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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/02/2017 TO 22/02/2017

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
2017/02/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	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
2017/02/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2025	04/05/2017			Bond Future	129.5351	129.5351	129.5217	129.5217	(0.010)	0.0000	0.0000	2,414
2017/02/22	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2025	04/05/2017	132.56	Put	Bond Future	3,024.8900	3.0249	3,038.2800	3.0383	0.443	0	0	0
2017/02/22	2025	04/05/2017	132.58	Put	Bond Future	3,044.8900	3.0449	3,058.2800	3.0583	0.440	0	0	0
2017/02/22	2025	04/05/2017	132.57	Put	Bond Future	3,034.8900	3.0349	3,048.2800	3.0483	0.441	0	0	0
2017/02/22	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2025	03/08/2017			Bond Future	130.6961	130.6961	130.6814	130.6814	(0.011)	0.0000	0.0000	0
2017/02/22	2025	03/08/2017	133.96	Put	Bond Future	3,263.8900	3.2639	3,278.5700	3.2786	0.450	0	0	0
2017/02/22	2025	03/08/2017	133.98	Put	Bond Future	3,283.8900	3.2839	3,298.5700	3.2986	0.447	0	0	0
2017/02/22	2025	03/08/2017	133.97	Put	Bond Future	3,273.8900	3.2739	3,288.5700	3.2886	0.448	0	0	0
2017/02/22	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2025	02/11/2017	132.98	Call	Bond Future	334.7800	0.3348	320.0800	0.3201	(4.391)	0	0	0
2017/02/22	2025	02/11/2017			Bond Future	133.3148	133.3148	133.3001	133.3001	(0.011)	0.0000	0.0000	0
2017/02/22	2025	02/11/2017	132.96	Call	Bond Future	354.7800	0.3548	340.0800	0.3401	(4.143)	0	0	0
2017/02/22	2025	02/11/2017	132.97	Call	Bond Future	344.7800	0.3448	330.0800	0.3301	(4.264)	0	0	0
2017/02/22	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2029	04/05/2017			Bond Future	101.9024	101.9024	101.8914	101.8914	(0.011)	0.0000	0.0000	2,272
2017/02/22	2029	04/05/2017	100.67	Call	Bond Future	1,232.4200	1.2324	1,221.4400	1.2214	(0.891)	0	0	0
2017/02/22	2029	04/05/2017	100.65	Call	Bond Future	1,252.4200	1.2524	1,241.4400	1.2414	(0.877)	0	0	0
2017/02/22	2029	04/05/2017	100.66	Call	Bond Future	1,242.4200	1.2424	1,231.4400	1.2314	(0.884)	0	0	0
2017/02/22	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2030	04/05/2017	9.33	Call	Bond Future	709.0600	0.7091	898.9800	0.8990	26.785	0	0	0
2017/02/22	2030	04/05/2017			Bond Future	9.2272	93.0624	9.1998	93.2523	(0.297)	0.0000	0.0000	32,785
2017/02/22	2030	04/05/2017	9.34	Call	Bond Future	777.5900	0.7776	967.5100	0.9675	24.424	0	0	0
2017/02/22	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2030	04/05/2017	9.32	Call	Bond Future	640.4600	0.6405	830.3800	0.8304	29.654	0	0	0
2017/02/22	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2030	03/08/2017	9.33	Call	Bond Future	352.3900	0.3524	544.9700	0.5450	54.650	0	0	0
2017/02/22	2030	03/08/2017			Bond Future	9.2782	90.8362	9.2501	91.0287	(0.304)	0.0000	0.0000	0

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2017/02/22	2030	03/08/2017	9.34	Call	Bond Future	420.2600	0.4203	612.8400	0.6128	45.824	0	0	0
2017/02/22	2030	03/08/2017	9.35	Call	Bond Future	488.0500	0.4880	680.6300	0.6806	39.459	0	0	0
2017/02/22	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2030	02/11/2017			Bond Future	9.3166	92.6372	9.2874	92.8344	(0.314)	0.0000	0.0000	0
2017/02/22	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2030	02/11/2017	9.34	Call	Bond Future	157.1500	0.1571	354.3200	0.3543	125.466	0	0	0
2017/02/22	2030	02/11/2017	9.35	Call	Bond Future	224.3100	0.2243	421.4800	0.4215	87.901	0	0	0
2017/02/22	2030	02/11/2017	9.36	Call	Bond Future	291.3900	0.2914	488.5600	0.4886	67.665	0	0	0
2017/02/22	2032	04/05/2017	9.45	Call	Bond Future	2,211.3100	2.2113	2,356.9100	2.3569	6.584	0	0	0
2017/02/22	2032	04/05/2017			Bond Future	9.3765	91.9185	9.3440	92.1602	(0.347)	0.0000	0.0000	19,129
2017/02/22	2032	04/05/2017	9.46	Call	Bond Future	2,252.1300	2.2521	2,399.1400	2.3991	6.528	0	0	0
2017/02/22	2032	04/05/2017	9.44	Put	Bond Future	1,700.8700	1.7009	1,603.3500	1.6034	(5.734)	0	0	0
2017/02/22	2032	04/05/2017	9.46	Put	Bond Future	1,634.8900	1.6349	1,540.2000	1.5402	(5.792)	0	0	0
2017/02/22	2032	04/05/2017	9.45	Put	Bond Future	1,667.6400	1.6676	1,571.5400	1.5715	(5.763)	0	0	0
2017/02/22	2032	04/05/2017	9.44	Call	Bond Future	2,170.8900	2.1709	2,315.0700	2.3151	6.642	0	0	0
2017/02/22	2032	03/08/2017	9.43	Put	Bond Future	2,987.1500	2.9871	2,836.3300	2.8363	(5.049)	0	0	0
2017/02/22	2032	03/08/2017			Bond Future	9.4254	93.6771	9.3920	93.9224	(0.354)	0.0000	0.0000	0
2017/02/22	2032	03/08/2017	9.45	Put	Bond Future	2,916.4300	2.9164	2,767.5500	2.7675	(5.105)	0	0	0
2017/02/22	2032	03/08/2017	9.44	Put	Bond Future	2,951.6300	2.9516	2,801.7700	2.8018	(5.077)	0	0	0
2017/02/22	2032	03/08/2017	9.44	Call	Bond Future	3,058.7200	3.0587	3,154.1900	3.1542	3.121	0	0	0
2017/02/22	2032	03/08/2017	9.45	Call	Bond Future	3,096.6600	3.0967	3,193.1100	3.1931	3.115	0	0	0
2017/02/22	2032	03/08/2017	9.43	Call	Bond Future	3,021.0100	3.0210	3,115.5200	3.1155	3.128	0	0	0
2017/02/22	2032	02/11/2017			Bond Future	9.4684	91.3751	9.4338	91.6260	(0.365)	0.0000	0.0000	0
2017/02/22	2032	02/11/2017	9.48	Put	Bond Future	3,596.0800	3.5961	3,446.5000	3.4465	(4.160)	0	0	0
2017/02/22	2032	02/11/2017	9.50	Put	Bond Future	3,526.8100	3.5268	3,378.8400	3.3788	(4.196)	0	0	0
2017/02/22	2032	02/11/2017	9.49	Put	Bond Future	3,561.3200	3.5613	3,412.5400	3.4125	(4.178)	0	0	0
2017/02/22	2032	02/11/2017	9.48	Call	Bond Future	3,680.3200	3.6803	3,781.6400	3.7816	2.753	0	0	0
2017/02/22	2032	02/11/2017	9.49	Call	Bond Future	3,717.8300	3.7178	3,819.9500	3.8200	2.747	0	0	0
2017/02/22	2032	02/11/2017	9.50	Call	Bond Future	3,755.5200	3.7555	3,858.4500	3.8585	2.741	0	0	0
2017/02/22	2033	04/05/2017			Bond Future	108.0484	108.0484	108.0370	108.0370	(0.011)	0.0000	0.0000	5,778
2017/02/22	2033	04/05/2017	110.83	Put	Bond Future	2,781.6300	2.7816	2,793.0300	2.7930	0.410	0	0	0
2017/02/22	2033	04/05/2017	110.85	Put	Bond Future	2,801.6300	2.8016	2,813.0300	2.8130	0.407	0	0	0
2017/02/22	2033	04/05/2017	110.84	Put	Bond Future	2,791.6300	2.7916	2,803.0300	2.8030	0.408	0	0	0
2017/02/22	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2033	03/08/2017	113.14	Put	Bond Future	3,001.0600	3.0011	3,013.4600	3.0135	0.413	0	0	0
2017/02/22	2033	03/08/2017			Bond Future	110.1389	110.1389	110.1265	110.1265	(0.011)	0.0000	0.0000	0
2017/02/22	2033	03/08/2017	113.13	Put	Bond Future	2,991.0600	2.9911	3,003.4600	3.0035	0.415	0	0	0
2017/02/22	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2033	03/08/2017	113.12	Put	Bond Future	2,981.0600	2.9811	2,993.4600	2.9935	0.416	0	0	0

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2017/02/22	2033	02/11/2017	110.08	Call	Bond Future	1,175.2500	1.1753	1,162.8300	1.1628	(1.057)	0	0	0
2017/02/22	2033	02/11/2017			Bond Future	111.2552	111.2552	111.2428	111.2428	(0.011)	0.0000	0.0000	0
2017/02/22	2033	02/11/2017	110.09	Call	Bond Future	1,165.2500	1.1653	1,152.8300	1.1528	(1.066)	0	0	0
2017/02/22	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2033	02/11/2017	110.07	Call	Bond Future	1,185.2500	1.1853	1,172.8300	1.1728	(1.048)	0	0	0
2017/02/22	2037	04/05/2017			Bond Future	9.5939	92.6691	9.5717	92.8500	(0.232)	0.0000	0.0000	48,571
2017/02/22	2037	04/05/2017	9.58	Put	Bond Future	2,286.2600	2.2863	2,197.4500	2.1975	(3.885)	0	0	0
2017/02/22	2037	04/05/2017	9.60	Put	Bond Future	2,205.6300	2.2056	2,118.8900	2.1189	(3.933)	0	0	0
