017 TO 09/02/2017

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
2017/02/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	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
2017/02/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2025	04/05/2017			Bond Future	129.8846	129.8846	129.6900	129.6900	(0.150)	0.0000	0.0000	2,414
2017/02/09	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2025	04/05/2017	132.56	Put	Bond Future	2,675.4400	2.6754	2,870.0000	2.8700	7.272	0	0	0
2017/02/09	2025	04/05/2017	132.58	Put	Bond Future	2,695.4400	2.6954	2,890.0000	2.8900	7.218	0	0	0
2017/02/09	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2025	04/05/2017	132.57	Put	Bond Future	2,685.4400	2.6854	2,880.0000	2.8800	7.245	0	0	0
2017/02/09	2025	03/08/2017			Bond Future	131.0580	131.0580	130.8598	130.8598	(0.151)	0.0000	0.0000	0
2017/02/09	2025	03/08/2017	133.96	Put	Bond Future	2,902.0500	2.9020	3,100.2000	3.1002	6.828	0	0	0
2017/02/09	2025	03/08/2017	133.98	Put	Bond Future	2,922.0500	2.9220	3,120.2000	3.1202	6.781	0	0	0
2017/02/09	2025	03/08/2017	133.97	Put	Bond Future	2,912.0500	2.9120	3,110.2000	3.1102	6.804	0	0	0
2017/02/09	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2025	02/11/2017	132.98	Call	Bond Future	711.4100	0.7114	505.8700	0.5059	(28.892)	0	0	0
2017/02/09	2025	02/11/2017			Bond Future	133.6914	133.6914	133.4859	133.4859	(0.154)	0.0000	0.0000	0
2017/02/09	2025	02/11/2017	132.96	Call	Bond Future	731.4100	0.7314	525.8700	0.5259	(28.102)	0	0	0
2017/02/09	2025	02/11/2017	132.97	Call	Bond Future	721.4100	0.7214	515.8700	0.5159	(28.491)	0	0	0
2017/02/09	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2029	04/05/2017			Bond Future	102.2860	102.2860	101.7313	101.7313	(0.542)	0.0000	0.0000	2,272
2017/02/09	2029	04/05/2017	100.67	Call	Bond Future	1,615.9600	1.6160	1,061.3400	1.0613	(34.321)	0	0	0
2017/02/09	2029	04/05/2017	100.65	Call	Bond Future	1,635.9600	1.6360	1,081.3400	1.0813	(33.902)	0	0	0
2017/02/09	2029	04/05/2017	100.66	Call	Bond Future	1,625.9600	1.6260	1,071.3400	1.0713	(34.110)	0	0	0
2017/02/09	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2030	04/05/2017	9.33	Call	Bond Future	178.6600	0.1787	681.0600	0.6811	281.205	0	0	0
2017/02/09	2030	04/05/2017			Bond Future	9.3040	92.5320	9.2312	93.0344	(0.782)	0.0000	0.0000	32,785
2017/02/09	2030	04/05/2017	9.34	Call	Bond Future	247.1900	0.2472	749.5900	0.7496	203.244	0	0	0
2017/02/09	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2030	04/05/2017	9.32	Call	Bond Future	110.0600	0.1101	612.4600	0.6125	456.478	0	0	0
2017/02/09	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	325.7700	0.3258	100.000	0	0	0
2017/02/09	2030	03/08/2017	9.34	Put	Bond Future	118.5200	0.1185	0.0000	0.0000	(100.000)	0	0	0
2017/02/09	2030	03/08/2017			Bond Future	9.3575	90.2974	9.2821	90.8095	(0.805)	0.0000	0.0000	0

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2017/02/09	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	393.6400	0.3936	100.000	0	0	0
2017/02/09	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	461.4300	0.4614	100.000	0	0	0
2017/02/09	2030	03/08/2017	9.33	Put	Bond Future	186.3900	0.1864	0.0000	0.0000	(100.000)	0	0	0
2017/02/09	2030	03/08/2017	9.35	Put	Bond Future	50.7300	0.0507	0.0000	0.0000	(100.000)	0	0	0
2017/02/09	2030	02/11/2017			Bond Future	9.3976	92.0941	9.3201	92.6140	(0.825)	0.0000	0.0000	0
2017/02/09	2030	02/11/2017	9.34	Put	Bond Future	386.0200	0.3860	0.0000	0.0000	(100.000)	0	0	0
2017/02/09	2030	02/11/2017	9.36	Put	Bond Future	251.7800	0.2518	0.0000	0.0000	(100.000)	0	0	0
2017/02/09	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	133.9200	0.1339	100.000	0	0	0
2017/02/09	2030	02/11/2017	9.35	Put	Bond Future	318.8600	0.3189	0.0000	0.0000	(100.000)	0	0	0
2017/02/09	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	201.0800	0.2011	100.000	0	0	0
2017/02/09	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	268.1600	0.2682	100.000	0	0	0
2017/02/09	2032	04/05/2017	9.45	Call	Bond Future	2,167.9800	2.1680	2,447.0500	2.4471	12.872	0	0	0
2017/02/09	2032	04/05/2017			Bond Future	9.4328	91.5015	9.3601	92.0399	(0.771)	0.0000	0.0000	19,129
2017/02/09	2032	04/05/2017	9.46	Call	Bond Future	2,205.7100	2.2057	2,487.7700	2.4878	12.788	0	0	0
2017/02/09	2032	04/05/2017	9.44	Put	Bond Future	2,077.6200	2.0776	1,815.3000	1.8153	(12.626)	0	0	0
2017/02/09	2032	04/05/2017	9.46	Put	Bond Future	2,005.4800	2.0055	1,749.1600	1.7492	(12.781)	0	0	0
2017/02/09	2032	04/05/2017	9.44	Call	Bond Future	2,130.6300	2.1306	2,406.6900	2.4067	12.957	0	0	0
2017/02/09	2032	04/05/2017	9.45	Put	Bond Future	2,041.3200	2.0413	1,782.0100	1.7820	(12.703)	0	0	0
2017/02/09	2032	03/08/2017	9.43	Put	Bond Future	3,274.8200	3.2748	2,997.3900	2.9974	(8.472)	0	0	0
2017/02/09	2032	03/08/2017			Bond Future	9.4833	93.2537	9.4083	93.8026	(0.791)	0.0000	0.0000	0
2017/02/09	2032	03/08/2017	9.45	Put	Bond Future	3,199.4300	3.1994	2,926.1400	2.9261	(8.542)	0	0	0
2017/02/09	2032	03/08/2017	9.44	Put	Bond Future	3,236.9600	3.2370	2,961.6000	2.9616	(8.507)	0	0	0
2017/02/09	2032	03/08/2017	9.44	Call	Bond Future	2,920.6500	2.9206	3,194.1700	3.1942	9.365	0	0	0
2017/02/09	2032	03/08/2017	9.43	Call	Bond Future	2,885.2800	2.8853	3,156.7300	3.1567	9.408	0	0	0
2017/02/09	2032	03/08/2017	9.45	Call	Bond Future	2,956.2600	2.9563	3,231.8500	3.2319	9.322	0	0	0
2017/02/09	2032	02/11/2017			Bond Future	9.5273	90.9497	9.4502	91.5071	(0.810)	0.0000	0.0000	0
2017/02/09	2032	02/11/2017	9.48	Put	Bond Future	3,967.5400	3.9675	3,691.8700	3.6919	(6.948)	0	0	0
2017/02/09	2032	02/11/2017	9.50	Put	Bond Future	3,893.7700	3.8938	3,621.4700	3.6215	(6.993)	0	0	0
2017/02/09	2032	02/11/2017	9.48	Call	Bond Future	3,626.3300	3.6263	3,908.0400	3.9080	7.768	0	0	0
2017/02/09	2032	02/11/2017	9.49	Put	Bond Future	3,930.5300	3.9305	3,656.5400	3.6565	(6.971)	0	0	0
2017/02/09	2032	02/11/2017	9.49	Call	Bond Future	3,661.5900	3.6616	3,944.9800	3.9450	7.740	0	0	0
2017/02/09	2032	02/11/2017	9.50	Call	Bond Future	3,697.0300	3.6970	3,982.1100	3.9821	7.711	0	0	0
2017/02/09	2033	04/05/2017			Bond Future	108.5507	108.5507	108.5467	108.5467	(0.004)	0.0000	0.0000	5,778
2017/02/09	2033	04/05/2017	110.83	Put	Bond Future	2,279.3200	2.2793	2,283.2800	2.2833	0.174	0	0	0
2017/02/09	2033	04/05/2017	110.85	Put	Bond Future	2,299.3200	2.2993	2,303.2800	2.3033	0.172	0	0	0
2017/02/09	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2033	04/05/2017	110.84	Put	Bond Future	2,289.3200	2.2893	2,293.2800	2.2933	0.173	0	0	0
2017/02/09	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2033	03/08/2017	113.14	Put	Bond Future	2,484.2300	2.4842	2,488.1900	2.4882	0.159	0	0	0
2017/02/09	2033	03/08/2017			Bond Future	110.6558	110.6558	110.6518	110.6518	(0.004)	0.0000	0.0000	0
2017/02/09	2033	03/08/2017	113.13	Put	Bond Future	2,474.2300	2.4742	2,478.1900	2.4782	0.160	0	0	0
2017/02/09	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2033	03/08/2017	113.12	Put	Bond Future	2,464.2300	2.4642	2,468.1900	2.4682	0.161	0	0	0

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2017/02/09	2033	02/11/2017	110.08	Call	Bond Future	1,708.7400	1.7087	1,701.9800	1.7020	(0.396)	0	0	0
2017/02/09	2033	02/11/2017			Bond Future	111.7887	111.7887	111.7820	111.7820	(0.006)	0.0000	0.0000	0
2017/02/09	2033	02/11/2017	110.09	Call	Bond Future	1,698.7400	1.6987	1,691.9800	1.6920	(0.398)	0	0	0
2017/02/09	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2033	02/11/2017	110.07	Call	Bond Future	1,718.7400	1.7187	1,711.9800	1.7120	(0.393)	0	0	0
