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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/03/2017 TO 31/03/2017

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
2017/03/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	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
2017/03/31	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2025	04/05/2017			Bond Future	128.1974	128.1974	127.3329	127.3329	(0.674)	0.0000	0.0000	3,234
2017/03/31	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2025	04/05/2017	132.56	Put	Bond Future	4,362.6100	4.3626	5,227.0900	5.2271	19.816	0	0	0
2017/03/31	2025	04/05/2017	132.58	Put	Bond Future	4,382.6100	4.3826	5,247.0900	5.2471	19.725	0	0	0
2017/03/31	2025	04/05/2017	132.57	Put	Bond Future	4,372.6100	4.3726	5,237.0900	5.2371	19.770	0	0	0
2017/03/31	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2025	03/08/2017			Bond Future	129.3231	129.3231	128.4532	128.4532	(0.673)	0.0000	0.0000	0
2017/03/31	2025	03/08/2017	133.96	Put	Bond Future	4,636.8900	4.6369	5,506.8200	5.5068	18.761	0	0	0
2017/03/31	2025	03/08/2017	133.98	Put	Bond Future	4,656.8900	4.6569	5,526.8200	5.5268	18.680	0	0	0
2017/03/31	2025	03/08/2017	133.97	Put	Bond Future	4,646.8900	4.6469	5,516.8200	5.5168	18.721	0	0	0
2017/03/31	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2025	02/11/2017			Bond Future	131.8891	131.8891	131.0006	131.0006	(0.674)	0.0000	0.0000	0
2017/03/31	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2025	02/11/2017	132.96	Put	Bond Future	1,070.9200	1.0709	1,959.4200	1.9594	82.966	0	0	0
2017/03/31	2025	02/11/2017	132.98	Put	Bond Future	1,090.9200	1.0909	1,979.4200	1.9794	81.445	0	0	0
2017/03/31	2025	02/11/2017	132.97	Put	Bond Future	1,080.9200	1.0809	1,969.4200	1.9694	82.198	0	0	0
2017/03/31	2029	04/05/2017	100.66	Put	Bond Future	837.9700	0.8380	1,609.4300	1.6094	92.063	0	0	0
2017/03/31	2029	04/05/2017			Bond Future	99.8220	99.8220	99.0506	99.0506	(0.773)	0.0000	0.0000	1,772
2017/03/31	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2029	04/05/2017	100.65	Put	Bond Future	827.9700	0.8280	1,599.4300	1.5994	93.175	0	0	0
2017/03/31	2029	04/05/2017	100.67	Put	Bond Future	847.9700	0.8480	1,619.4300	1.6194	90.977	0	0	0
2017/03/31	2030	04/05/2017	9.33	Call	Bond Future	2,967.5400	2.9675	546.8500	0.5469	(81.572)	0	0	0
2017/03/31	2030	04/05/2017			Bond Future	8.9068	95.3209	9.2506	92.9002	3.860	0.0000	0.0000	31,571
2017/03/31	2030	04/05/2017	9.34	Call	Bond Future	3,036.0700	3.0361	615.3800	0.6154	(79.731)	0	0	0
2017/03/31	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2030	04/05/2017	9.32	Call	Bond Future	2,898.9400	2.8989	478.2500	0.4783	(83.503)	0	0	0
2017/03/31	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2030	03/08/2017	9.33	Call	Bond Future	2,650.6700	2.6507	183.6500	0.1836	(93.072)	0	0	0
