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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/03/2017 TO 09/03/2017

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
2017/03/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/03/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2025	04/05/2017			Bond Future	129.2896	129.2896	129.2870	129.2870	(0.002)	0.0000	0.0000	3,234
2017/03/09	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2025	04/05/2017	132.56	Put	Bond Future	3,270.3900	3.2704	3,272.9500	3.2730	0.078	0	0	0
2017/03/09	2025	04/05/2017	132.58	Put	Bond Future	3,290.3900	3.2904	3,292.9500	3.2930	0.078	0	0	0
2017/03/09	2025	04/05/2017	132.57	Put	Bond Future	3,280.3900	3.2804	3,282.9500	3.2830	0.078	0	0	0
2017/03/09	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2025	03/08/2017			Bond Future	130.4426	130.4426	130.4394	130.4394	(0.002)	0.0000	0.0000	0
2017/03/09	2025	03/08/2017	133.96	Put	Bond Future	3,517.4100	3.5174	3,520.6400	3.5206	0.092	0	0	0
2017/03/09	2025	03/08/2017	133.98	Put	Bond Future	3,537.4100	3.5374	3,540.6400	3.5406	0.091	0	0	0
2017/03/09	2025	03/08/2017	133.97	Put	Bond Future	3,527.4100	3.5274	3,530.6400	3.5306	0.092	0	0	0
2017/03/09	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2025	02/11/2017	132.98	Call	Bond Future	65.7900	0.0658	60.2200	0.0602	(8.466)	0	0	0
2017/03/09	2025	02/11/2017			Bond Future	133.0458	133.0458	133.0402	133.0402	(0.004)	0.0000	0.0000	0
2017/03/09	2025	02/11/2017	132.96	Call	Bond Future	85.7900	0.0858	80.2200	0.0802	(6.493)	0	0	0
2017/03/09	2025	02/11/2017	132.97	Call	Bond Future	75.7900	0.0758	70.2200	0.0702	(7.349)	0	0	0
2017/03/09	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2029	04/05/2017			Bond Future	100.8764	100.8764	100.8745	100.8745	(0.002)	0.0000	0.0000	2,272
2017/03/09	2029	04/05/2017	100.67	Call	Bond Future	206.3800	0.2064	204.4700	0.2045	(0.925)	0	0	0
2017/03/09	2029	04/05/2017	100.65	Call	Bond Future	226.3800	0.2264	224.4700	0.2245	(0.844)	0	0	0
2017/03/09	2029	04/05/2017	100.66	Call	Bond Future	216.3800	0.2164	214.4700	0.2145	(0.883)	0	0	0
2017/03/09	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2030	04/05/2017	9.33	Call	Bond Future	1,772.1300	1.7721	1,452.8300	1.4528	(18.018)	0	0	0
2017/03/09	2030	04/05/2017			Bond Future	9.0750	94.1255	9.1204	93.8062	0.501	0.0000	0.0000	32,675
2017/03/09	2030	04/05/2017	9.34	Call	Bond Future	1,840.6600	1.8407	1,521.3600	1.5214	(17.347)	0	0	0
2017/03/09	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2030	04/05/2017	9.32	Call	Bond Future	1,703.5300	1.7035	1,384.2300	1.3842	(18.743)	0	0	0
2017/03/09	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2030	03/08/2017	9.33	Call	Bond Future	1,435.6200	1.4356	1,109.6000	1.1096	(22.709)	0	0	0
2017/03/09	2030	03/08/2017			Bond Future	9.1209	91.9194	9.1679	91.5934	0.516	0.0000	0.0000	0

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2017/03/09	2030	03/08/2017	9.34	Call	Bond Future	1,503.4900	1.5035	1,177.4700	1.1775	(21.684)	0	0	0
2017/03/09	2030	03/08/2017	9.35	Call	Bond Future	1,571.2800	1.5713	1,245.2600	1.2453	(20.749)	0	0	0
2017/03/09	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2030	02/11/2017			Bond Future	9.1552	93.7335	9.2041	93.3999	0.534	0.0000	0.0000	0
2017/03/09	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2030	02/11/2017	9.34	Call	Bond Future	1,253.4400	1.2534	919.7800	0.9198	(26.620)	0	0	0
2017/03/09	2030	02/11/2017	9.35	Call	Bond Future	1,320.6000	1.3206	986.9400	0.9869	(25.266)	0	0	0
2017/03/09	2030	02/11/2017	9.36	Call	Bond Future	1,387.6800	1.3877	1,054.0200	1.0540	(24.044)	0	0	0
2017/03/09	2032	04/05/2017	9.45	Call	Bond Future	2,793.6900	2.7937	2,530.6000	2.5306	(9.417)	0	0	0
2017/03/09	2032	04/05/2017			Bond Future	9.2089	93.1747	9.2594	92.7936	0.548	0.0000	0.0000	19,129
2017/03/09	2032	04/05/2017	9.46	Call	Bond Future	2,842.8500	2.8429	2,577.4900	2.5775	(9.334)	0	0	0
2017/03/09	2032	04/05/2017	9.44	Put	Bond Future	1,018.7500	1.0188	1,139.0100	1.1390	11.805	0	0	0
2017/03/09	2032	04/05/2017	9.46	Put	Bond Future	969.4500	0.9694	1,085.1500	1.0852	11.935	0	0	0
2017/03/09	2032	04/05/2017	9.45	Put	Bond Future	993.8600	0.9939	1,111.8300	1.1118	11.870	0	0	0
2017/03/09	2032	04/05/2017	9.44	Call	Bond Future	2,744.9300	2.7449	2,484.1300	2.4841	(9.501)	0	0	0
2017/03/09	2032	03/08/2017	9.43	Put	Bond Future	2,249.1400	2.2491	2,404.0500	2.4041	6.888	0	0	0
2017/03/09	2032	03/08/2017			Bond Future	9.2525	94.9570	9.3047	94.5682	0.564	0.0000	0.0000	0
2017/03/09	2032	03/08/2017	9.45	Put	Bond Future	2,188.7500	2.1888	2,340.5900	2.3406	6.937	0	0	0
2017/03/09	2032	03/08/2017	9.44	Put	Bond Future	2,218.7800	2.2188	2,372.1500	2.3722	6.912	0	0	0
2017/03/09	2032	03/08/2017	9.44	Call	Bond Future	3,605.8200	3.6058	3,370.3100	3.3703	(6.531)	0	0	0
2017/03/09	2032	03/08/2017	9.45	Call	Bond Future	3,648.9300	3.6489	3,411.8900	3.4119	(6.496)	0	0	0
2017/03/09	2032	03/08/2017	9.43	Call	Bond Future	3,562.9500	3.5630	3,328.9800	3.3290	(6.567)	0	0	0
2017/03/09	2032	02/11/2017			Bond Future	9.2911	92.6720	9.3451	92.2741	0.581	0.0000	0.0000	0
2017/03/09	2032	02/11/2017	9.48	Put	Bond Future	2,822.9400	2.8229	2,985.7300	2.9857	5.767	0	0	0
2017/03/09	2032	02/11/2017	9.50	Put	Bond Future	2,760.5100	2.7605	2,920.7200	2.9207	5.804	0	0	0
2017/03/09	2032	02/11/2017	9.49	Put	Bond Future	2,791.5900	2.7916	2,953.0900	2.9531	5.785	0	0	0
2017/03/09	2032	02/11/2017	9.48	Call	Bond Future	4,204.0000	4.2040	3,968.9500	3.9689	(5.591)	0	0	0
2017/03/09	2032	02/11/2017	9.49	Call	Bond Future	4,244.9200	4.2449	4,008.5800	4.0086	(5.568)	0	0	0
2017/03/09	2032	02/11/2017	9.50	Call	Bond Future	4,286.0400	4.2860	4,048.4100	4.0484	(5.544)	0	0	0
2017/03/09	2033	04/05/2017			Bond Future	106.6766	106.6766	106.5290	106.5290	(0.138)	0.0000	0.0000	5,778
2017/03/09	2033	04/05/2017	110.83	Put	Bond Future	4,153.4000	4.1534	4,300.9800	4.3010	3.553	0	0	0
2017/03/09	2033	04/05/2017	110.85	Put	Bond Future	4,173.4000	4.1734	4,320.9800	4.3210	3.536	0	0	0
2017/03/09	2033	04/05/2017	110.84	Put	Bond Future	4,163.4000	4.1634	4,310.9800	4.3110	3.545	0	0	0
2017/03/09	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2033	03/08/2017	113.14	Put	Bond Future	4,402.0400	4.4020	4,553.0300	4.5530	3.430	0	0	0
2017/03/09	2033	03/08/2017			Bond Future	108.7380	108.7380	108.5870	108.5870	(0.139)	0.0000	0.0000	0
2017/03/09	2033	03/08/2017	113.13	Put	Bond Future	4,392.0400	4.3920	4,543.0300	4.5430	3.438	0	0	0
2017/03/09	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2033	03/08/2017	113.12	Put	Bond Future	4,382.0400	4.3820	4,533.0300	4.5330	3.446	0	0	0

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2017/03/09	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2033	02/11/2017			Bond Future	109.8176	109.8176	109.6618	109.6618	(0.142)	0.0000	0.0000	0
2017/03/09	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2033	02/11/2017	110.07	Put	Bond Future	252.4000	0.2524	408.1700	0.4082	61.716	0	0	0
2017/03/09	2033	02/11/2017	110.09	Put	Bond Future	272.4000	0.2724	428.1700	0.4282	57.184	0	0	0
2017/03/09	2033	02/11/2017	110.08	Put	Bond Future	262.4000	0.2624	418.1700	0.4182	59.364	0	0	0
2017/03/09	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2037	04/05/2017			Bond Future	9.4569	93.7927	9.5022	93.4189	0.479	0.0000	0.0000	49,334
2017/03/09	2037	04/05/2017	9.58	Put	Bond Future	1,515.0000	1.5150	1,656.1200	1.6561	9.315	0	0	0
