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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/02/2017 TO 06/02/2017

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
2017/02/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	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
2017/02/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	2025	02/02/2017			Bond Future	127.2782	127.2782	127.2782	127.2782	0.000	0.0000	0.0000	0
2017/02/06	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2025	04/05/2017			Bond Future	129.9095	129.9095	129.9033	129.9033	(0.005)	0.0000	0.0000	2,414
2017/02/06	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2025	04/05/2017	132.56	Put	Bond Future	2,650.5200	2.6505	2,656.6800	2.6567	0.232	0	0	0
2017/02/06	2025	04/05/2017	132.58	Put	Bond Future	2,670.5200	2.6705	2,676.6800	2.6767	0.231	0	0	0
2017/02/06	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2025	04/05/2017	132.57	Put	Bond Future	2,660.5200	2.6605	2,666.6800	2.6667	0.232	0	0	0
2017/02/06	2025	03/08/2017			Bond Future	131.0854	131.0854	131.0770	131.0770	(0.006)	0.0000	0.0000	0
2017/02/06	2025	03/08/2017	133.96	Put	Bond Future	2,874.6000	2.8746	2,883.0000	2.8830	0.292	0	0	0
2017/02/06	2025	03/08/2017	133.98	Put	Bond Future	2,894.6000	2.8946	2,903.0000	2.9030	0.290	0	0	0
2017/02/06	2025	03/08/2017	133.97	Put	Bond Future	2,884.6000	2.8846	2,893.0000	2.8930	0.291	0	0	0
2017/02/06	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2025	02/11/2017	132.98	Call	Bond Future	739.7600	0.7398	730.3400	0.7303	(1.273)	0	0	0
2017/02/06	2025	02/11/2017			Bond Future	133.7198	133.7198	133.7103	133.7103	(0.007)	0.0000	0.0000	0
2017/02/06	2025	02/11/2017	132.96	Call	Bond Future	759.7600	0.7598	750.3400	0.7503	(1.240)	0	0	0
2017/02/06	2025	02/11/2017	132.97	Call	Bond Future	749.7600	0.7498	740.3400	0.7403	(1.256)	0	0	0
2017/02/06	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2029	04/05/2017			Bond Future	102.3064	102.3064	102.3014	102.3014	(0.005)	0.0000	0.0000	2,272
2017/02/06	2029	04/05/2017	100.67	Call	Bond Future	1,636.3900	1.6364	1,631.4200	1.6314	(0.304)	0	0	0
2017/02/06	2029	04/05/2017	100.65	Call	Bond Future	1,656.3900	1.6564	1,651.4200	1.6514	(0.300)	0	0	0
2017/02/06	2029	04/05/2017	100.66	Call	Bond Future	1,646.3900	1.6464	1,641.4200	1.6414	(0.302)	0	0	0
2017/02/06	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2030	02/02/2017			Bond Future	9.2400	90.8860	9.2400	90.8860	0.000	0.0000	0.0000	0
2017/02/06	2030	04/05/2017	9.33	Call	Bond Future	360.7100	0.3607	434.5900	0.4346	20.482	0	0	0
2017/02/06	2030	04/05/2017			Bond Future	9.2775	92.7140	9.2668	92.7879	(0.115)	0.0000	0.0000	32,786
2017/02/06	2030	04/05/2017	9.34	Call	Bond Future	429.2400	0.4292	503.1200	0.5031	17.212	0	0	0
2017/02/06	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2030	04/05/2017	9.32	Call	Bond Future	292.1100	0.2921	365.9900	0.3660	25.292	0	0	0
2017/02/06	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2030	03/08/2017	9.33	Call	Bond Future	5.0200	0.0050	79.2800	0.0793	1479.283	0	0	0

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2017/02/06	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2030	03/08/2017			Bond Future	9.3293	90.4888	9.3183	90.5631	(0.117)	0.0000	0.0000	0
2017/02/06	2030	03/08/2017	9.34	Call	Bond Future	72.8900	0.0729	147.1500	0.1471	101.880	0	0	0
2017/02/06	2030	03/08/2017	9.35	Call	Bond Future	140.6800	0.1407	214.9400	0.2149	52.786	0	0	0
2017/02/06	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2030	02/11/2017			Bond Future	9.3672	92.2976	9.3559	92.3736	(0.121)	0.0000	0.0000	0
2017/02/06	2030	02/11/2017	9.34	Put	Bond Future	182.5100	0.1825	106.4800	0.1065	(41.658)	0	0	0
2017/02/06	2030	02/11/2017	9.36	Put	Bond Future	48.2700	0.0483	0.0000	0.0000	(100.000)	0	0	0
2017/02/06	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2030	02/11/2017	9.35	Put	Bond Future	115.3500	0.1154	39.3200	0.0393	(65.912)	0	0	0
2017/02/06	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	27.7600	0.0278	100.000	0	0	0
2017/02/06	2032	02/02/2017			Bond Future	9.3750	93.9239	9.3750	93.9239	0.000	0.0000	0.0000	0
2017/02/06	2032	04/05/2017	9.45	Call	Bond Future	2,336.0800	2.3361	2,362.3400	2.3623	1.124	0	0	0
2017/02/06	2032	04/05/2017			Bond Future	9.4115	91.6588	9.3957	91.7762	(0.169)	0.0000	0.0000	19,205
2017/02/06	2032	04/05/2017	9.46	Call	Bond Future	2,375.3200	2.3753	2,402.2400	2.4022	1.133	0	0	0
2017/02/06	2032	04/05/2017	9.44	Put	Bond Future	2,087.0500	2.0871	1,995.2800	1.9953	(4.397)	0	0	0
2017/02/06	2032	04/05/2017	9.46	Put	Bond Future	2,017.7800	2.0178	1,927.3200	1.9273	(4.483)	0	0	0
2017/02/06	2032	04/05/2017	9.44	Call	Bond Future	2,297.3700	2.2974	2,322.9800	2.3230	1.115	0	0	0
2017/02/06	2032	04/05/2017	9.45	Put	Bond Future	2,052.1100	2.0521	1,960.9900	1.9610	(4.440)	0	0	0
2017/02/06	2032	03/08/2017	9.43	Put	Bond Future	3,266.1600	3.2662	3,181.6000	3.1816	(2.589)	0	0	0
2017/02/06	2032	03/08/2017			Bond Future	9.4605	93.4199	9.4443	93.5386	(0.172)	0.0000	0.0000	0
2017/02/06	2032	03/08/2017	9.45	Put	Bond Future	3,193.6000	3.1936	3,109.9000	3.1099	(2.621)	0	0	0
2017/02/06	2032	03/08/2017	9.44	Put	Bond Future	3,229.7200	3.2297	3,145.6000	3.1456	(2.605)	0	0	0
2017/02/06	2032	03/08/2017	9.44	Call	Bond Future	3,079.6500	3.0796	3,114.2100	3.1142	1.122	0	0	0
2017/02/06	2032	03/08/2017	9.43	Call	Bond Future	3,042.8600	3.0429	3,076.9800	3.0770	1.121	0	0	0
2017/02/06	2032	03/08/2017	9.45	Call	Bond Future	3,116.6700	3.1167	3,151.6500	3.1517	1.122	0	0	0
2017/02/06	2032	02/11/2017			Bond Future	9.5026	91.1277	9.4858	91.2491	(0.177)	0.0000	0.0000	0
2017/02/06	2032	02/11/2017	9.48	Put	Bond Future	3,951.4900	3.9515	3,871.4800	3.8715	(2.025)	0	0	0
2017/02/06	2032	02/11/2017	9.50	Put	Bond Future	3,880.6700	3.8807	3,801.3700	3.8014	(2.043)	0	0	0
2017/02/06	2032	02/11/2017	9.48	Call	Bond Future	3,788.2600	3.7883	3,829.6200	3.8296	1.092	0	0	0
2017/02/06	2032	02/11/2017	9.49	Put	Bond Future	3,915.9500	3.9160	3,836.3000	3.8363	(2.034)	0	0	0
2017/02/06	2032	02/11/2017	9.49	Call	Bond Future	3,824.9900	3.8250	3,866.7100	3.8667	1.091	0	0	0
2017/02/06	2032	02/11/2017	9.50	Call	Bond Future	3,861.9100	3.8619	3,903.9800	3.9040	1.089	0	0	0
2017/02/06	2033	02/02/2017			Bond Future	107.6970	107.6970	107.6970	107.6970	0.000	0.0000	0.0000	0
2017/02/06	2033	04/05/2017			Bond Future	108.5720	108.5720	108.5668	108.5668	(0.005)	0.0000	0.0000	5,778
2017/02/06	2033	04/05/2017	110.83	Put	Bond Future	2,258.0200	2.2580	2,263.1600	2.2632	0.228	0	0	0
2017/02/06	2033	04/05/2017	110.85	Put	Bond Future	2,278.0200	2.2780	2,283.1600	2.2832	0.226	0	0	0
2017/02/06	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2033	04/05/2017	110.84	Put	Bond Future	2,268.0200	2.2680	2,273.1600	2.2732	0.227	0	0	0
2017/02/06	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2033	03/08/2017	113.14	Put	Bond Future	2,460.9000	2.4609	2,467.9400	2.4679	0.286	0	0	0
2017/02/06	2033	03/08/2017			Bond Future	110.6791	110.6791	110.6721	110.6721	(0.006)	0.0000	0.0000	0
2017/02/06	2033	03/08/2017	113.13	Put	Bond Future	2,450.9000	2.4509	2,457.9400	2.4579	0.287	0	0	0

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2017/02/06	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2033	03/08/2017	113.12	Put	Bond Future	2,440.9000	2.4409	2,447.9400	2.4479	0.288	0	0	0
2017/02/06	2033	02/11/2017	110.08	Call	Bond Future	1,732.9800	1.7330	1,725.0500	1.7250	(0.458)	0	0	0
2017/02/06	2033	02/11/2017			Bond Future	111.8130	111.8130	111.8050	111.8050	(0.007)	0.0000	0.0000	0
2017/02/06	2033	02/11/2017	110.09	Call	Bond Future	1,722.9800	1.7230	1,715.0500	1.7150	(0.460)	0	0	0