2017/02/22	2037	04/05/2017	9.59	Put	Bond Future	2,245.6800	2.2457	2,157.9100	2.1579	(3.908)	0	0	0
2017/02/22	2037	04/05/2017	9.60	Call	Bond Future	2,254.9100	2.2549	2,349.1500	2.3491	4.179	0	0	0
2017/02/22	2037	04/05/2017	9.58	Call	Bond Future	2,173.0200	2.1730	2,265.1900	2.2652	4.242	0	0	0
2017/02/22	2037	04/05/2017	9.59	Call	Bond Future	2,213.7600	2.2138	2,306.9700	2.3070	4.210	0	0	0
2017/02/22	2037	03/08/2017	9.57	Call	Bond Future	3,035.6300	3.0356	3,153.8100	3.1538	3.893	0	0	0
2017/02/22	2037	03/08/2017			Bond Future	9.6474	90.1849	9.6246	90.3684	(0.237)	0.0000	0.0000	160
2017/02/22	2037	03/08/2017	9.58	Call	Bond Future	3,074.8400	3.0748	3,193.2500	3.1932	3.851	0	0	0
2017/02/22	2037	03/08/2017	9.56	Put	Bond Future	3,703.2100	3.7032	3,637.1900	3.6372	(1.783)	0	0	0
2017/02/22	2037	03/08/2017	9.57	Put	Bond Future	3,660.7100	3.6607	3,595.3900	3.5954	(1.784)	0	0	0
2017/02/22	2037	03/08/2017	9.58	Put	Bond Future	3,618.8200	3.6188	3,553.7300	3.5537	(1.799)	0	0	0
2017/02/22	2037	03/08/2017	9.56	Call	Bond Future	2,996.9200	2.9969	3,114.4000	3.1144	3.920	0	0	0
2017/02/22	2037	02/11/2017			Bond Future	9.6898	91.9731	9.6662	92.1609	(0.243)	0.0000	0.0000	0
2017/02/22	2037	02/11/2017	9.66	Call	Bond Future	4,143.4700	4.1435	4,283.0900	4.2831	3.370	0	0	0
2017/02/22	2037	02/11/2017	9.65	Put	Bond Future	4,420.6100	4.4206	4,371.8300	4.3718	(1.103)	0	0	0
2017/02/22	2037	02/11/2017	9.67	Put	Bond Future	4,341.1500	4.3412	4,293.4500	4.2935	(1.099)	0	0	0
2017/02/22	2037	02/11/2017	9.66	Put	Bond Future	4,380.7300	4.3807	4,332.5000	4.3325	(1.101)	0	0	0
2017/02/22	2037	02/11/2017	9.67	Call	Bond Future	4,183.6900	4.1837	4,323.8400	4.3238	3.350	0	0	0
2017/02/22	2037	02/11/2017	9.65	Call	Bond Future	4,103.4300	4.1034	4,242.5000	4.2425	3.389	0	0	0
2017/02/22	2038	04/05/2017	139.77	Put	Bond Future	4,946.0100	4.9460	4,735.0500	4.7350	(4.265)	0	0	0
2017/02/22	2038	04/05/2017			Bond Future	134.8240	134.8240	135.0350	135.0350	0.156	0.0000	0.0000	20,533
2017/02/22	2038	04/05/2017	139.79	Put	Bond Future	4,966.0100	4.9660	4,755.0500	4.7550	(4.248)	0	0	0
2017/02/22	2038	04/05/2017	139.78	Put	Bond Future	4,956.0100	4.9560	4,745.0500	4.7450	(4.257)	0	0	0
2017/02/22	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2038	03/08/2017			Bond Future	135.9193	135.9193	136.1332	136.1332	0.157	0.0000	0.0000	0
2017/02/22	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2038	03/08/2017	141.16	Put	Bond Future	5,240.7200	5.2407	5,026.8200	5.0268	(4.082)	0	0	0
2017/02/22	2038	03/08/2017	141.18	Put	Bond Future	5,260.7200	5.2607	5,046.8200	5.0468	(4.066)	0	0	0
2017/02/22	2038	03/08/2017	141.17	Put	Bond Future	5,250.7200	5.2507	5,036.8200	5.0368	(4.074)	0	0	0
2017/02/22	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2038	02/11/2017	136.80	Call	Bond Future	1,842.4800	1.8425	2,060.8100	2.0608	11.850	0	0	0
2017/02/22	2038	02/11/2017			Bond Future	138.6425	138.6425	138.8608	138.8608	0.157	0.0000	0.0000	0
2017/02/22	2038	02/11/2017	136.81	Call	Bond Future	1,832.4800	1.8325	2,050.8100	2.0508	11.914	0	0	0
2017/02/22	2038	02/11/2017	136.82	Call	Bond Future	1,822.4800	1.8225	2,040.8100	2.0408	11.980	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
2017/02/22	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2040	04/05/2017			Bond Future	9.6079	96.8330	9.5908	96.9829	(0.178)	0.0000	0.0000	9,025
2017/02/22	2040	04/05/2017	9.62	Put	Bond Future	2,396.7000	2.3967	2,280.0900	2.2801	(4.865)	0	0	0
2017/02/22	2040	04/05/2017	9.64	Put	Bond Future	2,312.2800	2.3123	2,197.8000	2.1978	(4.951)	0	0	0
2017/02/22	2040	04/05/2017	9.63	Put	Bond Future	2,354.1300	2.3541	2,238.7500	2.2388	(4.901)	0	0	0
2017/02/22	2040	04/05/2017	9.62	Call	Bond Future	2,502.7700	2.5028	2,536.0600	2.5361	1.330	0	0	0
2017/02/22	2040	04/05/2017	9.63	Call	Bond Future	2,547.5700	2.5476	2,582.0900	2.5821	1.355	0	0	0
2017/02/22	2040	04/05/2017	9.64	Call	Bond Future	2,592.9600	2.5930	2,628.3800	2.6284	1.366	0	0	0
2017/02/22	2040	03/08/2017			Bond Future	9.6600	94.1782	9.6426	94.3298	(0.181)	0.0000	0.0000	0
2017/02/22	2040	03/08/2017	9.61	Put	Bond Future	3,888.7000	3.8887	3,835.7900	3.8358	(1.361)	0	0	0
2017/02/22	2040	03/08/2017	9.63	Put	Bond Future	3,799.8000	3.7998	3,748.5200	3.7485	(1.350)	0	0	0
2017/02/22	2040	03/08/2017	9.62	Put	Bond Future	3,844.1800	3.8442	3,791.8400	3.7918	(1.362)	0	0	0
2017/02/22	2040	03/08/2017	9.61	Call	Bond Future	3,453.4500	3.4535	3,552.1800	3.5522	2.859	0	0	0
2017/02/22	2040	03/08/2017	9.62	Call	Bond Future	3,496.1500	3.4962	3,595.4500	3.5955	2.840	0	0	0
2017/02/22	2040	03/08/2017	9.63	Call	Bond Future	3,538.8700	3.5389	3,639.2300	3.6392	2.836	0	0	0
2017/02/22	2040	02/11/2017			Bond Future	9.7013	96.0455	9.6833	96.2009	(0.186)	0.0000	0.0000	0
2017/02/22	2040	02/11/2017	9.66	Call	Bond Future	4,502.0900	4.5021	4,623.9600	4.6240	2.707	0	0	0
2017/02/22	2040	02/11/2017	9.65	Put	Bond Future	4,901.6600	4.9017	4,867.7000	4.8677	(0.693)	0	0	0
2017/02/22	2040	02/11/2017	9.67	Put	Bond Future	4,814.7300	4.8147	4,781.6400	4.7816	(0.687)	0	0	0
2017/02/22	2040	02/11/2017	9.66	Put	Bond Future	4,858.0400	4.8580	4,824.5100	4.8245	(0.690)	0	0	0
2017/02/22	2040	02/11/2017	9.67	Call	Bond Future	4,545.1200	4.5451	4,667.4300	4.6674	2.691	0	0	0
2017/02/22	2040	02/11/2017	9.65	Call	Bond Future	4,459.2400	4.4592	4,580.6800	4.5807	2.723	0	0	0
2017/02/22	2044	04/05/2017			Bond Future	9.6470	93.7945	9.6299	93.9453	(0.177)	0.0000	0.0000	19,616
2017/02/22	2044	04/05/2017	9.67	Call	Bond Future	2,603.0100	2.6030	2,633.2500	2.6332	1.162	0	0	0
2017/02/22	2044	04/05/2017	9.66	Put	Bond Future	2,442.7900	2.4428	2,321.3400	2.3213	(4.972)	0	0	0
2017/02/22	2044	04/05/2017	9.68	Put	Bond Future	2,357.8200	2.3578	2,238.1500	2.2381	(5.075)	0	0	0
2017/02/22	2044	04/05/2017	9.67	Put	Bond Future	2,399.9500	2.4000	2,279.3800	2.2794	(5.024)	0	0	0
2017/02/22	2044	04/05/2017	9.68	Call	Bond Future	2,648.8600	2.6489	2,680.0000	2.6800	1.176	0	0	0
2017/02/22	2044	04/05/2017	9.66	Call	Bond Future	2,557.7400	2.5577	2,587.1000	2.5871	1.148	0	0	0
2017/02/22	2044	03/08/2017			Bond Future	9.6980	91.2067	9.6806	91.3593	(0.180)	0.0000	0.0000	0
2017/02/22	2044	03/08/2017	9.62	Put	Bond Future	4,097.1900	4.0972	4,037.6700	4.0377	(1.453)	0	0	0
2017/02/22	2044	03/08/2017	9.64	Put	Bond Future	4,005.2600	4.0053	3,946.8800	3.9469	(1.458)	0	0	0
2017/02/22	2044	03/08/2017	9.63	Put	Bond Future	4,051.1400	4.0511	3,992.2000	3.9922	(1.455)	0	0	0
2017/02/22	2044	03/08/2017	9.64	Call	Bond Future	3,495.0800	3.4951	3,589.3700	3.5894	2.698	0	0	0
2017/02/22	2044	03/08/2017	9.62	Call	Bond Future	3,410.1100	3.4101	3,503.2600	3.5033	2.732	0	0	0
2017/02/22	2044	03/08/2017	9.63	Call	Bond Future	3,452.5800	3.4526	3,546.3100	3.5463	2.715	0	0	0
2017/02/22	2044	02/11/2017	9.68	Call	Bond Future	4,530.0500	4.5300	4,646.9900	4.6470	2.581	0	0	0
2017/02/22	2044	02/11/2017			Bond Future	9.7386	93.0152	9.7205	93.1716	(0.185)	0.0000	0.0000	0
2017/02/22	2044	02/11/2017	9.66	Call	Bond Future	4,444.3900	4.4444	4,560.4500	4.5605	2.611	0	0	0
2017/02/22	2044	02/11/2017	9.67	Call	Bond Future	4,486.9700	4.4870	4,603.4700	4.6035	2.596	0	0	0
2017/02/22	2044	02/11/2017	9.66	Put	Bond Future	5,130.3100	5.1303	5,089.9700	5.0900	(0.786)	0	0	0
2017/02/22	2044	02/11/2017	9.68	Put	Bond Future	5,040.4900	5.0405	5,001.0300	5.0010	(0.783)	0	0	0
2017/02/22	2044	02/11/2017	9.67	Put	Bond Future	5,085.0800	5.0851	5,045.1800	5.0452	(0.785)	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