2017/03/09	2037	04/05/2017	9.60	Put	Bond Future	1,448.7800	1.4488	1,585.2000	1.5852	9.416	0	0	0
2017/03/09	2037	04/05/2017	9.59	Put	Bond Future	1,481.6100	1.4816	1,620.3700	1.6204	9.365	0	0	0
2017/03/09	2037	04/05/2017	9.60	Call	Bond Future	2,621.7200	2.6217	2,384.2800	2.3843	(9.057)	0	0	0
2017/03/09	2037	04/05/2017	9.58	Call	Bond Future	2,525.4200	2.5254	2,292.6800	2.2927	(9.216)	0	0	0
2017/03/09	2037	04/05/2017	9.59	Call	Bond Future	2,573.3500	2.5733	2,338.2500	2.3382	(9.136)	0	0	0
2017/03/09	2037	03/08/2017	9.57	Call	Bond Future	3,511.7500	3.5118	3,297.1000	3.2971	(6.112)	0	0	0
2017/03/09	2037	03/08/2017			Bond Future	9.5062	91.3298	9.5530	90.9482	0.492	0.0000	0.0000	160
2017/03/09	2037	03/08/2017	9.58	Call	Bond Future	3,554.9300	3.5549	3,338.7600	3.3388	(6.081)	0	0	0
2017/03/09	2037	03/08/2017	9.56	Put	Bond Future	3,029.9900	3.0300	3,198.4000	3.1984	5.558	0	0	0
2017/03/09	2037	03/08/2017	9.57	Put	Bond Future	2,991.9200	2.9919	3,158.8100	3.1588	5.578	0	0	0
2017/03/09	2037	03/08/2017	9.58	Put	Bond Future	2,954.0000	2.9540	3,119.3700	3.1194	5.598	0	0	0
2017/03/09	2037	03/08/2017	9.56	Call	Bond Future	3,468.6100	3.4686	3,255.4800	3.2555	(6.145)	0	0	0
2017/03/09	2037	02/11/2017			Bond Future	9.5455	93.1324	9.5937	92.7420	0.506	0.0000	0.0000	0
2017/03/09	2037	02/11/2017	9.66	Call	Bond Future	4,636.3800	4.6364	4,412.9800	4.4130	(4.818)	0	0	0
2017/03/09	2037	02/11/2017	9.65	Put	Bond Future	3,751.6600	3.7517	3,919.7800	3.9198	4.481	0	0	0
2017/03/09	2037	02/11/2017	9.67	Put	Bond Future	3,677.1100	3.6771	3,842.8600	3.8429	4.508	0	0	0
2017/03/09	2037	02/11/2017	9.66	Put	Bond Future	3,714.3900	3.7144	3,881.3200	3.8813	4.494	0	0	0
2017/03/09	2037	02/11/2017	9.67	Call	Bond Future	4,678.9000	4.6789	4,454.3200	4.4543	(4.800)	0	0	0
2017/03/09	2037	02/11/2017	9.65	Call	Bond Future	4,593.7300	4.5937	4,371.5200	4.3715	(4.837)	0	0	0
2017/03/09	2038	04/05/2017	139.77	Put	Bond Future	5,902.9500	5.9029	5,905.6000	5.9056	0.045	0	0	0
2017/03/09	2038	04/05/2017			Bond Future	133.8670	133.8670	133.8644	133.8644	(0.002)	0.0000	0.0000	20,553
2017/03/09	2038	04/05/2017	139.79	Put	Bond Future	5,922.9500	5.9229	5,925.6000	5.9256	0.045	0	0	0
2017/03/09	2038	04/05/2017	139.78	Put	Bond Future	5,912.9500	5.9129	5,915.6000	5.9156	0.045	0	0	0
2017/03/09	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2038	03/08/2017			Bond Future	134.9403	134.9403	134.9368	134.9368	(0.003)	0.0000	0.0000	0
2017/03/09	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2038	03/08/2017	141.16	Put	Bond Future	6,219.6500	6.2197	6,223.1800	6.2232	0.057	0	0	0
2017/03/09	2038	03/08/2017	141.18	Put	Bond Future	6,239.6500	6.2397	6,243.1800	6.2432	0.057	0	0	0
2017/03/09	2038	03/08/2017	141.17	Put	Bond Future	6,229.6500	6.2297	6,233.1800	6.2332	0.057	0	0	0
2017/03/09	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2038	02/11/2017	136.80	Call	Bond Future	833.3200	0.8333	827.5600	0.8276	(0.691)	0	0	0
2017/03/09	2038	02/11/2017			Bond Future	137.6333	137.6333	137.6276	137.6276	(0.004)	0.0000	0.0000	0
2017/03/09	2038	02/11/2017	136.81	Call	Bond Future	823.3200	0.8233	817.5600	0.8176	(0.700)	0	0	0
2017/03/09	2038	02/11/2017	136.82	Call	Bond Future	813.3200	0.8133	807.5600	0.8076	(0.708)	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
2017/03/09	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2040	04/05/2017			Bond Future	9.4609	98.1347	9.5062	97.7303	0.479	0.0000	0.0000	9,195
2017/03/09	2040	04/05/2017	9.62	Put	Bond Future	1,544.4200	1.5444	1,688.0100	1.6880	9.297	0	0	0
2017/03/09	2040	04/05/2017	9.64	Put	Bond Future	1,476.8800	1.4769	1,615.6200	1.6156	9.394	0	0	0
2017/03/09	2040	04/05/2017	9.63	Put	Bond Future	1,510.4300	1.5104	1,651.5900	1.6516	9.346	0	0	0
2017/03/09	2040	04/05/2017	9.62	Call	Bond Future	2,952.1500	2.9521	2,691.3800	2.6914	(8.833)	0	0	0
2017/03/09	2040	04/05/2017	9.63	Call	Bond Future	3,005.5300	3.0055	2,742.3300	2.7423	(8.757)	0	0	0
2017/03/09	2040	04/05/2017	9.64	Call	Bond Future	3,059.2200	3.0592	2,793.6000	2.7936	(8.683)	0	0	0
2017/03/09	2040	03/08/2017			Bond Future	9.5087	95.5043	9.5554	95.0917	0.491	0.0000	0.0000	0
2017/03/09	2040	03/08/2017	9.61	Put	Bond Future	3,135.4300	3.1354	3,309.4400	3.3094	5.550	0	0	0
2017/03/09	2040	03/08/2017	9.63	Put	Bond Future	3,057.1600	3.0572	3,227.9900	3.2280	5.588	0	0	0
2017/03/09	2040	03/08/2017	9.62	Put	Bond Future	3,095.9800	3.0960	3,268.4000	3.2684	5.569	0	0	0
2017/03/09	2040	03/08/2017	9.61	Call	Bond Future	4,026.3800	4.0264	3,787.7500	3.7877	(5.927)	0	0	0
2017/03/09	2040	03/08/2017	9.62	Call	Bond Future	4,074.1500	4.0742	3,833.9300	3.8339	(5.896)	0	0	0
2017/03/09	2040	03/08/2017	9.63	Call	Bond Future	4,122.4300	4.1224	3,880.6200	3.8806	(5.866)	0	0	0
2017/03/09	2040	02/11/2017			Bond Future	9.5466	97.3893	9.5948	96.9673	0.505	0.0000	0.0000	0
2017/03/09	2040	02/11/2017	9.66	Call	Bond Future	5,080.0900	5.0801	4,838.2100	4.8382	(4.761)	0	0	0
2017/03/09	2040	02/11/2017	9.65	Put	Bond Future	4,132.7800	4.1328	4,314.2500	4.3143	4.391	0	0	0
2017/03/09	2040	02/11/2017	9.67	Put	Bond Future	4,051.9700	4.0520	4,230.9100	4.2309	4.416	0	0	0
2017/03/09	2040	02/11/2017	9.66	Put	Bond Future	4,092.2200	4.0922	4,272.4200	4.2724	4.403	0	0	0
2017/03/09	2040	02/11/2017	9.67	Call	Bond Future	5,126.1800	5.1262	4,883.0400	4.8830	(4.743)	0	0	0
2017/03/09	2040	02/11/2017	9.65	Call	Bond Future	5,034.1800	5.0342	4,793.5700	4.7936	(4.780)	0	0	0
2017/03/09	2044	04/05/2017			Bond Future	9.5003	95.1069	9.5405	94.7441	0.423	0.0000	0.0000	22,991
2017/03/09	2044	04/05/2017	9.67	Call	Bond Future	3,060.3200	3.0603	2,821.3000	2.8213	(7.810)	0	0	0
2017/03/09	2044	04/05/2017	9.66	Put	Bond Future	1,579.4800	1.5795	1,705.4200	1.7054	7.974	0	0	0
2017/03/09	2044	04/05/2017	9.68	Put	Bond Future	1,511.0400	1.5110	1,632.6900	1.6327	8.051	0	0	0
2017/03/09	2044	04/05/2017	9.67	Put	Bond Future	1,544.9000	1.5449	1,668.6800	1.6687	8.012	0	0	0
2017/03/09	2044	04/05/2017	9.68	Call	Bond Future	3,114.4400	3.1144	2,873.2900	2.8733	(7.743)	0	0	0
2017/03/09	2044	04/05/2017	9.66	Call	Bond Future	3,006.7900	3.0068	2,769.9300	2.7699	(7.878)	0	0	0
2017/03/09	2044	03/08/2017			Bond Future	9.5471	92.5439	9.5885	92.1735	0.434	0.0000	0.0000	0
2017/03/09	2044	03/08/2017	9.62	Put	Bond Future	3,274.6300	3.2746	3,432.9100	3.4329	4.834	0	0	0
2017/03/09	2044	03/08/2017	9.64	Put	Bond Future	3,191.3200	3.1913	3,346.7100	3.3467	4.869	0	0	0
2017/03/09	2044	03/08/2017	9.63	Put	Bond Future	3,232.7700	3.2328	3,389.6000	3.3896	4.851	0	0	0
2017/03/09	2044	03/08/2017	9.64	Call	Bond Future	4,018.4200	4.0184	3,803.4100	3.8034	(5.351)	0	0	0
2017/03/09	2044	03/08/2017	9.62	Call	Bond Future	3,924.8300	3.9248	3,712.7100	3.7127	(5.405)	0	0	0
2017/03/09	2044	03/08/2017	9.63	Call	Bond Future	3,971.4900	3.9715	3,757.9200	3.7579	(5.378)	0	0	0
2017/03/09	2044	02/11/2017	9.68	Call	Bond Future	5,098.4700	5.0985	4,881.4700	4.8815	(4.256)	0	0	0
2017/03/09	2044	02/11/2017			Bond Future	9.5843	94.3705	9.6270	93.9916	0.446	0.0000	0.0000	0
2017/03/09	2044	02/11/2017	9.66	Call	Bond Future	5,006.9400	5.0069	4,792.1900	4.7922	(4.289)	0	0	0
2017/03/09	2044	02/11/2017	9.67	Call	Bond Future	5,052.6100	5.0526	4,836.7400	4.8367	(4.272)	0	0	0
2017/03/09	2044	02/11/2017	9.66	Put	Bond Future	4,337.6200	4.3376	4,501.7400	4.5017	3.784	0	0	0
2017/03/09	2044	02/11/2017	9.68	Put	Bond Future	4,253.6700	4.2537	4,415.5400	4.4155	3.805	0	0	0
