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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/02/2017 TO 27/02/2017

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
2017/02/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	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
2017/02/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2025	04/05/2017			Bond Future	129.3237	129.3237	129.3199	129.3199	(0.003)	0.0000	0.0000	2,414
2017/02/27	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2025	04/05/2017	132.56	Put	Bond Future	3,236.2600	3.2363	3,240.1000	3.2401	0.119	0	0	0
2017/02/27	2025	04/05/2017	132.58	Put	Bond Future	3,256.2600	3.2563	3,260.1000	3.2601	0.118	0	0	0
2017/02/27	2025	04/05/2017	132.57	Put	Bond Future	3,246.2600	3.2463	3,250.1000	3.2501	0.118	0	0	0
2017/02/27	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2025	03/08/2017			Bond Future	130.4808	130.4808	130.4756	130.4756	(0.004)	0.0000	0.0000	0
2017/02/27	2025	03/08/2017	133.96	Put	Bond Future	3,479.2200	3.4792	3,484.4300	3.4844	0.150	0	0	0
2017/02/27	2025	03/08/2017	133.98	Put	Bond Future	3,499.2200	3.4992	3,504.4300	3.5044	0.149	0	0	0
2017/02/27	2025	03/08/2017	133.97	Put	Bond Future	3,489.2200	3.4892	3,494.4300	3.4944	0.149	0	0	0
2017/02/27	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2025	02/11/2017	132.98	Call	Bond Future	113.7100	0.1137	106.8100	0.1068	(6.068)	0	0	0
2017/02/27	2025	02/11/2017			Bond Future	133.0937	133.0937	133.0868	133.0868	(0.005)	0.0000	0.0000	0
2017/02/27	2025	02/11/2017	132.96	Call	Bond Future	133.7100	0.1337	126.8100	0.1268	(5.160)	0	0	0
2017/02/27	2025	02/11/2017	132.97	Call	Bond Future	123.7100	0.1237	116.8100	0.1168	(5.578)	0	0	0
2017/02/27	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2029	04/05/2017			Bond Future	101.3371	101.3371	101.3341	101.3341	(0.003)	0.0000	0.0000	2,272
2017/02/27	2029	04/05/2017	100.67	Call	Bond Future	667.0700	0.6671	664.0800	0.6641	(0.448)	0	0	0
2017/02/27	2029	04/05/2017	100.65	Call	Bond Future	687.0700	0.6871	684.0800	0.6841	(0.435)	0	0	0
2017/02/27	2029	04/05/2017	100.66	Call	Bond Future	677.0700	0.6771	674.0800	0.6741	(0.442)	0	0	0
2017/02/27	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2030	04/05/2017	9.33	Call	Bond Future	1,192.2900	1.1923	1,051.6700	1.0517	(11.794)	0	0	0
2017/02/27	2030	04/05/2017			Bond Future	9.1577	93.5456	9.1778	93.4050	0.220	0.0000	0.0000	32,768
2017/02/27	2030	04/05/2017	9.34	Call	Bond Future	1,260.8200	1.2608	1,120.2000	1.1202	(11.153)	0	0	0
2017/02/27	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2030	04/05/2017	9.32	Call	Bond Future	1,123.6900	1.1237	983.0700	0.9831	(12.514)	0	0	0
2017/02/27	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2030	03/08/2017	9.33	Call	Bond Future	844.5600	0.8446	701.5200	0.7015	(16.937)	0	0	0
2017/02/27	2030	03/08/2017			Bond Future	9.2064	91.3283	9.2272	91.1853	0.226	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
2017/02/27	2030	03/08/2017	9.34	Call	Bond Future	912.4300	0.9124	769.3900	0.7694	(15.677)	0	0	0
2017/02/27	2030	03/08/2017	9.35	Call	Bond Future	980.2200	0.9802	837.1800	0.8372	(14.593)	0	0	0
2017/02/27	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2030	02/11/2017			Bond Future	9.2425	93.1388	9.2642	92.9911	0.236	0.0000	0.0000	0
2017/02/27	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2030	02/11/2017	9.34	Call	Bond Future	658.7400	0.6587	511.0200	0.5110	(22.425)	0	0	0
2017/02/27	2030	02/11/2017	9.35	Call	Bond Future	725.9000	0.7259	578.1800	0.5782	(20.350)	0	0	0
2017/02/27	2030	02/11/2017	9.36	Call	Bond Future	792.9800	0.7930	645.2600	0.6453	(18.628)	0	0	0
2017/02/27	2032	04/05/2017	9.45	Call	Bond Future	2,514.6300	2.5146	2,383.9900	2.3840	(5.195)	0	0	0
2017/02/27	2032	04/05/2017			Bond Future	9.3019	92.4745	9.3220	92.3242	0.216	0.0000	0.0000	19,129
2017/02/27	2032	04/05/2017	9.46	Call	Bond Future	2,558.7900	2.5588	2,427.3800	2.4274	(5.136)	0	0	0
2017/02/27	2032	04/05/2017	9.44	Put	Bond Future	1,444.8000	1.4448	1,465.3200	1.4653	1.420	0	0	0
2017/02/27	2032	04/05/2017	9.46	Put	Bond Future	1,385.5100	1.3855	1,404.4800	1.4045	1.369	0	0	0
2017/02/27	2032	04/05/2017	9.45	Put	Bond Future	1,414.9200	1.4149	1,434.6600	1.4347	1.395	0	0	0
2017/02/27	2032	04/05/2017	9.44	Call	Bond Future	2,470.8600	2.4709	2,341.0000	2.3410	(5.256)	0	0	0
2017/02/27	2032	03/08/2017	9.43	Put	Bond Future	2,670.0100	2.6700	2,712.0400	2.7120	1.574	0	0	0
2017/02/27	2032	03/08/2017			Bond Future	9.3485	94.2435	9.3692	94.0904	0.222	0.0000	0.0000	0
2017/02/27	2032	03/08/2017	9.45	Put	Bond Future	2,603.7600	2.6038	2,644.6200	2.6446	1.569	0	0	0
2017/02/27	2032	03/08/2017	9.44	Put	Bond Future	2,636.7200	2.6367	2,678.1700	2.6782	1.572	0	0	0
2017/02/27	2032	03/08/2017	9.44	Call	Bond Future	3,310.2300	3.3102	3,198.6100	3.1986	(3.372)	0	0	0
2017/02/27	2032	03/08/2017	9.45	Call	Bond Future	3,350.4100	3.3504	3,238.2000	3.2382	(3.349)	0	0	0
2017/02/27	2032	03/08/2017	9.43	Call	Bond Future	3,270.2900	3.2703	3,159.2500	3.1593	(3.395)	0	0	0
2017/02/27	2032	02/11/2017			Bond Future	9.3890	91.9524	9.4107	91.7944	0.230	0.0000	0.0000	0
2017/02/27	2032	02/11/2017	9.48	Put	Bond Future	3,282.6300	3.2826	3,332.9100	3.3329	1.532	0	0	0
2017/02/27	2032	02/11/2017	9.50	Put	Bond Future	3,217.0500	3.2170	3,266.3400	3.2663	1.532	0	0	0
2017/02/27	2032	02/11/2017	9.49	Put	Bond Future	3,249.7100	3.2497	3,299.5000	3.2995	1.532	0	0	0
2017/02/27	2032	02/11/2017	9.48	Call	Bond Future	3,944.0900	3.9441	3,836.4300	3.8364	(2.730)	0	0	0
2017/02/27	2032	02/11/2017	9.49	Call	Bond Future	3,983.4400	3.9834	3,875.2900	3.8753	(2.715)	0	0	0
2017/02/27	2032	02/11/2017	9.50	Call	Bond Future	4,022.9800	4.0230	3,914.3300	3.9143	(2.701)	0	0	0
2017/02/27	2033	04/05/2017			Bond Future	107.4377	107.4377	107.4346	107.4346	(0.003)	0.0000	0.0000	5,778
2017/02/27	2033	04/05/2017	110.83	Put	Bond Future	3,392.2500	3.3923	3,395.4400	3.3954	0.094	0	0	0
2017/02/27	2033	04/05/2017	110.85	Put	Bond Future	3,412.2500	3.4123	3,415.4400	3.4154	0.093	0	0	0
2017/02/27	2033	04/05/2017	110.84	Put	Bond Future	3,402.2500	3.4023	3,405.4400	3.4054	0.094	0	0	0
2017/02/27	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2033	03/08/2017	113.14	Put	Bond Future	3,623.3300	3.6233	3,627.8300	3.6278	0.124	0	0	0
2017/02/27	2033	03/08/2017			Bond Future	109.5167	109.5167	109.5122	109.5122	(0.004)	0.0000	0.0000	0
2017/02/27	2033	03/08/2017	113.13	Put	Bond Future	3,613.3300	3.6133	3,617.8300	3.6178	0.125	0	0	0
2017/02/27	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2033	03/08/2017	113.12	Put	Bond Future	3,603.3300	3.6033	3,607.8300	3.6078	0.125	0	0	0

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2017/02/27	2033	02/11/2017	110.08	Call	Bond Future	539.3700	0.5394	533.5600	0.5336	(1.077)	0	0	0
2017/02/27	2033	02/11/2017			Bond Future	110.6194	110.6194	110.6136	110.6136	(0.005)	0.0000	0.0000	0
2017/02/27	2033	02/11/2017	110.09	Call	Bond Future	529.3700	0.5294	523.5600	0.5236	(1.098)	0	0	0
2017/02/27	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2033	02/11/2017	110.07	Call	Bond Future	549.3700	0.5494	543.5600	0.5436	(1.058)	0	0	0
2017/02/27	2037	04/05/2017			Bond Future	9.5399	93.1098	9.5599	92.9461	0.210	0.0000	0.0000	48,549
