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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/03/2017 TO 06/03/2017

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
2017/03/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	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
2017/03/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2025	04/05/2017			Bond Future	129.3031	129.3031	129.3001	129.3001	(0.002)	0.0000	0.0000	3,198
2017/03/06	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2025	04/05/2017	132.56	Put	Bond Future	3,256.9400	3.2569	3,259.8700	3.2599	0.090	0	0	0
2017/03/06	2025	04/05/2017	132.58	Put	Bond Future	3,276.9400	3.2769	3,279.8700	3.2799	0.089	0	0	0
2017/03/06	2025	04/05/2017	132.57	Put	Bond Future	3,266.9400	3.2669	3,269.8700	3.2699	0.090	0	0	0
2017/03/06	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2025	03/08/2017			Bond Future	130.4572	130.4572	130.4540	130.4540	(0.002)	0.0000	0.0000	0
2017/03/06	2025	03/08/2017	133.96	Put	Bond Future	3,502.7600	3.5028	3,506.0000	3.5060	0.092	0	0	0
2017/03/06	2025	03/08/2017	133.98	Put	Bond Future	3,522.7600	3.5228	3,526.0000	3.5260	0.092	0	0	0
2017/03/06	2025	03/08/2017	133.97	Put	Bond Future	3,512.7600	3.5128	3,516.0000	3.5160	0.092	0	0	0
2017/03/06	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2025	02/11/2017	132.98	Call	Bond Future	82.8500	0.0829	77.2800	0.0773	(6.723)	0	0	0
2017/03/06	2025	02/11/2017			Bond Future	133.0628	133.0628	133.0573	133.0573	(0.004)	0.0000	0.0000	0
2017/03/06	2025	02/11/2017	132.96	Call	Bond Future	102.8500	0.1029	97.2800	0.0973	(5.416)	0	0	0
2017/03/06	2025	02/11/2017	132.97	Call	Bond Future	92.8500	0.0929	87.2800	0.0873	(5.999)	0	0	0
2017/03/06	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2029	04/05/2017			Bond Future	100.8866	100.8866	100.8844	100.8844	(0.002)	0.0000	0.0000	2,272
2017/03/06	2029	04/05/2017	100.67	Call	Bond Future	216.6000	0.2166	214.3700	0.2144	(1.030)	0	0	0
2017/03/06	2029	04/05/2017	100.65	Call	Bond Future	236.6000	0.2366	234.3700	0.2344	(0.943)	0	0	0
2017/03/06	2029	04/05/2017	100.66	Call	Bond Future	226.6000	0.2266	224.3700	0.2244	(0.984)	0	0	0
2017/03/06	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2030	04/05/2017	9.33	Call	Bond Future	1,180.7700	1.1808	1,578.0800	1.5781	33.648	0	0	0
2017/03/06	2030	04/05/2017			Bond Future	9.1593	93.5341	9.1026	93.9314	(0.619)	0.0000	0.0000	32,675
2017/03/06	2030	04/05/2017	9.34	Call	Bond Future	1,249.3000	1.2493	1,646.6100	1.6466	31.803	0	0	0
2017/03/06	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2030	04/05/2017	9.32	Call	Bond Future	1,112.1700	1.1122	1,509.4800	1.5095	35.724	0	0	0
2017/03/06	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2030	03/08/2017	9.33	Call	Bond Future	832.7300	0.8327	1,237.7400	1.2377	48.636	0	0	0
2017/03/06	2030	03/08/2017			Bond Future	9.2081	91.3165	9.1494	91.7215	(0.638)	0.0000	0.0000	0

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2017/03/06	2030	03/08/2017	9.34	Call	Bond Future	900.6000	0.9006	1,305.6100	1.3056	44.971	0	0	0
2017/03/06	2030	03/08/2017	9.35	Call	Bond Future	968.3900	0.9684	1,373.4000	1.3734	41.823	0	0	0
2017/03/06	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2030	02/11/2017			Bond Future	9.2451	93.1208	9.1847	93.5320	(0.654)	0.0000	0.0000	0
2017/03/06	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2030	02/11/2017	9.34	Call	Bond Future	640.6900	0.6407	1,051.9500	1.0519	64.190	0	0	0
2017/03/06	2030	02/11/2017	9.35	Call	Bond Future	707.8500	0.7078	1,119.1100	1.1191	58.100	0	0	0
2017/03/06	2030	02/11/2017	9.36	Call	Bond Future	774.9300	0.7749	1,186.1900	1.1862	53.071	0	0	0
2017/03/06	2032	04/05/2017	9.45	Call	Bond Future	2,467.1400	2.4671	2,692.6000	2.6926	9.139	0	0	0
2017/03/06	2032	04/05/2017			Bond Future	9.2932	92.5396	9.2365	92.9660	(0.610)	0.0000	0.0000	19,129
2017/03/06	2032	04/05/2017	9.46	Call	Bond Future	2,512.1500	2.5122	2,740.4100	2.7404	9.086	0	0	0
2017/03/06	2032	04/05/2017	9.44	Put	Bond Future	1,331.5700	1.3316	1,127.8200	1.1278	(15.301)	0	0	0
2017/03/06	2032	04/05/2017	9.46	Put	Bond Future	1,273.8200	1.2738	1,075.6800	1.0757	(15.555)	0	0	0
2017/03/06	2032	04/05/2017	9.45	Put	Bond Future	1,302.3800	1.3024	1,101.4400	1.1014	(15.429)	0	0	0
2017/03/06	2032	04/05/2017	9.44	Call	Bond Future	2,422.6800	2.4227	2,645.3300	2.6453	9.190	0	0	0
2017/03/06	2032	03/08/2017	9.43	Put	Bond Future	2,546.0300	2.5460	2,328.5100	2.3285	(8.543)	0	0	0
2017/03/06	2032	03/08/2017			Bond Future	9.3395	94.3097	9.2810	94.7444	(0.626)	0.0000	0.0000	0
2017/03/06	2032	03/08/2017	9.45	Put	Bond Future	2,479.0300	2.4790	2,265.0800	2.2651	(8.630)	0	0	0
2017/03/06	2032	03/08/2017	9.44	Put	Bond Future	2,512.3600	2.5124	2,296.6300	2.2966	(8.587)	0	0	0
2017/03/06	2032	03/08/2017	9.44	Call	Bond Future	3,252.0300	3.2520	3,471.0100	3.4710	6.734	0	0	0
2017/03/06	2032	03/08/2017	9.45	Call	Bond Future	3,291.8400	3.2918	3,512.6000	3.5126	6.706	0	0	0
2017/03/06	2032	03/08/2017	9.43	Call	Bond Future	3,212.4700	3.2125	3,429.6600	3.4297	6.761	0	0	0
2017/03/06	2032	02/11/2017			Bond Future	9.3806	92.0139	9.3204	92.4554	(0.641)	0.0000	0.0000	0
2017/03/06	2032	02/11/2017	9.48	Put	Bond Future	3,164.6300	3.1646	2,949.5800	2.9496	(6.795)	0	0	0
2017/03/06	2032	02/11/2017	9.50	Put	Bond Future	3,097.7900	3.0978	2,885.6500	2.8856	(6.848)	0	0	0
2017/03/06	2032	02/11/2017	9.49	Put	Bond Future	3,131.0800	3.1311	2,917.4800	2.9175	(6.822)	0	0	0
2017/03/06	2032	02/11/2017	9.48	Call	Bond Future	3,887.6500	3.8876	4,114.0300	4.1140	5.823	0	0	0
2017/03/06	2032	02/11/2017	9.49	Call	Bond Future	3,926.3700	3.9264	4,154.2000	4.1542	5.803	0	0	0
2017/03/06	2032	02/11/2017	9.50	Call	Bond Future	3,965.2800	3.9653	4,194.5700	4.1946	5.782	0	0	0
2017/03/06	2033	04/05/2017			Bond Future	106.6875	106.6875	106.6852	106.6852	(0.002)	0.0000	0.0000	5,778
2017/03/06	2033	04/05/2017	110.83	Put	Bond Future	4,142.4600	4.1425	4,144.7600	4.1448	0.056	0	0	0
2017/03/06	2033	04/05/2017	110.85	Put	Bond Future	4,162.4600	4.1625	4,164.7600	4.1648	0.055	0	0	0
2017/03/06	2033	04/05/2017	110.84	Put	Bond Future	4,152.4600	4.1525	4,154.7600	4.1548	0.055	0	0	0
2017/03/06	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2033	03/08/2017	113.14	Put	Bond Future	4,390.1100	4.3901	4,392.7000	4.3927	0.059	0	0	0
2017/03/06	2033	03/08/2017			Bond Future	108.7499	108.7499	108.7473	108.7473	(0.002)	0.0000	0.0000	0
2017/03/06	2033	03/08/2017	113.13	Put	Bond Future	4,380.1100	4.3801	4,382.7000	4.3827	0.059	0	0	0
2017/03/06	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2033	03/08/2017	113.12	Put	Bond Future	4,370.1100	4.3701	4,372.7000	4.3727	0.059	0	0	0

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2017/03/06	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2033	02/11/2017			Bond Future	109.8316	109.8316	109.8271	109.8271	(0.004)	0.0000	0.0000	0
2017/03/06	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2033	02/11/2017	110.07	Put	Bond Future	238.4400	0.2384	242.9000	0.2429	1.870	0	0	0
2017/03/06	2033	02/11/2017	110.09	Put	Bond Future	258.4400	0.2584	262.9000	0.2629	1.726	0	0	0
2017/03/06	2033	02/11/2017	110.08	Put	Bond Future	248.4400	0.2484	252.9000	0.2529	1.795	0	0	0