2017/02/22	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2046	04/05/2017			Bond Future	133.2261	133.2261	133.2120	133.2120	(0.011)	0.0000	0.0000	19,696
2017/02/22	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2046	04/05/2017	138.32	Put	Bond Future	5,093.8600	5.0939	5,108.0100	5.1080	0.278	0	0	0
2017/02/22	2046	04/05/2017	138.34	Put	Bond Future	5,113.8600	5.1139	5,128.0100	5.1280	0.277	0	0	0
2017/02/22	2046	04/05/2017	138.33	Put	Bond Future	5,103.8600	5.1039	5,118.0100	5.1180	0.277	0	0	0
2017/02/22	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2046	03/08/2017	141.17	Put	Bond Future	5,366.2700	5.3663	5,381.5800	5.3816	0.285	0	0	0
2017/02/22	2046	03/08/2017			Bond Future	135.8037	135.8037	135.7884	135.7884	(0.011)	0.0000	0.0000	0
2017/02/22	2046	03/08/2017	141.19	Put	Bond Future	5,386.2700	5.3863	5,401.5800	5.4016	0.284	0	0	0
2017/02/22	2046	03/08/2017	141.18	Put	Bond Future	5,376.2700	5.3763	5,391.5800	5.3916	0.285	0	0	0
2017/02/22	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2046	02/11/2017	136.31	Call	Bond Future	610.3500	0.6103	594.9100	0.5949	(2.530)	0	0	0
2017/02/22	2046	02/11/2017			Bond Future	136.9203	136.9203	136.9049	136.9049	(0.011)	0.0000	0.0000	0
2017/02/22	2046	02/11/2017	136.32	Call	Bond Future	600.3500	0.6003	584.9100	0.5849	(2.572)	0	0	0
2017/02/22	2046	02/11/2017	136.30	Call	Bond Future	620.3500	0.6203	604.9100	0.6049	(2.489)	0	0	0
2017/02/22	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2050	04/05/2017			Bond Future	144.1537	144.1537	144.1384	144.1384	(0.011)	0.0000	0.0000	24,034
2017/02/22	2050	04/05/2017	147.83	Put	Bond Future	3,676.2700	3.6763	3,691.5600	3.6916	0.416	0	0	0
2017/02/22	2050	04/05/2017	147.85	Put	Bond Future	3,696.2700	3.6963	3,711.5600	3.7116	0.414	0	0	0
2017/02/22	2050	04/05/2017	147.84	Put	Bond Future	3,686.2700	3.6863	3,701.5600	3.7016	0.415	0	0	0
2017/02/22	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2050	03/08/2017			Bond Future	145.2639	145.2639	145.2475	145.2475	(0.011)	0.0000	0.0000	0
2017/02/22	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2050	03/08/2017	149.22	Put	Bond Future	3,956.1300	3.9561	3,972.4800	3.9725	0.413	0	0	0
2017/02/22	2050	03/08/2017	149.24	Put	Bond Future	3,976.1300	3.9761	3,992.4800	3.9925	0.411	0	0	0
2017/02/22	2050	03/08/2017	149.23	Put	Bond Future	3,966.1300	3.9661	3,982.4800	3.9825	0.412	0	0	0
2017/02/22	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	2050	02/11/2017			Bond Future	148.1745	148.1745	148.1580	148.1580	(0.011)	0.0000	0.0000	0
2017/02/22	2050	02/11/2017	144.67	Call	Bond Future	3,504.4900	3.5045	3,487.9800	3.4880	(0.471)	0	0	0
2017/02/22	2050	02/11/2017	144.65	Call	Bond Future	3,524.4900	3.5245	3,507.9800	3.5080	(0.468)	0	0	0
2017/02/22	2050	02/11/2017	144.66	Call	Bond Future	3,514.4900	3.5145	3,497.9800	3.4980	(0.470)	0	0	0
2017/02/22	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	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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2017/02/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	AL37	04/05/2017			Index Future	526.6360	526.6360	527.7500	527.7500	0.212	0.0000	0.0000	1
2017/02/22	AL37	03/08/2017			Index Future	536.7120	536.7120	537.8420	537.8420	0.211	0.0000	0.0000	0
2017/02/22	AL37	02/11/2017			Index Future	547.3490	547.3490	548.5070	548.5070	0.212	0.0000	0.0000	0
2017/02/22	AL7T	04/05/2017			Index Future	608.3350	608.3350	609.8530	609.8530	0.250	0.0000	0.0000	0
2017/02/22	AL7T	03/08/2017			Index Future	619.9740	619.9740	621.5150	621.5150	0.249	0.0000	0.0000	0
2017/02/22	AL7T	02/11/2017			Index Future	632.2610	632.2610	633.8380	633.8380	0.249	0.0000	0.0000	0
2017/02/22	ALBI	04/05/2017			Index Future	552.3030	552.3030	553.3450	553.3450	0.189	0.0000	0.0000	598
2017/02/22	ALBI	03/08/2017			Index Future	562.8710	562.8710	563.9260	563.9260	0.187	0.0000	0.0000	0
2017/02/22	ALBI	02/11/2017			Index Future	574.0260	574.0260	575.1080	575.1080	0.188	0.0000	0.0000	0
2017/02/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	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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2017/02/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/22	EL28	04/05/2017			Bond Future	129.9937	129.9937	129.9865	129.9865	(0.006)	0.0000	0.0000	0
2017/02/22	EL28	04/05/2017	137.90	Put	Bond Future	7,906.3000	7.9063	7,913.4600	7.9135	0.091	0	0	0
2017/02/22	EL28	04/05/2017	137.92	Put	Bond Future	7,926.3000	7.9263	7,933.4600	7.9335	0.090	0	0	0
2017/02/22	EL28	04/05/2017	137.91	Put	Bond Future	7,916.3000	7.9163	7,923.4600	7.9235	0.090	0	0	0
2017/02/22	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	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
2017/02/22	EL28	03/08/2017			Bond Future	132.5088		132.5088	132.5006	(0.006)	0.0000	0.0000	0
2017/02/22	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/22	EL28	03/08/2017	135.16	Put	Bond Future	2,651.2000	2.6512	2,659.3900	2.6594	0.309	0	0	0
2017/02/22	EL28	03/08/2017	135.18	Put	Bond Future	2,671.2000	2.6712	2,679.3900	2.6794	0.307	0	0	0
2017/02/22	EL28	03/08/2017	135.17	Put	Bond Future	2,661.2000	2.6612	2,669.3900	2.6694	0.308	0	0	0
2017/02/22	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/22	EL28	02/11/2017			Bond Future	133.3966	133.3966	133.3884	133.3884	(0.006)	0.0000	0.0000	0
2017/02/22	EL28	02/11/2017	133.87	Put	Bond Future	473.3700	0.4734	481.6200	0.4816	1.743	0	0	0
2017/02/22	EL28	02/11/2017	133.89	Put	Bond Future	493.3700	0.4934	501.6200	0.5016	1.672	0	0	0
2017/02/22	EL28	02/11/2017	133.88	Put	Bond Future	483.3700	0.4834	491.6200	0.4916	1.707	0	0	0
2017/02/22	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/22	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/22	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/02/22	ES33	04/05/2017			Bond Future	10.5267	77.7211	10.5083	77.8374	(0.174)	0.0000	0.0000	9,466
2017/02/22	ES33	04/05/2017	10.55	Call	Bond Future	147.7600	0.1478	264.0400	0.2640	78.695	0	0	0
2017/02/22	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	ES33	04/05/2017	10.56	Call	Bond Future	210.9400	0.2109	327.2200	0.3272	55.125	0	0	0
2017/02/22	ES33	04/05/2017	10.54	Call	Bond Future	84.5100	0.0845	200.7900	0.2008	137.593	0	0	0
2017/02/22	ES33	03/08/2017			Bond Future	10.6078	79.2081	10.5890	79.3258	(0.177)	0.0000	0.0000	0
2017/02/22	ES33	03/08/2017	10.53	Put	Bond Future	488.8100	0.4888	371.1800	0.3712	(24.065)	0	0	0
2017/02/22	ES33	03/08/2017	10.55	Put	Bond Future	362.7100	0.3627	245.0800	0.2451	(32.431)	0	0	0
2017/02/22	ES33	03/08/2017	10.54	Put	Bond Future	425.7200	0.4257	308.0900	0.3081	(27.631)	0	0	0
2017/02/22	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	ES33	02/11/2017	10.66	Put	Bond Future	162.2200	0.1622	41.6400	0.0416	(74.331)	0	0	0
2017/02/22	ES33	02/11/2017			Bond Future	10.6863	76.9853	10.6667	77.1058	(0.183)	0.0000	0.0000	0
2017/02/22	ES33	02/11/2017	10.68	Put	Bond Future	38.5800	0.0386	0.0000	0.0000	(100.000)	0	0	0
2017/02/22	ES33	02/11/2017	10.67	Put	Bond Future	100.3600	0.1004	0.0000	0.0000	(100.000)	0	0	0
2017/02/22	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	20.2200	0.0202	100.000	0	0	0
2017/02/22	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	82.0000	0.0820	100.000	0	0	0
2017/02/22	ES42	04/05/2017			Bond Future	10.6774	81.4443	10.6593	81.5764	(0.170)	0.0000	0.0000	8,777
