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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/03/2017 TO 27/03/2017

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
2017/03/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	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
2017/03/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2025	04/05/2017			Bond Future	129.3399	129.3399	129.3367	129.3367	(0.002)	0.0000	0.0000	3,234
2017/03/27	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2025	04/05/2017	132.56	Put	Bond Future	3,220.1400	3.2201	3,223.2600	3.2233	0.097	0	0	0
2017/03/27	2025	04/05/2017	132.58	Put	Bond Future	3,240.1400	3.2401	3,243.2600	3.2433	0.096	0	0	0
2017/03/27	2025	04/05/2017	132.57	Put	Bond Future	3,230.1400	3.2301	3,233.2600	3.2333	0.097	0	0	0
2017/03/27	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2025	03/08/2017			Bond Future	130.4890	130.4890	130.4860	130.4860	(0.002)	0.0000	0.0000	0
2017/03/27	2025	03/08/2017	133.96	Put	Bond Future	3,471.0400	3.4710	3,474.0100	3.4740	0.086	0	0	0
2017/03/27	2025	03/08/2017	133.98	Put	Bond Future	3,491.0400	3.4910	3,494.0100	3.4940	0.085	0	0	0
2017/03/27	2025	03/08/2017	133.97	Put	Bond Future	3,481.0400	3.4810	3,484.0100	3.4840	0.085	0	0	0
2017/03/27	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2025	02/11/2017	132.98	Call	Bond Future	102.4800	0.1025	97.8800	0.0979	(4.489)	0	0	0
2017/03/27	2025	02/11/2017			Bond Future	133.0825	133.0825	133.0779	133.0779	(0.003)	0.0000	0.0000	0
2017/03/27	2025	02/11/2017	132.96	Call	Bond Future	122.4800	0.1225	117.8800	0.1179	(3.756)	0	0	0
2017/03/27	2025	02/11/2017	132.97	Call	Bond Future	112.4800	0.1125	107.8800	0.1079	(4.090)	0	0	0
2017/03/27	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2029	04/05/2017			Bond Future	100.7363	100.7363	100.7341	100.7341	(0.002)	0.0000	0.0000	2,272
2017/03/27	2029	04/05/2017	100.67	Call	Bond Future	66.3400	0.0663	64.1100	0.0641	(3.361)	0	0	0
2017/03/27	2029	04/05/2017	100.65	Call	Bond Future	86.3400	0.0863	84.1100	0.0841	(2.583)	0	0	0
2017/03/27	2029	04/05/2017	100.66	Call	Bond Future	76.3400	0.0763	74.1100	0.0741	(2.921)	0	0	0
2017/03/27	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2030	04/05/2017	9.33	Call	Bond Future	4,048.1300	4.0481	1,369.3200	1.3693	(66.174)	0	0	0
2017/03/27	2030	04/05/2017			Bond Future	8.7573	96.4015	9.1324	93.7226	4.283	0.0000	0.0000	31,886
2017/03/27	2030	04/05/2017	9.34	Call	Bond Future	4,116.6600	4.1167	1,437.8500	1.4378	(65.072)	0	0	0
2017/03/27	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2030	04/05/2017	9.32	Call	Bond Future	3,979.5300	3.9795	1,300.7200	1.3007	(67.315)	0	0	0
2017/03/27	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2030	03/08/2017	9.33	Call	Bond Future	3,752.7600	3.7528	1,023.0000	1.0230	(72.740)	0	0	0
2017/03/27	2030	03/08/2017			Bond Future	8.7926	94.2365	9.1805	91.5068	4.412	0.0000	0.0000	0

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2017/03/27	2030	03/08/2017	9.34	Call	Bond Future	3,820.6300	3.8206	1,090.8700	1.0909	(71.448)	0	0	0
2017/03/27	2030	03/08/2017	9.35	Call	Bond Future	3,888.4200	3.8884	1,158.6600	1.1587	(70.202)	0	0	0
2017/03/27	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2030	02/11/2017			Bond Future	8.8173	96.0878	9.2182	93.3034	4.547	0.0000	0.0000	0
2017/03/27	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2030	02/11/2017	9.34	Call	Bond Future	3,607.7300	3.6077	823.3100	0.8233	(77.179)	0	0	0
2017/03/27	2030	02/11/2017	9.35	Call	Bond Future	3,674.8900	3.6749	890.4700	0.8905	(75.769)	0	0	0
2017/03/27	2030	02/11/2017	9.36	Call	Bond Future	3,741.9700	3.7420	957.5500	0.9575	(74.411)	0	0	0
2017/03/27	2032	04/05/2017	9.45	Call	Bond Future	4,322.0900	4.3221	2,066.1100	2.0661	(52.197)	0	0	0
2017/03/27	2032	04/05/2017			Bond Future	8.9167	95.4261	9.2964	92.5155	4.258	0.0000	0.0000	22,637
2017/03/27	2032	04/05/2017	9.46	Call	Bond Future	4,385.6600	4.3857	2,112.7600	2.1128	(51.826)	0	0	0
2017/03/27	2032	04/05/2017	9.44	Put	Bond Future	281.1400	0.2811	953.0100	0.9530	238.981	0	0	0
2017/03/27	2032	04/05/2017	9.46	Put	Bond Future	260.8300	0.2608	898.5700	0.8986	244.504	0	0	0
2017/03/27	2032	04/05/2017	9.45	Put	Bond Future	270.8300	0.2708	925.4900	0.9255	241.724	0	0	0
2017/03/27	2032	04/05/2017	9.44	Call	Bond Future	4,258.7500	4.2588	2,019.9800	2.0200	(52.569)	0	0	0
2017/03/27	2032	03/08/2017	9.43	Put	Bond Future	1,299.0800	1.2991	2,351.1900	2.3512	80.989	0	0	0
2017/03/27	2032	03/08/2017			Bond Future	8.9514	97.2492	9.3431	94.2832	4.376	0.0000	0.0000	0
2017/03/27	2032	03/08/2017	9.45	Put	Bond Future	1,257.1500	1.2572	2,285.7100	2.2857	81.817	0	0	0
2017/03/27	2032	03/08/2017	9.44	Put	Bond Future	1,277.9700	1.2780	2,318.2700	2.3183	81.403	0	0	0
2017/03/27	2032	03/08/2017	9.44	Call	Bond Future	4,957.1900	4.9572	3,031.5100	3.0315	(38.846)	0	0	0
2017/03/27	2032	03/08/2017	9.45	Call	Bond Future	5,009.5100	5.0095	3,072.0900	3.0721	(38.675)	0	0	0
2017/03/27	2032	03/08/2017	9.43	Call	Bond Future	4,905.0700	4.9051	2,991.2000	2.9912	(39.018)	0	0	0
2017/03/27	2032	02/11/2017			Bond Future	8.9816	95.0007	9.3859	91.9752	4.502	0.0000	0.0000	0
2017/03/27	2032	02/11/2017	9.48	Put	Bond Future	1,902.5700	1.9026	3,034.8100	3.0348	59.511	0	0	0
2017/03/27	2032	02/11/2017	9.50	Put	Bond Future	1,856.5400	1.8565	2,969.5900	2.9696	59.953	0	0	0
2017/03/27	2032	02/11/2017	9.49	Put	Bond Future	1,879.4400	1.8794	3,002.0600	3.0021	59.732	0	0	0
2017/03/27	2032	02/11/2017	9.48	Call	Bond Future	5,612.3100	5.6123	3,719.1500	3.7192	(33.732)	0	0	0
2017/03/27	2032	02/11/2017	9.49	Call	Bond Future	5,661.4500	5.6614	3,758.6700	3.7587	(33.609)	0	0	0
2017/03/27	2032	02/11/2017	9.50	Call	Bond Future	5,710.7500	5.7108	3,798.4000	3.7984	(33.487)	0	0	0
2017/03/27	2033	04/05/2017			Bond Future	106.6421	106.6421	106.6395	106.6395	(0.002)	0.0000	0.0000	5,778
2017/03/27	2033	04/05/2017	110.83	Put	Bond Future	4,187.9400	4.1879	4,190.5300	4.1905	0.062	0	0	0
2017/03/27	2033	04/05/2017	110.85	Put	Bond Future	4,207.9400	4.2079	4,210.5300	4.2105	0.062	0	0	0
2017/03/27	2033	04/05/2017	110.84	Put	Bond Future	4,197.9400	4.1979	4,200.5300	4.2005	0.062	0	0	0
2017/03/27	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2033	03/08/2017	113.14	Put	Bond Future	4,441.2900	4.4413	4,443.5900	4.4436	0.052	0	0	0
2017/03/27	2033	03/08/2017			Bond Future	108.6987	108.6987	108.6964	108.6964	(0.002)	0.0000	0.0000	0
2017/03/27	2033	03/08/2017	113.13	Put	Bond Future	4,431.2900	4.4313	4,433.5900	4.4336	0.052	0	0	0
2017/03/27	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2033	03/08/2017	113.12	Put	Bond Future	4,421.2900	4.4213	4,423.5900	4.4236	0.052	0	0	0

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2017/03/27	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2033	02/11/2017			Bond Future	109.7688	109.7688	109.7651	109.7651	(0.003)	0.0000	0.0000	0
2017/03/27	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2033	02/11/2017	110.07	Put	Bond Future	301.1900	0.3012	304.9300	0.3049	1.242	0	0	0
2017/03/27	2033	02/11/2017	110.09	Put	Bond Future	321.1900	0.3212	324.9300	0.3249	1.164	0	0	0
2017/03/27	2033	02/11/2017	110.08	Put	Bond Future	311.1900	0.3112	314.9300	0.3149	1.202	0	0	0
2017/03/27	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2037	04/05/2017			Bond Future	9.1797	96.1337	9.5591	92.9523	4.134	0.0000	0.0000	52,187
2017/03/27	2037	04/05/2017	9.58	Put	Bond Future	531.7100	0.5317	1,534.8900	1.5349	188.671	0	0	0