2017/03/31	2030	03/08/2017			Bond Future	8.9473	93.1344	9.3030	90.6674	3.975	0.0000	0.0000	0

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2017/03/31	2030	03/08/2017	9.34	Call	Bond Future	2,718.5400	2.7185	251.5200	0.2515	(90.748)	0	0	0
2017/03/31	2030	03/08/2017	9.35	Call	Bond Future	2,786.3300	2.7863	319.3100	0.3193	(88.540)	0	0	0
2017/03/31	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2030	02/11/2017			Bond Future	8.9776	94.9609	9.3453	92.4447	4.096	0.0000	0.0000	0
2017/03/31	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	35.4000	0.0354	100.000	0	0	0
2017/03/31	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2030	02/11/2017	9.34	Call	Bond Future	2,480.8500	2.4809	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	2030	02/11/2017	9.35	Call	Bond Future	2,548.0100	2.5480	31.7600	0.0318	(98.754)	0	0	0
2017/03/31	2030	02/11/2017	9.36	Call	Bond Future	2,615.0900	2.6151	98.8400	0.0988	(96.220)	0	0	0
2017/03/31	2032	04/05/2017	9.45	Call	Bond Future	3,249.0300	3.2490	1,477.7400	1.4777	(54.518)	0	0	0
2017/03/31	2032	04/05/2017			Bond Future	9.0712	94.2263	9.4147	91.6355	3.786	0.0000	0.0000	22,637
2017/03/31	2032	04/05/2017	9.46	Call	Bond Future	3,308.0200	3.3080	1,517.4700	1.5175	(54.128)	0	0	0
2017/03/31	2032	04/05/2017	9.44	Put	Bond Future	412.5800	0.4126	1,251.4800	1.2515	203.330	0	0	0
2017/03/31	2032	04/05/2017	9.46	Put	Bond Future	382.9600	0.3830	1,183.2200	1.1832	208.967	0	0	0
2017/03/31	2032	04/05/2017	9.45	Put	Bond Future	397.5400	0.3975	1,217.0600	1.2171	206.148	0	0	0
2017/03/31	2032	04/05/2017	9.44	Call	Bond Future	3,190.4200	3.1904	1,438.5100	1.4385	(54.912)	0	0	0
2017/03/31	2032	03/08/2017	9.43	Put	Bond Future	1,629.3800	1.6294	2,742.4500	2.7425	68.312	0	0	0
2017/03/31	2032	03/08/2017			Bond Future	9.1108	96.0257	9.4653	93.3853	3.890	0.0000	0.0000	0
2017/03/31	2032	03/08/2017	9.45	Put	Bond Future	1,578.6700	1.5787	2,669.0600	2.6691	69.070	0	0	0
2017/03/31	2032	03/08/2017	9.44	Put	Bond Future	1,603.8600	1.6039	2,705.5700	2.7056	68.691	0	0	0
2017/03/31	2032	03/08/2017	9.44	Call	Bond Future	4,059.5600	4.0596	2,520.9000	2.5209	(37.902)	0	0	0
2017/03/31	2032	03/08/2017	9.45	Call	Bond Future	4,107.5100	4.1075	2,557.5300	2.5575	(37.735)	0	0	0
2017/03/31	2032	03/08/2017	9.43	Call	Bond Future	4,011.8500	4.0119	2,484.5500	2.4846	(38.070)	0	0	0
2017/03/31	2032	02/11/2017			Bond Future	9.1464	93.7499	9.5124	91.0570	4.001	0.0000	0.0000	0
2017/03/31	2032	02/11/2017	9.48	Put	Bond Future	2,287.1700	2.2872	3,445.1800	3.4452	50.631	0	0	0
2017/03/31	2032	02/11/2017	9.50	Put	Bond Future	2,233.7200	2.2337	3,373.6600	3.3737	51.033	0	0	0
2017/03/31	2032	02/11/2017	9.49	Put	Bond Future	2,260.3200	2.2603	3,409.2800	3.4093	50.832	0	0	0
2017/03/31	2032	02/11/2017	9.48	Call	Bond Future	4,746.1500	4.7462	3,211.2300	3.2112	(32.340)	0	0	0
2017/03/31	2032	02/11/2017	9.49	Call	Bond Future	4,791.5700	4.7916	3,247.6000	3.2476	(32.223)	0	0	0
