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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/02/2017 TO 14/02/2017

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
2017/02/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	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
2017/02/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2025	04/05/2017			Bond Future	129.6785	129.6785	129.6737	129.6737	(0.004)	0.0000	0.0000	2,414
2017/02/14	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2025	04/05/2017	132.56	Put	Bond Future	2,881.4800	2.8815	2,886.3400	2.8863	0.169	0	0	0
2017/02/14	2025	04/05/2017	132.58	Put	Bond Future	2,901.4800	2.9015	2,906.3400	2.9063	0.168	0	0	0
2017/02/14	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2025	04/05/2017	132.57	Put	Bond Future	2,891.4800	2.8915	2,896.3400	2.8963	0.168	0	0	0
2017/02/14	2025	03/08/2017			Bond Future	130.8472	130.8472	130.8427	130.8427	(0.003)	0.0000	0.0000	0
2017/02/14	2025	03/08/2017	133.96	Put	Bond Future	3,112.8200	3.1128	3,117.3300	3.1173	0.145	0	0	0
2017/02/14	2025	03/08/2017	133.98	Put	Bond Future	3,132.8200	3.1328	3,137.3300	3.1373	0.144	0	0	0
2017/02/14	2025	03/08/2017	133.97	Put	Bond Future	3,122.8200	3.1228	3,127.3300	3.1273	0.144	0	0	0
2017/02/14	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2025	02/11/2017	132.98	Call	Bond Future	491.9400	0.4919	487.3300	0.4873	(0.937)	0	0	0
2017/02/14	2025	02/11/2017			Bond Future	133.4719	133.4719	133.4673	133.4673	(0.003)	0.0000	0.0000	0
2017/02/14	2025	02/11/2017	132.96	Call	Bond Future	511.9400	0.5119	507.3300	0.5073	(0.900)	0	0	0
2017/02/14	2025	02/11/2017	132.97	Call	Bond Future	501.9400	0.5019	497.3300	0.4973	(0.918)	0	0	0
2017/02/14	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2029	04/05/2017			Bond Future	101.8321	101.8321	101.8281	101.8281	(0.004)	0.0000	0.0000	2,272
2017/02/14	2029	04/05/2017	100.67	Call	Bond Future	1,162.0600	1.1621	1,158.0800	1.1581	(0.342)	0	0	0
2017/02/14	2029	04/05/2017	100.65	Call	Bond Future	1,182.0600	1.1821	1,178.0800	1.1781	(0.337)	0	0	0
2017/02/14	2029	04/05/2017	100.66	Call	Bond Future	1,172.0600	1.1721	1,168.0800	1.1681	(0.340)	0	0	0
2017/02/14	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2030	04/05/2017	9.33	Call	Bond Future	1,260.4100	1.2604	2,024.1300	2.0241	60.593	0	0	0
2017/02/14	2030	04/05/2017			Bond Future	9.1479	93.6137	9.0393	94.3775	(1.188)	0.0000	0.0000	32,785
2017/02/14	2030	04/05/2017	9.34	Call	Bond Future	1,328.9400	1.3289	2,092.6600	2.0927	57.468	0	0	0
2017/02/14	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2030	04/05/2017	9.32	Call	Bond Future	1,191.8100	1.1918	1,955.5300	1.9555	64.081	0	0	0
2017/02/14	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2030	03/08/2017	9.33	Call	Bond Future	916.1900	0.9162	1,694.9500	1.6950	85.000	0	0	0
2017/02/14	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2030	03/08/2017			Bond Future	9.1960	91.4000	9.0836	92.1787	(1.223)	0.0000	0.0000	0

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2017/02/14	2030	03/08/2017	9.34	Call	Bond Future	984.0600	0.9841	1,762.8200	1.7628	79.137	0	0	0
2017/02/14	2030	03/08/2017	9.35	Call	Bond Future	1,051.8500	1.0519	1,830.6100	1.8306	74.037	0	0	0
2017/02/14	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2030	02/11/2017			Bond Future	9.2312	93.2153	9.1150	94.0095	(1.259)	0.0000	0.0000	0
2017/02/14	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2030	02/11/2017	9.34	Call	Bond Future	735.2600	0.7353	1,529.4700	1.5295	108.018	0	0	0
2017/02/14	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2030	02/11/2017	9.35	Call	Bond Future	802.4200	0.8024	1,596.6300	1.5966	98.977	0	0	0
2017/02/14	2030	02/11/2017	9.36	Call	Bond Future	869.5000	0.8695	1,663.7100	1.6637	91.341	0	0	0
2017/02/14	2032	04/05/2017	9.45	Call	Bond Future	2,737.8000	2.7378	3,221.5700	3.2216	17.670	0	0	0
2017/02/14	2032	04/05/2017			Bond Future	9.2821	92.6229	9.1788	93.4035	(1.113)	0.0000	0.0000	19,129
2017/02/14	2032	04/05/2017	9.46	Call	Bond Future	2,781.8600	2.7819	3,269.8700	3.2699	17.543	0	0	0
2017/02/14	2032	04/05/2017	9.44	Put	Bond Future	1,519.7000	1.5197	1,218.5400	1.2185	(19.817)	0	0	0
2017/02/14	2032	04/05/2017	9.46	Put	Bond Future	1,460.2500	1.4603	1,167.6000	1.1676	(20.041)	0	0	0
2017/02/14	2032	04/05/2017	9.44	Call	Bond Future	2,694.0900	2.6941	3,173.5900	3.1736	17.798	0	0	0
2017/02/14	2032	04/05/2017	9.45	Put	Bond Future	1,489.7600	1.4898	1,192.8700	1.1929	(19.929)	0	0	0
2017/02/14	2032	03/08/2017	9.43	Put	Bond Future	2,688.7500	2.6888	2,342.1600	2.3422	(12.890)	0	0	0
2017/02/14	2032	03/08/2017			Bond Future	9.3278	94.3967	9.2211	95.1927	(1.144)	0.0000	0.0000	0
2017/02/14	2032	03/08/2017	9.45	Put	Bond Future	2,622.0400	2.6220	2,281.4400	2.2814	(12.990)	0	0	0
2017/02/14	2032	03/08/2017	9.44	Put	Bond Future	2,655.2300	2.6552	2,311.6400	2.3116	(12.940)	0	0	0
2017/02/14	2032	03/08/2017	9.44	Call	Bond Future	3,481.8900	3.4819	3,934.3500	3.9344	12.995	0	0	0
2017/02/14	2032	03/08/2017	9.43	Call	Bond Future	3,442.1800	3.4422	3,891.6400	3.8916	13.057	0	0	0
2017/02/14	2032	03/08/2017	9.45	Call	Bond Future	3,521.8400	3.5218	3,977.2900	3.9773	12.932	0	0	0
2017/02/14	2032	02/11/2017			Bond Future	9.3672	92.1122	9.2571	92.9239	(1.175)	0.0000	0.0000	0
2017/02/14	2032	02/11/2017	9.48	Put	Bond Future	3,386.2900	3.3863	3,031.4900	3.0315	(10.478)	0	0	0
2017/02/14	2032	02/11/2017	9.50	Put	Bond Future	3,319.5800	3.3196	2,969.6500	2.9696	(10.541)	0	0	0
2017/02/14	2032	02/11/2017	9.48	Call	Bond Future	4,207.6200	4.2076	4,664.5200	4.6645	10.859	0	0	0
2017/02/14	2032	02/11/2017	9.49	Put	Bond Future	3,352.8100	3.3528	3,000.4500	3.0005	(10.509)	0	0	0
2017/02/14	2032	02/11/2017	9.49	Call	Bond Future	4,246.4100	4.2464	4,705.7500	4.7057	10.817	0	0	0
2017/02/14	2032	02/11/2017	9.50	Call	Bond Future	4,285.3800	4.2854	4,747.1500	4.7471	10.775	0	0	0
2017/02/14	2033	04/05/2017			Bond Future	108.5369	108.5369	108.3089	108.3089	(0.210)	0.0000	0.0000	5,778
2017/02/14	2033	04/05/2017	110.83	Put	Bond Future	2,293.1200	2.2931	2,521.1400	2.5211	9.944	0	0	0
2017/02/14	2033	04/05/2017	110.85	Put	Bond Future	2,313.1200	2.3131	2,541.1400	2.5411	9.858	0	0	0
2017/02/14	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2033	04/05/2017	110.84	Put	Bond Future	2,303.1200	2.3031	2,531.1400	2.5311	9.900	0	0	0
2017/02/14	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2033	03/08/2017	113.14	Put	Bond Future	2,499.0400	2.4990	2,731.0600	2.7311	9.284	0	0	0
2017/02/14	2033	03/08/2017			Bond Future	110.6410	110.6410	110.4089	110.4089	(0.210)	0.0000	0.0000	0
2017/02/14	2033	03/08/2017	113.13	Put	Bond Future	2,489.0400	2.4890	2,721.0600	2.7211	9.322	0	0	0
2017/02/14	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2033	03/08/2017	113.12	Put	Bond Future	2,479.0400	2.4790	2,711.0600	2.7111	9.359	0	0	0

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2017/02/14	2033	02/11/2017	110.08	Call	Bond Future	1,689.9400	1.6899	1,453.2100	1.4532	(14.008)	0	0	0
2017/02/14	2033	02/11/2017			Bond Future	111.7699	111.7699	111.5332	111.5332	(0.212)	0.0000	0.0000	0
2017/02/14	2033	02/11/2017	110.09	Call	Bond Future	1,679.9400	1.6799	1,443.2100	1.4432	(14.092)	0	0	0
2017/02/14	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2033	02/11/2017	110.07	Call	Bond Future	1,699.9400	1.6999	1,463.2100	1.4632	(13.926)	0	0	0