2017/03/27	2037	04/05/2017	9.60	Put	Bond Future	497.8800	0.4979	1,458.3700	1.4584	192.916	0	0	0
2017/03/27	2037	04/05/2017	9.59	Put	Bond Future	514.5600	0.5146	1,496.2800	1.4963	190.788	0	0	0
2017/03/27	2037	04/05/2017	9.60	Call	Bond Future	4,011.8300	4.0118	1,790.8800	1.7909	(55.360)	0	0	0
2017/03/27	2037	04/05/2017	9.58	Call	Bond Future	3,883.1400	3.8831	1,704.8800	1.7049	(56.095)	0	0	0
2017/03/27	2037	04/05/2017	9.59	Call	Bond Future	3,947.3100	3.9473	1,747.5900	1.7476	(55.727)	0	0	0
2017/03/27	2037	03/08/2017	9.57	Call	Bond Future	4,780.6900	4.7807	2,860.4700	2.8605	(40.166)	0	0	0
2017/03/27	2037	03/08/2017			Bond Future	9.2209	93.7132	9.6118	90.4713	4.240	0.0000	0.0000	160
2017/03/27	2037	03/08/2017	9.58	Call	Bond Future	4,833.9200	4.8339	2,900.5500	2.9006	(39.996)	0	0	0
2017/03/27	2037	03/08/2017	9.56	Put	Bond Future	1,905.8400	1.9058	3,240.7600	3.2408	70.044	0	0	0
2017/03/27	2037	03/08/2017	9.57	Put	Bond Future	1,877.4100	1.8774	3,199.1100	3.1991	70.400	0	0	0
2017/03/27	2037	03/08/2017	9.58	Put	Bond Future	1,849.5400	1.8495	3,158.0900	3.1581	70.750	0	0	0
2017/03/27	2037	03/08/2017	9.56	Call	Bond Future	4,727.9100	4.7279	2,820.9100	2.8209	(40.335)	0	0	0
2017/03/27	2037	02/11/2017			Bond Future	9.2530	95.5542	9.6553	92.2476	4.349	0.0000	0.0000	0
2017/03/27	2037	02/11/2017	9.66	Call	Bond Future	6,025.1800	6.0252	4,058.9300	4.0589	(32.634)	0	0	0
2017/03/27	2037	02/11/2017	9.65	Put	Bond Future	2,710.5000	2.7105	4,060.8500	4.0608	49.819	0	0	0
2017/03/27	2037	02/11/2017	9.67	Put	Bond Future	2,652.1600	2.6522	3,982.5800	3.9826	50.164	0	0	0
2017/03/27	2037	02/11/2017	9.66	Put	Bond Future	2,681.3300	2.6813	4,021.7000	4.0217	49.989	0	0	0
2017/03/27	2037	02/11/2017	9.67	Call	Bond Future	6,075.8100	6.0758	4,099.6100	4.0996	(32.526)	0	0	0
2017/03/27	2037	02/11/2017	9.65	Call	Bond Future	5,974.4300	5.9744	4,018.1600	4.0182	(32.744)	0	0	0
2017/03/27	2038	04/05/2017	139.77	Put	Bond Future	6,280.8900	6.2809	6,284.1900	6.2842	0.053	0	0	0
2017/03/27	2038	04/05/2017			Bond Future	133.4891	133.4891	133.4858	133.4858	(0.002)	0.0000	0.0000	20,553
2017/03/27	2038	04/05/2017	139.79	Put	Bond Future	6,300.8900	6.3009	6,304.1900	6.3042	0.052	0	0	0
2017/03/27	2038	04/05/2017	139.78	Put	Bond Future	6,290.8900	6.2909	6,294.1900	6.2942	0.052	0	0	0
2017/03/27	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2038	03/08/2017			Bond Future	134.5501	134.5501	134.5470	134.5470	(0.002)	0.0000	0.0000	0
2017/03/27	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2038	03/08/2017	141.16	Put	Bond Future	6,609.9100	6.6099	6,612.9900	6.6130	0.047	0	0	0
2017/03/27	2038	03/08/2017	141.18	Put	Bond Future	6,629.9100	6.6299	6,632.9900	6.6330	0.046	0	0	0
2017/03/27	2038	03/08/2017	141.17	Put	Bond Future	6,619.9100	6.6199	6,622.9900	6.6230	0.047	0	0	0
2017/03/27	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2038	02/11/2017	136.80	Call	Bond Future	424.3600	0.4244	419.5000	0.4195	(1.145)	0	0	0
2017/03/27	2038	02/11/2017			Bond Future	137.2244	137.2244	137.2195	137.2195	(0.004)	0.0000	0.0000	0
2017/03/27	2038	02/11/2017	136.81	Call	Bond Future	414.3600	0.4144	409.5000	0.4095	(1.173)	0	0	0
2017/03/27	2038	02/11/2017	136.82	Call	Bond Future	404.3600	0.4044	399.5000	0.3995	(1.202)	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
2017/03/27	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2040	04/05/2017			Bond Future	9.2093	100.4317	9.5888	97.0008	4.120	0.0000	0.0000	9,680
2017/03/27	2040	04/05/2017	9.62	Put	Bond Future	584.6400	0.5846	1,650.5000	1.6505	182.310	0	0	0
2017/03/27	2040	04/05/2017	9.64	Put	Bond Future	548.3400	0.5483	1,569.5600	1.5696	186.238	0	0	0
2017/03/27	2040	04/05/2017	9.63	Put	Bond Future	566.2900	0.5663	1,609.7300	1.6097	184.259	0	0	0
2017/03/27	2040	04/05/2017	9.62	Call	Bond Future	4,289.4700	4.2895	1,924.3800	1.9244	(55.137)	0	0	0
2017/03/27	2040	04/05/2017	9.63	Call	Bond Future	4,358.4900	4.3585	1,970.9800	1.9710	(54.778)	0	0	0
2017/03/27	2040	04/05/2017	9.64	Call	Bond Future	4,427.7800	4.4278	2,018.0500	2.0181	(54.423)	0	0	0
2017/03/27	2040	03/08/2017			Bond Future	9.2500	97.8430	9.6406	94.3468	4.223	0.0000	0.0000	0
2017/03/27	2040	03/08/2017	9.61	Put	Bond Future	2,059.1900	2.0592	3,469.5300	3.4695	68.490	0	0	0
2017/03/27	2040	03/08/2017	9.63	Put	Bond Future	1,999.3100	1.9993	3,382.0500	3.3820	69.161	0	0	0
2017/03/27	2040	03/08/2017	9.62	Put	Bond Future	2,028.9600	2.0290	3,425.4700	3.4255	68.829	0	0	0
2017/03/27	2040	03/08/2017	9.61	Call	Bond Future	5,288.7600	5.2888	3,202.9500	3.2030	(39.439)	0	0	0
2017/03/27	2040	03/08/2017	9.62	Call	Bond Future	5,345.7500	5.3458	3,246.1100	3.2461	(39.277)	0	0	0
2017/03/27	2040	03/08/2017	9.63	Call	Bond Future	5,403.2000	5.4032	3,289.7900	3.2898	(39.114)	0	0	0
2017/03/27	2040	02/11/2017			Bond Future	9.2816	99.7652	9.6835	96.1992	4.329	0.0000	0.0000	0
2017/03/27	2040	02/11/2017	9.66	Call	Bond Future	6,437.3000	6.4373	4,346.3400	4.3463	(32.482)	0	0	0
2017/03/27	2040	02/11/2017	9.65	Put	Bond Future	3,106.2300	3.1062	4,591.9300	4.5919	47.830	0	0	0
2017/03/27	2040	02/11/2017	9.67	Put	Bond Future	3,041.1900	3.0412	4,505.6500	4.5056	48.154	0	0	0
2017/03/27	2040	02/11/2017	9.66	Put	Bond Future	3,073.5600	3.0736	4,548.6200	4.5486	47.992	0	0	0
2017/03/27	2040	02/11/2017	9.67	Call	Bond Future	6,491.2700	6.4913	4,389.7100	4.3897	(32.375)	0	0	0
2017/03/27	2040	02/11/2017	9.65	Call	Bond Future	6,383.5000	6.3835	4,303.1800	4.3032	(32.589)	0	0	0
2017/03/27	2044	04/05/2017			Bond Future	9.2388	97.5266	9.6181	94.0503	4.105	0.0000	0.0000	23,791
2017/03/27	2044	04/05/2017	9.67	Call	Bond Future	4,504.2900	4.5043	2,064.7800	2.0648	(54.160)	0	0	0
2017/03/27	2044	04/05/2017	9.66	Put	Bond Future	587.5000	0.5875	1,646.4800	1.6465	180.252	0	0	0
2017/03/27	2044	04/05/2017	9.68	Put	Bond Future	551.3800	0.5514	1,566.1600	1.5662	184.044	0	0	0
2017/03/27	2044	04/05/2017	9.67	Put	Bond Future	569.2000	0.5692	1,605.9600	1.6060	182.143	0	0	0
2017/03/27	2044	04/05/2017	9.68	Call	Bond Future	4,574.4500	4.5744	2,112.9600	2.1130	(53.810)	0	0	0
2017/03/27	2044	04/05/2017	9.66	Call	Bond Future	4,434.4800	4.4345	2,017.1900	2.0172	(54.511)	0	0	0
2017/03/27	2044	03/08/2017			Bond Future	9.2784	95.0075	9.6686	91.4651	4.206	0.0000	0.0000	0
2017/03/27	2044	03/08/2017	9.62	Put	Bond Future	2,180.5500	2.1806	3,633.2500	3.6332	66.621	0	0	0
2017/03/27	2044	03/08/2017	9.64	Put	Bond Future	2,118.1900	2.1182	3,543.0500	3.5431	67.268	0	0	0
2017/03/27	2044	03/08/2017	9.63	Put	Bond Future	2,149.1800	2.1492	3,587.9300	3.5879	66.944	0	0	0
2017/03/27	2044	03/08/2017	9.64	Call	Bond Future	5,408.8600	5.4089	3,291.3500	3.2913	(39.149)	0	0	0
2017/03/27	2044	03/08/2017	9.62	Call	Bond Future	5,294.3200	5.2943	3,204.6500	3.2046	(39.470)	0	0	0
2017/03/27	2044	03/08/2017	9.63	Call	Bond Future	5,351.4700	5.3515	3,247.8500	3.2479	(39.309)	0	0	0
2017/03/27	2044	02/11/2017	9.68	Call	Bond Future	6,547.3100	6.5473	4,433.4300	4.4334	(32.286)	0	0	0
2017/03/27	2044	02/11/2017			Bond Future	9.3092	96.8740	9.7103	93.2609	4.308	0.0000	0.0000	0
2017/03/27	2044	02/11/2017	9.66	Call	Bond Future	6,438.8700	6.4389	4,346.3500	4.3463	(32.498)	0	0	0
2017/03/27	2044	02/11/2017	9.67	Call	Bond Future	6,493.0100	6.4930	4,389.7900	4.3898	(32.392)	0	0	0
2017/03/27	2044	02/11/2017	9.66	Put	Bond Future	3,266.0400	3.2660	4,786.5900	4.7866	46.556	0	0	0
2017/03/27	2044	02/11/2017	9.68	Put	Bond Future	3,199.0000	3.1990	4,698.1900	4.6982	46.864	0	0	0