2017/03/31	2032	02/11/2017	9.50	Call	Bond Future	4,837.1700	4.8372	3,284.1800	3.2842	(32.105)	0	0	0
2017/03/31	2033	04/05/2017			Bond Future	105.3940	105.3940	104.2233	104.2233	(1.111)	0.0000	0.0000	5,778
2017/03/31	2033	04/05/2017	110.83	Put	Bond Future	5,435.9900	5.4360	6,606.6500	6.6066	21.535	0	0	0
2017/03/31	2033	04/05/2017	110.85	Put	Bond Future	5,455.9900	5.4560	6,626.6500	6.6266	21.456	0	0	0
2017/03/31	2033	04/05/2017	110.84	Put	Bond Future	5,445.9900	5.4460	6,616.6500	6.6166	21.496	0	0	0
2017/03/31	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2033	03/08/2017	113.14	Put	Bond Future	5,714.3800	5.7144	6,907.6400	6.9076	20.882	0	0	0
2017/03/31	2033	03/08/2017			Bond Future	107.4256	107.4256	106.2324	106.2324	(1.111)	0.0000	0.0000	0
2017/03/31	2033	03/08/2017	113.13	Put	Bond Future	5,704.3800	5.7044	6,897.6400	6.8976	20.918	0	0	0
2017/03/31	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2033	03/08/2017	113.12	Put	Bond Future	5,694.3800	5.6944	6,887.6400	6.8876	20.955	0	0	0

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2017/03/31	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2033	02/11/2017			Bond Future	108.4667	108.4667	107.2578	107.2578	(1.115)	0.0000	0.0000	0
2017/03/31	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2033	02/11/2017	110.07	Put	Bond Future	1,603.3000	1.6033	2,812.2000	2.8122	75.401	0	0	0
2017/03/31	2033	02/11/2017	110.09	Put	Bond Future	1,623.3000	1.6233	2,832.2000	2.8322	74.472	0	0	0
2017/03/31	2033	02/11/2017	110.08	Put	Bond Future	1,613.3000	1.6133	2,822.2000	2.8222	74.933	0	0	0
2017/03/31	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2037	04/05/2017			Bond Future	9.3235	94.9075	9.6668	92.0802	3.682	0.0000	0.0000	55,012
2017/03/31	2037	04/05/2017	9.58	Put	Bond Future	730.5400	0.7305	1,901.9600	1.9020	160.350	0	0	0
2017/03/31	2037	04/05/2017	9.60	Put	Bond Future	684.4200	0.6844	1,810.9000	1.8109	164.589	0	0	0
2017/03/31	2037	04/05/2017	9.59	Put	Bond Future	707.1800	0.7072	1,856.0600	1.8561	162.459	0	0	0
2017/03/31	2037	04/05/2017	9.60	Call	Bond Future	2,972.1300	2.9721	1,271.3800	1.2714	(57.223)	0	0	0
2017/03/31	2037	04/05/2017	9.58	Call	Bond Future	2,855.7300	2.8557	1,199.9200	1.1999	(57.982)	0	0	0
2017/03/31	2037	04/05/2017	9.59	Call	Bond Future	2,913.6900	2.9137	1,235.3400	1.2353	(57.602)	0	0	0
2017/03/31	2037	03/08/2017	9.57	Call	Bond Future	3,922.1200	3.9221	2,395.1300	2.3951	(38.933)	0	0	0
2017/03/31	2037	03/08/2017			Bond Future	9.3692	92.4627	9.7230	89.5814	3.776	0.0000	0.0000	160
2017/03/31	2037	03/08/2017	9.58	Call	Bond Future	3,970.6100	3.9706	2,431.3100	2.4313	(38.767)	0	0	0
2017/03/31	2037	03/08/2017	9.56	Put	Bond Future	2,302.6000	2.3026	3,669.2100	3.6692	59.351	0	0	0
2017/03/31	2037	03/08/2017	9.57	Put	Bond Future	2,269.4100	2.2694	3,623.6600	3.6237	59.674	0	0	0
