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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/02/2017 TO 17/02/2017

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
2017/02/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	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
2017/02/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2025	04/05/2017			Bond Future	129.6552	129.6552	129.5555	129.5555	(0.077)	0.0000	0.0000	2,414
2017/02/17	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2025	04/05/2017	132.56	Put	Bond Future	2,904.8000	2.9048	3,004.5400	3.0045	3.434	0	0	0
2017/02/17	2025	04/05/2017	132.58	Put	Bond Future	2,924.8000	2.9248	3,024.5400	3.0245	3.410	0	0	0
2017/02/17	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2025	04/05/2017	132.57	Put	Bond Future	2,914.8000	2.9148	3,014.5400	3.0145	3.422	0	0	0
2017/02/17	2025	03/08/2017			Bond Future	130.8223	130.8223	130.7215	130.7215	(0.077)	0.0000	0.0000	0
2017/02/17	2025	03/08/2017	133.96	Put	Bond Future	3,137.7000	3.1377	3,238.5000	3.2385	3.213	0	0	0
2017/02/17	2025	03/08/2017	133.98	Put	Bond Future	3,157.7000	3.1577	3,258.5000	3.2585	3.192	0	0	0
2017/02/17	2025	03/08/2017	133.97	Put	Bond Future	3,147.7000	3.1477	3,248.5000	3.2485	3.202	0	0	0
2017/02/17	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2025	02/11/2017	132.98	Call	Bond Future	464.8900	0.4649	361.8900	0.3619	(22.156)	0	0	0
2017/02/17	2025	02/11/2017			Bond Future	133.4449	133.4449	133.3419	133.3419	(0.077)	0.0000	0.0000	0
2017/02/17	2025	02/11/2017	132.96	Call	Bond Future	484.8900	0.4849	381.8900	0.3819	(21.242)	0	0	0
2017/02/17	2025	02/11/2017	132.97	Call	Bond Future	474.8900	0.4749	371.8900	0.3719	(21.689)	0	0	0
2017/02/17	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2029	04/05/2017			Bond Future	101.8132	101.8132	101.9188	101.9188	0.104	0.0000	0.0000	2,272
2017/02/17	2029	04/05/2017	100.67	Call	Bond Future	1,143.2400	1.1432	1,248.7800	1.2488	9.232	0	0	0
2017/02/17	2029	04/05/2017	100.65	Call	Bond Future	1,163.2400	1.1632	1,268.7800	1.2688	9.073	0	0	0
2017/02/17	2029	04/05/2017	100.66	Call	Bond Future	1,153.2400	1.1532	1,258.7800	1.2588	9.152	0	0	0
2017/02/17	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2030	04/05/2017	9.33	Call	Bond Future	2,001.6500	2.0016	1,534.4100	1.5344	(23.343)	0	0	0
2017/02/17	2030	04/05/2017			Bond Future	9.0425	94.3550	9.1088	93.8877	0.734	0.0000	0.0000	32,785
2017/02/17	2030	04/05/2017	9.34	Call	Bond Future	2,070.1800	2.0702	1,602.9400	1.6029	(22.570)	0	0	0
2017/02/17	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2030	04/05/2017	9.32	Call	Bond Future	1,933.0500	1.9331	1,465.8100	1.4658	(24.171)	0	0	0
2017/02/17	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2030	03/08/2017	9.33	Call	Bond Future	1,671.8900	1.6719	1,195.9700	1.1960	(28.466)	0	0	0
2017/02/17	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2030	03/08/2017			Bond Future	9.0869	92.1557	9.1554	91.6797	0.755	0.0000	0.0000	0

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2017/02/17	2030	03/08/2017	9.34	Call	Bond Future	1,739.7600	1.7398	1,263.8400	1.2638	(27.355)	0	0	0
2017/02/17	2030	03/08/2017	9.35	Call	Bond Future	1,807.5500	1.8075	1,331.6300	1.3316	(26.330)	0	0	0
2017/02/17	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2030	02/11/2017			Bond Future	9.1187	93.9842	9.1896	93.4987	0.777	0.0000	0.0000	0
2017/02/17	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2030	02/11/2017	9.34	Call	Bond Future	1,504.1100	1.5041	1,018.6500	1.0186	(32.276)	0	0	0
2017/02/17	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2030	02/11/2017	9.35	Call	Bond Future	1,571.2700	1.5713	1,085.8100	1.0858	(30.896)	0	0	0
2017/02/17	2030	02/11/2017	9.36	Call	Bond Future	1,638.3500	1.6384	1,152.8900	1.1529	(29.631)	0	0	0
2017/02/17	2032	04/05/2017	9.45	Call	Bond Future	3,142.6100	3.1426	2,807.7600	2.8078	(10.655)	0	0	0
2017/02/17	2032	04/05/2017			Bond Future	9.1870	93.3407	9.2533	92.8399	0.721	0.0000	0.0000	19,129
2017/02/17	2032	04/05/2017	9.46	Call	Bond Future	3,191.2800	3.1913	2,853.7700	2.8538	(10.576)	0	0	0
2017/02/17	2032	04/05/2017	9.44	Put	Bond Future	1,202.0500	1.2020	1,370.6900	1.3707	14.029	0	0	0
2017/02/17	2032	04/05/2017	9.46	Put	Bond Future	1,151.8200	1.1518	1,315.1200	1.3151	14.178	0	0	0
2017/02/17	2032	04/05/2017	9.44	Call	Bond Future	3,094.2900	3.0943	2,762.1200	2.7621	(10.735)	0	0	0
2017/02/17	2032	04/05/2017	9.45	Put	Bond Future	1,176.7200	1.1767	1,342.6800	1.3427	14.104	0	0	0
2017/02/17	2032	03/08/2017	9.43	Put	Bond Future	2,387.5800	2.3876	2,593.0300	2.5930	8.605	0	0	0
2017/02/17	2032	03/08/2017			Bond Future	9.2296	95.1286	9.2979	94.6184	0.740	0.0000	0.0000	0
2017/02/17	2032	03/08/2017	9.45	Put	Bond Future	2,327.7800	2.3278	2,529.4600	2.5295	8.664	0	0	0
2017/02/17	2032	03/08/2017	9.44	Put	Bond Future	2,357.5300	2.3575	2,561.0900	2.5611	8.634	0	0	0
2017/02/17	2032	03/08/2017	9.44	Call	Bond Future	3,916.0900	3.9161	3,609.5300	3.6095	(7.828)	0	0	0
2017/02/17	2032	03/08/2017	9.43	Call	Bond Future	3,872.9100	3.8729	3,568.2400	3.5682	(7.867)	0	0	0
2017/02/17	2032	03/08/2017	9.45	Call	Bond Future	3,959.4800	3.9595	3,651.0400	3.6510	(7.790)	0	0	0
2017/02/17	2032	02/11/2017			Bond Future	9.2661	92.8568	9.3366	92.3364	0.761	0.0000	0.0000	0
2017/02/17	2032	02/11/2017	9.48	Put	Bond Future	2,972.9800	2.9730	3,186.6100	3.1866	7.186	0	0	0
2017/02/17	2032	02/11/2017	9.50	Put	Bond Future	2,912.8400	2.9128	3,123.3200	3.1233	7.226	0	0	0
2017/02/17	2032	02/11/2017	9.48	Call	Bond Future	4,538.8300	4.5388	4,232.1400	4.2321	(6.757)	0	0	0
2017/02/17	2032	02/11/2017	9.49	Put	Bond Future	2,942.7900	2.9428	3,154.8400	3.1548	7.206	0	0	0
2017/02/17	2032	02/11/2017	9.49	Call	Bond Future	4,580.9100	4.5809	4,272.6400	4.2726	(6.729)	0	0	0
2017/02/17	2032	02/11/2017	9.50	Call	Bond Future	4,623.1600	4.6232	4,313.3200	4.3133	(6.702)	0	0	0
2017/02/17	2033	04/05/2017			Bond Future	108.2184	108.2184	108.5118	108.5118	0.271	0.0000	0.0000	5,778
2017/02/17	2033	04/05/2017	110.83	Put	Bond Future	2,611.6100	2.6116	2,318.2200	2.3182	(11.234)	0	0	0
2017/02/17	2033	04/05/2017	110.85	Put	Bond Future	2,631.6100	2.6316	2,338.2200	2.3382	(11.149)	0	0	0
2017/02/17	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2033	04/05/2017	110.84	Put	Bond Future	2,621.6100	2.6216	2,328.2200	2.3282	(11.191)	0	0	0
2017/02/17	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2033	03/08/2017	113.14	Put	Bond Future	2,824.5100	2.8245	2,524.8500	2.5249	(10.609)	0	0	0
2017/02/17	2033	03/08/2017			Bond Future	110.3155	110.3155	110.6151	110.6151	0.272	0.0000	0.0000	0
2017/02/17	2033	03/08/2017	113.13	Put	Bond Future	2,814.5100	2.8145	2,514.8500	2.5149	(10.647)	0	0	0
2017/02/17	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2033	03/08/2017	113.12	Put	Bond Future	2,804.5100	2.8045	2,504.8500	2.5049	(10.685)	0	0	0

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2017/02/17	2033	02/11/2017	110.08	Call	Bond Future	1,356.5600	1.3566	1,662.1900	1.6622	22.530	0	0	0
2017/02/17	2033	02/11/2017			Bond Future	111.4366	111.4366	111.7422	111.7422	0.274	0.0000	0.0000	0
2017/02/17	2033	02/11/2017	110.09	Call	Bond Future	1,346.5600	1.3466	1,652.1900	1.6522	22.697	0	0	0
2017/02/17	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2033	02/11/2017	110.07	Call	Bond Future	1,366.5600	1.3666	1,672.1900	1.6722	22.365	0	0	0
