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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/03/2017 TO 13/03/2017

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
2017/03/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	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
2017/03/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2025	04/05/2017			Bond Future	129.2841	129.2841	129.2813	129.2813	(0.002)	0.0000	0.0000	3,234
2017/03/13	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2025	04/05/2017	132.56	Put	Bond Future	3,275.8800	3.2759	3,278.7200	3.2787	0.087	0	0	0
2017/03/13	2025	04/05/2017	132.58	Put	Bond Future	3,295.8800	3.2959	3,298.7200	3.2987	0.086	0	0	0
2017/03/13	2025	04/05/2017	132.57	Put	Bond Future	3,285.8800	3.2859	3,288.7200	3.2887	0.086	0	0	0
2017/03/13	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2025	03/08/2017			Bond Future	130.4365	130.4365	130.4320	130.4320	(0.003)	0.0000	0.0000	0
2017/03/13	2025	03/08/2017	133.96	Put	Bond Future	3,523.5200	3.5235	3,528.0100	3.5280	0.127	0	0	0
2017/03/13	2025	03/08/2017	133.98	Put	Bond Future	3,543.5200	3.5435	3,548.0100	3.5480	0.127	0	0	0
2017/03/13	2025	03/08/2017	133.97	Put	Bond Future	3,533.5200	3.5335	3,538.0100	3.5380	0.127	0	0	0
2017/03/13	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2025	02/11/2017	132.98	Call	Bond Future	57.6600	0.0577	51.7400	0.0517	(10.267)	0	0	0
2017/03/13	2025	02/11/2017			Bond Future	133.0377	133.0377	133.0317	133.0317	(0.004)	0.0000	0.0000	0
2017/03/13	2025	02/11/2017	132.96	Call	Bond Future	77.6600	0.0777	71.7400	0.0717	(7.623)	0	0	0
2017/03/13	2025	02/11/2017	132.97	Call	Bond Future	67.6600	0.0677	61.7400	0.0617	(8.750)	0	0	0
2017/03/13	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2029	04/05/2017			Bond Future	100.8722	100.8722	100.8701	100.8701	(0.002)	0.0000	0.0000	2,272
2017/03/13	2029	04/05/2017	100.67	Call	Bond Future	202.2300	0.2022	200.1000	0.2001	(1.053)	0	0	0
2017/03/13	2029	04/05/2017	100.65	Call	Bond Future	222.2300	0.2222	220.1000	0.2201	(0.958)	0	0	0
2017/03/13	2029	04/05/2017	100.66	Call	Bond Future	212.2300	0.2122	210.1000	0.2101	(1.004)	0	0	0
2017/03/13	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2030	04/05/2017	9.33	Call	Bond Future	1,599.6400	1.5996	1,854.3100	1.8543	15.920	0	0	0
2017/03/13	2030	04/05/2017			Bond Future	9.0995	93.9530	9.0634	94.2076	(0.398)	0.0000	0.0000	32,130
2017/03/13	2030	04/05/2017	9.34	Call	Bond Future	1,668.1700	1.6682	1,922.8400	1.9228	15.266	0	0	0
2017/03/13	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2030	04/05/2017	9.32	Call	Bond Future	1,531.0400	1.5310	1,785.7100	1.7857	16.634	0	0	0
2017/03/13	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2030	03/08/2017	9.33	Call	Bond Future	1,258.9800	1.2590	1,518.1100	1.5181	20.583	0	0	0
2017/03/13	2030	03/08/2017			Bond Future	9.1463	91.7427	9.1090	92.0019	(0.409)	0.0000	0.0000	0

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2017/03/13	2030	03/08/2017	9.34	Call	Bond Future	1,326.8500	1.3269	1,585.9800	1.5860	19.530	0	0	0
2017/03/13	2030	03/08/2017	9.35	Call	Bond Future	1,394.6400	1.3946	1,653.7700	1.6538	18.580	0	0	0
2017/03/13	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2030	02/11/2017			Bond Future	9.1816	93.5527	9.1433	93.8154	(0.418)	0.0000	0.0000	0
2017/03/13	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2030	02/11/2017	9.34	Call	Bond Future	1,072.6400	1.0726	1,335.3100	1.3353	24.488	0	0	0
2017/03/13	2030	02/11/2017	9.35	Call	Bond Future	1,139.8000	1.1398	1,402.4700	1.4025	23.045	0	0	0
2017/03/13	2030	02/11/2017	9.36	Call	Bond Future	1,206.8800	1.2069	1,469.5500	1.4696	21.764	0	0	0
2017/03/13	2032	04/05/2017	9.45	Call	Bond Future	2,617.5000	2.6175	2,755.6200	2.7556	5.277	0	0	0
2017/03/13	2032	04/05/2017			Bond Future	9.2385	92.9511	9.2024	93.2245	(0.391)	0.0000	0.0000	19,129
2017/03/13	2032	04/05/2017	9.46	Call	Bond Future	2,665.4700	2.6655	2,805.6000	2.8056	5.257	0	0	0
2017/03/13	2032	04/05/2017	9.44	Put	Bond Future	1,067.3100	1.0673	930.0300	0.9300	(12.862)	0	0	0
2017/03/13	2032	04/05/2017	9.46	Put	Bond Future	1,015.6100	1.0156	882.3500	0.8823	(13.121)	0	0	0
2017/03/13	2032	04/05/2017	9.45	Put	Bond Future	1,041.2100	1.0412	905.9400	0.9059	(12.992)	0	0	0
2017/03/13	2032	04/05/2017	9.44	Call	Bond Future	2,569.9500	2.5700	2,706.0600	2.7061	5.296	0	0	0
2017/03/13	2032	03/08/2017	9.43	Put	Bond Future	2,325.6500	2.3256	2,180.9200	2.1809	(6.223)	0	0	0
2017/03/13	2032	03/08/2017			Bond Future	9.2831	94.7286	9.2459	95.0067	(0.401)	0.0000	0.0000	0
2017/03/13	2032	03/08/2017	9.45	Put	Bond Future	2,263.5100	2.2635	2,121.1000	2.1211	(6.292)	0	0	0
2017/03/13	2032	03/08/2017	9.44	Put	Bond Future	2,294.4100	2.2944	2,150.8400	2.1508	(6.257)	0	0	0
2017/03/13	2032	03/08/2017	9.44	Call	Bond Future	3,452.9800	3.4530	3,587.5700	3.5876	3.898	0	0	0
2017/03/13	2032	03/08/2017	9.45	Call	Bond Future	3,495.2200	3.4952	3,630.9700	3.6310	3.884	0	0	0
2017/03/13	2032	03/08/2017	9.43	Call	Bond Future	3,410.9900	3.4110	3,544.4200	3.5444	3.912	0	0	0
2017/03/13	2032	02/11/2017			Bond Future	9.3228	92.4381	9.2846	92.7202	(0.410)	0.0000	0.0000	0
2017/03/13	2032	02/11/2017	9.48	Put	Bond Future	2,907.6100	2.9076	2,766.8200	2.7668	(4.842)	0	0	0
2017/03/13	2032	02/11/2017	9.50	Put	Bond Future	2,843.6900	2.8437	2,704.8000	2.7048	(4.884)	0	0	0
2017/03/13	2032	02/11/2017	9.49	Put	Bond Future	2,875.5100	2.8755	2,735.6800	2.7357	(4.863)	0	0	0
2017/03/13	2032	02/11/2017	9.48	Call	Bond Future	4,054.8200	4.0548	4,196.1500	4.1962	3.485	0	0	0
2017/03/13	2032	02/11/2017	9.49	Call	Bond Future	4,094.9900	4.0950	4,237.2800	4.2373	3.475	0	0	0
2017/03/13	2032	02/11/2017	9.50	Call	Bond Future	4,135.3700	4.1354	4,278.6000	4.2786	3.464	0	0	0
2017/03/13	2033	04/05/2017			Bond Future	106.5267	106.5267	106.5244	106.5244	(0.002)	0.0000	0.0000	5,778
2017/03/13	2033	04/05/2017	110.83	Put	Bond Future	4,303.2800	4.3033	4,305.5800	4.3056	0.053	0	0	0
2017/03/13	2033	04/05/2017	110.85	Put	Bond Future	4,323.2800	4.3233	4,325.5800	4.3256	0.053	0	0	0
2017/03/13	2033	04/05/2017	110.84	Put	Bond Future	4,313.2800	4.3133	4,315.5800	4.3156	0.053	0	0	0
2017/03/13	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2033	03/08/2017	113.14	Put	Bond Future	4,555.3300	4.5553	4,558.9200	4.5589	0.079	0	0	0
2017/03/13	2033	03/08/2017			Bond Future	108.5847	108.5847	108.5811	108.5811	(0.003)	0.0000	0.0000	0
2017/03/13	2033	03/08/2017	113.13	Put	Bond Future	4,545.3300	4.5453	4,548.9200	4.5489	0.079	0	0	0
2017/03/13	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2033	03/08/2017	113.12	Put	Bond Future	4,535.3300	4.5353	4,538.9200	4.5389	0.079	0	0	0

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2017/03/13	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2033	02/11/2017			Bond Future	109.6597	109.6597	109.6549	109.6549	(0.004)	0.0000	0.0000	0
2017/03/13	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2033	02/11/2017	110.07	Put	Bond Future	410.3200	0.4103	415.0600	0.4151	1.155	0	0	0
2017/03/13	2033	02/11/2017	110.09	Put	Bond Future	430.3200	0.4303	435.0600	0.4351	1.102	0	0	0
2017/03/13	2033	02/11/2017	110.08	Put	Bond Future	420.3200	0.4203	425.0600	0.4251	1.128	0	0	0