2017/03/09	2044	02/11/2017	9.67	Put	Bond Future	4,295.4800	4.2955	4,458.4800	4.4585	3.795	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
2017/03/09	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2046	04/05/2017			Bond Future	131.3614	131.3614	131.3589	131.3589	(0.002)	0.0000	0.0000	20,133
2017/03/09	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2046	04/05/2017	138.32	Put	Bond Future	6,958.6100	6.9586	6,961.0600	6.9611	0.035	0	0	0
2017/03/09	2046	04/05/2017	138.34	Put	Bond Future	6,978.6100	6.9786	6,981.0600	6.9811	0.035	0	0	0
2017/03/09	2046	04/05/2017	138.33	Put	Bond Future	6,968.6100	6.9686	6,971.0600	6.9711	0.035	0	0	0
2017/03/09	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2046	03/08/2017	141.17	Put	Bond Future	7,270.3400	7.2703	7,273.3500	7.2734	0.041	0	0	0
2017/03/09	2046	03/08/2017			Bond Future	133.8997	133.8997	133.8967	133.8967	(0.002)	0.0000	0.0000	0
2017/03/09	2046	03/08/2017	141.19	Put	Bond Future	7,290.3400	7.2903	7,293.3500	7.2934	0.041	0	0	0
2017/03/09	2046	03/08/2017	141.18	Put	Bond Future	7,280.3400	7.2803	7,283.3500	7.2834	0.041	0	0	0
2017/03/09	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2046	02/11/2017			Bond Future	134.9675	134.9675	134.9619	134.9619	(0.004)	0.0000	0.0000	0
2017/03/09	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2046	02/11/2017	136.30	Put	Bond Future	1,332.5300	1.3325	1,338.0500	1.3381	0.414	0	0	0
2017/03/09	2046	02/11/2017	136.32	Put	Bond Future	1,352.5300	1.3525	1,358.0500	1.3581	0.408	0	0	0
2017/03/09	2046	02/11/2017	136.31	Put	Bond Future	1,342.5300	1.3425	1,348.0500	1.3481	0.411	0	0	0
2017/03/09	2050	04/05/2017			Bond Future	143.0867	143.0867	142.7524	142.7524	(0.234)	0.0000	0.0000	24,054
2017/03/09	2050	04/05/2017	147.83	Put	Bond Future	4,743.3500	4.7433	5,077.6500	5.0776	7.048	0	0	0
2017/03/09	2050	04/05/2017	147.85	Put	Bond Future	4,763.3500	4.7633	5,097.6500	5.0976	7.018	0	0	0
2017/03/09	2050	04/05/2017	147.84	Put	Bond Future	4,753.3500	4.7533	5,087.6500	5.0876	7.033	0	0	0
2017/03/09	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2050	03/08/2017			Bond Future	144.1729	144.1729	143.8313	143.8313	(0.237)	0.0000	0.0000	0
2017/03/09	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2050	03/08/2017	149.22	Put	Bond Future	5,047.0800	5.0471	5,388.7400	5.3887	6.769	0	0	0
2017/03/09	2050	03/08/2017	149.24	Put	Bond Future	5,067.0800	5.0671	5,408.7400	5.4087	6.743	0	0	0
2017/03/09	2050	03/08/2017	149.23	Put	Bond Future	5,057.0800	5.0571	5,398.7400	5.3987	6.756	0	0	0
2017/03/09	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	2050	02/11/2017			Bond Future	147.0500	147.0500	146.6992	146.6992	(0.239)	0.0000	0.0000	0
2017/03/09	2050	02/11/2017	144.67	Call	Bond Future	2,380.0500	2.3800	2,029.1800	2.0292	(14.742)	0	0	0
2017/03/09	2050	02/11/2017	144.65	Call	Bond Future	2,400.0500	2.4000	2,049.1800	2.0492	(14.619)	0	0	0
2017/03/09	2050	02/11/2017	144.66	Call	Bond Future	2,390.0500	2.3900	2,039.1800	2.0392	(14.680)	0	0	0
2017/03/09	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	AL37	04/05/2017			Index Future	531.2740	531.2740	530.2250	530.2250	(0.197)	0.0000	0.0000	1
2017/03/09	AL37	03/08/2017			Index Future	541.4370	541.4370	540.3650	540.3650	(0.198)	0.0000	0.0000	0
2017/03/09	AL37	02/11/2017			Index Future	552.1200	552.1200	551.0190	551.0190	(0.199)	0.0000	0.0000	0
2017/03/09	AL7T	04/05/2017			Index Future	613.8590	613.8590	611.9970	611.9970	(0.303)	0.0000	0.0000	0
2017/03/09	AL7T	03/08/2017			Index Future	625.6020	625.6020	623.7010	623.7010	(0.304)	0.0000	0.0000	0
2017/03/09	AL7T	02/11/2017			Index Future	637.9450	637.9450	635.9980	635.9980	(0.305)	0.0000	0.0000	0
2017/03/09	ALBI	04/05/2017			Index Future	558.3450	558.3450	556.5740	556.5740	(0.317)	0.0000	0.0000	598
2017/03/09	ALBI	03/08/2017			Index Future	569.0260	569.0260	567.2180	567.2180	(0.318)	0.0000	0.0000	0
2017/03/09	ALBI	02/11/2017			Index Future	580.2530	580.2530	578.4020	578.4020	(0.319)	0.0000	0.0000	0
2017/03/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	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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2017/03/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/09	EL28	04/05/2017			Bond Future	129.0957	129.0957	129.0954	129.0954	0.000	0.0000	0.0000	0
2017/03/09	EL28	04/05/2017	137.90	Put	Bond Future	8,804.3500	8.8043	8,804.5900	8.8046	0.003	0	0	0
2017/03/09	EL28	04/05/2017	137.92	Put	Bond Future	8,824.3500	8.8243	8,824.5900	8.8246	0.003	0	0	0
2017/03/09	EL28	04/05/2017	137.91	Put	Bond Future	8,814.3500	8.8143	8,814.5900	8.8146	0.003	0	0	0
2017/03/09	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	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
2017/03/09	EL28	03/08/2017			Bond Future	131.5902		131.5893		(0.001)	0.0000	0.0000	0
2017/03/09	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/09	EL28	03/08/2017	135.16	Put	Bond Future	3,569.8300	3.5698	3,570.6800	3.5707	0.024	0	0	0
2017/03/09	EL28	03/08/2017	135.18	Put	Bond Future	3,589.8300	3.5898	3,590.6800	3.5907	0.024	0	0	0
2017/03/09	EL28	03/08/2017	135.17	Put	Bond Future	3,579.8300	3.5798	3,580.6800	3.5807	0.024	0	0	0
2017/03/09	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/09	EL28	02/11/2017			Bond Future	132.4492	132.4492	132.4461	132.4461	(0.002)	0.0000	0.0000	0
2017/03/09	EL28	02/11/2017	133.87	Put	Bond Future	1,420.8100	1.4208	1,423.9400	1.4239	0.220	0	0	0
2017/03/09	EL28	02/11/2017	133.89	Put	Bond Future	1,440.8100	1.4408	1,443.9400	1.4439	0.217	0	0	0
2017/03/09	EL28	02/11/2017	133.88	Put	Bond Future	1,430.8100	1.4308	1,433.9400	1.4339	0.219	0	0	0
2017/03/09	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/09	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/09	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/09	ES33	04/05/2017			Bond Future	10.3829	78.6408	10.4279	78.3511	0.434	0.0000	0.0000	9,466
2017/03/09	ES33	04/05/2017	10.55	Call	Bond Future	1,067.4400	1.0674	777.6800	0.7777	(27.145)	0	0	0
2017/03/09	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	ES33	04/05/2017	10.56	Call	Bond Future	1,130.6200	1.1306	840.8600	0.8409	(25.628)	0	0	0
2017/03/09	ES33	04/05/2017	10.54	Call	Bond Future	1,004.1900	1.0042	714.4300	0.7144	(28.855)	0	0	0
2017/03/09	ES33	03/08/2017			Bond Future	10.4593	80.1452	10.5059	79.8495	0.445	0.0000	0.0000	0
2017/03/09	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	ES33	03/08/2017	10.55	Call	Bond Future	574.3800	0.5744	278.6000	0.2786	(51.496)	0	0	0
2017/03/09	ES33	03/08/2017	10.53	Call	Bond Future	448.2800	0.4483	152.5000	0.1525	(65.981)	0	0	0
2017/03/09	ES33	03/08/2017	10.54	Call	Bond Future	511.3700	0.5114	215.5900	0.2156	(57.841)	0	0	0
2017/03/09	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	ES33	02/11/2017			Bond Future	10.5339	77.9338	10.5822	77.6311	0.459	0.0000	0.0000	0
2017/03/09	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	ES33	02/11/2017	10.66	Call	Bond Future	786.2800	0.7863	483.6000	0.4836	(38.495)	0	0	0
2017/03/09	ES33	02/11/2017	10.67	Call	Bond Future	848.1400	0.8481	545.4600	0.5455	(35.688)	0	0	0
2017/03/09	ES33	02/11/2017	10.68	Call	Bond Future	909.9200	0.9099	607.2400	0.6072	(33.264)	0	0	0
2017/03/09	ES42	04/05/2017			Bond Future	10.5295	82.5311	10.5745	82.1976	0.428	0.0000	0.0000	8,777
