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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/03/2017 TO 16/03/2017

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
2017/03/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	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
2017/03/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2025	04/05/2017			Bond Future	129.2705	129.2705	129.3590	129.3590	0.068	0.0000	0.0000	3,234
2017/03/16	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2025	04/05/2017	132.56	Put	Bond Future	3,289.5200	3.2895	3,201.0100	3.2010	(2.691)	0	0	0
2017/03/16	2025	04/05/2017	132.58	Put	Bond Future	3,309.5200	3.3095	3,221.0100	3.2210	(2.674)	0	0	0
2017/03/16	2025	04/05/2017	132.57	Put	Bond Future	3,299.5200	3.2995	3,211.0100	3.2110	(2.683)	0	0	0
2017/03/16	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2025	03/08/2017			Bond Future	130.4223	130.4223	130.5108	130.5108	0.068	0.0000	0.0000	0
2017/03/16	2025	03/08/2017	133.96	Put	Bond Future	3,537.7100	3.5377	3,449.2000	3.4492	(2.502)	0	0	0
2017/03/16	2025	03/08/2017	133.98	Put	Bond Future	3,557.7100	3.5577	3,469.2000	3.4692	(2.488)	0	0	0
2017/03/16	2025	03/08/2017	133.97	Put	Bond Future	3,547.7100	3.5477	3,459.2000	3.4592	(2.495)	0	0	0
2017/03/16	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2025	02/11/2017	132.98	Call	Bond Future	38.4900	0.0385	128.3000	0.1283	233.333	0	0	0
2017/03/16	2025	02/11/2017			Bond Future	133.0185	133.0185	133.1083	133.1083	0.068	0.0000	0.0000	0
2017/03/16	2025	02/11/2017	132.96	Call	Bond Future	58.4900	0.0585	148.3000	0.1483	153.548	0	0	0
2017/03/16	2025	02/11/2017	132.97	Call	Bond Future	48.4900	0.0485	138.3000	0.1383	185.213	0	0	0
2017/03/16	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2029	04/05/2017			Bond Future	100.8619	100.8619	100.8581	100.8581	(0.004)	0.0000	0.0000	2,272
2017/03/16	2029	04/05/2017	100.67	Call	Bond Future	191.9100	0.1919	188.0800	0.1881	(1.996)	0	0	0
2017/03/16	2029	04/05/2017	100.65	Call	Bond Future	211.9100	0.2119	208.0800	0.2081	(1.807)	0	0	0
2017/03/16	2029	04/05/2017	100.66	Call	Bond Future	201.9100	0.2019	198.0800	0.1981	(1.897)	0	0	0
2017/03/16	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2030	04/05/2017	9.33	Call	Bond Future	1,976.5700	1.9766	2,743.4100	2.7434	38.797	0	0	0
2017/03/16	2030	04/05/2017			Bond Future	9.0460	94.3299	8.9381	95.0967	(1.193)	0.0000	0.0000	32,136
2017/03/16	2030	04/05/2017	9.34	Call	Bond Future	2,045.1000	2.0451	2,811.9400	2.8119	37.496	0	0	0
2017/03/16	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2030	04/05/2017	9.32	Call	Bond Future	1,907.9700	1.9080	2,674.8100	2.6748	40.191	0	0	0
2017/03/16	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2030	03/08/2017	9.33	Call	Bond Future	1,643.4900	1.6435	2,424.0400	2.4240	47.493	0	0	0
2017/03/16	2030	03/08/2017			Bond Future	9.0909	92.1273	8.9795	92.9078	(1.226)	0.0000	0.0000	0

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2017/03/16	2030	03/08/2017	9.34	Call	Bond Future	1,711.3600	1.7114	2,491.9100	2.4919	45.610	0	0	0
2017/03/16	2030	03/08/2017	9.35	Call	Bond Future	1,779.1500	1.7791	2,559.7000	2.5597	43.872	0	0	0
2017/03/16	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2030	02/11/2017			Bond Future	9.1250	93.9408	9.0099	94.7361	(1.261)	0.0000	0.0000	0
2017/03/16	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2030	02/11/2017	9.34	Call	Bond Future	1,460.7500	1.4607	2,255.9900	2.2560	54.441	0	0	0
2017/03/16	2030	02/11/2017	9.35	Call	Bond Future	1,527.9100	1.5279	2,323.1500	2.3231	52.048	0	0	0
2017/03/16	2030	02/11/2017	9.36	Call	Bond Future	1,594.9900	1.5950	2,390.2300	2.3902	49.859	0	0	0
2017/03/16	2032	04/05/2017	9.45	Call	Bond Future	2,813.0500	2.8131	3,429.9200	3.4299	21.929	0	0	0
2017/03/16	2032	04/05/2017			Bond Future	9.1850	93.3561	9.0719	94.2206	(1.231)	0.0000	0.0000	19,129
2017/03/16	2032	04/05/2017	9.46	Call	Bond Future	2,864.1000	2.8641	3,486.1900	3.4862	21.720	0	0	0
2017/03/16	2032	04/05/2017	9.44	Put	Bond Future	854.8300	0.8548	601.9300	0.6019	(29.585)	0	0	0
2017/03/16	2032	04/05/2017	9.46	Put	Bond Future	809.3100	0.8093	566.9000	0.5669	(29.953)	0	0	0
2017/03/16	2032	04/05/2017	9.45	Put	Bond Future	831.8300	0.8318	584.2000	0.5842	(29.769)	0	0	0
2017/03/16	2032	04/05/2017	9.44	Call	Bond Future	2,762.4000	2.7624	3,374.0000	3.3740	22.140	0	0	0
2017/03/16	2032	03/08/2017	9.43	Put	Bond Future	2,098.5500	2.0985	1,757.5500	1.7575	(16.249)	0	0	0
2017/03/16	2032	03/08/2017			Bond Future	9.2279	95.1416	9.1114	96.0217	(1.263)	0.0000	0.0000	0
2017/03/16	2032	03/08/2017	9.45	Put	Bond Future	2,039.7100	2.0397	1,705.7000	1.7057	(16.375)	0	0	0
2017/03/16	2032	03/08/2017	9.44	Put	Bond Future	2,069.0800	2.0691	1,731.5700	1.7316	(16.312)	0	0	0
2017/03/16	2032	03/08/2017	9.44	Call	Bond Future	3,640.6900	3.6407	4,183.2400	4.1832	14.902	0	0	0
2017/03/16	2032	03/08/2017	9.45	Call	Bond Future	3,684.4600	3.6845	4,230.5100	4.2305	14.820	0	0	0
2017/03/16	2032	03/08/2017	9.43	Call	Bond Future	3,596.9300	3.5969	4,135.9900	4.1360	14.987	0	0	0
2017/03/16	2032	02/11/2017			Bond Future	9.2663	92.8554	9.1462	93.7521	(1.297)	0.0000	0.0000	0
2017/03/16	2032	02/11/2017	9.48	Put	Bond Future	2,738.2800	2.7383	2,380.9800	2.3810	(13.048)	0	0	0
2017/03/16	2032	02/11/2017	9.50	Put	Bond Future	2,678.4600	2.6785	2,326.8700	2.3269	(13.127)	0	0	0
2017/03/16	2032	02/11/2017	9.49	Put	Bond Future	2,708.3800	2.7084	2,353.9400	2.3539	(13.087)	0	0	0
2017/03/16	2032	02/11/2017	9.48	Call	Bond Future	4,302.8000	4.3028	4,842.1400	4.8421	12.535	0	0	0
2017/03/16	2032	02/11/2017	9.49	Call	Bond Future	4,345.1700	4.3452	4,887.3700	4.8874	12.478	0	0	0
2017/03/16	2032	02/11/2017	9.50	Call	Bond Future	4,387.4500	4.3875	4,932.5000	4.9325	12.423	0	0	0
2017/03/16	2033	04/05/2017			Bond Future	106.5158	106.5158	106.5119	106.5119	(0.004)	0.0000	0.0000	5,778
2017/03/16	2033	04/05/2017	110.83	Put	Bond Future	4,314.2100	4.3142	4,318.0900	4.3181	0.090	0	0	0
2017/03/16	2033	04/05/2017	110.85	Put	Bond Future	4,334.2100	4.3342	4,338.0900	4.3381	0.090	0	0	0
2017/03/16	2033	04/05/2017	110.84	Put	Bond Future	4,324.2100	4.3242	4,328.0900	4.3281	0.090	0	0	0
2017/03/16	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2033	03/08/2017	113.14	Put	Bond Future	4,566.6700	4.5667	4,571.9800	4.5720	0.116	0	0	0
2017/03/16	2033	03/08/2017			Bond Future	108.5733	108.5733	108.5680	108.5680	(0.005)	0.0000	0.0000	0
2017/03/16	2033	03/08/2017	113.13	Put	Bond Future	4,556.6700	4.5567	4,561.9800	4.5620	0.117	0	0	0
2017/03/16	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2033	03/08/2017	113.12	Put	Bond Future	4,546.6700	4.5467	4,551.9800	4.5520	0.117	0	0	0

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2017/03/16	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2033	02/11/2017			Bond Future	109.6443	109.6443	109.6385	109.6385	(0.005)	0.0000	0.0000	0
2017/03/16	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2033	02/11/2017	110.07	Put	Bond Future	425.7000	0.4257	431.4500	0.4315	1.351	0	0	0
2017/03/16	2033	02/11/2017	110.09	Put	Bond Future	445.7000	0.4457	451.4500	0.4515	1.290	0	0	0
2017/03/16	2033	02/11/2017	110.08	Put	Bond Future	435.7000	0.4357	441.4500	0.4415	1.320	0	0	0
2017/03/16	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2037	04/05/2017			Bond Future	9.4176	94.1193	9.3199	94.9377	(1.037)	0.0000	0.0000	52,467