2017/03/13	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2037	04/05/2017			Bond Future	9.4813	93.5911	9.4401	93.9323	(0.435)	0.0000	0.0000	52,467
2017/03/13	2037	04/05/2017	9.58	Put	Bond Future	1,564.5100	1.5645	1,372.2800	1.3723	(12.287)	0	0	0
2017/03/13	2037	04/05/2017	9.60	Put	Bond Future	1,495.9200	1.4959	1,308.5100	1.3085	(12.528)	0	0	0
2017/03/13	2037	04/05/2017	9.59	Put	Bond Future	1,529.9300	1.5299	1,340.1100	1.3401	(12.407)	0	0	0
2017/03/13	2037	04/05/2017	9.60	Call	Bond Future	2,467.2700	2.4673	2,621.0400	2.6210	6.232	0	0	0
2017/03/13	2037	04/05/2017	9.58	Call	Bond Future	2,373.3400	2.3733	2,522.2900	2.5223	6.276	0	0	0
2017/03/13	2037	04/05/2017	9.59	Call	Bond Future	2,420.0800	2.4201	2,571.4400	2.5714	6.254	0	0	0
2017/03/13	2037	03/08/2017	9.57	Call	Bond Future	3,378.8200	3.3788	3,533.7600	3.5338	4.586	0	0	0
2017/03/13	2037	03/08/2017			Bond Future	9.5315	91.1236	9.4890	91.4709	(0.445)	0.0000	0.0000	160
2017/03/13	2037	03/08/2017	9.58	Call	Bond Future	3,421.1900	3.4212	3,577.5300	3.5775	4.570	0	0	0
2017/03/13	2037	03/08/2017	9.56	Put	Bond Future	3,104.1000	3.1041	2,910.3300	2.9103	(6.242)	0	0	0
2017/03/13	2037	03/08/2017	9.57	Put	Bond Future	3,065.2100	3.0652	2,872.8500	2.8729	(6.276)	0	0	0
2017/03/13	2037	03/08/2017	9.58	Put	Bond Future	3,026.4800	3.0265	2,835.5200	2.8355	(6.310)	0	0	0
2017/03/13	2037	03/08/2017	9.56	Call	Bond Future	3,336.5000	3.3365	3,490.0300	3.4900	4.602	0	0	0
2017/03/13	2037	02/11/2017			Bond Future	9.5715	92.9213	9.5280	93.2739	(0.454)	0.0000	0.0000	0
2017/03/13	2037	02/11/2017	9.66	Call	Bond Future	4,502.1900	4.5022	4,672.1900	4.6722	3.776	0	0	0
2017/03/13	2037	02/11/2017	9.65	Put	Bond Future	3,829.1700	3.8292	3,645.4300	3.6454	(4.798)	0	0	0
2017/03/13	2037	02/11/2017	9.67	Put	Bond Future	3,753.3600	3.7534	3,571.8200	3.5718	(4.837)	0	0	0
2017/03/13	2037	02/11/2017	9.66	Put	Bond Future	3,791.2600	3.7913	3,608.6200	3.6086	(4.817)	0	0	0
2017/03/13	2037	02/11/2017	9.67	Call	Bond Future	4,544.0900	4.5441	4,715.1900	4.7152	3.765	0	0	0
2017/03/13	2037	02/11/2017	9.65	Call	Bond Future	4,460.1800	4.4602	4,629.0800	4.6291	3.787	0	0	0
2017/03/13	2038	04/05/2017	139.77	Put	Bond Future	5,908.6800	5.9087	5,911.7600	5.9118	0.052	0	0	0
2017/03/13	2038	04/05/2017			Bond Future	133.8613	133.8613	133.8582	133.8582	(0.002)	0.0000	0.0000	20,553
2017/03/13	2038	04/05/2017	139.79	Put	Bond Future	5,928.6800	5.9287	5,931.7600	5.9318	0.052	0	0	0
2017/03/13	2038	04/05/2017	139.78	Put	Bond Future	5,918.6800	5.9187	5,921.7600	5.9218	0.052	0	0	0
2017/03/13	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2038	03/08/2017			Bond Future	134.9337	134.9337	134.9291	134.9291	(0.003)	0.0000	0.0000	0
2017/03/13	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2038	03/08/2017	141.16	Put	Bond Future	6,226.2700	6.2263	6,230.9000	6.2309	0.074	0	0	0
2017/03/13	2038	03/08/2017	141.18	Put	Bond Future	6,246.2700	6.2463	6,250.9000	6.2509	0.074	0	0	0
2017/03/13	2038	03/08/2017	141.17	Put	Bond Future	6,236.2700	6.2363	6,240.9000	6.2409	0.074	0	0	0
2017/03/13	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2038	02/11/2017	136.80	Call	Bond Future	824.6800	0.8247	818.7000	0.8187	(0.725)	0	0	0
2017/03/13	2038	02/11/2017			Bond Future	137.6247	137.6247	137.6187	137.6187	(0.004)	0.0000	0.0000	0
2017/03/13	2038	02/11/2017	136.81	Call	Bond Future	814.6800	0.8147	808.7000	0.8087	(0.734)	0	0	0
2017/03/13	2038	02/11/2017	136.82	Call	Bond Future	804.6800	0.8047	798.7000	0.7987	(0.743)	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
2017/03/13	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2040	04/05/2017			Bond Future	9.4803	97.9618	9.4492	98.2395	(0.327)	0.0000	0.0000	9,330
2017/03/13	2040	04/05/2017	9.62	Put	Bond Future	1,574.9600	1.5750	1,410.3500	1.4103	(10.452)	0	0	0
2017/03/13	2040	04/05/2017	9.64	Put	Bond Future	1,505.5900	1.5056	1,344.9600	1.3450	(10.669)	0	0	0
2017/03/13	2040	04/05/2017	9.63	Put	Bond Future	1,540.0500	1.5400	1,377.4200	1.3774	(10.560)	0	0	0
2017/03/13	2040	04/05/2017	9.62	Call	Bond Future	2,809.8100	2.8098	2,922.9700	2.9230	4.027	0	0	0
2017/03/13	2040	04/05/2017	9.63	Call	Bond Future	2,862.2700	2.8623	2,977.4100	2.9774	4.023	0	0	0
2017/03/13	2040	04/05/2017	9.64	Call	Bond Future	2,915.0500	2.9150	3,032.1900	3.0322	4.018	0	0	0
2017/03/13	2040	03/08/2017			Bond Future	9.5287	95.3274	9.4968	95.6100	(0.335)	0.0000	0.0000	0
2017/03/13	2040	03/08/2017	9.61	Put	Bond Future	3,190.2200	3.1902	3,028.6900	3.0287	(5.063)	0	0	0
2017/03/13	2040	03/08/2017	9.63	Put	Bond Future	3,110.6200	3.1106	2,951.3600	2.9514	(5.120)	0	0	0
2017/03/13	2040	03/08/2017	9.62	Put	Bond Future	3,150.1000	3.1501	2,989.7100	2.9897	(5.092)	0	0	0
2017/03/13	2040	03/08/2017	9.61	Call	Bond Future	3,904.2600	3.9043	4,025.3000	4.0253	3.100	0	0	0
2017/03/13	2040	03/08/2017	9.62	Call	Bond Future	3,951.3600	3.9514	4,073.5400	4.0735	3.092	0	0	0
2017/03/13	2040	03/08/2017	9.63	Call	Bond Future	3,998.9800	3.9990	4,122.2900	4.1223	3.084	0	0	0
2017/03/13	2040	02/11/2017			Bond Future	9.5673	97.2080	9.5347	97.4947	(0.341)	0.0000	0.0000	0
2017/03/13	2040	02/11/2017	9.66	Call	Bond Future	4,960.4700	4.9605	5,091.2600	5.0913	2.637	0	0	0
2017/03/13	2040	02/11/2017	9.65	Put	Bond Future	4,194.9900	4.1950	4,038.2200	4.0382	(3.737)	0	0	0
2017/03/13	2040	02/11/2017	9.67	Put	Bond Future	4,113.1100	4.1131	3,958.1200	3.9581	(3.768)	0	0	0
2017/03/13	2040	02/11/2017	9.66	Put	Bond Future	4,153.8900	4.1539	3,998.0100	3.9980	(3.753)	0	0	0
2017/03/13	2040	02/11/2017	9.67	Call	Bond Future	5,006.0300	5.0060	5,137.7100	5.1377	2.630	0	0	0
2017/03/13	2040	02/11/2017	9.65	Call	Bond Future	4,915.1000	4.9151	5,045.0000	5.0450	2.643	0	0	0
2017/03/13	2044	04/05/2017			Bond Future	9.5145	94.9780	9.4835	95.2588	(0.326)	0.0000	0.0000	22,991
2017/03/13	2044	04/05/2017	9.67	Call	Bond Future	2,943.1100	2.9431	3,059.9200	3.0599	3.969	0	0	0
2017/03/13	2044	04/05/2017	9.66	Put	Bond Future	1,591.7900	1.5918	1,425.8400	1.4258	(10.425)	0	0	0
2017/03/13	2044	04/05/2017	9.68	Put	Bond Future	1,522.0900	1.5221	1,360.1300	1.3601	(10.641)	0	0	0
2017/03/13	2044	04/05/2017	9.67	Put	Bond Future	1,556.5700	1.5566	1,392.6200	1.3926	(10.533)	0	0	0
2017/03/13	2044	04/05/2017	9.68	Call	Bond Future	2,996.6100	2.9966	3,115.4100	3.1154	3.964	0	0	0
2017/03/13	2044	04/05/2017	9.66	Call	Bond Future	2,890.2200	2.8902	3,005.0300	3.0050	3.972	0	0	0
2017/03/13	2044	03/08/2017			Bond Future	9.5618	92.4117	9.5300	92.6975	(0.333)	0.0000	0.0000	0
2017/03/13	2044	03/08/2017	9.62	Put	Bond Future	3,310.4800	3.3105	3,144.8500	3.1449	(5.003)	0	0	0
2017/03/13	2044	03/08/2017	9.64	Put	Bond Future	3,226.1700	3.2262	3,062.8600	3.0629	(5.062)	0	0	0
2017/03/13	2044	03/08/2017	9.63	Put	Bond Future	3,268.1200	3.2681	3,103.6400	3.1036	(5.033)	0	0	0
2017/03/13	2044	03/08/2017	9.64	Call	Bond Future	3,921.0800	3.9211	4,043.5000	4.0435	3.122	0	0	0
2017/03/13	2044	03/08/2017	9.62	Call	Bond Future	3,828.4900	3.8285	3,948.5900	3.9486	3.137	0	0	0
2017/03/13	2044	03/08/2017	9.63	Call	Bond Future	3,874.6500	3.8746	3,995.9000	3.9959	3.129	0	0	0
2017/03/13	2044	02/11/2017	9.68	Call	Bond Future	5,004.3000	5.0043	5,135.4500	5.1354	2.621	0	0	0
2017/03/13	2044	02/11/2017			Bond Future	9.5996	94.2349	9.5670	94.5248	(0.339)	0.0000	0.0000	0
2017/03/13	2044	02/11/2017	9.66	Call	Bond Future	4,913.5500	4.9136	5,042.9300	5.0429	2.633	0	0	0
