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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/03/2017 TO 07/03/2017

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
2017/03/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	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
2017/03/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2025	04/05/2017			Bond Future	129.3001	129.3001	129.2973	129.2973	(0.002)	0.0000	0.0000	3,234
2017/03/07	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2025	04/05/2017	132.56	Put	Bond Future	3,259.8700	3.2599	3,262.7100	3.2627	0.087	0	0	0
2017/03/07	2025	04/05/2017	132.58	Put	Bond Future	3,279.8700	3.2799	3,282.7100	3.2827	0.087	0	0	0
2017/03/07	2025	04/05/2017	132.57	Put	Bond Future	3,269.8700	3.2699	3,272.7100	3.2727	0.087	0	0	0
2017/03/07	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2025	03/08/2017			Bond Future	130.4540	130.4540	130.4498	130.4498	(0.003)	0.0000	0.0000	0
2017/03/07	2025	03/08/2017	133.96	Put	Bond Future	3,506.0000	3.5060	3,510.2200	3.5102	0.120	0	0	0
2017/03/07	2025	03/08/2017	133.98	Put	Bond Future	3,526.0000	3.5260	3,530.2200	3.5302	0.120	0	0	0
2017/03/07	2025	03/08/2017	133.97	Put	Bond Future	3,516.0000	3.5160	3,520.2200	3.5202	0.120	0	0	0
2017/03/07	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2025	02/11/2017	132.98	Call	Bond Future	77.2800	0.0773	74.7200	0.0747	(3.313)	0	0	0
2017/03/07	2025	02/11/2017			Bond Future	133.0573	133.0573	133.0547	133.0547	(0.002)	0.0000	0.0000	0
2017/03/07	2025	02/11/2017	132.96	Call	Bond Future	97.2800	0.0973	94.7200	0.0947	(2.632)	0	0	0
2017/03/07	2025	02/11/2017	132.97	Call	Bond Future	87.2800	0.0873	84.7200	0.0847	(2.933)	0	0	0
2017/03/07	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2029	04/05/2017			Bond Future	100.8844	100.8844	100.8822	100.8822	(0.002)	0.0000	0.0000	2,272
2017/03/07	2029	04/05/2017	100.67	Call	Bond Future	214.3700	0.2144	212.2400	0.2122	(0.994)	0	0	0
2017/03/07	2029	04/05/2017	100.65	Call	Bond Future	234.3700	0.2344	232.2400	0.2322	(0.909)	0	0	0
2017/03/07	2029	04/05/2017	100.66	Call	Bond Future	224.3700	0.2244	222.2400	0.2222	(0.949)	0	0	0
2017/03/07	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2030	04/05/2017	9.33	Call	Bond Future	1,578.0800	1.5781	1,869.3300	1.8693	18.456	0	0	0
2017/03/07	2030	04/05/2017			Bond Future	9.1026	93.9314	9.0612	94.2227	(0.455)	0.0000	0.0000	32,675
2017/03/07	2030	04/05/2017	9.34	Call	Bond Future	1,646.6100	1.6466	1,937.8600	1.9379	17.688	0	0	0
2017/03/07	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2030	04/05/2017	9.32	Call	Bond Future	1,509.4800	1.5095	1,800.7300	1.8007	19.295	0	0	0
2017/03/07	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2030	03/08/2017	9.33	Call	Bond Future	1,237.7400	1.2377	1,534.0900	1.5341	23.943	0	0	0
2017/03/07	2030	03/08/2017			Bond Future	9.1494	91.7215	9.1067	92.0179	(0.467)	0.0000	0.0000	0

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2017/03/07	2030	03/08/2017	9.34	Call	Bond Future	1,305.6100	1.3056	1,601.9600	1.6020	22.698	0	0	0
2017/03/07	2030	03/08/2017	9.35	Call	Bond Future	1,373.4000	1.3734	1,669.7500	1.6697	21.578	0	0	0
2017/03/07	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2030	02/11/2017			Bond Future	9.1847	93.5320	9.1404	93.8351	(0.482)	0.0000	0.0000	0
2017/03/07	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2030	02/11/2017	9.34	Call	Bond Future	1,051.9500	1.0519	1,354.9900	1.3550	28.807	0	0	0
2017/03/07	2030	02/11/2017	9.35	Call	Bond Future	1,119.1100	1.1191	1,422.1500	1.4222	27.079	0	0	0
2017/03/07	2030	02/11/2017	9.36	Call	Bond Future	1,186.1900	1.1862	1,489.2300	1.4892	25.547	0	0	0
2017/03/07	2032	04/05/2017	9.45	Call	Bond Future	2,692.6000	2.6926	2,885.3200	2.8853	7.157	0	0	0
2017/03/07	2032	04/05/2017			Bond Future	9.2365	92.9660	9.1952	93.2787	(0.447)	0.0000	0.0000	19,129
2017/03/07	2032	04/05/2017	9.46	Call	Bond Future	2,740.4100	2.7404	2,935.0800	2.9351	7.104	0	0	0
2017/03/07	2032	04/05/2017	9.44	Put	Bond Future	1,127.8200	1.1278	1,005.8400	1.0058	(10.816)	0	0	0
2017/03/07	2032	04/05/2017	9.46	Put	Bond Future	1,075.6800	1.0757	957.6200	0.9576	(10.975)	0	0	0
2017/03/07	2032	04/05/2017	9.45	Put	Bond Future	1,101.4400	1.1014	981.4300	0.9814	(10.896)	0	0	0
2017/03/07	2032	04/05/2017	9.44	Call	Bond Future	2,645.3300	2.6453	2,836.0800	2.8361	7.211	0	0	0
2017/03/07	2032	03/08/2017	9.43	Put	Bond Future	2,328.5100	2.3285	2,187.0900	2.1871	(6.073)	0	0	0
2017/03/07	2032	03/08/2017			Bond Future	9.2810	94.7444	9.2384	95.0626	(0.459)	0.0000	0.0000	0
2017/03/07	2032	03/08/2017	9.45	Put	Bond Future	2,265.0800	2.2651	2,126.2400	2.1262	(6.130)	0	0	0
2017/03/07	2032	03/08/2017	9.44	Put	Bond Future	2,296.6300	2.2966	2,156.5000	2.1565	(6.102)	0	0	0
2017/03/07	2032	03/08/2017	9.44	Call	Bond Future	3,471.0100	3.4710	3,649.0900	3.6491	5.130	0	0	0
2017/03/07	2032	03/08/2017	9.45	Call	Bond Future	3,512.6000	3.5126	3,691.9700	3.6920	5.106	0	0	0
2017/03/07	2032	03/08/2017	9.43	Call	Bond Future	3,429.6600	3.4297	3,606.4500	3.6064	5.155	0	0	0
2017/03/07	2032	02/11/2017			Bond Future	9.3204	92.4554	9.2764	92.7807	(0.473)	0.0000	0.0000	0
2017/03/07	2032	02/11/2017	9.48	Put	Bond Future	2,949.5800	2.9496	2,805.3800	2.8054	(4.889)	0	0	0
2017/03/07	2032	02/11/2017	9.50	Put	Bond Future	2,885.6500	2.8856	2,743.5500	2.7436	(4.924)	0	0	0
2017/03/07	2032	02/11/2017	9.49	Put	Bond Future	2,917.4800	2.9175	2,774.3300	2.7743	(4.907)	0	0	0
2017/03/07	2032	02/11/2017	9.48	Call	Bond Future	4,114.0300	4.1140	4,295.1600	4.2952	4.403	0	0	0
2017/03/07	2032	02/11/2017	9.49	Call	Bond Future	4,154.2000	4.1542	4,336.3800	4.3364	4.385	0	0	0
2017/03/07	2032	02/11/2017	9.50	Call	Bond Future	4,194.5700	4.1946	4,377.8000	4.3778	4.368	0	0	0
2017/03/07	2033	04/05/2017			Bond Future	106.6852	106.6852	106.6828	106.6828	(0.002)	0.0000	0.0000	5,778
2017/03/07	2033	04/05/2017	110.83	Put	Bond Future	4,144.7600	4.1448	4,147.2100	4.1472	0.059	0	0	0
2017/03/07	2033	04/05/2017	110.85	Put	Bond Future	4,164.7600	4.1648	4,167.2100	4.1672	0.059	0	0	0
2017/03/07	2033	04/05/2017	110.84	Put	Bond Future	4,154.7600	4.1548	4,157.2100	4.1572	0.059	0	0	0
2017/03/07	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2033	03/08/2017	113.14	Put	Bond Future	4,392.7000	4.3927	4,396.1500	4.3962	0.079	0	0	0
2017/03/07	2033	03/08/2017			Bond Future	108.7473	108.7473	108.7439	108.7439	(0.003)	0.0000	0.0000	0
2017/03/07	2033	03/08/2017	113.13	Put	Bond Future	4,382.7000	4.3827	4,386.1500	4.3862	0.079	0	0	0
2017/03/07	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2033	03/08/2017	113.12	Put	Bond Future	4,372.7000	4.3727	4,376.1500	4.3762	0.079	0	0	0

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2017/03/07	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2033	02/11/2017			Bond Future	109.8271	109.8271	109.8249	109.8249	(0.002)	0.0000	0.0000	0
2017/03/07	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2033	02/11/2017	110.07	Put	Bond Future	242.9000	0.2429	245.0600	0.2451	0.889	0	0	0
2017/03/07	2033	02/11/2017	110.09	Put	Bond Future	262.9000	0.2629	265.0600	0.2651	0.822	0	0	0
2017/03/07	2033	02/11/2017	110.08	Put	Bond Future	252.9000	0.2529	255.0600	0.2551	0.854	0	0	0
2017/03/07	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2037	04/05/2017			Bond Future	9.4795	93.6061	9.4433	93.9058	(0.382)	0.0000	0.0000	48,577
