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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/02/2017 TO 28/02/2017

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
2017/02/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	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
2017/02/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2025	04/05/2017			Bond Future	129.3199	129.3199	129.3175	129.3175	(0.002)	0.0000	0.0000	2,414
2017/02/28	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2025	04/05/2017	132.56	Put	Bond Future	3,240.1000	3.2401	3,242.4800	3.2425	0.073	0	0	0
2017/02/28	2025	04/05/2017	132.58	Put	Bond Future	3,260.1000	3.2601	3,262.4800	3.2625	0.073	0	0	0
2017/02/28	2025	04/05/2017	132.57	Put	Bond Future	3,250.1000	3.2501	3,252.4800	3.2525	0.073	0	0	0
2017/02/28	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2025	03/08/2017			Bond Future	130.4756	130.4756	130.4732	130.4732	(0.002)	0.0000	0.0000	0
2017/02/28	2025	03/08/2017	133.96	Put	Bond Future	3,484.4300	3.4844	3,486.7700	3.4868	0.067	0	0	0
2017/02/28	2025	03/08/2017	133.98	Put	Bond Future	3,504.4300	3.5044	3,506.7700	3.5068	0.067	0	0	0
2017/02/28	2025	03/08/2017	133.97	Put	Bond Future	3,494.4300	3.4944	3,496.7700	3.4968	0.067	0	0	0
2017/02/28	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2025	02/11/2017	132.98	Call	Bond Future	106.8100	0.1068	103.3600	0.1034	(3.230)	0	0	0
2017/02/28	2025	02/11/2017			Bond Future	133.0868	133.0868	133.0834	133.0834	(0.003)	0.0000	0.0000	0
2017/02/28	2025	02/11/2017	132.96	Call	Bond Future	126.8100	0.1268	123.3600	0.1234	(2.721)	0	0	0
2017/02/28	2025	02/11/2017	132.97	Call	Bond Future	116.8100	0.1168	113.3600	0.1134	(2.954)	0	0	0
2017/02/28	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2029	04/05/2017			Bond Future	101.3341	101.3341	101.3322	101.3322	(0.002)	0.0000	0.0000	2,272
2017/02/28	2029	04/05/2017	100.67	Call	Bond Future	664.0800	0.6641	662.1500	0.6622	(0.291)	0	0	0
2017/02/28	2029	04/05/2017	100.65	Call	Bond Future	684.0800	0.6841	682.1500	0.6822	(0.282)	0	0	0
2017/02/28	2029	04/05/2017	100.66	Call	Bond Future	674.0800	0.6741	672.1500	0.6722	(0.286)	0	0	0
2017/02/28	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2030	04/05/2017	9.33	Call	Bond Future	1,051.6700	1.0517	557.6400	0.5576	(46.976)	0	0	0
2017/02/28	2030	04/05/2017			Bond Future	9.1778	93.4050	9.2490	92.9110	0.775	0.0000	0.0000	32,768
2017/02/28	2030	04/05/2017	9.34	Call	Bond Future	1,120.2000	1.1202	626.1700	0.6262	(44.102)	0	0	0
2017/02/28	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2030	04/05/2017	9.32	Call	Bond Future	983.0700	0.9831	489.0400	0.4890	(50.254)	0	0	0
2017/02/28	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2030	03/08/2017	9.33	Call	Bond Future	701.5200	0.7015	198.0200	0.1980	(71.773)	0	0	0
2017/02/28	2030	03/08/2017			Bond Future	9.2272	91.1853	9.3009	90.6818	0.798	0.0000	0.0000	0

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2017/02/28	2030	03/08/2017	9.34	Call	Bond Future	769.3900	0.7694	265.8900	0.2659	(65.441)	0	0	0
2017/02/28	2030	03/08/2017	9.35	Call	Bond Future	837.1800	0.8372	333.6800	0.3337	(60.142)	0	0	0
2017/02/28	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2030	02/11/2017			Bond Future	9.2642	92.9911	9.3405	92.4770	0.823	0.0000	0.0000	0
2017/02/28	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	3.0900	0.0031	100.000	0	0	0
2017/02/28	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2030	02/11/2017	9.34	Call	Bond Future	511.0200	0.5110	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	2030	02/11/2017	9.35	Call	Bond Future	578.1800	0.5782	64.0700	0.0641	(88.919)	0	0	0
2017/02/28	2030	02/11/2017	9.36	Call	Bond Future	645.2600	0.6453	131.1500	0.1312	(79.675)	0	0	0
2017/02/28	2032	04/05/2017	9.45	Call	Bond Future	2,383.9900	2.3840	2,079.8400	2.0798	(12.758)	0	0	0
2017/02/28	2032	04/05/2017			Bond Future	9.3220	92.3242	9.3931	91.7953	0.762	0.0000	0.0000	19,129
2017/02/28	2032	04/05/2017	9.46	Call	Bond Future	2,427.3800	2.4274	2,120.1300	2.1201	(12.658)	0	0	0
2017/02/28	2032	04/05/2017	9.44	Put	Bond Future	1,465.3200	1.4653	1,693.3000	1.6933	15.558	0	0	0
2017/02/28	2032	04/05/2017	9.46	Put	Bond Future	1,404.4800	1.4045	1,626.0900	1.6261	15.779	0	0	0
2017/02/28	2032	04/05/2017	9.45	Put	Bond Future	1,434.6600	1.4347	1,659.3700	1.6594	15.663	0	0	0
2017/02/28	2032	04/05/2017	9.44	Call	Bond Future	2,341.0000	2.3410	2,040.1200	2.0401	(12.853)	0	0	0
2017/02/28	2032	03/08/2017	9.43	Put	Bond Future	2,712.0400	2.7120	2,929.3400	2.9293	8.012	0	0	0
2017/02/28	2032	03/08/2017			Bond Future	9.3692	94.0904	9.4425	93.5515	0.783	0.0000	0.0000	0
2017/02/28	2032	03/08/2017	9.45	Put	Bond Future	2,644.6200	2.6446	2,856.1900	2.8562	8.000	0	0	0
2017/02/28	2032	03/08/2017	9.44	Put	Bond Future	2,678.1700	2.6782	2,892.5900	2.8926	8.006	0	0	0
2017/02/28	2032	03/08/2017	9.44	Call	Bond Future	3,198.6100	3.1986	2,874.0800	2.8741	(10.146)	0	0	0
2017/02/28	2032	03/08/2017	9.45	Call	Bond Future	3,238.2000	3.2382	2,910.8200	2.9108	(10.110)	0	0	0
2017/02/28	2032	03/08/2017	9.43	Call	Bond Future	3,159.2500	3.1593	2,837.6000	2.8376	(10.181)	0	0	0
2017/02/28	2032	02/11/2017			Bond Future	9.4107	91.7944	9.4865	91.2441	0.806	0.0000	0.0000	0
2017/02/28	2032	02/11/2017	9.48	Put	Bond Future	3,332.9100	3.3329	3,544.4500	3.5444	6.347	0	0	0
2017/02/28	2032	02/11/2017	9.50	Put	Bond Future	3,266.3400	3.2663	3,472.5800	3.4726	6.314	0	0	0
2017/02/28	2032	02/11/2017	9.49	Put	Bond Future	3,299.5000	3.2995	3,508.3800	3.5084	6.331	0	0	0
2017/02/28	2032	02/11/2017	9.48	Call	Bond Future	3,836.4300	3.8364	3,497.6800	3.4977	(8.830)	0	0	0
2017/02/28	2032	02/11/2017	9.49	Call	Bond Future	3,875.2900	3.8753	3,533.8800	3.5339	(8.810)	0	0	0
2017/02/28	2032	02/11/2017	9.50	Call	Bond Future	3,914.3300	3.9143	3,570.2800	3.5703	(8.789)	0	0	0
2017/02/28	2033	04/05/2017			Bond Future	107.4346	107.4346	107.4324	107.4324	(0.002)	0.0000	0.0000	5,778
2017/02/28	2033	04/05/2017	110.83	Put	Bond Future	3,395.4400	3.3954	3,397.6200	3.3976	0.064	0	0	0
2017/02/28	2033	04/05/2017	110.85	Put	Bond Future	3,415.4400	3.4154	3,417.6200	3.4176	0.064	0	0	0
2017/02/28	2033	04/05/2017	110.84	Put	Bond Future	3,405.4400	3.4054	3,407.6200	3.4076	0.064	0	0	0
2017/02/28	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2033	03/08/2017	113.14	Put	Bond Future	3,627.8300	3.6278	3,629.8500	3.6299	0.056	0	0	0
2017/02/28	2033	03/08/2017			Bond Future	109.5122	109.5122	109.5101	109.5101	(0.002)	0.0000	0.0000	0
2017/02/28	2033	03/08/2017	113.13	Put	Bond Future	3,617.8300	3.6178	3,619.8500	3.6199	0.056	0	0	0
2017/02/28	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2033	03/08/2017	113.12	Put	Bond Future	3,607.8300	3.6078	3,609.8500	3.6099	0.056	0	0	0

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2017/02/28	2033	02/11/2017	110.08	Call	Bond Future	533.5600	0.5336	530.5100	0.5305	(0.572)	0	0	0
2017/02/28	2033	02/11/2017			Bond Future	110.6136	110.6136	110.6105	110.6105	(0.003)	0.0000	0.0000	0
2017/02/28	2033	02/11/2017	110.09	Call	Bond Future	523.5600	0.5236	520.5100	0.5205	(0.583)	0	0	0
2017/02/28	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2033	02/11/2017	110.07	Call	Bond Future	543.5600	0.5436	540.5100	0.5405	(0.561)	0	0	0
2017/02/28	2037	04/05/2017			Bond Future	9.5599	92.9461	9.6309	92.3699	0.742	0.0000	0.0000	48,660
2017/02/28	2037	04/05/2017	9.58	Put	Bond Future	2,071.3900	2.0714	2,314.8200	2.3148	11.752	0	0	0