2017/03/27	2044	02/11/2017	9.67	Put	Bond Future	3,232.3700	3.2324	4,742.2200	4.7422	46.710	0	0	0

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2017/03/27	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2046	04/05/2017			Bond Future	131.5945	131.5945	131.5915	131.5915	(0.002)	0.0000	0.0000	20,203
2017/03/27	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2046	04/05/2017	138.32	Put	Bond Future	6,725.5200	6.7255	6,728.5300	6.7285	0.045	0	0	0
2017/03/27	2046	04/05/2017	138.34	Put	Bond Future	6,745.5200	6.7455	6,748.5300	6.7485	0.045	0	0	0
2017/03/27	2046	04/05/2017	138.33	Put	Bond Future	6,735.5200	6.7355	6,738.5300	6.7385	0.045	0	0	0
2017/03/27	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2046	03/08/2017	141.17	Put	Bond Future	7,037.5300	7.0375	7,040.5400	7.0405	0.043	0	0	0
2017/03/27	2046	03/08/2017			Bond Future	134.1325	134.1325	134.1295	134.1295	(0.002)	0.0000	0.0000	0
2017/03/27	2046	03/08/2017	141.19	Put	Bond Future	7,057.5300	7.0575	7,060.5400	7.0605	0.043	0	0	0
2017/03/27	2046	03/08/2017	141.18	Put	Bond Future	7,047.5300	7.0475	7,050.5400	7.0505	0.043	0	0	0
2017/03/27	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2046	02/11/2017			Bond Future	135.1941	135.1941	135.1894	135.1894	(0.003)	0.0000	0.0000	0
2017/03/27	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2046	02/11/2017	136.30	Put	Bond Future	1,105.8700	1.1059	1,110.5700	1.1106	0.425	0	0	0
2017/03/27	2046	02/11/2017	136.32	Put	Bond Future	1,125.8700	1.1259	1,130.5700	1.1306	0.417	0	0	0
2017/03/27	2046	02/11/2017	136.31	Put	Bond Future	1,115.8700	1.1159	1,120.5700	1.1206	0.421	0	0	0
2017/03/27	2050	04/05/2017			Bond Future	142.5428	142.5428	141.0647	141.0647	(1.037)	0.0000	0.0000	24,094
2017/03/27	2050	04/05/2017	147.83	Put	Bond Future	5,287.1900	5.2872	6,765.2800	6.7653	27.956	0	0	0
2017/03/27	2050	04/05/2017	147.85	Put	Bond Future	5,307.1900	5.3072	6,785.2800	6.7853	27.851	0	0	0
2017/03/27	2050	04/05/2017	147.84	Put	Bond Future	5,297.1900	5.2972	6,775.2800	6.7753	27.903	0	0	0
2017/03/27	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2050	03/08/2017			Bond Future	143.6133	143.6133	142.1068	142.1068	(1.049)	0.0000	0.0000	0
2017/03/27	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2050	03/08/2017	149.22	Put	Bond Future	5,606.7400	5.6067	7,113.1800	7.1132	26.868	0	0	0
2017/03/27	2050	03/08/2017	149.24	Put	Bond Future	5,626.7400	5.6267	7,133.1800	7.1332	26.773	0	0	0
2017/03/27	2050	03/08/2017	149.23	Put	Bond Future	5,616.7400	5.6167	7,123.1800	7.1232	26.821	0	0	0
2017/03/27	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	2050	02/11/2017			Bond Future	146.4675	146.4675	144.9297	144.9297	(1.050)	0.0000	0.0000	0
2017/03/27	2050	02/11/2017	144.67	Call	Bond Future	1,797.5100	1.7975	259.6500	0.2596	(85.555)	0	0	0
2017/03/27	2050	02/11/2017	144.65	Call	Bond Future	1,817.5100	1.8175	279.6500	0.2796	(84.614)	0	0	0
2017/03/27	2050	02/11/2017	144.66	Call	Bond Future	1,807.5100	1.8075	269.6500	0.2696	(85.082)	0	0	0
2017/03/27	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/03/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	AL37	04/05/2017			Index Future	536.9580	536.9580	530.0620	530.0620	(1.284)	0.0000	0.0000	1
2017/03/27	AL37	03/08/2017			Index Future	547.2170	547.2170	540.1900	540.1900	(1.284)	0.0000	0.0000	0
2017/03/27	AL37	02/11/2017			Index Future	557.9650	557.9650	550.7920	550.7920	(1.286)	0.0000	0.0000	0
2017/03/27	AL7T	04/05/2017			Index Future	625.3260	625.3260	611.5140	611.5140	(2.209)	0.0000	0.0000	0
2017/03/27	AL7T	03/08/2017			Index Future	637.2730	637.2730	623.1980	623.1980	(2.209)	0.0000	0.0000	0
2017/03/27	AL7T	02/11/2017			Index Future	649.7900	649.7900	635.4300	635.4300	(2.210)	0.0000	0.0000	0
2017/03/27	ALBI	04/05/2017			Index Future	569.5350	569.5350	554.6320	554.6320	(2.617)	0.0000	0.0000	593
2017/03/27	ALBI	03/08/2017			Index Future	580.4160	580.4160	565.2290	565.2290	(2.617)	0.0000	0.0000	0
2017/03/27	ALBI	02/11/2017			Index Future	591.8160	591.8160	576.3230	576.3230	(2.618)	0.0000	0.0000	0
2017/03/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	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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2017/03/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/27	EL28	04/05/2017			Bond Future	129.0895	129.0895	129.0887	129.0887	(0.001)	0.0000	0.0000	0
2017/03/27	EL28	04/05/2017	137.90	Put	Bond Future	8,810.4700	8.8105	8,811.3200	8.8113	0.010	0	0	0
2017/03/27	EL28	04/05/2017	137.92	Put	Bond Future	8,830.4700	8.8305	8,831.3200	8.8313	0.010	0	0	0
2017/03/27	EL28	04/05/2017	137.91	Put	Bond Future	8,820.4700	8.8205	8,821.3200	8.8213	0.010	0	0	0
2017/03/27	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	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
2017/03/27	EL28	03/08/2017			Bond Future	131.5791		131.5785		0.000	0.0000	0.0000	0
2017/03/27	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/27	EL28	03/08/2017	135.16	Put	Bond Future	3,580.8600	3.5809	3,581.4700	3.5815	0.017	0	0	0
2017/03/27	EL28	03/08/2017	135.18	Put	Bond Future	3,600.8600	3.6009	3,601.4700	3.6015	0.017	0	0	0
2017/03/27	EL28	03/08/2017	135.17	Put	Bond Future	3,590.8600	3.5909	3,591.4700	3.5915	0.017	0	0	0
2017/03/27	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/27	EL28	02/11/2017			Bond Future	132.4272	132.4272	132.4250	132.4250	(0.002)	0.0000	0.0000	0
2017/03/27	EL28	02/11/2017	133.87	Put	Bond Future	1,442.8400	1.4428	1,445.0100	1.4450	0.150	0	0	0
2017/03/27	EL28	02/11/2017	133.89	Put	Bond Future	1,462.8400	1.4628	1,465.0100	1.4650	0.148	0	0	0
2017/03/27	EL28	02/11/2017	133.88	Put	Bond Future	1,452.8400	1.4528	1,455.0100	1.4550	0.149	0	0	0
2017/03/27	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/27	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/27	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/27	ES33	04/05/2017			Bond Future	10.1363	80.2568	10.5159	77.7895	3.744	0.0000	0.0000	9,466
2017/03/27	ES33	04/05/2017	10.55	Call	Bond Future	2,683.4200	2.6834	216.0900	0.2161	(91.947)	0	0	0
2017/03/27	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	ES33	04/05/2017	10.56	Call	Bond Future	2,746.6000	2.7466	279.2700	0.2793	(89.832)	0	0	0
2017/03/27	ES33	04/05/2017	10.54	Call	Bond Future	2,620.1700	2.6202	152.8400	0.1528	(94.167)	0	0	0
2017/03/27	ES33	03/08/2017			Bond Future	10.2050	81.7901	10.5970	79.2759	3.841	0.0000	0.0000	0
2017/03/27	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	421.0500	0.4210	100.000	0	0	0
2017/03/27	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	294.9500	0.2950	100.000	0	0	0
2017/03/27	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	357.9600	0.3580	100.000	0	0	0
2017/03/27	ES33	03/08/2017	10.55	Call	Bond Future	2,219.2800	2.2193	0.0000	0.0000	(100.000)	0	0	0
2017/03/27	ES33	03/08/2017	10.53	Call	Bond Future	2,093.1800	2.0932	0.0000	0.0000	(100.000)	0	0	0
2017/03/27	ES33	03/08/2017	10.54	Call	Bond Future	2,156.2700	2.1563	0.0000	0.0000	(100.000)	0	0	0
2017/03/27	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	108.0800	0.1081	100.000	0	0	0
2017/03/27	ES33	02/11/2017			Bond Future	10.2724	79.6039	10.6775	77.0394	3.943	0.0000	0.0000	0
2017/03/27	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	46.2200	0.0462	100.000	0	0	0
2017/03/27	ES33	02/11/2017	10.66	Call	Bond Future	2,456.4300	2.4564	0.0000	0.0000	(100.000)	0	0	0
2017/03/27	ES33	02/11/2017	10.67	Call	Bond Future	2,518.2900	2.5183	0.0000	0.0000	(100.000)	0	0	0