2017/02/17	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2037	04/05/2017			Bond Future	9.4152	94.1388	9.4864	93.5486	0.756	0.0000	0.0000	46,172
2017/02/17	2037	04/05/2017	9.58	Put	Bond Future	1,707.9600	1.7080	1,938.1900	1.9382	13.480	0	0	0
2017/02/17	2037	04/05/2017	9.60	Put	Bond Future	1,643.5600	1.6436	1,867.4400	1.8674	13.622	0	0	0
2017/02/17	2037	04/05/2017	9.59	Put	Bond Future	1,675.5200	1.6755	1,902.5700	1.9026	13.551	0	0	0
2017/02/17	2037	04/05/2017	9.60	Call	Bond Future	3,162.6000	3.1626	2,796.3100	2.7963	(11.582)	0	0	0
2017/02/17	2037	04/05/2017	9.58	Call	Bond Future	3,064.4800	3.0645	2,704.5400	2.7045	(11.746)	0	0	0
2017/02/17	2037	04/05/2017	9.59	Call	Bond Future	3,113.3600	3.1134	2,750.2400	2.7502	(11.663)	0	0	0
2017/02/17	2037	03/08/2017	9.57	Call	Bond Future	3,873.0500	3.8731	3,535.0200	3.5350	(8.728)	0	0	0
2017/02/17	2037	03/08/2017			Bond Future	9.4630	91.6850	9.5363	91.0838	0.775	0.0000	0.0000	160
2017/02/17	2037	03/08/2017	9.58	Call	Bond Future	3,917.9900	3.9180	3,577.6900	3.5777	(8.686)	0	0	0
2017/02/17	2037	03/08/2017	9.56	Put	Bond Future	3,034.7900	3.0348	3,300.2400	3.3002	8.747	0	0	0
2017/02/17	2037	03/08/2017	9.57	Put	Bond Future	2,998.0200	2.9980	3,261.2100	3.2612	8.779	0	0	0
2017/02/17	2037	03/08/2017	9.58	Put	Bond Future	2,961.8600	2.9619	3,222.7800	3.2228	8.809	0	0	0
2017/02/17	2037	03/08/2017	9.56	Call	Bond Future	3,828.6100	3.8286	3,492.8400	3.4928	(8.770)	0	0	0
2017/02/17	2037	02/11/2017			Bond Future	9.4998	93.5041	9.5753	92.8910	0.795	0.0000	0.0000	0
2017/02/17	2037	02/11/2017	9.66	Call	Bond Future	5,015.9800	5.0160	4,664.6600	4.6647	(7.004)	0	0	0
2017/02/17	2037	02/11/2017	9.65	Put	Bond Future	3,757.5700	3.7576	4,021.1900	4.0212	7.016	0	0	0
2017/02/17	2037	02/11/2017	9.67	Put	Bond Future	3,687.1100	3.6871	3,947.1700	3.9472	7.053	0	0	0
2017/02/17	2037	02/11/2017	9.66	Put	Bond Future	3,722.2000	3.7222	3,984.0300	3.9840	7.034	0	0	0
2017/02/17	2037	02/11/2017	9.65	Call	Bond Future	4,971.4300	4.9714	4,621.9000	4.6219	(7.031)	0	0	0
2017/02/17	2037	02/11/2017	9.67	Call	Bond Future	5,060.6900	5.0607	4,707.6000	4.7076	(6.977)	0	0	0
2017/02/17	2038	04/05/2017	139.77	Put	Bond Future	4,580.5300	4.5805	4,586.1000	4.5861	0.122	0	0	0
2017/02/17	2038	04/05/2017			Bond Future	135.1895	135.1895	135.1839	135.1839	(0.004)	0.0000	0.0000	20,533
2017/02/17	2038	04/05/2017	139.79	Put	Bond Future	4,600.5300	4.6005	4,606.1000	4.6061	0.121	0	0	0
2017/02/17	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2038	04/05/2017	139.78	Put	Bond Future	4,590.5300	4.5905	4,596.1000	4.5961	0.121	0	0	0
2017/02/17	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2038	03/08/2017			Bond Future	136.2957	136.2957	136.2908	136.2908	(0.004)	0.0000	0.0000	0
2017/02/17	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2038	03/08/2017	141.16	Put	Bond Future	4,864.3000	4.8643	4,869.2100	4.8692	0.101	0	0	0
2017/02/17	2038	03/08/2017	141.18	Put	Bond Future	4,884.3000	4.8843	4,889.2100	4.8892	0.101	0	0	0
2017/02/17	2038	03/08/2017	141.17	Put	Bond Future	4,874.3000	4.8743	4,879.2100	4.8792	0.101	0	0	0
2017/02/17	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2038	02/11/2017	136.80	Call	Bond Future	2,227.9600	2.2280	2,222.8000	2.2228	(0.232)	0	0	0
2017/02/17	2038	02/11/2017			Bond Future	139.0280	139.0280	139.0228	139.0228	(0.004)	0.0000	0.0000	0
2017/02/17	2038	02/11/2017	136.81	Call	Bond Future	2,217.9600	2.2180	2,212.8000	2.2128	(0.233)	0	0	0
2017/02/17	2038	02/11/2017	136.82	Call	Bond Future	2,207.9600	2.2080	2,202.8000	2.2028	(0.234)	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
2017/02/17	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2040	04/05/2017			Bond Future	9.4190	98.5115	9.4902	97.8732	0.756	0.0000	0.0000	9,025
2017/02/17	2040	04/05/2017	9.62	Put	Bond Future	1,761.1200	1.7611	1,998.0400	1.9980	13.453	0	0	0
2017/02/17	2040	04/05/2017	9.64	Put	Bond Future	1,694.5900	1.6946	1,924.9200	1.9249	13.592	0	0	0
2017/02/17	2040	04/05/2017	9.62	Call	Bond Future	3,545.7000	3.5457	3,144.2700	3.1443	(11.322)	0	0	0
2017/02/17	2040	04/05/2017	9.63	Put	Bond Future	1,727.5200	1.7275	1,961.1300	1.9611	13.523	0	0	0
2017/02/17	2040	04/05/2017	9.63	Call	Bond Future	3,599.4700	3.5995	3,194.7300	3.1947	(11.244)	0	0	0
2017/02/17	2040	04/05/2017	9.64	Call	Bond Future	3,653.7800	3.6538	3,245.7600	3.2458	(11.167)	0	0	0
2017/02/17	2040	03/08/2017			Bond Future	9.4652	95.8910	9.5385	95.2406	0.774	0.0000	0.0000	0
2017/02/17	2040	03/08/2017	9.61	Put	Bond Future	3,152.1800	3.1522	3,427.2900	3.4273	8.728	0	0	0
2017/02/17	2040	03/08/2017	9.63	Put	Bond Future	3,075.9700	3.0760	3,346.3400	3.3463	8.790	0	0	0
2017/02/17	2040	03/08/2017	9.61	Call	Bond Future	4,429.7700	4.4298	4,054.5300	4.0545	(8.471)	0	0	0
2017/02/17	2040	03/08/2017	9.62	Put	Bond Future	3,114.0100	3.1140	3,386.7500	3.3868	8.758	0	0	0
2017/02/17	2040	03/08/2017	9.62	Call	Bond Future	4,478.8200	4.4788	4,101.2100	4.1012	(8.431)	0	0	0
2017/02/17	2040	03/08/2017	9.63	Call	Bond Future	4,527.8800	4.5279	4,147.9000	4.1479	(8.392)	0	0	0
2017/02/17	2040	02/11/2017			Bond Future	9.5008	97.7937	9.5762	97.1304	0.793	0.0000	0.0000	0
2017/02/17	2040	02/11/2017	9.66	Call	Bond Future	5,494.9100	5.4949	5,114.4800	5.1145	(6.923)	0	0	0
2017/02/17	2040	02/11/2017	9.65	Put	Bond Future	4,141.2500	4.1413	4,426.0100	4.4260	6.876	0	0	0
2017/02/17	2040	02/11/2017	9.67	Put	Bond Future	4,064.4500	4.0644	4,345.4100	4.3454	6.913	0	0	0
2017/02/17	2040	02/11/2017	9.66	Put	Bond Future	4,102.7000	4.1027	4,385.5600	4.3856	6.894	0	0	0
2017/02/17	2040	02/11/2017	9.67	Call	Bond Future	5,543.0000	5.5430	5,160.6700	5.1607	(6.898)	0	0	0
2017/02/17	2040	02/11/2017	9.65	Call	Bond Future	5,446.9900	5.4470	5,068.4600	5.0685	(6.949)	0	0	0
2017/02/17	2044	04/05/2017			Bond Future	9.4582	95.4892	9.5294	94.8440	0.752	0.0000	0.0000	19,616
2017/02/17	2044	04/05/2017	9.67	Call	Bond Future	3,666.7000	3.6667	3,257.4500	3.2575	(11.161)	0	0	0
2017/02/17	2044	04/05/2017	9.66	Put	Bond Future	1,802.9200	1.8029	2,042.1000	2.0421	13.266	0	0	0
2017/02/17	2044	04/05/2017	9.68	Put	Bond Future	1,735.7800	1.7358	1,968.3700	1.9684	13.400	0	0	0
2017/02/17	2044	04/05/2017	9.67	Put	Bond Future	1,769.0200	1.7690	2,004.8900	2.0049	13.333	0	0	0
2017/02/17	2044	04/05/2017	9.68	Call	Bond Future	3,721.4400	3.7214	3,308.9100	3.3089	(11.085)	0	0	0
2017/02/17	2044	04/05/2017	9.66	Call	Bond Future	3,612.4900	3.6125	3,206.5500	3.2065	(11.237)	0	0	0
2017/02/17	2044	03/08/2017			Bond Future	9.5035	92.9359	9.5767	92.2787	0.770	0.0000	0.0000	0
2017/02/17	2044	03/08/2017	9.62	Put	Bond Future	3,337.8300	3.3378	3,622.0400	3.6220	8.515	0	0	0
2017/02/17	2044	03/08/2017	9.64	Put	Bond Future	3,258.7000	3.2587	3,538.1200	3.5381	8.575	0	0	0
2017/02/17	2044	03/08/2017	9.63	Put	Bond Future	3,298.2000	3.2982	3,580.0100	3.5800	8.544	0	0	0
2017/02/17	2044	03/08/2017	9.64	Call	Bond Future	4,477.7800	4.4778	4,100.0100	4.1000	(8.437)	0	0	0
2017/02/17	2044	03/08/2017	9.62	Call	Bond Future	4,380.0100	4.3800	4,007.0300	4.0070	(8.516)	0	0	0
2017/02/17	2044	03/08/2017	9.63	Call	Bond Future	4,428.9000	4.4289	4,053.5200	4.0535	(8.476)	0	0	0
2017/02/17	2044	02/11/2017	9.68	Call	Bond Future	5,526.1600	5.5262	5,144.2400	5.1442	(6.911)	0	0	0