2017/02/14	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2037	04/05/2017			Bond Future	9.5051	93.3949	9.4019	94.2496	(1.086)	0.0000	0.0000	46,492
2017/02/14	2037	04/05/2017	9.58	Put	Bond Future	2,028.0800	2.0281	1,657.4200	1.6574	(18.276)	0	0	0
2017/02/14	2037	04/05/2017	9.60	Put	Bond Future	1,954.4100	1.9544	1,593.1300	1.5931	(18.485)	0	0	0
2017/02/14	2037	04/05/2017	9.59	Put	Bond Future	1,990.9100	1.9909	1,624.9500	1.6250	(18.382)	0	0	0
2017/02/14	2037	04/05/2017	9.60	Call	Bond Future	2,729.5500	2.7295	3,222.9600	3.2230	18.077	0	0	0
2017/02/14	2037	04/05/2017	9.58	Call	Bond Future	2,640.7000	2.6407	3,124.7300	3.1247	18.330	0	0	0
2017/02/14	2037	04/05/2017	9.59	Call	Bond Future	2,684.8500	2.6849	3,173.5800	3.1736	18.203	0	0	0
2017/02/14	2037	03/08/2017	9.57	Call	Bond Future	3,515.9400	3.5159	3,980.1400	3.9801	13.203	0	0	0
2017/02/14	2037	03/08/2017			Bond Future	9.5557	90.9265	9.4493	91.7980	(1.113)	0.0000	0.0000	160
2017/02/14	2037	03/08/2017	9.58	Call	Bond Future	3,557.0200	3.5570	4,024.4600	4.0245	13.141	0	0	0
2017/02/14	2037	03/08/2017	9.56	Put	Bond Future	3,439.7500	3.4398	3,029.2100	3.0292	(11.935)	0	0	0
2017/02/14	2037	03/08/2017	9.57	Put	Bond Future	3,399.3700	3.3994	2,992.0700	2.9921	(11.982)	0	0	0
2017/02/14	2037	03/08/2017	9.58	Put	Bond Future	3,359.3500	3.3594	2,955.2900	2.9553	(12.028)	0	0	0
2017/02/14	2037	03/08/2017	9.56	Call	Bond Future	3,475.1100	3.4751	3,936.0700	3.9361	13.265	0	0	0
2017/02/14	2037	02/11/2017			Bond Future	9.5949	92.7326	9.4854	93.6213	(1.141)	0.0000	0.0000	0
2017/02/14	2037	02/11/2017	9.66	Call	Bond Future	4,555.0900	4.5551	5,043.4400	5.0434	10.721	0	0	0
2017/02/14	2037	02/11/2017	9.65	Put	Bond Future	4,071.3700	4.0714	3,668.4400	3.6684	(9.897)	0	0	0
2017/02/14	2037	02/11/2017	9.67	Put	Bond Future	3,994.3300	3.9943	3,596.6200	3.5966	(9.957)	0	0	0
2017/02/14	2037	02/11/2017	9.66	Put	Bond Future	4,032.8600	4.0329	3,632.5400	3.6325	(9.926)	0	0	0
2017/02/14	2037	02/11/2017	9.65	Call	Bond Future	4,513.6800	4.5137	4,999.4200	4.9994	10.762	0	0	0
2017/02/14	2037	02/11/2017	9.67	Call	Bond Future	4,596.3600	4.5964	5,087.3200	5.0873	10.681	0	0	0
2017/02/14	2038	04/05/2017	139.77	Put	Bond Future	3,761.0500	3.7611	4,560.7000	4.5607	21.261	0	0	0
2017/02/14	2038	04/05/2017			Bond Future	136.0090	136.0090	135.2093	135.2093	(0.588)	0.0000	0.0000	20,533
2017/02/14	2038	04/05/2017	139.79	Put	Bond Future	3,781.0500	3.7811	4,580.7000	4.5807	21.149	0	0	0
2017/02/14	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2038	04/05/2017	139.78	Put	Bond Future	3,771.0500	3.7711	4,570.7000	4.5707	21.205	0	0	0
2017/02/14	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2038	03/08/2017			Bond Future	137.1320	137.1320	136.3176	136.3176	(0.594)	0.0000	0.0000	0
2017/02/14	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2038	03/08/2017	141.16	Put	Bond Future	4,028.0400	4.0280	4,842.4300	4.8424	20.218	0	0	0
2017/02/14	2038	03/08/2017	141.18	Put	Bond Future	4,048.0400	4.0480	4,862.4300	4.8624	20.118	0	0	0
2017/02/14	2038	03/08/2017	141.17	Put	Bond Future	4,038.0400	4.0380	4,852.4300	4.8524	20.168	0	0	0
2017/02/14	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2038	02/11/2017	136.80	Call	Bond Future	3,082.8600	3.0829	2,251.9500	2.2519	(26.953)	0	0	0
2017/02/14	2038	02/11/2017			Bond Future	139.8829	139.8829	139.0519	139.0519	(0.594)	0.0000	0.0000	0
2017/02/14	2038	02/11/2017	136.81	Call	Bond Future	3,072.8600	3.0729	2,241.9500	2.2419	(27.040)	0	0	0
2017/02/14	2038	02/11/2017	136.82	Call	Bond Future	3,062.8600	3.0629	2,231.9500	2.2319	(27.129)	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
2017/02/14	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2040	04/05/2017			Bond Future	9.5088	97.7078	9.4056	98.6320	(1.084)	0.0000	0.0000	9,025
2017/02/14	2040	04/05/2017	9.62	Put	Bond Future	2,078.8500	2.0788	1,695.7600	1.6958	(18.428)	0	0	0
2017/02/14	2040	04/05/2017	9.64	Put	Bond Future	2,002.8900	2.0029	1,629.6700	1.6297	(18.634)	0	0	0
2017/02/14	2040	04/05/2017	9.62	Call	Bond Future	3,059.7200	3.0597	3,600.8000	3.6008	17.684	0	0	0
2017/02/14	2040	04/05/2017	9.63	Put	Bond Future	2,040.6900	2.0407	1,662.5500	1.6625	(18.530)	0	0	0
2017/02/14	2040	04/05/2017	9.63	Call	Bond Future	3,108.9300	3.1089	3,654.9600	3.6550	17.563	0	0	0
2017/02/14	2040	04/05/2017	9.64	Call	Bond Future	3,158.3700	3.1584	3,709.3200	3.7093	17.444	0	0	0
2017/02/14	2040	03/08/2017			Bond Future	9.5577	95.0716	9.4515	96.0139	(1.112)	0.0000	0.0000	0
2017/02/14	2040	03/08/2017	9.61	Put	Bond Future	3,557.7000	3.5577	3,130.8300	3.1308	(11.998)	0	0	0
2017/02/14	2040	03/08/2017	9.63	Put	Bond Future	3,474.1500	3.4742	3,054.1400	3.0541	(12.090)	0	0	0
2017/02/14	2040	03/08/2017	9.61	Call	Bond Future	4,015.8600	4.0159	4,531.3100	4.5313	12.835	0	0	0
2017/02/14	2040	03/08/2017	9.62	Put	Bond Future	3,515.7400	3.5157	3,092.3000	3.0923	(12.044)	0	0	0
2017/02/14	2040	03/08/2017	9.62	Call	Bond Future	4,061.1200	4.0611	4,580.0000	4.5800	12.777	0	0	0
2017/02/14	2040	03/08/2017	9.63	Call	Bond Future	4,106.6300	4.1066	4,628.9400	4.6289	12.719	0	0	0
2017/02/14	2040	02/11/2017			Bond Future	9.5957	96.9600	9.4864	97.9209	(1.138)	0.0000	0.0000	0
2017/02/14	2040	02/11/2017	9.66	Call	Bond Future	4,980.7300	4.9807	5,509.0600	5.5091	10.607	0	0	0
2017/02/14	2040	02/11/2017	9.65	Put	Bond Future	4,464.0600	4.4641	4,028.7200	4.0287	(9.752)	0	0	0
2017/02/14	2040	02/11/2017	9.67	Put	Bond Future	4,380.3000	4.3803	3,950.5500	3.9506	(9.811)	0	0	0
2017/02/14	2040	02/11/2017	9.66	Put	Bond Future	4,422.1800	4.4222	3,989.6400	3.9896	(9.781)	0	0	0
2017/02/14	2040	02/11/2017	9.67	Call	Bond Future	5,025.1900	5.0252	5,556.3100	5.5563	10.569	0	0	0
2017/02/14	2040	02/11/2017	9.65	Call	Bond Future	4,936.1400	4.9361	5,461.6700	5.4617	10.647	0	0	0
2017/02/14	2044	04/05/2017			Bond Future	9.5427	94.7238	9.4397	95.6582	(1.080)	0.0000	0.0000	19,616
2017/02/14	2044	04/05/2017	9.67	Call	Bond Future	3,185.2600	3.1853	3,740.3300	3.7403	17.426	0	0	0
2017/02/14	2044	04/05/2017	9.66	Put	Bond Future	2,091.2800	2.0913	1,706.9800	1.7070	(18.376)	0	0	0
2017/02/14	2044	04/05/2017	9.68	Put	Bond Future	2,015.1600	2.0152	1,640.7500	1.6407	(18.580)	0	0	0
2017/02/14	2044	04/05/2017	9.67	Put	Bond Future	2,052.9600	2.0530	1,673.6100	1.6736	(18.478)	0	0	0
2017/02/14	2044	04/05/2017	9.68	Call	Bond Future	3,235.4400	3.2354	3,795.4500	3.7955	17.309	0	0	0
2017/02/14	2044	04/05/2017	9.66	Call	Bond Future	3,135.4700	3.1355	3,685.5900	3.6856	17.545	0	0	0
2017/02/14	2044	03/08/2017			Bond Future	9.5905	92.1556	9.4844	93.1083	(1.106)	0.0000	0.0000	0
2017/02/14	2044	03/08/2017	9.62	Put	Bond Future	3,713.8800	3.7139	3,275.0800	3.2751	(11.815)	0	0	0
2017/02/14	2044	03/08/2017	9.64	Put	Bond Future	3,627.3000	3.6273	3,195.4400	3.1954	(11.906)	0	0	0
2017/02/14	2044	03/08/2017	9.63	Put	Bond Future	3,670.4000	3.6704	3,235.0700	3.2351	(11.861)	0	0	0
2017/02/14	2044	03/08/2017	9.64	Call	Bond Future	4,066.1000	4.0661	4,586.9200	4.5869	12.809	0	0	0
2017/02/14	2044	03/08/2017	9.62	Call	Bond Future	3,975.7800	3.9758	4,489.6600	4.4897	12.925	0	0	0
2017/02/14	2044	03/08/2017	9.63	Call	Bond Future	4,020.8200	4.0208	4,538.1700	4.5382	12.867	0	0	0
2017/02/14	2044	02/11/2017	9.68	Call	Bond Future	5,008.6300	5.0086	5,540.3800	5.5404	10.617	0	0	0
2017/02/14	2044	02/11/2017			Bond Future	9.6277	93.9861	9.5187	94.9576	(1.132)	0.0000	0.0000	0
