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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/02/2017 TO 10/02/2017

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
2017/02/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	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
2017/02/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2025	04/05/2017			Bond Future	129.6900	129.6900	129.7801	129.7801	0.069	0.0000	0.0000	2,414
2017/02/10	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2025	04/05/2017	132.56	Put	Bond Future	2,870.0000	2.8700	2,779.8900	2.7799	(3.140)	0	0	0
2017/02/10	2025	04/05/2017	132.58	Put	Bond Future	2,890.0000	2.8900	2,799.8900	2.7999	(3.118)	0	0	0
2017/02/10	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2025	04/05/2017	132.57	Put	Bond Future	2,880.0000	2.8800	2,789.8900	2.7899	(3.129)	0	0	0
2017/02/10	2025	03/08/2017			Bond Future	130.8598	130.8598	130.9505	130.9505	0.069	0.0000	0.0000	0
2017/02/10	2025	03/08/2017	133.96	Put	Bond Future	3,100.2000	3.1002	3,009.4700	3.0095	(2.927)	0	0	0
2017/02/10	2025	03/08/2017	133.98	Put	Bond Future	3,120.2000	3.1202	3,029.4700	3.0295	(2.908)	0	0	0
2017/02/10	2025	03/08/2017	133.97	Put	Bond Future	3,110.2000	3.1102	3,019.4700	3.0195	(2.917)	0	0	0
2017/02/10	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2025	02/11/2017	132.98	Call	Bond Future	505.8700	0.5059	599.8500	0.5998	18.578	0	0	0
2017/02/10	2025	02/11/2017			Bond Future	133.4859	133.4859	133.5799	133.5799	0.070	0.0000	0.0000	0
2017/02/10	2025	02/11/2017	132.96	Call	Bond Future	525.8700	0.5259	619.8500	0.6198	17.871	0	0	0
2017/02/10	2025	02/11/2017	132.97	Call	Bond Future	515.8700	0.5159	609.8500	0.6098	18.218	0	0	0
2017/02/10	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2029	04/05/2017			Bond Future	101.7313	101.7313	101.8373	101.8373	0.104	0.0000	0.0000	2,272
2017/02/10	2029	04/05/2017	100.67	Call	Bond Future	1,061.3400	1.0613	1,167.3300	1.1673	9.986	0	0	0
2017/02/10	2029	04/05/2017	100.65	Call	Bond Future	1,081.3400	1.0813	1,187.3300	1.1873	9.802	0	0	0
2017/02/10	2029	04/05/2017	100.66	Call	Bond Future	1,071.3400	1.0713	1,177.3300	1.1773	9.893	0	0	0
2017/02/10	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2030	04/05/2017	9.33	Call	Bond Future	681.0600	0.6811	827.4900	0.8275	21.500	0	0	0
2017/02/10	2030	04/05/2017			Bond Future	9.2312	93.0344	9.2101	93.1808	(0.229)	0.0000	0.0000	32,785
2017/02/10	2030	04/05/2017	9.34	Call	Bond Future	749.5900	0.7496	896.0200	0.8960	19.535	0	0	0
2017/02/10	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2030	04/05/2017	9.32	Call	Bond Future	612.4600	0.6125	758.8900	0.7589	23.909	0	0	0
2017/02/10	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2030	03/08/2017	9.33	Call	Bond Future	325.7700	0.3258	474.6200	0.4746	45.692	0	0	0
2017/02/10	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2030	03/08/2017			Bond Future	9.2821	90.8095	9.2603	90.9584	(0.235)	0.0000	0.0000	0

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2017/02/10	2030	03/08/2017	9.34	Call	Bond Future	393.6400	0.3936	542.4900	0.5425	37.814	0	0	0
2017/02/10	2030	03/08/2017	9.35	Call	Bond Future	461.4300	0.4614	610.2800	0.6103	32.258	0	0	0
2017/02/10	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2030	02/11/2017			Bond Future	9.3201	92.6140	9.2974	92.7668	(0.243)	0.0000	0.0000	0
2017/02/10	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2030	02/11/2017	9.34	Call	Bond Future	133.9200	0.1339	286.7300	0.2867	114.105	0	0	0
2017/02/10	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2030	02/11/2017	9.35	Call	Bond Future	201.0800	0.2011	353.8900	0.3539	75.995	0	0	0
2017/02/10	2030	02/11/2017	9.36	Call	Bond Future	268.1600	0.2682	420.9700	0.4210	56.985	0	0	0
2017/02/10	2032	04/05/2017	9.45	Call	Bond Future	2,447.0500	2.4471	2,523.8200	2.5238	3.137	0	0	0
2017/02/10	2032	04/05/2017			Bond Future	9.3601	92.0399	9.3390	92.1970	(0.225)	0.0000	0.0000	19,129
2017/02/10	2032	04/05/2017	9.46	Call	Bond Future	2,487.7700	2.4878	2,565.4300	2.5654	3.122	0	0	0
2017/02/10	2032	04/05/2017	9.44	Put	Bond Future	1,815.3000	1.8153	1,734.0800	1.7341	(4.474)	0	0	0
2017/02/10	2032	04/05/2017	9.46	Put	Bond Future	1,749.1600	1.7492	1,669.7300	1.6697	(4.541)	0	0	0
2017/02/10	2032	04/05/2017	9.44	Call	Bond Future	2,406.6900	2.4067	2,482.5600	2.4826	3.152	0	0	0
2017/02/10	2032	04/05/2017	9.45	Put	Bond Future	1,782.0100	1.7820	1,701.6900	1.7017	(4.507)	0	0	0
2017/02/10	2032	03/08/2017	9.43	Put	Bond Future	2,997.3900	2.9974	2,913.3400	2.9133	(2.804)	0	0	0
2017/02/10	2032	03/08/2017			Bond Future	9.4083	93.8026	9.3866	93.9623	(0.231)	0.0000	0.0000	0
2017/02/10	2032	03/08/2017	9.45	Put	Bond Future	2,926.1400	2.9261	2,843.3000	2.8433	(2.831)	0	0	0
2017/02/10	2032	03/08/2017	9.44	Put	Bond Future	2,961.6000	2.9616	2,878.1600	2.8782	(2.817)	0	0	0
2017/02/10	2032	03/08/2017	9.44	Call	Bond Future	3,194.1700	3.1942	3,270.4100	3.2704	2.387	0	0	0
2017/02/10	2032	03/08/2017	9.43	Call	Bond Future	3,156.7300	3.1567	3,232.3600	3.2324	2.396	0	0	0
2017/02/10	2032	03/08/2017	9.45	Call	Bond Future	3,231.8500	3.2319	3,308.6900	3.3087	2.378	0	0	0
2017/02/10	2032	02/11/2017			Bond Future	9.4502	91.5071	9.4276	91.6710	(0.239)	0.0000	0.0000	0
2017/02/10	2032	02/11/2017	9.48	Put	Bond Future	3,691.8700	3.6919	3,608.2100	3.6082	(2.266)	0	0	0
2017/02/10	2032	02/11/2017	9.50	Put	Bond Future	3,621.4700	3.6215	3,538.8100	3.5388	(2.282)	0	0	0
2017/02/10	2032	02/11/2017	9.48	Call	Bond Future	3,908.0400	3.9080	3,988.3000	3.9883	2.054	0	0	0
2017/02/10	2032	02/11/2017	9.49	Put	Bond Future	3,656.5400	3.6565	3,573.3800	3.5734	(2.274)	0	0	0
2017/02/10	2032	02/11/2017	9.49	Call	Bond Future	3,944.9800	3.9450	4,025.7400	4.0257	2.047	0	0	0
2017/02/10	2032	02/11/2017	9.50	Call	Bond Future	3,982.1100	3.9821	4,063.3700	4.0634	2.041	0	0	0
2017/02/10	2033	04/05/2017			Bond Future	108.5467	108.5467	108.5426	108.5426	(0.004)	0.0000	0.0000	5,778
2017/02/10	2033	04/05/2017	110.83	Put	Bond Future	2,283.2800	2.2833	2,287.3900	2.2874	0.180	0	0	0
2017/02/10	2033	04/05/2017	110.85	Put	Bond Future	2,303.2800	2.3033	2,307.3900	2.3074	0.178	0	0	0
2017/02/10	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2033	04/05/2017	110.84	Put	Bond Future	2,293.2800	2.2933	2,297.3900	2.2974	0.179	0	0	0
2017/02/10	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2033	03/08/2017	113.14	Put	Bond Future	2,488.1900	2.4882	2,493.3200	2.4933	0.206	0	0	0
2017/02/10	2033	03/08/2017			Bond Future	110.6518	110.6518	110.6467	110.6467	(0.005)	0.0000	0.0000	0
2017/02/10	2033	03/08/2017	113.13	Put	Bond Future	2,478.1900	2.4782	2,483.3200	2.4833	0.207	0	0	0
2017/02/10	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2033	03/08/2017	113.12	Put	Bond Future	2,468.1900	2.4682	2,473.3200	2.4733	0.208	0	0	0

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2017/02/10	2033	02/11/2017	110.08	Call	Bond Future	1,701.9800	1.7020	1,697.8700	1.6979	(0.241)	0	0	0
2017/02/10	2033	02/11/2017			Bond Future	111.7820	111.7820	111.7779	111.7779	(0.004)	0.0000	0.0000	0
2017/02/10	2033	02/11/2017	110.09	Call	Bond Future	1,691.9800	1.6920	1,687.8700	1.6879	(0.243)	0	0	0
2017/02/10	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2033	02/11/2017	110.07	Call	Bond Future	1,711.9800	1.7120	1,707.8700	1.7079	(0.240)	0	0	0
2017/02/10	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2037	04/05/2017			Bond Future	9.5779	92.7993	9.5568	92.9711	(0.220)	0.0000	0.0000	46,492
2017/02/10	2037	04/05/2017	9.58	Put	Bond Future	2,362.7700	2.3628	2,266.0700	2.2661	(4.093)	0	0	0