2017/03/09	ES42	03/08/2017			Bond Future	10.6045	84.1099	10.6511	83.7696	0.439	0.0000	0.0000	0
2017/03/09	ES42	02/11/2017			Bond Future	10.6769	81.5077	10.7252	81.1595	0.452	0.0000	0.0000	0
2017/03/09	GOVI	04/05/2017			GOVI	556.1180	556.1180	554.3600	554.3600	(0.316)	0.0000	0.0000	396
2017/03/09	GOVI	04/05/2017	262.19	Call	GOVI	2,939,280.0000	293.9280	2,921,700.0000	292.1700	(0.598)	0	0	0
2017/03/09	GOVI	04/05/2017	262.20	Call	GOVI	2,939,180.0000	293.9180	2,921,600.0000	292.1600	(0.598)	0	0	0
2017/03/09	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	GOVI	04/05/2017	262.18	Call	GOVI	2,939,380.0000	293.9380	2,921,800.0000	292.1800	(0.598)	0	0	0
2017/03/09	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	GOVI	03/08/2017			GOVI	566.7570	566.7570	564.9620	564.9620	(0.317)	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
2017/03/09	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	GOVI	03/08/2017	561.09	Call	GOVI	56,670.0000	5.6670	38,720.0000	3.8720	(31.675)	0	0	0
2017/03/09	GOVI	03/08/2017	561.10	Call	GOVI	56,570.0000	5.6570	38,620.0000	3.8620	(31.731)	0	0	0
2017/03/09	GOVI	03/08/2017	561.11	Call	GOVI	56,470.0000	5.6470	38,520.0000	3.8520	(31.787)	0	0	0
2017/03/09	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	GOVI	02/11/2017			GOVI	577.9390	577.9390	576.1010	576.1010	(0.318)	0.0000	0.0000	0
2017/03/09	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	GOVI	02/11/2017	572.44	Call	GOVI	54,990.0000	5.4990	36,610.0000	3.6610	(33.424)	0	0	0
2017/03/09	GOVI	02/11/2017	572.45	Call	GOVI	54,890.0000	5.4890	36,510.0000	3.6510	(33.485)	0	0	0
2017/03/09	GOVI	02/11/2017	572.46	Call	GOVI	54,790.0000	5.4790	36,410.0000	3.6410	(33.546)	0	0	0
2017/03/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/09	IGOV	04/05/2017			Index Future	252.1130	252.1130	252.0930	252.0930	(0.008)	0.0000	0.0000	922
2017/03/09	IGOV	03/08/2017			Index Future	256.9850	256.9850	256.9630	256.9630	(0.009)	0.0000	0.0000	412
2017/03/09	IGOV	02/11/2017			Index Future	262.1130	262.1130	262.0860	262.0860	(0.010)	0.0000	0.0000	0
2017/03/09	ILBI	04/05/2017			Index Future	683.6960	683.6960	683.5560	683.5560	(0.020)	0.0000	0.0000	0
2017/03/09	ILBI	03/08/2017			Index Future	696.6850	696.6850	696.5440	696.5440	(0.020)	0.0000	0.0000	0
2017/03/09	ILBI	02/11/2017			Index Future	710.6880	710.6880	710.5420	710.5420	(0.021)	0.0000	0.0000	0
2017/03/09	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2017/03/09	IS01	15/06/2017			Interest Rate Swap	99.6107	99.6107	99.6108	99.6108	0.000	0.0000	0.0000	0
2017/03/09	IS01	21/09/2017			Interest Rate Swap	99.6166	99.6166	99.6206	99.6206	0.004	0.0000	0.0000	0
2017/03/09	IS01	21/12/2017			Interest Rate Swap	99.8409	99.8409	99.8467	99.8467	0.006	0.0000	0.0000	0
2017/03/09	IS01	15/03/2018			Interest Rate Swap	99.8281	99.8281	99.8335	99.8335	0.005	0.0000	0.0000	0
2017/03/09	IS01	21/06/2018			Interest Rate Swap	100.0425	100.0425	100.0513	100.0513	0.009	0.0000	0.0000	0
2017/03/09	IS02	18/12/2017			Interest Rate Swap	99.8683	99.8683	99.8736	99.8736	0.005	0.0000	0.0000	0
2017/03/09	IS02	16/03/2018			Interest Rate Swap	99.1134	99.1134	99.1192	99.1192	0.006	0.0000	0.0000	0
2017/03/09	IS02	15/06/2018			Interest Rate Swap	98.7264	98.7264	98.7356	98.7356	0.009	0.0000	0.0000	0
2017/03/09	IS02	21/09/2018			Interest Rate Swap	98.7381	98.7381	98.7536	98.7536	0.016	0.0000	0.0000	0
2017/03/09	IS02	21/12/2018			Interest Rate Swap	99.1900	99.1900	99.2100	99.2100	0.020	0.0000	0.0000	0
2017/03/09	IS02	15/03/2019			Interest Rate Swap	99.6480	99.6480	99.6687	99.6687	0.021	0.0000	0.0000	0
2017/03/09	IS02	21/06/2019			Interest Rate Swap	100.1209	100.1209	100.1482	100.1482	0.027	0.0000	0.0000	0
2017/03/09	IS05	17/12/2020			Interest Rate Swap	97.1341	97.1341	97.1914	97.1914	0.059	0.0000	0.0000	0
2017/03/09	IS05	16/03/2021			Interest Rate Swap	96.4275	96.4275	96.4899	96.4899	0.065	0.0000	0.0000	0
2017/03/09	IS05	15/06/2021			Interest Rate Swap	95.6890	95.6890	95.7643	95.7643	0.079	0.0000	0.0000	0
2017/03/09	IS05	21/09/2021			Interest Rate Swap	95.9322	95.9322	96.0266	96.0266	0.098	0.0000	0.0000	0
2017/03/09	IS05	21/12/2021			Interest Rate Swap	98.1591	98.1591	98.2678	98.2678	0.111	0.0000	0.0000	51
2017/03/09	IS05	15/03/2022			Interest Rate Swap	98.3334	98.3334	98.4489	98.4489	0.117	0.0000	0.0000	0
2017/03/09	IS05	21/06/2022			Interest Rate Swap	99.5686	99.5686	99.6805	99.6805	0.112	0.0000	0.0000	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
2017/03/09	IS10	17/12/2025			Interest Rate Swap	96.7063		96.7063	96.8395	96.8395	0.138	0.0000	0.0000	0
2017/03/09	IS10	16/03/2026			Interest Rate Swap	93.7650		93.7650	93.9028	93.9028	0.147	0.0000	0.0000	0
2017/03/09	IS10	15/06/2026			Interest Rate Swap	92.5366		92.5366	92.6874	92.6874	0.163	0.0000	0.0000	0
2017/03/09	IS10	21/09/2026			Interest Rate Swap	94.6728		94.6728	94.8416	94.8416	0.178	0.0000	0.0000	0
2017/03/09	IS10	21/12/2026			Interest Rate Swap	98.3924		98.3924	98.5753	98.5753	0.186	0.0000	0.0000	0
2017/03/09	IS10	15/03/2027			Interest Rate Swap	96.9794		96.9794	97.1744	97.1744	0.201	0.0000	0.0000	0
2017/03/09	IS10	21/06/2027			Interest Rate Swap	99.0157		99.0157	99.2137	99.2137	0.200	0.0000	0.0000	0
2017/03/09	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/09	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/09	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/09	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/09	JBAF	15/03/2017			Jibar Tradeable Future	7.3300		92.6700	7.3300	92.6700	0.000	0.0000	0.0000	1,000
2017/03/09	JBAF	19/04/2017			Jibar Tradeable Future	7.3200		92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/09	JBAF	17/05/2017			Jibar Tradeable Future	7.3200		92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/09	JBAF	21/06/2017			Jibar Tradeable Future	7.3200		92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/09	JBAF	19/07/2017			Jibar Tradeable Future	7.3200		92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/09	JBAF	16/08/2017			Jibar Tradeable Future	7.3100		92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/09	JBAF	20/09/2017			Jibar Tradeable Future	7.3000		92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/09	JBAF	20/12/2017			Jibar Tradeable Future	7.2600		92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/09	JBAF	20/03/2018			Jibar Tradeable Future	7.2500		92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/03/09	JBAF	20/06/2018			Jibar Tradeable Future	7.2600		92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/09	JBAF	19/09/2018			Jibar Tradeable Future	7.3000		92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/09	JBAF	19/12/2018			Jibar Tradeable Future	7.3400		92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/09	R023	04/05/2017	8.61	Call	Bond Future	2,122.4400		2.1224	1,937.4600	1.9375	(8.715)	0	0	0
2017/03/09	R023	04/05/2017			Bond Future	8.1963		99.4254	8.2476	99.1948	0.627	0.0000	0.0000	19,183
2017/03/09	R023	04/05/2017	8.59	Call	Bond Future	2,053.2900		2.0533	1,870.7600	1.8708	(8.890)	0	0	0
2017/03/09	R023	04/05/2017	8.60	Call	Bond Future	2,087.7500		2.0878	1,903.9900	1.9040	(8.802)	0	0	0
2017/03/09	R023	04/05/2017	8.59	Put	Bond Future	302.9800		0.3030	351.1000	0.3511	15.882	0	0	0
2017/03/09	R023	04/05/2017	8.61	Put	Bond Future	284.2500		0.2843	329.9200	0.3299	16.067	0	0	0
