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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/02/2017 TO 24/02/2017

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
2017/02/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	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
2017/02/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2025	04/05/2017			Bond Future	129.3284	129.3284	129.3237	129.3237	(0.004)	0.0000	0.0000	2,414
2017/02/24	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2025	04/05/2017	132.56	Put	Bond Future	3,231.5900	3.2316	3,236.2600	3.2363	0.145	0	0	0
2017/02/24	2025	04/05/2017	132.58	Put	Bond Future	3,251.5900	3.2516	3,256.2600	3.2563	0.144	0	0	0
2017/02/24	2025	04/05/2017	132.57	Put	Bond Future	3,241.5900	3.2416	3,246.2600	3.2463	0.144	0	0	0
2017/02/24	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2025	03/08/2017			Bond Future	130.4851	130.4851	130.4808	130.4808	(0.003)	0.0000	0.0000	0
2017/02/24	2025	03/08/2017	133.96	Put	Bond Future	3,474.9100	3.4749	3,479.2200	3.4792	0.124	0	0	0
2017/02/24	2025	03/08/2017	133.98	Put	Bond Future	3,494.9100	3.4949	3,499.2200	3.4992	0.123	0	0	0
2017/02/24	2025	03/08/2017	133.97	Put	Bond Future	3,484.9100	3.4849	3,489.2200	3.4892	0.124	0	0	0
2017/02/24	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2025	02/11/2017	132.98	Call	Bond Future	119.5400	0.1195	113.7100	0.1137	(4.877)	0	0	0
2017/02/24	2025	02/11/2017			Bond Future	133.0995	133.0995	133.0937	133.0937	(0.004)	0.0000	0.0000	0
2017/02/24	2025	02/11/2017	132.96	Call	Bond Future	139.5400	0.1395	133.7100	0.1337	(4.178)	0	0	0
2017/02/24	2025	02/11/2017	132.97	Call	Bond Future	129.5400	0.1295	123.7100	0.1237	(4.501)	0	0	0
2017/02/24	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2029	04/05/2017			Bond Future	101.5591	101.5591	101.3371	101.3371	(0.219)	0.0000	0.0000	2,272
2017/02/24	2029	04/05/2017	100.67	Call	Bond Future	889.0800	0.8891	667.0700	0.6671	(24.971)	0	0	0
2017/02/24	2029	04/05/2017	100.65	Call	Bond Future	909.0800	0.9091	687.0700	0.6871	(24.421)	0	0	0
2017/02/24	2029	04/05/2017	100.66	Call	Bond Future	899.0800	0.8991	677.0700	0.6771	(24.693)	0	0	0
2017/02/24	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2030	04/05/2017	9.33	Call	Bond Future	1,475.9000	1.4759	1,192.2900	1.1923	(19.216)	0	0	0
2017/02/24	2030	04/05/2017			Bond Future	9.1172	93.8292	9.1577	93.5456	0.445	0.0000	0.0000	32,785
2017/02/24	2030	04/05/2017	9.34	Call	Bond Future	1,544.4300	1.5444	1,260.8200	1.2608	(18.363)	0	0	0
2017/02/24	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2030	04/05/2017	9.32	Call	Bond Future	1,407.3000	1.4073	1,123.6900	1.1237	(20.153)	0	0	0
2017/02/24	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2030	03/08/2017	9.33	Call	Bond Future	1,133.1500	1.1331	844.5600	0.8446	(25.468)	0	0	0
2017/02/24	2030	03/08/2017			Bond Future	9.1645	91.6169	9.2064	91.3283	0.457	0.0000	0.0000	0

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2017/02/24	2030	03/08/2017	9.34	Call	Bond Future	1,201.0200	1.2010	912.4300	0.9124	(24.029)	0	0	0
2017/02/24	2030	03/08/2017	9.35	Call	Bond Future	1,268.8100	1.2688	980.2200	0.9802	(22.745)	0	0	0
2017/02/24	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2030	02/11/2017			Bond Future	9.1990	93.4341	9.2425	93.1388	0.472	0.0000	0.0000	0
2017/02/24	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2030	02/11/2017	9.34	Call	Bond Future	954.0600	0.9541	658.7400	0.6587	(30.954)	0	0	0
2017/02/24	2030	02/11/2017	9.35	Call	Bond Future	1,021.2200	1.0212	725.9000	0.7259	(28.918)	0	0	0
2017/02/24	2030	02/11/2017	9.36	Call	Bond Future	1,088.3000	1.0883	792.9800	0.7930	(27.136)	0	0	0
2017/02/24	2032	04/05/2017	9.45	Call	Bond Future	2,714.0600	2.7141	2,514.6300	2.5146	(7.348)	0	0	0
2017/02/24	2032	04/05/2017			Bond Future	9.2614	92.7783	9.3019	92.4745	0.437	0.0000	0.0000	19,129
2017/02/24	2032	04/05/2017	9.46	Call	Bond Future	2,759.9300	2.7599	2,558.7900	2.5588	(7.288)	0	0	0
2017/02/24	2032	04/05/2017	9.44	Put	Bond Future	1,338.7100	1.3387	1,444.8000	1.4448	7.925	0	0	0
2017/02/24	2032	04/05/2017	9.46	Put	Bond Future	1,282.8700	1.2829	1,385.5100	1.3855	8.001	0	0	0
2017/02/24	2032	04/05/2017	9.45	Put	Bond Future	1,310.5700	1.3106	1,414.9200	1.4149	7.962	0	0	0
2017/02/24	2032	04/05/2017	9.44	Call	Bond Future	2,668.5500	2.6686	2,470.8600	2.4709	(7.408)	0	0	0
2017/02/24	2032	03/08/2017	9.43	Put	Bond Future	2,541.9700	2.5420	2,670.0100	2.6700	5.037	0	0	0
2017/02/24	2032	03/08/2017			Bond Future	9.3068	94.5526	9.3485	94.2435	0.448	0.0000	0.0000	0
2017/02/24	2032	03/08/2017	9.45	Put	Bond Future	2,478.1000	2.4781	2,603.7600	2.6038	5.071	0	0	0
2017/02/24	2032	03/08/2017	9.44	Put	Bond Future	2,509.8800	2.5099	2,636.7200	2.6367	5.054	0	0	0
2017/02/24	2032	03/08/2017	9.44	Call	Bond Future	3,492.5100	3.4925	3,310.2300	3.3102	(5.219)	0	0	0
2017/02/24	2032	03/08/2017	9.45	Call	Bond Future	3,533.8700	3.5339	3,350.4100	3.3504	(5.191)	0	0	0
2017/02/24	2032	03/08/2017	9.43	Call	Bond Future	3,451.3700	3.4514	3,270.2900	3.2703	(5.247)	0	0	0
2017/02/24	2032	02/11/2017			Bond Future	9.3458	92.2686	9.3890	91.9524	0.462	0.0000	0.0000	0
2017/02/24	2032	02/11/2017	9.48	Put	Bond Future	3,149.2300	3.1492	3,282.6300	3.2826	4.236	0	0	0
2017/02/24	2032	02/11/2017	9.50	Put	Bond Future	3,085.6400	3.0856	3,217.0500	3.2170	4.259	0	0	0
2017/02/24	2032	02/11/2017	9.49	Put	Bond Future	3,117.3000	3.1173	3,249.7100	3.2497	4.248	0	0	0
2017/02/24	2032	02/11/2017	9.48	Call	Bond Future	4,126.9400	4.1269	3,944.0900	3.9441	(4.431)	0	0	0
2017/02/24	2032	02/11/2017	9.49	Call	Bond Future	4,167.2800	4.1673	3,983.4400	3.9834	(4.412)	0	0	0
2017/02/24	2032	02/11/2017	9.50	Call	Bond Future	4,207.8200	4.2078	4,022.9800	4.0230	(4.393)	0	0	0
2017/02/24	2033	04/05/2017			Bond Future	108.0327	108.0327	107.4377	107.4377	(0.551)	0.0000	0.0000	5,778
2017/02/24	2033	04/05/2017	110.83	Put	Bond Future	2,797.2600	2.7973	3,392.2500	3.3923	21.270	0	0	0
2017/02/24	2033	04/05/2017	110.85	Put	Bond Future	2,817.2600	2.8173	3,412.2500	3.4123	21.119	0	0	0
2017/02/24	2033	04/05/2017	110.84	Put	Bond Future	2,807.2600	2.8073	3,402.2500	3.4023	21.195	0	0	0
2017/02/24	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2033	03/08/2017	113.14	Put	Bond Future	3,017.2500	3.0173	3,623.3300	3.6233	20.087	0	0	0
2017/02/24	2033	03/08/2017			Bond Future	110.1227	110.1227	109.5167	109.5167	(0.550)	0.0000	0.0000	0
2017/02/24	2033	03/08/2017	113.13	Put	Bond Future	3,007.2500	3.0073	3,613.3300	3.6133	20.154	0	0	0
2017/02/24	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2033	03/08/2017	113.12	Put	Bond Future	2,997.2500	2.9973	3,603.3300	3.6033	20.221	0	0	0

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2017/02/24	2033	02/11/2017	110.08	Call	Bond Future	1,158.8900	1.1589	539.3700	0.5394	(53.458)	0	0	0
2017/02/24	2033	02/11/2017			Bond Future	111.2389	111.2389	110.6194	110.6194	(0.557)	0.0000	0.0000	0
2017/02/24	2033	02/11/2017	110.09	Call	Bond Future	1,148.8900	1.1489	529.3700	0.5294	(53.923)	0	0	0
2017/02/24	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2033	02/11/2017	110.07	Call	Bond Future	1,168.8900	1.1689	549.3700	0.5494	(53.001)	0	0	0
2017/02/24	2037	04/05/2017			Bond Future	9.4944	93.4834	9.5399	93.1098	0.479	0.0000	0.0000	48,549