2017/02/17	2044	02/11/2017			Bond Future	9.5385	94.7800	9.6137	94.1097	0.789	0.0000	0.0000	0
2017/02/17	2044	02/11/2017	9.66	Call	Bond Future	5,430.3000	5.4303	5,052.2200	5.0522	(6.962)	0	0	0
2017/02/17	2044	02/11/2017	9.67	Call	Bond Future	5,477.9900	5.4780	5,097.9800	5.0980	(6.937)	0	0	0
2017/02/17	2044	02/11/2017	9.66	Put	Bond Future	4,351.3900	4.3514	4,643.6900	4.6437	6.717	0	0	0
2017/02/17	2044	02/11/2017	9.68	Put	Bond Future	4,271.7700	4.2718	4,560.2300	4.5602	6.753	0	0	0
2017/02/17	2044	02/11/2017	9.67	Put	Bond Future	4,311.2700	4.3113	4,601.6400	4.6016	6.735	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
2017/02/17	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2046	04/05/2017			Bond Future	133.6746	133.6746	133.3877	133.3877	(0.215)	0.0000	0.0000	19,696
2017/02/17	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2046	04/05/2017	138.32	Put	Bond Future	4,645.3900	4.6454	4,932.2600	4.9323	6.175	0	0	0
2017/02/17	2046	04/05/2017	138.34	Put	Bond Future	4,665.3900	4.6654	4,952.2600	4.9523	6.149	0	0	0
2017/02/17	2046	04/05/2017	138.33	Put	Bond Future	4,655.3900	4.6554	4,942.2600	4.9423	6.162	0	0	0
2017/02/17	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2046	03/08/2017	141.17	Put	Bond Future	4,904.9700	4.9050	5,196.8200	5.1968	5.950	0	0	0
2017/02/17	2046	03/08/2017			Bond Future	136.2650	136.2650	135.9732	135.9732	(0.214)	0.0000	0.0000	0
2017/02/17	2046	03/08/2017	141.19	Put	Bond Future	4,924.9700	4.9250	5,216.8200	5.2168	5.926	0	0	0
2017/02/17	2046	03/08/2017	141.18	Put	Bond Future	4,914.9700	4.9150	5,206.8200	5.2068	5.938	0	0	0
2017/02/17	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2046	02/11/2017	136.31	Call	Bond Future	1,082.1800	1.0822	784.5600	0.7846	(27.502)	0	0	0
2017/02/17	2046	02/11/2017			Bond Future	137.3922	137.3922	137.0946	137.0946	(0.217)	0.0000	0.0000	0
2017/02/17	2046	02/11/2017	136.30	Call	Bond Future	1,092.1800	1.0922	794.5600	0.7946	(27.250)	0	0	0
2017/02/17	2046	02/11/2017	136.32	Call	Bond Future	1,072.1800	1.0722	774.5600	0.7746	(27.758)	0	0	0
2017/02/17	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2050	04/05/2017			Bond Future	145.1951	145.1951	145.1891	145.1891	(0.004)	0.0000	0.0000	24,007
2017/02/17	2050	04/05/2017	147.83	Put	Bond Future	2,634.9100	2.6349	2,640.9500	2.6410	0.229	0	0	0
2017/02/17	2050	04/05/2017	147.85	Put	Bond Future	2,654.9100	2.6549	2,660.9500	2.6610	0.228	0	0	0
2017/02/17	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2050	04/05/2017	147.84	Put	Bond Future	2,644.9100	2.6449	2,650.9500	2.6510	0.228	0	0	0
2017/02/17	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2050	03/08/2017			Bond Future	146.3300	146.3300	146.3246	146.3246	(0.004)	0.0000	0.0000	0
2017/02/17	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2050	03/08/2017	149.22	Put	Bond Future	2,890.0400	2.8900	2,895.4300	2.8954	0.187	0	0	0
2017/02/17	2050	03/08/2017	149.24	Put	Bond Future	2,910.0400	2.9100	2,915.4300	2.9154	0.185	0	0	0
2017/02/17	2050	03/08/2017	149.23	Put	Bond Future	2,900.0400	2.9000	2,905.4300	2.9054	0.186	0	0	0
2017/02/17	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	2050	02/11/2017			Bond Future	149.2633	149.2633	149.2579	149.2579	(0.004)	0.0000	0.0000	0
2017/02/17	2050	02/11/2017	144.67	Call	Bond Future	4,593.3300	4.5933	4,587.8800	4.5879	(0.119)	0	0	0
2017/02/17	2050	02/11/2017	144.65	Call	Bond Future	4,613.3300	4.6133	4,607.8800	4.6079	(0.118)	0	0	0
2017/02/17	2050	02/11/2017	144.66	Call	Bond Future	4,603.3300	4.6033	4,597.8800	4.5979	(0.118)	0	0	0
2017/02/17	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	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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2017/02/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	AL37	04/05/2017			Index Future	529.7850	529.7850	528.9290	528.9290	(0.162)	0.0000	0.0000	1
2017/02/17	AL37	03/08/2017			Index Future	539.9330	539.9330	539.0630	539.0630	(0.161)	0.0000	0.0000	0
2017/02/17	AL37	02/11/2017			Index Future	550.6430	550.6430	549.7550	549.7550	(0.161)	0.0000	0.0000	0
2017/02/17	AL7T	04/05/2017			Index Future	615.0970	615.0970	612.4540	612.4540	(0.430)	0.0000	0.0000	0
2017/02/17	AL7T	03/08/2017			Index Future	626.8790	626.8790	624.1880	624.1880	(0.429)	0.0000	0.0000	0
2017/02/17	AL7T	02/11/2017			Index Future	639.3140	639.3140	636.5690	636.5690	(0.429)	0.0000	0.0000	0
2017/02/17	ALBI	04/05/2017			Index Future	559.3940	559.3940	556.7470	556.7470	(0.473)	0.0000	0.0000	598
2017/02/17	ALBI	03/08/2017			Index Future	570.1090	570.1090	567.4140	567.4140	(0.473)	0.0000	0.0000	0
2017/02/17	ALBI	02/11/2017			Index Future	581.4180	581.4180	578.6680	578.6680	(0.473)	0.0000	0.0000	0
2017/02/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	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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2017/02/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/17	EL28	04/05/2017			Bond Future	130.1395	130.1395	130.3895	130.3895	0.192	0.0000	0.0000	0
2017/02/17	EL28	04/05/2017	137.90	Put	Bond Future	7,760.4900	7.7605	7,510.5300	7.5105	(3.221)	0	0	0
2017/02/17	EL28	04/05/2017	137.92	Put	Bond Future	7,780.4900	7.7805	7,530.5300	7.5305	(3.213)	0	0	0
2017/02/17	EL28	04/05/2017	137.91	Put	Bond Future	7,770.4900	7.7705	7,520.5300	7.5205	(3.217)	0	0	0
2017/02/17	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/17	EL28	03/08/2017			Bond Future	132.6612		132.6612	132.9169	132.9169	0.193	0.0000	0.0000	0
2017/02/17	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	EL28	03/08/2017	135.16	Put	Bond Future	2,498.7700		2.4988	2,243.1200	2,2431	(10.231)	0	0	0
2017/02/17	EL28	03/08/2017	135.18	Put	Bond Future	2,518.7700		2.5188	2,263.1200	2,2631	(10.150)	0	0	0
2017/02/17	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	EL28	03/08/2017	135.17	Put	Bond Future	2,508.7700		2.5088	2,253.1200	2,2531	(10.190)	0	0	0
2017/02/17	EL28	02/11/2017			Bond Future	133.5536		133.5536	133.8143	133.8143	0.195	0.0000	0.0000	0
2017/02/17	EL28	02/11/2017	133.87	Put	Bond Future	316.4200		0.3164	55.7400	0.0557	(82.384)	0	0	0
2017/02/17	EL28	02/11/2017	133.89	Put	Bond Future	336.4200		0.3364	75.7400	0.0757	(77.486)	0	0	0
2017/02/17	EL28	02/11/2017	133.88	Put	Bond Future	326.4200		0.3264	65.7400	0.0657	(79.860)	0	0	0
2017/02/17	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	ES33	04/05/2017			Bond Future	10.3435		78.8960	10.4145	78.4375	0.687	0.0000	0.0000	9,466
2017/02/17	ES33	04/05/2017	10.55	Call	Bond Future	1,322.6200		1.3226	864.0800	0.8641	(34.669)	0	0	0
2017/02/17	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	ES33	04/05/2017	10.56	Call	Bond Future	1,385.8000		1.3858	927.2600	0.9273	(33.088)	0	0	0
2017/02/17	ES33	04/05/2017	10.54	Call	Bond Future	1,259.3700		1.2594	800.8300	0.8008	(36.410)	0	0	0
2017/02/17	ES33	03/08/2017			Bond Future	10.4183		80.4072	10.4916	79.9401	0.704	0.0000	0.0000	0
2017/02/17	ES33	03/08/2017	10.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	ES33	03/08/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	ES33	03/08/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	ES33	03/08/2017	10.55	Call	Bond Future	836.3200		0.8363	369.2800	0.3693	(55.845)	0	0	0
2017/02/17	ES33	03/08/2017	10.53	Call	Bond Future	710.2200		0.7102	243.1800	0.2432	(65.760)	0	0	0