2017/03/13	2044	02/11/2017	9.67	Call	Bond Future	4,958.8300	4.9588	5,089.0900	5.0891	2.627	0	0	0
2017/03/13	2044	02/11/2017	9.66	Put	Bond Future	4,379.7500	4.3798	4,219.2800	4.2193	(3.664)	0	0	0
2017/03/13	2044	02/11/2017	9.68	Put	Bond Future	4,295.0200	4.2950	4,136.3200	4.1363	(3.695)	0	0	0
2017/03/13	2044	02/11/2017	9.67	Put	Bond Future	4,337.2200	4.3372	4,177.6300	4.1776	(3.680)	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
2017/03/13	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2046	04/05/2017			Bond Future	131.3559	131.3559	131.3532	131.3532	(0.002)	0.0000	0.0000	20,133
2017/03/13	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2046	04/05/2017	138.32	Put	Bond Future	6,964.0600	6.9641	6,966.7900	6.9668	0.039	0	0	0
2017/03/13	2046	04/05/2017	138.34	Put	Bond Future	6,984.0600	6.9841	6,986.7900	6.9868	0.039	0	0	0
2017/03/13	2046	04/05/2017	138.33	Put	Bond Future	6,974.0600	6.9741	6,976.7900	6.9768	0.039	0	0	0
2017/03/13	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2046	03/08/2017	141.17	Put	Bond Future	7,276.3600	7.2764	7,280.7400	7.2807	0.060	0	0	0
2017/03/13	2046	03/08/2017			Bond Future	133.8936	133.8936	133.8893	133.8893	(0.003)	0.0000	0.0000	0
2017/03/13	2046	03/08/2017	141.19	Put	Bond Future	7,296.3600	7.2964	7,300.7400	7.3007	0.060	0	0	0
2017/03/13	2046	03/08/2017	141.18	Put	Bond Future	7,286.3600	7.2864	7,290.7400	7.2907	0.060	0	0	0
2017/03/13	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2046	02/11/2017			Bond Future	134.9595	134.9595	134.9537	134.9537	(0.004)	0.0000	0.0000	0
2017/03/13	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2046	02/11/2017	136.30	Put	Bond Future	1,340.5300	1.3405	1,346.3200	1.3463	0.432	0	0	0
2017/03/13	2046	02/11/2017	136.32	Put	Bond Future	1,360.5300	1.3605	1,366.3200	1.3663	0.426	0	0	0
2017/03/13	2046	02/11/2017	136.31	Put	Bond Future	1,350.5300	1.3505	1,356.3200	1.3563	0.429	0	0	0
2017/03/13	2050	04/05/2017			Bond Future	142.7491	142.7491	142.7458	142.7458	(0.002)	0.0000	0.0000	24,054
2017/03/13	2050	04/05/2017	147.83	Put	Bond Future	5,080.9300	5.0809	5,084.2100	5.0842	0.065	0	0	0
2017/03/13	2050	04/05/2017	147.85	Put	Bond Future	5,100.9300	5.1009	5,104.2100	5.1042	0.064	0	0	0
2017/03/13	2050	04/05/2017	147.84	Put	Bond Future	5,090.9300	5.0909	5,094.2100	5.0942	0.064	0	0	0
2017/03/13	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2050	03/08/2017			Bond Future	143.8280	143.8280	143.8233	143.8233	(0.003)	0.0000	0.0000	0
2017/03/13	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2050	03/08/2017	149.22	Put	Bond Future	5,392.0400	5.3920	5,396.6500	5.3966	0.085	0	0	0
2017/03/13	2050	03/08/2017	149.24	Put	Bond Future	5,412.0400	5.4120	5,416.6500	5.4166	0.085	0	0	0
2017/03/13	2050	03/08/2017	149.23	Put	Bond Future	5,402.0400	5.4020	5,406.6500	5.4066	0.085	0	0	0
2017/03/13	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	2050	02/11/2017			Bond Future	146.6965	146.6965	146.6899	146.6899	(0.005)	0.0000	0.0000	0
2017/03/13	2050	02/11/2017	144.67	Call	Bond Future	2,026.5100	2.0265	2,019.8600	2.0199	(0.328)	0	0	0
2017/03/13	2050	02/11/2017	144.65	Call	Bond Future	2,046.5100	2.0465	2,039.8600	2.0399	(0.325)	0	0	0
2017/03/13	2050	02/11/2017	144.66	Call	Bond Future	2,036.5100	2.0365	2,029.8600	2.0299	(0.327)	0	0	0
2017/03/13	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	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
2017/03/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	AL37	04/05/2017			Index Future	530.5940	530.5940	530.8770	530.8770	0.053	0.0000	0.0000	1
2017/03/13	AL37	03/08/2017			Index Future	540.7400	540.7400	541.0250	541.0250	0.053	0.0000	0.0000	0
2017/03/13	AL37	02/11/2017			Index Future	551.4050	551.4050	551.6860	551.6860	0.051	0.0000	0.0000	0
2017/03/13	AL7T	04/05/2017			Index Future	612.7650	612.7650	613.7600	613.7600	0.162	0.0000	0.0000	0
2017/03/13	AL7T	03/08/2017			Index Future	624.4820	624.4820	625.4930	625.4930	0.162	0.0000	0.0000	0
2017/03/13	AL7T	02/11/2017			Index Future	636.7980	636.7980	637.8180	637.8180	0.160	0.0000	0.0000	0
2017/03/13	ALBI	04/05/2017			Index Future	557.4580	557.4580	558.7070	558.7070	0.224	0.0000	0.0000	598
2017/03/13	ALBI	03/08/2017			Index Future	568.1180	568.1180	569.3880	569.3880	0.224	0.0000	0.0000	0
2017/03/13	ALBI	02/11/2017			Index Future	579.3220	579.3220	580.6080	580.6080	0.222	0.0000	0.0000	0
2017/03/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C202	07/12/2033			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
2017/03/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/13	EL28	04/05/2017			Bond Future	129.0948	129.0948	128.9698	128.9698	(0.097)	0.0000	0.0000	0
2017/03/13	EL28	04/05/2017	137.90	Put	Bond Future	8,805.2000	8.8052	8,930.2400	8.9302	1.420	0	0	0
2017/03/13	EL28	04/05/2017	137.92	Put	Bond Future	8,825.2000	8.8252	8,950.2400	8.9502	1.417	0	0	0
2017/03/13	EL28	04/05/2017	137.91	Put	Bond Future	8,815.2000	8.8152	8,940.2400	8.9402	1.418	0	0	0
2017/03/13	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	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
2017/03/13	EL28	03/08/2017			Bond Future	131.5887		131.5887	131.4597	(0.098)	0.0000	0.0000	0
2017/03/13	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	EL28	03/08/2017	135.16	Put	Bond Future	3,571.2800	3.5713	3,700.2600	3.7003	3.612	0	0	0
2017/03/13	EL28	03/08/2017	135.18	Put	Bond Future	3,591.2800	3.5913	3,720.2600	3.7203	3.591	0	0	0
2017/03/13	EL28	03/08/2017	135.17	Put	Bond Future	3,581.2800	3.5813	3,710.2600	3.7103	3.602	0	0	0
2017/03/13	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	EL28	02/11/2017			Bond Future	132.4458	132.4458	132.3130	132.3130	(0.100)	0.0000	0.0000	0
2017/03/13	EL28	02/11/2017	133.87	Put	Bond Future	1,424.1800	1.4242	1,557.0400	1.5570	9.329	0	0	0
2017/03/13	EL28	02/11/2017	133.89	Put	Bond Future	1,444.1800	1.4442	1,577.0400	1.5770	9.200	0	0	0
2017/03/13	EL28	02/11/2017	133.88	Put	Bond Future	1,434.1800	1.4342	1,567.0400	1.5670	9.264	0	0	0
2017/03/13	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	ES33	04/05/2017			Bond Future	10.4066	78.4877	10.3753	78.6900	(0.301)	0.0000	0.0000	9,466
2017/03/13	ES33	04/05/2017	10.55	Call	Bond Future	914.3100	0.9143	1,116.5800	1.1166	22.123	0	0	0
2017/03/13	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	ES33	04/05/2017	10.56	Call	Bond Future	977.4900	0.9775	1,179.7600	1.1798	20.693	0	0	0
2017/03/13	ES33	04/05/2017	10.54	Call	Bond Future	851.0600	0.8511	1,053.3300	1.0533	23.767	0	0	0
2017/03/13	ES33	03/08/2017			Bond Future	10.4839	79.9886	10.4516	80.1943	(0.308)	0.0000	0.0000	0
2017/03/13	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	ES33	03/08/2017	10.55	Call	Bond Future	417.7000	0.4177	623.4300	0.6234	49.253	0	0	0
2017/03/13	ES33	03/08/2017	10.53	Call	Bond Future	291.6000	0.2916	497.3300	0.4973	70.552	0	0	0
2017/03/13	ES33	03/08/2017	10.54	Call	Bond Future	354.6900	0.3547	560.4200	0.5604	58.003	0	0	0
2017/03/13	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	ES33	02/11/2017			Bond Future	10.5595	77.7734	10.5263	77.9819	(0.315)	0.0000	0.0000	0
2017/03/13	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	ES33	02/11/2017	10.66	Call	Bond Future	625.8800	0.6259	834.3900	0.8344	33.315	0	0	0
2017/03/13	ES33	02/11/2017	10.67	Call	Bond Future	687.7400	0.6877	896.2500	0.8963	30.318	0	0	0
