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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/02/2017 TO 16/02/2017

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
2017/02/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	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
2017/02/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2025	04/05/2017			Bond Future	129.6601	129.6601	129.6552	129.6552	(0.004)	0.0000	0.0000	2,414
2017/02/16	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2025	04/05/2017	132.56	Put	Bond Future	2,899.9300	2.8999	2,904.8000	2.9048	0.168	0	0	0
2017/02/16	2025	04/05/2017	132.58	Put	Bond Future	2,919.9300	2.9199	2,924.8000	2.9248	0.167	0	0	0
2017/02/16	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2025	04/05/2017	132.57	Put	Bond Future	2,909.9300	2.9099	2,914.8000	2.9148	0.167	0	0	0
2017/02/16	2025	03/08/2017			Bond Future	130.8283	130.8283	130.8223	130.8223	(0.005)	0.0000	0.0000	0
2017/02/16	2025	03/08/2017	133.96	Put	Bond Future	3,131.6600	3.1317	3,137.7000	3.1377	0.193	0	0	0
2017/02/16	2025	03/08/2017	133.98	Put	Bond Future	3,151.6600	3.1517	3,157.7000	3.1577	0.192	0	0	0
2017/02/16	2025	03/08/2017	133.97	Put	Bond Future	3,141.6600	3.1417	3,147.7000	3.1477	0.192	0	0	0
2017/02/16	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2025	02/11/2017	132.98	Call	Bond Future	470.9200	0.4709	464.8900	0.4649	(1.280)	0	0	0
2017/02/16	2025	02/11/2017			Bond Future	133.4509	133.4509	133.4449	133.4449	(0.005)	0.0000	0.0000	0
2017/02/16	2025	02/11/2017	132.96	Call	Bond Future	490.9200	0.4909	484.8900	0.4849	(1.228)	0	0	0
2017/02/16	2025	02/11/2017	132.97	Call	Bond Future	480.9200	0.4809	474.8900	0.4749	(1.254)	0	0	0
2017/02/16	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2029	04/05/2017			Bond Future	101.8171	101.8171	101.8132	101.8132	(0.004)	0.0000	0.0000	2,272
2017/02/16	2029	04/05/2017	100.67	Call	Bond Future	1,147.1100	1.1471	1,143.2400	1.1432	(0.337)	0	0	0
2017/02/16	2029	04/05/2017	100.65	Call	Bond Future	1,167.1100	1.1671	1,163.2400	1.1632	(0.332)	0	0	0
2017/02/16	2029	04/05/2017	100.66	Call	Bond Future	1,157.1100	1.1571	1,153.2400	1.1532	(0.334)	0	0	0
2017/02/16	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2030	04/05/2017	9.33	Call	Bond Future	2,326.5000	2.3265	2,001.6500	2.0016	(13.963)	0	0	0
2017/02/16	2030	04/05/2017			Bond Future	8.9966	94.6798	9.0425	94.3550	0.510	0.0000	0.0000	32,785
2017/02/16	2030	04/05/2017	9.34	Call	Bond Future	2,395.0300	2.3950	2,070.1800	2.0702	(13.564)	0	0	0
2017/02/16	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2030	04/05/2017	9.32	Call	Bond Future	2,257.9000	2.2579	1,933.0500	1.9331	(14.387)	0	0	0
2017/02/16	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2030	03/08/2017	9.33	Call	Bond Future	2,003.4100	2.0034	1,671.8900	1.6719	(16.548)	0	0	0
2017/02/16	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2030	03/08/2017			Bond Future	9.0394	92.4872	9.0869	92.1557	0.525	0.0000	0.0000	0

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2017/02/16	2030	03/08/2017	9.34	Call	Bond Future	2,071.2800	2.0713	1,739.7600	1.7398	(16.006)	0	0	0
2017/02/16	2030	03/08/2017	9.35	Call	Bond Future	2,139.0700	2.1391	1,807.5500	1.8075	(15.498)	0	0	0
2017/02/16	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2030	02/11/2017			Bond Future	9.0696	94.3222	9.1187	93.9842	0.541	0.0000	0.0000	0
2017/02/16	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2030	02/11/2017	9.34	Call	Bond Future	1,842.1400	1.8421	1,504.1100	1.5041	(18.350)	0	0	0
2017/02/16	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2030	02/11/2017	9.35	Call	Bond Future	1,909.3000	1.9093	1,571.2700	1.5713	(17.704)	0	0	0
2017/02/16	2030	02/11/2017	9.36	Call	Bond Future	1,976.3800	1.9764	1,638.3500	1.6384	(17.103)	0	0	0
2017/02/16	2032	04/05/2017	9.45	Call	Bond Future	3,416.2000	3.4162	3,142.6100	3.1426	(8.009)	0	0	0
2017/02/16	2032	04/05/2017			Bond Future	9.1361	93.7283	9.1870	93.3407	0.557	0.0000	0.0000	19,129
2017/02/16	2032	04/05/2017	9.46	Call	Bond Future	3,466.8000	3.4668	3,191.2800	3.1913	(7.947)	0	0	0
2017/02/16	2032	04/05/2017	9.44	Put	Bond Future	1,086.0700	1.0861	1,202.0500	1.2020	10.679	0	0	0
2017/02/16	2032	04/05/2017	9.46	Put	Bond Future	1,039.7300	1.0397	1,151.8200	1.1518	10.781	0	0	0
2017/02/16	2032	04/05/2017	9.44	Call	Bond Future	3,365.9200	3.3659	3,094.2900	3.0943	(8.070)	0	0	0
2017/02/16	2032	04/05/2017	9.45	Put	Bond Future	1,062.7000	1.0627	1,176.7200	1.1767	10.729	0	0	0
2017/02/16	2032	03/08/2017	9.43	Put	Bond Future	2,239.1100	2.2391	2,387.5800	2.3876	6.631	0	0	0
2017/02/16	2032	03/08/2017			Bond Future	9.1771	95.5241	9.2296	95.1286	0.573	0.0000	0.0000	0
2017/02/16	2032	03/08/2017	9.45	Put	Bond Future	2,182.1500	2.1822	2,327.7800	2.3278	6.674	0	0	0
2017/02/16	2032	03/08/2017	9.44	Put	Bond Future	2,210.4800	2.2105	2,357.5300	2.3575	6.652	0	0	0
2017/02/16	2032	03/08/2017	9.44	Call	Bond Future	4,164.5700	4.1646	3,916.0900	3.9161	(5.967)	0	0	0
2017/02/16	2032	03/08/2017	9.43	Call	Bond Future	4,119.9700	4.1200	3,872.9100	3.8729	(5.997)	0	0	0
2017/02/16	2032	03/08/2017	9.45	Call	Bond Future	4,209.3800	4.2094	3,959.4800	3.9595	(5.937)	0	0	0
2017/02/16	2032	02/11/2017			Bond Future	9.2119	93.2600	9.2661	92.8568	0.589	0.0000	0.0000	0
2017/02/16	2032	02/11/2017	9.48	Put	Bond Future	2,816.6700	2.8167	2,972.9800	2.9730	5.549	0	0	0
2017/02/16	2032	02/11/2017	9.50	Put	Bond Future	2,758.9300	2.7589	2,912.8400	2.9128	5.579	0	0	0
2017/02/16	2032	02/11/2017	9.48	Call	Bond Future	4,785.7700	4.7858	4,538.8300	4.5388	(5.160)	0	0	0
2017/02/16	2032	02/11/2017	9.49	Put	Bond Future	2,787.6800	2.7877	2,942.7900	2.9428	5.564	0	0	0
2017/02/16	2032	02/11/2017	9.49	Call	Bond Future	4,829.0500	4.8290	4,580.9100	4.5809	(5.138)	0	0	0
2017/02/16	2032	02/11/2017	9.50	Call	Bond Future	4,872.5000	4.8725	4,623.1600	4.6232	(5.117)	0	0	0
2017/02/16	2033	04/05/2017			Bond Future	108.2225	108.2225	108.2184	108.2184	(0.004)	0.0000	0.0000	5,778
2017/02/16	2033	04/05/2017	110.83	Put	Bond Future	2,607.5100	2.6075	2,611.6100	2.6116	0.157	0	0	0
2017/02/16	2033	04/05/2017	110.85	Put	Bond Future	2,627.5100	2.6275	2,631.6100	2.6316	0.156	0	0	0
2017/02/16	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2033	04/05/2017	110.84	Put	Bond Future	2,617.5100	2.6175	2,621.6100	2.6216	0.157	0	0	0
2017/02/16	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2033	03/08/2017	113.14	Put	Bond Future	2,819.5400	2.8195	2,824.5100	2.8245	0.176	0	0	0
2017/02/16	2033	03/08/2017			Bond Future	110.3205	110.3205	110.3155	110.3155	(0.005)	0.0000	0.0000	0
2017/02/16	2033	03/08/2017	113.13	Put	Bond Future	2,809.5400	2.8095	2,814.5100	2.8145	0.177	0	0	0
2017/02/16	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2033	03/08/2017	113.12	Put	Bond Future	2,799.5400	2.7995	2,804.5100	2.8045	0.178	0	0	0

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2017/02/16	2033	02/11/2017	110.08	Call	Bond Future	1,361.5400	1.3615	1,356.5600	1.3566	(0.366)	0	0	0
2017/02/16	2033	02/11/2017			Bond Future	111.4415	111.4415	111.4366	111.4366	(0.004)	0.0000	0.0000	0
2017/02/16	2033	02/11/2017	110.09	Call	Bond Future	1,351.5400	1.3515	1,346.5600	1.3466	(0.368)	0	0	0
2017/02/16	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2033	02/11/2017	110.07	Call	Bond Future	1,371.5400	1.3715	1,366.5600	1.3666	(0.363)	0	0	0