2017/03/07	2037	04/05/2017	9.58	Put	Bond Future	1,631.0400	1.6310	1,490.4700	1.4905	(8.618)	0	0	0
2017/03/07	2037	04/05/2017	9.60	Put	Bond Future	1,562.2300	1.5622	1,425.5200	1.4255	(8.751)	0	0	0
2017/03/07	2037	04/05/2017	9.59	Put	Bond Future	1,596.3500	1.5963	1,457.7200	1.4577	(8.684)	0	0	0
2017/03/07	2037	04/05/2017	9.60	Call	Bond Future	2,548.5200	2.5485	2,711.5000	2.7115	6.395	0	0	0
2017/03/07	2037	04/05/2017	9.58	Call	Bond Future	2,454.8100	2.4548	2,613.9300	2.6139	6.482	0	0	0
2017/03/07	2037	04/05/2017	9.59	Call	Bond Future	2,501.4400	2.5014	2,662.5000	2.6625	6.439	0	0	0
2017/03/07	2037	03/08/2017	9.57	Call	Bond Future	3,438.0700	3.4381	3,592.2100	3.5922	4.483	0	0	0
2017/03/07	2037	03/08/2017			Bond Future	9.5295	91.1395	9.4922	91.4444	(0.391)	0.0000	0.0000	160
2017/03/07	2037	03/08/2017	9.58	Call	Bond Future	3,480.4700	3.4805	3,635.8200	3.6358	4.463	0	0	0
2017/03/07	2037	03/08/2017	9.56	Put	Bond Future	3,147.3000	3.1473	2,995.3500	2.9954	(4.828)	0	0	0
2017/03/07	2037	03/08/2017	9.57	Put	Bond Future	3,108.4700	3.1085	2,957.7200	2.9577	(4.850)	0	0	0
2017/03/07	2037	03/08/2017	9.58	Put	Bond Future	3,069.7700	3.0698	2,920.2300	2.9202	(4.871)	0	0	0
2017/03/07	2037	03/08/2017	9.56	Call	Bond Future	3,395.6900	3.3957	3,548.6300	3.5486	4.504	0	0	0
2017/03/07	2037	02/11/2017			Bond Future	9.5694	92.9387	9.5309	93.2504	(0.402)	0.0000	0.0000	0
2017/03/07	2037	02/11/2017	9.66	Call	Bond Future	4,556.2600	4.5563	4,720.9500	4.7210	3.615	0	0	0
2017/03/07	2037	02/11/2017	9.65	Put	Bond Future	3,866.1200	3.8661	3,718.1100	3.7181	(3.828)	0	0	0
2017/03/07	2037	02/11/2017	9.67	Put	Bond Future	3,790.0600	3.7901	3,643.9400	3.6439	(3.855)	0	0	0
2017/03/07	2037	02/11/2017	9.66	Put	Bond Future	3,827.9400	3.8279	3,680.8800	3.6809	(3.842)	0	0	0
2017/03/07	2037	02/11/2017	9.67	Call	Bond Future	4,598.1800	4.5982	4,763.8100	4.7638	3.602	0	0	0
2017/03/07	2037	02/11/2017	9.65	Call	Bond Future	4,514.5200	4.5145	4,678.2600	4.6783	3.627	0	0	0
2017/03/07	2038	04/05/2017	139.77	Put	Bond Future	5,891.7200	5.8917	5,894.8000	5.8948	0.052	0	0	0
2017/03/07	2038	04/05/2017			Bond Future	133.8783	133.8783	133.8752	133.8752	(0.002)	0.0000	0.0000	20,553
2017/03/07	2038	04/05/2017	139.79	Put	Bond Future	5,911.7200	5.9117	5,914.8000	5.9148	0.052	0	0	0
2017/03/07	2038	04/05/2017	139.78	Put	Bond Future	5,901.7200	5.9017	5,904.8000	5.9048	0.052	0	0	0
2017/03/07	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2038	03/08/2017			Bond Future	134.9525	134.9525	134.9481	134.9481	(0.003)	0.0000	0.0000	0
2017/03/07	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2038	03/08/2017	141.16	Put	Bond Future	6,207.5200	6.2075	6,211.9300	6.2119	0.071	0	0	0
2017/03/07	2038	03/08/2017	141.18	Put	Bond Future	6,227.5200	6.2275	6,231.9300	6.2319	0.071	0	0	0
2017/03/07	2038	03/08/2017	141.17	Put	Bond Future	6,217.5200	6.2175	6,221.9300	6.2219	0.071	0	0	0
2017/03/07	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2038	02/11/2017	136.80	Call	Bond Future	845.5100	0.8455	842.8500	0.8428	(0.315)	0	0	0
2017/03/07	2038	02/11/2017			Bond Future	137.6455	137.6455	137.6428	137.6428	(0.002)	0.0000	0.0000	0
2017/03/07	2038	02/11/2017	136.81	Call	Bond Future	835.5100	0.8355	832.8500	0.8328	(0.318)	0	0	0
2017/03/07	2038	02/11/2017	136.82	Call	Bond Future	825.5100	0.8255	822.8500	0.8228	(0.322)	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
2017/03/07	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2040	04/05/2017			Bond Future	9.4885	97.8879	9.4472	98.2574	(0.435)	0.0000	0.0000	9,195
2017/03/07	2040	04/05/2017	9.62	Put	Bond Future	1,679.1200	1.6791	1,515.6700	1.5157	(9.734)	0	0	0
2017/03/07	2040	04/05/2017	9.64	Put	Bond Future	1,608.3100	1.6083	1,449.4600	1.4495	(9.877)	0	0	0
2017/03/07	2040	04/05/2017	9.63	Put	Bond Future	1,643.5000	1.6435	1,482.3500	1.4824	(9.805)	0	0	0
2017/03/07	2040	04/05/2017	9.62	Call	Bond Future	2,840.0700	2.8401	3,046.1500	3.0462	7.256	0	0	0
2017/03/07	2040	04/05/2017	9.63	Call	Bond Future	2,891.8200	2.8918	3,100.2000	3.1002	7.206	0	0	0
2017/03/07	2040	04/05/2017	9.64	Call	Bond Future	2,943.8700	2.9439	3,154.5500	3.1545	7.157	0	0	0
2017/03/07	2040	03/08/2017			Bond Future	9.5371	95.2529	9.4947	95.6288	(0.445)	0.0000	0.0000	0
2017/03/07	2040	03/08/2017	9.61	Put	Bond Future	3,274.1900	3.2742	3,095.1400	3.0951	(5.469)	0	0	0
2017/03/07	2040	03/08/2017	9.63	Put	Bond Future	3,193.9400	3.1939	3,017.7900	3.0178	(5.515)	0	0	0
2017/03/07	2040	03/08/2017	9.62	Put	Bond Future	3,233.7500	3.2338	3,056.1500	3.0562	(5.492)	0	0	0
2017/03/07	2040	03/08/2017	9.61	Call	Bond Future	3,913.7000	3.9137	4,110.5700	4.1106	5.030	0	0	0
2017/03/07	2040	03/08/2017	9.62	Call	Bond Future	3,960.4800	3.9605	4,158.8000	4.1588	5.007	0	0	0
2017/03/07	2040	03/08/2017	9.63	Call	Bond Future	4,007.7700	4.0078	4,207.5400	4.2075	4.985	0	0	0
2017/03/07	2040	02/11/2017			Bond Future	9.5759	97.1332	9.5321	97.5174	(0.457)	0.0000	0.0000	0
2017/03/07	2040	02/11/2017	9.66	Call	Bond Future	4,964.8400	4.9648	5,168.8000	5.1688	4.108	0	0	0
2017/03/07	2040	02/11/2017	9.65	Put	Bond Future	4,274.4700	4.2745	4,093.0300	4.0930	(4.245)	0	0	0
2017/03/07	2040	02/11/2017	9.67	Put	Bond Future	4,191.7800	4.1918	4,012.6400	4.0126	(4.274)	0	0	0
2017/03/07	2040	02/11/2017	9.66	Put	Bond Future	4,233.1200	4.2331	4,052.8300	4.0528	(4.259)	0	0	0
2017/03/07	2040	02/11/2017	9.67	Call	Bond Future	5,009.8400	5.0098	5,214.9500	5.2150	4.094	0	0	0
2017/03/07	2040	02/11/2017	9.65	Call	Bond Future	4,919.7200	4.9197	5,122.5300	5.1225	4.122	0	0	0
2017/03/07	2044	04/05/2017			Bond Future	9.5278	94.8580	9.4866	95.2312	(0.433)	0.0000	0.0000	22,991
2017/03/07	2044	04/05/2017	9.67	Call	Bond Future	2,943.1200	2.9431	3,153.4300	3.1534	7.146	0	0	0
2017/03/07	2044	04/05/2017	9.66	Put	Bond Future	1,712.8000	1.7128	1,547.6300	1.5476	(9.643)	0	0	0
2017/03/07	2044	04/05/2017	9.68	Put	Bond Future	1,641.1100	1.6411	1,480.5400	1.4805	(9.784)	0	0	0
2017/03/07	2044	04/05/2017	9.67	Put	Bond Future	1,676.5900	1.6766	1,513.7300	1.5137	(9.714)	0	0	0
2017/03/07	2044	04/05/2017	9.68	Call	Bond Future	2,995.6200	2.9956	3,208.2200	3.2082	7.097	0	0	0
2017/03/07	2044	04/05/2017	9.66	Call	Bond Future	2,891.2200	2.8912	3,099.2200	3.0992	7.194	0	0	0
2017/03/07	2044	03/08/2017			Bond Future	9.5754	92.2902	9.5330	92.6700	(0.443)	0.0000	0.0000	0
2017/03/07	2044	03/08/2017	9.62	Put	Bond Future	3,411.2600	3.4113	3,226.5800	3.2266	(5.414)	0	0	0
2017/03/07	2044	03/08/2017	9.64	Put	Bond Future	3,325.9400	3.3259	3,144.2400	3.1442	(5.463)	0	0	0
2017/03/07	2044	03/08/2017	9.63	Put	Bond Future	3,368.3900	3.3684	3,185.2100	3.1852	(5.438)	0	0	0
2017/03/07	2044	03/08/2017	9.64	Call	Bond Future	3,899.3400	3.8993	4,097.3700	4.0974	5.079	0	0	0
2017/03/07	2044	03/08/2017	9.62	Call	Bond Future	3,807.7600	3.8078	4,002.8100	4.0028	5.122	0	0	0
2017/03/07	2044	03/08/2017	9.63	Call	Bond Future	3,853.4100	3.8534	4,049.9600	4.0500	5.101	0	0	0
2017/03/07	2044	02/11/2017	9.68	Call	Bond Future	4,978.1000	4.9781	5,182.4200	5.1824	4.104	0	0	0
2017/03/07	2044	02/11/2017			Bond Future	9.6134	94.1120	9.5697	94.5002	(0.454)	0.0000	0.0000	0
2017/03/07	2044	02/11/2017	9.66	Call	Bond Future	4,887.8200	4.8878	5,089.8200	5.0898	4.133	0	0	0
2017/03/07	2044	02/11/2017	9.67	Call	Bond Future	4,933.0200	4.9330	5,136.1800	5.1362	4.118	0	0	0