2017/02/14	2044	02/11/2017	9.66	Call	Bond Future	4,919.3800	4.9194	5,445.4800	5.4455	10.694	0	0	0
2017/02/14	2044	02/11/2017	9.67	Call	Bond Future	4,963.9100	4.9639	5,492.8400	5.4928	10.656	0	0	0
2017/02/14	2044	02/11/2017	9.66	Put	Bond Future	4,634.4100	4.6344	4,188.9600	4.1890	(9.612)	0	0	0
2017/02/14	2044	02/11/2017	9.68	Put	Bond Future	4,548.1800	4.5482	4,108.3800	4.1084	(9.670)	0	0	0
2017/02/14	2044	02/11/2017	9.67	Put	Bond Future	4,591.1300	4.5911	4,148.5100	4.1485	(9.641)	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
2017/02/14	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2046	04/05/2017			Bond Future	133.4175	133.4175	133.6941	133.6941	0.207	0.0000	0.0000	19,696
2017/02/14	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2046	04/05/2017	138.32	Put	Bond Future	4,902.5200	4.9025	4,625.8900	4.6259	(5.643)	0	0	0
2017/02/14	2046	04/05/2017	138.34	Put	Bond Future	4,922.5200	4.9225	4,645.8900	4.6459	(5.620)	0	0	0
2017/02/14	2046	04/05/2017	138.33	Put	Bond Future	4,912.5200	4.9125	4,635.8900	4.6359	(5.631)	0	0	0
2017/02/14	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2046	03/08/2017	141.17	Put	Bond Future	5,166.1400	5.1661	4,883.7100	4.8837	(5.467)	0	0	0
2017/02/14	2046	03/08/2017			Bond Future	136.0039	136.0039	136.2863	136.2863	0.208	0.0000	0.0000	0
2017/02/14	2046	03/08/2017	141.19	Put	Bond Future	5,186.1400	5.1861	4,903.7100	4.9037	(5.446)	0	0	0
2017/02/14	2046	03/08/2017	141.18	Put	Bond Future	5,176.1400	5.1761	4,893.7100	4.8937	(5.456)	0	0	0
2017/02/14	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2046	02/11/2017	136.31	Call	Bond Future	817.7400	0.8177	1,105.5900	1.1056	35.201	0	0	0
2017/02/14	2046	02/11/2017			Bond Future	137.1277	137.1277	137.4156	137.4156	0.210	0.0000	0.0000	0
2017/02/14	2046	02/11/2017	136.30	Call	Bond Future	827.7400	0.8277	1,115.5900	1.1156	34.775	0	0	0
2017/02/14	2046	02/11/2017	136.32	Call	Bond Future	807.7400	0.8077	1,095.5900	1.0956	35.636	0	0	0
2017/02/14	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2050	04/05/2017			Bond Future	145.2219	145.2219	145.2162	145.2162	(0.004)	0.0000	0.0000	24,007
2017/02/14	2050	04/05/2017	147.83	Put	Bond Future	2,608.0700	2.6081	2,613.7800	2.6138	0.219	0	0	0
2017/02/14	2050	04/05/2017	147.85	Put	Bond Future	2,628.0700	2.6281	2,633.7800	2.6338	0.217	0	0	0
2017/02/14	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2050	04/05/2017	147.84	Put	Bond Future	2,618.0700	2.6181	2,623.7800	2.6238	0.218	0	0	0
2017/02/14	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2050	03/08/2017			Bond Future	146.3586	146.3586	146.3532	146.3532	(0.004)	0.0000	0.0000	0
2017/02/14	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2050	03/08/2017	149.22	Put	Bond Future	2,861.4000	2.8614	2,866.7900	2.8668	0.188	0	0	0
2017/02/14	2050	03/08/2017	149.24	Put	Bond Future	2,881.4000	2.8814	2,886.7900	2.8868	0.187	0	0	0
2017/02/14	2050	03/08/2017	149.23	Put	Bond Future	2,871.4000	2.8714	2,876.7900	2.8768	0.188	0	0	0
2017/02/14	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	2050	02/11/2017			Bond Future	149.2943	149.2943	149.2888	149.2888	(0.004)	0.0000	0.0000	0
2017/02/14	2050	02/11/2017	144.67	Call	Bond Future	4,624.2800	4.6243	4,618.8400	4.6188	(0.118)	0	0	0
2017/02/14	2050	02/11/2017	144.65	Call	Bond Future	4,644.2800	4.6443	4,638.8400	4.6388	(0.117)	0	0	0
2017/02/14	2050	02/11/2017	144.66	Call	Bond Future	4,634.2800	4.6343	4,628.8400	4.6288	(0.117)	0	0	0
2017/02/14	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	AL37	04/05/2017			Index Future	527.4810	527.4810	529.6510	529.6510	0.411	0.0000	0.0000	1
2017/02/14	AL37	03/08/2017			Index Future	537.5850	537.5850	539.7990	539.7990	0.412	0.0000	0.0000	0
2017/02/14	AL37	02/11/2017			Index Future	548.2590	548.2590	550.5160	550.5160	0.412	0.0000	0.0000	0
2017/02/14	AL7T	04/05/2017			Index Future	611.0970	611.0970	615.1020	615.1020	0.655	0.0000	0.0000	0
2017/02/14	AL7T	03/08/2017			Index Future	622.8020	622.8020	626.8870	626.8870	0.656	0.0000	0.0000	0
2017/02/14	AL7T	02/11/2017			Index Future	635.1680	635.1680	639.3330	639.3330	0.656	0.0000	0.0000	0
2017/02/14	ALBI	04/05/2017			Index Future	555.6800	555.6800	559.7630	559.7630	0.735	0.0000	0.0000	598
2017/02/14	ALBI	03/08/2017			Index Future	566.3240	566.3240	570.4880	570.4880	0.735	0.0000	0.0000	0
2017/02/14	ALBI	02/11/2017			Index Future	577.5680	577.5680	581.8140	581.8140	0.735	0.0000	0.0000	0
2017/02/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/14	EL28	04/05/2017			Bond Future	130.0259	130.0259	130.0231	130.0231	(0.002)	0.0000	0.0000	0
2017/02/14	EL28	04/05/2017	137.90	Put	Bond Future	7,874.0900	7.8741	7,876.9300	7.8769	0.036	0	0	0
2017/02/14	EL28	04/05/2017	137.92	Put	Bond Future	7,894.0900	7.8941	7,896.9300	7.8969	0.036	0	0	0
2017/02/14	EL28	04/05/2017	137.91	Put	Bond Future	7,884.0900	7.8841	7,886.9300	7.8869	0.036	0	0	0
2017/02/14	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	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
2017/02/14	EL28	03/08/2017			Bond Future	132.5465		132.5441		(0.002)	0.0000	0.0000	0
2017/02/14	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	EL28	03/08/2017	135.16	Put	Bond Future	2,613.5400	2.6135	2,615.8600	2.6159	0.089	0	0	0
2017/02/14	EL28	03/08/2017	135.18	Put	Bond Future	2,633.5400	2.6335	2,635.8600	2.6359	0.088	0	0	0
2017/02/14	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	EL28	03/08/2017	135.17	Put	Bond Future	2,623.5400	2.6235	2,625.8600	2.6259	0.088	0	0	0
2017/02/14	EL28	02/11/2017			Bond Future	133.4383	133.4383	133.4357	133.4357	(0.002)	0.0000	0.0000	0
2017/02/14	EL28	02/11/2017	133.87	Put	Bond Future	431.7200	0.4317	434.2700	0.4343	0.591	0	0	0
2017/02/14	EL28	02/11/2017	133.89	Put	Bond Future	451.7200	0.4517	454.2700	0.4543	0.565	0	0	0
2017/02/14	EL28	02/11/2017	133.88	Put	Bond Future	441.7200	0.4417	444.2700	0.4443	0.577	0	0	0
2017/02/14	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	ES33	04/05/2017			Bond Future	10.4251	78.3689	10.3213	79.0397	(0.996)	0.0000	0.0000	9,466
2017/02/14	ES33	04/05/2017	10.55	Call	Bond Future	795.5300	0.7955	1,466.2900	1.4663	84.316	0	0	0
2017/02/14	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	ES33	04/05/2017	10.56	Call	Bond Future	858.7100	0.8587	1,529.4700	1.5295	78.113	0	0	0
2017/02/14	ES33	04/05/2017	10.54	Call	Bond Future	732.2800	0.7323	1,403.0400	1.4030	91.599	0	0	0
2017/02/14	ES33	03/08/2017			Bond Future	10.5027	79.8698	10.3954	80.5538	(1.021)	0.0000	0.0000	0
2017/02/14	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	ES33	03/08/2017	10.55	Call	Bond Future	298.9300	0.2989	982.9000	0.9829	228.806	0	0	0
2017/02/14	ES33	03/08/2017	10.53	Call	Bond Future	172.8300	0.1728	856.8000	0.8568	395.747	0	0	0
2017/02/14	ES33	03/08/2017	10.54	Call	Bond Future	235.9200	0.2359	919.8900	0.9199	289.916	0	0	0
2017/02/14	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	ES33	02/11/2017			Bond Future	10.5772	77.6628	10.4664	78.3603	(1.048)	0.0000	0.0000	0
2017/02/14	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	ES33	02/11/2017	10.66	Call	Bond Future	515.2900	0.5153	1,212.7900	1.2128	135.361	0	0	0
2017/02/14	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	ES33	02/11/2017	10.67	Call	Bond Future	577.1500	0.5772	1,274.6500	1.2747	120.852	0	0	0
2017/02/14	ES33	02/11/2017	10.68	Call	Bond Future	638.9300	0.6389	1,336.4300	1.3364	109.167	0	0	0