2017/02/10	2037	04/05/2017	9.60	Put	Bond Future	2,282.4500	2.2825	2,187.6400	2.1876	(4.154)	0	0	0
2017/02/10	2037	04/05/2017	9.59	Put	Bond Future	2,322.2700	2.3223	2,226.5100	2.2265	(4.124)	0	0	0
2017/02/10	2037	04/05/2017	9.60	Call	Bond Future	2,461.9800	2.4620	2,539.0100	2.5390	3.129	0	0	0
2017/02/10	2037	04/05/2017	9.58	Call	Bond Future	2,379.7800	2.3798	2,454.9200	2.4549	3.157	0	0	0
2017/02/10	2037	04/05/2017	9.59	Call	Bond Future	2,420.6000	2.4206	2,496.6800	2.4967	3.143	0	0	0
2017/02/10	2037	03/08/2017	9.57	Call	Bond Future	3,246.1200	3.2461	3,323.6300	3.3236	2.388	0	0	0
2017/02/10	2037	03/08/2017			Bond Future	9.6307	90.3196	9.6090	90.4942	(0.225)	0.0000	0.0000	160
2017/02/10	2037	03/08/2017	9.58	Call	Bond Future	3,284.9500	3.2850	3,363.1000	3.3631	2.379	0	0	0
2017/02/10	2037	03/08/2017	9.56	Put	Bond Future	3,779.1200	3.7791	3,681.3400	3.6813	(2.587)	0	0	0
2017/02/10	2037	03/08/2017	9.57	Put	Bond Future	3,736.4900	3.7365	3,639.3500	3.6394	(2.600)	0	0	0
2017/02/10	2037	03/08/2017	9.58	Put	Bond Future	3,694.2200	3.6942	3,597.7200	3.5977	(2.612)	0	0	0
2017/02/10	2037	03/08/2017	9.56	Call	Bond Future	3,207.5400	3.2075	3,284.4100	3.2844	2.397	0	0	0
2017/02/10	2037	02/11/2017			Bond Future	9.6720	92.1144	9.6496	92.2935	(0.232)	0.0000	0.0000	0
2017/02/10	2037	02/11/2017	9.66	Call	Bond Future	4,259.2400	4.2592	4,344.8300	4.3448	2.010	0	0	0
2017/02/10	2037	02/11/2017	9.65	Put	Bond Future	4,395.5800	4.3956	4,301.5400	4.3015	(2.139)	0	0	0
2017/02/10	2037	02/11/2017	9.67	Put	Bond Future	4,314.8700	4.3149	4,221.8800	4.2219	(2.155)	0	0	0
2017/02/10	2037	02/11/2017	9.66	Put	Bond Future	4,355.2300	4.3552	4,261.7200	4.2617	(2.147)	0	0	0
2017/02/10	2037	02/11/2017	9.65	Call	Bond Future	4,219.6700	4.2197	4,304.7300	4.3047	2.016	0	0	0
2017/02/10	2037	02/11/2017	9.67	Call	Bond Future	4,298.6800	4.2987	4,384.7900	4.3848	2.003	0	0	0
2017/02/10	2038	04/05/2017	139.77	Put	Bond Future	3,748.4900	3.7485	3,753.8700	3.7539	0.144	0	0	0
2017/02/10	2038	04/05/2017			Bond Future	136.0215	136.0215	136.0161	136.0161	(0.004)	0.0000	0.0000	20,533
2017/02/10	2038	04/05/2017	139.79	Put	Bond Future	3,768.4900	3.7685	3,773.8700	3.7739	0.143	0	0	0
2017/02/10	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2038	04/05/2017	139.78	Put	Bond Future	3,758.4900	3.7585	3,763.8700	3.7639	0.143	0	0	0
2017/02/10	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2038	03/08/2017			Bond Future	137.1459	137.1459	137.1394	137.1394	(0.005)	0.0000	0.0000	0
2017/02/10	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2038	03/08/2017	141.16	Put	Bond Future	4,014.1100	4.0141	4,020.6300	4.0206	0.162	0	0	0
2017/02/10	2038	03/08/2017	141.18	Put	Bond Future	4,034.1100	4.0341	4,040.6300	4.0406	0.162	0	0	0
2017/02/10	2038	03/08/2017	141.17	Put	Bond Future	4,024.1100	4.0241	4,030.6300	4.0306	0.162	0	0	0
2017/02/10	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2038	02/11/2017	136.80	Call	Bond Future	3,098.2200	3.0982	3,093.0200	3.0930	(0.168)	0	0	0
2017/02/10	2038	02/11/2017			Bond Future	139.8982	139.8982	139.8930	139.8930	(0.004)	0.0000	0.0000	0
2017/02/10	2038	02/11/2017	136.81	Call	Bond Future	3,088.2200	3.0882	3,083.0200	3.0830	(0.168)	0	0	0
2017/02/10	2038	02/11/2017	136.82	Call	Bond Future	3,078.2200	3.0782	3,073.0200	3.0730	(0.169)	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
2017/02/10	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2040	04/05/2017			Bond Future	9.5866	97.0194	9.5604	97.2500	(0.273)	0.0000	0.0000	9,025
2017/02/10	2040	04/05/2017	9.62	Put	Bond Future	2,449.0600	2.4491	2,327.1500	2.3272	(4.978)	0	0	0
2017/02/10	2040	04/05/2017	9.64	Put	Bond Future	2,365.5200	2.3655	2,246.1100	2.2461	(5.048)	0	0	0
2017/02/10	2040	04/05/2017	9.62	Call	Bond Future	2,741.5700	2.7416	2,850.2700	2.8503	3.965	0	0	0
2017/02/10	2040	04/05/2017	9.63	Put	Bond Future	2,407.1100	2.4071	2,286.4500	2.2865	(5.013)	0	0	0
2017/02/10	2040	04/05/2017	9.63	Call	Bond Future	2,786.9900	2.7870	2,896.9400	2.8969	3.945	0	0	0
2017/02/10	2040	04/05/2017	9.64	Call	Bond Future	2,832.6400	2.8326	2,943.8400	2.9438	3.926	0	0	0
2017/02/10	2040	03/08/2017			Bond Future	9.6379	94.3701	9.6110	94.6047	(0.279)	0.0000	0.0000	0
2017/02/10	2040	03/08/2017	9.61	Put	Bond Future	3,935.0500	3.9350	3,810.3600	3.8104	(3.169)	0	0	0
2017/02/10	2040	03/08/2017	9.63	Put	Bond Future	3,846.3700	3.8464	3,723.3800	3.7234	(3.198)	0	0	0
2017/02/10	2040	03/08/2017	9.61	Call	Bond Future	3,691.7600	3.6918	3,801.6400	3.8016	2.976	0	0	0
2017/02/10	2040	03/08/2017	9.62	Put	Bond Future	3,890.5200	3.8905	3,766.6800	3.7667	(3.183)	0	0	0
2017/02/10	2040	03/08/2017	9.62	Call	Bond Future	3,734.4500	3.7344	3,845.1800	3.8452	2.965	0	0	0
2017/02/10	2040	03/08/2017	9.63	Call	Bond Future	3,777.4000	3.7774	3,888.9800	3.8890	2.954	0	0	0
2017/02/10	2040	02/11/2017			Bond Future	9.6781	96.2454	9.6503	96.4857	(0.288)	0.0000	0.0000	0
2017/02/10	2040	02/11/2017	9.66	Call	Bond Future	4,636.7300	4.6367	4,753.6100	4.7536	2.521	0	0	0
2017/02/10	2040	02/11/2017	9.65	Put	Bond Future	4,836.8000	4.8368	4,712.6600	4.7127	(2.567)	0	0	0
2017/02/10	2040	02/11/2017	9.67	Put	Bond Future	4,748.8600	4.7489	4,626.1200	4.6261	(2.585)	0	0	0
2017/02/10	2040	02/11/2017	9.66	Put	Bond Future	4,792.8300	4.7928	4,669.3900	4.6694	(2.576)	0	0	0
2017/02/10	2040	02/11/2017	9.67	Call	Bond Future	4,679.1000	4.6791	4,796.6800	4.7967	2.513	0	0	0
2017/02/10	2040	02/11/2017	9.65	Call	Bond Future	4,594.2300	4.5942	4,710.4100	4.7104	2.529	0	0	0
2017/02/10	2044	04/05/2017			Bond Future	9.6205	94.0286	9.5944	94.2613	(0.272)	0.0000	0.0000	19,616
2017/02/10	2044	04/05/2017	9.67	Call	Bond Future	2,857.9600	2.8580	2,969.6800	2.9697	3.909	0	0	0
2017/02/10	2044	04/05/2017	9.66	Put	Bond Future	2,462.9300	2.4629	2,340.6800	2.3407	(4.964)	0	0	0
2017/02/10	2044	04/05/2017	9.68	Put	Bond Future	2,379.2100	2.3792	2,259.4600	2.2595	(5.033)	0	0	0
2017/02/10	2044	04/05/2017	9.67	Put	Bond Future	2,420.8000	2.4208	2,299.8100	2.2998	(4.998)	0	0	0
2017/02/10	2044	04/05/2017	9.68	Call	Bond Future	2,904.3500	2.9044	3,017.3100	3.0173	3.889	0	0	0
2017/02/10	2044	04/05/2017	9.66	Call	Bond Future	2,811.9800	2.8120	2,922.4400	2.9224	3.928	0	0	0
2017/02/10	2044	03/08/2017			Bond Future	9.6706	91.4472	9.6437	91.6839	(0.278)	0.0000	0.0000	0
2017/02/10	2044	03/08/2017	9.62	Put	Bond Future	4,100.4500	4.1005	3,972.8300	3.9728	(3.112)	0	0	0
2017/02/10	2044	03/08/2017	9.64	Put	Bond Future	4,008.7000	4.0087	3,882.8000	3.8828	(3.141)	0	0	0
2017/02/10	2044	03/08/2017	9.63	Put	Bond Future	4,054.3800	4.0544	3,927.6200	3.9276	(3.126)	0	0	0
2017/02/10	2044	03/08/2017	9.64	Call	Bond Future	3,739.0700	3.7391	3,849.8700	3.8499	2.963	0	0	0
2017/02/10	2044	03/08/2017	9.62	Call	Bond Future	3,653.9200	3.6539	3,763.0000	3.7630	2.985	0	0	0
2017/02/10	2044	03/08/2017	9.63	Call	Bond Future	3,696.3700	3.6964	3,806.3100	3.8063	2.974	0	0	0
2017/02/10	2044	02/11/2017	9.68	Call	Bond Future	4,663.1100	4.6631	4,780.4200	4.7804	2.516	0	0	0
2017/02/10	2044	02/11/2017			Bond Future	9.7099	93.2644	9.6822	93.5068	(0.286)	0.0000	0.0000	0
2017/02/10	2044	02/11/2017	9.66	Call	Bond Future	4,578.0900	4.5781	4,693.9800	4.6940	2.531	0	0	0
2017/02/10	2044	02/11/2017	9.67	Call	Bond Future	4,620.5100	4.6205	4,737.1100	4.7371	2.524	0	0	0
2017/02/10	2044	02/11/2017	9.66	Put	Bond Future	5,014.8500	5.0149	4,888.2900	4.8883	(2.524)	0	0	0
2017/02/10	2044	02/11/2017	9.68	Put	Bond Future	4,924.3900	4.9244	4,799.2500	4.7993	(2.541)	0	0	0
2017/02/10	2044	02/11/2017	9.67	Put	Bond Future	4,969.4600	4.9695	4,843.6100	4.8436	(2.532)	0	0	0

