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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/03/2017 TO 29/03/2017

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
2017/03/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	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
2017/03/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2025	04/05/2017			Bond Future	128.4078	128.4078	128.1745	128.1745	(0.182)	0.0000	0.0000	3,234
2017/03/29	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2025	04/05/2017	132.56	Put	Bond Future	4,152.2300	4.1522	4,385.5400	4.3855	5.619	0	0	0
2017/03/29	2025	04/05/2017	132.58	Put	Bond Future	4,172.2300	4.1722	4,405.5400	4.4055	5.592	0	0	0
2017/03/29	2025	04/05/2017	132.57	Put	Bond Future	4,162.2300	4.1622	4,395.5400	4.3955	5.605	0	0	0
2017/03/29	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2025	03/08/2017			Bond Future	129.5386	129.5386	129.3009	129.3009	(0.183)	0.0000	0.0000	0
2017/03/29	2025	03/08/2017	133.96	Put	Bond Future	4,421.3800	4.4214	4,659.0500	4.6590	5.375	0	0	0
2017/03/29	2025	03/08/2017	133.98	Put	Bond Future	4,441.3800	4.4414	4,679.0500	4.6790	5.351	0	0	0
2017/03/29	2025	03/08/2017	133.97	Put	Bond Future	4,431.3800	4.4314	4,669.0500	4.6690	5.363	0	0	0
2017/03/29	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2025	02/11/2017			Bond Future	132.1103	132.1103	131.8673	131.8673	(0.184)	0.0000	0.0000	0
2017/03/29	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2025	02/11/2017	132.96	Put	Bond Future	849.7300	0.8497	1,092.7100	1.0927	28.595	0	0	0
2017/03/29	2025	02/11/2017	132.98	Put	Bond Future	869.7300	0.8697	1,112.7100	1.1127	27.937	0	0	0
2017/03/29	2025	02/11/2017	132.97	Put	Bond Future	859.7300	0.8597	1,102.7100	1.1027	28.262	0	0	0
2017/03/29	2029	04/05/2017	100.66	Put	Bond Future	676.5900	0.6766	643.0800	0.6431	(4.953)	0	0	0
2017/03/29	2029	04/05/2017			Bond Future	99.9834	99.9834	100.0169	100.0169	0.034	0.0000	0.0000	2,272
2017/03/29	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2029	04/05/2017	100.65	Put	Bond Future	666.5900	0.6666	633.0800	0.6331	(5.027)	0	0	0
2017/03/29	2029	04/05/2017	100.67	Put	Bond Future	686.5900	0.6866	653.0800	0.6531	(4.881)	0	0	0
2017/03/29	2030	04/05/2017	9.33	Call	Bond Future	1,302.0800	1.3021	1,740.2300	1.7402	33.650	0	0	0
2017/03/29	2030	04/05/2017			Bond Future	9.1420	93.6554	9.0795	94.0936	(0.683)	0.0000	0.0000	31,886
2017/03/29	2030	04/05/2017	9.34	Call	Bond Future	1,370.6100	1.3706	1,808.7600	1.8088	31.968	0	0	0
2017/03/29	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2030	04/05/2017	9.32	Call	Bond Future	1,233.4800	1.2335	1,671.6300	1.6716	35.521	0	0	0
2017/03/29	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2030	03/08/2017	9.33	Call	Bond Future	953.8600	0.9539	1,400.3100	1.4003	46.805	0	0	0
2017/03/29	2030	03/08/2017			Bond Future	9.1905	91.4376	9.1259	91.8841	(0.703)	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
2017/03/29	2030	03/08/2017	9.34	Call	Bond Future	1,021.7300	1.0217	1,468.1800	1.4682	43.695	0	0	0
2017/03/29	2030	03/08/2017	9.35	Call	Bond Future	1,089.5200	1.0895	1,535.9700	1.5360	40.977	0	0	0
2017/03/29	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2030	02/11/2017			Bond Future	9.2287	93.2323	9.1620	93.6872	(0.723)	0.0000	0.0000	0
2017/03/29	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2030	02/11/2017	9.34	Call	Bond Future	752.1800	0.7522	1,207.1000	1.2071	60.480	0	0	0
2017/03/29	2030	02/11/2017	9.35	Call	Bond Future	819.3400	0.8193	1,274.2600	1.2743	55.523	0	0	0
2017/03/29	2030	02/11/2017	9.36	Call	Bond Future	886.4200	0.8864	1,341.3400	1.3413	51.321	0	0	0
2017/03/29	2032	04/05/2017	9.45	Call	Bond Future	2,026.6900	2.0267	2,316.2900	2.3163	14.289	0	0	0
2017/03/29	2032	04/05/2017			Bond Future	9.3010	92.4814	9.2387	92.9499	(0.670)	0.0000	0.0000	22,637
2017/03/29	2032	04/05/2017	9.46	Call	Bond Future	2,073.1900	2.0732	2,366.5200	2.3665	14.149	0	0	0
2017/03/29	2032	04/05/2017	9.44	Put	Bond Future	947.7700	0.9478	765.1200	0.7651	(19.272)	0	0	0
2017/03/29	2032	04/05/2017	9.46	Put	Bond Future	893.0200	0.8930	717.8600	0.7179	(19.614)	0	0	0
2017/03/29	2032	04/05/2017	9.45	Put	Bond Future	920.0900	0.9201	741.2000	0.7412	(19.443)	0	0	0
2017/03/29	2032	04/05/2017	9.44	Call	Bond Future	1,980.7200	1.9807	2,266.5600	2.2666	14.431	0	0	0
2017/03/29	2032	03/08/2017	9.43	Put	Bond Future	2,356.7500	2.3568	2,138.5700	2.1386	(9.258)	0	0	0
2017/03/29	2032	03/08/2017			Bond Future	9.3479	94.2480	9.2836	94.7253	(0.688)	0.0000	0.0000	0
2017/03/29	2032	03/08/2017	9.45	Put	Bond Future	2,290.9800	2.2910	2,076.9600	2.0770	(9.342)	0	0	0
2017/03/29	2032	03/08/2017	9.44	Put	Bond Future	2,323.6900	2.3237	2,107.5900	2.1076	(9.300)	0	0	0
2017/03/29	2032	03/08/2017	9.44	Call	Bond Future	3,001.6400	3.0016	3,262.8900	3.2629	8.704	0	0	0
2017/03/29	2032	03/08/2017	9.45	Call	Bond Future	3,042.0700	3.0421	3,305.4000	3.3054	8.656	0	0	0
2017/03/29	2032	03/08/2017	9.43	Call	Bond Future	2,961.4700	2.9615	3,220.6400	3.2206	8.751	0	0	0
2017/03/29	2032	02/11/2017			Bond Future	9.3909	91.9387	9.3246	92.4251	(0.706)	0.0000	0.0000	0
2017/03/29	2032	02/11/2017	9.48	Put	Bond Future	3,043.6300	3.0436	2,822.1200	2.8221	(7.278)	0	0	0
2017/03/29	2032	02/11/2017	9.50	Put	Bond Future	2,978.1800	2.9782	2,759.9600	2.7600	(7.327)	0	0	0
2017/03/29	2032	02/11/2017	9.49	Put	Bond Future	3,010.7700	3.0108	2,790.9100	2.7909	(7.302)	0	0	0
2017/03/29	2032	02/11/2017	9.48	Call	Bond Future	3,691.4300	3.6914	3,956.3000	3.9563	7.175	0	0	0
2017/03/29	2032	02/11/2017	9.49	Call	Bond Future	3,730.8400	3.7308	3,997.3600	3.9974	7.144	0	0	0
2017/03/29	2032	02/11/2017	9.50	Call	Bond Future	3,770.4500	3.7705	4,038.6100	4.0386	7.112	0	0	0
2017/03/29	2033	04/05/2017			Bond Future	105.6267	105.6267	105.6619	105.6619	0.033	0.0000	0.0000	5,778
2017/03/29	2033	04/05/2017	110.83	Put	Bond Future	5,203.2600	5.2033	5,168.1000	5.1681	(0.676)	0	0	0
2017/03/29	2033	04/05/2017	110.85	Put	Bond Future	5,223.2600	5.2233	5,188.1000	5.1881	(0.673)	0	0	0
2017/03/29	2033	04/05/2017	110.84	Put	Bond Future	5,213.2600	5.2133	5,178.1000	5.1781	(0.674)	0	0	0
2017/03/29	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2033	03/08/2017	113.14	Put	Bond Future	5,476.4300	5.4764	5,440.3100	5.4403	(0.660)	0	0	0
2017/03/29	2033	03/08/2017			Bond Future	107.6636	107.6636	107.6997	107.6997	0.034	0.0000	0.0000	0
2017/03/29	2033	03/08/2017	113.13	Put	Bond Future	5,466.4300	5.4664	5,430.3100	5.4303	(0.661)	0	0	0
2017/03/29	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2033	03/08/2017	113.12	Put	Bond Future	5,456.4300	5.4564	5,420.3100	5.4203	(0.662)	0	0	0

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2017/03/29	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2033	02/11/2017			Bond Future	108.7107	108.7107	108.7470	108.7470	0.033	0.0000	0.0000	0
2017/03/29	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2033	02/11/2017	110.07	Put	Bond Future	1,359.2800	1.3593	1,322.9900	1.3230	(2.670)	0	0	0
2017/03/29	2033	02/11/2017	110.09	Put	Bond Future	1,379.2800	1.3793	1,342.9900	1.3430	(2.631)	0	0	0
2017/03/29	2033	02/11/2017	110.08	Put	Bond Future	1,369.2800	1.3693	1,332.9900	1.3330	(2.650)	0	0	0
2017/03/29	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2037	04/05/2017			Bond Future	9.5484	93.0398	9.4910	93.5110	(0.601)	0.0000	0.0000	53,772
2017/03/29	2037	04/05/2017	9.58	Put	Bond Future	1,472.3100	1.4723	1,242.3500	1.2423	(15.619)	0	0	0