2017/02/14	ES42	04/05/2017			Bond Future	10.5704	82.2280	10.4666	83.0001	(0.982)	0.0000	0.0000	8,777
2017/02/14	ES42	03/08/2017			Bond Future	10.6466	83.8026	10.5394	84.5899	(1.006)	0.0000	0.0000	0
2017/02/14	ES42	02/11/2017			Bond Future	10.7189	81.2048	10.6083	82.0078	(1.032)	0.0000	0.0000	0
2017/02/14	GOVI	04/05/2017			GOVI	553.4180	553.4180	557.5150	557.5150	0.740	0.0000	0.0000	394
2017/02/14	GOVI	04/05/2017	262.19	Call	GOVI	2,912,280.0000	291.2280	2,953,250.0000	295.3250	1.407	0	0	0
2017/02/14	GOVI	04/05/2017	262.20	Call	GOVI	2,912,180.0000	291.2180	2,953,150.0000	295.3150	1.407	0	0	0
2017/02/14	GOVI	04/05/2017	262.18	Call	GOVI	2,912,380.0000	291.2380	2,953,350.0000	295.3350	1.407	0	0	0
2017/02/14	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	GOVI	03/08/2017			GOVI	564.0190	564.0190	568.1970	568.1970	0.741	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
2017/02/14	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	GOVI	03/08/2017	561.09	Call	GOVI	29,290.0000	2.9290	71,070.0000	7.1070	142.643	0	0	0
2017/02/14	GOVI	03/08/2017	561.10	Call	GOVI	29,190.0000	2.9190	70,970.0000	7.0970	143.131	0	0	0
2017/02/14	GOVI	03/08/2017	561.11	Call	GOVI	29,090.0000	2.9090	70,870.0000	7.0870	143.623	0	0	0
2017/02/14	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	GOVI	02/11/2017			GOVI	575.2170	575.2170	579.4770	579.4770	0.741	0.0000	0.0000	0
2017/02/14	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	GOVI	02/11/2017	572.44	Call	GOVI	27,770.0000	2.7770	70,370.0000	7.0370	153.403	0	0	0
2017/02/14	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	GOVI	02/11/2017	572.45	Call	GOVI	27,670.0000	2.7670	70,270.0000	7.0270	153.957	0	0	0
2017/02/14	GOVI	02/11/2017	572.46	Call	GOVI	27,570.0000	2.7570	70,170.0000	7.0170	154.516	0	0	0
2017/02/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/14	IGOV	04/05/2017			Index Future	254.3230	254.3230	254.2120	254.2120	(0.044)	0.0000	0.0000	922
2017/02/14	IGOV	03/08/2017			Index Future	259.2540	259.2540	259.1420	259.1420	(0.043)	0.0000	0.0000	412
2017/02/14	IGOV	02/11/2017			Index Future	264.4540	264.4540	264.3390	264.3390	(0.043)	0.0000	0.0000	0
2017/02/14	ILBI	04/05/2017			Index Future	687.1900	687.1900	687.0510	687.0510	(0.020)	0.0000	0.0000	0
2017/02/14	ILBI	03/08/2017			Index Future	700.2280	700.2280	700.0860	700.0860	(0.020)	0.0000	0.0000	0
2017/02/14	ILBI	02/11/2017			Index Future	714.3430	714.3430	714.1970	714.1970	(0.020)	0.0000	0.0000	0
2017/02/14	IS01	16/03/2017			Interest Rate Swap	100.0029	100.0029	100.0030	100.0030	0.000	0.0000	0.0000	0
2017/02/14	IS01	15/06/2017			Interest Rate Swap	99.6082	99.6082	99.6029	99.6029	(0.005)	0.0000	0.0000	0
2017/02/14	IS01	21/09/2017			Interest Rate Swap	99.6346	99.6346	99.6205	99.6205	(0.014)	0.0000	0.0000	0
2017/02/14	IS01	21/12/2017			Interest Rate Swap	99.8838	99.8838	99.8592	99.8592	(0.025)	0.0000	0.0000	0
2017/02/14	IS01	15/03/2018			Interest Rate Swap	99.9126	99.9126	99.8772	99.8772	(0.035)	0.0000	0.0000	0
2017/02/14	IS02	18/12/2017			Interest Rate Swap	99.9118	99.9118	99.8874	99.8874	(0.024)	0.0000	0.0000	0
2017/02/14	IS02	16/03/2018			Interest Rate Swap	99.1955	99.1955	99.1597	99.1597	(0.036)	0.0000	0.0000	0
2017/02/14	IS02	15/06/2018			Interest Rate Swap	98.8438	98.8438	98.7963	98.7963	(0.048)	0.0000	0.0000	0
2017/02/14	IS02	21/09/2018			Interest Rate Swap	98.8932	98.8932	98.8333	98.8333	(0.061)	0.0000	0.0000	0
2017/02/14	IS02	21/12/2018			Interest Rate Swap	99.3700	99.3700	99.3100	99.3100	(0.060)	0.0000	0.0000	0
2017/02/14	IS02	15/03/2019			Interest Rate Swap	99.8508	99.8508	99.7852	99.7852	(0.066)	0.0000	0.0000	0
2017/02/14	IS05	17/12/2020			Interest Rate Swap	97.4973	97.4973	97.3016	97.3016	(0.201)	0.0000	0.0000	0
2017/02/14	IS05	16/03/2021			Interest Rate Swap	96.7955	96.7955	96.5806	96.5806	(0.222)	0.0000	0.0000	0
2017/02/14	IS05	15/06/2021			Interest Rate Swap	96.0583	96.0583	95.8250	95.8250	(0.243)	0.0000	0.0000	0
2017/02/14	IS05	21/09/2021			Interest Rate Swap	96.3036	96.3036	96.0524	96.0524	(0.261)	0.0000	0.0000	0
2017/02/14	IS05	21/12/2021			Interest Rate Swap	98.5493	98.5493	98.2828	98.2828	(0.270)	0.0000	0.0000	50
2017/02/14	IS05	15/03/2022			Interest Rate Swap	98.7402	98.7402	98.4546	98.4546	(0.289)	0.0000	0.0000	0
2017/02/14	IS10	17/12/2025			Interest Rate Swap	97.2716	97.2716	96.7262	96.7262	(0.561)	0.0000	0.0000	0
2017/02/14	IS10	16/03/2026			Interest Rate Swap	94.3233	94.3233	93.7535	93.7535	(0.604)	0.0000	0.0000	0
2017/02/14	IS10	15/06/2026			Interest Rate Swap	93.0981	93.0981	92.5095	92.5095	(0.632)	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
2017/02/14	IS10	21/09/2026			Interest Rate Swap	95.2503	95.2503	94.6545	94.6545	(0.625)	0.0000	0.0000	0
2017/02/14	IS10	21/12/2026			Interest Rate Swap	98.9945	98.9945	98.3988	98.3988	(0.602)	0.0000	0.0000	0
2017/02/14	IS10	15/03/2027			Interest Rate Swap	97.5891	97.5891	96.9760	96.9760	(0.628)	0.0000	0.0000	0
2017/02/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/14	JBAF	15/02/2017			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/02/14	JBAF	15/03/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	1,000
2017/02/14	JBAF	19/04/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/02/14	JBAF	17/05/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/02/14	JBAF	21/06/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/02/14	JBAF	19/07/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2017/02/14	JBAF	20/09/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2017/02/14	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/02/14	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2017/02/14	JBAF	20/06/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/02/14	JBAF	19/09/2018			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2017/02/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/14	JBAF	19/12/2018			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2017/02/14	R023	04/05/2017	8.61	Call	Bond Future	1,752.2000	1.7522	2,070.7700	2.0708	18.181	0	0	0
2017/02/14	R023	04/05/2017			Bond Future	8.3583	98.7003	8.2532	99.1700	(1.258)	0.0000	0.0000	19,210
2017/02/14	R023	04/05/2017	8.59	Call	Bond Future	1,694.1800	1.6942	2,007.4500	2.0075	18.491	0	0	0
2017/02/14	R023	04/05/2017	8.60	Call	Bond Future	1,723.0700	1.7231	2,039.0000	2.0390	18.335	0	0	0
2017/02/14	R023	04/05/2017	8.59	Put	Bond Future	668.9900	0.6690	512.5800	0.5126	(23.380)	0	0	0
2017/02/14	R023	04/05/2017	8.61	Put	Bond Future	639.1300	0.6391	488.0200	0.4880	(23.643)	0	0	0
2017/02/14	R023	04/05/2017	8.60	Put	Bond Future	653.9300	0.6539	500.1800	0.5002	(23.512)	0	0	0
2017/02/14	R023	03/08/2017	8.60	Put	Bond Future	1,166.6600	1.1667	980.8000	0.9808	(15.931)	0	0	0
2017/02/14	R023	03/08/2017			Bond Future	8.3882	100.5906	8.2771	101.0698	(1.325)	0.0000	0.0000	0
2017/02/14	R023	03/08/2017	8.59	Put	Bond Future	1,183.6900	1.1837	995.8600	0.9959	(15.868)	0	0	0
2017/02/14	R023	03/08/2017	8.60	Call	Bond Future	2,071.9800	2.0720	2,365.2700	2.3653	14.155	0	0	0
2017/02/14	R023	03/08/2017	8.58	Call	Bond Future	2,021.1700	2.0212	2,310.5300	2.3105	14.316	0	0	0
2017/02/14	R023	03/08/2017	8.59	Call	Bond Future	2,046.5000	2.0465	2,337.8200	2.3378	14.235	0	0	0
2017/02/14	R023	03/08/2017	8.58	Put	Bond Future	1,200.9000	1.2009	1,011.1100	1.0111	(15.804)	0	0	0
2017/02/14	R023	02/11/2017	8.56	Call	Bond Future	2,210.1700	2.2102	2,490.9100	2.4909	12.702	0	0	0