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2017/02/10	2046	04/05/2017	138.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2046	04/05/2017			Bond Future	133.7111		133.7111	133.9888	133.9888	0.208	0.0000	0.0000	19,696
2017/02/10	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2046	04/05/2017	138.32	Put	Bond Future	4,608.8900		4.6089	4,331.2200	4.3312	(6.025)	0	0	0
2017/02/10	2046	04/05/2017	138.34	Put	Bond Future	4,628.8900		4.6289	4,351.2200	4.3512	(5.999)	0	0	0
2017/02/10	2046	04/05/2017	138.33	Put	Bond Future	4,618.8900		4.6189	4,341.2200	4.3412	(6.012)	0	0	0
2017/02/10	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2046	03/08/2017	141.17	Put	Bond Future	4,865.8100		4.8658	4,584.0100	4.5840	(5.791)	0	0	0
2017/02/10	2046	03/08/2017			Bond Future	136.3042		136.3042	136.5860	136.5860	0.207	0.0000	0.0000	0
2017/02/10	2046	03/08/2017	141.19	Put	Bond Future	4,885.8100		4.8858	4,604.0100	4.6040	(5.768)	0	0	0
2017/02/10	2046	03/08/2017	141.18	Put	Bond Future	4,875.8100		4.8758	4,594.0100	4.5940	(5.780)	0	0	0
2017/02/10	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2046	02/11/2017	136.31	Call	Bond Future	1,125.3300		1.1253	1,414.2600	1.4143	25.675	0	0	0
2017/02/10	2046	02/11/2017			Bond Future	137.4353		137.4353	137.7243	137.7243	0.210	0.0000	0.0000	0
2017/02/10	2046	02/11/2017	136.30	Call	Bond Future	1,135.3300		1.1353	1,424.2600	1.4243	25.449	0	0	0
2017/02/10	2046	02/11/2017	136.32	Call	Bond Future	1,115.3300		1.1153	1,404.2600	1.4043	25.905	0	0	0
2017/02/10	2046	02/11/2017	136.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2046	02/11/2017	136.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2046	02/11/2017	136.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2050	04/05/2017			Bond Future	145.2353		145.2353	145.2296	145.2296	(0.004)	0.0000	0.0000	24,079
2017/02/10	2050	04/05/2017	147.83	Put	Bond Future	2,594.6500		2.5946	2,600.3600	2.6004	0.220	0	0	0
2017/02/10	2050	04/05/2017	147.85	Put	Bond Future	2,614.6500		2.6146	2,620.3600	2.6204	0.218	0	0	0
2017/02/10	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2050	04/05/2017	147.84	Put	Bond Future	2,604.6500		2.6046	2,610.3600	2.6104	0.219	0	0	0
2017/02/10	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2050	03/08/2017			Bond Future	146.3731		146.3731	146.3660	146.3660	(0.005)	0.0000	0.0000	0
2017/02/10	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2050	03/08/2017	149.22	Put	Bond Future	2,846.9100		2.8469	2,853.9900	2.8540	0.249	0	0	0
2017/02/10	2050	03/08/2017	149.24	Put	Bond Future	2,866.9100		2.8669	2,873.9900	2.8740	0.247	0	0	0
2017/02/10	2050	03/08/2017	149.23	Put	Bond Future	2,856.9100		2.8569	2,863.9900	2.8640	0.248	0	0	0
2017/02/10	2050	02/11/2017	144.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2050	02/11/2017	144.67	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	2050	02/11/2017			Bond Future	149.3103		149.3103	149.3048	149.3048	(0.004)	0.0000	0.0000	0
2017/02/10	2050	02/11/2017	144.67	Call	Bond Future	4,640.2800		4.6403	4,634.8300	4.6348	(0.117)	0	0	0
2017/02/10	2050	02/11/2017	144.65	Call	Bond Future	4,660.2800		4.6603	4,654.8300	4.6548	(0.117)	0	0	0
2017/02/10	2050	02/11/2017	144.66	Call	Bond Future	4,650.2800		4.6503	4,644.8300	4.6448	(0.117)	0	0	0
2017/02/10	2050	02/11/2017	144.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	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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2017/02/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	AL37	04/05/2017			Index Future	526.2270	526.2270	526.4520	526.4520	0.043	0.0000	0.0000	1
2017/02/10	AL37	03/08/2017			Index Future	536.3060	536.3060	536.5330	536.5330	0.042	0.0000	0.0000	0
2017/02/10	AL37	02/11/2017			Index Future	546.9600	546.9600	547.1970	547.1970	0.043	0.0000	0.0000	0
2017/02/10	AL7T	04/05/2017			Index Future	608.3900	608.3900	608.9720	608.9720	0.096	0.0000	0.0000	0
2017/02/10	AL7T	03/08/2017			Index Future	620.0430	620.0430	620.6330	620.6330	0.095	0.0000	0.0000	0
2017/02/10	AL7T	02/11/2017			Index Future	632.3600	632.3600	632.9680	632.9680	0.096	0.0000	0.0000	0
2017/02/10	ALBI	04/05/2017			Index Future	552.7080	552.7080	553.5530	553.5530	0.153	0.0000	0.0000	598
2017/02/10	ALBI	03/08/2017			Index Future	563.2940	563.2940	564.1530	564.1530	0.152	0.0000	0.0000	0
2017/02/10	ALBI	02/11/2017			Index Future	574.4840	574.4840	575.3660	575.3660	0.154	0.0000	0.0000	0
2017/02/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	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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2017/02/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/10	EL28	04/05/2017			Bond Future	130.0332	130.0332	130.0305	130.0305	(0.002)	0.0000	0.0000	0
2017/02/10	EL28	04/05/2017	137.90	Put	Bond Future	7,866.8100	7.8668	7,869.5300	7.8695	0.035	0	0	0
2017/02/10	EL28	04/05/2017	137.92	Put	Bond Future	7,886.8100	7.8868	7,889.5300	7.8895	0.034	0	0	0
2017/02/10	EL28	04/05/2017	137.91	Put	Bond Future	7,876.8100	7.8768	7,879.5300	7.8795	0.035	0	0	0
2017/02/10	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	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	
2017/02/10	EL28	03/08/2017			Bond Future	132.5548		132.5548	132.5509	132.5509	(0.003)	0.0000	0.0000	0
2017/02/10	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/10	EL28	03/08/2017	135.16	Put	Bond Future	2,605.2200	2.6052	2,609.1300	2.6091	0.150	0	0	0	
2017/02/10	EL28	03/08/2017	135.18	Put	Bond Future	2,625.2200	2.6252	2,629.1300	2.6291	0.149	0	0	0	
2017/02/10	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/10	EL28	03/08/2017	135.17	Put	Bond Future	2,615.2200	2.6152	2,619.1300	2.6191	0.150	0	0	0	
2017/02/10	EL28	02/11/2017			Bond Future	133.4477		133.4477	133.4453	(0.002)	0.0000	0.0000	0	
2017/02/10	EL28	02/11/2017	133.87	Put	Bond Future	422.2500	0.4223	424.6800	0.4247	0.575	0	0	0	
2017/02/10	EL28	02/11/2017	133.89	Put	Bond Future	442.2500	0.4423	444.6800	0.4447	0.549	0	0	0	
2017/02/10	EL28	02/11/2017	133.88	Put	Bond Future	432.2500	0.4323	434.6800	0.4347	0.562	0	0	0	
2017/02/10	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/10	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/10	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/10	ES33	04/05/2017			Bond Future	10.5091		77.8323	10.4825	78.0020	(0.254)	0.0000	0.0000	9,466
2017/02/10	ES33	04/05/2017	10.55	Call	Bond Future	258.9600	0.2590	428.6300	0.4286	65.520	0	0	0	
2017/02/10	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/10	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/10	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/10	ES33	04/05/2017	10.56	Call	Bond Future	322.1400	0.3221	491.8100	0.4918	52.670	0	0	0	
2017/02/10	ES33	04/05/2017	10.54	Call	Bond Future	195.7100	0.1957	365.3800	0.3654	86.695	0	0	0	
2017/02/10	ES33	03/08/2017			Bond Future	10.5894		79.3230	10.5620	79.4955	(0.260)	0.0000	0.0000	0
2017/02/10	ES33	03/08/2017	10.53	Put	Bond Future	373.9400	0.3739	201.4300	0.2014	(46.133)	0	0	0	
2017/02/10	ES33	03/08/2017	10.55	Put	Bond Future	247.8400	0.2478	75.3300	0.0753	(69.605)	0	0	0	
2017/02/10	ES33	03/08/2017	10.54	Put	Bond Future	310.8500	0.3109	138.3400	0.1383	(55.496)	0	0	0	
2017/02/10	ES33	03/08/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/10	ES33	03/08/2017	10.53	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/10	ES33	03/08/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/10	ES33	02/11/2017	10.66	Put	Bond Future	41.7000	0.0417	0.0000	0.0000	(100.000)	0	0	0	
2017/02/10	ES33	02/11/2017			Bond Future	10.6667		77.1058	10.6382	77.2826	(0.268)	0.0000	0.0000	0