2017/03/09	R023	04/05/2017	8.60	Put	Bond Future	293.4900		0.2935	340.3800	0.3404	15.977	0	0	0
2017/03/09	R023	03/08/2017	8.60	Put	Bond Future	789.7900		0.7898	863.5800	0.8636	9.343	0	0	0
2017/03/09	R023	03/08/2017			Bond Future	8.2176		101.3275	8.2720	101.0917	0.662	0.0000	0.0000	0
2017/03/09	R023	03/08/2017	8.59	Put	Bond Future	803.1600		0.8032	877.9100	0.8779	9.307	0	0	0
2017/03/09	R023	03/08/2017	8.60	Call	Bond Future	2,431.9400		2.4319	2,269.9800	2.2700	(6.660)	0	0	0
2017/03/09	R023	03/08/2017	8.58	Call	Bond Future	2,374.0500		2.3741	2,214.0100	2.2140	(6.741)	0	0	0
2017/03/09	R023	03/08/2017	8.59	Call	Bond Future	2,402.8000		2.4028	2,241.8000	2.2418	(6.701)	0	0	0
2017/03/09	R023	03/08/2017	8.58	Put	Bond Future	816.9500		0.8169	892.6600	0.8927	9.267	0	0	0
2017/03/09	R023	02/11/2017	8.56	Call	Bond Future	2,417.7300		2.4177	2,263.2000	2.2632	(6.392)	0	0	0
2017/03/09	R023	02/11/2017			Bond Future	8.2324		99.3950	8.2903	99.1533	0.703	0.0000	0.0000	0
2017/03/09	R023	02/11/2017	8.58	Call	Bond Future	2,471.1600		2.4712	2,314.8500	2.3149	(6.325)	0	0	0
2017/03/09	R023	02/11/2017	8.57	Call	Bond Future	2,444.2300		2.4442	2,288.8000	2.2888	(6.359)	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
2017/03/09	R023	02/11/2017	8.56	Put	Bond Future	1,059.2200	1.0592	1,146.3800	1.1464	8.229	0	0	0
2017/03/09	R023	02/11/2017	8.58	Put	Bond Future	1,030.4600	1.0305	1,115.8400	1.1158	8.286	0	0	0
2017/03/09	R023	02/11/2017	8.57	Put	Bond Future	1,044.6200	1.0446	1,130.8800	1.1309	8.258	0	0	0
2017/03/09	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R035	04/05/2017			Bond Future	9.3586	97.5105	9.4039	97.1342	0.485	0.0000	0.0000	8,517
2017/03/09	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R035	04/05/2017	9.55	Call	Bond Future	1,572.7900	1.5728	1,196.4900	1.1965	(23.926)	0	0	0
2017/03/09	R035	04/05/2017	9.53	Call	Bond Future	1,410.3000	1.4103	1,034.0000	1.0340	(26.682)	0	0	0
2017/03/09	R035	04/05/2017	9.54	Call	Bond Future	1,491.6000	1.4916	1,115.3000	1.1153	(25.228)	0	0	0
2017/03/09	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R035	03/08/2017			Bond Future	9.4028	99.3759	9.4497	98.9918	0.498	0.0000	0.0000	0
2017/03/09	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R035	03/08/2017	9.50	Call	Bond Future	794.3800	0.7944	410.2400	0.4102	(48.357)	0	0	0
2017/03/09	R035	03/08/2017	9.51	Call	Bond Future	875.5700	0.8756	491.4300	0.4914	(43.873)	0	0	0
2017/03/09	R035	03/08/2017	9.52	Call	Bond Future	956.6500	0.9567	572.5100	0.5725	(40.155)	0	0	0
2017/03/09	R035	02/11/2017			Bond Future	9.4444	96.8341	9.4928	96.4413	0.513	0.0000	0.0000	0
2017/03/09	R035	02/11/2017	9.60	Call	Bond Future	1,253.8000	1.2538	860.9500	0.8609	(31.333)	0	0	0
2017/03/09	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R035	02/11/2017	9.61	Call	Bond Future	1,333.5400	1.3335	940.6900	0.9407	(29.459)	0	0	0
2017/03/09	R035	02/11/2017	9.59	Call	Bond Future	1,173.9600	1.1740	781.1100	0.7811	(33.464)	0	0	0
2017/03/09	R186	04/05/2017	8.95	Put	Bond Future	738.6700	0.7387	838.7600	0.8388	13.550	0	0	2,600
2017/03/09	R186	04/05/2017			Bond Future	8.6763	115.7223	8.7272	115.3706	0.586	0.0000	0.0000	110,205
2017/03/09	R186	04/05/2017	8.89	Put	Bond Future	868.6300	0.8686	982.1700	0.9822	13.071	0	0	0
2017/03/09	R186	04/05/2017	8.94	Put	Bond Future	759.2100	0.7592	861.4700	0.8615	13.469	0	0	500
2017/03/09	R186	04/05/2017	9.20	Call	Bond Future	3,905.7400	3.9057	3,608.6300	3.6086	(7.607)	0	0	0
2017/03/09	R186	04/05/2017	8.91	Put	Bond Future	823.4900	0.8235	932.4500	0.9325	13.231	0	0	0
2017/03/09	R186	04/05/2017	8.70	Put	Bond Future	1,398.3200	1.3983	1,559.3800	1.5594	11.518	0	0	0
2017/03/09	R186	04/05/2017	8.90	Put	Bond Future	845.8200	0.8458	957.0700	0.9571	13.153	0	0	0
2017/03/09	R186	04/05/2017	8.44	Put	Bond Future	2,445.5200	2.4455	2,675.0700	2.6751	9.387	0	0	0
2017/03/09	R186	04/05/2017	8.91	Call	Bond Future	2,427.7300	2.4277	2,185.0000	2.1850	(9.998)	0	0	0
2017/03/09	R186	04/05/2017	8.98	Call	Bond Future	2,758.4900	2.7585	2,500.5000	2.5005	(9.353)	0	0	0
2017/03/09	R186	04/05/2017	9.20	Put	Bond Future	353.2100	0.3532	407.7900	0.4078	15.453	0	0	5,209
2017/03/09	R186	04/05/2017	8.70	Call	Bond Future	1,562.2400	1.5622	1,371.6100	1.3716	(12.202)	0	0	500
2017/03/09	R186	04/05/2017	8.89	Call	Bond Future	2,336.7800	2.3368	2,098.6300	2.0986	(10.191)	0	0	0
2017/03/09	R186	04/05/2017	8.94	Call	Bond Future	2,567.1700	2.5672	2,317.7400	2.3177	(9.716)	0	0	0
2017/03/09	R186	04/05/2017	8.98	Put	Bond Future	679.6900	0.6797	773.3900	0.7734	13.786	0	0	0
2017/03/09	R186	04/05/2017	8.95	Call	Bond Future	2,614.4300	2.6144	2,362.8300	2.3628	(9.624)	0	0	0
2017/03/09	R186	04/05/2017	8.90	Call	Bond Future	2,382.0400	2.3820	2,141.6000	2.1416	(10.094)	0	0	0
2017/03/09	R186	04/05/2017	8.44	Call	Bond Future	791.0300	0.7910	668.8900	0.6689	(15.441)	0	0	500
2017/03/09	R186	03/08/2017	8.93	Put	Bond Future	1,766.9700	1.7670	1,904.8800	1.9049	7.805	0	0	0
2017/03/09	R186	03/08/2017	9.35	Call	Bond Future	5,116.6800	5.1167	4,839.9000	4.8399	(5.409)	0	0	0
2017/03/09	R186	03/08/2017			Bond Future	8.7141	112.6331	8.7672	112.2740	0.609	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
2017/03/09	R186	03/08/2017	8.92	Put	Bond Future	1,793.2100	1.7932	1,932.6200	1.9326	7.774	0	0	0
2017/03/09	R186	03/08/2017	9.50	Call	Bond Future	5,871.8900	5.8719	5,579.4800	5.5795	(4.980)	0	0	0
2017/03/09	R186	03/08/2017	8.85	Put	Bond Future	1,985.3800	1.9854	2,135.5700	2.1356	7.565	0	0	750
2017/03/09	R186	03/08/2017	8.93	Call	Bond Future	3,218.8500	3.2188	2,997.6500	2.9976	(6.872)	0	0	0
2017/03/09	R186	03/08/2017	8.91	Call	Bond Future	3,138.1900	3.1382	2,920.0200	2.9200	(6.952)	0	0	0
2017/03/09	R186	03/08/2017	8.92	Call	Bond Future	3,178.4000	3.1784	2,958.7000	2.9587	(6.912)	0	0	0
2017/03/09	R186	03/08/2017	9.50	Put	Bond Future	706.7000	0.7067	773.4000	0.7734	9.438	0	0	6,500
2017/03/09	R186	03/08/2017	9.35	Put	Bond Future	912.1500	0.9122	994.4800	0.9945	9.026	0	0	750
2017/03/09	R186	03/08/2017	8.85	Call	Bond Future	2,902.2400	2.9022	2,693.3200	2.6933	(7.199)	0	0	0
2017/03/09	R186	03/08/2017	8.91	Put	Bond Future	1,819.7400	1.8197	1,960.6800	1.9607	7.745	0	0	0
2017/03/09	R186	02/11/2017	8.89	Put	Bond Future	2,622.5300	2.6225	2,780.1200	2.7801	6.009	0	0	0
2017/03/09	R186	02/11/2017	8.88	Call	Bond Future	3,556.3400	3.5563	3,347.4500	3.3475	(5.874)	0	0	0
2017/03/09	R186	02/11/2017			Bond Future	8.7429	114.8558	8.7984	114.4881	0.635	0.0000	0.0000	0
2017/03/09	R186	02/11/2017	8.89	Call	Bond Future	3,593.6500	3.5937	3,383.5300	3.3835	(5.847)	0	0	0
2017/03/09	R186	02/11/2017	8.90	Call	Bond Future	3,631.1500	3.6312	3,419.8000	3.4198	(5.820)	0	0	0
2017/03/09	R186	02/11/2017	8.88	Put	Bond Future	2,650.8700	2.6509	2,809.6900	2.8097	5.991	0	0	0
2017/03/09	R186	02/11/2017	8.90	Put	Bond Future	2,594.4300	2.5944	2,750.7900	2.7508	6.027	0	0	0
2017/03/09	R197	04/05/2017	308.58	Put	Bond Future	7,333.5200	7.3335	7,339.8600	7.3399	0.086	0	0	0
2017/03/09	R197	04/05/2017			Bond Future	301.2465	301.2465	301.2401	301.2401	(0.002)	0.0000	0.0000	1,063
2017/03/09	R197	04/05/2017	308.60	Put	Bond Future	7,353.5200	7.3535	7,359.8600	7.3599	0.086	0	0	0
2017/03/09	R197	04/05/2017	308.59	Put	Bond Future	7,343.5200	7.3435	7,349.8600	7.3499	0.086	0	0	0
2017/03/09	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R197	03/08/2017			Bond Future	300.1149	300.1149	300.1069	300.1069	(0.003)	0.0000	0.0000	0