2017/02/16	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2037	04/05/2017			Bond Future	9.3593	94.6064	9.4152	94.1388	0.597	0.0000	0.0000	46,172
2017/02/16	2037	04/05/2017	9.58	Put	Bond Future	1,544.3400	1.5443	1,707.9600	1.7080	10.595	0	0	0
2017/02/16	2037	04/05/2017	9.60	Put	Bond Future	1,484.7400	1.4847	1,643.5600	1.6436	10.697	0	0	0
2017/02/16	2037	04/05/2017	9.59	Put	Bond Future	1,514.3000	1.5143	1,675.5200	1.6755	10.647	0	0	0
2017/02/16	2037	04/05/2017	9.60	Call	Bond Future	3,471.3400	3.4713	3,162.6000	3.1626	(8.894)	0	0	0
2017/02/16	2037	04/05/2017	9.58	Call	Bond Future	3,368.4200	3.3684	3,064.4800	3.0645	(9.023)	0	0	0
2017/02/16	2037	04/05/2017	9.59	Call	Bond Future	3,419.7000	3.4197	3,113.3600	3.1134	(8.958)	0	0	0
2017/02/16	2037	03/08/2017	9.57	Call	Bond Future	4,154.9900	4.1550	3,873.0500	3.8731	(6.786)	0	0	0
2017/02/16	2037	03/08/2017			Bond Future	9.4053	92.1619	9.4630	91.6850	0.613	0.0000	0.0000	160
2017/02/16	2037	03/08/2017	9.58	Call	Bond Future	4,201.6800	4.2017	3,917.9900	3.9180	(6.752)	0	0	0
2017/02/16	2037	03/08/2017	9.56	Put	Bond Future	2,838.0700	2.8381	3,034.7900	3.0348	6.931	0	0	0
2017/02/16	2037	03/08/2017	9.57	Put	Bond Future	2,803.0700	2.8031	2,998.0200	2.9980	6.955	0	0	0
2017/02/16	2037	03/08/2017	9.58	Put	Bond Future	2,768.6600	2.7687	2,961.8600	2.9619	6.978	0	0	0
2017/02/16	2037	03/08/2017	9.56	Call	Bond Future	4,108.7800	4.1088	3,828.6100	3.8286	(6.819)	0	0	0
2017/02/16	2037	02/11/2017			Bond Future	9.4405	93.9905	9.4998	93.5041	0.628	0.0000	0.0000	0
2017/02/16	2037	02/11/2017	9.66	Call	Bond Future	5,305.8800	5.3059	5,015.9800	5.0160	(5.464)	0	0	0
2017/02/16	2037	02/11/2017	9.65	Put	Bond Future	3,559.7500	3.5598	3,757.5700	3.7576	5.557	0	0	0
2017/02/16	2037	02/11/2017	9.67	Put	Bond Future	3,492.0800	3.4921	3,687.1100	3.6871	5.585	0	0	0
2017/02/16	2037	02/11/2017	9.66	Put	Bond Future	3,525.7700	3.5258	3,722.2000	3.7222	5.571	0	0	0
2017/02/16	2037	02/11/2017	9.65	Call	Bond Future	5,259.9400	5.2599	4,971.4300	4.9714	(5.485)	0	0	0
2017/02/16	2037	02/11/2017	9.67	Call	Bond Future	5,351.9900	5.3520	5,060.6900	5.0607	(5.443)	0	0	0
2017/02/16	2038	04/05/2017	139.77	Put	Bond Future	4,575.4100	4.5754	4,580.5300	4.5805	0.112	0	0	0
2017/02/16	2038	04/05/2017			Bond Future	135.1946	135.1946	135.1895	135.1895	(0.004)	0.0000	0.0000	20,533
2017/02/16	2038	04/05/2017	139.79	Put	Bond Future	4,595.4100	4.5954	4,600.5300	4.6005	0.111	0	0	0
2017/02/16	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2038	04/05/2017	139.78	Put	Bond Future	4,585.4100	4.5854	4,590.5300	4.5905	0.112	0	0	0
2017/02/16	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2038	03/08/2017			Bond Future	136.3019	136.3019	136.2957	136.2957	(0.005)	0.0000	0.0000	0
2017/02/16	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2038	03/08/2017	141.16	Put	Bond Future	4,858.0500	4.8581	4,864.3000	4.8643	0.129	0	0	0
2017/02/16	2038	03/08/2017	141.18	Put	Bond Future	4,878.0500	4.8781	4,884.3000	4.8843	0.128	0	0	0
2017/02/16	2038	03/08/2017	141.17	Put	Bond Future	4,868.0500	4.8681	4,874.3000	4.8743	0.128	0	0	0
2017/02/16	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2038	02/11/2017	136.80	Call	Bond Future	2,234.4600	2.2345	2,227.9600	2.2280	(0.291)	0	0	0
2017/02/16	2038	02/11/2017			Bond Future	139.0345	139.0345	139.0280	139.0280	(0.005)	0.0000	0.0000	0
2017/02/16	2038	02/11/2017	136.81	Call	Bond Future	2,224.4600	2.2245	2,217.9600	2.2180	(0.292)	0	0	0
2017/02/16	2038	02/11/2017	136.82	Call	Bond Future	2,214.4600	2.2145	2,207.9600	2.2080	(0.294)	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
2017/02/16	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2040	04/05/2017			Bond Future	9.3631	99.0175	9.4190	98.5115	0.597	0.0000	0.0000	9,025
2017/02/16	2040	04/05/2017	9.62	Put	Bond Future	1,592.9800	1.5930	1,761.1200	1.7611	10.555	0	0	0
2017/02/16	2040	04/05/2017	9.64	Put	Bond Future	1,531.4300	1.5314	1,694.5900	1.6946	10.654	0	0	0
2017/02/16	2040	04/05/2017	9.62	Call	Bond Future	3,883.6000	3.8836	3,545.7000	3.5457	(8.701)	0	0	0
2017/02/16	2040	04/05/2017	9.63	Put	Bond Future	1,561.8800	1.5619	1,727.5200	1.7275	10.605	0	0	0
2017/02/16	2040	04/05/2017	9.63	Call	Bond Future	3,939.8700	3.9399	3,599.4700	3.5995	(8.640)	0	0	0
2017/02/16	2040	04/05/2017	9.64	Call	Bond Future	3,996.6600	3.9967	3,653.7800	3.6538	(8.579)	0	0	0
2017/02/16	2040	03/08/2017			Bond Future	9.4076	96.4071	9.4652	95.8910	0.612	0.0000	0.0000	0
2017/02/16	2040	03/08/2017	9.61	Put	Bond Future	2,948.4700	2.9485	3,152.1800	3.1522	6.909	0	0	0
2017/02/16	2040	03/08/2017	9.63	Put	Bond Future	2,875.9400	2.8759	3,075.9700	3.0760	6.955	0	0	0
2017/02/16	2040	03/08/2017	9.61	Call	Bond Future	4,742.1900	4.7422	4,429.7700	4.4298	(6.588)	0	0	0
2017/02/16	2040	03/08/2017	9.62	Put	Bond Future	2,912.1500	2.9121	3,114.0100	3.1140	6.932	0	0	0
2017/02/16	2040	03/08/2017	9.62	Call	Bond Future	4,793.0900	4.7931	4,478.8200	4.4788	(6.557)	0	0	0
2017/02/16	2040	03/08/2017	9.63	Call	Bond Future	4,843.9800	4.8440	4,527.8800	4.5279	(6.526)	0	0	0
2017/02/16	2040	02/11/2017			Bond Future	9.4416	98.3200	9.5008	97.7937	0.627	0.0000	0.0000	0
2017/02/16	2040	02/11/2017	9.66	Call	Bond Future	5,808.8600	5.8089	5,494.9100	5.4949	(5.405)	0	0	0
2017/02/16	2040	02/11/2017	9.65	Put	Bond Future	3,927.3500	3.9274	4,141.2500	4.1413	5.446	0	0	0
2017/02/16	2040	02/11/2017	9.67	Put	Bond Future	3,853.5100	3.8535	4,064.4500	4.0644	5.474	0	0	0
2017/02/16	2040	02/11/2017	9.66	Put	Bond Future	3,890.2800	3.8903	4,102.7000	4.1027	5.460	0	0	0
2017/02/16	2040	02/11/2017	9.67	Call	Bond Future	5,858.4300	5.8584	5,543.0000	5.5430	(5.384)	0	0	0
2017/02/16	2040	02/11/2017	9.65	Call	Bond Future	5,759.4600	5.7595	5,446.9900	5.4470	(5.425)	0	0	0
2017/02/16	2044	04/05/2017			Bond Future	9.4023	96.0010	9.4582	95.4892	0.594	0.0000	0.0000	19,616
2017/02/16	2044	04/05/2017	9.67	Call	Bond Future	4,011.0700	4.0111	3,666.7000	3.6667	(8.585)	0	0	0
2017/02/16	2044	04/05/2017	9.66	Put	Bond Future	1,632.8900	1.6329	1,802.9200	1.8029	10.413	0	0	0
2017/02/16	2044	04/05/2017	9.68	Put	Bond Future	1,570.7400	1.5707	1,735.7800	1.7358	10.507	0	0	0
2017/02/16	2044	04/05/2017	9.67	Put	Bond Future	1,601.4900	1.6015	1,769.0200	1.7690	10.461	0	0	0
2017/02/16	2044	04/05/2017	9.68	Call	Bond Future	4,068.3000	4.0683	3,721.4400	3.7214	(8.526)	0	0	0
2017/02/16	2044	04/05/2017	9.66	Call	Bond Future	3,954.3600	3.9544	3,612.4900	3.6125	(8.645)	0	0	0
2017/02/16	2044	03/08/2017			Bond Future	9.4460	93.4580	9.5035	92.9359	0.609	0.0000	0.0000	0
2017/02/16	2044	03/08/2017	9.62	Put	Bond Future	3,126.8300	3.1268	3,337.8300	3.3378	6.748	0	0	0
2017/02/16	2044	03/08/2017	9.64	Put	Bond Future	3,051.4300	3.0514	3,258.7000	3.2587	6.793	0	0	0
2017/02/16	2044	03/08/2017	9.63	Put	Bond Future	3,089.0600	3.0891	3,298.2000	3.2982	6.770	0	0	0
2017/02/16	2044	03/08/2017	9.64	Call	Bond Future	4,792.6300	4.7926	4,477.7800	4.4778	(6.569)	0	0	0
2017/02/16	2044	03/08/2017	9.62	Call	Bond Future	4,691.1300	4.6911	4,380.0100	4.3800	(6.632)	0	0	0
2017/02/16	2044	03/08/2017	9.63	Call	Bond Future	4,741.8800	4.7419	4,428.9000	4.4289	(6.600)	0	0	0
2017/02/16	2044	02/11/2017	9.68	Call	Bond Future	5,841.5900	5.8416	5,526.1600	5.5262	(5.400)	0	0	0
2017/02/16	2044	02/11/2017			Bond Future	9.4793	95.3124	9.5385	94.7800	0.623	0.0000	0.0000	0