2017/03/16	2037	04/05/2017	9.58	Put	Bond Future	1,261.5700	1.2616	962.5500	0.9625	(23.702)	0	0	0
2017/03/16	2037	04/05/2017	9.60	Put	Bond Future	1,200.4800	1.2005	912.1300	0.9121	(24.020)	0	0	0
2017/03/16	2037	04/05/2017	9.59	Put	Bond Future	1,230.8000	1.2308	937.1300	0.9371	(23.860)	0	0	0
2017/03/16	2037	04/05/2017	9.60	Call	Bond Future	2,700.0400	2.7000	3,230.0500	3.2300	19.630	0	0	0
2017/03/16	2037	04/05/2017	9.58	Call	Bond Future	2,598.6100	2.5986	3,117.9500	3.1180	19.985	0	0	0
2017/03/16	2037	04/05/2017	9.59	Call	Bond Future	2,649.1600	2.6492	3,173.8500	3.1738	19.806	0	0	0
2017/03/16	2037	03/08/2017	9.57	Call	Bond Future	3,609.2100	3.6092	4,081.6200	4.0816	13.089	0	0	0
2017/03/16	2037	03/08/2017			Bond Future	9.4657	91.6623	9.3653	92.4953	(1.061)	0.0000	0.0000	160
2017/03/16	2037	03/08/2017	9.58	Call	Bond Future	3,654.2300	3.6542	4,129.9800	4.1300	13.019	0	0	0
2017/03/16	2037	03/08/2017	9.56	Put	Bond Future	2,793.5000	2.7935	2,429.5900	2.4296	(13.027)	0	0	0
2017/03/16	2037	03/08/2017	9.57	Put	Bond Future	2,756.8300	2.7568	2,396.2600	2.3963	(13.079)	0	0	0
2017/03/16	2037	03/08/2017	9.58	Put	Bond Future	2,720.7500	2.7207	2,363.5200	2.3635	(13.130)	0	0	0
2017/03/16	2037	03/08/2017	9.56	Call	Bond Future	3,564.6700	3.5647	4,033.7400	4.0337	13.159	0	0	0
2017/03/16	2037	02/11/2017			Bond Future	9.5044	93.4668	9.4011	94.3155	(1.087)	0.0000	0.0000	0
2017/03/16	2037	02/11/2017	9.66	Call	Bond Future	4,811.0700	4.8111	5,299.5100	5.2995	10.152	0	0	0
2017/03/16	2037	02/11/2017	9.65	Put	Bond Future	3,590.0600	3.5901	3,227.2600	3.2273	(10.106)	0	0	0
2017/03/16	2037	02/11/2017	9.67	Put	Bond Future	3,519.5700	3.5196	3,161.8600	3.1619	(10.163)	0	0	0
2017/03/16	2037	02/11/2017	9.66	Put	Bond Future	3,554.6700	3.5547	3,194.4100	3.1944	(10.135)	0	0	0
2017/03/16	2037	02/11/2017	9.67	Call	Bond Future	4,855.7700	4.8558	5,346.7600	5.3468	10.111	0	0	0
2017/03/16	2037	02/11/2017	9.65	Call	Bond Future	4,766.5400	4.7665	5,252.4400	5.2524	10.194	0	0	0
2017/03/16	2038	04/05/2017	139.77	Put	Bond Future	5,923.2100	5.9232	5,928.2800	5.9283	0.086	0	0	0
2017/03/16	2038	04/05/2017			Bond Future	133.8468	133.8468	133.8417	133.8417	(0.004)	0.0000	0.0000	20,553
2017/03/16	2038	04/05/2017	139.79	Put	Bond Future	5,943.2100	5.9432	5,948.2800	5.9483	0.085	0	0	0
2017/03/16	2038	04/05/2017	139.78	Put	Bond Future	5,933.2100	5.9332	5,938.2800	5.9383	0.085	0	0	0
2017/03/16	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2038	03/08/2017			Bond Future	134.9187	134.9187	134.9117	134.9117	(0.005)	0.0000	0.0000	0
2017/03/16	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2038	03/08/2017	141.16	Put	Bond Future	6,241.2600	6.2413	6,248.3100	6.2483	0.113	0	0	0
2017/03/16	2038	03/08/2017	141.18	Put	Bond Future	6,261.2600	6.2613	6,268.3100	6.2683	0.113	0	0	0
2017/03/16	2038	03/08/2017	141.17	Put	Bond Future	6,251.2600	6.2513	6,258.3100	6.2583	0.113	0	0	0
2017/03/16	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2038	02/11/2017	136.80	Call	Bond Future	804.5200	0.8045	796.9900	0.7970	(0.936)	0	0	0
2017/03/16	2038	02/11/2017			Bond Future	137.6045	137.6045	137.5970	137.5970	(0.005)	0.0000	0.0000	0
2017/03/16	2038	02/11/2017	136.81	Call	Bond Future	794.5200	0.7945	786.9900	0.7870	(0.948)	0	0	0
2017/03/16	2038	02/11/2017	136.82	Call	Bond Future	784.5200	0.7845	776.9900	0.7770	(0.960)	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
2017/03/16	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2040	04/05/2017			Bond Future	9.4268	98.4412	9.3292	99.3261	(1.035)	0.0000	0.0000	9,280
2017/03/16	2040	04/05/2017	9.62	Put	Bond Future	1,293.7000	1.2937	985.8900	0.9859	(23.793)	0	0	0
2017/03/16	2040	04/05/2017	9.64	Put	Bond Future	1,231.3100	1.2313	934.5600	0.9346	(24.100)	0	0	0
2017/03/16	2040	04/05/2017	9.63	Put	Bond Future	1,262.2700	1.2623	960.0100	0.9600	(23.946)	0	0	0
2017/03/16	2040	04/05/2017	9.62	Call	Bond Future	3,008.0100	3.0080	3,585.0500	3.5850	19.183	0	0	0
2017/03/16	2040	04/05/2017	9.63	Call	Bond Future	3,063.9500	3.0639	3,646.5400	3.6465	19.014	0	0	0
2017/03/16	2040	04/05/2017	9.64	Call	Bond Future	3,120.2300	3.1202	3,708.3300	3.7083	18.848	0	0	0
2017/03/16	2040	03/08/2017			Bond Future	9.4736	95.8164	9.3733	96.7172	(1.059)	0.0000	0.0000	0
2017/03/16	2040	03/08/2017	9.61	Put	Bond Future	2,908.1600	2.9082	2,529.3600	2.5294	(13.025)	0	0	0
2017/03/16	2040	03/08/2017	9.63	Put	Bond Future	2,832.5300	2.8325	2,460.7200	2.4607	(13.126)	0	0	0
2017/03/16	2040	03/08/2017	9.62	Put	Bond Future	2,870.0300	2.8700	2,494.7400	2.4947	(13.076)	0	0	0
2017/03/16	2040	03/08/2017	9.61	Call	Bond Future	4,111.1300	4.1111	4,633.1100	4.6331	12.697	0	0	0
2017/03/16	2040	03/08/2017	9.62	Call	Bond Future	4,160.2200	4.1602	4,685.7100	4.6857	12.631	0	0	0
2017/03/16	2040	03/08/2017	9.63	Call	Bond Future	4,209.8200	4.2098	4,738.7900	4.7388	12.565	0	0	0
2017/03/16	2040	02/11/2017			Bond Future	9.5111	97.7027	9.4080	98.6204	(1.084)	0.0000	0.0000	0
2017/03/16	2040	02/11/2017	9.66	Call	Bond Future	5,238.8300	5.2388	5,765.1900	5.7652	10.047	0	0	0
2017/03/16	2040	02/11/2017	9.65	Put	Bond Future	3,976.3200	3.9763	3,582.2300	3.5822	(9.911)	0	0	0
2017/03/16	2040	02/11/2017	9.67	Put	Bond Future	3,899.2100	3.8992	3,510.5500	3.5106	(9.968)	0	0	0
2017/03/16	2040	02/11/2017	9.66	Put	Bond Future	3,937.6000	3.9376	3,546.2300	3.5462	(9.939)	0	0	0
2017/03/16	2040	02/11/2017	9.67	Call	Bond Future	5,286.7800	5.2868	5,815.8500	5.8159	10.007	0	0	0
2017/03/16	2040	02/11/2017	9.65	Call	Bond Future	5,191.0800	5.1911	5,714.7200	5.7147	10.087	0	0	0
2017/03/16	2044	04/05/2017			Bond Future	9.4612	95.4624	9.3637	96.3581	(1.030)	0.0000	0.0000	22,991
2017/03/16	2044	04/05/2017	9.67	Call	Bond Future	3,147.6900	3.1477	3,739.4900	3.7395	18.801	0	0	0
2017/03/16	2044	04/05/2017	9.66	Put	Bond Future	1,308.5300	1.3085	999.0500	0.9991	(23.651)	0	0	0
2017/03/16	2044	04/05/2017	9.68	Put	Bond Future	1,245.8200	1.2458	947.3900	0.9474	(23.955)	0	0	0
2017/03/16	2044	04/05/2017	9.67	Put	Bond Future	1,276.8100	1.2768	972.8800	0.9729	(23.804)	0	0	0
2017/03/16	2044	04/05/2017	9.68	Call	Bond Future	3,204.6800	3.2047	3,801.9800	3.8020	18.638	0	0	0
2017/03/16	2044	04/05/2017	9.66	Call	Bond Future	3,091.3000	3.0913	3,677.5500	3.6775	18.965	0	0	0
2017/03/16	2044	03/08/2017			Bond Future	9.5068	92.9058	9.4066	93.8176	(1.054)	0.0000	0.0000	0
2017/03/16	2044	03/08/2017	9.62	Put	Bond Future	3,065.5700	3.0656	2,674.0400	2.6740	(12.772)	0	0	0
2017/03/16	2044	03/08/2017	9.64	Put	Bond Future	2,986.7600	2.9868	2,602.3100	2.6023	(12.872)	0	0	0
2017/03/16	2044	03/08/2017	9.63	Put	Bond Future	3,026.0700	3.0261	2,638.0900	2.6381	(12.821)	0	0	0
2017/03/16	2044	03/08/2017	9.64	Call	Bond Future	4,175.6900	4.1757	4,703.0800	4.7031	12.630	0	0	0
2017/03/16	2044	03/08/2017	9.62	Call	Bond Future	4,077.6000	4.0776	4,597.9100	4.5979	12.760	0	0	0
2017/03/16	2044	03/08/2017	9.63	Call	Bond Future	4,126.6200	4.1266	4,650.4800	4.6505	12.695	0	0	0
2017/03/16	2044	02/11/2017	9.68	Call	Bond Future	5,288.8400	5.2888	5,818.8600	5.8189	10.021	0	0	0
2017/03/16	2044	02/11/2017			Bond Future	9.5435	94.7348	9.4407	95.6639	(1.078)	0.0000	0.0000	0
2017/03/16	2044	02/11/2017	9.66	Call	Bond Future	5,193.0800	5.1931	5,717.6100	5.7176	10.101	0	0	0
2017/03/16	2044	02/11/2017	9.67	Call	Bond Future	5,240.7200	5.2407	5,768.0000	5.7680	10.061	0	0	0