2017/02/28	2037	04/05/2017	9.60	Put	Bond Future	1,994.0200	1.9940	2,230.4500	2.2304	11.857	0	0	0
2017/02/28	2037	04/05/2017	9.59	Put	Bond Future	2,032.4300	2.0324	2,272.3500	2.2724	11.805	0	0	0
2017/02/28	2037	04/05/2017	9.60	Call	Bond Future	2,320.3300	2.3203	1,980.5800	1.9806	(14.642)	0	0	0
2017/02/28	2037	04/05/2017	9.58	Call	Bond Future	2,235.1800	2.2352	1,902.4300	1.9024	(14.887)	0	0	0
2017/02/28	2037	04/05/2017	9.59	Call	Bond Future	2,277.5400	2.2775	1,941.2800	1.9413	(14.764)	0	0	0
2017/02/28	2037	03/08/2017	9.57	Call	Bond Future	3,150.8300	3.1508	2,867.9800	2.8680	(8.977)	0	0	0
2017/02/28	2037	03/08/2017			Bond Future	9.6124	90.4671	9.6855	89.8800	0.761	0.0000	0.0000	160
2017/02/28	2037	03/08/2017	9.58	Call	Bond Future	3,190.6200	3.1906	2,905.4700	2.9055	(8.937)	0	0	0
2017/02/28	2037	03/08/2017	9.56	Put	Bond Future	3,535.1200	3.5351	3,841.7300	3.8417	8.673	0	0	0
2017/02/28	2037	03/08/2017	9.57	Put	Bond Future	3,493.6700	3.4937	3,797.9700	3.7980	8.710	0	0	0
2017/02/28	2037	03/08/2017	9.58	Put	Bond Future	3,452.3600	3.4524	3,754.3600	3.7544	8.748	0	0	0
2017/02/28	2037	03/08/2017	9.56	Call	Bond Future	3,111.0700	3.1111	2,830.5300	2.8305	(9.017)	0	0	0
2017/02/28	2037	02/11/2017			Bond Future	9.6539	92.2588	9.7293	91.6593	0.781	0.0000	0.0000	0
2017/02/28	2037	02/11/2017	9.66	Call	Bond Future	4,291.5300	4.2915	3,934.6900	3.9347	(8.315)	0	0	0
2017/02/28	2037	02/11/2017	9.65	Put	Bond Future	4,282.1700	4.2822	4,527.7800	4.5278	5.736	0	0	0
2017/02/28	2037	02/11/2017	9.67	Put	Bond Future	4,204.3500	4.2044	4,443.9600	4.4440	5.699	0	0	0
2017/02/28	2037	02/11/2017	9.66	Put	Bond Future	4,243.1100	4.2431	4,485.7200	4.4857	5.718	0	0	0
2017/02/28	2037	02/11/2017	9.67	Call	Bond Future	4,332.5700	4.3326	3,972.7300	3.9727	(8.305)	0	0	0
2017/02/28	2037	02/11/2017	9.65	Call	Bond Future	4,250.6700	4.2507	3,896.8300	3.8968	(8.324)	0	0	0
2017/02/28	2038	04/05/2017	139.77	Put	Bond Future	5,087.3900	5.0874	5,873.2200	5.8732	15.447	0	0	0
2017/02/28	2038	04/05/2017			Bond Future	134.6826	134.6826	133.8968	133.8968	(0.583)	0.0000	0.0000	20,533
2017/02/28	2038	04/05/2017	139.79	Put	Bond Future	5,107.3900	5.1074	5,893.2200	5.8932	15.386	0	0	0
2017/02/28	2038	04/05/2017	139.78	Put	Bond Future	5,097.3900	5.0974	5,883.2200	5.8832	15.416	0	0	0
2017/02/28	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2038	03/08/2017			Bond Future	135.7740	135.7740	134.9728	134.9728	(0.590)	0.0000	0.0000	0
2017/02/28	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2038	03/08/2017	141.16	Put	Bond Future	5,386.0500	5.3861	6,187.2300	6.1872	14.875	0	0	0
2017/02/28	2038	03/08/2017	141.18	Put	Bond Future	5,406.0500	5.4061	6,207.2300	6.2072	14.820	0	0	0
2017/02/28	2038	03/08/2017	141.17	Put	Bond Future	5,396.0500	5.3961	6,197.2300	6.1972	14.848	0	0	0
2017/02/28	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2038	02/11/2017	136.80	Call	Bond Future	1,691.2800	1.6913	872.9900	0.8730	(48.383)	0	0	0
2017/02/28	2038	02/11/2017			Bond Future	138.4913	138.4913	137.6730	137.6730	(0.591)	0.0000	0.0000	0
2017/02/28	2038	02/11/2017	136.81	Call	Bond Future	1,681.2800	1.6813	862.9900	0.8630	(48.671)	0	0	0
2017/02/28	2038	02/11/2017	136.82	Call	Bond Future	1,671.2800	1.6713	852.9900	0.8530	(48.962)	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
2017/02/28	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2040	04/05/2017			Bond Future	9.5739	97.1311	9.6398	96.5542	0.688	0.0000	0.0000	9,195
2017/02/28	2040	04/05/2017	9.62	Put	Bond Future	2,124.9700	2.1250	2,392.4600	2.3925	12.588	0	0	0
2017/02/28	2040	04/05/2017	9.64	Put	Bond Future	2,044.5600	2.0446	2,305.1300	2.3051	12.745	0	0	0
2017/02/28	2040	04/05/2017	9.63	Put	Bond Future	2,084.5600	2.0846	2,348.5800	2.3486	12.666	0	0	0
2017/02/28	2040	04/05/2017	9.62	Call	Bond Future	2,529.1100	2.5291	2,219.7700	2.2198	(12.231)	0	0	0
2017/02/28	2040	04/05/2017	9.63	Call	Bond Future	2,576.0700	2.5761	2,263.2600	2.2633	(12.143)	0	0	0
2017/02/28	2040	04/05/2017	9.64	Call	Bond Future	2,623.3100	2.6233	2,307.0500	2.3071	(12.056)	0	0	0
2017/02/28	2040	03/08/2017			Bond Future	9.6251	94.4817	9.6929	93.8940	0.705	0.0000	0.0000	0
2017/02/28	2040	03/08/2017	9.61	Put	Bond Future	3,704.0100	3.7040	4,000.6900	4.0007	8.010	0	0	0
2017/02/28	2040	03/08/2017	9.63	Put	Bond Future	3,617.8500	3.6179	3,910.0100	3.9100	8.076	0	0	0
2017/02/28	2040	03/08/2017	9.62	Put	Bond Future	3,660.6100	3.6606	3,955.0300	3.9550	8.043	0	0	0
2017/02/28	2040	03/08/2017	9.61	Call	Bond Future	3,572.3500	3.5724	3,281.2700	3.2813	(8.148)	0	0	0
2017/02/28	2040	03/08/2017	9.62	Call	Bond Future	3,616.1700	3.6162	3,322.8300	3.3228	(8.112)	0	0	0
2017/02/28	2040	03/08/2017	9.63	Call	Bond Future	3,660.5100	3.6605	3,364.9100	3.3649	(8.075)	0	0	0
2017/02/28	2040	02/11/2017			Bond Future	9.6656	96.3529	9.7355	95.7528	0.723	0.0000	0.0000	0
2017/02/28	2040	02/11/2017	9.66	Call	Bond Future	4,656.1700	4.6562	4,296.2100	4.2962	(7.731)	0	0	0
2017/02/28	2040	02/11/2017	9.65	Put	Bond Future	4,747.4600	4.7475	4,990.3400	4.9903	5.116	0	0	0
2017/02/28	2040	02/11/2017	9.67	Put	Bond Future	4,662.2700	4.6623	4,899.3900	4.8994	5.086	0	0	0
2017/02/28	2040	02/11/2017	9.66	Put	Bond Future	4,704.7100	4.7047	4,944.8600	4.9449	5.104	0	0	0
2017/02/28	2040	02/11/2017	9.67	Call	Bond Future	4,700.0700	4.7001	4,337.0800	4.3371	(7.723)	0	0	0
2017/02/28	2040	02/11/2017	9.65	Call	Bond Future	4,612.4500	4.6125	4,255.2200	4.2552	(7.745)	0	0	0
2017/02/28	2044	04/05/2017			Bond Future	9.6182	94.0492	9.6840	93.4679	0.684	0.0000	0.0000	22,971
2017/02/28	2044	04/05/2017	9.67	Call	Bond Future	2,601.5900	2.6016	2,286.5500	2.2866	(12.110)	0	0	0
2017/02/28	2044	04/05/2017	9.66	Put	Bond Future	2,185.1200	2.1851	2,454.8600	2.4549	12.344	0	0	0
2017/02/28	2044	04/05/2017	9.68	Put	Bond Future	2,103.2800	2.1033	2,366.1300	2.3661	12.497	0	0	0
2017/02/28	2044	04/05/2017	9.67	Put	Bond Future	2,143.8300	2.1438	2,410.1200	2.4101	12.421	0	0	0
2017/02/28	2044	04/05/2017	9.68	Call	Bond Future	2,649.0200	2.6490	2,330.5400	2.3305	(12.023)	0	0	0
2017/02/28	2044	04/05/2017	9.66	Call	Bond Future	2,554.7700	2.5548	2,243.1800	2.2432	(12.196)	0	0	0
2017/02/28	2044	03/08/2017			Bond Future	9.6685	91.4661	9.7362	90.8737	0.701	0.0000	0.0000	0
2017/02/28	2044	03/08/2017	9.62	Put	Bond Future	3,925.8400	3.9258	4,181.7300	4.1817	6.518	0	0	0
2017/02/28	2044	03/08/2017	9.64	Put	Bond Future	3,835.7900	3.8358	4,085.4500	4.0855	6.509	0	0	0
2017/02/28	2044	03/08/2017	9.63	Put	Bond Future	3,880.7300	3.8807	4,133.3800	4.1334	6.510	0	0	0
2017/02/28	2044	03/08/2017	9.64	Call	Bond Future	3,585.0600	3.5851	3,242.3500	3.2424	(9.559)	0	0	0
2017/02/28	2044	03/08/2017	9.62	Call	Bond Future	3,498.2100	3.4982	3,161.7300	3.1617	(9.619)	0	0	0
2017/02/28	2044	03/08/2017	9.63	Call	Bond Future	3,541.6200	3.5416	3,201.9000	3.2019	(9.592)	0	0	0
2017/02/28	2044	02/11/2017	9.68	Call	Bond Future	4,653.8500	4.6538	4,286.3900	4.2864	(7.896)	0	0	0
2017/02/28	2044	02/11/2017			Bond Future	9.7084	93.2776	9.7781	92.6728	0.719	0.0000	0.0000	0
2017/02/28	2044	02/11/2017	9.66	Call	Bond Future	4,566.7200	4.5667	4,204.6800	4.2047	(7.928)	0	0	0
2017/02/28	2044	02/11/2017	9.67	Call	Bond Future	4,610.0400	4.6100	4,245.5900	4.2456	(7.906)	0	0	0
2017/02/28	2044	02/11/2017	9.66	Put	Bond Future	4,990.2300	4.9902	5,233.0100	5.2330	4.865	0	0	0
2017/02/28	2044	02/11/2017	9.68	Put	Bond Future	4,901.8800	4.9019	5,139.2400	5.1392	4.842	0	0	0