2017/02/10	ES33	02/11/2017	10.68	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/10	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	135.1200	0.1351	100.000	0	0	
2017/02/10	ES33	02/11/2017	10.67	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/10	ES33	02/11/2017	10.67	Call	Bond Future	20.1600	0.0202	196.9800	0.1970	877.083	0	0	0	
2017/02/10	ES33	02/11/2017	10.68	Call	Bond Future	81.9400	0.0819	258.7600	0.2588	215.792	0	0	0	
2017/02/10	ES42	04/05/2017			Bond Future	10.6543		81.6124	10.6226	81.8444	(0.298)	0.0000	0.0000	8,777
2017/02/10	ES42	03/08/2017			Bond Future	10.7332		83.1752	10.7005	83.4113	(0.305)	0.0000	0.0000	0
2017/02/10	ES42	02/11/2017			Bond Future	10.8083		80.5658	10.7743	80.8074	(0.314)	0.0000	0.0000	0
2017/02/10	GOVI	04/05/2017			GOVI	550.4960		550.4960	551.3010	551.3010	0.146	0.0000	0.0000	394
2017/02/10	GOVI	04/05/2017	262.19	Call	GOVI	2,883,060.0000	288.3060	2,891,110.0000	289.1110	0.279	0	0	0	
2017/02/10	GOVI	04/05/2017	262.20	Call	GOVI	2,882,960.0000	288.2960	2,891,010.0000	289.1010	0.279	0	0	0	
2017/02/10	GOVI	04/05/2017	262.18	Call	GOVI	2,883,160.0000	288.3160	2,891,210.0000	289.1210	0.279	0	0	0	
2017/02/10	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/10	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/10	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/02/10	GOVI	03/08/2017			GOVI	561.0400		561.0400	561.8580	561.8580	0.146	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
2017/02/10	GOVI	03/08/2017	561.09	Put	GOVI	500.0000	0.0500	0.0000	0.0000	(100.000)	0	0	0
2017/02/10	GOVI	03/08/2017	561.11	Put	GOVI	700.0000	0.0700	0.0000	0.0000	(100.000)	0	0	0
2017/02/10	GOVI	03/08/2017	561.10	Put	GOVI	600.0000	0.0600	0.0000	0.0000	(100.000)	0	0	0
2017/02/10	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	7,680.0000	0.7680	100.000	0	0	0
2017/02/10	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	7,580.0000	0.7580	100.000	0	0	0
2017/02/10	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	7,480.0000	0.7480	100.000	0	0	0
2017/02/10	GOVI	02/11/2017	572.44	Put	GOVI	2,550.0000	0.2550	0.0000	0.0000	(100.000)	0	0	0
2017/02/10	GOVI	02/11/2017			GOVI	572.1850	572.1850	573.0250	573.0250	0.147	0.0000	0.0000	0
2017/02/10	GOVI	02/11/2017	572.46	Put	GOVI	2,750.0000	0.2750	0.0000	0.0000	(100.000)	0	0	0
2017/02/10	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	5,850.0000	0.5850	100.000	0	0	0
2017/02/10	GOVI	02/11/2017	572.45	Put	GOVI	2,650.0000	0.2650	0.0000	0.0000	(100.000)	0	0	0
2017/02/10	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	5,750.0000	0.5750	100.000	0	0	0
2017/02/10	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	5,650.0000	0.5650	100.000	0	0	0
2017/02/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/10	IGOV	04/05/2017			Index Future	254.2680	254.2680	254.4510	254.4510	0.072	0.0000	0.0000	922
2017/02/10	IGOV	03/08/2017			Index Future	259.1990	259.1990	259.3830	259.3830	0.071	0.0000	0.0000	412
2017/02/10	IGOV	02/11/2017			Index Future	264.4000	264.4000	264.5910	264.5910	0.072	0.0000	0.0000	0
2017/02/10	ILBI	04/05/2017			Index Future	687.4690	687.4690	687.3290	687.3290	(0.020)	0.0000	0.0000	0
2017/02/10	ILBI	03/08/2017			Index Future	700.5080	700.5080	700.3660	700.3660	(0.020)	0.0000	0.0000	0
2017/02/10	ILBI	02/11/2017			Index Future	714.6360	714.6360	714.4900	714.4900	(0.020)	0.0000	0.0000	0
2017/02/10	IS01	16/03/2017			Interest Rate Swap	100.0029	100.0029	100.0029	100.0029	0.000	0.0000	0.0000	0
2017/02/10	IS01	15/06/2017			Interest Rate Swap	99.6124	99.6124	99.6113	99.6113	(0.001)	0.0000	0.0000	0
2017/02/10	IS01	21/09/2017			Interest Rate Swap	99.6423	99.6423	99.6419	99.6419	0.000	0.0000	0.0000	0
2017/02/10	IS01	21/12/2017			Interest Rate Swap	99.8979	99.8979	99.8976	99.8976	0.000	0.0000	0.0000	0
2017/02/10	IS01	15/03/2018			Interest Rate Swap	99.9340	99.9340	99.9316	99.9316	(0.002)	0.0000	0.0000	0
2017/02/10	IS02	18/12/2017			Interest Rate Swap	99.9258	99.9258	99.9254	99.9254	0.000	0.0000	0.0000	0
2017/02/10	IS02	16/03/2018			Interest Rate Swap	99.2171	99.2171	99.2147	99.2147	(0.002)	0.0000	0.0000	0
2017/02/10	IS02	15/06/2018			Interest Rate Swap	98.8732	98.8732	98.8685	98.8685	(0.005)	0.0000	0.0000	0
2017/02/10	IS02	21/09/2018			Interest Rate Swap	98.9282	98.9282	98.9220	98.9220	(0.006)	0.0000	0.0000	0
2017/02/10	IS02	21/12/2018			Interest Rate Swap	99.4200	99.4200	99.4100	99.4100	(0.010)	0.0000	0.0000	0
2017/02/10	IS02	15/03/2019			Interest Rate Swap	99.9233	99.9233	99.9123	99.9123	(0.011)	0.0000	0.0000	0
2017/02/10	IS05	17/12/2020			Interest Rate Swap	97.6796	97.6796	97.6083	97.6083	(0.073)	0.0000	0.0000	0
2017/02/10	IS05	16/03/2021			Interest Rate Swap	96.9965	96.9965	96.9172	96.9172	(0.082)	0.0000	0.0000	0
2017/02/10	IS05	15/06/2021			Interest Rate Swap	96.2765	96.2765	96.1934	96.1934	(0.086)	0.0000	0.0000	0
2017/02/10	IS05	21/09/2021			Interest Rate Swap	96.5358	96.5358	96.4520	96.4520	(0.087)	0.0000	0.0000	0
2017/02/10	IS05	21/12/2021			Interest Rate Swap	98.7893	98.7893	98.7055	98.7055	(0.085)	0.0000	0.0000	50
2017/02/10	IS05	15/03/2022			Interest Rate Swap	98.9890	98.9890	98.9021	98.9021	(0.088)	0.0000	0.0000	0
2017/02/10	IS10	17/12/2025			Interest Rate Swap	97.6810	97.6810	97.5427	97.5427	(0.142)	0.0000	0.0000	0
2017/02/10	IS10	16/03/2026			Interest Rate Swap	94.7529	94.7529	94.6102	94.6102	(0.151)	0.0000	0.0000	0
2017/02/10	IS10	15/06/2026			Interest Rate Swap	93.5404	93.5404	93.3954	93.3954	(0.155)	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
2017/02/10	IS10	21/09/2026			Interest Rate Swap	95.6928	95.6928	95.5495	95.5495	(0.150)	0.0000	0.0000	0
2017/02/10	IS10	21/12/2026			Interest Rate Swap	99.4315	99.4315	99.2912	99.2912	(0.141)	0.0000	0.0000	0
2017/02/10	IS10	15/03/2027			Interest Rate Swap	98.0388	98.0388	97.8950	97.8950	(0.147)	0.0000	0.0000	0
2017/02/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/10	JBAF	15/02/2017			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/02/10	JBAF	15/03/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	1,000
2017/02/10	JBAF	19/04/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/02/10	JBAF	17/05/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/02/10	JBAF	21/06/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/02/10	JBAF	19/07/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2017/02/10	JBAF	20/09/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2017/02/10	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/02/10	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2017/02/10	JBAF	20/06/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/02/10	JBAF	19/09/2018			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2017/02/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/10	JBAF	19/12/2018			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2017/02/10	R023	04/05/2017	8.61	Call	Bond Future	1,611.9600	1.6120	1,635.7600	1.6358	1.476	0	0	0
2017/02/10	R023	04/05/2017			Bond Future	8.4164	98.4419	8.4056	98.4902	(0.129)	0.0000	0.0000	19,210
2017/02/10	R023	04/05/2017	8.59	Call	Bond Future	1,557.2000	1.5572	1,580.3700	1.5804	1.488	0	0	0
2017/02/10	R023	04/05/2017	8.60	Call	Bond Future	1,584.4600	1.5845	1,607.9400	1.6079	1.482	0	0	0
2017/02/10	R023	04/05/2017	8.59	Put	Bond Future	790.3600	0.7904	765.3100	0.7653	(3.169)	0	0	0
2017/02/10	R023	04/05/2017	8.61	Put	Bond Future	757.2400	0.7572	732.8200	0.7328	(3.225)	0	0	0
2017/02/10	R023	04/05/2017	8.60	Put	Bond Future	773.6700	0.7737	748.9300	0.7489	(3.198)	0	0	0