2017/03/07	2044	02/11/2017	9.66	Put	Bond Future	4,476.9000	4.4769	4,290.7000	4.2907	(4.159)	0	0	0
2017/03/07	2044	02/11/2017	9.68	Put	Bond Future	4,391.7000	4.3917	4,207.8200	4.2078	(4.187)	0	0	0
2017/03/07	2044	02/11/2017	9.67	Put	Bond Future	4,434.2900	4.4343	4,249.2500	4.2493	(4.173)	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
2017/03/07	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2046	04/05/2017			Bond Future	131.0967	131.0967	131.0940	131.0940	(0.002)	0.0000	0.0000	20,133
2017/03/07	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2046	04/05/2017	138.32	Put	Bond Future	7,223.2800	7.2233	7,226.0000	7.2260	0.038	0	0	0
2017/03/07	2046	04/05/2017	138.34	Put	Bond Future	7,243.2800	7.2433	7,246.0000	7.2460	0.038	0	0	0
2017/03/07	2046	04/05/2017	138.33	Put	Bond Future	7,233.2800	7.2333	7,236.0000	7.2360	0.038	0	0	0
2017/03/07	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2046	03/08/2017	141.17	Put	Bond Future	7,539.5000	7.5395	7,543.6000	7.5436	0.054	0	0	0
2017/03/07	2046	03/08/2017			Bond Future	133.6305	133.6305	133.6264	133.6264	(0.003)	0.0000	0.0000	0
2017/03/07	2046	03/08/2017	141.19	Put	Bond Future	7,559.5000	7.5595	7,563.6000	7.5636	0.054	0	0	0
2017/03/07	2046	03/08/2017	141.18	Put	Bond Future	7,549.5000	7.5495	7,553.6000	7.5536	0.054	0	0	0
2017/03/07	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2046	02/11/2017			Bond Future	134.6931	134.6931	134.6907	134.6907	(0.002)	0.0000	0.0000	0
2017/03/07	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2046	02/11/2017	136.30	Put	Bond Future	1,606.8800	1.6069	1,609.3500	1.6094	0.154	0	0	0
2017/03/07	2046	02/11/2017	136.32	Put	Bond Future	1,626.8800	1.6269	1,629.3500	1.6294	0.152	0	0	0
2017/03/07	2046	02/11/2017	136.31	Put	Bond Future	1,616.8800	1.6169	1,619.3500	1.6194	0.153	0	0	0
2017/03/07	2050	04/05/2017			Bond Future	143.4315	143.4315	143.0952	143.0952	(0.234)	0.0000	0.0000	24,054
2017/03/07	2050	04/05/2017	147.83	Put	Bond Future	4,398.4700	4.3985	4,734.7900	4.7348	7.646	0	0	0
2017/03/07	2050	04/05/2017	147.85	Put	Bond Future	4,418.4700	4.4185	4,754.7900	4.7548	7.612	0	0	0
2017/03/07	2050	04/05/2017	147.84	Put	Bond Future	4,408.4700	4.4085	4,744.7900	4.7448	7.629	0	0	0
2017/03/07	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2050	03/08/2017			Bond Future	144.5249	144.5249	144.1809	144.1809	(0.238)	0.0000	0.0000	0
2017/03/07	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2050	03/08/2017	149.22	Put	Bond Future	4,695.0900	4.6951	5,039.1400	5.0391	7.328	0	0	0
2017/03/07	2050	03/08/2017	149.24	Put	Bond Future	4,715.0900	4.7151	5,059.1400	5.0591	7.297	0	0	0
2017/03/07	2050	03/08/2017	149.23	Put	Bond Future	4,705.0900	4.7051	5,049.1400	5.0491	7.312	0	0	0
2017/03/07	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	2050	02/11/2017			Bond Future	147.4090	147.4090	147.0601	147.0601	(0.237)	0.0000	0.0000	0
2017/03/07	2050	02/11/2017	144.67	Call	Bond Future	2,739.0300	2.7390	2,390.0600	2.3901	(12.741)	0	0	0
2017/03/07	2050	02/11/2017	144.65	Call	Bond Future	2,759.0300	2.7590	2,410.0600	2.4101	(12.648)	0	0	0
2017/03/07	2050	02/11/2017	144.66	Call	Bond Future	2,749.0300	2.7490	2,400.0600	2.4001	(12.694)	0	0	0
2017/03/07	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	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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2017/03/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	AL37	04/05/2017			Index Future	530.7910	530.7910	531.7480	531.7480	0.180	0.0000	0.0000	1
2017/03/07	AL37	03/08/2017			Index Future	540.9450	540.9450	541.9170	541.9170	0.180	0.0000	0.0000	0
2017/03/07	AL37	02/11/2017			Index Future	551.6190	551.6190	552.6150	552.6150	0.181	0.0000	0.0000	0
2017/03/07	AL7T	04/05/2017			Index Future	613.0730	613.0730	614.4090	614.4090	0.218	0.0000	0.0000	0
2017/03/07	AL7T	03/08/2017			Index Future	624.8010	624.8010	626.1590	626.1590	0.217	0.0000	0.0000	0
2017/03/07	AL7T	02/11/2017			Index Future	637.1290	637.1290	638.5200	638.5200	0.218	0.0000	0.0000	0
2017/03/07	ALBI	04/05/2017			Index Future	557.4240	557.4240	558.9430	558.9430	0.273	0.0000	0.0000	598
2017/03/07	ALBI	03/08/2017			Index Future	568.0870	568.0870	569.6320	569.6320	0.272	0.0000	0.0000	0
2017/03/07	ALBI	02/11/2017			Index Future	579.2960	579.2960	580.8770	580.8770	0.273	0.0000	0.0000	0
2017/03/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	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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2017/03/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	EL28	04/05/2017			Bond Future	129.8480	129.8480	129.8472	129.8472	(0.001)	0.0000	0.0000	0
2017/03/07	EL28	04/05/2017	137.90	Put	Bond Future	8,052.0500	8.0521	8,052.7900	8.0528	0.009	0	0	0
2017/03/07	EL28	04/05/2017	137.92	Put	Bond Future	8,072.0500	8.0721	8,072.7900	8.0728	0.009	0	0	0
2017/03/07	EL28	04/05/2017	137.91	Put	Bond Future	8,062.0500	8.0621	8,062.7900	8.0628	0.009	0	0	0
2017/03/07	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2017/03/07	EL28	03/08/2017			Bond Future	132.3578		132.3578	132.3556	132.3556	(0.002)	0.0000	0.0000	0
2017/03/07	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	EL28	03/08/2017	135.16	Put	Bond Future	2,802.2100		2.8022	2,804.4100	2.8044	0.079	0	0	0
2017/03/07	EL28	03/08/2017	135.18	Put	Bond Future	2,822.2100		2.8222	2,824.4100	2.8244	0.078	0	0	0
2017/03/07	EL28	03/08/2017	135.17	Put	Bond Future	2,812.2100		2.8122	2,814.4100	2.8144	0.078	0	0	0
2017/03/07	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	EL28	02/11/2017			Bond Future	133.2319		133.2319	133.2315	133.2315	0.000	0.0000	0.0000	0
2017/03/07	EL28	02/11/2017	133.87	Put	Bond Future	638.1100		0.6381	638.4800	0.6385	0.058	0	0	0
2017/03/07	EL28	02/11/2017	133.89	Put	Bond Future	658.1100		0.6581	658.4800	0.6585	0.056	0	0	0
2017/03/07	EL28	02/11/2017	133.88	Put	Bond Future	648.1100		0.6481	648.4800	0.6485	0.057	0	0	0
2017/03/07	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	ES33	04/05/2017			Bond Future	10.4068		78.4865	10.3702	78.7227	(0.352)	0.0000	0.0000	9,466
2017/03/07	ES33	04/05/2017	10.55	Call	Bond Future	913.1600		0.9132	1,149.2800	1.1493	25.857	0	0	0
2017/03/07	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	ES33	04/05/2017	10.56	Call	Bond Future	976.3400		0.9763	1,212.4600	1.2125	24.184	0	0	0
2017/03/07	ES33	04/05/2017	10.54	Call	Bond Future	849.9100		0.8499	1,086.0300	1.0860	27.782	0	0	0
2017/03/07	ES33	03/08/2017			Bond Future	10.4840		79.9880	10.4463	80.2281	(0.360)	0.0000	0.0000	0
2017/03/07	ES33	03/08/2017	10.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	ES33	03/08/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	ES33	03/08/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	ES33	03/08/2017	10.55	Call	Bond Future	417.1300		0.4171	657.2900	0.6573	57.574	0	0	0
2017/03/07	ES33	03/08/2017	10.53	Call	Bond Future	291.0300		0.2910	531.1900	0.5312	82.521	0	0	0
2017/03/07	ES33	03/08/2017	10.54	Call	Bond Future	354.1200		0.3541	594.2800	0.5943	67.819	0	0	0
2017/03/07	ES33	02/11/2017	10.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	ES33	02/11/2017			Bond Future	10.5595		77.7736	10.5204	78.0193	(0.370)	0.0000	0.0000	0