2017/03/13	ES33	02/11/2017	10.68	Call	Bond Future	749.5200	0.7495	958.0300	0.9580	27.819	0	0	0
2017/03/13	ES42	04/05/2017			Bond Future	10.5482	82.3925	10.5167	82.6259	(0.298)	0.0000	0.0000	8,777
2017/03/13	ES42	03/08/2017			Bond Future	10.6239	83.9680	10.5915	84.2054	(0.305)	0.0000	0.0000	0
2017/03/13	ES42	02/11/2017			Bond Future	10.6970	81.3623	10.6638	81.6031	(0.311)	0.0000	0.0000	0
2017/03/13	GOVI	04/05/2017			GOVI	555.2320	555.2320	556.4790	556.4790	0.225	0.0000	0.0000	396
2017/03/13	GOVI	04/05/2017	262.19	Call	GOVI	2,930,420.0000	293.0420	2,942,890.0000	294.2890	0.426	0	0	0
2017/03/13	GOVI	04/05/2017	262.20	Call	GOVI	2,930,320.0000	293.0320	2,942,790.0000	294.2790	0.426	0	0	0
2017/03/13	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	GOVI	04/05/2017	262.18	Call	GOVI	2,930,520.0000	293.0520	2,942,990.0000	294.2990	0.426	0	0	0
2017/03/13	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	GOVI	03/08/2017			GOVI	565.8490	565.8490	567.1170	567.1170	0.224	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
2017/03/13	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	GOVI	03/08/2017	561.09	Call	GOVI	47,590.0000	4.7590	60,270.0000	6.0270	26.644	0	0	0
2017/03/13	GOVI	03/08/2017	561.10	Call	GOVI	47,490.0000	4.7490	60,170.0000	6.0170	26.700	0	0	0
2017/03/13	GOVI	03/08/2017	561.11	Call	GOVI	47,390.0000	4.7390	60,070.0000	6.0070	26.757	0	0	0
2017/03/13	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	GOVI	02/11/2017			GOVI	577.0090	577.0090	578.2920	578.2920	0.222	0.0000	0.0000	0
2017/03/13	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	GOVI	02/11/2017	572.44	Call	GOVI	45,690.0000	4.5690	58,520.0000	5.8520	28.081	0	0	0
2017/03/13	GOVI	02/11/2017	572.45	Call	GOVI	45,590.0000	4.5590	58,420.0000	5.8420	28.142	0	0	0
2017/03/13	GOVI	02/11/2017	572.46	Call	GOVI	45,490.0000	4.5490	58,320.0000	5.8320	28.204	0	0	0
2017/03/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/13	IGOV	04/05/2017			Index Future	252.0710	252.0710	252.0280	252.0280	(0.017)	0.0000	0.0000	922
2017/03/13	IGOV	03/08/2017			Index Future	256.9410	256.9410	256.8940	256.8940	(0.018)	0.0000	0.0000	412
2017/03/13	IGOV	02/11/2017			Index Future	262.0650	262.0650	262.0140	262.0140	(0.019)	0.0000	0.0000	0
2017/03/13	ILBI	04/05/2017			Index Future	683.4160	683.4160	683.4160	683.4160	0.000	0.0000	0.0000	0
2017/03/13	ILBI	03/08/2017			Index Future	696.4020	696.4020	696.4020	696.4020	0.000	0.0000	0.0000	0
2017/03/13	ILBI	02/11/2017			Index Future	710.3960	710.3960	710.3960	710.3960	0.000	0.0000	0.0000	0
2017/03/13	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2017/03/13	IS01	15/06/2017			Interest Rate Swap	99.6110	99.6110	99.6088	99.6088	(0.002)	0.0000	0.0000	0
2017/03/13	IS01	21/09/2017			Interest Rate Swap	99.6207	99.6207	99.6179	99.6179	(0.003)	0.0000	0.0000	0
2017/03/13	IS01	21/12/2017			Interest Rate Swap	99.8467	99.8467	99.8417	99.8417	(0.005)	0.0000	0.0000	0
2017/03/13	IS01	15/03/2018			Interest Rate Swap	99.8331	99.8331	99.8210	99.8210	(0.012)	0.0000	0.0000	0
2017/03/13	IS01	21/06/2018			Interest Rate Swap	100.0514	100.0514	100.0380	100.0380	(0.013)	0.0000	0.0000	0
2017/03/13	IS02	18/12/2017			Interest Rate Swap	99.8732	99.8732	99.8670	99.8670	(0.006)	0.0000	0.0000	0
2017/03/13	IS02	16/03/2018			Interest Rate Swap	99.1189	99.1189	99.1071	99.1071	(0.012)	0.0000	0.0000	0
2017/03/13	IS02	15/06/2018			Interest Rate Swap	98.7362	98.7362	98.7214	98.7214	(0.015)	0.0000	0.0000	0
2017/03/13	IS02	21/09/2018			Interest Rate Swap	98.7528	98.7528	98.7351	98.7351	(0.018)	0.0000	0.0000	0
2017/03/13	IS02	21/12/2018			Interest Rate Swap	99.2100	99.2100	99.1900	99.1900	(0.020)	0.0000	0.0000	0
2017/03/13	IS02	15/03/2019			Interest Rate Swap	99.6564	99.6564	99.6367	99.6367	(0.020)	0.0000	0.0000	0
2017/03/13	IS02	21/06/2019			Interest Rate Swap	100.1275	100.1275	100.1080	100.1080	(0.020)	0.0000	0.0000	0
2017/03/13	IS05	17/12/2020			Interest Rate Swap	97.1888	97.1888	97.1553	97.1553	(0.034)	0.0000	0.0000	0
2017/03/13	IS05	16/03/2021			Interest Rate Swap	96.4868	96.4868	96.4534	96.4534	(0.035)	0.0000	0.0000	0
2017/03/13	IS05	15/06/2021			Interest Rate Swap	95.7484	95.7484	95.7143	95.7143	(0.036)	0.0000	0.0000	0
2017/03/13	IS05	21/09/2021			Interest Rate Swap	95.9892	95.9892	95.9561	95.9561	(0.034)	0.0000	0.0000	0
2017/03/13	IS05	21/12/2021			Interest Rate Swap	98.2120	98.2120	98.1798	98.1798	(0.033)	0.0000	0.0000	51
2017/03/13	IS05	15/03/2022			Interest Rate Swap	98.3833	98.3833	98.3516	98.3516	(0.032)	0.0000	0.0000	0
2017/03/13	IS05	21/06/2022			Interest Rate Swap	99.6141	99.6141	99.5897	99.5897	(0.024)	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
2017/03/13	IS10	17/12/2025			Interest Rate Swap	96.7966	96.7966	96.7497	96.7497	(0.048)	0.0000	0.0000	0
2017/03/13	IS10	16/03/2026			Interest Rate Swap	93.8557	93.8557	93.8097	93.8097	(0.049)	0.0000	0.0000	0
2017/03/13	IS10	15/06/2026			Interest Rate Swap	92.6287	92.6287	92.5817	92.5817	(0.051)	0.0000	0.0000	0
2017/03/13	IS10	21/09/2026			Interest Rate Swap	94.7668	94.7668	94.7200	94.7200	(0.049)	0.0000	0.0000	0
2017/03/13	IS10	21/12/2026			Interest Rate Swap	98.4870	98.4870	98.4394	98.4394	(0.048)	0.0000	0.0000	0
2017/03/13	IS10	15/03/2027			Interest Rate Swap	97.0766	97.0766	97.0256	97.0256	(0.052)	0.0000	0.0000	0
2017/03/13	IS10	21/06/2027			Interest Rate Swap	99.1130	99.1130	99.0626	99.0626	(0.051)	0.0000	0.0000	0
2017/03/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/13	JBAF	15/03/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	1,000
2017/03/13	JBAF	19/04/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/13	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/13	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/13	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/13	JBAF	16/08/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/13	JBAF	20/09/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/13	JBAF	20/12/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/13	JBAF	20/03/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/03/13	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/13	JBAF	19/09/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/13	JBAF	19/12/2018			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/13	R023	04/05/2017	8.61	Call	Bond Future	1,985.1600	1.9852	2,021.2400	2.0212	1.817	0	0	0
2017/03/13	R023	04/05/2017			Bond Future	8.2319	99.2653	8.2162	99.3357	(0.191)	0.0000	0.0000	19,233
2017/03/13	R023	04/05/2017	8.59	Call	Bond Future	1,917.4800	1.9175	1,952.2100	1.9522	1.811	0	0	0
2017/03/13	R023	04/05/2017	8.60	Call	Bond Future	1,951.2000	1.9512	1,986.6100	1.9866	1.815	0	0	0
2017/03/13	R023	04/05/2017	8.59	Put	Bond Future	327.2900	0.3273	291.6100	0.2916	(10.902)	0	0	0
2017/03/13	R023	04/05/2017	8.61	Put	Bond Future	307.0900	0.3071	272.7600	0.2728	(11.179)	0	0	0
2017/03/13	R023	04/05/2017	8.60	Put	Bond Future	317.0600	0.3171	282.0600	0.2821	(11.039)	0	0	0
2017/03/13	R023	03/08/2017	8.60	Put	Bond Future	834.6000	0.8346	797.1700	0.7972	(4.485)	0	0	0
2017/03/13	R023	03/08/2017			Bond Future	8.2554	101.1634	8.2390	101.2347	(0.199)	0.0000	0.0000	0
2017/03/13	R023	03/08/2017	8.59	Put	Bond Future	848.6100	0.8486	810.8200	0.8108	(4.453)	0	0	0