2017/02/09	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2037	04/05/2017			Bond Future	9.6556	92.1702	9.5779	92.7993	(0.805)	0.0000	0.0000	46,662
2017/02/09	2037	04/05/2017	9.58	Put	Bond Future	2,695.8000	2.6958	2,362.7700	2.3628	(12.354)	0	0	0
2017/02/09	2037	04/05/2017	9.60	Put	Bond Future	2,608.6500	2.6087	2,282.4500	2.2825	(12.505)	0	0	0
2017/02/09	2037	04/05/2017	9.59	Put	Bond Future	2,651.8800	2.6519	2,322.2700	2.3223	(12.429)	0	0	0
2017/02/09	2037	04/05/2017	9.60	Call	Bond Future	2,159.0700	2.1591	2,461.9800	2.4620	14.030	0	0	0
2017/02/09	2037	04/05/2017	9.58	Call	Bond Future	2,083.7000	2.0837	2,379.7800	2.3798	14.209	0	0	0
2017/02/09	2037	04/05/2017	9.59	Call	Bond Future	2,121.1000	2.1211	2,420.6000	2.4206	14.120	0	0	0
2017/02/09	2037	03/08/2017	9.57	Call	Bond Future	2,946.7400	2.9467	3,246.1200	3.2461	10.160	0	0	0
2017/02/09	2037	03/08/2017			Bond Future	9.7108	89.6783	9.6307	90.3196	(0.825)	0.0000	0.0000	160
2017/02/09	2037	03/08/2017	9.58	Call	Bond Future	2,983.2000	2.9832	3,284.9500	3.2850	10.115	0	0	0
2017/02/09	2037	03/08/2017	9.56	Put	Bond Future	4,123.3500	4.1233	3,779.1200	3.7791	(8.348)	0	0	0
2017/02/09	2037	03/08/2017	9.57	Put	Bond Future	4,078.3400	4.0783	3,736.4900	3.7365	(8.382)	0	0	0
2017/02/09	2037	03/08/2017	9.58	Put	Bond Future	4,033.7000	4.0337	3,694.2200	3.6942	(8.416)	0	0	0
2017/02/09	2037	03/08/2017	9.56	Call	Bond Future	2,910.5400	2.9105	3,207.5400	3.2075	10.204	0	0	0
2017/02/09	2037	02/11/2017			Bond Future	9.7542	91.4627	9.6720	92.1144	(0.843)	0.0000	0.0000	0
2017/02/09	2037	02/11/2017	9.66	Call	Bond Future	3,936.3700	3.9364	4,259.2400	4.2592	8.202	0	0	0
2017/02/09	2037	02/11/2017	9.65	Put	Bond Future	4,726.2900	4.7263	4,395.5800	4.3956	(6.997)	0	0	0
2017/02/09	2037	02/11/2017	9.67	Put	Bond Future	4,641.7300	4.6417	4,314.8700	4.3149	(7.042)	0	0	0
2017/02/09	2037	02/11/2017	9.66	Put	Bond Future	4,684.0200	4.6840	4,355.2300	4.3552	(7.019)	0	0	0
2017/02/09	2037	02/11/2017	9.65	Call	Bond Future	3,898.7200	3.8987	4,219.6700	4.2197	8.232	0	0	0
2017/02/09	2037	02/11/2017	9.67	Call	Bond Future	3,973.8800	3.9739	4,298.6800	4.2987	8.173	0	0	0
2017/02/09	2038	04/05/2017	139.77	Put	Bond Future	4,084.6300	4.0846	3,748.4900	3.7485	(8.229)	0	0	0
2017/02/09	2038	04/05/2017			Bond Future	135.6854	135.6854	136.0215	136.0215	0.248	0.0000	0.0000	20,533
2017/02/09	2038	04/05/2017	139.79	Put	Bond Future	4,104.6300	4.1046	3,768.4900	3.7685	(8.189)	0	0	0
2017/02/09	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2038	04/05/2017	139.78	Put	Bond Future	4,094.6300	4.0946	3,758.4900	3.7585	(8.209)	0	0	0
2017/02/09	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2038	03/08/2017			Bond Future	136.8030	136.8030	137.1459	137.1459	0.251	0.0000	0.0000	0
2017/02/09	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2038	03/08/2017	141.16	Put	Bond Future	4,356.9900	4.3570	4,014.1100	4.0141	(7.870)	0	0	0
2017/02/09	2038	03/08/2017	141.18	Put	Bond Future	4,376.9900	4.3770	4,034.1100	4.0341	(7.834)	0	0	0
2017/02/09	2038	03/08/2017	141.17	Put	Bond Future	4,366.9900	4.3670	4,024.1100	4.0241	(7.852)	0	0	0
2017/02/09	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2038	02/11/2017	136.80	Call	Bond Future	2,752.0000	2.7520	3,098.2200	3.0982	12.581	0	0	0
2017/02/09	2038	02/11/2017			Bond Future	139.5520	139.5520	139.8982	139.8982	0.248	0.0000	0.0000	0
2017/02/09	2038	02/11/2017	136.81	Call	Bond Future	2,742.0000	2.7420	3,088.2200	3.0882	12.627	0	0	0
2017/02/09	2038	02/11/2017	136.82	Call	Bond Future	2,732.0000	2.7320	3,078.2200	3.0782	12.673	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
2017/02/09	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2040	04/05/2017			Bond Future	9.6643	96.3410	9.5866	97.0194	(0.803)	0.0000	0.0000	9,025
2017/02/09	2040	04/05/2017	9.62	Put	Bond Future	2,796.4300	2.7964	2,449.0600	2.4491	(12.422)	0	0	0
2017/02/09	2040	04/05/2017	9.64	Put	Bond Future	2,705.6300	2.7056	2,365.5200	2.3655	(12.570)	0	0	0
2017/02/09	2040	04/05/2017	9.62	Call	Bond Future	2,410.5500	2.4106	2,741.5700	2.7416	13.732	0	0	0
2017/02/09	2040	04/05/2017	9.63	Put	Bond Future	2,750.8600	2.7509	2,407.1100	2.4071	(12.496)	0	0	0
2017/02/09	2040	04/05/2017	9.63	Call	Bond Future	2,452.3500	2.4524	2,786.9900	2.7870	13.646	0	0	0
2017/02/09	2040	04/05/2017	9.64	Call	Bond Future	2,494.3600	2.4944	2,832.6400	2.8326	13.562	0	0	0
2017/02/09	2040	03/08/2017			Bond Future	9.7180	93.6785	9.6379	94.3701	(0.824)	0.0000	0.0000	0
2017/02/09	2040	03/08/2017	9.61	Put	Bond Future	4,294.6900	4.2947	3,935.0500	3.9350	(8.374)	0	0	0
2017/02/09	2040	03/08/2017	9.63	Put	Bond Future	4,200.9800	4.2010	3,846.3700	3.8464	(8.441)	0	0	0
2017/02/09	2040	03/08/2017	9.61	Call	Bond Future	3,359.8000	3.3598	3,691.7600	3.6918	9.880	0	0	0
2017/02/09	2040	03/08/2017	9.62	Put	Bond Future	4,247.6400	4.2476	3,890.5200	3.8905	(8.407)	0	0	0
2017/02/09	2040	03/08/2017	9.62	Call	Bond Future	3,399.9700	3.4000	3,734.4500	3.7344	9.838	0	0	0
2017/02/09	2040	03/08/2017	9.63	Call	Bond Future	3,440.4100	3.4404	3,777.4000	3.7774	9.795	0	0	0
2017/02/09	2040	02/11/2017			Bond Future	9.7601	95.5426	9.6781	96.2454	(0.841)	0.0000	0.0000	0
2017/02/09	2040	02/11/2017	9.66	Call	Bond Future	4,288.9600	4.2890	4,636.7300	4.6367	8.108	0	0	0
2017/02/09	2040	02/11/2017	9.65	Put	Bond Future	5,193.8700	5.1939	4,836.8000	4.8368	(6.875)	0	0	0
2017/02/09	2040	02/11/2017	9.67	Put	Bond Future	5,101.8300	5.1018	4,748.8600	4.7489	(6.918)	0	0	0
2017/02/09	2040	02/11/2017	9.66	Put	Bond Future	5,147.8500	5.1478	4,792.8300	4.7928	(6.896)	0	0	0
2017/02/09	2040	02/11/2017	9.67	Call	Bond Future	4,329.2800	4.3293	4,679.1000	4.6791	8.080	0	0	0
2017/02/09	2040	02/11/2017	9.65	Call	Bond Future	4,248.5100	4.2485	4,594.2300	4.5942	8.137	0	0	0
2017/02/09	2044	04/05/2017			Bond Future	9.6982	93.3442	9.6205	94.0286	(0.800)	0.0000	0.0000	19,116
2017/02/09	2044	04/05/2017	9.67	Call	Bond Future	2,517.7800	2.5178	2,857.9600	2.8580	13.511	0	0	0
2017/02/09	2044	04/05/2017	9.66	Put	Bond Future	2,810.8200	2.8108	2,462.9300	2.4629	(12.377)	0	0	0
2017/02/09	2044	04/05/2017	9.68	Put	Bond Future	2,719.8300	2.7198	2,379.2100	2.3792	(12.524)	0	0	0
2017/02/09	2044	04/05/2017	9.67	Put	Bond Future	2,765.0600	2.7651	2,420.8000	2.4208	(12.450)	0	0	0
2017/02/09	2044	04/05/2017	9.68	Call	Bond Future	2,560.5300	2.5605	2,904.3500	2.9044	13.428	0	0	0
2017/02/09	2044	04/05/2017	9.66	Call	Bond Future	2,475.4300	2.4754	2,811.9800	2.8120	13.596	0	0	0
2017/02/09	2044	03/08/2017			Bond Future	9.7505	90.7496	9.6706	91.4472	(0.820)	0.0000	0.0000	0
2017/02/09	2044	03/08/2017	9.62	Put	Bond Future	4,468.2600	4.4683	4,100.4500	4.1005	(8.232)	0	0	0
2017/02/09	2044	03/08/2017	9.64	Put	Bond Future	4,371.4500	4.3714	4,008.7000	4.0087	(8.298)	0	0	0
2017/02/09	2044	03/08/2017	9.63	Put	Bond Future	4,419.6600	4.4197	4,054.3800	4.0544	(8.265)	0	0	0
2017/02/09	2044	03/08/2017	9.64	Call	Bond Future	3,404.1900	3.4042	3,739.0700	3.7391	9.837	0	0	0
2017/02/09	2044	03/08/2017	9.62	Call	Bond Future	3,324.1000	3.3241	3,653.9200	3.6539	9.922	0	0	0
2017/02/09	2044	03/08/2017	9.63	Call	Bond Future	3,364.0200	3.3640	3,696.3700	3.6964	9.880	0	0	0
2017/02/09	2044	02/11/2017	9.68	Call	Bond Future	4,313.7800	4.3138	4,663.1100	4.6631	8.098	0	0	0
2017/02/09	2044	02/11/2017			Bond Future	9.7918	92.5552	9.7099	93.2644	(0.836)	0.0000	0.0000	0
2017/02/09	2044	02/11/2017	9.66	Call	Bond Future	4,232.9000	4.2329	4,578.0900	4.5781	8.155	0	0	0
2017/02/09	2044	02/11/2017	9.67	Call	Bond Future	4,273.2400	4.2732	4,620.5100	4.6205	8.127	0	0	0
2017/02/09	2044	02/11/2017	9.66	Put	Bond Future	5,378.7800	5.3788	5,014.8500	5.0149	(6.766)	0	0	0