2017/03/06	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2037	04/05/2017			Bond Future	9.5310	93.1822	9.4795	93.6061	(0.541)	0.0000	0.0000	48,577
2017/03/06	2037	04/05/2017	9.58	Put	Bond Future	1,868.3200	1.8683	1,631.0400	1.6310	(12.700)	0	0	0
2017/03/06	2037	04/05/2017	9.60	Put	Bond Future	1,794.0300	1.7940	1,562.2300	1.5622	(12.921)	0	0	0
2017/03/06	2037	04/05/2017	9.59	Put	Bond Future	1,830.8900	1.8309	1,596.3500	1.5963	(12.810)	0	0	0
2017/03/06	2037	04/05/2017	9.60	Call	Bond Future	2,356.4900	2.3565	2,548.5200	2.5485	8.149	0	0	0
2017/03/06	2037	04/05/2017	9.58	Call	Bond Future	2,268.2600	2.2683	2,454.8100	2.4548	8.224	0	0	0
2017/03/06	2037	04/05/2017	9.59	Call	Bond Future	2,312.1500	2.3122	2,501.4400	2.5014	8.187	0	0	0
2017/03/06	2037	03/08/2017	9.57	Call	Bond Future	3,244.3200	3.2443	3,438.0700	3.4381	5.972	0	0	0
2017/03/06	2037	03/08/2017			Bond Future	9.5826	90.7075	9.5295	91.1395	(0.555)	0.0000	0.0000	160
2017/03/06	2037	03/08/2017	9.58	Call	Bond Future	3,285.0300	3.2850	3,480.4700	3.4805	5.949	0	0	0
2017/03/06	2037	03/08/2017	9.56	Put	Bond Future	3,387.3400	3.3873	3,147.3000	3.1473	(7.086)	0	0	0
2017/03/06	2037	03/08/2017	9.57	Put	Bond Future	3,346.8100	3.3468	3,108.4700	3.1085	(7.121)	0	0	0
2017/03/06	2037	03/08/2017	9.58	Put	Bond Future	3,306.4200	3.3064	3,069.7700	3.0698	(7.157)	0	0	0
2017/03/06	2037	03/08/2017	9.56	Call	Bond Future	3,203.6400	3.2036	3,395.6900	3.3957	5.995	0	0	0
2017/03/06	2037	02/11/2017			Bond Future	9.6238	92.4999	9.5694	92.9387	(0.566)	0.0000	0.0000	0
2017/03/06	2037	02/11/2017	9.66	Call	Bond Future	4,344.3300	4.3443	4,556.2600	4.5563	4.878	0	0	0
2017/03/06	2037	02/11/2017	9.65	Put	Bond Future	4,094.3500	4.0944	3,866.1200	3.8661	(5.574)	0	0	0
2017/03/06	2037	02/11/2017	9.67	Put	Bond Future	4,015.6100	4.0156	3,790.0600	3.7901	(5.617)	0	0	0
2017/03/06	2037	02/11/2017	9.66	Put	Bond Future	4,054.8300	4.0548	3,827.9400	3.8279	(5.596)	0	0	0
2017/03/06	2037	02/11/2017	9.67	Call	Bond Future	4,384.9100	4.3849	4,598.1800	4.5982	4.864	0	0	0
2017/03/06	2037	02/11/2017	9.65	Call	Bond Future	4,303.9300	4.3039	4,514.5200	4.5145	4.893	0	0	0
2017/03/06	2038	04/05/2017	139.77	Put	Bond Future	6,111.1000	6.1111	5,891.7200	5.8917	(3.590)	0	0	0
2017/03/06	2038	04/05/2017			Bond Future	133.6589	133.6589	133.8783	133.8783	0.164	0.0000	0.0000	20,553
2017/03/06	2038	04/05/2017	139.79	Put	Bond Future	6,131.1000	6.1311	5,911.7200	5.9117	(3.578)	0	0	0
2017/03/06	2038	04/05/2017	139.78	Put	Bond Future	6,121.1000	6.1211	5,901.7200	5.9017	(3.584)	0	0	0
2017/03/06	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2038	03/08/2017			Bond Future	134.7289	134.7289	134.9525	134.9525	0.166	0.0000	0.0000	0
2017/03/06	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2038	03/08/2017	141.16	Put	Bond Future	6,431.1300	6.4311	6,207.5200	6.2075	(3.477)	0	0	0
2017/03/06	2038	03/08/2017	141.18	Put	Bond Future	6,451.1300	6.4511	6,227.5200	6.2275	(3.466)	0	0	0
2017/03/06	2038	03/08/2017	141.17	Put	Bond Future	6,441.1300	6.4411	6,217.5200	6.2175	(3.472)	0	0	0
2017/03/06	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2038	02/11/2017	136.80	Call	Bond Future	619.9200	0.6199	845.5100	0.8455	36.390	0	0	0
2017/03/06	2038	02/11/2017			Bond Future	137.4199	137.4199	137.6455	137.6455	0.164	0.0000	0.0000	0
2017/03/06	2038	02/11/2017	136.81	Call	Bond Future	609.9200	0.6099	835.5100	0.8355	36.987	0	0	0
2017/03/06	2038	02/11/2017	136.82	Call	Bond Future	599.9200	0.5999	825.5100	0.8255	37.603	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
2017/03/06	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2040	04/05/2017			Bond Future	9.5400	97.4303	9.4885	97.8879	(0.540)	0.0000	0.0000	9,195
2017/03/06	2040	04/05/2017	9.62	Put	Bond Future	1,927.1500	1.9272	1,679.1200	1.6791	(12.870)	0	0	0
2017/03/06	2040	04/05/2017	9.64	Put	Bond Future	1,850.5100	1.8505	1,608.3100	1.6083	(13.088)	0	0	0
2017/03/06	2040	04/05/2017	9.63	Put	Bond Future	1,888.6100	1.8886	1,643.5000	1.6435	(12.978)	0	0	0
2017/03/06	2040	04/05/2017	9.62	Call	Bond Future	2,630.5400	2.6305	2,840.0700	2.8401	7.965	0	0	0
2017/03/06	2040	04/05/2017	9.63	Call	Bond Future	2,679.3700	2.6794	2,891.8200	2.8918	7.929	0	0	0
2017/03/06	2040	04/05/2017	9.64	Call	Bond Future	2,728.5100	2.7285	2,943.8700	2.9439	7.893	0	0	0
2017/03/06	2040	03/08/2017			Bond Future	9.5902	94.7864	9.5371	95.2529	(0.553)	0.0000	0.0000	0
2017/03/06	2040	03/08/2017	9.61	Put	Bond Future	3,525.8000	3.5258	3,274.1900	3.2742	(7.136)	0	0	0
2017/03/06	2040	03/08/2017	9.63	Put	Bond Future	3,441.9400	3.4419	3,193.9400	3.1939	(7.205)	0	0	0
2017/03/06	2040	03/08/2017	9.62	Put	Bond Future	3,483.5500	3.4836	3,233.7500	3.2338	(7.171)	0	0	0
2017/03/06	2040	03/08/2017	9.61	Call	Bond Future	3,698.8100	3.6988	3,913.7000	3.9137	5.810	0	0	0
2017/03/06	2040	03/08/2017	9.62	Call	Bond Future	3,743.7800	3.7438	3,960.4800	3.9605	5.788	0	0	0
2017/03/06	2040	03/08/2017	9.63	Call	Bond Future	3,789.2700	3.7893	4,007.7700	4.0078	5.766	0	0	0
2017/03/06	2040	02/11/2017			Bond Future	9.6302	96.6593	9.5759	97.1332	(0.565)	0.0000	0.0000	0
2017/03/06	2040	02/11/2017	9.66	Call	Bond Future	4,736.9200	4.7369	4,964.8400	4.9648	4.812	0	0	0
2017/03/06	2040	02/11/2017	9.65	Put	Bond Future	4,521.8800	4.5219	4,274.4700	4.2745	(5.471)	0	0	0
2017/03/06	2040	02/11/2017	9.67	Put	Bond Future	4,436.3400	4.4363	4,191.7800	4.1918	(5.513)	0	0	0
2017/03/06	2040	02/11/2017	9.66	Put	Bond Future	4,479.1100	4.4791	4,233.1200	4.2331	(5.492)	0	0	0
2017/03/06	2040	02/11/2017	9.67	Call	Bond Future	4,780.4900	4.7805	5,009.8400	5.0098	4.798	0	0	0
2017/03/06	2040	02/11/2017	9.65	Call	Bond Future	4,693.2200	4.6932	4,919.7200	4.9197	4.826	0	0	0
2017/03/06	2044	04/05/2017			Bond Future	9.5793	94.3959	9.5278	94.8580	(0.537)	0.0000	0.0000	22,991
2017/03/06	2044	04/05/2017	9.67	Call	Bond Future	2,728.9200	2.7289	2,943.1200	2.9431	7.849	0	0	0
2017/03/06	2044	04/05/2017	9.66	Put	Bond Future	1,963.5700	1.9636	1,712.8000	1.7128	(12.771)	0	0	0
2017/03/06	2044	04/05/2017	9.68	Put	Bond Future	1,886.0400	1.8860	1,641.1100	1.6411	(12.986)	0	0	0
2017/03/06	2044	04/05/2017	9.67	Put	Bond Future	1,924.4400	1.9244	1,676.5900	1.6766	(12.879)	0	0	0
2017/03/06	2044	04/05/2017	9.68	Call	Bond Future	2,778.5000	2.7785	2,995.6200	2.9956	7.814	0	0	0
2017/03/06	2044	04/05/2017	9.66	Call	Bond Future	2,679.9400	2.6799	2,891.2200	2.8912	7.884	0	0	0
2017/03/06	2044	03/08/2017			Bond Future	9.6284	91.8192	9.5754	92.2902	(0.551)	0.0000	0.0000	0
2017/03/06	2044	03/08/2017	9.62	Put	Bond Future	3,669.9800	3.6700	3,411.2600	3.4113	(7.050)	0	0	0
2017/03/06	2044	03/08/2017	9.64	Put	Bond Future	3,580.9800	3.5810	3,325.9400	3.3259	(7.122)	0	0	0
2017/03/06	2044	03/08/2017	9.63	Put	Bond Future	3,625.2800	3.6253	3,368.3900	3.3684	(7.086)	0	0	0
2017/03/06	2044	03/08/2017	9.64	Call	Bond Future	3,683.3400	3.6833	3,899.3400	3.8993	5.864	0	0	0
2017/03/06	2044	03/08/2017	9.62	Call	Bond Future	3,595.4400	3.5954	3,807.7600	3.8078	5.905	0	0	0
2017/03/06	2044	03/08/2017	9.63	Call	Bond Future	3,639.2600	3.6393	3,853.4100	3.8534	5.884	0	0	0
2017/03/06	2044	02/11/2017	9.68	Call	Bond Future	4,750.2300	4.7502	4,978.1000	4.9781	4.797	0	0	0
2017/03/06	2044	02/11/2017			Bond Future	9.6677	93.6336	9.6134	94.1120	(0.561)	0.0000	0.0000	0