2017/03/13	R023	03/08/2017	8.60	Call	Bond Future	2,312.7200	2.3127	2,346.5600	2.3466	1.463	0	0	0
2017/03/13	R023	03/08/2017	8.58	Call	Bond Future	2,256.1100	2.2561	2,289.2300	2.2892	1.468	0	0	0
2017/03/13	R023	03/08/2017	8.59	Call	Bond Future	2,284.2200	2.2842	2,317.7000	2.3177	1.466	0	0	0
2017/03/13	R023	03/08/2017	8.58	Put	Bond Future	863.0400	0.8630	824.8900	0.8249	(4.420)	0	0	0
2017/03/13	R023	02/11/2017	8.56	Call	Bond Future	2,305.3700	2.3054	2,339.8800	2.3399	1.497	0	0	0
2017/03/13	R023	02/11/2017			Bond Future	8.2726	99.2269	8.2556	99.2980	(0.206)	0.0000	0.0000	0
2017/03/13	R023	02/11/2017	8.58	Call	Bond Future	2,357.5900	2.3576	2,392.6800	2.3927	1.488	0	0	0
2017/03/13	R023	02/11/2017	8.57	Call	Bond Future	2,331.2600	2.3313	2,366.0600	2.3661	1.493	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
2017/03/13	R023	02/11/2017	8.56	Put	Bond Future	1,114.9600	1.1150	1,078.3500	1.0783	(3.284)	0	0	0
2017/03/13	R023	02/11/2017	8.58	Put	Bond Future	1,084.9900	1.0850	1,048.9600	1.0490	(3.321)	0	0	0
2017/03/13	R023	02/11/2017	8.57	Put	Bond Future	1,099.7500	1.0997	1,063.4300	1.0634	(3.303)	0	0	0
2017/03/13	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R035	04/05/2017			Bond Future	9.3780	97.3491	9.3470	97.6068	(0.330)	0.0000	0.0000	8,517
2017/03/13	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R035	04/05/2017	9.55	Call	Bond Future	1,411.4100	1.4114	1,669.1300	1.6691	18.260	0	0	0
2017/03/13	R035	04/05/2017	9.53	Call	Bond Future	1,248.9200	1.2489	1,506.6400	1.5066	20.635	0	0	0
2017/03/13	R035	04/05/2017	9.54	Call	Bond Future	1,330.2200	1.3302	1,587.9400	1.5879	19.374	0	0	0
2017/03/13	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R035	03/08/2017			Bond Future	9.4230	99.2106	9.3911	99.4728	(0.338)	0.0000	0.0000	0
2017/03/13	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R035	03/08/2017	9.50	Call	Bond Future	629.0500	0.6291	891.2900	0.8913	41.688	0	0	0
2017/03/13	R035	03/08/2017	9.51	Call	Bond Future	710.2400	0.7102	972.4800	0.9725	36.923	0	0	0
2017/03/13	R035	03/08/2017	9.52	Call	Bond Future	791.3200	0.7913	1,053.5600	1.0536	33.140	0	0	0
2017/03/13	R035	02/11/2017			Bond Future	9.4652	96.6648	9.4326	96.9306	(0.345)	0.0000	0.0000	0
2017/03/13	R035	02/11/2017	9.60	Call	Bond Future	1,084.5400	1.0845	1,350.3400	1.3503	24.508	0	0	0
2017/03/13	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R035	02/11/2017	9.61	Call	Bond Future	1,164.2800	1.1643	1,430.0800	1.4301	22.830	0	0	0
2017/03/13	R035	02/11/2017	9.59	Call	Bond Future	1,004.7000	1.0047	1,270.5000	1.2705	26.456	0	0	0
2017/03/13	R186	04/05/2017	8.95	Put	Bond Future	779.4400	0.7794	687.9300	0.6879	(11.740)	0	0	2,600
2017/03/13	R186	04/05/2017			Bond Future	8.7062	115.5152	8.6802	115.6953	(0.299)	0.0000	0.0000	109,774
2017/03/13	R186	04/05/2017	8.89	Put	Bond Future	916.5200	0.9165	816.0800	0.8161	(10.959)	0	0	0
2017/03/13	R186	04/05/2017	8.94	Put	Bond Future	801.1100	0.8011	708.1200	0.7081	(11.608)	0	0	500
2017/03/13	R186	04/05/2017	9.20	Call	Bond Future	3,717.3000	3.7173	3,840.4300	3.8404	3.312	0	0	0
2017/03/13	R186	04/05/2017	8.91	Put	Bond Future	868.9300	0.8689	771.4700	0.7715	(11.216)	0	0	0
2017/03/13	R186	04/05/2017	8.70	Put	Bond Future	1,473.0500	1.4731	1,344.9100	1.3449	(8.699)	0	0	0
2017/03/13	R186	04/05/2017	8.90	Put	Bond Future	892.4800	0.8925	793.5400	0.7935	(11.086)	0	0	0
2017/03/13	R186	04/05/2017	8.44	Put	Bond Future	2,562.9300	2.5629	2,404.2800	2.4043	(6.190)	0	0	0
2017/03/13	R186	04/05/2017	8.91	Call	Bond Future	2,266.0900	2.2661	2,348.7500	2.3488	3.648	0	0	0
2017/03/13	R186	04/05/2017	8.98	Call	Bond Future	2,588.8800	2.5889	2,681.9100	2.6819	3.593	0	0	0
2017/03/13	R186	04/05/2017	9.20	Put	Bond Future	371.8500	0.3719	314.8600	0.3149	(15.326)	0	0	5,209
2017/03/13	R186	04/05/2017	8.70	Call	Bond Future	1,429.8900	1.4299	1,481.8700	1.4819	3.635	0	0	500
2017/03/13	R186	04/05/2017	8.89	Call	Bond Future	2,177.5900	2.1776	2,257.2700	2.2573	3.659	0	0	0
2017/03/13	R186	04/05/2017	8.94	Call	Bond Future	2,401.9900	2.4020	2,489.1200	2.4891	3.627	0	0	0
2017/03/13	R186	04/05/2017	8.98	Put	Bond Future	717.1600	0.7172	630.0700	0.6301	(12.144)	0	0	0
2017/03/13	R186	04/05/2017	8.95	Call	Bond Future	2,448.1200	2.4481	2,536.7300	2.5367	3.620	0	0	0
2017/03/13	R186	04/05/2017	8.90	Call	Bond Future	2,221.6200	2.2216	2,302.8000	2.3028	3.654	0	0	0
2017/03/13	R186	04/05/2017	8.44	Call	Bond Future	701.3600	0.7014	722.8300	0.7228	3.061	0	0	500
2017/03/13	R186	03/08/2017	8.93	Put	Bond Future	1,836.0500	1.8360	1,738.2600	1.7383	(5.326)	0	0	0
2017/03/13	R186	03/08/2017	9.35	Call	Bond Future	4,943.0700	4.9431	5,061.4600	5.0615	2.395	0	0	0
2017/03/13	R186	03/08/2017			Bond Future	8.7454	112.4211	8.7184	112.6042	(0.309)	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
2017/03/13	R186	03/08/2017	8.92	Put	Bond Future	1,863.1500	1.8631	1,764.5300	1.7645	(5.293)	0	0	0
2017/03/13	R186	03/08/2017	9.50	Call	Bond Future	5,690.1000	5.6901	5,818.8400	5.8188	2.263	0	0	0
2017/03/13	R186	03/08/2017	8.85	Put	Bond Future	2,061.5500	2.0616	1,957.1100	1.9571	(5.066)	0	0	750
2017/03/13	R186	03/08/2017	8.93	Call	Bond Future	3,076.0000	3.0760	3,161.2500	3.1613	2.771	0	0	0
2017/03/13	R186	03/08/2017	8.91	Call	Bond Future	2,997.0800	2.9971	3,080.6700	3.0807	2.789	0	0	0
2017/03/13	R186	03/08/2017	8.92	Call	Bond Future	3,036.4100	3.0364	3,120.8300	3.1208	2.780	0	0	0
2017/03/13	R186	03/08/2017	9.50	Put	Bond Future	736.8400	0.7368	682.5400	0.6825	(7.369)	0	0	6,500
2017/03/13	R186	03/08/2017	9.35	Put	Bond Future	950.4700	0.9505	885.8200	0.8858	(6.802)	0	0	750
2017/03/13	R186	03/08/2017	8.85	Call	Bond Future	2,766.4800	2.7665	2,845.0800	2.8451	2.841	0	0	0
2017/03/13	R186	03/08/2017	8.91	Put	Bond Future	1,890.5600	1.8906	1,791.1100	1.7911	(5.260)	0	0	0
2017/03/13	R186	02/11/2017	8.89	Put	Bond Future	2,705.6500	2.7056	2,604.4500	2.6044	(3.740)	0	0	0
2017/03/13	R186	02/11/2017	8.88	Call	Bond Future	3,423.1400	3.4231	3,506.1400	3.5061	2.425	0	0	0
2017/03/13	R186	02/11/2017			Bond Future	8.7756	114.6388	8.7477	114.8236	(0.318)	0.0000	0.0000	0
2017/03/13	R186	02/11/2017	8.89	Call	Bond Future	3,459.7300	3.4597	3,543.3700	3.5434	2.418	0	0	0
2017/03/13	R186	02/11/2017	8.90	Call	Bond Future	3,496.5200	3.4965	3,580.7800	3.5808	2.410	0	0	0
2017/03/13	R186	02/11/2017	8.88	Put	Bond Future	2,734.7100	2.7347	2,632.8700	2.6329	(3.724)	0	0	0
2017/03/13	R186	02/11/2017	8.90	Put	Bond Future	2,676.8400	2.6768	2,576.2600	2.5763	(3.757)	0	0	0
2017/03/13	R197	04/05/2017	308.58	Put	Bond Future	7,347.0400	7.3470	7,354.0500	7.3540	0.095	0	0	0
2017/03/13	R197	04/05/2017			Bond Future	301.2330	301.2330	301.2260	301.2260	(0.002)	0.0000	0.0000	1,063
2017/03/13	R197	04/05/2017	308.60	Put	Bond Future	7,367.0400	7.3670	7,374.0500	7.3740	0.095	0	0	0
2017/03/13	R197	04/05/2017	308.59	Put	Bond Future	7,357.0400	7.3570	7,364.0500	7.3640	0.095	0	0	0
2017/03/13	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R197	03/08/2017			Bond Future	300.0998	300.0998	300.0891	300.0891	(0.004)	0.0000	0.0000	0
2017/03/13	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R197	03/08/2017	308.05	Put	Bond Future	7,950.2100	7.9502	7,960.9100	7.9609	0.135	0	0	0
2017/03/13	R197	03/08/2017	308.07	Put	Bond Future	7,970.2100	7.9702	7,980.9100	7.9809	0.134	0	0	0