2017/02/09	2044	02/11/2017	9.68	Put	Bond Future	5,284.1800	5.2842	4,924.3900	4.9244	(6.809)	0	0	0
2017/02/09	2044	02/11/2017	9.67	Put	Bond Future	5,331.3100	5.3313	4,969.4600	4.9695	(6.787)	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
2017/02/09	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2046	04/05/2017			Bond Future	133.7158	133.7158	133.7111	133.7111	(0.004)	0.0000	0.0000	19,696
2017/02/09	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2046	04/05/2017	138.32	Put	Bond Future	4,604.1500	4.6042	4,608.8900	4.6089	0.103	0	0	0
2017/02/09	2046	04/05/2017	138.34	Put	Bond Future	4,624.1500	4.6242	4,628.8900	4.6289	0.103	0	0	0
2017/02/09	2046	04/05/2017	138.33	Put	Bond Future	4,614.1500	4.6142	4,618.8900	4.6189	0.103	0	0	0
2017/02/09	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2046	03/08/2017	141.17	Put	Bond Future	4,861.0500	4.8611	4,865.8100	4.8658	0.098	0	0	0
2017/02/09	2046	03/08/2017			Bond Future	136.3090	136.3090	136.3042	136.3042	(0.003)	0.0000	0.0000	0
2017/02/09	2046	03/08/2017	141.19	Put	Bond Future	4,881.0500	4.8811	4,885.8100	4.8858	0.098	0	0	0
2017/02/09	2046	03/08/2017	141.18	Put	Bond Future	4,871.0500	4.8711	4,875.8100	4.8758	0.098	0	0	0
2017/02/09	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2046	02/11/2017	136.31	Call	Bond Future	1,133.5100	1.1335	1,125.3300	1.1253	(0.722)	0	0	0
2017/02/09	2046	02/11/2017			Bond Future	137.4435	137.4435	137.4353	137.4353	(0.006)	0.0000	0.0000	0
2017/02/09	2046	02/11/2017	136.30	Call	Bond Future	1,143.5100	1.1435	1,135.3300	1.1353	(0.715)	0	0	0
2017/02/09	2046	02/11/2017	136.32	Call	Bond Future	1,123.5100	1.1235	1,115.3300	1.1153	(0.728)	0	0	0
2017/02/09	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2050	04/05/2017			Bond Future	144.9013	144.9013	145.2353	145.2353	0.231	0.0000	0.0000	24,079
2017/02/09	2050	04/05/2017	147.83	Put	Bond Future	2,928.6900	2.9287	2,594.6500	2.5946	(11.406)	0	0	0
2017/02/09	2050	04/05/2017	147.85	Put	Bond Future	2,948.6900	2.9487	2,614.6500	2.6146	(11.328)	0	0	0
2017/02/09	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2050	04/05/2017	147.84	Put	Bond Future	2,938.6900	2.9387	2,604.6500	2.6046	(11.367)	0	0	0
2017/02/09	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2050	03/08/2017			Bond Future	146.0325	146.0325	146.3731	146.3731	0.233	0.0000	0.0000	0
2017/02/09	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2050	03/08/2017	149.22	Put	Bond Future	3,187.4900	3.1875	2,846.9100	2.8469	(10.685)	0	0	0
2017/02/09	2050	03/08/2017	149.24	Put	Bond Future	3,207.4900	3.2075	2,866.9100	2.8669	(10.618)	0	0	0
2017/02/09	2050	03/08/2017	149.23	Put	Bond Future	3,197.4900	3.1975	2,856.9100	2.8569	(10.651)	0	0	0
2017/02/09	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	2050	02/11/2017			Bond Future	148.9667	148.9667	149.3103	149.3103	0.231	0.0000	0.0000	0
2017/02/09	2050	02/11/2017	144.67	Call	Bond Future	4,296.7500	4.2968	4,640.2800	4.6403	7.995	0	0	0
2017/02/09	2050	02/11/2017	144.65	Call	Bond Future	4,316.7500	4.3168	4,660.2800	4.6603	7.958	0	0	0
2017/02/09	2050	02/11/2017	144.66	Call	Bond Future	4,306.7500	4.3068	4,650.2800	4.6503	7.977	0	0	0
2017/02/09	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	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
2017/02/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	AL37	04/05/2017			Index Future	524.8890	524.8890	526.2270	526.2270	0.255	0.0000	0.0000	1
2017/02/09	AL37	03/08/2017			Index Future	534.9420	534.9420	536.3060	536.3060	0.255	0.0000	0.0000	0
2017/02/09	AL37	02/11/2017			Index Future	545.5820	545.5820	546.9600	546.9600	0.253	0.0000	0.0000	0
2017/02/09	AL7T	04/05/2017			Index Future	605.9280	605.9280	608.3900	608.3900	0.406	0.0000	0.0000	0
2017/02/09	AL7T	03/08/2017			Index Future	617.5330	617.5330	620.0430	620.0430	0.406	0.0000	0.0000	0
2017/02/09	AL7T	02/11/2017			Index Future	629.8150	629.8150	632.3600	632.3600	0.404	0.0000	0.0000	0
2017/02/09	ALBI	04/05/2017			Index Future	549.8800	549.8800	552.7080	552.7080	0.514	0.0000	0.0000	598
2017/02/09	ALBI	03/08/2017			Index Future	560.4110	560.4110	563.2940	563.2940	0.514	0.0000	0.0000	0
2017/02/09	ALBI	02/11/2017			Index Future	571.5580	571.5580	574.4840	574.4840	0.512	0.0000	0.0000	0
2017/02/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	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
2017/02/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/09	EL28	04/05/2017			Bond Future	130.0355	130.0355	130.0332	130.0332	(0.002)	0.0000	0.0000	0
2017/02/09	EL28	04/05/2017	137.90	Put	Bond Future	7,864.4700	7.8645	7,866.8100	7.8668	0.030	0	0	0
2017/02/09	EL28	04/05/2017	137.92	Put	Bond Future	7,884.4700	7.8845	7,886.8100	7.8868	0.030	0	0	0
2017/02/09	EL28	04/05/2017	137.91	Put	Bond Future	7,874.4700	7.8745	7,876.8100	7.8768	0.030	0	0	0
2017/02/09	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	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	
2017/02/09	EL28	03/08/2017			Bond Future	132.5571		132.5571	132.5548	132.5548	(0.002)	0.0000	0.0000	0
2017/02/09	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/09	EL28	03/08/2017	135.16	Put	Bond Future	2,602.9000	2.6029	2,605.2200	2.6052	0.089	0	0	0	
2017/02/09	EL28	03/08/2017	135.18	Put	Bond Future	2,622.9000	2.6229	2,625.2200	2.6252	0.088	0	0	0	
2017/02/09	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/09	EL28	03/08/2017	135.17	Put	Bond Future	2,612.9000	2.6129	2,615.2200	2.6152	0.089	0	0	0	
2017/02/09	EL28	02/11/2017			Bond Future	133.4536		133.4536	133.4477	(0.004)	0.0000	0.0000	0	
2017/02/09	EL28	02/11/2017	133.87	Put	Bond Future	416.4200	0.4164	422.2500	0.4223	1.400	0	0	0	
2017/02/09	EL28	02/11/2017	133.89	Put	Bond Future	436.4200	0.4364	442.2500	0.4423	1.336	0	0	0	
2017/02/09	EL28	02/11/2017	133.88	Put	Bond Future	426.4200	0.4264	432.2500	0.4323	1.367	0	0	0	
2017/02/09	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/09	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/09	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/09	ES33	04/05/2017			Bond Future	10.5874		77.3373	10.5091	77.8323	(0.739)	0.0000	0.0000	9,466
2017/02/09	ES33	04/05/2017	10.55	Call	Bond Future	0.0000		0.0000	258.9600	0.2590	100.000	0	0	0
2017/02/09	ES33	04/05/2017	10.54	Put	Bond Future	299.3200	0.2993	0.0000	0.0000	(100.000)	0	0	0	
2017/02/09	ES33	04/05/2017	10.56	Put	Bond Future	172.8900	0.1729	0.0000	0.0000	(100.000)	0	0	0	
2017/02/09	ES33	04/05/2017	10.55	Put	Bond Future	236.0700	0.2361	0.0000	0.0000	(100.000)	0	0	0	
2017/02/09	ES33	04/05/2017	10.56	Call	Bond Future	0.0000		0.0000	322.1400	0.3221	100.000	0	0	0
2017/02/09	ES33	04/05/2017	10.54	Call	Bond Future	0.0000		0.0000	195.7100	0.1957	100.000	0	0	0
2017/02/09	ES33	03/08/2017			Bond Future	10.6704		78.8184	10.5894	79.3230	(0.758)	0.0000	0.0000	0
2017/02/09	ES33	03/08/2017	10.53	Put	Bond Future	878.5700	0.8786	373.9400	0.3739	(57.438)	0	0	0	
2017/02/09	ES33	03/08/2017	10.55	Put	Bond Future	752.4700	0.7525	247.8400	0.2478	(67.063)	0	0	0	
2017/02/09	ES33	03/08/2017	10.54	Put	Bond Future	815.4800	0.8155	310.8500	0.3109	(61.881)	0	0	0	
2017/02/09	ES33	03/08/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/09	ES33	03/08/2017	10.53	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/09	ES33	03/08/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/09	ES33	02/11/2017	10.66	Put	Bond Future	554.3600	0.5544	41.7000	0.0417	(92.478)	0	0	0	
2017/02/09	ES33	02/11/2017			Bond Future	10.7501		76.5931	10.6667	77.1058	(0.775)	0.0000	0.0000	0