2017/02/24	2037	04/05/2017	9.58	Put	Bond Future	1,889.9600	1.8900	2,042.6900	2.0427	8.081	0	0	0
2017/02/24	2037	04/05/2017	9.60	Put	Bond Future	1,818.7400	1.8187	1,967.1900	1.9672	8.162	0	0	0
2017/02/24	2037	04/05/2017	9.59	Put	Bond Future	1,854.0900	1.8541	2,004.6700	2.0047	8.122	0	0	0
2017/02/24	2037	04/05/2017	9.60	Call	Bond Future	2,682.3500	2.6824	2,457.2600	2.4573	(8.392)	0	0	0
2017/02/24	2037	04/05/2017	9.58	Call	Bond Future	2,591.0500	2.5911	2,370.2400	2.3702	(8.522)	0	0	0
2017/02/24	2037	04/05/2017	9.59	Call	Bond Future	2,636.5000	2.6365	2,413.5400	2.4135	(8.457)	0	0	0
2017/02/24	2037	03/08/2017	9.57	Call	Bond Future	3,474.5800	3.4746	3,266.7200	3.2667	(5.982)	0	0	0
2017/02/24	2037	03/08/2017			Bond Future	9.5449	91.0140	9.5917	90.6338	0.491	0.0000	0.0000	160
2017/02/24	2037	03/08/2017	9.58	Call	Bond Future	3,516.4800	3.5165	3,307.1700	3.3072	(5.952)	0	0	0
2017/02/24	2037	03/08/2017	9.56	Put	Bond Future	3,309.8500	3.3099	3,483.6600	3.4837	5.251	0	0	0
2017/02/24	2037	03/08/2017	9.57	Put	Bond Future	3,270.5300	3.2705	3,442.8800	3.4429	5.270	0	0	0
2017/02/24	2037	03/08/2017	9.58	Put	Bond Future	3,231.3300	3.2313	3,402.2300	3.4022	5.289	0	0	0
2017/02/24	2037	03/08/2017	9.56	Call	Bond Future	3,432.6900	3.4327	3,226.2900	3.2263	(6.013)	0	0	0
2017/02/24	2037	02/11/2017			Bond Future	9.5841	92.8193	9.6325	92.4306	0.504	0.0000	0.0000	0
2017/02/24	2037	02/11/2017	9.66	Call	Bond Future	4,625.8600	4.6259	4,407.9700	4.4080	(4.710)	0	0	0
2017/02/24	2037	02/11/2017	9.65	Put	Bond Future	4,054.3400	4.0543	4,226.3200	4.2263	4.242	0	0	0
2017/02/24	2037	02/11/2017	9.67	Put	Bond Future	3,979.8300	3.9798	4,149.5300	4.1495	4.264	0	0	0
2017/02/24	2037	02/11/2017	9.66	Put	Bond Future	4,016.9400	4.0169	4,187.7800	4.1878	4.253	0	0	0
2017/02/24	2037	02/11/2017	9.67	Call	Bond Future	4,668.5500	4.6686	4,449.5200	4.4495	(4.692)	0	0	0
2017/02/24	2037	02/11/2017	9.65	Call	Bond Future	4,583.3400	4.5833	4,366.5900	4.3666	(4.729)	0	0	0
2017/02/24	2038	04/05/2017	139.77	Put	Bond Future	5,078.0700	5.0781	5,083.1800	5.0832	0.101	0	0	0
2017/02/24	2038	04/05/2017			Bond Future	134.6919	134.6919	134.6868	134.6868	(0.004)	0.0000	0.0000	20,533
2017/02/24	2038	04/05/2017	139.79	Put	Bond Future	5,098.0700	5.0981	5,103.1800	5.1032	0.100	0	0	0
2017/02/24	2038	04/05/2017	139.78	Put	Bond Future	5,088.0700	5.0881	5,093.1800	5.0932	0.100	0	0	0
2017/02/24	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2038	03/08/2017			Bond Future	135.7842	135.7842	135.7795	135.7795	(0.003)	0.0000	0.0000	0
2017/02/24	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2038	03/08/2017	141.16	Put	Bond Future	5,375.8400	5.3758	5,380.5000	5.3805	0.087	0	0	0
2017/02/24	2038	03/08/2017	141.18	Put	Bond Future	5,395.8400	5.3958	5,400.5000	5.4005	0.086	0	0	0
2017/02/24	2038	03/08/2017	141.17	Put	Bond Future	5,385.8400	5.3858	5,390.5000	5.3905	0.087	0	0	0
2017/02/24	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2038	02/11/2017	136.80	Call	Bond Future	1,704.8900	1.7049	1,698.6400	1.6986	(0.367)	0	0	0
2017/02/24	2038	02/11/2017			Bond Future	138.5049	138.5049	138.4986	138.4986	(0.005)	0.0000	0.0000	0
2017/02/24	2038	02/11/2017	136.81	Call	Bond Future	1,694.8900	1.6949	1,688.6400	1.6886	(0.369)	0	0	0
2017/02/24	2038	02/11/2017	136.82	Call	Bond Future	1,684.8900	1.6849	1,678.6400	1.6786	(0.371)	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
2017/02/24	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2040	04/05/2017			Bond Future	9.5135	97.6655	9.5539	97.3078	0.424	0.0000	0.0000	9,085
2017/02/24	2040	04/05/2017	9.62	Put	Bond Future	1,957.2100	1.9572	2,096.6200	2.0966	7.123	0	0	0
2017/02/24	2040	04/05/2017	9.64	Put	Bond Future	1,882.7800	1.8828	2,018.1600	2.0182	7.190	0	0	0
2017/02/24	2040	04/05/2017	9.63	Put	Bond Future	1,919.8000	1.9198	2,057.1900	2.0572	7.156	0	0	0
2017/02/24	2040	04/05/2017	9.62	Call	Bond Future	2,895.7700	2.8958	2,677.4700	2.6775	(7.539)	0	0	0
2017/02/24	2040	04/05/2017	9.63	Call	Bond Future	2,945.7300	2.9457	2,725.4100	2.7254	(7.479)	0	0	0
2017/02/24	2040	04/05/2017	9.64	Call	Bond Future	2,995.9500	2.9960	2,773.6200	2.7736	(7.421)	0	0	0
2017/02/24	2040	03/08/2017			Bond Future	9.5629	95.0257	9.6045	94.6617	0.434	0.0000	0.0000	0
2017/02/24	2040	03/08/2017	9.61	Put	Bond Future	3,491.8900	3.4919	3,651.7600	3.6518	4.578	0	0	0
2017/02/24	2040	03/08/2017	9.63	Put	Bond Future	3,409.8400	3.4098	3,566.9700	3.5670	4.608	0	0	0
2017/02/24	2040	03/08/2017	9.62	Put	Bond Future	3,450.5500	3.4506	3,609.0500	3.6090	4.593	0	0	0
2017/02/24	2040	03/08/2017	9.61	Call	Bond Future	3,904.2300	3.9042	3,700.0600	3.7001	(5.229)	0	0	0
2017/02/24	2040	03/08/2017	9.62	Call	Bond Future	3,950.1100	3.9501	3,744.5700	3.7446	(5.203)	0	0	0
2017/02/24	2040	03/08/2017	9.63	Call	Bond Future	3,996.5000	3.9965	3,789.5900	3.7896	(5.177)	0	0	0
2017/02/24	2040	02/11/2017			Bond Future	9.6013	96.9106	9.6442	96.5382	0.446	0.0000	0.0000	0
2017/02/24	2040	02/11/2017	9.66	Call	Bond Future	4,990.4900	4.9905	4,781.8200	4.7818	(4.181)	0	0	0
2017/02/24	2040	02/11/2017	9.65	Put	Bond Future	4,522.5100	4.5225	4,687.2500	4.6873	3.643	0	0	0
2017/02/24	2040	02/11/2017	9.67	Put	Bond Future	4,440.5800	4.4406	4,603.1500	4.6031	3.661	0	0	0
2017/02/24	2040	02/11/2017	9.66	Put	Bond Future	4,481.3900	4.4814	4,645.0400	4.6450	3.652	0	0	0
2017/02/24	2040	02/11/2017	9.67	Call	Bond Future	5,036.0200	5.0360	4,826.2700	4.8263	(4.165)	0	0	0
2017/02/24	2040	02/11/2017	9.65	Call	Bond Future	4,945.1400	4.9451	4,737.5600	4.7376	(4.198)	0	0	0
2017/02/24	2044	04/05/2017			Bond Future	9.5527	94.6341	9.5931	94.2730	0.422	0.0000	0.0000	22,746
2017/02/24	2044	04/05/2017	9.67	Call	Bond Future	3,000.4800	3.0005	2,777.7100	2.7777	(7.424)	0	0	0
2017/02/24	2044	04/05/2017	9.66	Put	Bond Future	1,995.8600	1.9959	2,136.2100	2.1362	7.032	0	0	0
2017/02/24	2044	04/05/2017	9.68	Put	Bond Future	1,920.5300	1.9205	2,056.8500	2.0569	7.098	0	0	0
2017/02/24	2044	04/05/2017	9.67	Put	Bond Future	1,957.8400	1.9578	2,096.1600	2.0962	7.065	0	0	0
2017/02/24	2044	04/05/2017	9.68	Call	Bond Future	3,051.1500	3.0512	2,826.3800	2.8264	(7.367)	0	0	0
2017/02/24	2044	04/05/2017	9.66	Call	Bond Future	2,950.3900	2.9504	2,729.6500	2.7296	(7.482)	0	0	0
2017/02/24	2044	03/08/2017			Bond Future	9.6011	92.0615	9.6426	91.6940	0.432	0.0000	0.0000	0
2017/02/24	2044	03/08/2017	9.62	Put	Bond Future	3,683.9000	3.6839	3,848.7200	3.8487	4.474	0	0	0
2017/02/24	2044	03/08/2017	9.64	Put	Bond Future	3,598.3500	3.5983	3,760.4300	3.7604	4.504	0	0	0
2017/02/24	2044	03/08/2017	9.63	Put	Bond Future	3,641.0500	3.6411	3,804.4900	3.8045	4.489	0	0	0
2017/02/24	2044	03/08/2017	9.64	Call	Bond Future	3,943.0500	3.9431	3,737.5600	3.7376	(5.211)	0	0	0
2017/02/24	2044	03/08/2017	9.62	Call	Bond Future	3,851.7000	3.8517	3,648.9500	3.6489	(5.264)	0	0	0
2017/02/24	2044	03/08/2017	9.63	Call	Bond Future	3,897.3700	3.8974	3,693.2400	3.6932	(5.238)	0	0	0
2017/02/24	2044	02/11/2017	9.68	Call	Bond Future	5,014.0500	5.0140	4,804.6700	4.8047	(4.176)	0	0	0
2017/02/24	2044	02/11/2017			Bond Future	9.6388	93.8877	9.6816	93.5117	0.444	0.0000	0.0000	0
2017/02/24	2044	02/11/2017	9.66	Call	Bond Future	4,923.3600	4.9234	4,716.1600	4.7162	(4.209)	0	0	0
2017/02/24	2044	02/11/2017	9.67	Call	Bond Future	4,968.4600	4.9685	4,760.1700	4.7602	(4.192)	0	0	0