2017/03/29	2037	04/05/2017	9.60	Put	Bond Future	1,397.2400	1.3972	1,174.9600	1.1750	(15.909)	0	0	0
2017/03/29	2037	04/05/2017	9.59	Put	Bond Future	1,434.4200	1.4344	1,208.3000	1.2083	(15.764)	0	0	0
2017/03/29	2037	04/05/2017	9.60	Call	Bond Future	1,817.3100	1.8173	2,066.1700	2.0662	13.694	0	0	0
2017/03/29	2037	04/05/2017	9.58	Call	Bond Future	1,729.8600	1.7299	1,971.0400	1.9710	13.942	0	0	0
2017/03/29	2037	04/05/2017	9.59	Call	Bond Future	1,773.2900	1.7733	2,018.3100	2.0183	13.817	0	0	0
2017/03/29	2037	03/08/2017	9.57	Call	Bond Future	2,893.1200	2.8931	3,129.0800	3.1291	8.156	0	0	0
2017/03/29	2037	03/08/2017			Bond Future	9.6009	90.5599	9.5417	91.0400	(0.616)	0.0000	0.0000	160
2017/03/29	2037	03/08/2017	9.58	Call	Bond Future	2,933.5700	2.9336	3,171.5800	3.1716	8.113	0	0	0
2017/03/29	2037	03/08/2017	9.56	Put	Bond Future	3,184.4600	3.1845	2,938.2600	2.9383	(7.731)	0	0	0
2017/03/29	2037	03/08/2017	9.57	Put	Bond Future	3,143.1900	3.1432	2,899.0400	2.8990	(7.768)	0	0	0
2017/03/29	2037	03/08/2017	9.58	Put	Bond Future	3,102.5400	3.1025	2,860.4400	2.8604	(7.803)	0	0	0
2017/03/29	2037	03/08/2017	9.56	Call	Bond Future	2,853.1800	2.8532	3,087.0900	3.0871	8.198	0	0	0
2017/03/29	2037	02/11/2017			Bond Future	9.6441	92.3373	9.5833	92.8265	(0.631)	0.0000	0.0000	0
2017/03/29	2037	02/11/2017	9.66	Call	Bond Future	4,096.8600	4.0969	4,350.0800	4.3501	6.181	0	0	0
2017/03/29	2037	02/11/2017	9.65	Put	Bond Future	4,008.7700	4.0088	3,771.2300	3.7712	(5.926)	0	0	0
2017/03/29	2037	02/11/2017	9.67	Put	Bond Future	3,931.0600	3.9311	3,696.5900	3.6966	(5.965)	0	0	0
2017/03/29	2037	02/11/2017	9.66	Put	Bond Future	3,969.9000	3.9699	3,733.9000	3.7339	(5.945)	0	0	0
2017/03/29	2037	02/11/2017	9.67	Call	Bond Future	4,137.8200	4.1378	4,392.5700	4.3926	6.157	0	0	0
2017/03/29	2037	02/11/2017	9.65	Call	Bond Future	4,055.8100	4.0558	4,307.4900	4.3075	6.205	0	0	0
2017/03/29	2038	04/05/2017	139.77	Put	Bond Future	8,585.8700	8.5859	8,542.0000	8.5420	(0.511)	0	0	0
2017/03/29	2038	04/05/2017			Bond Future	131.1841	131.1841	131.2280	131.2280	0.033	0.0000	0.0000	20,596
2017/03/29	2038	04/05/2017	139.79	Put	Bond Future	8,605.8700	8.6059	8,562.0000	8.5620	(0.510)	0	0	0
2017/03/29	2038	04/05/2017	139.78	Put	Bond Future	8,595.8700	8.5959	8,552.0000	8.5520	(0.510)	0	0	0
2017/03/29	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2038	03/08/2017			Bond Future	132.2002	132.2002	132.2452	132.2452	0.034	0.0000	0.0000	0
2017/03/29	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2038	03/08/2017	141.16	Put	Bond Future	8,959.7500	8.9598	8,914.7600	8.9148	(0.502)	0	0	0
2017/03/29	2038	03/08/2017	141.18	Put	Bond Future	8,979.7500	8.9798	8,934.7600	8.9348	(0.501)	0	0	0
2017/03/29	2038	03/08/2017	141.17	Put	Bond Future	8,969.7500	8.9698	8,924.7600	8.9248	(0.502)	0	0	0
2017/03/29	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2038	02/11/2017			Bond Future	134.8247	134.8247	134.8701	134.8701	0.034	0.0000	0.0000	0
2017/03/29	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2038	02/11/2017	136.82	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
2017/03/29	2038	02/11/2017	136.82	Put	Bond Future	1,995.2800	1.9953	1,949.8600	1.9499	(2.276)	0	0	0
2017/03/29	2038	02/11/2017	136.80	Put	Bond Future	1,975.2800	1.9753	1,929.8600	1.9299	(2.299)	0	0	0
2017/03/29	2038	02/11/2017	136.81	Put	Bond Future	1,985.2800	1.9853	1,939.8600	1.9399	(2.288)	0	0	0
2017/03/29	2040	04/05/2017			Bond Future	9.5780	97.0950	9.5207	97.6021	(0.599)	0.0000	0.0000	9,680
2017/03/29	2040	04/05/2017	9.62	Put	Bond Future	1,583.4100	1.5834	1,339.1900	1.3392	(15.424)	0	0	0
2017/03/29	2040	04/05/2017	9.64	Put	Bond Future	1,504.0200	1.5040	1,267.8400	1.2678	(15.703)	0	0	0
2017/03/29	2040	04/05/2017	9.63	Put	Bond Future	1,543.4000	1.5434	1,303.2100	1.3032	(15.562)	0	0	0
2017/03/29	2040	04/05/2017	9.62	Call	Bond Future	1,951.4600	1.9515	2,214.3400	2.2143	13.471	0	0	0
2017/03/29	2040	04/05/2017	9.63	Call	Bond Future	1,998.8200	1.9988	2,265.7300	2.2657	13.353	0	0	0
2017/03/29	2040	04/05/2017	9.64	Call	Bond Future	2,046.6800	2.0467	2,317.6000	2.3176	13.237	0	0	0
2017/03/29	2040	03/08/2017			Bond Future	9.6297	94.4420	9.5706	94.9587	(0.614)	0.0000	0.0000	0
2017/03/29	2040	03/08/2017	9.61	Put	Bond Future	3,409.6600	3.4097	3,149.5300	3.1495	(7.629)	0	0	0
2017/03/29	2040	03/08/2017	9.63	Put	Bond Future	3,322.9700	3.3230	3,067.1400	3.0671	(7.699)	0	0	0
2017/03/29	2040	03/08/2017	9.62	Put	Bond Future	3,365.9900	3.3660	3,108.0100	3.1080	(7.664)	0	0	0
2017/03/29	2040	03/08/2017	9.61	Call	Bond Future	3,238.3000	3.2383	3,494.8300	3.4948	7.922	0	0	0
2017/03/29	2040	03/08/2017	9.62	Call	Bond Future	3,281.8500	3.2819	3,540.5300	3.5405	7.882	0	0	0
2017/03/29	2040	03/08/2017	9.63	Call	Bond Future	3,325.9300	3.3259	3,586.7600	3.5868	7.842	0	0	0
2017/03/29	2040	02/11/2017			Bond Future	9.6723	96.2956	9.6115	96.8222	(0.628)	0.0000	0.0000	0
2017/03/29	2040	02/11/2017	9.66	Call	Bond Future	4,386.1500	4.3862	4,654.3400	4.6543	6.114	0	0	0
2017/03/29	2040	02/11/2017	9.65	Put	Bond Future	4,535.0000	4.5350	4,275.0300	4.2750	(5.733)	0	0	0
2017/03/29	2040	02/11/2017	9.67	Put	Bond Future	4,449.3100	4.4493	4,192.6000	4.1926	(5.770)	0	0	0
2017/03/29	2040	02/11/2017	9.66	Put	Bond Future	4,491.9900	4.4920	4,233.6500	4.2337	(5.751)	0	0	0
2017/03/29	2040	02/11/2017	9.67	Call	Bond Future	4,429.8100	4.4298	4,699.6300	4.6996	6.091	0	0	0
2017/03/29	2040	02/11/2017	9.65	Call	Bond Future	4,342.6900	4.3427	4,609.2500	4.6093	6.138	0	0	0
2017/03/29	2044	04/05/2017			Bond Future	9.6125	94.1002	9.5552	94.6121	(0.596)	0.0000	0.0000	23,791
2017/03/29	2044	04/05/2017	9.67	Call	Bond Future	2,068.2800	2.0683	2,339.4300	2.3394	13.110	0	0	0
2017/03/29	2044	04/05/2017	9.66	Put	Bond Future	1,599.6400	1.5996	1,354.8800	1.3549	(15.301)	0	0	0
2017/03/29	2044	04/05/2017	9.68	Put	Bond Future	1,520.1700	1.5202	1,283.4100	1.2834	(15.575)	0	0	0
2017/03/29	2044	04/05/2017	9.67	Put	Bond Future	1,559.5300	1.5595	1,318.7800	1.3188	(15.437)	0	0	0
2017/03/29	2044	04/05/2017	9.68	Call	Bond Future	2,116.9000	2.1169	2,392.0400	2.3920	12.997	0	0	0
2017/03/29	2044	04/05/2017	9.66	Call	Bond Future	2,020.2800	2.0203	2,287.4200	2.2874	13.223	0	0	0
2017/03/29	2044	03/08/2017			Bond Future	9.6629	91.5153	9.6039	92.0369	(0.611)	0.0000	0.0000	0
2017/03/29	2044	03/08/2017	9.62	Put	Bond Future	3,594.9000	3.5949	3,327.5800	3.3276	(7.436)	0	0	0
2017/03/29	2044	03/08/2017	9.64	Put	Bond Future	3,505.1000	3.5051	3,242.0900	3.2421	(7.504)	0	0	0
2017/03/29	2044	03/08/2017	9.63	Put	Bond Future	3,549.7800	3.5498	3,284.6200	3.2846	(7.470)	0	0	0
2017/03/29	2044	03/08/2017	9.64	Call	Bond Future	3,303.6100	3.3036	3,562.1800	3.5622	7.827	0	0	0
2017/03/29	2044	03/08/2017	9.62	Call	Bond Future	3,216.5100	3.2165	3,470.7700	3.4708	7.905	0	0	0
2017/03/29	2044	03/08/2017	9.63	Call	Bond Future	3,259.9100	3.2599	3,516.3300	3.5163	7.866	0	0	0
2017/03/29	2044	02/11/2017	9.68	Call	Bond Future	4,449.2000	4.4492	4,718.4500	4.7185	6.052	0	0	0
2017/03/29	2044	02/11/2017			Bond Future	9.7045	93.3116	9.6439	93.8431	(0.625)	0.0000	0.0000	0
2017/03/29	2044	02/11/2017	9.66	Call	Bond Future	4,361.8200	4.3618	4,627.8100	4.6278	6.098	0	0	0
2017/03/29	2044	02/11/2017	9.67	Call	Bond Future	4,405.4100	4.4054	4,673.0300	4.6730	6.075	0	0	0
2017/03/29	2044	02/11/2017	9.66	Put	Bond Future	4,751.4000	4.7514	4,485.8600	4.4859	(5.589)	0	0	0