2017/02/09	ES33	02/11/2017	10.68	Put	Bond Future	430.7200	0.4307	0.0000	0.0000	(100.000)	0	0	0	
2017/02/09	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/09	ES33	02/11/2017	10.67	Put	Bond Future	492.5000	0.4925	0.0000	0.0000	(100.000)	0	0	0	
2017/02/09	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	20.1600	0.0202	100.000	0	0	0
2017/02/09	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	81.9400	0.0819	100.000	0	0	0
2017/02/09	ES42	04/05/2017			Bond Future	10.7326		81.0456	10.6543	81.6124	(0.729)	0.0000	0.0000	8,777
2017/02/09	ES42	03/08/2017			Bond Future	10.8141		82.5974	10.7332	83.1752	(0.747)	0.0000	0.0000	0
2017/02/09	ES42	02/11/2017			Bond Future	10.8915		79.9786	10.8083	80.5658	(0.764)	0.0000	0.0000	0
2017/02/09	GOVI	04/05/2017			GOVI	547.6910		547.6910	550.4960	550.4960	0.512	0.0000	0.0000	394
2017/02/09	GOVI	04/05/2017	262.19	Call	GOVI	2,855,010.0000	285.5010	2,883,060.0000	288.3060	0.982	0	0	0	
2017/02/09	GOVI	04/05/2017	262.20	Call	GOVI	2,854,910.0000	285.4910	2,882,960.0000	288.2960	0.983	0	0	0	
2017/02/09	GOVI	04/05/2017	262.18	Call	GOVI	2,855,110.0000	285.5110	2,883,160.0000	288.3160	0.982	0	0	0	
2017/02/09	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/09	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/09	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/09	GOVI	03/08/2017			GOVI	558.1800		558.1800	561.0400	561.0400	0.512	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
2017/02/09	GOVI	03/08/2017	561.09	Put	GOVI	29,100.0000	2.9100	500.0000	0.0500	(98.282)	0	0	0
2017/02/09	GOVI	03/08/2017	561.11	Put	GOVI	29,300.0000	2.9300	700.0000	0.0700	(97.611)	0	0	0
2017/02/09	GOVI	03/08/2017	561.10	Put	GOVI	29,200.0000	2.9200	600.0000	0.0600	(97.945)	0	0	0
2017/02/09	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	GOVI	02/11/2017	572.44	Put	GOVI	31,570.0000	3.1570	2,550.0000	0.2550	(91.923)	0	0	0
2017/02/09	GOVI	02/11/2017			GOVI	569.2830	569.2830	572.1850	572.1850	0.510	0.0000	0.0000	0
2017/02/09	GOVI	02/11/2017	572.46	Put	GOVI	31,770.0000	3.1770	2,750.0000	0.2750	(91.344)	0	0	0
2017/02/09	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	GOVI	02/11/2017	572.45	Put	GOVI	31,670.0000	3.1670	2,650.0000	0.2650	(91.632)	0	0	0
2017/02/09	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/09	IGOV	04/05/2017			Index Future	254.1970	254.1970	254.2680	254.2680	0.028	0.0000	0.0000	922
2017/02/09	IGOV	03/08/2017			Index Future	259.1260	259.1260	259.1990	259.1990	0.028	0.0000	0.0000	412
2017/02/09	IGOV	02/11/2017			Index Future	264.3330	264.3330	264.4000	264.4000	0.025	0.0000	0.0000	0
2017/02/09	ILBI	04/05/2017			Index Future	687.6080	687.6080	687.4690	687.4690	(0.020)	0.0000	0.0000	0
2017/02/09	ILBI	03/08/2017			Index Future	700.6500	700.6500	700.5080	700.5080	(0.020)	0.0000	0.0000	0
2017/02/09	ILBI	02/11/2017			Index Future	714.7820	714.7820	714.6360	714.6360	(0.020)	0.0000	0.0000	0
2017/02/09	IS01	16/03/2017			Interest Rate Swap	100.0029	100.0029	100.0029	100.0029	0.000	0.0000	0.0000	0
2017/02/09	IS01	15/06/2017			Interest Rate Swap	99.6130	99.6130	99.6124	99.6124	(0.001)	0.0000	0.0000	0
2017/02/09	IS01	21/09/2017			Interest Rate Swap	99.6487	99.6487	99.6423	99.6423	(0.006)	0.0000	0.0000	0
2017/02/09	IS01	21/12/2017			Interest Rate Swap	99.9124	99.9124	99.8979	99.8979	(0.014)	0.0000	0.0000	0
2017/02/09	IS01	15/03/2018			Interest Rate Swap	99.9560	99.9560	99.9340	99.9340	(0.022)	0.0000	0.0000	0
2017/02/09	IS02	18/12/2017			Interest Rate Swap	99.9399	99.9399	99.9258	99.9258	(0.014)	0.0000	0.0000	0
2017/02/09	IS02	16/03/2018			Interest Rate Swap	99.2394	99.2394	99.2171	99.2171	(0.022)	0.0000	0.0000	0
2017/02/09	IS02	15/06/2018			Interest Rate Swap	98.9063	98.9063	98.8732	98.8732	(0.033)	0.0000	0.0000	0
2017/02/09	IS02	21/09/2018			Interest Rate Swap	98.9742	98.9742	98.9282	98.9282	(0.047)	0.0000	0.0000	0
2017/02/09	IS02	21/12/2018			Interest Rate Swap	99.4800	99.4800	99.4200	99.4200	(0.060)	0.0000	0.0000	0
2017/02/09	IS02	15/03/2019			Interest Rate Swap	99.9958	99.9958	99.9233	99.9233	(0.073)	0.0000	0.0000	0
2017/02/09	IS05	17/12/2020			Interest Rate Swap	97.8345	97.8345	97.6796	97.6796	(0.158)	0.0000	0.0000	0
2017/02/09	IS05	16/03/2021			Interest Rate Swap	97.1673	97.1673	96.9965	96.9965	(0.176)	0.0000	0.0000	0
2017/02/09	IS05	15/06/2021			Interest Rate Swap	96.4690	96.4690	96.2765	96.2765	(0.200)	0.0000	0.0000	0
2017/02/09	IS05	21/09/2021			Interest Rate Swap	96.7529	96.7529	96.5358	96.5358	(0.224)	0.0000	0.0000	0
2017/02/09	IS05	21/12/2021			Interest Rate Swap	99.0248	99.0248	98.7893	98.7893	(0.238)	0.0000	0.0000	50
2017/02/09	IS05	15/03/2022			Interest Rate Swap	99.2389	99.2389	98.9890	98.9890	(0.252)	0.0000	0.0000	0
2017/02/09	IS10	17/12/2025			Interest Rate Swap	98.0770	98.0770	97.6810	97.6810	(0.404)	0.0000	0.0000	0
2017/02/09	IS10	16/03/2026			Interest Rate Swap	95.1614	95.1614	94.7529	94.7529	(0.429)	0.0000	0.0000	0
2017/02/09	IS10	15/06/2026			Interest Rate Swap	93.9572	93.9572	93.5404	93.5404	(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
2017/02/09	IS10	21/09/2026			Interest Rate Swap	96.1097	96.1097	95.6928	95.6928	(0.434)	0.0000	0.0000	0
2017/02/09	IS10	21/12/2026			Interest Rate Swap	99.8439	99.8439	99.4315	99.4315	(0.413)	0.0000	0.0000	0
2017/02/09	IS10	15/03/2027			Interest Rate Swap	98.4614	98.4614	98.0388	98.0388	(0.429)	0.0000	0.0000	0
2017/02/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/09	JBAF	15/02/2017			Jibar Tradeable Future	7.3600	92.6400	7.3500	92.6500	(0.136)	0.0000	0.0000	0
2017/02/09	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3700	92.6300	(0.136)	0.0000	0.0000	1,000
2017/02/09	JBAF	19/04/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/02/09	JBAF	17/05/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/02/09	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4200	92.5800	(0.135)	0.0000	0.0000	0
2017/02/09	JBAF	19/07/2017			Jibar Tradeable Future	7.4500	92.5500	7.4300	92.5700	(0.268)	0.0000	0.0000	0
2017/02/09	JBAF	20/09/2017			Jibar Tradeable Future	7.4600	92.5400	7.4400	92.5600	(0.268)	0.0000	0.0000	0
2017/02/09	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/02/09	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2017/02/09	JBAF	20/06/2018			Jibar Tradeable Future	7.5000	92.5000	7.4700	92.5300	(0.400)	0.0000	0.0000	0
2017/02/09	JBAF	19/09/2018			Jibar Tradeable Future	7.5300	92.4700	7.4800	92.5200	(0.664)	0.0000	0.0000	0
2017/02/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/09	JBAF	19/12/2018			Jibar Tradeable Future	7.5600	92.4400	7.5200	92.4800	(0.529)	0.0000	0.0000	0
2017/02/09	R023	04/05/2017	8.61	Call	Bond Future	1,448.3500	1.4484	1,611.9600	1.6120	11.296	0	0	0
2017/02/09	R023	04/05/2017			Bond Future	8.4799	98.1606	8.4164	98.4419	(0.749)	0.0000	0.0000	19,210
2017/02/09	R023	04/05/2017	8.59	Call	Bond Future	1,396.9600	1.3970	1,557.2000	1.5572	11.471	0	0	0
2017/02/09	R023	04/05/2017	8.60	Call	Bond Future	1,422.5300	1.4225	1,584.4600	1.5845	11.383	0	0	0
2017/02/09	R023	04/05/2017	8.59	Put	Bond Future	911.5200	0.9115	790.3600	0.7904	(13.292)	0	0	0
2017/02/09	R023	04/05/2017	8.61	Put	Bond Future	875.0300	0.8750	757.2400	0.7572	(13.461)	0	0	0
2017/02/09	R023	04/05/2017	8.60	Put	Bond Future	893.1400	0.8931	773.6700	0.7737	(13.376)	0	0	0
2017/02/09	R023	03/08/2017	8.60	Put	Bond Future	1,425.3900	1.4254	1,293.9300	1.2939	(9.223)	0	0	0
2017/02/09	R023	03/08/2017			Bond Future	8.5166	100.0405	8.4495	100.3274	(0.788)	0.0000	0.0000	0
2017/02/09	R023	03/08/2017	8.59	Put	Bond Future	1,444.7500	1.4447	1,312.0800	1.3121	(9.183)	0	0	0