2017/02/24	2044	02/11/2017	9.66	Put	Bond Future	4,736.8100	4.7368	4,905.5600	4.9056	3.563	0	0	0
2017/02/24	2044	02/11/2017	9.68	Put	Bond Future	4,652.0200	4.6520	4,818.5900	4.8186	3.581	0	0	0
2017/02/24	2044	02/11/2017	9.67	Put	Bond Future	4,694.1000	4.6941	4,861.7600	4.8618	3.572	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
2017/02/24	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2046	04/05/2017			Bond Future	133.0667	133.0667	133.0617	133.0617	(0.004)	0.0000	0.0000	19,696
2017/02/24	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2046	04/05/2017	138.32	Put	Bond Future	5,253.2700	5.2533	5,258.2600	5.2583	0.095	0	0	0
2017/02/24	2046	04/05/2017	138.34	Put	Bond Future	5,273.2700	5.2733	5,278.2600	5.2783	0.095	0	0	0
2017/02/24	2046	04/05/2017	138.33	Put	Bond Future	5,263.2700	5.2633	5,268.2600	5.2683	0.095	0	0	0
2017/02/24	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2046	03/08/2017	141.17	Put	Bond Future	5,528.7800	5.5288	5,533.5000	5.5335	0.085	0	0	0
2017/02/24	2046	03/08/2017			Bond Future	135.6412	135.6412	135.6365	135.6365	(0.003)	0.0000	0.0000	0
2017/02/24	2046	03/08/2017	141.19	Put	Bond Future	5,548.7800	5.5488	5,553.5000	5.5535	0.085	0	0	0
2017/02/24	2046	03/08/2017	141.18	Put	Bond Future	5,538.7800	5.5388	5,543.5000	5.5435	0.085	0	0	0
2017/02/24	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2046	02/11/2017	136.31	Call	Bond Future	444.5500	0.4445	438.3800	0.4384	(1.388)	0	0	0
2017/02/24	2046	02/11/2017			Bond Future	136.7545	136.7545	136.7484	136.7484	(0.005)	0.0000	0.0000	0
2017/02/24	2046	02/11/2017	136.32	Call	Bond Future	434.5500	0.4345	428.3800	0.4284	(1.420)	0	0	0
2017/02/24	2046	02/11/2017	136.30	Call	Bond Future	454.5500	0.4545	448.3800	0.4484	(1.357)	0	0	0
2017/02/24	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2050	04/05/2017			Bond Future	143.7977	143.7977	143.1249	143.1249	(0.468)	0.0000	0.0000	24,034
2017/02/24	2050	04/05/2017	147.83	Put	Bond Future	4,032.3200	4.0323	4,705.1500	4.7051	16.686	0	0	0
2017/02/24	2050	04/05/2017	147.85	Put	Bond Future	4,052.3200	4.0523	4,725.1500	4.7251	16.604	0	0	0
2017/02/24	2050	04/05/2017	147.84	Put	Bond Future	4,042.3200	4.0423	4,715.1500	4.7151	16.645	0	0	0
2017/02/24	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2050	03/08/2017			Bond Future	144.9009	144.9009	144.2156	144.2156	(0.473)	0.0000	0.0000	0
2017/02/24	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2050	03/08/2017	149.22	Put	Bond Future	4,319.0500	4.3190	5,004.4200	5.0044	15.869	0	0	0
2017/02/24	2050	03/08/2017	149.24	Put	Bond Future	4,339.0500	4.3390	5,024.4200	5.0244	15.795	0	0	0
2017/02/24	2050	03/08/2017	149.23	Put	Bond Future	4,329.0500	4.3290	5,014.4200	5.0144	15.832	0	0	0
2017/02/24	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	2050	02/11/2017			Bond Future	147.8041	147.8041	147.1035	147.1035	(0.474)	0.0000	0.0000	0
2017/02/24	2050	02/11/2017	144.67	Call	Bond Future	3,134.0600	3.1341	2,433.4600	2.4335	(22.354)	0	0	0
2017/02/24	2050	02/11/2017	144.65	Call	Bond Future	3,154.0600	3.1541	2,453.4600	2.4535	(22.213)	0	0	0
2017/02/24	2050	02/11/2017	144.66	Call	Bond Future	3,144.0600	3.1441	2,443.4600	2.4435	(22.283)	0	0	0
2017/02/24	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	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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2017/02/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	AL37	04/05/2017			Index Future	530.1690	530.1690	529.5890	529.5890	(0.109)	0.0000	0.0000	1
2017/02/24	AL37	03/08/2017			Index Future	540.3080	540.3080	539.7190	539.7190	(0.109)	0.0000	0.0000	0
2017/02/24	AL37	02/11/2017			Index Future	551.0210	551.0210	550.4140	550.4140	(0.110)	0.0000	0.0000	0
2017/02/24	AL7T	04/05/2017			Index Future	613.2650	613.2650	611.7710	611.7710	(0.244)	0.0000	0.0000	0
2017/02/24	AL7T	03/08/2017			Index Future	624.9940	624.9940	623.4740	623.4740	(0.243)	0.0000	0.0000	0
2017/02/24	AL7T	02/11/2017			Index Future	637.3850	637.3850	635.8290	635.8290	(0.244)	0.0000	0.0000	0
2017/02/24	ALBI	04/05/2017			Index Future	556.6290	556.6290	555.0660	555.0660	(0.281)	0.0000	0.0000	598
2017/02/24	ALBI	03/08/2017			Index Future	567.2740	567.2740	565.6850	565.6850	(0.280)	0.0000	0.0000	0
2017/02/24	ALBI	02/11/2017			Index Future	578.5220	578.5220	576.8940	576.8940	(0.281)	0.0000	0.0000	0
2017/02/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	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
2017/02/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/24	EL28	04/05/2017			Bond Future	129.8577	129.8577	129.8550	129.8550	(0.002)	0.0000	0.0000	0
2017/02/24	EL28	04/05/2017	137.90	Put	Bond Future	8,042.3200	8.0423	8,045.0300	8.0450	0.034	0	0	0
2017/02/24	EL28	04/05/2017	137.92	Put	Bond Future	8,062.3200	8.0623	8,065.0300	8.0650	0.034	0	0	0
2017/02/24	EL28	04/05/2017	137.91	Put	Bond Future	8,052.3200	8.0523	8,055.0300	8.0550	0.034	0	0	0
2017/02/24	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	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	
2017/02/24	EL28	03/08/2017			Bond Future	132.3699		132.3699	132.3676	132.3676	(0.002)	0.0000	0.0000	0
2017/02/24	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	EL28	03/08/2017	135.16	Put	Bond Future	2,790.1200		2.7901	2,792.4400	2.7924	0.083	0	0	0
2017/02/24	EL28	03/08/2017	135.18	Put	Bond Future	2,810.1200		2.8101	2,812.4400	2.8124	0.083	0	0	0
2017/02/24	EL28	03/08/2017	135.17	Put	Bond Future	2,800.1200		2.8001	2,802.4400	2.8024	0.083	0	0	0
2017/02/24	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	EL28	02/11/2017			Bond Future	133.2549		133.2549	133.2512	133.2512	(0.003)	0.0000	0.0000	0
2017/02/24	EL28	02/11/2017	133.87	Put	Bond Future	615.0800		0.6151	618.8400	0.6188	0.611	0	0	0
2017/02/24	EL28	02/11/2017	133.89	Put	Bond Future	635.0800		0.6351	638.8400	0.6388	0.592	0	0	0
2017/02/24	EL28	02/11/2017	133.88	Put	Bond Future	625.0800		0.6251	628.8400	0.6288	0.602	0	0	0
2017/02/24	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	ES33	04/05/2017			Bond Future	10.4305		78.3345	10.4706	78.0780	0.384	0.0000	0.0000	9,466
2017/02/24	ES33	04/05/2017	10.55	Call	Bond Future	761.1300		0.7611	504.6100	0.5046	(33.703)	0	0	0
2017/02/24	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	ES33	04/05/2017	10.56	Call	Bond Future	824.3100		0.8243	567.7900	0.5678	(31.119)	0	0	0
2017/02/24	ES33	04/05/2017	10.54	Call	Bond Future	697.8800		0.6979	441.3600	0.4414	(36.757)	0	0	0
2017/02/24	ES33	03/08/2017			Bond Future	10.5086		79.8326	10.5499	79.5715	0.393	0.0000	0.0000	0
2017/02/24	ES33	03/08/2017	10.53	Put	Bond Future	0.0000		0.0000	125.4100	0.1254	100.000	0	0	0
2017/02/24	ES33	03/08/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	ES33	03/08/2017	10.54	Put	Bond Future	0.0000		0.0000	62.3200	0.0623	100.000	0	0	0
2017/02/24	ES33	03/08/2017	10.55	Call	Bond Future	261.6900		0.2617	0.6900	0.0007	(99.736)	0	0	0
2017/02/24	ES33	03/08/2017	10.53	Call	Bond Future	135.5900		0.1356	0.0000	0.0000	(100.000)	0	0	0
2017/02/24	ES33	03/08/2017	10.54	Call	Bond Future	198.6800		0.1987	0.0000	0.0000	(100.000)	0	0	0
2017/02/24	ES33	02/11/2017	10.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	ES33	02/11/2017			Bond Future	10.5836		77.6226	10.6265	77.3555	0.405	0.0000	0.0000	0