2017/02/22	ES42	03/08/2017			Bond Future	10.7573	83.0025	10.7387	83.1361	(0.173)	0.0000	0.0000	0
2017/02/22	ES42	02/11/2017			Bond Future	10.8336	80.3860	10.8143	80.5229	(0.178)	0.0000	0.0000	0
2017/02/22	GOVI	04/05/2017			GOVI	550.0670	550.0670	551.1410	551.1410	0.195	0.0000	0.0000	394
2017/02/22	GOVI	04/05/2017	262.19	Call	GOVI	2,878,770.0000	287.8770	2,889,510.0000	288.9510	0.373	0	0	0
2017/02/22	GOVI	04/05/2017	262.20	Call	GOVI	2,878,670.0000	287.8670	2,889,410.0000	288.9410	0.373	0	0	0
2017/02/22	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	GOVI	04/05/2017	262.18	Call	GOVI	2,878,870.0000	287.8870	2,889,610.0000	288.9610	0.373	0	0	0
2017/02/22	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	GOVI	03/08/2017			GOVI	560.5920	560.5920	561.6800	561.6800	0.194	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
2017/02/22	GOVI	03/08/2017	561.11	Put	GOVI	5,180.0000	0.5180	0.0000	0.0000	(100.000)	0	0	0
2017/02/22	GOVI	03/08/2017	561.09	Put	GOVI	4,980.0000	0.4980	0.0000	0.0000	(100.000)	0	0	0
2017/02/22	GOVI	03/08/2017	561.10	Put	GOVI	5,080.0000	0.5080	0.0000	0.0000	(100.000)	0	0	0
2017/02/22	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	5,900.0000	0.5900	100.000	0	0	0
2017/02/22	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	5,800.0000	0.5800	100.000	0	0	0
2017/02/22	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	5,700.0000	0.5700	100.000	0	0	0
2017/02/22	GOVI	02/11/2017	572.44	Put	GOVI	7,380.0000	0.7380	0.0000	0.0000	(100.000)	0	0	0
2017/02/22	GOVI	02/11/2017			GOVI	571.7020	571.7020	572.8170	572.8170	0.195	0.0000	0.0000	0
2017/02/22	GOVI	02/11/2017	572.46	Put	GOVI	7,580.0000	0.7580	0.0000	0.0000	(100.000)	0	0	0
2017/02/22	GOVI	02/11/2017	572.45	Put	GOVI	7,480.0000	0.7480	0.0000	0.0000	(100.000)	0	0	0
2017/02/22	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	3,770.0000	0.3770	100.000	0	0	0
2017/02/22	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	3,670.0000	0.3670	100.000	0	0	0
2017/02/22	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	3,570.0000	0.3570	100.000	0	0	0
2017/02/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/22	IGOV	04/05/2017			Index Future	253.6860	253.6860	253.7130	253.7130	0.011	0.0000	0.0000	922
2017/02/22	IGOV	03/08/2017			Index Future	258.5940	258.5940	258.6200	258.6200	0.010	0.0000	0.0000	412
2017/02/22	IGOV	02/11/2017			Index Future	263.7750	263.7750	263.8010	263.8010	0.010	0.0000	0.0000	0
2017/02/22	ILBI	04/05/2017			Index Future	686.0720	686.0720	685.6520	685.6520	(0.061)	0.0000	0.0000	0
2017/02/22	ILBI	03/08/2017			Index Future	699.0950	699.0950	698.6670	698.6670	(0.061)	0.0000	0.0000	0
2017/02/22	ILBI	02/11/2017			Index Future	713.1730	713.1730	712.7350	712.7350	(0.061)	0.0000	0.0000	0
2017/02/22	IS01	16/03/2017			Interest Rate Swap	100.0030	100.0030	100.0030	100.0030	0.000	0.0000	0.0000	0
2017/02/22	IS01	15/06/2017			Interest Rate Swap	99.6006	99.6006	99.5985	99.5985	(0.002)	0.0000	0.0000	0
2017/02/22	IS01	21/09/2017			Interest Rate Swap	99.6159	99.6159	99.6092	99.6092	(0.007)	0.0000	0.0000	0
2017/02/22	IS01	21/12/2017			Interest Rate Swap	99.8575	99.8575	99.8482	99.8482	(0.009)	0.0000	0.0000	0
2017/02/22	IS01	15/03/2018			Interest Rate Swap	99.8806	99.8806	99.8659	99.8659	(0.015)	0.0000	0.0000	0
2017/02/22	IS02	18/12/2017			Interest Rate Swap	99.8859	99.8859	99.8767	99.8767	(0.009)	0.0000	0.0000	0
2017/02/22	IS02	16/03/2018			Interest Rate Swap	99.1627	99.1627	99.1478	99.1478	(0.015)	0.0000	0.0000	0
2017/02/22	IS02	15/06/2018			Interest Rate Swap	98.8022	98.8022	98.7815	98.7815	(0.021)	0.0000	0.0000	0
2017/02/22	IS02	21/09/2018			Interest Rate Swap	98.8440	98.8440	98.8147	98.8147	(0.030)	0.0000	0.0000	0
2017/02/22	IS02	21/12/2018			Interest Rate Swap	99.3200	99.3200	99.2900	99.2900	(0.030)	0.0000	0.0000	0
2017/02/22	IS02	15/03/2019			Interest Rate Swap	99.8059	99.8059	99.7649	99.7649	(0.041)	0.0000	0.0000	0
2017/02/22	IS05	17/12/2020			Interest Rate Swap	97.4940	97.4940	97.3740	97.3740	(0.123)	0.0000	0.0000	0
2017/02/22	IS05	16/03/2021			Interest Rate Swap	96.8089	96.8089	96.6764	96.6764	(0.137)	0.0000	0.0000	0
2017/02/22	IS05	15/06/2021			Interest Rate Swap	96.0968	96.0968	95.9471	95.9471	(0.156)	0.0000	0.0000	0
2017/02/22	IS05	21/09/2021			Interest Rate Swap	96.3739	96.3739	96.2038	96.2038	(0.177)	0.0000	0.0000	0
2017/02/22	IS05	21/12/2021			Interest Rate Swap	98.6453	98.6453	98.4587	98.4587	(0.189)	0.0000	0.0000	50
2017/02/22	IS05	15/03/2022			Interest Rate Swap	98.8497	98.8497	98.6487	98.6487	(0.203)	0.0000	0.0000	0
2017/02/22	IS10	17/12/2025			Interest Rate Swap	97.5297	97.5297	97.1866	97.1866	(0.352)	0.0000	0.0000	0
2017/02/22	IS10	16/03/2026			Interest Rate Swap	94.5995	94.5995	94.2351	94.2351	(0.385)	0.0000	0.0000	0
2017/02/22	IS10	15/06/2026			Interest Rate Swap	93.3946	93.3946	93.0076	93.0076	(0.414)	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
2017/02/22	IS10	21/09/2026			Interest Rate Swap	95.5677	95.5677	95.1618	95.1618	(0.425)	0.0000	0.0000	0
2017/02/22	IS10	21/12/2026			Interest Rate Swap	99.3267	99.3267	98.9092	98.9092	(0.420)	0.0000	0.0000	0
2017/02/22	IS10	15/03/2027			Interest Rate Swap	97.9345	97.9345	97.4984	97.4984	(0.445)	0.0000	0.0000	0
2017/02/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/22	JBAF	15/03/2017			Jibar Tradeable Future	7.3000	92.7000	7.3200	92.6800	0.274	0.0000	0.0000	1,000
2017/02/22	JBAF	19/04/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/22	JBAF	17/05/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/22	JBAF	21/06/2017			Jibar Tradeable Future	7.3600	92.6400	7.3300	92.6700	(0.408)	0.0000	0.0000	0
2017/02/22	JBAF	19/07/2017			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2017/02/22	JBAF	16/08/2017			Jibar Tradeable Future	7.3600	7.3600	7.3600	92.6400	0.000	0.0000	0.0000	0
2017/02/22	JBAF	20/09/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/02/22	JBAF	20/12/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/02/22	JBAF	20/03/2018			Jibar Tradeable Future	7.3900	92.6100	7.3600	92.6400	(0.406)	0.0000	0.0000	0
2017/02/22	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.3700	92.6300	(0.405)	0.0000	0.0000	0
2017/02/22	JBAF	19/09/2018			Jibar Tradeable Future	7.4300	92.5700	7.4000	92.6000	(0.404)	0.0000	0.0000	0
2017/02/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/22	JBAF	19/12/2018			Jibar Tradeable Future	7.4400	92.5600	7.4300	92.5700	(0.134)	0.0000	0.0000	0
2017/02/22	R023	04/05/2017	8.61	Call	Bond Future	1,579.2900	1.5793	1,731.4500	1.7315	9.635	0	0	0
2017/02/22	R023	04/05/2017			Bond Future	8.3985	98.5214	8.3451	98.7593	(0.637)	0.0000	0.0000	18,983
2017/02/22	R023	04/05/2017	8.59	Call	Bond Future	1,522.8000	1.5228	1,671.9900	1.6720	9.797	0	0	0
2017/02/22	R023	04/05/2017	8.60	Call	Bond Future	1,550.9100	1.5509	1,701.5900	1.7016	9.716	0	0	0
2017/02/22	R023	04/05/2017	8.59	Put	Bond Future	676.5500	0.6766	587.8100	0.5878	(13.117)	0	0	0
2017/02/22	R023	04/05/2017	8.61	Put	Bond Future	645.1600	0.6452	559.3900	0.5594	(13.294)	0	0	0
2017/02/22	R023	04/05/2017	8.60	Put	Bond Future	660.7100	0.6607	573.4600	0.5735	(13.205)	0	0	0
2017/02/22	R023	03/08/2017	8.60	Put	Bond Future	1,248.6700	1.2487	1,109.2300	1.1092	(11.167)	0	0	0
2017/02/22	R023	03/08/2017			Bond Future	8.4311	100.4064	8.3749	100.6477	(0.666)	0.0000	0.0000	0
2017/02/22	R023	03/08/2017	8.59	Put	Bond Future	1,266.2300	1.2662	1,125.6800	1.1257	(11.100)	0	0	0