2017/02/10	R023	03/08/2017	8.60	Put	Bond Future	1,293.9300	1.2939	1,268.7000	1.2687	(1.950)	0	0	0
2017/02/10	R023	03/08/2017			Bond Future	8.4495	100.3274	8.4382	100.3761	(0.134)	0.0000	0.0000	0
2017/02/10	R023	03/08/2017	8.59	Put	Bond Future	1,312.0800	1.3121	1,286.6400	1.2866	(1.939)	0	0	0
2017/02/10	R023	03/08/2017	8.60	Call	Bond Future	1,935.9800	1.9360	1,959.4400	1.9594	1.212	0	0	0
2017/02/10	R023	03/08/2017	8.58	Call	Bond Future	1,887.4200	1.8874	1,910.4600	1.9105	1.221	0	0	0
2017/02/10	R023	03/08/2017	8.59	Call	Bond Future	1,911.6200	1.9116	1,934.8700	1.9349	1.216	0	0	0
2017/02/10	R023	03/08/2017	8.58	Put	Bond Future	1,330.4200	1.3304	1,304.7700	1.3048	(1.928)	0	0	0
2017/02/10	R023	02/11/2017	8.56	Call	Bond Future	2,077.1000	2.0771	2,101.0200	2.1010	1.152	0	0	0
2017/02/10	R023	02/11/2017			Bond Future	8.4746	98.3883	8.4623	98.4391	(0.145)	0.0000	0.0000	0
2017/02/10	R023	02/11/2017	8.57	Call	Bond Future	2,099.5300	2.0995	2,123.6400	2.1236	1.148	0	0	0
2017/02/10	R023	02/11/2017	8.58	Call	Bond Future	2,122.4400	2.1224	2,146.7100	2.1467	1.143	0	0	0
2017/02/10	R023	02/11/2017	8.56	Put	Bond Future	1,725.2600	1.7253	1,698.4000	1.6984	(1.557)	0	0	0
2017/02/10	R023	02/11/2017	8.58	Put	Bond Future	1,688.4100	1.6884	1,661.9000	1.6619	(1.570)	0	0	0
2017/02/10	R023	02/11/2017	8.57	Put	Bond Future	1,706.5900	1.7066	1,679.9200	1.6799	(1.563)	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
2017/02/10	R035 04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R035 04/05/2017			Bond Future	9.4996	96.3483	9.4733	96.5630	(0.276)	0.0000	0.0000	7,829
2017/02/10	R035 04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R035 04/05/2017	9.55	Call	Bond Future	410.5500	0.4105	625.2500	0.6252	52.296	0	0	0
2017/02/10	R035 04/05/2017	9.53	Call	Bond Future	248.0600	0.2481	462.7600	0.4628	86.552	0	0	0
2017/02/10	R035 04/05/2017	9.54	Call	Bond Future	329.3600	0.3294	544.0600	0.5441	65.187	0	0	0
2017/02/10	R035 04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R035 03/08/2017			Bond Future	9.5479	98.1936	9.5209	98.4119	(0.283)	0.0000	0.0000	0
2017/02/10	R035 03/08/2017	9.50	Put	Bond Future	387.9500	0.3880	169.5700	0.1696	(56.291)	0	0	0
2017/02/10	R035 03/08/2017	9.52	Put	Bond Future	225.6800	0.2257	7.3000	0.0073	(96.765)	0	0	0
2017/02/10	R035 03/08/2017	9.51	Put	Bond Future	306.7600	0.3068	88.3800	0.0884	(71.189)	0	0	0
2017/02/10	R035 03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R035 03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R035 03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R035 02/11/2017			Bond Future	9.5924	95.6414	9.5644	95.8652	(0.292)	0.0000	0.0000	0
2017/02/10	R035 02/11/2017	9.60	Call	Bond Future	61.0700	0.0611	284.8600	0.2849	366.448	0	0	0
2017/02/10	R035 02/11/2017	9.59	Put	Bond Future	18.7700	0.0188	0.0000	0.0000	(100.000)	0	0	0
2017/02/10	R035 02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R035 02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R035 02/11/2017	9.61	Call	Bond Future	140.8100	0.1408	364.6000	0.3646	158.930	0	0	0
2017/02/10	R035 02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	205.0200	0.2050	100.000	0	0	0
2017/02/10	R186 04/05/2017			Bond Future	8.8259	114.6916	8.8100	114.8011	(0.181)	0.0000	0.0000	115,377
2017/02/10	R186 04/05/2017	8.89	Put	Bond Future	1,601.3300	1.6013	1,541.4300	1.5414	(3.741)	0	0	0
2017/02/10	R186 04/05/2017	8.94	Put	Bond Future	1,450.7200	1.4507	1,394.1600	1.3942	(3.899)	0	0	500
2017/02/10	R186 04/05/2017	9.20	Call	Bond Future	3,360.6100	3.3606	3,430.1400	3.4301	2.069	0	0	0
2017/02/10	R186 04/05/2017	8.70	Put	Bond Future	2,272.9200	2.2729	2,200.6000	2.2006	(3.182)	0	0	0
2017/02/10	R186 04/05/2017	8.91	Put	Bond Future	1,539.9800	1.5400	1,481.4200	1.4814	(3.803)	0	0	0
2017/02/10	R186 04/05/2017	8.44	Put	Bond Future	3,450.6600	3.4507	3,363.4200	3.3634	(2.528)	0	0	0
2017/02/10	R186 04/05/2017	8.90	Put	Bond Future	1,570.4400	1.5704	1,511.2100	1.5112	(3.772)	0	0	0
2017/02/10	R186 04/05/2017	8.70	Call	Bond Future	1,406.2000	1.4062	1,443.3600	1.4434	2.643	0	0	500
2017/02/10	R186 04/05/2017	8.91	Call	Bond Future	2,113.5800	2.1136	2,164.5000	2.1645	2.409	0	0	0
2017/02/10	R186 04/05/2017	8.98	Call	Bond Future	2,386.1100	2.3861	2,441.6900	2.4417	2.329	0	0	0
2017/02/10	R186 04/05/2017	9.20	Put	Bond Future	838.7200	0.8387	798.7700	0.7988	(4.763)	0	0	5,709
2017/02/10	R186 04/05/2017	8.89	Call	Bond Future	2,038.8400	2.0388	2,088.4200	2.0884	2.432	0	0	0
2017/02/10	R186 04/05/2017	8.94	Call	Bond Future	2,228.0400	2.2280	2,280.9600	2.2810	2.375	0	0	0
2017/02/10	R186 04/05/2017	8.98	Put	Bond Future	1,337.9500	1.3379	1,284.0500	1.2841	(4.029)	0	0	0
2017/02/10	R186 04/05/2017	8.44	Call	Bond Future	765.5300	0.7655	787.7700	0.7878	2.905	0	0	500
2017/02/10	R186 04/05/2017	8.90	Call	Bond Future	2,076.0200	2.0760	2,126.2700	2.1263	2.420	0	0	0
2017/02/10	R186 03/08/2017	9.35	Call	Bond Future	4,553.8600	4.5539	4,624.1700	4.6242	1.544	0	0	0
2017/02/10	R186 03/08/2017	8.93	Put	Bond Future	2,449.2800	2.4493	2,390.5400	2.3905	(2.398)	0	0	0
2017/02/10	R186 03/08/2017			Bond Future	8.8696	111.5850	8.8530	111.6961	(0.187)	0.0000	0.0000	0
2017/02/10	R186 03/08/2017	8.92	Put	Bond Future	2,480.7000	2.4807	2,421.5100	2.4215	(2.386)	0	0	0
2017/02/10	R186 03/08/2017	9.50	Call	Bond Future	5,244.1800	5.2442	5,320.1900	5.3202	1.449	0	0	0
2017/02/10	R186 03/08/2017	8.85	Put	Bond Future	2,708.9100	2.7089	2,646.5900	2.6466	(2.301)	0	0	750
2017/02/10	R186 03/08/2017	8.91	Call	Bond Future	2,782.8100	2.7828	2,834.3100	2.8343	1.851	0	0	0
2017/02/10	R186 03/08/2017	8.93	Call	Bond Future	2,853.1000	2.8531	2,905.5000	2.9055	1.837	0	0	0

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2017/02/10	R186	03/08/2017	8.92	Call	Bond Future	2,817.8300		2.8178	2,869.7800	2.8698	1.844	0	0	0
2017/02/10	R186	03/08/2017	9.35	Put	Bond Future	1,397.3900		1.3974	1,356.5600	1.3566	(2.922)	0	0	750
2017/02/10	R186	03/08/2017	9.50	Put	Bond Future	1,127.0500		1.1270	1,091.9200	1.0919	(3.117)	0	0	6,500
2017/02/10	R186	03/08/2017	8.85	Call	Bond Future	2,577.7100		2.5777	2,626.5300	2.6265	1.894	0	0	0
2017/02/10	R186	03/08/2017	8.91	Put	Bond Future	2,512.4200		2.5124	2,452.7800	2.4528	(2.374)	0	0	0
2017/02/10	R186	02/11/2017	8.89	Put	Bond Future	3,280.5000		3.2805	3,218.6200	3.2186	(1.886)	0	0	0
2017/02/10	R186	02/11/2017	8.88	Call	Bond Future	3,164.9100		3.1649	3,217.2100	3.2172	1.652	0	0	0
2017/02/10	R186	02/11/2017			Bond Future	8.9026		113.8022	8.8851	113.9168	(0.196)	0.0000	0.0000	0
2017/02/10	R186	02/11/2017	8.89	Call	Bond Future	3,197.9800		3.1980	3,250.6500	3.2506	1.647	0	0	0
2017/02/10	R186	02/11/2017	8.90	Call	Bond Future	3,231.2400		3.2312	3,284.2700	3.2843	1.641	0	0	0
2017/02/10	R186	02/11/2017	8.88	Put	Bond Future	3,313.0800		3.3131	3,250.8300	3.2508	(1.879)	0	0	0
2017/02/10	R186	02/11/2017	8.90	Put	Bond Future	3,248.1600		3.2482	3,186.6400	3.1866	(1.894)	0	0	0
2017/02/10	R197	04/05/2017	308.58	Put	Bond Future	6,965.3700		6.9654	6,453.6700	6.4537	(7.346)	0	0	0
2017/02/10	R197	04/05/2017			Bond Future	301.6146		301.6146	302.1263	302.1263	0.170	0.0000	0.0000	1,063
2017/02/10	R197	04/05/2017	308.60	Put	Bond Future	6,985.3700		6.9854	6,473.6700	6.4737	(7.325)	0	0	0
2017/02/10	R197	04/05/2017	308.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R197	04/05/2017	308.59	Put	Bond Future	6,975.3700		6.9754	6,463.6700	6.4637	(7.336)	0	0	0
2017/02/10	R197	04/05/2017	308.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R197	04/05/2017	308.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R197	03/08/2017	308.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R197	03/08/2017			Bond Future	300.5105		300.5105	301.0294	301.0294	0.173	0.0000	0.0000	0