2017/02/28	2044	02/11/2017	9.67	Put	Bond Future	4,945.7400	4.9457	5,186.1100	5.1861	4.860	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
2017/02/28	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2046	04/05/2017			Bond Future	133.0579	133.0579	131.9412	131.9412	(0.839)	0.0000	0.0000	19,679
2017/02/28	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2046	04/05/2017	138.32	Put	Bond Future	5,262.1400	5.2621	6,378.7600	6.3788	21.220	0	0	0
2017/02/28	2046	04/05/2017	138.34	Put	Bond Future	5,282.1400	5.2821	6,398.7600	6.3988	21.140	0	0	0
2017/02/28	2046	04/05/2017	138.33	Put	Bond Future	5,272.1400	5.2721	6,388.7600	6.3888	21.180	0	0	0
2017/02/28	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2046	03/08/2017	141.17	Put	Bond Future	5,539.0600	5.5391	6,676.9000	6.6769	20.542	0	0	0
2017/02/28	2046	03/08/2017			Bond Future	135.6309	135.6309	134.4931	134.4931	(0.839)	0.0000	0.0000	0
2017/02/28	2046	03/08/2017	141.19	Put	Bond Future	5,559.0600	5.5591	6,696.9000	6.6969	20.468	0	0	0
2017/02/28	2046	03/08/2017	141.18	Put	Bond Future	5,549.0600	5.5491	6,686.9000	6.6869	20.505	0	0	0
2017/02/28	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2046	02/11/2017	136.31	Call	Bond Future	431.0900	0.4311	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	2046	02/11/2017			Bond Future	431.7411	136.7411	135.5792	135.5792	(0.850)	0.0000	0.0000	0
2017/02/28	2046	02/11/2017	136.32	Call	Bond Future	421.0900	0.4211	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	2046	02/11/2017	136.30	Call	Bond Future	441.0900	0.4411	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	720.7600	0.7208	100.000	0	0	0
2017/02/28	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	740.7600	0.7408	100.000	0	0	0
2017/02/28	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	730.7600	0.7308	100.000	0	0	0
2017/02/28	2050	04/05/2017			Bond Future	143.1209	143.1209	143.7854	143.7854	0.464	0.0000	0.0000	24,054
2017/02/28	2050	04/05/2017	147.83	Put	Bond Future	4,709.1000	4.7091	4,044.5700	4.0446	(14.112)	0	0	0
2017/02/28	2050	04/05/2017	147.85	Put	Bond Future	4,729.1000	4.7291	4,064.5700	4.0646	(14.052)	0	0	0
2017/02/28	2050	04/05/2017	147.84	Put	Bond Future	4,719.1000	4.7191	4,054.5700	4.0546	(14.082)	0	0	0
2017/02/28	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2050	03/08/2017			Bond Future	144.2100	144.2100	144.8873	144.8873	0.470	0.0000	0.0000	0
2017/02/28	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2050	03/08/2017	149.22	Put	Bond Future	5,010.0400	5.0100	4,332.7000	4.3327	(13.520)	0	0	0
2017/02/28	2050	03/08/2017	149.24	Put	Bond Future	5,030.0400	5.0300	4,352.7000	4.3527	(13.466)	0	0	0
2017/02/28	2050	03/08/2017	149.23	Put	Bond Future	5,020.0400	5.0200	4,342.7000	4.3427	(13.493)	0	0	0
2017/02/28	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	2050	02/11/2017			Bond Future	147.0958	147.0958	147.7859	147.7859	0.469	0.0000	0.0000	0
2017/02/28	2050	02/11/2017	144.67	Call	Bond Future	2,425.7800	2.4258	3,115.9200	3.1159	28.450	0	0	0
2017/02/28	2050	02/11/2017	144.65	Call	Bond Future	2,445.7800	2.4458	3,135.9200	3.1359	28.218	0	0	0
2017/02/28	2050	02/11/2017	144.66	Call	Bond Future	2,435.7800	2.4358	3,125.9200	3.1259	28.333	0	0	0
2017/02/28	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	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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2017/02/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	AL37	04/05/2017			Index Future	529.1740	529.1740	528.4160	528.4160	(0.143)	0.0000	0.0000	1
2017/02/28	AL37	03/08/2017			Index Future	539.2980	539.2980	538.5260	538.5260	(0.143)	0.0000	0.0000	0
2017/02/28	AL37	02/11/2017			Index Future	549.9730	549.9730	549.1820	549.1820	(0.144)	0.0000	0.0000	0
2017/02/28	AL7T	04/05/2017			Index Future	611.0680	611.0680	608.4660	608.4660	(0.426)	0.0000	0.0000	0
2017/02/28	AL7T	03/08/2017			Index Future	622.7590	622.7590	620.1070	620.1070	(0.426)	0.0000	0.0000	0
2017/02/28	AL7T	02/11/2017			Index Future	635.0870	635.0870	632.3780	632.3780	(0.427)	0.0000	0.0000	0
2017/02/28	ALBI	04/05/2017			Index Future	554.3060	554.3060	551.7520	551.7520	(0.461)	0.0000	0.0000	598
2017/02/28	ALBI	03/08/2017			Index Future	564.9110	564.9110	562.3080	562.3080	(0.461)	0.0000	0.0000	0
2017/02/28	ALBI	02/11/2017			Index Future	576.0940	576.0940	573.4350	573.4350	(0.462)	0.0000	0.0000	0
2017/02/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	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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2017/02/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/28	EL28	04/05/2017			Bond Future	129.8533	129.8533	129.8530	129.8530	0.000	0.0000	0.0000	0
2017/02/28	EL28	04/05/2017	137.90	Put	Bond Future	8,046.7500	8.0467	8,047.0000	8.0470	0.003	0	0	0
2017/02/28	EL28	04/05/2017	137.92	Put	Bond Future	8,066.7500	8.0667	8,067.0000	8.0670	0.003	0	0	0
2017/02/28	EL28	04/05/2017	137.91	Put	Bond Future	8,056.7500	8.0567	8,057.0000	8.0570	0.003	0	0	0
2017/02/28	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	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
2017/02/28	EL28	03/08/2017			Bond Future	132.3645		132.3643		0.000	0.0000	0.0000	0
2017/02/28	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/02/28	EL28	03/08/2017	135.16	Put	Bond Future	2,795.4900	2.7955	2,795.7400	2.7957	0.009	0	0	0
2017/02/28	EL28	03/08/2017	135.18	Put	Bond Future	2,815.4900	2.8155	2,815.7400	2.8157	0.009	0	0	0
2017/02/28	EL28	03/08/2017	135.17	Put	Bond Future	2,805.4900	2.8055	2,805.7400	2.8057	0.009	0	0	0
2017/02/28	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/02/28	EL28	02/11/2017			Bond Future	133.2464	133.2464	133.2451	133.2451	(0.001)	0.0000	0.0000	0
2017/02/28	EL28	02/11/2017	133.87	Put	Bond Future	623.5700	0.6236	624.9000	0.6249	0.213	0	0	0
2017/02/28	EL28	02/11/2017	133.89	Put	Bond Future	643.5700	0.6436	644.9000	0.6449	0.207	0	0	0
2017/02/28	EL28	02/11/2017	133.88	Put	Bond Future	633.5700	0.6336	634.9000	0.6349	0.210	0	0	0
2017/02/28	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/02/28	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/02/28	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/02/28	ES33	04/05/2017			Bond Future	10.4903	77.9523	10.5610	77.5040	0.674	0.0000	0.0000	9,466
2017/02/28	ES33	04/05/2017	10.55	Call	Bond Future	378.8600	0.3789	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	132.6800	0.1327	100.000	0	0	0
2017/02/28	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	6.2500	0.0063	100.000	0	0	0
2017/02/28	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	69.4300	0.0694	100.000	0	0	0
2017/02/28	ES33	04/05/2017	10.56	Call	Bond Future	442.0400	0.4420	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	ES33	04/05/2017	10.54	Call	Bond Future	315.6100	0.3156	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	ES33	03/08/2017			Bond Future	10.5702	79.4436	10.6433	78.9868	0.691	0.0000	0.0000	0
2017/02/28	ES33	03/08/2017	10.53	Put	Bond Future	253.3400	0.2533	710.1900	0.7102	180.331	0	0	0
2017/02/28	ES33	03/08/2017	10.55	Put	Bond Future	127.2400	0.1272	584.0900	0.5841	359.046	0	0	0
2017/02/28	ES33	03/08/2017	10.54	Put	Bond Future	190.2500	0.1902	647.1000	0.6471	240.131	0	0	0
2017/02/28	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	390.4300	0.3904	100.000	0	0	0