2017/02/14	R023	02/11/2017			Bond Future	8.4099	98.6560	8.2924	99.1445	(1.398)	0.0000	0.0000	0
2017/02/14	R023	02/11/2017	8.57	Call	Bond Future	2,233.5300	2.2335	2,515.9300	2.5159	12.644	0	0	0
2017/02/14	R023	02/11/2017	8.58	Call	Bond Future	2,257.3600	2.2574	2,541.3900	2.5414	12.582	0	0	0
2017/02/14	R023	02/11/2017	8.56	Put	Bond Future	1,590.6600	1.5907	1,382.8500	1.3828	(13.064)	0	0	0
2017/02/14	R023	02/11/2017	8.58	Put	Bond Future	1,555.6600	1.5557	1,351.1400	1.3511	(13.147)	0	0	0
2017/02/14	R023	02/11/2017	8.57	Put	Bond Future	1,572.9200	1.5729	1,366.7700	1.3668	(13.106)	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
2017/02/14	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R035	04/05/2017			Bond Future	9.4164	97.0310	9.3132	97.8891	(1.096)	0.0000	0.0000	7,829
2017/02/14	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R035	04/05/2017	9.55	Call	Bond Future	1,093.2700	1.0933	1,951.4200	1.9514	78.494	0	0	0
2017/02/14	R035	04/05/2017	9.53	Call	Bond Future	930.7800	0.9308	1,788.9300	1.7889	92.197	0	0	0
2017/02/14	R035	04/05/2017	9.54	Call	Bond Future	1,012.0800	1.0121	1,870.2300	1.8702	84.791	0	0	0
2017/02/14	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R035	03/08/2017			Bond Future	9.4622	98.8893	9.3558	99.7644	(1.125)	0.0000	0.0000	0
2017/02/14	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R035	03/08/2017	9.50	Call	Bond Future	307.7800	0.3078	1,182.8500	1.1828	284.317	0	0	0
2017/02/14	R035	03/08/2017	9.51	Call	Bond Future	388.9700	0.3890	1,264.0400	1.2640	224.971	0	0	0
2017/02/14	R035	03/08/2017	9.52	Call	Bond Future	470.0500	0.4701	1,345.1200	1.3451	186.165	0	0	0
2017/02/14	R035	02/11/2017			Bond Future	9.5041	96.3501	9.3944	97.2424	(1.154)	0.0000	0.0000	0
2017/02/14	R035	02/11/2017	9.60	Call	Bond Future	769.7600	0.7698	1,662.1300	1.6621	115.928	0	0	0
2017/02/14	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R035	02/11/2017	9.61	Call	Bond Future	849.5000	0.8495	1,741.8700	1.7419	105.046	0	0	0
2017/02/14	R035	02/11/2017	9.59	Call	Bond Future	689.9200	0.6899	1,582.2900	1.5823	129.344	0	0	0
2017/02/14	R186	04/05/2017			Bond Future	8.7527	115.1945	8.6435	115.9504	(1.248)	0.0000	0.0000	115,377
2017/02/14	R186	04/05/2017	8.89	Put	Bond Future	1,341.2900	1.3413	1,046.4700	1.0465	(21.980)	0	0	0
2017/02/14	R186	04/05/2017	8.94	Put	Bond Future	1,206.0900	1.2061	933.1400	0.9331	(22.631)	0	0	500
2017/02/14	R186	04/05/2017	9.20	Call	Bond Future	3,694.1100	3.6941	4,276.7400	4.2767	15.772	0	0	0
2017/02/14	R186	04/05/2017	8.70	Put	Bond Future	1,954.8000	1.9548	1,572.4700	1.5725	(19.559)	0	0	0
2017/02/14	R186	04/05/2017	8.91	Put	Bond Future	1,286.1100	1.2861	1,000.1000	1.0001	(22.238)	0	0	0
2017/02/14	R186	04/05/2017	8.44	Put	Bond Future	3,060.9800	3.0610	2,558.0000	2.5580	(16.432)	0	0	0
2017/02/14	R186	04/05/2017	8.90	Put	Bond Future	1,313.4900	1.3135	1,023.0900	1.0231	(22.109)	0	0	0
2017/02/14	R186	04/05/2017	8.70	Call	Bond Future	1,590.9200	1.5909	1,964.5700	1.9646	23.486	0	0	500
2017/02/14	R186	04/05/2017	8.91	Call	Bond Future	2,362.5500	2.3625	2,832.5200	2.8325	19.892	0	0	0
2017/02/14	R186	04/05/2017	8.98	Call	Bond Future	2,656.5400	2.6565	3,156.5500	3.1565	18.822	0	0	0
2017/02/14	R186	04/05/2017	9.20	Put	Bond Future	669.3800	0.6694	496.0300	0.4960	(25.897)	0	0	5,709
2017/02/14	R186	04/05/2017	8.89	Call	Bond Future	2,281.6400	2.2816	2,742.8000	2.7428	20.212	0	0	0
2017/02/14	R186	04/05/2017	8.94	Call	Bond Future	2,486.2500	2.4863	2,969.2800	2.9693	19.428	0	0	0
2017/02/14	R186	04/05/2017	8.98	Put	Bond Future	1,105.5400	1.1055	849.5700	0.8496	(23.153)	0	0	0
2017/02/14	R186	04/05/2017	8.44	Call	Bond Future	878.6900	0.8787	1,131.6900	1.1317	28.793	0	0	500
2017/02/14	R186	04/05/2017	8.90	Call	Bond Future	2,321.9100	2.3219	2,787.4900	2.7875	20.052	0	0	0
2017/02/14	R186	03/08/2017	9.35	Call	Bond Future	4,888.1100	4.8881	5,450.7100	5.4507	11.510	0	0	0
2017/02/14	R186	03/08/2017	8.93	Put	Bond Future	2,189.1900	2.1892	1,865.4500	1.8654	(14.788)	0	0	0
2017/02/14	R186	03/08/2017			Bond Future	8.7933	112.0974	8.6795	112.8685	(1.295)	0.0000	0.0000	0
2017/02/14	R186	03/08/2017	8.92	Put	Bond Future	2,218.5400	2.2185	1,891.7500	1.8918	(14.730)	0	0	0
2017/02/14	R186	03/08/2017	9.50	Call	Bond Future	5,604.1300	5.6041	6,200.7800	6.2008	10.647	0	0	0
2017/02/14	R186	03/08/2017	8.85	Put	Bond Future	2,432.2000	2.4322	2,083.8000	2.0838	(14.324)	0	0	750
2017/02/14	R186	03/08/2017	8.91	Call	Bond Future	3,031.0000	3.0310	3,472.1800	3.4722	14.556	0	0	0
2017/02/14	R186	03/08/2017	8.93	Call	Bond Future	3,105.4400	3.1054	3,552.7300	3.5527	14.403	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
2017/02/14	R186	03/08/2017	8.92	Call	Bond Future	3,068.1000		3.0681	3,512.3400	3.5123	14.479	0	0	0
2017/02/14	R186	03/08/2017	9.35	Put	Bond Future	1,219.2100		1.2192	1,010.7800	1.0108	(17.095)	0	0	750
2017/02/14	R186	03/08/2017	9.50	Put	Bond Future	974.5700		0.9746	800.1900	0.8002	(17.893)	0	0	6,500
2017/02/14	R186	03/08/2017	8.85	Call	Bond Future	2,813.4300		2.8134	3,236.0600	3.2361	15.022	0	0	0
2017/02/14	R186	03/08/2017	8.91	Put	Bond Future	2,248.1800		2.2482	1,918.3300	1.9183	(14.672)	0	0	0
2017/02/14	R186	02/11/2017	8.89	Put	Bond Future	3,007.2000		3.0072	2,651.1600	2.6512	(11.840)	0	0	0
2017/02/14	R186	02/11/2017	8.88	Call	Bond Future	3,411.5400		3.4115	3,839.2300	3.8392	12.537	0	0	0
2017/02/14	R186	02/11/2017			Bond Future	8.8233		114.3238	8.7047	115.1101	(1.344)	0.0000	0.0000	0
2017/02/14	R186	02/11/2017	8.89	Call	Bond Future	3,446.3000		3.4463	3,876.5100	3.8765	12.483	0	0	0
2017/02/14	R186	02/11/2017	8.90	Call	Bond Future	3,481.2400		3.4812	3,913.9700	3.9140	12.430	0	0	0
2017/02/14	R186	02/11/2017	8.88	Put	Bond Future	3,038.0900		3.0381	2,679.5300	2.6795	(11.802)	0	0	0
2017/02/14	R186	02/11/2017	8.90	Put	Bond Future	2,976.5400		2.9765	2,623.0200	2.6230	(11.877)	0	0	0
2017/02/14	R197	04/05/2017	308.58	Put	Bond Future	6,469.7500		6.4698	6,481.6400	6.4816	0.184	0	0	0
2017/02/14	R197	04/05/2017			Bond Future	302.1103		302.1103	302.0984	302.0984	(0.004)	0.0000	0.0000	1,063
2017/02/14	R197	04/05/2017	308.60	Put	Bond Future	6,489.7500		6.4898	6,501.6400	6.5016	0.183	0	0	0
2017/02/14	R197	04/05/2017	308.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R197	04/05/2017	308.59	Put	Bond Future	6,479.7500		6.4798	6,491.6400	6.4916	0.183	0	0	0
2017/02/14	R197	04/05/2017	308.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R197	04/05/2017	308.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R197	03/08/2017	308.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R197	03/08/2017			Bond Future	301.0138		301.0138	301.0029	301.0029	(0.004)	0.0000	0.0000	0
2017/02/14	R197	03/08/2017	308.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R197	03/08/2017	308.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R197	03/08/2017	308.05	Put	Bond Future	7,036.2200		7.0362	7,047.1200	7.0471	0.155	0	0	0
2017/02/14	R197	03/08/2017	308.07	Put	Bond Future	7,056.2200		7.0562	7,067.1200	7.0671	0.154	0	0	0
2017/02/14	R197	03/08/2017	308.06	Put	Bond Future	7,046.2200		7.0462	7,057.1200	7.0571	0.155	0	0	0
2017/02/14	R197	02/11/2017	305.16	Call	Bond Future	1,892.3000		1.8923	1,880.8900	1.8809	(0.603)	0	0	0
2017/02/14	R197	02/11/2017			Bond Future	307.0523		307.0523	307.0409	307.0409	(0.004)	0.0000	0.0000	0
2017/02/14	R197	02/11/2017	305.17	Call	Bond Future	1,882.3000		1.8823	1,870.8900	1.8709	(0.606)	0	0	0