2017/03/29	2044	02/11/2017	9.68	Put	Bond Future	4,663.3000	4.6633	4,401.0200	4.4010	(5.624)	0	0	0
2017/03/29	2044	02/11/2017	9.67	Put	Bond Future	4,707.1800	4.7072	4,443.2700	4.4433	(5.607)	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
2017/03/29	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2046	04/05/2017			Bond Future	129.6802	129.6802	129.7237	129.7237	0.034	0.0000	0.0000	20,203
2017/03/29	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2046	04/05/2017	138.32	Put	Bond Future	8,639.8100	8.6398	8,596.3300	8.5963	(0.503)	0	0	0
2017/03/29	2046	04/05/2017	138.34	Put	Bond Future	8,659.8100	8.6598	8,616.3300	8.6163	(0.502)	0	0	0
2017/03/29	2046	04/05/2017	138.33	Put	Bond Future	8,649.8100	8.6498	8,606.3300	8.6063	(0.503)	0	0	0
2017/03/29	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2046	03/08/2017	141.17	Put	Bond Future	8,989.1300	8.9891	8,944.7000	8.9447	(0.494)	0	0	0
2017/03/29	2046	03/08/2017			Bond Future	132.1809	132.1809	132.2253	132.2253	0.034	0.0000	0.0000	0
2017/03/29	2046	03/08/2017	141.19	Put	Bond Future	9,009.1300	9.0091	8,964.7000	8.9647	(0.493)	0	0	0
2017/03/29	2046	03/08/2017	141.18	Put	Bond Future	8,999.1300	8.9991	8,954.7000	8.9547	(0.494)	0	0	0
2017/03/29	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2046	02/11/2017			Bond Future	133.2009	133.2009	133.2454	133.2454	0.033	0.0000	0.0000	0
2017/03/29	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2046	02/11/2017	136.30	Put	Bond Future	3,099.1000	3.0991	3,054.5900	3.0546	(1.436)	0	0	0
2017/03/29	2046	02/11/2017	136.32	Put	Bond Future	3,119.1000	3.1191	3,074.5900	3.0746	(1.427)	0	0	0
2017/03/29	2046	02/11/2017	136.31	Put	Bond Future	3,109.1000	3.1091	3,064.5900	3.0646	(1.432)	0	0	0
2017/03/29	2050	04/05/2017			Bond Future	139.1263	139.1263	138.8538	138.8538	(0.196)	0.0000	0.0000	24,094
2017/03/29	2050	04/05/2017	147.83	Put	Bond Future	8,703.7500	8.7038	8,976.2000	8.9762	3.130	0	0	0
2017/03/29	2050	04/05/2017	147.85	Put	Bond Future	8,723.7500	8.7238	8,996.2000	8.9962	3.123	0	0	0
2017/03/29	2050	04/05/2017	147.84	Put	Bond Future	8,713.7500	8.7138	8,986.2000	8.9862	3.127	0	0	0
2017/03/29	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2050	03/08/2017			Bond Future	140.1303	140.1303	139.8530	139.8530	(0.198)	0.0000	0.0000	0
2017/03/29	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2050	03/08/2017	149.22	Put	Bond Future	9,089.6900	9.0897	9,367.0400	9.3670	3.051	0	0	0
2017/03/29	2050	03/08/2017	149.24	Put	Bond Future	9,109.6900	9.1097	9,387.0400	9.3870	3.045	0	0	0
2017/03/29	2050	03/08/2017	149.23	Put	Bond Future	9,099.6900	9.0997	9,377.0400	9.3770	3.048	0	0	0
2017/03/29	2050	02/11/2017	144.66	Put	Bond Future	1,747.7300	1.7477	2,031.4600	2.0315	16.234	0	0	0
2017/03/29	2050	02/11/2017	144.67	Put	Bond Future	1,757.7300	1.7577	2,041.4600	2.0415	16.142	0	0	0
2017/03/29	2050	02/11/2017			Bond Future	142.9123	142.9123	142.6285	142.6285	(0.199)	0.0000	0.0000	0
2017/03/29	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	2050	02/11/2017	144.65	Put	Bond Future	1,737.7300	1.7377	2,021.4600	2.0215	16.328	0	0	0
2017/03/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	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
2017/03/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	AL37	04/05/2017			Index Future	530.2130	530.2130	531.4910	531.4910	0.241	0.0000	0.0000	1
2017/03/29	AL37	03/08/2017			Index Future	540.3400	540.3400	541.6430	541.6430	0.241	0.0000	0.0000	0
2017/03/29	AL37	02/11/2017			Index Future	550.9420	550.9420	552.2690	552.2690	0.241	0.0000	0.0000	0
2017/03/29	AL7T	04/05/2017			Index Future	611.1610	611.1610	613.4100	613.4100	0.368	0.0000	0.0000	0
2017/03/29	AL7T	03/08/2017			Index Future	622.8350	622.8350	625.1260	625.1260	0.368	0.0000	0.0000	0
2017/03/29	AL7T	02/11/2017			Index Future	635.0550	635.0550	637.3910	637.3910	0.368	0.0000	0.0000	0
2017/03/29	ALBI	04/05/2017			Index Future	554.7420	554.7420	557.0700	557.0700	0.420	0.0000	0.0000	593
2017/03/29	ALBI	03/08/2017			Index Future	565.3380	565.3380	567.7100	567.7100	0.420	0.0000	0.0000	0
2017/03/29	ALBI	02/11/2017			Index Future	576.4310	576.4310	578.8490	578.8490	0.419	0.0000	0.0000	0
2017/03/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/29	EL28	04/05/2017			Bond Future	128.2241	128.2241	128.6436	128.6436	0.327	0.0000	0.0000	0
2017/03/29	EL28	04/05/2017	137.90	Put	Bond Future	9,675.8900	9.6759	9,256.3900	9.2564	(4.336)	0	0	0
2017/03/29	EL28	04/05/2017	137.92	Put	Bond Future	9,695.8900	9.6959	9,276.3900	9.2764	(4.327)	0	0	0
2017/03/29	EL28	04/05/2017	137.91	Put	Bond Future	9,685.8900	9.6859	9,266.3900	9.2664	(4.331)	0	0	0
2017/03/29	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	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
2017/03/29	EL28	03/08/2017			Bond Future	130.6967		130.6967	131.1245	0.327	0.0000	0.0000	0
2017/03/29	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	EL28	03/08/2017	135.16	Put	Bond Future	4,463.3500	4.4633	4,035.4600	4.0355	(9.587)	0	0	0
2017/03/29	EL28	03/08/2017	135.18	Put	Bond Future	4,483.3500	4.4833	4,055.4600	4.0555	(9.544)	0	0	0
2017/03/29	EL28	03/08/2017	135.17	Put	Bond Future	4,473.3500	4.4733	4,045.4600	4.0455	(9.565)	0	0	0
2017/03/29	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	EL28	02/11/2017			Bond Future	131.5242	131.5242	131.9600	131.9600	0.331	0.0000	0.0000	0
2017/03/29	EL28	02/11/2017	133.87	Put	Bond Future	2,345.7700	2.3458	1,910.0000	1.9100	(18.577)	0	0	0
2017/03/29	EL28	02/11/2017	133.89	Put	Bond Future	2,365.7700	2.3658	1,930.0000	1.9300	(18.420)	0	0	0
2017/03/29	EL28	02/11/2017	133.88	Put	Bond Future	2,355.7700	2.3558	1,920.0000	1.9200	(18.498)	0	0	0
2017/03/29	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	ES33	04/05/2017			Bond Future	10.5049	77.8595	10.4465	78.2317	(0.555)	0.0000	0.0000	9,466
2017/03/29	ES33	04/05/2017	10.55	Call	Bond Future	286.0900	0.2861	658.3200	0.6583	130.109	0	0	0
2017/03/29	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	ES33	04/05/2017	10.56	Call	Bond Future	349.2700	0.3493	721.5000	0.7215	106.574	0	0	0
2017/03/29	ES33	04/05/2017	10.54	Call	Bond Future	222.8400	0.2228	595.0700	0.5951	167.039	0	0	0
2017/03/29	ES33	03/08/2017			Bond Future	10.5857	79.3467	10.5254	79.7260	(0.569)	0.0000	0.0000	0
2017/03/29	ES33	03/08/2017	10.53	Put	Bond Future	350.2400	0.3502	0.0000	0.0000	(100.000)	0	0	0
2017/03/29	ES33	03/08/2017	10.55	Put	Bond Future	224.1400	0.2241	0.0000	0.0000	(100.000)	0	0	0
2017/03/29	ES33	03/08/2017	10.54	Put	Bond Future	287.1500	0.2871	0.0000	0.0000	(100.000)	0	0	0
2017/03/29	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	155.0900	0.1551	100.000	0	0	0
2017/03/29	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	28.9900	0.0290	100.000	0	0	0
2017/03/29	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	92.0800	0.0921	100.000	0	0	0
2017/03/29	ES33	02/11/2017	10.66	Put	Bond Future	36.4400	0.0364	0.0000	0.0000	(100.000)	0	0	0
2017/03/29	ES33	02/11/2017			Bond Future	10.6659	77.1110	10.6037	77.4975	(0.584)	0.0000	0.0000	0
2017/03/29	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	349.9900	0.3500	100.000	0	0	0
2017/03/29	ES33	02/11/2017	10.67	Call	Bond Future	25.4200	0.0254	411.8500	0.4119	1520.181	0	0	0
2017/03/29	ES33	02/11/2017	10.68	Call	Bond Future	87.2000	0.0872	473.6300	0.4736	443.154	0	0	0
2017/03/29	ES42	04/05/2017			Bond Future	10.6559	81.6014	10.5973	82.0295	(0.549)	0.0000	0.0000	8,777