2017/02/22	R023	03/08/2017	8.60	Call	Bond Future	1,969.7300	1.9697	2,071.6600	2.0717	5.175	0	0	0
2017/02/22	R023	03/08/2017	8.58	Call	Bond Future	1,920.2600	1.9203	2,019.9600	2.0200	5.192	0	0	0
2017/02/22	R023	03/08/2017	8.59	Call	Bond Future	1,944.7800	1.9448	2,045.6000	2.0456	5.184	0	0	0
2017/02/22	R023	03/08/2017	8.58	Put	Bond Future	1,284.2500	1.2843	1,142.5800	1.1426	(11.031)	0	0	0
2017/02/22	R023	02/11/2017	8.56	Call	Bond Future	1,977.0900	1.9771	2,070.3300	2.0703	4.716	0	0	0
2017/02/22	R023	02/11/2017			Bond Future	8.4562	98.4646	8.3965	98.7115	(0.705)	0.0000	0.0000	0
2017/02/22	R023	02/11/2017	8.58	Call	Bond Future	2,022.5700	2.0226	2,118.4100	2.1184	4.739	0	0	0
2017/02/22	R023	02/11/2017	8.57	Call	Bond Future	1,999.9200	1.9999	2,094.1300	2.0941	4.711	0	0	0
2017/02/22	R023	02/11/2017	8.56	Put	Bond Future	1,548.9700	1.5490	1,395.2700	1.3953	(9.923)	0	0	0
2017/02/22	R023	02/11/2017	8.58	Put	Bond Future	1,512.2600	1.5123	1,361.1600	1.3612	(9.992)	0	0	0
2017/02/22	R023	02/11/2017	8.57	Put	Bond Future	1,530.7000	1.5307	1,377.9700	1.3780	(9.978)	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
2017/02/22	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R035	04/05/2017			Bond Future	9.4846	96.4710	9.4624	96.6530	(0.234)	0.0000	0.0000	7,864
2017/02/22	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R035	04/05/2017	9.55	Call	Bond Future	533.3500	0.5334	715.3000	0.7153	34.115	0	0	0
2017/02/22	R035	04/05/2017	9.53	Call	Bond Future	370.8600	0.3709	552.8100	0.5528	49.062	0	0	0
2017/02/22	R035	04/05/2017	9.54	Call	Bond Future	452.1600	0.4522	634.1100	0.6341	40.240	0	0	0
2017/02/22	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R035	03/08/2017			Bond Future	9.5326	98.3168	9.5099	98.5012	(0.239)	0.0000	0.0000	0
2017/02/22	R035	03/08/2017	9.52	Put	Bond Future	102.4300	0.1024	0.0000	0.0000	(100.000)	0	0	0
2017/02/22	R035	03/08/2017	9.50	Put	Bond Future	264.7000	0.2647	80.3000	0.0803	(69.664)	0	0	0
2017/02/22	R035	03/08/2017	9.51	Put	Bond Future	183.5100	0.1835	0.0000	0.0000	(100.000)	0	0	0
2017/02/22	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.8900	0.0009	100.000	0	0	0
2017/02/22	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	81.9700	0.0820	100.000	0	0	0
2017/02/22	R035	02/11/2017			Bond Future	9.5772	95.7628	9.5536	95.9517	(0.246)	0.0000	0.0000	0
2017/02/22	R035	02/11/2017	9.60	Call	Bond Future	182.5000	0.1825	371.4100	0.3714	103.512	0	0	0
2017/02/22	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R035	02/11/2017	9.61	Call	Bond Future	262.2400	0.2622	451.1500	0.4512	72.037	0	0	0
2017/02/22	R035	02/11/2017	9.59	Call	Bond Future	102.6600	0.1027	291.5700	0.2916	184.015	0	0	0
2017/02/22	R186	04/05/2017			Bond Future	8.8280	114.6771	8.7852	114.9708	(0.485)	0.0000	0.0000	112,255
2017/02/22	R186	04/05/2017	8.89	Put	Bond Future	1,485.0800	1.4851	1,358.4100	1.3584	(8.530)	0	0	0
2017/02/22	R186	04/05/2017	8.94	Put	Bond Future	1,337.6100	1.3376	1,220.0400	1.2200	(8.790)	0	0	500
2017/02/22	R186	04/05/2017	9.20	Call	Bond Future	3,248.2700	3.2483	3,467.9600	3.4680	6.763	0	0	0
2017/02/22	R186	04/05/2017	8.91	Put	Bond Future	1,424.7400	1.4247	1,301.7400	1.3017	(8.633)	0	0	0
2017/02/22	R186	04/05/2017	8.70	Put	Bond Future	2,153.9000	2.1539	1,989.2900	1.9893	(7.642)	0	0	0
2017/02/22	R186	04/05/2017	8.90	Put	Bond Future	1,454.6800	1.4547	1,329.8500	1.3299	(8.581)	0	0	0
2017/02/22	R186	04/05/2017	8.44	Put	Bond Future	3,354.5500	3.3545	3,135.5000	3.1355	(6.530)	0	0	0
2017/02/22	R186	04/05/2017	8.91	Call	Bond Future	1,983.8200	1.9838	2,154.4700	2.1545	8.602	0	0	0
2017/02/22	R186	04/05/2017	8.98	Call	Bond Future	2,261.3100	2.2613	2,444.4800	2.4445	8.100	0	0	0
2017/02/22	R186	04/05/2017	9.20	Put	Bond Future	740.9000	0.7409	666.9400	0.6669	(9.982)	0	0	5,709
2017/02/22	R186	04/05/2017	8.70	Call	Bond Future	1,272.6600	1.2727	1,401.7000	1.4017	10.139	0	0	500
2017/02/22	R186	04/05/2017	8.89	Call	Bond Future	1,908.0700	1.9081	2,075.0500	2.0750	8.751	0	0	0
2017/02/22	R186	04/05/2017	8.94	Call	Bond Future	2,100.4100	2.1004	2,276.4900	2.2765	8.383	0	0	0
2017/02/22	R186	04/05/2017	8.98	Put	Bond Future	1,227.6700	1.2277	1,117.1900	1.1172	(8.999)	0	0	0
2017/02/22	R186	04/05/2017	8.90	Call	Bond Future	1,945.7400	1.9457	2,114.5600	2.1146	8.676	0	0	0
2017/02/22	R186	04/05/2017	8.44	Call	Bond Future	654.9000	0.6549	729.5000	0.7295	11.391	0	0	500
2017/02/22	R186	03/08/2017	8.93	Put	Bond Future	2,322.3100	2.3223	2,208.5200	2.2085	(4.900)	0	0	0
2017/02/22	R186	03/08/2017	9.35	Call	Bond Future	4,424.6500	4.4246	4,654.7000	4.6547	5.199	0	0	0
2017/02/22	R186	03/08/2017			Bond Future	8.8721	111.5681	8.8277	111.8661	(0.501)	0.0000	0.0000	0
2017/02/22	R186	03/08/2017	8.85	Put	Bond Future	2,577.5400	2.5775	2,453.8800	2.4539	(4.798)	0	0	750
2017/02/22	R186	03/08/2017	8.92	Put	Bond Future	2,353.1400	2.3531	2,238.1300	2.2381	(4.888)	0	0	0
2017/02/22	R186	03/08/2017	9.50	Call	Bond Future	5,122.7400	5.1227	5,366.7800	5.3668	4.764	0	0	0
2017/02/22	R186	03/08/2017	8.93	Call	Bond Future	2,709.2500	2.7093	2,893.4900	2.8935	6.800	0	0	0
2017/02/22	R186	03/08/2017	8.91	Call	Bond Future	2,637.7800	2.6378	2,819.5700	2.8196	6.892	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
2017/02/22	R186	03/08/2017	9.35	Put	Bond Future	1,285.0600		1.2851	1,217.0800	1.2171	(5.290)	0	0	750
2017/02/22	R186	03/08/2017	8.85	Call	Bond Future	2,429.4600		2.4295	2,603.8300	2.6038	7.177	0	0	0
2017/02/22	R186	03/08/2017	8.92	Call	Bond Future	2,673.3900		2.6734	2,856.4100	2.8564	6.846	0	0	0
2017/02/22	R186	03/08/2017	9.50	Put	Bond Future	1,022.4900		1.0225	968.5000	0.9685	(5.280)	0	0	6,500
2017/02/22	R186	03/08/2017	8.91	Put	Bond Future	2,384.2700		2.3843	2,268.0300	2.2680	(4.875)	0	0	0
2017/02/22	R186	02/11/2017	8.88	Call	Bond Future	3,051.8700		3.0519	3,241.7500	3.2418	6.222	0	0	0
2017/02/22	R186	02/11/2017	8.89	Put	Bond Future	3,190.2100		3.1902	3,075.8900	3.0759	(3.583)	0	0	0
2017/02/22	R186	02/11/2017			Bond Future	8.9060		113.7801	8.8595	114.0849	(0.521)	0.0000	0.0000	0
2017/02/22	R186	02/11/2017	8.89	Call	Bond Future	3,085.6000		3.0856	3,276.1000	3.2761	6.174	0	0	0
2017/02/22	R186	02/11/2017	8.90	Call	Bond Future	3,119.5300		3.1195	3,311.0200	3.3110	6.138	0	0	0
2017/02/22	R186	02/11/2017	8.88	Put	Bond Future	3,222.1300		3.2221	3,107.1900	3.1072	(3.567)	0	0	0
2017/02/22	R186	02/11/2017	8.90	Put	Bond Future	3,158.5400		3.1585	3,045.2100	3.0452	(3.588)	0	0	0
2017/02/22	R197	04/05/2017	308.58	Put	Bond Future	6,587.3000		6.5873	6,619.9400	6.6199	0.495	0	0	0
2017/02/22	R197	04/05/2017			Bond Future	301.9927		301.9927	301.9601	301.9601	(0.011)	0.0000	0.0000	1,063
2017/02/22	R197	04/05/2017	308.60	Put	Bond Future	6,607.3000		6.6073	6,639.9400	6.6399	0.494	0	0	0
2017/02/22	R197	04/05/2017	308.59	Put	Bond Future	6,597.3000		6.5973	6,629.9400	6.6299	0.495	0	0	0
2017/02/22	R197	04/05/2017	308.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R197	04/05/2017	308.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R197	04/05/2017	308.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R197	03/08/2017	308.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R197	03/08/2017			Bond Future	300.8829		300.8829	300.8473	300.8473	(0.012)	0.0000	0.0000	0
2017/02/22	R197	03/08/2017	308.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R197	03/08/2017	308.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R197	03/08/2017	308.05	Put	Bond Future	7,167.0600		7.1671	7,202.6900	7.2027	0.497	0	0	0