2017/03/13	R197	03/08/2017	308.06	Put	Bond Future	7,960.2100	7.9602	7,970.9100	7.9709	0.134	0	0	0
2017/03/13	R197	02/11/2017	305.16	Call	Bond Future	924.5900	0.9246	910.5400	0.9105	(1.520)	0	0	0
2017/03/13	R197	02/11/2017			Bond Future	306.0846	306.0846	306.0705	306.0705	(0.005)	0.0000	0.0000	0
2017/03/13	R197	02/11/2017	305.17	Call	Bond Future	914.5900	0.9146	900.5400	0.9005	(1.536)	0	0	0
2017/03/13	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R197	02/11/2017	305.15	Call	Bond Future	934.5900	0.9346	920.5400	0.9205	(1.503)	0	0	0
2017/03/13	R202	04/05/2017	256.73	Put	Bond Future	8,852.6600	8.8527	8,858.0600	8.8581	0.061	0	0	0
2017/03/13	R202	04/05/2017			Bond Future	247.8773	247.8773	247.8719	247.8719	(0.002)	0.0000	0.0000	33,757
2017/03/13	R202	04/05/2017	256.72	Put	Bond Future	8,842.6600	8.8427	8,848.0600	8.8481	0.061	0	0	0
2017/03/13	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R202	04/05/2017	256.71	Put	Bond Future	8,832.6600	8.8327	8,838.0600	8.8381	0.061	0	0	0
2017/03/13	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/13	R202	03/08/2017			Bond Future	248.9731	248.9731	248.9645	248.9645	(0.003)	0.0000	0.0000	0
2017/03/13	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R202	03/08/2017	258.35	Put	Bond Future	9,376.9500	9.3770	9,385.4900	9.3855	0.091	0	0	0
2017/03/13	R202	03/08/2017	258.37	Put	Bond Future	9,396.9500	9.3970	9,405.4900	9.4055	0.091	0	0	0
2017/03/13	R202	03/08/2017	258.36	Put	Bond Future	9,386.9500	9.3870	9,395.4900	9.3955	0.091	0	0	0
2017/03/13	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R202	02/11/2017			Bond Future	253.9383	253.9383	253.9269	253.9269	(0.004)	0.0000	0.0000	0
2017/03/13	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R202	02/11/2017	253.89	Call	Bond Future	48.2600	0.0483	36.8700	0.0369	(23.601)	0	0	0
2017/03/13	R202	02/11/2017	253.90	Call	Bond Future	38.2600	0.0383	26.8700	0.0269	(29.770)	0	0	0
2017/03/13	R202	02/11/2017	253.91	Call	Bond Future	28.2600	0.0283	16.8700	0.0169	(40.304)	0	0	0
2017/03/13	R203	04/05/2017	6.92	Put	Bond Future	93.1200	0.0931	95.4300	0.0954	2.481	0	0	0
2017/03/13	R203	04/05/2017	6.91	Call	Bond Future	12.8300	0.0128	11.1700	0.0112	(12.938)	0	0	0
2017/03/13	R203	04/05/2017			Bond Future	7.1466	101.5598	7.1582	101.5558	0.161	0.0000	0.0000	31,101
2017/03/13	R203	04/05/2017	6.92	Call	Bond Future	13.7200	0.0137	11.9900	0.0120	(12.609)	0	0	0
2017/03/13	R203	04/05/2017	6.93	Call	Bond Future	14.5200	0.0145	12.7300	0.0127	(12.328)	0	0	0
2017/03/13	R203	04/05/2017	6.91	Put	Bond Future	95.7400	0.0957	98.1200	0.0981	2.486	0	0	0
2017/03/13	R203	04/05/2017	6.93	Put	Bond Future	90.4100	0.0904	92.6600	0.0927	2.489	0	0	0
2017/03/13	R203	03/08/2017	4.89	Call	Bond Future	2.0900	0.0021	1.7000	0.0017	(18.660)	0	0	0
2017/03/13	R203	03/08/2017			Bond Future	5.7833	103.5018	5.8262	103.4972	0.741	0.0000	0.0000	0
2017/03/13	R203	03/08/2017	4.87	Call	Bond Future	1.9400	0.0019	1.5700	0.0016	(19.072)	0	0	0
2017/03/13	R203	03/08/2017	4.88	Call	Bond Future	2.0100	0.0020	1.6300	0.0016	(18.905)	0	0	0
2017/03/13	R203	03/08/2017	4.87	Put	Bond Future	99.8600	0.0999	104.0900	0.1041	4.236	0	0	0
2017/03/13	R203	03/08/2017	4.89	Put	Bond Future	97.8600	0.0979	102.0700	0.1021	4.302	0	0	0
2017/03/13	R203	03/08/2017	4.88	Put	Bond Future	98.8500	0.0988	103.0700	0.1031	4.269	0	0	0
2017/03/13	R204	04/05/2017	7.90	Put	Bond Future	18.8300	0.0188	17.4400	0.0174	(7.382)	0	0	0
2017/03/13	R204	04/05/2017			Bond Future	7.4132	103.9214	7.4192	103.9122	0.082	0.0000	0.0000	27,189
2017/03/13	R204	04/05/2017	7.92	Put	Bond Future	16.7200	0.0167	15.4200	0.0154	(7.775)	0	0	0
2017/03/13	R204	04/05/2017	7.91	Put	Bond Future	17.7700	0.0178	16.4300	0.0164	(7.541)	0	0	0
2017/03/13	R204	04/05/2017	7.90	Call	Bond Future	750.1300	0.7501	739.5600	0.7396	(1.409)	0	0	0
2017/03/13	R204	04/05/2017	7.91	Call	Bond Future	764.0200	0.7640	753.5000	0.7535	(1.377)	0	0	0
2017/03/13	R204	04/05/2017	7.92	Call	Bond Future	777.9100	0.7779	767.4300	0.7674	(1.347)	0	0	0
2017/03/13	R204	03/08/2017	7.77	Put	Bond Future	126.7100	0.1267	126.4800	0.1265	(0.182)	0	0	0
2017/03/13	R204	03/08/2017			Bond Future	7.3493	101.8682	7.3569	101.8584	0.104	0.0000	0.0000	0
2017/03/13	R204	03/08/2017	7.76	Put	Bond Future	129.8300	0.1298	129.6200	0.1296	(0.162)	0	0	0
2017/03/13	R204	03/08/2017	7.75	Call	Bond Future	647.8200	0.6478	637.8200	0.6378	(1.544)	0	0	0
2017/03/13	R204	03/08/2017	7.76	Call	Bond Future	657.4500	0.6575	647.4200	0.6474	(1.526)	0	0	0
2017/03/13	R204	03/08/2017	7.77	Call	Bond Future	667.1200	0.6671	657.0700	0.6571	(1.506)	0	0	0
2017/03/13	R204	03/08/2017	7.75	Put	Bond Future	133.0000	0.1330	132.8200	0.1328	(0.135)	0	0	0
2017/03/13	R204	02/11/2017	7.76	Put	Bond Future	76.4300	0.0764	77.4900	0.0775	1.387	0	0	0
2017/03/13	R204	02/11/2017			Bond Future	7.1945	103.8777	7.2054	103.8660	0.152	0.0000	0.0000	0
2017/03/13	R204	02/11/2017	7.75	Put	Bond Future	78.3000	0.0783	79.3900	0.0794	1.392	0	0	0
2017/03/13	R204	02/11/2017	7.76	Call	Bond Future	676.9500	0.6769	666.3200	0.6663	(1.570)	0	0	0
2017/03/13	R204	02/11/2017	7.74	Call	Bond Future	659.5800	0.6596	649.0200	0.6490	(1.601)	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
2017/03/13	R204	02/11/2017	7.75	Call	Bond Future	668.2500	0.6683	657.6500	0.6577	(1.586)	0	0	0
2017/03/13	R204	02/11/2017	7.74	Put	Bond Future	80.2100	0.0802	81.3400	0.0813	1.409	0	0	0
2017/03/13	R207	04/05/2017	8.21	Put	Bond Future	34.3900	0.0344	28.7800	0.0288	(16.313)	0	0	0
2017/03/13	R207	04/05/2017			Bond Future	7.6825	101.2356	7.6719	101.2607	(0.138)	0.0000	0.0000	72,613
2017/03/13	R207	04/05/2017	8.22	Call	Bond Future	1,297.3800	1.2974	1,317.0900	1.3171	1.519	0	0	0
2017/03/13	R207	04/05/2017	8.20	Call	Bond Future	1,254.3800	1.2544	1,273.6500	1.2736	1.536	0	0	0
2017/03/13	R207	04/05/2017	8.21	Call	Bond Future	1,275.8500	1.2758	1,295.3400	1.2953	1.528	0	0	0
2017/03/13	R207	04/05/2017	8.20	Put	Bond Future	36.2800	0.0363	30.4500	0.0304	(16.069)	0	0	0
2017/03/13	R207	04/05/2017	8.22	Put	Bond Future	32.5800	0.0326	27.1900	0.0272	(16.544)	0	0	0
2017/03/13	R207	03/08/2017	8.19	Call	Bond Future	1,290.7700	1.2908	1,305.8600	1.3059	1.169	0	0	51
2017/03/13	R207	03/08/2017			Bond Future	7.6792	99.5282	7.6677	99.5533	(0.150)	0.0000	0.0000	0
2017/03/13	R207	03/08/2017	8.39	Put	Bond Future	115.6600	0.1157	108.4800	0.1085	(6.208)	0	0	0
2017/03/13	R207	03/08/2017	8.19	Put	Bond Future	189.6900	0.1897	179.7100	0.1797	(5.261)	0	0	0
2017/03/13	R207	03/08/2017	8.41	Put	Bond Future	109.8800	0.1099	102.9500	0.1029	(6.307)	0	0	0
2017/03/13	R207	03/08/2017	8.40	Put	Bond Future	112.7400	0.1127	105.6900	0.1057	(6.253)	0	0	0
2017/03/13	R207	03/08/2017	8.41	Call	Bond Future	1,680.4600	1.6805	1,698.6000	1.6986	1.079	0	0	0
2017/03/13	R207	03/08/2017	8.39	Call	Bond Future	1,643.6800	1.6437	1,661.5700	1.6616	1.088	0	0	0
2017/03/13	R207	03/08/2017	8.40	Call	Bond Future	1,662.0400	1.6620	1,680.0600	1.6801	1.084	0	0	0
2017/03/13	R207	02/11/2017			Bond Future	7.6329	101.4916	7.6207	101.5155	(0.159)	0.0000	0.0000	0
2017/03/13	R207	02/11/2017	8.03	Put	Bond Future	306.1900	0.3062	295.5100	0.2955	(3.488)	0	0	0
2017/03/13	R207	02/11/2017	8.05	Put	Bond Future	295.3600	0.2954	284.9200	0.2849	(3.535)	0	0	0
2017/03/13	R207	02/11/2017	8.03	Call	Bond Future	1,085.6300	1.0856	1,098.9000	1.0989	1.222	0	0	0