2017/02/14	R197	02/11/2017	305.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R197	02/11/2017	305.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R197	02/11/2017	305.15	Call	Bond Future	1,902.3000		1.9023	1,890.8900	1.8909	(0.600)	0	0	0
2017/02/14	R197	02/11/2017	305.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R202	04/05/2017	256.73	Put	Bond Future	6,690.5500		6.6905	6,700.1700	6.7002	0.144	0	0	0
2017/02/14	R202	04/05/2017			Bond Future	250.0394		250.0394	250.0298	250.0298	(0.004)	0.0000	0.0000	33,873
2017/02/14	R202	04/05/2017	256.72	Put	Bond Future	6,680.5500		6.6805	6,690.1700	6.6902	0.144	0	0	0
2017/02/14	R202	04/05/2017	256.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R202	04/05/2017	256.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R202	04/05/2017	256.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R202	04/05/2017	256.71	Put	Bond Future	6,670.5500		6.6705	6,680.1700	6.6802	0.144	0	0	0
2017/02/14	R202	03/08/2017	258.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R202	03/08/2017			Bond Future	251.1934		251.1934	251.1847	251.1847	(0.003)	0.0000	0.0000	0
2017/02/14	R202	03/08/2017	258.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R202	03/08/2017	258.35	Put	Bond Future	7,156.6200		7.1566	7,165.2600	7.1653	0.121	0	0	0
2017/02/14	R202	03/08/2017	258.37	Put	Bond Future	7,176.6200		7.1766	7,185.2600	7.1853	0.120	0	0	0
2017/02/14	R202	03/08/2017	258.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/14	R202	03/08/2017	258.36	Put	Bond Future	7,166.6200	7.1666	7,175.2600	7.1753	0.121	0	0	0
2017/02/14	R202	02/11/2017			Bond Future	256.2323	256.2323	256.2233	256.2233	(0.003)	0.0000	0.0000	0
2017/02/14	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R202	02/11/2017	253.89	Call	Bond Future	2,342.3000	2.3423	2,333.3400	2.3333	(0.383)	0	0	0
2017/02/14	R202	02/11/2017	253.90	Call	Bond Future	2,332.3000	2.3323	2,323.3400	2.3233	(0.384)	0	0	0
2017/02/14	R202	02/11/2017	253.91	Call	Bond Future	2,322.3000	2.3223	2,313.3400	2.3133	(0.386)	0	0	0
2017/02/14	R203	04/05/2017	6.91	Call	Bond Future	6.4900	0.0065	9.0600	0.0091	39.599	0	0	0
2017/02/14	R203	04/05/2017	6.92	Put	Bond Future	160.6900	0.1607	141.2700	0.1413	(12.085)	0	0	0
2017/02/14	R203	04/05/2017			Bond Future	7.3591	101.4855	7.2958	101.5076	(0.860)	0.0000	0.0000	31,101
2017/02/14	R203	04/05/2017	6.92	Call	Bond Future	6.9700	0.0070	9.6800	0.0097	38.881	0	0	0
2017/02/14	R203	04/05/2017	6.93	Call	Bond Future	7.3700	0.0074	10.2100	0.0102	38.535	0	0	0
2017/02/14	R203	04/05/2017	6.91	Put	Bond Future	163.7200	0.1637	144.1600	0.1442	(11.947)	0	0	0
2017/02/14	R203	04/05/2017	6.93	Put	Bond Future	157.5800	0.1576	138.2900	0.1383	(12.241)	0	0	0
2017/02/14	R203	03/08/2017	4.89	Call	Bond Future	0.2100	0.0002	0.5100	0.0005	142.857	0	0	0
2017/02/14	R203	03/08/2017			Bond Future	6.4626	103.4291	6.2476	103.4521	(3.328)	0.0000	0.0000	0
2017/02/14	R203	03/08/2017	4.87	Call	Bond Future	0.1900	0.0002	0.4700	0.0005	147.368	0	0	0
2017/02/14	R203	03/08/2017	4.88	Call	Bond Future	0.2000	0.0002	0.4900	0.0005	145.000	0	0	0
2017/02/14	R203	03/08/2017	4.87	Put	Bond Future	170.8200	0.1708	148.0900	0.1481	(13.306)	0	0	0
2017/02/14	R203	03/08/2017	4.89	Put	Bond Future	168.6900	0.1687	145.9800	0.1460	(13.463)	0	0	0
2017/02/14	R203	03/08/2017	4.88	Put	Bond Future	169.7500	0.1698	147.0300	0.1470	(13.384)	0	0	0
2017/02/14	R204	04/05/2017	7.90	Put	Bond Future	103.3800	0.1034	69.6100	0.0696	(32.666)	0	0	0
2017/02/14	R204	04/05/2017			Bond Future	7.6524	103.5611	7.5607	103.6990	(1.198)	0.0000	0.0000	29,025
2017/02/14	R204	04/05/2017	7.92	Put	Bond Future	95.7300	0.0957	63.9900	0.0640	(33.156)	0	0	0
2017/02/14	R204	04/05/2017	7.90	Call	Bond Future	474.4200	0.4744	578.4900	0.5785	21.936	0	0	0
2017/02/14	R204	04/05/2017	7.91	Put	Bond Future	99.4900	0.0995	66.7500	0.0667	(32.908)	0	0	0
2017/02/14	R204	04/05/2017	7.91	Call	Bond Future	485.4800	0.4855	590.5800	0.5906	21.649	0	0	0
2017/02/14	R204	04/05/2017	7.92	Call	Bond Future	496.6600	0.4967	602.7600	0.6028	21.363	0	0	0
2017/02/14	R204	03/08/2017	7.77	Put	Bond Future	276.5600	0.2766	220.6000	0.2206	(20.234)	0	0	0
2017/02/14	R204	03/08/2017			Bond Future	7.6325	101.5040	7.5227	101.6449	(1.438)	0.0000	0.0000	0
2017/02/14	R204	03/08/2017	7.76	Put	Bond Future	281.7500	0.2818	225.0200	0.2250	(20.135)	0	0	0
2017/02/14	R204	03/08/2017	7.75	Call	Bond Future	437.6400	0.4376	521.0800	0.5211	19.066	0	0	0
2017/02/14	R204	03/08/2017	7.76	Call	Bond Future	445.1800	0.4452	529.3900	0.5294	18.916	0	0	0
2017/02/14	R204	03/08/2017	7.77	Call	Bond Future	452.7800	0.4528	537.7600	0.5378	18.768	0	0	0
2017/02/14	R204	03/08/2017	7.75	Put	Bond Future	287.0100	0.2870	229.5100	0.2295	(20.034)	0	0	0
2017/02/14	R204	02/11/2017	7.76	Put	Bond Future	268.7500	0.2688	215.1700	0.2152	(19.937)	0	0	0
2017/02/14	R204	02/11/2017			Bond Future	7.5308	103.5199	7.3955	103.6636	(1.796)	0.0000	0.0000	0
2017/02/14	R204	02/11/2017	7.75	Put	Bond Future	272.6600	0.2727	218.5000	0.2185	(19.864)	0	0	0
2017/02/14	R204	02/11/2017	7.76	Call	Bond Future	511.5400	0.5115	601.6200	0.6016	17.610	0	0	0
2017/02/14	R204	02/11/2017	7.74	Call	Bond Future	498.2700	0.4983	587.1700	0.5872	17.842	0	0	0
2017/02/14	R204	02/11/2017	7.75	Call	Bond Future	504.8800	0.5049	594.3800	0.5944	17.727	0	0	0
2017/02/14	R204	02/11/2017	7.74	Put	Bond Future	276.6300	0.2766	221.8700	0.2219	(19.795)	0	0	0
2017/02/14	R207	04/05/2017	8.21	Put	Bond Future	139.4900	0.1395	89.0300	0.0890	(36.175)	0	0	0
2017/02/14	R207	04/05/2017			Bond Future	7.8596	100.8166	7.7502	101.0751	(1.392)	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
2017/02/14	R207	04/05/2017	8.22	Call	Bond Future	980.3300	0.9803	1,189.8500	1.1898	21.372	0	0	0
2017/02/14	R207	04/05/2017	8.20	Call	Bond Future	943.5900	0.9436	1,150.1300	1.1501	21.889	0	0	0
2017/02/14	R207	04/05/2017	8.21	Call	Bond Future	961.9000	0.9619	1,169.9400	1.1699	21.628	0	0	0
2017/02/14	R207	04/05/2017	8.20	Put	Bond Future	144.5400	0.1445	92.5800	0.0926	(35.949)	0	0	0
2017/02/14	R207	04/05/2017	8.22	Put	Bond Future	134.5800	0.1346	85.6000	0.0856	(36.395)	0	0	0
2017/02/14	R207	03/08/2017	8.19	Call	Bond Future	1,035.8600	1.0359	1,217.7200	1.2177	17.556	0	0	51
2017/02/14	R207	03/08/2017			Bond Future	7.8751	99.1041	7.7531	99.3680	(1.549)	0.0000	0.0000	0
2017/02/14	R207	03/08/2017	8.39	Put	Bond Future	242.3300	0.2423	182.3300	0.1823	(24.760)	0	0	0
2017/02/14	R207	03/08/2017	8.41	Put	Bond Future	232.6200	0.2326	174.6000	0.1746	(24.942)	0	0	0
2017/02/14	R207	03/08/2017	8.19	Put	Bond Future	358.8700	0.3589	276.8200	0.2768	(22.863)	0	0	0
2017/02/14	R207	03/08/2017	8.40	Put	Bond Future	237.4300	0.2374	178.4300	0.1784	(24.849)	0	0	0
2017/02/14	R207	03/08/2017	8.41	Call	Bond Future	1,379.1100	1.3791	1,585.0000	1.5850	14.929	0	0	0
2017/02/14	R207	03/08/2017	8.39	Call	Bond Future	1,346.2600	1.3463	1,550.1700	1.5502	15.146	0	0	0
2017/02/14	R207	03/08/2017	8.40	Call	Bond Future	1,362.6400	1.3626	1,567.5500	1.5675	15.038	0	0	0
2017/02/14	R207	02/11/2017			Bond Future	7.8459	101.0724	7.7090	101.3415	(1.745)	0.0000	0.0000	0
2017/02/14	R207	02/11/2017	8.03	Put	Bond Future	555.0200	0.5550	449.1100	0.4491	(19.082)	0	0	0
2017/02/14	R207	02/11/2017	8.05	Put	Bond Future	539.2700	0.5393	435.5700	0.4356	(19.230)	0	0	0
2017/02/14	R207	02/11/2017	8.03	Call	Bond Future	915.3400	0.9153	1,078.4700	1.0785	17.822	0	0	0