2017/02/17	ES33	03/08/2017	10.54	Call	Bond Future	773.3100		0.7733	306.2700	0.3063	(60.395)	0	0	0
2017/02/17	ES33	02/11/2017	10.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	ES33	02/11/2017			Bond Future	10.4902		78.2092	10.5660	77.7328	0.722	0.0000	0.0000	0
2017/02/17	ES33	02/11/2017	10.68	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	ES33	02/11/2017	10.66	Call	Bond Future	1,061.7400		1.0617	585.3000	0.5853	(44.874)	0	0	0
2017/02/17	ES33	02/11/2017	10.67	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	ES33	02/11/2017	10.67	Call	Bond Future	1,123.6000		1.1236	647.1600	0.6472	(42.403)	0	0	0
2017/02/17	ES33	02/11/2017	10.68	Call	Bond Future	1,185.3800		1.1854	708.9400	0.7089	(40.193)	0	0	0
2017/02/17	ES42	04/05/2017			Bond Future	10.4890		82.8329	10.5600	82.3045	0.678	0.0000	0.0000	8,777
2017/02/17	ES42	03/08/2017			Bond Future	10.5625		84.4193	10.6358	83.8811	0.694	0.0000	0.0000	0
2017/02/17	ES42	02/11/2017			Bond Future	10.6323		81.8321	10.7080	81.2831	0.712	0.0000	0.0000	0
2017/02/17	GOVI	04/05/2017			GOVI	557.1760		557.1760	554.4840	554.4840	(0.483)	0.0000	0.0000	394
2017/02/17	GOVI	04/05/2017	262.19	Call	GOVI	2,949,860.0000		294.9860	2,922,940.0000	292.2940	(0.913)	0	0	0
2017/02/17	GOVI	04/05/2017	262.20	Call	GOVI	2,949,760.0000		294.9760	2,922,840.0000	292.2840	(0.913)	0	0	0
2017/02/17	GOVI	04/05/2017	262.18	Call	GOVI	2,949,960.0000		294.9960	2,923,040.0000	292.3040	(0.913)	0	0	0
2017/02/17	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	GOVI	03/08/2017			GOVI	567.8490		567.8490	565.1070	565.1070	(0.483)	0.0000	0.0000	0

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2017/02/17	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	GOVI	03/08/2017	561.09	Call	GOVI	67,590.0000	6.7590	40,170.0000	4.0170	(40.568)	0	0	0
2017/02/17	GOVI	03/08/2017	561.10	Call	GOVI	67,490.0000	6.7490	40,070.0000	4.0070	(40.628)	0	0	0
2017/02/17	GOVI	03/08/2017	561.11	Call	GOVI	67,390.0000	6.7390	39,970.0000	3.9970	(40.689)	0	0	0
2017/02/17	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	GOVI	02/11/2017			GOVI	579.1120	579.1120	576.3160	576.3160	(0.483)	0.0000	0.0000	0
2017/02/17	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	GOVI	02/11/2017	572.44	Call	GOVI	66,720.0000	6.6720	38,760.0000	3.8760	(41.906)	0	0	0
2017/02/17	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	GOVI	02/11/2017	572.45	Call	GOVI	66,620.0000	6.6620	38,660.0000	3.8660	(41.969)	0	0	0
2017/02/17	GOVI	02/11/2017	572.46	Call	GOVI	66,520.0000	6.6520	38,560.0000	3.8560	(42.032)	0	0	0
2017/02/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/17	IGOV	04/05/2017			Index Future	254.1250	254.1250	254.1380	254.1380	0.005	0.0000	0.0000	922
2017/02/17	IGOV	03/08/2017			Index Future	259.0500	259.0500	259.0640	259.0640	0.005	0.0000	0.0000	412
2017/02/17	IGOV	02/11/2017			Index Future	264.2420	264.2420	264.2570	264.2570	0.006	0.0000	0.0000	0
2017/02/17	ILBI	04/05/2017			Index Future	686.4900	686.4900	686.3510	686.3510	(0.020)	0.0000	0.0000	0
2017/02/17	ILBI	03/08/2017			Index Future	699.5170	699.5170	699.3750	699.3750	(0.020)	0.0000	0.0000	0
2017/02/17	ILBI	02/11/2017			Index Future	713.6120	713.6120	713.4660	713.4660	(0.020)	0.0000	0.0000	0
2017/02/17	IS01	16/03/2017			Interest Rate Swap	100.0030	100.0030	100.0030	100.0030	0.000	0.0000	0.0000	0
2017/02/17	IS01	15/06/2017			Interest Rate Swap	99.5977	99.5977	99.5973	99.5973	0.000	0.0000	0.0000	0
2017/02/17	IS01	21/09/2017			Interest Rate Swap	99.6015	99.6015	99.6011	99.6011	0.000	0.0000	0.0000	0
2017/02/17	IS01	21/12/2017			Interest Rate Swap	99.8282	99.8282	99.8278	99.8278	0.000	0.0000	0.0000	0
2017/02/17	IS01	15/03/2018			Interest Rate Swap	99.8359	99.8359	99.8354	99.8354	(0.001)	0.0000	0.0000	0
2017/02/17	IS02	18/12/2017			Interest Rate Swap	99.8569	99.8569	99.8565	99.8565	0.000	0.0000	0.0000	0
2017/02/17	IS02	16/03/2018			Interest Rate Swap	99.1181	99.1181	99.1176	99.1176	(0.001)	0.0000	0.0000	0
2017/02/17	IS02	15/06/2018			Interest Rate Swap	98.7413	98.7413	98.7408	98.7408	(0.001)	0.0000	0.0000	0
2017/02/17	IS02	21/09/2018			Interest Rate Swap	98.7645	98.7645	98.7640	98.7640	0.000	0.0000	0.0000	0
2017/02/17	IS02	21/12/2018			Interest Rate Swap	99.2300	99.2300	99.2300	99.2300	0.000	0.0000	0.0000	0
2017/02/17	IS02	15/03/2019			Interest Rate Swap	99.6950	99.6950	99.6945	99.6945	(0.001)	0.0000	0.0000	0
2017/02/17	IS05	17/12/2020			Interest Rate Swap	97.2576	97.2576	97.2567	97.2567	(0.001)	0.0000	0.0000	0
2017/02/17	IS05	16/03/2021			Interest Rate Swap	96.5439	96.5439	96.5429	96.5429	(0.001)	0.0000	0.0000	0
2017/02/17	IS05	15/06/2021			Interest Rate Swap	95.7908	95.7908	95.7897	95.7897	(0.001)	0.0000	0.0000	0
2017/02/17	IS05	21/09/2021			Interest Rate Swap	96.0182	96.0182	96.0172	96.0172	(0.001)	0.0000	0.0000	0
2017/02/17	IS05	21/12/2021			Interest Rate Swap	98.2495	98.2495	98.2484	98.2484	(0.001)	0.0000	0.0000	50
2017/02/17	IS05	15/03/2022			Interest Rate Swap	98.4225	98.4225	98.4213	98.4213	(0.001)	0.0000	0.0000	0
2017/02/17	IS10	17/12/2025			Interest Rate Swap	96.7746	96.7746	96.7727	96.7727	(0.002)	0.0000	0.0000	0
2017/02/17	IS10	16/03/2026			Interest Rate Swap	93.8052	93.8052	93.8032	93.8032	(0.002)	0.0000	0.0000	0
2017/02/17	IS10	15/06/2026			Interest Rate Swap	92.5618	92.5618	92.5598	92.5598	(0.002)	0.0000	0.0000	0

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2017/02/17	IS10	21/09/2026			Interest Rate Swap	94.7062	94.7062	94.7042	94.7042	(0.002)	0.0000	0.0000	0
2017/02/17	IS10	21/12/2026			Interest Rate Swap	98.4504	98.4504	98.4485	98.4485	(0.002)	0.0000	0.0000	0
2017/02/17	IS10	15/03/2027			Interest Rate Swap	97.0286	97.0286	97.0265	97.0265	(0.002)	0.0000	0.0000	0
2017/02/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/17	JBAF	15/03/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	1,000
2017/02/17	JBAF	19/04/2017			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/02/17	JBAF	17/05/2017			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/02/17	JBAF	21/06/2017			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/02/17	JBAF	19/07/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/17	JBAF	20/09/2017			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/02/17	JBAF	20/12/2017			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/02/17	JBAF	20/03/2018			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/02/17	JBAF	20/06/2018			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2017/02/17	JBAF	19/09/2018			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/02/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/17	JBAF	19/12/2018			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/02/17	R023	04/05/2017	8.61	Call	Bond Future	2,078.0700	2.0781	1,939.0100	1.9390	(6.692)	0	0	0
2017/02/17	R023	04/05/2017			Bond Future	8.2463	99.2006	8.2878	99.0151	0.502	0.0000	0.0000	19,210
2017/02/17	R023	04/05/2017	8.59	Call	Bond Future	2,014.1700	2.0142	1,877.0300	1.8770	(6.809)	0	0	0
2017/02/17	R023	04/05/2017	8.60	Call	Bond Future	2,046.0100	2.0460	1,907.9100	1.9079	(6.750)	0	0	0
2017/02/17	R023	04/05/2017	8.59	Put	Bond Future	488.6400	0.4886	536.9900	0.5370	9.895	0	0	0
2017/02/17	R023	04/05/2017	8.61	Put	Bond Future	464.6600	0.4647	511.0900	0.5111	9.992	0	0	0