2017/02/16	2044	02/11/2017	9.66	Call	Bond Future	5,742.7500	5.7427	5,430.3000	5.4303	(5.441)	0	0	0
2017/02/16	2044	02/11/2017	9.67	Call	Bond Future	5,791.9300	5.7919	5,477.9900	5.4780	(5.420)	0	0	0
2017/02/16	2044	02/11/2017	9.66	Put	Bond Future	4,131.4500	4.1314	4,351.3900	4.3514	5.324	0	0	0
2017/02/16	2044	02/11/2017	9.68	Put	Bond Future	4,054.8100	4.0548	4,271.7700	4.2718	5.351	0	0	0
2017/02/16	2044	02/11/2017	9.67	Put	Bond Future	4,092.8200	4.0928	4,311.2700	4.3113	5.337	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
2017/02/16	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2046	04/05/2017			Bond Future	133.6796	133.6796	133.6746	133.6746	(0.004)	0.0000	0.0000	19,696
2017/02/16	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2046	04/05/2017	138.32	Put	Bond Future	4,640.3800	4.6404	4,645.3900	4.6454	0.108	0	0	0
2017/02/16	2046	04/05/2017	138.34	Put	Bond Future	4,660.3800	4.6604	4,665.3900	4.6654	0.108	0	0	0
2017/02/16	2046	04/05/2017	138.33	Put	Bond Future	4,650.3800	4.6504	4,655.3900	4.6554	0.108	0	0	0
2017/02/16	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2046	03/08/2017	141.17	Put	Bond Future	4,898.8100	4.8988	4,904.9700	4.9050	0.126	0	0	0
2017/02/16	2046	03/08/2017			Bond Future	136.2712	136.2712	136.2650	136.2650	(0.005)	0.0000	0.0000	0
2017/02/16	2046	03/08/2017	141.19	Put	Bond Future	4,918.8100	4.9188	4,924.9700	4.9250	0.125	0	0	0
2017/02/16	2046	03/08/2017	141.18	Put	Bond Future	4,908.8100	4.9088	4,914.9700	4.9150	0.125	0	0	0
2017/02/16	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2046	02/11/2017	136.31	Call	Bond Future	1,088.6700	1.0887	1,082.1800	1.0822	(0.596)	0	0	0
2017/02/16	2046	02/11/2017			Bond Future	137.3987	137.3987	137.3922	137.3922	(0.005)	0.0000	0.0000	0
2017/02/16	2046	02/11/2017	136.30	Call	Bond Future	1,098.6700	1.0987	1,092.1800	1.0922	(0.591)	0	0	0
2017/02/16	2046	02/11/2017	136.32	Call	Bond Future	1,078.6700	1.0787	1,072.1800	1.0722	(0.602)	0	0	0
2017/02/16	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2050	04/05/2017			Bond Future	145.2008	145.2008	145.1951	145.1951	(0.004)	0.0000	0.0000	24,007
2017/02/16	2050	04/05/2017	147.83	Put	Bond Future	2,629.2100	2.6292	2,634.9100	2.6349	0.217	0	0	0
2017/02/16	2050	04/05/2017	147.85	Put	Bond Future	2,649.2100	2.6492	2,654.9100	2.6549	0.215	0	0	0
2017/02/16	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2050	04/05/2017	147.84	Put	Bond Future	2,639.2100	2.6392	2,644.9100	2.6449	0.216	0	0	0
2017/02/16	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2050	03/08/2017			Bond Future	146.3367	146.3367	146.3300	146.3300	(0.005)	0.0000	0.0000	0
2017/02/16	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2050	03/08/2017	149.22	Put	Bond Future	2,883.3000	2.8833	2,890.0400	2.8900	0.234	0	0	0
2017/02/16	2050	03/08/2017	149.24	Put	Bond Future	2,903.3000	2.9033	2,910.0400	2.9100	0.232	0	0	0
2017/02/16	2050	03/08/2017	149.23	Put	Bond Future	2,893.3000	2.8933	2,900.0400	2.9000	0.233	0	0	0
2017/02/16	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	2050	02/11/2017			Bond Future	149.2701	149.2701	149.2633	149.2633	(0.005)	0.0000	0.0000	0
2017/02/16	2050	02/11/2017	144.67	Call	Bond Future	4,600.1300	4.6001	4,593.3300	4.5933	(0.148)	0	0	0
2017/02/16	2050	02/11/2017	144.65	Call	Bond Future	4,620.1300	4.6201	4,613.3300	4.6133	(0.147)	0	0	0
2017/02/16	2050	02/11/2017	144.66	Call	Bond Future	4,610.1300	4.6101	4,603.3300	4.6033	(0.148)	0	0	0
2017/02/16	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	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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2017/02/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	AL37	04/05/2017			Index Future	530.6100	530.6100	529.7850	529.7850	(0.155)	0.0000	0.0000	1
2017/02/16	AL37	03/08/2017			Index Future	540.7760	540.7760	539.9330	539.9330	(0.156)	0.0000	0.0000	0
2017/02/16	AL37	02/11/2017			Index Future	551.5030	551.5030	550.6430	550.6430	(0.156)	0.0000	0.0000	0
2017/02/16	AL7T	04/05/2017			Index Future	616.6090	616.6090	615.0970	615.0970	(0.245)	0.0000	0.0000	0
2017/02/16	AL7T	03/08/2017			Index Future	628.4240	628.4240	626.8790	626.8790	(0.246)	0.0000	0.0000	0
2017/02/16	AL7T	02/11/2017			Index Future	640.8890	640.8890	639.3140	639.3140	(0.246)	0.0000	0.0000	0
2017/02/16	ALBI	04/05/2017			Index Future	561.3840	561.3840	559.3940	559.3940	(0.354)	0.0000	0.0000	598
2017/02/16	ALBI	03/08/2017			Index Future	572.1410	572.1410	570.1090	570.1090	(0.355)	0.0000	0.0000	0
2017/02/16	ALBI	02/11/2017			Index Future	583.4900	583.4900	581.4180	581.4180	(0.355)	0.0000	0.0000	0
2017/02/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	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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2017/02/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/16	EL28	04/05/2017			Bond Future	130.0158	130.0158	130.1395	130.1395	0.095	0.0000	0.0000	0
2017/02/16	EL28	04/05/2017	137.90	Put	Bond Future	7,884.2100	7.8842	7,760.4900	7.7605	(1.569)	0	0	0
2017/02/16	EL28	04/05/2017	137.92	Put	Bond Future	7,904.2100	7.9042	7,780.4900	7.7805	(1.565)	0	0	0
2017/02/16	EL28	04/05/2017	137.91	Put	Bond Future	7,894.2100	7.8942	7,770.4900	7.7705	(1.567)	0	0	0
2017/02/16	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/16	EL28	03/08/2017			Bond Future	132.5363		132.5363	132.6612	132.6612	0.094	0.0000	0.0000	0
2017/02/16	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	EL28	03/08/2017	135.16	Put	Bond Future	2,623.6900		2.6237	2,498.7700	2,4988	(4.761)	0	0	0
2017/02/16	EL28	03/08/2017	135.18	Put	Bond Future	2,643.6900		2.6437	2,518.7700	2,5188	(4.725)	0	0	0
2017/02/16	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	EL28	03/08/2017	135.17	Put	Bond Future	2,633.6900		2.6337	2,508.7700	2,5088	(4.743)	0	0	0
2017/02/16	EL28	02/11/2017			Bond Future	133.4260		133.4260	133.5536	133.5536	0.096	0.0000	0.0000	0
2017/02/16	EL28	02/11/2017	133.87	Put	Bond Future	443.9900		0.4440	316.4200	0.3164	(28.733)	0	0	0
2017/02/16	EL28	02/11/2017	133.89	Put	Bond Future	463.9900		0.4640	336.4200	0.3364	(27.494)	0	0	0
2017/02/16	EL28	02/11/2017	133.88	Put	Bond Future	453.9900		0.4540	326.4200	0.3264	(28.100)	0	0	0
2017/02/16	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	ES33	04/05/2017			Bond Future	10.2878		79.2584	10.3435	78.8960	0.541	0.0000	0.0000	9,466
2017/02/16	ES33	04/05/2017	10.55	Call	Bond Future	1,685.0100		1.6850	1,322.6200	1.3226	(21.507)	0	0	0
2017/02/16	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	ES33	04/05/2017	10.56	Call	Bond Future	1,748.1900		1.7482	1,385.8000	1.3858	(20.729)	0	0	0
2017/02/16	ES33	04/05/2017	10.54	Call	Bond Future	1,621.7600		1.6218	1,259.3700	1.2594	(22.345)	0	0	0
2017/02/16	ES33	03/08/2017			Bond Future	10.3607		80.7769	10.4183	80.4072	0.556	0.0000	0.0000	0
2017/02/16	ES33	03/08/2017	10.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	ES33	03/08/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	ES33	03/08/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	ES33	03/08/2017	10.55	Call	Bond Future	1,206.0300		1.2060	836.3200	0.8363	(30.655)	0	0	0
2017/02/16	ES33	03/08/2017	10.53	Call	Bond Future	1,079.9300		1.0799	710.2200	0.7102	(34.235)	0	0	0
2017/02/16	ES33	03/08/2017	10.54	Call	Bond Future	1,143.0200		1.1430	773.3100	0.7733	(32.345)	0	0	0