2017/03/29	ES42	03/08/2017			Bond Future	10.7353	83.1602	10.6749	83.5964	(0.563)	0.0000	0.0000	0
2017/03/29	ES42	02/11/2017			Bond Future	10.8133	80.5302	10.7509	80.9747	(0.577)	0.0000	0.0000	0
2017/03/29	GOVI	04/05/2017			GOVI	552.7250	552.7250	555.0460	555.0460	0.420	0.0000	0.0000	400
2017/03/29	GOVI	04/05/2017	262.19	Call	GOVI	2,905,350.0000	290.5350	2,928,560.0000	292.8560	0.799	0	0	0
2017/03/29	GOVI	04/05/2017	262.20	Call	GOVI	2,905,250.0000	290.5250	2,928,460.0000	292.8460	0.799	0	0	0
2017/03/29	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	GOVI	04/05/2017	262.18	Call	GOVI	2,905,450.0000	290.5450	2,928,660.0000	292.8660	0.799	0	0	0
2017/03/29	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	GOVI	03/08/2017			GOVI	563.2820	563.2820	565.6480	565.6480	0.420	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
2017/03/29	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	GOVI	03/08/2017	561.09	Call	GOVI	21,920.0000	2.1920	45,580.0000	4.5580	107.938	0	0	0
2017/03/29	GOVI	03/08/2017	561.10	Call	GOVI	21,820.0000	2.1820	45,480.0000	4.5480	108.433	0	0	0
2017/03/29	GOVI	03/08/2017	561.11	Call	GOVI	21,720.0000	2.1720	45,380.0000	4.5380	108.932	0	0	0
2017/03/29	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	GOVI	02/11/2017			GOVI	574.3340	574.3340	576.7460	576.7460	0.420	0.0000	0.0000	0
2017/03/29	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	GOVI	02/11/2017	572.44	Call	GOVI	18,940.0000	1.8940	43,060.0000	4.3060	127.350	0	0	0
2017/03/29	GOVI	02/11/2017	572.45	Call	GOVI	18,840.0000	1.8840	42,960.0000	4.2960	128.025	0	0	0
2017/03/29	GOVI	02/11/2017	572.46	Call	GOVI	18,740.0000	1.8740	42,860.0000	4.2860	128.709	0	0	0
2017/03/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/29	IGOV	04/05/2017			Index Future	249.7130	249.7130	249.4030	249.4030	(0.124)	0.0000	0.0000	925
2017/03/29	IGOV	03/08/2017			Index Future	254.5280	254.5280	254.2120	254.2120	(0.124)	0.0000	0.0000	297
2017/03/29	IGOV	02/11/2017			Index Future	259.5800	259.5800	259.2570	259.2570	(0.124)	0.0000	0.0000	0
2017/03/29	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/03/29	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/03/29	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/03/29	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/03/29	IS01	21/09/2017			Interest Rate Swap	99.6174	99.6174	99.6177	99.6177	0.000	0.0000	0.0000	0
2017/03/29	IS01	21/12/2017			Interest Rate Swap	99.8483	99.8483	99.8505	99.8505	0.002	0.0000	0.0000	0
2017/03/29	IS01	15/03/2018			Interest Rate Swap	99.8418	99.8418	99.8490	99.8490	0.007	0.0000	0.0000	0
2017/03/29	IS01	21/06/2018			Interest Rate Swap	100.0745	100.0745	100.0829	100.0829	0.008	0.0000	0.0000	0
2017/03/29	IS02	18/12/2017			Interest Rate Swap	99.8753	99.8753	99.8772	99.8772	0.002	0.0000	0.0000	0
2017/03/29	IS02	16/03/2018			Interest Rate Swap	99.1248	99.1248	99.1322	99.1322	0.007	0.0000	0.0000	0
2017/03/29	IS02	15/06/2018			Interest Rate Swap	98.7602	98.7602	98.7688	98.7688	0.009	0.0000	0.0000	0
2017/03/29	IS02	21/09/2018			Interest Rate Swap	98.7788	98.7788	98.7902	98.7902	0.012	0.0000	0.0000	0
2017/03/29	IS02	21/12/2018			Interest Rate Swap	99.2400	99.2400	99.2500	99.2500	0.010	0.0000	0.0000	0
2017/03/29	IS02	15/03/2019			Interest Rate Swap	99.7161	99.7161	99.7139	99.7139	(0.002)	0.0000	0.0000	0
2017/03/29	IS02	21/06/2019			Interest Rate Swap	100.2012	100.2012	100.1863	100.1863	(0.015)	0.0000	0.0000	0
2017/03/29	IS05	17/12/2020			Interest Rate Swap	97.3091	97.3091	97.2653	97.2653	(0.045)	0.0000	0.0000	0
2017/03/29	IS05	16/03/2021			Interest Rate Swap	96.6245	96.6245	96.5761	96.5761	(0.050)	0.0000	0.0000	0
2017/03/29	IS05	15/06/2021			Interest Rate Swap	95.9056	95.9056	95.8579	95.8579	(0.050)	0.0000	0.0000	0
2017/03/29	IS05	21/09/2021			Interest Rate Swap	96.1573	96.1573	96.1156	96.1156	(0.043)	0.0000	0.0000	0
2017/03/29	IS05	21/12/2021			Interest Rate Swap	98.3951	98.3951	98.3597	98.3597	(0.036)	0.0000	0.0000	51
2017/03/29	IS05	15/03/2022			Interest Rate Swap	98.5867	98.5867	98.5542	98.5542	(0.033)	0.0000	0.0000	0
2017/03/29	IS05	21/06/2022			Interest Rate Swap	99.8285	99.8285	99.7937	99.7937	(0.035)	0.0000	0.0000	0
2017/03/29	IS10	17/12/2025			Interest Rate Swap	96.9724	96.9724	96.9834	96.9834	0.011	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
2017/03/29	IS10	16/03/2026			Interest Rate Swap	94.0431	94.0431	94.0534	94.0534	0.011	0.0000	0.0000	0
2017/03/29	IS10	15/06/2026			Interest Rate Swap	92.8236	92.8236	92.8408	92.8408	0.019	0.0000	0.0000	0
2017/03/29	IS10	21/09/2026			Interest Rate Swap	94.9523	94.9523	94.9839	94.9839	0.033	0.0000	0.0000	0
2017/03/29	IS10	21/12/2026			Interest Rate Swap	98.6689	98.6689	98.7140	98.7140	0.046	0.0000	0.0000	0
2017/03/29	IS10	15/03/2027			Interest Rate Swap	97.2716	97.2716	97.3242	97.3242	0.054	0.0000	0.0000	0
2017/03/29	IS10	21/06/2027			Interest Rate Swap	99.3120	99.3120	99.3638	99.3638	0.052	0.0000	0.0000	0
2017/03/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/29	JBAF	19/04/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/29	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/29	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/29	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/29	JBAF	16/08/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/29	JBAF	20/09/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/29	JBAF	20/12/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/29	JBAF	20/03/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/03/29	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/29	JBAF	19/09/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/29	JBAF	19/12/2018			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/29	JBAF	20/03/2019			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/29	R023	04/05/2017	8.61	Call	Bond Future	1,824.7900	1.8248	2,031.2600	2.0313	11.315	0	0	0
2017/03/29	R023	04/05/2017			Bond Future	8.2429	99.2162	8.1858	99.4724	(0.692)	0.0000	0.0000	19,407
2017/03/29	R023	04/05/2017	8.59	Call	Bond Future	1,753.7800	1.7538	1,956.8900	1.9569	11.581	0	0	0
2017/03/29	R023	04/05/2017	8.60	Call	Bond Future	1,789.1500	1.7891	1,993.9600	1.9940	11.447	0	0	0
2017/03/29	R023	04/05/2017	8.59	Put	Bond Future	212.7000	0.2127	159.5900	0.1596	(24.969)	0	0	0
2017/03/29	R023	04/05/2017	8.61	Put	Bond Future	195.8300	0.1958	146.0800	0.1461	(25.405)	0	0	0
2017/03/29	R023	04/05/2017	8.60	Put	Bond Future	204.1200	0.2041	152.7100	0.1527	(25.186)	0	0	0
2017/03/29	R023	03/08/2017	8.60	Put	Bond Future	764.6600	0.7647	676.9100	0.6769	(11.476)	0	0	0
2017/03/29	R023	03/08/2017			Bond Future	8.2675	101.1114	8.2073	101.3724	(0.728)	0.0000	0.0000	0
2017/03/29	R023	03/08/2017	8.59	Put	Bond Future	778.5100	0.7785	689.5900	0.6896	(11.422)	0	0	0
2017/03/29	R023	03/08/2017	8.60	Call	Bond Future	2,190.7100	2.1907	2,363.9800	2.3640	7.909	0	0	0
2017/03/29	R023	03/08/2017	8.58	Call	Bond Future	2,133.7800	2.1338	2,304.7000	2.3047	8.010	0	0	0
2017/03/29	R023	03/08/2017	8.59	Call	Bond Future	2,162.0500	2.1621	2,334.1500	2.3341	7.960	0	0	0
2017/03/29	R023	03/08/2017	8.58	Put	Bond Future	792.7800	0.7928	702.6800	0.7027	(11.365)	0	0	0
2017/03/29	R023	02/11/2017	8.56	Call	Bond Future	2,195.9000	2.1959	2,360.8800	2.3609	7.513	0	0	0
2017/03/29	R023	02/11/2017			Bond Future	8.2877	99.1639	8.2241	99.4298	(0.768)	0.0000	0.0000	0