2017/03/07	ES33	02/11/2017	10.68	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	ES33	02/11/2017	10.67	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	ES33	02/11/2017	10.66	Call	Bond Future	626.1300		0.6261	871.7700	0.8718	39.231	0	0	0
2017/03/07	ES33	02/11/2017	10.67	Call	Bond Future	687.9900		0.6880	933.6300	0.9336	35.704	0	0	0
2017/03/07	ES33	02/11/2017	10.68	Call	Bond Future	749.7700		0.7498	995.4100	0.9954	32.762	0	0	0
2017/03/07	ES42	04/05/2017			Bond Future	10.5534		82.3538	10.5168	82.6256	(0.347)	0.0000	0.0000	8,777
2017/03/07	ES42	03/08/2017			Bond Future	10.6292		83.9292	10.5915	84.2057	(0.355)	0.0000	0.0000	0
2017/03/07	ES42	02/11/2017			Bond Future	10.7024		81.3237	10.6633	81.6064	(0.365)	0.0000	0.0000	0
2017/03/07	GOVI	04/05/2017			GOVI	555.1880		555.1880	556.7130	556.7130	0.275	0.0000	0.0000	396
2017/03/07	GOVI	04/05/2017	262.19	Call	GOVI	2,929,980.0000		292.9980	2,945,230.0000	294.5230	0.520	0	0	0
2017/03/07	GOVI	04/05/2017	262.20	Call	GOVI	2,929,880.0000		292.9880	2,945,130.0000	294.5130	0.520	0	0	0
2017/03/07	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	GOVI	04/05/2017	262.18	Call	GOVI	2,930,080.0000		293.0080	2,945,330.0000	294.5330	0.520	0	0	0
2017/03/07	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	GOVI	03/08/2017			GOVI	565.8080		565.8080	567.3590	567.3590	0.274	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/07	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	GOVI	03/08/2017	561.09	Call	GOVI	47,180.0000	4.7180	62,690.0000	6.2690	32.874	0	0	0
2017/03/07	GOVI	03/08/2017	561.10	Call	GOVI	47,080.0000	4.7080	62,590.0000	6.2590	32.944	0	0	0
2017/03/07	GOVI	03/08/2017	561.11	Call	GOVI	46,980.0000	4.6980	62,490.0000	6.2490	33.014	0	0	0
2017/03/07	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	GOVI	02/11/2017			GOVI	576.9730	576.9730	578.5590	578.5590	0.275	0.0000	0.0000	0
2017/03/07	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	GOVI	02/11/2017	572.44	Call	GOVI	45,330.0000	4.5330	61,190.0000	6.1190	34.988	0	0	0
2017/03/07	GOVI	02/11/2017	572.45	Call	GOVI	45,230.0000	4.5230	61,090.0000	6.1090	35.065	0	0	0
2017/03/07	GOVI	02/11/2017	572.46	Call	GOVI	45,130.0000	4.5130	60,990.0000	6.0990	35.143	0	0	0
2017/03/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/07	IGOV	04/05/2017			Index Future	252.5190	252.5190	252.3200	252.3200	(0.079)	0.0000	0.0000	922
2017/03/07	IGOV	03/08/2017			Index Future	257.4000	257.4000	257.1940	257.1940	(0.080)	0.0000	0.0000	412
2017/03/07	IGOV	02/11/2017			Index Future	262.5360	262.5360	262.3300	262.3300	(0.078)	0.0000	0.0000	0
2017/03/07	ILBI	04/05/2017			Index Future	684.2560	684.2560	684.1160	684.1160	(0.020)	0.0000	0.0000	0
2017/03/07	ILBI	03/08/2017			Index Future	697.2540	697.2540	697.1130	697.1130	(0.020)	0.0000	0.0000	0
2017/03/07	ILBI	02/11/2017			Index Future	711.2720	711.2720	711.1260	711.1260	(0.021)	0.0000	0.0000	0
2017/03/07	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2017/03/07	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6103	99.6103	0.003	0.0000	0.0000	0
2017/03/07	IS01	21/09/2017			Interest Rate Swap	99.6127	99.6127	99.6150	99.6150	0.002	0.0000	0.0000	0
2017/03/07	IS01	21/12/2017			Interest Rate Swap	99.8391	99.8391	99.8382	99.8382	(0.001)	0.0000	0.0000	0
2017/03/07	IS01	15/03/2018			Interest Rate Swap	99.8281	99.8281	99.8251	99.8251	(0.003)	0.0000	0.0000	0
2017/03/07	IS01	21/06/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	IS02	18/12/2017			Interest Rate Swap	99.8662	99.8662	99.8659	99.8659	0.000	0.0000	0.0000	0
2017/03/07	IS02	16/03/2018			Interest Rate Swap	99.1132	99.1132	99.1102	99.1102	(0.003)	0.0000	0.0000	0
2017/03/07	IS02	15/06/2018			Interest Rate Swap	98.7318	98.7318	98.7237	98.7237	(0.008)	0.0000	0.0000	0
2017/03/07	IS02	21/09/2018			Interest Rate Swap	98.7496	98.7496	98.7343	98.7343	(0.016)	0.0000	0.0000	0
2017/03/07	IS02	21/12/2018			Interest Rate Swap	99.2000	99.2000	99.1800	99.1800	(0.020)	0.0000	0.0000	0
2017/03/07	IS02	15/03/2019			Interest Rate Swap	99.6654	99.6654	99.6382	99.6382	(0.027)	0.0000	0.0000	0
2017/03/07	IS02	21/06/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	IS05	17/12/2020			Interest Rate Swap	97.1933	97.1933	97.1283	97.1283	(0.067)	0.0000	0.0000	0
2017/03/07	IS05	16/03/2021			Interest Rate Swap	96.4938	96.4938	96.4225	96.4225	(0.074)	0.0000	0.0000	0
2017/03/07	IS05	15/06/2021			Interest Rate Swap	95.7666	95.7666	95.6878	95.6878	(0.082)	0.0000	0.0000	0
2017/03/07	IS05	21/09/2021			Interest Rate Swap	96.0231	96.0231	95.9357	95.9357	(0.091)	0.0000	0.0000	0
2017/03/07	IS05	21/12/2021			Interest Rate Swap	98.2606	98.2606	98.1667	98.1667	(0.096)	0.0000	0.0000	51
2017/03/07	IS05	15/03/2022			Interest Rate Swap	98.4422	98.4422	98.3430	98.3430	(0.101)	0.0000	0.0000	0
2017/03/07	IS05	21/06/2022			Interest Rate Swap	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
2017/03/07	IS10	17/12/2025			Interest Rate Swap	96.8711	96.8711	96.7658	96.7658	(0.109)	0.0000	0.0000	0
2017/03/07	IS10	16/03/2026			Interest Rate Swap	93.9276	93.9276	93.8201	93.8201	(0.115)	0.0000	0.0000	0
2017/03/07	IS10	15/06/2026			Interest Rate Swap	92.7079	92.7079	92.5921	92.5921	(0.125)	0.0000	0.0000	0
2017/03/07	IS10	21/09/2026			Interest Rate Swap	94.8567	94.8567	94.7306	94.7306	(0.133)	0.0000	0.0000	0
2017/03/07	IS10	21/12/2026			Interest Rate Swap	98.5865	98.5865	98.4521	98.4521	(0.136)	0.0000	0.0000	0
2017/03/07	IS10	15/03/2027			Interest Rate Swap	97.1841	97.1841	97.0403	97.0403	(0.148)	0.0000	0.0000	0
2017/03/07	IS10	21/06/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/07	JBAF	15/03/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	1,000
2017/03/07	JBAF	19/04/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/07	JBAF	17/05/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/07	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/07	JBAF	19/07/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/07	JBAF	16/08/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/07	JBAF	20/09/2017			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/07	JBAF	20/12/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/07	JBAF	20/03/2018			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/07	JBAF	20/06/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/07	JBAF	19/09/2018			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/03/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/07	JBAF	19/12/2018			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/03/07	R023	04/05/2017	8.61	Call	Bond Future	2,072.7400	2.0727	2,233.2900	2.2333	7.746	0	0	0
2017/03/07	R023	04/05/2017			Bond Future	8.2128	99.3511	8.1660	99.5615	(0.570)	0.0000	0.0000	19,183
2017/03/07	R023	04/05/2017	8.59	Call	Bond Future	2,004.6300	2.0046	2,162.7600	2.1628	7.888	0	0	0
2017/03/07	R023	04/05/2017	8.60	Call	Bond Future	2,038.5700	2.0386	2,197.9200	2.1979	7.817	0	0	0
2017/03/07	R023	04/05/2017	8.59	Put	Bond Future	328.6300	0.3286	276.3600	0.2764	(15.905)	0	0	0
2017/03/07	R023	04/05/2017	8.61	Put	Bond Future	308.8600	0.3089	259.0100	0.2590	(16.140)	0	0	0
2017/03/07	R023	04/05/2017	8.60	Put	Bond Future	318.6200	0.3186	267.5700	0.2676	(16.022)	0	0	0
2017/03/07	R023	03/08/2017	8.60	Put	Bond Future	814.0400	0.8140	741.6700	0.7417	(8.890)	0	0	0
2017/03/07	R023	03/08/2017			Bond Future	8.2351	101.2517	8.1858	101.4655	(0.598)	0.0000	0.0000	0