2017/02/16	ES33	02/11/2017	10.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	ES33	02/11/2017			Bond Future	10.4308		78.5862	10.4902	78.2092	0.570	0.0000	0.0000	0
2017/02/16	ES33	02/11/2017	10.68	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	ES33	02/11/2017	10.66	Call	Bond Future	1,438.7500		1.4388	1,061.7400	1.0617	(26.204)	0	0	0
2017/02/16	ES33	02/11/2017	10.67	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	ES33	02/11/2017	10.67	Call	Bond Future	1,500.6100		1.5006	1,123.6000	1.1236	(25.124)	0	0	0
2017/02/16	ES33	02/11/2017	10.68	Call	Bond Future	1,562.3900		1.5624	1,185.3800	1.1854	(24.130)	0	0	0
2017/02/16	ES42	04/05/2017			Bond Future	10.4332		83.2513	10.4890	82.8329	0.534	0.0000	0.0000	8,777
2017/02/16	ES42	03/08/2017			Bond Future	10.5049		84.8461	10.5625	84.4193	0.548	0.0000	0.0000	0
2017/02/16	ES42	02/11/2017			Bond Future	10.5729		82.2674	10.6323	81.8321	0.562	0.0000	0.0000	0
2017/02/16	GOVI	04/05/2017			GOVI	559.1430		559.1430	557.1760	557.1760	(0.352)	0.0000	0.0000	394
2017/02/16	GOVI	04/05/2017	262.19	Call	GOVI	2,969,530.0000		296.9530	2,949,860.0000	294.9860	(0.662)	0	0	0
2017/02/16	GOVI	04/05/2017	262.20	Call	GOVI	2,969,430.0000		296.9430	2,949,760.0000	294.9760	(0.662)	0	0	0
2017/02/16	GOVI	04/05/2017	262.18	Call	GOVI	2,969,630.0000		296.9630	2,949,960.0000	294.9960	(0.662)	0	0	0
2017/02/16	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	GOVI	03/08/2017			GOVI	569.8570		569.8570	567.8490	567.8490	(0.352)	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
2017/02/16	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	GOVI	03/08/2017	561.09	Call	GOVI	87,670.0000	8.7670	67,590.0000	6.7590	(22.904)	0	0	0
2017/02/16	GOVI	03/08/2017	561.10	Call	GOVI	87,570.0000	8.7570	67,490.0000	6.7490	(22.930)	0	0	0
2017/02/16	GOVI	03/08/2017	561.11	Call	GOVI	87,470.0000	8.7470	67,390.0000	6.7390	(22.956)	0	0	0
2017/02/16	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	GOVI	02/11/2017			GOVI	581.1600	581.1600	579.1120	579.1120	(0.352)	0.0000	0.0000	0
2017/02/16	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	GOVI	02/11/2017	572.44	Call	GOVI	87,200.0000	8.7200	66,720.0000	6.6720	(23.486)	0	0	0
2017/02/16	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	GOVI	02/11/2017	572.45	Call	GOVI	87,100.0000	8.7100	66,620.0000	6.6620	(23.513)	0	0	0
2017/02/16	GOVI	02/11/2017	572.46	Call	GOVI	87,000.0000	8.7000	66,520.0000	6.6520	(23.540)	0	0	0
2017/02/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/16	IGOV	04/05/2017			Index Future	254.1980	254.1980	254.1250	254.1250	(0.029)	0.0000	0.0000	922
2017/02/16	IGOV	03/08/2017			Index Future	259.1260	259.1260	259.0500	259.0500	(0.029)	0.0000	0.0000	412
2017/02/16	IGOV	02/11/2017			Index Future	264.3210	264.3210	264.2420	264.2420	(0.030)	0.0000	0.0000	0
2017/02/16	ILBI	04/05/2017			Index Future	686.6300	686.6300	686.4900	686.4900	(0.020)	0.0000	0.0000	0
2017/02/16	ILBI	03/08/2017			Index Future	699.6580	699.6580	699.5170	699.5170	(0.020)	0.0000	0.0000	0
2017/02/16	ILBI	02/11/2017			Index Future	713.7590	713.7590	713.6120	713.6120	(0.021)	0.0000	0.0000	0
2017/02/16	IS01	16/03/2017			Interest Rate Swap	100.0030	100.0030	100.0030	100.0030	0.000	0.0000	0.0000	0
2017/02/16	IS01	15/06/2017			Interest Rate Swap	99.5977	99.5977	99.5977	99.5977	0.000	0.0000	0.0000	0
2017/02/16	IS01	21/09/2017			Interest Rate Swap	99.6068	99.6068	99.6015	99.6015	(0.005)	0.0000	0.0000	0
2017/02/16	IS01	21/12/2017			Interest Rate Swap	99.8381	99.8381	99.8282	99.8282	(0.010)	0.0000	0.0000	0
2017/02/16	IS01	15/03/2018			Interest Rate Swap	99.8498	99.8498	99.8359	99.8359	(0.014)	0.0000	0.0000	0
2017/02/16	IS02	18/12/2017			Interest Rate Swap	99.8665	99.8665	99.8569	99.8569	(0.010)	0.0000	0.0000	0
2017/02/16	IS02	16/03/2018			Interest Rate Swap	99.1321	99.1321	99.1181	99.1181	(0.014)	0.0000	0.0000	0
2017/02/16	IS02	15/06/2018			Interest Rate Swap	98.7590	98.7590	98.7413	98.7413	(0.018)	0.0000	0.0000	0
2017/02/16	IS02	21/09/2018			Interest Rate Swap	98.7836	98.7836	98.7645	98.7645	(0.019)	0.0000	0.0000	0
2017/02/16	IS02	21/12/2018			Interest Rate Swap	99.2500	99.2500	99.2300	99.2300	(0.020)	0.0000	0.0000	0
2017/02/16	IS02	15/03/2019			Interest Rate Swap	99.7127	99.7127	99.6950	99.6950	(0.018)	0.0000	0.0000	0
2017/02/16	IS05	17/12/2020			Interest Rate Swap	97.2277	97.2277	97.2576	97.2576	0.031	0.0000	0.0000	0
2017/02/16	IS05	16/03/2021			Interest Rate Swap	96.5109	96.5109	96.5439	96.5439	0.034	0.0000	0.0000	0
2017/02/16	IS05	15/06/2021			Interest Rate Swap	95.7587	95.7587	95.7908	95.7908	0.033	0.0000	0.0000	0
2017/02/16	IS05	21/09/2021			Interest Rate Swap	95.9898	95.9898	96.0182	96.0182	0.030	0.0000	0.0000	0
2017/02/16	IS05	21/12/2021			Interest Rate Swap	98.2238	98.2238	98.2495	98.2495	0.026	0.0000	0.0000	50
2017/02/16	IS05	15/03/2022			Interest Rate Swap	98.3965	98.3965	98.4225	98.4225	0.026	0.0000	0.0000	0
2017/02/16	IS10	17/12/2025			Interest Rate Swap	96.6561	96.6561	96.7746	96.7746	0.123	0.0000	0.0000	0
2017/02/16	IS10	16/03/2026			Interest Rate Swap	93.6844	93.6844	93.8052	93.8052	0.129	0.0000	0.0000	0
2017/02/16	IS10	15/06/2026			Interest Rate Swap	92.4417	92.4417	92.5618	92.5618	0.130	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
2017/02/16	IS10	21/09/2026			Interest Rate Swap	94.5897	94.5897	94.7062	94.7062	0.123	0.0000	0.0000	0
2017/02/16	IS10	21/12/2026			Interest Rate Swap	98.3376	98.3376	98.4504	98.4504	0.115	0.0000	0.0000	0
2017/02/16	IS10	15/03/2027			Interest Rate Swap	96.9147	96.9147	97.0286	97.0286	0.117	0.0000	0.0000	0
2017/02/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/16	JBAF	15/03/2017			Jibar Tradeable Future	7.3700	92.6300	7.3100	92.6900	(0.814)	0.0000	0.0000	1,000
2017/02/16	JBAF	19/04/2017			Jibar Tradeable Future	7.4000	92.6000	7.3400	92.6600	(0.811)	0.0000	0.0000	0
2017/02/16	JBAF	17/05/2017			Jibar Tradeable Future	7.4100	92.5900	7.3400	92.6600	(0.945)	0.0000	0.0000	0
2017/02/16	JBAF	21/06/2017			Jibar Tradeable Future	7.4200	92.5800	7.3500	92.6500	(0.943)	0.0000	0.0000	0
2017/02/16	JBAF	19/07/2017			Jibar Tradeable Future	7.4300	92.5700	7.3300	92.6700	(1.346)	0.0000	0.0000	0
2017/02/16	JBAF	20/09/2017			Jibar Tradeable Future	7.4400	92.5600	7.3500	92.6500	(1.210)	0.0000	0.0000	0
2017/02/16	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.3400	92.6600	(1.477)	0.0000	0.0000	0
2017/02/16	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.3500	92.6500	(1.475)	0.0000	0.0000	0
2017/02/16	JBAF	20/06/2018			Jibar Tradeable Future	7.4700	92.5300	7.3600	92.6400	(1.473)	0.0000	0.0000	0
2017/02/16	JBAF	19/09/2018			Jibar Tradeable Future	7.4800	92.5200	7.3700	92.6300	(1.471)	0.0000	0.0000	0
2017/02/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/16	JBAF	19/12/2018			Jibar Tradeable Future	7.5200	92.4800	7.3700	92.6300	(1.995)	0.0000	0.0000	0
2017/02/16	R023	04/05/2017	8.61	Call	Bond Future	2,221.5000	2.2215	2,078.0700	2.0781	(6.456)	0	0	0
2017/02/16	R023	04/05/2017			Bond Future	8.2048	99.3870	8.2463	99.2006	0.506	0.0000	0.0000	19,210
2017/02/16	R023	04/05/2017	8.59	Call	Bond Future	2,155.7600	2.1558	2,014.1700	2.0142	(6.568)	0	0	0
2017/02/16	R023	04/05/2017	8.60	Call	Bond Future	2,188.5300	2.1885	2,046.0100	2.0460	(6.512)	0	0	0
2017/02/16	R023	04/05/2017	8.59	Put	Bond Future	443.8200	0.4438	488.6400	0.4886	10.099	0	0	0