2017/02/09	R023	03/08/2017	8.60	Call	Bond Future	1,780.5500	1.7806	1,935.9800	1.9360	8.729	0	0	0
2017/02/09	R023	03/08/2017	8.58	Call	Bond Future	1,734.4000	1.7344	1,887.4200	1.8874	8.823	0	0	0
2017/02/09	R023	03/08/2017	8.59	Call	Bond Future	1,757.4000	1.7574	1,911.6200	1.9116	8.775	0	0	0
2017/02/09	R023	03/08/2017	8.58	Put	Bond Future	1,464.2900	1.4643	1,330.4200	1.3304	(9.142)	0	0	0
2017/02/09	R023	02/11/2017	8.56	Call	Bond Future	1,927.7800	1.9278	2,077.1000	2.0771	7.746	0	0	0
2017/02/09	R023	02/11/2017			Bond Future	8.5450	98.0982	8.4746	98.3883	(0.824)	0.0000	0.0000	0
2017/02/09	R023	02/11/2017	8.57	Call	Bond Future	1,949.2200	1.9492	2,099.5300	2.0995	7.711	0	0	0
2017/02/09	R023	02/11/2017	8.58	Call	Bond Future	1,971.1300	1.9711	2,122.4400	2.1224	7.676	0	0	0
2017/02/09	R023	02/11/2017	8.56	Put	Bond Future	1,866.0300	1.8660	1,725.2600	1.7253	(7.544)	0	0	0
2017/02/09	R023	02/11/2017	8.58	Put	Bond Future	1,827.1900	1.8272	1,688.4100	1.6884	(7.595)	0	0	0
2017/02/09	R023	02/11/2017	8.57	Put	Bond Future	1,846.3700	1.8464	1,706.5900	1.7066	(7.571)	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
2017/02/09	R035	04/05/2017	9.55	Put	Bond Future	221.3700	0.2214	0.0000	0.0000	(100.000)	0	0	0
2017/02/09	R035	04/05/2017			Bond Future	9.5773	95.7163	9.4996	96.3483	(0.812)	0.0000	0.0000	7,829
2017/02/09	R035	04/05/2017	9.54	Put	Bond Future	302.5600	0.3026	0.0000	0.0000	(100.000)	0	0	0
2017/02/09	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	410.5500	0.4105	100.000	0	0	0
2017/02/09	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	248.0600	0.2481	100.000	0	0	0
2017/02/09	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	329.3600	0.3294	100.000	0	0	0
2017/02/09	R035	04/05/2017	9.53	Put	Bond Future	383.8600	0.3839	0.0000	0.0000	(100.000)	0	0	0
2017/02/09	R035	03/08/2017			Bond Future	9.6281	97.5495	9.5479	98.1936	(0.833)	0.0000	0.0000	0
2017/02/09	R035	03/08/2017	9.50	Put	Bond Future	1,032.0500	1.0320	387.9500	0.3880	(62.410)	0	0	0
2017/02/09	R035	03/08/2017	9.52	Put	Bond Future	869.7800	0.8698	225.6800	0.2257	(74.053)	0	0	0
2017/02/09	R035	03/08/2017	9.51	Put	Bond Future	950.8600	0.9509	306.7600	0.3068	(67.739)	0	0	0
2017/02/09	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R035	02/11/2017			Bond Future	9.6747	94.9869	9.5924	95.6414	(0.851)	0.0000	0.0000	0
2017/02/09	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	61.0700	0.0611	100.000	0	0	0
2017/02/09	R035	02/11/2017	9.59	Put	Bond Future	673.2700	0.6733	18.7700	0.0188	(97.212)	0	0	0
2017/02/09	R035	02/11/2017	9.61	Put	Bond Future	513.6900	0.5137	0.0000	0.0000	(100.000)	0	0	0
2017/02/09	R035	02/11/2017	9.60	Put	Bond Future	593.4300	0.5934	0.0000	0.0000	(100.000)	0	0	0
2017/02/09	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	140.8100	0.1408	100.000	0	0	0
2017/02/09	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R186	04/05/2017			Bond Future	8.8939	114.2272	8.8259	114.6916	(0.765)	0.0000	0.0000	117,312
2017/02/09	R186	04/05/2017	8.89	Put	Bond Future	1,832.2300	1.8322	1,601.3300	1.6013	(12.602)	0	0	0
2017/02/09	R186	04/05/2017	8.94	Put	Bond Future	1,667.8100	1.6678	1,450.7200	1.4507	(13.016)	0	0	500
2017/02/09	R186	04/05/2017	9.20	Call	Bond Future	3,046.1000	3.0461	3,360.6100	3.3606	10.325	0	0	0
2017/02/09	R186	04/05/2017	8.70	Put	Bond Future	2,556.3800	2.5564	2,272.9200	2.2729	(11.088)	0	0	0
2017/02/09	R186	04/05/2017	8.91	Put	Bond Future	1,765.3400	1.7653	1,539.9800	1.5400	(12.766)	0	0	0
2017/02/09	R186	04/05/2017	8.44	Put	Bond Future	3,800.3700	3.8004	3,450.6600	3.4507	(9.202)	0	0	0
2017/02/09	R186	04/05/2017	8.90	Put	Bond Future	1,798.5700	1.7986	1,570.4400	1.5704	(12.684)	0	0	0
2017/02/09	R186	04/05/2017	8.70	Call	Bond Future	1,225.2600	1.2253	1,406.2000	1.4062	14.767	0	0	500
2017/02/09	R186	04/05/2017	8.91	Call	Bond Future	1,874.5400	1.8745	2,113.5800	2.1136	12.752	0	0	0
2017/02/09	R186	04/05/2017	8.98	Call	Bond Future	2,127.8600	2.1279	2,386.1100	2.3861	12.137	0	0	0
2017/02/09	R186	04/05/2017	9.20	Put	Bond Future	988.6100	0.9886	838.7200	0.8387	(15.162)	0	0	5,709
2017/02/09	R186	04/05/2017	8.89	Call	Bond Future	1,805.3400	1.8053	2,038.8400	2.0388	12.934	0	0	0
2017/02/09	R186	04/05/2017	8.94	Call	Bond Future	1,980.7300	1.9807	2,228.0400	2.2280	12.486	0	0	0
2017/02/09	R186	04/05/2017	8.98	Put	Bond Future	1,544.1000	1.5441	1,337.9500	1.3379	(13.351)	0	0	0
2017/02/09	R186	04/05/2017	8.44	Call	Bond Future	650.8400	0.6508	765.5300	0.7655	17.622	0	0	500
2017/02/09	R186	04/05/2017	8.90	Call	Bond Future	1,839.7500	1.8397	2,076.0200	2.0760	12.843	0	0	0
2017/02/09	R186	03/08/2017	9.35	Call	Bond Future	4,239.4900	4.2395	4,553.8600	4.5539	7.415	0	0	0
2017/02/09	R186	03/08/2017	8.93	Put	Bond Future	2,683.1700	2.6832	2,449.2800	2.4493	(8.717)	0	0	0
2017/02/09	R186	03/08/2017			Bond Future	8.9404	111.1116	8.8696	111.5850	(0.793)	0.0000	0.0000	0
2017/02/09	R186	03/08/2017	8.92	Put	Bond Future	2,716.4900	2.7165	2,480.7000	2.4807	(8.680)	0	0	0
2017/02/09	R186	03/08/2017	9.50	Call	Bond Future	4,906.5200	4.9065	5,244.1800	5.2442	6.882	0	0	0
2017/02/09	R186	03/08/2017	8.85	Put	Bond Future	2,958.0100	2.9580	2,708.9100	2.7089	(8.421)	0	0	750
2017/02/09	R186	03/08/2017	8.91	Call	Bond Future	2,547.0400	2.5470	2,782.8100	2.7828	9.257	0	0	0
2017/02/09	R186	03/08/2017	8.93	Call	Bond Future	2,613.5400	2.6135	2,853.1000	2.8531	9.166	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
2017/02/09	R186	03/08/2017	8.92	Call	Bond Future	2,580.1700		2.5802	2,817.8300	2.8178	9.211	0	0	0
2017/02/09	R186	03/08/2017	9.35	Put	Bond Future	1,556.4700		1.5565	1,397.3900	1.3974	(10.221)	0	0	750
2017/02/09	R186	03/08/2017	9.50	Put	Bond Future	1,262.8400		1.2628	1,127.0500	1.1270	(10.753)	0	0	6,500
2017/02/09	R186	03/08/2017	8.85	Call	Bond Future	2,353.3600		2.3534	2,577.7100	2.5777	9.533	0	0	0
2017/02/09	R186	03/08/2017	8.91	Put	Bond Future	2,750.1000		2.7501	2,512.4200	2.5124	(8.643)	0	0	0
2017/02/09	R186	02/11/2017	8.89	Put	Bond Future	3,527.3000		3.5273	3,280.5000	3.2805	(6.997)	0	0	0
2017/02/09	R186	02/11/2017	8.88	Call	Bond Future	2,933.3000		2.9333	3,164.9100	3.1649	7.896	0	0	0
2017/02/09	R186	02/11/2017			Bond Future	8.9760		113.3223	8.9026	113.8022	(0.818)	0.0000	0.0000	0
2017/02/09	R186	02/11/2017	8.89	Call	Bond Future	2,964.8200		2.9648	3,197.9800	3.1980	7.864	0	0	0
2017/02/09	R186	02/11/2017	8.90	Call	Bond Future	2,996.5300		2.9965	3,231.2400	3.2312	7.833	0	0	0
2017/02/09	R186	02/11/2017	8.88	Put	Bond Future	3,561.4300		3.5614	3,313.0800	3.3131	(6.973)	0	0	0
2017/02/09	R186	02/11/2017	8.90	Put	Bond Future	3,493.4100		3.4934	3,248.1600	3.2482	(7.020)	0	0	0
2017/02/09	R197	04/05/2017	308.58	Put	Bond Future	6,954.6700		6.9547	6,965.3700	6.9654	0.154	0	0	0
2017/02/09	R197	04/05/2017			Bond Future	301.6253		301.6253	301.6146	301.6146	(0.004)	0.0000	0.0000	1,063
2017/02/09	R197	04/05/2017	308.60	Put	Bond Future	6,974.6700		6.9747	6,985.3700	6.9854	0.153	0	0	0
2017/02/09	R197	04/05/2017	308.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R197	04/05/2017	308.59	Put	Bond Future	6,964.6700		6.9647	6,975.3700	6.9754	0.154	0	0	0
2017/02/09	R197	04/05/2017	308.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R197	04/05/2017	308.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R197	03/08/2017	308.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R197	03/08/2017			Bond Future	300.5210		300.5210	300.5105	300.5105	(0.004)	0.0000	0.0000	0
2017/02/09	R197	03/08/2017	308.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R197	03/08/2017	308.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R197	03/08/2017	308.05	Put	Bond Future	7,528.9600		7.5290	7,539.5200	7.5395	0.140	0	0	0