2017/02/06	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2033	02/11/2017	110.07	Call	Bond Future	1,742.9800	1.7430	1,735.0500	1.7350	(0.455)	0	0	0
2017/02/06	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2037	02/02/2017			Bond Future	9.5800	90.6252	9.5800	90.6252	0.000	0.0000	0.0000	0
2017/02/06	2037	04/05/2017			Bond Future	9.6240	92.4256	9.6081	92.5540	(0.165)	0.0000	0.0000	46,662
2017/02/06	2037	04/05/2017	9.58	Put	Bond Future	2,653.0400	2.6530	2,546.6200	2.5466	(4.011)	0	0	0
2017/02/06	2037	04/05/2017	9.60	Put	Bond Future	2,570.0300	2.5700	2,464.9100	2.4649	(4.090)	0	0	0
2017/02/06	2037	04/05/2017	9.59	Put	Bond Future	2,611.2900	2.6113	2,505.5200	2.5055	(4.050)	0	0	0
2017/02/06	2037	04/05/2017	9.60	Call	Bond Future	2,375.8500	2.3759	2,399.1400	2.3991	0.980	0	0	0
2017/02/06	2037	04/05/2017	9.58	Call	Bond Future	2,296.3400	2.2963	2,318.3300	2.3183	0.958	0	0	0
2017/02/06	2037	04/05/2017	9.59	Call	Bond Future	2,335.9100	2.3359	2,358.5500	2.3585	0.969	0	0	0
2017/02/06	2037	03/08/2017	9.57	Call	Bond Future	3,147.6900	3.1477	3,181.0200	3.1810	1.059	0	0	0
2017/02/06	2037	03/08/2017			Bond Future	9.6775	89.9444	9.6612	90.0743	(0.168)	0.0000	0.0000	160
2017/02/06	2037	03/08/2017	9.58	Call	Bond Future	3,185.6900	3.1857	3,219.4700	3.2195	1.060	0	0	0
2017/02/06	2037	03/08/2017	9.56	Put	Bond Future	4,056.4900	4.0565	3,959.4600	3.9595	(2.392)	0	0	0
2017/02/06	2037	03/08/2017	9.57	Put	Bond Future	4,013.2800	4.0133	3,916.7000	3.9167	(2.407)	0	0	0
2017/02/06	2037	03/08/2017	9.58	Put	Bond Future	3,970.1800	3.9702	3,874.0500	3.8740	(2.421)	0	0	0
2017/02/06	2037	03/08/2017	9.56	Call	Bond Future	3,109.6900	3.1097	3,142.5700	3.1426	1.057	0	0	0
2017/02/06	2037	02/11/2017			Bond Future	9.7188	91.7424	9.7021	91.8751	(0.172)	0.0000	0.0000	0
2017/02/06	2037	02/11/2017	9.66	Call	Bond Future	4,157.9100	4.1579	4,201.2800	4.2013	1.043	0	0	0
2017/02/06	2037	02/11/2017	9.65	Put	Bond Future	4,666.3800	4.6664	4,576.6300	4.5766	(1.923)	0	0	0
2017/02/06	2037	02/11/2017	9.67	Put	Bond Future	4,585.7000	4.5857	4,496.7000	4.4967	(1.941)	0	0	0
2017/02/06	2037	02/11/2017	9.66	Put	Bond Future	4,625.9000	4.6259	4,536.5200	4.5365	(1.932)	0	0	0
2017/02/06	2037	02/11/2017	9.65	Call	Bond Future	4,118.4700	4.1185	4,161.4700	4.1615	1.044	0	0	0
2017/02/06	2037	02/11/2017	9.67	Call	Bond Future	4,197.5100	4.1975	4,241.2600	4.2413	1.042	0	0	0
2017/02/06	2038	02/02/2017			Bond Future	133.0472	133.0472	133.0472	133.0472	0.000	0.0000	0.0000	0
2017/02/06	2038	04/05/2017	139.77	Put	Bond Future	4,171.4100	4.1714	4,178.1200	4.1781	0.161	0	0	0
2017/02/06	2038	04/05/2017			Bond Future	135.5986	135.5986	135.5919	135.5919	(0.005)	0.0000	0.0000	20,533
2017/02/06	2038	04/05/2017	139.79	Put	Bond Future	4,191.4100	4.1914	4,198.1200	4.1981	0.160	0	0	0
2017/02/06	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2038	04/05/2017	139.78	Put	Bond Future	4,181.4100	4.1814	4,188.1200	4.1881	0.160	0	0	0
2017/02/06	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2038	03/08/2017			Bond Future	136.7166	136.7166	136.7078	136.7078	(0.006)	0.0000	0.0000	0
2017/02/06	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2038	03/08/2017	141.16	Put	Bond Future	4,443.4500	4.4435	4,452.1800	4.4522	0.196	0	0	0
2017/02/06	2038	03/08/2017	141.18	Put	Bond Future	4,463.4500	4.4635	4,472.1800	4.4722	0.196	0	0	0
2017/02/06	2038	03/08/2017	141.17	Put	Bond Future	4,453.4500	4.4535	4,462.1800	4.4622	0.196	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
2017/02/06	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2038	02/11/2017	136.80	Call	Bond Future	2,664.2000	2.6642	2,654.3000	2.6543	(0.372)	0	0	0
2017/02/06	2038	02/11/2017			Bond Future	139.4642	139.4642	139.4543	139.4543	(0.007)	0.0000	0.0000	0
2017/02/06	2038	02/11/2017	136.81	Call	Bond Future	2,654.2000	2.6542	2,644.3000	2.6443	(0.373)	0	0	0
2017/02/06	2038	02/11/2017	136.82	Call	Bond Future	2,644.2000	2.6442	2,634.3000	2.6343	(0.374)	0	0	0
2017/02/06	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2040	02/02/2017			Bond Future	9.6000	94.6447	9.6000	94.6447	0.000	0.0000	0.0000	0
2017/02/06	2040	04/05/2017			Bond Future	9.6325	96.6174	9.6167	96.7559	(0.165)	0.0000	0.0000	9,025
2017/02/06	2040	04/05/2017	9.62	Put	Bond Future	2,762.5000	2.7625	2,649.3400	2.6493	(4.096)	0	0	0
2017/02/06	2040	04/05/2017	9.64	Put	Bond Future	2,676.1500	2.6762	2,564.4200	2.5644	(4.175)	0	0	0
2017/02/06	2040	04/05/2017	9.62	Call	Bond Future	2,652.9600	2.6530	2,678.2900	2.6783	0.955	0	0	0
2017/02/06	2040	04/05/2017	9.63	Put	Bond Future	2,719.1600	2.7192	2,606.7200	2.6067	(4.135)	0	0	0
2017/02/06	2040	04/05/2017	9.63	Call	Bond Future	2,696.9900	2.6970	2,723.0400	2.7230	0.966	0	0	0
2017/02/06	2040	04/05/2017	9.64	Call	Bond Future	2,741.2200	2.7412	2,767.9800	2.7680	0.976	0	0	0
2017/02/06	2040	03/08/2017			Bond Future	9.6846	93.9663	9.6683	94.1064	(0.167)	0.0000	0.0000	0
2017/02/06	2040	03/08/2017	9.61	Put	Bond Future	4,236.4200	4.2364	4,133.5400	4.1335	(2.428)	0	0	0
2017/02/06	2040	03/08/2017	9.63	Put	Bond Future	4,146.7000	4.1467	4,044.7900	4.0448	(2.458)	0	0	0
2017/02/06	2040	03/08/2017	9.61	Call	Bond Future	3,589.2900	3.5893	3,626.5100	3.6265	1.037	0	0	0
2017/02/06	2040	03/08/2017	9.62	Put	Bond Future	4,191.2400	4.1912	4,088.8400	4.0888	(2.443)	0	0	0
2017/02/06	2040	03/08/2017	9.62	Call	Bond Future	3,631.3300	3.6313	3,669.0300	3.6690	1.038	0	0	0
2017/02/06	2040	03/08/2017	9.63	Call	Bond Future	3,673.8900	3.6739	3,712.0800	3.7121	1.039	0	0	0
2017/02/06	2040	02/11/2017			Bond Future	9.7248	95.8447	9.7080	95.9879	(0.172)	0.0000	0.0000	0
2017/02/06	2040	02/11/2017	9.66	Call	Bond Future	4,532.5400	4.5325	4,578.9100	4.5789	1.023	0	0	0
2017/02/06	2040	02/11/2017	9.65	Put	Bond Future	5,133.4800	5.1335	5,036.1900	5.0362	(1.895)	0	0	0
2017/02/06	2040	02/11/2017	9.67	Put	Bond Future	5,045.5300	5.0455	4,949.0400	4.9490	(1.912)	0	0	0
2017/02/06	2040	02/11/2017	9.66	Put	Bond Future	5,089.3500	5.0894	4,992.4500	4.9925	(1.904)	0	0	0
2017/02/06	2040	02/11/2017	9.67	Call	Bond Future	4,575.0600	4.5751	4,621.8400	4.6218	1.023	0	0	0
2017/02/06	2040	02/11/2017	9.65	Call	Bond Future	4,490.2000	4.4902	4,536.1800	4.5362	1.024	0	0	0
2017/02/06	2044	02/02/2017			Bond Future	9.6250	91.7941	9.6250	91.7941	0.000	0.0000	0.0000	0
2017/02/06	2044	04/05/2017			Bond Future	9.6560	93.7148	9.6453	93.8091	(0.111)	0.0000	0.0000	19,116
2017/02/06	2044	04/05/2017	9.67	Call	Bond Future	2,820.8200	2.8208	2,823.9600	2.8240	0.111	0	0	0
2017/02/06	2044	04/05/2017	9.66	Put	Bond Future	2,740.7900	2.7408	2,649.1000	2.6491	(3.345)	0	0	0
2017/02/06	2044	04/05/2017	9.68	Put	Bond Future	2,654.9200	2.6549	2,564.2100	2.5642	(3.417)	0	0	0
2017/02/06	2044	04/05/2017	9.67	Put	Bond Future	2,697.5100	2.6975	2,606.3100	2.6063	(3.381)	0	0	0
2017/02/06	2044	04/05/2017	9.68	Call	Bond Future	2,866.2100	2.8662	2,869.8400	2.8698	0.127	0	0	0
2017/02/06	2044	04/05/2017	9.66	Call	Bond Future	2,775.9900	2.7760	2,778.6400	2.7786	0.095	0	0	0
2017/02/06	2044	03/08/2017			Bond Future	9.7065	91.1331	9.6956	91.2283	(0.112)	0.0000	0.0000	0
2017/02/06	2044	03/08/2017	9.62	Put	Bond Future	4,368.4100	4.3684	4,287.1600	4.2872	(1.860)	0	0	0
2017/02/06	2044	03/08/2017	9.64	Put	Bond Future	4,276.2500	4.2763	4,195.6300	4.1956	(1.885)	0	0	0
2017/02/06	2044	03/08/2017	9.63	Put	Bond Future	4,322.2600	4.3223	4,241.3300	4.2413	(1.872)	0	0	0
2017/02/06	2044	03/08/2017	9.64	Call	Bond Future	3,692.4700	3.6925	3,707.0600	3.7071	0.395	0	0	0
2017/02/06	2044	03/08/2017	9.62	Call	Bond Future	3,607.7300	3.6077	3,621.6900	3.6217	0.387	0	0	0
2017/02/06	2044	03/08/2017	9.63	Call	Bond Future	3,650.1000	3.6501	3,664.3800	3.6644	0.391	0	0	0

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2017/02/06	2044	02/11/2017	9.68	Call	Bond Future	4,617.4200	4.6174	4,640.0000	4.6400	0.489	0	0	0