2017/02/16	R023	04/05/2017	8.61	Put	Bond Future	421.6800	0.4217	464.6600	0.4647	10.193	0	0	0
2017/02/16	R023	04/05/2017	8.60	Put	Bond Future	432.6400	0.4326	476.5300	0.4765	10.145	0	0	0
2017/02/16	R023	03/08/2017	8.60	Put	Bond Future	941.2400	0.9412	1,002.9000	1.0029	6.551	0	0	0
2017/02/16	R023	03/08/2017			Bond Future	8.2259	101.2914	8.2699	101.1008	0.535	0.0000	0.0000	0
2017/02/16	R023	03/08/2017	8.59	Put	Bond Future	955.3400	0.9553	1,017.7200	1.0177	6.530	0	0	0
2017/02/16	R023	03/08/2017	8.60	Call	Bond Future	2,547.2900	2.5473	2,418.4300	2.4184	(5.059)	0	0	0
2017/02/16	R023	03/08/2017	8.58	Call	Bond Future	2,490.8700	2.4909	2,363.4500	2.3634	(5.115)	0	0	0
2017/02/16	R023	03/08/2017	8.59	Call	Bond Future	2,518.8800	2.5189	2,390.7400	2.3907	(5.087)	0	0	0
2017/02/16	R023	03/08/2017	8.58	Put	Bond Future	969.8700	0.9699	1,032.9700	1.0330	6.506	0	0	0
2017/02/16	R023	02/11/2017	8.56	Call	Bond Future	2,528.0800	2.5281	2,404.8100	2.4048	(4.876)	0	0	0
2017/02/16	R023	02/11/2017			Bond Future	8.2388	99.3685	8.2853	99.1743	0.565	0.0000	0.0000	0
2017/02/16	R023	02/11/2017	8.57	Call	Bond Future	2,554.1100	2.5541	2,430.1800	2.4302	(4.852)	0	0	0
2017/02/16	R023	02/11/2017	8.58	Call	Bond Future	2,579.9600	2.5800	2,455.3600	2.4554	(4.830)	0	0	0
2017/02/16	R023	02/11/2017	8.56	Put	Bond Future	1,196.0400	1.1960	1,267.0100	1.2670	5.934	0	0	0
2017/02/16	R023	02/11/2017	8.58	Put	Bond Future	1,165.7300	1.1657	1,235.3700	1.2354	5.974	0	0	0
2017/02/16	R023	02/11/2017	8.57	Put	Bond Future	1,180.9700	1.1810	1,251.2800	1.2513	5.954	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
2017/02/16	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R035	04/05/2017			Bond Future	9.2652	98.2921	9.3160	97.8657	0.548	0.0000	0.0000	7,829
2017/02/16	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R035	04/05/2017	9.55	Call	Bond Future	2,354.4000	2.3544	1,927.9900	1.9280	(18.111)	0	0	0
2017/02/16	R035	04/05/2017	9.53	Call	Bond Future	2,191.9100	2.1919	1,765.5000	1.7655	(19.454)	0	0	0
2017/02/16	R035	04/05/2017	9.54	Call	Bond Future	2,273.2100	2.2732	1,846.8000	1.8468	(18.758)	0	0	0
2017/02/16	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R035	03/08/2017			Bond Future	9.3063	100.1755	9.3587	99.7404	0.563	0.0000	0.0000	0
2017/02/16	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R035	03/08/2017	9.50	Call	Bond Future	1,593.9500	1.5940	1,158.8400	1.1588	(27.298)	0	0	0
2017/02/16	R035	03/08/2017	9.51	Call	Bond Future	1,675.1400	1.6751	1,240.0300	1.2400	(25.975)	0	0	0
2017/02/16	R035	03/08/2017	9.52	Call	Bond Future	1,756.2200	1.7562	1,321.1100	1.3211	(24.775)	0	0	0
2017/02/16	R035	02/11/2017			Bond Future	9.3437	97.6597	9.3977	97.2160	0.578	0.0000	0.0000	0
2017/02/16	R035	02/11/2017	9.60	Call	Bond Future	2,079.3800	2.0794	1,635.6700	1.6357	(21.339)	0	0	0
2017/02/16	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R035	02/11/2017	9.61	Call	Bond Future	2,159.1200	2.1591	1,715.4100	1.7154	(20.551)	0	0	0
2017/02/16	R035	02/11/2017	9.59	Call	Bond Future	1,999.5400	1.9995	1,555.8300	1.5558	(22.191)	0	0	0
2017/02/16	R186	04/05/2017			Bond Future	8.6007	116.2480	8.6418	115.9621	0.477	0.0000	0.0000	114,749
2017/02/16	R186	04/05/2017	8.89	Put	Bond Future	948.0300	0.9480	1,032.1500	1.0322	8.873	0	0	0
2017/02/16	R186	04/05/2017	8.94	Put	Bond Future	844.9800	0.8450	921.7000	0.9217	9.080	0	0	500
2017/02/16	R186	04/05/2017	9.20	Call	Bond Future	4,522.9500	4.5230	4,281.9700	4.2820	(5.328)	0	0	0
2017/02/16	R186	04/05/2017	8.70	Put	Bond Future	1,433.5800	1.4336	1,549.0100	1.5490	8.052	0	0	0
2017/02/16	R186	04/05/2017	8.91	Put	Bond Future	905.6800	0.9057	986.7900	0.9868	8.956	0	0	0
2017/02/16	R186	04/05/2017	8.44	Put	Bond Future	2,370.7600	2.3708	2,533.6200	2.5336	6.870	0	0	0
2017/02/16	R186	04/05/2017	8.90	Put	Bond Future	926.6700	0.9267	1,009.2700	1.0093	8.914	0	0	0
2017/02/16	R186	04/05/2017	8.70	Call	Bond Future	2,123.2300	2.1232	1,952.7900	1.9528	(8.027)	0	0	500
2017/02/16	R186	04/05/2017	8.91	Call	Bond Future	3,035.6500	3.0356	2,830.8900	2.8309	(6.745)	0	0	0
2017/02/16	R186	04/05/2017	8.98	Call	Bond Future	3,373.6800	3.3737	3,158.9000	3.1589	(6.366)	0	0	0
2017/02/16	R186	04/05/2017	9.20	Put	Bond Future	444.6900	0.4447	489.5800	0.4896	10.095	0	0	5,709
2017/02/16	R186	04/05/2017	8.89	Call	Bond Future	2,941.9100	2.9419	2,740.1600	2.7402	(6.858)	0	0	0
2017/02/16	R186	04/05/2017	8.94	Call	Bond Future	3,178.6700	3.1787	2,969.5200	2.9695	(6.580)	0	0	0
2017/02/16	R186	04/05/2017	8.98	Put	Bond Future	769.1500	0.7692	840.2400	0.8402	9.243	0	0	0
2017/02/16	R186	04/05/2017	8.44	Call	Bond Future	1,242.0000	1.2420	1,118.9900	1.1190	(9.904)	0	0	500
2017/02/16	R186	04/05/2017	8.90	Call	Bond Future	2,988.6200	2.9886	2,785.3500	2.7854	(6.801)	0	0	0
2017/02/16	R186	03/08/2017	9.35	Call	Bond Future	5,646.1600	5.6462	5,416.0500	5.4161	(4.076)	0	0	0
2017/02/16	R186	03/08/2017	8.93	Put	Bond Future	1,701.2600	1.7013	1,803.7900	1.8038	6.027	0	0	0
2017/02/16	R186	03/08/2017			Bond Future	8.6349	113.1720	8.6777	112.8802	0.496	0.0000	0.0000	0
2017/02/16	R186	03/08/2017	8.92	Put	Bond Future	1,725.6500	1.7256	1,829.3000	1.8293	6.006	0	0	0
2017/02/16	R186	03/08/2017	9.50	Call	Bond Future	6,412.4900	6.4125	6,170.9900	6.1710	(3.766)	0	0	0
2017/02/16	R186	03/08/2017	8.85	Put	Bond Future	1,904.2100	1.9042	2,015.8700	2.0159	5.864	0	0	750
2017/02/16	R186	03/08/2017	8.91	Call	Bond Future	3,607.7200	3.6077	3,420.6400	3.4206	(5.186)	0	0	0
2017/02/16	R186	03/08/2017	8.93	Call	Bond Future	3,692.1000	3.6921	3,502.7700	3.5028	(5.128)	0	0	0
2017/02/16	R186	03/08/2017	8.92	Call	Bond Future	3,649.8000	3.6498	3,461.5900	3.4616	(5.157)	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
2017/02/16	R186	03/08/2017	9.35	Put	Bond Future	902.6700	0.9027	964.4200	0.9644	6.841	0	0	750
2017/02/16	R186	03/08/2017	9.50	Put	Bond Future	708.3400	0.7083	758.7000	0.7587	7.110	0	0	6,500
2017/02/16	R186	03/08/2017	8.85	Call	Bond Future	3,360.0300	3.3600	3,179.8300	3.1798	(5.363)	0	0	0
2017/02/16	R186	03/08/2017	8.91	Put	Bond Future	1,750.3100	1.7503	1,855.0900	1.8551	5.986	0	0	0
2017/02/16	R186	02/11/2017	8.89	Put	Bond Future	2,489.1700	2.4892	2,607.4200	2.6074	4.751	0	0	0
2017/02/16	R186	02/11/2017	8.88	Call	Bond Future	3,982.7900	3.9828	3,804.3700	3.8044	(4.480)	0	0	0
2017/02/16	R186	02/11/2017			Bond Future	8.6586	115.4174	8.7032	115.1198	0.515	0.0000	0.0000	0
2017/02/16	R186	02/11/2017	8.89	Call	Bond Future	4,021.8600	4.0219	3,842.5000	3.8425	(4.460)	0	0	0
2017/02/16	R186	02/11/2017	8.90	Call	Bond Future	4,061.1100	4.0611	3,880.8100	3.8808	(4.440)	0	0	0
2017/02/16	R186	02/11/2017	8.88	Put	Bond Future	2,515.7500	2.5157	2,634.9400	2.6349	4.738	0	0	0
2017/02/16	R186	02/11/2017	8.90	Put	Bond Future	2,462.8200	2.4628	2,580.1300	2.5801	4.763	0	0	0
2017/02/16	R197	04/05/2017	308.58	Put	Bond Future	6,514.4600	6.5145	6,526.1900	6.5262	0.180	0	0	0
2017/02/16	R197	04/05/2017			Bond Future	302.0655	302.0655	302.0538	302.0538	(0.004)	0.0000	0.0000	1,063
2017/02/16	R197	04/05/2017	308.60	Put	Bond Future	6,534.4600	6.5345	6,546.1900	6.5462	0.180	0	0	0
2017/02/16	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R197	04/05/2017	308.59	Put	Bond Future	6,524.4600	6.5245	6,536.1900	6.5362	0.180	0	0	0