2017/02/09	R197	03/08/2017	308.07	Put	Bond Future	7,548.9600		7.5490	7,559.5200	7.5595	0.140	0	0	0
2017/02/09	R197	03/08/2017	308.06	Put	Bond Future	7,538.9600		7.5390	7,549.5200	7.5495	0.140	0	0	0
2017/02/09	R197	02/11/2017	305.16	Call	Bond Future	1,399.9200		1.3999	1,381.2500	1.3813	(1.334)	0	0	0
2017/02/09	R197	02/11/2017			Bond Future	306.5599		306.5599	306.5413	306.5413	(0.006)	0.0000	0.0000	0
2017/02/09	R197	02/11/2017	305.17	Call	Bond Future	1,389.9200		1.3899	1,371.2500	1.3713	(1.343)	0	0	0
2017/02/09	R197	02/11/2017	305.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R197	02/11/2017	305.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R197	02/11/2017	305.15	Call	Bond Future	1,409.9200		1.4099	1,391.2500	1.3913	(1.324)	0	0	0
2017/02/09	R197	02/11/2017	305.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R202	04/05/2017	256.73	Put	Bond Future	6,659.1000		6.6591	6,668.0900	6.6681	0.135	0	0	0
2017/02/09	R202	04/05/2017			Bond Future	250.0709		250.0709	250.0619	250.0619	(0.004)	0.0000	0.0000	33,863
2017/02/09	R202	04/05/2017	256.72	Put	Bond Future	6,649.1000		6.6491	6,658.0900	6.6581	0.135	0	0	0
2017/02/09	R202	04/05/2017	256.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R202	04/05/2017	256.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R202	04/05/2017	256.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R202	04/05/2017	256.71	Put	Bond Future	6,639.1000		6.6391	6,648.0900	6.6481	0.135	0	0	0
2017/02/09	R202	03/08/2017	258.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R202	03/08/2017			Bond Future	251.2270		251.2270	251.2180	251.2180	(0.004)	0.0000	0.0000	0
2017/02/09	R202	03/08/2017	258.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R202	03/08/2017	258.35	Put	Bond Future	7,123.0300		7.1230	7,131.9900	7.1320	0.126	0	0	0
2017/02/09	R202	03/08/2017	258.37	Put	Bond Future	7,143.0300		7.1430	7,151.9900	7.1520	0.125	0	0	0
2017/02/09	R202	03/08/2017	258.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/09	R202	03/08/2017	258.36	Put	Bond Future	7,133.0300	7.1330	7,141.9900	7.1420	0.126	0	0	0
2017/02/09	R202	02/11/2017			Bond Future	256.2749	256.2749	256.2595	256.2595	(0.006)	0.0000	0.0000	0
2017/02/09	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R202	02/11/2017	253.89	Call	Bond Future	2,384.8800	2.3849	2,369.5100	2.3695	(0.644)	0	0	0
2017/02/09	R202	02/11/2017	253.90	Call	Bond Future	2,374.8800	2.3749	2,359.5100	2.3595	(0.647)	0	0	0
2017/02/09	R202	02/11/2017	253.91	Call	Bond Future	2,364.8800	2.3649	2,349.5100	2.3495	(0.650)	0	0	0
2017/02/09	R203	04/05/2017	6.91	Call	Bond Future	3.8700	0.0039	4.3900	0.0044	13.437	0	0	0
2017/02/09	R203	04/05/2017	6.92	Put	Bond Future	195.4200	0.1954	187.2500	0.1873	(4.181)	0	0	0
2017/02/09	R203	04/05/2017			Bond Future	7.4664	101.4480	7.4414	101.4567	(0.335)	0.0000	0.0000	31,101
2017/02/09	R203	04/05/2017	6.92	Call	Bond Future	4.1800	0.0042	4.7400	0.0047	13.397	0	0	0
2017/02/09	R203	04/05/2017	6.93	Call	Bond Future	4.4400	0.0044	5.0200	0.0050	13.063	0	0	0
2017/02/09	R203	04/05/2017	6.91	Put	Bond Future	198.6200	0.1986	190.4100	0.1904	(4.134)	0	0	0
2017/02/09	R203	04/05/2017	6.93	Put	Bond Future	192.1700	0.1922	184.0200	0.1840	(4.241)	0	0	0
2017/02/09	R203	03/08/2017	4.89	Call	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	0	0	0
2017/02/09	R203	03/08/2017			Bond Future	6.8210	103.3908	6.7367	103.3998	(1.237)	0.0000	0.0000	0
2017/02/09	R203	03/08/2017	4.87	Call	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	0	0	0
2017/02/09	R203	03/08/2017	4.88	Call	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	0	0	0
2017/02/09	R203	03/08/2017	4.87	Put	Bond Future	208.9900	0.2090	200.0000	0.2000	(4.302)	0	0	0
2017/02/09	R203	03/08/2017	4.89	Put	Bond Future	206.8400	0.2068	197.8500	0.1979	(4.346)	0	0	0
2017/02/09	R203	03/08/2017	4.88	Put	Bond Future	207.9100	0.2079	198.9200	0.1989	(4.324)	0	0	0
2017/02/09	R204	04/05/2017	7.90	Put	Bond Future	172.0500	0.1720	133.7400	0.1337	(22.267)	0	0	0
2017/02/09	R204	04/05/2017			Bond Future	7.7780	103.3727	7.7085	103.4768	(0.893)	0.0000	0.0000	29,025
2017/02/09	R204	04/05/2017	7.92	Put	Bond Future	161.1000	0.1611	124.6100	0.1246	(22.651)	0	0	0
2017/02/09	R204	04/05/2017	7.90	Call	Bond Future	354.6300	0.3546	420.5100	0.4205	18.577	0	0	0
2017/02/09	R204	04/05/2017	7.91	Put	Bond Future	166.5000	0.1665	129.1200	0.1291	(22.450)	0	0	0
2017/02/09	R204	04/05/2017	7.91	Call	Bond Future	364.0300	0.3640	430.8400	0.4308	18.353	0	0	0
2017/02/09	R204	04/05/2017	7.92	Call	Bond Future	373.5700	0.3736	441.2700	0.4413	18.122	0	0	0
2017/02/09	R204	03/08/2017	7.77	Put	Bond Future	370.6600	0.3707	318.4100	0.3184	(14.096)	0	0	0
2017/02/09	R204	03/08/2017			Bond Future	7.7824	101.3119	7.6994	101.4182	(1.067)	0.0000	0.0000	0
2017/02/09	R204	03/08/2017	7.76	Put	Bond Future	376.9200	0.3769	324.0700	0.3241	(14.022)	0	0	0
2017/02/09	R204	03/08/2017	7.75	Call	Bond Future	341.7500	0.3417	394.6000	0.3946	15.465	0	0	0
2017/02/09	R204	03/08/2017	7.76	Call	Bond Future	348.2100	0.3482	401.6500	0.4016	15.347	0	0	0
2017/02/09	R204	03/08/2017	7.77	Call	Bond Future	354.7400	0.3547	408.7800	0.4088	15.234	0	0	0
2017/02/09	R204	03/08/2017	7.75	Put	Bond Future	383.2600	0.3833	329.8200	0.3298	(13.944)	0	0	0
2017/02/09	R204	02/11/2017	7.76	Put	Bond Future	356.3900	0.3564	307.5400	0.3075	(13.707)	0	0	0
2017/02/09	R204	02/11/2017			Bond Future	7.7124	103.3275	7.6125	103.4332	(1.295)	0.0000	0.0000	0
2017/02/09	R204	02/11/2017	7.75	Put	Bond Future	361.1500	0.3612	311.8400	0.3118	(13.654)	0	0	0
2017/02/09	R204	02/11/2017	7.76	Call	Bond Future	406.7100	0.4067	463.6300	0.4636	13.995	0	0	0
2017/02/09	R204	02/11/2017	7.74	Call	Bond Future	395.1200	0.3951	451.1200	0.4511	14.173	0	0	0
2017/02/09	R204	02/11/2017	7.75	Call	Bond Future	400.9000	0.4009	457.3600	0.4574	14.083	0	0	0
2017/02/09	R204	02/11/2017	7.74	Put	Bond Future	365.9500	0.3659	316.1800	0.3162	(13.600)	0	0	0
2017/02/09	R207	04/05/2017	8.21	Put	Bond Future	226.0200	0.2260	182.3900	0.1824	(19.304)	0	0	0
2017/02/09	R207	04/05/2017			Bond Future	7.9801	100.5327	7.9194	100.6756	(0.761)	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
2017/02/09	R207	04/05/2017	8.22	Call	Bond Future	780.9700	0.7810	881.1800	0.8812	12.831	0	0	0
2017/02/09	R207	04/05/2017	8.20	Call	Bond Future	748.3600	0.7484	846.5000	0.8465	13.114	0	0	0
2017/02/09	R207	04/05/2017	8.21	Call	Bond Future	764.5900	0.7646	863.7700	0.8638	12.972	0	0	0
2017/02/09	R207	04/05/2017	8.20	Put	Bond Future	233.1500	0.2332	188.4800	0.1885	(19.159)	0	0	0
2017/02/09	R207	04/05/2017	8.22	Put	Bond Future	219.0600	0.2191	176.4600	0.1765	(19.447)	0	0	0
2017/02/09	R207	03/08/2017	8.19	Call	Bond Future	861.8200	0.8618	949.5700	0.9496	10.182	0	0	51
2017/02/09	R207	03/08/2017			Bond Future	8.0093	98.8148	7.9417	98.9604	(0.845)	0.0000	0.0000	0
2017/02/09	R207	03/08/2017	8.39	Put	Bond Future	330.4000	0.3304	286.1500	0.2861	(13.393)	0	0	0
2017/02/09	R207	03/08/2017	8.41	Put	Bond Future	318.1800	0.3182	275.2000	0.2752	(13.508)	0	0	0
2017/02/09	R207	03/08/2017	8.19	Put	Bond Future	474.1700	0.4742	416.2500	0.4163	(12.215)	0	0	0
2017/02/09	R207	03/08/2017	8.40	Put	Bond Future	324.2500	0.3242	280.6400	0.2806	(13.449)	0	0	0
2017/02/09	R207	03/08/2017	8.41	Call	Bond Future	1,175.3300	1.1753	1,278.0200	1.2780	8.737	0	0	0
2017/02/09	R207	03/08/2017	8.39	Call	Bond Future	1,144.9900	1.1450	1,246.4100	1.2464	8.858	0	0	0
2017/02/09	R207	03/08/2017	8.40	Call	Bond Future	1,160.1200	1.1601	1,262.1800	1.2622	8.797	0	0	0