2017/02/28	ES33	02/11/2017			Bond Future	10.6477	77.2235	10.7233	76.7570	0.710	0.0000	0.0000	0
2017/02/28	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	266.7900	0.2668	100.000	0	0	0
2017/02/28	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	328.5700	0.3286	100.000	0	0	0
2017/02/28	ES33	02/11/2017	10.66	Call	Bond Future	76.0100	0.0760	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	ES33	02/11/2017	10.67	Call	Bond Future	137.8700	0.1379	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	ES33	02/11/2017	10.68	Call	Bond Future	199.6500	0.1996	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	ES42	04/05/2017			Bond Future	10.6414	81.7070	10.7070	81.2300	0.617	0.0000	0.0000	8,777
2017/02/28	ES42	03/08/2017			Bond Future	10.7201	83.2701	10.7879	82.7840	0.632	0.0000	0.0000	0
2017/02/28	ES42	02/11/2017			Bond Future	10.7954	80.6569	10.8656	80.1605	0.650	0.0000	0.0000	0
2017/02/28	GOVI	04/05/2017			GOVI	552.1160	552.1160	549.5510	549.5510	(0.465)	0.0000	0.0000	396
2017/02/28	GOVI	04/05/2017	262.19	Call	GOVI	2,899,260.0000	289.9260	2,873,610.0000	287.3610	(0.885)	0	0	0
2017/02/28	GOVI	04/05/2017	262.20	Call	GOVI	2,899,160.0000	289.9160	2,873,510.0000	287.3510	(0.885)	0	0	0
2017/02/28	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	GOVI	04/05/2017	262.18	Call	GOVI	2,899,360.0000	289.9360	2,873,710.0000	287.3710	(0.885)	0	0	0
2017/02/28	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	GOVI	03/08/2017			GOVI	562.6790	562.6790	560.0660	560.0660	(0.464)	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
2017/02/28	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	10,440.0000	1.0440	100.000	0	0	0
2017/02/28	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	10,240.0000	1.0240	100.000	0	0	0
2017/02/28	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	10,340.0000	1.0340	100.000	0	0	0
2017/02/28	GOVI	03/08/2017	561.09	Call	GOVI	15,890.0000	1.5890	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	GOVI	03/08/2017	561.10	Call	GOVI	15,790.0000	1.5790	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	GOVI	03/08/2017	561.11	Call	GOVI	15,690.0000	1.5690	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	12,920.0000	1.2920	100.000	0	0	0
2017/02/28	GOVI	02/11/2017			GOVI	573.8170	573.8170	571.1480	571.1480	(0.465)	0.0000	0.0000	0
2017/02/28	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	13,120.0000	1.3120	100.000	0	0	0
2017/02/28	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	13,020.0000	1.3020	100.000	0	0	0
2017/02/28	GOVI	02/11/2017	572.44	Call	GOVI	13,770.0000	1.3770	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	GOVI	02/11/2017	572.45	Call	GOVI	13,670.0000	1.3670	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	GOVI	02/11/2017	572.46	Call	GOVI	13,570.0000	1.3570	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/28	IGOV	04/05/2017			Index Future	253.0190	253.0190	252.7990	252.7990	(0.087)	0.0000	0.0000	922
2017/02/28	IGOV	03/08/2017			Index Future	257.9120	257.9120	257.6880	257.6880	(0.087)	0.0000	0.0000	412
2017/02/28	IGOV	02/11/2017			Index Future	263.0730	263.0730	262.8420	262.8420	(0.088)	0.0000	0.0000	0
2017/02/28	ILBI	04/05/2017			Index Future	685.2340	685.2340	685.0940	685.0940	(0.020)	0.0000	0.0000	0
2017/02/28	ILBI	03/08/2017			Index Future	698.2450	698.2450	698.1040	698.1040	(0.020)	0.0000	0.0000	0
2017/02/28	ILBI	02/11/2017			Index Future	712.2960	712.2960	712.1490	712.1490	(0.021)	0.0000	0.0000	0
2017/02/28	IS01	16/03/2017			Interest Rate Swap	100.0030	100.0030	100.0030	100.0030	0.000	0.0000	0.0000	0
2017/02/28	IS01	15/06/2017			Interest Rate Swap	99.6010	99.6010	99.6011	99.6011	0.000	0.0000	0.0000	0
2017/02/28	IS01	21/09/2017			Interest Rate Swap	99.6054	99.6054	99.6068	99.6068	0.001	0.0000	0.0000	0
2017/02/28	IS01	21/12/2017			Interest Rate Swap	99.8355	99.8355	99.8371	99.8371	0.002	0.0000	0.0000	0
2017/02/28	IS01	15/03/2018			Interest Rate Swap	99.8413	99.8413	99.8449	99.8449	0.004	0.0000	0.0000	0
2017/02/28	IS02	18/12/2017			Interest Rate Swap	99.8658	99.8658	99.8676	99.8676	0.002	0.0000	0.0000	0
2017/02/28	IS02	16/03/2018			Interest Rate Swap	99.1227	99.1227	99.1261	99.1261	0.004	0.0000	0.0000	0
2017/02/28	IS02	15/06/2018			Interest Rate Swap	98.7438	98.7438	98.7483	98.7483	0.005	0.0000	0.0000	0
2017/02/28	IS02	21/09/2018			Interest Rate Swap	98.7670	98.7670	98.7725	98.7725	0.006	0.0000	0.0000	0
2017/02/28	IS02	21/12/2018			Interest Rate Swap	99.2300	99.2300	99.2400	99.2400	0.010	0.0000	0.0000	0
2017/02/28	IS02	15/03/2019			Interest Rate Swap	99.7069	99.7069	99.7223	99.7223	0.015	0.0000	0.0000	0
2017/02/28	IS05	17/12/2020			Interest Rate Swap	97.3058	97.3058	97.3576	97.3576	0.053	0.0000	0.0000	0
2017/02/28	IS05	16/03/2021			Interest Rate Swap	96.6071	96.6071	96.6624	96.6624	0.057	0.0000	0.0000	0
2017/02/28	IS05	15/06/2021			Interest Rate Swap	95.8764	95.8764	95.9385	95.9385	0.065	0.0000	0.0000	0
2017/02/28	IS05	21/09/2021			Interest Rate Swap	96.1323	96.1323	96.2038	96.2038	0.074	0.0000	0.0000	0
2017/02/28	IS05	21/12/2021			Interest Rate Swap	98.3891	98.3891	98.4702	98.4702	0.082	0.0000	0.0000	50
2017/02/28	IS05	15/03/2022			Interest Rate Swap	98.5774	98.5774	98.6680	98.6680	0.092	0.0000	0.0000	0
2017/02/28	IS10	17/12/2025			Interest Rate Swap	97.0620	97.0620	97.2856	97.2856	0.230	0.0000	0.0000	0
2017/02/28	IS10	16/03/2026			Interest Rate Swap	94.1030	94.1030	94.3326	94.3326	0.244	0.0000	0.0000	0
2017/02/28	IS10	15/06/2026			Interest Rate Swap	92.8705	92.8705	93.1055	93.1055	0.253	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
2017/02/28	IS10	21/09/2026			Interest Rate Swap	95.0250	95.0250	95.2628	95.2628	0.250	0.0000	0.0000	0
2017/02/28	IS10	21/12/2026			Interest Rate Swap	98.7768	98.7768	99.0145	99.0145	0.241	0.0000	0.0000	0
2017/02/28	IS10	15/03/2027			Interest Rate Swap	97.3622	97.3622	97.6039	97.6039	0.248	0.0000	0.0000	0
2017/02/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/28	JBAF	15/03/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	1,000
2017/02/28	JBAF	19/04/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/28	JBAF	17/05/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/28	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/28	JBAF	19/07/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/28	JBAF	16/08/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/28	JBAF	20/09/2017			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/02/28	JBAF	20/12/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/02/28	JBAF	20/03/2018			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/02/28	JBAF	20/06/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/02/28	JBAF	19/09/2018			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/02/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/28	JBAF	19/12/2018			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/02/28	R023	04/05/2017	8.61	Call	Bond Future	1,895.8600	1.8959	1,745.4200	1.7454	(7.935)	0	0	0
2017/02/28	R023	04/05/2017			Bond Future	8.2820	99.0410	8.3232	98.8569	0.497	0.0000	0.0000	18,983
2017/02/28	R023	04/05/2017	8.59	Call	Bond Future	1,832.5400	1.8325	1,683.9400	1.6839	(8.109)	0	0	0
2017/02/28	R023	04/05/2017	8.60	Call	Bond Future	1,864.0800	1.8641	1,714.5500	1.7146	(8.022)	0	0	0
2017/02/28	R023	04/05/2017	8.59	Put	Bond Future	466.6400	0.4666	502.1300	0.5021	7.605	0	0	0
2017/02/28	R023	04/05/2017	8.61	Put	Bond Future	442.0800	0.4421	475.7300	0.4757	7.612	0	0	0