2017/03/09	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R197	03/08/2017	308.05	Put	Bond Future	7,935.1200	7.9351	7,943.0700	7.9431	0.100	0	0	0
2017/03/09	R197	03/08/2017	308.07	Put	Bond Future	7,955.1200	7.9551	7,963.0700	7.9631	0.100	0	0	0
2017/03/09	R197	03/08/2017	308.06	Put	Bond Future	7,945.1200	7.9451	7,953.0700	7.9531	0.100	0	0	0
2017/03/09	R197	02/11/2017	305.16	Call	Bond Future	944.1800	0.9442	931.0700	0.9311	(1.389)	0	0	0
2017/03/09	R197	02/11/2017			Bond Future	306.1042	306.1042	306.0911	306.0911	(0.004)	0.0000	0.0000	0
2017/03/09	R197	02/11/2017	305.17	Call	Bond Future	934.1800	0.9342	921.0700	0.9211	(1.403)	0	0	0
2017/03/09	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R197	02/11/2017	305.15	Call	Bond Future	954.1800	0.9542	941.0700	0.9411	(1.374)	0	0	0
2017/03/09	R202	04/05/2017	256.73	Put	Bond Future	9,163.9000	9.1639	8,847.2600	8.8473	(3.455)	0	0	0
2017/03/09	R202	04/05/2017			Bond Future	247.5661	247.5661	247.8827	247.8827	0.128	0.0000	0.0000	33,757
2017/03/09	R202	04/05/2017	256.72	Put	Bond Future	9,153.9000	9.1539	8,837.2600	8.8373	(3.459)	0	0	0
2017/03/09	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R202	04/05/2017	256.71	Put	Bond Future	9,143.9000	9.1439	8,827.2600	8.8273	(3.463)	0	0	0
2017/03/09	R202	03/08/2017	258.36	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
2017/03/09	R202	03/08/2017			Bond Future	248.6568		248.9788		0.129	0.0000	0.0000	0
2017/03/09	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R202	03/08/2017	258.35	Put	Bond Future	9,693.2100	9.6932	9,371.2500	9.3713	(3.322)	0	0	0
2017/03/09	R202	03/08/2017	258.37	Put	Bond Future	9,713.2100	9.7132	9,391.2500	9.3913	(3.315)	0	0	0
2017/03/09	R202	03/08/2017	258.36	Put	Bond Future	9,703.2100	9.7032	9,381.2500	9.3813	(3.318)	0	0	0
2017/03/09	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R202	02/11/2017			Bond Future	253.6190	253.6190	253.9430	253.9430	0.128	0.0000	0.0000	0
2017/03/09	R202	02/11/2017	253.89	Put	Bond Future	270.9700	0.2710	0.0000	0.0000	(100.000)	0	0	0
2017/03/09	R202	02/11/2017	253.91	Put	Bond Future	290.9700	0.2910	0.0000	0.0000	(100.000)	0	0	0
2017/03/09	R202	02/11/2017	253.90	Put	Bond Future	280.9700	0.2810	0.0000	0.0000	(100.000)	0	0	0
2017/03/09	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	53.0100	0.0530	100.000	0	0	0
2017/03/09	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	43.0100	0.0430	100.000	0	0	0
2017/03/09	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	33.0100	0.0330	100.000	0	0	0
2017/03/09	R203	04/05/2017	6.92	Put	Bond Future	71.0600	0.0711	66.4300	0.0664	(6.516)	0	0	0
2017/03/09	R203	04/05/2017	6.91	Call	Bond Future	21.6900	0.0217	23.4500	0.0235	8.114	0	0	0
2017/03/09	R203	04/05/2017			Bond Future	7.0573	101.5911	7.0388	101.5976	(0.262)	0.0000	0.0000	31,101
2017/03/09	R203	04/05/2017	6.92	Call	Bond Future	22.9500	0.0229	24.7900	0.0248	8.017	0	0	0
2017/03/09	R203	04/05/2017	6.93	Call	Bond Future	24.1200	0.0241	26.0300	0.0260	7.919	0	0	0
2017/03/09	R203	04/05/2017	6.91	Put	Bond Future	73.3100	0.0733	68.6000	0.0686	(6.425)	0	0	0
2017/03/09	R203	04/05/2017	6.93	Put	Bond Future	68.7200	0.0687	64.1600	0.0642	(6.636)	0	0	0
2017/03/09	R203	03/08/2017	4.89	Call	Bond Future	5.9700	0.0060	7.0000	0.0070	17.253	0	0	0
2017/03/09	R203	03/08/2017			Bond Future	5.4777	103.5346	5.4220	103.5405	(1.017)	0.0000	0.0000	0
2017/03/09	R203	03/08/2017	4.87	Call	Bond Future	5.6200	0.0056	6.5900	0.0066	17.260	0	0	0
2017/03/09	R203	03/08/2017	4.88	Call	Bond Future	5.8000	0.0058	6.7900	0.0068	17.069	0	0	0
2017/03/09	R203	03/08/2017	4.87	Put	Bond Future	70.7900	0.0708	65.7900	0.0658	(7.063)	0	0	0
2017/03/09	R203	03/08/2017	4.89	Put	Bond Future	68.9900	0.0690	64.0500	0.0641	(7.160)	0	0	0
2017/03/09	R203	03/08/2017	4.88	Put	Bond Future	69.8900	0.0699	64.9100	0.0649	(7.125)	0	0	0
2017/03/09	R204	04/05/2017	7.90	Put	Bond Future	21.5400	0.0215	19.4700	0.0195	(9.610)	0	0	0
2017/03/09	R204	04/05/2017			Bond Future	7.4232	103.9062	7.4127	103.9221	(0.142)	0.0000	0.0000	27,099
2017/03/09	R204	04/05/2017	7.92	Put	Bond Future	19.2100	0.0192	17.3200	0.0173	(9.839)	0	0	0
2017/03/09	R204	04/05/2017	7.91	Put	Bond Future	20.3800	0.0204	18.4000	0.0184	(9.715)	0	0	0
2017/03/09	R204	04/05/2017	7.90	Call	Bond Future	737.6400	0.7376	751.4900	0.7515	1.878	0	0	0
2017/03/09	R204	04/05/2017	7.91	Call	Bond Future	751.4300	0.7514	765.3700	0.7654	1.855	0	0	0
2017/03/09	R204	04/05/2017	7.92	Call	Bond Future	765.2000	0.7652	779.2300	0.7792	1.834	0	0	0
2017/03/09	R204	03/08/2017	7.77	Put	Bond Future	132.3100	0.1323	127.3700	0.1274	(3.734)	0	0	0
2017/03/09	R204	03/08/2017			Bond Future	7.3606	101.8536	7.3485	101.8692	(0.164)	0.0000	0.0000	0
2017/03/09	R204	03/08/2017	7.76	Put	Bond Future	135.5100	0.1355	130.4900	0.1305	(3.705)	0	0	0
2017/03/09	R204	03/08/2017	7.75	Call	Bond Future	638.9800	0.6390	649.4600	0.6495	1.640	0	0	0
2017/03/09	R204	03/08/2017	7.76	Call	Bond Future	648.5100	0.6485	659.0800	0.6591	1.630	0	0	0
2017/03/09	R204	03/08/2017	7.77	Call	Bond Future	658.1000	0.6581	668.7500	0.6688	1.618	0	0	0
2017/03/09	R204	03/08/2017	7.75	Put	Bond Future	138.7800	0.1388	133.6700	0.1337	(3.682)	0	0	0
2017/03/09	R204	02/11/2017	7.76	Put	Bond Future	80.0500	0.0801	76.7400	0.0767	(4.135)	0	0	0
2017/03/09	R204	02/11/2017			Bond Future	7.2077	103.8636	7.1940	103.8781	(0.189)	0.0000	0.0000	0
2017/03/09	R204	02/11/2017	7.75	Put	Bond Future	81.9900	0.0820	78.6200	0.0786	(4.110)	0	0	0
2017/03/09	R204	02/11/2017	7.76	Call	Bond Future	666.4700	0.6665	677.7200	0.6777	1.688	0	0	0
2017/03/09	R204	02/11/2017	7.74	Call	Bond Future	649.2300	0.6492	660.3600	0.6604	1.714	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
2017/03/09	R204	02/11/2017	7.75	Call	Bond Future	657.8400	0.6578	669.0300	0.6690	1.701	0	0	0
2017/03/09	R204	02/11/2017	7.74	Put	Bond Future	83.9600	0.0840	80.5300	0.0805	(4.085)	0	0	0
2017/03/09	R207	04/05/2017	8.21	Put	Bond Future	29.9000	0.0299	38.9900	0.0390	30.401	0	0	0
2017/03/09	R207	04/05/2017			Bond Future	7.6452	101.3240	7.6985	101.1977	0.696	0.0000	0.0000	73,209
2017/03/09	R207	04/05/2017	8.22	Call	Bond Future	1,381.4500	1.3815	1,263.9000	1.2639	(8.509)	0	0	0
2017/03/09	R207	04/05/2017	8.20	Call	Bond Future	1,337.9800	1.3380	1,221.2900	1.2213	(8.721)	0	0	0
2017/03/09	R207	04/05/2017	8.21	Call	Bond Future	1,359.6900	1.3597	1,242.5600	1.2426	(8.614)	0	0	0
2017/03/09	R207	04/05/2017	8.20	Put	Bond Future	31.5500	0.0315	41.0800	0.0411	30.206	0	0	0
2017/03/09	R207	04/05/2017	8.22	Put	Bond Future	28.3200	0.0283	36.9900	0.0370	30.614	0	0	0
2017/03/09	R207	03/08/2017	8.19	Call	Bond Future	1,365.0300	1.3650	1,262.5900	1.2626	(7.505)	0	0	51
2017/03/09	R207	03/08/2017			Bond Future	7.6374	99.6190	7.6969	99.4898	0.779	0.0000	0.0000	0
2017/03/09	R207	03/08/2017	8.39	Put	Bond Future	104.9800	0.1050	122.7200	0.1227	16.898	0	0	0
2017/03/09	R207	03/08/2017	8.19	Put	Bond Future	173.1100	0.1731	199.9300	0.1999	15.493	0	0	0
2017/03/09	R207	03/08/2017	8.41	Put	Bond Future	99.6800	0.0997	116.6700	0.1167	17.045	0	0	0
2017/03/09	R207	03/08/2017	8.40	Put	Bond Future	102.3000	0.1023	119.6600	0.1197	16.970	0	0	0
2017/03/09	R207	03/08/2017	8.41	Call	Bond Future	1,761.1000	1.7611	1,648.8300	1.6488	(6.375)	0	0	0
2017/03/09	R207	03/08/2017	8.39	Call	Bond Future	1,723.8400	1.7238	1,612.3200	1.6123	(6.469)	0	0	0