2017/03/29	R023	02/11/2017	8.58	Call	Bond Future	2,247.4300	2.2474	2,414.4900	2.4145	7.433	0	0	0
2017/03/29	R023	02/11/2017	8.57	Call	Bond Future	2,221.7400	2.2217	2,387.7500	2.3878	7.472	0	0	0
2017/03/29	R023	02/11/2017	8.56	Put	Bond Future	1,068.4900	1.0685	967.6000	0.9676	(9.442)	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
2017/03/29	R023	02/11/2017	8.58	Put	Bond Future	1,037.8300	1.0378	939.0200	0.9390	(9.521)	0	0	0
2017/03/29	R023	02/11/2017	8.57	Put	Bond Future	1,053.2300	1.0532	953.3700	0.9534	(9.481)	0	0	0
2017/03/29	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R035	04/05/2017			Bond Future	9.4714	96.5785	9.4091	97.0915	(0.658)	0.0000	0.0000	8,195
2017/03/29	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R035	04/05/2017	9.55	Call	Bond Future	640.8200	0.6408	1,153.8300	1.1538	80.055	0	0	0
2017/03/29	R035	04/05/2017	9.53	Call	Bond Future	478.3300	0.4783	991.3400	0.9913	107.250	0	0	0
2017/03/29	R035	04/05/2017	9.54	Call	Bond Future	559.6300	0.5596	1,072.6400	1.0726	91.669	0	0	0
2017/03/29	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R035	03/08/2017			Bond Future	9.5195	98.4234	9.4553	98.9461	(0.675)	0.0000	0.0000	0
2017/03/29	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R035	03/08/2017	9.50	Put	Bond Future	158.1400	0.1581	0.0000	0.0000	(100.000)	0	0	0
2017/03/29	R035	03/08/2017	9.51	Put	Bond Future	76.9500	0.0770	0.0000	0.0000	(100.000)	0	0	0
2017/03/29	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	364.5500	0.3645	100.000	0	0	0
2017/03/29	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	445.7400	0.4457	100.000	0	0	0
2017/03/29	R035	03/08/2017	9.52	Call	Bond Future	4.1300	0.0041	526.8200	0.5268	12655.932	0	0	0
2017/03/29	R035	02/11/2017			Bond Future	9.5660	95.8524	9.4998	96.3850	(0.692)	0.0000	0.0000	0
2017/03/29	R035	02/11/2017	9.60	Call	Bond Future	272.1200	0.2721	804.7500	0.8047	195.733	0	0	0
2017/03/29	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R035	02/11/2017	9.61	Call	Bond Future	351.8600	0.3519	884.4900	0.8845	151.376	0	0	0
2017/03/29	R035	02/11/2017	9.59	Call	Bond Future	192.2800	0.1923	724.9100	0.7249	277.007	0	0	0
2017/03/29	R186	04/05/2017	8.95	Put	Bond Future	635.6600	0.6357	494.9300	0.4949	(22.139)	0	0	5,209
2017/03/29	R186	04/05/2017			Bond Future	8.7499	115.2140	8.6874	115.6453	(0.714)	8.8970	8.8870	109,710
2017/03/29	R186	04/05/2017	8.89	Put	Bond Future	775.0500	0.7750	612.6300	0.6126	(20.956)	0	0	0
2017/03/29	R186	04/05/2017	8.94	Put	Bond Future	657.4600	0.6575	513.2100	0.5132	(21.940)	0	0	500
2017/03/29	R186	04/05/2017	9.20	Call	Bond Future	3,295.1700	3.2952	3,658.1700	3.6582	11.016	0	0	0
2017/03/29	R186	04/05/2017	8.91	Put	Bond Future	726.2600	0.7263	571.2100	0.5712	(21.349)	0	0	0
2017/03/29	R186	04/05/2017	8.70	Put	Bond Future	1,364.3300	1.3643	1,127.3000	1.1273	(17.373)	0	0	0
2017/03/29	R186	04/05/2017	8.90	Put	Bond Future	750.3600	0.7504	591.6400	0.5916	(21.153)	0	0	0
2017/03/29	R186	04/05/2017	8.44	Put	Bond Future	2,557.7900	2.5578	2,224.4500	2.2244	(13.032)	0	0	0
2017/03/29	R186	04/05/2017	8.91	Call	Bond Future	1,822.1900	1.8222	2,098.4700	2.0985	15.162	0	0	0
2017/03/29	R186	04/05/2017	8.98	Call	Bond Future	2,144.1000	2.1441	2,445.0000	2.4450	14.034	0	0	0
2017/03/29	R186	04/05/2017	9.20	Put	Bond Future	250.9500	0.2509	182.6200	0.1826	(27.229)	0	0	5,209
2017/03/29	R186	04/05/2017	8.70	Call	Bond Future	1,019.9400	1.0199	1,214.2400	1.2142	19.050	0	0	500
2017/03/29	R186	04/05/2017	8.89	Call	Bond Future	1,734.8900	1.7349	2,003.8000	2.0038	15.500	0	0	0
2017/03/29	R186	04/05/2017	8.94	Call	Bond Future	1,957.1100	1.9571	2,244.1900	2.2442	14.669	0	0	0
2017/03/29	R186	04/05/2017	8.98	Put	Bond Future	573.6100	0.5736	443.1800	0.4432	(22.738)	0	0	0
2017/03/29	R186	04/05/2017	8.95	Call	Bond Future	2,003.1100	2.0031	2,293.7100	2.2937	14.507	0	0	0
2017/03/29	R186	04/05/2017	8.90	Call	Bond Future	1,778.2700	1.7783	2,050.8800	2.0509	15.330	0	0	0
2017/03/29	R186	04/05/2017	8.44	Call	Bond Future	394.9900	0.3950	492.9800	0.4930	24.808	0	0	500
2017/03/29	R186	03/08/2017	8.93	Put	Bond Future	1,803.1700	1.8032	1,614.8700	1.6149	(10.443)	0	0	0
2017/03/29	R186	03/08/2017	9.35	Call	Bond Future	4,576.5300	4.5765	4,904.0300	4.9040	7.156	0	0	0
2017/03/29	R186	03/08/2017			Bond Future	8.7912	112.1119	8.7262	112.5514	(0.740)	0.0000	0.0000	133
2017/03/29	R186	03/08/2017	8.92	Put	Bond Future	1,831.3700	1.8314	1,641.0300	1.6410	(10.393)	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
2017/03/29	R186	03/08/2017	9.50	Call	Bond Future	5,322.8600	5.3229	5,672.1300	5.6721	6.562	0	0	0
2017/03/29	R186	03/08/2017	8.85	Put	Bond Future	2,037.4300	2.0374	1,832.6200	1.8326	(10.052)	0	0	750
2017/03/29	R186	03/08/2017	8.93	Call	Bond Future	2,733.8500	2.7338	2,985.0400	2.9850	9.188	0	0	0
2017/03/29	R186	03/08/2017	8.91	Call	Bond Future	2,657.1600	2.6572	2,904.2600	2.9043	9.299	0	0	0
2017/03/29	R186	03/08/2017	8.92	Call	Bond Future	2,695.3600	2.6954	2,944.5100	2.9445	9.244	0	0	0
2017/03/29	R186	03/08/2017	9.50	Put	Bond Future	678.8700	0.6789	588.6500	0.5887	(13.290)	0	0	6,500
2017/03/29	R186	03/08/2017	9.35	Put	Bond Future	893.2000	0.8932	781.2100	0.7812	(12.538)	0	0	750
2017/03/29	R186	03/08/2017	8.85	Call	Bond Future	2,433.0900	2.4331	2,667.7700	2.6678	9.645	0	0	0
2017/03/29	R186	03/08/2017	8.91	Put	Bond Future	1,859.9100	1.8599	1,667.5200	1.6675	(10.344)	0	0	0
2017/03/29	R186	02/11/2017	8.89	Put	Bond Future	2,715.1300	2.7151	2,506.1500	2.5062	(7.697)	0	0	0
2017/03/29	R186	02/11/2017	8.88	Call	Bond Future	3,106.9900	3.1070	3,344.1500	3.3442	7.633	0	0	0
2017/03/29	R186	02/11/2017			Bond Future	8.8250	114.3121	8.7574	114.7598	(0.767)	0.0000	0.0000	0
2017/03/29	R186	02/11/2017	8.89	Call	Bond Future	3,142.4900	3.1425	3,381.2400	3.3812	7.597	0	0	0
2017/03/29	R186	02/11/2017	8.90	Call	Bond Future	3,178.2000	3.1782	3,418.5400	3.4185	7.562	0	0	0
2017/03/29	R186	02/11/2017	8.88	Put	Bond Future	2,745.2800	2.7453	2,534.7100	2.5347	(7.670)	0	0	0
2017/03/29	R186	02/11/2017	8.90	Put	Bond Future	2,685.2400	2.6852	2,477.8500	2.4778	(7.723)	0	0	0
2017/03/29	R197	04/05/2017	308.58	Put	Bond Future	8,727.2100	8.7272	8,628.4300	8.6284	(1.132)	0	0	0
2017/03/29	R197	04/05/2017			Bond Future	299.8528	299.8528	299.9516	299.9516	0.033	0.0000	0.0000	1,063
2017/03/29	R197	04/05/2017	308.60	Put	Bond Future	8,747.2100	8.7472	8,648.4300	8.6484	(1.129)	0	0	0
2017/03/29	R197	04/05/2017	308.59	Put	Bond Future	8,737.2100	8.7372	8,638.4300	8.6384	(1.131)	0	0	0
2017/03/29	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R197	03/08/2017			Bond Future	298.6825	298.6825	298.7835	298.7835	0.034	0.0000	0.0000	0
2017/03/29	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R197	03/08/2017	308.05	Put	Bond Future	9,367.5200	9.3675	9,266.5400	9.2665	(1.078)	0	0	0
2017/03/29	R197	03/08/2017	308.07	Put	Bond Future	9,387.5200	9.3875	9,286.5400	9.2865	(1.076)	0	0	0
2017/03/29	R197	03/08/2017	308.06	Put	Bond Future	9,377.5200	9.3775	9,276.5400	9.2765	(1.077)	0	0	0
2017/03/29	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R197	02/11/2017			Bond Future	304.6122	304.6122	304.7137	304.7137	0.033	0.0000	0.0000	0
2017/03/29	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R197	02/11/2017	305.15	Put	Bond Future	537.7500	0.5377	436.2900	0.4363	(18.868)	0	0	0
2017/03/29	R197	02/11/2017	305.17	Put	Bond Future	557.7500	0.5577	456.2900	0.4563	(18.191)	0	0	0
2017/03/29	R197	02/11/2017	305.16	Put	Bond Future	547.7500	0.5477	446.2900	0.4463	(18.523)	0	0	0