2017/02/24	ES33	02/11/2017	10.68	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	ES33	02/11/2017	10.67	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	ES33	02/11/2017	10.66	Call	Bond Future	475.1000		0.4751	208.0300	0.2080	(56.213)	0	0	0
2017/02/24	ES33	02/11/2017	10.67	Call	Bond Future	536.9600		0.5370	269.8900	0.2699	(49.737)	0	0	0
2017/02/24	ES33	02/11/2017	10.68	Call	Bond Future	598.7400		0.5987	331.6700	0.3317	(44.605)	0	0	0
2017/02/24	ES42	04/05/2017			Bond Future	10.5814		82.1465	10.6216	81.8515	0.379	0.0000	0.0000	8,777
2017/02/24	ES42	03/08/2017			Bond Future	10.6583		83.7174	10.6997	83.4172	0.388	0.0000	0.0000	0
2017/02/24	ES42	02/11/2017			Bond Future	10.7313		81.1155	10.7742	80.8085	0.400	0.0000	0.0000	0
2017/02/24	GOVI	04/05/2017			GOVI	554.4370		554.4370	552.8860	552.8860	(0.280)	0.0000	0.0000	394
2017/02/24	GOVI	04/05/2017	262.19	Call	GOVI	2,922,470.0000		292.2470	2,906,960.0000	290.6960	(0.531)	0	0	0
2017/02/24	GOVI	04/05/2017	262.20	Call	GOVI	2,922,370.0000		292.2370	2,906,860.0000	290.6860	(0.531)	0	0	0
2017/02/24	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	GOVI	04/05/2017	262.18	Call	GOVI	2,922,570.0000		292.2570	2,907,060.0000	290.7060	(0.531)	0	0	0
2017/02/24	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	GOVI	03/08/2017			GOVI	565.0400		565.0400	563.4620	563.4620	(0.279)	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
2017/02/24	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	GOVI	03/08/2017	561.09	Call	GOVI	39,500.0000	3.9500	23,720.0000	2.3720	(39.949)	0	0	0
2017/02/24	GOVI	03/08/2017	561.10	Call	GOVI	39,400.0000	3.9400	23,620.0000	2.3620	(40.051)	0	0	0
2017/02/24	GOVI	03/08/2017	561.11	Call	GOVI	39,300.0000	3.9300	23,520.0000	2.3520	(40.153)	0	0	0
2017/02/24	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	GOVI	02/11/2017			GOVI	576.2430	576.2430	574.6280	574.6280	(0.280)	0.0000	0.0000	0
2017/02/24	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	GOVI	02/11/2017	572.44	Call	GOVI	38,030.0000	3.8030	21,880.0000	2.1880	(42.466)	0	0	0
2017/02/24	GOVI	02/11/2017	572.45	Call	GOVI	37,930.0000	3.7930	21,780.0000	2.1780	(42.578)	0	0	0
2017/02/24	GOVI	02/11/2017	572.46	Call	GOVI	37,830.0000	3.7830	21,680.0000	2.1680	(42.691)	0	0	0
2017/02/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/24	IGOV	04/05/2017			Index Future	253.2420	253.2420	253.0530	253.0530	(0.075)	0.0000	0.0000	922
2017/02/24	IGOV	03/08/2017			Index Future	258.1410	258.1410	257.9490	257.9490	(0.074)	0.0000	0.0000	412
2017/02/24	IGOV	02/11/2017			Index Future	263.3130	263.3130	263.1150	263.1150	(0.075)	0.0000	0.0000	0
2017/02/24	ILBI	04/05/2017			Index Future	685.5120	685.5120	685.3730	685.3730	(0.020)	0.0000	0.0000	0
2017/02/24	ILBI	03/08/2017			Index Future	698.5260	698.5260	698.3840	698.3840	(0.020)	0.0000	0.0000	0
2017/02/24	ILBI	02/11/2017			Index Future	712.5890	712.5890	712.4430	712.4430	(0.020)	0.0000	0.0000	0
2017/02/24	IS01	16/03/2017			Interest Rate Swap	100.0030	100.0030	100.0030	100.0030	0.000	0.0000	0.0000	0
2017/02/24	IS01	15/06/2017			Interest Rate Swap	99.5993	99.5993	99.5997	99.5997	0.000	0.0000	0.0000	0
2017/02/24	IS01	21/09/2017			Interest Rate Swap	99.6038	99.6038	99.6025	99.6025	(0.001)	0.0000	0.0000	0
2017/02/24	IS01	21/12/2017			Interest Rate Swap	99.8341	99.8341	99.8303	99.8303	(0.004)	0.0000	0.0000	0
2017/02/24	IS01	15/03/2018			Interest Rate Swap	99.8439	99.8439	99.8364	99.8364	(0.008)	0.0000	0.0000	0
2017/02/24	IS02	18/12/2017			Interest Rate Swap	99.8638	99.8638	99.8602	99.8602	(0.004)	0.0000	0.0000	0
2017/02/24	IS02	16/03/2018			Interest Rate Swap	99.1253	99.1253	99.1179	99.1179	(0.007)	0.0000	0.0000	0
2017/02/24	IS02	15/06/2018			Interest Rate Swap	98.7463	98.7463	98.7385	98.7385	(0.008)	0.0000	0.0000	0
2017/02/24	IS02	21/09/2018			Interest Rate Swap	98.7674	98.7674	98.7595	98.7595	(0.008)	0.0000	0.0000	0
2017/02/24	IS02	21/12/2018			Interest Rate Swap	99.2300	99.2300	99.2300	99.2300	0.000	0.0000	0.0000	0
2017/02/24	IS02	15/03/2019			Interest Rate Swap	99.6977	99.6977	99.7053	99.7053	0.008	0.0000	0.0000	0
2017/02/24	IS05	17/12/2020			Interest Rate Swap	97.2127	97.2127	97.2980	97.2980	0.088	0.0000	0.0000	0
2017/02/24	IS05	16/03/2021			Interest Rate Swap	96.5032	96.5032	96.5944	96.5944	0.095	0.0000	0.0000	0
2017/02/24	IS05	15/06/2021			Interest Rate Swap	95.7636	95.7636	95.8560	95.8560	0.096	0.0000	0.0000	0
2017/02/24	IS05	21/09/2021			Interest Rate Swap	96.0110	96.0110	96.1016	96.1016	0.094	0.0000	0.0000	0
2017/02/24	IS05	21/12/2021			Interest Rate Swap	98.2601	98.2601	98.3483	98.3483	0.090	0.0000	0.0000	50
2017/02/24	IS05	15/03/2022			Interest Rate Swap	98.4423	98.4423	98.5302	98.5302	0.089	0.0000	0.0000	0
2017/02/24	IS10	17/12/2025			Interest Rate Swap	96.7997	96.7997	96.9506	96.9506	0.156	0.0000	0.0000	0
2017/02/24	IS10	16/03/2026			Interest Rate Swap	93.8337	93.8337	93.9868	93.9868	0.163	0.0000	0.0000	0
2017/02/24	IS10	15/06/2026			Interest Rate Swap	92.5948	92.5948	92.7525	92.7525	0.170	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
2017/02/24	IS10	21/09/2026			Interest Rate Swap	94.7445	94.7445	94.9072	94.9072	0.172	0.0000	0.0000	0
2017/02/24	IS10	21/12/2026			Interest Rate Swap	98.4933	98.4933	98.6596	98.6596	0.169	0.0000	0.0000	0
2017/02/24	IS10	15/03/2027			Interest Rate Swap	97.0726	97.0726	97.2450	97.2450	0.178	0.0000	0.0000	0
2017/02/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/24	JBAF	15/03/2017			Jibar Tradeable Future	7.3200	92.6800	7.3300	92.6700	0.137	0.0000	0.0000	1,000
2017/02/24	JBAF	19/04/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/24	JBAF	17/05/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/24	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/24	JBAF	19/07/2017			Jibar Tradeable Future	7.3600	92.6400	7.3300	92.6700	(0.408)	0.0000	0.0000	0
2017/02/24	JBAF	16/08/2017			Jibar Tradeable Future	7.3600	92.6400	7.3300	92.6700	(0.408)	0.0000	0.0000	0
2017/02/24	JBAF	20/09/2017			Jibar Tradeable Future	7.3700	92.6300	7.3400	92.6600	(0.407)	0.0000	0.0000	0
2017/02/24	JBAF	20/12/2017			Jibar Tradeable Future	7.3700	92.6300	7.3200	92.6800	(0.678)	0.0000	0.0000	0
2017/02/24	JBAF	20/03/2018			Jibar Tradeable Future	7.3600	92.6400	7.3100	92.6900	(0.679)	0.0000	0.0000	0
2017/02/24	JBAF	20/06/2018			Jibar Tradeable Future	7.3700	92.6300	7.3300	92.6700	(0.543)	0.0000	0.0000	0
2017/02/24	JBAF	19/09/2018			Jibar Tradeable Future	7.4000	92.6000	7.3500	92.6500	(0.676)	0.0000	0.0000	0
2017/02/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/24	JBAF	19/12/2018			Jibar Tradeable Future	7.4300	92.5700	7.3800	92.6200	(0.673)	0.0000	0.0000	0
2017/02/24	R023	04/05/2017	8.61	Call	Bond Future	2,091.1700	2.0912	1,982.5500	1.9825	(5.194)	0	0	0
2017/02/24	R023	04/05/2017			Bond Future	8.2302	99.2731	8.2612	99.1342	0.377	0.0000	0.0000	18,983
2017/02/24	R023	04/05/2017	8.59	Call	Bond Future	2,025.7400	2.0257	1,918.5200	1.9185	(5.293)	0	0	0
2017/02/24	R023	04/05/2017	8.60	Call	Bond Future	2,058.3500	2.0584	1,950.4200	1.9504	(5.244)	0	0	0
2017/02/24	R023	04/05/2017	8.59	Put	Bond Future	427.7500	0.4277	459.4400	0.4594	7.409	0	0	0
2017/02/24	R023	04/05/2017	8.61	Put	Bond Future	405.3000	0.4053	435.5900	0.4356	7.473	0	0	0
2017/02/24	R023	04/05/2017	8.60	Put	Bond Future	416.4100	0.4164	447.3900	0.4474	7.440	0	0	0