2017/02/14	R207	02/11/2017	8.04	Put	Bond Future	547.1000	0.5471	442.3000	0.4423	(19.156)	0	0	0
2017/02/14	R207	02/11/2017	8.04	Call	Bond Future	926.9500	0.9269	1,091.1900	1.0912	17.718	0	0	0
2017/02/14	R207	02/11/2017	8.05	Call	Bond Future	938.6400	0.9386	1,103.9800	1.1040	17.615	0	0	0
2017/02/14	R208	04/05/2017	8.39	Call	Bond Future	1,381.2700	1.3813	1,648.8800	1.6489	19.374	0	0	0
2017/02/14	R208	04/05/2017			Bond Future	8.0311	96.4964	7.9243	96.8393	(1.330)	0.0000	0.0000	21,493
2017/02/14	R208	04/05/2017	8.37	Call	Bond Future	1,333.4000	1.3334	1,597.1500	1.5972	19.780	0	0	0
2017/02/14	R208	04/05/2017	8.38	Call	Bond Future	1,357.1800	1.3572	1,622.8900	1.6229	19.578	0	0	0
2017/02/14	R208	04/05/2017	8.37	Put	Bond Future	255.0000	0.2550	175.8500	0.1759	(31.039)	0	0	0
2017/02/14	R208	04/05/2017	8.39	Put	Bond Future	239.6900	0.2397	164.4000	0.1644	(31.411)	0	0	0
2017/02/14	R208	04/05/2017	8.38	Put	Bond Future	247.1800	0.2472	169.9900	0.1700	(31.228)	0	0	0
2017/02/14	R208	03/08/2017	8.32	Call	Bond Future	1,451.9600	1.4520	1,679.6900	1.6797	15.684	0	0	0
2017/02/14	R208	03/08/2017			Bond Future	8.0508	98.3444	7.9356	98.6943	(1.431)	0.0000	0.0000	0
2017/02/14	R208	03/08/2017	8.30	Call	Bond Future	1,413.6000	1.4136	1,638.2500	1.6382	15.892	0	0	0
2017/02/14	R208	03/08/2017	8.31	Call	Bond Future	1,432.5900	1.4326	1,658.7900	1.6588	15.790	0	0	0
2017/02/14	R208	03/08/2017	8.30	Put	Bond Future	662.1900	0.6622	536.9400	0.5369	(18.915)	0	0	0
2017/02/14	R208	03/08/2017	8.32	Put	Bond Future	640.5600	0.6406	518.3900	0.5184	(19.072)	0	0	0
2017/02/14	R208	03/08/2017	8.31	Put	Bond Future	651.1800	0.6512	527.4800	0.5275	(18.996)	0	0	0
2017/02/14	R208	02/11/2017	8.18	Put	Bond Future	980.4900	0.9805	828.6800	0.8287	(15.483)	0	0	0
2017/02/14	R208	02/11/2017			Bond Future	8.0510	96.8945	7.9262	97.2513	(1.550)	0.0000	0.0000	0
2017/02/14	R208	02/11/2017	8.20	Put	Bond Future	956.4700	0.9565	807.3700	0.8074	(15.589)	0	0	0
2017/02/14	R208	02/11/2017	8.18	Call	Bond Future	1,347.7100	1.3477	1,552.6600	1.5527	15.207	0	0	0
2017/02/14	R208	02/11/2017	8.19	Put	Bond Future	968.5900	0.9686	818.1300	0.8181	(15.534)	0	0	0
2017/02/14	R208	02/11/2017	8.19	Call	Bond Future	1,364.2100	1.3642	1,570.5100	1.5705	15.122	0	0	0
2017/02/14	R208	02/11/2017	8.20	Call	Bond Future	1,380.4700	1.3805	1,588.1300	1.5881	15.043	0	0	0
2017/02/14	R209	04/05/2017	9.48	Put	Bond Future	1,591.1700	1.5912	1,290.8900	1.2909	(18.872)	0	0	0
2017/02/14	R209	04/05/2017			Bond Future	9.3836	73.1652	9.2806	73.8818	(1.097)	0.0000	0.0000	61,076
2017/02/14	R209	04/05/2017	8.93	Call	Bond Future	709.4700	0.7095	903.1600	0.9032	27.301	0	0	1,130
2017/02/14	R209	04/05/2017	9.33	Put	Bond Future	2,096.5100	2.0965	1,734.7200	1.7347	(17.257)	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
2017/02/14	R209	04/05/2017	9.47	Put	Bond Future	1,621.7800	1.6218	1,317.4900	1.3175	(18.763)	0	0	0
2017/02/14	R209	04/05/2017	9.63	Call	Bond Future	2,860.5900	2.8606	3,334.3400	3.3343	16.561	0	0	0
2017/02/14	R209	04/05/2017	9.46	Call	Bond Future	2,178.2000	2.1782	2,586.5400	2.5865	18.747	0	0	0
2017/02/14	R209	04/05/2017	9.33	Call	Bond Future	1,725.0600	1.7251	2,079.9200	2.0799	20.571	0	0	0
2017/02/14	R209	04/05/2017	9.47	Call	Bond Future	2,215.4600	2.2155	2,627.8200	2.6278	18.613	0	0	0
2017/02/14	R209	04/05/2017	8.93	Put	Bond Future	3,947.8700	3.9479	3,424.9100	3.4249	(13.247)	0	0	0
2017/02/14	R209	04/05/2017	9.48	Call	Bond Future	2,253.0500	2.2531	2,669.4200	2.6694	18.480	0	0	0
2017/02/14	R209	04/05/2017	9.63	Put	Bond Future	1,187.3000	1.1873	944.4000	0.9444	(20.458)	0	0	1,130
2017/02/14	R209	04/05/2017	9.46	Put	Bond Future	1,652.8200	1.6528	1,344.5100	1.3445	(18.654)	0	0	0
2017/02/14	R209	03/08/2017			Bond Future	9.4252	74.5664	9.3193	75.2971	(1.123)	0.0000	0.0000	0
2017/02/14	R209	03/08/2017	9.44	Call	Bond Future	2,901.3700	2.9014	3,291.2600	3.2913	13.438	0	0	0
2017/02/14	R209	03/08/2017	9.43	Put	Bond Future	2,834.0500	2.8340	2,490.4500	2.4904	(12.124)	0	0	0
2017/02/14	R209	03/08/2017	9.45	Put	Bond Future	2,766.2800	2.7663	2,428.2400	2.4282	(12.220)	0	0	0
2017/02/14	R209	03/08/2017	9.44	Put	Bond Future	2,800.0100	2.8000	2,459.1900	2.4592	(12.172)	0	0	0
2017/02/14	R209	03/08/2017	9.45	Call	Bond Future	2,935.9500	2.9360	3,328.6200	3.3286	13.375	0	0	0
2017/02/14	R209	03/08/2017	9.43	Call	Bond Future	2,866.9900	2.8670	3,254.1000	3.2541	13.502	0	0	0
2017/02/14	R209	02/11/2017	9.52	Put	Bond Future	3,321.8600	3.3219	2,986.3400	2.9863	(10.100)	0	0	0
2017/02/14	R209	02/11/2017			Bond Future	9.4613	72.8964	9.3525	73.6415	(1.150)	0.0000	0.0000	0
2017/02/14	R209	02/11/2017	9.54	Put	Bond Future	3,257.0500	3.2570	2,926.0300	2.9260	(10.163)	0	0	0
2017/02/14	R209	02/11/2017	9.53	Put	Bond Future	3,289.3300	3.2893	2,956.0600	2.9561	(10.132)	0	0	0
2017/02/14	R209	02/11/2017	9.54	Call	Bond Future	3,789.0900	3.7891	4,203.1900	4.2032	10.929	0	0	0
2017/02/14	R209	02/11/2017	9.52	Call	Bond Future	3,719.2700	3.7193	4,128.8700	4.1289	11.013	0	0	0
2017/02/14	R209	02/11/2017	9.53	Call	Bond Future	3,754.1000	3.7541	4,165.9500	4.1660	10.971	0	0	0
2017/02/14	R210	04/05/2017			Bond Future	188.7946	188.7946	188.7869	188.7869	(0.004)	0.0000	0.0000	1,698
2017/02/14	R210	04/05/2017	192.31	Put	Bond Future	3,515.4000	3.5154	3,523.0900	3.5231	0.219	0	0	0
2017/02/14	R210	04/05/2017	192.33	Put	Bond Future	3,535.4000	3.5354	3,543.0900	3.5431	0.218	0	0	0
2017/02/14	R210	04/05/2017	192.32	Put	Bond Future	3,525.4000	3.5254	3,533.0900	3.5331	0.218	0	0	0
2017/02/14	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R210	03/08/2017	196.29	Put	Bond Future	3,835.5600	3.8356	3,842.4700	3.8425	0.180	0	0	0
2017/02/14	R210	03/08/2017			Bond Future	192.4544	192.4544	192.4475	192.4475	(0.004)	0.0000	0.0000	0
2017/02/14	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R210	03/08/2017	196.28	Put	Bond Future	3,825.5600	3.8256	3,832.4700	3.8325	0.181	0	0	0
2017/02/14	R210	03/08/2017	196.30	Put	Bond Future	3,845.5600	3.8456	3,852.4700	3.8525	0.180	0	0	0
2017/02/14	R210	02/11/2017	192.07	Call	Bond Future	1,813.0200	1.8130	1,805.8000	1.8058	(0.398)	0	0	0
2017/02/14	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R210	02/11/2017			Bond Future	193.8830	193.8830	193.8758	193.8758	(0.004)	0.0000	0.0000	0
2017/02/14	R210	02/11/2017	192.08	Call	Bond Future	1,803.0200	1.8030	1,795.8000	1.7958	(0.400)	0	0	0
2017/02/14	R210	02/11/2017	192.09	Call	Bond Future	1,793.0200	1.7930	1,785.8000	1.7858	(0.403)	0	0	0
2017/02/14	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R212	04/05/2017			Bond Future	149.5401	149.5401	149.5341	149.5341	(0.004)	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
2017/02/14	R212	04/05/2017	152.25	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R212	04/05/2017	152.23	Put	Bond Future	2,689.9200	2.6899	2,695.9000	2.6959	0.222	0	0	0
2017/02/14	R212	04/05/2017	152.25	Put	Bond Future	2,709.9200	2.7099	2,715.9000	2.7159	0.221	0	0	0
2017/02/14	R212	04/05/2017	152.23	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R212	04/05/2017	152.24	Put	Bond Future	2,699.9200	2.6999	2,705.9000	2.7059	0.221	0	0	0
2017/02/14	R212	03/08/2017			Bond Future	150.3892	150.3892	150.3838	150.3838	(0.004)	0.0000	0.0000	0
2017/02/14	R212	03/08/2017	153.34	Put	Bond Future	2,950.8200	2.9508	2,956.2400	2.9562	0.184	0	0	0
2017/02/14	R212	03/08/2017	153.36	Put	Bond Future	2,970.8200	2.9708	2,976.2400	2.9762	0.182	0	0	0