2017/02/06	2044	02/11/2017			Bond Future	9.7455	92.9549	9.7343	93.0523	(0.115)	0.0000	0.0000	0
2017/02/06	2044	02/11/2017	9.66	Call	Bond Future	4,531.9400	4.5319	4,553.9900	4.5540	0.487	0	0	0
2017/02/06	2044	02/11/2017	9.67	Call	Bond Future	4,574.4300	4.5744	4,596.7400	4.5967	0.488	0	0	0
2017/02/06	2044	02/11/2017	9.66	Put	Bond Future	5,278.2200	5.2782	5,202.8500	5.2028	(1.428)	0	0	0
2017/02/06	2044	02/11/2017	9.68	Put	Bond Future	5,188.2200	5.1882	5,113.3800	5.1134	(1.442)	0	0	0
2017/02/06	2044	02/11/2017	9.67	Put	Bond Future	5,232.9000	5.2329	5,157.7900	5.1578	(1.435)	0	0	0
2017/02/06	2046	02/02/2017			Bond Future	133.5613	133.5613	133.5613	133.5613	0.000	0.0000	0.0000	0
2017/02/06	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2046	04/05/2017			Bond Future	134.8776	134.8776	134.5862	134.5862	(0.216)	0.0000	0.0000	19,696
2017/02/06	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2046	04/05/2017	138.32	Put	Bond Future	3,442.3700	3.4424	3,733.8400	3.7338	8.467	0	0	0
2017/02/06	2046	04/05/2017	138.34	Put	Bond Future	3,462.3700	3.4624	3,753.8400	3.7538	8.418	0	0	0
2017/02/06	2046	04/05/2017	138.33	Put	Bond Future	3,452.3700	3.4524	3,743.8400	3.7438	8.443	0	0	0
2017/02/06	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2046	03/08/2017	141.17	Put	Bond Future	3,674.8500	3.6749	3,974.2300	3.9742	8.147	0	0	0
2017/02/06	2046	03/08/2017			Bond Future	137.4951	137.4951	137.1958	137.1958	(0.218)	0.0000	0.0000	0
2017/02/06	2046	03/08/2017	141.19	Put	Bond Future	3,694.8500	3.6949	3,994.2300	3.9942	8.103	0	0	0
2017/02/06	2046	03/08/2017	141.18	Put	Bond Future	3,684.8500	3.6849	3,984.2300	3.9842	8.125	0	0	0
2017/02/06	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2046	02/11/2017	136.31	Call	Bond Future	2,344.0200	2.3440	2,037.6000	2.0376	(13.072)	0	0	0
2017/02/06	2046	02/11/2017			Bond Future	138.6540	138.6540	138.3476	138.3476	(0.221)	0.0000	0.0000	0
2017/02/06	2046	02/11/2017	136.30	Call	Bond Future	2,354.0200	2.3540	2,047.6000	2.0476	(13.017)	0	0	0
2017/02/06	2046	02/11/2017	136.32	Call	Bond Future	2,334.0200	2.3340	2,027.6000	2.0276	(13.128)	0	0	0
2017/02/06	2046	02/11/2017	136.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2046	02/11/2017	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2046	02/11/2017	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2050	02/02/2017			Bond Future	142.2024	142.2024	142.2024	142.2024	0.000	0.0000	0.0000	0
2017/02/06	2050	04/05/2017			Bond Future	144.9294	144.9294	144.9224	144.9224	(0.005)	0.0000	0.0000	24,079
2017/02/06	2050	04/05/2017	147.83	Put	Bond Future	2,900.5800	2.9006	2,907.6100	2.9076	0.242	0	0	0
2017/02/06	2050	04/05/2017	147.85	Put	Bond Future	2,920.5800	2.9206	2,927.6100	2.9276	0.241	0	0	0
2017/02/06	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2050	04/05/2017	147.84	Put	Bond Future	2,910.5800	2.9106	2,917.6100	2.9176	0.242	0	0	0
2017/02/06	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2050	03/08/2017			Bond Future	146.0634	146.0634	146.0540	146.0540	(0.006)	0.0000	0.0000	0
2017/02/06	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2050	03/08/2017	149.22	Put	Bond Future	3,156.5700	3.1566	3,165.9800	3.1660	0.298	0	0	0
2017/02/06	2050	03/08/2017	149.24	Put	Bond Future	3,176.5700	3.1766	3,185.9800	3.1860	0.296	0	0	0
2017/02/06	2050	03/08/2017	149.23	Put	Bond Future	3,166.5700	3.1666	3,175.9800	3.1760	0.297	0	0	0
2017/02/06	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/02/06	2050	02/11/2017			Bond Future	148.9986	148.9986	148.9881	148.9881	(0.007)	0.0000	0.0000	0
2017/02/06	2050	02/11/2017	144.67	Call	Bond Future	4,328.6500	4.3287	4,318.1300	4.3181	(0.243)	0	0	0
2017/02/06	2050	02/11/2017	144.65	Call	Bond Future	4,348.6500	4.3487	4,338.1300	4.3381	(0.242)	0	0	0
2017/02/06	2050	02/11/2017	144.66	Call	Bond Future	4,338.6500	4.3387	4,328.1300	4.3281	(0.242)	0	0	0
2017/02/06	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	AL37	04/05/2017			Index Future	524.9130	524.9130	525.1900	525.1900	0.053	0.0000	0.0000	1
2017/02/06	AL37	03/08/2017			Index Future	534.9990	534.9990	535.2760	535.2760	0.052	0.0000	0.0000	0
2017/02/06	AL37	02/11/2017			Index Future	545.6880	545.6880	545.9710	545.9710	0.052	0.0000	0.0000	0
2017/02/06	AL7T	04/05/2017			Index Future	606.8780	606.8780	607.3090	607.3090	0.071	0.0000	0.0000	0
2017/02/06	AL7T	03/08/2017			Index Future	618.5390	618.5390	618.9720	618.9720	0.070	0.0000	0.0000	0
2017/02/06	AL7T	02/11/2017			Index Future	630.8970	630.8970	631.3390	631.3390	0.070	0.0000	0.0000	0
2017/02/06	ALBI	04/05/2017			Index Future	550.9450	550.9450	551.5080	551.5080	0.102	0.0000	0.0000	598
2017/02/06	ALBI	03/08/2017			Index Future	561.5310	561.5310	562.0990	562.0990	0.101	0.0000	0.0000	0
2017/02/06	ALBI	02/11/2017			Index Future	572.7500	572.7500	573.3300	573.3300	0.101	0.0000	0.0000	0
2017/02/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/02/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/02/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/02/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/02/06	EL28	02/02/2017			Bond Future	128.8852	128.8852	128.8852	128.8852	0.000	0.0000	0.0000	0
2017/02/06	EL28	04/05/2017			Bond Future	130.0495	130.0495	130.0455	130.0455	(0.003)	0.0000	0.0000	0
2017/02/06	EL28	04/05/2017	137.90	Put	Bond Future	7,850.5200	7.8505	7,854.4700	7.8545	0.050	0	0	0
2017/02/06	EL28	04/05/2017	137.92	Put	Bond Future	7,870.5200	7.8705	7,874.4700	7.8745	0.050	0	0	0
2017/02/06	EL28	04/05/2017	137.91	Put	Bond Future	7,860.5200	7.8605	7,864.4700	7.8645	0.050	0	0	0
2017/02/06	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	EL28	03/08/2017			Bond Future	132.5734	132.5734	132.5673	132.5673	(0.005)	0.0000	0.0000	0
2017/02/06	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	EL28	03/08/2017	135.16	Put	Bond Future	2,586.6300	2.5866	2,592.7400	2.5927	0.236	0	0	0
2017/02/06	EL28	03/08/2017	135.18	Put	Bond Future	2,606.6300	2.6066	2,612.7400	2.6127	0.234	0	0	0
2017/02/06	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	EL28	03/08/2017	135.17	Put	Bond Future	2,596.6300	2.5966	2,602.7400	2.6027	0.235	0	0	0
2017/02/06	EL28	02/11/2017			Bond Future	133.4706	133.4706	133.4633	133.4633	(0.005)	0.0000	0.0000	0
2017/02/06	EL28	02/11/2017	133.87	Put	Bond Future	399.4100	0.3994	406.7000	0.4067	1.825	0	0	0
2017/02/06	EL28	02/11/2017	133.89	Put	Bond Future	419.4100	0.4194	426.7000	0.4267	1.738	0	0	0
2017/02/06	EL28	02/11/2017	133.88	Put	Bond Future	409.4100	0.4094	416.7000	0.4167	1.781	0	0	0
2017/02/06	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	ES33	02/02/2017			Bond Future	10.4950	79.6754	10.4950	79.6754	0.000	0.0000	0.0000	0
2017/02/06	ES33	04/05/2017			Bond Future	10.5577	77.5245	10.5415	77.6274	(0.154)	0.0000	0.0000	9,466
2017/02/06	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	54.0100	0.0540	100.000	0	0	0
2017/02/06	ES33	04/05/2017	10.54	Put	Bond Future	112.1000	0.1121	9.2400	0.0092	(91.757)	0	0	0
2017/02/06	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	ES33	04/05/2017	10.55	Put	Bond Future	48.8500	0.0488	0.0000	0.0000	(100.000)	0	0	0
2017/02/06	ES33	04/05/2017	10.56	Call	Bond Future	14.3300	0.0143	117.1900	0.1172	717.795	0	0	0
2017/02/06	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	ES33	03/08/2017			Bond Future	10.6389	79.0141	10.6222	79.1181	(0.157)	0.0000	0.0000	0
2017/02/06	ES33	03/08/2017	10.53	Put	Bond Future	682.8500	0.6828	578.8400	0.5788	(15.232)	0	0	0
2017/02/06	ES33	03/08/2017	10.55	Put	Bond Future	556.7500	0.5567	452.7400	0.4527	(18.682)	0	0	0
2017/02/06	ES33	03/08/2017	10.54	Put	Bond Future	619.7600	0.6198	515.7500	0.5158	(16.782)	0	0	0