2017/03/29	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R202	04/05/2017	256.73	Put	Bond Future	9,893.6500	9.8937	11,083.9300	11.0839	12.031	0	0	0
2017/03/29	R202	04/05/2017			Bond Future	246.8363	246.8363	245.6461	245.6461	(0.482)	0.0000	0.0000	33,747
2017/03/29	R202	04/05/2017	256.72	Put	Bond Future	9,883.6500	9.8837	11,073.9300	11.0739	12.043	0	0	0
2017/03/29	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R202	04/05/2017	256.71	Put	Bond Future	9,873.6500	9.8737	11,063.9300	11.0639	12.055	0	0	0
2017/03/29	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R202	03/08/2017			Bond Future	247.9035	247.9035	246.6905	246.6905	(0.489)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/29	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R202	03/08/2017	258.35	Put	Bond Future	10,446.4800	10.4465	11,659.5400	11.6595	11.612	0	0	0
2017/03/29	R202	03/08/2017	258.37	Put	Bond Future	10,466.4800	10.4665	11,679.5400	11.6795	11.590	0	0	0
2017/03/29	R202	03/08/2017	258.36	Put	Bond Future	10,456.4800	10.4565	11,669.5400	11.6695	11.601	0	0	0
2017/03/29	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R202	02/11/2017			Bond Future	252.8248	252.8248	251.5866	251.5866	(0.490)	0.0000	0.0000	0
2017/03/29	R202	02/11/2017	253.89	Put	Bond Future	1,065.2100	1.0652	2,303.3800	2.3034	116.237	0	0	0
2017/03/29	R202	02/11/2017	253.91	Put	Bond Future	1,085.2100	1.0852	2,323.3800	2.3234	114.095	0	0	0
2017/03/29	R202	02/11/2017	253.90	Put	Bond Future	1,075.2100	1.0752	2,313.3800	2.3134	115.156	0	0	0
2017/03/29	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R203	04/05/2017	6.92	Put	Bond Future	162.2300	0.1622	153.7900	0.1538	(5.202)	0	0	0
2017/03/29	R203	04/05/2017	6.91	Call	Bond Future	0.9100	0.0009	1.1000	0.0011	20.879	0	0	0
2017/03/29	R203	04/05/2017			Bond Future	7.3804	101.4780	7.3557	101.4867	(0.335)	0.0000	0.0000	31,101
2017/03/29	R203	04/05/2017	6.92	Call	Bond Future	1.0400	0.0010	1.2400	0.0012	19.231	0	0	0
2017/03/29	R203	04/05/2017	6.93	Call	Bond Future	1.1500	0.0012	1.3800	0.0014	20.000	0	0	0
2017/03/29	R203	04/05/2017	6.91	Put	Bond Future	165.6100	0.1656	157.1600	0.1572	(5.102)	0	0	0
2017/03/29	R203	04/05/2017	6.93	Put	Bond Future	158.8300	0.1588	150.4200	0.1504	(5.295)	0	0	0
2017/03/29	R203	03/08/2017	4.89	Call	Bond Future	0.6800	0.0007	0.6700	0.0007	(1.471)	0	0	0
2017/03/29	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/03/29	R203	03/08/2017	4.87	Call	Bond Future	0.6200	0.0006	0.6100	0.0006	(1.613)	0	0	0
2017/03/29	R203	03/08/2017	4.88	Call	Bond Future	0.6500	0.0007	0.6400	0.0006	(1.538)	0	0	0
2017/03/29	R203	03/08/2017	4.87	Put	Bond Future	119.1200	0.1191	119.1100	0.1191	(0.008)	0	0	0
2017/03/29	R203	03/08/2017	4.89	Put	Bond Future	117.0300	0.1170	117.0200	0.1170	(0.009)	0	0	0
2017/03/29	R203	03/08/2017	4.88	Put	Bond Future	118.0700	0.1181	118.0600	0.1181	(0.008)	0	0	0
2017/03/29	R204	04/05/2017	7.90	Put	Bond Future	22.8800	0.0229	13.8500	0.0139	(39.467)	0	0	0
2017/03/29	R204	04/05/2017			Bond Future	7.5589	103.7016	7.5007	103.7894	(0.771)	0.0000	0.0000	28,589
2017/03/29	R204	04/05/2017	7.92	Put	Bond Future	19.8300	0.0198	11.8400	0.0118	(40.292)	0	0	0
2017/03/29	R204	04/05/2017	7.91	Put	Bond Future	21.3100	0.0213	12.8100	0.0128	(39.887)	0	0	0
2017/03/29	R204	04/05/2017	7.90	Call	Bond Future	534.4200	0.5344	613.1400	0.6131	14.730	0	0	0
2017/03/29	R204	04/05/2017	7.91	Call	Bond Future	547.8000	0.5478	627.0500	0.6270	14.467	0	0	0
2017/03/29	R204	04/05/2017	7.92	Call	Bond Future	561.2600	0.5613	641.0200	0.6410	14.211	0	0	0
2017/03/29	R204	03/08/2017	7.77	Put	Bond Future	177.8300	0.1778	148.1100	0.1481	(16.713)	0	0	0
2017/03/29	R204	03/08/2017			Bond Future	7.5248	101.6422	7.4554	101.7315	(0.923)	0.0000	0.0000	0
2017/03/29	R204	03/08/2017	7.76	Put	Bond Future	182.0500	0.1820	151.8100	0.1518	(16.611)	0	0	0
2017/03/29	R204	03/08/2017	7.75	Call	Bond Future	474.9600	0.4750	533.5300	0.5335	12.332	0	0	0
2017/03/29	R204	03/08/2017	7.76	Call	Bond Future	483.6900	0.4837	542.7800	0.5428	12.217	0	0	0
2017/03/29	R204	03/08/2017	7.77	Call	Bond Future	492.2600	0.4923	551.8700	0.5519	12.109	0	0	0
2017/03/29	R204	03/08/2017	7.75	Put	Bond Future	186.1200	0.1861	155.3600	0.1554	(16.527)	0	0	0
2017/03/29	R204	02/11/2017	7.76	Put	Bond Future	134.7600	0.1348	108.8400	0.1088	(19.234)	0	0	0
2017/03/29	R204	02/11/2017			Bond Future	7.4206	103.6369	7.3352	103.7277	(1.150)	0.0000	0.0000	0
2017/03/29	R204	02/11/2017	7.75	Put	Bond Future	137.7200	0.1377	111.3500	0.1113	(19.148)	0	0	0
2017/03/29	R204	02/11/2017	7.76	Call	Bond Future	494.5600	0.4946	559.4200	0.5594	13.115	0	0	0
2017/03/29	R204	02/11/2017	7.74	Call	Bond Future	479.3900	0.4794	543.3400	0.5433	13.340	0	0	0
2017/03/29	R204	02/11/2017	7.75	Call	Bond Future	486.9500	0.4870	551.3600	0.5514	13.227	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
2017/03/29	R204	02/11/2017	7.74	Put	Bond Future	140.7400	0.1407	113.9100	0.1139	(19.064)	0	0	0
2017/03/29	R207	04/05/2017	8.21	Put	Bond Future	21.5000	0.0215	12.4700	0.0125	(42.000)	0	0	0
2017/03/29	R207	04/05/2017			Bond Future	7.7388	101.1023	7.6758	101.2515	(0.814)	0.0000	0.0000	76,368
2017/03/29	R207	04/05/2017	8.22	Call	Bond Future	1,151.4500	1.1514	1,292.2100	1.2922	12.225	0	0	0
2017/03/29	R207	04/05/2017	8.20	Call	Bond Future	1,107.7500	1.1078	1,247.4000	1.2474	12.607	0	0	0
2017/03/29	R207	04/05/2017	8.21	Call	Bond Future	1,129.5800	1.1296	1,269.8000	1.2698	12.413	0	0	0
2017/03/29	R207	04/05/2017	8.20	Put	Bond Future	23.0300	0.0230	13.4300	0.0134	(41.685)	0	0	0
2017/03/29	R207	04/05/2017	8.22	Put	Bond Future	20.0300	0.0200	11.5400	0.0115	(42.386)	0	0	0
2017/03/29	R207	03/08/2017	8.19	Call	Bond Future	1,154.0300	1.1540	1,271.0300	1.2710	10.138	0	0	51
2017/03/29	R207	03/08/2017			Bond Future	7.7428	99.3902	7.6728	99.5422	(0.905)	0.0000	0.0000	0
2017/03/29	R207	03/08/2017	8.39	Put	Bond Future	112.1000	0.1121	89.4100	0.0894	(20.241)	0	0	0
2017/03/29	R207	03/08/2017	8.19	Put	Bond Future	190.9200	0.1909	155.9500	0.1560	(18.317)	0	0	0
2017/03/29	R207	03/08/2017	8.41	Put	Bond Future	106.0900	0.1061	84.4300	0.0844	(20.417)	0	0	0
2017/03/29	R207	03/08/2017	8.40	Put	Bond Future	109.0600	0.1091	86.8900	0.0869	(20.328)	0	0	0
2017/03/29	R207	03/08/2017	8.41	Call	Bond Future	1,538.7000	1.5387	1,669.0100	1.6690	8.469	0	0	0
2017/03/29	R207	03/08/2017	8.39	Call	Bond Future	1,502.1500	1.5022	1,631.4300	1.6314	8.606	0	0	0
2017/03/29	R207	03/08/2017	8.40	Call	Bond Future	1,520.3900	1.5204	1,650.1900	1.6502	8.537	0	0	0
2017/03/29	R207	02/11/2017			Bond Future	7.7094	101.3408	7.6309	101.4955	(1.018)	0.0000	0.0000	0
2017/03/29	R207	02/11/2017	8.03	Put	Bond Future	329.6400	0.3296	279.8100	0.2798	(15.116)	0	0	0
2017/03/29	R207	02/11/2017	8.05	Put	Bond Future	317.4500	0.3175	269.0400	0.2690	(15.250)	0	0	0
2017/03/29	R207	02/11/2017	8.03	Call	Bond Future	958.3300	0.9583	1,063.1800	1.0632	10.941	0	0	0
2017/03/29	R207	02/11/2017	8.04	Put	Bond Future	323.3600	0.3234	274.2400	0.2742	(15.190)	0	0	0
2017/03/29	R207	02/11/2017	8.04	Call	Bond Future	971.5800	0.9716	1,077.1400	1.0771	10.865	0	0	0
2017/03/29	R207	02/11/2017	8.05	Call	Bond Future	985.1900	0.9852	1,091.4600	1.0915	10.787	0	0	0
2017/03/29	R208	04/05/2017	8.39	Call	Bond Future	1,671.8200	1.6718	1,874.3100	1.8743	12.112	0	0	0
2017/03/29	R208	04/05/2017			Bond Future	7.8778	96.9891	7.8105	97.2065	(0.855)	0.0000	0.0000	23,301