2017/03/06	2044	02/11/2017	9.66	Call	Bond Future	4,662.8100	4.6628	4,887.8200	4.8878	4.826	0	0	0
2017/03/06	2044	02/11/2017	9.67	Call	Bond Future	4,706.5800	4.7066	4,933.0200	4.9330	4.811	0	0	0
2017/03/06	2044	02/11/2017	9.66	Put	Bond Future	4,730.3500	4.7304	4,476.9000	4.4769	(5.358)	0	0	0
2017/03/06	2044	02/11/2017	9.68	Put	Bond Future	4,642.2900	4.6423	4,391.7000	4.3917	(5.398)	0	0	0
2017/03/06	2044	02/11/2017	9.67	Put	Bond Future	4,686.3100	4.6863	4,434.2900	4.4343	(5.378)	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
2017/03/06	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2046	04/05/2017			Bond Future	131.0994	131.0994	131.0967	131.0967	(0.002)	0.0000	0.0000	20,133
2017/03/06	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2046	04/05/2017	138.32	Put	Bond Future	7,220.5600	7.2206	7,223.2800	7.2233	0.038	0	0	0
2017/03/06	2046	04/05/2017	138.34	Put	Bond Future	7,240.5600	7.2406	7,243.2800	7.2433	0.038	0	0	0
2017/03/06	2046	04/05/2017	138.33	Put	Bond Future	7,230.5600	7.2306	7,233.2800	7.2333	0.038	0	0	0
2017/03/06	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2046	03/08/2017	141.17	Put	Bond Future	7,536.2300	7.5362	7,539.5000	7.5395	0.043	0	0	0
2017/03/06	2046	03/08/2017			Bond Future	133.6338	133.6338	133.6305	133.6305	(0.002)	0.0000	0.0000	0
2017/03/06	2046	03/08/2017	141.19	Put	Bond Future	7,556.2300	7.5562	7,559.5000	7.5595	0.043	0	0	0
2017/03/06	2046	03/08/2017	141.18	Put	Bond Future	7,546.2300	7.5462	7,549.5000	7.5495	0.043	0	0	0
2017/03/06	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2046	02/11/2017			Bond Future	134.6983	134.6983	134.6931	134.6931	(0.004)	0.0000	0.0000	0
2017/03/06	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2046	02/11/2017	136.30	Put	Bond Future	1,601.6500	1.6016	1,606.8800	1.6069	0.327	0	0	0
2017/03/06	2046	02/11/2017	136.32	Put	Bond Future	1,621.6500	1.6216	1,626.8800	1.6269	0.323	0	0	0
2017/03/06	2046	02/11/2017	136.31	Put	Bond Future	1,611.6500	1.6116	1,616.8800	1.6169	0.325	0	0	0
2017/03/06	2050	04/05/2017			Bond Future	143.4348	143.4348	143.4315	143.4315	(0.002)	0.0000	0.0000	24,054
2017/03/06	2050	04/05/2017	147.83	Put	Bond Future	4,395.1700	4.3952	4,398.4700	4.3985	0.075	0	0	0
2017/03/06	2050	04/05/2017	147.85	Put	Bond Future	4,415.1700	4.4152	4,418.4700	4.4185	0.075	0	0	0
2017/03/06	2050	04/05/2017	147.84	Put	Bond Future	4,405.1700	4.4052	4,408.4700	4.4085	0.075	0	0	0
2017/03/06	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2050	03/08/2017			Bond Future	144.5286	144.5286	144.5249	144.5249	(0.003)	0.0000	0.0000	0
2017/03/06	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2050	03/08/2017	149.22	Put	Bond Future	4,691.4400	4.6914	4,695.0900	4.6951	0.078	0	0	0
2017/03/06	2050	03/08/2017	149.24	Put	Bond Future	4,711.4400	4.7114	4,715.0900	4.7151	0.077	0	0	0
2017/03/06	2050	03/08/2017	149.23	Put	Bond Future	4,701.4400	4.7014	4,705.0900	4.7051	0.078	0	0	0
2017/03/06	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	2050	02/11/2017			Bond Future	147.4154	147.4154	147.4090	147.4090	(0.004)	0.0000	0.0000	0
2017/03/06	2050	02/11/2017	144.67	Call	Bond Future	2,745.3900	2.7454	2,739.0300	2.7390	(0.232)	0	0	0
2017/03/06	2050	02/11/2017	144.65	Call	Bond Future	2,765.3900	2.7654	2,759.0300	2.7590	(0.230)	0	0	0
2017/03/06	2050	02/11/2017	144.66	Call	Bond Future	2,755.3900	2.7554	2,749.0300	2.7490	(0.231)	0	0	0
2017/03/06	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	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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2017/03/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	AL37	04/05/2017			Index Future	529.7470	529.7470	530.7910	530.7910	0.197	0.0000	0.0000	1
2017/03/06	AL37	03/08/2017			Index Future	539.8800	539.8800	540.9450	540.9450	0.197	0.0000	0.0000	0
2017/03/06	AL37	02/11/2017			Index Future	550.5440	550.5440	551.6190	551.6190	0.195	0.0000	0.0000	0
2017/03/06	AL7T	04/05/2017			Index Future	611.3250	611.3250	613.0730	613.0730	0.286	0.0000	0.0000	0
2017/03/06	AL7T	03/08/2017			Index Future	623.0180	623.0180	624.8010	624.8010	0.286	0.0000	0.0000	0
2017/03/06	AL7T	02/11/2017			Index Future	635.3240	635.3240	637.1290	637.1290	0.284	0.0000	0.0000	0
2017/03/06	ALBI	04/05/2017			Index Future	555.3500	555.3500	557.4240	557.4240	0.373	0.0000	0.0000	598
2017/03/06	ALBI	03/08/2017			Index Future	565.9730	565.9730	568.0870	568.0870	0.374	0.0000	0.0000	0
2017/03/06	ALBI	02/11/2017			Index Future	577.1520	577.1520	579.2960	579.2960	0.371	0.0000	0.0000	0
2017/03/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	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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2017/03/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/06	EL28	04/05/2017			Bond Future	129.8488	129.8488	129.8480	129.8480	(0.001)	0.0000	0.0000	0
2017/03/06	EL28	04/05/2017	137.90	Put	Bond Future	8,051.1900	8.0512	8,052.0500	8.0521	0.011	0	0	0
2017/03/06	EL28	04/05/2017	137.92	Put	Bond Future	8,071.1900	8.0712	8,072.0500	8.0721	0.011	0	0	0
2017/03/06	EL28	04/05/2017	137.91	Put	Bond Future	8,061.1900	8.0612	8,062.0500	8.0621	0.011	0	0	0
2017/03/06	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/06	EL28	03/08/2017			Bond Future	132.3589		132.3589	132.3578	132.3578	(0.001)	0.0000	0.0000	0
2017/03/06	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	EL28	03/08/2017	135.16	Put	Bond Future	2,801.1100		2.8011	2,802.2100	2.8022	0.039	0	0	0
2017/03/06	EL28	03/08/2017	135.18	Put	Bond Future	2,821.1100		2.8211	2,822.2100	2.8222	0.039	0	0	0
2017/03/06	EL28	03/08/2017	135.17	Put	Bond Future	2,811.1100		2.8111	2,812.2100	2.8122	0.039	0	0	0
2017/03/06	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	EL28	02/11/2017			Bond Future	133.2353		133.2353	133.2319	133.2319	(0.003)	0.0000	0.0000	0
2017/03/06	EL28	02/11/2017	133.87	Put	Bond Future	634.7200		0.6347	638.1100	0.6381	0.534	0	0	0
2017/03/06	EL28	02/11/2017	133.89	Put	Bond Future	654.7200		0.6547	658.1100	0.6581	0.518	0	0	0
2017/03/06	EL28	02/11/2017	133.88	Put	Bond Future	644.7200		0.6447	648.1100	0.6481	0.526	0	0	0
2017/03/06	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	ES33	04/05/2017			Bond Future	10.4588		78.1535	10.4068	78.4865	(0.497)	0.0000	0.0000	9,466
2017/03/06	ES33	04/05/2017	10.55	Call	Bond Future	580.0600		0.5801	913.1600	0.9132	57.425	0	0	0
2017/03/06	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	ES33	04/05/2017	10.56	Call	Bond Future	643.2400		0.6432	976.3400	0.9763	51.785	0	0	0
2017/03/06	ES33	04/05/2017	10.54	Call	Bond Future	516.8100		0.5168	849.9100	0.8499	64.453	0	0	0
2017/03/06	ES33	03/08/2017			Bond Future	10.5377		79.6483	10.4840	79.9880	(0.509)	0.0000	0.0000	0
2017/03/06	ES33	03/08/2017	10.53	Put	Bond Future	48.6500		0.0487	0.0000	0.0000	(100.000)	0	0	0
2017/03/06	ES33	03/08/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	ES33	03/08/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	ES33	03/08/2017	10.55	Call	Bond Future	77.4500		0.0775	417.1300	0.4171	438.580	0	0	0
2017/03/06	ES33	03/08/2017	10.53	Call	Bond Future	0.0000		0.0000	291.0300	0.2910	100.000	0	0	0
2017/03/06	ES33	03/08/2017	10.54	Call	Bond Future	14.4400		0.0144	354.1200	0.3541	2352.355	0	0	0