2017/02/27	2037	04/05/2017	9.58	Put	Bond Future	2,042.6900	2.0427	2,071.3900	2.0714	1.405	0	0	0
2017/02/27	2037	04/05/2017	9.60	Put	Bond Future	1,967.1900	1.9672	1,994.0200	1.9940	1.364	0	0	0
2017/02/27	2037	04/05/2017	9.59	Put	Bond Future	2,004.6700	2.0047	2,032.4300	2.0324	1.385	0	0	0
2017/02/27	2037	04/05/2017	9.60	Call	Bond Future	2,457.2600	2.4573	2,320.3300	2.3203	(5.572)	0	0	0
2017/02/27	2037	04/05/2017	9.58	Call	Bond Future	2,370.2400	2.3702	2,235.1800	2.2352	(5.698)	0	0	0
2017/02/27	2037	04/05/2017	9.59	Call	Bond Future	2,413.5400	2.4135	2,277.5400	2.2775	(5.635)	0	0	0
2017/02/27	2037	03/08/2017	9.57	Call	Bond Future	3,266.7200	3.2667	3,150.8300	3.1508	(3.548)	0	0	0
2017/02/27	2037	03/08/2017			Bond Future	9.5917	90.6338	9.6124	90.4671	0.215	0.0000	0.0000	160
2017/02/27	2037	03/08/2017	9.58	Call	Bond Future	3,307.1700	3.3072	3,190.6200	3.1906	(3.524)	0	0	0
2017/02/27	2037	03/08/2017	9.56	Put	Bond Future	3,483.6600	3.4837	3,535.1200	3.5351	1.477	0	0	0
2017/02/27	2037	03/08/2017	9.57	Put	Bond Future	3,442.8800	3.4429	3,493.6700	3.4937	1.475	0	0	0
2017/02/27	2037	03/08/2017	9.58	Put	Bond Future	3,402.2300	3.4022	3,452.3600	3.4524	1.473	0	0	0
2017/02/27	2037	03/08/2017	9.56	Call	Bond Future	3,226.2900	3.2263	3,111.0700	3.1111	(3.571)	0	0	0
2017/02/27	2037	02/11/2017			Bond Future	9.6325	92.4306	9.6539	92.2588	0.223	0.0000	0.0000	0
2017/02/27	2037	02/11/2017	9.66	Call	Bond Future	4,407.9700	4.4080	4,291.5300	4.2915	(2.642)	0	0	0
2017/02/27	2037	02/11/2017	9.65	Put	Bond Future	4,226.3200	4.2263	4,282.1700	4.2822	1.321	0	0	0
2017/02/27	2037	02/11/2017	9.67	Put	Bond Future	4,149.5300	4.1495	4,204.3500	4.2044	1.321	0	0	0
2017/02/27	2037	02/11/2017	9.66	Put	Bond Future	4,187.7800	4.1878	4,243.1100	4.2431	1.321	0	0	0
2017/02/27	2037	02/11/2017	9.67	Call	Bond Future	4,449.5200	4.4495	4,332.5700	4.3326	(2.628)	0	0	0
2017/02/27	2037	02/11/2017	9.65	Call	Bond Future	4,366.5900	4.3666	4,250.6700	4.2507	(2.655)	0	0	0
2017/02/27	2038	04/05/2017	139.77	Put	Bond Future	5,083.1800	5.0832	5,087.3900	5.0874	0.083	0	0	0
2017/02/27	2038	04/05/2017			Bond Future	134.6868	134.6868	134.6826	134.6826	(0.003)	0.0000	0.0000	20,533
2017/02/27	2038	04/05/2017	139.79	Put	Bond Future	5,103.1800	5.1032	5,107.3900	5.1074	0.082	0	0	0
2017/02/27	2038	04/05/2017	139.78	Put	Bond Future	5,093.1800	5.0932	5,097.3900	5.0974	0.083	0	0	0
2017/02/27	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2038	03/08/2017			Bond Future	135.7795	135.7795	135.7740	135.7740	(0.004)	0.0000	0.0000	0
2017/02/27	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2038	03/08/2017	141.16	Put	Bond Future	5,380.5000	5.3805	5,386.0500	5.3861	0.103	0	0	0
2017/02/27	2038	03/08/2017	141.18	Put	Bond Future	5,400.5000	5.4005	5,406.0500	5.4061	0.103	0	0	0
2017/02/27	2038	03/08/2017	141.17	Put	Bond Future	5,390.5000	5.3905	5,396.0500	5.3961	0.103	0	0	0
2017/02/27	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2038	02/11/2017	136.80	Call	Bond Future	1,698.6400	1.6986	1,691.2800	1.6913	(0.433)	0	0	0
2017/02/27	2038	02/11/2017			Bond Future	138.4986	138.4986	138.4913	138.4913	(0.005)	0.0000	0.0000	0
2017/02/27	2038	02/11/2017	136.81	Call	Bond Future	1,688.6400	1.6886	1,681.2800	1.6813	(0.436)	0	0	0
2017/02/27	2038	02/11/2017	136.82	Call	Bond Future	1,678.6400	1.6786	1,671.2800	1.6713	(0.438)	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
2017/02/27	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2040	04/05/2017			Bond Future	9.5539	97.3078	9.5739	97.1311	0.210	0.0000	0.0000	9,085
2017/02/27	2040	04/05/2017	9.62	Put	Bond Future	2,096.6200	2.0966	2,124.9700	2.1250	1.352	0	0	0
2017/02/27	2040	04/05/2017	9.64	Put	Bond Future	2,018.1600	2.0182	2,044.5600	2.0446	1.308	0	0	0
2017/02/27	2040	04/05/2017	9.63	Put	Bond Future	2,057.1900	2.0572	2,084.5600	2.0846	1.330	0	0	0
2017/02/27	2040	04/05/2017	9.62	Call	Bond Future	2,677.4700	2.6775	2,529.1100	2.5291	(5.541)	0	0	0
2017/02/27	2040	04/05/2017	9.63	Call	Bond Future	2,725.4100	2.7254	2,576.0700	2.5761	(5.480)	0	0	0
2017/02/27	2040	04/05/2017	9.64	Call	Bond Future	2,773.6200	2.7736	2,623.3100	2.6233	(5.419)	0	0	0
2017/02/27	2040	03/08/2017			Bond Future	9.6045	94.6617	9.6251	94.4817	0.215	0.0000	0.0000	0
2017/02/27	2040	03/08/2017	9.61	Put	Bond Future	3,651.7600	3.6518	3,704.0100	3.7040	1.431	0	0	0
2017/02/27	2040	03/08/2017	9.63	Put	Bond Future	3,566.9700	3.5670	3,617.8500	3.6179	1.426	0	0	0
2017/02/27	2040	03/08/2017	9.62	Put	Bond Future	3,609.0500	3.6090	3,660.6100	3.6606	1.429	0	0	0
2017/02/27	2040	03/08/2017	9.61	Call	Bond Future	3,700.0600	3.7001	3,572.3500	3.5724	(3.452)	0	0	0
2017/02/27	2040	03/08/2017	9.62	Call	Bond Future	3,744.5700	3.7446	3,616.1700	3.6162	(3.429)	0	0	0
2017/02/27	2040	03/08/2017	9.63	Call	Bond Future	3,789.5900	3.7896	3,660.5100	3.6605	(3.406)	0	0	0
2017/02/27	2040	02/11/2017			Bond Future	9.6442	96.5382	9.6656	96.3529	0.222	0.0000	0.0000	0
2017/02/27	2040	02/11/2017	9.66	Call	Bond Future	4,781.8200	4.7818	4,656.1700	4.6562	(2.628)	0	0	0
2017/02/27	2040	02/11/2017	9.65	Put	Bond Future	4,687.2500	4.6873	4,747.4600	4.7475	1.285	0	0	0
2017/02/27	2040	02/11/2017	9.67	Put	Bond Future	4,603.1500	4.6031	4,662.2700	4.6623	1.284	0	0	0
2017/02/27	2040	02/11/2017	9.66	Put	Bond Future	4,645.0400	4.6450	4,704.7100	4.7047	1.285	0	0	0
2017/02/27	2040	02/11/2017	9.67	Call	Bond Future	4,826.2700	4.8263	4,700.0700	4.7001	(2.615)	0	0	0
2017/02/27	2040	02/11/2017	9.65	Call	Bond Future	4,737.5600	4.7376	4,612.4500	4.6125	(2.641)	0	0	0
2017/02/27	2044	04/05/2017			Bond Future	9.5931	94.2730	9.6182	94.0492	0.262	0.0000	0.0000	22,746
2017/02/27	2044	04/05/2017	9.67	Call	Bond Future	2,777.7100	2.7777	2,601.5900	2.6016	(6.340)	0	0	0
2017/02/27	2044	04/05/2017	9.66	Put	Bond Future	2,136.2100	2.1362	2,185.1200	2.1851	2.290	0	0	0
2017/02/27	2044	04/05/2017	9.68	Put	Bond Future	2,056.8500	2.0569	2,103.2800	2.1033	2.257	0	0	0
2017/02/27	2044	04/05/2017	9.67	Put	Bond Future	2,096.1600	2.0962	2,143.8300	2.1438	2.274	0	0	0
2017/02/27	2044	04/05/2017	9.68	Call	Bond Future	2,826.3800	2.8264	2,649.0200	2.6490	(6.275)	0	0	0
2017/02/27	2044	04/05/2017	9.66	Call	Bond Future	2,729.6500	2.7296	2,554.7700	2.5548	(6.407)	0	0	0
2017/02/27	2044	03/08/2017			Bond Future	9.6426	91.6940	9.6685	91.4661	0.268	0.0000	0.0000	0
2017/02/27	2044	03/08/2017	9.62	Put	Bond Future	3,848.7200	3.8487	3,925.8400	3.9258	2.004	0	0	0
2017/02/27	2044	03/08/2017	9.64	Put	Bond Future	3,760.4300	3.7604	3,835.7900	3.8358	2.004	0	0	0
2017/02/27	2044	03/08/2017	9.63	Put	Bond Future	3,804.4900	3.8045	3,880.7300	3.8807	2.004	0	0	0
2017/02/27	2044	03/08/2017	9.64	Call	Bond Future	3,737.5600	3.7376	3,585.0600	3.5851	(4.080)	0	0	0
2017/02/27	2044	03/08/2017	9.62	Call	Bond Future	3,648.9500	3.6489	3,498.2100	3.4982	(4.131)	0	0	0
2017/02/27	2044	03/08/2017	9.63	Call	Bond Future	3,693.2400	3.6932	3,541.6200	3.5416	(4.105)	0	0	0
2017/02/27	2044	02/11/2017	9.68	Call	Bond Future	4,804.6700	4.8047	4,653.8500	4.6538	(3.139)	0	0	0
2017/02/27	2044	02/11/2017			Bond Future	9.6816	93.5117	9.7084	93.2776	0.277	0.0000	0.0000	0
2017/02/27	2044	02/11/2017	9.66	Call	Bond Future	4,716.1600	4.7162	4,566.7200	4.5667	(3.169)	0	0	0