2017/02/24	R023	03/08/2017	8.60	Put	Bond Future	911.6100	0.9116	956.4500	0.9564	4.919	0	0	0
2017/02/24	R023	03/08/2017			Bond Future	8.2536	101.1716	8.2862	101.0306	0.395	0.0000	0.0000	0
2017/02/24	R023	03/08/2017	8.59	Put	Bond Future	925.9000	0.9259	971.3000	0.9713	4.903	0	0	0
2017/02/24	R023	03/08/2017	8.60	Call	Bond Future	2,397.9200	2.3979	2,301.7000	2.3017	(4.013)	0	0	0
2017/02/24	R023	03/08/2017	8.58	Call	Bond Future	2,341.8800	2.3419	2,246.7800	2.2468	(4.061)	0	0	0
2017/02/24	R023	03/08/2017	8.59	Call	Bond Future	2,369.7000	2.3697	2,274.0400	2.2740	(4.037)	0	0	0
2017/02/24	R023	03/08/2017	8.58	Put	Bond Future	940.6200	0.9406	986.5800	0.9866	4.886	0	0	0
2017/02/24	R023	02/11/2017	8.56	Call	Bond Future	2,384.9800	2.3850	2,292.8600	2.2929	(3.863)	0	0	0
2017/02/24	R023	02/11/2017			Bond Future	8.2682	99.2457	8.3029	99.1007	0.420	0.0000	0.0000	0
2017/02/24	R023	02/11/2017	8.58	Call	Bond Future	2,436.9900	2.4370	2,343.8300	2.3438	(3.823)	0	0	0
2017/02/24	R023	02/11/2017	8.57	Call	Bond Future	2,410.7600	2.4108	2,318.1200	2.3181	(3.843)	0	0	0
2017/02/24	R023	02/11/2017	8.56	Put	Bond Future	1,175.7800	1.1758	1,228.6100	1.2286	4.493	0	0	0
2017/02/24	R023	02/11/2017	8.58	Put	Bond Future	1,145.6000	1.1456	1,197.3900	1.1974	4.521	0	0	0
2017/02/24	R023	02/11/2017	8.57	Put	Bond Future	1,160.4600	1.1605	1,212.7700	1.2128	4.508	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
2017/02/24	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R035	04/05/2017			Bond Future	9.3799	97.3332	9.4255	96.9563	0.486	0.0000	0.0000	7,906
2017/02/24	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R035	04/05/2017	9.55	Call	Bond Future	1,395.4800	1.3955	1,018.5800	1.0186	(27.009)	0	0	0
2017/02/24	R035	04/05/2017	9.53	Call	Bond Future	1,232.9900	1.2330	856.0900	0.8561	(30.568)	0	0	0
2017/02/24	R035	04/05/2017	9.54	Call	Bond Future	1,314.2900	1.3143	937.3900	0.9374	(28.677)	0	0	0
2017/02/24	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R035	03/08/2017			Bond Future	9.4249	99.1946	9.4718	98.8110	0.498	0.0000	0.0000	0
2017/02/24	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R035	03/08/2017	9.50	Call	Bond Future	613.0500	0.6130	229.5300	0.2295	(62.559)	0	0	0
2017/02/24	R035	03/08/2017	9.51	Call	Bond Future	694.2400	0.6942	310.7200	0.3107	(55.243)	0	0	0
2017/02/24	R035	03/08/2017	9.52	Call	Bond Future	775.3200	0.7753	391.8000	0.3918	(49.466)	0	0	0
2017/02/24	R035	02/11/2017			Bond Future	9.4660	96.6587	9.5145	96.2664	0.512	0.0000	0.0000	0
2017/02/24	R035	02/11/2017	9.60	Call	Bond Future	1,078.3700	1.0784	686.1300	0.6861	(36.373)	0	0	0
2017/02/24	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R035	02/11/2017	9.61	Call	Bond Future	1,158.1100	1.1581	765.8700	0.7659	(33.869)	0	0	0
2017/02/24	R035	02/11/2017	9.59	Call	Bond Future	998.5300	0.9985	606.2900	0.6063	(39.282)	0	0	0
2017/02/24	R186	04/05/2017			Bond Future	8.6919	115.6144	8.7327	115.3321	0.470	0.0000	0.0000	110,881
2017/02/24	R186	04/05/2017	8.89	Put	Bond Future	1,091.8700	1.0919	1,187.2900	1.1873	8.739	0	0	0
2017/02/24	R186	04/05/2017	8.94	Put	Bond Future	973.2400	0.9732	1,060.4500	1.0605	8.961	0	0	500
2017/02/24	R186	04/05/2017	9.20	Call	Bond Future	3,955.6000	3.9556	3,724.6300	3.7246	(5.839)	0	0	0
2017/02/24	R186	04/05/2017	8.91	Put	Bond Future	1,043.1600	1.0432	1,135.2500	1.1353	8.828	0	0	0
2017/02/24	R186	04/05/2017	8.70	Put	Bond Future	1,644.0900	1.6441	1,773.5100	1.7735	7.872	0	0	0
2017/02/24	R186	04/05/2017	8.90	Put	Bond Future	1,067.3000	1.0673	1,161.0500	1.1611	8.784	0	0	0
2017/02/24	R186	04/05/2017	8.44	Put	Bond Future	2,684.0200	2.6840	2,862.7600	2.8628	6.659	0	0	0
2017/02/24	R186	04/05/2017	8.91	Call	Bond Future	2,539.5400	2.5395	2,349.3600	2.3494	(7.489)	0	0	0
2017/02/24	R186	04/05/2017	8.98	Call	Bond Future	2,856.6900	2.8567	2,655.3500	2.6554	(7.048)	0	0	0
2017/02/24	R186	04/05/2017	9.20	Put	Bond Future	510.9300	0.5109	562.2300	0.5622	10.041	0	0	5,709
2017/02/24	R186	04/05/2017	8.70	Call	Bond Future	1,700.1500	1.7001	1,547.3000	1.5473	(8.990)	0	0	500
2017/02/24	R186	04/05/2017	8.89	Call	Bond Future	2,452.1600	2.4522	2,265.3100	2.2653	(7.620)	0	0	0
2017/02/24	R186	04/05/2017	8.94	Call	Bond Future	2,673.3400	2.6733	2,478.2800	2.4783	(7.296)	0	0	0
2017/02/24	R186	04/05/2017	8.98	Put	Bond Future	885.7500	0.8858	966.6800	0.9667	9.137	0	0	0
2017/02/24	R186	04/05/2017	8.90	Call	Bond Future	2,495.6600	2.4957	2,307.1400	2.3071	(7.554)	0	0	0
2017/02/24	R186	04/05/2017	8.44	Call	Bond Future	921.6700	0.9217	818.1400	0.8181	(11.233)	0	0	500
2017/02/24	R186	03/08/2017	8.93	Put	Bond Future	1,921.5000	1.9215	2,032.6300	2.0326	5.784	0	0	0
2017/02/24	R186	03/08/2017	9.35	Call	Bond Future	5,126.7300	5.1267	4,907.8100	4.9078	(4.270)	0	0	0
2017/02/24	R186	03/08/2017			Bond Future	8.7304	112.5224	8.7729	112.2353	0.486	0.0000	0.0000	0
2017/02/24	R186	03/08/2017	8.85	Put	Bond Future	2,145.0300	2.1450	2,265.5800	2.2656	5.620	0	0	750
2017/02/24	R186	03/08/2017	8.92	Put	Bond Future	1,948.4100	1.9484	2,060.7000	2.0607	5.763	0	0	0
2017/02/24	R186	03/08/2017	9.50	Call	Bond Future	5,869.2400	5.8692	5,638.0900	5.6381	(3.938)	0	0	0
2017/02/24	R186	03/08/2017	8.93	Call	Bond Future	3,262.7400	3.2627	3,086.7700	3.0868	(5.393)	0	0	0
2017/02/24	R186	03/08/2017	8.91	Call	Bond Future	3,183.4200	3.1834	3,009.7700	3.0098	(5.455)	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
2017/02/24	R186	03/08/2017	9.35	Put	Bond Future	1,032.8400	1.0328	1,101.0200	1.1010	6.601	0	0	750
2017/02/24	R186	03/08/2017	8.85	Call	Bond Future	2,951.2500	2.9513	2,784.7000	2.7847	(5.643)	0	0	0
2017/02/24	R186	03/08/2017	8.92	Call	Bond Future	3,222.9600	3.2230	3,048.1500	3.0481	(5.424)	0	0	0
2017/02/24	R186	03/08/2017	9.50	Put	Bond Future	814.6900	0.8147	870.6400	0.8706	6.868	0	0	6,500
2017/02/24	R186	03/08/2017	8.91	Put	Bond Future	1,975.6100	1.9756	2,089.0600	2.0891	5.743	0	0	0
2017/02/24	R186	02/11/2017	8.88	Call	Bond Future	3,595.0000	3.5950	3,427.9900	3.4280	(4.646)	0	0	0
2017/02/24	R186	02/11/2017	8.89	Put	Bond Future	2,762.2300	2.7622	2,888.2600	2.8883	4.563	0	0	0
2017/02/24	R186	02/11/2017			Bond Future	8.7582	114.7541	8.8026	114.4600	0.507	0.0000	0.0000	0
2017/02/24	R186	02/11/2017	8.89	Call	Bond Future	3,631.5500	3.6315	3,463.5800	3.4636	(4.625)	0	0	0
2017/02/24	R186	02/11/2017	8.90	Call	Bond Future	3,668.6500	3.6687	3,499.7300	3.4997	(4.604)	0	0	0
2017/02/24	R186	02/11/2017	8.88	Put	Bond Future	2,791.3300	2.7913	2,918.3200	2.9183	4.549	0	0	0
2017/02/24	R186	02/11/2017	8.90	Put	Bond Future	2,733.7300	2.7337	2,858.8100	2.8588	4.575	0	0	0
2017/02/24	R197	04/05/2017	308.58	Put	Bond Future	6,631.9900	6.6320	6,643.5400	6.6435	0.174	0	0	0
2017/02/24	R197	04/05/2017			Bond Future	301.9480	301.9480	301.9365	301.9365	(0.004)	0.0000	0.0000	1,063
2017/02/24	R197	04/05/2017	308.60	Put	Bond Future	6,651.9900	6.6520	6,663.5400	6.6635	0.174	0	0	0
2017/02/24	R197	04/05/2017	308.59	Put	Bond Future	6,641.9900	6.6420	6,653.5400	6.6535	0.174	0	0	0
2017/02/24	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R197	03/08/2017			Bond Future	300.8366	300.8366	300.8258	300.8258	(0.004)	0.0000	0.0000	0
2017/02/24	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R197	03/08/2017	308.05	Put	Bond Future	7,213.4200	7.2134	7,224.1600	7.2242	0.149	0	0	0