2017/02/09	R207	02/11/2017			Bond Future	7.9949	100.7808	7.9202	100.9267	(0.933)	0.0000	0.0000	0
2017/02/09	R207	02/11/2017	8.03	Put	Bond Future	692.8900	0.6929	623.5800	0.6236	(10.003)	0	0	0
2017/02/09	R207	02/11/2017	8.05	Put	Bond Future	674.6600	0.6747	606.6000	0.6066	(10.088)	0	0	0
2017/02/09	R207	02/11/2017	8.03	Call	Bond Future	761.5200	0.7615	838.2000	0.8382	10.069	0	0	0
2017/02/09	R207	02/11/2017	8.04	Put	Bond Future	683.7300	0.6837	615.0500	0.6151	(10.045)	0	0	0
2017/02/09	R207	02/11/2017	8.04	Call	Bond Future	771.8900	0.7719	849.2000	0.8492	10.016	0	0	0
2017/02/09	R207	02/11/2017	8.05	Call	Bond Future	782.3400	0.7823	860.2700	0.8603	9.961	0	0	0
2017/02/09	R208	04/05/2017	8.39	Call	Bond Future	1,093.8000	1.0938	1,244.0300	1.2440	13.735	0	0	0
2017/02/09	R208	04/05/2017			Bond Future	8.1650	96.0687	8.0951	96.2916	(0.856)	0.0000	0.0000	21,493
2017/02/09	R208	04/05/2017	8.37	Call	Bond Future	1,051.7100	1.0517	1,198.9600	1.1990	14.001	0	0	0
2017/02/09	R208	04/05/2017	8.38	Call	Bond Future	1,072.5700	1.0726	1,221.3300	1.2213	13.869	0	0	0
2017/02/09	R208	04/05/2017	8.37	Put	Bond Future	401.0000	0.4010	325.3200	0.3253	(18.873)	0	0	0
2017/02/09	R208	04/05/2017	8.39	Put	Bond Future	379.9100	0.3799	307.2100	0.3072	(19.136)	0	0	0
2017/02/09	R208	04/05/2017	8.38	Put	Bond Future	390.2600	0.3903	316.0900	0.3161	(19.005)	0	0	0
2017/02/09	R208	03/08/2017	8.32	Call	Bond Future	1,205.0400	1.2050	1,334.5400	1.3345	10.747	0	0	0
2017/02/09	R208	03/08/2017			Bond Future	8.1951	97.9084	8.1198	98.1358	(0.919)	0.0000	0.0000	0
2017/02/09	R208	03/08/2017	8.30	Call	Bond Future	1,170.7500	1.1708	1,298.1300	1.2981	10.880	0	0	0
2017/02/09	R208	03/08/2017	8.31	Call	Bond Future	1,187.6900	1.1877	1,316.1400	1.3161	10.815	0	0	0
2017/02/09	R208	03/08/2017	8.30	Put	Bond Future	855.3100	0.8553	755.3500	0.7553	(11.687)	0	0	0
2017/02/09	R208	03/08/2017	8.32	Put	Bond Future	829.6100	0.8296	731.7700	0.7318	(11.793)	0	0	0
2017/02/09	R208	03/08/2017	8.31	Put	Bond Future	842.2500	0.8422	743.3600	0.7434	(11.741)	0	0	0
2017/02/09	R208	02/11/2017	8.18	Put	Bond Future	1,200.5700	1.2006	1,086.3700	1.0864	(9.512)	0	0	0
2017/02/09	R208	02/11/2017			Bond Future	8.2061	96.4532	8.1254	96.6825	(0.984)	0.0000	0.0000	0
2017/02/09	R208	02/11/2017	8.20	Put	Bond Future	1,173.1300	1.1731	1,060.7000	1.0607	(9.584)	0	0	0
2017/02/09	R208	02/11/2017	8.18	Call	Bond Future	1,126.4500	1.1264	1,241.6000	1.2416	10.222	0	0	0
2017/02/09	R208	02/11/2017	8.19	Put	Bond Future	1,186.9600	1.1870	1,073.6400	1.0736	(9.547)	0	0	0
2017/02/09	R208	02/11/2017	8.19	Call	Bond Future	1,141.2400	1.1412	1,257.2700	1.2573	10.167	0	0	0
2017/02/09	R208	02/11/2017	8.20	Call	Bond Future	1,155.7900	1.1558	1,272.7100	1.2727	10.116	0	0	0
2017/02/09	R209	04/05/2017	9.48	Put	Bond Future	2,171.9800	2.1720	1,897.0700	1.8971	(12.657)	0	0	0
2017/02/09	R209	04/05/2017			Bond Future	9.5439	72.0700	9.4664	72.5963	(0.812)	0.0000	0.0000	58,705
2017/02/09	R209	04/05/2017	8.93	Call	Bond Future	503.8200	0.5038	607.2100	0.6072	20.521	0	0	1,130
2017/02/09	R209	04/05/2017	9.33	Put	Bond Future	2,769.4100	2.7694	2,450.6700	2.4507	(11.509)	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
2017/02/09	R209	04/05/2017	9.47	Put	Bond Future	2,208.7600	2.2088	1,930.9200	1.9309	(12.579)	0	0	0
2017/02/09	R209	04/05/2017	9.63	Call	Bond Future	2,254.9100	2.2549	2,549.6900	2.5497	13.073	0	0	0
2017/02/09	R209	04/05/2017	9.46	Call	Bond Future	1,676.1700	1.6762	1,921.7500	1.9218	14.651	0	0	0
2017/02/09	R209	04/05/2017	9.33	Call	Bond Future	1,302.7700	1.3028	1,510.3900	1.5104	15.937	0	0	0
2017/02/09	R209	04/05/2017	9.47	Call	Bond Future	1,707.2500	1.7072	1,955.7700	1.9558	14.557	0	0	0
2017/02/09	R209	04/05/2017	8.93	Put	Bond Future	4,837.4100	4.8374	4,414.4400	4.4144	(8.744)	0	0	0
2017/02/09	R209	04/05/2017	9.48	Call	Bond Future	1,738.6700	1.7387	1,990.1200	1.9901	14.462	0	0	0
2017/02/09	R209	04/05/2017	9.63	Put	Bond Future	1,676.8100	1.6768	1,445.2300	1.4452	(13.811)	0	0	1,130
2017/02/09	R209	04/05/2017	9.46	Put	Bond Future	2,245.9800	2.2460	1,965.2000	1.9652	(12.501)	0	0	0
2017/02/09	R209	03/08/2017			Bond Future	9.5900	73.4501	9.5103	73.9867	(0.831)	0.0000	0.0000	0
2017/02/09	R209	03/08/2017	9.44	Call	Bond Future	2,391.0800	2.3911	2,639.4500	2.6394	10.387	0	0	0
2017/02/09	R209	03/08/2017	9.43	Put	Bond Future	3,444.2700	3.4443	3,154.0400	3.1540	(8.426)	0	0	0
2017/02/09	R209	03/08/2017	9.45	Put	Bond Future	3,368.0500	3.3681	3,081.8800	3.0819	(8.497)	0	0	0
2017/02/09	R209	03/08/2017	9.44	Put	Bond Future	3,406.0000	3.4060	3,117.8000	3.1178	(8.462)	0	0	0
2017/02/09	R209	03/08/2017	9.45	Call	Bond Future	2,421.4400	2.4214	2,671.8400	2.6718	10.341	0	0	0
2017/02/09	R209	03/08/2017	9.43	Call	Bond Future	2,360.9300	2.3609	2,607.2700	2.6073	10.434	0	0	0
2017/02/09	R209	02/11/2017	9.52	Put	Bond Future	3,904.1800	3.9042	3,626.7700	3.6268	(7.105)	0	0	0
2017/02/09	R209	02/11/2017			Bond Future	9.6304	71.7604	9.5487	72.3057	(0.848)	0.0000	0.0000	0
2017/02/09	R209	02/11/2017	9.54	Put	Bond Future	3,832.4600	3.8325	3,558.3700	3.5584	(7.152)	0	0	0
2017/02/09	R209	02/11/2017	9.53	Put	Bond Future	3,868.1900	3.8682	3,592.4400	3.5924	(7.129)	0	0	0
2017/02/09	R209	02/11/2017	9.54	Call	Bond Future	3,228.5300	3.2285	3,499.7800	3.4998	8.402	0	0	0
2017/02/09	R209	02/11/2017	9.52	Call	Bond Future	3,165.6200	3.1656	3,433.5500	3.4336	8.464	0	0	0
2017/02/09	R209	02/11/2017	9.53	Call	Bond Future	3,196.9900	3.1970	3,466.5800	3.4666	8.433	0	0	0
2017/02/09	R210	04/05/2017			Bond Future	188.8193	188.8193	188.8121	188.8121	(0.004)	0.0000	0.0000	1,698
2017/02/09	R210	04/05/2017	192.31	Put	Bond Future	3,490.7200	3.4907	3,497.8800	3.4979	0.205	0	0	0
2017/02/09	R210	04/05/2017	192.33	Put	Bond Future	3,510.7200	3.5107	3,517.8800	3.5179	0.204	0	0	0
2017/02/09	R210	04/05/2017	192.32	Put	Bond Future	3,500.7200	3.5007	3,507.8800	3.5079	0.205	0	0	0
2017/02/09	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R210	03/08/2017	196.29	Put	Bond Future	3,809.3300	3.8093	3,816.2400	3.8162	0.181	0	0	0
2017/02/09	R210	03/08/2017			Bond Future	192.4807	192.4807	192.4738	192.4738	(0.004)	0.0000	0.0000	0
2017/02/09	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R210	03/08/2017	196.28	Put	Bond Future	3,799.3300	3.7993	3,806.2400	3.8062	0.182	0	0	0
2017/02/09	R210	03/08/2017	196.30	Put	Bond Future	3,819.3300	3.8193	3,826.2400	3.8262	0.181	0	0	0
2017/02/09	R210	02/11/2017	192.07	Call	Bond Future	1,846.2800	1.8463	1,834.3100	1.8343	(0.648)	0	0	0
2017/02/09	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R210	02/11/2017			Bond Future	193.9163	193.9163	193.9043	193.9043	(0.006)	0.0000	0.0000	0
2017/02/09	R210	02/11/2017	192.08	Call	Bond Future	1,836.2800	1.8363	1,824.3100	1.8243	(0.652)	0	0	0
2017/02/09	R210	02/11/2017	192.09	Call	Bond Future	1,826.2800	1.8263	1,814.3100	1.8143	(0.655)	0	0	0
2017/02/09	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R212	04/05/2017			Bond Future	149.2826	149.2826	149.2774	149.2774	(0.004)	0.0000	0.0000	3,258

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
2017/02/09	R212	04/05/2017	152.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R212	04/05/2017	152.23	Put	Bond Future	2,947.3900		2.9474	2,952.6300	2.9526	0.178	0	0	0
2017/02/09	R212	04/05/2017	152.25	Put	Bond Future	2,967.3900		2.9674	2,972.6300	2.9726	0.177	0	0	0
2017/02/09	R212	04/05/2017	152.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R212	04/05/2017	152.24	Put	Bond Future	2,957.3900		2.9574	2,962.6300	2.9626	0.177	0	0	0
2017/02/09	R212	03/08/2017			Bond Future	150.1277		150.1277	150.1224	150.1224	(0.004)	0.0000	0.0000	0