2017/02/27	2044	02/11/2017	9.67	Call	Bond Future	4,760.1700	4.7602	4,610.0400	4.6100	(3.154)	0	0	0
2017/02/27	2044	02/11/2017	9.66	Put	Bond Future	4,905.5600	4.9056	4,990.2300	4.9902	1.726	0	0	0
2017/02/27	2044	02/11/2017	9.68	Put	Bond Future	4,818.5900	4.8186	4,901.8800	4.9019	1.729	0	0	0
2017/02/27	2044	02/11/2017	9.67	Put	Bond Future	4,861.7600	4.8618	4,945.7400	4.9457	1.727	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
2017/02/27	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2046	04/05/2017			Bond Future	133.0617	133.0617	133.0579	133.0579	(0.003)	0.0000	0.0000	19,696
2017/02/27	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2046	04/05/2017	138.32	Put	Bond Future	5,258.2600	5.2583	5,262.1400	5.2621	0.074	0	0	0
2017/02/27	2046	04/05/2017	138.34	Put	Bond Future	5,278.2600	5.2783	5,282.1400	5.2821	0.074	0	0	0
2017/02/27	2046	04/05/2017	138.33	Put	Bond Future	5,268.2600	5.2683	5,272.1400	5.2721	0.074	0	0	0
2017/02/27	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2046	03/08/2017	141.17	Put	Bond Future	5,533.5000	5.5335	5,539.0600	5.5391	0.100	0	0	0
2017/02/27	2046	03/08/2017			Bond Future	135.6365	135.6365	135.6309	135.6309	(0.004)	0.0000	0.0000	0
2017/02/27	2046	03/08/2017	141.19	Put	Bond Future	5,553.5000	5.5535	5,559.0600	5.5591	0.100	0	0	0
2017/02/27	2046	03/08/2017	141.18	Put	Bond Future	5,543.5000	5.5435	5,549.0600	5.5491	0.100	0	0	0
2017/02/27	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2046	02/11/2017	136.31	Call	Bond Future	438.3800	0.4384	431.0900	0.4311	(1.663)	0	0	0
2017/02/27	2046	02/11/2017			Bond Future	136.7484	136.7484	136.7411	136.7411	(0.005)	0.0000	0.0000	0
2017/02/27	2046	02/11/2017	136.32	Call	Bond Future	428.3800	0.4284	421.0900	0.4211	(1.702)	0	0	0
2017/02/27	2046	02/11/2017	136.30	Call	Bond Future	448.3800	0.4484	441.0900	0.4411	(1.626)	0	0	0
2017/02/27	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2050	04/05/2017			Bond Future	143.1249	143.1249	143.1209	143.1209	(0.003)	0.0000	0.0000	24,054
2017/02/27	2050	04/05/2017	147.83	Put	Bond Future	4,705.1500	4.7051	4,709.1000	4.7091	0.084	0	0	0
2017/02/27	2050	04/05/2017	147.85	Put	Bond Future	4,725.1500	4.7251	4,729.1000	4.7291	0.084	0	0	0
2017/02/27	2050	04/05/2017	147.84	Put	Bond Future	4,715.1500	4.7151	4,719.1000	4.7191	0.084	0	0	0
2017/02/27	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2050	03/08/2017			Bond Future	144.2156	144.2156	144.2100	144.2100	(0.004)	0.0000	0.0000	0
2017/02/27	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2050	03/08/2017	149.22	Put	Bond Future	5,004.4200	5.0044	5,010.0400	5.0100	0.112	0	0	0
2017/02/27	2050	03/08/2017	149.24	Put	Bond Future	5,024.4200	5.0244	5,030.0400	5.0300	0.112	0	0	0
2017/02/27	2050	03/08/2017	149.23	Put	Bond Future	5,014.4200	5.0144	5,020.0400	5.0200	0.112	0	0	0
2017/02/27	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	2050	02/11/2017			Bond Future	147.1035	147.1035	147.0958	147.0958	(0.005)	0.0000	0.0000	0
2017/02/27	2050	02/11/2017	144.67	Call	Bond Future	2,433.4600	2.4335	2,425.7800	2.4258	(0.316)	0	0	0
2017/02/27	2050	02/11/2017	144.65	Call	Bond Future	2,453.4600	2.4535	2,445.7800	2.4458	(0.313)	0	0	0
2017/02/27	2050	02/11/2017	144.66	Call	Bond Future	2,443.4600	2.4435	2,435.7800	2.4358	(0.314)	0	0	0
2017/02/27	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	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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2017/02/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	AL37	04/05/2017			Index Future	529.5890	529.5890	529.1740	529.1740	(0.078)	0.0000	0.0000	1
2017/02/27	AL37	03/08/2017			Index Future	539.7190	539.7190	539.2980	539.2980	(0.078)	0.0000	0.0000	0
2017/02/27	AL37	02/11/2017			Index Future	550.4140	550.4140	549.9730	549.9730	(0.080)	0.0000	0.0000	0
2017/02/27	AL7T	04/05/2017			Index Future	611.7710	611.7710	611.0680	611.0680	(0.115)	0.0000	0.0000	0
2017/02/27	AL7T	03/08/2017			Index Future	623.4740	623.4740	622.7590	622.7590	(0.115)	0.0000	0.0000	0
2017/02/27	AL7T	02/11/2017			Index Future	635.8290	635.8290	635.0870	635.0870	(0.117)	0.0000	0.0000	0
2017/02/27	ALBI	04/05/2017			Index Future	555.0660	555.0660	554.3060	554.3060	(0.137)	0.0000	0.0000	598
2017/02/27	ALBI	03/08/2017			Index Future	565.6850	565.6850	564.9110	564.9110	(0.137)	0.0000	0.0000	0
2017/02/27	ALBI	02/11/2017			Index Future	576.8940	576.8940	576.0940	576.0940	(0.139)	0.0000	0.0000	0
2017/02/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	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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2017/02/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/27	EL28	04/05/2017			Bond Future	129.8550	129.8550	129.8533	129.8533	(0.001)	0.0000	0.0000	0
2017/02/27	EL28	04/05/2017	137.90	Put	Bond Future	8,045.0300	8.0450	8,046.7500	8.0467	0.021	0	0	0
2017/02/27	EL28	04/05/2017	137.92	Put	Bond Future	8,065.0300	8.0650	8,066.7500	8.0667	0.021	0	0	0
2017/02/27	EL28	04/05/2017	137.91	Put	Bond Future	8,055.0300	8.0550	8,056.7500	8.0567	0.021	0	0	0
2017/02/27	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	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
2017/02/27	EL28	03/08/2017			Bond Future	132.3676		132.3645		(0.002)	0.0000	0.0000	0
2017/02/27	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	EL28	03/08/2017	135.16	Put	Bond Future	2,792.4400	2.7924	2,795.4900	2.7955	0.109	0	0	0
2017/02/27	EL28	03/08/2017	135.18	Put	Bond Future	2,812.4400	2.8124	2,815.4900	2.8155	0.108	0	0	0
2017/02/27	EL28	03/08/2017	135.17	Put	Bond Future	2,802.4400	2.8024	2,805.4900	2.8055	0.109	0	0	0
2017/02/27	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	EL28	02/11/2017			Bond Future	133.2512	133.2512	133.2464	133.2464	(0.004)	0.0000	0.0000	0
2017/02/27	EL28	02/11/2017	133.87	Put	Bond Future	618.8400	0.6188	623.5700	0.6236	0.764	0	0	0
2017/02/27	EL28	02/11/2017	133.89	Put	Bond Future	638.8400	0.6388	643.5700	0.6436	0.740	0	0	0
2017/02/27	EL28	02/11/2017	133.88	Put	Bond Future	628.8400	0.6288	633.5700	0.6336	0.752	0	0	0
2017/02/27	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	ES33	04/05/2017			Bond Future	10.4706	78.0780	10.4903	77.9523	0.188	0.0000	0.0000	9,466
2017/02/27	ES33	04/05/2017	10.55	Call	Bond Future	504.6100	0.5046	378.8600	0.3789	(24.920)	0	0	0
2017/02/27	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	ES33	04/05/2017	10.56	Call	Bond Future	567.7900	0.5678	442.0400	0.4420	(22.147)	0	0	0
2017/02/27	ES33	04/05/2017	10.54	Call	Bond Future	441.3600	0.4414	315.6100	0.3156	(28.491)	0	0	0
2017/02/27	ES33	03/08/2017			Bond Future	10.5499	79.5715	10.5702	79.4436	0.193	0.0000	0.0000	0
2017/02/27	ES33	03/08/2017	10.53	Put	Bond Future	125.4100	0.1254	253.3400	0.2533	102.009	0	0	0
2017/02/27	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	127.2400	0.1272	100.000	0	0	0
2017/02/27	ES33	03/08/2017	10.54	Put	Bond Future	62.3200	0.0623	190.2500	0.1902	205.279	0	0	0
2017/02/27	ES33	03/08/2017	10.55	Call	Bond Future	0.6900	0.0007	0.0000	0.0000	(100.000)	0	0	0
2017/02/27	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	ES33	02/11/2017			Bond Future	10.6265	77.3555	10.6477	77.2235	0.200	0.0000	0.0000	0