2017/02/10	R197	03/08/2017	308.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R197	03/08/2017	308.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R197	03/08/2017	308.05	Put	Bond Future	7,539.5200		7.5395	7,020.5900	7.0206	(6.883)	0	0	0
2017/02/10	R197	03/08/2017	308.07	Put	Bond Future	7,559.5200		7.5595	7,040.5900	7.0406	(6.865)	0	0	0
2017/02/10	R197	03/08/2017	308.06	Put	Bond Future	7,549.5200		7.5495	7,030.5900	7.0306	(6.874)	0	0	0
2017/02/10	R197	02/11/2017	305.16	Call	Bond Future	1,381.2500		1.3813	1,914.1800	1.9142	38.583	0	0	0
2017/02/10	R197	02/11/2017			Bond Future	306.5413		306.5413	307.0742	307.0742	0.174	0.0000	0.0000	0
2017/02/10	R197	02/11/2017	305.17	Call	Bond Future	1,371.2500		1.3713	1,904.1800	1.9042	38.865	0	0	0
2017/02/10	R197	02/11/2017	305.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R197	02/11/2017	305.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R197	02/11/2017	305.15	Call	Bond Future	1,391.2500		1.3913	1,924.1800	1.9242	38.306	0	0	0
2017/02/10	R197	02/11/2017	305.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R202	04/05/2017	256.73	Put	Bond Future	6,668.0900		6.6681	6,677.3900	6.6774	0.139	0	0	0
2017/02/10	R202	04/05/2017			Bond Future	250.0619		250.0619	250.0526	250.0526	(0.004)	0.0000	0.0000	33,863
2017/02/10	R202	04/05/2017	256.72	Put	Bond Future	6,658.0900		6.6581	6,667.3900	6.6674	0.140	0	0	0
2017/02/10	R202	04/05/2017	256.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R202	04/05/2017	256.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R202	04/05/2017	256.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R202	04/05/2017	256.71	Put	Bond Future	6,648.0900		6.6481	6,657.3900	6.6574	0.140	0	0	0
2017/02/10	R202	03/08/2017	258.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R202	03/08/2017			Bond Future	251.2180		251.2180	251.2062	251.2062	(0.005)	0.0000	0.0000	0
2017/02/10	R202	03/08/2017	258.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R202	03/08/2017	258.35	Put	Bond Future	7,131.9900		7.1320	7,143.8300	7.1438	0.166	0	0	0
2017/02/10	R202	03/08/2017	258.37	Put	Bond Future	7,151.9900		7.1520	7,163.8300	7.1638	0.166	0	0	0
2017/02/10	R202	03/08/2017	258.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/10	R202	03/08/2017	258.36	Put	Bond Future	7,141.9900		7.1420	7,153.8300	7.1538	0.166	0	0	0
2017/02/10	R202	02/11/2017			Bond Future	256.2595		256.2595	256.2502	256.2502	(0.004)	0.0000	0.0000	0
2017/02/10	R202	02/11/2017	253.89	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R202	02/11/2017	253.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R202	02/11/2017	253.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R202	02/11/2017	253.89	Call	Bond Future	2,369.5100		2.3695	2,360.2300	2.3602	(0.392)	0	0	0
2017/02/10	R202	02/11/2017	253.90	Call	Bond Future	2,359.5100		2.3595	2,350.2300	2.3502	(0.393)	0	0	0
2017/02/10	R202	02/11/2017	253.91	Call	Bond Future	2,349.5100		2.3495	2,340.2300	2.3402	(0.395)	0	0	0
2017/02/10	R203	04/05/2017	6.91	Call	Bond Future	4.3900		0.0044	4.9200	0.0049	12.073	0	0	0
2017/02/10	R203	04/05/2017	6.92	Put	Bond Future	187.2500		0.1873	179.7700	0.1798	(3.995)	0	0	0
2017/02/10	R203	04/05/2017			Bond Future	7.4414		101.4567	7.4184	101.4647	(0.309)	0.0000	0.0000	31,101
2017/02/10	R203	04/05/2017	6.92	Call	Bond Future	4.7400		0.0047	5.3000	0.0053	11.814	0	0	0
2017/02/10	R203	04/05/2017	6.93	Call	Bond Future	5.0200		0.0050	5.6100	0.0056	11.753	0	0	0
2017/02/10	R203	04/05/2017	6.91	Put	Bond Future	190.4100		0.1904	182.9000	0.1829	(3.944)	0	0	0
2017/02/10	R203	04/05/2017	6.93	Put	Bond Future	184.0200		0.1840	176.5700	0.1766	(4.048)	0	0	0
2017/02/10	R203	03/08/2017	4.89	Call	Bond Future	0.0600		0.0001	0.0900	0.0001	50.000	0	0	0
2017/02/10	R203	03/08/2017			Bond Future	6.7367		103.3998	6.6643	103.4075	(1.073)	0.0000	0.0000	0
2017/02/10	R203	03/08/2017	4.87	Call	Bond Future	0.0600		0.0001	0.0800	0.0001	33.333	0	0	0
2017/02/10	R203	03/08/2017	4.88	Call	Bond Future	0.0600		0.0001	0.0800	0.0001	33.333	0	0	0
2017/02/10	R203	03/08/2017	4.87	Put	Bond Future	200.0000		0.2000	192.2800	0.1923	(3.860)	0	0	0
2017/02/10	R203	03/08/2017	4.89	Put	Bond Future	197.8500		0.1979	190.1400	0.1901	(3.897)	0	0	0
2017/02/10	R203	03/08/2017	4.88	Put	Bond Future	198.9200		0.1989	191.2000	0.1912	(3.881)	0	0	0
2017/02/10	R204	04/05/2017	7.90	Put	Bond Future	133.7400		0.1337	129.7300	0.1297	(2.998)	0	0	0
2017/02/10	R204	04/05/2017			Bond Future	7.7085		103.4768	7.7030	103.4852	(0.072)	0.0000	0.0000	29,025
2017/02/10	R204	04/05/2017	7.92	Put	Bond Future	124.6100		0.1246	120.7600	0.1208	(3.090)	0	0	0
2017/02/10	R204	04/05/2017	7.90	Call	Bond Future	420.5100		0.4205	424.8100	0.4248	1.023	0	0	0
2017/02/10	R204	04/05/2017	7.91	Put	Bond Future	129.1200		0.1291	125.1800	0.1252	(3.051)	0	0	0
2017/02/10	R204	04/05/2017	7.91	Call	Bond Future	430.8400		0.4308	435.2100	0.4352	1.014	0	0	0
2017/02/10	R204	04/05/2017	7.92	Call	Bond Future	441.2700		0.4413	445.7300	0.4457	1.011	0	0	0
2017/02/10	R204	03/08/2017	7.77	Put	Bond Future	318.4100		0.3184	313.7200	0.3137	(1.473)	0	0	0
2017/02/10	R204	03/08/2017			Bond Future	7.6994		101.4182	7.6932	101.4261	(0.081)	0.0000	0.0000	0
2017/02/10	R204	03/08/2017	7.76	Put	Bond Future	324.0700		0.3241	319.3500	0.3193	(1.456)	0	0	0
2017/02/10	R204	03/08/2017	7.75	Call	Bond Future	394.6000		0.3946	397.8200	0.3978	0.816	0	0	0
2017/02/10	R204	03/08/2017	7.76	Call	Bond Future	401.6500		0.4016	404.9300	0.4049	0.817	0	0	0
2017/02/10	R204	03/08/2017	7.77	Call	Bond Future	408.7800		0.4088	412.0900	0.4121	0.810	0	0	0
2017/02/10	R204	03/08/2017	7.75	Put	Bond Future	329.8200		0.3298	325.0400	0.3250	(1.449)	0	0	0
2017/02/10	R204	02/11/2017	7.76	Put	Bond Future	307.5400		0.3075	302.8300	0.3028	(1.532)	0	0	0
2017/02/10	R204	02/11/2017			Bond Future	7.6125		103.4332	7.6038	103.4425	(0.115)	0.0000	0.0000	0
2017/02/10	R204	02/11/2017	7.75	Put	Bond Future	311.8400		0.3118	307.0800	0.3071	(1.526)	0	0	0
2017/02/10	R204	02/11/2017	7.76	Call	Bond Future	463.6300		0.4636	468.2200	0.4682	0.990	0	0	0
2017/02/10	R204	02/11/2017	7.74	Call	Bond Future	451.1200		0.4511	455.6200	0.4556	0.998	0	0	0
2017/02/10	R204	02/11/2017	7.75	Call	Bond Future	457.3600		0.4574	461.9000	0.4619	0.993	0	0	0
2017/02/10	R204	02/11/2017	7.74	Put	Bond Future	316.1800		0.3162	311.3800	0.3114	(1.518)	0	0	0
2017/02/10	R207	04/05/2017	8.21	Put	Bond Future	182.3900		0.1824	176.7200	0.1767	(3.109)	0	0	0
2017/02/10	R207	04/05/2017			Bond Future	7.9194		100.6756	7.9138	100.6888	(0.071)	0.0000	0.0000	79,350

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/10	R207	04/05/2017	8.22	Call	Bond Future	881.1800	0.8812	888.8100	0.8888	0.866	0	0	0
2017/02/10	R207	04/05/2017	8.20	Call	Bond Future	846.5000	0.8465	853.9100	0.8539	0.875	0	0	0
2017/02/10	R207	04/05/2017	8.21	Call	Bond Future	863.7700	0.8638	871.2900	0.8713	0.871	0	0	0
2017/02/10	R207	04/05/2017	8.20	Put	Bond Future	188.4800	0.1885	182.7000	0.1827	(3.067)	0	0	0
2017/02/10	R207	04/05/2017	8.22	Put	Bond Future	176.4600	0.1765	170.9000	0.1709	(3.151)	0	0	0
2017/02/10	R207	03/08/2017	8.19	Call	Bond Future	949.5700	0.9496	956.0300	0.9560	0.680	0	0	51
2017/02/10	R207	03/08/2017			Bond Future	7.9417	98.9604	7.9357	98.9734	(0.076)	0.0000	0.0000	0
2017/02/10	R207	03/08/2017	8.39	Put	Bond Future	286.1500	0.2861	280.9900	0.2810	(1.803)	0	0	0
2017/02/10	R207	03/08/2017	8.41	Put	Bond Future	275.2000	0.2752	270.1700	0.2702	(1.828)	0	0	0