2017/03/13	R207	02/11/2017	8.04	Put	Bond Future	300.7300	0.3007	290.1700	0.2902	(3.511)	0	0	0
2017/03/13	R207	02/11/2017	8.04	Call	Bond Future	1,099.7000	1.0997	1,113.0900	1.1131	1.218	0	0	0
2017/03/13	R207	02/11/2017	8.05	Call	Bond Future	1,113.8500	1.1139	1,127.3600	1.1274	1.213	0	0	0
2017/03/13	R208	04/05/2017	8.39	Call	Bond Future	1,840.8000	1.8408	1,849.8800	1.8499	0.493	0	0	0
2017/03/13	R208	04/05/2017			Bond Future	7.8337	97.1314	7.8284	97.1485	(0.068)	0.0000	0.0000	21,334
2017/03/13	R208	04/05/2017	8.37	Call	Bond Future	1,783.8500	1.7838	1,792.4200	1.7924	0.480	0	0	0
2017/03/13	R208	04/05/2017	8.38	Call	Bond Future	1,812.2400	1.8122	1,821.0700	1.8211	0.487	0	0	0
2017/03/13	R208	04/05/2017	8.37	Put	Bond Future	70.4400	0.0704	61.9200	0.0619	(12.095)	0	0	0
2017/03/13	R208	04/05/2017	8.39	Put	Bond Future	64.2100	0.0642	56.2000	0.0562	(12.475)	0	0	0
2017/03/13	R208	04/05/2017	8.38	Put	Bond Future	67.2300	0.0672	58.9700	0.0590	(12.286)	0	0	0
2017/03/13	R208	03/08/2017	8.32	Call	Bond Future	1,818.4300	1.8184	1,823.3800	1.8234	0.272	0	0	0
2017/03/13	R208	03/08/2017			Bond Future	7.8390	98.9887	7.8335	99.0057	(0.071)	0.0000	0.0000	0
2017/03/13	R208	03/08/2017	8.30	Call	Bond Future	1,773.6200	1.7736	1,778.3100	1.7783	0.264	0	0	0
2017/03/13	R208	03/08/2017	8.31	Call	Bond Future	1,795.8700	1.7959	1,800.6800	1.8007	0.268	0	0	0
2017/03/13	R208	03/08/2017	8.30	Put	Bond Future	377.8800	0.3779	365.6400	0.3656	(3.239)	0	0	0
2017/03/13	R208	03/08/2017	8.32	Put	Bond Future	362.7000	0.3627	350.7200	0.3507	(3.303)	0	0	0
2017/03/13	R208	03/08/2017	8.31	Put	Bond Future	370.1300	0.3701	358.0100	0.3580	(3.275)	0	0	0
2017/03/13	R208	02/11/2017	8.18	Put	Bond Future	535.4600	0.5355	524.7200	0.5247	(2.006)	0	0	0
2017/03/13	R208	02/11/2017			Bond Future	7.8262	97.5385	7.8208	97.5541	(0.070)	0.0000	0.0000	0
2017/03/13	R208	02/11/2017	8.20	Put	Bond Future	517.1700	0.5172	506.6200	0.5066	(2.040)	0	0	0
2017/03/13	R208	02/11/2017	8.19	Put	Bond Future	526.1100	0.5261	515.4700	0.5155	(2.022)	0	0	0
2017/03/13	R208	02/11/2017	8.18	Call	Bond Future	1,546.6300	1.5466	1,551.5700	1.5516	0.319	0	0	0
2017/03/13	R208	02/11/2017	8.19	Call	Bond Future	1,565.6800	1.5657	1,570.7200	1.5707	0.322	0	0	0
2017/03/13	R208	02/11/2017	8.20	Call	Bond Future	1,585.1200	1.5851	1,590.2500	1.5903	0.324	0	0	0

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2017/03/13	R209	04/05/2017	9.48	Put	Bond Future	1,202.7600	1.2028	1,074.9700	1.0750	(10.625)	0	0	0
2017/03/13	R209	04/05/2017			Bond Future	9.3665	73.2833	9.3355	73.4982	(0.330)	0.0000	0.0000	62,889
2017/03/13	R209	04/05/2017	9.47	Put	Bond Future	1,231.7600	1.2318	1,102.3400	1.1023	(10.507)	0	0	0
2017/03/13	R209	04/05/2017	9.63	Call	Bond Future	2,621.8400	2.6218	2,733.2800	2.7333	4.250	0	0	0
2017/03/13	R209	04/05/2017	8.93	Call	Bond Future	475.5600	0.4756	492.1300	0.4921	3.484	0	0	1,130
2017/03/13	R209	04/05/2017	9.33	Put	Bond Future	1,692.6500	1.6926	1,541.0500	1.5410	(8.956)	0	0	1,130
2017/03/13	R209	04/05/2017	9.46	Call	Bond Future	1,904.8200	1.9048	1,988.6300	1.9886	4.400	0	0	0
2017/03/13	R209	04/05/2017	9.47	Call	Bond Future	1,943.6100	1.9436	2,029.0500	2.0291	4.396	0	0	0
2017/03/13	R209	04/05/2017	9.33	Call	Bond Future	1,439.3700	1.4394	1,502.6300	1.5026	4.395	0	0	0
2017/03/13	R209	04/05/2017	9.48	Call	Bond Future	1,982.8100	1.9828	2,069.8800	2.0699	4.391	0	0	0
2017/03/13	R209	04/05/2017	9.63	Put	Bond Future	830.3800	0.8304	726.9600	0.7270	(12.455)	0	0	1,130
2017/03/13	R209	04/05/2017	8.93	Put	Bond Future	3,595.7900	3.5958	3,397.5000	3.3975	(5.515)	0	0	0
2017/03/13	R209	04/05/2017	9.46	Put	Bond Future	1,261.2700	1.2613	1,130.2200	1.1302	(10.390)	0	0	0
2017/03/13	R209	03/08/2017			Bond Future	9.4079	74.6846	9.3762	74.9033	(0.338)	0.0000	0.0000	0
2017/03/13	R209	03/08/2017	9.44	Call	Bond Future	2,713.4900	2.7135	2,804.1900	2.8042	3.343	0	0	0
2017/03/13	R209	03/08/2017	9.43	Put	Bond Future	2,527.3800	2.5274	2,398.4700	2.3985	(5.101)	0	0	0
2017/03/13	R209	03/08/2017	9.45	Put	Bond Future	2,460.7200	2.4607	2,333.6700	2.3337	(5.163)	0	0	0
2017/03/13	R209	03/08/2017	9.44	Put	Bond Future	2,493.8800	2.4939	2,365.9000	2.3659	(5.132)	0	0	0
2017/03/13	R209	03/08/2017	9.45	Call	Bond Future	2,748.6400	2.7486	2,840.2700	2.8403	3.334	0	0	0
2017/03/13	R209	03/08/2017	9.43	Call	Bond Future	2,678.5700	2.6786	2,768.3400	2.7683	3.351	0	0	0
2017/03/13	R209	02/11/2017	9.52	Put	Bond Future	3,017.3000	3.0173	2,897.3800	2.8974	(3.974)	0	0	0
2017/03/13	R209	02/11/2017			Bond Future	9.4450	73.0071	9.4125	73.2289	(0.344)	0.0000	0.0000	0
2017/03/13	R209	02/11/2017	9.54	Put	Bond Future	2,954.6900	2.9547	2,836.2400	2.8362	(4.009)	0	0	0
2017/03/13	R209	02/11/2017	9.53	Put	Bond Future	2,985.7500	2.9857	2,866.5600	2.8666	(3.992)	0	0	0
2017/03/13	R209	02/11/2017	9.54	Call	Bond Future	3,597.4400	3.5974	3,700.7600	3.7008	2.872	0	0	0
2017/03/13	R209	02/11/2017	9.52	Call	Bond Future	3,525.4200	3.5254	3,627.2700	3.6273	2.889	0	0	0
2017/03/13	R209	02/11/2017	9.53	Call	Bond Future	3,561.2300	3.5612	3,663.8100	3.6638	2.880	0	0	0
2017/03/13	R210	04/05/2017			Bond Future	187.1706	187.1706	186.9865	186.9865	(0.098)	0.0000	0.0000	1,698
2017/03/13	R210	04/05/2017	192.31	Put	Bond Future	5,139.3900	5.1394	5,323.4500	5.3235	3.581	0	0	0
2017/03/13	R210	04/05/2017	192.33	Put	Bond Future	5,159.3900	5.1594	5,343.4500	5.3435	3.567	0	0	0
2017/03/13	R210	04/05/2017	192.32	Put	Bond Future	5,149.3900	5.1494	5,333.4500	5.3335	3.574	0	0	0
2017/03/13	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R210	03/08/2017	196.29	Put	Bond Future	5,503.4400	5.5034	5,693.3300	5.6933	3.450	0	0	0
2017/03/13	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R210	03/08/2017			Bond Future	190.7866	190.7866	190.5967	190.5967	(0.100)	0.0000	0.0000	0
2017/03/13	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R210	03/08/2017	196.28	Put	Bond Future	5,493.4400	5.4934	5,683.3300	5.6833	3.457	0	0	0
2017/03/13	R210	03/08/2017	196.30	Put	Bond Future	5,513.4400	5.5134	5,703.3300	5.7033	3.444	0	0	0
2017/03/13	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	116.4600	0.1165	100.000	0	0	0
2017/03/13	R210	02/11/2017	192.07	Call	Bond Future	89.3900	0.0894	0.0000	0.0000	(100.000)	0	0	0
2017/03/13	R210	02/11/2017			Bond Future	192.1594	192.1594	191.9635	191.9635	(0.102)	0.0000	0.0000	0
2017/03/13	R210	02/11/2017	192.08	Call	Bond Future	79.3900	0.0794	0.0000	0.0000	(100.000)	0	0	0
2017/03/13	R210	02/11/2017	192.09	Call	Bond Future	69.3900	0.0694	0.0000	0.0000	(100.000)	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
2017/03/13	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	106.4600	0.1065	100.000	0	0	0
2017/03/13	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	126.4600	0.1265	100.000	0	0	0
2017/03/13	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R212	04/05/2017			Bond Future	149.1311	149.1311	149.1276	149.1276	(0.002)	0.0000	0.0000	3,258
2017/03/13	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R212	04/05/2017	152.23	Put	Bond Future	3,098.8500	3.0988	3,102.3800	3.1024	0.114	0	0	0
2017/03/13	R212	04/05/2017	152.25	Put	Bond Future	3,118.8500	3.1188	3,122.3800	3.1224	0.113	0	0	0
2017/03/13	R212	04/05/2017	152.24	Put	Bond Future	3,108.8500	3.1088	3,112.3800	3.1124	0.114	0	0	0