2017/02/22	R197	03/08/2017	308.07	Put	Bond Future	7,187.0600		7.1871	7,222.6900	7.2227	0.496	0	0	0
2017/02/22	R197	03/08/2017	308.06	Put	Bond Future	7,177.0600		7.1771	7,212.6900	7.2127	0.496	0	0	0
2017/02/22	R197	02/11/2017	305.16	Call	Bond Future	1,751.7300		1.7517	1,715.9200	1.7159	(2.044)	0	0	0
2017/02/22	R197	02/11/2017			Bond Future	306.9117		306.9117	306.8759	306.8759	(0.012)	0.0000	0.0000	0
2017/02/22	R197	02/11/2017	305.17	Call	Bond Future	1,741.7300		1.7417	1,705.9200	1.7059	(2.056)	0	0	0
2017/02/22	R197	02/11/2017	305.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R197	02/11/2017	305.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R197	02/11/2017	305.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R197	02/11/2017	305.15	Call	Bond Future	1,761.7300		1.7617	1,725.9200	1.7259	(2.033)	0	0	0
2017/02/22	R202	04/05/2017	256.73	Put	Bond Future	7,112.0400		7.1120	7,138.3000	7.1383	0.369	0	0	0
2017/02/22	R202	04/05/2017			Bond Future	249.6180		249.6180	249.5917	249.5917	(0.011)	0.0000	0.0000	33,873
2017/02/22	R202	04/05/2017	256.72	Put	Bond Future	7,102.0400		7.1020	7,128.3000	7.1283	0.370	0	0	0
2017/02/22	R202	04/05/2017	256.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R202	04/05/2017	256.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R202	04/05/2017	256.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R202	04/05/2017	256.71	Put	Bond Future	7,092.0400		7.0920	7,118.3000	7.1183	0.370	0	0	0
2017/02/22	R202	03/08/2017	258.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R202	03/08/2017			Bond Future	250.7546		250.7546	250.7259	250.7259	(0.011)	0.0000	0.0000	0
2017/02/22	R202	03/08/2017	258.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R202	03/08/2017	258.35	Put	Bond Future	7,595.3700		7.5954	7,624.1000	7.6241	0.378	0	0	0
2017/02/22	R202	03/08/2017	258.37	Put	Bond Future	7,615.3700		7.6154	7,644.1000	7.6441	0.377	0	0	0
2017/02/22	R202	03/08/2017	258.36	Put	Bond Future	7,605.3700		7.6054	7,634.1000	7.6341	0.378	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
2017/02/22	R202	03/08/2017	258.35	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R202	02/11/2017			Bond Future	255.7786	255.7786	255.7499	255.7499	(0.011)	0.0000	0.0000	0
2017/02/22	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R202	02/11/2017	253.89	Call	Bond Future	1,888.5900	1.8886	1,859.8500	1.8599	(1.522)	0	0	0
2017/02/22	R202	02/11/2017	253.90	Call	Bond Future	1,878.5900	1.8786	1,849.8500	1.8499	(1.530)	0	0	0
2017/02/22	R202	02/11/2017	253.91	Call	Bond Future	1,868.5900	1.8686	1,839.8500	1.8399	(1.538)	0	0	0
2017/02/22	R203	04/05/2017	6.92	Put	Bond Future	166.3100	0.1663	131.9100	0.1319	(20.684)	0	0	0
2017/02/22	R203	04/05/2017	6.91	Call	Bond Future	9.3700	0.0094	9.3800	0.0094	0.107	0	0	0
2017/02/22	R203	04/05/2017			Bond Future	7.3666	101.4828	7.2683	101.5172	(1.335)	0.0000	0.0000	31,101
2017/02/22	R203	04/05/2017	6.92	Call	Bond Future	9.9400	0.0099	9.9200	0.0099	(0.201)	0	0	0
2017/02/22	R203	04/05/2017	6.93	Call	Bond Future	10.4300	0.0104	10.4800	0.0105	0.479	0	0	0
2017/02/22	R203	04/05/2017	6.91	Put	Bond Future	169.2500	0.1693	134.8800	0.1349	(20.307)	0	0	0
2017/02/22	R203	04/05/2017	6.93	Put	Bond Future	163.2900	0.1633	128.9600	0.1290	(21.024)	0	0	0
2017/02/22	R203	03/08/2017	4.89	Call	Bond Future	2.8000	0.0028	0.5600	0.0006	(80.000)	0	0	0
2017/02/22	R203	03/08/2017			Bond Future	6.5060	103.4245	6.1890	103.4584	(4.873)	0.0000	0.0000	0
2017/02/22	R203	03/08/2017	4.87	Call	Bond Future	2.6700	0.0027	0.5100	0.0005	(80.899)	0	0	0
2017/02/22	R203	03/08/2017	4.88	Call	Bond Future	2.7300	0.0027	0.5300	0.0005	(80.586)	0	0	0
2017/02/22	R203	03/08/2017	4.87	Put	Bond Future	177.9500	0.1780	141.8600	0.1419	(20.281)	0	0	0
2017/02/22	R203	03/08/2017	4.89	Put	Bond Future	175.9300	0.1759	139.7600	0.1398	(20.559)	0	0	0
2017/02/22	R203	03/08/2017	4.88	Put	Bond Future	176.9300	0.1769	140.8000	0.1408	(20.421)	0	0	0
2017/02/22	R204	04/05/2017	7.90	Put	Bond Future	127.8600	0.1279	96.5300	0.0965	(24.503)	0	0	0
2017/02/22	R204	04/05/2017			Bond Future	7.7100	103.4747	7.6474	103.5686	(0.811)	0.0000	0.0000	29,025
2017/02/22	R204	04/05/2017	7.92	Put	Bond Future	118.9800	0.1190	89.1300	0.0891	(25.088)	0	0	0
2017/02/22	R204	04/05/2017	7.91	Put	Bond Future	123.4400	0.1234	92.7700	0.0928	(24.846)	0	0	0
2017/02/22	R204	04/05/2017	7.90	Call	Bond Future	412.4800	0.4125	475.0200	0.4750	15.162	0	0	0
2017/02/22	R204	04/05/2017	7.91	Call	Bond Future	423.0100	0.4230	486.2100	0.4862	14.941	0	0	0
2017/02/22	R204	04/05/2017	7.92	Call	Bond Future	433.4900	0.4335	497.5100	0.4975	14.769	0	0	0
2017/02/22	R204	03/08/2017	7.77	Put	Bond Future	305.0500	0.3050	270.5900	0.2706	(11.297)	0	0	0
2017/02/22	R204	03/08/2017			Bond Future	7.7026	101.4140	7.6289	101.5085	(0.957)	0.0000	0.0000	0
2017/02/22	R204	03/08/2017	7.76	Put	Bond Future	310.7200	0.3107	275.7500	0.2757	(11.255)	0	0	0
2017/02/22	R204	03/08/2017	7.75	Call	Bond Future	377.1400	0.3771	436.1500	0.4362	15.647	0	0	0
2017/02/22	R204	03/08/2017	7.76	Call	Bond Future	384.1800	0.3842	443.7200	0.4437	15.498	0	0	0
2017/02/22	R204	03/08/2017	7.77	Call	Bond Future	391.3000	0.3913	451.3500	0.4513	15.346	0	0	0
2017/02/22	R204	03/08/2017	7.75	Put	Bond Future	316.4800	0.3165	280.9800	0.2810	(11.217)	0	0	0
2017/02/22	R204	02/11/2017	7.76	Put	Bond Future	255.2500	0.2552	192.5800	0.1926	(24.552)	0	0	0
2017/02/22	R204	02/11/2017			Bond Future	7.6207	103.4246	7.5290	103.5218	(1.203)	0.0000	0.0000	0
2017/02/22	R204	02/11/2017	7.75	Put	Bond Future	259.4700	0.2595	196.2300	0.1962	(24.373)	0	0	0
2017/02/22	R204	02/11/2017	7.76	Call	Bond Future	402.7300	0.4027	437.2600	0.4373	8.574	0	0	0
2017/02/22	R204	02/11/2017	7.74	Call	Bond Future	390.0900	0.3901	423.4600	0.4235	8.554	0	0	0
2017/02/22	R204	02/11/2017	7.75	Call	Bond Future	396.3800	0.3964	430.3400	0.4303	8.568	0	0	0
2017/02/22	R204	02/11/2017	7.74	Put	Bond Future	263.7600	0.2638	199.9300	0.1999	(24.200)	0	0	0
2017/02/22	R207	04/05/2017	8.21	Put	Bond Future	167.8100	0.1678	122.7900	0.1228	(26.828)	0	0	0
2017/02/22	R207	04/05/2017			Bond Future	7.9158	100.6842	7.8553	100.8268	(0.764)	0.0000	0.0000	75,116

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
2017/02/22	R207	04/05/2017	8.22	Call	Bond Future	875.4300	0.8754	974.1200	0.9741	11.273	0	0	0
2017/02/22	R207	04/05/2017	8.20	Call	Bond Future	840.3600	0.8404	936.7900	0.9368	11.475	0	0	0
2017/02/22	R207	04/05/2017	8.21	Call	Bond Future	857.8300	0.8578	955.4000	0.9554	11.374	0	0	0
2017/02/22	R207	04/05/2017	8.20	Put	Bond Future	173.7000	0.1737	127.5400	0.1275	(26.575)	0	0	0
2017/02/22	R207	04/05/2017	8.22	Put	Bond Future	162.0700	0.1621	118.1700	0.1182	(27.087)	0	0	0
2017/02/22	R207	03/08/2017	8.19	Call	Bond Future	923.1100	0.9231	1,023.2600	1.0233	10.849	0	0	51
2017/02/22	R207	03/08/2017			Bond Future	7.9385	98.9673	7.8717	99.1115	(0.842)	0.0000	0.0000	0
2017/02/22	R207	03/08/2017	8.39	Put	Bond Future	256.3500	0.2564	224.8000	0.2248	(12.307)	0	0	0
2017/02/22	R207	03/08/2017	8.19	Put	Bond Future	382.9600	0.3830	338.9300	0.3389	(11.497)	0	0	0
2017/02/22	R207	03/08/2017	8.41	Put	Bond Future	245.8700	0.2459	215.4100	0.2154	(12.389)	0	0	0
2017/02/22	R207	03/08/2017	8.40	Put	Bond Future	251.0700	0.2511	220.0700	0.2201	(12.347)	0	0	0
2017/02/22	R207	03/08/2017	8.41	Call	Bond Future	1,255.5200	1.2555	1,369.2400	1.3692	9.058	0	0	0
2017/02/22	R207	03/08/2017	8.39	Call	Bond Future	1,223.4400	1.2234	1,336.0700	1.3361	9.206	0	0	0