2017/03/31	2037	03/08/2017	9.58	Put	Bond Future	2,236.8000	2.2368	3,578.7400	3.5787	59.994	0	0	0
2017/03/31	2037	03/08/2017	9.56	Call	Bond Future	3,874.1000	3.8741	2,359.4700	2.3595	(39.096)	0	0	0
2017/03/31	2037	02/11/2017			Bond Future	9.4059	94.2761	9.7701	91.3374	3.873	0.0000	0.0000	0
2017/03/31	2037	02/11/2017	9.66	Call	Bond Future	5,172.8900	5.1729	3,567.9700	3.5680	(31.026)	0	0	0
2017/03/31	2037	02/11/2017	9.65	Put	Bond Future	3,140.0200	3.1400	4,482.9800	4.4830	42.769	0	0	0
2017/03/31	2037	02/11/2017	9.67	Put	Bond Future	3,074.3600	3.0744	4,398.8800	4.3989	43.083	0	0	0
2017/03/31	2037	02/11/2017	9.66	Put	Bond Future	3,107.1800	3.1072	4,440.9100	4.4409	42.924	0	0	0
2017/03/31	2037	02/11/2017	9.67	Call	Bond Future	5,219.8700	5.2199	3,605.7400	3.6057	(30.923)	0	0	0
2017/03/31	2037	02/11/2017	9.65	Call	Bond Future	5,125.8100	5.1258	3,530.1200	3.5301	(31.130)	0	0	0
2017/03/31	2038	04/05/2017	139.77	Put	Bond Future	8,518.5500	8.5186	10,492.5300	10.4925	23.173	0	0	0
2017/03/31	2038	04/05/2017			Bond Future	131.2515	131.2515	129.2775	129.2775	(1.504)	0.0000	0.0000	20,596
2017/03/31	2038	04/05/2017	139.79	Put	Bond Future	8,538.5500	8.5386	10,512.5300	10.5125	23.118	0	0	0
2017/03/31	2038	04/05/2017	139.78	Put	Bond Future	8,528.5500	8.5286	10,502.5300	10.5025	23.146	0	0	0
2017/03/31	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2038	03/08/2017			Bond Future	132.2678	132.2678	130.2685	130.2685	(1.512)	0.0000	0.0000	0
2017/03/31	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2038	03/08/2017	141.16	Put	Bond Future	8,892.1500	8.8922	10,891.5100	10.8915	22.485	0	0	0
2017/03/31	2038	03/08/2017	141.18	Put	Bond Future	8,912.1500	8.9122	10,911.5100	10.9115	22.434	0	0	0
2017/03/31	2038	03/08/2017	141.17	Put	Bond Future	8,902.1500	8.9022	10,901.5100	10.9015	22.459	0	0	0
2017/03/31	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2038	02/11/2017			Bond Future	134.8922	134.8922	132.8520	132.8520	(1.512)	0.0000	0.0000	0
2017/03/31	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	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
2017/03/31	2038	02/11/2017	136.82	Put	Bond Future	1,927.7900	1.9278	3,967.9800	3.9680	105.831	0	0	0
2017/03/31	2038	02/11/2017	136.80	Put	Bond Future	1,907.7900	1.9078	3,947.9800	3.9480	106.940	0	0	0
2017/03/31	2038	02/11/2017	136.81	Put	Bond Future	1,917.7900	1.9178	3,957.9800	3.9580	106.382	0	0	0
2017/03/31	2040	04/05/2017			Bond Future	9.3532	99.1073	9.7015	96.0186	3.724	0.0000	0.0000	9,640
2017/03/31	2040	04/05/2017	9.62	Put	Bond Future	794.7700	0.7948	2,054.6100	2.0546	158.516	0	0	0
2017/03/31	2040	04/05/2017	9.64	Put	Bond Future	745.6700	0.7457	1,957.7600	1.9578	162.550	0	0	0
2017/03/31	2040	04/05/2017	9.63	Put	Bond Future	769.9600	0.7700	2,005.8500	2.0059	160.514	0	0	0
2017/03/31	2040	04/05/2017	9.62	Call	Bond Future	3,175.1000	3.1751	1,346.2800	1.3463	(57.599)	0	0	0