2017/02/28	R023	04/05/2017	8.60	Put	Bond Future	454.2300	0.4542	488.7900	0.4888	7.608	0	0	0
2017/02/28	R023	03/08/2017	8.60	Put	Bond Future	976.9300	0.9769	1,019.7200	1.0197	4.380	0	0	0
2017/02/28	R023	03/08/2017			Bond Future	8.3081	100.9358	8.3516	100.7483	0.523	0.0000	0.0000	0
2017/02/28	R023	03/08/2017	8.59	Put	Bond Future	992.1200	0.9921	1,035.6100	1.0356	4.384	0	0	0
2017/02/28	R023	03/08/2017	8.60	Call	Bond Future	2,227.4400	2.2274	2,082.6700	2.0827	(6.499)	0	0	0
2017/02/28	R023	03/08/2017	8.58	Call	Bond Future	2,173.2000	2.1732	2,029.8500	2.0299	(6.596)	0	0	0
2017/02/28	R023	03/08/2017	8.59	Call	Bond Future	2,200.1200	2.2001	2,056.0500	2.0560	(6.548)	0	0	0
2017/02/28	R023	03/08/2017	8.58	Put	Bond Future	1,007.7400	1.0077	1,051.9500	1.0519	4.387	0	0	0
2017/02/28	R023	02/11/2017	8.56	Call	Bond Future	2,223.5800	2.2236	2,081.6100	2.0816	(6.385)	0	0	0
2017/02/28	R023	02/11/2017			Bond Future	8.3265	99.0022	8.3727	98.8102	0.555	0.0000	0.0000	0
2017/02/28	R023	02/11/2017	8.58	Call	Bond Future	2,273.8700	2.2739	2,130.5900	2.1306	(6.301)	0	0	0
2017/02/28	R023	02/11/2017	8.57	Call	Bond Future	2,248.5000	2.2485	2,105.8600	2.1059	(6.344)	0	0	0
2017/02/28	R023	02/11/2017	8.56	Put	Bond Future	1,257.8200	1.2578	1,307.9100	1.3079	3.982	0	0	0
2017/02/28	R023	02/11/2017	8.58	Put	Bond Future	1,225.9200	1.2259	1,274.7000	1.2747	3.979	0	0	0
2017/02/28	R023	02/11/2017	8.57	Put	Bond Future	1,241.6400	1.2416	1,291.0600	1.2911	3.980	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
2017/02/28	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R035	04/05/2017			Bond Future	9.4456	96.7906	9.5217	96.1676	0.806	0.0000	0.0000	7,906
2017/02/28	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R035	04/05/2017	9.55	Call	Bond Future	852.9400	0.8529	229.8900	0.2299	(73.047)	0	0	0
2017/02/28	R035	04/05/2017	9.53	Call	Bond Future	690.4500	0.6905	67.4000	0.0674	(90.238)	0	0	0
2017/02/28	R035	04/05/2017	9.54	Call	Bond Future	771.7500	0.7717	148.7000	0.1487	(80.732)	0	0	0
2017/02/28	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R035	03/08/2017			Bond Future	9.4925	98.6424	9.5710	98.0075	0.827	0.0000	0.0000	0
2017/02/28	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	411.7500	0.4117	100.000	0	0	0
2017/02/28	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	574.0200	0.5740	100.000	0	0	0
2017/02/28	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	492.8300	0.4928	100.000	0	0	0
2017/02/28	R035	03/08/2017	9.50	Call	Bond Future	60.8800	0.0609	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	R035	03/08/2017	9.51	Call	Bond Future	142.0700	0.1421	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	R035	03/08/2017	9.52	Call	Bond Future	223.1500	0.2232	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	R035	02/11/2017			Bond Future	9.5361	96.0927	9.6171	95.4444	0.849	0.0000	0.0000	0
2017/02/28	R035	02/11/2017	9.60	Call	Bond Future	512.3600	0.5124	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	215.7400	0.2157	100.000	0	0	0
2017/02/28	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	56.1600	0.0562	100.000	0	0	0
2017/02/28	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	135.9000	0.1359	100.000	0	0	0
2017/02/28	R035	02/11/2017	9.61	Call	Bond Future	592.1000	0.5921	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	R035	02/11/2017	9.59	Call	Bond Future	432.5200	0.4325	0.0000	0.0000	(100.000)	0	0	0
2017/02/28	R186	04/05/2017			Bond Future	8.7531	115.1916	8.8247	114.6998	0.818	0.0000	0.0000	110,777
2017/02/28	R186	04/05/2017	8.89	Put	Bond Future	1,207.4300	1.2074	1,381.5900	1.3816	14.424	0	0	0
2017/02/28	R186	04/05/2017	8.94	Put	Bond Future	1,076.9800	1.0770	1,235.8100	1.2358	14.748	0	0	500
2017/02/28	R186	04/05/2017	9.20	Call	Bond Future	3,587.3300	3.5873	3,185.9300	3.1859	(11.189)	0	0	0
2017/02/28	R186	04/05/2017	8.91	Put	Bond Future	1,153.9100	1.1539	1,321.8500	1.3219	14.554	0	0	0
2017/02/28	R186	04/05/2017	8.70	Put	Bond Future	1,810.5100	1.8105	2,050.0100	2.0500	13.228	0	0	0
2017/02/28	R186	04/05/2017	8.90	Put	Bond Future	1,180.4400	1.1804	1,351.4900	1.3515	14.490	0	0	0
2017/02/28	R186	04/05/2017	8.44	Put	Bond Future	2,928.5600	2.9286	3,264.3200	3.2643	11.465	0	0	0
2017/02/28	R186	04/05/2017	8.91	Call	Bond Future	2,227.4500	2.2275	1,903.6000	1.9036	(14.539)	0	0	0
2017/02/28	R186	04/05/2017	8.98	Call	Bond Future	2,528.6600	2.5287	2,183.9500	2.1840	(13.632)	0	0	0
2017/02/28	R186	04/05/2017	9.20	Put	Bond Future	565.5000	0.5655	655.8900	0.6559	15.984	0	0	5,709
2017/02/28	R186	04/05/2017	8.70	Call	Bond Future	1,443.7300	1.4437	1,191.4400	1.1914	(17.475)	0	0	500
2017/02/28	R186	04/05/2017	8.89	Call	Bond Future	2,144.8800	2.1449	1,827.2500	1.8272	(14.809)	0	0	0
2017/02/28	R186	04/05/2017	8.94	Call	Bond Future	2,354.2400	2.3542	2,021.2800	2.0213	(14.143)	0	0	0
2017/02/28	R186	04/05/2017	8.98	Put	Bond Future	980.5600	0.9806	1,127.6400	1.1276	15.000	0	0	0
2017/02/28	R186	04/05/2017	8.90	Call	Bond Future	2,185.9600	2.1860	1,865.2200	1.8652	(14.673)	0	0	0
2017/02/28	R186	04/05/2017	8.44	Call	Bond Future	743.3700	0.7434	587.3400	0.5873	(20.990)	0	0	500
2017/02/28	R186	03/08/2017	8.93	Put	Bond Future	2,070.1700	2.0702	2,297.8200	2.2978	10.997	0	0	0
2017/02/28	R186	03/08/2017	9.35	Call	Bond Future	4,783.1000	4.7831	4,427.2400	4.4272	(7.440)	0	0	0
2017/02/28	R186	03/08/2017			Bond Future	8.7941	112.0924	8.8687	111.5912	0.848	0.0000	0.0000	0
2017/02/28	R186	03/08/2017	8.85	Put	Bond Future	2,307.7700	2.3078	2,552.5100	2.5525	10.605	0	0	750
2017/02/28	R186	03/08/2017	8.92	Put	Bond Future	2,098.8100	2.0988	2,328.5700	2.3286	10.947	0	0	0
2017/02/28	R186	03/08/2017	9.50	Call	Bond Future	5,508.5600	5.5086	5,127.1300	5.1271	(6.924)	0	0	0
2017/02/28	R186	03/08/2017	8.93	Call	Bond Future	2,981.3700	2.9814	2,707.8000	2.7078	(9.176)	0	0	0
2017/02/28	R186	03/08/2017	8.91	Call	Bond Future	2,905.5100	2.9055	2,636.1800	2.6362	(9.270)	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
2017/02/28	R186	03/08/2017	9.35	Put	Bond Future	1,119.2500	1.1192	1,264.6100	1.2646	12.987	0	0	750
2017/02/28	R186	03/08/2017	8.85	Call	Bond Future	2,683.9500	2.6839	2,427.4700	2.4275	(9.556)	0	0	0
2017/02/28	R186	03/08/2017	8.92	Call	Bond Future	2,943.3200	2.9433	2,671.8600	2.6719	(9.223)	0	0	0
2017/02/28	R186	03/08/2017	9.50	Put	Bond Future	884.0500	0.8841	1,003.8400	1.0038	13.550	0	0	6,500
2017/02/28	R186	03/08/2017	8.91	Put	Bond Future	2,127.7400	2.1277	2,359.6300	2.3596	10.898	0	0	0
2017/02/28	R186	02/11/2017	8.88	Call	Bond Future	3,329.7600	3.3298	3,027.4100	3.0274	(9.080)	0	0	0
2017/02/28	R186	02/11/2017	8.89	Put	Bond Future	2,937.5700	2.9376	3,145.1200	3.1451	7.065	0	0	0
2017/02/28	R186	02/11/2017			Bond Future	8.8251	114.3120	8.9029	113.8000	0.882	0.0000	0.0000	0
2017/02/28	R186	02/11/2017	8.89	Call	Bond Future	3,364.8600	3.3649	3,060.4400	3.0604	(9.047)	0	0	0
2017/02/28	R186	02/11/2017	8.90	Call	Bond Future	3,400.5200	3.4005	3,093.6700	3.0937	(9.024)	0	0	0
2017/02/28	R186	02/11/2017	8.88	Put	Bond Future	2,968.1200	2.9681	3,177.7400	3.1777	7.062	0	0	0
2017/02/28	R186	02/11/2017	8.90	Put	Bond Future	2,907.6300	2.9076	3,112.7500	3.1127	7.055	0	0	0
2017/02/28	R197	04/05/2017	308.58	Put	Bond Future	6,653.2500	6.6533	7,005.3100	7.0053	5.292	0	0	0
2017/02/28	R197	04/05/2017			Bond Future	301.9267	301.9267	301.5747	301.5747	(0.117)	0.0000	0.0000	1,063
2017/02/28	R197	04/05/2017	308.60	Put	Bond Future	6,673.2500	6.6733	7,025.3100	7.0253	5.276	0	0	0