2017/03/09	R207	03/08/2017	8.40	Call	Bond Future	1,742.4400	1.7424	1,630.5400	1.6305	(6.422)	0	0	0
2017/03/09	R207	02/11/2017			Bond Future	7.5855	101.5850	7.6530	101.4519	0.889	0.0000	0.0000	0
2017/03/09	R207	02/11/2017	8.03	Put	Bond Future	280.8700	0.2809	319.6400	0.3196	13.804	0	0	0
2017/03/09	R207	02/11/2017	8.05	Put	Bond Future	270.8000	0.2708	308.4700	0.3085	13.911	0	0	0
2017/03/09	R207	02/11/2017	8.03	Call	Bond Future	1,153.7500	1.1538	1,059.3800	1.0594	(8.179)	0	0	0
2017/03/09	R207	02/11/2017	8.04	Put	Bond Future	275.8000	0.2758	314.0200	0.3140	13.858	0	0	0
2017/03/09	R207	02/11/2017	8.04	Call	Bond Future	1,168.2100	1.1682	1,073.2900	1.0733	(8.125)	0	0	0
2017/03/09	R207	02/11/2017	8.05	Call	Bond Future	1,182.7300	1.1827	1,087.2600	1.0873	(8.072)	0	0	0
2017/03/09	R208	04/05/2017	8.39	Call	Bond Future	1,920.9000	1.9209	1,782.2200	1.7822	(7.220)	0	0	0
2017/03/09	R208	04/05/2017			Bond Future	7.8078	97.2152	7.8547	97.0636	0.601	0.0000	0.0000	21,334
2017/03/09	R208	04/05/2017	8.37	Call	Bond Future	1,863.5600	1.8636	1,725.9500	1.7259	(7.384)	0	0	0
2017/03/09	R208	04/05/2017	8.38	Call	Bond Future	1,892.1500	1.8922	1,753.9900	1.7540	(7.302)	0	0	0
2017/03/09	R208	04/05/2017	8.37	Put	Bond Future	66.3600	0.0664	80.3400	0.0803	21.067	0	0	0
2017/03/09	R208	04/05/2017	8.39	Put	Bond Future	60.5200	0.0605	73.4300	0.0734	21.332	0	0	0
2017/03/09	R208	04/05/2017	8.38	Put	Bond Future	63.3500	0.0634	76.7800	0.0768	21.200	0	0	0
2017/03/09	R208	03/08/2017	8.32	Call	Bond Future	1,887.8400	1.8878	1,770.2500	1.7703	(6.229)	0	0	0
2017/03/09	R208	03/08/2017			Bond Future	7.8108	99.0749	7.8616	98.9198	0.650	0.0000	0.0000	0
2017/03/09	R208	03/08/2017	8.30	Call	Bond Future	1,842.4000	1.8424	1,726.0600	1.7261	(6.315)	0	0	0
2017/03/09	R208	03/08/2017	8.31	Call	Bond Future	1,864.9700	1.8650	1,747.9900	1.7480	(6.272)	0	0	0
2017/03/09	R208	03/08/2017	8.30	Put	Bond Future	360.4700	0.3605	399.2300	0.3992	10.753	0	0	0
2017/03/09	R208	03/08/2017	8.32	Put	Bond Future	345.9200	0.3459	383.4300	0.3834	10.844	0	0	0
2017/03/09	R208	03/08/2017	8.31	Put	Bond Future	353.0400	0.3530	391.1600	0.3912	10.798	0	0	0
2017/03/09	R208	02/11/2017	8.18	Put	Bond Future	510.2100	0.5102	561.2000	0.5612	9.994	0	0	0
2017/03/09	R208	02/11/2017			Bond Future	7.7954	97.6272	7.8508	97.4677	0.711	0.0000	0.0000	0
2017/03/09	R208	02/11/2017	8.20	Put	Bond Future	492.6300	0.4926	542.3000	0.5423	10.083	0	0	0
2017/03/09	R208	02/11/2017	8.19	Put	Bond Future	501.2200	0.5012	551.5400	0.5515	10.040	0	0	0
2017/03/09	R208	02/11/2017	8.18	Call	Bond Future	1,610.0800	1.6101	1,501.6400	1.5016	(6.735)	0	0	0
2017/03/09	R208	02/11/2017	8.19	Call	Bond Future	1,629.4900	1.6295	1,520.3800	1.5204	(6.696)	0	0	0
2017/03/09	R208	02/11/2017	8.20	Call	Bond Future	1,649.2800	1.6493	1,539.5200	1.5395	(6.655)	0	0	0

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2017/03/09	R209	04/05/2017	9.48	Put	Bond Future	1,161.8400	1.1618	1,276.8400	1.2768	9.898	0	0	0
2017/03/09	R209	04/05/2017			Bond Future	9.3420	73.4531	9.3873	73.1393	0.485	0.0000	0.0000	63,089
2017/03/09	R209	04/05/2017	9.47	Put	Bond Future	1,189.8000	1.1898	1,306.8600	1.3069	9.839	0	0	0
2017/03/09	R209	04/05/2017	9.63	Call	Bond Future	2,764.5200	2.7645	2,537.0100	2.5370	(8.230)	0	0	0
2017/03/09	R209	04/05/2017	8.93	Call	Bond Future	535.6000	0.5356	454.5700	0.4546	(15.129)	0	0	1,130
2017/03/09	R209	04/05/2017	9.33	Put	Bond Future	1,634.8400	1.6348	1,781.9400	1.7819	8.998	0	0	1,130
2017/03/09	R209	04/05/2017	9.46	Call	Bond Future	2,031.6000	2.0316	1,836.9500	1.8369	(9.581)	0	0	0
2017/03/09	R209	04/05/2017	9.47	Call	Bond Future	2,071.4400	2.0714	1,874.7100	1.8747	(9.497)	0	0	0
2017/03/09	R209	04/05/2017	9.33	Call	Bond Future	1,551.3500	1.5513	1,384.6600	1.3847	(10.745)	0	0	0
2017/03/09	R209	04/05/2017	9.48	Call	Bond Future	2,111.6800	2.1117	1,912.8900	1.9129	(9.414)	0	0	0
2017/03/09	R209	04/05/2017	9.63	Put	Bond Future	803.2700	0.8033	889.5500	0.8895	10.741	0	0	1,130
2017/03/09	R209	04/05/2017	8.93	Put	Bond Future	3,486.0400	3.4860	3,718.8000	3.7188	6.677	0	0	0
2017/03/09	R209	04/05/2017	9.46	Put	Bond Future	1,218.2600	1.2183	1,337.4000	1.3374	9.780	0	0	0
2017/03/09	R209	03/08/2017			Bond Future	9.3827	74.8583	9.4293	74.5380	0.497	0.0000	0.0000	0
2017/03/09	R209	03/08/2017	9.44	Call	Bond Future	2,824.3600	2.8244	2,645.2000	2.6452	(6.343)	0	0	0
2017/03/09	R209	03/08/2017	9.43	Put	Bond Future	2,463.8200	2.4638	2,606.3200	2.6063	5.784	0	0	0
2017/03/09	R209	03/08/2017	9.45	Put	Bond Future	2,398.5800	2.3986	2,538.4300	2.5384	5.831	0	0	0
2017/03/09	R209	03/08/2017	9.44	Put	Bond Future	2,431.0300	2.4310	2,572.2000	2.5722	5.807	0	0	0
2017/03/09	R209	03/08/2017	9.45	Call	Bond Future	2,860.2200	2.8602	2,679.7400	2.6797	(6.310)	0	0	0
2017/03/09	R209	03/08/2017	9.43	Call	Bond Future	2,788.7300	2.7887	2,610.9000	2.6109	(6.377)	0	0	0
2017/03/09	R209	02/11/2017	9.52	Put	Bond Future	2,951.2700	2.9513	3,092.5700	3.0926	4.788	0	0	0
2017/03/09	R209	02/11/2017			Bond Future	9.4190	73.1848	9.4671	72.8572	0.510	0.0000	0.0000	0
2017/03/09	R209	02/11/2017	9.54	Put	Bond Future	2,889.8000	2.8898	3,028.9800	3.0290	4.816	0	0	0
2017/03/09	R209	02/11/2017	9.53	Put	Bond Future	2,920.2900	2.9203	3,060.5300	3.0605	4.802	0	0	0
2017/03/09	R209	02/11/2017	9.54	Call	Bond Future	3,710.2700	3.7103	3,521.8800	3.5219	(5.078)	0	0	0
2017/03/09	R209	02/11/2017	9.52	Call	Bond Future	3,637.1100	3.6371	3,450.8400	3.4508	(5.121)	0	0	0
2017/03/09	R209	02/11/2017	9.53	Call	Bond Future	3,673.4900	3.6735	3,486.1600	3.4862	(5.100)	0	0	0
2017/03/09	R210	04/05/2017			Bond Future	187.1789	187.1789	187.1750	187.1750	(0.002)	0.0000	0.0000	1,698
2017/03/09	R210	04/05/2017	192.31	Put	Bond Future	5,131.0700	5.1311	5,134.9700	5.1350	0.076	0	0	0
2017/03/09	R210	04/05/2017	192.33	Put	Bond Future	5,151.0700	5.1511	5,154.9700	5.1550	0.076	0	0	0
2017/03/09	R210	04/05/2017	192.32	Put	Bond Future	5,141.0700	5.1411	5,144.9700	5.1450	0.076	0	0	0
2017/03/09	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R210	03/08/2017	196.29	Put	Bond Future	5,494.1500	5.4941	5,499.0600	5.4991	0.089	0	0	0
2017/03/09	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R210	03/08/2017			Bond Future	190.7958	190.7958	190.7909	190.7909	(0.003)	0.0000	0.0000	0
2017/03/09	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R210	03/08/2017	196.28	Put	Bond Future	5,484.1500	5.4841	5,489.0600	5.4891	0.090	0	0	0
2017/03/09	R210	03/08/2017	196.30	Put	Bond Future	5,504.1500	5.5041	5,509.0600	5.5091	0.089	0	0	0
2017/03/09	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R210	02/11/2017	192.07	Call	Bond Future	101.4000	0.1014	93.2200	0.0932	(8.067)	0	0	0
2017/03/09	R210	02/11/2017			Bond Future	192.1714	192.1714	192.1632	192.1632	(0.004)	0.0000	0.0000	0
2017/03/09	R210	02/11/2017	192.08	Call	Bond Future	91.4000	0.0914	83.2200	0.0832	(8.950)	0	0	0
2017/03/09	R210	02/11/2017	192.09	Call	Bond Future	81.4000	0.0814	73.2200	0.0732	(10.049)	0	0	0



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2017/03/09	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R212	04/05/2017			Bond Future	149.2397	149.2397	149.2365	149.2365	(0.002)	0.0000	0.0000	3,258
2017/03/09	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R212	04/05/2017	152.23	Put	Bond Future	2,990.3200	2.9903	2,993.5300	2.9935	0.107	0	0	0
2017/03/09	R212	04/05/2017	152.25	Put	Bond Future	3,010.3200	3.0103	3,013.5300	3.0135	0.107	0	0	0