2017/02/10	R207	03/08/2017	8.19	Put	Bond Future	416.2500	0.4163	409.7400	0.4097	(1.564)	0	0	0
2017/02/10	R207	03/08/2017	8.40	Put	Bond Future	280.6400	0.2806	275.5400	0.2755	(1.817)	0	0	0
2017/02/10	R207	03/08/2017	8.41	Call	Bond Future	1,278.0200	1.2780	1,285.9600	1.2860	0.621	0	0	0
2017/02/10	R207	03/08/2017	8.39	Call	Bond Future	1,246.4100	1.2464	1,254.2200	1.2542	0.627	0	0	0
2017/02/10	R207	03/08/2017	8.40	Call	Bond Future	1,262.1800	1.2622	1,270.0500	1.2700	0.624	0	0	0
2017/02/10	R207	02/11/2017			Bond Future	7.9202	100.9267	7.9129	100.9411	(0.092)	0.0000	0.0000	0
2017/02/10	R207	02/11/2017	8.03	Put	Bond Future	623.5800	0.6236	615.8100	0.6158	(1.246)	0	0	0
2017/02/10	R207	02/11/2017	8.05	Put	Bond Future	606.6000	0.6066	598.9400	0.5989	(1.263)	0	0	0
2017/02/10	R207	02/11/2017	8.03	Call	Bond Future	838.2000	0.8382	844.7700	0.8448	0.784	0	0	0
2017/02/10	R207	02/11/2017	8.04	Put	Bond Future	615.0500	0.6151	607.3300	0.6073	(1.255)	0	0	0
2017/02/10	R207	02/11/2017	8.04	Call	Bond Future	849.2000	0.8492	855.8200	0.8558	0.780	0	0	0
2017/02/10	R207	02/11/2017	8.05	Call	Bond Future	860.2700	0.8603	866.9500	0.8669	0.777	0	0	0
2017/02/10	R208	04/05/2017	8.39	Call	Bond Future	1,244.0300	1.2440	1,265.5300	1.2655	1.728	0	0	0
2017/02/10	R208	04/05/2017			Bond Future	8.0951	96.2916	8.0842	96.3264	(0.134)	0.0000	0.0000	21,493
2017/02/10	R208	04/05/2017	8.37	Call	Bond Future	1,198.9600	1.1990	1,219.9500	1.2200	1.751	0	0	0
2017/02/10	R208	04/05/2017	8.38	Call	Bond Future	1,221.3300	1.2213	1,242.5700	1.2426	1.739	0	0	0
2017/02/10	R208	04/05/2017	8.37	Put	Bond Future	325.3200	0.3253	311.5600	0.3116	(4.230)	0	0	0
2017/02/10	R208	04/05/2017	8.39	Put	Bond Future	307.2100	0.3072	293.9600	0.2940	(4.313)	0	0	0
2017/02/10	R208	04/05/2017	8.38	Put	Bond Future	316.0900	0.3161	302.5800	0.3026	(4.274)	0	0	0
2017/02/10	R208	03/08/2017	8.32	Call	Bond Future	1,334.5400	1.3345	1,352.8000	1.3528	1.368	0	0	0
2017/02/10	R208	03/08/2017			Bond Future	8.1198	98.1358	8.1082	98.1707	(0.142)	0.0000	0.0000	0
2017/02/10	R208	03/08/2017	8.30	Call	Bond Future	1,298.1300	1.2981	1,316.0500	1.3160	1.380	0	0	0
2017/02/10	R208	03/08/2017	8.31	Call	Bond Future	1,316.1400	1.3161	1,334.2300	1.3342	1.374	0	0	0
2017/02/10	R208	03/08/2017	8.30	Put	Bond Future	755.3500	0.7553	738.3300	0.7383	(2.253)	0	0	0
2017/02/10	R208	03/08/2017	8.32	Put	Bond Future	731.7700	0.7318	715.0900	0.7151	(2.279)	0	0	0
2017/02/10	R208	03/08/2017	8.31	Put	Bond Future	743.3600	0.7434	726.5100	0.7265	(2.267)	0	0	0
2017/02/10	R208	02/11/2017	8.18	Put	Bond Future	1,086.3700	1.0864	1,066.9000	1.0669	(1.792)	0	0	0
2017/02/10	R208	02/11/2017			Bond Future	8.1254	96.6825	8.1125	96.7193	(0.159)	0.0000	0.0000	0
2017/02/10	R208	02/11/2017	8.20	Put	Bond Future	1,060.7000	1.0607	1,041.5200	1.0415	(1.808)	0	0	0
2017/02/10	R208	02/11/2017	8.18	Call	Bond Future	1,241.6000	1.2416	1,258.8800	1.2589	1.392	0	0	0
2017/02/10	R208	02/11/2017	8.19	Put	Bond Future	1,073.6400	1.0736	1,054.3200	1.0543	(1.799)	0	0	0
2017/02/10	R208	02/11/2017	8.19	Call	Bond Future	1,257.2700	1.2573	1,274.7000	1.2747	1.386	0	0	0
2017/02/10	R208	02/11/2017	8.20	Call	Bond Future	1,272.7100	1.2727	1,290.2800	1.2903	1.381	0	0	0
2017/02/10	R209	04/05/2017	9.48	Put	Bond Future	1,897.0700	1.8971	1,801.2100	1.8012	(5.053)	0	0	0
2017/02/10	R209	04/05/2017			Bond Future	9.4664	72.5963	9.4402	72.7750	(0.276)	0.0000	0.0000	61,076
2017/02/10	R209	04/05/2017	8.93	Call	Bond Future	607.2100	0.6072	640.0400	0.6400	5.407	0	0	1,130
2017/02/10	R209	04/05/2017	9.33	Put	Bond Future	2,450.6700	2.4507	2,339.8600	2.3399	(4.522)	0	0	1,130

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/10	R209	04/05/2017	9.47	Put	Bond Future	1,930.9200	1.9309	1,834.0500	1.8341	(5.017)	0	0	0
2017/02/10	R209	04/05/2017	9.63	Call	Bond Future	2,549.6900	2.5497	2,647.3300	2.6473	3.829	0	0	0
2017/02/10	R209	04/05/2017	9.46	Call	Bond Future	1,921.7500	1.9218	2,002.5200	2.0025	4.203	0	0	0
2017/02/10	R209	04/05/2017	9.33	Call	Bond Future	1,510.3900	1.5104	1,578.2100	1.5782	4.490	0	0	0
2017/02/10	R209	04/05/2017	9.47	Call	Bond Future	1,955.7700	1.9558	2,037.5300	2.0375	4.180	0	0	0
2017/02/10	R209	04/05/2017	8.93	Put	Bond Future	4,414.4400	4.4144	4,268.6400	4.2686	(3.303)	0	0	0
2017/02/10	R209	04/05/2017	9.48	Call	Bond Future	1,990.1200	1.9901	2,072.8900	2.0729	4.159	0	0	0
2017/02/10	R209	04/05/2017	9.63	Put	Bond Future	1,445.2300	1.4452	1,364.2400	1.3642	(5.604)	0	0	1,130
2017/02/10	R209	04/05/2017	9.46	Put	Bond Future	1,965.2000	1.9652	1,867.3400	1.8673	(4.980)	0	0	0
2017/02/10	R209	03/08/2017			Bond Future	9.5103	73.9867	9.4835	74.1683	(0.282)	0.0000	0.0000	0
2017/02/10	R209	03/08/2017	9.44	Call	Bond Future	2,639.4500	2.6394	2,721.7000	2.7217	3.116	0	0	0
2017/02/10	R209	03/08/2017	9.43	Put	Bond Future	3,154.0400	3.1540	3,053.9300	3.0539	(3.174)	0	0	0
2017/02/10	R209	03/08/2017	9.45	Put	Bond Future	3,081.8800	3.0819	2,983.1300	2.9831	(3.204)	0	0	0
2017/02/10	R209	03/08/2017	9.44	Put	Bond Future	3,117.8000	3.1178	3,018.3700	3.0184	(3.189)	0	0	0
2017/02/10	R209	03/08/2017	9.45	Call	Bond Future	2,671.8400	2.6718	2,754.7700	2.7548	3.104	0	0	0
2017/02/10	R209	03/08/2017	9.43	Call	Bond Future	2,607.2700	2.6073	2,688.8400	2.6888	3.129	0	0	0
2017/02/10	R209	02/11/2017	9.52	Put	Bond Future	3,626.7700	3.6268	3,530.8000	3.5308	(2.646)	0	0	0
2017/02/10	R209	02/11/2017			Bond Future	9.5487	72.3057	9.5211	72.4918	(0.290)	0.0000	0.0000	0
2017/02/10	R209	02/11/2017	9.54	Put	Bond Future	3,558.3700	3.5584	3,463.5200	3.4635	(2.666)	0	0	0
2017/02/10	R209	02/11/2017	9.53	Put	Bond Future	3,592.4400	3.5924	3,497.0300	3.4970	(2.656)	0	0	0
2017/02/10	R209	02/11/2017	9.54	Call	Bond Future	3,499.7800	3.4998	3,591.0000	3.5910	2.606	0	0	0
2017/02/10	R209	02/11/2017	9.52	Call	Bond Future	3,433.5500	3.4336	3,523.6500	3.5237	2.624	0	0	0
2017/02/10	R209	02/11/2017	9.53	Call	Bond Future	3,466.5800	3.4666	3,557.2400	3.5572	2.615	0	0	0
2017/02/10	R210	04/05/2017			Bond Future	188.8121	188.8121	188.8048	188.8048	(0.004)	0.0000	0.0000	1,698
2017/02/10	R210	04/05/2017	192.31	Put	Bond Future	3,497.8800	3.4979	3,505.2100	3.5052	0.210	0	0	0
2017/02/10	R210	04/05/2017	192.33	Put	Bond Future	3,517.8800	3.5179	3,525.2100	3.5252	0.208	0	0	0
2017/02/10	R210	04/05/2017	192.32	Put	Bond Future	3,507.8800	3.5079	3,515.2100	3.5152	0.209	0	0	0
2017/02/10	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R210	03/08/2017	196.29	Put	Bond Future	3,816.2400	3.8162	3,825.4600	3.8255	0.242	0	0	0
2017/02/10	R210	03/08/2017			Bond Future	192.4738	192.4738	192.4645	192.4645	(0.005)	0.0000	0.0000	0
2017/02/10	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R210	03/08/2017	196.28	Put	Bond Future	3,806.2400	3.8062	3,815.4600	3.8155	0.242	0	0	0
2017/02/10	R210	03/08/2017	196.30	Put	Bond Future	3,826.2400	3.8262	3,835.4600	3.8355	0.241	0	0	0
2017/02/10	R210	02/11/2017	192.07	Call	Bond Future	1,834.3100	1.8343	1,827.1000	1.8271	(0.393)	0	0	0
2017/02/10	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R210	02/11/2017			Bond Future	193.9043	193.9043	193.8971	193.8971	(0.004)	0.0000	0.0000	0
2017/02/10	R210	02/11/2017	192.08	Call	Bond Future	1,824.3100	1.8243	1,817.1000	1.8171	(0.395)	0	0	0
2017/02/10	R210	02/11/2017	192.09	Call	Bond Future	1,814.3100	1.8143	1,807.1000	1.8071	(0.397)	0	0	0
2017/02/10	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R212	04/05/2017			Bond Future	149.2774	149.2774	149.5480	149.5480	0.181	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
2017/02/10	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R212	04/05/2017	152.23	Put	Bond Future	2,952.6300	2.9526	2,682.0400	2.6820	(9.164)	0	0	0