2017/02/27	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	ES33	02/11/2017	10.66	Call	Bond Future	208.0300	0.2080	76.0100	0.0760	(63.462)	0	0	0
2017/02/27	ES33	02/11/2017	10.67	Call	Bond Future	269.8900	0.2699	137.8700	0.1379	(48.916)	0	0	0
2017/02/27	ES33	02/11/2017	10.68	Call	Bond Future	331.6700	0.3317	199.6500	0.1996	(39.805)	0	0	0
2017/02/27	ES42	04/05/2017			Bond Future	10.6216	81.8515	10.6414	81.7070	0.186	0.0000	0.0000	8,777
2017/02/27	ES42	03/08/2017			Bond Future	10.6997	83.4172	10.7201	83.2701	0.190	0.0000	0.0000	0
2017/02/27	ES42	02/11/2017			Bond Future	10.7742	80.8085	10.7954	80.6569	0.197	0.0000	0.0000	0
2017/02/27	GOVI	04/05/2017			GOVI	552.8860	552.8860	552.1160	552.1160	(0.139)	0.0000	0.0000	396
2017/02/27	GOVI	04/05/2017	262.19	Call	GOVI	2,906,960.0000	290.6960	2,899,260.0000	289.9260	(0.265)	0	0	0
2017/02/27	GOVI	04/05/2017	262.20	Call	GOVI	2,906,860.0000	290.6860	2,899,160.0000	289.9160	(0.265)	0	0	0
2017/02/27	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	GOVI	04/05/2017	262.18	Call	GOVI	2,907,060.0000	290.7060	2,899,360.0000	289.9360	(0.265)	0	0	0
2017/02/27	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	GOVI	03/08/2017			GOVI	563.4620	563.4620	562.6790	562.6790	(0.139)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/27	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	GOVI	03/08/2017	561.09	Call	GOVI	23,720.0000	2.3720	15,890.0000	1.5890	(33.010)	0	0	0
2017/02/27	GOVI	03/08/2017	561.10	Call	GOVI	23,620.0000	2.3620	15,790.0000	1.5790	(33.150)	0	0	0
2017/02/27	GOVI	03/08/2017	561.11	Call	GOVI	23,520.0000	2.3520	15,690.0000	1.5690	(33.291)	0	0	0
2017/02/27	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	GOVI	02/11/2017			GOVI	574.6280	574.6280	573.8170	573.8170	(0.141)	0.0000	0.0000	0
2017/02/27	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	GOVI	02/11/2017	572.44	Call	GOVI	21,880.0000	2.1880	13,770.0000	1.3770	(37.066)	0	0	0
2017/02/27	GOVI	02/11/2017	572.45	Call	GOVI	21,780.0000	2.1780	13,670.0000	1.3670	(37.236)	0	0	0
2017/02/27	GOVI	02/11/2017	572.46	Call	GOVI	21,680.0000	2.1680	13,570.0000	1.3570	(37.408)	0	0	0
2017/02/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/27	IGOV	04/05/2017			Index Future	253.0530	253.0530	253.0190	253.0190	(0.013)	0.0000	0.0000	922
2017/02/27	IGOV	03/08/2017			Index Future	257.9490	257.9490	257.9120	257.9120	(0.014)	0.0000	0.0000	412
2017/02/27	IGOV	02/11/2017			Index Future	263.1150	263.1150	263.0730	263.0730	(0.016)	0.0000	0.0000	0
2017/02/27	ILBI	04/05/2017			Index Future	685.3730	685.3730	685.2340	685.2340	(0.020)	0.0000	0.0000	0
2017/02/27	ILBI	03/08/2017			Index Future	698.3840	698.3840	698.2450	698.2450	(0.020)	0.0000	0.0000	0
2017/02/27	ILBI	02/11/2017			Index Future	712.4430	712.4430	712.2960	712.2960	(0.021)	0.0000	0.0000	0
2017/02/27	IS01	16/03/2017			Interest Rate Swap	100.0030	100.0030	100.0030	100.0030	0.000	0.0000	0.0000	0
2017/02/27	IS01	15/06/2017			Interest Rate Swap	99.5997	99.5997	99.6010	99.6010	0.001	0.0000	0.0000	0
2017/02/27	IS01	21/09/2017			Interest Rate Swap	99.6025	99.6025	99.6054	99.6054	0.003	0.0000	0.0000	0
2017/02/27	IS01	21/12/2017			Interest Rate Swap	99.8303	99.8303	99.8355	99.8355	0.005	0.0000	0.0000	0
2017/02/27	IS01	15/03/2018			Interest Rate Swap	99.8364	99.8364	99.8413	99.8413	0.005	0.0000	0.0000	0
2017/02/27	IS02	18/12/2017			Interest Rate Swap	99.8602	99.8602	99.8658	99.8658	0.006	0.0000	0.0000	0
2017/02/27	IS02	16/03/2018			Interest Rate Swap	99.1179	99.1179	99.1227	99.1227	0.005	0.0000	0.0000	0
2017/02/27	IS02	15/06/2018			Interest Rate Swap	98.7385	98.7385	98.7438	98.7438	0.005	0.0000	0.0000	0
2017/02/27	IS02	21/09/2018			Interest Rate Swap	98.7595	98.7595	98.7670	98.7670	0.008	0.0000	0.0000	0
2017/02/27	IS02	21/12/2018			Interest Rate Swap	99.2300	99.2300	99.2300	99.2300	0.000	0.0000	0.0000	0
2017/02/27	IS02	15/03/2019			Interest Rate Swap	99.7053	99.7053	99.7069	99.7069	0.002	0.0000	0.0000	0
2017/02/27	IS05	17/12/2020			Interest Rate Swap	97.2980	97.2980	97.3058	97.3058	0.008	0.0000	0.0000	0
2017/02/27	IS05	16/03/2021			Interest Rate Swap	96.5944	96.5944	96.6071	96.6071	0.013	0.0000	0.0000	0
2017/02/27	IS05	15/06/2021			Interest Rate Swap	95.8560	95.8560	95.8764	95.8764	0.021	0.0000	0.0000	0
2017/02/27	IS05	21/09/2021			Interest Rate Swap	96.1016	96.1016	96.1323	96.1323	0.032	0.0000	0.0000	0
2017/02/27	IS05	21/12/2021			Interest Rate Swap	98.3483	98.3483	98.3891	98.3891	0.042	0.0000	0.0000	50
2017/02/27	IS05	15/03/2022			Interest Rate Swap	98.5302	98.5302	98.5774	98.5774	0.048	0.0000	0.0000	0
2017/02/27	IS10	17/12/2025			Interest Rate Swap	96.9506	96.9506	97.0620	97.0620	0.115	0.0000	0.0000	0
2017/02/27	IS10	16/03/2026			Interest Rate Swap	93.9868	93.9868	94.1030	94.1030	0.124	0.0000	0.0000	0
2017/02/27	IS10	15/06/2026			Interest Rate Swap	92.7525	92.7525	92.8705	92.8705	0.127	0.0000	0.0000	0

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2017/02/27	IS10	21/09/2026			Interest Rate Swap	94.9072	94.9072	95.0250	95.0250	0.124	0.0000	0.0000	0
2017/02/27	IS10	21/12/2026			Interest Rate Swap	98.6596	98.6596	98.7768	98.7768	0.119	0.0000	0.0000	0
2017/02/27	IS10	15/03/2027			Interest Rate Swap	97.2450	97.2450	97.3622	97.3622	0.120	0.0000	0.0000	0
2017/02/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/27	JBAF	15/03/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	1,000
2017/02/27	JBAF	19/04/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/27	JBAF	17/05/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/27	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/27	JBAF	19/07/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/27	JBAF	16/08/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/27	JBAF	20/09/2017			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/02/27	JBAF	20/12/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/02/27	JBAF	20/03/2018			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/02/27	JBAF	20/06/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/27	JBAF	19/09/2018			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/02/27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/27	JBAF	19/12/2018			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/02/27	R023	04/05/2017	8.61	Call	Bond Future	1,982.5500	1.9825	1,895.8600	1.8959	(4.373)	0	0	0
2017/02/27	R023	04/05/2017			Bond Future	8.2612	99.1342	8.2820	99.0410	0.252	0.0000	0.0000	18,983
2017/02/27	R023	04/05/2017	8.59	Call	Bond Future	1,918.5200	1.9185	1,832.5400	1.8325	(4.482)	0	0	0
2017/02/27	R023	04/05/2017	8.60	Call	Bond Future	1,950.4200	1.9504	1,864.0800	1.8641	(4.427)	0	0	0
2017/02/27	R023	04/05/2017	8.59	Put	Bond Future	459.4400	0.4594	466.6400	0.4666	1.567	0	0	0
2017/02/27	R023	04/05/2017	8.61	Put	Bond Future	435.5900	0.4356	442.0800	0.4421	1.490	0	0	0
2017/02/27	R023	04/05/2017	8.60	Put	Bond Future	447.3900	0.4474	454.2300	0.4542	1.529	0	0	0
2017/02/27	R023	03/08/2017	8.60	Put	Bond Future	956.4500	0.9564	976.9300	0.9769	2.141	0	0	0
2017/02/27	R023	03/08/2017			Bond Future	8.2862	101.0306	8.3081	100.9358	0.265	0.0000	0.0000	0
2017/02/27	R023	03/08/2017	8.59	Put	Bond Future	971.3000	0.9713	992.1200	0.9921	2.144	0	0	0
2017/02/27	R023	03/08/2017	8.60	Call	Bond Future	2,301.7000	2.3017	2,227.4400	2.2274	(3.226)	0	0	0