2017/02/24	R197	03/08/2017	308.07	Put	Bond Future	7,233.4200	7.2334	7,244.1600	7.2442	0.148	0	0	0
2017/02/24	R197	03/08/2017	308.06	Put	Bond Future	7,223.4200	7.2234	7,234.1600	7.2342	0.149	0	0	0
2017/02/24	R197	02/11/2017	305.16	Call	Bond Future	1,704.5200	1.7045	1,690.2600	1.6903	(0.837)	0	0	0
2017/02/24	R197	02/11/2017			Bond Future	306.8645	306.8645	306.8503	306.8503	(0.005)	0.0000	0.0000	0
2017/02/24	R197	02/11/2017	305.17	Call	Bond Future	1,694.5200	1.6945	1,680.2600	1.6803	(0.842)	0	0	0
2017/02/24	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R197	02/11/2017	305.15	Call	Bond Future	1,714.5200	1.7145	1,700.2600	1.7003	(0.832)	0	0	0
2017/02/24	R202	04/05/2017	256.73	Put	Bond Future	8,445.5300	8.4455	8,454.4400	8.4544	0.105	0	0	0
2017/02/24	R202	04/05/2017			Bond Future	248.2845	248.2845	248.2756	248.2756	(0.004)	0.0000	0.0000	33,873
2017/02/24	R202	04/05/2017	256.72	Put	Bond Future	8,435.5300	8.4355	8,444.4400	8.4444	0.106	0	0	0
2017/02/24	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R202	04/05/2017	256.71	Put	Bond Future	8,425.5300	8.4255	8,434.4400	8.4344	0.106	0	0	0
2017/02/24	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R202	03/08/2017			Bond Future	249.3947	249.3947	249.3865	249.3865	(0.003)	0.0000	0.0000	0
2017/02/24	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R202	03/08/2017	258.35	Put	Bond Future	8,955.2600	8.9553	8,963.5100	8.9635	0.092	0	0	0
2017/02/24	R202	03/08/2017	258.37	Put	Bond Future	8,975.2600	8.9753	8,983.5100	8.9835	0.092	0	0	0
2017/02/24	R202	03/08/2017	258.36	Put	Bond Future	8,965.2600	8.9653	8,973.5100	8.9735	0.092	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
2017/02/24	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R202	02/11/2017			Bond Future	254.3919	254.3919	254.3804	254.3804	(0.004)	0.0000	0.0000	0
2017/02/24	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R202	02/11/2017	253.89	Call	Bond Future	501.8500	0.5019	490.4200	0.4904	(2.278)	0	0	0
2017/02/24	R202	02/11/2017	253.90	Call	Bond Future	491.8500	0.4919	480.4200	0.4804	(2.324)	0	0	0
2017/02/24	R202	02/11/2017	253.91	Call	Bond Future	481.8500	0.4819	470.4200	0.4704	(2.372)	0	0	0
2017/02/24	R203	04/05/2017	6.92	Put	Bond Future	92.1500	0.0921	96.3900	0.0964	4.601	0	0	0
2017/02/24	R203	04/05/2017	6.91	Call	Bond Future	19.3900	0.0194	17.5300	0.0175	(9.593)	0	0	0
2017/02/24	R203	04/05/2017			Bond Future	7.1249	101.5674	7.1425	101.5612	0.247	0.0000	0.0000	31,101
2017/02/24	R203	04/05/2017	6.92	Call	Bond Future	20.3400	0.0203	18.4100	0.0184	(9.489)	0	0	0
2017/02/24	R203	04/05/2017	6.93	Call	Bond Future	21.3200	0.0213	19.3300	0.0193	(9.334)	0	0	0
2017/02/24	R203	04/05/2017	6.91	Put	Bond Future	94.7100	0.0947	99.0200	0.0990	4.551	0	0	0
2017/02/24	R203	04/05/2017	6.93	Put	Bond Future	89.6200	0.0896	93.8000	0.0938	4.664	0	0	0
2017/02/24	R203	03/08/2017	4.89	Call	Bond Future	3.2900	0.0033	3.2500	0.0033	(1.216)	0	0	0
2017/02/24	R203	03/08/2017			Bond Future	5.7090	103.5098	5.7090	103.5098	0.000	0.0000	0.0000	0
2017/02/24	R203	03/08/2017	4.87	Call	Bond Future	3.0800	0.0031	3.0400	0.0030	(1.299)	0	0	0
2017/02/24	R203	03/08/2017	4.88	Call	Bond Future	3.1800	0.0032	3.1500	0.0032	(0.943)	0	0	0
2017/02/24	R203	03/08/2017	4.87	Put	Bond Future	93.0400	0.0930	93.0000	0.0930	(0.043)	0	0	0
2017/02/24	R203	03/08/2017	4.89	Put	Bond Future	91.1000	0.0911	91.0600	0.0911	(0.044)	0	0	0
2017/02/24	R203	03/08/2017	4.88	Put	Bond Future	92.0600	0.0921	92.0300	0.0920	(0.033)	0	0	0
2017/02/24	R204	04/05/2017	7.90	Put	Bond Future	52.2200	0.0522	60.0900	0.0601	15.071	0	0	0
2017/02/24	R204	04/05/2017			Bond Future	7.5121	103.7722	7.5463	103.7207	0.455	0.0000	0.0000	29,025
2017/02/24	R204	04/05/2017	7.92	Put	Bond Future	47.6700	0.0477	54.9500	0.0550	15.272	0	0	0
2017/02/24	R204	04/05/2017	7.91	Put	Bond Future	49.9000	0.0499	57.4700	0.0575	15.170	0	0	0
2017/02/24	R204	04/05/2017	7.90	Call	Bond Future	634.2900	0.6343	590.6900	0.5907	(6.874)	0	0	0
2017/02/24	R204	04/05/2017	7.91	Call	Bond Future	646.9200	0.6469	603.0200	0.6030	(6.786)	0	0	0
2017/02/24	R204	04/05/2017	7.92	Call	Bond Future	659.6300	0.6596	615.4400	0.6154	(6.699)	0	0	0
2017/02/24	R204	03/08/2017	7.77	Put	Bond Future	192.1600	0.1922	208.7600	0.2088	8.639	0	0	0
2017/02/24	R204	03/08/2017			Bond Future	7.4672	101.7163	7.5076	101.6644	0.540	0.0000	0.0000	0
2017/02/24	R204	03/08/2017	7.76	Put	Bond Future	196.1900	0.1962	213.0500	0.2130	8.594	0	0	0
2017/02/24	R204	03/08/2017	7.75	Call	Bond Future	563.2000	0.5632	528.4200	0.5284	(6.175)	0	0	0
2017/02/24	R204	03/08/2017	7.76	Call	Bond Future	571.9000	0.5719	536.8500	0.5369	(6.129)	0	0	0
2017/02/24	R204	03/08/2017	7.77	Call	Bond Future	580.6600	0.5807	545.3500	0.5453	(6.081)	0	0	0
2017/02/24	R204	03/08/2017	7.75	Put	Bond Future	200.2900	0.2003	217.4200	0.2174	8.553	0	0	0
2017/02/24	R204	02/11/2017	7.76	Put	Bond Future	124.4500	0.1245	139.2000	0.1392	11.852	0	0	0
2017/02/24	R204	02/11/2017			Bond Future	7.3297	103.7335	7.3806	103.6795	0.694	0.0000	0.0000	0
2017/02/24	R204	02/11/2017	7.75	Put	Bond Future	127.0700	0.1271	142.0600	0.1421	11.797	0	0	0
2017/02/24	R204	02/11/2017	7.76	Call	Bond Future	580.8600	0.5809	541.5200	0.5415	(6.773)	0	0	0
2017/02/24	R204	02/11/2017	7.74	Call	Bond Future	564.9900	0.5650	526.1400	0.5261	(6.876)	0	0	0
2017/02/24	R204	02/11/2017	7.75	Call	Bond Future	572.9100	0.5729	533.8100	0.5338	(6.825)	0	0	0
2017/02/24	R204	02/11/2017	7.74	Put	Bond Future	129.7300	0.1297	144.9700	0.1450	11.747	0	0	0
2017/02/24	R207	04/05/2017	8.21	Put	Bond Future	72.6000	0.0726	76.3400	0.0763	5.152	0	0	0
2017/02/24	R207	04/05/2017			Bond Future	7.7363	101.1081	7.7524	101.0699	0.209	0.0000	0.0000	74,970

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
2017/02/24	R207	04/05/2017	8.22	Call	Bond Future	1,206.8800	1.2069	1,172.2300	1.1722	(2.871)	0	0	0
2017/02/24	R207	04/05/2017	8.20	Call	Bond Future	1,166.3400	1.1663	1,131.9900	1.1320	(2.945)	0	0	0
2017/02/24	R207	04/05/2017	8.21	Call	Bond Future	1,186.5600	1.1866	1,152.0600	1.1521	(2.908)	0	0	0
2017/02/24	R207	04/05/2017	8.20	Put	Bond Future	75.7400	0.0757	79.6300	0.0796	5.136	0	0	0
2017/02/24	R207	04/05/2017	8.22	Put	Bond Future	69.5800	0.0696	73.1700	0.0732	5.160	0	0	0
2017/02/24	R207	03/08/2017	8.19	Call	Bond Future	1,223.8800	1.2239	1,194.1200	1.1941	(2.432)	0	0	51
2017/02/24	R207	03/08/2017			Bond Future	7.7390	99.3984	7.7568	99.3600	0.229	0.0000	0.0000	0
2017/02/24	R207	03/08/2017	8.39	Put	Bond Future	162.6700	0.1627	168.5900	0.1686	3.639	0	0	0
2017/02/24	R207	03/08/2017	8.19	Put	Bond Future	252.5600	0.2526	261.2400	0.2612	3.437	0	0	0
2017/02/24	R207	03/08/2017	8.41	Put	Bond Future	155.4300	0.1554	161.1100	0.1611	3.654	0	0	0
2017/02/24	R207	03/08/2017	8.40	Put	Bond Future	159.0200	0.1590	164.8100	0.1648	3.641	0	0	0
2017/02/24	R207	03/08/2017	8.41	Call	Bond Future	1,596.2500	1.5963	1,563.4900	1.5635	(2.052)	0	0	0
2017/02/24	R207	03/08/2017	8.39	Call	Bond Future	1,560.9300	1.5609	1,528.4100	1.5284	(2.083)	0	0	0
2017/02/24	R207	03/08/2017	8.40	Call	Bond Future	1,578.5600	1.5786	1,545.9100	1.5459	(2.068)	0	0	0
2017/02/24	R207	02/11/2017			Bond Future	7.6946	101.3698	7.7151	101.3295	0.266	0.0000	0.0000	0
2017/02/24	R207	02/11/2017	8.03	Put	Bond Future	375.0400	0.3750	387.7500	0.3877	3.389	0	0	0