2017/03/07	R023	03/08/2017	8.59	Put	Bond Future	827.7100	0.8277	754.4600	0.7545	(8.850)	0	0	0
2017/03/07	R023	03/08/2017	8.60	Call	Bond Future	2,380.3800	2.3804	2,521.8800	2.5219	5.944	0	0	0
2017/03/07	R023	03/08/2017	8.58	Call	Bond Future	2,323.0900	2.3231	2,462.8100	2.4628	6.014	0	0	0
2017/03/07	R023	03/08/2017	8.59	Call	Bond Future	2,351.5400	2.3515	2,492.1600	2.4922	5.980	0	0	0
2017/03/07	R023	03/08/2017	8.58	Put	Bond Future	841.8000	0.8418	767.6500	0.7677	(8.809)	0	0	0
2017/03/07	R023	02/11/2017	8.56	Call	Bond Future	2,369.4400	2.3694	2,506.2800	2.5063	5.775	0	0	0
2017/03/07	R023	02/11/2017			Bond Future	8.2508	99.3180	8.1985	99.5370	(0.634)	0.0000	0.0000	0
2017/03/07	R023	02/11/2017	8.58	Call	Bond Future	2,422.3100	2.4223	2,560.7700	2.5608	5.716	0	0	0
2017/03/07	R023	02/11/2017	8.57	Call	Bond Future	2,395.6600	2.3957	2,533.3000	2.5333	5.745	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
2017/03/07	R023	02/11/2017	8.56	Put	Bond Future	1,087.9400	1.0879	1,005.7700	1.0058	(7.553)	0	0	0
2017/03/07	R023	02/11/2017	8.58	Put	Bond Future	1,058.6200	1.0586	978.0700	0.9781	(7.609)	0	0	0
2017/03/07	R023	02/11/2017	8.57	Put	Bond Future	1,073.0600	1.0731	991.6900	0.9917	(7.583)	0	0	0
2017/03/07	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R035	04/05/2017			Bond Future	9.3809	97.3248	9.3448	97.6255	(0.385)	0.0000	0.0000	8,517
2017/03/07	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R035	04/05/2017	9.55	Call	Bond Future	1,387.1000	1.3871	1,687.8000	1.6878	21.678	0	0	0
2017/03/07	R035	04/05/2017	9.53	Call	Bond Future	1,224.6100	1.2246	1,525.3100	1.5253	24.555	0	0	0
2017/03/07	R035	04/05/2017	9.54	Call	Bond Future	1,305.9100	1.3059	1,606.6100	1.6066	23.026	0	0	0
2017/03/07	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R035	03/08/2017			Bond Future	9.4259	99.1867	9.3887	99.4925	(0.395)	0.0000	0.0000	0
2017/03/07	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R035	03/08/2017	9.50	Call	Bond Future	605.1800	0.6052	910.9900	0.9110	50.532	0	0	0
2017/03/07	R035	03/08/2017	9.51	Call	Bond Future	686.3700	0.6864	992.1800	0.9922	44.555	0	0	0
2017/03/07	R035	03/08/2017	9.52	Call	Bond Future	767.4500	0.7675	1,073.2600	1.0733	39.848	0	0	0
2017/03/07	R035	02/11/2017			Bond Future	9.4681	96.6415	9.4297	96.9543	(0.406)	0.0000	0.0000	0
2017/03/07	R035	02/11/2017	9.60	Call	Bond Future	1,061.1700	1.0612	1,373.9800	1.3740	29.478	0	0	0
2017/03/07	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R035	02/11/2017	9.61	Call	Bond Future	1,140.9100	1.1409	1,453.7200	1.4537	27.418	0	0	0
2017/03/07	R035	02/11/2017	9.59	Call	Bond Future	981.3300	0.9813	1,294.1400	1.2941	31.876	0	0	0
2017/03/07	R186	04/05/2017			Bond Future	8.6986	115.5678	8.6623	115.8198	(0.418)	8.7070	8.7070	110,940
2017/03/07	R186	04/05/2017	8.89	Put	Bond Future	957.2300	0.9572	857.8200	0.8578	(10.385)	0	0	0
2017/03/07	R186	04/05/2017	8.94	Put	Bond Future	841.6100	0.8416	750.6700	0.7507	(10.805)	0	0	500
2017/03/07	R186	04/05/2017	9.20	Call	Bond Future	3,803.3400	3.8033	4,002.2600	4.0023	5.230	0	0	0
2017/03/07	R186	04/05/2017	8.91	Put	Bond Future	909.6100	0.9096	813.6200	0.8136	(10.553)	0	0	0
2017/03/07	R186	04/05/2017	8.70	Put	Bond Future	1,509.9400	1.5099	1,376.3100	1.3763	(8.850)	0	0	0
2017/03/07	R186	04/05/2017	8.90	Put	Bond Future	933.1900	0.9332	835.5000	0.8355	(10.468)	0	0	0
2017/03/07	R186	04/05/2017	8.44	Put	Bond Future	2,582.4800	2.5825	2,402.9000	2.4029	(6.954)	0	0	0
2017/03/07	R186	04/05/2017	8.91	Call	Bond Future	2,359.4100	2.3594	2,515.3900	2.5154	6.611	0	0	0
2017/03/07	R186	04/05/2017	8.98	Call	Bond Future	2,681.5100	2.6815	2,849.0900	2.8491	6.249	0	0	0
2017/03/07	R186	04/05/2017	9.20	Put	Bond Future	405.2500	0.4052	352.2000	0.3522	(13.091)	0	0	5,709
2017/03/07	R186	04/05/2017	8.70	Call	Bond Future	1,519.4200	1.5194	1,637.7600	1.6378	7.788	0	0	500
2017/03/07	R186	04/05/2017	8.89	Call	Bond Future	2,270.9400	2.2709	2,423.5000	2.4235	6.718	0	0	0
2017/03/07	R186	04/05/2017	8.94	Call	Bond Future	2,495.1300	2.4951	2,656.1600	2.6562	6.454	0	0	0
2017/03/07	R186	04/05/2017	8.98	Put	Bond Future	757.1500	0.7572	672.7600	0.6728	(11.146)	0	0	0
2017/03/07	R186	04/05/2017	8.90	Call	Bond Future	2,314.9700	2.3150	2,469.2500	2.4693	6.664	0	0	0
2017/03/07	R186	04/05/2017	8.44	Call	Bond Future	773.5500	0.7736	845.9400	0.8459	9.358	0	0	500
2017/03/07	R186	03/08/2017	8.93	Put	Bond Future	1,865.4700	1.8655	1,755.5400	1.7555	(5.893)	0	0	0
2017/03/07	R186	03/08/2017	9.35	Call	Bond Future	5,026.9500	5.0269	5,214.0600	5.2141	3.722	0	0	0
2017/03/07	R186	03/08/2017			Bond Future	8.7373	112.4756	8.6996	112.7318	(0.432)	0.0000	0.0000	0
2017/03/07	R186	03/08/2017	8.85	Put	Bond Future	2,089.7900	2.0898	1,971.1100	1.9711	(5.679)	0	0	750
2017/03/07	R186	03/08/2017	8.92	Put	Bond Future	1,892.4500	1.8925	1,781.4300	1.7814	(5.866)	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
2017/03/07	R186	03/08/2017	9.50	Call	Bond Future	5,772.0900	5.7721	5,971.1900	5.9712	3.449	0	0	0
2017/03/07	R186	03/08/2017	8.93	Call	Bond Future	3,159.9100	3.1599	3,306.1200	3.3061	4.627	0	0	0
2017/03/07	R186	03/08/2017	8.91	Call	Bond Future	3,080.7400	3.0807	3,224.7700	3.2248	4.675	0	0	0
2017/03/07	R186	03/08/2017	9.35	Put	Bond Future	979.8600	0.9799	910.8300	0.9108	(7.045)	0	0	750
2017/03/07	R186	03/08/2017	8.85	Call	Bond Future	2,849.2100	2.8492	2,986.6700	2.9867	4.824	0	0	0
2017/03/07	R186	03/08/2017	8.92	Call	Bond Future	3,120.2000	3.1202	3,265.3200	3.2653	4.651	0	0	0
2017/03/07	R186	03/08/2017	9.50	Put	Bond Future	764.3400	0.7643	707.3000	0.7073	(7.463)	0	0	6,500
2017/03/07	R186	03/08/2017	8.91	Put	Bond Future	1,919.7300	1.9197	1,807.6200	1.8076	(5.840)	0	0	0
2017/03/07	R186	02/11/2017	8.88	Call	Bond Future	3,463.1200	3.4631	3,603.2600	3.6033	4.047	0	0	0
2017/03/07	R186	02/11/2017	8.89	Put	Bond Future	2,688.2500	2.6882	2,567.0300	2.5670	(4.509)	0	0	0
2017/03/07	R186	02/11/2017			Bond Future	8.7670	114.6957	8.7275	114.9579	(0.451)	0.0000	0.0000	0
2017/03/07	R186	02/11/2017	8.89	Call	Bond Future	3,499.1700	3.4992	3,640.2000	3.6402	4.030	0	0	0
2017/03/07	R186	02/11/2017	8.90	Call	Bond Future	3,535.4200	3.5354	3,677.3300	3.6773	4.014	0	0	0
2017/03/07	R186	02/11/2017	8.88	Put	Bond Future	2,717.8500	2.7179	2,595.7400	2.5957	(4.493)	0	0	0
2017/03/07	R186	02/11/2017	8.90	Put	Bond Future	2,658.9000	2.6589	2,538.5600	2.5386	(4.526)	0	0	0
2017/03/07	R197	04/05/2017	308.58	Put	Bond Future	6,876.5900	6.8766	6,883.9500	6.8839	0.107	0	0	0
2017/03/07	R197	04/05/2017			Bond Future	301.7034	301.7034	301.6960	301.6960	(0.002)	0.0000	0.0000	1,063
2017/03/07	R197	04/05/2017	308.60	Put	Bond Future	6,896.5900	6.8966	6,903.9500	6.9039	0.107	0	0	0
2017/03/07	R197	04/05/2017	308.59	Put	Bond Future	6,886.5900	6.8866	6,893.9500	6.8939	0.107	0	0	0
2017/03/07	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R197	03/08/2017			Bond Future	300.5821	300.5821	300.5717	300.5717	(0.003)	0.0000	0.0000	0
2017/03/07	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R197	03/08/2017	308.05	Put	Bond Future	7,467.8700	7.4679	7,478.2700	7.4783	0.139	0	0	0
2017/03/07	R197	03/08/2017	308.07	Put	Bond Future	7,487.8700	7.4879	7,498.2700	7.4983	0.139	0	0	0
2017/03/07	R197	03/08/2017	308.06	Put	Bond Future	7,477.8700	7.4779	7,488.2700	7.4883	0.139	0	0	0