2017/02/28	R197	04/05/2017	308.59	Put	Bond Future	6,663.2500	6.6633	7,015.3100	7.0153	5.284	0	0	0
2017/02/28	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R197	03/08/2017			Bond Future	300.8131	300.8131	300.4541	300.4541	(0.119)	0.0000	0.0000	0
2017/02/28	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R197	03/08/2017	308.05	Put	Bond Future	7,236.8500	7.2368	7,595.8900	7.5959	4.961	0	0	0
2017/02/28	R197	03/08/2017	308.07	Put	Bond Future	7,256.8500	7.2568	7,615.8900	7.6159	4.948	0	0	0
2017/02/28	R197	03/08/2017	308.06	Put	Bond Future	7,246.8500	7.2468	7,605.8900	7.6059	4.954	0	0	0
2017/02/28	R197	02/11/2017	305.16	Call	Bond Future	1,673.4700	1.6735	1,305.0100	1.3050	(22.018)	0	0	0
2017/02/28	R197	02/11/2017			Bond Future	306.8335	306.8335	306.4650	306.4650	(0.120)	0.0000	0.0000	0
2017/02/28	R197	02/11/2017	305.17	Call	Bond Future	1,663.4700	1.6635	1,295.0100	1.2950	(22.150)	0	0	0
2017/02/28	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R197	02/11/2017	305.15	Call	Bond Future	1,683.4700	1.6835	1,315.0100	1.3150	(21.887)	0	0	0
2017/02/28	R202	04/05/2017	256.73	Put	Bond Future	8,461.7500	8.4617	8,466.5300	8.4665	0.056	0	0	0
2017/02/28	R202	04/05/2017			Bond Future	248.2683	248.2683	248.2635	248.2635	(0.002)	0.0000	0.0000	33,775
2017/02/28	R202	04/05/2017	256.72	Put	Bond Future	8,451.7500	8.4517	8,456.5300	8.4565	0.057	0	0	0
2017/02/28	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R202	04/05/2017	256.71	Put	Bond Future	8,441.7500	8.4417	8,446.5300	8.4465	0.057	0	0	0
2017/02/28	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R202	03/08/2017			Bond Future	249.3763	249.3763	249.3719	249.3719	(0.002)	0.0000	0.0000	0
2017/02/28	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R202	03/08/2017	258.35	Put	Bond Future	8,973.6600	8.9737	8,978.1000	8.9781	0.049	0	0	0
2017/02/28	R202	03/08/2017	258.37	Put	Bond Future	8,993.6600	8.9937	8,998.1000	8.9981	0.049	0	0	0
2017/02/28	R202	03/08/2017	258.36	Put	Bond Future	8,983.6600	8.9837	8,988.1000	8.9881	0.049	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
2017/02/28	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R202	02/11/2017			Bond Future	254.3671	254.3671	254.3608	254.3608	(0.002)	0.0000	0.0000	0
2017/02/28	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R202	02/11/2017	253.89	Call	Bond Future	477.1000	0.4771	470.7500	0.4708	(1.331)	0	0	0
2017/02/28	R202	02/11/2017	253.90	Call	Bond Future	467.1000	0.4671	460.7500	0.4608	(1.359)	0	0	0
2017/02/28	R202	02/11/2017	253.91	Call	Bond Future	457.1000	0.4571	450.7500	0.4508	(1.389)	0	0	0
2017/02/28	R203	04/05/2017	6.92	Put	Bond Future	99.0900	0.0991	96.6800	0.0967	(2.432)	0	0	0
2017/02/28	R203	04/05/2017	6.91	Call	Bond Future	15.6000	0.0156	15.3300	0.0153	(1.731)	0	0	0
2017/02/28	R203	04/05/2017			Bond Future	7.1560	101.5565	7.1495	101.5588	(0.091)	0.0000	0.0000	31,101
2017/02/28	R203	04/05/2017	6.92	Call	Bond Future	16.4200	0.0164	16.2900	0.0163	(0.792)	0	0	0
2017/02/28	R203	04/05/2017	6.93	Call	Bond Future	17.2800	0.0173	17.1600	0.0172	(0.694)	0	0	0
2017/02/28	R203	04/05/2017	6.91	Put	Bond Future	101.7800	0.1018	99.2300	0.0992	(2.505)	0	0	0
2017/02/28	R203	04/05/2017	6.93	Put	Bond Future	96.4400	0.0964	94.0400	0.0940	(2.489)	0	0	0
2017/02/28	R203	03/08/2017	4.89	Call	Bond Future	2.2600	0.0023	2.4000	0.0024	6.195	0	0	0
2017/02/28	R203	03/08/2017			Bond Future	5.8051	103.4995	5.7832	103.5018	(0.378)	0.0000	0.0000	0
2017/02/28	R203	03/08/2017	4.87	Call	Bond Future	2.1000	0.0021	2.2400	0.0022	6.667	0	0	0
2017/02/28	R203	03/08/2017	4.88	Call	Bond Future	2.1800	0.0022	2.3200	0.0023	6.422	0	0	0
2017/02/28	R203	03/08/2017	4.87	Put	Bond Future	102.3600	0.1024	100.1500	0.1002	(2.159)	0	0	0
2017/02/28	R203	03/08/2017	4.89	Put	Bond Future	100.3700	0.1004	98.1600	0.0982	(2.202)	0	0	0
2017/02/28	R203	03/08/2017	4.88	Put	Bond Future	101.3600	0.1014	99.1500	0.0991	(2.180)	0	0	0
2017/02/28	R204	04/05/2017	7.90	Put	Bond Future	61.6700	0.0617	45.7700	0.0458	(25.782)	0	0	0
2017/02/28	R204	04/05/2017			Bond Future	7.5643	103.6935	7.5250	103.7527	(0.519)	0.0000	0.0000	29,025
2017/02/28	R204	04/05/2017	7.92	Put	Bond Future	56.3300	0.0563	41.4600	0.0415	(26.398)	0	0	0
2017/02/28	R204	04/05/2017	7.91	Put	Bond Future	58.9500	0.0589	43.5700	0.0436	(26.090)	0	0	0
2017/02/28	R204	04/05/2017	7.90	Call	Bond Future	565.1300	0.5651	608.3600	0.6084	7.650	0	0	0
2017/02/28	R204	04/05/2017	7.91	Call	Bond Future	577.3600	0.5774	621.1100	0.6211	7.578	0	0	0
2017/02/28	R204	04/05/2017	7.92	Call	Bond Future	589.6800	0.5897	633.9400	0.6339	7.506	0	0	0
2017/02/28	R204	03/08/2017	7.77	Put	Bond Future	215.3800	0.2154	183.7800	0.1838	(14.672)	0	0	0
2017/02/28	R204	03/08/2017			Bond Future	7.5289	101.6370	7.4820	101.6973	(0.623)	0.0000	0.0000	0
2017/02/28	R204	03/08/2017	7.76	Put	Bond Future	219.8100	0.2198	187.8200	0.1878	(14.553)	0	0	0
2017/02/28	R204	03/08/2017	7.75	Call	Bond Future	507.9200	0.5079	535.8300	0.5358	5.495	0	0	0
2017/02/28	R204	03/08/2017	7.76	Call	Bond Future	516.2100	0.5162	544.5100	0.5445	5.482	0	0	0
2017/02/28	R204	03/08/2017	7.77	Call	Bond Future	524.5700	0.5246	553.2600	0.5533	5.469	0	0	0
2017/02/28	R204	03/08/2017	7.75	Put	Bond Future	224.3200	0.2243	191.9400	0.1919	(14.435)	0	0	0
2017/02/28	R204	02/11/2017	7.76	Put	Bond Future	146.6200	0.1466	119.8100	0.1198	(18.285)	0	0	0
2017/02/28	R204	02/11/2017			Bond Future	7.4087	103.6495	7.3516	103.7102	(0.770)	0.0000	0.0000	0
2017/02/28	R204	02/11/2017	7.75	Put	Bond Future	149.6200	0.1496	122.4500	0.1224	(18.159)	0	0	0
2017/02/28	R204	02/11/2017	7.76	Call	Bond Future	519.0200	0.5190	552.9100	0.5529	6.530	0	0	0
2017/02/28	R204	02/11/2017	7.74	Call	Bond Future	503.9100	0.5039	537.3700	0.5374	6.640	0	0	0
2017/02/28	R204	02/11/2017	7.75	Call	Bond Future	511.4500	0.5115	544.9800	0.5450	6.556	0	0	0
2017/02/28	R204	02/11/2017	7.74	Put	Bond Future	152.6600	0.1527	125.4200	0.1254	(17.844)	0	0	0
2017/02/28	R207	04/05/2017	8.21	Put	Bond Future	78.8400	0.0788	83.9600	0.0840	6.494	0	0	0
2017/02/28	R207	04/05/2017			Bond Future	7.7744	101.0178	7.8064	100.9421	0.412	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
2017/02/28	R207	04/05/2017	8.22	Call	Bond Future	1,122.5000	1.1225	1,051.5800	1.0516	(6.318)	0	0	0
2017/02/28	R207	04/05/2017	8.20	Call	Bond Future	1,082.5600	1.0826	1,012.2700	1.0123	(6.493)	0	0	0
2017/02/28	R207	04/05/2017	8.21	Call	Bond Future	1,102.4800	1.1025	1,031.9200	1.0319	(6.400)	0	0	0
2017/02/28	R207	04/05/2017	8.20	Put	Bond Future	82.2800	0.0823	87.6700	0.0877	6.551	0	0	0
2017/02/28	R207	04/05/2017	8.22	Put	Bond Future	75.5200	0.0755	80.2800	0.0803	6.303	0	0	0
2017/02/28	R207	03/08/2017	8.19	Call	Bond Future	1,150.9500	1.1509	1,083.2500	1.0833	(5.882)	0	0	51
2017/02/28	R207	03/08/2017			Bond Future	7.7812	99.3072	7.8168	99.2300	0.458	0.0000	0.0000	0
2017/02/28	R207	03/08/2017	8.39	Put	Bond Future	174.7800	0.1748	179.8400	0.1798	2.895	0	0	0
2017/02/28	R207	03/08/2017	8.19	Put	Bond Future	270.9100	0.2709	280.3200	0.2803	3.473	0	0	0
2017/02/28	R207	03/08/2017	8.41	Put	Bond Future	167.0200	0.1670	171.7400	0.1717	2.826	0	0	0
2017/02/28	R207	03/08/2017	8.40	Put	Bond Future	170.8600	0.1709	175.7500	0.1757	2.862	0	0	0
2017/02/28	R207	03/08/2017	8.41	Call	Bond Future	1,516.5600	1.5166	1,444.1700	1.4442	(4.773)	0	0	0
2017/02/28	R207	03/08/2017	8.39	Call	Bond Future	1,481.7600	1.4818	1,409.7100	1.4097	(4.862)	0	0	0