2017/02/14	R212	03/08/2017	153.35	Put	Bond Future	2,960.8200	2.9608	2,966.2400	2.9662	0.183	0	0	0
2017/02/14	R212	03/08/2017	153.34	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R212	03/08/2017	153.35	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R212	03/08/2017	153.36	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R212	02/11/2017			Bond Future	153.4060	153.4060	153.4004	153.4004	(0.004)	0.0000	0.0000	0
2017/02/14	R212	02/11/2017	152.40	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R212	02/11/2017	152.42	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R212	02/11/2017	152.41	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/14	R212	02/11/2017	152.42	Call	Bond Future	986.0400	0.9860	980.4100	0.9804	(0.571)	0	0	0
2017/02/14	R212	02/11/2017	152.40	Call	Bond Future	1,006.0400	1.0060	1,000.4100	1.0004	(0.560)	0	0	0
2017/02/14	R212	02/11/2017	152.41	Call	Bond Future	996.0400	0.9960	990.4100	0.9904	(0.565)	0	0	0
2017/02/14	R213	04/05/2017			Bond Future	9.1672	84.5287	9.0639	85.2371	(1.126)	0.0000	0.0000	44,842
2017/02/14	R213	04/05/2017	9.35	Put	Bond Future	1,298.6200	1.2986	1,035.7000	1.0357	(20.246)	0	0	0
2017/02/14	R213	04/05/2017	9.37	Put	Bond Future	1,247.6000	1.2476	992.3000	0.9923	(20.463)	0	0	0
2017/02/14	R213	04/05/2017	9.35	Call	Bond Future	2,532.8700	2.5329	2,978.3200	2.9783	17.587	0	0	0
2017/02/14	R213	04/05/2017	9.36	Put	Bond Future	1,272.9100	1.2729	1,013.8100	1.0138	(20.355)	0	0	0
2017/02/14	R213	04/05/2017	9.36	Call	Bond Future	2,573.9300	2.5739	3,023.2000	3.0232	17.455	0	0	0
2017/02/14	R213	04/05/2017	9.37	Call	Bond Future	2,615.3200	2.6153	3,068.3900	3.0684	17.324	0	0	0
2017/02/14	R213	03/08/2017	9.33	Put	Bond Future	2,335.0500	2.3350	2,026.6700	2.0267	(13.207)	0	0	0
2017/02/14	R213	03/08/2017			Bond Future	9.2080	86.1476	9.1014	86.8699	(1.157)	0.0000	0.0000	0
2017/02/14	R213	03/08/2017	9.35	Put	Bond Future	2,275.7100	2.2757	1,972.8100	1.9728	(13.310)	0	0	0
2017/02/14	R213	03/08/2017	9.33	Call	Bond Future	3,151.7900	3.1518	3,565.7400	3.5657	13.134	0	0	0
2017/02/14	R213	03/08/2017	9.34	Put	Bond Future	2,305.2400	2.3052	1,999.6000	1.9996	(13.258)	0	0	0
2017/02/14	R213	03/08/2017	9.34	Call	Bond Future	3,188.4100	3.1884	3,605.1000	3.6051	13.069	0	0	0
2017/02/14	R213	03/08/2017	9.35	Call	Bond Future	3,225.2500	3.2252	3,644.6800	3.6447	13.005	0	0	0
2017/02/14	R213	02/11/2017	9.36	Put	Bond Future	3,019.4000	3.0194	2,698.3300	2.6983	(10.634)	0	0	0
2017/02/14	R213	02/11/2017			Bond Future	9.2446	84.3067	9.1347	85.0433	(1.189)	0.0000	0.0000	0
2017/02/14	R213	02/11/2017	9.35	Put	Bond Future	3,049.9600	3.0500	2,726.6400	2.7266	(10.601)	0	0	0
2017/02/14	R213	02/11/2017	9.36	Call	Bond Future	3,782.9100	3.7829	4,198.4100	4.1984	10.984	0	0	0
2017/02/14	R213	02/11/2017	9.34	Call	Bond Future	3,712.6000	3.7126	4,123.5900	4.1236	11.070	0	0	0
2017/02/14	R213	02/11/2017	9.35	Call	Bond Future	3,747.6700	3.7477	4,160.9200	4.1609	11.027	0	0	0
2017/02/14	R213	02/11/2017	9.34	Put	Bond Future	3,080.7600	3.0808	2,755.1800	2.7552	(10.568)	0	0	0
2017/02/14	R214	04/05/2017	9.58	Put	Bond Future	1,619.0300	1.6190	1,312.8700	1.3129	(18.910)	0	0	0
2017/02/14	R214	04/05/2017			Bond Future	9.4618	73.3805	9.3589	74.1322	(1.087)	0.0000	0.0000	34,734
2017/02/14	R214	04/05/2017	9.57	Put	Bond Future	1,649.6800	1.6497	1,339.4100	1.3394	(18.808)	0	0	0
2017/02/14	R214	04/05/2017	9.58	Call	Bond Future	2,467.4300	2.4674	2,912.9300	2.9129	18.055	0	0	0
2017/02/14	R214	04/05/2017	9.56	Call	Bond Future	2,386.7800	2.3868	2,824.0500	2.8240	18.320	0	0	0
2017/02/14	R214	04/05/2017	9.57	Call	Bond Future	2,426.9400	2.4269	2,868.3300	2.8683	18.187	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
2017/02/14	R214	04/05/2017	9.56	Put	Bond Future	1,680.7800	1.6808	1,366.3900	1.3664	(18.705)	0	0	0
2017/02/14	R214	03/08/2017	9.51	Call	Bond Future	3,010.5500	3.0106	3,418.0900	3.4181	13.537	0	0	0
2017/02/14	R214	03/08/2017			Bond Future	9.5022	74.7859	9.3965	75.5523	(1.112)	0.0000	0.0000	0
2017/02/14	R214	03/08/2017	9.52	Call	Bond Future	3,046.5700	3.0466	3,457.0300	3.4570	13.473	0	0	0
2017/02/14	R214	03/08/2017	9.53	Call	Bond Future	3,082.8000	3.0828	3,496.1800	3.4962	13.409	0	0	0
2017/02/14	R214	03/08/2017	9.51	Put	Bond Future	2,954.4400	2.9544	2,595.6500	2.5956	(12.144)	0	0	0
2017/02/14	R214	03/08/2017	9.53	Put	Bond Future	2,883.3100	2.8833	2,530.3600	2.5304	(12.241)	0	0	0
2017/02/14	R214	03/08/2017	9.52	Put	Bond Future	2,918.7100	2.9187	2,562.8400	2.5628	(12.193)	0	0	0
2017/02/14	R214	02/11/2017	9.60	Call	Bond Future	3,939.5400	3.9395	4,370.4500	4.3705	10.938	0	0	0
2017/02/14	R214	02/11/2017			Bond Future	9.5391	72.9731	9.4306	73.7546	(1.138)	0.0000	0.0000	0
2017/02/14	R214	02/11/2017	9.58	Call	Bond Future	3,866.9800	3.8670	4,293.1800	4.2932	11.022	0	0	0
2017/02/14	R214	02/11/2017	9.59	Call	Bond Future	3,903.0600	3.9031	4,331.6200	4.3316	10.980	0	0	0
2017/02/14	R214	02/11/2017	9.58	Put	Bond Future	3,575.8100	3.5758	3,220.4800	3.2205	(9.937)	0	0	0
2017/02/14	R214	02/11/2017	9.60	Put	Bond Future	3,506.7600	3.5068	3,156.1400	3.1561	(9.998)	0	0	0
2017/02/14	R214	02/11/2017	9.59	Put	Bond Future	3,541.0300	3.5410	3,188.0600	3.1881	(9.968)	0	0	0
2017/02/14	R248	04/05/2017	9.66	Call	Bond Future	3,242.0000	3.2420	3,807.6000	3.8076	17.446	0	0	0
2017/02/14	R248	04/05/2017			Bond Future	9.5386	93.8409	9.4357	94.7980	(1.079)	0.0000	0.0000	63,465
2017/02/14	R248	04/05/2017	9.67	Call	Bond Future	3,293.0100	3.2930	3,863.6400	3.8636	17.329	0	0	0
2017/02/14	R248	04/05/2017	9.65	Put	Bond Future	2,175.4900	2.1755	1,778.9400	1.7789	(18.228)	0	0	0
2017/02/14	R248	04/05/2017	9.67	Put	Bond Future	2,096.7500	2.0968	1,710.3000	1.7103	(18.431)	0	0	0
2017/02/14	R248	04/05/2017	9.65	Call	Bond Future	3,191.3900	3.1914	3,751.9200	3.7519	17.564	0	0	0
2017/02/14	R248	04/05/2017	9.66	Put	Bond Future	2,135.8400	2.1358	1,744.3600	1.7444	(18.329)	0	0	0
2017/02/14	R248	03/08/2017			Bond Future	9.5812	95.6381	9.4753	96.6141	(1.105)	0.0000	0.0000	200
2017/02/14	R248	03/08/2017	9.57	Call	Bond Future	3,898.4800	3.8985	4,410.0400	4.4100	13.122	0	0	0
2017/02/14	R248	03/08/2017	9.56	Put	Bond Future	4,047.6100	4.0476	3,579.6500	3.5796	(11.561)	0	0	0
2017/02/14	R248	03/08/2017	9.58	Put	Bond Future	3,954.7100	3.9547	3,493.9300	3.4939	(11.651)	0	0	0
2017/02/14	R248	03/08/2017	9.57	Put	Bond Future	4,000.9500	4.0010	3,536.5800	3.5366	(11.606)	0	0	0
2017/02/14	R248	03/08/2017	9.58	Call	Bond Future	3,943.6600	3.9437	4,458.8100	4.4588	13.063	0	0	0
2017/02/14	R248	03/08/2017	9.56	Call	Bond Future	3,853.5600	3.8536	4,361.5300	4.3615	13.182	0	0	0
2017/02/14	R248	02/11/2017	9.66	Put	Bond Future	4,726.6000	4.7266	4,273.2800	4.2733	(9.591)	0	0	0
2017/02/14	R248	02/11/2017			Bond Future	9.6202	93.0978	9.5114	94.0930	(1.131)	0.0000	0.0000	0
2017/02/14	R248	02/11/2017	9.65	Put	Bond Future	4,771.2100	4.7712	4,315.0000	4.3150	(9.562)	0	0	0
2017/02/14	R248	02/11/2017	9.64	Call	Bond Future	4,994.7900	4.9948	5,530.9000	5.5309	10.733	0	0	0
2017/02/14	R248	02/11/2017	9.65	Call	Bond Future	5,040.0600	5.0401	5,579.0700	5.5791	10.695	0	0	0
2017/02/14	R248	02/11/2017	9.66	Call	Bond Future	5,085.5100	5.0855	5,627.4100	5.6274	10.656	0	0	0
2017/02/14	R248	02/11/2017	9.64	Put	Bond Future	4,816.1600	4.8162	4,357.0500	4.3570	(9.533)	0	0	0

Total

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