2017/02/06	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	ES33	02/11/2017	10.66	Put	Bond Future	347.6600	0.3477	241.3200	0.2413	(30.587)	0	0	0
2017/02/06	ES33	02/11/2017			Bond Future	10.7164	76.7998	10.6991	76.9062	(0.161)	0.0000	0.0000	0
2017/02/06	ES33	02/11/2017	10.68	Put	Bond Future	224.0200	0.2240	117.6800	0.1177	(47.469)	0	0	0
2017/02/06	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	ES33	02/11/2017	10.67	Put	Bond Future	285.8000	0.2858	179.4600	0.1795	(37.208)	0	0	0
2017/02/06	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	ES33	02/11/2017	10.68	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
2017/02/06	ES42	02/02/2017			Bond Future	10.6350	83.8225	10.6350	83.8225	0.000	0.0000	0.0000	0
2017/02/06	ES42	04/05/2017			Bond Future	10.6974	81.2999	10.6811	81.4176	(0.152)	0.0000	0.0000	8,777
2017/02/06	ES42	03/08/2017			Bond Future	10.7769	82.8620	10.7603	82.9811	(0.154)	0.0000	0.0000	0
2017/02/06	ES42	02/11/2017			Bond Future	10.8520	80.2560	10.8348	80.3777	(0.159)	0.0000	0.0000	0
2017/02/06	GOVI	04/05/2017			GOVI	548.7730	548.7730	549.3030	549.3030	0.097	0.0000	0.0000	394
2017/02/06	GOVI	04/05/2017	262.19	Call	GOVI	2,865,830.0000	286.5830	2,871,130.0000	287.1130	0.185	0	0	0
2017/02/06	GOVI	04/05/2017	262.20	Call	GOVI	2,865,730.0000	286.5730	2,871,030.0000	287.1030	0.185	0	0	0
2017/02/06	GOVI	04/05/2017	262.18	Call	GOVI	2,865,930.0000	286.5930	2,871,230.0000	287.1230	0.185	0	0	0
2017/02/06	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	GOVI	03/08/2017			GOVI	559.3180	559.3180	559.8520	559.8520	0.095	0.0000	0.0000	0
2017/02/06	GOVI	03/08/2017	561.09	Put	GOVI	17,720.0000	1.7720	12,380.0000	1.2380	(30.135)	0	0	0
2017/02/06	GOVI	03/08/2017	561.11	Put	GOVI	17,920.0000	1.7920	12,580.0000	1.2580	(29.799)	0	0	0
2017/02/06	GOVI	03/08/2017	561.10	Put	GOVI	17,820.0000	1.7820	12,480.0000	1.2480	(29.966)	0	0	0
2017/02/06	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	GOVI	02/11/2017	572.44	Put	GOVI	19,470.0000	1.9470	14,030.0000	1.4030	(27.940)	0	0	0
2017/02/06	GOVI	02/11/2017			GOVI	570.4930	570.4930	571.0370	571.0370	0.095	0.0000	0.0000	0
2017/02/06	GOVI	02/11/2017	572.46	Put	GOVI	19,670.0000	1.9670	14,230.0000	1.4230	(27.656)	0	0	0
2017/02/06	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	GOVI	02/11/2017	572.45	Put	GOVI	19,570.0000	1.9570	14,130.0000	1.4130	(27.798)	0	0	0
2017/02/06	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/02/06	IGOV	04/05/2017			Index Future	254.5200	254.5200	254.4480	254.4480	(0.028)	0.0000	0.0000	922
2017/02/06	IGOV	03/08/2017			Index Future	259.4590	259.4590	259.3830	259.3830	(0.029)	0.0000	0.0000	412
2017/02/06	IGOV	02/11/2017			Index Future	264.6730	264.6730	264.5930	264.5930	(0.030)	0.0000	0.0000	0
2017/02/06	ILBI	04/05/2017			Index Future	688.3070	688.3070	688.1690	688.1690	(0.020)	0.0000	0.0000	0
2017/02/06	ILBI	03/08/2017			Index Future	701.3580	701.3580	701.2190	701.2190	(0.020)	0.0000	0.0000	0
2017/02/06	ILBI	02/11/2017			Index Future	715.5130	715.5130	715.3660	715.3660	(0.021)	0.0000	0.0000	0
2017/02/06	IS01	16/03/2017			Interest Rate Swap	100.0029	100.0029	100.0029	100.0029	0.000	0.0000	0.0000	0
2017/02/06	IS01	15/06/2017			Interest Rate Swap	99.6142	99.6142	99.6136	99.6136	(0.001)	0.0000	0.0000	0
2017/02/06	IS01	21/09/2017			Interest Rate Swap	99.6478	99.6478	99.6467	99.6467	(0.001)	0.0000	0.0000	0
2017/02/06	IS01	21/12/2017			Interest Rate Swap	99.9100	99.9100	99.9048	99.9048	(0.005)	0.0000	0.0000	0
2017/02/06	IS01	15/03/2018			Interest Rate Swap	99.9509	99.9509	99.9424	99.9424	(0.008)	0.0000	0.0000	0
2017/02/06	IS02	18/12/2017			Interest Rate Swap	99.9377	99.9377	99.9329	99.9329	(0.005)	0.0000	0.0000	0
2017/02/06	IS02	16/03/2018			Interest Rate Swap	99.2346	99.2346	99.2258	99.2258	(0.009)	0.0000	0.0000	0
2017/02/06	IS02	15/06/2018			Interest Rate Swap	98.9002	98.9002	98.8858	98.8858	(0.015)	0.0000	0.0000	0

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2017/02/06	IS02	21/09/2018			Interest Rate Swap	98.9657	98.9657	98.9467	98.9467	(0.019)	0.0000	0.0000	0
2017/02/06	IS02	21/12/2018			Interest Rate Swap	99.4700	99.4700	99.4500	99.4500	(0.020)	0.0000	0.0000	0
2017/02/06	IS02	15/03/2019			Interest Rate Swap	99.9823	99.9823	99.9607	99.9607	(0.022)	0.0000	0.0000	0
2017/02/06	IS05	17/12/2020			Interest Rate Swap	97.8004	97.8004	97.7674	97.7674	(0.034)	0.0000	0.0000	0
2017/02/06	IS05	16/03/2021			Interest Rate Swap	97.1270	97.1270	97.0895	97.0895	(0.039)	0.0000	0.0000	0
2017/02/06	IS05	15/06/2021			Interest Rate Swap	96.4199	96.4199	96.3748	96.3748	(0.047)	0.0000	0.0000	0
2017/02/06	IS05	21/09/2021			Interest Rate Swap	96.6925	96.6925	96.6387	96.6387	(0.056)	0.0000	0.0000	0
2017/02/06	IS05	21/12/2021			Interest Rate Swap	98.9557	98.9557	98.8955	98.8955	(0.061)	0.0000	0.0000	50
2017/02/06	IS05	15/03/2022			Interest Rate Swap	99.1684	99.1684	99.1021	99.1021	(0.067)	0.0000	0.0000	0
2017/02/06	IS10	17/12/2025			Interest Rate Swap	97.9990	97.9990	97.9144	97.9144	(0.086)	0.0000	0.0000	0
2017/02/06	IS10	16/03/2026			Interest Rate Swap	95.0874	95.0874	94.9934	94.9934	(0.099)	0.0000	0.0000	0
2017/02/06	IS10	15/06/2026			Interest Rate Swap	93.8884	93.8884	93.7851	93.7851	(0.110)	0.0000	0.0000	0
2017/02/06	IS10	21/09/2026			Interest Rate Swap	96.0443	96.0443	95.9348	95.9348	(0.114)	0.0000	0.0000	0
2017/02/06	IS10	21/12/2026			Interest Rate Swap	99.7803	99.7803	99.6678	99.6678	(0.113)	0.0000	0.0000	0
2017/02/06	IS10	15/03/2027			Interest Rate Swap	98.3999	98.3999	98.2802	98.2802	(0.122)	0.0000	0.0000	0
2017/02/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/02/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/02/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/02/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/02/06	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.3600	92.6400	(0.136)	0.0000	0.0000	0
2017/02/06	JBAF	15/03/2017			Jibar Tradeable Future	7.3900	92.6100	7.3800	92.6200	(0.135)	0.0000	0.0000	1,000
2017/02/06	JBAF	19/04/2017			Jibar Tradeable Future	7.4100	92.5900	7.4000	92.6000	(0.135)	0.0000	0.0000	0
2017/02/06	JBAF	17/05/2017			Jibar Tradeable Future	7.4200	92.5800	7.4100	92.5900	(0.135)	0.0000	0.0000	0
2017/02/06	JBAF	21/06/2017			Jibar Tradeable Future	7.4400	92.5600	7.4300	92.5700	(0.134)	0.0000	0.0000	0
2017/02/06	JBAF	19/07/2017			Jibar Tradeable Future	7.4600	92.5400	7.4500	92.5500	(0.134)	0.0000	0.0000	0
2017/02/06	JBAF	20/09/2017			Jibar Tradeable Future	7.4700	92.5300	7.4600	92.5400	(0.134)	0.0000	0.0000	0
2017/02/06	JBAF	20/12/2017			Jibar Tradeable Future	7.4900	92.5100	7.4500	92.5500	(0.534)	0.0000	0.0000	0
2017/02/06	JBAF	20/03/2018			Jibar Tradeable Future	7.5000	92.5000	7.4600	92.5400	(0.533)	0.0000	0.0000	0
2017/02/06	JBAF	20/06/2018			Jibar Tradeable Future	7.5200	92.4800	7.5000	92.5000	(0.266)	0.0000	0.0000	0
2017/02/06	JBAF	19/09/2018			Jibar Tradeable Future	7.5500	92.4500	7.5300	92.4700	(0.265)	0.0000	0.0000	0
2017/02/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/02/06	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5500	92.4500	(0.396)	0.0000	0.0000	0
2017/02/06	R023	02/02/2017			Bond Future	8.4550	100.1278	8.4550	100.1278	0.000	0.0000	0.0000	0
2017/02/06	R023	04/05/2017	8.61	Call	Bond Future	1,509.5300	1.5095	1,517.8800	1.5179	0.553	0	0	0
2017/02/06	R023	04/05/2017			Bond Future	8.4747	98.1838	8.4640	98.2311	(0.126)	0.0000	0.0000	19,210
2017/02/06	R023	04/05/2017	8.59	Call	Bond Future	1,458.1100	1.4581	1,465.8200	1.4658	0.529	0	0	0
2017/02/06	R023	04/05/2017	8.60	Call	Bond Future	1,483.7000	1.4837	1,491.7300	1.4917	0.541	0	0	0
2017/02/06	R023	04/05/2017	8.59	Put	Bond Future	949.4000	0.9494	909.8000	0.9098	(4.171)	0	0	0
2017/02/06	R023	04/05/2017	8.61	Put	Bond Future	912.9400	0.9129	873.9800	0.8740	(4.268)	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