2017/03/29	R208	04/05/2017	8.37	Call	Bond Future	1,613.4100	1.6134	1,814.2700	1.8143	12.449	0	0	0
2017/03/29	R208	04/05/2017	8.38	Call	Bond Future	1,642.5400	1.6425	1,844.2400	1.8442	12.280	0	0	0
2017/03/29	R208	04/05/2017	8.37	Put	Bond Future	42.3100	0.0423	25.7600	0.0258	(39.116)	0	0	0
2017/03/29	R208	04/05/2017	8.39	Put	Bond Future	37.5400	0.0375	22.6200	0.0226	(39.744)	0	0	0
2017/03/29	R208	04/05/2017	8.38	Put	Bond Future	39.8400	0.0398	24.1300	0.0241	(39.433)	0	0	0
2017/03/29	R208	03/08/2017	8.32	Call	Bond Future	1,656.4900	1.6565	1,820.3700	1.8204	9.893	0	0	0
2017/03/29	R208	03/08/2017			Bond Future	7.8872	98.8417	7.8147	99.0632	(0.920)	0.0000	0.0000	0
2017/03/29	R208	03/08/2017	8.30	Call	Bond Future	1,612.1300	1.6121	1,774.0200	1.7740	10.042	0	0	0
2017/03/29	R208	03/08/2017	8.31	Call	Bond Future	1,634.1500	1.6341	1,797.0400	1.7970	9.968	0	0	0
2017/03/29	R208	03/08/2017	8.30	Put	Bond Future	363.4200	0.3634	303.8600	0.3039	(16.389)	0	0	0
2017/03/29	R208	03/08/2017	8.32	Put	Bond Future	347.7900	0.3478	290.2200	0.2902	(16.553)	0	0	0
2017/03/29	R208	03/08/2017	8.31	Put	Bond Future	355.4400	0.3554	296.8800	0.2969	(16.475)	0	0	0
2017/03/29	R208	02/11/2017	8.18	Put	Bond Future	561.3900	0.5614	484.0200	0.4840	(13.782)	0	0	0
2017/03/29	R208	02/11/2017			Bond Future	7.8818	97.3787	7.8034	97.6042	(0.995)	0.0000	0.0000	0
2017/03/29	R208	02/11/2017	8.20	Put	Bond Future	541.9700	0.5420	466.6000	0.4666	(13.907)	0	0	0
2017/03/29	R208	02/11/2017	8.19	Put	Bond Future	551.4700	0.5515	475.1100	0.4751	(13.847)	0	0	0
2017/03/29	R208	02/11/2017	8.18	Call	Bond Future	1,412.7900	1.4128	1,560.9400	1.5609	10.486	0	0	0
2017/03/29	R208	02/11/2017	8.19	Call	Bond Future	1,431.2700	1.4313	1,580.4300	1.5804	10.422	0	0	0
2017/03/29	R208	02/11/2017	8.20	Call	Bond Future	1,450.1500	1.4501	1,600.3000	1.6003	10.354	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
2017/03/29	R209	04/05/2017	9.48	Put	Bond Future	1,251.9800	1.2520	1,056.3900	1.0564	(15.622)	0	0	0
2017/03/29	R209	04/05/2017			Bond Future	9.4649	72.6066	9.4078	72.9982	(0.603)	0.0000	0.0000	62,417
2017/03/29	R209	04/05/2017	9.47	Put	Bond Future	1,285.2800	1.2853	1,086.4100	1.0864	(15.473)	0	0	0
2017/03/29	R209	04/05/2017	9.63	Call	Bond Future	1,939.9100	1.9399	2,183.6000	2.1836	12.562	0	0	0
2017/03/29	R209	04/05/2017	8.93	Call	Bond Future	191.3300	0.1913	235.2900	0.2353	22.976	0	0	1,130
2017/03/29	R209	04/05/2017	9.33	Put	Bond Future	1,816.6000	1.8166	1,571.9000	1.5719	(13.470)	0	0	1,130
2017/03/29	R209	04/05/2017	9.46	Call	Bond Future	1,285.9800	1.2860	1,475.3300	1.4753	14.724	0	0	0
2017/03/29	R209	04/05/2017	9.47	Call	Bond Future	1,320.4400	1.3204	1,513.0900	1.5131	14.590	0	0	0
2017/03/29	R209	04/05/2017	9.33	Call	Bond Future	886.6300	0.8866	1,033.4500	1.0334	16.559	0	0	0
2017/03/29	R209	04/05/2017	9.48	Call	Bond Future	1,355.3400	1.3553	1,551.2700	1.5513	14.456	0	0	0
2017/03/29	R209	04/05/2017	9.63	Put	Bond Future	825.1400	0.8251	677.3100	0.6773	(17.916)	0	0	1,130
2017/03/29	R209	04/05/2017	8.93	Put	Bond Future	3,988.2500	3.9882	3,640.6900	3.6407	(8.715)	0	0	0
2017/03/29	R209	04/05/2017	9.46	Put	Bond Future	1,319.1200	1.3191	1,116.9500	1.1169	(15.326)	0	0	0
2017/03/29	R209	03/08/2017			Bond Future	9.5093	73.9936	9.4506	74.3925	(0.617)	0.0000	0.0000	0
2017/03/29	R209	03/08/2017	9.44	Call	Bond Future	2,197.0600	2.1971	2,386.4100	2.3864	8.618	0	0	0
2017/03/29	R209	03/08/2017	9.43	Put	Bond Future	2,704.5200	2.7045	2,493.1900	2.4932	(7.814)	0	0	0
2017/03/29	R209	03/08/2017	9.45	Put	Bond Future	2,632.8600	2.6329	2,425.1000	2.4251	(7.891)	0	0	0
2017/03/29	R209	03/08/2017	9.44	Put	Bond Future	2,668.5100	2.6685	2,458.9600	2.4590	(7.853)	0	0	0
2017/03/29	R209	03/08/2017	9.45	Call	Bond Future	2,229.7200	2.2297	2,420.8600	2.4209	8.572	0	0	0
2017/03/29	R209	03/08/2017	9.43	Call	Bond Future	2,164.6500	2.1647	2,352.2200	2.3522	8.665	0	0	0
2017/03/29	R209	02/11/2017	9.52	Put	Bond Future	3,224.4400	3.2244	3,022.8000	3.0228	(6.253)	0	0	0
2017/03/29	R209	02/11/2017	8.30	Put	Bond Future	9,643.6500	9.6437	9,288.9400	9.2889	(3.678)	0	0	0
2017/03/29	R209	02/11/2017			Bond Future	9.5503	72.2950	9.4900	72.7015	(0.631)	0.0000	0.0000	0
2017/03/29	R209	02/11/2017	9.54	Put	Bond Future	3,157.3100	3.1573	2,958.4600	2.9585	(6.298)	0	0	0
2017/03/29	R209	02/11/2017	10.00	Call	Bond Future	4,826.4600	4.8265	5,093.8600	5.0939	5.540	0	0	0
2017/03/29	R209	02/11/2017	9.53	Put	Bond Future	3,190.7400	3.1907	2,990.4900	2.9905	(6.276)	0	0	0
2017/03/29	R209	02/11/2017	9.54	Call	Bond Future	3,087.9800	3.0880	3,295.6100	3.2956	6.724	0	0	0
2017/03/29	R209	02/11/2017	9.00	Put	Bond Future	5,398.4800	5.3985	5,123.5800	5.1236	(5.092)	0	0	0
2017/03/29	R209	02/11/2017	9.52	Call	Bond Future	3,020.4800	3.0205	3,225.3200	3.2253	6.782	0	0	0
2017/03/29	R209	02/11/2017	10.00	Put	Bond Future	1,900.8700	1.9009	1,761.7900	1.7618	(7.317)	0	0	3,360
2017/03/29	R209	02/11/2017	8.30	Call	Bond Future	462.3200	0.4623	514.0900	0.5141	11.198	0	0	2,800
2017/03/29	R209	02/11/2017	9.00	Call	Bond Future	1,557.5600	1.5576	1,689.1400	1.6891	8.448	0	0	2,800
2017/03/29	R209	02/11/2017	9.53	Call	Bond Future	3,054.1400	3.0541	3,260.3700	3.2604	6.752	0	0	0
2017/03/29	R210	04/05/2017			Bond Future	185.8565	185.8565	186.4518	186.4518	0.320	0.0000	0.0000	1,698
2017/03/29	R210	04/05/2017	192.31	Put	Bond Future	6,453.5200	6.4535	5,858.1700	5.8582	(9.225)	0	0	0
2017/03/29	R210	04/05/2017	192.33	Put	Bond Future	6,473.5200	6.4735	5,878.1700	5.8782	(9.197)	0	0	0
2017/03/29	R210	04/05/2017	192.32	Put	Bond Future	6,463.5200	6.4635	5,868.1700	5.8682	(9.211)	0	0	0
2017/03/29	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R210	03/08/2017	196.29	Put	Bond Future	6,849.5000	6.8495	6,242.4700	6.2425	(8.862)	0	0	0
2017/03/29	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R210	03/08/2017			Bond Future	189.4405	189.4405	190.0475	190.0475	0.320	0.0000	0.0000	0
2017/03/29	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R210	03/08/2017	196.28	Put	Bond Future	6,839.5000	6.8395	6,232.4700	6.2325	(8.875)	0	0	0
2017/03/29	R210	03/08/2017	196.30	Put	Bond Future	6,859.5000	6.8595	6,252.4700	6.2525	(8.849)	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
2017/03/29	R210	02/11/2017	192.08	Put	Bond Future	1,310.6400	1.3106	692.4200	0.6924	(47.169)	0	0	0
2017/03/29	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R210	02/11/2017			Bond Future	190.7694	190.7694	191.3876	191.3876	0.324	0.0000	0.0000	0
2017/03/29	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R210	02/11/2017	192.07	Put	Bond Future	1,300.6400	1.3006	682.4200	0.6824	(47.532)	0	0	0
2017/03/29	R210	02/11/2017	192.09	Put	Bond Future	1,320.6400	1.3206	702.4200	0.7024	(46.812)	0	0	0
2017/03/29	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R212	04/05/2017			Bond Future	148.6762	148.6762	148.5247	148.5247	(0.102)	0.0000	0.0000	3,268
2017/03/29	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R212	04/05/2017	152.23	Put	Bond Future	3,553.7900	3.5538	3,705.3200	3.7053	4.264	0	0	0
2017/03/29	R212	04/05/2017	152.25	Put	Bond Future	3,573.7900	3.5738	3,725.3200	3.7253	4.240	0	0	0
2017/03/29	R212	04/05/2017	152.24	Put	Bond Future	3,563.7900	3.5638	3,715.3200	3.7153	4.252	0	0	0
2017/03/29	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R212	03/08/2017			Bond Future	149.4933	149.4933	149.3391	149.3391	(0.103)	0.0000	0.0000	0