2017/03/31	2040	04/05/2017	9.63	Call	Bond Future	3,237.6600	3.2377	1,384.8900	1.3849	(57.226)	0	0	0
2017/03/31	2040	04/05/2017	9.64	Call	Bond Future	3,300.6100	3.3006	1,424.0400	1.4240	(56.855)	0	0	0
2017/03/31	2040	03/08/2017			Bond Future	9.3982	96.4923	9.7570	93.3446	3.818	0.0000	0.0000	0
2017/03/31	2040	03/08/2017	9.61	Put	Bond Future	2,477.3500	2.4774	3,936.3900	3.9364	58.895	0	0	0
2017/03/31	2040	03/08/2017	9.63	Put	Bond Future	2,407.5500	2.4075	3,840.3500	3.8404	59.513	0	0	0
2017/03/31	2040	03/08/2017	9.62	Put	Bond Future	2,442.1400	2.4421	3,888.0500	3.8881	59.207	0	0	0
2017/03/31	2040	03/08/2017	9.61	Call	Bond Future	4,356.2600	4.3563	2,667.5900	2.6676	(38.764)	0	0	0
2017/03/31	2040	03/08/2017	9.62	Call	Bond Future	4,408.2700	4.4083	2,706.4700	2.7065	(38.605)	0	0	0
2017/03/31	2040	03/08/2017	9.63	Call	Bond Future	4,460.7800	4.4608	2,745.8700	2.7459	(38.444)	0	0	0
2017/03/31	2040	02/11/2017			Bond Future	9.4343	98.3847	9.8035	95.1744	3.913	0.0000	0.0000	0
2017/03/31	2040	02/11/2017	9.66	Call	Bond Future	5,527.8300	5.5278	3,796.4300	3.7964	(31.322)	0	0	0
2017/03/31	2040	02/11/2017	9.65	Put	Bond Future	3,581.1700	3.5812	5,070.0600	5.0701	41.576	0	0	0
2017/03/31	2040	02/11/2017	9.67	Put	Bond Future	3,508.2900	3.5083	4,977.3100	4.9773	41.873	0	0	0
2017/03/31	2040	02/11/2017	9.66	Put	Bond Future	3,544.5700	3.5446	5,023.5200	5.0235	41.724	0	0	0
2017/03/31	2040	02/11/2017	9.67	Call	Bond Future	5,577.8900	5.5779	3,836.5600	3.8366	(31.218)	0	0	0
2017/03/31	2040	02/11/2017	9.65	Call	Bond Future	5,477.9600	5.4780	3,756.5000	3.7565	(31.425)	0	0	0
2017/03/31	2044	04/05/2017			Bond Future	9.3827	96.1817	9.7309	93.0576	3.711	0.0000	0.0000	23,791
2017/03/31	2044	04/05/2017	9.67	Call	Bond Future	3,360.5600	3.3606	1,461.1500	1.4612	(56.521)	0	0	0
2017/03/31	2044	04/05/2017	9.66	Put	Bond Future	794.9700	0.7950	2,043.4700	2.0435	157.050	0	0	0
2017/03/31	2044	04/05/2017	9.68	Put	Bond Future	746.2500	0.7463	1,947.3800	1.9474	160.955	0	0	0
2017/03/31	2044	04/05/2017	9.67	Put	Bond Future	770.3000	0.7703	1,995.0300	1.9950	158.994	0	0	0
2017/03/31	2044	04/05/2017	9.68	Call	Bond Future	3,424.4900	3.4245	1,501.4800	1.5015	(56.155)	0	0	0
2017/03/31	2044	04/05/2017	9.66	Call	Bond Future	3,297.1200	3.2971	1,421.4800	1.4215	(56.887)	0	0	0
2017/03/31	2044	03/08/2017			Bond Future	9.4264	93.6361	9.7849	90.4523	3.803	0.0000	0.0000	0
2017/03/31	2044	03/08/2017	9.62	Put	Bond Future	2,613.9300	2.6139	4,108.6000	4.1086	57.181	0	0	0
2017/03/31	2044	03/08/2017	9.64	Put	Bond Future	2,541.5000	2.5415	4,009.8000	4.0098	57.773	0	0	0
2017/03/31	2044	03/08/2017	9.63	Put	Bond Future	2,577.5100	2.5775	4,058.9800	4.0590	57.477	0	0	0
2017/03/31	2044	03/08/2017	9.64	Call	Bond Future	4,460.7800	4.4608	2,745.2200	2.7452	(38.459)	0	0	0
2017/03/31	2044	03/08/2017	9.62	Call	Bond Future	4,356.3100	4.3563	2,667.1200	2.6671	(38.776)	0	0	0