2017/02/06	R023	04/05/2017	8.60	Put	Bond Future	931.0400	0.9310	891.7600	0.8918	(4.219)	0	0	0
2017/02/06	R023	03/08/2017	8.60	Put	Bond Future	1,457.6600	1.4577	1,422.7200	1.4227	(2.397)	0	0	0
2017/02/06	R023	03/08/2017			Bond Future	8.5096	100.0704	8.4986	100.1176	(0.130)	0.0000	0.0000	0
2017/02/06	R023	03/08/2017	8.59	Put	Bond Future	1,476.6500	1.4766	1,441.5100	1.4415	(2.380)	0	0	0
2017/02/06	R023	03/08/2017	8.60	Call	Bond Future	1,842.7100	1.8427	1,854.9700	1.8550	0.665	0	0	0
2017/02/06	R023	03/08/2017	8.58	Call	Bond Future	1,796.1100	1.7961	1,807.9600	1.8080	0.660	0	0	0
2017/02/06	R023	03/08/2017	8.59	Call	Bond Future	1,819.1900	1.8192	1,831.2500	1.8313	0.663	0	0	0
2017/02/06	R023	03/08/2017	8.58	Put	Bond Future	1,496.1100	1.4961	1,460.7600	1.4608	(2.363)	0	0	0
2017/02/06	R023	02/11/2017	8.56	Call	Bond Future	1,959.0700	1.9591	1,973.7100	1.9737	0.747	0	0	0
2017/02/06	R023	02/11/2017			Bond Future	8.5354	98.1377	8.5237	98.1861	(0.138)	0.0000	0.0000	0
2017/02/06	R023	02/11/2017	8.57	Call	Bond Future	1,980.6500	1.9806	1,995.4600	1.9955	0.748	0	0	0
2017/02/06	R023	02/11/2017	8.58	Call	Bond Future	2,002.7000	2.0027	2,017.6700	2.0177	0.747	0	0	0
2017/02/06	R023	02/11/2017	8.56	Put	Bond Future	1,857.8900	1.8579	1,824.1000	1.8241	(1.819)	0	0	0
2017/02/06	R023	02/11/2017	8.58	Put	Bond Future	1,819.3300	1.8193	1,785.8700	1.7859	(1.839)	0	0	0
2017/02/06	R023	02/11/2017	8.57	Put	Bond Future	1,838.3700	1.8384	1,804.7500	1.8047	(1.829)	0	0	0
2017/02/06	R035	02/02/2017			Bond Future	9.5150	98.4411	9.5150	98.4411	0.000	0.0000	0.0000	0
2017/02/06	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R035	04/05/2017			Bond Future	9.5459	95.9713	9.5300	96.1004	(0.166)	0.0000	0.0000	7,952
2017/02/06	R035	04/05/2017	9.54	Put	Bond Future	47.5900	0.0476	0.0000	0.0000	(100.000)	0	0	0
2017/02/06	R035	04/05/2017	9.55	Call	Bond Future	33.6000	0.0336	162.6600	0.1627	384.107	0	0	0
2017/02/06	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.1700	0.0002	100.000	0	0	0
2017/02/06	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	81.4700	0.0815	100.000	0	0	0
2017/02/06	R035	04/05/2017	9.53	Put	Bond Future	128.8900	0.1289	0.0000	0.0000	(100.000)	0	0	0
2017/02/06	R035	03/08/2017			Bond Future	9.5949	97.8153	9.5786	97.9459	(0.169)	0.0000	0.0000	0
2017/02/06	R035	03/08/2017	9.50	Put	Bond Future	766.1900	0.7662	635.6500	0.6356	(17.038)	0	0	0
2017/02/06	R035	03/08/2017	9.52	Put	Bond Future	603.9200	0.6039	473.3800	0.4734	(21.615)	0	0	0
2017/02/06	R035	03/08/2017	9.51	Put	Bond Future	685.0000	0.6850	554.4600	0.5545	(19.057)	0	0	0
2017/02/06	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R035	02/11/2017			Bond Future	9.6394	95.2668	9.6226	95.4002	(0.174)	0.0000	0.0000	0
2017/02/06	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R035	02/11/2017	9.59	Put	Bond Future	393.3500	0.3934	259.9100	0.2599	(33.924)	0	0	0
2017/02/06	R035	02/11/2017	9.61	Put	Bond Future	233.7700	0.2338	100.3300	0.1003	(57.082)	0	0	0
2017/02/06	R035	02/11/2017	9.60	Put	Bond Future	313.5100	0.3135	180.0700	0.1801	(42.563)	0	0	0
2017/02/06	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R186	02/02/2017			Bond Future	8.8400	112.1438	8.8400	112.1438	0.000	0.0000	0.0000	0
2017/02/06	R186	04/05/2017			Bond Future	8.8674	114.4082	8.8567	114.4809	(0.120)	0.0000	0.0000	117,672
2017/02/06	R186	04/05/2017	8.89	Put	Bond Future	1,806.8800	1.8069	1,740.6500	1.7406	(3.665)	0	0	0
2017/02/06	R186	04/05/2017	8.94	Put	Bond Future	1,650.2300	1.6502	1,586.2000	1.5862	(3.880)	0	0	500
2017/02/06	R186	04/05/2017	9.20	Call	Bond Future	3,231.9400	3.2319	3,253.7000	3.2537	0.673	0	0	0
2017/02/06	R186	04/05/2017	8.70	Put	Bond Future	2,501.4900	2.5015	2,428.2400	2.4282	(2.928)	0	0	0
2017/02/06	R186	04/05/2017	8.91	Put	Bond Future	1,742.9800	1.7430	1,677.6100	1.6776	(3.750)	0	0	0
2017/02/06	R186	04/05/2017	8.44	Put	Bond Future	3,711.5900	3.7116	3,632.8300	3.6328	(2.122)	0	0	0
2017/02/06	R186	04/05/2017	8.90	Put	Bond Future	1,774.7200	1.7747	1,708.9200	1.7089	(3.708)	0	0	0

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2017/02/06	R186	04/05/2017	8.70	Call	Bond Future	1,351.3200	1.3513	1,350.8400	1.3508	(0.036)	0	0	500
2017/02/06	R186	04/05/2017	8.91	Call	Bond Future	2,033.1300	2.0331	2,040.5300	2.0405	0.364	0	0	0
2017/02/06	R186	04/05/2017	8.98	Call	Bond Future	2,296.9800	2.2970	2,307.5700	2.3076	0.461	0	0	0
2017/02/06	R186	04/05/2017	9.20	Put	Bond Future	993.5000	0.9935	942.4900	0.9425	(5.134)	0	0	5,709
2017/02/06	R186	04/05/2017	8.89	Call	Bond Future	1,960.9400	1.9609	1,967.4800	1.9675	0.334	0	0	0
2017/02/06	R186	04/05/2017	8.94	Call	Bond Future	2,144.1000	2.1441	2,152.8400	2.1528	0.408	0	0	0
2017/02/06	R186	04/05/2017	8.98	Put	Bond Future	1,532.2700	1.5323	1,470.0900	1.4701	(4.058)	0	0	0
2017/02/06	R186	04/05/2017	8.44	Call	Bond Future	743.0100	0.7430	737.0200	0.7370	(0.806)	0	0	500
2017/02/06	R186	04/05/2017	8.90	Call	Bond Future	1,996.8500	1.9969	2,003.8200	2.0038	0.349	0	0	0
2017/02/06	R186	03/08/2017	9.35	Call	Bond Future	4,422.5600	4.4226	4,450.9700	4.4510	0.642	0	0	0
2017/02/06	R186	03/08/2017	8.93	Put	Bond Future	2,641.6700	2.6417	2,584.2500	2.5843	(2.174)	0	0	0
2017/02/06	R186	03/08/2017			Bond Future	8.9117	111.3032	8.9008	111.3762	(0.123)	0.0000	0.0000	0
2017/02/06	R186	03/08/2017	8.92	Put	Bond Future	2,673.6000	2.6736	2,615.9000	2.6159	(2.158)	0	0	0
2017/02/06	R186	03/08/2017	9.50	Call	Bond Future	5,095.4900	5.0955	5,128.6300	5.1286	0.650	0	0	0
2017/02/06	R186	03/08/2017	8.85	Put	Bond Future	2,905.2300	2.9052	2,845.6000	2.8456	(2.053)	0	0	750
2017/02/06	R186	03/08/2017	8.91	Call	Bond Future	2,694.4000	2.6944	2,709.4200	2.7094	0.557	0	0	0
2017/02/06	R186	03/08/2017	8.93	Call	Bond Future	2,763.6800	2.7637	2,779.2600	2.7793	0.564	0	0	0
2017/02/06	R186	03/08/2017	8.92	Call	Bond Future	2,728.9200	2.7289	2,744.2200	2.7442	0.561	0	0	0
2017/02/06	R186	03/08/2017	9.35	Put	Bond Future	1,547.9000	1.5479	1,503.3100	1.5033	(2.881)	0	0	750
2017/02/06	R186	03/08/2017	9.50	Put	Bond Future	1,260.1700	1.2602	1,220.3100	1.2203	(3.163)	0	0	6,500
2017/02/06	R186	03/08/2017	8.85	Call	Bond Future	2,492.2200	2.4922	2,505.5900	2.5056	0.536	0	0	0
2017/02/06	R186	03/08/2017	8.91	Put	Bond Future	2,705.8200	2.7058	2,647.8400	2.6478	(2.143)	0	0	0
2017/02/06	R186	02/11/2017	8.89	Put	Bond Future	3,467.8000	3.4678	3,412.1700	3.4122	(1.604)	0	0	0
2017/02/06	R186	02/11/2017	8.88	Call	Bond Future	3,077.9700	3.0780	3,096.9100	3.0969	0.615	0	0	0
2017/02/06	R186	02/11/2017			Bond Future	8.9445	113.5279	8.9330	113.6027	(0.128)	0.0000	0.0000	0
2017/02/06	R186	02/11/2017	8.89	Call	Bond Future	3,110.9600	3.1110	3,130.1200	3.1301	0.616	0	0	0
2017/02/06	R186	02/11/2017	8.90	Call	Bond Future	3,144.1300	3.1441	3,163.5200	3.1635	0.617	0	0	0
2017/02/06	R186	02/11/2017	8.88	Put	Bond Future	3,500.4600	3.5005	3,444.6100	3.4446	(1.596)	0	0	0
2017/02/06	R186	02/11/2017	8.90	Put	Bond Future	3,435.3700	3.4354	3,379.9700	3.3800	(1.613)	0	0	0
2017/02/06	R197	02/02/2017			Bond Future	295.4924	295.4924	295.4924	295.4924	0.000	0.0000	0.0000	0
2017/02/06	R197	04/05/2017	308.58	Put	Bond Future	6,896.6500	6.8966	6,911.0300	6.9110	0.209	0	0	0
2017/02/06	R197	04/05/2017			Bond Future	301.6833	301.6833	301.6690	301.6690	(0.005)	0.0000	0.0000	1,063
2017/02/06	R197	04/05/2017	308.60	Put	Bond Future	6,916.6500	6.9166	6,931.0300	6.9310	0.208	0	0	0
2017/02/06	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R197	04/05/2017	308.59	Put	Bond Future	6,906.6500	6.9066	6,921.0300	6.9210	0.208	0	0	0
2017/02/06	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R197	03/08/2017			Bond Future	300.5847	300.5847	300.5654	300.5654	(0.006)	0.0000	0.0000	0