2017/03/27	ES33	02/11/2017	10.68	Call	Bond Future	2,580.0700	2.5801	15.5600	0.0156	(99.397)	0	0	0
2017/03/27	ES42	04/05/2017			Bond Future	10.2873	84.3641	10.6669	81.5209	3.690	0.0000	0.0000	8,777
2017/03/27	ES42	03/08/2017			Bond Future	10.3550	85.9760	10.7467	83.0786	3.782	0.0000	0.0000	0
2017/03/27	ES42	02/11/2017			Bond Future	10.4204	83.4029	10.8249	80.4476	3.882	0.0000	0.0000	0
2017/03/27	GOVI	04/05/2017			GOVI	567.5330	567.5330	552.6560	552.6560	(2.621)	0.0000	0.0000	400
2017/03/27	GOVI	04/05/2017	262.19	Call	GOVI	3,053,430.0000	305.3430	2,904,660.0000	290.4660	(4.872)	0	0	0
2017/03/27	GOVI	04/05/2017	262.20	Call	GOVI	3,053,330.0000	305.3330	2,904,560.0000	290.4560	(4.872)	0	0	0
2017/03/27	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	GOVI	04/05/2017	262.18	Call	GOVI	3,053,530.0000	305.3530	2,904,760.0000	290.4760	(4.872)	0	0	0
2017/03/27	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	GOVI	03/08/2017			GOVI	578.3750	578.3750	563.2150	563.2150	(2.621)	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
2017/03/27	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	GOVI	03/08/2017	561.09	Call	GOVI	172,850.0000	17.2850	21,250.0000	2.1250	(87.706)	0	0	0
2017/03/27	GOVI	03/08/2017	561.10	Call	GOVI	172,750.0000	17.2750	21,150.0000	2.1150	(87.757)	0	0	0
2017/03/27	GOVI	03/08/2017	561.11	Call	GOVI	172,650.0000	17.2650	21,050.0000	2.1050	(87.808)	0	0	0
2017/03/27	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	GOVI	02/11/2017			GOVI	589.7350	589.7350	574.2700	574.2700	(2.622)	0.0000	0.0000	0
2017/03/27	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	GOVI	02/11/2017	572.44	Call	GOVI	172,950.0000	17.2950	18,300.0000	1.8300	(89.419)	0	0	0
2017/03/27	GOVI	02/11/2017	572.45	Call	GOVI	172,850.0000	17.2850	18,200.0000	1.8200	(89.471)	0	0	0
2017/03/27	GOVI	02/11/2017	572.46	Call	GOVI	172,750.0000	17.2750	18,100.0000	1.8100	(89.522)	0	0	0
2017/03/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/27	IGOV	04/05/2017			Index Future	252.0960	252.0960	251.5290	251.5290	(0.225)	0.0000	0.0000	925
2017/03/27	IGOV	03/08/2017			Index Future	256.9580	256.9580	256.3810	256.3810	(0.225)	0.0000	0.0000	297
2017/03/27	IGOV	02/11/2017			Index Future	262.0650	262.0650	261.4720	261.4720	(0.226)	0.0000	0.0000	0
2017/03/27	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/03/27	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/03/27	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/03/27	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/03/27	IS01	21/09/2017			Interest Rate Swap	99.5966	99.5966	99.6094	99.6094	0.013	0.0000	0.0000	0
2017/03/27	IS01	21/12/2017			Interest Rate Swap	99.7805	99.7805	99.8307	99.8307	0.050	0.0000	0.0000	0
2017/03/27	IS01	15/03/2018			Interest Rate Swap	99.7136	99.7136	99.8125	99.8125	0.099	0.0000	0.0000	0
2017/03/27	IS01	21/06/2018			Interest Rate Swap	99.8731	99.8731	100.0330	100.0330	0.160	0.0000	0.0000	0
2017/03/27	IS02	18/12/2017			Interest Rate Swap	99.8090	99.8090	99.8576	99.8576	0.049	0.0000	0.0000	0
2017/03/27	IS02	16/03/2018			Interest Rate Swap	98.9962	98.9962	99.0962	99.0962	0.101	0.0000	0.0000	0
2017/03/27	IS02	15/06/2018			Interest Rate Swap	98.5614	98.5614	98.7190	98.7190	0.160	0.0000	0.0000	0
2017/03/27	IS02	21/09/2018			Interest Rate Swap	98.5077	98.5077	98.7265	98.7265	0.222	0.0000	0.0000	0
2017/03/27	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	99.1700	99.1700	0.273	0.0000	0.0000	0
2017/03/27	IS02	15/03/2019			Interest Rate Swap	99.2832	99.2832	99.6302	99.6302	0.349	0.0000	0.0000	0
2017/03/27	IS02	21/06/2019			Interest Rate Swap	99.6823	99.6823	100.0965	100.0965	0.416	0.0000	0.0000	0
2017/03/27	IS05	17/12/2020			Interest Rate Swap	96.3151	96.3151	97.1279	97.1279	0.844	0.0000	0.0000	0
2017/03/27	IS05	16/03/2021			Interest Rate Swap	95.5431	95.5431	96.4309	96.4309	0.929	0.0000	0.0000	0
2017/03/27	IS05	15/06/2021			Interest Rate Swap	94.7471	94.7471	95.7017	95.7017	1.008	0.0000	0.0000	0
2017/03/27	IS05	21/09/2021			Interest Rate Swap	94.9325	94.9325	95.9479	95.9479	1.070	0.0000	0.0000	0
2017/03/27	IS05	21/12/2021			Interest Rate Swap	97.1223	97.1223	98.1825	98.1825	1.092	0.0000	0.0000	51
2017/03/27	IS05	15/03/2022			Interest Rate Swap	97.2556	97.2556	98.3670	98.3670	1.143	0.0000	0.0000	0
2017/03/27	IS05	21/06/2022			Interest Rate Swap	98.4349	98.4349	99.5992	99.5992	1.183	0.0000	0.0000	0
2017/03/27	IS10	17/12/2025			Interest Rate Swap	94.9171	94.9171	96.6646	96.6646	1.841	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
2017/03/27	IS10	16/03/2026			Interest Rate Swap	91.9089	91.9089	93.7243	93.7243	1.975	0.0000	0.0000	0
2017/03/27	IS10	15/06/2026			Interest Rate Swap	90.6302	90.6302	92.4980	92.4980	2.061	0.0000	0.0000	0
2017/03/27	IS10	21/09/2026			Interest Rate Swap	92.7441	92.7441	94.6299	94.6299	2.033	0.0000	0.0000	0
2017/03/27	IS10	21/12/2026			Interest Rate Swap	96.4713	96.4713	98.3525	98.3525	1.950	0.0000	0.0000	0
2017/03/27	IS10	15/03/2027			Interest Rate Swap	95.0153	95.0153	96.9475	96.9475	2.034	0.0000	0.0000	0
2017/03/27	IS10	21/06/2027			Interest Rate Swap	97.0375	97.0375	98.9835	98.9835	2.005	0.0000	0.0000	0
2017/03/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/27	JBAF	19/04/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/27	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/27	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/27	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/27	JBAF	16/08/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/27	JBAF	20/09/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/27	JBAF	20/12/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/27	JBAF	20/03/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/03/27	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/27	JBAF	19/09/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/27	JBAF	19/12/2018			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/27	JBAF	20/03/2019			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/27	R023	04/05/2017	8.61	Call	Bond Future	3,113.8600	3.1139	1,812.1000	1.8121	(41.805)	0	0	0
2017/03/27	R023	04/05/2017			Bond Future	7.9260	100.6496	8.2483	99.1920	4.066	0.0000	0.0000	19,183
2017/03/27	R023	04/05/2017	8.59	Call	Bond Future	3,031.3100	3.0313	1,741.6700	1.7417	(42.544)	0	0	0
2017/03/27	R023	04/05/2017	8.60	Call	Bond Future	3,072.5400	3.0725	1,776.7500	1.7768	(42.173)	0	0	0
2017/03/27	R023	04/05/2017	8.59	Put	Bond Future	56.7800	0.0568	224.7900	0.2248	295.896	0	0	0
2017/03/27	R023	04/05/2017	8.61	Put	Bond Future	51.4500	0.0514	207.3400	0.2073	302.993	0	0	0
2017/03/27	R023	04/05/2017	8.60	Put	Bond Future	54.0600	0.0541	215.9200	0.2159	299.408	0	0	0
2017/03/27	R023	03/08/2017	8.60	Put	Bond Future	399.1400	0.3991	777.5300	0.7775	94.801	0	0	0
2017/03/27	R023	03/08/2017			Bond Future	7.9329	102.5726	8.2730	101.0874	4.288	0.0000	0.0000	0
2017/03/27	R023	03/08/2017	8.59	Put	Bond Future	407.4000	0.4074	791.5100	0.7915	94.283	0	0	0
2017/03/27	R023	03/08/2017	8.60	Call	Bond Future	3,286.4000	3.2864	2,179.5600	2.1796	(33.679)	0	0	0
2017/03/27	R023	03/08/2017	8.58	Call	Bond Future	3,218.1900	3.2182	2,122.9000	2.1229	(34.034)	0	0	0
2017/03/27	R023	03/08/2017	8.59	Call	Bond Future	3,252.1500	3.2521	2,151.0300	2.1510	(33.858)	0	0	0
2017/03/27	R023	03/08/2017	8.58	Put	Bond Future	415.9800	0.4160	805.9200	0.8059	93.740	0	0	0