2017/02/16	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R197	03/08/2017			Bond Future	300.9681	300.9681	300.9537	300.9537	(0.005)	0.0000	0.0000	0
2017/02/16	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R197	03/08/2017	308.05	Put	Bond Future	7,081.9500	7.0820	7,096.2800	7.0963	0.202	0	0	0
2017/02/16	R197	03/08/2017	308.07	Put	Bond Future	7,101.9500	7.1020	7,116.2800	7.1163	0.202	0	0	0
2017/02/16	R197	03/08/2017	308.06	Put	Bond Future	7,091.9500	7.0920	7,106.2800	7.1063	0.202	0	0	0
2017/02/16	R197	02/11/2017	305.16	Call	Bond Future	1,841.5800	1.8416	1,827.1600	1.8272	(0.783)	0	0	0
2017/02/16	R197	02/11/2017			Bond Future	307.0016	307.0016	306.9872	306.9872	(0.005)	0.0000	0.0000	0
2017/02/16	R197	02/11/2017	305.17	Call	Bond Future	1,831.5800	1.8316	1,817.1600	1.8172	(0.787)	0	0	0
2017/02/16	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R197	02/11/2017	305.15	Call	Bond Future	1,851.5800	1.8516	1,837.1600	1.8372	(0.779)	0	0	0
2017/02/16	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R202	04/05/2017	256.73	Put	Bond Future	6,726.8000	6.7268	7,062.4100	7.0624	4.989	0	0	0
2017/02/16	R202	04/05/2017			Bond Future	250.0032	250.0032	249.6676	249.6676	(0.134)	0.0000	0.0000	33,873
2017/02/16	R202	04/05/2017	256.72	Put	Bond Future	6,716.8000	6.7168	7,052.4100	7.0524	4.997	0	0	0
2017/02/16	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R202	04/05/2017	256.71	Put	Bond Future	6,706.8000	6.7068	7,042.4100	7.0424	5.004	0	0	0
2017/02/16	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R202	03/08/2017			Bond Future	251.1566	251.1566	250.8124	250.8124	(0.137)	0.0000	0.0000	0
2017/02/16	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R202	03/08/2017	258.35	Put	Bond Future	7,193.4100	7.1934	7,537.5800	7.5376	4.785	0	0	0
2017/02/16	R202	03/08/2017	258.37	Put	Bond Future	7,213.4100	7.2134	7,557.5800	7.5576	4.771	0	0	0
2017/02/16	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R202	03/08/2017	258.36	Put	Bond Future	7,203.4100	7.2034	7,547.5800	7.5476	4.778	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
2017/02/16	R202	02/11/2017			Bond Future	256.1913	256.1913	255.8403	255.8403	(0.137)	0.0000	0.0000	0
2017/02/16	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R202	02/11/2017	253.89	Call	Bond Future	2,301.3400	2.3013	1,950.2500	1.9503	(15.256)	0	0	0
2017/02/16	R202	02/11/2017	253.90	Call	Bond Future	2,291.3400	2.2913	1,940.2500	1.9403	(15.322)	0	0	0
2017/02/16	R202	02/11/2017	253.91	Call	Bond Future	2,281.3400	2.2813	1,930.2500	1.9303	(15.390)	0	0	0
2017/02/16	R203	04/05/2017	6.91	Call	Bond Future	17.8000	0.0178	14.6800	0.0147	(17.528)	0	0	0
2017/02/16	R203	04/05/2017	6.92	Put	Bond Future	134.0600	0.1341	145.3400	0.1453	8.414	0	0	0
2017/02/16	R203	04/05/2017			Bond Future	7.2494	101.5239	7.2909	101.5093	0.573	0.0000	0.0000	31,101
2017/02/16	R203	04/05/2017	6.92	Call	Bond Future	18.7000	0.0187	15.4600	0.0155	(17.326)	0	0	0
2017/02/16	R203	04/05/2017	6.93	Call	Bond Future	19.4800	0.0195	16.1300	0.0161	(17.197)	0	0	0
2017/02/16	R203	04/05/2017	6.91	Put	Bond Future	136.6700	0.1367	148.0700	0.1481	8.341	0	0	0
2017/02/16	R203	04/05/2017	6.93	Put	Bond Future	131.3300	0.1313	142.5000	0.1425	8.505	0	0	0
2017/02/16	R203	03/08/2017	4.89	Call	Bond Future	7.1300	0.0071	5.3300	0.0053	(25.245)	0	0	0
2017/02/16	R203	03/08/2017			Bond Future	6.0898	103.4690	6.2329	103.4537	2.351	0.0000	0.0000	0
2017/02/16	R203	03/08/2017	4.87	Call	Bond Future	6.8600	0.0069	5.1200	0.0051	(25.364)	0	0	0
2017/02/16	R203	03/08/2017	4.88	Call	Bond Future	7.0000	0.0070	5.2300	0.0052	(25.286)	0	0	0
2017/02/16	R203	03/08/2017	4.87	Put	Bond Future	137.5900	0.1376	151.1700	0.1512	9.870	0	0	0
2017/02/16	R203	03/08/2017	4.89	Put	Bond Future	135.7100	0.1357	149.2300	0.1492	9.962	0	0	0
2017/02/16	R203	03/08/2017	4.88	Put	Bond Future	136.6500	0.1366	150.2000	0.1502	9.916	0	0	0
2017/02/16	R204	04/05/2017	7.90	Put	Bond Future	65.1000	0.0651	76.0000	0.0760	16.743	0	0	0
2017/02/16	R204	04/05/2017			Bond Future	7.5209	103.7589	7.5613	103.6980	0.537	0.0000	0.0000	29,025
2017/02/16	R204	04/05/2017	7.92	Put	Bond Future	60.0600	0.0601	70.2500	0.0703	16.966	0	0	0
2017/02/16	R204	04/05/2017	7.90	Call	Bond Future	633.9000	0.6339	583.9600	0.5840	(7.878)	0	0	0
2017/02/16	R204	04/05/2017	7.91	Put	Bond Future	62.6000	0.0626	73.1400	0.0731	16.837	0	0	0
2017/02/16	R204	04/05/2017	7.91	Call	Bond Future	646.3500	0.6464	596.0500	0.5960	(7.782)	0	0	0
2017/02/16	R204	04/05/2017	7.92	Call	Bond Future	658.7500	0.6588	608.1000	0.6081	(7.689)	0	0	0
2017/02/16	R204	03/08/2017	7.77	Put	Bond Future	195.8100	0.1958	216.4500	0.2164	10.541	0	0	0
2017/02/16	R204	03/08/2017			Bond Future	7.4750	101.7063	7.5236	101.6438	0.650	0.0000	0.0000	0
2017/02/16	R204	03/08/2017	7.76	Put	Bond Future	199.8900	0.1999	220.8500	0.2209	10.486	0	0	0
2017/02/16	R204	03/08/2017	7.75	Call	Bond Future	557.0000	0.5570	515.7800	0.5158	(7.400)	0	0	0
2017/02/16	R204	03/08/2017	7.76	Call	Bond Future	565.6500	0.5656	524.1000	0.5241	(7.346)	0	0	0
2017/02/16	R204	03/08/2017	7.77	Call	Bond Future	574.3600	0.5744	532.4900	0.5325	(7.290)	0	0	0
2017/02/16	R204	03/08/2017	7.75	Put	Bond Future	204.0400	0.2040	225.3300	0.2253	10.434	0	0	0
2017/02/16	R204	02/11/2017	7.76	Put	Bond Future	151.7500	0.1518	170.6400	0.1706	12.448	0	0	0
2017/02/16	R204	02/11/2017			Bond Future	7.3386	103.7242	7.3985	103.6604	0.816	0.0000	0.0000	0
2017/02/16	R204	02/11/2017	7.75	Put	Bond Future	154.5900	0.1546	173.7500	0.1738	12.394	0	0	0
2017/02/16	R204	02/11/2017	7.76	Call	Bond Future	598.7600	0.5988	553.9400	0.5539	(7.485)	0	0	0
2017/02/16	R204	02/11/2017	7.74	Call	Bond Future	583.3300	0.5833	539.0600	0.5391	(7.589)	0	0	0
2017/02/16	R204	02/11/2017	7.75	Call	Bond Future	591.0300	0.5910	546.4800	0.5465	(7.538)	0	0	0
2017/02/16	R204	02/11/2017	7.74	Put	Bond Future	157.4700	0.1575	176.9100	0.1769	12.345	0	0	0
2017/02/16	R207	04/05/2017	8.21	Put	Bond Future	84.5400	0.0845	98.8800	0.0989	16.962	0	0	0
2017/02/16	R207	04/05/2017			Bond Future	7.7115	101.1667	7.7551	101.0635	0.565	0.0000	0.0000	75,116
2017/02/16	R207	04/05/2017	8.22	Call	Bond Future	1,277.2200	1.2772	1,187.9100	1.1879	(6.993)	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
2017/02/16	R207	04/05/2017	8.20	Call	Bond Future	1,237.0200	1.2370	1,148.6400	1.1486	(7.145)	0	0	0
2017/02/16	R207	04/05/2017	8.21	Call	Bond Future	1,257.0800	1.2571	1,168.2300	1.1682	(7.068)	0	0	0
2017/02/16	R207	04/05/2017	8.20	Put	Bond Future	87.8400	0.0878	102.6500	0.1027	16.860	0	0	0
2017/02/16	R207	04/05/2017	8.22	Put	Bond Future	81.3400	0.0813	95.2200	0.0952	17.064	0	0	0
2017/02/16	R207	03/08/2017	8.19	Call	Bond Future	1,276.6700	1.2767	1,197.3400	1.1973	(6.214)	0	0	51
2017/02/16	R207	03/08/2017			Bond Future	7.7099	99.4617	7.7586	99.3561	0.632	0.0000	0.0000	0
2017/02/16	R207	03/08/2017	8.39	Put	Bond Future	156.1100	0.1561	174.5300	0.1745	11.799	0	0	0
2017/02/16	R207	03/08/2017	8.41	Put	Bond Future	149.1900	0.1492	166.9300	0.1669	11.891	0	0	0
2017/02/16	R207	03/08/2017	8.19	Put	Bond Future	242.0600	0.2421	268.3800	0.2684	10.873	0	0	0
2017/02/16	R207	03/08/2017	8.40	Put	Bond Future	152.6200	0.1526	170.6900	0.1707	11.840	0	0	0
2017/02/16	R207	03/08/2017	8.41	Call	Bond Future	1,653.3000	1.6533	1,565.3900	1.5654	(5.317)	0	0	0
2017/02/16	R207	03/08/2017	8.39	Call	Bond Future	1,617.6600	1.6177	1,530.4300	1.5304	(5.392)	0	0	0