2017/02/28	R207	03/08/2017	8.40	Call	Bond Future	1,499.1200	1.4991	1,426.9000	1.4269	(4.817)	0	0	0
2017/02/28	R207	02/11/2017			Bond Future	7.7435	101.2737	7.7839	101.1942	0.522	0.0000	0.0000	0
2017/02/28	R207	02/11/2017	8.03	Put	Bond Future	403.9500	0.4040	416.3100	0.4163	3.060	0	0	0
2017/02/28	R207	02/11/2017	8.05	Put	Bond Future	391.0200	0.3910	402.8000	0.4028	3.013	0	0	0
2017/02/28	R207	02/11/2017	8.03	Call	Bond Future	965.4900	0.9655	898.4400	0.8984	(6.945)	0	0	0
2017/02/28	R207	02/11/2017	8.04	Put	Bond Future	397.4400	0.3974	409.5100	0.4095	3.037	0	0	0
2017/02/28	R207	02/11/2017	8.04	Call	Bond Future	978.5100	0.9785	911.1700	0.9112	(6.882)	0	0	0
2017/02/28	R207	02/11/2017	8.05	Call	Bond Future	991.6100	0.9916	923.9800	0.9240	(6.820)	0	0	0
2017/02/28	R208	04/05/2017	8.39	Call	Bond Future	1,588.1000	1.5881	1,516.0000	1.5160	(4.540)	0	0	0
2017/02/28	R208	04/05/2017			Bond Future	7.9354	96.8037	7.9614	96.7199	0.328	0.0000	0.0000	21,498
2017/02/28	R208	04/05/2017	8.37	Call	Bond Future	1,535.6400	1.5356	1,464.3300	1.4643	(4.644)	0	0	0
2017/02/28	R208	04/05/2017	8.38	Call	Bond Future	1,561.7500	1.5618	1,490.0300	1.4900	(4.592)	0	0	0
2017/02/28	R208	04/05/2017	8.37	Put	Bond Future	149.9300	0.1499	162.3600	0.1624	8.291	0	0	0
2017/02/28	R208	04/05/2017	8.39	Put	Bond Future	139.2100	0.1392	150.8500	0.1509	8.361	0	0	0
2017/02/28	R208	04/05/2017	8.38	Put	Bond Future	144.4400	0.1444	156.4600	0.1565	8.322	0	0	0
2017/02/28	R208	03/08/2017	8.32	Call	Bond Future	1,620.8700	1.6209	1,560.2100	1.5602	(3.742)	0	0	0
2017/02/28	R208	03/08/2017			Bond Future	7.9483	98.6557	7.9763	98.5703	0.353	0.0000	0.0000	0
2017/02/28	R208	03/08/2017	8.30	Call	Bond Future	1,579.4300	1.5794	1,519.5100	1.5195	(3.794)	0	0	0
2017/02/28	R208	03/08/2017	8.31	Call	Bond Future	1,599.9700	1.6000	1,539.6800	1.5397	(3.768)	0	0	0
2017/02/28	R208	03/08/2017	8.30	Put	Bond Future	516.7300	0.5167	542.1500	0.5422	4.919	0	0	0
2017/02/28	R208	03/08/2017	8.32	Put	Bond Future	498.1800	0.4982	522.8600	0.5229	4.954	0	0	0
2017/02/28	R208	03/08/2017	8.31	Put	Bond Future	507.2700	0.5073	532.3200	0.5323	4.938	0	0	0
2017/02/28	R208	02/11/2017	8.18	Put	Bond Future	690.7300	0.6907	722.4700	0.7225	4.595	0	0	0
2017/02/28	R208	02/11/2017			Bond Future	7.9420	97.2062	7.9726	97.1184	0.386	0.0000	0.0000	0
2017/02/28	R208	02/11/2017	8.20	Put	Bond Future	669.3200	0.6693	700.6300	0.7006	4.678	0	0	0
2017/02/28	R208	02/11/2017	8.19	Put	Bond Future	679.8100	0.6798	711.4800	0.7115	4.659	0	0	0
2017/02/28	R208	02/11/2017	8.18	Call	Bond Future	1,369.6400	1.3696	1,313.6100	1.3136	(4.091)	0	0	0
2017/02/28	R208	02/11/2017	8.19	Call	Bond Future	1,387.1200	1.3871	1,331.0200	1.3310	(4.044)	0	0	0
2017/02/28	R208	02/11/2017	8.20	Call	Bond Future	1,405.0100	1.4050	1,348.5500	1.3485	(4.018)	0	0	0
2017/02/28	R209	04/05/2017	9.48	Put	Bond Future	1,612.4900	1.6125	1,814.2300	1.8142	12.511	0	0	0
2017/02/28	R209	04/05/2017			Bond Future	9.4442	72.7480	9.5151	72.2647	0.751	0.0000	0.0000	63,089
2017/02/28	R209	04/05/2017	9.47	Put	Bond Future	1,644.8600	1.6449	1,850.1400	1.8501	12.480	0	0	0
2017/02/28	R209	04/05/2017	9.63	Call	Bond Future	2,437.4700	2.4375	2,111.2500	2.1113	(13.384)	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
2017/02/28	R209	04/05/2017	8.93	Call	Bond Future	480.1800	0.4802	373.1900	0.3732	(22.281)	0	0	1,130
2017/02/28	R209	04/05/2017	9.33	Put	Bond Future	2,149.4300	2.1494	2,405.3800	2.4054	11.908	0	0	1,130
2017/02/28	R209	04/05/2017	9.46	Call	Bond Future	1,786.0700	1.7861	1,511.6100	1.5116	(15.367)	0	0	0
2017/02/28	R209	04/05/2017	9.47	Call	Bond Future	1,821.4100	1.8214	1,543.3900	1.5434	(15.264)	0	0	0
2017/02/28	R209	04/05/2017	9.33	Call	Bond Future	1,360.8500	1.3609	1,133.5000	1.1335	(16.706)	0	0	0
2017/02/28	R209	04/05/2017	9.48	Call	Bond Future	1,857.2400	1.8572	1,575.6800	1.5757	(15.160)	0	0	0
2017/02/28	R209	04/05/2017	9.63	Put	Bond Future	1,181.3100	1.1813	1,338.3900	1.3384	13.297	0	0	1,130
2017/02/28	R209	04/05/2017	8.93	Put	Bond Future	4,135.7100	4.1357	4,512.0200	4.5120	9.099	0	0	0
2017/02/28	R209	04/05/2017	9.46	Put	Bond Future	1,677.8200	1.6778	1,886.6600	1.8867	12.447	0	0	0
2017/02/28	R209	03/08/2017			Bond Future	9.4877	74.1398	9.5606	73.6473	0.768	0.0000	0.0000	0
2017/02/28	R209	03/08/2017	9.44	Call	Bond Future	2,571.9300	2.5719	2,293.9500	2.2940	(10.808)	0	0	0
2017/02/28	R209	03/08/2017	9.43	Put	Bond Future	2,932.2800	2.9323	3,149.6100	3.1496	7.412	0	0	0
2017/02/28	R209	03/08/2017	9.45	Put	Bond Future	2,862.3100	2.8623	3,074.2900	3.0743	7.406	0	0	0
2017/02/28	R209	03/08/2017	9.44	Put	Bond Future	2,897.1300	2.8971	3,111.6900	3.1117	7.406	0	0	0
2017/02/28	R209	03/08/2017	9.45	Call	Bond Future	2,605.4200	2.6054	2,324.8600	2.3249	(10.768)	0	0	0
2017/02/28	R209	03/08/2017	9.43	Call	Bond Future	2,538.6600	2.5387	2,263.4500	2.2634	(10.841)	0	0	0
2017/02/28	R209	02/11/2017	9.52	Put	Bond Future	3,405.6700	3.4057	3,605.1100	3.6051	5.856	0	0	0
2017/02/28	R209	02/11/2017			Bond Future	9.5262	72.4570	9.6013	71.9541	0.788	0.0000	0.0000	0
2017/02/28	R209	02/11/2017	9.54	Put	Bond Future	3,339.6500	3.3396	3,535.6500	3.5356	5.869	0	0	0
2017/02/28	R209	02/11/2017	9.53	Put	Bond Future	3,372.5300	3.3725	3,570.1300	3.5701	5.859	0	0	0
2017/02/28	R209	02/11/2017	9.54	Call	Bond Future	3,432.3000	3.4323	3,125.4700	3.1255	(8.939)	0	0	0
2017/02/28	R209	02/11/2017	9.52	Call	Bond Future	3,363.6900	3.3637	3,060.3000	3.0603	(9.020)	0	0	0
2017/02/28	R209	02/11/2017	9.53	Call	Bond Future	3,397.9100	3.3979	3,092.6800	3.0927	(8.983)	0	0	0
2017/02/28	R210	04/05/2017			Bond Future	188.3128	188.3128	188.3089	188.3089	(0.002)	0.0000	0.0000	1,698
2017/02/28	R210	04/05/2017	192.31	Put	Bond Future	3,997.1800	3.9972	4,001.1000	4.0011	0.098	0	0	0
2017/02/28	R210	04/05/2017	192.33	Put	Bond Future	4,017.1800	4.0172	4,021.1000	4.0211	0.098	0	0	0
2017/02/28	R210	04/05/2017	192.32	Put	Bond Future	4,007.1800	4.0072	4,011.1000	4.0111	0.098	0	0	0
2017/02/28	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R210	03/08/2017	196.29	Put	Bond Future	4,335.3700	4.3354	4,339.2600	4.3393	0.090	0	0	0
2017/02/28	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R210	03/08/2017			Bond Future	191.9546	191.9546	191.9507	191.9507	(0.002)	0.0000	0.0000	0
2017/02/28	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R210	03/08/2017	196.28	Put	Bond Future	4,325.3700	4.3254	4,329.2600	4.3293	0.090	0	0	0
2017/02/28	R210	03/08/2017	196.30	Put	Bond Future	4,345.3700	4.3454	4,349.2600	4.3493	0.090	0	0	0
2017/02/28	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R210	02/11/2017	192.07	Call	Bond Future	1,294.1800	1.2942	1,288.7400	1.2887	(0.420)	0	0	0
2017/02/28	R210	02/11/2017			Bond Future	193.3642	193.3642	193.3587	193.3587	(0.003)	0.0000	0.0000	0
2017/02/28	R210	02/11/2017	192.08	Call	Bond Future	1,284.1800	1.2842	1,278.7400	1.2787	(0.424)	0	0	0
2017/02/28	R210	02/11/2017	192.09	Call	Bond Future	1,274.1800	1.2742	1,268.7400	1.2687	(0.427)	0	0	0
2017/02/28	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R212	04/05/2017			Bond Future	149.4145	149.4145	149.4114	149.4114	(0.002)	0.0000	0.0000	3,258

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/28	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R212	04/05/2017	152.23	Put	Bond Future	2,815.5000	2.8155	2,818.5900	2.8186	0.110	0	0	0
2017/02/28	R212	04/05/2017	152.25	Put	Bond Future	2,835.5000	2.8355	2,838.5900	2.8386	0.109	0	0	0