2017/03/16	2044	02/11/2017	9.66	Put	Bond Future	4,159.4300	4.1594	3,754.8800	3.7549	(9.726)	0	0	0
2017/03/16	2044	02/11/2017	9.68	Put	Bond Future	4,079.7100	4.0797	3,680.6500	3.6806	(9.782)	0	0	0
2017/03/16	2044	02/11/2017	9.67	Put	Bond Future	4,119.2600	4.1193	3,717.4600	3.7175	(9.754)	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
2017/03/16	2046	04/05/2017	138.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2046	04/05/2017			Bond Future	131.8938		131.8938	131.8889	131.8889	(0.004)	0.0000	0.0000	20,133
2017/03/16	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2046	04/05/2017	138.32	Put	Bond Future	6,426.1700		6.4262	6,431.1100	6.4311	0.077	0	0	0
2017/03/16	2046	04/05/2017	138.34	Put	Bond Future	6,446.1700		6.4462	6,451.1100	6.4511	0.077	0	0	0
2017/03/16	2046	04/05/2017	138.33	Put	Bond Future	6,436.1700		6.4362	6,441.1100	6.4411	0.077	0	0	0
2017/03/16	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2046	03/08/2017	141.17	Put	Bond Future	6,728.3300		6.7283	6,735.2100	6.7352	0.102	0	0	0
2017/03/16	2046	03/08/2017			Bond Future	134.4417		134.4417	134.4348	134.4348	(0.005)	0.0000	0.0000	0
2017/03/16	2046	03/08/2017	141.19	Put	Bond Future	6,748.3300		6.7483	6,755.2100	6.7552	0.102	0	0	0
2017/03/16	2046	03/08/2017	141.18	Put	Bond Future	6,738.3300		6.7383	6,745.2100	6.7452	0.102	0	0	0
2017/03/16	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2046	02/11/2017	136.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2046	02/11/2017			Bond Future	135.5138		135.5138	135.5060	135.5060	(0.006)	0.0000	0.0000	0
2017/03/16	2046	02/11/2017	136.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2046	02/11/2017	136.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2046	02/11/2017	136.30	Put	Bond Future	786.1900		0.7862	793.9500	0.7939	0.987	0	0	0
2017/03/16	2046	02/11/2017	136.32	Put	Bond Future	806.1900		0.8062	813.9500	0.8139	0.963	0	0	0
2017/03/16	2046	02/11/2017	136.31	Put	Bond Future	796.1900		0.7962	803.9500	0.8039	0.975	0	0	0
2017/03/16	2050	04/05/2017			Bond Future	142.7340		142.7340	142.7287	142.7287	(0.004)	0.0000	0.0000	24,054
2017/03/16	2050	04/05/2017	147.83	Put	Bond Future	5,096.0300		5.0960	5,101.2800	5.1013	0.103	0	0	0
2017/03/16	2050	04/05/2017	147.85	Put	Bond Future	5,116.0300		5.1160	5,121.2800	5.1213	0.103	0	0	0
2017/03/16	2050	04/05/2017	147.84	Put	Bond Future	5,106.0300		5.1060	5,111.2800	5.1113	0.103	0	0	0
2017/03/16	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2050	03/08/2017			Bond Future	143.8125		143.8125	143.8052	143.8052	(0.005)	0.0000	0.0000	0
2017/03/16	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2050	03/08/2017	149.22	Put	Bond Future	5,407.5300		5.4075	5,414.7800	5.4148	0.134	0	0	0
2017/03/16	2050	03/08/2017	149.24	Put	Bond Future	5,427.5300		5.4275	5,434.7800	5.4348	0.134	0	0	0
2017/03/16	2050	03/08/2017	149.23	Put	Bond Future	5,417.5300		5.4175	5,424.7800	5.4248	0.134	0	0	0
2017/03/16	2050	02/11/2017	144.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2050	02/11/2017	144.67	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	2050	02/11/2017			Bond Future	146.6752		146.6752	146.6672	146.6672	(0.005)	0.0000	0.0000	0
2017/03/16	2050	02/11/2017	144.67	Call	Bond Future	2,005.2200		2.0052	1,997.2400	1.9972	(0.398)	0	0	0
2017/03/16	2050	02/11/2017	144.65	Call	Bond Future	2,025.2200		2.0252	2,017.2400	2.0172	(0.394)	0	0	0
2017/03/16	2050	02/11/2017	144.66	Call	Bond Future	2,015.2200		2.0152	2,007.2400	2.0072	(0.396)	0	0	0
2017/03/16	2050	02/11/2017	144.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	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
2017/03/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	AL37	04/05/2017			Index Future	530.9990	530.9990	533.2620	533.2620	0.426	0.0000	0.0000	1
2017/03/16	AL37	03/08/2017			Index Future	541.1550	541.1550	543.4550	543.4550	0.425	0.0000	0.0000	0
2017/03/16	AL37	02/11/2017			Index Future	551.8050	551.8050	554.1470	554.1470	0.424	0.0000	0.0000	0
2017/03/16	AL7T	04/05/2017			Index Future	614.3570	614.3570	618.5310	618.5310	0.679	0.0000	0.0000	0
2017/03/16	AL7T	03/08/2017			Index Future	626.1070	626.1070	630.3540	630.3540	0.678	0.0000	0.0000	0
2017/03/16	AL7T	02/11/2017			Index Future	638.4290	638.4290	642.7560	642.7560	0.678	0.0000	0.0000	0
2017/03/16	ALBI	04/05/2017			Index Future	559.4450	559.4450	563.5430	563.5430	0.733	0.0000	0.0000	598
2017/03/16	ALBI	03/08/2017			Index Future	570.1440	570.1440	574.3150	574.3150	0.732	0.0000	0.0000	0
2017/03/16	ALBI	02/11/2017			Index Future	581.3650	581.3650	585.6150	585.6150	0.731	0.0000	0.0000	0
2017/03/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	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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2017/03/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/16	EL28	04/05/2017			Bond Future	128.9683	128.9683	128.9682	128.9682	0.000	0.0000	0.0000	0
2017/03/16	EL28	04/05/2017	137.90	Put	Bond Future	8,931.7100	8.9317	8,931.8300	8.9318	0.001	0	0	0
2017/03/16	EL28	04/05/2017	137.92	Put	Bond Future	8,951.7100	8.9517	8,951.8300	8.9518	0.001	0	0	0
2017/03/16	EL28	04/05/2017	137.91	Put	Bond Future	8,941.7100	8.9417	8,941.8300	8.9418	0.001	0	0	0
2017/03/16	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	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
2017/03/16	EL28	03/08/2017			Bond Future	131.4595		131.4577		(0.001)	0.0000	0.0000	0
2017/03/16	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	EL28	03/08/2017	135.16	Put	Bond Future	3,700.5000	3.7005	3,702.3200	3.7023	0.049	0	0	0
2017/03/16	EL28	03/08/2017	135.18	Put	Bond Future	3,720.5000	3.7205	3,722.3200	3.7223	0.049	0	0	0
2017/03/16	EL28	03/08/2017	135.17	Put	Bond Future	3,710.5000	3.7105	3,712.3200	3.7123	0.049	0	0	0
2017/03/16	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	EL28	02/11/2017			Bond Future	132.3093	132.3093	132.3069	132.3069	(0.002)	0.0000	0.0000	0
2017/03/16	EL28	02/11/2017	133.87	Put	Bond Future	1,560.6500	1.5606	1,563.0500	1.5631	0.154	0	0	0
2017/03/16	EL28	02/11/2017	133.89	Put	Bond Future	1,580.6500	1.5806	1,583.0500	1.5831	0.152	0	0	0
2017/03/16	EL28	02/11/2017	133.88	Put	Bond Future	1,570.6500	1.5706	1,573.0500	1.5731	0.153	0	0	0
2017/03/16	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	ES33	04/05/2017			Bond Future	10.3567	78.8101	10.2584	79.4504	(0.949)	0.0000	0.0000	9,466
2017/03/16	ES33	04/05/2017	10.55	Call	Bond Future	1,236.6900	1.2367	1,876.9900	1.8770	51.775	0	0	0
2017/03/16	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	ES33	04/05/2017	10.56	Call	Bond Future	1,299.8700	1.2999	1,940.1700	1.9402	49.259	0	0	0
2017/03/16	ES33	04/05/2017	10.54	Call	Bond Future	1,173.4400	1.1734	1,813.7400	1.8137	54.566	0	0	0
2017/03/16	ES33	03/08/2017			Bond Future	10.4323	80.3173	10.3309	80.9691	(0.972)	0.0000	0.0000	0
2017/03/16	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	ES33	03/08/2017	10.55	Call	Bond Future	746.4700	0.7465	1,398.2700	1.3983	87.318	0	0	0
2017/03/16	ES33	03/08/2017	10.53	Call	Bond Future	620.3700	0.6204	1,272.1700	1.2722	105.066	0	0	0
2017/03/16	ES33	03/08/2017	10.54	Call	Bond Future	683.4600	0.6835	1,335.2600	1.3353	95.368	0	0	0
2017/03/16	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	ES33	02/11/2017			Bond Future	10.5067	78.1053	10.4021	78.7693	(0.996)	0.0000	0.0000	0