2017/03/06	ES33	02/11/2017	10.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	ES33	02/11/2017			Bond Future	10.6147		77.4288	10.5595	77.7736	(0.520)	0.0000	0.0000	0
2017/03/06	ES33	02/11/2017	10.68	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	ES33	02/11/2017	10.67	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	ES33	02/11/2017	10.66	Call	Bond Future	281.3000		0.2813	626.1300	0.6261	122.584	0	0	0
2017/03/06	ES33	02/11/2017	10.67	Call	Bond Future	343.1600		0.3432	687.9900	0.6880	100.487	0	0	0
2017/03/06	ES33	02/11/2017	10.68	Call	Bond Future	404.9400		0.4049	749.7700	0.7498	85.156	0	0	0
2017/03/06	ES42	04/05/2017			Bond Future	10.6053		81.9708	10.5534	82.3538	(0.490)	0.0000	0.0000	8,777
2017/03/06	ES42	03/08/2017			Bond Future	10.6829		83.5387	10.6292	83.9292	(0.502)	0.0000	0.0000	0
2017/03/06	ES42	02/11/2017			Bond Future	10.7576		80.9271	10.7024	81.3237	(0.513)	0.0000	0.0000	0
2017/03/06	GOVI	04/05/2017			GOVI	553.1390		553.1390	555.1880	555.1880	0.370	0.0000	0.0000	396
2017/03/06	GOVI	04/05/2017	262.19	Call	GOVI	2,909,490.0000		290.9490	2,929,980.0000	292.9980	0.704	0	0	0
2017/03/06	GOVI	04/05/2017	262.20	Call	GOVI	2,909,390.0000		290.9390	2,929,880.0000	292.9880	0.704	0	0	0
2017/03/06	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	GOVI	04/05/2017	262.18	Call	GOVI	2,909,590.0000		290.9590	2,930,080.0000	293.0080	0.704	0	0	0
2017/03/06	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	GOVI	03/08/2017			GOVI	563.7200		563.7200	565.8080	565.8080	0.370	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
2017/03/06	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	GOVI	03/08/2017	561.09	Call	GOVI	26,300.0000	2.6300	47,180.0000	4.7180	79.392	0	0	0
2017/03/06	GOVI	03/08/2017	561.10	Call	GOVI	26,200.0000	2.6200	47,080.0000	4.7080	79.695	0	0	0
2017/03/06	GOVI	03/08/2017	561.11	Call	GOVI	26,100.0000	2.6100	46,980.0000	4.6980	80.000	0	0	0
2017/03/06	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	GOVI	02/11/2017			GOVI	574.8550	574.8550	576.9730	576.9730	0.368	0.0000	0.0000	0
2017/03/06	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	GOVI	02/11/2017	572.44	Call	GOVI	24,150.0000	2.4150	45,330.0000	4.5330	87.702	0	0	0
2017/03/06	GOVI	02/11/2017	572.45	Call	GOVI	24,050.0000	2.4050	45,230.0000	4.5230	88.067	0	0	0
2017/03/06	GOVI	02/11/2017	572.46	Call	GOVI	23,950.0000	2.3950	45,130.0000	4.5130	88.434	0	0	0
2017/03/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/06	IGOV	04/05/2017			Index Future	252.5150	252.5150	252.5190	252.5190	0.002	0.0000	0.0000	922
2017/03/06	IGOV	03/08/2017			Index Future	257.3960	257.3960	257.4000	257.4000	0.002	0.0000	0.0000	412
2017/03/06	IGOV	02/11/2017			Index Future	262.5370	262.5370	262.5360	262.5360	0.000	0.0000	0.0000	0
2017/03/06	ILBI	04/05/2017			Index Future	684.3940	684.3940	684.2560	684.2560	(0.020)	0.0000	0.0000	0
2017/03/06	ILBI	03/08/2017			Index Future	697.3930	697.3930	697.2540	697.2540	(0.020)	0.0000	0.0000	0
2017/03/06	ILBI	02/11/2017			Index Future	711.4190	711.4190	711.2720	711.2720	(0.021)	0.0000	0.0000	0
2017/03/06	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2017/03/06	IS01	15/06/2017			Interest Rate Swap	99.6068	99.6068	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/03/06	IS01	21/09/2017			Interest Rate Swap	99.6109	99.6109	99.6127	99.6127	0.002	0.0000	0.0000	0
2017/03/06	IS01	21/12/2017			Interest Rate Swap	99.8378	99.8378	99.8391	99.8391	0.001	0.0000	0.0000	0
2017/03/06	IS01	15/03/2018			Interest Rate Swap	99.8376	99.8376	99.8281	99.8281	(0.010)	0.0000	0.0000	0
2017/03/06	IS02	18/12/2017			Interest Rate Swap	99.8660	99.8660	99.8662	99.8662	0.000	0.0000	0.0000	0
2017/03/06	IS02	16/03/2018			Interest Rate Swap	99.1226	99.1226	99.1132	99.1132	(0.010)	0.0000	0.0000	0
2017/03/06	IS02	15/06/2018			Interest Rate Swap	98.7464	98.7464	98.7318	98.7318	(0.015)	0.0000	0.0000	0
2017/03/06	IS02	21/09/2018			Interest Rate Swap	98.7681	98.7681	98.7496	98.7496	(0.019)	0.0000	0.0000	0
2017/03/06	IS02	21/12/2018			Interest Rate Swap	99.2300	99.2300	99.2000	99.2000	(0.030)	0.0000	0.0000	0
2017/03/06	IS02	15/03/2019			Interest Rate Swap	99.6966	99.6966	99.6654	99.6654	(0.031)	0.0000	0.0000	0
2017/03/06	IS05	17/12/2020			Interest Rate Swap	97.3170	97.3170	97.1933	97.1933	(0.127)	0.0000	0.0000	0
2017/03/06	IS05	16/03/2021			Interest Rate Swap	96.6317	96.6317	96.4938	96.4938	(0.143)	0.0000	0.0000	0
2017/03/06	IS05	15/06/2021			Interest Rate Swap	95.9140	95.9140	95.7666	95.7666	(0.154)	0.0000	0.0000	0
2017/03/06	IS05	21/09/2021			Interest Rate Swap	96.1753	96.1753	96.0231	96.0231	(0.158)	0.0000	0.0000	0
2017/03/06	IS05	21/12/2021			Interest Rate Swap	98.4167	98.4167	98.2606	98.2606	(0.159)	0.0000	0.0000	51
2017/03/06	IS05	15/03/2022			Interest Rate Swap	98.6061	98.6061	98.4422	98.4422	(0.166)	0.0000	0.0000	0
2017/03/06	IS10	17/12/2025			Interest Rate Swap	97.1664	97.1664	96.8711	96.8711	(0.304)	0.0000	0.0000	0
2017/03/06	IS10	16/03/2026			Interest Rate Swap	94.2360	94.2360	93.9276	93.9276	(0.327)	0.0000	0.0000	0
2017/03/06	IS10	15/06/2026			Interest Rate Swap	93.0148	93.0148	92.7079	92.7079	(0.330)	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
2017/03/06	IS10	21/09/2026			Interest Rate Swap	95.1470	95.1470	94.8567	94.8567	(0.305)	0.0000	0.0000	0
2017/03/06	IS10	21/12/2026			Interest Rate Swap	98.8592	98.8592	98.5865	98.5865	(0.276)	0.0000	0.0000	0
2017/03/06	IS10	15/03/2027			Interest Rate Swap	97.4560	97.4560	97.1841	97.1841	(0.279)	0.0000	0.0000	0
2017/03/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/06	JBAF	15/03/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	1,000
2017/03/06	JBAF	19/04/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/06	JBAF	17/05/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/06	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/06	JBAF	19/07/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/06	JBAF	16/08/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/06	JBAF	20/09/2017			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/06	JBAF	20/12/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/06	JBAF	20/03/2018			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/06	JBAF	20/06/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/06	JBAF	19/09/2018			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/03/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/06	JBAF	19/12/2018			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/03/06	R023	04/05/2017	8.61	Call	Bond Future	1,931.4900	1.9315	2,072.7400	2.0727	7.313	0	0	0
2017/03/06	R023	04/05/2017			Bond Future	8.2596	99.1411	8.2128	99.3511	(0.567)	0.0000	0.0000	19,183
2017/03/06	R023	04/05/2017	8.59	Call	Bond Future	1,866.2200	1.8662	2,004.6300	2.0046	7.417	0	0	0
2017/03/06	R023	04/05/2017	8.60	Call	Bond Future	1,898.7300	1.8987	2,038.5700	2.0386	7.365	0	0	0
2017/03/06	R023	04/05/2017	8.59	Put	Bond Future	400.1900	0.4002	328.6300	0.3286	(17.882)	0	0	0
2017/03/06	R023	04/05/2017	8.61	Put	Bond Future	377.5800	0.3776	308.8600	0.3089	(18.200)	0	0	0
2017/03/06	R023	04/05/2017	8.60	Put	Bond Future	388.7500	0.3888	318.6200	0.3186	(18.040)	0	0	0
2017/03/06	R023	03/08/2017	8.60	Put	Bond Future	900.2400	0.9002	814.0400	0.8140	(9.575)	0	0	0