2017/02/22	R207	03/08/2017	8.40	Call	Bond Future	1,239.4400	1.2394	1,352.6200	1.3526	9.132	0	0	0
2017/02/22	R207	02/11/2017			Bond Future	7.9189	100.9294	7.8435	101.0772	(0.952)	0.0000	0.0000	0
2017/02/22	R207	02/11/2017	8.03	Put	Bond Future	566.6600	0.5667	485.7600	0.4858	(14.277)	0	0	0
2017/02/22	R207	02/11/2017	8.05	Put	Bond Future	550.5300	0.5505	471.0500	0.4710	(14.437)	0	0	0
2017/02/22	R207	02/11/2017	8.03	Call	Bond Future	783.9500	0.7839	850.8800	0.8509	8.538	0	0	0
2017/02/22	R207	02/11/2017	8.04	Put	Bond Future	558.5500	0.5585	478.3600	0.4784	(14.357)	0	0	0
2017/02/22	R207	02/11/2017	8.04	Call	Bond Future	795.3700	0.7954	863.0100	0.8630	8.504	0	0	0
2017/02/22	R207	02/11/2017	8.05	Call	Bond Future	806.8700	0.8069	875.2200	0.8752	8.471	0	0	0
2017/02/22	R208	04/05/2017	8.39	Call	Bond Future	1,270.6400	1.2706	1,398.4100	1.3984	10.056	0	0	0
2017/02/22	R208	04/05/2017			Bond Future	8.0740	96.3590	8.0148	96.5485	(0.733)	0.0000	0.0000	21,510
2017/02/22	R208	04/05/2017	8.37	Call	Bond Future	1,224.2900	1.2243	1,349.3200	1.3493	10.212	0	0	0
2017/02/22	R208	04/05/2017	8.38	Call	Bond Future	1,247.3000	1.2473	1,373.7200	1.3737	10.135	0	0	0
2017/02/22	R208	04/05/2017	8.37	Put	Bond Future	283.2900	0.2833	218.7700	0.2188	(22.775)	0	0	0
2017/02/22	R208	04/05/2017	8.39	Put	Bond Future	266.4600	0.2665	204.6800	0.2047	(23.185)	0	0	0
2017/02/22	R208	04/05/2017	8.38	Put	Bond Future	274.7000	0.2747	211.5700	0.2116	(22.981)	0	0	0
2017/02/22	R208	03/08/2017	8.32	Call	Bond Future	1,316.7800	1.3168	1,461.4400	1.4614	10.986	0	0	0
2017/02/22	R208	03/08/2017			Bond Future	8.0977	98.2025	8.0342	98.3947	(0.783)	0.0000	0.0000	0
2017/02/22	R208	03/08/2017	8.30	Call	Bond Future	1,279.1600	1.2792	1,422.4700	1.4225	11.203	0	0	0
2017/02/22	R208	03/08/2017	8.31	Call	Bond Future	1,297.9000	1.2979	1,441.7700	1.4418	11.085	0	0	0
2017/02/22	R208	03/08/2017	8.30	Put	Bond Future	669.6000	0.6696	620.8100	0.6208	(7.286)	0	0	0
2017/02/22	R208	03/08/2017	8.32	Put	Bond Future	647.2300	0.6472	599.7900	0.5998	(7.330)	0	0	0
2017/02/22	R208	03/08/2017	8.31	Put	Bond Future	658.3400	0.6583	610.1100	0.6101	(7.326)	0	0	0
2017/02/22	R208	02/11/2017	8.18	Put	Bond Future	941.2000	0.9412	807.9000	0.8079	(14.163)	0	0	0
2017/02/22	R208	02/11/2017			Bond Future	8.1029	96.7464	8.0340	96.9431	(0.851)	0.0000	0.0000	0
2017/02/22	R208	02/11/2017	8.20	Put	Bond Future	915.9200	0.9159	784.1500	0.7842	(14.387)	0	0	0
2017/02/22	R208	02/11/2017	8.19	Put	Bond Future	928.5000	0.9285	795.8000	0.7958	(14.292)	0	0	0
2017/02/22	R208	02/11/2017	8.18	Call	Bond Future	1,160.3100	1.1603	1,223.7000	1.2237	5.463	0	0	0
2017/02/22	R208	02/11/2017	8.19	Call	Bond Future	1,176.0100	1.1760	1,240.0000	1.2400	5.441	0	0	0
2017/02/22	R208	02/11/2017	8.20	Call	Bond Future	1,191.8100	1.1918	1,256.7300	1.2567	5.447	0	0	0
2017/02/22	R209	04/05/2017	9.48	Put	Bond Future	1,774.4700	1.7745	1,730.5800	1.7306	(2.473)	0	0	0
2017/02/22	R209	04/05/2017			Bond Future	9.4778	72.5183	9.4609	72.6338	(0.179)	0.0000	0.0000	62,826
2017/02/22	R209	04/05/2017	9.47	Put	Bond Future	1,808.3700	1.8084	1,763.6700	1.7637	(2.472)	0	0	0
2017/02/22	R209	04/05/2017	9.63	Call	Bond Future	2,347.6900	2.3477	2,429.1000	2.4291	3.468	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
2017/02/22	R209	04/05/2017	8.93	Call	Bond Future	470.0300	0.4700	501.3800	0.5014	6.670	0	0	1,130
2017/02/22	R209	04/05/2017	9.33	Put	Bond Future	2,332.1700	2.3322	2,276.8600	2.2769	(2.372)	0	0	1,130
2017/02/22	R209	04/05/2017	9.46	Call	Bond Future	1,721.1600	1.7212	1,791.3900	1.7914	4.080	0	0	0
2017/02/22	R209	04/05/2017	9.47	Call	Bond Future	1,755.2300	1.7552	1,826.0200	1.8260	4.033	0	0	0
2017/02/22	R209	04/05/2017	9.33	Call	Bond Future	1,313.9000	1.3139	1,374.0800	1.3741	4.580	0	0	0
2017/02/22	R209	04/05/2017	9.48	Call	Bond Future	1,789.5300	1.7895	1,861.1300	1.8611	4.001	0	0	0
2017/02/22	R209	04/05/2017	9.63	Put	Bond Future	1,321.2200	1.3212	1,287.1400	1.2871	(2.579)	0	0	1,130
2017/02/22	R209	04/05/2017	8.93	Put	Bond Future	4,355.2500	4.3552	4,271.1100	4.2711	(1.932)	0	0	0
2017/02/22	R209	04/05/2017	9.46	Put	Bond Future	1,842.6000	1.8426	1,797.3400	1.7973	(2.456)	0	0	0
2017/02/22	R209	03/08/2017			Bond Future	9.5223	73.9058	9.5050	74.0227	(0.181)	0.0000	0.0000	0
2017/02/22	R209	03/08/2017	9.44	Call	Bond Future	2,523.4100	2.5234	2,556.8300	2.5568	1.324	0	0	0
2017/02/22	R209	03/08/2017	9.43	Put	Bond Future	3,118.4800	3.1185	3,034.7400	3.0347	(2.685)	0	0	0
2017/02/22	R209	03/08/2017	9.45	Put	Bond Future	3,046.9500	3.0469	2,963.9100	2.9639	(2.725)	0	0	0
2017/02/22	R209	03/08/2017	9.44	Put	Bond Future	3,082.6500	3.0826	2,999.1600	2.9992	(2.708)	0	0	0
2017/02/22	R209	03/08/2017	9.45	Call	Bond Future	2,556.0200	2.5560	2,589.8900	2.5899	1.325	0	0	0
2017/02/22	R209	03/08/2017	9.43	Call	Bond Future	2,490.8200	2.4908	2,523.9900	2.5240	1.332	0	0	0
2017/02/22	R209	02/11/2017	9.52	Put	Bond Future	3,577.7500	3.5777	3,495.9200	3.4959	(2.287)	0	0	0
2017/02/22	R209	02/11/2017			Bond Future	9.5615	72.2201	9.5436	72.3399	(0.187)	0.0000	0.0000	0
2017/02/22	R209	02/11/2017	9.54	Put	Bond Future	3,510.2500	3.5102	3,429.1800	3.4292	(2.310)	0	0	0
2017/02/22	R209	02/11/2017	9.53	Put	Bond Future	3,543.8700	3.5439	3,462.4200	3.4624	(2.298)	0	0	0
2017/02/22	R209	02/11/2017	9.54	Call	Bond Future	3,366.0000	3.3660	3,404.7100	3.4047	1.150	0	0	0
2017/02/22	R209	02/11/2017	9.52	Call	Bond Future	3,298.8700	3.2989	3,336.8200	3.3368	1.150	0	0	0
2017/02/22	R209	02/11/2017	9.53	Call	Bond Future	3,332.3500	3.3324	3,370.6800	3.3707	1.150	0	0	0
2017/02/22	R210	04/05/2017			Bond Future	188.5369	188.5369	188.5160	188.5160	(0.011)	0.0000	0.0000	1,698
2017/02/22	R210	04/05/2017	192.31	Put	Bond Future	3,773.0700	3.7731	3,793.9600	3.7940	0.554	0	0	0
2017/02/22	R210	04/05/2017	192.33	Put	Bond Future	3,793.0700	3.7931	3,813.9600	3.8140	0.551	0	0	0
2017/02/22	R210	04/05/2017	192.32	Put	Bond Future	3,783.0700	3.7831	3,803.9600	3.8040	0.552	0	0	0
2017/02/22	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R210	03/08/2017	196.29	Put	Bond Future	4,105.2000	4.1052	4,127.8400	4.1278	0.551	0	0	0
2017/02/22	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R210	03/08/2017			Bond Future	192.1848	192.1848	192.1622	192.1622	(0.012)	0.0000	0.0000	0
2017/02/22	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R210	03/08/2017	196.28	Put	Bond Future	4,095.2000	4.0952	4,117.8400	4.1178	0.553	0	0	0
2017/02/22	R210	03/08/2017	196.30	Put	Bond Future	4,115.2000	4.1152	4,137.8400	4.1378	0.550	0	0	0
2017/02/22	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R210	02/11/2017	192.07	Call	Bond Future	1,533.4600	1.5335	1,510.4500	1.5104	(1.501)	0	0	0
2017/02/22	R210	02/11/2017			Bond Future	193.6035	193.6035	193.5804	193.5804	(0.012)	0.0000	0.0000	0
2017/02/22	R210	02/11/2017	192.08	Call	Bond Future	1,523.4600	1.5235	1,500.4500	1.5004	(1.510)	0	0	0
2017/02/22	R210	02/11/2017	192.09	Call	Bond Future	1,513.4600	1.5135	1,490.4500	1.4904	(1.520)	0	0	0
2017/02/22	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R212	04/05/2017			Bond Future	149.4816	149.4816	149.4653	149.4653	(0.011)	0.0000	0.0000	3,258

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
2017/02/22	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R212	04/05/2017	152.23	Put	Bond Future	2,748.4300	2.7484	2,764.7100	2.7647	0.592	0	0	0
2017/02/22	R212	04/05/2017	152.25	Put	Bond Future	2,768.4300	2.7684	2,784.7100	2.7847	0.588	0	0	0