2017/03/07	R197	02/11/2017	305.16	Call	Bond Future	1,420.6500	1.4206	1,414.0000	1.4140	(0.468)	0	0	0
2017/03/07	R197	02/11/2017			Bond Future	306.5806	306.5806	306.5740	306.5740	(0.002)	0.0000	0.0000	0
2017/03/07	R197	02/11/2017	305.17	Call	Bond Future	1,410.6500	1.4106	1,404.0000	1.4040	(0.471)	0	0	0
2017/03/07	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R197	02/11/2017	305.15	Call	Bond Future	1,430.6500	1.4306	1,424.0000	1.4240	(0.465)	0	0	0
2017/03/07	R202	04/05/2017	256.73	Put	Bond Future	8,499.9200	8.4999	9,149.6300	9.1496	7.644	0	0	0
2017/03/07	R202	04/05/2017			Bond Future	248.2301	248.2301	247.5804	247.5804	(0.262)	0.0000	0.0000	33,757
2017/03/07	R202	04/05/2017	256.72	Put	Bond Future	8,489.9200	8.4899	9,139.6300	9.1396	7.653	0	0	0
2017/03/07	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R202	04/05/2017	256.71	Put	Bond Future	8,479.9200	8.4799	9,129.6300	9.1296	7.662	0	0	0
2017/03/07	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R202	03/08/2017			Bond Future	249.3351	249.3351	248.6704	248.6704	(0.267)	0.0000	0.0000	0
2017/03/07	R202	03/08/2017	258.37	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/07	R202	03/08/2017	258.35	Put	Bond Future	9,014.8800	9.0149	9,679.6200	9.6796	7.374	0	0	0
2017/03/07	R202	03/08/2017	258.37	Put	Bond Future	9,034.8800	9.0349	9,699.6200	9.6996	7.357	0	0	0
2017/03/07	R202	03/08/2017	258.36	Put	Bond Future	9,024.8800	9.0249	9,689.6200	9.6896	7.366	0	0	0
2017/03/07	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R202	02/11/2017			Bond Future	254.3106	254.3106	253.6361	253.6361	(0.265)	0.0000	0.0000	0
2017/03/07	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	253.9000	0.2539	100.000	0	0	0
2017/03/07	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	273.9000	0.2739	100.000	0	0	0
2017/03/07	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	263.9000	0.2639	100.000	0	0	0
2017/03/07	R202	02/11/2017	253.89	Call	Bond Future	420.6300	0.4206	0.0000	0.0000	(100.000)	0	0	0
2017/03/07	R202	02/11/2017	253.90	Call	Bond Future	410.6300	0.4106	0.0000	0.0000	(100.000)	0	0	0
2017/03/07	R202	02/11/2017	253.91	Call	Bond Future	400.6300	0.4006	0.0000	0.0000	(100.000)	0	0	0
2017/03/07	R203	04/05/2017	6.92	Put	Bond Future	78.2100	0.0782	76.7400	0.0767	(1.880)	0	0	0
2017/03/07	R203	04/05/2017	6.91	Call	Bond Future	19.4900	0.0195	19.6500	0.0197	0.821	0	0	0
2017/03/07	R203	04/05/2017			Bond Future	7.0842	101.5817	7.0796	101.5833	(0.066)	0.0000	0.0000	31,101
2017/03/07	R203	04/05/2017	6.92	Call	Bond Future	20.6600	0.0207	20.8300	0.0208	0.823	0	0	0
2017/03/07	R203	04/05/2017	6.93	Call	Bond Future	21.7300	0.0217	21.9100	0.0219	0.828	0	0	0
2017/03/07	R203	04/05/2017	6.91	Put	Bond Future	80.5500	0.0805	79.0700	0.0791	(1.837)	0	0	0
2017/03/07	R203	04/05/2017	6.93	Put	Bond Future	75.7700	0.0758	74.3100	0.0743	(1.927)	0	0	0
2017/03/07	R203	03/08/2017	4.89	Call	Bond Future	4.6000	0.0046	4.7000	0.0047	2.174	0	0	0
2017/03/07	R203	03/08/2017			Bond Future	5.5678	103.5249	5.5580	103.5260	(0.176)	0.0000	0.0000	0
2017/03/07	R203	03/08/2017	4.87	Call	Bond Future	4.3200	0.0043	4.4100	0.0044	2.083	0	0	0
2017/03/07	R203	03/08/2017	4.88	Call	Bond Future	4.4600	0.0045	4.5500	0.0046	2.018	0	0	0
2017/03/07	R203	03/08/2017	4.87	Put	Bond Future	79.1500	0.0792	78.1900	0.0782	(1.213)	0	0	0
2017/03/07	R203	03/08/2017	4.89	Put	Bond Future	77.2800	0.0773	76.3300	0.0763	(1.229)	0	0	0
2017/03/07	R203	03/08/2017	4.88	Put	Bond Future	78.2100	0.0782	77.2500	0.0772	(1.227)	0	0	0
2017/03/07	R204	04/05/2017	7.90	Put	Bond Future	22.4900	0.0225	20.3700	0.0204	(9.426)	0	0	0
2017/03/07	R204	04/05/2017			Bond Future	7.4272	103.9002	7.4166	103.9162	(0.143)	0.0000	0.0000	27,099
2017/03/07	R204	04/05/2017	7.92	Put	Bond Future	20.0200	0.0200	18.0900	0.0181	(9.640)	0	0	0
2017/03/07	R204	04/05/2017	7.91	Put	Bond Future	21.2200	0.0212	19.2000	0.0192	(9.519)	0	0	0
2017/03/07	R204	04/05/2017	7.90	Call	Bond Future	732.5800	0.7326	746.4600	0.7465	1.895	0	0	0
2017/03/07	R204	04/05/2017	7.91	Call	Bond Future	746.2600	0.7463	760.2400	0.7602	1.873	0	0	0
2017/03/07	R204	04/05/2017	7.92	Call	Bond Future	760.0000	0.7600	774.0700	0.7741	1.851	0	0	0
2017/03/07	R204	03/08/2017	7.77	Put	Bond Future	133.6400	0.1336	128.6400	0.1286	(3.741)	0	0	0
2017/03/07	R204	03/08/2017			Bond Future	7.3654	101.8474	7.3532	101.8631	(0.166)	0.0000	0.0000	0
2017/03/07	R204	03/08/2017	7.76	Put	Bond Future	136.8600	0.1369	131.7800	0.1318	(3.712)	0	0	0
2017/03/07	R204	03/08/2017	7.75	Call	Bond Future	634.1500	0.6341	644.7100	0.6447	1.665	0	0	0
2017/03/07	R204	03/08/2017	7.76	Call	Bond Future	643.6600	0.6437	654.3000	0.6543	1.653	0	0	0
2017/03/07	R204	03/08/2017	7.77	Call	Bond Future	653.2300	0.6532	663.9500	0.6639	1.641	0	0	0
2017/03/07	R204	03/08/2017	7.75	Put	Bond Future	140.1500	0.1402	134.9900	0.1350	(3.682)	0	0	0
2017/03/07	R204	02/11/2017	7.76	Put	Bond Future	82.1000	0.0821	78.2600	0.0783	(4.677)	0	0	0
2017/03/07	R204	02/11/2017			Bond Future	7.2133	103.8576	7.1974	103.8746	(0.221)	0.0000	0.0000	0
2017/03/07	R204	02/11/2017	7.75	Put	Bond Future	84.0700	0.0841	80.1600	0.0802	(4.651)	0	0	0
2017/03/07	R204	02/11/2017	7.76	Call	Bond Future	662.5300	0.6625	675.6900	0.6757	1.986	0	0	0
2017/03/07	R204	02/11/2017	7.74	Call	Bond Future	645.6100	0.6456	658.6200	0.6586	2.015	0	0	0
2017/03/07	R204	02/11/2017	7.75	Call	Bond Future	653.9300	0.6539	667.0200	0.6670	2.002	0	0	0
2017/03/07	R204	02/11/2017	7.74	Put	Bond Future	86.3300	0.0863	82.3400	0.0823	(4.622)	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
2017/03/07	R207	04/05/2017	8.21	Put	Bond Future	38.3700	0.0384	30.0300	0.0300	(21.736)	0	0	0
2017/03/07	R207	04/05/2017			Bond Future	7.6828	101.2349	7.6454	101.3236	(0.487)	0.0000	0.0000	74,680
2017/03/07	R207	04/05/2017	8.22	Call	Bond Future	1,300.4100	1.3004	1,381.1700	1.3812	6.210	0	0	0
2017/03/07	R207	04/05/2017	8.20	Call	Bond Future	1,257.7400	1.2577	1,337.7700	1.3378	6.363	0	0	0
2017/03/07	R207	04/05/2017	8.21	Call	Bond Future	1,279.0700	1.2791	1,359.4700	1.3595	6.286	0	0	0
2017/03/07	R207	04/05/2017	8.20	Put	Bond Future	40.4000	0.0404	31.6900	0.0317	(21.559)	0	0	0
2017/03/07	R207	04/05/2017	8.22	Put	Bond Future	36.3700	0.0364	28.3900	0.0284	(21.941)	0	0	0
2017/03/07	R207	03/08/2017	8.19	Call	Bond Future	1,294.8100	1.2948	1,363.8200	1.3638	5.330	0	0	51
2017/03/07	R207	03/08/2017			Bond Future	7.6792	99.5282	7.6379	99.6180	(0.539)	0.0000	0.0000	0
2017/03/07	R207	03/08/2017	8.39	Put	Bond Future	118.9100	0.1189	104.8300	0.1048	(11.841)	0	0	0
2017/03/07	R207	03/08/2017	8.19	Put	Bond Future	193.7600	0.1938	172.9300	0.1729	(10.750)	0	0	0
2017/03/07	R207	03/08/2017	8.41	Put	Bond Future	113.0500	0.1130	99.5400	0.0995	(11.950)	0	0	0
2017/03/07	R207	03/08/2017	8.40	Put	Bond Future	115.9500	0.1160	102.1600	0.1022	(11.893)	0	0	0
2017/03/07	R207	03/08/2017	8.41	Call	Bond Future	1,683.6000	1.6836	1,759.9300	1.7599	4.534	0	0	0
2017/03/07	R207	03/08/2017	8.39	Call	Bond Future	1,646.9000	1.6469	1,722.6600	1.7227	4.600	0	0	0
2017/03/07	R207	03/08/2017	8.40	Call	Bond Future	1,665.2200	1.6652	1,741.2700	1.7413	4.567	0	0	0
2017/03/07	R207	02/11/2017			Bond Future	7.6323	101.4926	7.5854	101.5852	(0.614)	0.0000	0.0000	0
2017/03/07	R207	02/11/2017	8.03	Put	Bond Future	307.5500	0.3075	279.1300	0.2791	(9.241)	0	0	0