2017/02/27	R023	03/08/2017	8.58	Call	Bond Future	2,246.7800	2.2468	2,173.2000	2.1732	(3.275)	0	0	0
2017/02/27	R023	03/08/2017	8.59	Call	Bond Future	2,274.0400	2.2740	2,200.1200	2.2001	(3.251)	0	0	0
2017/02/27	R023	03/08/2017	8.58	Put	Bond Future	986.5800	0.9866	1,007.7400	1.0077	2.145	0	0	0
2017/02/27	R023	02/11/2017	8.56	Call	Bond Future	2,292.8600	2.2929	2,223.5800	2.2236	(3.022)	0	0	0
2017/02/27	R023	02/11/2017			Bond Future	8.3029	99.1007	8.3265	99.0022	0.285	0.0000	0.0000	0
2017/02/27	R023	02/11/2017	8.58	Call	Bond Future	2,343.8300	2.3438	2,273.8700	2.2739	(2.985)	0	0	0
2017/02/27	R023	02/11/2017	8.57	Call	Bond Future	2,318.1200	2.3181	2,248.5000	2.2485	(3.003)	0	0	0
2017/02/27	R023	02/11/2017	8.56	Put	Bond Future	1,228.6100	1.2286	1,257.8200	1.2578	2.377	0	0	0
2017/02/27	R023	02/11/2017	8.58	Put	Bond Future	1,197.3900	1.1974	1,225.9200	1.2259	2.383	0	0	0
2017/02/27	R023	02/11/2017	8.57	Put	Bond Future	1,212.7700	1.2128	1,241.6400	1.2416	2.381	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	
2017/02/27	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R035	04/05/2017			Bond Future	9.4255	96.9563	9.4456	96.7906	0.213	0.0000	0.0000	7,906
2017/02/27	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R035	04/05/2017	9.55	Call	Bond Future	1,018.5800	1.0186	852.9400	0.8529	(16.262)	0	0	0
2017/02/27	R035	04/05/2017	9.53	Call	Bond Future	856.0900	0.8561	690.4500	0.6905	(19.348)	0	0	0
2017/02/27	R035	04/05/2017	9.54	Call	Bond Future	937.3900	0.9374	771.7500	0.7717	(17.670)	0	0	0
2017/02/27	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R035	03/08/2017			Bond Future	9.4718	98.8110	9.4925	98.6424	0.219	0.0000	0.0000	0
2017/02/27	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R035	03/08/2017	9.50	Call	Bond Future	229.5300	0.2295	60.8800	0.0609	(73.476)	0	0	0
2017/02/27	R035	03/08/2017	9.51	Call	Bond Future	310.7200	0.3107	142.0700	0.1421	(54.277)	0	0	0
2017/02/27	R035	03/08/2017	9.52	Call	Bond Future	391.8000	0.3918	223.1500	0.2232	(43.045)	0	0	0
2017/02/27	R035	02/11/2017			Bond Future	9.5145	96.2664	9.5361	96.0927	0.227	0.0000	0.0000	0
2017/02/27	R035	02/11/2017	9.60	Call	Bond Future	686.1300	0.6861	512.3600	0.5124	(25.326)	0	0	0
2017/02/27	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R035	02/11/2017	9.61	Call	Bond Future	765.8700	0.7659	592.1000	0.5921	(22.689)	0	0	0
2017/02/27	R035	02/11/2017	9.59	Call	Bond Future	606.2900	0.6063	432.5200	0.4325	(28.661)	0	0	0
2017/02/27	R186	04/05/2017			Bond Future	8.7327	115.3321	8.7531	115.1916	0.233	0.0000	0.0000	110,844
2017/02/27	R186	04/05/2017	8.89	Put	Bond Future	1,187.2900	1.1873	1,207.4300	1.2074	1.696	0	0	0
2017/02/27	R186	04/05/2017	8.94	Put	Bond Future	1,060.4500	1.0605	1,076.9800	1.0770	1.559	0	0	500
2017/02/27	R186	04/05/2017	9.20	Call	Bond Future	3,724.6300	3.7246	3,587.3300	3.5873	(3.686)	0	0	0
2017/02/27	R186	04/05/2017	8.91	Put	Bond Future	1,135.2500	1.1353	1,153.9100	1.1539	1.644	0	0	0
2017/02/27	R186	04/05/2017	8.70	Put	Bond Future	1,773.5100	1.7735	1,810.5100	1.8105	2.086	0	0	0
2017/02/27	R186	04/05/2017	8.90	Put	Bond Future	1,161.0500	1.1611	1,180.4400	1.1804	1.670	0	0	0
2017/02/27	R186	04/05/2017	8.44	Put	Bond Future	2,862.7600	2.8628	2,928.5600	2.9286	2.298	0	0	0
2017/02/27	R186	04/05/2017	8.91	Call	Bond Future	2,349.3600	2.3494	2,227.4500	2.2275	(5.189)	0	0	0
2017/02/27	R186	04/05/2017	8.98	Call	Bond Future	2,655.3500	2.6554	2,528.6600	2.5287	(4.771)	0	0	0
2017/02/27	R186	04/05/2017	9.20	Put	Bond Future	562.2300	0.5622	565.5000	0.5655	0.582	0	0	5,709
2017/02/27	R186	04/05/2017	8.70	Call	Bond Future	1,547.3000	1.5473	1,443.7300	1.4437	(6.694)	0	0	500
2017/02/27	R186	04/05/2017	8.89	Call	Bond Future	2,265.3100	2.2653	2,144.8800	2.1449	(5.316)	0	0	0
2017/02/27	R186	04/05/2017	8.94	Call	Bond Future	2,478.2800	2.4783	2,354.2400	2.3542	(5.005)	0	0	0
2017/02/27	R186	04/05/2017	8.98	Put	Bond Future	966.6800	0.9667	980.5600	0.9806	1.436	0	0	0
2017/02/27	R186	04/05/2017	8.90	Call	Bond Future	2,307.1400	2.3071	2,185.9600	2.1860	(5.252)	0	0	0
2017/02/27	R186	04/05/2017	8.44	Call	Bond Future	818.1400	0.8181	743.3700	0.7434	(9.139)	0	0	500
2017/02/27	R186	03/08/2017	8.93	Put	Bond Future	2,032.6300	2.0326	2,070.1700	2.0702	1.847	0	0	0
2017/02/27	R186	03/08/2017	9.35	Call	Bond Future	4,907.8100	4.9078	4,783.1000	4.7831	(2.541)	0	0	0
2017/02/27	R186	03/08/2017			Bond Future	8.7729	112.2353	8.7941	112.0924	0.242	0.0000	0.0000	0
2017/02/27	R186	03/08/2017	8.85	Put	Bond Future	2,265.5800	2.2656	2,307.7700	2.3078	1.862	0	0	750
2017/02/27	R186	03/08/2017	8.92	Put	Bond Future	2,060.7000	2.0607	2,098.8100	2.0988	1.849	0	0	0
2017/02/27	R186	03/08/2017	9.50	Call	Bond Future	5,638.0900	5.6381	5,508.5600	5.5086	(2.297)	0	0	0
2017/02/27	R186	03/08/2017	8.93	Call	Bond Future	3,086.7700	3.0868	2,981.3700	2.9814	(3.415)	0	0	0
2017/02/27	R186	03/08/2017	8.91	Call	Bond Future	3,009.7700	3.0098	2,905.5100	2.9055	(3.464)	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
2017/02/27	R186	03/08/2017	9.35	Put	Bond Future	1,101.0200	1.1010	1,119.2500	1.1192	1.656	0	0	750
2017/02/27	R186	03/08/2017	8.85	Call	Bond Future	2,784.7000	2.7847	2,683.9500	2.6839	(3.618)	0	0	0
2017/02/27	R186	03/08/2017	8.92	Call	Bond Future	3,048.1500	3.0481	2,943.3200	2.9433	(3.439)	0	0	0
2017/02/27	R186	03/08/2017	9.50	Put	Bond Future	870.6400	0.8706	884.0500	0.8841	1.540	0	0	6,500
2017/02/27	R186	03/08/2017	8.91	Put	Bond Future	2,089.0600	2.0891	2,127.7400	2.1277	1.852	0	0	0
2017/02/27	R186	02/11/2017	8.88	Call	Bond Future	3,427.9900	3.4280	3,329.7600	3.3298	(2.866)	0	0	0
2017/02/27	R186	02/11/2017	8.89	Put	Bond Future	2,888.2600	2.8883	2,937.5700	2.9376	1.707	0	0	0
2017/02/27	R186	02/11/2017			Bond Future	8.8026	114.4600	8.8251	114.3120	0.255	0.0000	0.0000	0
2017/02/27	R186	02/11/2017	8.89	Call	Bond Future	3,463.5800	3.4636	3,364.8600	3.3649	(2.850)	0	0	0
2017/02/27	R186	02/11/2017	8.90	Call	Bond Future	3,499.7300	3.4997	3,400.5200	3.4005	(2.835)	0	0	0
2017/02/27	R186	02/11/2017	8.88	Put	Bond Future	2,918.3200	2.9183	2,968.1200	2.9681	1.706	0	0	0
2017/02/27	R186	02/11/2017	8.90	Put	Bond Future	2,858.8100	2.8588	2,907.6300	2.9076	1.708	0	0	0
2017/02/27	R197	04/05/2017	308.58	Put	Bond Future	6,643.5400	6.6435	6,653.2500	6.6533	0.146	0	0	0
2017/02/27	R197	04/05/2017			Bond Future	301.9365	301.9365	301.9267	301.9267	(0.003)	0.0000	0.0000	1,063
2017/02/27	R197	04/05/2017	308.60	Put	Bond Future	6,663.5400	6.6635	6,673.2500	6.6733	0.146	0	0	0
2017/02/27	R197	04/05/2017	308.59	Put	Bond Future	6,653.5400	6.6535	6,663.2500	6.6633	0.146	0	0	0
2017/02/27	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R197	03/08/2017			Bond Future	300.8258	300.8258	300.8131	300.8131	(0.004)	0.0000	0.0000	0
2017/02/27	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R197	03/08/2017	308.05	Put	Bond Future	7,224.1600	7.2242	7,236.8500	7.2368	0.176	0	0	0
2017/02/27	R197	03/08/2017	308.07	Put	Bond Future	7,244.1600	7.2442	7,256.8500	7.2568	0.175	0	0	0
2017/02/27	R197	03/08/2017	308.06	Put	Bond Future	7,234.1600	7.2342	7,246.8500	7.2468	0.175	0	0	0
2017/02/27	R197	02/11/2017	305.16	Call	Bond Future	1,690.2600	1.6903	1,673.4700	1.6735	(0.993)	0	0	0