2017/03/31	2044	03/08/2017	9.63	Call	Bond Future	4,408.4100	4.4084	2,706.0200	2.7060	(38.617)	0	0	0
2017/03/31	2044	02/11/2017	9.68	Call	Bond Future	5,625.9300	5.6259	3,869.0500	3.8690	(31.228)	0	0	0
2017/03/31	2044	02/11/2017			Bond Future	9.4617	95.4725	9.8303	92.2254	3.895	0.0000	0.0000	0
2017/03/31	2044	02/11/2017	9.66	Call	Bond Future	5,525.4200	5.5254	3,788.4600	3.7885	(31.436)	0	0	0
2017/03/31	2044	02/11/2017	9.67	Call	Bond Future	5,575.5800	5.5756	3,828.6500	3.8287	(31.332)	0	0	0
2017/03/31	2044	02/11/2017	9.66	Put	Bond Future	3,754.0300	3.7540	5,264.2200	5.2642	40.229	0	0	0
2017/03/31	2044	02/11/2017	9.68	Put	Bond Future	3,679.0600	3.6791	5,169.3300	5.1693	40.507	0	0	0
2017/03/31	2044	02/11/2017	9.67	Put	Bond Future	3,716.3800	3.7164	5,216.6000	5.2166	40.368	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
2017/03/31	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2046	04/05/2017			Bond Future	129.7465	129.7465	126.2530	126.2530	(2.693)	0.0000	0.0000	20,203
2017/03/31	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2046	04/05/2017	138.32	Put	Bond Future	8,573.5200	8.5735	12,067.0500	12.0670	40.748	0	0	0
2017/03/31	2046	04/05/2017	138.34	Put	Bond Future	8,593.5200	8.5935	12,087.0500	12.0870	40.653	0	0	0
2017/03/31	2046	04/05/2017	138.33	Put	Bond Future	8,583.5200	8.5835	12,077.0500	12.0770	40.700	0	0	0
2017/03/31	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2046	03/08/2017	141.17	Put	Bond Future	8,922.3400	8.9223	12,483.6100	12.4836	39.914	0	0	0
2017/03/31	2046	03/08/2017			Bond Future	132.2477	132.2477	128.6864	128.6864	(2.693)	0.0000	0.0000	0
2017/03/31	2046	03/08/2017	141.19	Put	Bond Future	8,942.3400	8.9423	12,503.6100	12.5036	39.825	0	0	0
2017/03/31	2046	03/08/2017	141.18	Put	Bond Future	8,932.3400	8.9323	12,493.6100	12.4936	39.869	0	0	0
2017/03/31	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2046	02/11/2017			Bond Future	133.2674	133.2674	129.6475	129.6475	(2.716)	0.0000	0.0000	0
2017/03/31	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2046	02/11/2017	136.30	Put	Bond Future	3,032.6100	3.0326	6,652.5200	6.6525	119.366	0	0	0
2017/03/31	2046	02/11/2017	136.32	Put	Bond Future	3,052.6100	3.0526	6,672.5200	6.6725	118.584	0	0	0
2017/03/31	2046	02/11/2017	136.31	Put	Bond Future	3,042.6100	3.0426	6,662.5200	6.6625	118.974	0	0	0
2017/03/31	2050	04/05/2017			Bond Future	138.8785	138.8785	135.0769	135.0769	(2.737)	0.0000	0.0000	24,094
2017/03/31	2050	04/05/2017	147.83	Put	Bond Future	8,951.4900	8.9515	12,753.1300	12.7531	42.469	0	0	0
2017/03/31	2050	04/05/2017	147.85	Put	Bond Future	8,971.4900	8.9715	12,773.1300	12.7731	42.375	0	0	0
2017/03/31	2050	04/05/2017	147.84	Put	Bond Future	8,961.4900	8.9615	12,763.1300	12.7631	42.422	0	0	0
2017/03/31	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2050	03/08/2017			Bond Future	139.8768	139.8768	136.0158	136.0158	(2.760)	0.0000	0.0000	0