2017/02/16	R207	03/08/2017	8.40	Call	Bond Future	1,635.4500	1.6354	1,547.8700	1.5479	(5.355)	0	0	0
2017/02/16	R207	02/11/2017			Bond Future	7.6615	101.4351	7.7162	101.3273	0.714	0.0000	0.0000	0
2017/02/16	R207	02/11/2017	8.03	Put	Bond Future	378.1200	0.3781	413.9600	0.4140	9.478	0	0	0
2017/02/16	R207	02/11/2017	8.05	Put	Bond Future	366.2900	0.3663	401.2700	0.4013	9.550	0	0	0
2017/02/16	R207	02/11/2017	8.03	Call	Bond Future	1,101.0700	1.1011	1,029.1800	1.0292	(6.529)	0	0	0
2017/02/16	R207	02/11/2017	8.04	Put	Bond Future	372.1700	0.3722	407.5700	0.4076	9.512	0	0	0
2017/02/16	R207	02/11/2017	8.04	Call	Bond Future	1,114.6500	1.1147	1,042.3200	1.0423	(6.489)	0	0	0
2017/02/16	R207	02/11/2017	8.05	Call	Bond Future	1,128.2900	1.1283	1,055.5400	1.0555	(6.448)	0	0	0
2017/02/16	R208	04/05/2017	8.39	Call	Bond Future	1,791.6700	1.7917	1,689.9000	1.6899	(5.680)	0	0	0
2017/02/16	R208	04/05/2017			Bond Future	7.8757	96.9957	7.9129	96.8761	0.471	0.0000	0.0000	21,493
2017/02/16	R208	04/05/2017	8.37	Call	Bond Future	1,738.9100	1.7389	1,638.1800	1.6382	(5.793)	0	0	0
2017/02/16	R208	04/05/2017	8.38	Call	Bond Future	1,765.1700	1.7652	1,663.9100	1.6639	(5.737)	0	0	0
2017/02/16	R208	04/05/2017	8.37	Put	Bond Future	161.1300	0.1611	180.0300	0.1800	11.730	0	0	0
2017/02/16	R208	04/05/2017	8.39	Put	Bond Future	150.7100	0.1507	168.5700	0.1686	11.851	0	0	0
2017/02/16	R208	04/05/2017	8.38	Put	Bond Future	155.7900	0.1558	174.1600	0.1742	11.792	0	0	0
2017/02/16	R208	03/08/2017	8.32	Call	Bond Future	1,765.9200	1.7659	1,677.3400	1.6773	(5.016)	0	0	0
2017/02/16	R208	03/08/2017			Bond Future	7.8831	98.8541	7.9233	98.7317	0.510	0.0000	0.0000	0
2017/02/16	R208	03/08/2017	8.30	Call	Bond Future	1,722.5900	1.7226	1,635.0100	1.6350	(5.084)	0	0	0
2017/02/16	R208	03/08/2017	8.31	Call	Bond Future	1,744.2000	1.7442	1,656.1200	1.6561	(5.050)	0	0	0
2017/02/16	R208	03/08/2017	8.30	Put	Bond Future	461.4700	0.4615	496.2900	0.4963	7.545	0	0	0
2017/02/16	R208	03/08/2017	8.32	Put	Bond Future	444.8100	0.4448	478.6300	0.4786	7.603	0	0	0
2017/02/16	R208	03/08/2017	8.31	Put	Bond Future	453.0800	0.4531	487.4000	0.4874	7.575	0	0	0
2017/02/16	R208	02/11/2017	8.18	Put	Bond Future	678.6500	0.6786	723.3100	0.7233	6.581	0	0	0
2017/02/16	R208	02/11/2017			Bond Future	7.8701	97.4123	7.9136	97.2875	0.553	0.0000	0.0000	0
2017/02/16	R208	02/11/2017	8.20	Put	Bond Future	658.8100	0.6588	702.4900	0.7025	6.630	0	0	0
2017/02/16	R208	02/11/2017	8.18	Call	Bond Future	1,563.6400	1.5636	1,483.5000	1.4835	(5.125)	0	0	0
2017/02/16	R208	02/11/2017	8.19	Put	Bond Future	668.6700	0.6687	712.8400	0.7128	6.606	0	0	0
2017/02/16	R208	02/11/2017	8.19	Call	Bond Future	1,582.0600	1.5821	1,501.4300	1.5014	(5.097)	0	0	0
2017/02/16	R208	02/11/2017	8.20	Call	Bond Future	1,600.5800	1.6006	1,519.4600	1.5195	(5.068)	0	0	0
2017/02/16	R209	04/05/2017	9.48	Put	Bond Future	1,155.6000	1.1556	1,287.0500	1.2871	11.375	0	0	0
2017/02/16	R209	04/05/2017			Bond Future	9.2382	74.1798	9.2941	73.7872	0.605	0.0000	0.0000	62,943
2017/02/16	R209	04/05/2017	8.93	Call	Bond Future	964.4000	0.9644	831.0200	0.8310	(13.830)	0	0	1,130
2017/02/16	R209	04/05/2017	9.33	Put	Bond Future	1,566.3400	1.5663	1,730.8500	1.7309	10.503	0	0	1,130
2017/02/16	R209	04/05/2017	9.47	Put	Bond Future	1,180.0700	1.1801	1,313.6200	1.3136	11.317	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
2017/02/16	R209	04/05/2017	9.63	Call	Bond Future	3,523.5000	3.5235	3,232.9800	3.2330	(8.245)	0	0	0
2017/02/16	R209	04/05/2017	9.46	Call	Bond Future	2,744.8700	2.7449	2,487.8600	2.4879	(9.363)	0	0	0
2017/02/16	R209	04/05/2017	9.33	Call	Bond Future	2,209.5700	2.2096	1,981.4000	1.9814	(10.326)	0	0	0
2017/02/16	R209	04/05/2017	9.47	Call	Bond Future	2,788.4300	2.7884	2,529.3000	2.5293	(9.293)	0	0	0
2017/02/16	R209	04/05/2017	8.93	Put	Bond Future	3,188.1200	3.1881	3,447.4200	3.4474	8.133	0	0	0
2017/02/16	R209	04/05/2017	9.48	Call	Bond Future	2,832.1600	2.8322	2,570.9300	2.5709	(9.224)	0	0	0
2017/02/16	R209	04/05/2017	9.63	Put	Bond Future	835.5300	0.8355	937.6900	0.9377	12.227	0	0	1,130
2017/02/16	R209	04/05/2017	9.46	Put	Bond Future	1,204.8100	1.2048	1,340.4800	1.3405	11.261	0	0	0
2017/02/16	R209	03/08/2017			Bond Future	9.2758	75.6010	9.3332	75.2004	0.620	0.0000	0.0000	0
2017/02/16	R209	03/08/2017	9.44	Call	Bond Future	3,481.1400	3.4811	3,244.1100	3.2441	(6.809)	0	0	0
2017/02/16	R209	03/08/2017	9.43	Put	Bond Future	2,374.4600	2.3745	2,539.5200	2.5395	6.951	0	0	0
2017/02/16	R209	03/08/2017	9.45	Put	Bond Future	2,315.8700	2.3159	2,477.9500	2.4779	6.999	0	0	0
2017/02/16	R209	03/08/2017	9.44	Put	Bond Future	2,345.1100	2.3451	2,508.6800	2.5087	6.975	0	0	0
2017/02/16	R209	03/08/2017	9.45	Call	Bond Future	3,520.2100	3.5202	3,281.6900	3.2817	(6.776)	0	0	0
2017/02/16	R209	03/08/2017	9.43	Call	Bond Future	3,442.0700	3.4421	3,206.5300	3.2065	(6.843)	0	0	0
2017/02/16	R209	02/11/2017	9.52	Put	Bond Future	2,840.2200	2.8402	3,005.1400	3.0051	5.807	0	0	0
2017/02/16	R209	02/11/2017			Bond Future	9.3079	73.9501	9.3670	73.5415	0.635	0.0000	0.0000	0
2017/02/16	R209	02/11/2017	9.54	Put	Bond Future	2,783.2500	2.7832	2,945.7500	2.9457	5.838	0	0	0
2017/02/16	R209	02/11/2017	9.53	Put	Bond Future	2,811.6200	2.8116	2,975.3200	2.9753	5.822	0	0	0
2017/02/16	R209	02/11/2017	9.54	Call	Bond Future	4,368.9900	4.3690	4,122.9300	4.1229	(5.632)	0	0	0
2017/02/16	R209	02/11/2017	9.52	Call	Bond Future	4,291.3300	4.2913	4,047.6900	4.0477	(5.677)	0	0	0
2017/02/16	R209	02/11/2017	9.53	Call	Bond Future	4,330.0900	4.3301	4,085.2300	4.0852	(5.655)	0	0	0
2017/02/16	R210	04/05/2017			Bond Future	188.7658	188.7658	188.7583	188.7583	(0.004)	0.0000	0.0000	1,698
2017/02/16	R210	04/05/2017	192.31	Put	Bond Future	3,544.1900	3.5442	3,551.7000	3.5517	0.212	0	0	0
2017/02/16	R210	04/05/2017	192.33	Put	Bond Future	3,564.1900	3.5642	3,571.7000	3.5717	0.211	0	0	0
2017/02/16	R210	04/05/2017	192.32	Put	Bond Future	3,554.1900	3.5542	3,561.7000	3.5617	0.211	0	0	0
2017/02/16	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R210	03/08/2017	196.29	Put	Bond Future	3,864.7900	3.8648	3,874.0000	3.8740	0.238	0	0	0
2017/02/16	R210	03/08/2017			Bond Future	192.4252	192.4252	192.4160	192.4160	(0.005)	0.0000	0.0000	0
2017/02/16	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R210	03/08/2017	196.28	Put	Bond Future	3,854.7900	3.8548	3,864.0000	3.8640	0.239	0	0	0
2017/02/16	R210	03/08/2017	196.30	Put	Bond Future	3,874.7900	3.8748	3,884.0000	3.8840	0.238	0	0	0
2017/02/16	R210	02/11/2017	192.07	Call	Bond Future	1,780.6400	1.7806	1,771.3200	1.7713	(0.523)	0	0	0
2017/02/16	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R210	02/11/2017			Bond Future	193.8506	193.8506	193.8413	193.8413	(0.005)	0.0000	0.0000	0
2017/02/16	R210	02/11/2017	192.08	Call	Bond Future	1,770.6400	1.7706	1,761.3200	1.7613	(0.526)	0	0	0
2017/02/16	R210	02/11/2017	192.09	Call	Bond Future	1,760.6400	1.7606	1,751.3200	1.7513	(0.529)	0	0	0
2017/02/16	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R212	04/05/2017			Bond Future	149.5177	149.5177	149.5119	149.5119	(0.004)	0.0000	0.0000	3,258
2017/02/16	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/16	R212	04/05/2017	152.23	Put	Bond Future	2,712.3100	2.7123	2,718.0900	2.7181	0.213	0	0	0
2017/02/16	R212	04/05/2017	152.25	Put	Bond Future	2,732.3100	2.7323	2,738.0900	2.7381	0.212	0	0	0