2017/03/27	R023	02/11/2017	8.56	Call	Bond Future	3,234.5400	3.2345	2,184.6000	2.1846	(32.460)	0	0	0
2017/03/27	R023	02/11/2017			Bond Future	7.9334	100.6557	8.2935	99.1401	4.539	0.0000	0.0000	0
2017/03/27	R023	02/11/2017	8.58	Call	Bond Future	3,296.6500	3.2967	2,235.9200	2.2359	(32.176)	0	0	0
2017/03/27	R023	02/11/2017	8.57	Call	Bond Future	3,265.6600	3.2657	2,210.3200	2.2103	(32.316)	0	0	0
2017/03/27	R023	02/11/2017	8.56	Put	Bond Future	615.3700	0.6154	1,081.0000	1.0810	75.667	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
2017/03/27	R023	02/11/2017	8.58	Put	Bond Future	595.2900	0.5953	1,050.1300	1.0501	76.406	0	0	0
2017/03/27	R023	02/11/2017	8.57	Put	Bond Future	605.3900	0.6054	1,065.6200	1.0656	76.022	0	0	0
2017/03/27	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R035	04/05/2017			Bond Future	9.1076	99.6336	9.4770	96.5327	4.056	0.0000	0.0000	8,250
2017/03/27	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R035	04/05/2017	9.55	Call	Bond Future	3,695.9400	3.6959	595.0100	0.5950	(83.901)	0	0	0
2017/03/27	R035	04/05/2017	9.53	Call	Bond Future	3,533.4500	3.5335	432.5200	0.4325	(87.759)	0	0	0
2017/03/27	R035	04/05/2017	9.54	Call	Bond Future	3,614.7500	3.6148	513.8200	0.5138	(85.785)	0	0	0
2017/03/27	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R035	03/08/2017			Bond Future	9.1446	101.5372	9.5252	98.3773	4.162	0.0000	0.0000	0
2017/03/27	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	41.9700	0.0420	100.000	0	0	0
2017/03/27	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	204.2400	0.2042	100.000	0	0	0
2017/03/27	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	123.0500	0.1230	100.000	0	0	0
2017/03/27	R035	03/08/2017	9.50	Call	Bond Future	2,955.6600	2.9557	0.0000	0.0000	(100.000)	0	0	0
2017/03/27	R035	03/08/2017	9.51	Call	Bond Future	3,036.8500	3.0369	0.0000	0.0000	(100.000)	0	0	0
2017/03/27	R035	03/08/2017	9.52	Call	Bond Future	3,117.9300	3.1179	0.0000	0.0000	(100.000)	0	0	0
2017/03/27	R035	02/11/2017			Bond Future	9.1794	99.0292	9.5717	95.8061	4.275	0.0000	0.0000	0
2017/03/27	R035	02/11/2017	9.60	Call	Bond Future	3,448.9300	3.4489	225.8100	0.2258	(93.453)	0	0	0
2017/03/27	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R035	02/11/2017	9.61	Call	Bond Future	3,528.6700	3.5287	305.5500	0.3055	(91.341)	0	0	0
2017/03/27	R035	02/11/2017	9.59	Call	Bond Future	3,369.0900	3.3691	145.9700	0.1460	(95.667)	0	0	0
2017/03/27	R186	04/05/2017	8.95	Put	Bond Future	157.4400	0.1574	628.9200	0.6289	299.466	0	0	5,209
2017/03/27	R186	04/05/2017			Bond Future	8.3689	117.8811	8.7402	115.2808	4.437	0.0000	0.0000	111,594
2017/03/27	R186	04/05/2017	8.89	Put	Bond Future	202.7600	0.2028	765.7700	0.7658	277.673	0	0	0
2017/03/27	R186	04/05/2017	8.94	Put	Bond Future	164.3200	0.1643	650.3200	0.6503	295.764	0	0	500
2017/03/27	R186	04/05/2017	9.20	Call	Bond Future	5,761.3000	5.7613	3,361.5300	3.3615	(41.653)	0	0	0
2017/03/27	R186	04/05/2017	8.91	Put	Bond Future	186.5500	0.1866	717.8700	0.7179	284.814	0	0	0
2017/03/27	R186	04/05/2017	8.70	Put	Bond Future	425.4900	0.4255	1,344.2900	1.3443	215.939	0	0	0
2017/03/27	R186	04/05/2017	8.90	Put	Bond Future	194.5100	0.1945	741.5300	0.7415	281.230	0	0	0
2017/03/27	R186	04/05/2017	8.44	Put	Bond Future	1,012.4400	1.0124	2,519.1200	2.5191	148.817	0	0	0
2017/03/27	R186	04/05/2017	8.91	Call	Bond Future	3,949.6400	3.9496	1,880.6600	1.8807	(52.384)	0	0	0
2017/03/27	R186	04/05/2017	8.98	Call	Bond Future	4,375.9200	4.3759	2,205.3200	2.2053	(49.603)	0	0	0
2017/03/27	R186	04/05/2017	9.20	Put	Bond Future	49.9200	0.0499	250.4500	0.2505	401.703	0	0	5,209
2017/03/27	R186	04/05/2017	8.70	Call	Bond Future	2,748.2600	2.7483	1,066.7600	1.0668	(61.184)	0	0	500
2017/03/27	R186	04/05/2017	8.89	Call	Bond Future	3,829.7600	3.8298	1,792.4700	1.7925	(53.196)	0	0	0
2017/03/27	R186	04/05/2017	8.94	Call	Bond Future	4,131.1300	4.1311	2,016.8300	2.0168	(51.180)	0	0	0
2017/03/27	R186	04/05/2017	8.98	Put	Bond Future	138.2700	0.1383	567.9700	0.5680	310.769	0	0	0
2017/03/27	R186	04/05/2017	8.95	Call	Bond Future	4,192.0500	4.1920	2,063.2300	2.0632	(50.782)	0	0	0
2017/03/27	R186	04/05/2017	8.90	Call	Bond Future	3,889.5800	3.8896	1,836.3000	1.8363	(52.789)	0	0	0
2017/03/27	R186	04/05/2017	8.44	Call	Bond Future	1,516.8000	1.5168	423.1800	0.4232	(72.100)	0	0	500
2017/03/27	R186	03/08/2017	8.93	Put	Bond Future	921.3200	0.9213	1,782.6800	1.7827	93.492	0	0	0
2017/03/27	R186	03/08/2017	9.35	Call	Bond Future	6,811.0400	6.8110	4,635.4400	4.6354	(31.942)	0	0	0
2017/03/27	R186	03/08/2017			Bond Future	8.3944	114.8303	8.7810	112.1808	4.605	0.0000	0.0000	133
2017/03/27	R186	03/08/2017	8.92	Put	Bond Future	938.2400	0.9382	1,810.5800	1.8106	92.976	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
2017/03/27	R186	03/08/2017	9.50	Call	Bond Future	7,662.1300	7.6621	5,384.3700	5.3844	(29.728)	0	0	0
2017/03/27	R186	03/08/2017	8.85	Put	Bond Future	1,063.2800	1.0633	2,014.4300	2.0144	89.454	0	0	750
2017/03/27	R186	03/08/2017	8.93	Call	Bond Future	4,570.4900	4.5705	2,782.2800	2.7823	(39.125)	0	0	0
2017/03/27	R186	03/08/2017	8.91	Call	Bond Future	4,471.1500	4.4712	2,704.9800	2.7050	(39.501)	0	0	0
2017/03/27	R186	03/08/2017	8.92	Call	Bond Future	4,520.7200	4.5207	2,743.4900	2.7435	(39.313)	0	0	0
2017/03/27	R186	03/08/2017	9.50	Put	Bond Future	299.6500	0.2996	671.4600	0.6715	124.081	0	0	6,500
2017/03/27	R186	03/08/2017	9.35	Put	Bond Future	409.2200	0.4092	883.1900	0.8832	115.823	0	0	750
2017/03/27	R186	03/08/2017	8.85	Call	Bond Future	4,177.4300	4.1774	2,479.0100	2.4790	(40.657)	0	0	0
2017/03/27	R186	03/08/2017	8.91	Put	Bond Future	955.4100	0.9554	1,838.8100	1.8388	92.463	0	0	0
2017/03/27	R186	02/11/2017	8.89	Put	Bond Future	1,654.4400	1.6544	2,688.9700	2.6890	62.531	0	0	0
2017/03/27	R186	02/11/2017	8.88	Call	Bond Future	4,811.0500	4.8111	3,151.5900	3.1516	(34.493)	0	0	0
2017/03/27	R186	02/11/2017			Bond Future	8.4114	117.0861	8.8143	114.3831	4.790	0.0000	0.0000	0
2017/03/27	R186	02/11/2017	8.89	Call	Bond Future	4,855.8400	4.8558	3,187.3400	3.1873	(34.361)	0	0	0
2017/03/27	R186	02/11/2017	8.90	Call	Bond Future	4,900.7900	4.9008	3,223.3100	3.2233	(34.229)	0	0	0
2017/03/27	R186	02/11/2017	8.88	Put	Bond Future	1,675.3000	1.6753	2,718.8700	2.7189	62.292	0	0	0
2017/03/27	R186	02/11/2017	8.90	Put	Bond Future	1,633.7900	1.6338	2,659.3400	2.6593	62.771	0	0	0
2017/03/27	R197	04/05/2017	308.58	Put	Bond Future	7,439.3200	7.4393	7,446.9900	7.4470	0.103	0	0	0
2017/03/27	R197	04/05/2017			Bond Future	301.1407	301.1407	301.1330	301.1330	(0.003)	0.0000	0.0000	1,063
2017/03/27	R197	04/05/2017	308.60	Put	Bond Future	7,459.3200	7.4593	7,466.9900	7.4670	0.103	0	0	0
2017/03/27	R197	04/05/2017	308.59	Put	Bond Future	7,449.3200	7.4493	7,456.9900	7.4570	0.103	0	0	0
2017/03/27	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R197	03/08/2017			Bond Future	299.9960	299.9960	299.9887	299.9887	(0.002)	0.0000	0.0000	0
2017/03/27	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R197	03/08/2017	308.05	Put	Bond Future	8,053.9900	8.0540	8,061.2800	8.0613	0.091	0	0	0
2017/03/27	R197	03/08/2017	308.07	Put	Bond Future	8,073.9900	8.0740	8,081.2800	8.0813	0.090	0	0	0
2017/03/27	R197	03/08/2017	308.06	Put	Bond Future	8,063.9900	8.0640	8,071.2800	8.0713	0.090	0	0	0
2017/03/27	R197	02/11/2017	305.16	Call	Bond Future	798.6000	0.7986	787.5500	0.7875	(1.384)	0	0	0
2017/03/27	R197	02/11/2017			Bond Future	305.9586	305.9586	305.9476	305.9476	(0.004)	0.0000	0.0000	0