2017/03/31	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2050	03/08/2017	149.22	Put	Bond Future	9,343.1800	9.3432	13,204.2500	13.2042	41.325	0	0	0
2017/03/31	2050	03/08/2017	149.24	Put	Bond Future	9,363.1800	9.3632	13,224.2500	13.2242	41.237	0	0	0
2017/03/31	2050	03/08/2017	149.23	Put	Bond Future	9,353.1800	9.3532	13,214.2500	13.2142	41.281	0	0	0
2017/03/31	2050	02/11/2017	144.66	Put	Bond Future	2,007.7100	2.0077	5,946.9500	5.9470	196.206	0	0	0
2017/03/31	2050	02/11/2017	144.67	Put	Bond Future	2,017.7100	2.0177	5,956.9500	5.9570	195.233	0	0	0
2017/03/31	2050	02/11/2017			Bond Future	142.6523	142.6523	138.7131	138.7131	(2.761)	0.0000	0.0000	0
2017/03/31	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	2050	02/11/2017	144.65	Put	Bond Future	1,997.7100	1.9977	5,936.9500	5.9370	197.188	0	0	0
2017/03/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	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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2017/03/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	AL37	04/05/2017			Index Future	535.0120	535.0120	529.3620	529.3620	(1.056)	0.0000	0.0000	1
2017/03/31	AL37	03/08/2017			Index Future	545.2280	545.2280	539.4710	539.4710	(1.056)	0.0000	0.0000	0
2017/03/31	AL37	02/11/2017			Index Future	555.9190	555.9190	550.0440	550.0440	(1.057)	0.0000	0.0000	0
2017/03/31	AL7T	04/05/2017			Index Future	620.0300	620.0300	607.1320	607.1320	(2.080)	0.0000	0.0000	0
2017/03/31	AL7T	03/08/2017			Index Future	631.8700	631.8700	618.7260	618.7260	(2.080)	0.0000	0.0000	0
2017/03/31	AL7T	02/11/2017			Index Future	644.2600	644.2600	630.8520	630.8520	(2.081)	0.0000	0.0000	0
2017/03/31	ALBI	04/05/2017			Index Future	563.9110	563.9110	550.4110	550.4110	(2.394)	0.0000	0.0000	593
2017/03/31	ALBI	03/08/2017			Index Future	574.6800	574.6800	560.9210	560.9210	(2.394)	0.0000	0.0000	0
2017/03/31	ALBI	02/11/2017			Index Future	585.9480	585.9480	571.9140	571.9140	(2.395)	0.0000	0.0000	0
2017/03/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	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
2017/03/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/31	EL28	04/05/2017			Bond Future	128.6690	128.6690	125.5962	125.5962	(2.388)	0.0000	0.0000	0
2017/03/31	EL28	04/05/2017	137.90	Put	Bond Future	9,231.0200	9.2310	12,303.7700	12.3038	33.287	0	0	0
2017/03/31	EL28	04/05/2017	137.92	Put	Bond Future	9,251.0200	9.2510	12,323.7700	12.3238	33.215	0	0	0
2017/03/31	EL28	04/05/2017	137.91	Put	Bond Future	9,241.0200	9.2410	12,313.7700	12.3138	33.251	0	0	0
2017/03/31	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	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
2017/03/31	EL28	03/08/2017			Bond Future	131.1492		131.1492	128.0172	(2.388)	0.0000	0.0000	0
2017/03/31	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/31	EL28	03/08/2017	135.16	Put	Bond Future	4,010.8200	4.0108	7,142.8200	7.1428	78.089	0	0	0