2017/02/17	R023	04/05/2017	8.60	Put	Bond Future	476.5300	0.4765	523.9200	0.5239	9.945	0	0	0
2017/02/17	R023	03/08/2017	8.60	Put	Bond Future	1,002.9000	1.0029	1,067.0500	1.0670	6.396	0	0	0
2017/02/17	R023	03/08/2017			Bond Future	8.2699	101.1008	8.3136	100.9122	0.528	0.0000	0.0000	0
2017/02/17	R023	03/08/2017	8.59	Put	Bond Future	1,017.7200	1.0177	1,082.5900	1.0826	6.374	0	0	0
2017/02/17	R023	03/08/2017	8.60	Call	Bond Future	2,418.4300	2.4184	2,293.9000	2.2939	(5.149)	0	0	0
2017/02/17	R023	03/08/2017	8.58	Call	Bond Future	2,363.4500	2.3634	2,240.3700	2.2404	(5.208)	0	0	0
2017/02/17	R023	03/08/2017	8.59	Call	Bond Future	2,390.7400	2.3907	2,266.9300	2.2669	(5.179)	0	0	0
2017/02/17	R023	03/08/2017	8.58	Put	Bond Future	1,032.9700	1.0330	1,098.5700	1.0986	6.351	0	0	0
2017/02/17	R023	02/11/2017	8.56	Call	Bond Future	2,404.8100	2.4048	2,285.7000	2.2857	(4.953)	0	0	0
2017/02/17	R023	02/11/2017			Bond Future	8.2853	99.1743	8.3315	98.9817	0.558	0.0000	0.0000	0
2017/02/17	R023	02/11/2017	8.57	Call	Bond Future	2,430.1800	2.4302	2,310.3900	2.3104	(4.929)	0	0	0
2017/02/17	R023	02/11/2017	8.58	Call	Bond Future	2,455.3600	2.4554	2,334.9000	2.3349	(4.906)	0	0	0
2017/02/17	R023	02/11/2017	8.56	Put	Bond Future	1,267.0100	1.2670	1,340.4600	1.3405	5.797	0	0	0
2017/02/17	R023	02/11/2017	8.58	Put	Bond Future	1,235.3700	1.2354	1,307.4700	1.3075	5.836	0	0	0
2017/02/17	R023	02/11/2017	8.57	Put	Bond Future	1,251.2800	1.2513	1,324.0500	1.3241	5.816	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
2017/02/17	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R035	04/05/2017			Bond Future	9.3160	97.8657	9.3719	97.4000	0.600	0.0000	0.0000	7,829
2017/02/17	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R035	04/05/2017	9.55	Call	Bond Future	1,927.9900	1.9280	1,462.3100	1.4623	(24.154)	0	0	0
2017/02/17	R035	04/05/2017	9.53	Call	Bond Future	1,765.5000	1.7655	1,299.8200	1.2998	(26.377)	0	0	0
2017/02/17	R035	04/05/2017	9.54	Call	Bond Future	1,846.8000	1.8468	1,381.1200	1.3811	(25.216)	0	0	0
2017/02/17	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R035	03/08/2017			Bond Future	9.3587	99.7404	9.4162	99.2661	0.615	0.0000	0.0000	0
2017/02/17	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R035	03/08/2017	9.50	Call	Bond Future	1,158.8400	1.1588	684.5500	0.6845	(40.928)	0	0	0
2017/02/17	R035	03/08/2017	9.51	Call	Bond Future	1,240.0300	1.2400	765.7400	0.7657	(38.248)	0	0	0
2017/02/17	R035	03/08/2017	9.52	Call	Bond Future	1,321.1100	1.3211	846.8200	0.8468	(35.901)	0	0	0
2017/02/17	R035	02/11/2017			Bond Future	9.3977	97.2160	9.4570	96.7322	0.631	0.0000	0.0000	0
2017/02/17	R035	02/11/2017	9.60	Call	Bond Future	1,635.6700	1.6357	1,151.8800	1.1519	(29.577)	0	0	0
2017/02/17	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R035	02/11/2017	9.61	Call	Bond Future	1,715.4100	1.7154	1,231.6200	1.2316	(28.203)	0	0	0
2017/02/17	R035	02/11/2017	9.59	Call	Bond Future	1,555.8300	1.5558	1,072.0400	1.0720	(31.095)	0	0	0
2017/02/17	R186	04/05/2017			Bond Future	8.6418	115.9621	8.7138	115.4631	0.833	0.0000	0.0000	114,746
2017/02/17	R186	04/05/2017	8.89	Put	Bond Future	1,032.1500	1.0322	1,202.2500	1.2022	16.480	0	0	0
2017/02/17	R186	04/05/2017	8.94	Put	Bond Future	921.7000	0.9217	1,077.9400	1.0779	16.951	0	0	500
2017/02/17	R186	04/05/2017	9.20	Call	Bond Future	4,281.9700	4.2820	3,877.8100	3.8778	(9.439)	0	0	0
2017/02/17	R186	04/05/2017	8.70	Put	Bond Future	1,549.0100	1.5490	1,776.4100	1.7764	14.680	0	0	0
2017/02/17	R186	04/05/2017	8.91	Put	Bond Future	986.7900	0.9868	1,151.2800	1.1513	16.669	0	0	0
2017/02/17	R186	04/05/2017	8.44	Put	Bond Future	2,533.6200	2.5336	2,843.8100	2.8438	12.243	0	0	0
2017/02/17	R186	04/05/2017	8.90	Put	Bond Future	1,009.2700	1.0093	1,176.5500	1.1766	16.574	0	0	0
2017/02/17	R186	04/05/2017	8.70	Call	Bond Future	1,952.7900	1.9528	1,681.2000	1.6812	(13.908)	0	0	500
2017/02/17	R186	04/05/2017	8.91	Call	Bond Future	2,830.8900	2.8309	2,496.3900	2.4964	(11.816)	0	0	0
2017/02/17	R186	04/05/2017	8.98	Call	Bond Future	3,158.9000	3.1589	2,805.4900	2.8055	(11.188)	0	0	0
2017/02/17	R186	04/05/2017	9.20	Put	Bond Future	489.5800	0.4896	584.4100	0.5844	19.370	0	0	5,709
2017/02/17	R186	04/05/2017	8.89	Call	Bond Future	2,740.1600	2.7402	2,411.2700	2.4113	(12.003)	0	0	0
2017/02/17	R186	04/05/2017	8.94	Call	Bond Future	2,969.5200	2.9695	2,626.7700	2.6268	(11.542)	0	0	0
2017/02/17	R186	04/05/2017	8.98	Put	Bond Future	840.2400	0.8402	985.8200	0.9858	17.326	0	0	0
2017/02/17	R186	04/05/2017	8.44	Call	Bond Future	1,118.9900	1.1190	930.1900	0.9302	(16.872)	0	0	500
2017/02/17	R186	04/05/2017	8.90	Call	Bond Future	2,785.3500	2.7854	2,453.6400	2.4536	(11.909)	0	0	0
2017/02/17	R186	03/08/2017	9.35	Call	Bond Future	5,416.0500	5.4161	5,028.8700	5.0289	(7.149)	0	0	0
2017/02/17	R186	03/08/2017	8.93	Put	Bond Future	1,803.7900	1.8038	1,999.4900	1.9995	10.849	0	0	0
2017/02/17	R186	03/08/2017			Bond Future	8.6777	112.8802	8.7526	112.3720	0.863	0.0000	0.0000	0
2017/02/17	R186	03/08/2017	8.92	Put	Bond Future	1,829.3000	1.8293	2,027.0200	2.0270	10.809	0	0	0
2017/02/17	R186	03/08/2017	9.50	Call	Bond Future	6,170.9900	6.1710	5,762.4300	5.7624	(6.621)	0	0	0
2017/02/17	R186	03/08/2017	8.85	Put	Bond Future	2,015.8700	2.0159	2,227.9600	2.2280	10.521	0	0	750
2017/02/17	R186	03/08/2017	8.91	Call	Bond Future	3,420.6400	3.4206	3,112.2400	3.1122	(9.016)	0	0	0
2017/02/17	R186	03/08/2017	8.93	Call	Bond Future	3,502.7700	3.5028	3,190.3300	3.1903	(8.920)	0	0	0
2017/02/17	R186	03/08/2017	8.92	Call	Bond Future	3,461.5900	3.4616	3,151.1700	3.1512	(8.968)	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
2017/02/17	R186	03/08/2017	9.35	Put	Bond Future	964.4200	0.9644	1,085.3800	1.0854	12.542	0	0	750
2017/02/17	R186	03/08/2017	9.50	Put	Bond Future	758.7000	0.7587	858.2800	0.8583	13.125	0	0	6,500
2017/02/17	R186	03/08/2017	8.85	Call	Bond Future	3,179.8300	3.1798	2,883.7800	2.8838	(9.310)	0	0	0
2017/02/17	R186	03/08/2017	8.91	Put	Bond Future	1,855.0900	1.8551	2,054.8300	2.0548	10.767	0	0	0
2017/02/17	R186	02/11/2017	8.89	Put	Bond Future	2,607.4200	2.6074	2,828.1200	2.8281	8.464	0	0	0
2017/02/17	R186	02/11/2017	8.88	Call	Bond Future	3,804.3700	3.8044	3,508.4000	3.5084	(7.780)	0	0	0
2017/02/17	R186	02/11/2017			Bond Future	8.7032	115.1198	8.7813	114.6015	0.897	0.0000	0.0000	0
2017/02/17	R186	02/11/2017	8.89	Call	Bond Future	3,842.5000	3.8425	3,544.8500	3.5449	(7.746)	0	0	0
2017/02/17	R186	02/11/2017	8.90	Call	Bond Future	3,880.8100	3.8808	3,581.4900	3.5815	(7.713)	0	0	0
2017/02/17	R186	02/11/2017	8.88	Put	Bond Future	2,634.9400	2.6349	2,857.3200	2.8573	8.440	0	0	0
2017/02/17	R186	02/11/2017	8.90	Put	Bond Future	2,580.1300	2.5801	2,799.1600	2.7992	8.489	0	0	0
2017/02/17	R197	04/05/2017	308.58	Put	Bond Future	6,526.1900	6.5262	6,538.7400	6.5387	0.192	0	0	0
2017/02/17	R197	04/05/2017			Bond Future	302.0538	302.0538	302.0413	302.0413	(0.004)	0.0000	0.0000	1,063
2017/02/17	R197	04/05/2017	308.60	Put	Bond Future	6,546.1900	6.5462	6,558.7400	6.5587	0.192	0	0	0
2017/02/17	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R197	04/05/2017	308.59	Put	Bond Future	6,536.1900	6.5362	6,548.7400	6.5487	0.192	0	0	0
2017/02/17	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R197	03/08/2017			Bond Future	300.9537	300.9537	300.9428	300.9428	(0.004)	0.0000	0.0000	0