2017/02/10	R212	04/05/2017	152.25	Put	Bond Future	2,972.6300	2.9726	2,702.0400	2.7020	(9.103)	0	0	0
2017/02/10	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R212	04/05/2017	152.24	Put	Bond Future	2,962.6300	2.9626	2,692.0400	2.6920	(9.133)	0	0	0
2017/02/10	R212	03/08/2017			Bond Future	150.1224	150.1224	150.3971	150.3971	0.183	0.0000	0.0000	0
2017/02/10	R212	03/08/2017	153.34	Put	Bond Future	3,217.6100	3.2176	2,942.9400	2.9429	(8.536)	0	0	0
2017/02/10	R212	03/08/2017	153.36	Put	Bond Future	3,237.6100	3.2376	2,962.9400	2.9629	(8.484)	0	0	0
2017/02/10	R212	03/08/2017	153.35	Put	Bond Future	3,227.6100	3.2276	2,952.9400	2.9529	(8.510)	0	0	0
2017/02/10	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R212	02/11/2017			Bond Future	153.1352	153.1352	153.4170	153.4170	0.184	0.0000	0.0000	0
2017/02/10	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/10	R212	02/11/2017	152.42	Call	Bond Future	715.1600	0.7152	997.0000	0.9970	39.409	0	0	0
2017/02/10	R212	02/11/2017	152.40	Call	Bond Future	735.1600	0.7352	1,017.0000	1.0170	38.337	0	0	0
2017/02/10	R212	02/11/2017	152.41	Call	Bond Future	725.1600	0.7252	1,007.0000	1.0070	38.866	0	0	0
2017/02/10	R213	04/05/2017			Bond Future	9.2451	83.9996	9.2240	84.1421	(0.228)	0.0000	0.0000	44,842
2017/02/10	R213	04/05/2017	9.35	Put	Bond Future	1,558.6900	1.5587	1,487.1600	1.4872	(4.589)	0	0	0
2017/02/10	R213	04/05/2017	9.37	Put	Bond Future	1,501.6200	1.5016	1,431.7100	1.4317	(4.656)	0	0	0
2017/02/10	R213	04/05/2017	9.35	Call	Bond Future	2,263.7800	2.2638	2,334.8100	2.3348	3.138	0	0	0
2017/02/10	R213	04/05/2017	9.36	Put	Bond Future	1,529.9600	1.5300	1,459.2300	1.4592	(4.623)	0	0	0
2017/02/10	R213	04/05/2017	9.36	Call	Bond Future	2,301.8200	2.3018	2,373.6500	2.3737	3.121	0	0	0
2017/02/10	R213	04/05/2017	9.37	Call	Bond Future	2,340.1800	2.3402	2,412.8300	2.4128	3.104	0	0	0
2017/02/10	R213	03/08/2017	9.33	Put	Bond Future	2,610.4300	2.6104	2,535.4200	2.5354	(2.873)	0	0	0
2017/02/10	R213	03/08/2017			Bond Future	9.2883	85.6084	9.2667	85.7533	(0.233)	0.0000	0.0000	0
2017/02/10	R213	03/08/2017	9.35	Put	Bond Future	2,546.8900	2.5469	2,473.0000	2.4730	(2.901)	0	0	0
2017/02/10	R213	03/08/2017	9.33	Call	Bond Future	2,888.0000	2.8880	2,957.8200	2.9578	2.418	0	0	0
2017/02/10	R213	03/08/2017	9.34	Put	Bond Future	2,578.5200	2.5785	2,504.0700	2.5041	(2.887)	0	0	0
2017/02/10	R213	03/08/2017	9.34	Call	Bond Future	2,922.5200	2.9225	2,992.9000	2.9929	2.408	0	0	0
2017/02/10	R213	03/08/2017	9.35	Call	Bond Future	2,957.2600	2.9573	3,028.2000	3.0282	2.399	0	0	0
2017/02/10	R213	02/11/2017	9.36	Put	Bond Future	3,295.9900	3.2960	3,220.2800	3.2203	(2.297)	0	0	0
2017/02/10	R213	02/11/2017			Bond Future	9.3275	83.7575	9.3050	83.9062	(0.241)	0.0000	0.0000	0
2017/02/10	R213	02/11/2017	9.35	Put	Bond Future	3,328.2500	3.3282	3,252.0800	3.2521	(2.289)	0	0	0
2017/02/10	R213	02/11/2017	9.36	Call	Bond Future	3,510.3000	3.5103	3,583.2800	3.5833	2.079	0	0	0
2017/02/10	R213	02/11/2017	9.34	Call	Bond Future	3,443.3900	3.4434	3,515.4400	3.5154	2.092	0	0	0
2017/02/10	R213	02/11/2017	9.35	Call	Bond Future	3,476.7600	3.4768	3,549.2800	3.5493	2.086	0	0	0
2017/02/10	R213	02/11/2017	9.34	Put	Bond Future	3,360.7500	3.3607	3,284.1100	3.2841	(2.280)	0	0	0
2017/02/10	R214	04/05/2017	9.58	Put	Bond Future	1,932.3900	1.9324	1,817.6800	1.8177	(5.936)	0	0	0
2017/02/10	R214	04/05/2017			Bond Future	9.5446	72.7847	9.5133	73.0085	(0.327)	0.0000	0.0000	34,734
2017/02/10	R214	04/05/2017	9.57	Put	Bond Future	1,966.3800	1.9664	1,850.4400	1.8504	(5.896)	0	0	0
2017/02/10	R214	04/05/2017	9.58	Call	Bond Future	2,184.9600	2.1850	2,294.0900	2.2941	4.995	0	0	0
2017/02/10	R214	04/05/2017	9.56	Call	Bond Future	2,111.0000	2.1110	2,217.6500	2.2176	5.052	0	0	0
2017/02/10	R214	04/05/2017	9.57	Call	Bond Future	2,147.8100	2.1478	2,255.7100	2.2557	5.024	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
2017/02/10	R214	04/05/2017	9.56	Put	Bond Future	2,000.8300	2.0008	1,883.6400	1.8836	(5.857)	0	0	0
2017/02/10	R214	03/08/2017	9.51	Call	Bond Future	2,737.2800	2.7373	2,841.8800	2.8419	3.821	0	0	0
2017/02/10	R214	03/08/2017			Bond Future	9.5872	74.1787	9.5552	74.4065	(0.334)	0.0000	0.0000	0
2017/02/10	R214	03/08/2017	9.52	Call	Bond Future	2,770.9900	2.7710	2,876.4500	2.8764	3.806	0	0	0
2017/02/10	R214	03/08/2017	9.53	Call	Bond Future	2,804.9100	2.8049	2,911.2400	2.9112	3.791	0	0	0
2017/02/10	R214	03/08/2017	9.51	Put	Bond Future	3,288.3700	3.2884	3,165.2500	3.1652	(3.744)	0	0	0
2017/02/10	R214	03/08/2017	9.53	Put	Bond Future	3,212.6200	3.2126	3,091.2300	3.0912	(3.779)	0	0	0
2017/02/10	R214	03/08/2017	9.52	Put	Bond Future	3,250.3300	3.2503	3,128.0700	3.1281	(3.761)	0	0	0
2017/02/10	R214	02/11/2017	9.60	Call	Bond Future	3,639.2600	3.6393	3,754.1200	3.7541	3.156	0	0	0
2017/02/10	R214	02/11/2017			Bond Future	9.6263	72.3544	9.5933	72.5875	(0.343)	0.0000	0.0000	0
2017/02/10	R214	02/11/2017	9.58	Call	Bond Future	3,570.4400	3.5704	3,683.9000	3.6839	3.178	0	0	0
2017/02/10	R214	02/11/2017	9.59	Call	Bond Future	3,604.6500	3.6046	3,718.8100	3.7188	3.167	0	0	0
2017/02/10	R214	02/11/2017	9.58	Put	Bond Future	3,897.9400	3.8979	3,778.2600	3.7783	(3.070)	0	0	0
2017/02/10	R214	02/11/2017	9.60	Put	Bond Future	3,825.1500	3.8251	3,706.8700	3.7069	(3.092)	0	0	0
2017/02/10	R214	02/11/2017	9.59	Put	Bond Future	3,861.2900	3.8613	3,742.3100	3.7423	(3.081)	0	0	0
2017/02/10	R248	04/05/2017	9.66	Call	Bond Future	2,934.4500	2.9344	3,048.7800	3.0488	3.896	0	0	0
2017/02/10	R248	04/05/2017			Bond Future	9.6113	93.1760	9.5851	93.4143	(0.272)	0.0000	0.0000	63,465
2017/02/10	R248	04/05/2017	9.67	Call	Bond Future	2,981.8200	2.9818	3,097.4300	3.0974	3.877	0	0	0
2017/02/10	R248	04/05/2017	9.65	Put	Bond Future	2,536.4900	2.5365	2,411.2400	2.4112	(4.938)	0	0	0
2017/02/10	R248	04/05/2017	9.67	Put	Bond Future	2,450.4800	2.4505	2,327.7900	2.3278	(5.007)	0	0	0
2017/02/10	R248	04/05/2017	9.65	Call	Bond Future	2,887.4700	2.8875	3,000.5200	3.0005	3.915	0	0	0
2017/02/10	R248	04/05/2017	9.66	Put	Bond Future	2,493.2100	2.4932	2,369.2400	2.3692	(4.972)	0	0	0
2017/02/10	R248	03/08/2017			Bond Future	9.6559	94.9606	9.6290	95.2031	(0.278)	0.0000	0.0000	200
2017/02/10	R248	03/08/2017	9.57	Call	Bond Future	3,603.3500	3.6033	3,711.9100	3.7119	3.013	0	0	0
2017/02/10	R248	03/08/2017	9.56	Put	Bond Future	4,432.5000	4.4325	4,297.6800	4.2977	(3.042)	0	0	0
2017/02/10	R248	03/08/2017	9.58	Put	Bond Future	4,334.6500	4.3346	4,201.6000	4.2016	(3.069)	0	0	0
2017/02/10	R248	03/08/2017	9.57	Put	Bond Future	4,383.3600	4.3834	4,249.4300	4.2494	(3.055)	0	0	0
2017/02/10	R248	03/08/2017	9.58	Call	Bond Future	3,646.0600	3.6461	3,755.5000	3.7555	3.002	0	0	0
2017/02/10	R248	03/08/2017	9.56	Call	Bond Future	3,560.9100	3.5609	3,668.5800	3.6686	3.024	0	0	0
2017/02/10	R248	02/11/2017	9.66	Put	Bond Future	5,090.2800	5.0903	4,961.8000	4.9618	(2.524)	0	0	0
2017/02/10	R248	02/11/2017			Bond Future	9.6969	92.4076	9.6692	92.6559	(0.286)	0.0000	0.0000	0
2017/02/10	R248	02/11/2017	9.65	Put	Bond Future	5,136.9100	5.1369	5,007.7000	5.0077	(2.515)	0	0	0
2017/02/10	R248	02/11/2017	9.64	Call	Bond Future	4,672.2800	4.6723	4,790.6900	4.7907	2.534	0	0	0
2017/02/10	R248	02/11/2017	9.65	Call	Bond Future	4,715.5300	4.7155	4,834.6600	4.8347	2.526	0	0	0
2017/02/10	R248	02/11/2017	9.66	Call	Bond Future	4,758.9600	4.7590	4,878.8200	4.8788	2.519	0	0	0
2017/02/10	R248	02/11/2017	9.64	Put	Bond Future	5,183.8800	5.1839	5,053.9500	5.0539	(2.506)	0	0	0

Total

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