2017/03/16	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	ES33	02/11/2017	10.66	Call	Bond Future	957.8400	0.9578	1,621.8600	1.6219	69.325	0	0	0
2017/03/16	ES33	02/11/2017	10.67	Call	Bond Future	1,019.7000	1.0197	1,683.7200	1.6837	65.119	0	0	0
2017/03/16	ES33	02/11/2017	10.68	Call	Bond Future	1,081.4800	1.0815	1,745.5000	1.7455	61.399	0	0	0
2017/03/16	ES42	04/05/2017			Bond Future	10.4878	82.8416	10.3894	83.5829	(0.938)	0.0000	0.0000	8,777
2017/03/16	ES42	03/08/2017			Bond Future	10.5616	84.4260	10.4602	85.1806	(0.960)	0.0000	0.0000	0
2017/03/16	ES42	02/11/2017			Bond Future	10.6332	81.8259	10.5286	82.5946	(0.984)	0.0000	0.0000	0
2017/03/16	GOVI	04/05/2017			GOVI	557.2050	557.2050	561.3260	561.3260	0.740	0.0000	0.0000	396
2017/03/16	GOVI	04/05/2017	262.19	Call	GOVI	2,950,150.0000	295.0150	2,991,360.0000	299.1360	1.397	0	0	0
2017/03/16	GOVI	04/05/2017	262.20	Call	GOVI	2,950,050.0000	295.0050	2,991,260.0000	299.1260	1.397	0	0	0
2017/03/16	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	GOVI	04/05/2017	262.18	Call	GOVI	2,950,250.0000	295.0250	2,991,460.0000	299.1460	1.397	0	0	0
2017/03/16	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	GOVI	03/08/2017			GOVI	567.8620	567.8620	572.0560	572.0560	0.739	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
2017/03/16	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	GOVI	03/08/2017	561.09	Call	GOVI	67,720.0000	6.7720	109,660.0000	10.9660	61.931	0	0	0
2017/03/16	GOVI	03/08/2017	561.10	Call	GOVI	67,620.0000	6.7620	109,560.0000	10.9560	62.023	0	0	0
2017/03/16	GOVI	03/08/2017	561.11	Call	GOVI	67,520.0000	6.7520	109,460.0000	10.9460	62.115	0	0	0
2017/03/16	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	GOVI	02/11/2017			GOVI	579.0380	579.0380	583.3110	583.3110	0.738	0.0000	0.0000	0
2017/03/16	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	GOVI	02/11/2017	572.44	Call	GOVI	65,980.0000	6.5980	108,710.0000	10.8710	64.762	0	0	0
2017/03/16	GOVI	02/11/2017	572.45	Call	GOVI	65,880.0000	6.5880	108,610.0000	10.8610	64.860	0	0	0
2017/03/16	GOVI	02/11/2017	572.46	Call	GOVI	65,780.0000	6.5780	108,510.0000	10.8510	64.959	0	0	0
2017/03/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/16	IGOV	04/05/2017			Index Future	252.0970	252.0970	252.1280	252.1280	0.012	0.0000	0.0000	925
2017/03/16	IGOV	03/08/2017			Index Future	256.9670	256.9670	256.9950	256.9950	0.011	0.0000	0.0000	412
2017/03/16	IGOV	02/11/2017			Index Future	262.0820	262.0820	262.1090	262.1090	0.010	0.0000	0.0000	0
2017/03/16	ILBI	04/05/2017			Index Future	683.4160	683.4160	683.4160	683.4160	0.000	0.0000	0.0000	0
2017/03/16	ILBI	03/08/2017			Index Future	696.4020	696.4020	696.4020	696.4020	0.000	0.0000	0.0000	0
2017/03/16	ILBI	02/11/2017			Index Future	710.3960	710.3960	710.3960	710.3960	0.000	0.0000	0.0000	0
2017/03/16	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2017/03/16	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/03/16	IS01	21/09/2017			Interest Rate Swap	99.6182	99.6182	99.6056	99.6056	(0.013)	0.0000	0.0000	0
2017/03/16	IS01	21/12/2017			Interest Rate Swap	99.8410	99.8410	99.8110	99.8110	(0.030)	0.0000	0.0000	0
2017/03/16	IS01	15/03/2018			Interest Rate Swap	99.8155	99.8155	99.7651	99.7651	(0.050)	0.0000	0.0000	0
2017/03/16	IS01	21/06/2018			Interest Rate Swap	100.0330	100.0330	99.9539	99.9539	(0.079)	0.0000	0.0000	0
2017/03/16	IS02	18/12/2017			Interest Rate Swap	99.8653	99.8653	99.8353	99.8353	(0.030)	0.0000	0.0000	0
2017/03/16	IS02	16/03/2018			Interest Rate Swap	99.1023	99.1023	99.0490	99.0490	(0.054)	0.0000	0.0000	0
2017/03/16	IS02	15/06/2018			Interest Rate Swap	98.7154	98.7154	98.6385	98.6385	(0.078)	0.0000	0.0000	0
2017/03/16	IS02	21/09/2018			Interest Rate Swap	98.7314	98.7314	98.6257	98.6257	(0.107)	0.0000	0.0000	0
2017/03/16	IS02	21/12/2018			Interest Rate Swap	99.1800	99.1800	99.0500	99.0500	(0.131)	0.0000	0.0000	0
2017/03/16	IS02	15/03/2019			Interest Rate Swap	99.6339	99.6339	99.4953	99.4953	(0.139)	0.0000	0.0000	0
2017/03/16	IS02	21/06/2019			Interest Rate Swap	100.1082	100.1082	99.9502	99.9502	(0.158)	0.0000	0.0000	0
2017/03/16	IS05	17/12/2020			Interest Rate Swap	97.1614	97.1614	96.8726	96.8726	(0.297)	0.0000	0.0000	0
2017/03/16	IS05	16/03/2021			Interest Rate Swap	96.4625	96.4625	96.1572	96.1572	(0.317)	0.0000	0.0000	0
2017/03/16	IS05	15/06/2021			Interest Rate Swap	95.7290	95.7290	95.4131	95.4131	(0.330)	0.0000	0.0000	0
2017/03/16	IS05	21/09/2021			Interest Rate Swap	95.9815	95.9815	95.6538	95.6538	(0.341)	0.0000	0.0000	0
2017/03/16	IS05	21/12/2021			Interest Rate Swap	98.2130	98.2130	97.8797	97.8797	(0.339)	0.0000	0.0000	51
2017/03/16	IS05	15/03/2022			Interest Rate Swap	98.3879	98.3879	98.0451	98.0451	(0.348)	0.0000	0.0000	0
2017/03/16	IS05	21/06/2022			Interest Rate Swap	99.6266	99.6266	99.2671	99.2671	(0.361)	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
2017/03/16	IS10	17/12/2025			Interest Rate Swap	96.8174	96.8174	96.2142	96.2142	(0.623)	0.0000	0.0000	0
2017/03/16	IS10	16/03/2026			Interest Rate Swap	93.8772	93.8772	93.2574	93.2574	(0.660)	0.0000	0.0000	0
2017/03/16	IS10	15/06/2026			Interest Rate Swap	92.6519	92.6519	92.0204	92.0204	(0.682)	0.0000	0.0000	0
2017/03/16	IS10	21/09/2026			Interest Rate Swap	94.7973	94.7973	94.1591	94.1591	(0.673)	0.0000	0.0000	0
2017/03/16	IS10	21/12/2026			Interest Rate Swap	98.5220	98.5220	97.8869	97.8869	(0.645)	0.0000	0.0000	0
2017/03/16	IS10	15/03/2027			Interest Rate Swap	97.1125	97.1125	96.4639	96.4639	(0.668)	0.0000	0.0000	0
2017/03/16	IS10	21/06/2027			Interest Rate Swap	99.1538	99.1538	98.5013	98.5013	(0.658)	0.0000	0.0000	0
2017/03/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/16	JBAF	19/04/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/16	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/16	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/16	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/16	JBAF	16/08/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/16	JBAF	20/09/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/16	JBAF	20/12/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/16	JBAF	20/03/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/03/16	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/16	JBAF	19/09/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/16	JBAF	19/12/2018			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/16	JBAF	20/03/2019			Jibar Tradeable Future	7.3400	7.3400	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/16	R023	04/05/2017	8.61	Call	Bond Future	2,030.5800	2.0306	2,429.2800	2.4293	19.635	0	0	0
2017/03/16	R023	04/05/2017			Bond Future	8.2100	99.3638	8.1014	99.8529	(1.322)	0.0000	0.0000	19,233
2017/03/16	R023	04/05/2017	8.59	Call	Bond Future	1,960.8400	1.9608	2,354.2800	2.3543	20.065	0	0	0
2017/03/16	R023	04/05/2017	8.60	Call	Bond Future	1,995.5900	1.9956	2,391.6900	2.3917	19.849	0	0	0
2017/03/16	R023	04/05/2017	8.59	Put	Bond Future	272.1700	0.2722	176.5200	0.1765	(35.143)	0	0	0
2017/03/16	R023	04/05/2017	8.61	Put	Bond Future	254.0300	0.2540	163.6400	0.1636	(35.582)	0	0	0
2017/03/16	R023	04/05/2017	8.60	Put	Bond Future	262.9700	0.2630	169.9800	0.1700	(35.361)	0	0	0
2017/03/16	R023	03/08/2017	8.60	Put	Bond Future	778.3800	0.7784	625.1300	0.6251	(19.688)	0	0	0
2017/03/16	R023	03/08/2017			Bond Future	8.2322	101.2641	8.1178	101.7616	(1.389)	0.0000	0.0000	0