2017/02/06	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R197	03/08/2017	308.05	Put	Bond Future	7,465.2700	7.4653	7,484.6100	7.4846	0.259	0	0	0
2017/02/06	R197	03/08/2017	308.07	Put	Bond Future	7,485.2700	7.4853	7,504.6100	7.5046	0.258	0	0	0
2017/02/06	R197	03/08/2017	308.06	Put	Bond Future	7,475.2700	7.4753	7,494.6100	7.4946	0.259	0	0	0
2017/02/06	R197	02/11/2017	305.16	Call	Bond Future	1,465.7500	1.4657	1,443.9100	1.4439	(1.490)	0	0	0
2017/02/06	R197	02/11/2017			Bond Future	306.6258	306.6258	306.6039	306.6039	(0.007)	0.0000	0.0000	0
2017/02/06	R197	02/11/2017	305.17	Call	Bond Future	1,455.7500	1.4557	1,433.9100	1.4339	(1.500)	0	0	0

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2017/02/06	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R197	02/11/2017	305.15	Call	Bond Future	1,475.7500	1.4757	1,453.9100	1.4539	(1.480)	0	0	0
2017/02/06	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R202	02/02/2017			Bond Future	246.0563	246.0563	246.0563	246.0563	0.000	0.0000	0.0000	0
2017/02/06	R202	04/05/2017	256.73	Put	Bond Future	5,955.1300	5.9551	5,967.0400	5.9670	0.200	0	0	0
2017/02/06	R202	04/05/2017			Bond Future	250.7749	250.7749	250.7630	250.7630	(0.005)	0.0000	0.0000	33,867
2017/02/06	R202	04/05/2017	256.72	Put	Bond Future	5,945.1300	5.9451	5,957.0400	5.9570	0.200	0	0	0
2017/02/06	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R202	04/05/2017	256.71	Put	Bond Future	5,935.1300	5.9351	5,947.0400	5.9470	0.201	0	0	0
2017/02/06	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R202	03/08/2017			Bond Future	251.9484	251.9484	251.9323	251.9323	(0.006)	0.0000	0.0000	0
2017/02/06	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R202	03/08/2017	258.35	Put	Bond Future	6,401.6100	6.4016	6,417.6600	6.4177	0.251	0	0	0
2017/02/06	R202	03/08/2017	258.37	Put	Bond Future	6,421.6100	6.4216	6,437.6600	6.4377	0.250	0	0	0
2017/02/06	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R202	03/08/2017	258.36	Put	Bond Future	6,411.6100	6.4116	6,427.6600	6.4277	0.250	0	0	0
2017/02/06	R202	02/11/2017			Bond Future	257.0119	257.0119	256.9935	256.9935	(0.007)	0.0000	0.0000	0
2017/02/06	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R202	02/11/2017	253.89	Call	Bond Future	3,121.8500	3.1219	3,103.5400	3.1035	(0.587)	0	0	0
2017/02/06	R202	02/11/2017	253.90	Call	Bond Future	3,111.8500	3.1119	3,093.5400	3.0935	(0.588)	0	0	0
2017/02/06	R202	02/11/2017	253.91	Call	Bond Future	3,101.8500	3.1019	3,083.5400	3.0835	(0.590)	0	0	0
2017/02/06	R203	02/02/2017			Bond Future	7.6900	103.6142	7.6900	103.6142	0.000	0.0000	0.0000	0
2017/02/06	R203	04/05/2017	6.91	Call	Bond Future	3.6000	0.0036	3.4100	0.0034	(5.278)	0	0	0
2017/02/06	R203	04/05/2017	6.92	Put	Bond Future	216.6600	0.2167	215.0200	0.2150	(0.757)	0	0	0
2017/02/06	R203	04/05/2017			Bond Future	7.5281	101.4264	7.5240	101.4279	(0.054)	0.0000	0.0000	31,101
2017/02/06	R203	04/05/2017	6.92	Call	Bond Future	3.8800	0.0039	3.6800	0.0037	(5.155)	0	0	0
2017/02/06	R203	04/05/2017	6.93	Call	Bond Future	4.1100	0.0041	3.9000	0.0039	(5.109)	0	0	0
2017/02/06	R203	04/05/2017	6.91	Put	Bond Future	219.8900	0.2199	218.2600	0.2183	(0.741)	0	0	0
2017/02/06	R203	04/05/2017	6.93	Put	Bond Future	213.3800	0.2134	211.7300	0.2117	(0.773)	0	0	0
2017/02/06	R203	03/08/2017	4.89	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2017/02/06	R203	03/08/2017			Bond Future	6.9662	103.3753	6.9624	103.3757	(0.054)	0.0000	0.0000	0
2017/02/06	R203	03/08/2017	4.87	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2017/02/06	R203	03/08/2017	4.88	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2017/02/06	R203	03/08/2017	4.87	Put	Bond Future	224.4900	0.2245	224.0800	0.2241	(0.183)	0	0	0
2017/02/06	R203	03/08/2017	4.89	Put	Bond Future	222.3400	0.2223	221.9300	0.2219	(0.184)	0	0	0
2017/02/06	R203	03/08/2017	4.88	Put	Bond Future	223.4100	0.2234	223.0000	0.2230	(0.184)	0	0	0
2017/02/06	R204	02/02/2017			Bond Future	7.8200	101.3474	7.8200	101.3474	0.000	0.0000	0.0000	0
2017/02/06	R204	04/05/2017	7.90	Put	Bond Future	202.3800	0.2024	191.3700	0.1914	(5.440)	0	0	0
2017/02/06	R204	04/05/2017			Bond Future	7.8048	103.3325	7.7940	103.3487	(0.139)	0.0000	0.0000	29,125
2017/02/06	R204	04/05/2017	7.92	Put	Bond Future	190.5600	0.1906	179.8700	0.1799	(5.610)	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
2017/02/06	R204	04/05/2017	7.90	Call	Bond Future	344.7700	0.3448	349.9500	0.3499	1.502	0	0	0
2017/02/06	R204	04/05/2017	7.91	Put	Bond Future	196.4000	0.1964	185.5600	0.1856	(5.519)	0	0	0
2017/02/06	R204	04/05/2017	7.91	Call	Bond Future	353.7400	0.3537	359.0900	0.3591	1.512	0	0	0
2017/02/06	R204	04/05/2017	7.92	Call	Bond Future	362.8400	0.3628	368.3400	0.3683	1.516	0	0	0
2017/02/06	R204	03/08/2017	7.77	Put	Bond Future	399.1200	0.3991	388.0500	0.3880	(2.774)	0	0	0
2017/02/06	R204	03/08/2017			Bond Future	7.8094	101.2774	7.7973	101.2928	(0.155)	0.0000	0.0000	0
2017/02/06	R204	03/08/2017	7.76	Put	Bond Future	405.5600	0.4056	394.4100	0.3944	(2.749)	0	0	0
2017/02/06	R204	03/08/2017	7.75	Call	Bond Future	336.1000	0.3361	340.3000	0.3403	1.250	0	0	0
2017/02/06	R204	03/08/2017	7.76	Call	Bond Future	342.3800	0.3424	346.6600	0.3467	1.250	0	0	0
2017/02/06	R204	03/08/2017	7.77	Call	Bond Future	348.7300	0.3487	353.0900	0.3531	1.250	0	0	0
2017/02/06	R204	03/08/2017	7.75	Put	Bond Future	412.0800	0.4121	400.8500	0.4009	(2.725)	0	0	0
2017/02/06	R204	02/11/2017	7.76	Put	Bond Future	379.5600	0.3796	369.6100	0.3696	(2.621)	0	0	0
2017/02/06	R204	02/11/2017			Bond Future	7.7369	103.3016	7.7217	103.3176	(0.196)	0.0000	0.0000	0
2017/02/06	R204	02/11/2017	7.75	Put	Bond Future	384.4300	0.3844	374.4100	0.3744	(2.606)	0	0	0
2017/02/06	R204	02/11/2017	7.76	Call	Bond Future	403.9700	0.4040	410.0800	0.4101	1.512	0	0	0
2017/02/06	R204	02/11/2017	7.74	Call	Bond Future	392.6100	0.3926	398.5800	0.3986	1.521	0	0	0
2017/02/06	R204	02/11/2017	7.75	Call	Bond Future	398.2700	0.3983	404.3100	0.4043	1.517	0	0	0
2017/02/06	R204	02/11/2017	7.74	Put	Bond Future	389.3500	0.3894	379.2600	0.3793	(2.591)	0	0	0
2017/02/06	R207	02/02/2017			Bond Future	7.9700	98.6003	7.9700	98.6003	0.000	0.0000	0.0000	0
2017/02/06	R207	04/05/2017	8.21	Put	Bond Future	236.3700	0.2364	221.7100	0.2217	(6.202)	0	0	0
2017/02/06	R207	04/05/2017			Bond Future	7.9762	100.5420	7.9655	100.5672	(0.135)	0.0000	0.0000	79,363
2017/02/06	R207	04/05/2017	8.22	Call	Bond Future	800.5100	0.8005	811.3200	0.8113	1.350	0	0	0
2017/02/06	R207	04/05/2017	8.20	Call	Bond Future	768.0000	0.7680	778.3300	0.7783	1.345	0	0	0
2017/02/06	R207	04/05/2017	8.21	Call	Bond Future	784.1800	0.7842	794.7500	0.7947	1.348	0	0	0
2017/02/06	R207	04/05/2017	8.20	Put	Bond Future	243.5500	0.2436	228.6500	0.2286	(6.118)	0	0	0
2017/02/06	R207	04/05/2017	8.22	Put	Bond Future	229.3600	0.2294	214.9400	0.2149	(6.287)	0	0	0
2017/02/06	R207	03/08/2017	8.19	Call	Bond Future	877.9700	0.8780	887.5600	0.8876	1.092	0	0	51
2017/02/06	R207	03/08/2017			Bond Future	8.0021	98.8305	7.9906	98.8551	(0.143)	0.0000	0.0000	0
2017/02/06	R207	03/08/2017	8.39	Put	Bond Future	331.3500	0.3313	319.0000	0.3190	(3.727)	0	0	0
2017/02/06	R207	03/08/2017	8.41	Put	Bond Future	319.2100	0.3192	307.1300	0.3071	(3.784)	0	0	0
2017/02/06	R207	03/08/2017	8.19	Put	Bond Future	474.6100	0.4746	459.5400	0.4595	(3.175)	0	0	0
2017/02/06	R207	03/08/2017	8.40	Put	Bond Future	325.2400	0.3252	313.0200	0.3130	(3.757)	0	0	0
2017/02/06	R207	03/08/2017	8.41	Call	Bond Future	1,192.0700	1.1921	1,204.6500	1.2047	1.055	0	0	0
2017/02/06	R207	03/08/2017	8.39	Call	Bond Future	1,161.6500	1.1617	1,173.9600	1.1740	1.060	0	0	0
2017/02/06	R207	03/08/2017	8.40	Call	Bond Future	1,176.8200	1.1768	1,189.2600	1.1893	1.057	0	0	0