2017/03/07	R207	02/11/2017	8.05	Put	Bond Future	296.7300	0.2967	269.0800	0.2691	(9.318)	0	0	0
2017/03/07	R207	02/11/2017	8.03	Call	Bond Future	1,088.0800	1.0881	1,152.2300	1.1522	5.896	0	0	0
2017/03/07	R207	02/11/2017	8.04	Put	Bond Future	302.1000	0.3021	274.0600	0.2741	(9.282)	0	0	0
2017/03/07	R207	02/11/2017	8.04	Call	Bond Future	1,102.1600	1.1022	1,166.6900	1.1667	5.855	0	0	0
2017/03/07	R207	02/11/2017	8.05	Call	Bond Future	1,116.3100	1.1163	1,181.2300	1.1812	5.816	0	0	0
2017/03/07	R208	04/05/2017	8.39	Call	Bond Future	1,820.0900	1.8201	1,939.7300	1.9397	6.573	0	0	0
2017/03/07	R208	04/05/2017			Bond Future	7.8450	97.0950	7.8029	97.2308	(0.536)	0.0000	0.0000	21,497
2017/03/07	R208	04/05/2017	8.37	Call	Bond Future	1,764.0800	1.7641	1,882.5300	1.8825	6.715	0	0	0
2017/03/07	R208	04/05/2017	8.38	Call	Bond Future	1,791.9900	1.7920	1,911.0500	1.9110	6.644	0	0	0
2017/03/07	R208	04/05/2017	8.37	Put	Bond Future	87.0600	0.0871	69.6800	0.0697	(19.963)	0	0	0
2017/03/07	R208	04/05/2017	8.39	Put	Bond Future	79.8900	0.0799	63.7000	0.0637	(20.265)	0	0	0
2017/03/07	R208	04/05/2017	8.38	Put	Bond Future	83.3700	0.0834	66.6000	0.0666	(20.115)	0	0	0
2017/03/07	R208	03/08/2017	8.32	Call	Bond Future	1,812.2600	1.8123	1,911.8400	1.9118	5.495	0	0	0
2017/03/07	R208	03/08/2017			Bond Future	7.8509	98.9524	7.8058	99.0902	(0.574)	0.0000	0.0000	0
2017/03/07	R208	03/08/2017	8.30	Call	Bond Future	1,768.0600	1.7681	1,866.4800	1.8665	5.567	0	0	0
2017/03/07	R208	03/08/2017	8.31	Call	Bond Future	1,790.0000	1.7900	1,889.0000	1.8890	5.531	0	0	0
2017/03/07	R208	03/08/2017	8.30	Put	Bond Future	408.6600	0.4087	369.2600	0.3693	(9.641)	0	0	0
2017/03/07	R208	03/08/2017	8.32	Put	Bond Future	392.8700	0.3929	354.6300	0.3546	(9.733)	0	0	0
2017/03/07	R208	03/08/2017	8.31	Put	Bond Future	400.6000	0.4006	361.7800	0.3618	(9.690)	0	0	0
2017/03/07	R208	02/11/2017	8.18	Put	Bond Future	568.5500	0.5685	519.9400	0.5199	(8.550)	0	0	0
2017/03/07	R208	02/11/2017			Bond Future	7.8387	97.5025	7.7896	97.6440	(0.627)	0.0000	0.0000	0
2017/03/07	R208	02/11/2017	8.20	Put	Bond Future	550.0500	0.5501	502.6200	0.5026	(8.623)	0	0	0
2017/03/07	R208	02/11/2017	8.19	Put	Bond Future	559.2400	0.5592	511.2200	0.5112	(8.587)	0	0	0
2017/03/07	R208	02/11/2017	8.18	Call	Bond Future	1,543.7700	1.5438	1,636.6300	1.6366	6.015	0	0	0
2017/03/07	R208	02/11/2017	8.19	Call	Bond Future	1,562.8600	1.5629	1,656.3100	1.6563	5.979	0	0	0
2017/03/07	R208	02/11/2017	8.20	Call	Bond Future	1,582.0500	1.5821	1,676.0900	1.6761	5.944	0	0	0
2017/03/07	R209	04/05/2017	9.48	Put	Bond Future	1,257.1400	1.2571	1,143.4600	1.1435	(9.043)	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
2017/03/07	R209	04/05/2017			Bond Future	9.3643	73.2984	9.3282	73.5492	(0.386)	0.0000	0.0000	63,089
2017/03/07	R209	04/05/2017	9.47	Put	Bond Future	1,286.2400	1.2862	1,170.8700	1.1709	(8.970)	0	0	0
2017/03/07	R209	04/05/2017	9.63	Call	Bond Future	2,688.4400	2.6884	2,849.7600	2.8498	6.001	0	0	0
2017/03/07	R209	04/05/2017	8.93	Call	Bond Future	525.6000	0.5256	575.2900	0.5753	9.454	0	0	1,130
2017/03/07	R209	04/05/2017	9.33	Put	Bond Future	1,747.3400	1.7473	1,608.0700	1.6081	(7.970)	0	0	1,130
2017/03/07	R209	04/05/2017	9.46	Call	Bond Future	1,974.5300	1.9745	2,108.3200	2.1083	6.776	0	0	0
2017/03/07	R209	04/05/2017	9.47	Call	Bond Future	2,013.1200	2.0131	2,148.6000	2.1486	6.730	0	0	0
2017/03/07	R209	04/05/2017	9.33	Call	Bond Future	1,509.0900	1.5091	1,620.6700	1.6207	7.394	0	0	0
2017/03/07	R209	04/05/2017	9.48	Call	Bond Future	2,052.2200	2.0522	2,189.3900	2.1894	6.684	0	0	0
2017/03/07	R209	04/05/2017	9.63	Put	Bond Future	881.9500	0.8819	792.4200	0.7924	(10.151)	0	0	1,130
2017/03/07	R209	04/05/2017	8.93	Put	Bond Future	3,630.8000	3.6308	3,429.6400	3.4296	(5.540)	0	0	0
2017/03/07	R209	04/05/2017	9.46	Put	Bond Future	1,315.9500	1.3159	1,198.8900	1.1989	(8.895)	0	0	0
2017/03/07	R209	03/08/2017			Bond Future	9.4056	74.7006	9.3686	74.9558	(0.394)	0.0000	0.0000	0
2017/03/07	R209	03/08/2017	9.44	Call	Bond Future	2,769.1300	2.7691	2,897.9700	2.8980	4.653	0	0	0
2017/03/07	R209	03/08/2017	9.43	Put	Bond Future	2,567.2300	2.5672	2,439.8100	2.4398	(4.963)	0	0	0
2017/03/07	R209	03/08/2017	9.45	Put	Bond Future	2,500.4600	2.5005	2,375.1500	2.3751	(5.011)	0	0	0
2017/03/07	R209	03/08/2017	9.44	Put	Bond Future	2,533.5800	2.5336	2,407.2200	2.4072	(4.987)	0	0	0
2017/03/07	R209	03/08/2017	9.45	Call	Bond Future	2,804.3200	2.8043	2,934.2100	2.9342	4.632	0	0	0
2017/03/07	R209	03/08/2017	9.43	Call	Bond Future	2,734.3600	2.7344	2,862.1400	2.8621	4.673	0	0	0
2017/03/07	R209	02/11/2017	9.52	Put	Bond Future	3,053.4000	3.0534	2,930.1800	2.9302	(4.036)	0	0	0
2017/03/07	R209	02/11/2017			Bond Future	9.4425	73.0241	9.4043	73.2851	(0.404)	0.0000	0.0000	0
2017/03/07	R209	02/11/2017	9.54	Put	Bond Future	2,990.8400	2.9908	2,869.3000	2.8693	(4.064)	0	0	0
2017/03/07	R209	02/11/2017	9.53	Put	Bond Future	3,021.8700	3.0219	2,899.5000	2.8995	(4.049)	0	0	0
2017/03/07	R209	02/11/2017	9.54	Call	Bond Future	3,650.6200	3.6506	3,790.0400	3.7900	3.819	0	0	0
2017/03/07	R209	02/11/2017	9.52	Call	Bond Future	3,578.5500	3.5786	3,716.2900	3.7163	3.849	0	0	0
2017/03/07	R209	02/11/2017	9.53	Call	Bond Future	3,614.3800	3.6144	3,752.9700	3.7530	3.834	0	0	0
2017/03/07	R210	04/05/2017			Bond Future	188.2807	188.2807	188.2761	188.2761	(0.002)	0.0000	0.0000	1,698
2017/03/07	R210	04/05/2017	192.31	Put	Bond Future	4,029.2700	4.0293	4,033.9100	4.0339	0.115	0	0	0
2017/03/07	R210	04/05/2017	192.33	Put	Bond Future	4,049.2700	4.0493	4,053.9100	4.0539	0.115	0	0	0
2017/03/07	R210	04/05/2017	192.32	Put	Bond Future	4,039.2700	4.0393	4,043.9100	4.0439	0.115	0	0	0
2017/03/07	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R210	03/08/2017	196.29	Put	Bond Future	4,370.0000	4.3700	4,376.7100	4.3767	0.154	0	0	0
2017/03/07	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R210	03/08/2017			Bond Future	191.9200	191.9200	191.9133	191.9133	(0.003)	0.0000	0.0000	0
2017/03/07	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R210	03/08/2017	196.28	Put	Bond Future	4,360.0000	4.3600	4,366.7100	4.3667	0.154	0	0	0
2017/03/07	R210	03/08/2017	196.30	Put	Bond Future	4,380.0000	4.3800	4,386.7100	4.3867	0.153	0	0	0
2017/03/07	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R210	02/11/2017	192.07	Call	Bond Future	1,247.8700	1.2479	1,243.6600	1.2437	(0.337)	0	0	0
2017/03/07	R210	02/11/2017			Bond Future	193.3179	193.3179	193.3137	193.3137	(0.002)	0.0000	0.0000	0
2017/03/07	R210	02/11/2017	192.08	Call	Bond Future	1,237.8700	1.2379	1,233.6600	1.2337	(0.340)	0	0	0
2017/03/07	R210	02/11/2017	192.09	Call	Bond Future	1,227.8700	1.2279	1,223.6600	1.2237	(0.343)	0	0	0
2017/03/07	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R210	02/11/2017	192.09	Put	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/07	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R212	04/05/2017			Bond Future	149.2529	149.2529	149.2493	149.2493	(0.002)	0.0000	0.0000	3,258
2017/03/07	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R212	04/05/2017	152.23	Put	Bond Future	2,977.0800	2.9771	2,980.6800	2.9807	0.121	0	0	0
2017/03/07	R212	04/05/2017	152.25	Put	Bond Future	2,997.0800	2.9971	3,000.6800	3.0007	0.120	0	0	0
2017/03/07	R212	04/05/2017	152.24	Put	Bond Future	2,987.0800	2.9871	2,990.6800	2.9907	0.121	0	0	0