2017/03/16	R023	03/08/2017	8.59	Put	Bond Future	791.8700	0.7919	636.5800	0.6366	(19.611)	0	0	0
2017/03/16	R023	03/08/2017	8.60	Call	Bond Future	2,357.2000	2.3572	2,701.4200	2.7014	14.603	0	0	0
2017/03/16	R023	03/08/2017	8.58	Call	Bond Future	2,299.5400	2.2995	2,639.6500	2.6396	14.790	0	0	0
2017/03/16	R023	03/08/2017	8.59	Call	Bond Future	2,328.1800	2.3282	2,670.3600	2.6704	14.697	0	0	0
2017/03/16	R023	03/08/2017	8.58	Put	Bond Future	805.7700	0.8058	648.4100	0.6484	(19.529)	0	0	0
2017/03/16	R023	02/11/2017	8.56	Call	Bond Future	2,352.9400	2.3529	2,681.3000	2.6813	13.955	0	0	0
2017/03/16	R023	02/11/2017			Bond Future	8.2490	99.3255	8.1282	99.8320	(1.465)	0.0000	0.0000	0
2017/03/16	R023	02/11/2017	8.58	Call	Bond Future	2,405.3700	2.4054	2,737.4600	2.7375	13.806	0	0	0
2017/03/16	R023	02/11/2017	8.57	Call	Bond Future	2,379.2300	2.3792	2,709.4600	2.7095	13.880	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
2017/03/16	R023	02/11/2017	8.56	Put	Bond Future	1,063.9200	1.0639	885.8000	0.8858	(16.742)	0	0	0
2017/03/16	R023	02/11/2017	8.58	Put	Bond Future	1,034.1600	1.0342	859.7700	0.8598	(16.863)	0	0	0
2017/03/16	R023	02/11/2017	8.57	Put	Bond Future	1,049.1100	1.0491	872.8600	0.8729	(16.800)	0	0	0
2017/03/16	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R035	04/05/2017			Bond Future	9.3298	97.7503	9.2323	98.5699	(1.045)	0.0000	0.0000	8,250
2017/03/16	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R035	04/05/2017	9.55	Call	Bond Future	1,812.6300	1.8126	2,632.2200	2.6322	45.216	0	0	0
2017/03/16	R035	04/05/2017	9.53	Call	Bond Future	1,650.1400	1.6501	2,469.7300	2.4697	49.668	0	0	0
2017/03/16	R035	04/05/2017	9.54	Call	Bond Future	1,731.4400	1.7314	2,551.0300	2.5510	47.336	0	0	0
2017/03/16	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R035	03/08/2017			Bond Future	9.3733	99.6198	9.2729	100.4541	(1.071)	0.0000	0.0000	0
2017/03/16	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R035	03/08/2017	9.50	Call	Bond Future	1,038.3100	1.0383	1,872.6000	1.8726	80.351	0	0	0
2017/03/16	R035	03/08/2017	9.51	Call	Bond Future	1,119.5000	1.1195	1,953.7900	1.9538	74.523	0	0	0
2017/03/16	R035	03/08/2017	9.52	Call	Bond Future	1,200.5800	1.2006	2,034.8700	2.0349	69.491	0	0	0
2017/03/16	R035	02/11/2017			Bond Future	9.4145	97.0781	9.3112	97.9280	(1.097)	0.0000	0.0000	0
2017/03/16	R035	02/11/2017	9.60	Call	Bond Future	1,497.7500	1.4978	2,347.7200	2.3477	56.750	0	0	0
2017/03/16	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R035	02/11/2017	9.61	Call	Bond Future	1,577.4900	1.5775	2,427.4600	2.4275	53.881	0	0	0
2017/03/16	R035	02/11/2017	9.59	Call	Bond Future	1,417.9100	1.4179	2,267.8800	2.2679	59.945	0	0	0
2017/03/16	R186	04/05/2017	8.95	Put	Bond Future	628.4200	0.6284	423.7000	0.4237	(32.577)	0	0	2,600
2017/03/16	R186	04/05/2017			Bond Future	8.6631	115.8141	8.5498	116.6043	(1.308)	8.5730	8.5730	109,914
2017/03/16	R186	04/05/2017	8.89	Put	Bond Future	750.7400	0.7507	515.5100	0.5155	(31.333)	0	0	0
2017/03/16	R186	04/05/2017	8.94	Put	Bond Future	647.5900	0.6476	437.9600	0.4380	(32.371)	0	0	500
2017/03/16	R186	04/05/2017	9.20	Call	Bond Future	3,922.9600	3.9230	4,608.2500	4.6082	17.469	0	0	0
2017/03/16	R186	04/05/2017	8.91	Put	Bond Future	708.1800	0.7082	483.3600	0.4834	(31.746)	0	0	0
2017/03/16	R186	04/05/2017	8.70	Put	Bond Future	1,261.1500	1.2611	915.8300	0.9158	(27.381)	0	0	0
2017/03/16	R186	04/05/2017	8.90	Put	Bond Future	729.2200	0.7292	499.2300	0.4992	(31.539)	0	0	0
2017/03/16	R186	04/05/2017	8.44	Put	Bond Future	2,298.5100	2.2985	1,790.1200	1.7901	(22.118)	0	0	0
2017/03/16	R186	04/05/2017	8.91	Call	Bond Future	2,404.2600	2.4043	2,969.6400	2.9696	23.516	0	0	0
2017/03/16	R186	04/05/2017	8.98	Call	Bond Future	2,744.0900	2.7441	3,343.9300	3.3439	21.859	0	0	0
2017/03/16	R186	04/05/2017	9.20	Put	Bond Future	278.5900	0.2786	173.6800	0.1737	(37.657)	0	0	5,209
2017/03/16	R186	04/05/2017	8.70	Call	Bond Future	1,516.9100	1.5169	1,961.7900	1.9618	29.328	0	0	500
2017/03/16	R186	04/05/2017	8.89	Call	Bond Future	2,310.7300	2.3107	2,865.7000	2.8657	24.017	0	0	0
2017/03/16	R186	04/05/2017	8.94	Call	Bond Future	2,547.3900	2.5474	3,127.9600	3.1280	22.791	0	0	0
2017/03/16	R186	04/05/2017	8.98	Put	Bond Future	573.4500	0.5734	383.0900	0.3831	(33.196)	0	0	0
2017/03/16	R186	04/05/2017	8.95	Call	Bond Future	2,596.0200	2.5960	3,181.5000	3.1815	22.553	0	0	0
2017/03/16	R186	04/05/2017	8.90	Call	Bond Future	2,357.2800	2.3573	2,917.4900	2.9175	23.765	0	0	0
2017/03/16	R186	04/05/2017	8.44	Call	Bond Future	735.8600	0.7359	1,017.6700	1.0177	38.297	0	0	500
2017/03/16	R186	03/08/2017	8.93	Put	Bond Future	1,671.6300	1.6716	1,373.0300	1.3730	(17.863)	0	0	0
2017/03/16	R186	03/08/2017	9.35	Call	Bond Future	5,139.5500	5.1396	5,768.5300	5.7685	12.238	0	0	0
2017/03/16	R186	03/08/2017			Bond Future	8.7004	112.7262	8.5825	113.5303	(1.354)	0.0000	0.0000	0

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2017/03/16	R186	03/08/2017	8.92	Put	Bond Future	1,697.3300	1.6973	1,395.3400	1.3953	(17.792)	0	0	0
2017/03/16	R186	03/08/2017	9.50	Call	Bond Future	5,904.0300	5.9040	6,567.2300	6.5672	11.233	0	0	0
2017/03/16	R186	03/08/2017	8.85	Put	Bond Future	1,885.9200	1.8859	1,559.7600	1.5598	(17.294)	0	0	750
2017/03/16	R186	03/08/2017	8.93	Call	Bond Future	3,216.6400	3.2166	3,722.2000	3.7222	15.717	0	0	0
2017/03/16	R186	03/08/2017	8.91	Call	Bond Future	3,134.9200	3.1349	3,633.6900	3.6337	15.910	0	0	0
2017/03/16	R186	03/08/2017	8.92	Call	Bond Future	3,175.6500	3.1756	3,677.8200	3.6778	15.813	0	0	0
2017/03/16	R186	03/08/2017	9.50	Put	Bond Future	645.7100	0.6457	504.7500	0.5048	(21.830)	0	0	6,500
2017/03/16	R186	03/08/2017	9.35	Put	Bond Future	841.8900	0.8419	666.7100	0.6667	(20.808)	0	0	750
2017/03/16	R186	03/08/2017	8.85	Call	Bond Future	2,895.9100	2.8959	3,373.9100	3.3739	16.506	0	0	0
2017/03/16	R186	03/08/2017	8.91	Put	Bond Future	1,723.3400	1.7233	1,417.9500	1.4179	(17.721)	0	0	0
2017/03/16	R186	02/11/2017	8.89	Put	Bond Future	2,535.0700	2.5351	2,192.3400	2.1923	(13.520)	0	0	0
2017/03/16	R186	02/11/2017	8.88	Call	Bond Future	3,557.8400	3.5578	4,031.4900	4.0315	13.313	0	0	0
2017/03/16	R186	02/11/2017			Bond Future	8.7295	114.9451	8.6068	115.7643	(1.405)	0.0000	0.0000	0
2017/03/16	R186	02/11/2017	8.89	Call	Bond Future	3,595.4800	3.5955	4,071.8800	4.0719	13.250	0	0	0
2017/03/16	R186	02/11/2017	8.90	Call	Bond Future	3,633.3300	3.6333	4,112.4500	4.1125	13.187	0	0	0
2017/03/16	R186	02/11/2017	8.88	Put	Bond Future	2,563.0800	2.5631	2,217.6000	2.2176	(13.479)	0	0	0
2017/03/16	R186	02/11/2017	8.90	Put	Bond Future	2,507.3200	2.5073	2,167.3100	2.1673	(13.561)	0	0	0
2017/03/16	R197	04/05/2017	308.58	Put	Bond Future	7,380.5800	7.3806	7,392.6000	7.3926	0.163	0	0	0
2017/03/16	R197	04/05/2017			Bond Future	301.1994	301.1994	301.1874	301.1874	(0.004)	0.0000	0.0000	1,063
2017/03/16	R197	04/05/2017	308.60	Put	Bond Future	7,400.5800	7.4006	7,412.6000	7.4126	0.162	0	0	0
2017/03/16	R197	04/05/2017	308.59	Put	Bond Future	7,390.5800	7.3906	7,402.6000	7.4026	0.163	0	0	0
2017/03/16	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R197	03/08/2017			Bond Future	300.0649	300.0649	300.0487	300.0487	(0.005)	0.0000	0.0000	0
2017/03/16	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R197	03/08/2017	308.05	Put	Bond Future	7,985.0800	7.9851	8,001.2900	8.0013	0.203	0	0	0