2017/03/09	R212	04/05/2017	152.24	Put	Bond Future	3,000.3200	3.0003	3,003.5300	3.0035	0.107	0	0	0
2017/03/09	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R212	03/08/2017			Bond Future	150.0736	150.0736	150.0697	150.0697	(0.003)	0.0000	0.0000	0
2017/03/09	R212	03/08/2017	153.34	Put	Bond Future	3,266.4000	3.2664	3,270.3000	3.2703	0.119	0	0	0
2017/03/09	R212	03/08/2017	153.36	Put	Bond Future	3,286.4000	3.2864	3,290.3000	3.2903	0.119	0	0	0
2017/03/09	R212	03/08/2017	153.35	Put	Bond Future	3,276.4000	3.2764	3,280.3000	3.2803	0.119	0	0	0
2017/03/09	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R212	02/11/2017			Bond Future	153.0687	153.0687	153.0620	153.0620	(0.004)	0.0000	0.0000	0
2017/03/09	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/09	R212	02/11/2017	152.42	Call	Bond Future	648.6600	0.6487	642.0200	0.6420	(1.024)	0	0	0
2017/03/09	R212	02/11/2017	152.40	Call	Bond Future	668.6600	0.6687	662.0200	0.6620	(0.993)	0	0	0
2017/03/09	R212	02/11/2017	152.41	Call	Bond Future	658.6600	0.6587	652.0200	0.6520	(1.008)	0	0	0
2017/03/09	R213	04/05/2017			Bond Future	9.1107	84.9151	9.1561	84.6041	0.499	0.0000	0.0000	44,651
2017/03/09	R213	04/05/2017	9.35	Put	Bond Future	863.9300	0.8639	958.0500	0.9581	10.894	0	0	0
2017/03/09	R213	04/05/2017	9.37	Put	Bond Future	820.5500	0.8206	910.9100	0.9109	11.012	0	0	0
2017/03/09	R213	04/05/2017	9.35	Call	Bond Future	2,484.6100	2.4846	2,267.6500	2.2676	(8.732)	0	0	0
2017/03/09	R213	04/05/2017	9.36	Put	Bond Future	842.0200	0.8420	934.2500	0.9342	10.953	0	0	0
2017/03/09	R213	04/05/2017	9.36	Call	Bond Future	2,529.4700	2.5295	2,310.6200	2.3106	(8.652)	0	0	0
2017/03/09	R213	04/05/2017	9.37	Call	Bond Future	2,574.7000	2.5747	2,353.9800	2.3540	(8.573)	0	0	0
2017/03/09	R213	03/08/2017	9.33	Put	Bond Future	1,969.0800	1.9691	2,093.9000	2.0939	6.339	0	0	0
2017/03/09	R213	03/08/2017			Bond Future	9.1500	86.5396	9.1969	86.2220	0.513	0.0000	0.0000	0
2017/03/09	R213	03/08/2017	9.35	Put	Bond Future	1,914.5500	1.9146	2,036.8000	2.0368	6.385	0	0	0
2017/03/09	R213	03/08/2017	9.34	Put	Bond Future	1,941.5600	1.9416	2,065.0900	2.0651	6.362	0	0	0
2017/03/09	R213	03/08/2017	9.33	Call	Bond Future	3,177.8100	3.1778	2,985.0800	2.9851	(6.065)	0	0	0
2017/03/09	R213	03/08/2017	9.34	Call	Bond Future	3,216.7200	3.2167	3,022.7000	3.0227	(6.032)	0	0	0
2017/03/09	R213	03/08/2017	9.35	Call	Bond Future	3,256.0800	3.2561	3,060.7800	3.0608	(5.998)	0	0	0
2017/03/09	R213	02/11/2017	9.36	Put	Bond Future	2,596.3800	2.5964	2,730.0500	2.7300	5.148	0	0	0
2017/03/09	R213	02/11/2017			Bond Future	9.1864	84.6958	9.2350	84.3709	0.529	0.0000	0.0000	0
2017/03/09	R213	02/11/2017	9.35	Put	Bond Future	2,624.6200	2.6246	2,759.3700	2.7594	5.134	0	0	0
2017/03/09	R213	02/11/2017	9.36	Call	Bond Future	3,749.0100	3.7490	3,557.7400	3.5577	(5.102)	0	0	0
2017/03/09	R213	02/11/2017	9.34	Call	Bond Future	3,674.0800	3.6741	3,484.9500	3.4850	(5.148)	0	0	0
2017/03/09	R213	02/11/2017	9.35	Call	Bond Future	3,711.4500	3.7114	3,521.2600	3.5213	(5.124)	0	0	0
2017/03/09	R213	02/11/2017	9.34	Put	Bond Future	2,653.1200	2.6531	2,788.9300	2.7889	5.119	0	0	0
2017/03/09	R214	04/05/2017	9.58	Put	Bond Future	1,190.4500	1.1905	1,306.6900	1.3067	9.764	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
2017/03/09	R214	04/05/2017			Bond Future	9.4206		73.6799	9.4659	73.3506	0.481	0.0000	0.0000	34,975
2017/03/09	R214	04/05/2017	9.57	Put	Bond Future	1,218.4000		1.2184	1,336.7200	1.3367	9.711	0	0	0
2017/03/09	R214	04/05/2017	9.58	Call	Bond Future	2,338.2600		2.3383	2,125.1700	2.1252	(9.113)	0	0	0
2017/03/09	R214	04/05/2017	9.56	Call	Bond Future	2,252.2600		2.2523	2,043.3400	2.0433	(9.276)	0	0	0
2017/03/09	R214	04/05/2017	9.57	Call	Bond Future	2,295.0700		2.2951	2,084.0600	2.0841	(9.194)	0	0	0
2017/03/09	R214	04/05/2017	9.56	Put	Bond Future	1,246.8500		1.2469	1,367.2600	1.3673	9.657	0	0	0
2017/03/09	R214	03/08/2017	9.51	Call	Bond Future	2,979.8200		2.9798	2,792.4000	2.7924	(6.290)	0	0	0
2017/03/09	R214	03/08/2017			Bond Future	9.4601		75.0894	9.5067	74.7533	0.493	0.0000	0.0000	0
2017/03/09	R214	03/08/2017	9.52	Call	Bond Future	3,017.6800		3.0177	2,828.8900	2.8289	(6.256)	0	0	0
2017/03/09	R214	03/08/2017	9.53	Call	Bond Future	3,055.9500		3.0560	2,865.7900	2.8658	(6.223)	0	0	0
2017/03/09	R214	03/08/2017	9.51	Put	Bond Future	2,620.2200		2.6202	2,768.9200	2.7689	5.675	0	0	0
2017/03/09	R214	03/08/2017	9.53	Put	Bond Future	2,552.9700		2.5530	2,698.9300	2.6989	5.717	0	0	0
2017/03/09	R214	03/08/2017	9.52	Put	Bond Future	2,586.3300		2.5863	2,733.6600	2.7337	5.696	0	0	0
2017/03/09	R214	02/11/2017	9.60	Call	Bond Future	3,870.8200		3.8708	3,674.6900	3.6747	(5.067)	0	0	0
2017/03/09	R214	02/11/2017			Bond Future	9.4972		73.2734	9.5452	72.9297	0.506	0.0000	0.0000	0
2017/03/09	R214	02/11/2017	9.58	Call	Bond Future	3,794.6800		3.7947	3,600.7600	3.6008	(5.110)	0	0	0
2017/03/09	R214	02/11/2017	9.59	Call	Bond Future	3,832.5500		3.8325	3,637.5200	3.6375	(5.089)	0	0	0
2017/03/09	R214	02/11/2017	9.60	Put	Bond Future	3,137.6900		3.1377	3,285.2900	3.2853	4.704	0	0	0
2017/03/09	R214	02/11/2017	9.58	Put	Bond Future	3,203.1600		3.2032	3,352.9700	3.3530	4.677	0	0	0
2017/03/09	R214	02/11/2017	9.59	Put	Bond Future	3,170.1700		3.1702	3,318.8700	3.3189	4.691	0	0	0
2017/03/09	R248	04/05/2017	9.66	Call	Bond Future	3,139.2200		3.1392	2,922.0600	2.9221	(6.918)	0	0	0
2017/03/09	R248	04/05/2017			Bond Future	9.4918		94.2744	9.5269	93.9489	0.370	0.0000	0.0000	70,632
2017/03/09	R248	04/05/2017	9.67	Call	Bond Future	3,194.4300		3.1944	2,975.3700	2.9754	(6.858)	0	0	0
2017/03/09	R248	04/05/2017	9.65	Put	Bond Future	1,635.0800		1.6351	1,745.3200	1.7453	6.742	0	0	0
2017/03/09	R248	04/05/2017	9.67	Put	Bond Future	1,564.6900		1.5647	1,671.1200	1.6711	6.802	0	0	0
2017/03/09	R248	04/05/2017	9.66	Put	Bond Future	1,599.5800		1.5996	1,707.9100	1.7079	6.772	0	0	0
2017/03/09	R248	04/05/2017	9.65	Call	Bond Future	3,084.4600		3.0845	2,869.2100	2.8692	(6.979)	0	0	0
2017/03/09	R248	03/08/2017			Bond Future	9.5333		96.0780	9.5695	95.7456	0.380	0.0000	0.0000	200
2017/03/09	R248	03/08/2017	9.57	Call	Bond Future	3,918.5400		3.9185	3,730.8300	3.7308	(4.790)	0	0	0
2017/03/09	R248	03/08/2017	9.56	Put	Bond Future	3,625.4600		3.6255	3,771.3500	3.7713	4.024	0	0	0
2017/03/09	R248	03/08/2017	9.58	Put	Bond Future	3,537.6200		3.5376	3,680.9300	3.6809	4.051	0	0	0
2017/03/09	R248	03/08/2017	9.57	Put	Bond Future	3,581.2000		3.5812	3,725.8000	3.7258	4.038	0	0	0
2017/03/09	R248	03/08/2017	9.58	Call	Bond Future	3,966.3800		3.9664	3,777.3800	3.7774	(4.765)	0	0	0
2017/03/09	R248	03/08/2017	9.56	Call	Bond Future	3,871.2200		3.8712	3,684.8000	3.6848	(4.816)	0	0	0
2017/03/09	R248	02/11/2017	9.66	Put	Bond Future	4,206.1600		4.2062	4,350.8800	4.3509	3.441	0	0	0
2017/03/09	R248	02/11/2017			Bond Future	9.5723		93.5345	9.6096	93.1945	0.390	0.0000	0.0000	0
2017/03/09	R248	02/11/2017	9.65	Put	Bond Future	4,249.2700		4.2493	4,395.0500	4.3950	3.431	0	0	0
2017/03/09	R248	02/11/2017	9.64	Call	Bond Future	4,908.1200		4.9081	4,714.9000	4.7149	(3.937)	0	0	0
2017/03/09	R248	02/11/2017	9.65	Call	Bond Future	4,954.8600		4.9549	4,760.5800	4.7606	(3.921)	0	0	0
2017/03/09	R248	02/11/2017	9.66	Call	Bond Future	5,001.8100		5.0018	4,806.4700	4.8065	(3.905)	0	0	0
2017/03/09	R248	02/11/2017	9.64	Put	Bond Future	4,292.7500		4.2927	4,439.5900	4.4396	3.421	0	0	0

**Total**

**795852**