2017/02/27	R197	02/11/2017			Bond Future	306.8503	306.8503	306.8335	306.8335	(0.005)	0.0000	0.0000	0
2017/02/27	R197	02/11/2017	305.17	Call	Bond Future	1,680.2600	1.6803	1,663.4700	1.6635	(0.999)	0	0	0
2017/02/27	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R197	02/11/2017	305.15	Call	Bond Future	1,700.2600	1.7003	1,683.4700	1.6835	(0.987)	0	0	0
2017/02/27	R202	04/05/2017	256.73	Put	Bond Future	8,454.4400	8.4544	8,461.7500	8.4617	0.086	0	0	0
2017/02/27	R202	04/05/2017			Bond Future	248.2756	248.2756	248.2683	248.2683	(0.003)	0.0000	0.0000	33,873
2017/02/27	R202	04/05/2017	256.72	Put	Bond Future	8,444.4400	8.4444	8,451.7500	8.4517	0.087	0	0	0
2017/02/27	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R202	04/05/2017	256.71	Put	Bond Future	8,434.4400	8.4344	8,441.7500	8.4417	0.087	0	0	0
2017/02/27	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R202	03/08/2017			Bond Future	249.3865	249.3865	249.3763	249.3763	(0.004)	0.0000	0.0000	0
2017/02/27	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R202	03/08/2017	258.35	Put	Bond Future	8,963.5100	8.9635	8,973.6600	8.9737	0.113	0	0	0
2017/02/27	R202	03/08/2017	258.37	Put	Bond Future	8,983.5100	8.9835	8,993.6600	8.9937	0.113	0	0	0
2017/02/27	R202	03/08/2017	258.36	Put	Bond Future	8,973.5100	8.9735	8,983.6600	8.9837	0.113	0	0	0

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2017/02/27	R202	03/08/2017	258.35	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R202	02/11/2017			Bond Future	254.3804	254.3804	254.3671	254.3671	(0.005)	0.0000	0.0000	0
2017/02/27	R202	02/11/2017	253.89	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R202	02/11/2017	253.91	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R202	02/11/2017	253.90	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R202	02/11/2017	253.89	Call	Bond Future	490.4200	0.4904	477.1000	0.4771	(2.716)	0	0	0
2017/02/27	R202	02/11/2017	253.90	Call	Bond Future	480.4200	0.4804	467.1000	0.4671	(2.773)	0	0	0
2017/02/27	R202	02/11/2017	253.91	Call	Bond Future	470.4200	0.4704	457.1000	0.4571	(2.832)	0	0	0
2017/02/27	R203	04/05/2017	6.92	Put	Bond Future	96.3900	0.0964	99.0900	0.0991	2.801	0	0	0
2017/02/27	R203	04/05/2017	6.91	Call	Bond Future	17.5300	0.0175	15.6000	0.0156	(11.010)	0	0	0
2017/02/27	R203	04/05/2017			Bond Future	7.1425	101.5612	7.1560	101.5565	0.188	0.0000	0.0000	31,101
2017/02/27	R203	04/05/2017	6.92	Call	Bond Future	18.4100	0.0184	16.4200	0.0164	(10.809)	0	0	0
2017/02/27	R203	04/05/2017	6.93	Call	Bond Future	19.3300	0.0193	17.2800	0.0173	(10.605)	0	0	0
2017/02/27	R203	04/05/2017	6.91	Put	Bond Future	99.0200	0.0990	101.7800	0.1018	2.787	0	0	0
2017/02/27	R203	04/05/2017	6.93	Put	Bond Future	93.8000	0.0938	96.4400	0.0964	2.814	0	0	0
2017/02/27	R203	03/08/2017	4.89	Call	Bond Future	3.2500	0.0033	2.2600	0.0023	(30.462)	0	0	0
2017/02/27	R203	03/08/2017			Bond Future	5.7090	103.5098	5.8051	103.4995	1.683	0.0000	0.0000	0
2017/02/27	R203	03/08/2017	4.87	Call	Bond Future	3.0400	0.0030	2.1000	0.0021	(30.921)	0	0	0
2017/02/27	R203	03/08/2017	4.88	Call	Bond Future	3.1500	0.0032	2.1800	0.0022	(30.794)	0	0	0
2017/02/27	R203	03/08/2017	4.87	Put	Bond Future	93.0000	0.0930	102.3600	0.1024	10.065	0	0	0
2017/02/27	R203	03/08/2017	4.89	Put	Bond Future	91.0600	0.0911	100.3700	0.1004	10.224	0	0	0
2017/02/27	R203	03/08/2017	4.88	Put	Bond Future	92.0300	0.0920	101.3600	0.1014	10.138	0	0	0
2017/02/27	R204	04/05/2017	7.90	Put	Bond Future	60.0900	0.0601	61.6700	0.0617	2.629	0	0	0
2017/02/27	R204	04/05/2017			Bond Future	7.5463	103.7207	7.5643	103.6935	0.239	0.0000	0.0000	29,025
2017/02/27	R204	04/05/2017	7.92	Put	Bond Future	54.9500	0.0550	56.3300	0.0563	2.511	0	0	0
2017/02/27	R204	04/05/2017	7.91	Put	Bond Future	57.4700	0.0575	58.9500	0.0589	2.575	0	0	0
2017/02/27	R204	04/05/2017	7.90	Call	Bond Future	590.6900	0.5907	565.1300	0.5651	(4.327)	0	0	0
2017/02/27	R204	04/05/2017	7.91	Call	Bond Future	603.0200	0.6030	577.3600	0.5774	(4.255)	0	0	0
2017/02/27	R204	04/05/2017	7.92	Call	Bond Future	615.4400	0.6154	589.6800	0.5897	(4.186)	0	0	0
2017/02/27	R204	03/08/2017	7.77	Put	Bond Future	208.7600	0.2088	215.3800	0.2154	3.171	0	0	0
2017/02/27	R204	03/08/2017			Bond Future	7.5076	101.6644	7.5289	101.6370	0.284	0.0000	0.0000	0
2017/02/27	R204	03/08/2017	7.76	Put	Bond Future	213.0500	0.2130	219.8100	0.2198	3.173	0	0	0
2017/02/27	R204	03/08/2017	7.75	Call	Bond Future	528.4200	0.5284	507.9200	0.5079	(3.879)	0	0	0
2017/02/27	R204	03/08/2017	7.76	Call	Bond Future	536.8500	0.5369	516.2100	0.5162	(3.845)	0	0	0
2017/02/27	R204	03/08/2017	7.77	Call	Bond Future	545.3500	0.5453	524.5700	0.5246	(3.810)	0	0	0
2017/02/27	R204	03/08/2017	7.75	Put	Bond Future	217.4200	0.2174	224.3200	0.2243	3.174	0	0	0
2017/02/27	R204	02/11/2017	7.76	Put	Bond Future	139.2000	0.1392	146.6200	0.1466	5.330	0	0	0
2017/02/27	R204	02/11/2017			Bond Future	7.3806	103.6795	7.4087	103.6495	0.381	0.0000	0.0000	0
2017/02/27	R204	02/11/2017	7.75	Put	Bond Future	142.0600	0.1421	149.6200	0.1496	5.322	0	0	0
2017/02/27	R204	02/11/2017	7.76	Call	Bond Future	541.5200	0.5415	519.0200	0.5190	(4.155)	0	0	0
2017/02/27	R204	02/11/2017	7.74	Call	Bond Future	526.1400	0.5261	503.9100	0.5039	(4.225)	0	0	0
2017/02/27	R204	02/11/2017	7.75	Call	Bond Future	533.8100	0.5338	511.4500	0.5115	(4.189)	0	0	0
2017/02/27	R204	02/11/2017	7.74	Put	Bond Future	144.9700	0.1450	152.6600	0.1527	5.305	0	0	0
2017/02/27	R207	04/05/2017	8.21	Put	Bond Future	76.3400	0.0763	78.8400	0.0788	3.275	0	0	0
2017/02/27	R207	04/05/2017			Bond Future	7.7524	101.0699	7.7744	101.0178	0.284	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
2017/02/27	R207	04/05/2017	8.22	Call	Bond Future	1,172.2300	1.1722	1,122.5000	1.1225	(4.242)	0	0	0
2017/02/27	R207	04/05/2017	8.20	Call	Bond Future	1,131.9900	1.1320	1,082.5600	1.0826	(4.367)	0	0	0
2017/02/27	R207	04/05/2017	8.21	Call	Bond Future	1,152.0600	1.1521	1,102.4800	1.1025	(4.304)	0	0	0
2017/02/27	R207	04/05/2017	8.20	Put	Bond Future	79.6300	0.0796	82.2800	0.0823	3.328	0	0	0
2017/02/27	R207	04/05/2017	8.22	Put	Bond Future	73.1700	0.0732	75.5200	0.0755	3.212	0	0	0
2017/02/27	R207	03/08/2017	8.19	Call	Bond Future	1,194.1200	1.1941	1,150.9500	1.1509	(3.615)	0	0	51
2017/02/27	R207	03/08/2017			Bond Future	7.7568	99.3600	7.7812	99.3072	0.315	0.0000	0.0000	0
2017/02/27	R207	03/08/2017	8.39	Put	Bond Future	168.5900	0.1686	174.7800	0.1748	3.672	0	0	0
2017/02/27	R207	03/08/2017	8.19	Put	Bond Future	261.2400	0.2612	270.9100	0.2709	3.702	0	0	0
2017/02/27	R207	03/08/2017	8.41	Put	Bond Future	161.1100	0.1611	167.0200	0.1670	3.668	0	0	0
2017/02/27	R207	03/08/2017	8.40	Put	Bond Future	164.8100	0.1648	170.8600	0.1709	3.671	0	0	0
2017/02/27	R207	03/08/2017	8.41	Call	Bond Future	1,563.4900	1.5635	1,516.5600	1.5166	(3.002)	0	0	0
2017/02/27	R207	03/08/2017	8.39	Call	Bond Future	1,528.4100	1.5284	1,481.7600	1.4818	(3.052)	0	0	0
2017/02/27	R207	03/08/2017	8.40	Call	Bond Future	1,545.9100	1.5459	1,499.1200	1.4991	(3.027)	0	0	0
2017/02/27	R207	02/11/2017			Bond Future	7.7151	101.3295	7.7435	101.2737	0.368	0.0000	0.0000	0
2017/02/27	R207	02/11/2017	8.03	Put	Bond Future	387.7500	0.3877	403.9500	0.4040	4.178	0	0	0
2017/02/27	R207	02/11/2017	8.05	Put	Bond Future	375.2800	0.3753	391.0200	0.3910	4.194	0	0	0