2017/02/06	R207	02/11/2017			Bond Future	7.9821	100.8058	7.9690	100.8313	(0.163)	0.0000	0.0000	0
2017/02/06	R207	02/11/2017	8.03	Put	Bond Future	698.7400	0.6987	682.5800	0.6826	(2.313)	0	0	0
2017/02/06	R207	02/11/2017	8.05	Put	Bond Future	681.4000	0.6814	665.4500	0.6655	(2.341)	0	0	0
2017/02/06	R207	02/11/2017	8.03	Call	Bond Future	792.4400	0.7924	801.7400	0.8017	1.174	0	0	0
2017/02/06	R207	02/11/2017	8.04	Put	Bond Future	690.0300	0.6900	673.9700	0.6740	(2.327)	0	0	0
2017/02/06	R207	02/11/2017	8.04	Call	Bond Future	803.2600	0.8033	812.6600	0.8127	1.170	0	0	0
2017/02/06	R207	02/11/2017	8.05	Call	Bond Future	814.1500	0.8142	823.6600	0.8237	1.168	0	0	0
2017/02/06	R208	02/02/2017			Bond Future	8.1500	97.5569	8.1500	97.5569	0.000	0.0000	0.0000	0
2017/02/06	R208	04/05/2017	8.39	Call	Bond Future	1,125.1000	1.1251	1,136.5900	1.1366	1.021	0	0	0
2017/02/06	R208	04/05/2017			Bond Future	8.1653	96.0676	8.1547	96.1015	(0.130)	0.0000	0.0000	21,493
2017/02/06	R208	04/05/2017	8.37	Call	Bond Future	1,083.4600	1.0835	1,094.3700	1.0944	1.007	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
2017/02/06	R208	04/05/2017	8.38	Call	Bond Future	1,104.1000	1.1041	1,115.3000	1.1153	1.014	0	0	0
2017/02/06	R208	04/05/2017	8.37	Put	Bond Future	433.8400	0.4338	410.8300	0.4108	(5.304)	0	0	0
2017/02/06	R208	04/05/2017	8.39	Put	Bond Future	412.3000	0.4123	389.8700	0.3899	(5.440)	0	0	0
2017/02/06	R208	04/05/2017	8.38	Put	Bond Future	422.8800	0.4229	400.1600	0.4002	(5.373)	0	0	0
2017/02/06	R208	03/08/2017	8.32	Call	Bond Future	1,236.3100	1.2363	1,246.8100	1.2468	0.849	0	0	0
2017/02/06	R208	03/08/2017			Bond Future	8.1934	97.9135	8.1823	97.9470	(0.136)	0.0000	0.0000	0
2017/02/06	R208	03/08/2017	8.30	Call	Bond Future	1,201.7700	1.2018	1,211.9500	1.2119	0.847	0	0	0
2017/02/06	R208	03/08/2017	8.31	Call	Bond Future	1,218.9800	1.2190	1,229.3200	1.2293	0.848	0	0	0
2017/02/06	R208	03/08/2017	8.30	Put	Bond Future	881.3000	0.8813	857.9000	0.8579	(2.655)	0	0	0
2017/02/06	R208	03/08/2017	8.32	Put	Bond Future	855.8500	0.8558	832.7700	0.8328	(2.697)	0	0	0
2017/02/06	R208	03/08/2017	8.31	Put	Bond Future	868.5100	0.8685	845.2700	0.8453	(2.676)	0	0	0
2017/02/06	R208	02/11/2017	8.18	Put	Bond Future	1,218.6900	1.2187	1,194.8600	1.1949	(1.955)	0	0	0
2017/02/06	R208	02/11/2017			Bond Future	8.2012	96.4671	8.1890	96.5017	(0.148)	0.0000	0.0000	0
2017/02/06	R208	02/11/2017	8.20	Put	Bond Future	1,191.0400	1.1910	1,167.4600	1.1675	(1.980)	0	0	0
2017/02/06	R208	02/11/2017	8.18	Call	Bond Future	1,158.5000	1.1585	1,169.2200	1.1692	0.925	0	0	0
2017/02/06	R208	02/11/2017	8.19	Put	Bond Future	1,204.8000	1.2048	1,181.1000	1.1811	(1.967)	0	0	0
2017/02/06	R208	02/11/2017	8.19	Call	Bond Future	1,173.0100	1.1730	1,183.8600	1.1839	0.925	0	0	0
2017/02/06	R208	02/11/2017	8.20	Call	Bond Future	1,187.6300	1.1876	1,198.6000	1.1986	0.924	0	0	0
2017/02/06	R209	02/02/2017			Bond Future	9.4850	73.8973	9.4850	73.8973	0.000	0.0000	0.0000	0
2017/02/06	R209	04/05/2017	9.48	Put	Bond Future	2,136.5500	2.1366	2,049.0300	2.0490	(4.096)	0	0	0
2017/02/06	R209	04/05/2017			Bond Future	9.5119	72.2862	9.4961	72.3934	(0.166)	0.0000	0.0000	59,170
2017/02/06	R209	04/05/2017	8.93	Call	Bond Future	593.9500	0.5940	592.9700	0.5930	(0.165)	0	0	1,130
2017/02/06	R209	04/05/2017	9.33	Put	Bond Future	2,706.2700	2.7063	2,611.0300	2.6110	(3.519)	0	0	1,130
2017/02/06	R209	04/05/2017	9.47	Put	Bond Future	2,171.5100	2.1715	2,083.4300	2.0834	(4.056)	0	0	0
2017/02/06	R209	04/05/2017	9.63	Call	Bond Future	2,454.3200	2.4543	2,482.8500	2.4828	1.162	0	0	0
2017/02/06	R209	04/05/2017	9.46	Call	Bond Future	1,853.4800	1.8535	1,872.0400	1.8720	1.001	0	0	0
2017/02/06	R209	04/05/2017	9.33	Call	Bond Future	1,455.8900	1.4559	1,467.8300	1.4678	0.820	0	0	0
2017/02/06	R209	04/05/2017	9.47	Call	Bond Future	1,886.2600	1.8863	1,905.3600	1.9054	1.013	0	0	0
2017/02/06	R209	04/05/2017	8.93	Put	Bond Future	4,711.2800	4.7113	4,603.1200	4.6031	(2.296)	0	0	0
2017/02/06	R209	04/05/2017	9.48	Call	Bond Future	1,919.5000	1.9195	1,939.1600	1.9392	1.024	0	0	0
2017/02/06	R209	04/05/2017	9.63	Put	Bond Future	1,659.9600	1.6600	1,581.3100	1.5813	(4.738)	0	0	1,130
2017/02/06	R209	04/05/2017	9.46	Put	Bond Future	2,207.0300	2.2070	2,118.4100	2.1184	(4.015)	0	0	0
2017/02/06	R209	03/08/2017			Bond Future	9.5565	73.6752	9.5404	73.7836	(0.169)	0.0000	0.0000	0
2017/02/06	R209	03/08/2017	9.44	Call	Bond Future	2,561.6100	2.5616	2,589.3100	2.5893	1.081	0	0	0
2017/02/06	R209	03/08/2017	9.43	Put	Bond Future	3,387.9800	3.3880	3,306.8600	3.3069	(2.394)	0	0	0
2017/02/06	R209	03/08/2017	9.45	Put	Bond Future	3,315.0200	3.3150	3,234.6500	3.2346	(2.424)	0	0	0
2017/02/06	R209	03/08/2017	9.44	Put	Bond Future	3,351.4500	3.3514	3,270.7000	3.2707	(2.409)	0	0	0
2017/02/06	R209	03/08/2017	9.45	Call	Bond Future	2,593.4900	2.5935	2,621.5700	2.6216	1.083	0	0	0
2017/02/06	R209	03/08/2017	9.43	Call	Bond Future	2,529.7200	2.5297	2,557.0500	2.5571	1.080	0	0	0
2017/02/06	R209	02/11/2017	9.52	Put	Bond Future	3,831.9400	3.8319	3,757.3100	3.7573	(1.948)	0	0	0
2017/02/06	R209	02/11/2017			Bond Future	9.5949	71.9966	9.5783	72.1074	(0.173)	0.0000	0.0000	0
2017/02/06	R209	02/11/2017	9.54	Put	Bond Future	3,763.4100	3.7634	3,689.4300	3.6894	(1.966)	0	0	0
2017/02/06	R209	02/11/2017	9.53	Put	Bond Future	3,797.6700	3.7977	3,723.3700	3.7234	(1.956)	0	0	0
2017/02/06	R209	02/11/2017	9.54	Call	Bond Future	3,395.6400	3.3956	3,432.5200	3.4325	1.086	0	0	0
2017/02/06	R209	02/11/2017	9.52	Call	Bond Future	3,329.5400	3.3295	3,365.7700	3.3658	1.088	0	0	0
2017/02/06	R209	02/11/2017	9.53	Call	Bond Future	3,362.6300	3.3626	3,399.1900	3.3992	1.087	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
2017/02/06	R210	02/02/2017			Bond Future	187.0396		187.0396	187.0396	0.000	0.0000	0.0000	0
2017/02/06	R210	04/05/2017			Bond Future	188.8572		188.8572	188.8481	(0.005)	0.0000	0.0000	1,698
2017/02/06	R210	04/05/2017	192.31	Put	Bond Future	3,452.8000	3.4528	3,461.9200	3.4619	0.264	0	0	0
2017/02/06	R210	04/05/2017	192.33	Put	Bond Future	3,472.8000	3.4728	3,481.9200	3.4819	0.263	0	0	0
2017/02/06	R210	04/05/2017	192.32	Put	Bond Future	3,462.8000	3.4628	3,471.9200	3.4719	0.263	0	0	0
2017/02/06	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R210	03/08/2017	196.29	Put	Bond Future	3,767.5000	3.7675	3,780.0900	3.7801	0.334	0	0	0
2017/02/06	R210	03/08/2017			Bond Future	192.5225	192.5225	192.5099	192.5099	(0.007)	0.0000	0.0000	0
2017/02/06	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R210	03/08/2017	196.28	Put	Bond Future	3,757.5000	3.7575	3,770.0900	3.7701	0.335	0	0	0
2017/02/06	R210	03/08/2017	196.30	Put	Bond Future	3,777.5000	3.7775	3,790.0900	3.7901	0.333	0	0	0
2017/02/06	R210	02/11/2017	192.07	Call	Bond Future	1,889.4100	1.8894	1,875.3200	1.8753	(0.746)	0	0	0
2017/02/06	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R210	02/11/2017			Bond Future	193.9594	193.9594	193.9453	193.9453	(0.007)	0.0000	0.0000	0
2017/02/06	R210	02/11/2017	192.08	Call	Bond Future	1,879.4100	1.8794	1,865.3200	1.8653	(0.750)	0	0	0
2017/02/06	R210	02/11/2017	192.09	Call	Bond Future	1,869.4100	1.8694	1,855.3200	1.8553	(0.754)	0	0	0
2017/02/06	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R212	02/02/2017			Bond Future	146.2978	146.2978	146.2978	146.2978	0.000	0.0000	0.0000	0
2017/02/06	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R212	04/05/2017			Bond Future	149.3113	149.3113	149.3042	149.3042	(0.005)	0.0000	0.0000	3,258
2017/02/06	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R212	04/05/2017	152.23	Put	Bond Future	2,918.6700	2.9187	2,925.7600	2.9258	0.243	0	0	0
2017/02/06	R212	04/05/2017	152.25	Put	Bond Future	2,938.6700	2.9387	2,945.7600	2.9458	0.241	0	0	0