2017/03/13	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R212	03/08/2017			Bond Future	149.9623	149.9623	149.9570	149.9570	(0.004)	0.0000	0.0000	0
2017/03/13	R212	03/08/2017	153.34	Put	Bond Future	3,377.6800	3.3777	3,383.0200	3.3830	0.158	0	0	0
2017/03/13	R212	03/08/2017	153.36	Put	Bond Future	3,397.6800	3.3977	3,403.0200	3.4030	0.157	0	0	0
2017/03/13	R212	03/08/2017	153.35	Put	Bond Future	3,387.6800	3.3877	3,393.0200	3.3930	0.158	0	0	0
2017/03/13	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R212	02/11/2017			Bond Future	152.9530	152.9530	152.9460	152.9460	(0.005)	0.0000	0.0000	0
2017/03/13	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/13	R212	02/11/2017	152.42	Call	Bond Future	533.0200	0.5330	526.0200	0.5260	(1.313)	0	0	0
2017/03/13	R212	02/11/2017	152.40	Call	Bond Future	553.0200	0.5530	546.0200	0.5460	(1.266)	0	0	0
2017/03/13	R212	02/11/2017	152.41	Call	Bond Future	543.0200	0.5430	536.0200	0.5360	(1.289)	0	0	0
2017/03/13	R213	04/05/2017			Bond Future	9.1353	84.7463	9.0993	84.9936	(0.395)	0.0000	0.0000	44,651
2017/03/13	R213	04/05/2017	9.35	Put	Bond Future	895.4800	0.8955	775.9300	0.7759	(13.350)	0	0	0
2017/03/13	R213	04/05/2017	9.37	Put	Bond Future	850.3200	0.8503	734.4800	0.7345	(13.623)	0	0	0
2017/03/13	R213	04/05/2017	9.35	Call	Bond Future	2,347.3100	2.3473	2,475.0600	2.4751	5.442	0	0	0
2017/03/13	R213	04/05/2017	9.36	Put	Bond Future	872.6800	0.8727	754.9800	0.7550	(13.487)	0	0	0
2017/03/13	R213	04/05/2017	9.36	Call	Bond Future	2,391.2800	2.3913	2,520.8800	2.5209	5.420	0	0	0
2017/03/13	R213	04/05/2017	9.37	Call	Bond Future	2,435.6200	2.4356	2,567.0800	2.5671	5.397	0	0	0
2017/03/13	R213	03/08/2017	9.33	Put	Bond Future	2,023.9500	2.0240	1,894.7700	1.8948	(6.383)	0	0	0
2017/03/13	R213	03/08/2017			Bond Future	9.1755	86.3668	9.1384	86.6185	(0.405)	0.0000	0.0000	0
2017/03/13	R213	03/08/2017	9.35	Put	Bond Future	1,968.0600	1.9681	1,841.0400	1.8410	(6.454)	0	0	0
2017/03/13	R213	03/08/2017	9.34	Put	Bond Future	1,995.7500	1.9957	1,867.6500	1.8676	(6.419)	0	0	0
2017/03/13	R213	03/08/2017	9.33	Call	Bond Future	3,059.8900	3.0599	3,182.3600	3.1824	4.002	0	0	0
2017/03/13	R213	03/08/2017	9.34	Call	Bond Future	3,098.1200	3.0981	3,221.6700	3.2217	3.988	0	0	0
2017/03/13	R213	03/08/2017	9.35	Call	Bond Future	3,136.8000	3.1368	3,261.4300	3.2614	3.973	0	0	0
2017/03/13	R213	02/11/2017	9.36	Put	Bond Future	2,659.0000	2.6590	2,530.7600	2.5308	(4.823)	0	0	0
2017/03/13	R213	02/11/2017			Bond Future	9.2128	84.5190	9.1747	84.7742	(0.414)	0.0000	0.0000	0
2017/03/13	R213	02/11/2017	9.35	Put	Bond Future	2,687.8200	2.6878	2,558.7200	2.5587	(4.803)	0	0	0
2017/03/13	R213	02/11/2017	9.36	Call	Bond Future	3,634.7700	3.6348	3,761.7400	3.7617	3.493	0	0	0
2017/03/13	R213	02/11/2017	9.34	Call	Bond Future	3,560.9800	3.5610	3,686.2400	3.6862	3.518	0	0	0
2017/03/13	R213	02/11/2017	9.35	Call	Bond Future	3,597.7900	3.5978	3,723.9000	3.7239	3.505	0	0	0
2017/03/13	R213	02/11/2017	9.34	Put	Bond Future	2,716.8800	2.7169	2,586.9300	2.5869	(4.783)	0	0	0
2017/03/13	R214	04/05/2017	9.58	Put	Bond Future	1,216.3700	1.2164	1,085.6800	1.0857	(10.744)	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
2017/03/13	R214	04/05/2017			Bond Future	9.4401		73.5381	9.4092	73.7632	(0.327)	0.0000	0.0000	34,975
2017/03/13	R214	04/05/2017	9.57	Put	Bond Future	1,245.1200		1.2451	1,112.7500	1.1128	(10.631)	0	0	0
2017/03/13	R214	04/05/2017	9.58	Call	Bond Future	2,222.3700		2.2224	2,316.8100	2.3168	4.250	0	0	0
2017/03/13	R214	04/05/2017	9.56	Call	Bond Future	2,137.9800		2.1380	2,229.0800	2.2291	4.261	0	0	0
2017/03/13	R214	04/05/2017	9.57	Call	Bond Future	2,179.9800		2.1800	2,272.7400	2.2727	4.255	0	0	0
2017/03/13	R214	04/05/2017	9.56	Put	Bond Future	1,274.3800		1.2744	1,140.3500	1.1403	(10.517)	0	0	0
2017/03/13	R214	03/08/2017	9.51	Call	Bond Future	2,883.2400		2.8832	2,977.7500	2.9777	3.278	0	0	0
2017/03/13	R214	03/08/2017			Bond Future	9.4802		74.9443	9.4485	75.1734	(0.334)	0.0000	0.0000	0
2017/03/13	R214	03/08/2017	9.52	Call	Bond Future	2,920.5100		2.9205	3,015.9800	3.0160	3.269	0	0	0
2017/03/13	R214	03/08/2017	9.53	Call	Bond Future	2,958.2000		2.9582	3,054.6200	3.0546	3.259	0	0	0
2017/03/13	R214	03/08/2017	9.51	Put	Bond Future	2,668.8200		2.6688	2,534.1700	2.5342	(5.045)	0	0	0
2017/03/13	R214	03/08/2017	9.53	Put	Bond Future	2,600.4000		2.6004	2,467.6600	2.4677	(5.105)	0	0	0
2017/03/13	R214	03/08/2017	9.52	Put	Bond Future	2,634.3400		2.6343	2,500.6500	2.5006	(5.075)	0	0	0
2017/03/13	R214	02/11/2017	9.60	Call	Bond Future	3,773.9400		3.7739	3,881.1300	3.8811	2.840	0	0	0
2017/03/13	R214	02/11/2017			Bond Future	9.5179		73.1248	9.4855	73.3572	(0.340)	0.0000	0.0000	0
2017/03/13	R214	02/11/2017	9.58	Call	Bond Future	3,698.7500		3.6988	3,804.4200	3.8044	2.857	0	0	0
2017/03/13	R214	02/11/2017	9.59	Call	Bond Future	3,736.1500		3.7362	3,842.5700	3.8426	2.848	0	0	0
2017/03/13	R214	02/11/2017	9.60	Put	Bond Future	3,189.4100		3.1894	3,064.1900	3.0642	(3.926)	0	0	0
2017/03/13	R214	02/11/2017	9.58	Put	Bond Future	3,255.8300		3.2558	3,129.0900	3.1291	(3.893)	0	0	0
2017/03/13	R214	02/11/2017	9.59	Put	Bond Future	3,222.3700		3.2224	3,096.3800	3.0964	(3.910)	0	0	0
2017/03/13	R248	04/05/2017	9.66	Call	Bond Future	3,047.1200		3.0471	3,167.0500	3.1670	3.936	0	0	0
2017/03/13	R248	04/05/2017			Bond Future	9.5011		94.1883	9.4701	94.4758	(0.325)	0.0000	0.0000	70,672
2017/03/13	R248	04/05/2017	9.67	Call	Bond Future	3,101.9700		3.1020	3,223.9400	3.2239	3.932	0	0	0
2017/03/13	R248	04/05/2017	9.65	Put	Bond Future	1,629.4800		1.6295	1,459.8600	1.4599	(10.409)	0	0	0
2017/03/13	R248	04/05/2017	9.67	Put	Bond Future	1,558.3600		1.5584	1,392.8100	1.3928	(10.623)	0	0	0
2017/03/13	R248	04/05/2017	9.66	Put	Bond Future	1,593.6100		1.5936	1,426.0200	1.4260	(10.516)	0	0	0
2017/03/13	R248	04/05/2017	9.65	Call	Bond Future	2,992.7300		2.9927	3,110.6300	3.1106	3.940	0	0	0
2017/03/13	R248	03/08/2017			Bond Future	9.5429		95.9893	9.5111	96.2820	(0.333)	0.0000	0.0000	200
2017/03/13	R248	03/08/2017	9.57	Call	Bond Future	3,846.0400		3.8460	3,964.5600	3.9646	3.082	0	0	0
2017/03/13	R248	03/08/2017	9.56	Put	Bond Future	3,641.9100		3.6419	3,466.6500	3.4667	(4.812)	0	0	0
2017/03/13	R248	03/08/2017	9.58	Put	Bond Future	3,553.3900		3.5534	3,380.4400	3.3804	(4.867)	0	0	0
2017/03/13	R248	03/08/2017	9.57	Put	Bond Future	3,597.3100		3.5973	3,423.2100	3.4232	(4.840)	0	0	0
2017/03/13	R248	03/08/2017	9.58	Call	Bond Future	3,893.5400		3.8935	4,013.2100	4.0132	3.074	0	0	0
2017/03/13	R248	03/08/2017	9.56	Call	Bond Future	3,799.0600		3.7991	3,916.4200	3.9164	3.089	0	0	0
2017/03/13	R248	02/11/2017	9.66	Put	Bond Future	4,227.8800		4.2279	4,066.5900	4.0666	(3.815)	0	0	0
2017/03/13	R248	02/11/2017			Bond Future	9.5822		93.4435	9.5498	93.7403	(0.339)	0.0000	0.0000	0
2017/03/13	R248	02/11/2017	9.65	Put	Bond Future	4,271.2700		4.2713	4,109.0300	4.1090	(3.798)	0	0	0
2017/03/13	R248	02/11/2017	9.64	Call	Bond Future	4,839.3700		4.8394	4,973.0000	4.9730	2.761	0	0	0
2017/03/13	R248	02/11/2017	9.65	Call	Bond Future	4,885.8400		4.8858	5,020.4200	5.0204	2.754	0	0	0
2017/03/13	R248	02/11/2017	9.66	Call	Bond Future	4,932.5100		4.9325	5,068.0400	5.0680	2.748	0	0	0
2017/03/13	R248	02/11/2017	9.64	Put	Bond Future	4,315.0200		4.3150	4,151.8300	4.1518	(3.782)	0	0	0

Total

797528