2017/02/27	R207	02/11/2017	8.03	Call	Bond Future	1,005.1200	1.0051	965.4900	0.9655	(3.943)	0	0	0
2017/02/27	R207	02/11/2017	8.04	Put	Bond Future	381.4800	0.3815	397.4400	0.3974	4.184	0	0	0
2017/02/27	R207	02/11/2017	8.04	Call	Bond Future	1,018.3800	1.0184	978.5100	0.9785	(3.915)	0	0	0
2017/02/27	R207	02/11/2017	8.05	Call	Bond Future	1,031.7000	1.0317	991.6100	0.9916	(3.886)	0	0	0
2017/02/27	R208	04/05/2017	8.39	Call	Bond Future	1,653.9500	1.6540	1,588.1000	1.5881	(3.981)	0	0	0
2017/02/27	R208	04/05/2017			Bond Future	7.9140	96.8723	7.9354	96.8037	0.270	0.0000	0.0000	21,498
2017/02/27	R208	04/05/2017	8.37	Call	Bond Future	1,601.1100	1.6011	1,535.6400	1.5356	(4.089)	0	0	0
2017/02/27	R208	04/05/2017	8.38	Call	Bond Future	1,627.4100	1.6274	1,561.7500	1.5618	(4.035)	0	0	0
2017/02/27	R208	04/05/2017	8.37	Put	Bond Future	146.7600	0.1468	149.9300	0.1499	2.160	0	0	0
2017/02/27	R208	04/05/2017	8.39	Put	Bond Future	136.4200	0.1364	139.2100	0.1392	2.045	0	0	0
2017/02/27	R208	04/05/2017	8.38	Put	Bond Future	141.4600	0.1415	144.4400	0.1444	2.107	0	0	0
2017/02/27	R208	03/08/2017	8.32	Call	Bond Future	1,677.0000	1.6770	1,620.8700	1.6209	(3.347)	0	0	0
2017/02/27	R208	03/08/2017			Bond Future	7.9254	98.7254	7.9483	98.6557	0.289	0.0000	0.0000	0
2017/02/27	R208	03/08/2017	8.30	Call	Bond Future	1,635.0500	1.6350	1,579.4300	1.5794	(3.402)	0	0	0
2017/02/27	R208	03/08/2017	8.31	Call	Bond Future	1,655.8500	1.6559	1,599.9700	1.6000	(3.375)	0	0	0
2017/02/27	R208	03/08/2017	8.30	Put	Bond Future	502.6300	0.5026	516.7300	0.5167	2.805	0	0	0
2017/02/27	R208	03/08/2017	8.32	Put	Bond Future	484.5900	0.4846	498.1800	0.4982	2.804	0	0	0
2017/02/27	R208	03/08/2017	8.31	Put	Bond Future	493.4300	0.4934	507.2700	0.5073	2.805	0	0	0
2017/02/27	R208	02/11/2017	8.18	Put	Bond Future	668.5700	0.6686	690.7300	0.6907	3.315	0	0	0
2017/02/27	R208	02/11/2017			Bond Future	7.9165	97.2792	7.9420	97.2062	0.322	0.0000	0.0000	0
2017/02/27	R208	02/11/2017	8.20	Put	Bond Future	647.7600	0.6478	669.3200	0.6693	3.328	0	0	0
2017/02/27	R208	02/11/2017	8.19	Put	Bond Future	657.9500	0.6580	679.8100	0.6798	3.322	0	0	0
2017/02/27	R208	02/11/2017	8.18	Call	Bond Future	1,420.4700	1.4205	1,369.6400	1.3696	(3.578)	0	0	0
2017/02/27	R208	02/11/2017	8.19	Call	Bond Future	1,438.2500	1.4382	1,387.1200	1.3871	(3.555)	0	0	0
2017/02/27	R208	02/11/2017	8.20	Call	Bond Future	1,456.4400	1.4564	1,405.0100	1.4050	(3.531)	0	0	0
2017/02/27	R209	04/05/2017	9.48	Put	Bond Future	1,588.0800	1.5881	1,612.4900	1.6125	1.537	0	0	0
2017/02/27	R209	04/05/2017			Bond Future	9.4241	72.8856	9.4442	72.7480	0.213	0.0000	0.0000	62,940
2017/02/27	R209	04/05/2017	9.47	Put	Bond Future	1,619.6300	1.6196	1,644.8600	1.6449	1.558	0	0	0
2017/02/27	R209	04/05/2017	9.63	Call	Bond Future	2,561.4600	2.5615	2,437.4700	2.4375	(4.841)	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
2017/02/27	R209	04/05/2017	8.93	Call	Bond Future	537.4600	0.5375	480.1800	0.4802	(10.658)	0	0	1,130
2017/02/27	R209	04/05/2017	9.33	Put	Bond Future	2,111.5500	2.1116	2,149.4300	2.1494	1.794	0	0	1,130
2017/02/27	R209	04/05/2017	9.46	Call	Bond Future	1,897.6200	1.8976	1,786.0700	1.7861	(5.878)	0	0	0
2017/02/27	R209	04/05/2017	9.47	Call	Bond Future	1,933.7900	1.9338	1,821.4100	1.8214	(5.811)	0	0	0
2017/02/27	R209	04/05/2017	9.33	Call	Bond Future	1,460.5800	1.4606	1,360.8500	1.3609	(6.828)	0	0	0
2017/02/27	R209	04/05/2017	9.48	Call	Bond Future	1,970.4400	1.9704	1,857.2400	1.8572	(5.745)	0	0	0
2017/02/27	R209	04/05/2017	9.63	Put	Bond Future	1,167.6900	1.1677	1,181.3100	1.1813	1.166	0	0	1,130
2017/02/27	R209	04/05/2017	8.93	Put	Bond Future	4,055.3800	4.0554	4,135.7100	4.1357	1.981	0	0	0
2017/02/27	R209	04/05/2017	9.46	Put	Bond Future	1,651.7600	1.6518	1,677.8200	1.6778	1.578	0	0	0
2017/02/27	R209	03/08/2017			Bond Future	9.4671	74.2799	9.4877	74.1398	0.218	0.0000	0.0000	0
2017/02/27	R209	03/08/2017	9.44	Call	Bond Future	2,668.4500	2.6685	2,571.9300	2.5719	(3.617)	0	0	0
2017/02/27	R209	03/08/2017	9.43	Put	Bond Future	2,888.1300	2.8881	2,932.2800	2.9323	1.529	0	0	0
2017/02/27	R209	03/08/2017	9.45	Put	Bond Future	2,819.3000	2.8193	2,862.3100	2.8623	1.526	0	0	0
2017/02/27	R209	03/08/2017	9.44	Put	Bond Future	2,853.5600	2.8536	2,897.1300	2.8971	1.527	0	0	0
2017/02/27	R209	03/08/2017	9.45	Call	Bond Future	2,702.5000	2.7025	2,605.4200	2.6054	(3.592)	0	0	0
2017/02/27	R209	03/08/2017	9.43	Call	Bond Future	2,634.6000	2.6346	2,538.6600	2.5387	(3.642)	0	0	0
2017/02/27	R209	02/11/2017	9.52	Put	Bond Future	3,357.4700	3.3575	3,405.6700	3.4057	1.436	0	0	0
2017/02/27	R209	02/11/2017			Bond Future	9.5048	72.6013	9.5262	72.4570	0.225	0.0000	0.0000	0
2017/02/27	R209	02/11/2017	9.54	Put	Bond Future	3,292.3700	3.2924	3,339.6500	3.3396	1.436	0	0	0
2017/02/27	R209	02/11/2017	9.53	Put	Bond Future	3,324.7900	3.3248	3,372.5300	3.3725	1.436	0	0	0
2017/02/27	R209	02/11/2017	9.54	Call	Bond Future	3,529.3700	3.5294	3,432.3000	3.4323	(2.750)	0	0	0
2017/02/27	R209	02/11/2017	9.52	Call	Bond Future	3,459.8400	3.4598	3,363.6900	3.3637	(2.779)	0	0	0
2017/02/27	R209	02/11/2017	9.53	Call	Bond Future	3,494.5200	3.4945	3,397.9100	3.3979	(2.765)	0	0	0
2017/02/27	R210	04/05/2017			Bond Future	188.3189	188.3189	188.3128	188.3128	(0.003)	0.0000	0.0000	1,698
2017/02/27	R210	04/05/2017	192.31	Put	Bond Future	3,991.1200	3.9911	3,997.1800	3.9972	0.152	0	0	0
2017/02/27	R210	04/05/2017	192.33	Put	Bond Future	4,011.1200	4.0111	4,017.1800	4.0172	0.151	0	0	0
2017/02/27	R210	04/05/2017	192.32	Put	Bond Future	4,001.1200	4.0011	4,007.1800	4.0072	0.151	0	0	0
2017/02/27	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R210	03/08/2017	196.29	Put	Bond Future	4,327.2500	4.3273	4,335.3700	4.3354	0.188	0	0	0
2017/02/27	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R210	03/08/2017			Bond Future	191.9628	191.9628	191.9546	191.9546	(0.004)	0.0000	0.0000	0
2017/02/27	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R210	03/08/2017	196.28	Put	Bond Future	4,317.2500	4.3173	4,325.3700	4.3254	0.188	0	0	0
2017/02/27	R210	03/08/2017	196.30	Put	Bond Future	4,337.2500	4.3373	4,345.3700	4.3454	0.187	0	0	0
2017/02/27	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R210	02/11/2017	192.07	Call	Bond Future	1,304.7000	1.3047	1,294.1800	1.2942	(0.806)	0	0	0
2017/02/27	R210	02/11/2017			Bond Future	193.3747	193.3747	193.3642	193.3642	(0.005)	0.0000	0.0000	0
2017/02/27	R210	02/11/2017	192.08	Call	Bond Future	1,294.7000	1.2947	1,284.1800	1.2842	(0.813)	0	0	0
2017/02/27	R210	02/11/2017	192.09	Call	Bond Future	1,284.7000	1.2847	1,274.1800	1.2742	(0.819)	0	0	0
2017/02/27	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R212	04/05/2017			Bond Future	149.4535	149.4535	149.4145	149.4145	(0.026)	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
2017/02/27	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R212	04/05/2017	152.23	Put	Bond Future	2,776.5200	2.7765	2,815.5000	2.8155	1.404	0	0	0
2017/02/27	R212	04/05/2017	152.25	Put	Bond Future	2,796.5200	2.7965	2,835.5000	2.8355	1.394	0	0	0
2017/02/27	R212	04/05/2017	152.24	Put	Bond Future	2,786.5200	2.7865	2,825.5000	2.8255	1.399	0	0	0
2017/02/27	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R212	03/08/2017			Bond Future	150.2955	150.2955	150.2542	150.2542	(0.027)	0.0000	0.0000	0