2017/03/07	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R212	03/08/2017			Bond Future	150.0879	150.0879	150.0828	150.0828	(0.003)	0.0000	0.0000	0
2017/03/07	R212	03/08/2017	153.34	Put	Bond Future	3,252.0700	3.2521	3,257.2200	3.2572	0.158	0	0	0
2017/03/07	R212	03/08/2017	153.36	Put	Bond Future	3,272.0700	3.2721	3,277.2200	3.2772	0.157	0	0	0
2017/03/07	R212	03/08/2017	153.35	Put	Bond Future	3,262.0700	3.2621	3,267.2200	3.2672	0.158	0	0	0
2017/03/07	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R212	02/11/2017			Bond Future	153.0831	153.0831	153.0799	153.0799	(0.002)	0.0000	0.0000	0
2017/03/07	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/07	R212	02/11/2017	152.42	Call	Bond Future	663.1000	0.6631	659.9000	0.6599	(0.483)	0	0	0
2017/03/07	R212	02/11/2017	152.40	Call	Bond Future	683.1000	0.6831	679.9000	0.6799	(0.468)	0	0	0
2017/03/07	R212	02/11/2017	152.41	Call	Bond Future	673.1000	0.6731	669.9000	0.6699	(0.475)	0	0	0
2017/03/07	R213	04/05/2017			Bond Future	9.1379	84.7284	9.0967	85.0112	(0.451)	0.0000	0.0000	44,651
2017/03/07	R213	04/05/2017	9.35	Put	Bond Future	960.8500	0.9608	853.4700	0.8535	(11.176)	0	0	0
2017/03/07	R213	04/05/2017	9.37	Put	Bond Future	914.7000	0.9147	810.9400	0.8109	(11.344)	0	0	0
2017/03/07	R213	04/05/2017	9.35	Call	Bond Future	2,394.7500	2.3947	2,570.2000	2.5702	7.326	0	0	0
2017/03/07	R213	04/05/2017	9.36	Put	Bond Future	937.5500	0.9375	831.9900	0.8320	(11.259)	0	0	0
2017/03/07	R213	04/05/2017	9.36	Call	Bond Future	2,438.2200	2.4382	2,615.4900	2.6155	7.270	0	0	0
2017/03/07	R213	04/05/2017	9.37	Call	Bond Future	2,482.0700	2.4821	2,661.1400	2.6611	7.215	0	0	0
2017/03/07	R213	03/08/2017	9.33	Put	Bond Future	2,082.3700	2.0824	1,954.9600	1.9550	(6.119)	0	0	0
2017/03/07	R213	03/08/2017			Bond Future	9.1781	86.3492	9.1357	86.6369	(0.463)	0.0000	0.0000	0
2017/03/07	R213	03/08/2017	9.35	Put	Bond Future	2,026.1600	2.0262	1,901.1000	1.9011	(6.172)	0	0	0
2017/03/07	R213	03/08/2017	9.34	Put	Bond Future	2,054.0100	2.0540	1,927.7800	1.9278	(6.146)	0	0	0
2017/03/07	R213	03/08/2017	9.33	Call	Bond Future	3,100.6600	3.1007	3,261.0300	3.2610	5.172	0	0	0
2017/03/07	R213	03/08/2017	9.34	Call	Bond Future	3,138.7300	3.1387	3,300.2800	3.3003	5.147	0	0	0
2017/03/07	R213	03/08/2017	9.35	Call	Bond Future	3,177.2500	3.1773	3,339.9700	3.3400	5.121	0	0	0
2017/03/07	R213	02/11/2017	9.36	Put	Bond Future	2,716.7000	2.7167	2,584.7800	2.5848	(4.856)	0	0	0
2017/03/07	R213	02/11/2017			Bond Future	9.2154	84.5019	9.1714	84.7962	(0.477)	0.0000	0.0000	0
2017/03/07	R213	02/11/2017	9.35	Put	Bond Future	2,745.6200	2.7456	2,612.7500	2.6127	(4.839)	0	0	0
2017/03/07	R213	02/11/2017	9.36	Call	Bond Future	3,675.4300	3.6754	3,837.7800	3.8378	4.417	0	0	0
2017/03/07	R213	02/11/2017	9.34	Call	Bond Future	3,601.8600	3.6019	3,762.2900	3.7623	4.454	0	0	0
2017/03/07	R213	02/11/2017	9.35	Call	Bond Future	3,638.5500	3.6386	3,799.9500	3.8000	4.436	0	0	0
2017/03/07	R213	02/11/2017	9.34	Put	Bond Future	2,774.8000	2.7748	2,640.9600	2.6410	(4.823)	0	0	0
2017/03/07	R214	04/05/2017	9.58	Put	Bond Future	1,283.1700	1.2832	1,167.3100	1.1673	(9.029)	0	0	0
2017/03/07	R214	04/05/2017			Bond Future	9.4427	73.5190	9.4067	73.7817	(0.382)	0.0000	0.0000	34,975
2017/03/07	R214	04/05/2017	9.57	Put	Bond Future	1,312.2500	1.3122	1,194.6800	1.1947	(8.959)	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
2017/03/07	R214 04/05/2017	9.58	Call	Bond Future	2,270.0500		2.2700	2,416.9300	2.4169	6.470	0	0	0
2017/03/07	R214 04/05/2017	9.56	Call	Bond Future	2,186.3200		2.1863	2,329.7700	2.3298	6.561	0	0	0
2017/03/07	R214 04/05/2017	9.57	Call	Bond Future	2,227.9900		2.2280	2,373.1600	2.3732	6.516	0	0	0
2017/03/07	R214 04/05/2017	9.56	Put	Bond Future	1,341.8400		1.3418	1,222.5500	1.2225	(8.890)	0	0	0
2017/03/07	R214 03/08/2017	9.51	Call	Bond Future	2,912.8800		2.9129	3,047.1100	3.0471	4.608	0	0	0
2017/03/07	R214 03/08/2017			Bond Future	9.4828		74.9254	9.4459	75.1927	(0.390)	0.0000	0.0000	0
2017/03/07	R214 03/08/2017	9.52	Call	Bond Future	2,950.2500		2.9502	3,085.5600	3.0856	4.586	0	0	0
2017/03/07	R214 03/08/2017	9.53	Call	Bond Future	2,987.8500		2.9879	3,124.2500	3.1243	4.565	0	0	0
2017/03/07	R214 03/08/2017	9.51	Put	Bond Future	2,717.2900		2.7173	2,584.2400	2.5842	(4.896)	0	0	0
2017/03/07	R214 03/08/2017	9.53	Put	Bond Future	2,648.8800		2.6489	2,518.0000	2.5180	(4.941)	0	0	0
2017/03/07	R214 03/08/2017	9.52	Put	Bond Future	2,682.9100		2.6829	2,550.9400	2.5509	(4.919)	0	0	0
2017/03/07	R214 02/11/2017	9.60	Call	Bond Future	3,763.2400		3.7632	3,907.9500	3.9080	3.845	0	0	0
2017/03/07	R214 02/11/2017			Bond Future	9.5204		73.1063	9.4824	73.3796	(0.400)	0.0000	0.0000	0
2017/03/07	R214 02/11/2017	9.58	Call	Bond Future	3,689.7800		3.6898	3,832.7200	3.8327	3.874	0	0	0
2017/03/07	R214 02/11/2017	9.59	Call	Bond Future	3,726.4300		3.7264	3,870.2500	3.8702	3.859	0	0	0
2017/03/07	R214 02/11/2017	9.60	Put	Bond Future	3,197.1900		3.1972	3,068.6100	3.0686	(4.022)	0	0	0
2017/03/07	R214 02/11/2017	9.58	Put	Bond Future	3,265.3400		3.2653	3,134.9900	3.1350	(3.992)	0	0	0
2017/03/07	R214 02/11/2017	9.59	Put	Bond Future	3,231.1300		3.2311	3,101.6600	3.1017	(4.007)	0	0	0
2017/03/07	R248 04/05/2017	9.66	Call	Bond Future	3,046.4200		3.0464	3,233.0100	3.2330	6.125	0	0	0
2017/03/07	R248 04/05/2017			Bond Future	9.5140		94.0687	9.4779	94.4036	(0.379)	0.0000	0.0000	70,632
2017/03/07	R248 04/05/2017	9.67	Call	Bond Future	3,100.2800		3.1003	3,288.9300	3.2889	6.085	0	0	0
2017/03/07	R248 04/05/2017	9.65	Put	Bond Future	1,749.3500		1.7494	1,598.9700	1.5990	(8.596)	0	0	0
2017/03/07	R248 04/05/2017	9.67	Put	Bond Future	1,676.2600		1.6763	1,530.0100	1.5300	(8.725)	0	0	0
2017/03/07	R248 04/05/2017	9.66	Put	Bond Future	1,712.5000		1.7125	1,564.1900	1.5642	(8.660)	0	0	0
2017/03/07	R248 04/05/2017	9.65	Call	Bond Future	2,993.0100		2.9930	3,177.5300	3.1775	6.165	0	0	0
2017/03/07	R248 03/08/2017			Bond Future	9.5561		95.8682	9.5190	96.2089	(0.387)	0.0000	0.0000	200
2017/03/07	R248 03/08/2017	9.57	Call	Bond Future	3,780.0900		3.7801	3,948.9500	3.9489	4.467	0	0	0
2017/03/07	R248 03/08/2017	9.56	Put	Bond Future	3,698.2500		3.6982	3,525.1100	3.5251	(4.682)	0	0	0
2017/03/07	R248 03/08/2017	9.58	Put	Bond Future	3,607.1400		3.6071	3,436.6700	3.4367	(4.726)	0	0	0
2017/03/07	R248 03/08/2017	9.57	Put	Bond Future	3,652.4800		3.6525	3,480.6700	3.4807	(4.704)	0	0	0
2017/03/07	R248 03/08/2017	9.58	Call	Bond Future	3,826.1700		3.8262	3,996.3700	3.9964	4.448	0	0	0
2017/03/07	R248 03/08/2017	9.56	Call	Bond Future	3,734.2800		3.7343	3,901.8100	3.9018	4.486	0	0	0
2017/03/07	R248 02/11/2017	9.66	Put	Bond Future	4,309.6800		4.3097	4,143.6700	4.1437	(3.852)	0	0	0
2017/03/07	R248 02/11/2017			Bond Future	9.5957		93.3210	9.5575	93.6693	(0.398)	0.0000	0.0000	0
2017/03/07	R248 02/11/2017	9.65	Put	Bond Future	4,353.4600		4.3535	4,186.3600	4.1864	(3.838)	0	0	0
2017/03/07	R248 02/11/2017	9.64	Call	Bond Future	4,799.4100		4.7994	4,979.5400	4.9795	3.753	0	0	0
2017/03/07	R248 02/11/2017	9.65	Call	Bond Future	4,845.5000		4.8455	5,026.7100	5.0267	3.740	0	0	0
2017/03/07	R248 02/11/2017	9.66	Call	Bond Future	4,891.7800		4.8918	5,074.0800	5.0741	3.727	0	0	0
2017/03/07	R248 02/11/2017	9.64	Put	Bond Future	4,397.5900		4.3976	4,229.4100	4.2294	(3.824)	0	0	0

Total

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