2017/03/06	R023	03/08/2017			Bond Future	8.2846	101.0375	8.2351	101.2517	(0.597)	0.0000	0.0000	0
2017/03/06	R023	03/08/2017	8.59	Put	Bond Future	914.8600	0.9149	827.7100	0.8277	(9.526)	0	0	0
2017/03/06	R023	03/08/2017	8.60	Call	Bond Future	2,252.4100	2.2524	2,380.3800	2.3804	5.681	0	0	0
2017/03/06	R023	03/08/2017	8.58	Call	Bond Future	2,197.0300	2.1970	2,323.0900	2.3231	5.738	0	0	0
2017/03/06	R023	03/08/2017	8.59	Call	Bond Future	2,224.5200	2.2245	2,351.5400	2.3515	5.710	0	0	0
2017/03/06	R023	03/08/2017	8.58	Put	Bond Future	929.9100	0.9299	841.8000	0.8418	(9.475)	0	0	0
2017/03/06	R023	02/11/2017	8.56	Call	Bond Future	2,245.1900	2.2452	2,369.4400	2.3694	5.534	0	0	0
2017/03/06	R023	02/11/2017			Bond Future	8.3027	99.1015	8.2508	99.3180	(0.625)	0.0000	0.0000	0
2017/03/06	R023	02/11/2017	8.58	Call	Bond Future	2,296.4100	2.2964	2,422.3100	2.4223	5.482	0	0	0
2017/03/06	R023	02/11/2017	8.57	Call	Bond Future	2,270.5700	2.2706	2,395.6600	2.3957	5.509	0	0	0
2017/03/06	R023	02/11/2017	8.56	Put	Bond Future	1,180.1500	1.1802	1,087.9400	1.0879	(7.813)	0	0	0
2017/03/06	R023	02/11/2017	8.58	Put	Bond Future	1,149.1800	1.1492	1,058.6200	1.0586	(7.880)	0	0	0
2017/03/06	R023	02/11/2017	8.57	Put	Bond Future	1,164.4300	1.1644	1,073.0600	1.0731	(7.847)	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
2017/03/06	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R035	04/05/2017			Bond Future	9.4375	96.8572	9.3809	97.3248	(0.599)	0.0000	0.0000	8,517
2017/03/06	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R035	04/05/2017	9.55	Call	Bond Future	919.5200	0.9195	1,387.1000	1.3871	50.850	0	0	0
2017/03/06	R035	04/05/2017	9.53	Call	Bond Future	757.0300	0.7570	1,224.6100	1.2246	61.765	0	0	0
2017/03/06	R035	04/05/2017	9.54	Call	Bond Future	838.3300	0.8383	1,305.9100	1.3059	55.775	0	0	0
2017/03/06	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R035	03/08/2017			Bond Future	9.4842	98.7099	9.4259	99.1867	(0.615)	0.0000	0.0000	0
2017/03/06	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R035	03/08/2017	9.50	Call	Bond Future	128.4200	0.1284	605.1800	0.6052	371.251	0	0	0
2017/03/06	R035	03/08/2017	9.51	Call	Bond Future	209.6100	0.2096	686.3700	0.6864	227.451	0	0	0
2017/03/06	R035	03/08/2017	9.52	Call	Bond Future	290.6900	0.2907	767.4500	0.7675	164.010	0	0	0
2017/03/06	R035	02/11/2017			Bond Future	9.5280	96.1572	9.4681	96.6415	(0.629)	0.0000	0.0000	0
2017/03/06	R035	02/11/2017	9.60	Call	Bond Future	576.9100	0.5769	1,061.1700	1.0612	83.940	0	0	0
2017/03/06	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R035	02/11/2017	9.61	Call	Bond Future	656.6500	0.6567	1,140.9100	1.1409	73.747	0	0	0
2017/03/06	R035	02/11/2017	9.59	Call	Bond Future	497.0700	0.4971	981.3300	0.9813	97.423	0	0	0
2017/03/06	R186	04/05/2017			Bond Future	8.7453	115.2456	8.6986	115.5678	(0.534)	0.0000	0.0000	110,930
2017/03/06	R186	04/05/2017	8.89	Put	Bond Future	1,115.1100	1.1151	957.2300	0.9572	(14.158)	0	0	0
2017/03/06	R186	04/05/2017	8.94	Put	Bond Future	987.9900	0.9880	841.6100	0.8416	(14.816)	0	0	500
2017/03/06	R186	04/05/2017	9.20	Call	Bond Future	3,572.9700	3.5730	3,803.3400	3.8033	6.448	0	0	0
2017/03/06	R186	04/05/2017	8.91	Put	Bond Future	1,062.8700	1.0629	909.6100	0.9096	(14.419)	0	0	0
2017/03/06	R186	04/05/2017	8.70	Put	Bond Future	1,711.9200	1.7119	1,509.9400	1.5099	(11.798)	0	0	0
2017/03/06	R186	04/05/2017	8.90	Put	Bond Future	1,088.7500	1.0888	933.1900	0.9332	(14.288)	0	0	0
2017/03/06	R186	04/05/2017	8.44	Put	Bond Future	2,838.2300	2.8382	2,582.4800	2.5825	(9.011)	0	0	0
2017/03/06	R186	04/05/2017	8.91	Call	Bond Future	2,190.4400	2.1904	2,359.4100	2.3594	7.714	0	0	0
2017/03/06	R186	04/05/2017	8.98	Call	Bond Future	2,496.6300	2.4966	2,681.5100	2.6815	7.405	0	0	0
2017/03/06	R186	04/05/2017	9.20	Put	Bond Future	497.1100	0.4971	405.2500	0.4052	(18.479)	0	0	5,709
2017/03/06	R186	04/05/2017	8.70	Call	Bond Future	1,399.1700	1.3992	1,519.4200	1.5194	8.594	0	0	500
2017/03/06	R186	04/05/2017	8.89	Call	Bond Future	2,106.5900	2.1066	2,270.9400	2.2709	7.802	0	0	0
2017/03/06	R186	04/05/2017	8.94	Call	Bond Future	2,319.2800	2.3193	2,495.1300	2.4951	7.582	0	0	0
2017/03/06	R186	04/05/2017	8.98	Put	Bond Future	894.5000	0.8945	757.1500	0.7572	(15.355)	0	0	0
2017/03/06	R186	04/05/2017	8.90	Call	Bond Future	2,148.3000	2.1483	2,314.9700	2.3150	7.758	0	0	0
2017/03/06	R186	04/05/2017	8.44	Call	Bond Future	707.0700	0.7071	773.5500	0.7736	9.402	0	0	500
2017/03/06	R186	03/08/2017	8.93	Put	Bond Future	2,026.4200	2.0264	1,865.4700	1.8655	(7.943)	0	0	0
2017/03/06	R186	03/08/2017	9.35	Call	Bond Future	4,804.1200	4.8041	5,026.9500	5.0269	4.638	0	0	0
2017/03/06	R186	03/08/2017			Bond Future	8.7860	112.1471	8.7373	112.4756	(0.553)	0.0000	0.0000	0
2017/03/06	R186	03/08/2017	8.85	Put	Bond Future	2,262.1100	2.2621	2,089.7900	2.0898	(7.618)	0	0	750
2017/03/06	R186	03/08/2017	8.92	Put	Bond Future	2,054.8100	2.0548	1,892.4500	1.8925	(7.901)	0	0	0
2017/03/06	R186	03/08/2017	9.50	Call	Bond Future	5,532.3400	5.5323	5,772.0900	5.7721	4.334	0	0	0
2017/03/06	R186	03/08/2017	8.93	Call	Bond Future	2,992.3000	2.9923	3,159.9100	3.1599	5.601	0	0	0
2017/03/06	R186	03/08/2017	8.91	Call	Bond Future	2,915.9500	2.9160	3,080.7400	3.0807	5.651	0	0	0

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2017/03/06	R186	03/08/2017	9.35	Put	Bond Future	1,085.5900	1.0856	979.8600	0.9799	(9.739)	0	0	750
2017/03/06	R186	03/08/2017	8.85	Call	Bond Future	2,692.9700	2.6930	2,849.2100	2.8492	5.802	0	0	0
2017/03/06	R186	03/08/2017	8.92	Call	Bond Future	2,954.0000	2.9540	3,120.2000	3.1202	5.626	0	0	0
2017/03/06	R186	03/08/2017	9.50	Put	Bond Future	853.1500	0.8531	764.3400	0.7643	(10.410)	0	0	6,500
2017/03/06	R186	03/08/2017	8.91	Put	Bond Future	2,083.5000	2.0835	1,919.7300	1.9197	(7.860)	0	0	0
2017/03/06	R186	02/11/2017	8.88	Call	Bond Future	3,301.3200	3.3013	3,463.1200	3.4631	4.901	0	0	0
2017/03/06	R186	02/11/2017	8.89	Put	Bond Future	2,858.1400	2.8581	2,688.2500	2.6882	(5.944)	0	0	0
2017/03/06	R186	02/11/2017			Bond Future	8.8174	114.3628	8.7670	114.6957	(0.571)	0.0000	0.0000	0
2017/03/06	R186	02/11/2017	8.89	Call	Bond Future	3,336.2400	3.3362	3,499.1700	3.4992	4.884	0	0	0
2017/03/06	R186	02/11/2017	8.90	Call	Bond Future	3,371.3600	3.3714	3,535.4200	3.5354	4.866	0	0	0
2017/03/06	R186	02/11/2017	8.88	Put	Bond Future	2,888.8700	2.8889	2,717.8500	2.7179	(5.920)	0	0	0
2017/03/06	R186	02/11/2017	8.90	Put	Bond Future	2,827.6600	2.8277	2,658.9000	2.6589	(5.968)	0	0	0
2017/03/06	R197	04/05/2017	308.58	Put	Bond Future	6,869.0600	6.8691	6,876.5900	6.8766	0.110	0	0	0
2017/03/06	R197	04/05/2017			Bond Future	301.7109	301.7109	301.7034	301.7034	(0.002)	0.0000	0.0000	1,063
2017/03/06	R197	04/05/2017	308.60	Put	Bond Future	6,889.0600	6.8891	6,896.5900	6.8966	0.109	0	0	0
2017/03/06	R197	04/05/2017	308.59	Put	Bond Future	6,879.0600	6.8791	6,886.5900	6.8866	0.109	0	0	0
2017/03/06	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R197	03/08/2017			Bond Future	300.5903	300.5903	300.5821	300.5821	(0.003)	0.0000	0.0000	0
2017/03/06	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R197	03/08/2017	308.05	Put	Bond Future	7,459.7400	7.4597	7,467.8700	7.4679	0.109	0	0	0
2017/03/06	R197	03/08/2017	308.07	Put	Bond Future	7,479.7400	7.4797	7,487.8700	7.4879	0.109	0	0	0