2017/03/16	R197	03/08/2017	308.07	Put	Bond Future	8,005.0800	8.0051	8,021.2900	8.0213	0.202	0	0	0
2017/03/16	R197	03/08/2017	308.06	Put	Bond Future	7,995.0800	7.9951	8,011.2900	8.0113	0.203	0	0	0
2017/03/16	R197	02/11/2017	305.16	Call	Bond Future	878.1700	0.8782	860.6400	0.8606	(1.996)	0	0	0
2017/03/16	R197	02/11/2017			Bond Future	306.0382	306.0382	306.0206	306.0206	(0.006)	0.0000	0.0000	0
2017/03/16	R197	02/11/2017	305.17	Call	Bond Future	868.1700	0.8682	850.6400	0.8506	(2.019)	0	0	0
2017/03/16	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R197	02/11/2017	305.15	Call	Bond Future	888.1700	0.8882	870.6400	0.8706	(1.974)	0	0	0
2017/03/16	R202	04/05/2017	256.73	Put	Bond Future	8,878.6900	8.8787	8,887.5800	8.8876	0.100	0	0	0
2017/03/16	R202	04/05/2017			Bond Future	247.8513	247.8513	247.8424	247.8424	(0.004)	0.0000	0.0000	33,757
2017/03/16	R202	04/05/2017	256.72	Put	Bond Future	8,868.6900	8.8687	8,877.5800	8.8776	0.100	0	0	0
2017/03/16	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R202	04/05/2017	256.71	Put	Bond Future	8,858.6900	8.8587	8,867.5800	8.8676	0.100	0	0	0
2017/03/16	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
2017/03/16	R202	03/08/2017			Bond Future	248.9462	248.9462	248.9335	248.9335	(0.005)	0.0000	0.0000	0
2017/03/16	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R202	03/08/2017	258.35	Put	Bond Future	9,403.8500	9.4038	9,416.5100	9.4165	0.135	0	0	0
2017/03/16	R202	03/08/2017	258.37	Put	Bond Future	9,423.8500	9.4238	9,436.5100	9.4365	0.134	0	0	0
2017/03/16	R202	03/08/2017	258.36	Put	Bond Future	9,413.8500	9.4138	9,426.5100	9.4265	0.134	0	0	0
2017/03/16	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R202	02/11/2017			Bond Future	253.9019	253.9019	253.8879	253.8879	(0.005)	0.0000	0.0000	0
2017/03/16	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	2.0700	0.0021	100.000	0	0	0
2017/03/16	R202	02/11/2017	253.91	Put	Bond Future	8.1400	0.0081	22.0700	0.0221	171.130	0	0	0
2017/03/16	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	12.0700	0.0121	100.000	0	0	0
2017/03/16	R202	02/11/2017	253.89	Call	Bond Future	11.8600	0.0119	0.0000	0.0000	(100.000)	0	0	0
2017/03/16	R202	02/11/2017	253.90	Call	Bond Future	1.8600	0.0019	0.0000	0.0000	(100.000)	0	0	0
2017/03/16	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R203	04/05/2017	6.92	Put	Bond Future	93.4700	0.0935	94.8500	0.0948	1.476	0	0	0
2017/03/16	R203	04/05/2017	6.91	Call	Bond Future	11.4700	0.0115	10.7700	0.0108	(6.103)	0	0	0
2017/03/16	R203	04/05/2017			Bond Future	7.1520	101.5579	7.1580	101.5558	0.085	0.0000	0.0000	31,101
2017/03/16	R203	04/05/2017	6.92	Call	Bond Future	12.1900	0.0122	11.4600	0.0115	(5.989)	0	0	0
2017/03/16	R203	04/05/2017	6.93	Call	Bond Future	12.9500	0.0129	12.1900	0.0122	(5.869)	0	0	0
2017/03/16	R203	04/05/2017	6.91	Put	Bond Future	96.2600	0.0963	97.6700	0.0977	1.465	0	0	0
2017/03/16	R203	04/05/2017	6.93	Put	Bond Future	90.7200	0.0907	92.0700	0.0921	1.488	0	0	0
2017/03/16	R203	03/08/2017	4.89	Call	Bond Future	0.9000	0.0009	0.8800	0.0009	(2.222)	0	0	0
2017/03/16	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/03/16	R203	03/08/2017	4.87	Call	Bond Future	0.8300	0.0008	0.8100	0.0008	(2.410)	0	0	0
2017/03/16	R203	03/08/2017	4.88	Call	Bond Future	0.8600	0.0009	0.8500	0.0009	(1.163)	0	0	0
2017/03/16	R203	03/08/2017	4.87	Put	Bond Future	119.3300	0.1193	119.3100	0.1193	(0.017)	0	0	0
2017/03/16	R203	03/08/2017	4.89	Put	Bond Future	117.2500	0.1172	117.2300	0.1172	(0.017)	0	0	0
2017/03/16	R203	03/08/2017	4.88	Put	Bond Future	118.2800	0.1183	118.2700	0.1183	(0.008)	0	0	0
2017/03/16	R204	04/05/2017	7.90	Put	Bond Future	15.3100	0.0153	12.6100	0.0126	(17.636)	0	0	0
2017/03/16	R204	04/05/2017			Bond Future	7.4153	103.9182	7.3940	103.9503	(0.287)	0.0000	0.0000	27,359
2017/03/16	R204	04/05/2017	7.92	Put	Bond Future	13.4200	0.0134	11.0000	0.0110	(18.033)	0	0	0
2017/03/16	R204	04/05/2017	7.91	Put	Bond Future	14.3400	0.0143	11.7800	0.0118	(17.852)	0	0	0
2017/03/16	R204	04/05/2017	7.90	Call	Bond Future	743.4100	0.7434	772.8800	0.7729	3.964	0	0	0
2017/03/16	R204	04/05/2017	7.91	Call	Bond Future	757.3900	0.7574	787.0000	0.7870	3.909	0	0	0
2017/03/16	R204	04/05/2017	7.92	Call	Bond Future	771.4100	0.7714	801.1600	0.8012	3.857	0	0	0
2017/03/16	R204	03/08/2017	7.77	Put	Bond Future	121.0600	0.1211	112.4100	0.1124	(7.145)	0	0	0
2017/03/16	R204	03/08/2017			Bond Future	7.3515	101.8653	7.3269	101.8971	(0.335)	0.0000	0.0000	0
2017/03/16	R204	03/08/2017	7.76	Put	Bond Future	124.1200	0.1241	115.3100	0.1153	(7.098)	0	0	0
2017/03/16	R204	03/08/2017	7.75	Call	Bond Future	639.0200	0.6390	661.8000	0.6618	3.565	0	0	0
2017/03/16	R204	03/08/2017	7.76	Call	Bond Future	648.8900	0.6489	671.8300	0.6718	3.535	0	0	0
2017/03/16	R204	03/08/2017	7.77	Call	Bond Future	658.6200	0.6586	681.7200	0.6817	3.507	0	0	0
2017/03/16	R204	03/08/2017	7.75	Put	Bond Future	127.0500	0.1271	118.0800	0.1181	(7.060)	0	0	0
2017/03/16	R204	02/11/2017	7.76	Put	Bond Future	80.3800	0.0804	73.8100	0.0738	(8.174)	0	0	0
2017/03/16	R204	02/11/2017			Bond Future	7.2012	103.8705	7.1716	103.9021	(0.411)	0.0000	0.0000	0
2017/03/16	R204	02/11/2017	7.75	Put	Bond Future	82.3100	0.0823	75.6100	0.0756	(8.140)	0	0	0
2017/03/16	R204	02/11/2017	7.76	Call	Bond Future	673.7100	0.6737	698.7400	0.6987	3.715	0	0	0
2017/03/16	R204	02/11/2017	7.74	Call	Bond Future	656.4700	0.6565	681.2400	0.6812	3.773	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
2017/03/16	R204	02/11/2017	7.75	Call	Bond Future	665.0700	0.6651	689.9700	0.6900	3.744	0	0	0
2017/03/16	R204	02/11/2017	7.74	Put	Bond Future	84.2900	0.0843	77.4600	0.0775	(8.103)	0	0	0
2017/03/16	R207	04/05/2017	8.21	Put	Bond Future	25.5500	0.0256	12.9900	0.0130	(49.159)	0	0	0
2017/03/16	R207	04/05/2017			Bond Future	7.6663	101.2740	7.5710	101.5004	(1.242)	0.0000	0.0000	74,548
2017/03/16	R207	04/05/2017	8.22	Call	Bond Future	1,327.2800	1.3273	1,541.7200	1.5417	16.156	0	0	0
2017/03/16	R207	04/05/2017	8.20	Call	Bond Future	1,283.5800	1.2836	1,496.7000	1.4967	16.604	0	0	0
2017/03/16	R207	04/05/2017	8.21	Call	Bond Future	1,305.4000	1.3054	1,519.1900	1.5192	16.377	0	0	0
2017/03/16	R207	04/05/2017	8.20	Put	Bond Future	27.0900	0.0271	13.8600	0.0139	(48.837)	0	0	0
2017/03/16	R207	04/05/2017	8.22	Put	Bond Future	24.0900	0.0241	12.1800	0.0122	(49.440)	0	0	0
2017/03/16	R207	03/08/2017	8.19	Call	Bond Future	1,313.8700	1.3139	1,498.9000	1.4989	14.083	0	0	51
2017/03/16	R207	03/08/2017			Bond Future	7.6610	99.5677	7.5554	99.7974	(1.378)	0.0000	0.0000	0
2017/03/16	R207	03/08/2017	8.39	Put	Bond Future	103.3200	0.1033	74.3700	0.0744	(28.020)	0	0	0
2017/03/16	R207	03/08/2017	8.19	Put	Bond Future	173.3200	0.1733	128.6700	0.1287	(25.762)	0	0	0
2017/03/16	R207	03/08/2017	8.41	Put	Bond Future	97.9700	0.0980	70.3100	0.0703	(28.233)	0	0	0
2017/03/16	R207	03/08/2017	8.40	Put	Bond Future	100.6200	0.1006	72.3200	0.0723	(28.126)	0	0	0
2017/03/16	R207	03/08/2017	8.41	Call	Bond Future	1,708.0200	1.7080	1,910.0400	1.9100	11.828	0	0	0
2017/03/16	R207	03/08/2017	8.39	Call	Bond Future	1,670.8100	1.6708	1,871.5400	1.8715	12.014	0	0	0
2017/03/16	R207	03/08/2017	8.40	Call	Bond Future	1,689.3900	1.6894	1,890.7700	1.8908	11.920	0	0	0
2017/03/16	R207	02/11/2017			Bond Future	7.6146	101.5276	7.4965	101.7610	(1.551)	0.0000	0.0000	0
2017/03/16	R207	02/11/2017	8.03	Put	Bond Future	303.3500	0.3034	238.1200	0.2381	(21.503)	0	0	0