2017/02/28	R212	04/05/2017	152.24	Put	Bond Future	2,825.5000	2.8255	2,828.5900	2.8286	0.109	0	0	0
2017/02/28	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R212	03/08/2017			Bond Future	150.2542	150.2542	150.2511	150.2511	(0.002)	0.0000	0.0000	0
2017/02/28	R212	03/08/2017	153.34	Put	Bond Future	3,085.7900	3.0858	3,088.8800	3.0889	0.100	0	0	0
2017/02/28	R212	03/08/2017	153.36	Put	Bond Future	3,105.7900	3.1058	3,108.8800	3.1089	0.099	0	0	0
2017/02/28	R212	03/08/2017	153.35	Put	Bond Future	3,095.7900	3.0958	3,098.8800	3.0989	0.100	0	0	0
2017/02/28	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R212	02/11/2017			Bond Future	153.2614	153.2614	153.2570	153.2570	(0.003)	0.0000	0.0000	0
2017/02/28	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/28	R212	02/11/2017	152.42	Call	Bond Future	841.3700	0.8414	837.0200	0.8370	(0.517)	0	0	0
2017/02/28	R212	02/11/2017	152.40	Call	Bond Future	861.3700	0.8614	857.0200	0.8570	(0.505)	0	0	0
2017/02/28	R212	02/11/2017	152.41	Call	Bond Future	851.3700	0.8514	847.0200	0.8470	(0.511)	0	0	0
2017/02/28	R213	04/05/2017			Bond Future	9.2125	84.2202	9.2836	83.7396	0.772	0.0000	0.0000	44,651
2017/02/28	R213	04/05/2017	9.35	Put	Bond Future	1,259.6500	1.2597	1,430.4900	1.4305	13.562	0	0	0
2017/02/28	R213	04/05/2017	9.37	Put	Bond Future	1,206.2300	1.2062	1,371.2700	1.3713	13.682	0	0	0
2017/02/28	R213	04/05/2017	9.35	Call	Bond Future	2,185.3500	2.1853	1,875.6500	1.8756	(14.172)	0	0	0
2017/02/28	R213	04/05/2017	9.36	Put	Bond Future	1,232.7300	1.2327	1,400.6500	1.4006	13.622	0	0	0
2017/02/28	R213	04/05/2017	9.36	Call	Bond Future	2,225.2000	2.2252	1,912.5800	1.9126	(14.049)	0	0	0
2017/02/28	R213	04/05/2017	9.37	Call	Bond Future	2,265.4000	2.2654	1,949.9000	1.9499	(13.927)	0	0	0
2017/02/28	R213	03/08/2017	9.33	Put	Bond Future	2,399.7300	2.3997	2,589.3100	2.5893	7.900	0	0	0
2017/02/28	R213	03/08/2017			Bond Future	9.2550	85.8315	9.3284	85.3417	0.793	0.0000	0.0000	0
2017/02/28	R213	03/08/2017	9.35	Put	Bond Future	2,339.3700	2.3394	2,524.8500	2.5249	7.929	0	0	0
2017/02/28	R213	03/08/2017	9.34	Put	Bond Future	2,369.4000	2.3694	2,556.8200	2.5568	7.910	0	0	0
2017/02/28	R213	03/08/2017	9.33	Call	Bond Future	2,900.3100	2.9003	2,600.1500	2.6001	(10.349)	0	0	0
2017/02/28	R213	03/08/2017	9.34	Call	Bond Future	2,936.4100	2.9364	2,634.0900	2.6341	(10.296)	0	0	0
2017/02/28	R213	03/08/2017	9.35	Call	Bond Future	2,972.7500	2.9727	2,668.4900	2.6685	(10.235)	0	0	0
2017/02/28	R213	02/11/2017	9.36	Put	Bond Future	2,978.9700	2.9790	3,224.8100	3.2248	8.253	0	0	0
2017/02/28	R213	02/11/2017			Bond Future	9.2939	83.9793	9.3697	83.4793	0.815	0.0000	0.0000	0
2017/02/28	R213	02/11/2017	9.35	Put	Bond Future	3,009.6000	3.0096	3,257.1000	3.2571	8.224	0	0	0
2017/02/28	R213	02/11/2017	9.36	Call	Bond Future	3,415.0600	3.4151	3,160.9200	3.1609	(7.442)	0	0	0
2017/02/28	R213	02/11/2017	9.34	Call	Bond Future	3,344.9100	3.3449	3,094.0700	3.0941	(7.499)	0	0	0
2017/02/28	R213	02/11/2017	9.35	Call	Bond Future	3,379.8900	3.3799	3,127.4100	3.1274	(7.470)	0	0	0
2017/02/28	R213	02/11/2017	9.34	Put	Bond Future	3,040.4900	3.0405	3,289.6300	3.2896	8.194	0	0	0
2017/02/28	R214	04/05/2017	9.58	Put	Bond Future	1,666.8600	1.6669	1,851.4200	1.8514	11.072	0	0	0
2017/02/28	R214	04/05/2017			Bond Future	9.5273	72.9084	9.5931	72.4391	0.691	0.0000	0.0000	35,149
2017/02/28	R214	04/05/2017	9.57	Put	Bond Future	1,700.0200	1.7000	1,887.4600	1.8875	11.026	0	0	0
2017/02/28	R214	04/05/2017	9.58	Call	Bond Future	2,043.1500	2.0431	1,758.4700	1.7585	(13.933)	0	0	0
2017/02/28	R214	04/05/2017	9.56	Call	Bond Future	1,967.5700	1.9676	1,688.6500	1.6887	(14.176)	0	0	0
2017/02/28	R214	04/05/2017	9.57	Call	Bond Future	2,005.1700	2.0052	1,723.3700	1.7234	(14.054)	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
2017/02/28	R214	04/05/2017	9.56	Put	Bond Future	1,733.6800	1.7337	1,924.0000	1.9240	10.978	0	0	0
2017/02/28	R214	03/08/2017	9.51	Call	Bond Future	2,697.5500	2.6975	2,419.0200	2.4190	(10.325)	0	0	0
2017/02/28	R214	03/08/2017			Bond Future	9.5697	74.3033	9.6373	73.8251	0.707	0.0000	0.0000	0
2017/02/28	R214	03/08/2017	9.52	Call	Bond Future	2,732.4400	2.7324	2,451.9800	2.4520	(10.264)	0	0	0
2017/02/28	R214	03/08/2017	9.53	Call	Bond Future	2,767.5500	2.7675	2,485.1700	2.4852	(10.203)	0	0	0
2017/02/28	R214	03/08/2017	9.51	Put	Bond Future	3,124.0800	3.1241	3,323.7300	3.3237	6.391	0	0	0
2017/02/28	R214	03/08/2017	9.53	Put	Bond Future	3,050.7000	3.0507	3,246.5000	3.2465	6.418	0	0	0
2017/02/28	R214	03/08/2017	9.52	Put	Bond Future	3,087.2200	3.0872	3,284.9400	3.2849	6.404	0	0	0
2017/02/28	R214	02/11/2017	9.60	Call	Bond Future	3,508.3200	3.5083	3,219.8100	3.2198	(8.224)	0	0	0
2017/02/28	R214	02/11/2017			Bond Future	9.6090	72.4766	9.6786	71.9884	0.724	0.0000	0.0000	0
2017/02/28	R214	02/11/2017	9.58	Call	Bond Future	3,437.3000	3.4373	3,153.5800	3.1536	(8.254)	0	0	0
2017/02/28	R214	02/11/2017	9.59	Call	Bond Future	3,472.6100	3.4726	3,186.6000	3.1866	(8.236)	0	0	0
2017/02/28	R214	02/11/2017	9.60	Put	Bond Future	3,571.9700	3.5720	3,771.7000	3.7717	5.592	0	0	0
2017/02/28	R214	02/11/2017	9.58	Put	Bond Future	3,642.5600	3.6426	3,847.0800	3.8471	5.615	0	0	0
2017/02/28	R214	02/11/2017	9.59	Put	Bond Future	3,607.0100	3.6070	3,809.2400	3.8092	5.607	0	0	0
2017/02/28	R248	04/05/2017	9.66	Call	Bond Future	2,673.4400	2.6734	2,348.6800	2.3487	(12.148)	0	0	0
2017/02/28	R248	04/05/2017			Bond Future	9.6089	93.1972	9.6748	92.6017	0.685	0.0000	0.0000	67,322
2017/02/28	R248	04/05/2017	9.67	Call	Bond Future	2,721.7100	2.7217	2,393.5900	2.3936	(12.056)	0	0	0
2017/02/28	R248	04/05/2017	9.65	Put	Bond Future	2,253.2800	2.2533	2,527.5000	2.5275	12.170	0	0	0
2017/02/28	R248	04/05/2017	9.67	Put	Bond Future	2,169.1700	2.1692	2,436.5100	2.4365	12.325	0	0	0
2017/02/28	R248	04/05/2017	9.66	Put	Bond Future	2,211.0000	2.2110	2,481.7000	2.4817	12.243	0	0	0
2017/02/28	R248	04/05/2017	9.65	Call	Bond Future	2,625.4600	2.6255	2,304.2200	2.3042	(12.236)	0	0	0
2017/02/28	R248	03/08/2017			Bond Future	9.6537	94.9803	9.7214	94.3734	0.701	0.0000	0.0000	200
2017/02/28	R248	03/08/2017	9.57	Call	Bond Future	3,451.9200	3.4519	3,115.7100	3.1157	(9.740)	0	0	0
2017/02/28	R248	03/08/2017	9.56	Put	Bond Future	4,260.7200	4.2607	4,534.4700	4.5345	6.425	0	0	0
2017/02/28	R248	03/08/2017	9.58	Put	Bond Future	4,164.5100	4.1645	4,431.7900	4.4318	6.418	0	0	0
2017/02/28	R248	03/08/2017	9.57	Put	Bond Future	4,212.2700	4.2123	4,482.9100	4.4829	6.425	0	0	0
2017/02/28	R248	03/08/2017	9.58	Call	Bond Future	3,495.5800	3.4956	3,156.0100	3.1560	(9.714)	0	0	0
2017/02/28	R248	03/08/2017	9.56	Call	Bond Future	3,408.7900	3.4088	3,075.6900	3.0757	(9.772)	0	0	0
2017/02/28	R248	02/11/2017	9.66	Put	Bond Future	4,850.0400	4.8500	5,097.2700	5.0973	5.097	0	0	0
2017/02/28	R248	02/11/2017			Bond Future	9.6954	92.4213	9.7651	91.8019	0.719	0.0000	0.0000	0
2017/02/28	R248	02/11/2017	9.65	Put	Bond Future	4,895.4100	4.8954	5,145.7800	5.1458	5.114	0	0	0
2017/02/28	R248	02/11/2017	9.64	Call	Bond Future	4,443.3200	4.4433	4,077.3400	4.0773	(8.237)	0	0	0
2017/02/28	R248	02/11/2017	9.65	Call	Bond Future	4,487.8000	4.4878	4,118.6900	4.1187	(8.225)	0	0	0
2017/02/28	R248	02/11/2017	9.66	Call	Bond Future	4,532.4900	4.5325	4,160.2400	4.1602	(8.213)	0	0	0
2017/02/28	R248	02/11/2017	9.64	Put	Bond Future	4,941.1500	4.9412	5,194.6500	5.1947	5.130	0	0	0

Total

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