2017/02/09	R212	03/08/2017	153.34	Put	Bond Future	3,212.3300		3.2123	3,217.6100	3.2176	0.164	0	0	0
2017/02/09	R212	03/08/2017	153.36	Put	Bond Future	3,232.3300		3.2323	3,237.6100	3.2376	0.163	0	0	0
2017/02/09	R212	03/08/2017	153.35	Put	Bond Future	3,222.3300		3.2223	3,227.6100	3.2276	0.164	0	0	0
2017/02/09	R212	03/08/2017	153.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R212	03/08/2017	153.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R212	03/08/2017	153.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R212	02/11/2017			Bond Future	153.1443		153.1443	153.1352	153.1352	(0.006)	0.0000	0.0000	0
2017/02/09	R212	02/11/2017	152.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R212	02/11/2017	152.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R212	02/11/2017	152.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/09	R212	02/11/2017	152.42	Call	Bond Future	724.3500		0.7244	715.1600	0.7152	(1.269)	0	0	0
2017/02/09	R212	02/11/2017	152.40	Call	Bond Future	744.3500		0.7444	735.1600	0.7352	(1.235)	0	0	0
2017/02/09	R212	02/11/2017	152.41	Call	Bond Future	734.3500		0.7344	725.1600	0.7252	(1.251)	0	0	0
2017/02/09	R213	04/05/2017			Bond Future	9.3177		83.5107	9.2451	83.9996	(0.779)	0.0000	0.0000	44,842
2017/02/09	R213	04/05/2017	9.35	Put	Bond Future	1,789.8600		1.7899	1,558.6900	1.5587	(12.916)	0	0	0
2017/02/09	R213	04/05/2017	9.37	Put	Bond Future	1,727.3300		1.7273	1,501.6200	1.5016	(13.067)	0	0	0
2017/02/09	R213	04/05/2017	9.35	Call	Bond Future	2,006.1200		2.0061	2,263.7800	2.2638	12.844	0	0	0
2017/02/09	R213	04/05/2017	9.36	Put	Bond Future	1,758.3900		1.7584	1,529.9600	1.5300	(12.991)	0	0	0
2017/02/09	R213	04/05/2017	9.36	Call	Bond Future	2,041.4200		2.0414	2,301.8200	2.3018	12.756	0	0	0
2017/02/09	R213	04/05/2017	9.37	Call	Bond Future	2,077.0600		2.0771	2,340.1800	2.3402	12.668	0	0	0
2017/02/09	R213	03/08/2017	9.33	Put	Bond Future	2,858.6000		2.8586	2,610.4300	2.6104	(8.682)	0	0	0
2017/02/09	R213	03/08/2017			Bond Future	9.3633		85.1101	9.2883	85.6084	(0.800)	0.0000	0.0000	0
2017/02/09	R213	03/08/2017	9.35	Put	Bond Future	2,791.2400		2.7912	2,546.8900	2.5469	(8.754)	0	0	0
2017/02/09	R213	03/08/2017	9.33	Call	Bond Future	2,637.7900		2.6378	2,888.0000	2.8880	9.486	0	0	0
2017/02/09	R213	03/08/2017	9.34	Put	Bond Future	2,824.7800		2.8248	2,578.5200	2.5785	(8.718)	0	0	0
2017/02/09	R213	03/08/2017	9.34	Call	Bond Future	2,670.4000		2.6704	2,922.5200	2.9225	9.441	0	0	0
2017/02/09	R213	03/08/2017	9.35	Call	Bond Future	2,703.2300		2.7032	2,957.2600	2.9573	9.397	0	0	0
2017/02/09	R213	02/11/2017	9.36	Put	Bond Future	3,546.0100		3.5460	3,295.9900	3.2960	(7.051)	0	0	0
2017/02/09	R213	02/11/2017			Bond Future	9.4045		83.2515	9.3275	83.7575	(0.819)	0.0000	0.0000	0
2017/02/09	R213	02/11/2017	9.35	Put	Bond Future	3,579.8200		3.5798	3,328.2500	3.3282	(7.027)	0	0	0
2017/02/09	R213	02/11/2017	9.36	Call	Bond Future	3,254.2700		3.2543	3,510.3000	3.5103	7.868	0	0	0
2017/02/09	R213	02/11/2017	9.34	Call	Bond Future	3,190.4700		3.1905	3,443.3900	3.4434	7.927	0	0	0
2017/02/09	R213	02/11/2017	9.35	Call	Bond Future	3,222.2800		3.2223	3,476.7600	3.4768	7.898	0	0	0
2017/02/09	R213	02/11/2017	9.34	Put	Bond Future	3,613.8800		3.6139	3,360.7500	3.3607	(7.004)	0	0	0
2017/02/09	R214	04/05/2017	9.58	Put	Bond Future	2,212.8200		2.2128	1,932.3900	1.9324	(12.673)	0	0	0
2017/02/09	R214	04/05/2017			Bond Future	9.6220		72.2344	9.5446	72.7847	(0.805)	0.0000	0.0000	34,734
2017/02/09	R214	04/05/2017	9.57	Put	Bond Future	2,249.8400		2.2498	1,966.3800	1.9664	(12.599)	0	0	0
2017/02/09	R214	04/05/2017	9.58	Call	Bond Future	1,915.1500		1.9151	2,184.9600	2.1850	14.088	0	0	0
2017/02/09	R214	04/05/2017	9.56	Call	Bond Future	1,847.2400		1.8472	2,111.0000	2.1110	14.279	0	0	0
2017/02/09	R214	04/05/2017	9.57	Call	Bond Future	1,881.0300		1.8810	2,147.8100	2.1478	14.183	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
2017/02/09	R214	04/05/2017	9.56	Put	Bond Future	2,287.3100	2.2873	2,000.8300	2.0008	(12.525)	0	0	0
2017/02/09	R214	03/08/2017	9.51	Call	Bond Future	2,478.6700	2.4787	2,737.2800	2.7373	10.433	0	0	0
2017/02/09	R214	03/08/2017			Bond Future	9.6668	73.6178	9.5872	74.1787	(0.824)	0.0000	0.0000	0
2017/02/09	R214	03/08/2017	9.52	Call	Bond Future	2,510.2600	2.5103	2,770.9900	2.7710	10.387	0	0	0
2017/02/09	R214	03/08/2017	9.53	Call	Bond Future	2,542.0600	2.5421	2,804.9100	2.8049	10.340	0	0	0
2017/02/09	R214	03/08/2017	9.51	Put	Bond Future	3,590.6700	3.5907	3,288.3700	3.2884	(8.419)	0	0	0
2017/02/09	R214	03/08/2017	9.53	Put	Bond Future	3,510.6800	3.5107	3,212.6200	3.2126	(8.490)	0	0	0
2017/02/09	R214	03/08/2017	9.52	Put	Bond Future	3,550.5100	3.5505	3,250.3300	3.2503	(8.455)	0	0	0
2017/02/09	R214	02/11/2017	9.60	Call	Bond Future	3,357.9100	3.3579	3,639.2600	3.6393	8.379	0	0	0
2017/02/09	R214	02/11/2017			Bond Future	9.7079	71.7843	9.6263	72.3544	(0.840)	0.0000	0.0000	0
2017/02/09	R214	02/11/2017	9.58	Call	Bond Future	3,292.5400	3.2925	3,570.4400	3.5704	8.440	0	0	0
2017/02/09	R214	02/11/2017	9.59	Call	Bond Future	3,325.0200	3.3250	3,604.6500	3.6046	8.410	0	0	0
2017/02/09	R214	02/11/2017	9.58	Put	Bond Future	4,190.1700	4.1902	3,897.9400	3.8979	(6.974)	0	0	0
2017/02/09	R214	02/11/2017	9.60	Put	Bond Future	4,113.9300	4.1139	3,825.1500	3.8251	(7.020)	0	0	0
2017/02/09	R214	02/11/2017	9.59	Put	Bond Future	4,151.7900	4.1518	3,861.2900	3.8613	(6.997)	0	0	0
2017/02/09	R248	04/05/2017	9.66	Call	Bond Future	2,586.2700	2.5863	2,934.4500	2.9344	13.463	0	0	0
2017/02/09	R248	04/05/2017			Bond Future	9.6888	92.4755	9.6113	93.1760	(0.800)	0.0000	0.0000	63,465
2017/02/09	R248	04/05/2017	9.67	Call	Bond Future	2,629.9400	2.6299	2,981.8200	2.9818	13.380	0	0	0
2017/02/09	R248	04/05/2017	9.65	Put	Bond Future	2,892.5000	2.8925	2,536.4900	2.5365	(12.308)	0	0	0
2017/02/09	R248	04/05/2017	9.67	Put	Bond Future	2,799.0900	2.7991	2,450.4800	2.4505	(12.454)	0	0	0
2017/02/09	R248	04/05/2017	9.65	Call	Bond Future	2,542.9900	2.5430	2,887.4700	2.8875	13.546	0	0	0
2017/02/09	R248	04/05/2017	9.66	Put	Bond Future	2,845.5200	2.8455	2,493.2100	2.4932	(12.381)	0	0	0
2017/02/09	R248	03/08/2017			Bond Future	9.7357	94.2466	9.6559	94.9606	(0.819)	0.0000	0.0000	200
2017/02/09	R248	03/08/2017	9.57	Call	Bond Future	3,275.1000	3.2751	3,603.3500	3.6033	10.023	0	0	0
2017/02/09	R248	03/08/2017	9.56	Put	Bond Future	4,820.8600	4.8209	4,432.5000	4.4325	(8.056)	0	0	0
2017/02/09	R248	03/08/2017	9.58	Put	Bond Future	4,717.8100	4.7178	4,334.6500	4.3346	(8.122)	0	0	0
2017/02/09	R248	03/08/2017	9.57	Put	Bond Future	4,769.1300	4.7691	4,383.3600	4.3834	(8.089)	0	0	0
2017/02/09	R248	03/08/2017	9.58	Call	Bond Future	3,315.2000	3.3152	3,646.0600	3.6461	9.980	0	0	0
2017/02/09	R248	03/08/2017	9.56	Call	Bond Future	3,235.2500	3.2352	3,560.9100	3.5609	10.066	0	0	0
2017/02/09	R248	02/11/2017	9.66	Put	Bond Future	5,459.3900	5.4594	5,090.2800	5.0903	(6.761)	0	0	0
2017/02/09	R248	02/11/2017			Bond Future	9.7787	91.6817	9.6969	92.4076	(0.836)	0.0000	0.0000	0
2017/02/09	R248	02/11/2017	9.65	Put	Bond Future	5,508.1300	5.5081	5,136.9100	5.1369	(6.739)	0	0	0
2017/02/09	R248	02/11/2017	9.64	Call	Bond Future	4,319.7100	4.3197	4,672.2800	4.6723	8.162	0	0	0
2017/02/09	R248	02/11/2017	9.65	Call	Bond Future	4,360.8400	4.3608	4,715.5300	4.7155	8.134	0	0	0
2017/02/09	R248	02/11/2017	9.66	Call	Bond Future	4,402.1600	4.4022	4,758.9600	4.7590	8.105	0	0	0
2017/02/09	R248	02/11/2017	9.64	Put	Bond Future	5,557.2200	5.5572	5,183.8800	5.1839	(6.718)	0	0	0

Total

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