2017/02/16	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R212	04/05/2017	152.24	Put	Bond Future	2,722.3100	2.7223	2,728.0900	2.7281	0.212	0	0	0
2017/02/16	R212	03/08/2017			Bond Future	150.3664	150.3664	150.3593	150.3593	(0.005)	0.0000	0.0000	0
2017/02/16	R212	03/08/2017	153.34	Put	Bond Future	2,973.5700	2.9736	2,980.6900	2.9807	0.239	0	0	0
2017/02/16	R212	03/08/2017	153.36	Put	Bond Future	2,993.5700	2.9936	3,000.6900	3.0007	0.238	0	0	0
2017/02/16	R212	03/08/2017	153.35	Put	Bond Future	2,983.5700	2.9836	2,990.6900	2.9907	0.239	0	0	0
2017/02/16	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R212	02/11/2017			Bond Future	153.3808	153.3808	153.3736	153.3736	(0.005)	0.0000	0.0000	0
2017/02/16	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/16	R212	02/11/2017	152.42	Call	Bond Future	960.8000	0.9608	953.5900	0.9536	(0.750)	0	0	0
2017/02/16	R212	02/11/2017	152.40	Call	Bond Future	980.8000	0.9808	973.5900	0.9736	(0.735)	0	0	0
2017/02/16	R212	02/11/2017	152.41	Call	Bond Future	970.8000	0.9708	963.5900	0.9636	(0.743)	0	0	0
2017/02/16	R213	04/05/2017			Bond Future	9.0212	85.5325	9.0721	85.1806	0.564	0.0000	0.0000	44,842
2017/02/16	R213	04/05/2017	9.35	Put	Bond Future	913.9000	0.9139	1,014.3000	1.0143	10.986	0	0	0
2017/02/16	R213	04/05/2017	9.37	Put	Bond Future	873.8900	0.8739	970.8100	0.9708	11.091	0	0	0
2017/02/16	R213	04/05/2017	9.35	Call	Bond Future	3,151.9500	3.1519	2,900.4200	2.9004	(7.980)	0	0	0
2017/02/16	R213	04/05/2017	9.36	Put	Bond Future	893.7200	0.8937	992.3700	0.9924	11.038	0	0	0
2017/02/16	R213	04/05/2017	9.36	Call	Bond Future	3,198.5400	3.1985	2,945.2600	2.9453	(7.919)	0	0	0
2017/02/16	R213	04/05/2017	9.37	Call	Bond Future	3,245.4100	3.2454	2,990.4000	2.9904	(7.858)	0	0	0
2017/02/16	R213	03/08/2017	9.33	Put	Bond Future	1,953.2100	1.9532	2,085.2600	2.0853	6.761	0	0	0
2017/02/16	R213	03/08/2017			Bond Future	9.0573	87.1714	9.1099	86.8123	0.580	0.0000	0.0000	0
2017/02/16	R213	03/08/2017	9.35	Put	Bond Future	1,902.6700	1.9027	2,032.1400	2.0321	6.805	0	0	0
2017/02/16	R213	03/08/2017	9.33	Call	Bond Future	3,793.7100	3.7937	3,566.6600	3.5667	(5.985)	0	0	0
2017/02/16	R213	03/08/2017	9.34	Put	Bond Future	1,927.8100	1.9278	2,058.5700	2.0586	6.783	0	0	0
2017/02/16	R213	03/08/2017	9.34	Call	Bond Future	3,834.7400	3.8347	3,606.4000	3.6064	(5.955)	0	0	0
2017/02/16	R213	03/08/2017	9.35	Call	Bond Future	3,875.9700	3.8760	3,646.3400	3.6463	(5.924)	0	0	0
2017/02/16	R213	02/11/2017	9.36	Put	Bond Future	2,485.6700	2.4857	2,627.0900	2.6271	5.689	0	0	0
2017/02/16	R213	02/11/2017			Bond Future	9.0895	85.3489	9.1437	84.9827	0.596	0.0000	0.0000	0
2017/02/16	R213	02/11/2017	9.35	Put	Bond Future	2,512.0500	2.5121	2,654.5900	2.6546	5.674	0	0	0
2017/02/16	R213	02/11/2017	9.36	Call	Bond Future	4,291.4000	4.2914	4,066.6500	4.0667	(5.237)	0	0	0
2017/02/16	R213	02/11/2017	9.34	Call	Bond Future	4,212.7200	4.2127	3,990.2100	3.9902	(5.282)	0	0	0
2017/02/16	R213	02/11/2017	9.35	Call	Bond Future	4,251.9800	4.2520	4,028.3500	4.0283	(5.259)	0	0	0
2017/02/16	R213	02/11/2017	9.34	Put	Bond Future	2,538.6600	2.5387	2,682.3200	2.6823	5.659	0	0	0
2017/02/16	R214	04/05/2017	9.58	Put	Bond Future	1,196.8200	1.1968	1,330.5900	1.3306	11.177	0	0	0
2017/02/16	R214	04/05/2017			Bond Future	9.3164	74.4467	9.3722	74.0344	0.599	0.0000	0.0000	35,149
2017/02/16	R214	04/05/2017	9.57	Put	Bond Future	1,221.7000	1.2217	1,357.5900	1.3576	11.123	0	0	0
2017/02/16	R214	04/05/2017	9.58	Call	Bond Future	3,111.3900	3.1114	2,832.8900	2.8329	(8.951)	0	0	0
2017/02/16	R214	04/05/2017	9.56	Call	Bond Future	3,019.1700	3.0192	2,744.9200	2.7449	(9.084)	0	0	0
2017/02/16	R214	04/05/2017	9.57	Call	Bond Future	3,065.1300	3.0651	2,788.7500	2.7888	(9.017)	0	0	0
2017/02/16	R214	04/05/2017	9.56	Put	Bond Future	1,247.0000	1.2470	1,385.0200	1.3850	11.068	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
2017/02/16	R214	03/08/2017	9.51	Call	Bond Future	3,633.9900	3.6340	3,385.8600	3.3859	(6.828)	0	0	0
2017/02/16	R214	03/08/2017			Bond Future	9.3528	75.8731	9.4102	75.4526	0.613	0.0000	0.0000	0
2017/02/16	R214	03/08/2017	9.52	Call	Bond Future	3,674.6700	3.6747	3,424.9900	3.4250	(6.795)	0	0	0
2017/02/16	R214	03/08/2017	9.53	Call	Bond Future	3,715.7600	3.7158	3,464.5200	3.4645	(6.761)	0	0	0
2017/02/16	R214	03/08/2017	9.51	Put	Bond Future	2,490.7200	2.4907	2,663.1400	2.6631	6.922	0	0	0
2017/02/16	R214	03/08/2017	9.53	Put	Bond Future	2,429.1100	2.4291	2,598.4200	2.5984	6.970	0	0	0
2017/02/16	R214	03/08/2017	9.52	Put	Bond Future	2,459.6500	2.4597	2,630.5200	2.6305	6.947	0	0	0
2017/02/16	R214	02/11/2017	9.60	Call	Bond Future	4,507.7500	4.5077	4,251.2000	4.2512	(5.691)	0	0	0
2017/02/16	R214	02/11/2017			Bond Future	9.3859	74.0803	9.4448	73.6514	0.627	0.0000	0.0000	0
2017/02/16	R214	02/11/2017	9.58	Call	Bond Future	4,426.9200	4.4269	4,172.9300	4.1729	(5.737)	0	0	0
2017/02/16	R214	02/11/2017	9.59	Call	Bond Future	4,467.1400	4.4671	4,211.8700	4.2119	(5.714)	0	0	0
2017/02/16	R214	02/11/2017	9.58	Put	Bond Future	3,028.5300	3.0285	3,203.4200	3.2034	5.775	0	0	0
2017/02/16	R214	02/11/2017	9.60	Put	Bond Future	2,967.7500	2.9677	3,140.0800	3.1401	5.807	0	0	0
2017/02/16	R214	02/11/2017	9.59	Put	Bond Future	2,997.8900	2.9979	3,171.5000	3.1715	5.791	0	0	0
2017/02/16	R248	04/05/2017	9.66	Call	Bond Future	4,068.9800	4.0690	3,715.0100	3.7150	(8.699)	0	0	0
2017/02/16	R248	04/05/2017			Bond Future	9.3930	95.1996	9.4489	94.6745	0.594	0.0000	0.0000	63,465
2017/02/16	R248	04/05/2017	9.67	Call	Bond Future	4,127.5200	4.1275	3,770.9700	3.7710	(8.638)	0	0	0
2017/02/16	R248	04/05/2017	9.65	Put	Bond Future	1,636.0200	1.6360	1,809.7900	1.8098	10.622	0	0	0
2017/02/16	R248	04/05/2017	9.67	Put	Bond Future	1,572.5500	1.5725	1,741.1400	1.7411	10.721	0	0	0
2017/02/16	R248	04/05/2017	9.65	Call	Bond Future	4,010.6300	4.0106	3,659.2600	3.6593	(8.761)	0	0	0
2017/02/16	R248	04/05/2017	9.66	Put	Bond Future	1,604.1100	1.6041	1,775.2800	1.7753	10.671	0	0	0
2017/02/16	R248	03/08/2017			Bond Future	9.4315	97.0237	9.4889	96.4881	0.609	0.0000	0.0000	200
2017/02/16	R248	03/08/2017	9.57	Call	Bond Future	4,734.2900	4.7343	4,422.0400	4.4220	(6.595)	0	0	0
2017/02/16	R248	03/08/2017	9.56	Put	Bond Future	3,492.1500	3.4921	3,717.4300	3.7174	6.451	0	0	0
2017/02/16	R248	03/08/2017	9.58	Put	Bond Future	3,410.9100	3.4109	3,632.3900	3.6324	6.493	0	0	0
2017/02/16	R248	03/08/2017	9.57	Put	Bond Future	3,451.2000	3.4512	3,674.5800	3.6746	6.473	0	0	0
2017/02/16	R248	03/08/2017	9.58	Call	Bond Future	4,785.4200	4.7854	4,471.2700	4.4713	(6.565)	0	0	0
2017/02/16	R248	03/08/2017	9.56	Call	Bond Future	4,683.6600	4.6837	4,373.3100	4.3733	(6.626)	0	0	0
2017/02/16	R248	02/11/2017	9.66	Put	Bond Future	4,090.2500	4.0902	4,313.4000	4.3134	5.456	0	0	0
2017/02/16	R248	02/11/2017			Bond Future	9.4666	94.5088	9.5256	93.9626	0.623	0.0000	0.0000	0
2017/02/16	R248	02/11/2017	9.65	Put	Bond Future	4,129.5200	4.1295	4,354.2300	4.3542	5.442	0	0	0
2017/02/16	R248	02/11/2017	9.64	Call	Bond Future	5,758.7700	5.7588	5,438.8300	5.4388	(5.556)	0	0	0
2017/02/16	R248	02/11/2017	9.65	Call	Bond Future	5,809.3900	5.8094	5,487.8800	5.4879	(5.534)	0	0	0
2017/02/16	R248	02/11/2017	9.66	Call	Bond Future	5,860.1800	5.8602	5,537.1100	5.5371	(5.513)	0	0	0
2017/02/16	R248	02/11/2017	9.64	Put	Bond Future	4,169.1200	4.1691	4,395.4000	4.3954	5.428	0	0	0

Total

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