2017/02/24	R207	02/11/2017	8.05	Put	Bond Future	362.9000	0.3629	375.2800	0.3753	3.411	0	0	0
2017/02/24	R207	02/11/2017	8.03	Call	Bond Future	1,032.7300	1.0327	1,005.1200	1.0051	(2.673)	0	0	0
2017/02/24	R207	02/11/2017	8.04	Put	Bond Future	368.9300	0.3689	381.4800	0.3815	3.402	0	0	0
2017/02/24	R207	02/11/2017	8.04	Call	Bond Future	1,046.1500	1.0461	1,018.3800	1.0184	(2.654)	0	0	0
2017/02/24	R207	02/11/2017	8.05	Call	Bond Future	1,059.6400	1.0596	1,031.7000	1.0317	(2.637)	0	0	0
2017/02/24	R208	04/05/2017	8.39	Call	Bond Future	1,713.6000	1.7136	1,653.9500	1.6540	(3.481)	0	0	0
2017/02/24	R208	04/05/2017			Bond Future	7.8930	96.9400	7.9140	96.8723	0.266	0.0000	0.0000	21,498
2017/02/24	R208	04/05/2017	8.37	Call	Bond Future	1,660.2100	1.6602	1,601.1100	1.6011	(3.560)	0	0	0
2017/02/24	R208	04/05/2017	8.38	Call	Bond Future	1,686.7900	1.6868	1,627.4100	1.6274	(3.520)	0	0	0
2017/02/24	R208	04/05/2017	8.37	Put	Bond Future	138.2200	0.1382	146.7600	0.1468	6.179	0	0	0
2017/02/24	R208	04/05/2017	8.39	Put	Bond Future	128.4300	0.1284	136.4200	0.1364	6.221	0	0	0
2017/02/24	R208	04/05/2017	8.38	Put	Bond Future	133.2000	0.1332	141.4600	0.1415	6.201	0	0	0
2017/02/24	R208	03/08/2017	8.32	Call	Bond Future	1,727.4100	1.7274	1,677.0000	1.6770	(2.918)	0	0	0
2017/02/24	R208	03/08/2017			Bond Future	7.9029	98.7939	7.9254	98.7254	0.284	0.0000	0.0000	0
2017/02/24	R208	03/08/2017	8.30	Call	Bond Future	1,684.9000	1.6849	1,635.0500	1.6350	(2.959)	0	0	0
2017/02/24	R208	03/08/2017	8.31	Call	Bond Future	1,705.9800	1.7060	1,655.8500	1.6559	(2.938)	0	0	0
2017/02/24	R208	03/08/2017	8.30	Put	Bond Future	484.0400	0.4840	502.6300	0.5026	3.841	0	0	0
2017/02/24	R208	03/08/2017	8.32	Put	Bond Future	466.5600	0.4666	484.5900	0.4846	3.864	0	0	0
2017/02/24	R208	03/08/2017	8.31	Put	Bond Future	475.1200	0.4751	493.4300	0.4934	3.854	0	0	0
2017/02/24	R208	02/11/2017	8.18	Put	Bond Future	644.1100	0.6441	668.5700	0.6686	3.797	0	0	0
2017/02/24	R208	02/11/2017			Bond Future	7.8918	97.3500	7.9165	97.2792	0.313	0.0000	0.0000	0
2017/02/24	R208	02/11/2017	8.20	Put	Bond Future	623.8800	0.6239	647.7600	0.6478	3.828	0	0	0
2017/02/24	R208	02/11/2017	8.19	Put	Bond Future	633.7900	0.6338	657.9500	0.6580	3.812	0	0	0
2017/02/24	R208	02/11/2017	8.18	Call	Bond Future	1,466.8600	1.4669	1,420.4700	1.4205	(3.163)	0	0	0
2017/02/24	R208	02/11/2017	8.19	Call	Bond Future	1,484.9400	1.4849	1,438.2500	1.4382	(3.144)	0	0	0
2017/02/24	R208	02/11/2017	8.20	Call	Bond Future	1,503.4100	1.5034	1,456.4400	1.4564	(3.124)	0	0	0
2017/02/24	R209	04/05/2017	9.48	Put	Bond Future	1,477.9700	1.4780	1,588.0800	1.5881	7.450	0	0	0
2017/02/24	R209	04/05/2017			Bond Future	9.3837	73.1639	9.4241	72.8856	0.430	0.0000	0.0000	62,940
2017/02/24	R209	04/05/2017	9.47	Put	Bond Future	1,507.8500	1.5078	1,619.6300	1.6196	7.413	0	0	0
2017/02/24	R209	04/05/2017	9.63	Call	Bond Future	2,753.2000	2.7532	2,561.4600	2.5615	(6.964)	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
2017/02/24	R209	04/05/2017	8.93	Call	Bond Future	611.8200	0.6118	537.4600	0.5375	(12.154)	0	0	1,130
2017/02/24	R209	04/05/2017	9.33	Put	Bond Future	1,975.7000	1.9757	2,111.5500	2.1116	6.876	0	0	1,130
2017/02/24	R209	04/05/2017	9.46	Call	Bond Future	2,062.4500	2.0625	1,897.6200	1.8976	(7.992)	0	0	0
2017/02/24	R209	04/05/2017	9.47	Call	Bond Future	2,100.2900	2.1003	1,933.7900	1.9338	(7.927)	0	0	0
2017/02/24	R209	04/05/2017	9.33	Call	Bond Future	1,603.0100	1.6030	1,460.5800	1.4606	(8.885)	0	0	0
2017/02/24	R209	04/05/2017	9.48	Call	Bond Future	2,138.6100	2.1386	1,970.4400	1.9704	(7.864)	0	0	0
2017/02/24	R209	04/05/2017	9.63	Put	Bond Future	1,081.1500	1.0811	1,167.6900	1.1677	8.004	0	0	1,130
2017/02/24	R209	04/05/2017	8.93	Put	Bond Future	3,851.4600	3.8515	4,055.3800	4.0554	5.295	0	0	0
2017/02/24	R209	04/05/2017	9.46	Put	Bond Future	1,538.3100	1.5383	1,651.7600	1.6518	7.375	0	0	0
2017/02/24	R209	03/08/2017			Bond Future	9.4257	74.5630	9.4671	74.2799	0.440	0.0000	0.0000	0
2017/02/24	R209	03/08/2017	9.44	Call	Bond Future	2,823.1600	2.8232	2,668.4500	2.6685	(5.480)	0	0	0
2017/02/24	R209	03/08/2017	9.43	Put	Bond Future	2,758.6200	2.7586	2,888.1300	2.8881	4.695	0	0	0
2017/02/24	R209	03/08/2017	9.45	Put	Bond Future	2,692.0300	2.6920	2,819.3000	2.8193	4.728	0	0	0
2017/02/24	R209	03/08/2017	9.44	Put	Bond Future	2,725.1600	2.7252	2,853.5600	2.8536	4.712	0	0	0
2017/02/24	R209	03/08/2017	9.45	Call	Bond Future	2,858.3400	2.8583	2,702.5000	2.7025	(5.452)	0	0	0
2017/02/24	R209	03/08/2017	9.43	Call	Bond Future	2,788.2000	2.7882	2,634.6000	2.6346	(5.509)	0	0	0
2017/02/24	R209	02/11/2017	9.52	Put	Bond Future	3,229.6100	3.2296	3,357.4700	3.3575	3.959	0	0	0
2017/02/24	R209	02/11/2017			Bond Future	9.4621	72.8909	9.5048	72.6013	0.452	0.0000	0.0000	0
2017/02/24	R209	02/11/2017	9.54	Put	Bond Future	3,166.3200	3.1663	3,292.3700	3.2924	3.981	0	0	0
2017/02/24	R209	02/11/2017	9.53	Put	Bond Future	3,197.8400	3.1978	3,324.7900	3.3248	3.970	0	0	0
2017/02/24	R209	02/11/2017	9.54	Call	Bond Future	3,692.8500	3.6929	3,529.3700	3.5294	(4.427)	0	0	0
2017/02/24	R209	02/11/2017	9.52	Call	Bond Future	3,621.5100	3.6215	3,459.8400	3.4598	(4.464)	0	0	0
2017/02/24	R209	02/11/2017	9.53	Call	Bond Future	3,657.1000	3.6571	3,494.5200	3.4945	(4.446)	0	0	0
2017/02/24	R210	04/05/2017			Bond Future	188.3262	188.3262	188.3189	188.3189	(0.004)	0.0000	0.0000	1,698
2017/02/24	R210	04/05/2017	192.31	Put	Bond Future	3,983.8100	3.9838	3,991.1200	3.9911	0.183	0	0	0
2017/02/24	R210	04/05/2017	192.33	Put	Bond Future	4,003.8100	4.0038	4,011.1200	4.0111	0.183	0	0	0
2017/02/24	R210	04/05/2017	192.32	Put	Bond Future	3,993.8100	3.9938	4,001.1200	4.0011	0.183	0	0	0
2017/02/24	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R210	03/08/2017	196.29	Put	Bond Future	4,320.5300	4.3205	4,327.2500	4.3273	0.156	0	0	0
2017/02/24	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R210	03/08/2017			Bond Future	191.9695	191.9695	191.9628	191.9628	(0.004)	0.0000	0.0000	0
2017/02/24	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R210	03/08/2017	196.28	Put	Bond Future	4,310.5300	4.3105	4,317.2500	4.3173	0.156	0	0	0
2017/02/24	R210	03/08/2017	196.30	Put	Bond Future	4,330.5300	4.3305	4,337.2500	4.3373	0.155	0	0	0
2017/02/24	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R210	02/11/2017	192.07	Call	Bond Future	1,313.8300	1.3138	1,304.7000	1.3047	(0.695)	0	0	0
2017/02/24	R210	02/11/2017			Bond Future	193.3838	193.3838	193.3747	193.3747	(0.005)	0.0000	0.0000	0
2017/02/24	R210	02/11/2017	192.08	Call	Bond Future	1,303.8300	1.3038	1,294.7000	1.2947	(0.700)	0	0	0
2017/02/24	R210	02/11/2017	192.09	Call	Bond Future	1,293.8300	1.2938	1,284.7000	1.2847	(0.706)	0	0	0
2017/02/24	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R212	04/05/2017			Bond Future	149.4592	149.4592	149.4535	149.4535	(0.004)	0.0000	0.0000	3,258

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
2017/02/24	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R212	04/05/2017	152.23	Put	Bond Future	2,770.7500	2.7707	2,776.5200	2.7765	0.208	0	0	0
2017/02/24	R212	04/05/2017	152.25	Put	Bond Future	2,790.7500	2.7907	2,796.5200	2.7965	0.207	0	0	0
2017/02/24	R212	04/05/2017	152.24	Put	Bond Future	2,780.7500	2.7807	2,786.5200	2.7865	0.207	0	0	0