2017/02/22	R212	04/05/2017	152.24	Put	Bond Future	2,758.4300	2.7584	2,774.7100	2.7747	0.590	0	0	0
2017/02/22	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R212	03/08/2017			Bond Future	150.3240	150.3240	150.3062	150.3062	(0.012)	0.0000	0.0000	0
2017/02/22	R212	03/08/2017	153.34	Put	Bond Future	3,016.0200	3.0160	3,033.7900	3.0338	0.589	0	0	0
2017/02/22	R212	03/08/2017	153.36	Put	Bond Future	3,036.0200	3.0360	3,053.7900	3.0538	0.585	0	0	0
2017/02/22	R212	03/08/2017	153.35	Put	Bond Future	3,026.0200	3.0260	3,043.7900	3.0438	0.587	0	0	0
2017/02/22	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R212	02/11/2017			Bond Future	153.3360	153.3360	153.3181	153.3181	(0.012)	0.0000	0.0000	0
2017/02/22	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/22	R212	02/11/2017	152.42	Call	Bond Future	916.0100	0.9160	898.1100	0.8981	(1.954)	0	0	0
2017/02/22	R212	02/11/2017	152.40	Call	Bond Future	936.0100	0.9360	918.1100	0.9181	(1.912)	0	0	0
2017/02/22	R212	02/11/2017	152.41	Call	Bond Future	926.0100	0.9260	908.1100	0.9081	(1.933)	0	0	0
2017/02/22	R213	04/05/2017			Bond Future	9.2666	83.8543	9.2342	84.0729	(0.349)	0.0000	0.0000	44,822
2017/02/22	R213	04/05/2017	9.35	Put	Bond Future	1,463.8800	1.4639	1,381.5200	1.3815	(5.626)	0	0	0
2017/02/22	R213	04/05/2017	9.37	Put	Bond Future	1,405.7800	1.4058	1,325.9600	1.3260	(5.678)	0	0	0
2017/02/22	R213	04/05/2017	9.35	Call	Bond Future	2,023.7200	2.0237	2,159.9400	2.1599	6.731	0	0	0
2017/02/22	R213	04/05/2017	9.36	Put	Bond Future	1,434.6100	1.4346	1,353.5200	1.3535	(5.652)	0	0	0
2017/02/22	R213	04/05/2017	9.36	Call	Bond Future	2,061.2200	2.0612	2,198.7100	2.1987	6.670	0	0	0
2017/02/22	R213	04/05/2017	9.37	Call	Bond Future	2,099.0900	2.0991	2,237.8500	2.2378	6.610	0	0	0
2017/02/22	R213	03/08/2017	9.33	Put	Bond Future	2,636.8400	2.6368	2,510.6300	2.5106	(4.786)	0	0	0
2017/02/22	R213	03/08/2017			Bond Future	9.3108	85.4587	9.2775	85.6806	(0.357)	0.0000	0.0000	0
2017/02/22	R213	03/08/2017	9.35	Put	Bond Future	2,573.4900	2.5735	2,449.0500	2.4491	(4.835)	0	0	0
2017/02/22	R213	03/08/2017	9.34	Put	Bond Future	2,605.0200	2.6050	2,479.6900	2.4797	(4.811)	0	0	0
2017/02/22	R213	03/08/2017	9.33	Call	Bond Future	2,764.6700	2.7647	2,860.3100	2.8603	3.459	0	0	0
2017/02/22	R213	03/08/2017	9.34	Call	Bond Future	2,799.2800	2.7993	2,895.8000	2.8958	3.448	0	0	0
2017/02/22	R213	03/08/2017	9.35	Call	Bond Future	2,834.1200	2.8341	2,931.5300	2.9315	3.437	0	0	0
2017/02/22	R213	02/11/2017	9.36	Put	Bond Future	3,209.4600	3.2095	3,080.9500	3.0810	(4.004)	0	0	0
2017/02/22	R213	02/11/2017			Bond Future	9.3512	83.6011	9.3168	83.8280	(0.368)	0.0000	0.0000	0
2017/02/22	R213	02/11/2017	9.35	Put	Bond Future	3,241.3300	3.2413	3,112.0700	3.1121	(3.988)	0	0	0
2017/02/22	R213	02/11/2017	9.36	Call	Bond Future	3,267.4200	3.2674	3,365.8000	3.3658	3.011	0	0	0
2017/02/22	R213	02/11/2017	9.34	Call	Bond Future	3,199.7300	3.1997	3,296.6300	3.2966	3.028	0	0	0
2017/02/22	R213	02/11/2017	9.35	Call	Bond Future	3,233.4900	3.2335	3,331.1200	3.3311	3.019	0	0	0
2017/02/22	R213	02/11/2017	9.34	Put	Bond Future	3,273.4400	3.2734	3,143.4500	3.1435	(3.971)	0	0	0
2017/02/22	R214	04/05/2017	9.58	Put	Bond Future	1,840.9100	1.8409	1,790.0600	1.7901	(2.762)	0	0	0
2017/02/22	R214	04/05/2017			Bond Future	9.5608	72.6691	9.5439	72.7897	(0.177)	0.0000	0.0000	35,149
2017/02/22	R214	04/05/2017	9.57	Put	Bond Future	1,875.5300	1.8755	1,823.9800	1.8240	(2.749)	0	0	0
2017/02/22	R214	04/05/2017	9.58	Call	Bond Future	1,977.9600	1.9780	2,047.6400	2.0476	3.523	0	0	0
2017/02/22	R214	04/05/2017	9.56	Call	Bond Future	1,905.2800	1.9053	1,973.5600	1.9736	3.584	0	0	0
2017/02/22	R214	04/05/2017	9.57	Call	Bond Future	1,941.4400	1.9414	2,010.4200	2.0104	3.553	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
2017/02/22	R214	04/05/2017	9.56	Put	Bond Future	1,910.6300	1.9106	1,858.3800	1.8584	(2.735)	0	0	0
2017/02/22	R214	03/08/2017	9.51	Call	Bond Future	2,615.0900	2.6151	2,683.2300	2.6832	2.606	0	0	0
2017/02/22	R214	03/08/2017			Bond Future	9.6041	74.0595	9.5868	74.1815	(0.179)	0.0000	0.0000	0
2017/02/22	R214	03/08/2017	9.52	Call	Bond Future	2,648.8700	2.6489	2,717.6800	2.7177	2.598	0	0	0
2017/02/22	R214	03/08/2017	9.53	Call	Bond Future	2,683.0700	2.6831	2,752.3500	2.7524	2.582	0	0	0
2017/02/22	R214	03/08/2017	9.51	Put	Bond Future	3,285.4300	3.2854	3,231.5500	3.2315	(1.640)	0	0	0
2017/02/22	R214	03/08/2017	9.53	Put	Bond Future	3,210.0300	3.2100	3,157.2900	3.1573	(1.643)	0	0	0
2017/02/22	R214	03/08/2017	9.52	Put	Bond Future	3,247.4600	3.2475	3,194.2500	3.1943	(1.639)	0	0	0
2017/02/22	R214	02/11/2017	9.60	Call	Bond Future	3,444.9400	3.4449	3,480.5100	3.4805	1.033	0	0	0
2017/02/22	R214	02/11/2017			Bond Future	9.6441	72.2297	9.6263	72.3547	(0.184)	0.0000	0.0000	0
2017/02/22	R214	02/11/2017	9.58	Call	Bond Future	3,375.4600	3.3755	3,410.2400	3.4102	1.030	0	0	0
2017/02/22	R214	02/11/2017	9.59	Call	Bond Future	3,409.9900	3.4100	3,445.1700	3.4452	1.032	0	0	0
2017/02/22	R214	02/11/2017	9.60	Put	Bond Future	3,755.5300	3.7555	3,666.0500	3.6661	(2.383)	0	0	0
2017/02/22	R214	02/11/2017	9.58	Put	Bond Future	3,827.6600	3.8277	3,737.3900	3.7374	(2.358)	0	0	0
2017/02/22	R214	02/11/2017	9.59	Put	Bond Future	3,791.3300	3.7913	3,701.4600	3.7015	(2.370)	0	0	0
2017/02/22	R248	04/05/2017	9.66	Call	Bond Future	2,600.6400	2.6006	2,682.2400	2.6822	3.138	0	0	0
2017/02/22	R248	04/05/2017			Bond Future	9.6426	92.8920	9.6256	93.0457	(0.176)	0.0000	0.0000	64,165
2017/02/22	R248	04/05/2017	9.67	Call	Bond Future	2,647.0900	2.6471	2,729.5500	2.7295	3.115	0	0	0
2017/02/22	R248	04/05/2017	9.65	Put	Bond Future	2,487.4700	2.4875	2,414.4800	2.4145	(2.934)	0	0	0
2017/02/22	R248	04/05/2017	9.67	Put	Bond Future	2,399.7500	2.3997	2,328.4800	2.3285	(2.970)	0	0	0
2017/02/22	R248	04/05/2017	9.66	Put	Bond Future	2,443.4000	2.4434	2,371.2700	2.3713	(2.952)	0	0	0
2017/02/22	R248	04/05/2017	9.65	Call	Bond Future	2,554.4500	2.5544	2,635.1900	2.6352	3.161	0	0	0
2017/02/22	R248	03/08/2017			Bond Future	9.6883	94.6693	9.6710	94.8250	(0.179)	0.0000	0.0000	200
2017/02/22	R248	03/08/2017	9.57	Call	Bond Future	3,426.6800	3.4267	3,436.5600	3.4366	0.288	0	0	0
2017/02/22	R248	03/08/2017	9.56	Put	Bond Future	4,547.5100	4.5475	4,401.2000	4.4012	(3.217)	0	0	0
2017/02/22	R248	03/08/2017	9.58	Put	Bond Future	4,449.1400	4.4491	4,303.9200	4.3039	(3.264)	0	0	0
2017/02/22	R248	03/08/2017	9.57	Put	Bond Future	4,497.9900	4.4980	4,352.2200	4.3522	(3.241)	0	0	0
2017/02/22	R248	03/08/2017	9.58	Call	Bond Future	3,469.2500	3.4693	3,479.6800	3.4797	0.301	0	0	0
2017/02/22	R248	03/08/2017	9.56	Call	Bond Future	3,384.6200	3.3846	3,393.9600	3.3940	0.276	0	0	0
2017/02/22	R248	02/11/2017	9.66	Put	Bond Future	5,128.1500	5.1282	4,972.7600	4.9728	(3.030)	0	0	0
2017/02/22	R248	02/11/2017			Bond Future	9.7307	92.1064	9.7128	92.2660	(0.184)	0.0000	0.0000	0
2017/02/22	R248	02/11/2017	9.65	Put	Bond Future	5,174.4600	5.1745	5,018.5900	5.0186	(3.012)	0	0	0
2017/02/22	R248	02/11/2017	9.64	Call	Bond Future	4,408.4000	4.4084	4,411.5800	4.4116	0.072	0	0	0
2017/02/22	R248	02/11/2017	9.65	Call	Bond Future	4,451.9500	4.4519	4,455.6100	4.4556	0.082	0	0	0
2017/02/22	R248	02/11/2017	9.66	Call	Bond Future	4,495.7000	4.4957	4,499.8400	4.4998	0.092	0	0	0
2017/02/22	R248	02/11/2017	9.64	Put	Bond Future	5,221.1300	5.2211	5,064.7800	5.0648	(2.995)	0	0	0

Total

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