2017/03/27	R197	02/11/2017	305.17	Call	Bond Future	788.6000	0.7886	777.5500	0.7775	(1.401)	0	0	0
2017/03/27	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R197	02/11/2017	305.15	Call	Bond Future	808.6000	0.8086	797.5500	0.7975	(1.367)	0	0	0
2017/03/27	R202	04/05/2017	256.73	Put	Bond Future	8,602.6300	8.6026	9,888.9100	9.8889	14.952	0	0	0
2017/03/27	R202	04/05/2017			Bond Future	248.1274	248.1274	246.8411	246.8411	(0.518)	0.0000	0.0000	33,747
2017/03/27	R202	04/05/2017	256.72	Put	Bond Future	8,592.6300	8.5926	9,878.9100	9.8789	14.970	0	0	0
2017/03/27	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R202	04/05/2017	256.71	Put	Bond Future	8,582.6300	8.5826	9,868.9100	9.8689	14.987	0	0	0
2017/03/27	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R202	03/08/2017			Bond Future	249.2201	249.2201	247.9092	247.9092	(0.526)	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
2017/03/27	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R202	03/08/2017	258.35	Put	Bond Future	9,129.9300	9.1299	10,440.8100	10.4408	14.358	0	0	0
2017/03/27	R202	03/08/2017	258.37	Put	Bond Future	9,149.9300	9.1499	10,460.8100	10.4608	14.327	0	0	0
2017/03/27	R202	03/08/2017	258.36	Put	Bond Future	9,139.9300	9.1399	10,450.8100	10.4508	14.342	0	0	0
2017/03/27	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R202	02/11/2017			Bond Future	254.1733	254.1733	252.8333	252.8333	(0.527)	0.0000	0.0000	0
2017/03/27	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	1,056.7000	1.0567	100.000	0	0	0
2017/03/27	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	1,076.7000	1.0767	100.000	0	0	0
2017/03/27	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	1,066.7000	1.0667	100.000	0	0	0
2017/03/27	R202	02/11/2017	253.89	Call	Bond Future	283.3300	0.2833	0.0000	0.0000	(100.000)	0	0	0
2017/03/27	R202	02/11/2017	253.90	Call	Bond Future	273.3300	0.2733	0.0000	0.0000	(100.000)	0	0	0
2017/03/27	R202	02/11/2017	253.91	Call	Bond Future	263.3300	0.2633	0.0000	0.0000	(100.000)	0	0	0
2017/03/27	R203	04/05/2017	6.92	Put	Bond Future	92.3200	0.0923	170.2400	0.1702	84.402	0	0	0
2017/03/27	R203	04/05/2017	6.91	Call	Bond Future	8.1300	0.0081	0.7700	0.0008	(90.529)	0	0	0
2017/03/27	R203	04/05/2017			Bond Future	7.1583	101.5557	7.4038	101.4699	3.430	0.0000	0.0000	31,101
2017/03/27	R203	04/05/2017	6.92	Call	Bond Future	8.8300	0.0088	0.8800	0.0009	(90.034)	0	0	0
2017/03/27	R203	04/05/2017	6.93	Call	Bond Future	9.4700	0.0095	0.9800	0.0010	(89.652)	0	0	0
2017/03/27	R203	04/05/2017	6.91	Put	Bond Future	95.1300	0.0951	173.6400	0.1736	82.529	0	0	0
2017/03/27	R203	04/05/2017	6.93	Put	Bond Future	89.4500	0.0895	166.8300	0.1668	86.506	0	0	0
2017/03/27	R203	03/08/2017	4.89	Call	Bond Future	0.7500	0.0008	0.7000	0.0007	(6.667)	0	0	0
2017/03/27	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/03/27	R203	03/08/2017	4.87	Call	Bond Future	0.6800	0.0007	0.6400	0.0006	(5.882)	0	0	0
2017/03/27	R203	03/08/2017	4.88	Call	Bond Future	0.7100	0.0007	0.6700	0.0007	(5.634)	0	0	0
2017/03/27	R203	03/08/2017	4.87	Put	Bond Future	119.1800	0.1192	119.1400	0.1191	(0.034)	0	0	0
2017/03/27	R203	03/08/2017	4.89	Put	Bond Future	117.1000	0.1171	117.0500	0.1171	(0.043)	0	0	0
2017/03/27	R203	03/08/2017	4.88	Put	Bond Future	118.1300	0.1181	118.0900	0.1181	(0.034)	0	0	0
2017/03/27	R204	04/05/2017	7.90	Put	Bond Future	6.1400	0.0061	27.8900	0.0279	354.235	0	0	0
2017/03/27	R204	04/05/2017			Bond Future	7.3649	103.9943	7.5803	103.6695	2.925	0.0000	0.0000	27,359
2017/03/27	R204	04/05/2017	7.92	Put	Bond Future	5.2100	0.0052	24.3300	0.0243	366.987	0	0	0
2017/03/27	R204	04/05/2017	7.91	Put	Bond Future	5.6600	0.0057	26.0600	0.0261	360.424	0	0	0
2017/03/27	R204	04/05/2017	7.90	Call	Bond Future	810.3500	0.8103	507.3600	0.5074	(37.390)	0	0	0
2017/03/27	R204	04/05/2017	7.91	Call	Bond Future	824.8200	0.8248	520.4800	0.5205	(36.898)	0	0	0
2017/03/27	R204	04/05/2017	7.92	Call	Bond Future	839.3100	0.8393	533.6900	0.5337	(36.413)	0	0	0
2017/03/27	R204	03/08/2017	7.77	Put	Bond Future	99.1200	0.0991	190.1300	0.1901	91.818	0	0	0
2017/03/27	R204	03/08/2017			Bond Future	7.2930	101.9408	7.5497	101.6102	3.521	0.0000	0.0000	0
2017/03/27	R204	03/08/2017	7.76	Put	Bond Future	101.7900	0.1018	194.5400	0.1945	91.119	0	0	0
2017/03/27	R204	03/08/2017	7.75	Call	Bond Future	691.7900	0.6918	455.6600	0.4557	(34.133)	0	0	0
2017/03/27	R204	03/08/2017	7.76	Call	Bond Future	702.0600	0.7021	464.1900	0.4642	(33.882)	0	0	0
2017/03/27	R204	03/08/2017	7.77	Call	Bond Future	712.1800	0.7122	472.5700	0.4726	(33.645)	0	0	0
2017/03/27	R204	03/08/2017	7.75	Put	Bond Future	104.3200	0.1043	198.8100	0.1988	90.577	0	0	0
2017/03/27	R204	02/11/2017	7.76	Put	Bond Future	65.2600	0.0653	145.2200	0.1452	122.525	0	0	0
2017/03/27	R204	02/11/2017			Bond Future	7.1329	103.9433	7.4506	103.6050	4.454	0.0000	0.0000	0
2017/03/27	R204	02/11/2017	7.75	Put	Bond Future	66.9000	0.0669	148.3500	0.1484	121.749	0	0	0
2017/03/27	R204	02/11/2017	7.76	Call	Bond Future	731.4500	0.7314	473.0900	0.4731	(35.322)	0	0	0
2017/03/27	R204	02/11/2017	7.74	Call	Bond Future	713.6200	0.7136	458.2600	0.4583	(35.784)	0	0	0
2017/03/27	R204	02/11/2017	7.75	Call	Bond Future	722.5200	0.7225	465.6500	0.4656	(35.552)	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
2017/03/27	R204	02/11/2017	7.74	Put	Bond Future	68.5800	0.0686	151.5400	0.1515	120.968	0	0	0
2017/03/27	R207	04/05/2017	8.21	Put	Bond Future	2.1500	0.0022	24.5800	0.0246	1043.256	0	0	0
2017/03/27	R207	04/05/2017			Bond Future	7.4197	101.8615	7.7494	101.0771	4.444	0.0000	0.0000	76,368
2017/03/27	R207	04/05/2017	8.22	Call	Bond Future	1,892.6100	1.8926	1,129.2400	1.1292	(40.334)	0	0	0
2017/03/27	R207	04/05/2017	8.20	Call	Bond Future	1,846.2700	1.8463	1,085.8700	1.0859	(41.186)	0	0	0
2017/03/27	R207	04/05/2017	8.21	Call	Bond Future	1,869.4500	1.8694	1,107.5400	1.1075	(40.756)	0	0	0
2017/03/27	R207	04/05/2017	8.20	Put	Bond Future	2.3300	0.0023	26.2700	0.0263	1027.468	0	0	0
2017/03/27	R207	04/05/2017	8.22	Put	Bond Future	1.9700	0.0020	22.9400	0.0229	1064.467	0	0	0
2017/03/27	R207	03/08/2017	8.19	Call	Bond Future	1,806.4500	1.8065	1,136.7500	1.1367	(37.073)	0	0	51
2017/03/27	R207	03/08/2017			Bond Future	7.3874	100.1643	7.7543	99.3653	4.967	0.0000	0.0000	0
2017/03/27	R207	03/08/2017	8.39	Put	Bond Future	37.1000	0.0371	117.3000	0.1173	216.173	0	0	0
2017/03/27	R207	03/08/2017	8.19	Put	Bond Future	69.2800	0.0693	198.5600	0.1986	186.605	0	0	0
2017/03/27	R207	03/08/2017	8.41	Put	Bond Future	34.8100	0.0348	111.0900	0.1111	219.132	0	0	0
2017/03/27	R207	03/08/2017	8.40	Put	Bond Future	35.9400	0.0359	114.1600	0.1142	217.641	0	0	0
2017/03/27	R207	03/08/2017	8.41	Call	Bond Future	2,241.4800	2.2415	1,518.7800	1.5188	(32.242)	0	0	0
2017/03/27	R207	03/08/2017	8.39	Call	Bond Future	2,201.2100	2.2012	1,482.4300	1.4824	(32.654)	0	0	0
2017/03/27	R207	03/08/2017	8.40	Call	Bond Future	2,221.3300	2.2213	1,500.5700	1.5006	(32.447)	0	0	0
2017/03/27	R207	02/11/2017			Bond Future	7.3096	102.1320	7.7219	101.3161	5.642	0.0000	0.0000	0
2017/03/27	R207	02/11/2017	8.03	Put	Bond Future	138.7900	0.1388	339.2000	0.3392	144.398	0	0	0
2017/03/27	R207	02/11/2017	8.05	Put	Bond Future	132.7100	0.1327	326.7700	0.3268	146.229	0	0	0
2017/03/27	R207	02/11/2017	8.03	Call	Bond Future	1,558.6300	1.5586	943.1400	0.9431	(39.489)	0	0	0
2017/03/27	R207	02/11/2017	8.04	Put	Bond Future	135.6200	0.1356	332.7900	0.3328	145.384	0	0	0
2017/03/27	R207	02/11/2017	8.04	Call	Bond Future	1,574.9900	1.5750	956.2600	0.9563	(39.285)	0	0	0