2017/03/29	R212	03/08/2017	153.34	Put	Bond Future	3,846.6500	3.8467	4,000.8900	4.0009	4.010	0	0	0
2017/03/29	R212	03/08/2017	153.36	Put	Bond Future	3,866.6500	3.8667	4,020.8900	4.0209	3.989	0	0	0
2017/03/29	R212	03/08/2017	153.35	Put	Bond Future	3,856.6500	3.8567	4,010.8900	4.0109	3.999	0	0	0
2017/03/29	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/29	R212	02/11/2017			Bond Future	152.4613	152.4613	152.3032	152.3032	(0.104)	0.0000	0.0000	0
2017/03/29	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	96.7600	0.0968	100.000	0	0	0
2017/03/29	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	116.7600	0.1168	100.000	0	0	0
2017/03/29	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	106.7600	0.1068	100.000	0	0	0
2017/03/29	R212	02/11/2017	152.42	Call	Bond Future	41.2800	0.0413	0.0000	0.0000	(100.000)	0	0	0
2017/03/29	R212	02/11/2017	152.40	Call	Bond Future	61.2800	0.0613	0.0000	0.0000	(100.000)	0	0	0
2017/03/29	R212	02/11/2017	152.41	Call	Bond Future	51.2800	0.0513	0.0000	0.0000	(100.000)	0	0	0
2017/03/29	R213	04/05/2017			Bond Future	9.1789	84.4487	9.1168	84.8735	(0.677)	0.0000	0.0000	45,201
2017/03/29	R213	04/05/2017	9.35	Put	Bond Future	763.6800	0.7637	610.1500	0.6102	(20.104)	0	0	0
2017/03/29	R213	04/05/2017	9.37	Put	Bond Future	717.8100	0.7178	570.9600	0.5710	(20.458)	0	0	0
2017/03/29	R213	04/05/2017	9.35	Call	Bond Future	1,917.9000	1.9179	2,189.1800	2.1892	14.145	0	0	0
2017/03/29	R213	04/05/2017	9.36	Put	Bond Future	740.5200	0.7405	590.3500	0.5903	(20.279)	0	0	0
2017/03/29	R213	04/05/2017	9.36	Call	Bond Future	1,961.5100	1.9615	2,236.1500	2.2362	14.001	0	0	0
2017/03/29	R213	04/05/2017	9.37	Call	Bond Future	2,005.5000	2.0055	2,283.4600	2.2835	13.860	0	0	0
2017/03/29	R213	03/08/2017	9.33	Put	Bond Future	1,986.8000	1.9868	1,795.0000	1.7950	(9.654)	0	0	0
2017/03/29	R213	03/08/2017			Bond Future	9.2207	86.0617	9.1566	86.4946	(0.695)	0.0000	0.0000	0
2017/03/29	R213	03/08/2017	9.35	Put	Bond Future	1,928.8000	1.9288	1,740.8600	1.7409	(9.744)	0	0	0
2017/03/29	R213	03/08/2017	9.34	Put	Bond Future	1,957.5400	1.9575	1,767.6700	1.7677	(9.699)	0	0	0
2017/03/29	R213	03/08/2017	9.33	Call	Bond Future	2,717.6800	2.7177	2,958.7100	2.9587	8.869	0	0	0
2017/03/29	R213	03/08/2017	9.34	Call	Bond Future	2,754.8500	2.7549	2,997.8100	2.9978	8.819	0	0	0
2017/03/29	R213	03/08/2017	9.35	Call	Bond Future	2,792.4800	2.7925	3,037.3700	3.0374	8.770	0	0	0
2017/03/29	R213	02/11/2017	9.36	Put	Bond Future	2,662.4100	2.6624	2,463.4400	2.4634	(7.473)	0	0	0
2017/03/29	R213	02/11/2017			Bond Future	9.2608	84.1994	9.1947	84.6405	(0.714)	0.0000	0.0000	0
2017/03/29	R213	02/11/2017	9.35	Put	Bond Future	2,692.2200	2.6922	2,491.7200	2.4917	(7.447)	0	0	0
2017/03/29	R213	02/11/2017	9.36	Call	Bond Future	3,318.6500	3.3187	3,560.7900	3.5608	7.296	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
2017/03/29	R213	02/11/2017	9.34	Call	Bond Future	3,246.8700	3.2469	3,485.9300	3.4859	7.363	0	0	0
2017/03/29	R213	02/11/2017	9.35	Call	Bond Future	3,282.6600	3.2827	3,523.2700	3.5233	7.330	0	0	0
2017/03/29	R213	02/11/2017	9.34	Put	Bond Future	2,722.3000	2.7223	2,520.2500	2.5203	(7.422)	0	0	0
2017/03/29	R214	04/05/2017	9.58	Put	Bond Future	1,220.2000	1.2202	1,025.6100	1.0256	(15.947)	0	0	0
2017/03/29	R214	04/05/2017			Bond Future	9.5342	72.8591	9.4772	73.2693	(0.598)	0.0000	0.0000	35,312
2017/03/29	R214	04/05/2017	9.57	Put	Bond Future	1,253.1300	1.2531	1,055.1500	1.0552	(15.799)	0	0	0
2017/03/29	R214	04/05/2017	9.58	Call	Bond Future	1,547.1900	1.5472	1,762.8400	1.7628	13.938	0	0	0
2017/03/29	R214	04/05/2017	9.56	Call	Bond Future	1,471.2900	1.4713	1,680.1500	1.6801	14.196	0	0	0
2017/03/29	R214	04/05/2017	9.57	Call	Bond Future	1,508.9800	1.5090	1,721.2400	1.7212	14.066	0	0	0
2017/03/29	R214	04/05/2017	9.56	Put	Bond Future	1,286.7000	1.2867	1,085.3200	1.0853	(15.651)	0	0	0
2017/03/29	R214	03/08/2017	9.51	Call	Bond Future	2,378.1900	2.3782	2,577.4500	2.5775	8.379	0	0	0
2017/03/29	R214	03/08/2017			Bond Future	9.5771	74.2508	9.5185	74.6688	(0.612)	0.0000	0.0000	0
2017/03/29	R214	03/08/2017	9.52	Call	Bond Future	2,412.4600	2.4125	2,613.5400	2.6135	8.335	0	0	0
2017/03/29	R214	03/08/2017	9.53	Call	Bond Future	2,447.1500	2.4472	2,650.0600	2.6501	8.292	0	0	0
2017/03/29	R214	03/08/2017	9.51	Put	Bond Future	2,857.2400	2.8572	2,638.4400	2.6384	(7.658)	0	0	0
2017/03/29	R214	03/08/2017	9.53	Put	Bond Future	2,782.8200	2.7828	2,567.6700	2.5677	(7.731)	0	0	0
2017/03/29	R214	03/08/2017	9.52	Put	Bond Future	2,819.7600	2.8198	2,602.7800	2.6028	(7.695)	0	0	0
2017/03/29	R214	02/11/2017	9.60	Call	Bond Future	3,280.9400	3.2809	3,497.7700	3.4978	6.609	0	0	0
2017/03/29	R214	02/11/2017			Bond Future	9.6184	72.4104	9.5583	72.8363	(0.625)	0.0000	0.0000	0
2017/03/29	R214	02/11/2017	9.58	Call	Bond Future	3,210.5000	3.2105	3,424.4600	3.4245	6.664	0	0	0
2017/03/29	R214	02/11/2017	9.59	Call	Bond Future	3,245.5200	3.2455	3,460.9100	3.4609	6.637	0	0	0
2017/03/29	R214	02/11/2017	9.60	Put	Bond Future	3,410.8300	3.4108	3,201.7000	3.2017	(6.131)	0	0	0
2017/03/29	R214	02/11/2017	9.58	Put	Bond Future	3,482.0000	3.4820	3,270.0000	3.2700	(6.088)	0	0	0
2017/03/29	R214	02/11/2017	9.59	Put	Bond Future	3,446.1600	3.4462	3,235.5900	3.2356	(6.110)	0	0	0
2017/03/29	R248	04/05/2017	9.66	Call	Bond Future	2,198.1200	2.1981	2,480.4900	2.4805	12.846	0	0	0
2017/03/29	R248	04/05/2017			Bond Future	9.5898	93.3714	9.5327	93.8953	(0.595)	0.0000	0.0000	72,722
2017/03/29	R248	04/05/2017	9.67	Call	Bond Future	2,248.6800	2.2487	2,535.0900	2.5351	12.737	0	0	0
2017/03/29	R248	04/05/2017	9.65	Put	Bond Future	1,601.8200	1.6018	1,356.2000	1.3562	(15.334)	0	0	0
2017/03/29	R248	04/05/2017	9.67	Put	Bond Future	1,521.9700	1.5220	1,284.4500	1.2844	(15.606)	0	0	0
2017/03/29	R248	04/05/2017	9.66	Put	Bond Future	1,561.5100	1.5615	1,319.9500	1.3200	(15.470)	0	0	0
2017/03/29	R248	04/05/2017	9.65	Call	Bond Future	2,148.1700	2.1482	2,426.4800	2.4265	12.956	0	0	0
2017/03/29	R248	03/08/2017			Bond Future	9.6344	95.1549	9.5757	95.6887	(0.609)	0.0000	0.0000	170
2017/03/29	R248	03/08/2017	9.57	Call	Bond Future	3,238.1100	3.2381	3,493.3400	3.4933	7.882	0	0	0
2017/03/29	R248	03/08/2017	9.56	Put	Bond Future	3,871.6100	3.8716	3,590.9200	3.5909	(7.250)	0	0	0
2017/03/29	R248	03/08/2017	9.58	Put	Bond Future	3,776.4100	3.7764	3,500.1200	3.5001	(7.316)	0	0	0
2017/03/29	R248	03/08/2017	9.57	Put	Bond Future	3,823.7800	3.8238	3,545.2900	3.5453	(7.283)	0	0	0
2017/03/29	R248	03/08/2017	9.58	Call	Bond Future	3,282.1600	3.2822	3,539.5900	3.5396	7.843	0	0	0
2017/03/29	R248	03/08/2017	9.56	Call	Bond Future	3,194.3600	3.1944	3,447.3900	3.4474	7.921	0	0	0
2017/03/29	R248	02/11/2017	9.66	Put	Bond Future	4,582.4600	4.5825	4,315.6000	4.3156	(5.824)	0	0	0
2017/03/29	R248	02/11/2017			Bond Future	9.6773	92.5833	9.6170	93.1273	(0.623)	0.0000	0.0000	0
2017/03/29	R248	02/11/2017	9.65	Put	Bond Future	4,627.4500	4.6275	4,358.8700	4.3589	(5.804)	0	0	0
2017/03/29	R248	02/11/2017	9.64	Call	Bond Future	4,336.9300	4.3369	4,610.5900	4.6106	6.310	0	0	0
2017/03/29	R248	02/11/2017	9.65	Call	Bond Future	4,381.7800	4.3818	4,657.1800	4.6572	6.285	0	0	0
2017/03/29	R248	02/11/2017	9.66	Call	Bond Future	4,426.8500	4.4269	4,703.9700	4.7040	6.260	0	0	0
2017/03/29	R248	02/11/2017	9.64	Put	Bond Future	4,672.8200	4.6728	4,402.5000	4.4025	(5.785)	0	0	0

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<b>Total</b>												<b>823334</b>
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