2017/02/17	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R197	03/08/2017	308.05	Put	Bond Future	7,096.2800	7.0963	7,107.1800	7.1072	0.154	0	0	0
2017/02/17	R197	03/08/2017	308.07	Put	Bond Future	7,116.2800	7.1163	7,127.1800	7.1272	0.153	0	0	0
2017/02/17	R197	03/08/2017	308.06	Put	Bond Future	7,106.2800	7.1063	7,117.1800	7.1172	0.153	0	0	0
2017/02/17	R197	02/11/2017	305.16	Call	Bond Future	1,827.1600	1.8272	1,815.7500	1.8157	(0.624)	0	0	0
2017/02/17	R197	02/11/2017			Bond Future	306.9872	306.9872	306.9758	306.9758	(0.004)	0.0000	0.0000	0
2017/02/17	R197	02/11/2017	305.17	Call	Bond Future	1,817.1600	1.8172	1,805.7500	1.8057	(0.628)	0	0	0
2017/02/17	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R197	02/11/2017	305.15	Call	Bond Future	1,837.1600	1.8372	1,825.7500	1.8257	(0.621)	0	0	0
2017/02/17	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R202	04/05/2017	256.73	Put	Bond Future	7,062.4100	7.0624	7,072.6500	7.0726	0.145	0	0	0
2017/02/17	R202	04/05/2017			Bond Future	249.6676	249.6676	249.6574	249.6574	(0.004)	0.0000	0.0000	33,873
2017/02/17	R202	04/05/2017	256.72	Put	Bond Future	7,052.4100	7.0524	7,062.6500	7.0626	0.145	0	0	0
2017/02/17	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R202	04/05/2017	256.71	Put	Bond Future	7,042.4100	7.0424	7,052.6500	7.0526	0.145	0	0	0
2017/02/17	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R202	03/08/2017			Bond Future	250.8124	250.8124	250.8035	250.8035	(0.004)	0.0000	0.0000	0
2017/02/17	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R202	03/08/2017	258.35	Put	Bond Future	7,537.5800	7.5376	7,546.5200	7.5465	0.119	0	0	0
2017/02/17	R202	03/08/2017	258.37	Put	Bond Future	7,557.5800	7.5576	7,566.5200	7.5665	0.118	0	0	0
2017/02/17	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R202	03/08/2017	258.36	Put	Bond Future	7,547.5800	7.5476	7,556.5200	7.5565	0.118	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
2017/02/17	R202	02/11/2017			Bond Future	255.8403	255.8403	255.8313	255.8313	(0.003)	0.0000	0.0000	0
2017/02/17	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R202	02/11/2017	253.89	Call	Bond Future	1,950.2500	1.9503	1,941.3000	1.9413	(0.459)	0	0	0
2017/02/17	R202	02/11/2017	253.90	Call	Bond Future	1,940.2500	1.9403	1,931.3000	1.9313	(0.461)	0	0	0
2017/02/17	R202	02/11/2017	253.91	Call	Bond Future	1,930.2500	1.9303	1,921.3000	1.9213	(0.464)	0	0	0
2017/02/17	R203	04/05/2017	6.91	Call	Bond Future	14.6800	0.0147	18.1700	0.0182	23.774	0	0	0
2017/02/17	R203	04/05/2017	6.92	Put	Bond Future	145.3400	0.1453	130.1400	0.1301	(10.458)	0	0	0
2017/02/17	R203	04/05/2017			Bond Future	7.2909	101.5093	7.2371	101.5282	(0.738)	0.0000	0.0000	31,101
2017/02/17	R203	04/05/2017	6.92	Call	Bond Future	15.4600	0.0155	19.0800	0.0191	23.415	0	0	0
2017/02/17	R203	04/05/2017	6.93	Call	Bond Future	16.1300	0.0161	19.8800	0.0199	23.249	0	0	0
2017/02/17	R203	04/05/2017	6.91	Put	Bond Future	148.0700	0.1481	132.7400	0.1327	(10.353)	0	0	0
2017/02/17	R203	04/05/2017	6.93	Put	Bond Future	142.5000	0.1425	127.4300	0.1274	(10.575)	0	0	0
2017/02/17	R203	03/08/2017	4.89	Call	Bond Future	5.3300	0.0053	7.5400	0.0075	41.463	0	0	0
2017/02/17	R203	03/08/2017			Bond Future	6.2329	103.4537	6.0505	103.4732	(2.926)	0.0000	0.0000	0
2017/02/17	R203	03/08/2017	4.87	Call	Bond Future	5.1200	0.0051	7.2500	0.0073	41.602	0	0	0
2017/02/17	R203	03/08/2017	4.88	Call	Bond Future	5.2300	0.0052	7.3900	0.0074	41.300	0	0	0
2017/02/17	R203	03/08/2017	4.87	Put	Bond Future	151.1700	0.1512	133.7900	0.1338	(11.497)	0	0	0
2017/02/17	R203	03/08/2017	4.89	Put	Bond Future	149.2300	0.1492	131.9300	0.1319	(11.593)	0	0	0
2017/02/17	R203	03/08/2017	4.88	Put	Bond Future	150.2000	0.1502	132.8500	0.1329	(11.551)	0	0	0
2017/02/17	R204	04/05/2017	7.90	Put	Bond Future	76.0000	0.0760	76.6800	0.0767	0.895	0	0	0
2017/02/17	R204	04/05/2017			Bond Future	7.5613	103.6980	7.5672	103.6892	0.078	0.0000	0.0000	29,025
2017/02/17	R204	04/05/2017	7.92	Put	Bond Future	70.2500	0.0703	70.8600	0.0709	0.868	0	0	0
2017/02/17	R204	04/05/2017	7.90	Call	Bond Future	583.9600	0.5840	575.7600	0.5758	(1.404)	0	0	0
2017/02/17	R204	04/05/2017	7.91	Put	Bond Future	73.1400	0.0731	73.7900	0.0738	0.889	0	0	0
2017/02/17	R204	04/05/2017	7.91	Call	Bond Future	596.0500	0.5960	587.8200	0.5878	(1.381)	0	0	0
2017/02/17	R204	04/05/2017	7.92	Call	Bond Future	608.1000	0.6081	599.8300	0.5998	(1.360)	0	0	0
2017/02/17	R204	03/08/2017	7.77	Put	Bond Future	216.4500	0.2164	218.6000	0.2186	0.993	0	0	0
2017/02/17	R204	03/08/2017			Bond Future	7.5236	101.6438	7.5303	101.6351	0.090	0.0000	0.0000	0
2017/02/17	R204	03/08/2017	7.76	Put	Bond Future	220.8500	0.2209	223.0500	0.2230	0.996	0	0	0
2017/02/17	R204	03/08/2017	7.75	Call	Bond Future	515.7800	0.5158	509.3000	0.5093	(1.256)	0	0	0
2017/02/17	R204	03/08/2017	7.76	Call	Bond Future	524.1000	0.5241	517.5900	0.5176	(1.242)	0	0	0
2017/02/17	R204	03/08/2017	7.77	Call	Bond Future	532.4900	0.5325	525.9300	0.5259	(1.232)	0	0	0
2017/02/17	R204	03/08/2017	7.75	Put	Bond Future	225.3300	0.2253	227.5600	0.2276	0.990	0	0	0
2017/02/17	R204	02/11/2017	7.76	Put	Bond Future	170.6400	0.1706	172.9500	0.1730	1.354	0	0	0
2017/02/17	R204	02/11/2017			Bond Future	7.3985	103.6604	7.4069	103.6515	0.114	0.0000	0.0000	0
2017/02/17	R204	02/11/2017	7.75	Put	Bond Future	173.7500	0.1738	176.1000	0.1761	1.353	0	0	0
2017/02/17	R204	02/11/2017	7.76	Call	Bond Future	553.9400	0.5539	547.2800	0.5473	(1.202)	0	0	0
2017/02/17	R204	02/11/2017	7.74	Call	Bond Future	539.0600	0.5391	532.4700	0.5325	(1.222)	0	0	0
2017/02/17	R204	02/11/2017	7.75	Call	Bond Future	546.4800	0.5465	539.8600	0.5399	(1.211)	0	0	0
2017/02/17	R204	02/11/2017	7.74	Put	Bond Future	176.9100	0.1769	179.2900	0.1793	1.345	0	0	0
2017/02/17	R207	04/05/2017	8.21	Put	Bond Future	98.8800	0.0989	115.1500	0.1152	16.454	0	0	0
2017/02/17	R207	04/05/2017			Bond Future	7.7551	101.0635	7.7985	100.9610	0.559	0.0000	0.0000	75,116
2017/02/17	R207	04/05/2017	8.22	Call	Bond Future	1,187.9100	1.1879	1,101.1500	1.1011	(7.304)	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
2017/02/17	R207	04/05/2017	8.20	Call	Bond Future	1,148.6400	1.1486	1,062.9000	1.0629	(7.464)	0	0	0
2017/02/17	R207	04/05/2017	8.21	Call	Bond Future	1,168.2300	1.1682	1,081.9700	1.0820	(7.384)	0	0	0
2017/02/17	R207	04/05/2017	8.20	Put	Bond Future	102.6500	0.1027	119.4400	0.1194	16.357	0	0	0
2017/02/17	R207	04/05/2017	8.22	Put	Bond Future	95.2200	0.0952	110.9900	0.1110	16.562	0	0	0
2017/02/17	R207	03/08/2017	8.19	Call	Bond Future	1,197.3400	1.1973	1,121.2800	1.1213	(6.352)	0	0	51
2017/02/17	R207	03/08/2017			Bond Future	7.7586	99.3561	7.8067	99.2519	0.620	0.0000	0.0000	0
2017/02/17	R207	03/08/2017	8.39	Put	Bond Future	174.5300	0.1745	194.4000	0.1944	11.385	0	0	0
2017/02/17	R207	03/08/2017	8.41	Put	Bond Future	166.9300	0.1669	186.0800	0.1861	11.472	0	0	0
2017/02/17	R207	03/08/2017	8.19	Put	Bond Future	268.3800	0.2684	296.5100	0.2965	10.481	0	0	0
2017/02/17	R207	03/08/2017	8.40	Put	Bond Future	170.6900	0.1707	190.2100	0.1902	11.436	0	0	0
2017/02/17	R207	03/08/2017	8.41	Call	Bond Future	1,565.3900	1.5654	1,480.3500	1.4803	(5.433)	0	0	0
2017/02/17	R207	03/08/2017	8.39	Call	Bond Future	1,530.4300	1.5304	1,446.1100	1.4461	(5.510)	0	0	0
2017/02/17	R207	03/08/2017	8.40	Call	Bond Future	1,547.8700	1.5479	1,463.2000	1.4632	(5.470)	0	0	0