2017/03/27	R207	02/11/2017	8.05	Call	Bond Future	1,591.6000	1.5916	969.7600	0.9698	(39.070)	0	0	0
2017/03/27	R208	04/05/2017	8.39	Call	Bond Future	2,694.1300	2.6941	1,642.7900	1.6428	(39.023)	0	0	0
2017/03/27	R208	04/05/2017			Bond Future	7.5528	98.0438	7.8883	96.9552	4.442	0.0000	0.0000	23,301
2017/03/27	R208	04/05/2017	8.37	Call	Bond Future	2,631.7500	2.6318	1,584.8200	1.5848	(39.781)	0	0	0
2017/03/27	R208	04/05/2017	8.38	Call	Bond Future	2,662.9300	2.6629	1,613.7300	1.6137	(39.400)	0	0	0
2017/03/27	R208	04/05/2017	8.37	Put	Bond Future	5.9200	0.0059	47.5600	0.0476	703.378	0	0	0
2017/03/27	R208	04/05/2017	8.39	Put	Bond Future	5.1200	0.0051	42.3500	0.0424	727.148	0	0	0
2017/03/27	R208	04/05/2017	8.38	Put	Bond Future	5.5000	0.0055	44.8700	0.0449	715.818	0	0	0
2017/03/27	R208	03/08/2017	8.32	Call	Bond Future	2,532.1900	2.5322	1,634.4800	1.6345	(35.452)	0	0	0
2017/03/27	R208	03/08/2017			Bond Future	7.5369	99.9169	7.8983	98.8079	4.795	0.0000	0.0000	0
2017/03/27	R208	03/08/2017	8.30	Call	Bond Future	2,479.9900	2.4800	1,590.4800	1.5905	(35.867)	0	0	0
2017/03/27	R208	03/08/2017	8.31	Call	Bond Future	2,505.9800	2.5060	1,612.3200	1.6123	(35.661)	0	0	0
2017/03/27	R208	03/08/2017	8.30	Put	Bond Future	156.0400	0.1560	375.5800	0.3756	140.695	0	0	0
2017/03/27	R208	03/08/2017	8.32	Put	Bond Future	148.2500	0.1482	359.5900	0.3596	142.556	0	0	0
2017/03/27	R208	03/08/2017	8.31	Put	Bond Future	152.0300	0.1520	367.4200	0.3674	141.676	0	0	0
2017/03/27	R208	02/11/2017	8.18	Put	Bond Future	269.1800	0.2692	575.3900	0.5754	113.757	0	0	0
2017/03/27	R208	02/11/2017			Bond Future	7.5019	98.4769	7.8936	97.3449	5.222	0.0000	0.0000	0
2017/03/27	R208	02/11/2017	8.20	Put	Bond Future	258.2400	0.2582	555.6500	0.5556	115.168	0	0	0
2017/03/27	R208	02/11/2017	8.19	Put	Bond Future	263.5600	0.2636	565.3100	0.5653	114.490	0	0	0
2017/03/27	R208	02/11/2017	8.18	Call	Bond Future	2,218.7800	2.2188	1,392.9500	1.3929	(37.220)	0	0	0
2017/03/27	R208	02/11/2017	8.19	Call	Bond Future	2,241.5600	2.2416	1,411.2700	1.4113	(37.041)	0	0	0
2017/03/27	R208	02/11/2017	8.20	Call	Bond Future	2,264.6200	2.2646	1,429.9900	1.4300	(36.855)	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
2017/03/27	R209	04/05/2017	9.48	Put	Bond Future	444.7100	0.4447	1,304.4500	1.3044	193.326	0	0	0
2017/03/27	R209	04/05/2017			Bond Future	9.0964	75.1911	9.4755	72.5342	4.168	0.0000	0.0000	59,625
2017/03/27	R209	04/05/2017	9.47	Put	Bond Future	459.8200	0.4598	1,338.3600	1.3384	191.062	0	0	0
2017/03/27	R209	04/05/2017	9.63	Call	Bond Future	3,963.1900	3.9632	1,910.3900	1.9104	(51.797)	0	0	0
2017/03/27	R209	04/05/2017	8.93	Call	Bond Future	859.5800	0.8596	191.0100	0.1910	(77.779)	0	0	1,130
2017/03/27	R209	04/05/2017	9.33	Put	Bond Future	717.9700	0.7180	1,877.3100	1.8773	161.475	0	0	1,130
2017/03/27	R209	04/05/2017	9.46	Call	Bond Future	3,026.5800	3.0266	1,267.1600	1.2672	(58.132)	0	0	0
2017/03/27	R209	04/05/2017	9.47	Call	Bond Future	3,079.4300	3.0794	1,301.0400	1.3010	(57.751)	0	0	0
2017/03/27	R209	04/05/2017	9.33	Call	Bond Future	2,372.4500	2.3725	874.8600	0.8749	(63.124)	0	0	0
2017/03/27	R209	04/05/2017	9.48	Call	Bond Future	3,132.5200	3.1325	1,335.3300	1.3353	(57.372)	0	0	0
2017/03/27	R209	04/05/2017	9.63	Put	Bond Future	263.9700	0.2640	868.1000	0.8681	228.863	0	0	1,130
2017/03/27	R209	04/05/2017	8.93	Put	Bond Future	2,072.0500	2.0721	4,060.4100	4.0604	95.961	0	0	0
2017/03/27	R209	04/05/2017	9.46	Put	Bond Future	475.2700	0.4753	1,372.7800	1.3728	188.842	0	0	0
2017/03/27	R209	03/08/2017			Bond Future	9.1306	76.6277	9.5201	73.9202	4.267	0.0000	0.0000	0
2017/03/27	R209	03/08/2017	9.44	Call	Bond Future	3,734.9700	3.7350	2,171.0200	2.1710	(41.873)	0	0	0
2017/03/27	R209	03/08/2017	9.43	Put	Bond Future	1,597.0100	1.5970	2,752.1900	2.7522	72.334	0	0	0
2017/03/27	R209	03/08/2017	9.45	Put	Bond Future	1,547.9700	1.5480	2,679.8900	2.6799	73.123	0	0	0
2017/03/27	R209	03/08/2017	9.44	Put	Bond Future	1,572.3300	1.5723	2,715.8600	2.7159	72.728	0	0	0
2017/03/27	R209	03/08/2017	9.45	Call	Bond Future	3,778.9200	3.7789	2,203.3600	2.2034	(41.693)	0	0	0
2017/03/27	R209	03/08/2017	9.43	Call	Bond Future	3,691.2300	3.6912	2,138.9300	2.1389	(42.054)	0	0	0
2017/03/27	R209	02/11/2017	9.52	Put	Bond Future	2,118.0500	2.1181	3,268.0500	3.2681	54.295	0	0	0
2017/03/27	R209	02/11/2017	8.30	Put	Bond Future	7,445.4100	7.4454	9,711.9200	9.7119	30.442	0	0	0
2017/03/27	R209	02/11/2017			Bond Future	9.1609	74.9822	9.5614	72.2206	4.372	0.0000	0.0000	0
2017/03/27	R209	02/11/2017	9.54	Put	Bond Future	2,068.6000	2.0686	3,200.4000	3.2004	54.713	0	0	0
2017/03/27	R209	02/11/2017	10.00	Call	Bond Future	6,788.8500	6.7888	4,783.8400	4.7838	(29.534)	0	0	0
2017/03/27	R209	02/11/2017	9.53	Put	Bond Future	2,093.2000	2.0932	3,234.0900	3.2341	54.505	0	0	0
2017/03/27	R209	02/11/2017	9.54	Call	Bond Future	4,686.4500	4.6864	3,056.6900	3.0567	(34.776)	0	0	0
2017/03/27	R209	02/11/2017	9.00	Put	Bond Future	3,803.3600	3.8034	5,454.7000	5.4547	43.418	0	0	0
2017/03/27	R209	02/11/2017	9.52	Call	Bond Future	4,601.2700	4.6013	2,989.7100	2.9897	(35.024)	0	0	0
2017/03/27	R209	02/11/2017	10.00	Put	Bond Future	1,176.0800	1.1761	1,932.6300	1.9326	64.328	0	0	3,360
2017/03/27	R209	02/11/2017	8.30	Call	Bond Future	951.2600	0.9513	456.2100	0.4562	(52.042)	0	0	2,800
2017/03/27	R209	02/11/2017	9.00	Call	Bond Future	2,649.6200	2.6496	1,539.4000	1.5394	(41.901)	0	0	2,800
2017/03/27	R209	02/11/2017	9.53	Call	Bond Future	4,643.7800	4.6438	3,023.1100	3.0231	(34.900)	0	0	0
2017/03/27	R210	04/05/2017			Bond Future	187.1143	187.1143	187.1097	187.1097	(0.002)	0.0000	0.0000	1,698
2017/03/27	R210	04/05/2017	192.31	Put	Bond Future	5,195.7000	5.1957	5,200.3000	5.2003	0.089	0	0	0
2017/03/27	R210	04/05/2017	192.33	Put	Bond Future	5,215.7000	5.2157	5,220.3000	5.2203	0.088	0	0	0
2017/03/27	R210	04/05/2017	192.32	Put	Bond Future	5,205.7000	5.2057	5,210.3000	5.2103	0.088	0	0	0
2017/03/27	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R210	03/08/2017	196.29	Put	Bond Future	5,566.9400	5.5669	5,571.3200	5.5713	0.079	0	0	0
2017/03/27	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R210	03/08/2017			Bond Future	190.7231	190.7231	190.7187	190.7187	(0.002)	0.0000	0.0000	0
2017/03/27	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R210	03/08/2017	196.28	Put	Bond Future	5,556.9400	5.5569	5,561.3200	5.5613	0.079	0	0	0
2017/03/27	R210	03/08/2017	196.30	Put	Bond Future	5,576.9400	5.5769	5,581.3200	5.5813	0.079	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
2017/03/27	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	4.9000	0.0049	100.000	0	0	0
2017/03/27	R210	02/11/2017	192.07	Call	Bond Future	11.7100	0.0117	5.1000	0.0051	(56.447)	0	0	0
2017/03/27	R210	02/11/2017			Bond Future	192.0817	192.0817	192.0751	192.0751	(0.003)	0.0000	0.0000	0
2017/03/27	R210	02/11/2017	192.08	Call	Bond Future	1.7100	0.0017	0.0000	0.0000	(100.000)	0	0	0
2017/03/27	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R210	02/11/2017	192.09	Put	Bond Future	8.2900	0.0083	14.9000	0.0149	79.735	0	0	0
2017/03/27	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R212	04/05/2017			Bond Future	149.4891	149.4891	149.4850	149.4850	(0.003)	0.0000	0.0000	3,268
2017/03/27	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R212	04/05/2017	152.23	Put	Bond Future	2,740.9400	2.7409	2,745.0100	2.7450	0.148	0	0	0
2017/03/27	R212	04/05/2017	152.25	Put	Bond Future	2,760.9400	2.7609	2,765.0100	2.7650	0.147	0	0	0