2017/03/06	R197	03/08/2017	308.06	Put	Bond Future	7,469.7400	7.4697	7,477.8700	7.4779	0.109	0	0	0
2017/03/06	R197	02/11/2017	305.16	Call	Bond Future	1,434.1000	1.4341	1,420.6500	1.4206	(0.938)	0	0	0
2017/03/06	R197	02/11/2017			Bond Future	306.5941	306.5941	306.5806	306.5806	(0.004)	0.0000	0.0000	0
2017/03/06	R197	02/11/2017	305.17	Call	Bond Future	1,424.1000	1.4241	1,410.6500	1.4106	(0.944)	0	0	0
2017/03/06	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R197	02/11/2017	305.15	Call	Bond Future	1,444.1000	1.4441	1,430.6500	1.4306	(0.931)	0	0	0
2017/03/06	R202	04/05/2017	256.73	Put	Bond Future	8,494.2000	8.4942	8,499.9200	8.4999	0.067	0	0	0
2017/03/06	R202	04/05/2017			Bond Future	248.2358	248.2358	248.2301	248.2301	(0.002)	0.0000	0.0000	33,757
2017/03/06	R202	04/05/2017	256.72	Put	Bond Future	8,484.2000	8.4842	8,489.9200	8.4899	0.067	0	0	0
2017/03/06	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R202	04/05/2017	256.71	Put	Bond Future	8,474.2000	8.4742	8,479.9200	8.4799	0.067	0	0	0
2017/03/06	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R202	03/08/2017			Bond Future	249.3412	249.3412	249.3351	249.3351	(0.002)	0.0000	0.0000	0
2017/03/06	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R202	03/08/2017	258.35	Put	Bond Future	9,008.8500	9.0088	9,014.8800	9.0149	0.067	0	0	0
2017/03/06	R202	03/08/2017	258.37	Put	Bond Future	9,028.8500	9.0288	9,034.8800	9.0349	0.067	0	0	0
2017/03/06	R202	03/08/2017	258.36	Put	Bond Future	9,018.8500	9.0188	9,024.8800	9.0249	0.067	0	0	0

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2017/03/06	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R202	02/11/2017			Bond Future	254.3214	254.3214	254.3106	254.3106	(0.004)	0.0000	0.0000	0
2017/03/06	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R202	02/11/2017	253.89	Call	Bond Future	431.4200	0.4314	420.6300	0.4206	(2.501)	0	0	0
2017/03/06	R202	02/11/2017	253.90	Call	Bond Future	421.4200	0.4214	410.6300	0.4106	(2.560)	0	0	0
2017/03/06	R202	02/11/2017	253.91	Call	Bond Future	411.4200	0.4114	400.6300	0.4006	(2.623)	0	0	0
2017/03/06	R203	04/05/2017	6.92	Put	Bond Future	87.4800	0.0875	78.2100	0.0782	(10.597)	0	0	0
2017/03/06	R203	04/05/2017	6.91	Call	Bond Future	17.2300	0.0172	19.4900	0.0195	13.117	0	0	0
2017/03/06	R203	04/05/2017			Bond Future	7.1175	101.5700	7.0842	101.5817	(0.467)	0.0000	0.0000	31,101
2017/03/06	R203	04/05/2017	6.92	Call	Bond Future	18.2900	0.0183	20.6600	0.0207	12.958	0	0	0
2017/03/06	R203	04/05/2017	6.93	Call	Bond Future	19.2500	0.0193	21.7300	0.0217	12.883	0	0	0
2017/03/06	R203	04/05/2017	6.91	Put	Bond Future	89.9300	0.0899	80.5500	0.0805	(10.430)	0	0	0
2017/03/06	R203	04/05/2017	6.93	Put	Bond Future	84.9300	0.0849	75.7700	0.0758	(10.785)	0	0	0
2017/03/06	R203	03/08/2017	4.89	Call	Bond Future	3.2900	0.0033	4.6000	0.0046	39.818	0	0	0
2017/03/06	R203	03/08/2017			Bond Future	5.6805	103.5128	5.5678	103.5249	(1.983)	0.0000	0.0000	0
2017/03/06	R203	03/08/2017	4.87	Call	Bond Future	3.0800	0.0031	4.3200	0.0043	40.260	0	0	0
2017/03/06	R203	03/08/2017	4.88	Call	Bond Future	3.1800	0.0032	4.4600	0.0045	40.252	0	0	0
2017/03/06	R203	03/08/2017	4.87	Put	Bond Future	89.9800	0.0900	79.1500	0.0792	(12.036)	0	0	0
2017/03/06	R203	03/08/2017	4.89	Put	Bond Future	88.0400	0.0880	77.2800	0.0773	(12.222)	0	0	0
2017/03/06	R203	03/08/2017	4.88	Put	Bond Future	89.0000	0.0890	78.2100	0.0782	(12.124)	0	0	0
2017/03/06	R204	04/05/2017	7.90	Put	Bond Future	30.8300	0.0308	22.4900	0.0225	(27.052)	0	0	0
2017/03/06	R204	04/05/2017			Bond Future	7.4656	103.8423	7.4272	103.9002	(0.514)	0.0000	0.0000	28,827
2017/03/06	R204	04/05/2017	7.92	Put	Bond Future	27.6600	0.0277	20.0200	0.0200	(27.621)	0	0	0
2017/03/06	R204	04/05/2017	7.91	Put	Bond Future	29.2100	0.0292	21.2200	0.0212	(27.354)	0	0	0
2017/03/06	R204	04/05/2017	7.90	Call	Bond Future	683.0600	0.6831	732.5800	0.7326	7.250	0	0	0
2017/03/06	R204	04/05/2017	7.91	Call	Bond Future	696.3900	0.6964	746.2600	0.7463	7.161	0	0	0
2017/03/06	R204	04/05/2017	7.92	Call	Bond Future	709.7800	0.7098	760.0000	0.7600	7.075	0	0	0
2017/03/06	R204	03/08/2017	7.77	Put	Bond Future	152.7700	0.1528	133.6400	0.1336	(12.522)	0	0	0
2017/03/06	R204	03/08/2017			Bond Future	7.4113	101.7882	7.3654	101.8474	(0.619)	0.0000	0.0000	0
2017/03/06	R204	03/08/2017	7.76	Put	Bond Future	156.3100	0.1563	136.8600	0.1369	(12.443)	0	0	0
2017/03/06	R204	03/08/2017	7.75	Call	Bond Future	594.7800	0.5948	634.1500	0.6341	6.619	0	0	0
2017/03/06	R204	03/08/2017	7.76	Call	Bond Future	603.9600	0.6040	643.6600	0.6437	6.573	0	0	0
2017/03/06	R204	03/08/2017	7.77	Call	Bond Future	613.2100	0.6132	653.2300	0.6532	6.526	0	0	0
2017/03/06	R204	03/08/2017	7.75	Put	Bond Future	159.9300	0.1599	140.1500	0.1402	(12.368)	0	0	0
2017/03/06	R204	02/11/2017	7.76	Put	Bond Future	96.1000	0.0961	82.1000	0.0821	(14.568)	0	0	0
2017/03/06	R204	02/11/2017			Bond Future	7.2680	103.7992	7.2133	103.8576	(0.753)	0.0000	0.0000	0
2017/03/06	R204	02/11/2017	7.75	Put	Bond Future	98.3200	0.0983	84.0700	0.0841	(14.493)	0	0	0
2017/03/06	R204	02/11/2017	7.76	Call	Bond Future	618.2000	0.6182	662.5300	0.6625	7.171	0	0	0
2017/03/06	R204	02/11/2017	7.74	Call	Bond Future	601.8000	0.6018	645.6100	0.6456	7.280	0	0	0
2017/03/06	R204	02/11/2017	7.75	Call	Bond Future	609.8500	0.6098	653.9300	0.6539	7.228	0	0	0
2017/03/06	R204	02/11/2017	7.74	Put	Bond Future	100.8500	0.1009	86.3300	0.0863	(14.398)	0	0	0
2017/03/06	R207	04/05/2017	8.21	Put	Bond Future	55.6600	0.0557	38.3700	0.0384	(31.064)	0	0	0
2017/03/06	R207	04/05/2017			Bond Future	7.7363	101.1082	7.6828	101.2349	(0.691)	0.0000	0.0000	75,114

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
2017/03/06	R207	04/05/2017	8.22	Call	Bond Future	1,190.3300	1.1903	1,300.4100	1.3004	9.248	0	0	0
2017/03/06	R207	04/05/2017	8.20	Call	Bond Future	1,149.0100	1.1490	1,257.7400	1.2577	9.463	0	0	0
2017/03/06	R207	04/05/2017	8.21	Call	Bond Future	1,169.6600	1.1697	1,279.0700	1.2791	9.354	0	0	0
2017/03/06	R207	04/05/2017	8.20	Put	Bond Future	58.3700	0.0584	40.4000	0.0404	(30.786)	0	0	0
2017/03/06	R207	04/05/2017	8.22	Put	Bond Future	52.9900	0.0530	36.3700	0.0364	(31.364)	0	0	0
2017/03/06	R207	03/08/2017	8.19	Call	Bond Future	1,201.0300	1.2010	1,294.8100	1.2948	7.808	0	0	51
2017/03/06	R207	03/08/2017			Bond Future	7.7388	99.3989	7.6792	99.5282	(0.770)	0.0000	0.0000	0
2017/03/06	R207	03/08/2017	8.39	Put	Bond Future	143.6400	0.1436	118.9100	0.1189	(17.217)	0	0	0
2017/03/06	R207	03/08/2017	8.19	Put	Bond Future	229.2800	0.2293	193.7600	0.1938	(15.492)	0	0	0
2017/03/06	R207	03/08/2017	8.41	Put	Bond Future	136.8400	0.1368	113.0500	0.1130	(17.385)	0	0	0
2017/03/06	R207	03/08/2017	8.40	Put	Bond Future	140.2100	0.1402	115.9500	0.1160	(17.303)	0	0	0
2017/03/06	R207	03/08/2017	8.41	Call	Bond Future	1,578.0900	1.5781	1,683.6000	1.6836	6.686	0	0	0
2017/03/06	R207	03/08/2017	8.39	Call	Bond Future	1,542.3300	1.5423	1,646.9000	1.6469	6.780	0	0	0
2017/03/06	R207	03/08/2017	8.40	Call	Bond Future	1,560.1800	1.5602	1,665.2200	1.6652	6.733	0	0	0
2017/03/06	R207	02/11/2017			Bond Future	7.6982	101.3628	7.6323	101.4926	(0.856)	0.0000	0.0000	0
2017/03/06	R207	02/11/2017	8.03	Put	Bond Future	352.6800	0.3527	307.5500	0.3075	(12.796)	0	0	0