2017/02/27	R212	03/08/2017	153.34	Put	Bond Future	3,044.4900	3.0445	3,085.7900	3.0858	1.357	0	0	0
2017/02/27	R212	03/08/2017	153.36	Put	Bond Future	3,064.4900	3.0645	3,105.7900	3.1058	1.348	0	0	0
2017/02/27	R212	03/08/2017	153.35	Put	Bond Future	3,054.4900	3.0545	3,095.7900	3.0958	1.352	0	0	0
2017/02/27	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R212	02/11/2017			Bond Future	153.3053	153.3053	153.2614	153.2614	(0.029)	0.0000	0.0000	0
2017/02/27	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/27	R212	02/11/2017	152.42	Call	Bond Future	885.3400	0.8853	841.3700	0.8414	(4.966)	0	0	0
2017/02/27	R212	02/11/2017	152.40	Call	Bond Future	905.3400	0.9053	861.3700	0.8614	(4.857)	0	0	0
2017/02/27	R212	02/11/2017	152.41	Call	Bond Future	895.3400	0.8953	851.3700	0.8514	(4.911)	0	0	0
2017/02/27	R213	04/05/2017			Bond Future	9.1923	84.3573	9.2125	84.2202	0.220	0.0000	0.0000	44,651
2017/02/27	R213	04/05/2017	9.35	Put	Bond Future	1,241.8800	1.2419	1,259.6500	1.2597	1.431	0	0	0
2017/02/27	R213	04/05/2017	9.37	Put	Bond Future	1,189.8400	1.1898	1,206.2300	1.2062	1.377	0	0	0
2017/02/27	R213	04/05/2017	9.35	Call	Bond Future	2,304.6900	2.3047	2,185.3500	2.1853	(5.178)	0	0	0
2017/02/27	R213	04/05/2017	9.36	Put	Bond Future	1,215.6500	1.2156	1,232.7300	1.2327	1.405	0	0	0
2017/02/27	R213	04/05/2017	9.36	Call	Bond Future	2,345.2300	2.3452	2,225.2000	2.2252	(5.118)	0	0	0
2017/02/27	R213	04/05/2017	9.37	Call	Bond Future	2,386.1200	2.3861	2,265.4000	2.2654	(5.059)	0	0	0
2017/02/27	R213	03/08/2017	9.33	Put	Bond Future	2,361.9100	2.3619	2,399.7300	2.3997	1.601	0	0	0
2017/02/27	R213	03/08/2017			Bond Future	9.2342	85.9710	9.2550	85.8315	0.225	0.0000	0.0000	0
2017/02/27	R213	03/08/2017	9.35	Put	Bond Future	2,302.6200	2.3026	2,339.3700	2.3394	1.596	0	0	0
2017/02/27	R213	03/08/2017	9.34	Put	Bond Future	2,332.1200	2.3321	2,369.4000	2.3694	1.599	0	0	0
2017/02/27	R213	03/08/2017	9.33	Call	Bond Future	3,002.0100	3.0020	2,900.3100	2.9003	(3.388)	0	0	0
2017/02/27	R213	03/08/2017	9.34	Call	Bond Future	3,038.6500	3.0387	2,936.4100	2.9364	(3.365)	0	0	0
2017/02/27	R213	03/08/2017	9.35	Call	Bond Future	3,075.5200	3.0755	2,972.7500	2.9727	(3.342)	0	0	0
2017/02/27	R213	02/11/2017	9.36	Put	Bond Future	2,932.5700	2.9326	2,978.9700	2.9790	1.582	0	0	0
2017/02/27	R213	02/11/2017			Bond Future	9.2722	84.1232	9.2939	83.9793	0.234	0.0000	0.0000	0
2017/02/27	R213	02/11/2017	9.35	Put	Bond Future	2,962.7400	2.9627	3,009.6000	3.0096	1.582	0	0	0
2017/02/27	R213	02/11/2017	9.36	Call	Bond Future	3,512.5900	3.5126	3,415.0600	3.4151	(2.777)	0	0	0
2017/02/27	R213	02/11/2017	9.34	Call	Bond Future	3,441.5100	3.4415	3,344.9100	3.3449	(2.807)	0	0	0
2017/02/27	R213	02/11/2017	9.35	Call	Bond Future	3,476.9600	3.4770	3,379.8900	3.3799	(2.792)	0	0	0
2017/02/27	R213	02/11/2017	9.34	Put	Bond Future	2,993.1600	2.9932	3,040.4900	3.0405	1.581	0	0	0
2017/02/27	R214	04/05/2017	9.58	Put	Bond Future	1,643.4300	1.6434	1,666.8600	1.6669	1.426	0	0	0
2017/02/27	R214	04/05/2017			Bond Future	9.5072	73.0527	9.5273	72.9084	0.211	0.0000	0.0000	35,149
2017/02/27	R214	04/05/2017	9.57	Put	Bond Future	1,675.7700	1.6758	1,700.0200	1.7000	1.447	0	0	0
2017/02/27	R214	04/05/2017	9.58	Call	Bond Future	2,163.9900	2.1640	2,043.1500	2.0431	(5.584)	0	0	0
2017/02/27	R214	04/05/2017	9.56	Call	Bond Future	2,086.7500	2.0868	1,967.5700	1.9676	(5.711)	0	0	0
2017/02/27	R214	04/05/2017	9.57	Call	Bond Future	2,125.1900	2.1252	2,005.1700	2.0052	(5.647)	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
2017/02/27	R214	04/05/2017	9.56	Put	Bond Future	1,708.5900		1.7086	1,733.6800	1.7337	1.468	0	0	0
2017/02/27	R214	03/08/2017	9.51	Call	Bond Future	2,798.6000		2.7986	2,697.5500	2.6975	(3.611)	0	0	0
2017/02/27	R214	03/08/2017			Bond Future	9.5491		74.4501	9.5697	74.3033	0.216	0.0000	0.0000	0
2017/02/27	R214	03/08/2017	9.52	Call	Bond Future	2,834.0800		2.8341	2,732.4400	2.7324	(3.586)	0	0	0
2017/02/27	R214	03/08/2017	9.53	Call	Bond Future	2,869.7900		2.8698	2,767.5500	2.7675	(3.563)	0	0	0
2017/02/27	R214	03/08/2017	9.51	Put	Bond Future	3,078.3200		3.0783	3,124.0800	3.1241	1.487	0	0	0
2017/02/27	R214	03/08/2017	9.53	Put	Bond Future	3,006.1300		3.0061	3,050.7000	3.0507	1.483	0	0	0
2017/02/27	R214	03/08/2017	9.52	Put	Bond Future	3,042.0500		3.0420	3,087.2200	3.0872	1.485	0	0	0
2017/02/27	R214	02/11/2017	9.60	Call	Bond Future	3,608.9900		3.6090	3,508.3200	3.5083	(2.789)	0	0	0
2017/02/27	R214	02/11/2017			Bond Future	9.5876		72.6277	9.6090	72.4766	0.223	0.0000	0.0000	0
2017/02/27	R214	02/11/2017	9.58	Call	Bond Future	3,537.0000		3.5370	3,437.3000	3.4373	(2.819)	0	0	0
2017/02/27	R214	02/11/2017	9.59	Call	Bond Future	3,572.7900		3.5728	3,472.6100	3.4726	(2.804)	0	0	0
2017/02/27	R214	02/11/2017	9.60	Put	Bond Future	3,521.5300		3.5215	3,571.9700	3.5720	1.432	0	0	0
2017/02/27	R214	02/11/2017	9.58	Put	Bond Future	3,591.1500		3.5912	3,642.5600	3.6426	1.432	0	0	0
2017/02/27	R214	02/11/2017	9.59	Put	Bond Future	3,556.0800		3.5561	3,607.0100	3.6070	1.432	0	0	0
2017/02/27	R248	04/05/2017	9.66	Call	Bond Future	2,828.3600		2.8284	2,673.4400	2.6734	(5.477)	0	0	0
2017/02/27	R248	04/05/2017			Bond Future	9.5889		93.3801	9.6089	93.1972	0.209	0.0000	0.0000	67,322
2017/02/27	R248	04/05/2017	9.67	Call	Bond Future	2,877.6200		2.8776	2,721.7100	2.7217	(5.418)	0	0	0
2017/02/27	R248	04/05/2017	9.65	Put	Bond Future	2,224.2600		2.2243	2,253.2800	2.2533	1.305	0	0	0
2017/02/27	R248	04/05/2017	9.67	Put	Bond Future	2,142.1400		2.1421	2,169.1700	2.1692	1.262	0	0	0
2017/02/27	R248	04/05/2017	9.66	Put	Bond Future	2,182.9800		2.1830	2,211.0000	2.2110	1.284	0	0	0
2017/02/27	R248	04/05/2017	9.65	Call	Bond Future	2,779.3800		2.7794	2,625.4600	2.6255	(5.538)	0	0	0
2017/02/27	R248	03/08/2017			Bond Future	9.6331		95.1665	9.6537	94.9803	0.214	0.0000	0.0000	200
2017/02/27	R248	03/08/2017	9.57	Call	Bond Future	3,579.8800		3.5799	3,451.9200	3.4519	(3.574)	0	0	0
2017/02/27	R248	03/08/2017	9.56	Put	Bond Future	4,201.6800		4.2017	4,260.7200	4.2607	1.405	0	0	0
2017/02/27	R248	03/08/2017	9.58	Put	Bond Future	4,106.9500		4.1069	4,164.5100	4.1645	1.402	0	0	0
2017/02/27	R248	03/08/2017	9.57	Put	Bond Future	4,153.9700		4.1540	4,212.2700	4.2123	1.403	0	0	0
2017/02/27	R248	03/08/2017	9.58	Call	Bond Future	3,624.2800		3.6243	3,495.5800	3.4956	(3.551)	0	0	0
2017/02/27	R248	03/08/2017	9.56	Call	Bond Future	3,536.0100		3.5360	3,408.7900	3.4088	(3.598)	0	0	0
2017/02/27	R248	02/11/2017	9.66	Put	Bond Future	4,785.8100		4.7858	4,850.0400	4.8500	1.342	0	0	0
2017/02/27	R248	02/11/2017			Bond Future	9.6740		92.6132	9.6954	92.4213	0.221	0.0000	0.0000	0
2017/02/27	R248	02/11/2017	9.65	Put	Bond Future	4,830.5900		4.8306	4,895.4100	4.8954	1.342	0	0	0
2017/02/27	R248	02/11/2017	9.64	Call	Bond Future	4,569.7200		4.5697	4,443.3200	4.4433	(2.766)	0	0	0
2017/02/27	R248	02/11/2017	9.65	Call	Bond Future	4,614.8000		4.6148	4,487.8000	4.4878	(2.752)	0	0	0
2017/02/27	R248	02/11/2017	9.66	Call	Bond Future	4,660.0800		4.6601	4,532.4900	4.5325	(2.738)	0	0	0
2017/02/27	R248	02/11/2017	9.64	Put	Bond Future	4,875.7300		4.8757	4,941.1500	4.9412	1.342	0	0	0

Total

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