2017/02/24	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R212	03/08/2017			Bond Future	150.3009	150.3009	150.2955	150.2955	(0.004)	0.0000	0.0000	0
2017/02/24	R212	03/08/2017	153.34	Put	Bond Future	3,039.1400	3.0391	3,044.4900	3.0445	0.176	0	0	0
2017/02/24	R212	03/08/2017	153.36	Put	Bond Future	3,059.1400	3.0591	3,064.4900	3.0645	0.175	0	0	0
2017/02/24	R212	03/08/2017	153.35	Put	Bond Future	3,049.1400	3.0491	3,054.4900	3.0545	0.175	0	0	0
2017/02/24	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R212	02/11/2017			Bond Future	153.3125	153.3125	153.3053	153.3053	(0.005)	0.0000	0.0000	0
2017/02/24	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/24	R212	02/11/2017	152.42	Call	Bond Future	892.4800	0.8925	885.3400	0.8853	(0.800)	0	0	0
2017/02/24	R212	02/11/2017	152.40	Call	Bond Future	912.4800	0.9125	905.3400	0.9053	(0.782)	0	0	0
2017/02/24	R212	02/11/2017	152.41	Call	Bond Future	902.4800	0.9025	895.3400	0.8953	(0.791)	0	0	0
2017/02/24	R213	04/05/2017			Bond Future	9.1518	84.6334	9.1923	84.3573	0.443	0.0000	0.0000	44,651
2017/02/24	R213	04/05/2017	9.35	Put	Bond Future	1,148.6200	1.1486	1,241.8800	1.2419	8.119	0	0	0
2017/02/24	R213	04/05/2017	9.37	Put	Bond Future	1,099.6900	1.0997	1,189.8400	1.1898	8.198	0	0	0
2017/02/24	R213	04/05/2017	9.35	Call	Bond Future	2,487.6000	2.4876	2,304.6900	2.3047	(7.353)	0	0	0
2017/02/24	R213	04/05/2017	9.36	Put	Bond Future	1,123.9500	1.1239	1,215.6500	1.2156	8.159	0	0	0
2017/02/24	R213	04/05/2017	9.36	Call	Bond Future	2,529.7000	2.5297	2,345.2300	2.3452	(7.292)	0	0	0
2017/02/24	R213	04/05/2017	9.37	Call	Bond Future	2,572.1400	2.5721	2,386.1200	2.3861	(7.232)	0	0	0
2017/02/24	R213	03/08/2017	9.33	Put	Bond Future	2,247.0200	2.2470	2,361.9100	2.3619	5.113	0	0	0
2017/02/24	R213	03/08/2017			Bond Future	9.1925	86.2520	9.2342	85.9710	0.454	0.0000	0.0000	0
2017/02/24	R213	03/08/2017	9.35	Put	Bond Future	2,189.9000	2.1899	2,302.6200	2.3026	5.147	0	0	0
2017/02/24	R213	03/08/2017	9.34	Put	Bond Future	2,218.3200	2.2183	2,332.1200	2.3321	5.130	0	0	0
2017/02/24	R213	03/08/2017	9.33	Call	Bond Future	3,168.1600	3.1682	3,002.0100	3.0020	(5.244)	0	0	0
2017/02/24	R213	03/08/2017	9.34	Call	Bond Future	3,205.8900	3.2059	3,038.6500	3.0387	(5.217)	0	0	0
2017/02/24	R213	03/08/2017	9.35	Call	Bond Future	3,243.8400	3.2438	3,075.5200	3.0755	(5.189)	0	0	0
2017/02/24	R213	02/11/2017	9.36	Put	Bond Future	2,810.9100	2.8109	2,932.5700	2.9326	4.328	0	0	0
2017/02/24	R213	02/11/2017			Bond Future	9.2290	84.4108	9.2722	84.1232	0.468	0.0000	0.0000	0
2017/02/24	R213	02/11/2017	9.35	Put	Bond Future	2,840.1600	2.8402	2,962.7400	2.9627	4.316	0	0	0
2017/02/24	R213	02/11/2017	9.36	Call	Bond Future	3,678.4900	3.6785	3,512.5900	3.5126	(4.510)	0	0	0
2017/02/24	R213	02/11/2017	9.34	Call	Bond Future	3,605.5500	3.6056	3,441.5100	3.4415	(4.550)	0	0	0
2017/02/24	R213	02/11/2017	9.35	Call	Bond Future	3,641.9400	3.6419	3,476.9600	3.4770	(4.530)	0	0	0
2017/02/24	R213	02/11/2017	9.34	Put	Bond Future	2,869.6400	2.8696	2,993.1600	2.9932	4.304	0	0	0
2017/02/24	R214	04/05/2017	9.58	Put	Bond Future	1,531.2100	1.5312	1,643.4300	1.6434	7.329	0	0	0
2017/02/24	R214	04/05/2017			Bond Future	9.4668	73.3441	9.5072	73.0527	0.427	0.0000	0.0000	35,149
2017/02/24	R214	04/05/2017	9.57	Put	Bond Future	1,561.8700	1.5619	1,675.7700	1.6758	7.293	0	0	0
2017/02/24	R214	04/05/2017	9.58	Call	Bond Future	2,343.1700	2.3432	2,163.9900	2.1640	(7.647)	0	0	0
2017/02/24	R214	04/05/2017	9.56	Call	Bond Future	2,262.5500	2.2625	2,086.7500	2.0868	(7.770)	0	0	0
2017/02/24	R214	04/05/2017	9.57	Call	Bond Future	2,302.6900	2.3027	2,125.1900	2.1252	(7.708)	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
2017/02/24	R214	04/05/2017	9.56	Put	Bond Future	1,592.9900		1.5930	1,708.5900	1.7086	7.257	0	0	0
2017/02/24	R214	03/08/2017	9.51	Call	Bond Future	2,959.8000		2.9598	2,798.6000	2.7986	(5.446)	0	0	0
2017/02/24	R214	03/08/2017			Bond Future	9.5076		74.7467	9.5491	74.4501	0.436	0.0000	0.0000	0
2017/02/24	R214	03/08/2017	9.52	Call	Bond Future	2,996.4400		2.9964	2,834.0800	2.8341	(5.418)	0	0	0
2017/02/24	R214	03/08/2017	9.53	Call	Bond Future	3,033.2900		3.0333	2,869.7900	2.8698	(5.390)	0	0	0
2017/02/24	R214	03/08/2017	9.51	Put	Bond Future	2,942.9300		2.9429	3,078.3200	3.0783	4.601	0	0	0
2017/02/24	R214	03/08/2017	9.53	Put	Bond Future	2,873.0400		2.8730	3,006.1300	3.0061	4.632	0	0	0
2017/02/24	R214	03/08/2017	9.52	Put	Bond Future	2,907.8200		2.9078	3,042.0500	3.0420	4.616	0	0	0
2017/02/24	R214	02/11/2017	9.60	Call	Bond Future	3,778.3900		3.7784	3,608.9900	3.6090	(4.483)	0	0	0
2017/02/24	R214	02/11/2017			Bond Future	9.5450		72.9310	9.5876	72.6277	0.447	0.0000	0.0000	0
2017/02/24	R214	02/11/2017	9.58	Call	Bond Future	3,704.4900		3.7045	3,537.0000	3.5370	(4.521)	0	0	0
2017/02/24	R214	02/11/2017	9.59	Call	Bond Future	3,741.2400		3.7412	3,572.7900	3.5728	(4.503)	0	0	0
2017/02/24	R214	02/11/2017	9.60	Put	Bond Future	3,387.6400		3.3876	3,521.5300	3.5215	3.952	0	0	0
2017/02/24	R214	02/11/2017	9.58	Put	Bond Future	3,455.3500		3.4554	3,591.1500	3.5912	3.930	0	0	0
2017/02/24	R214	02/11/2017	9.59	Put	Bond Future	3,421.2400		3.4212	3,556.0800	3.5561	3.941	0	0	0
2017/02/24	R248	04/05/2017	9.66	Call	Bond Future	3,055.6500		3.0556	2,828.3600	2.8284	(7.438)	0	0	0
2017/02/24	R248	04/05/2017			Bond Future	9.5485		93.7503	9.5889	93.3801	0.423	0.0000	0.0000	64,165
2017/02/24	R248	04/05/2017	9.67	Call	Bond Future	3,106.9600		3.1070	2,877.6200	2.8776	(7.381)	0	0	0
2017/02/24	R248	04/05/2017	9.65	Put	Bond Future	2,079.3600		2.0794	2,224.2600	2.2243	6.968	0	0	0
2017/02/24	R248	04/05/2017	9.67	Put	Bond Future	2,001.3600		2.0014	2,142.1400	2.1421	7.034	0	0	0
2017/02/24	R248	04/05/2017	9.66	Put	Bond Future	2,040.1500		2.0401	2,182.9800	2.1830	7.001	0	0	0
2017/02/24	R248	04/05/2017	9.65	Call	Bond Future	3,004.6000		3.0046	2,779.3800	2.7794	(7.496)	0	0	0
2017/02/24	R248	03/08/2017			Bond Future	9.5916		95.5433	9.6331	95.1665	0.432	0.0000	0.0000	200
2017/02/24	R248	03/08/2017	9.57	Call	Bond Future	3,781.9500		3.7819	3,579.8800	3.5799	(5.343)	0	0	0
2017/02/24	R248	03/08/2017	9.56	Put	Bond Future	4,025.5900		4.0256	4,201.6800	4.2017	4.374	0	0	0
2017/02/24	R248	03/08/2017	9.58	Put	Bond Future	3,933.7100		3.9337	4,106.9500	4.1069	4.404	0	0	0
2017/02/24	R248	03/08/2017	9.57	Put	Bond Future	3,979.3100		3.9793	4,153.9700	4.1540	4.389	0	0	0
2017/02/24	R248	03/08/2017	9.58	Call	Bond Future	3,827.7700		3.8278	3,624.2800	3.6243	(5.316)	0	0	0
2017/02/24	R248	03/08/2017	9.56	Call	Bond Future	3,736.6500		3.7367	3,536.0100	3.5360	(5.370)	0	0	0
2017/02/24	R248	02/11/2017	9.66	Put	Bond Future	4,613.3100		4.6133	4,785.8100	4.7858	3.739	0	0	0
2017/02/24	R248	02/11/2017			Bond Future	9.6312		92.9983	9.6740	92.6132	0.444	0.0000	0.0000	0
2017/02/24	R248	02/11/2017	9.65	Put	Bond Future	4,656.9200		4.6569	4,830.5900	4.8306	3.729	0	0	0
2017/02/24	R248	02/11/2017	9.64	Call	Bond Future	4,780.0300		4.7800	4,569.7200	4.5697	(4.400)	0	0	0
2017/02/24	R248	02/11/2017	9.65	Call	Bond Future	4,826.2900		4.8263	4,614.8000	4.6148	(4.382)	0	0	0
2017/02/24	R248	02/11/2017	9.66	Call	Bond Future	4,872.7400		4.8727	4,660.0800	4.6601	(4.364)	0	0	0
2017/02/24	R248	02/11/2017	9.64	Put	Bond Future	4,700.8800		4.7009	4,875.7300	4.8757	3.720	0	0	0

Total

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