2017/03/06	R207	02/11/2017	8.05	Put	Bond Future	340.7100	0.3407	296.7300	0.2967	(12.908)	0	0	0
2017/03/06	R207	02/11/2017	8.03	Call	Bond Future	1,003.3200	1.0033	1,088.0800	1.0881	8.448	0	0	0
2017/03/06	R207	02/11/2017	8.04	Put	Bond Future	346.6500	0.3466	302.1000	0.3021	(12.852)	0	0	0
2017/03/06	R207	02/11/2017	8.04	Call	Bond Future	1,016.8200	1.0168	1,102.1600	1.1022	8.393	0	0	0
2017/03/06	R207	02/11/2017	8.05	Call	Bond Future	1,030.4000	1.0304	1,116.3100	1.1163	8.338	0	0	0
2017/03/06	R208	04/05/2017	8.39	Call	Bond Future	1,679.7600	1.6798	1,820.0900	1.8201	8.354	0	0	0
2017/03/06	R208	04/05/2017			Bond Future	7.8975	96.9255	7.8450	97.0950	(0.665)	0.0000	0.0000	21,498
2017/03/06	R208	04/05/2017	8.37	Call	Bond Future	1,625.6300	1.6256	1,764.0800	1.7641	8.517	0	0	0
2017/03/06	R208	04/05/2017	8.38	Call	Bond Future	1,652.5800	1.6526	1,791.9900	1.7920	8.436	0	0	0
2017/03/06	R208	04/05/2017	8.37	Put	Bond Future	118.0500	0.1180	87.0600	0.0871	(26.252)	0	0	0
2017/03/06	R208	04/05/2017	8.39	Put	Bond Future	109.0000	0.1090	79.8900	0.0799	(26.706)	0	0	0
2017/03/06	R208	04/05/2017	8.38	Put	Bond Future	113.4000	0.1134	83.3700	0.0834	(26.481)	0	0	0
2017/03/06	R208	03/08/2017	8.32	Call	Bond Future	1,696.0600	1.6961	1,812.2600	1.8123	6.851	0	0	0
2017/03/06	R208	03/08/2017			Bond Future	7.9076	98.7795	7.8509	98.9524	(0.717)	0.0000	0.0000	0
2017/03/06	R208	03/08/2017	8.30	Call	Bond Future	1,653.4300	1.6534	1,768.0600	1.7681	6.933	0	0	0
2017/03/06	R208	03/08/2017	8.31	Call	Bond Future	1,674.5700	1.6746	1,790.0000	1.7900	6.893	0	0	0
2017/03/06	R208	03/08/2017	8.30	Put	Bond Future	466.8900	0.4669	408.6600	0.4087	(12.472)	0	0	0
2017/03/06	R208	03/08/2017	8.32	Put	Bond Future	449.5300	0.4495	392.8700	0.3929	(12.604)	0	0	0
2017/03/06	R208	03/08/2017	8.31	Put	Bond Future	458.0300	0.4580	400.6000	0.4006	(12.538)	0	0	0
2017/03/06	R208	02/11/2017	8.18	Put	Bond Future	636.0500	0.6360	568.5500	0.5685	(10.612)	0	0	0
2017/03/06	R208	02/11/2017			Bond Future	7.8994	97.3282	7.8387	97.5025	(0.769)	0.0000	0.0000	0
2017/03/06	R208	02/11/2017	8.20	Put	Bond Future	616.0500	0.6160	550.0500	0.5501	(10.713)	0	0	0
2017/03/06	R208	02/11/2017	8.19	Put	Bond Future	625.9900	0.6260	559.2400	0.5592	(10.663)	0	0	0
2017/03/06	R208	02/11/2017	8.18	Call	Bond Future	1,436.9100	1.4369	1,543.7700	1.5438	7.437	0	0	0
2017/03/06	R208	02/11/2017	8.19	Call	Bond Future	1,455.2500	1.4553	1,562.8600	1.5629	7.395	0	0	0
2017/03/06	R208	02/11/2017	8.20	Call	Bond Future	1,473.6900	1.4737	1,582.0500	1.5821	7.353	0	0	0
2017/03/06	R209	04/05/2017	9.48	Put	Bond Future	1,449.6800	1.4497	1,257.1400	1.2571	(13.282)	0	0	0
2017/03/06	R209	04/05/2017			Bond Future	9.4157	72.9435	9.3643	73.2984	(0.546)	0.0000	0.0000	63,089
2017/03/06	R209	04/05/2017	9.47	Put	Bond Future	1,481.1900	1.4812	1,286.2400	1.2862	(13.162)	0	0	0
2017/03/06	R209	04/05/2017	9.63	Call	Bond Future	2,490.6000	2.4906	2,688.4400	2.6884	7.943	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
2017/03/06	R209	04/05/2017	8.93	Call	Bond Future	476.7700	0.4768	525.6000	0.5256	10.242	0	0	1,130
2017/03/06	R209	04/05/2017	9.33	Put	Bond Future	1,975.5500	1.9756	1,747.3400	1.7473	(11.552)	0	0	1,130
2017/03/06	R209	04/05/2017	9.46	Call	Bond Future	1,817.0500	1.8171	1,974.5300	1.9745	8.667	0	0	0
2017/03/06	R209	04/05/2017	9.47	Call	Bond Future	1,853.2300	1.8532	2,013.1200	2.0131	8.628	0	0	0
2017/03/06	R209	04/05/2017	9.33	Call	Bond Future	1,382.4600	1.3825	1,509.0900	1.5091	9.160	0	0	0
2017/03/06	R209	04/05/2017	9.48	Call	Bond Future	1,889.9200	1.8899	2,052.2200	2.0522	8.588	0	0	0
2017/03/06	R209	04/05/2017	9.63	Put	Bond Future	1,038.9500	1.0389	881.9500	0.8819	(15.111)	0	0	1,130
2017/03/06	R209	04/05/2017	8.93	Put	Bond Future	3,936.8100	3.9368	3,630.8000	3.6308	(7.773)	0	0	0
2017/03/06	R209	04/05/2017	9.46	Put	Bond Future	1,513.3100	1.5133	1,315.9500	1.3159	(13.042)	0	0	0
2017/03/06	R209	03/08/2017			Bond Future	9.4585	74.3388	9.4056	74.7006	(0.559)	0.0000	0.0000	0
2017/03/06	R209	03/08/2017	9.44	Call	Bond Future	2,606.9000	2.6069	2,769.1300	2.7691	6.223	0	0	0
2017/03/06	R209	03/08/2017	9.43	Put	Bond Future	2,768.2700	2.7683	2,567.2300	2.5672	(7.262)	0	0	0
2017/03/06	R209	03/08/2017	9.45	Put	Bond Future	2,698.5400	2.6985	2,500.4600	2.5005	(7.340)	0	0	0
2017/03/06	R209	03/08/2017	9.44	Put	Bond Future	2,733.1400	2.7331	2,533.5800	2.5336	(7.301)	0	0	0
2017/03/06	R209	03/08/2017	9.45	Call	Bond Future	2,640.6100	2.6406	2,804.3200	2.8043	6.200	0	0	0
2017/03/06	R209	03/08/2017	9.43	Call	Bond Future	2,573.6100	2.5736	2,734.3600	2.7344	6.246	0	0	0
2017/03/06	R209	02/11/2017	9.52	Put	Bond Future	3,243.2300	3.2432	3,053.4000	3.0534	(5.853)	0	0	0
2017/03/06	R209	02/11/2017			Bond Future	9.4966	72.6566	9.4425	73.0241	(0.570)	0.0000	0.0000	0
2017/03/06	R209	02/11/2017	9.54	Put	Bond Future	3,178.3000	3.1783	2,990.8400	2.9908	(5.898)	0	0	0
2017/03/06	R209	02/11/2017	9.53	Put	Bond Future	3,210.5200	3.2105	3,021.8700	3.0219	(5.876)	0	0	0
2017/03/06	R209	02/11/2017	9.54	Call	Bond Future	3,470.5900	3.4706	3,650.6200	3.6506	5.187	0	0	0
2017/03/06	R209	02/11/2017	9.52	Call	Bond Future	3,400.8900	3.4009	3,578.5500	3.5786	5.224	0	0	0
2017/03/06	R209	02/11/2017	9.53	Call	Bond Future	3,435.5400	3.4355	3,614.3800	3.6144	5.206	0	0	0
2017/03/06	R210	04/05/2017			Bond Future	188.2855	188.2855	188.2807	188.2807	(0.003)	0.0000	0.0000	1,698
2017/03/06	R210	04/05/2017	192.31	Put	Bond Future	4,024.4600	4.0245	4,029.2700	4.0293	0.120	0	0	0
2017/03/06	R210	04/05/2017	192.33	Put	Bond Future	4,044.4600	4.0445	4,049.2700	4.0493	0.119	0	0	0
2017/03/06	R210	04/05/2017	192.32	Put	Bond Future	4,034.4600	4.0345	4,039.2700	4.0393	0.119	0	0	0
2017/03/06	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R210	03/08/2017	196.29	Put	Bond Future	4,364.8700	4.3649	4,370.0000	4.3700	0.118	0	0	0
2017/03/06	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R210	03/08/2017			Bond Future	191.9251	191.9251	191.9200	191.9200	(0.003)	0.0000	0.0000	0
2017/03/06	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R210	03/08/2017	196.28	Put	Bond Future	4,354.8700	4.3549	4,360.0000	4.3600	0.118	0	0	0
2017/03/06	R210	03/08/2017	196.30	Put	Bond Future	4,374.8700	4.3749	4,380.0000	4.3800	0.117	0	0	0
2017/03/06	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R210	02/11/2017	192.07	Call	Bond Future	1,256.4600	1.2565	1,247.8700	1.2479	(0.684)	0	0	0
2017/03/06	R210	02/11/2017			Bond Future	193.3265	193.3265	193.3179	193.3179	(0.004)	0.0000	0.0000	0
2017/03/06	R210	02/11/2017	192.08	Call	Bond Future	1,246.4600	1.2465	1,237.8700	1.2379	(0.689)	0	0	0
2017/03/06	R210	02/11/2017	192.09	Call	Bond Future	1,236.4600	1.2365	1,227.8700	1.2279	(0.695)	0	0	0
2017/03/06	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R212	04/05/2017			Bond Future	149.3588	149.3588	149.2529	149.2529	(0.071)	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
2017/03/06	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R212	04/05/2017	152.23	Put	Bond Future	2,871.2000	2.8712	2,977.0800	2.9771	3.688	0	0	0
2017/03/06	R212	04/05/2017	152.25	Put	Bond Future	2,891.2000	2.8912	2,997.0800	2.9971	3.662	0	0	0
2017/03/06	R212	04/05/2017	152.24	Put	Bond Future	2,881.2000	2.8812	2,987.0800	2.9871	3.675	0	0	0