2017/03/16	R207	02/11/2017	8.05	Put	Bond Future	292.4300	0.2924	229.0700	0.2291	(21.667)	0	0	0
2017/03/16	R207	02/11/2017	8.03	Call	Bond Future	1,118.8600	1.1189	1,287.0500	1.2871	15.032	0	0	0
2017/03/16	R207	02/11/2017	8.04	Put	Bond Future	297.7100	0.2977	233.4300	0.2334	(21.591)	0	0	0
2017/03/16	R207	02/11/2017	8.04	Call	Bond Future	1,132.7500	1.1328	1,301.8900	1.3019	14.932	0	0	0
2017/03/16	R207	02/11/2017	8.05	Call	Bond Future	1,146.9900	1.1470	1,317.0500	1.3171	14.827	0	0	0
2017/03/16	R208	04/05/2017	8.39	Call	Bond Future	1,866.7900	1.8668	2,179.6600	2.1797	16.760	0	0	0
2017/03/16	R208	04/05/2017			Bond Future	7.8226	97.1672	7.7183	97.5049	(1.333)	0.0000	0.0000	23,301
2017/03/16	R208	04/05/2017	8.37	Call	Bond Future	1,809.1900	1.8092	2,119.8200	2.1198	17.170	0	0	0
2017/03/16	R208	04/05/2017	8.38	Call	Bond Future	1,837.9100	1.8379	2,149.6900	2.1497	16.964	0	0	0
2017/03/16	R208	04/05/2017	8.37	Put	Bond Future	59.9500	0.0600	32.8500	0.0329	(45.204)	0	0	0
2017/03/16	R208	04/05/2017	8.39	Put	Bond Future	54.3700	0.0544	29.5100	0.0295	(45.724)	0	0	0
2017/03/16	R208	04/05/2017	8.38	Put	Bond Future	57.0700	0.0571	31.1200	0.0311	(45.470)	0	0	0
2017/03/16	R208	03/08/2017	8.32	Call	Bond Future	1,844.9700	1.8450	2,106.9200	2.1069	14.198	0	0	0
2017/03/16	R208	03/08/2017			Bond Future	7.8269	99.0256	7.7149	99.3688	(1.432)	0.0000	0.0000	0
2017/03/16	R208	03/08/2017	8.30	Call	Bond Future	1,799.8600	1.7999	2,059.0700	2.0591	14.402	0	0	0
2017/03/16	R208	03/08/2017	8.31	Call	Bond Future	1,822.2600	1.8223	2,082.8600	2.0829	14.301	0	0	0
2017/03/16	R208	03/08/2017	8.30	Put	Bond Future	367.2400	0.3672	283.2800	0.2833	(22.862)	0	0	0
2017/03/16	R208	03/08/2017	8.32	Put	Bond Future	352.3600	0.3524	271.1400	0.2711	(23.050)	0	0	0
2017/03/16	R208	03/08/2017	8.31	Put	Bond Future	359.6400	0.3596	277.0700	0.2771	(22.959)	0	0	0
2017/03/16	R208	02/11/2017	8.18	Put	Bond Future	528.3700	0.5284	420.9900	0.4210	(20.323)	0	0	0
2017/03/16	R208	02/11/2017			Bond Future	7.8146	97.5720	7.6935	97.9211	(1.549)	0.0000	0.0000	0
2017/03/16	R208	02/11/2017	8.20	Put	Bond Future	510.5900	0.5106	406.0200	0.4060	(20.480)	0	0	0
2017/03/16	R208	02/11/2017	8.19	Put	Bond Future	519.4200	0.5194	413.4500	0.4134	(20.402)	0	0	0
2017/03/16	R208	02/11/2017	8.18	Call	Bond Future	1,573.0600	1.5731	1,814.8400	1.8148	15.370	0	0	0
2017/03/16	R208	02/11/2017	8.19	Call	Bond Future	1,592.5100	1.5925	1,835.7000	1.8357	15.271	0	0	0
2017/03/16	R208	02/11/2017	8.20	Call	Bond Future	1,612.0600	1.6121	1,856.6500	1.8566	15.173	0	0	0

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2017/03/16	R209	04/05/2017	9.48	Put	Bond Future	1,022.0500	1.0220	774.3800	0.7744	(24.233)	0	0	0
2017/03/16	R209	04/05/2017			Bond Future	9.3184	73.6178	9.2208	74.3030	(1.047)	0.0000	0.0000	62,439
2017/03/16	R209	04/05/2017	9.47	Put	Bond Future	1,048.1600	1.0482	795.8700	0.7959	(24.070)	0	0	0
2017/03/16	R209	04/05/2017	9.63	Call	Bond Future	2,813.0900	2.8131	3,314.7200	3.3147	17.832	0	0	0
2017/03/16	R209	04/05/2017	8.93	Call	Bond Future	507.6200	0.5076	678.2900	0.6783	33.622	0	0	1,130
2017/03/16	R209	04/05/2017	9.33	Put	Bond Future	1,469.3700	1.4694	1,149.2300	1.1492	(21.788)	0	0	1,130
2017/03/16	R209	04/05/2017	9.46	Call	Bond Future	2,052.8900	2.0529	2,481.1300	2.4811	20.860	0	0	0
2017/03/16	R209	04/05/2017	9.47	Call	Bond Future	2,094.4800	2.0945	2,527.3600	2.5274	20.668	0	0	0
2017/03/16	R209	04/05/2017	9.33	Call	Bond Future	1,550.5600	1.5506	1,915.5900	1.9156	23.542	0	0	0
2017/03/16	R209	04/05/2017	9.48	Call	Bond Future	2,136.5700	2.1366	2,574.0700	2.5741	20.477	0	0	0
2017/03/16	R209	04/05/2017	9.63	Put	Bond Future	687.1600	0.6872	503.6200	0.5036	(26.710)	0	0	1,130
2017/03/16	R209	04/05/2017	8.93	Put	Bond Future	3,293.3800	3.2934	2,778.8800	2.7789	(15.622)	0	0	0
2017/03/16	R209	04/05/2017	9.46	Put	Bond Future	1,074.8700	1.0749	817.9400	0.8179	(23.903)	0	0	0
2017/03/16	R209	03/08/2017			Bond Future	9.3584	75.0258	9.2583	75.7234	(1.070)	0.0000	0.0000	0
2017/03/16	R209	03/08/2017	9.44	Call	Bond Future	2,888.1600	2.8882	3,278.4000	3.2784	13.512	0	0	0
2017/03/16	R209	03/08/2017	9.43	Put	Bond Future	2,358.6800	2.3587	2,048.5000	2.0485	(13.151)	0	0	0
2017/03/16	R209	03/08/2017	9.45	Put	Bond Future	2,296.1300	2.2961	1,991.7200	1.9917	(13.258)	0	0	0
2017/03/16	R209	03/08/2017	9.44	Put	Bond Future	2,327.3300	2.3273	2,020.0400	2.0200	(13.204)	0	0	0
2017/03/16	R209	03/08/2017	9.45	Call	Bond Future	2,925.2700	2.9253	3,318.3900	3.3184	13.439	0	0	0
2017/03/16	R209	03/08/2017	9.43	Call	Bond Future	2,851.0900	2.8511	3,238.4400	3.2384	13.586	0	0	0
2017/03/16	R209	02/11/2017	9.52	Put	Bond Future	2,822.6100	2.8226	2,517.8800	2.5179	(10.796)	0	0	0
2017/03/16	R209	02/11/2017			Bond Future	9.3946	73.3519	9.2917	74.0626	(1.095)	0.0000	0.0000	0
2017/03/16	R209	02/11/2017	9.54	Put	Bond Future	2,762.7700	2.7628	2,462.6600	2.4627	(10.863)	0	0	0
2017/03/16	R209	02/11/2017	9.53	Put	Bond Future	2,792.6800	2.7927	2,490.2500	2.4903	(10.829)	0	0	0
2017/03/16	R209	02/11/2017	9.54	Call	Bond Future	3,750.2900	3.7503	4,160.9000	4.1609	10.949	0	0	0
2017/03/16	R209	02/11/2017	9.52	Call	Bond Future	3,675.5000	3.6755	4,081.4900	4.0815	11.046	0	0	0
2017/03/16	R209	02/11/2017	9.53	Call	Bond Future	3,712.9300	3.7129	4,121.2200	4.1212	10.996	0	0	0
2017/03/16	R210	04/05/2017			Bond Future	186.9704	186.9704	186.9628	186.9628	(0.004)	0.0000	0.0000	1,698
2017/03/16	R210	04/05/2017	192.31	Put	Bond Future	5,339.5500	5.3396	5,347.1500	5.3472	0.142	0	0	0
2017/03/16	R210	04/05/2017	192.33	Put	Bond Future	5,359.5500	5.3596	5,367.1500	5.3672	0.142	0	0	0
2017/03/16	R210	04/05/2017	192.32	Put	Bond Future	5,349.5500	5.3496	5,357.1500	5.3572	0.142	0	0	0
2017/03/16	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R210	03/08/2017	196.29	Put	Bond Future	5,707.8700	5.7079	5,718.0300	5.7180	0.178	0	0	0
2017/03/16	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R210	03/08/2017			Bond Future	190.5821	190.5821	190.5720	190.5720	(0.005)	0.0000	0.0000	0
2017/03/16	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R210	03/08/2017	196.28	Put	Bond Future	5,697.8700	5.6979	5,708.0300	5.7080	0.178	0	0	0
2017/03/16	R210	03/08/2017	196.30	Put	Bond Future	5,717.8700	5.7179	5,728.0300	5.7280	0.178	0	0	0
2017/03/16	R210	02/11/2017	192.08	Put	Bond Future	135.9500	0.1360	147.0800	0.1471	8.187	0	0	0
2017/03/16	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R210	02/11/2017			Bond Future	191.9440	191.9440	191.9329	191.9329	(0.006)	0.0000	0.0000	0
2017/03/16	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R210	02/11/2017	192.09	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
2017/03/16	R210	02/11/2017	192.07	Put	Bond Future	125.9500	0.1260	137.0800	0.1371	8.837	0	0	0
2017/03/16	R210	02/11/2017	192.09	Put	Bond Future	145.9500	0.1460	157.0800	0.1571	7.626	0	0	0
2017/03/16	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R212	04/05/2017			Bond Future	149.1144	149.1144	149.2435	149.2435	0.087	0.0000	0.0000	3,258
2017/03/16	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R212	04/05/2017	152.23	Put	Bond Future	3,115.6100	3.1156	2,986.5100	2.9865	(4.144)	0	0	0
2017/03/16	R212	04/05/2017	152.25	Put	Bond Future	3,135.6100	3.1356	3,006.5100	3.0065	(4.117)	0	0	0
2017/03/16	R212	04/05/2017	152.24	Put	Bond Future	3,125.6100	3.1256	2,996.5100	2.9965	(4.130)	0	0	0