2017/02/17	R207	02/11/2017			Bond Future	7.7162	101.3273	7.7703	101.2210	0.700	0.0000	0.0000	0
2017/02/17	R207	02/11/2017	8.03	Put	Bond Future	413.9600	0.4140	451.7500	0.4517	9.129	0	0	0
2017/02/17	R207	02/11/2017	8.05	Put	Bond Future	401.2700	0.4013	438.1700	0.4382	9.196	0	0	0
2017/02/17	R207	02/11/2017	8.03	Call	Bond Future	1,029.1800	1.0292	960.6500	0.9606	(6.659)	0	0	0
2017/02/17	R207	02/11/2017	8.04	Put	Bond Future	407.5700	0.4076	444.9100	0.4449	9.162	0	0	0
2017/02/17	R207	02/11/2017	8.04	Call	Bond Future	1,042.3200	1.0423	973.3400	0.9733	(6.618)	0	0	0
2017/02/17	R207	02/11/2017	8.05	Call	Bond Future	1,055.5400	1.0555	986.1200	0.9861	(6.577)	0	0	0
2017/02/17	R208	04/05/2017	8.39	Call	Bond Future	1,689.9000	1.6899	1,576.8900	1.5769	(6.687)	0	0	0
2017/02/17	R208	04/05/2017			Bond Future	7.9129	96.8761	7.9551	96.7401	0.534	0.0000	0.0000	21,493
2017/02/17	R208	04/05/2017	8.37	Call	Bond Future	1,638.1800	1.6382	1,526.4500	1.5265	(6.820)	0	0	0
2017/02/17	R208	04/05/2017	8.38	Call	Bond Future	1,663.9100	1.6639	1,551.5300	1.5515	(6.754)	0	0	0
2017/02/17	R208	04/05/2017	8.37	Put	Bond Future	180.0300	0.1800	204.3000	0.2043	13.481	0	0	0
2017/02/17	R208	04/05/2017	8.39	Put	Bond Future	168.5700	0.1686	191.5600	0.1916	13.638	0	0	0
2017/02/17	R208	04/05/2017	8.38	Put	Bond Future	174.1600	0.1742	197.7800	0.1978	13.562	0	0	0
2017/02/17	R208	03/08/2017	8.32	Call	Bond Future	1,677.3400	1.6773	1,580.0400	1.5800	(5.801)	0	0	0
2017/02/17	R208	03/08/2017			Bond Future	7.9233	98.7317	7.9688	98.5934	0.574	0.0000	0.0000	0
2017/02/17	R208	03/08/2017	8.30	Call	Bond Future	1,635.0100	1.6350	1,538.9000	1.5389	(5.878)	0	0	0
2017/02/17	R208	03/08/2017	8.31	Call	Bond Future	1,656.1200	1.6561	1,559.4100	1.5594	(5.840)	0	0	0
2017/02/17	R208	03/08/2017	8.30	Put	Bond Future	496.2900	0.4963	538.4700	0.5385	8.499	0	0	0
2017/02/17	R208	03/08/2017	8.32	Put	Bond Future	478.6300	0.4786	519.6200	0.5196	8.564	0	0	0
2017/02/17	R208	03/08/2017	8.31	Put	Bond Future	487.4000	0.4874	528.9800	0.5290	8.531	0	0	0
2017/02/17	R208	02/11/2017	8.18	Put	Bond Future	723.3100	0.7233	776.6700	0.7767	7.377	0	0	0
2017/02/17	R208	02/11/2017			Bond Future	7.9136	97.2875	7.9628	97.1464	0.622	0.0000	0.0000	0
2017/02/17	R208	02/11/2017	8.20	Put	Bond Future	702.4900	0.7025	754.7100	0.7547	7.434	0	0	0
2017/02/17	R208	02/11/2017	8.18	Call	Bond Future	1,483.5000	1.4835	1,395.7700	1.3958	(5.914)	0	0	0
2017/02/17	R208	02/11/2017	8.19	Put	Bond Future	712.8400	0.7128	765.6300	0.7656	7.406	0	0	0
2017/02/17	R208	02/11/2017	8.19	Call	Bond Future	1,501.4300	1.5014	1,413.1300	1.4131	(5.881)	0	0	0
2017/02/17	R208	02/11/2017	8.20	Call	Bond Future	1,519.4600	1.5195	1,430.5900	1.4306	(5.849)	0	0	0
2017/02/17	R209	04/05/2017	9.48	Put	Bond Future	1,287.0500	1.2871	1,473.1900	1.4732	14.463	0	0	0
2017/02/17	R209	04/05/2017			Bond Future	9.2941	73.7872	9.3653	73.2916	0.766	0.0000	0.0000	62,943
2017/02/17	R209	04/05/2017	8.93	Call	Bond Future	831.0200	0.8310	683.2800	0.6833	(17.778)	0	0	1,130
2017/02/17	R209	04/05/2017	9.33	Put	Bond Future	1,730.8500	1.7309	1,960.2900	1.9603	13.256	0	0	1,130
2017/02/17	R209	04/05/2017	9.47	Put	Bond Future	1,313.6200	1.3136	1,502.5400	1.5025	14.382	0	0	0

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2017/02/17	R209	04/05/2017	9.63	Call	Bond Future	3,232.9800	3.2330	2,884.2300	2.8842	(10.787)	0	0	0
2017/02/17	R209	04/05/2017	9.46	Call	Bond Future	2,487.8600	2.4879	2,183.9800	2.1840	(12.215)	0	0	0
2017/02/17	R209	04/05/2017	9.33	Call	Bond Future	1,981.4000	1.9814	1,715.2500	1.7153	(13.432)	0	0	0
2017/02/17	R209	04/05/2017	9.47	Call	Bond Future	2,529.3000	2.5293	2,222.6300	2.2226	(12.125)	0	0	0
2017/02/17	R209	04/05/2017	8.93	Put	Bond Future	3,447.4200	3.4474	3,795.2700	3.7953	10.090	0	0	0
2017/02/17	R209	04/05/2017	9.48	Call	Bond Future	2,570.9300	2.5709	2,261.4800	2.2615	(12.037)	0	0	0
2017/02/17	R209	04/05/2017	9.63	Put	Bond Future	937.6900	0.9377	1,084.5300	1.0845	15.660	0	0	1,130
2017/02/17	R209	04/05/2017	9.46	Put	Bond Future	1,340.4800	1.3405	1,532.1900	1.5322	14.302	0	0	0
2017/02/17	R209	03/08/2017			Bond Future	9.3332	75.2004	9.4063	74.6956	0.783	0.0000	0.0000	0
2017/02/17	R209	03/08/2017	9.44	Call	Bond Future	3,244.1100	3.2441	2,960.0400	2.9600	(8.756)	0	0	0
2017/02/17	R209	03/08/2017	9.43	Put	Bond Future	2,539.5200	2.5395	2,762.2000	2.7622	8.769	0	0	0
2017/02/17	R209	03/08/2017	9.45	Put	Bond Future	2,477.9500	2.4779	2,696.8000	2.6968	8.832	0	0	0
2017/02/17	R209	03/08/2017	9.44	Put	Bond Future	2,508.6800	2.5087	2,729.4400	2.7294	8.800	0	0	0
2017/02/17	R209	03/08/2017	9.45	Call	Bond Future	3,281.6900	3.2817	2,995.7100	2.9957	(8.714)	0	0	0
2017/02/17	R209	03/08/2017	9.43	Call	Bond Future	3,206.5300	3.2065	2,924.3800	2.9244	(8.799)	0	0	0
2017/02/17	R209	02/11/2017	9.52	Put	Bond Future	3,005.1400	3.0051	3,225.2400	3.2252	7.324	0	0	0
2017/02/17	R209	02/11/2017			Bond Future	9.3670	73.5415	9.4422	73.0266	0.802	0.0000	0.0000	0
2017/02/17	R209	02/11/2017	9.54	Put	Bond Future	2,945.7500	2.9457	3,162.7300	3.1627	7.366	0	0	0
2017/02/17	R209	02/11/2017	9.53	Put	Bond Future	2,975.3200	2.9753	3,193.8600	3.1939	7.345	0	0	0
2017/02/17	R209	02/11/2017	9.54	Call	Bond Future	4,122.9300	4.1229	3,825.0300	3.8250	(7.225)	0	0	0
2017/02/17	R209	02/11/2017	9.52	Call	Bond Future	4,047.6900	4.0477	3,752.9100	3.7529	(7.283)	0	0	0
2017/02/17	R209	02/11/2017	9.53	Call	Bond Future	4,085.2300	4.0852	3,788.8900	3.7889	(7.254)	0	0	0
2017/02/17	R210	04/05/2017			Bond Future	188.7583	188.7583	189.1164	189.1164	0.190	0.0000	0.0000	1,698
2017/02/17	R210	04/05/2017	192.31	Put	Bond Future	3,551.7000	3.5517	3,193.5600	3.1936	(10.084)	0	0	0
2017/02/17	R210	04/05/2017	192.33	Put	Bond Future	3,571.7000	3.5717	3,213.5600	3.2136	(10.027)	0	0	0
2017/02/17	R210	04/05/2017	192.32	Put	Bond Future	3,561.7000	3.5617	3,203.5600	3.2036	(10.055)	0	0	0
2017/02/17	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R210	03/08/2017	196.29	Put	Bond Future	3,874.0000	3.8740	3,507.7900	3.5078	(9.453)	0	0	0
2017/02/17	R210	03/08/2017			Bond Future	192.4160	192.4160	192.7822	192.7822	0.190	0.0000	0.0000	0
2017/02/17	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R210	03/08/2017	196.28	Put	Bond Future	3,864.0000	3.8640	3,497.7900	3.4978	(9.477)	0	0	0
2017/02/17	R210	03/08/2017	196.30	Put	Bond Future	3,884.0000	3.8840	3,517.7900	3.5178	(9.429)	0	0	0
2017/02/17	R210	02/11/2017	192.07	Call	Bond Future	1,771.3200	1.7713	2,144.6900	2.1447	21.079	0	0	0
2017/02/17	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R210	02/11/2017			Bond Future	193.8413	193.8413	194.2147	194.2147	0.193	0.0000	0.0000	0
2017/02/17	R210	02/11/2017	192.08	Call	Bond Future	1,761.3200	1.7613	2,134.6900	2.1347	21.198	0	0	0
2017/02/17	R210	02/11/2017	192.09	Call	Bond Future	1,751.3200	1.7513	2,124.6900	2.1247	21.319	0	0	0
2017/02/17	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R212	04/05/2017			Bond Future	149.5119	149.5119	149.5057	149.5057	(0.004)	0.0000	0.0000	3,258
2017/02/17	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/17	R212	04/05/2017	152.23	Put	Bond Future	2,718.0900	2.7181	2,724.3300	2.7243	0.230	0	0	0
2017/02/17	R212	04/05/2017	152.25	Put	Bond Future	2,738.0900	2.7381	2,744.3300	2.7443	0.228	0	0	0
2017/02/17	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R212	04/05/2017	152.24	Put	Bond Future	2,728.0900	2.7281	2,734.3300	2.7343	0.229	0	0	0