2017/03/06	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R212	03/08/2017			Bond Future	150.1961	150.1961	150.0879	150.0879	(0.072)	0.0000	0.0000	0
2017/03/06	R212	03/08/2017	153.34	Put	Bond Future	3,143.8800	3.1439	3,252.0700	3.2521	3.441	0	0	0
2017/03/06	R212	03/08/2017	153.36	Put	Bond Future	3,163.8800	3.1639	3,272.0700	3.2721	3.420	0	0	0
2017/03/06	R212	03/08/2017	153.35	Put	Bond Future	3,153.8800	3.1539	3,262.0700	3.2621	3.430	0	0	0
2017/03/06	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R212	02/11/2017			Bond Future	153.1961	153.1961	153.0831	153.0831	(0.074)	0.0000	0.0000	0
2017/03/06	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/06	R212	02/11/2017	152.42	Call	Bond Future	776.0800	0.7761	663.1000	0.6631	(14.558)	0	0	0
2017/03/06	R212	02/11/2017	152.40	Call	Bond Future	796.0800	0.7961	683.1000	0.6831	(14.192)	0	0	0
2017/03/06	R212	02/11/2017	152.41	Call	Bond Future	786.0800	0.7861	673.1000	0.6731	(14.373)	0	0	0
2017/03/06	R213	04/05/2017			Bond Future	9.1894	84.3773	9.1379	84.7284	(0.560)	0.0000	0.0000	44,651
2017/03/06	R213	04/05/2017	9.35	Put	Bond Future	1,127.3800	1.1274	960.8500	0.9608	(14.771)	0	0	0
2017/03/06	R213	04/05/2017	9.37	Put	Bond Future	1,076.4700	1.0765	914.7000	0.9147	(15.028)	0	0	0
2017/03/06	R213	04/05/2017	9.35	Call	Bond Future	2,210.1900	2.2102	2,394.7500	2.3947	8.350	0	0	0
2017/03/06	R213	04/05/2017	9.36	Put	Bond Future	1,101.7000	1.1017	937.5500	0.9375	(14.900)	0	0	0
2017/03/06	R213	04/05/2017	9.36	Call	Bond Future	2,251.2800	2.2513	2,438.2200	2.4382	8.304	0	0	0
2017/03/06	R213	04/05/2017	9.37	Call	Bond Future	2,292.7500	2.2928	2,482.0700	2.4821	8.257	0	0	0
2017/03/06	R213	03/08/2017	9.33	Put	Bond Future	2,262.6700	2.2627	2,082.3700	2.0824	(7.968)	0	0	0
2017/03/06	R213	03/08/2017			Bond Future	9.2312	85.9913	9.1781	86.3492	(0.575)	0.0000	0.0000	0
2017/03/06	R213	03/08/2017	9.35	Put	Bond Future	2,203.5100	2.2035	2,026.1600	2.0262	(8.049)	0	0	0
2017/03/06	R213	03/08/2017	9.34	Put	Bond Future	2,232.8300	2.2328	2,054.0100	2.0540	(8.009)	0	0	0
2017/03/06	R213	03/08/2017	9.33	Call	Bond Future	2,923.0700	2.9231	3,100.6600	3.1007	6.075	0	0	0
2017/03/06	R213	03/08/2017	9.34	Call	Bond Future	2,959.6600	2.9597	3,138.7300	3.1387	6.050	0	0	0
2017/03/06	R213	03/08/2017	9.35	Call	Bond Future	2,996.7100	2.9967	3,177.2500	3.1773	6.025	0	0	0
2017/03/06	R213	02/11/2017	9.36	Put	Bond Future	2,897.0000	2.8970	2,716.7000	2.7167	(6.224)	0	0	0
2017/03/06	R213	02/11/2017			Bond Future	9.2699	84.1385	9.2154	84.5019	(0.588)	0.0000	0.0000	0
2017/03/06	R213	02/11/2017	9.35	Put	Bond Future	2,927.1300	2.9271	2,745.6200	2.7456	(6.201)	0	0	0
2017/03/06	R213	02/11/2017	9.36	Call	Bond Future	3,492.3600	3.4924	3,675.4300	3.6754	5.242	0	0	0
2017/03/06	R213	02/11/2017	9.34	Call	Bond Future	3,421.1900	3.4212	3,601.8600	3.6019	5.281	0	0	0
2017/03/06	R213	02/11/2017	9.35	Call	Bond Future	3,456.6900	3.4567	3,638.5500	3.6386	5.261	0	0	0
2017/03/06	R213	02/11/2017	9.34	Put	Bond Future	2,957.5000	2.9575	2,774.8000	2.7748	(6.178)	0	0	0
2017/03/06	R214	04/05/2017	9.58	Put	Bond Future	1,480.2900	1.4803	1,283.1700	1.2832	(13.316)	0	0	0
2017/03/06	R214	04/05/2017			Bond Future	9.4940	73.1476	9.4427	73.5190	(0.540)	0.0000	0.0000	34,975
2017/03/06	R214	04/05/2017	9.57	Put	Bond Future	1,511.8400	1.5118	1,312.2500	1.3122	(13.202)	0	0	0
2017/03/06	R214	04/05/2017	9.58	Call	Bond Future	2,095.7500	2.0957	2,270.0500	2.2700	8.317	0	0	0
2017/03/06	R214	04/05/2017	9.56	Call	Bond Future	2,016.9500	2.0169	2,186.3200	2.1863	8.397	0	0	0
2017/03/06	R214	04/05/2017	9.57	Call	Bond Future	2,056.1600	2.0562	2,227.9900	2.2280	8.357	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
2017/03/06	R214	04/05/2017	9.56	Put	Bond Future	1,543.8900	1.5439	1,341.8400	1.3418	(13.087)	0	0	0
2017/03/06	R214	03/08/2017	9.51	Call	Bond Future	2,744.1500	2.7442	2,912.8800	2.9129	6.149	0	0	0
2017/03/06	R214	03/08/2017			Bond Future	9.5356	74.5467	9.4828	74.9254	(0.553)	0.0000	0.0000	0
2017/03/06	R214	03/08/2017	9.52	Call	Bond Future	2,780.0000	2.7800	2,950.2500	2.9502	6.124	0	0	0
2017/03/06	R214	03/08/2017	9.53	Call	Bond Future	2,816.0700	2.8161	2,987.8500	2.9879	6.100	0	0	0
2017/03/06	R214	03/08/2017	9.51	Put	Bond Future	2,927.3000	2.9273	2,717.2900	2.7173	(7.174)	0	0	0
2017/03/06	R214	03/08/2017	9.53	Put	Bond Future	2,855.8400	2.8558	2,648.8800	2.6489	(7.247)	0	0	0
2017/03/06	R214	03/08/2017	9.52	Put	Bond Future	2,891.4000	2.8914	2,682.9100	2.6829	(7.211)	0	0	0
2017/03/06	R214	02/11/2017	9.60	Call	Bond Future	3,576.6200	3.5766	3,763.2400	3.7632	5.218	0	0	0
2017/03/06	R214	02/11/2017			Bond Future	9.5744	72.7216	9.5204	73.1063	(0.564)	0.0000	0.0000	0
2017/03/06	R214	02/11/2017	9.58	Call	Bond Future	3,505.6600	3.5057	3,689.7800	3.6898	5.252	0	0	0
2017/03/06	R214	02/11/2017	9.59	Call	Bond Future	3,541.0500	3.5411	3,726.4300	3.7264	5.235	0	0	0
2017/03/06	R214	02/11/2017	9.60	Put	Bond Future	3,395.2700	3.3953	3,197.1900	3.1972	(5.834)	0	0	0
2017/03/06	R214	02/11/2017	9.58	Put	Bond Future	3,465.9200	3.4659	3,265.3400	3.2653	(5.787)	0	0	0
2017/03/06	R214	02/11/2017	9.59	Put	Bond Future	3,430.4500	3.4305	3,231.1300	3.2311	(5.810)	0	0	0
2017/03/06	R248	04/05/2017	9.66	Call	Bond Future	2,826.1200	2.8261	3,046.4200	3.0464	7.795	0	0	0
2017/03/06	R248	04/05/2017			Bond Future	9.5653	93.5956	9.5140	94.0687	(0.537)	0.0000	0.0000	70,632
2017/03/06	R248	04/05/2017	9.67	Call	Bond Future	2,877.0100	2.8770	3,100.2800	3.1003	7.760	0	0	0
2017/03/06	R248	04/05/2017	9.65	Put	Bond Future	2,005.0900	2.0051	1,749.3500	1.7494	(12.755)	0	0	0
2017/03/06	R248	04/05/2017	9.67	Put	Bond Future	1,926.0500	1.9260	1,676.2600	1.6763	(12.969)	0	0	0
2017/03/06	R248	04/05/2017	9.66	Put	Bond Future	1,965.2600	1.9653	1,712.5000	1.7125	(12.861)	0	0	0
2017/03/06	R248	04/05/2017	9.65	Call	Bond Future	2,775.6900	2.7757	2,993.0100	2.9930	7.829	0	0	0
2017/03/06	R248	03/08/2017			Bond Future	9.6089	95.3859	9.5561	95.8682	(0.550)	0.0000	0.0000	200
2017/03/06	R248	03/08/2017	9.57	Call	Bond Future	3,568.7400	3.5687	3,780.0900	3.7801	5.922	0	0	0
2017/03/06	R248	03/08/2017	9.56	Put	Bond Future	3,971.1200	3.9711	3,698.2500	3.6982	(6.871)	0	0	0
2017/03/06	R248	03/08/2017	9.58	Put	Bond Future	3,876.2400	3.8762	3,607.1400	3.6071	(6.942)	0	0	0
2017/03/06	R248	03/08/2017	9.57	Put	Bond Future	3,923.4600	3.9235	3,652.4800	3.6525	(6.907)	0	0	0
2017/03/06	R248	03/08/2017	9.58	Call	Bond Future	3,612.9400	3.6129	3,826.1700	3.8262	5.902	0	0	0
2017/03/06	R248	03/08/2017	9.56	Call	Bond Future	3,524.8200	3.5248	3,734.2800	3.7343	5.942	0	0	0
2017/03/06	R248	02/11/2017	9.66	Put	Bond Future	4,565.3000	4.5653	4,309.6800	4.3097	(5.599)	0	0	0
2017/03/06	R248	02/11/2017			Bond Future	9.6498	92.8309	9.5957	93.3210	(0.561)	0.0000	0.0000	0
2017/03/06	R248	02/11/2017	9.65	Put	Bond Future	4,610.6100	4.6106	4,353.4600	4.3535	(5.577)	0	0	0
2017/03/06	R248	02/11/2017	9.64	Call	Bond Future	4,568.0400	4.5680	4,799.4100	4.7994	5.065	0	0	0
2017/03/06	R248	02/11/2017	9.65	Call	Bond Future	4,612.5900	4.6126	4,845.5000	4.8455	5.049	0	0	0
2017/03/06	R248	02/11/2017	9.66	Call	Bond Future	4,657.3400	4.6573	4,891.7800	4.8918	5.034	0	0	0
2017/03/06	R248	02/11/2017	9.64	Put	Bond Future	4,656.2800	4.6563	4,397.5900	4.3976	(5.556)	0	0	0

Total

797481