2017/02/06	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R212	04/05/2017	152.24	Put	Bond Future	2,928.6700	2.9287	2,935.7600	2.9358	0.242	0	0	0
2017/02/06	R212	03/08/2017			Bond Future	150.1592	150.1592	150.1496	150.1496	(0.006)	0.0000	0.0000	0
2017/02/06	R212	03/08/2017	153.34	Put	Bond Future	3,180.8100	3.1808	3,190.3800	3.1904	0.301	0	0	0
2017/02/06	R212	03/08/2017	153.36	Put	Bond Future	3,200.8100	3.2008	3,210.3800	3.2104	0.299	0	0	0
2017/02/06	R212	03/08/2017	153.35	Put	Bond Future	3,190.8100	3.1908	3,200.3800	3.2004	0.300	0	0	0
2017/02/06	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R212	02/11/2017			Bond Future	153.1770	153.1770	153.1662	153.1662	(0.007)	0.0000	0.0000	0
2017/02/06	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/02/06	R212	02/11/2017	152.42	Call	Bond Future	757.0400	0.7570	746.1600	0.7462	(1.437)	0	0	0
2017/02/06	R212	02/11/2017	152.40	Call	Bond Future	777.0400	0.7770	766.1600	0.7662	(1.400)	0	0	0
2017/02/06	R212	02/11/2017	152.41	Call	Bond Future	767.0400	0.7670	756.1600	0.7562	(1.418)	0	0	0
2017/02/06	R213	02/02/2017			Bond Future	9.2650	85.4824	9.2650	85.4824	0.000	0.0000	0.0000	0
2017/02/06	R213	04/05/2017			Bond Future	9.2963	83.6543	9.2856	83.7262	(0.115)	0.0000	0.0000	44,842

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
2017/02/06	R213	04/05/2017	9.35	Put	Bond Future	1,764.8100		1.7648	1,699.5800	1.6996	(3.696)	0	0	0
2017/02/06	R213	04/05/2017	9.37	Put	Bond Future	1,703.8200		1.7038	1,639.4500	1.6394	(3.778)	0	0	0
2017/02/06	R213	04/05/2017	9.35	Call	Bond Future	2,124.6700		2.1247	2,131.2800	2.1313	0.311	0	0	0
2017/02/06	R213	04/05/2017	9.36	Put	Bond Future	1,734.1200		1.7341	1,669.3100	1.6693	(3.737)	0	0	0
2017/02/06	R213	04/05/2017	9.36	Call	Bond Future	2,160.7500		2.1607	2,167.7800	2.1678	0.325	0	0	0
2017/02/06	R213	04/05/2017	9.37	Call	Bond Future	2,197.1500		2.1972	2,204.6200	2.2046	0.340	0	0	0
2017/02/06	R213	03/08/2017	9.33	Put	Bond Future	2,838.5100		2.8385	2,780.0600	2.7801	(2.059)	0	0	0
2017/02/06	R213	03/08/2017			Bond Future	9.3404		85.2617	9.3295	85.3341	(0.117)	0.0000	0.0000	0
2017/02/06	R213	03/08/2017	9.35	Put	Bond Future	2,773.7300		2.7737	2,715.8200	2.7158	(2.088)	0	0	0
2017/02/06	R213	03/08/2017	9.33	Call	Bond Future	2,769.3500		2.7694	2,783.2500	2.7832	0.502	0	0	0
2017/02/06	R213	03/08/2017	9.34	Put	Bond Future	2,805.9800		2.8060	2,747.8000	2.7478	(2.073)	0	0	0
2017/02/06	R213	03/08/2017	9.34	Call	Bond Future	2,803.2500		2.8032	2,817.4200	2.8174	0.505	0	0	0
2017/02/06	R213	03/08/2017	9.35	Call	Bond Future	2,837.3700		2.8374	2,851.8100	2.8518	0.509	0	0	0
2017/02/06	R213	02/11/2017	9.36	Put	Bond Future	3,518.6700		3.5187	3,463.7700	3.4638	(1.560)	0	0	0
2017/02/06	R213	02/11/2017			Bond Future	9.3797		83.4136	9.3684	83.4877	(0.120)	0.0000	0.0000	0
2017/02/06	R213	02/11/2017	9.35	Put	Bond Future	3,551.1300		3.5511	3,496.0000	3.4960	(1.552)	0	0	0
2017/02/06	R213	02/11/2017	9.36	Call	Bond Future	3,389.1200		3.3891	3,408.2900	3.4083	0.566	0	0	0
2017/02/06	R213	02/11/2017	9.34	Call	Bond Future	3,322.6000		3.3226	3,341.3300	3.3413	0.564	0	0	0
2017/02/06	R213	02/11/2017	9.35	Call	Bond Future	3,355.7800		3.3558	3,374.7200	3.3747	0.564	0	0	0
2017/02/06	R213	02/11/2017	9.34	Put	Bond Future	3,583.8200		3.5838	3,528.4800	3.5285	(1.544)	0	0	0
2017/02/06	R214	02/02/2017			Bond Future	9.5600		74.2416	9.5600	74.2416	0.000	0.0000	0.0000	0
2017/02/06	R214	04/05/2017	9.58	Put	Bond Future	2,136.1300		2.1361	2,046.1800	2.0462	(4.211)	0	0	0
2017/02/06	R214	04/05/2017			Bond Future	9.5850		72.4967	9.5692	72.6090	(0.165)	0.0000	0.0000	34,734
2017/02/06	R214	04/05/2017	9.57	Put	Bond Future	2,171.6800		2.1717	2,081.1400	2.0811	(4.169)	0	0	0
2017/02/06	R214	04/05/2017	9.58	Call	Bond Future	2,100.7500		2.1007	2,123.0900	2.1231	1.063	0	0	0
2017/02/06	R214	04/05/2017	9.56	Call	Bond Future	2,029.8900		2.0299	2,051.0500	2.0510	1.042	0	0	0
2017/02/06	R214	04/05/2017	9.57	Call	Bond Future	2,065.1600		2.0652	2,086.9100	2.0869	1.053	0	0	0
2017/02/06	R214	04/05/2017	9.56	Put	Bond Future	2,207.6700		2.2077	2,116.5400	2.1165	(4.128)	0	0	0
2017/02/06	R214	03/08/2017	9.51	Call	Bond Future	2,663.5500		2.6636	2,692.7400	2.6927	1.096	0	0	0
2017/02/06	R214	03/08/2017			Bond Future	9.6281		73.8897	9.6120	74.0034	(0.167)	0.0000	0.0000	0
2017/02/06	R214	03/08/2017	9.52	Call	Bond Future	2,696.8300		2.6968	2,726.4200	2.7264	1.097	0	0	0
2017/02/06	R214	03/08/2017	9.53	Call	Bond Future	2,730.5400		2.7305	2,760.5300	2.7605	1.098	0	0	0
2017/02/06	R214	03/08/2017	9.51	Put	Bond Future	3,503.6400		3.5036	3,419.1300	3.4191	(2.412)	0	0	0
2017/02/06	R214	03/08/2017	9.53	Put	Bond Future	3,427.2500		3.4273	3,343.5400	3.3435	(2.442)	0	0	0
2017/02/06	R214	03/08/2017	9.52	Put	Bond Future	3,465.1700		3.4652	3,381.0600	3.3811	(2.427)	0	0	0
2017/02/06	R214	02/11/2017	9.60	Call	Bond Future	3,560.7600		3.5608	3,598.9400	3.5989	1.072	0	0	0
2017/02/06	R214	02/11/2017			Bond Future	9.6671		72.0682	9.6505	72.1844	(0.172)	0.0000	0.0000	0
2017/02/06	R214	02/11/2017	9.58	Call	Bond Future	3,491.9100		3.4919	3,529.4200	3.5294	1.074	0	0	0
2017/02/06	R214	02/11/2017	9.59	Call	Bond Future	3,526.2500		3.5263	3,564.1000	3.5641	1.073	0	0	0
2017/02/06	R214	02/11/2017	9.58	Put	Bond Future	4,105.6100		4.1056	4,026.9400	4.0269	(1.916)	0	0	0
2017/02/06	R214	02/11/2017	9.60	Put	Bond Future	4,032.8500		4.0329	3,954.8500	3.9549	(1.934)	0	0	0
2017/02/06	R214	02/11/2017	9.59	Put	Bond Future	4,069.0900		4.0691	3,990.7600	3.9908	(1.925)	0	0	0
2017/02/06	R248	02/02/2017			Bond Future	9.6200		95.3018	9.6200	95.3018	0.000	0.0000	0.0000	0
2017/02/06	R248	04/05/2017	9.66	Call	Bond Future	2,874.4600		2.8745	2,901.7000	2.9017	0.948	0	0	0
2017/02/06	R248	04/05/2017			Bond Future	9.6519		92.8081	9.6360	92.9513	(0.164)	0.0000	0.0000	63,465
2017/02/06	R248	04/05/2017	9.67	Call	Bond Future	2,920.3800		2.9204	2,948.3600	2.9484	0.958	0	0	0

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2017/02/06	R248	04/05/2017	9.65	Put	Bond Future	2,845.6200	2.8456	2,728.9700	2.7290	(4.099)	0	0	0
2017/02/06	R248	04/05/2017	9.67	Put	Bond Future	2,756.9100	2.7569	2,641.7300	2.6417	(4.178)	0	0	0
2017/02/06	R248	04/05/2017	9.65	Call	Bond Future	2,828.7300	2.8287	2,855.2400	2.8552	0.937	0	0	0
2017/02/06	R248	04/05/2017	9.66	Put	Bond Future	2,801.0900	2.8011	2,685.1700	2.6852	(4.138)	0	0	0
2017/02/06	R248	03/08/2017			Bond Future	9.6970	94.5914	9.6808	94.7363	(0.167)	0.0000	0.0000	200
2017/02/06	R248	03/08/2017	9.57	Call	Bond Future	3,541.3900	3.5414	3,577.0300	3.5770	1.006	0	0	0
2017/02/06	R248	03/08/2017	9.56	Put	Bond Future	4,740.2100	4.7402	4,630.4500	4.6305	(2.316)	0	0	0
2017/02/06	R248	03/08/2017	9.58	Put	Bond Future	4,641.6900	4.6417	4,532.9000	4.5329	(2.344)	0	0	0
2017/02/06	R248	03/08/2017	9.57	Put	Bond Future	4,690.6100	4.6906	4,581.3400	4.5813	(2.330)	0	0	0
2017/02/06	R248	03/08/2017	9.58	Call	Bond Future	3,583.8900	3.5839	3,620.0100	3.6200	1.008	0	0	0
2017/02/06	R248	03/08/2017	9.56	Call	Bond Future	3,499.4100	3.4994	3,534.5600	3.5346	1.004	0	0	0
2017/02/06	R248	02/11/2017	9.66	Put	Bond Future	5,392.2400	5.3922	5,291.5200	5.2915	(1.868)	0	0	0
2017/02/06	R248	02/11/2017			Bond Future	9.7380	92.0419	9.7213	92.1900	(0.171)	0.0000	0.0000	0
2017/02/06	R248	02/11/2017	9.65	Put	Bond Future	5,438.6600	5.4387	5,337.5200	5.3375	(1.860)	0	0	0
2017/02/06	R248	02/11/2017	9.64	Call	Bond Future	4,608.1000	4.6081	4,654.6600	4.6547	1.010	0	0	0
2017/02/06	R248	02/11/2017	9.65	Call	Bond Future	4,651.5700	4.6516	4,698.5400	4.6985	1.010	0	0	0
2017/02/06	R248	02/11/2017	9.66	Call	Bond Future	4,695.2100	4.6952	4,742.6000	4.7426	1.009	0	0	0
2017/02/06	R248	02/11/2017	9.64	Put	Bond Future	5,485.4100	5.4854	5,383.8600	5.3839	(1.851)	0	0	0

Total

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