2017/03/27	R212	04/05/2017	152.24	Put	Bond Future	2,750.9400	2.7509	2,755.0100	2.7550	0.148	0	0	0
2017/03/27	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R212	03/08/2017			Bond Future	150.3222	150.3222	150.3184	150.3184	(0.003)	0.0000	0.0000	0
2017/03/27	R212	03/08/2017	153.34	Put	Bond Future	3,017.7900	3.0178	3,021.6300	3.0216	0.127	0	0	0
2017/03/27	R212	03/08/2017	153.36	Put	Bond Future	3,037.7900	3.0378	3,041.6300	3.0416	0.126	0	0	0
2017/03/27	R212	03/08/2017	153.35	Put	Bond Future	3,027.7900	3.0278	3,031.6300	3.0316	0.127	0	0	0
2017/03/27	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R212	02/11/2017			Bond Future	153.3100	153.3100	153.3042	153.3042	(0.004)	0.0000	0.0000	0
2017/03/27	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/27	R212	02/11/2017	152.42	Call	Bond Future	890.0000	0.8900	884.2500	0.8842	(0.646)	0	0	0
2017/03/27	R212	02/11/2017	152.40	Call	Bond Future	910.0000	0.9100	904.2500	0.9042	(0.632)	0	0	0
2017/03/27	R212	02/11/2017	152.41	Call	Bond Future	900.0000	0.9000	894.2500	0.8942	(0.639)	0	0	0
2017/03/27	R213	04/05/2017			Bond Future	8.7996	87.0890	9.1692	84.5146	4.200	0.0000	0.0000	45,131
2017/03/27	R213	04/05/2017	9.35	Put	Bond Future	219.5300	0.2195	756.5400	0.7565	244.618	0	0	0
2017/03/27	R213	04/05/2017	9.37	Put	Bond Future	203.1600	0.2032	711.4300	0.7114	250.182	0	0	0
2017/03/27	R213	04/05/2017	9.35	Call	Bond Future	4,014.0300	4.0140	1,976.6700	1.9767	(50.756)	0	0	0
2017/03/27	R213	04/05/2017	9.36	Put	Bond Future	211.2300	0.2112	733.7700	0.7338	247.380	0	0	0
2017/03/27	R213	04/05/2017	9.36	Call	Bond Future	4,072.5000	4.0725	2,020.6700	2.0207	(50.383)	0	0	0
2017/03/27	R213	04/05/2017	9.37	Call	Bond Future	4,131.1300	4.1311	2,065.0300	2.0650	(50.013)	0	0	0
2017/03/27	R213	03/08/2017	9.33	Put	Bond Future	1,073.2400	1.0732	1,966.3500	1.9663	83.216	0	0	0
2017/03/27	R213	03/08/2017			Bond Future	8.8295	88.7528	9.2107	86.1295	4.316	0.0000	0.0000	0
2017/03/27	R213	03/08/2017	9.35	Put	Bond Future	1,036.9100	1.0369	1,908.9300	1.9089	84.098	0	0	0
2017/03/27	R213	03/08/2017	9.34	Put	Bond Future	1,054.8600	1.0549	1,937.3800	1.9374	83.662	0	0	0
2017/03/27	R213	03/08/2017	9.33	Call	Bond Future	4,495.1600	4.4952	2,765.0300	2.7650	(38.489)	0	0	0
2017/03/27	R213	03/08/2017	9.34	Call	Bond Future	4,543.2100	4.5432	2,802.4900	2.8025	(38.315)	0	0	0
2017/03/27	R213	03/08/2017	9.35	Call	Bond Future	4,591.6300	4.5916	2,840.4100	2.8404	(38.139)	0	0	0
2017/03/27	R213	02/11/2017	9.36	Put	Bond Future	1,650.6100	1.6506	2,638.1400	2.6381	59.828	0	0	0
2017/03/27	R213	02/11/2017			Bond Future	8.8570	86.9450	9.2503	84.2691	4.440	0.0000	0.0000	0
2017/03/27	R213	02/11/2017	9.35	Put	Bond Future	1,671.4800	1.6715	2,667.7100	2.6677	59.602	0	0	0
2017/03/27	R213	02/11/2017	9.36	Call	Bond Future	5,052.3800	5.0524	3,364.0300	3.3640	(33.417)	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
2017/03/27	R213	02/11/2017	9.34	Call	Bond Future	4,962.6700	4.9627	3,291.7700	3.2918	(33.669)	0	0	0
2017/03/27	R213	02/11/2017	9.35	Call	Bond Future	5,007.4500	5.0075	3,327.8000	3.3278	(33.543)	0	0	0
2017/03/27	R213	02/11/2017	9.34	Put	Bond Future	1,692.5700	1.6926	2,697.5500	2.6975	59.376	0	0	0
2017/03/27	R214	04/05/2017	9.58	Put	Bond Future	427.3600	0.4274	1,273.2800	1.2733	197.941	0	0	0
2017/03/27	R214	04/05/2017			Bond Future	9.1657	75.5786	9.5448	72.7833	4.135	0.0000	0.0000	34,975
2017/03/27	R214	04/05/2017	9.57	Put	Bond Future	441.9700	0.4420	1,306.8500	1.3069	195.687	0	0	0
2017/03/27	R214	04/05/2017	9.58	Call	Bond Future	3,473.8900	3.4739	1,524.4900	1.5245	(56.116)	0	0	0
2017/03/27	R214	04/05/2017	9.56	Call	Bond Future	3,361.1100	3.3611	1,449.8700	1.4499	(56.863)	0	0	0
2017/03/27	R214	04/05/2017	9.57	Call	Bond Future	3,417.3600	3.4174	1,486.9200	1.4869	(56.489)	0	0	0
2017/03/27	R214	04/05/2017	9.56	Put	Bond Future	456.9800	0.4570	1,341.0600	1.3411	193.461	0	0	0
2017/03/27	R214	03/08/2017	9.51	Call	Bond Future	4,000.0900	4.0001	2,351.0300	2.3510	(41.226)	0	0	0
2017/03/27	R214	03/08/2017			Bond Future	9.1987	77.0225	9.5879	74.1741	4.231	0.0000	0.0000	0
2017/03/27	R214	03/08/2017	9.52	Call	Bond Future	4,045.9400	4.0459	2,384.9700	2.3850	(41.053)	0	0	0
2017/03/27	R214	03/08/2017	9.53	Call	Bond Future	4,092.1800	4.0922	2,419.3400	2.4193	(40.879)	0	0	0
2017/03/27	R214	03/08/2017	9.51	Put	Bond Future	1,707.4100	1.7074	2,906.8000	2.9068	70.246	0	0	0
2017/03/27	R214	03/08/2017	9.53	Put	Bond Future	1,656.1200	1.6561	2,831.7300	2.8317	70.986	0	0	0
2017/03/27	R214	03/08/2017	9.52	Put	Bond Future	1,681.5100	1.6815	2,868.9900	2.8690	70.620	0	0	0
2017/03/27	R214	02/11/2017	9.60	Call	Bond Future	4,957.0800	4.9571	3,248.5200	3.2485	(34.467)	0	0	0
2017/03/27	R214	02/11/2017			Bond Future	9.2297	75.2379	9.6294	72.3326	4.331	0.0000	0.0000	0
2017/03/27	R214	02/11/2017	9.58	Call	Bond Future	4,868.3400	4.8683	3,178.5900	3.1786	(34.709)	0	0	0
2017/03/27	R214	02/11/2017	9.59	Call	Bond Future	4,912.5300	4.9125	3,213.3500	3.2133	(34.589)	0	0	0
2017/03/27	R214	02/11/2017	9.60	Put	Bond Future	2,259.4200	2.2594	3,456.1500	3.4562	52.966	0	0	0
2017/03/27	R214	02/11/2017	9.58	Put	Bond Future	2,312.2900	2.3123	3,527.8300	3.5278	52.569	0	0	0
2017/03/27	R214	02/11/2017	9.59	Put	Bond Future	2,285.6200	2.2856	3,491.7300	3.4917	52.769	0	0	0
2017/03/27	R248	04/05/2017	9.66	Call	Bond Future	4,692.1300	4.6921	2,168.7500	2.1688	(53.779)	0	0	0
2017/03/27	R248	04/05/2017			Bond Future	9.2213	96.8479	9.6004	93.2746	4.111	0.0000	0.0000	72,722
2017/03/27	R248	04/05/2017	9.67	Call	Bond Future	4,764.1500	4.7642	2,218.5100	2.2185	(53.433)	0	0	0
2017/03/27	R248	04/05/2017	9.65	Put	Bond Future	597.5900	0.5976	1,670.0000	1.6700	179.456	0	0	0
2017/03/27	R248	04/05/2017	9.67	Put	Bond Future	560.9400	0.5609	1,588.5700	1.5886	183.198	0	0	0
2017/03/27	R248	04/05/2017	9.66	Put	Bond Future	579.0200	0.5790	1,628.9100	1.6289	181.322	0	0	0
2017/03/27	R248	04/05/2017	9.65	Call	Bond Future	4,620.4400	4.6204	2,119.5800	2.1196	(54.126)	0	0	0
2017/03/27	R248	03/08/2017			Bond Future	9.2556	98.6982	9.6452	95.0570	4.209	0.0000	0.0000	170
2017/03/27	R248	03/08/2017	9.57	Call	Bond Future	5,312.0600	5.3121	3,203.7900	3.2038	(39.688)	0	0	0
2017/03/27	R248	03/08/2017	9.56	Put	Bond Future	2,388.2900	2.3883	3,935.6700	3.9357	64.790	0	0	0
2017/03/27	R248	03/08/2017	9.58	Put	Bond Future	2,321.1600	2.3212	3,839.6800	3.8397	65.421	0	0	0
2017/03/27	R248	03/08/2017	9.57	Put	Bond Future	2,354.5200	2.3545	3,887.4400	3.8874	65.105	0	0	0
2017/03/27	R248	03/08/2017	9.58	Call	Bond Future	5,370.1200	5.3701	3,247.4500	3.2475	(39.527)	0	0	0
2017/03/27	R248	03/08/2017	9.56	Call	Bond Future	5,254.2500	5.2542	3,160.4400	3.1604	(39.850)	0	0	0
2017/03/27	R248	02/11/2017	9.66	Put	Bond Future	3,107.7500	3.1077	4,640.6600	4.6407	49.325	0	0	0
2017/03/27	R248	02/11/2017			Bond Future	9.2880	96.1978	9.6884	92.4840	4.311	0.0000	0.0000	0
2017/03/27	R248	02/11/2017	9.65	Put	Bond Future	3,141.6900	3.1417	4,685.9700	4.6860	49.154	0	0	0
2017/03/27	R248	02/11/2017	9.64	Call	Bond Future	6,454.6300	6.4546	4,296.4600	4.2965	(33.436)	0	0	0
2017/03/27	R248	02/11/2017	9.65	Call	Bond Future	6,510.5800	6.5106	4,341.0000	4.3410	(33.324)	0	0	0
2017/03/27	R248	02/11/2017	9.66	Call	Bond Future	6,566.7000	6.5667	4,385.7500	4.3857	(33.212)	0	0	0
2017/03/27	R248	02/11/2017	9.64	Put	Bond Future	3,175.9600	3.1760	4,731.6500	4.7317	48.983	0	0	0

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Total											818992	