2017/02/17	R212	03/08/2017			Bond Future	150.3593	150.3593	150.3538	150.3538	(0.004)	0.0000	0.0000	0
2017/02/17	R212	03/08/2017	153.34	Put	Bond Future	2,980.6900	2.9807	2,986.1700	2.9862	0.184	0	0	0
2017/02/17	R212	03/08/2017	153.36	Put	Bond Future	3,000.6900	3.0007	3,006.1700	3.0062	0.183	0	0	0
2017/02/17	R212	03/08/2017	153.35	Put	Bond Future	2,990.6900	2.9907	2,996.1700	2.9962	0.183	0	0	0
2017/02/17	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R212	02/11/2017			Bond Future	153.3736	153.3736	153.3679	153.3679	(0.004)	0.0000	0.0000	0
2017/02/17	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/17	R212	02/11/2017	152.42	Call	Bond Future	953.5900	0.9536	947.9100	0.9479	(0.596)	0	0	0
2017/02/17	R212	02/11/2017	152.40	Call	Bond Future	973.5900	0.9736	967.9100	0.9679	(0.583)	0	0	0
2017/02/17	R212	02/11/2017	152.41	Call	Bond Future	963.5900	0.9636	957.9100	0.9579	(0.589)	0	0	0
2017/02/17	R213	04/05/2017			Bond Future	9.0721	85.1806	9.1435	84.6907	0.786	0.0000	0.0000	44,842
2017/02/17	R213	04/05/2017	9.35	Put	Bond Future	1,014.3000	1.0143	1,173.6900	1.1737	15.714	0	0	0
2017/02/17	R213	04/05/2017	9.37	Put	Bond Future	970.8100	0.9708	1,125.0100	1.1250	15.884	0	0	0
2017/02/17	R213	04/05/2017	9.35	Call	Bond Future	2,900.4200	2.9004	2,569.9600	2.5700	(11.394)	0	0	0
2017/02/17	R213	04/05/2017	9.36	Put	Bond Future	992.3700	0.9924	1,149.1500	1.1492	15.799	0	0	0
2017/02/17	R213	04/05/2017	9.36	Call	Bond Future	2,945.2600	2.9453	2,612.1900	2.6122	(11.309)	0	0	0
2017/02/17	R213	04/05/2017	9.37	Call	Bond Future	2,990.4000	2.9904	2,654.7500	2.6548	(11.224)	0	0	0
2017/02/17	R213	03/08/2017	9.33	Put	Bond Future	2,085.2600	2.0853	2,283.5300	2.2835	9.508	0	0	0
2017/02/17	R213	03/08/2017			Bond Future	9.1099	86.8123	9.1834	86.3133	0.807	0.0000	0.0000	0
2017/02/17	R213	03/08/2017	9.35	Put	Bond Future	2,032.1400	2.0321	2,226.7100	2.2267	9.575	0	0	0
2017/02/17	R213	03/08/2017	9.33	Call	Bond Future	3,566.6600	3.5667	3,265.9300	3.2659	(8.432)	0	0	0
2017/02/17	R213	03/08/2017	9.34	Put	Bond Future	2,058.5700	2.0586	2,254.9800	2.2550	9.541	0	0	0
2017/02/17	R213	03/08/2017	9.34	Call	Bond Future	3,606.4000	3.6064	3,303.8100	3.3038	(8.390)	0	0	0
2017/02/17	R213	03/08/2017	9.35	Call	Bond Future	3,646.3400	3.6463	3,341.9100	3.3419	(8.349)	0	0	0
2017/02/17	R213	02/11/2017	9.36	Put	Bond Future	2,627.0900	2.6271	2,836.4100	2.8364	7.968	0	0	0
2017/02/17	R213	02/11/2017			Bond Future	9.1437	84.9827	9.2196	84.4738	0.830	0.0000	0.0000	0
2017/02/17	R213	02/11/2017	9.35	Put	Bond Future	2,654.5900	2.6546	2,865.4900	2.8655	7.945	0	0	0
2017/02/17	R213	02/11/2017	9.36	Call	Bond Future	4,066.6500	4.0667	3,767.0100	3.7670	(7.368)	0	0	0
2017/02/17	R213	02/11/2017	9.34	Call	Bond Future	3,990.2100	3.9902	3,693.7400	3.6937	(7.430)	0	0	0
2017/02/17	R213	02/11/2017	9.35	Call	Bond Future	4,028.3500	4.0283	3,730.2900	3.7303	(7.399)	0	0	0
2017/02/17	R213	02/11/2017	9.34	Put	Bond Future	2,682.3200	2.6823	2,894.8100	2.8948	7.922	0	0	0
2017/02/17	R214	04/05/2017	9.58	Put	Bond Future	1,330.5900	1.3306	1,519.8500	1.5199	14.224	0	0	0
2017/02/17	R214	04/05/2017			Bond Future	9.3722	74.0344	9.4433	73.5147	0.759	0.0000	0.0000	35,149
2017/02/17	R214	04/05/2017	9.57	Put	Bond Future	1,357.5900	1.3576	1,549.6500	1.5497	14.147	0	0	0
2017/02/17	R214	04/05/2017	9.58	Call	Bond Future	2,832.8900	2.8329	2,502.4400	2.5024	(11.665)	0	0	0
2017/02/17	R214	04/05/2017	9.56	Call	Bond Future	2,744.9200	2.7449	2,420.1000	2.4201	(11.833)	0	0	0
2017/02/17	R214	04/05/2017	9.57	Call	Bond Future	2,788.7500	2.7888	2,461.1000	2.4611	(11.749)	0	0	0
2017/02/17	R214	04/05/2017	9.56	Put	Bond Future	1,385.0200	1.3850	1,579.9100	1.5799	14.071	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
2017/02/17	R214	03/08/2017	9.51	Call	Bond Future	3,385.8600	3.3859	3,088.8300	3.0888	(8.773)	0	0	0
2017/02/17	R214	03/08/2017			Bond Future	9.4102	75.4526	9.4831	74.9231	0.776	0.0000	0.0000	0
2017/02/17	R214	03/08/2017	9.52	Call	Bond Future	3,424.9900	3.4250	3,125.9500	3.1260	(8.731)	0	0	0
2017/02/17	R214	03/08/2017	9.53	Call	Bond Future	3,464.5200	3.4645	3,163.4900	3.1635	(8.689)	0	0	0
2017/02/17	R214	03/08/2017	9.51	Put	Bond Future	2,663.1400	2.6631	2,895.5500	2.8956	8.727	0	0	0
2017/02/17	R214	03/08/2017	9.53	Put	Bond Future	2,598.4200	2.5984	2,826.8300	2.8268	8.790	0	0	0
2017/02/17	R214	03/08/2017	9.52	Put	Bond Future	2,630.5200	2.6305	2,860.9200	2.8609	8.759	0	0	0
2017/02/17	R214	02/11/2017	9.60	Call	Bond Future	4,251.2000	4.2512	3,941.0300	3.9410	(7.296)	0	0	0
2017/02/17	R214	02/11/2017			Bond Future	9.4448	73.6514	9.5197	73.1114	0.794	0.0000	0.0000	0
2017/02/17	R214	02/11/2017	9.58	Call	Bond Future	4,172.9300	4.1729	3,866.0600	3.8661	(7.354)	0	0	0
2017/02/17	R214	02/11/2017	9.59	Call	Bond Future	4,211.8700	4.2119	3,903.3400	3.9033	(7.325)	0	0	0
2017/02/17	R214	02/11/2017	9.58	Put	Bond Future	3,203.4200	3.2034	3,436.5400	3.4365	7.277	0	0	0
2017/02/17	R214	02/11/2017	9.60	Put	Bond Future	3,140.0800	3.1401	3,369.9000	3.3699	7.319	0	0	0
2017/02/17	R214	02/11/2017	9.59	Put	Bond Future	3,171.5000	3.1715	3,402.9600	3.4030	7.298	0	0	0
2017/02/17	R248	04/05/2017	9.66	Call	Bond Future	3,715.0100	3.7150	3,266.9100	3.2669	(12.062)	0	0	0
2017/02/17	R248	04/05/2017			Bond Future	9.4489	94.6745	9.5251	93.9658	0.807	0.0000	0.0000	64,165
2017/02/17	R248	04/05/2017	9.67	Call	Bond Future	3,770.9700	3.7710	3,319.2000	3.3192	(11.980)	0	0	0
2017/02/17	R248	04/05/2017	9.65	Put	Bond Future	1,809.7900	1.8098	2,074.0600	2.0741	14.602	0	0	0
2017/02/17	R248	04/05/2017	9.67	Put	Bond Future	1,741.1400	1.7411	1,998.0500	1.9981	14.755	0	0	0
2017/02/17	R248	04/05/2017	9.65	Call	Bond Future	3,659.2600	3.6593	3,214.8500	3.2149	(12.145)	0	0	0
2017/02/17	R248	04/05/2017	9.66	Put	Bond Future	1,775.2800	1.7753	2,035.8600	2.0359	14.678	0	0	0
2017/02/17	R248	03/08/2017			Bond Future	9.4889	96.4881	9.5672	95.7660	0.825	0.0000	0.0000	200
2017/02/17	R248	03/08/2017	9.57	Call	Bond Future	4,422.0400	4.4220	4,022.9200	4.0229	(9.026)	0	0	0
2017/02/17	R248	03/08/2017	9.56	Put	Bond Future	3,717.4300	3.7174	4,042.9400	4.0429	8.756	0	0	0
2017/02/17	R248	03/08/2017	9.58	Put	Bond Future	3,632.3900	3.6324	3,952.7000	3.9527	8.818	0	0	0
2017/02/17	R248	03/08/2017	9.57	Put	Bond Future	3,674.5800	3.6746	3,997.4800	3.9975	8.787	0	0	0
2017/02/17	R248	03/08/2017	9.58	Call	Bond Future	4,471.2700	4.4713	4,069.5600	4.0696	(8.984)	0	0	0
2017/02/17	R248	03/08/2017	9.56	Call	Bond Future	4,373.3100	4.3733	3,976.8000	3.9768	(9.067)	0	0	0
2017/02/17	R248	02/11/2017	9.66	Put	Bond Future	4,313.4000	4.3134	4,632.4800	4.6325	7.397	0	0	0
2017/02/17	R248	02/11/2017			Bond Future	9.5256	93.9626	9.6061	93.2263	0.845	0.0000	0.0000	0
2017/02/17	R248	02/11/2017	9.65	Put	Bond Future	4,354.2300	4.3542	4,675.4600	4.6755	7.377	0	0	0
2017/02/17	R248	02/11/2017	9.64	Call	Bond Future	5,438.8300	5.4388	5,025.8700	5.0259	(7.593)	0	0	0
2017/02/17	R248	02/11/2017	9.65	Call	Bond Future	5,487.8800	5.4879	5,072.7700	5.0728	(7.564)	0	0	0
2017/02/17	R248	02/11/2017	9.66	Call	Bond Future	5,537.1100	5.5371	5,119.8500	5.1199	(7.536)	0	0	0
2017/02/17	R248	02/11/2017	9.64	Put	Bond Future	4,395.4000	4.3954	4,718.7800	4.7188	7.357	0	0	0

Total

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