2017/03/16	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R212	03/08/2017			Bond Future	149.9449	149.9449	150.0745	150.0745	0.086	0.0000	0.0000	0
2017/03/16	R212	03/08/2017	153.34	Put	Bond Future	3,395.0800	3.3951	3,265.4600	3.2655	(3.818)	0	0	0
2017/03/16	R212	03/08/2017	153.36	Put	Bond Future	3,415.0800	3.4151	3,285.4600	3.2855	(3.796)	0	0	0
2017/03/16	R212	03/08/2017	153.35	Put	Bond Future	3,405.0800	3.4051	3,275.4600	3.2755	(3.807)	0	0	0
2017/03/16	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R212	02/11/2017			Bond Future	152.9299	152.9299	153.0615	153.0615	0.086	0.0000	0.0000	0
2017/03/16	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/16	R212	02/11/2017	152.42	Call	Bond Future	509.9100	0.5099	641.5400	0.6415	25.814	0	0	0
2017/03/16	R212	02/11/2017	152.40	Call	Bond Future	529.9100	0.5299	661.5400	0.6615	24.840	0	0	0
2017/03/16	R212	02/11/2017	152.41	Call	Bond Future	519.9100	0.5199	651.5400	0.6515	25.318	0	0	0
2017/03/16	R213	04/05/2017			Bond Future	9.0823	85.1106	8.9747	85.8562	(1.185)	0.0000	0.0000	44,651
2017/03/16	R213	04/05/2017	9.35	Put	Bond Future	734.2300	0.7342	521.7600	0.5218	(28.938)	0	0	0
2017/03/16	R213	04/05/2017	9.37	Put	Bond Future	694.3300	0.6943	490.8700	0.4909	(29.303)	0	0	0
2017/03/16	R213	04/05/2017	9.35	Call	Bond Future	2,550.3400	2.5503	3,083.5200	3.0835	20.906	0	0	0
2017/03/16	R213	04/05/2017	9.36	Put	Bond Future	714.0600	0.7141	506.1200	0.5061	(29.121)	0	0	0
2017/03/16	R213	04/05/2017	9.36	Call	Bond Future	2,596.9400	2.5969	3,134.6500	3.1346	20.706	0	0	0
2017/03/16	R213	04/05/2017	9.37	Call	Bond Future	2,643.9100	2.6439	3,186.1000	3.1861	20.507	0	0	0
2017/03/16	R213	03/08/2017	9.33	Put	Bond Future	1,865.7300	1.8657	1,573.0400	1.5730	(15.688)	0	0	0
2017/03/16	R213	03/08/2017			Bond Future	9.1207	86.7383	9.0099	87.4974	(1.215)	0.0000	0.0000	0
2017/03/16	R213	03/08/2017	9.35	Put	Bond Future	1,813.0600	1.8131	1,526.4400	1.5264	(15.809)	0	0	0
2017/03/16	R213	03/08/2017	9.34	Put	Bond Future	1,839.2500	1.8393	1,549.6000	1.5496	(15.748)	0	0	0
2017/03/16	R213	03/08/2017	9.33	Call	Bond Future	3,273.1800	3.2732	3,739.5600	3.7396	14.249	0	0	0
2017/03/16	R213	03/08/2017	9.34	Call	Bond Future	3,313.1300	3.3131	3,782.5500	3.7825	14.168	0	0	0
2017/03/16	R213	03/08/2017	9.35	Call	Bond Future	3,353.3100	3.3533	3,825.7600	3.8258	14.089	0	0	0
2017/03/16	R213	02/11/2017	9.36	Put	Bond Future	2,459.7800	2.4598	2,148.8700	2.1489	(12.640)	0	0	0
2017/03/16	R213	02/11/2017			Bond Future	9.1569	84.8942	9.0426	85.6676	(1.248)	0.0000	0.0000	0
2017/03/16	R213	02/11/2017	9.35	Put	Bond Future	2,487.3200	2.4873	2,173.8800	2.1739	(12.602)	0	0	0
2017/03/16	R213	02/11/2017	9.36	Call	Bond Future	3,810.8300	3.8108	4,273.3000	4.2733	12.136	0	0	0
2017/03/16	R213	02/11/2017	9.34	Call	Bond Future	3,734.4800	3.7345	4,191.8900	4.1919	12.248	0	0	0
2017/03/16	R213	02/11/2017	9.35	Call	Bond Future	3,772.5700	3.7726	4,232.5100	4.2325	12.192	0	0	0
2017/03/16	R213	02/11/2017	9.34	Put	Bond Future	2,515.1000	2.5151	2,199.1300	2.1991	(12.563)	0	0	0
2017/03/16	R214	04/05/2017	9.58	Put	Bond Future	981.0600	0.9811	738.2700	0.7383	(24.748)	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
2017/03/16	R214	04/05/2017			Bond Future	9.3821		73.9618	9.2849	74.6813	(1.036)	0.0000	0.0000	34,975
2017/03/16	R214	04/05/2017	9.57	Put	Bond Future	1,006.6500		1.0067	759.1800	0.7592	(24.584)	0	0	0
2017/03/16	R214	04/05/2017	9.58	Call	Bond Future	2,410.7700		2.4108	2,887.4200	2.8874	19.772	0	0	0
2017/03/16	R214	04/05/2017	9.56	Call	Bond Future	2,320.0600		2.3201	2,787.3100	2.7873	20.140	0	0	0
2017/03/16	R214	04/05/2017	9.57	Call	Bond Future	2,365.2200		2.3652	2,837.1900	2.8372	19.955	0	0	0
2017/03/16	R214	04/05/2017	9.56	Put	Bond Future	1,032.7500		1.0328	780.5600	0.7806	(24.419)	0	0	0
2017/03/16	R214	03/08/2017	9.51	Call	Bond Future	3,066.4200		3.0664	3,479.1300	3.4791	13.459	0	0	0
2017/03/16	R214	03/08/2017			Bond Future	9.4206		75.3764	9.3209	76.1088	(1.059)	0.0000	0.0000	0
2017/03/16	R214	03/08/2017	9.52	Call	Bond Future	3,105.5100		3.1055	3,521.2300	3.5212	13.387	0	0	0
2017/03/16	R214	03/08/2017	9.53	Call	Bond Future	3,145.0100		3.1450	3,563.7300	3.5637	13.314	0	0	0
2017/03/16	R214	03/08/2017	9.51	Put	Bond Future	2,419.8300		2.4198	2,100.1300	2.1001	(13.212)	0	0	0
2017/03/16	R214	03/08/2017	9.53	Put	Bond Future	2,355.0400		2.3550	2,041.3500	2.0413	(13.320)	0	0	0
2017/03/16	R214	03/08/2017	9.52	Put	Bond Future	2,387.1700		2.3872	2,070.4800	2.0705	(13.266)	0	0	0
2017/03/16	R214	02/11/2017	9.60	Call	Bond Future	3,977.8900		3.9779	4,408.7300	4.4087	10.831	0	0	0
2017/03/16	R214	02/11/2017			Bond Future	9.4571		73.5624	9.3548	74.3086	(1.082)	0.0000	0.0000	0
2017/03/16	R214	02/11/2017	9.58	Call	Bond Future	3,899.8100		3.8998	4,325.8600	4.3259	10.925	0	0	0
2017/03/16	R214	02/11/2017	9.59	Call	Bond Future	3,938.6500		3.9387	4,367.1000	4.3671	10.878	0	0	0
2017/03/16	R214	02/11/2017	9.60	Put	Bond Future	2,955.7600		2.9558	2,640.3600	2.6404	(10.671)	0	0	0
2017/03/16	R214	02/11/2017	9.58	Put	Bond Future	3,019.2900		3.0193	2,699.1000	2.6991	(10.605)	0	0	0
2017/03/16	R214	02/11/2017	9.59	Put	Bond Future	2,987.2700		2.9873	2,669.4800	2.6695	(10.638)	0	0	0
2017/03/16	R248	04/05/2017	9.66	Call	Bond Future	3,287.6700		3.2877	3,899.4300	3.8994	18.608	0	0	0
2017/03/16	R248	04/05/2017			Bond Future	9.4429		94.7299	9.3457	95.6494	(1.030)	0.0000	0.0000	72,762
2017/03/16	R248	04/05/2017	9.67	Call	Bond Future	3,346.2300		3.3462	3,963.5900	3.9636	18.449	0	0	0
2017/03/16	R248	04/05/2017	9.65	Put	Bond Future	1,324.5200		1.3245	1,011.2100	1.0112	(23.655)	0	0	0
2017/03/16	R248	04/05/2017	9.67	Put	Bond Future	1,260.9600		1.2610	958.8700	0.9589	(23.957)	0	0	0
2017/03/16	R248	04/05/2017	9.66	Put	Bond Future	1,292.5000		1.2925	984.8100	0.9848	(23.806)	0	0	0
2017/03/16	R248	04/05/2017	9.65	Call	Bond Future	3,229.4300		3.2294	3,835.5700	3.8356	18.769	0	0	0
2017/03/16	R248	03/08/2017			Bond Future	9.4831		96.5417	9.3832	97.4778	(1.053)	0.0000	0.0000	170
2017/03/16	R248	03/08/2017	9.57	Call	Bond Future	4,076.3800		4.0764	4,600.4700	4.6005	12.857	0	0	0
2017/03/16	R248	03/08/2017	9.56	Put	Bond Future	3,317.6500		3.3176	2,901.9700	2.9020	(12.529)	0	0	0
2017/03/16	R248	03/08/2017	9.58	Put	Bond Future	3,233.5300		3.2335	2,825.2100	2.8252	(12.628)	0	0	0
2017/03/16	R248	03/08/2017	9.57	Put	Bond Future	3,275.2500		3.2752	2,863.2600	2.8633	(12.579)	0	0	0
2017/03/16	R248	03/08/2017	9.58	Call	Bond Future	4,126.0800		4.1261	4,653.8400	4.6538	12.791	0	0	0
2017/03/16	R248	03/08/2017	9.56	Call	Bond Future	4,027.2000		4.0272	4,547.6000	4.5476	12.922	0	0	0
2017/03/16	R248	02/11/2017	9.66	Put	Bond Future	3,985.1500		3.9851	3,578.6900	3.5787	(10.199)	0	0	0
2017/03/16	R248	02/11/2017			Bond Future	9.5212		94.0028	9.4187	94.9566	(1.077)	0.0000	0.0000	0
2017/03/16	R248	02/11/2017	9.65	Put	Bond Future	4,025.6500		4.0256	3,616.2600	3.6163	(10.170)	0	0	0
2017/03/16	R248	02/11/2017	9.64	Call	Bond Future	5,150.1000		5.1501	5,691.6200	5.6916	10.515	0	0	0
2017/03/16	R248	02/11/2017	9.65	Call	Bond Future	5,199.4800		5.1995	5,743.9300	5.7439	10.471	0	0	0
2017/03/16	R248	02/11/2017	9.66	Call	Bond Future	5,249.0400		5.2490	5,796.4200	5.7964	10.428	0	0	0
2017/03/16	R248	02/11/2017	9.64	Put	Bond Future	4,066.4900		4.0665	3,654.1700	3.6542	(10.139)	0	0	0

Total

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