2017/03/31	EL28	03/08/2017	135.18	Put	Bond Future	4,030.8200	4.0308	7,162.8200	7.1628	77.701	0	0	0
2017/03/31	EL28	03/08/2017	135.17	Put	Bond Future	4,020.8200	4.0208	7,152.8200	7.1528	77.895	0	0	0
2017/03/31	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/31	EL28	02/11/2017			Bond Future	131.9842		131.9842	128.8034	(2.410)	0.0000	0.0000	0
2017/03/31	EL28	02/11/2017	133.87	Put	Bond Future	1,885.7700	1.8858	5,066.6300	5.0666	168.677	0	0	0
2017/03/31	EL28	02/11/2017	133.89	Put	Bond Future	1,905.7700	1.9058	5,086.6300	5.0866	166.907	0	0	0
2017/03/31	EL28	02/11/2017	133.88	Put	Bond Future	1,895.7700	1.8958	5,076.6300	5.0766	167.787	0	0	0
2017/03/31	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/31	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/31	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/31	ES33	04/05/2017			Bond Future	10.2786		79.3182	10.6269	3.389	0.0000	0.0000	9,466
2017/03/31	ES33	04/05/2017	10.55	Call	Bond Future	1,744.8100	1.7448	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	547.3300	0.5473	100.000	0	0
2017/03/31	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	420.9000	0.4209	100.000	0	0
2017/03/31	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	484.0800	0.4841	100.000	0	0
2017/03/31	ES33	04/05/2017	10.56	Call	Bond Future	1,807.9900	1.8080	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	ES33	04/05/2017	10.54	Call	Bond Future	1,681.5600	1.6816	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	ES33	03/08/2017			Bond Future	10.3520		80.8329	10.7119	3.476	0.0000	0.0000	0
2017/03/31	ES33	03/08/2017	10.53	Put	Bond Future	0.0000		0.0000	1,135.5600	1.1356	100.000	0	0
2017/03/31	ES33	03/08/2017	10.55	Put	Bond Future	0.0000		0.0000	1,009.4600	1.0095	100.000	0	0
2017/03/31	ES33	03/08/2017	10.54	Put	Bond Future	0.0000		0.0000	1,072.4700	1.0725	100.000	0	0
2017/03/31	ES33	03/08/2017	10.55	Call	Bond Future	1,262.0100	1.2620	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	ES33	03/08/2017	10.53	Call	Bond Future	1,135.9100	1.1359	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	ES33	03/08/2017	10.54	Call	Bond Future	1,199.0000	1.1990	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	ES33	02/11/2017	10.66	Put	Bond Future	0.0000		0.0000	839.0500	0.8391	100.000	0	0
2017/03/31	ES33	02/11/2017			Bond Future	10.4247		78.6252	10.7967	3.569	0.0000	0.0000	0
2017/03/31	ES33	02/11/2017	10.68	Put	Bond Future	0.0000		0.0000	715.4100	0.7154	100.000	0	0
2017/03/31	ES33	02/11/2017	10.67	Put	Bond Future	0.0000		0.0000	777.1900	0.7772	100.000	0	0
2017/03/31	ES33	02/11/2017	10.66	Call	Bond Future	1,477.7100	1.4777	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	ES33	02/11/2017	10.67	Call	Bond Future	1,539.5700	1.5396	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	ES33	02/11/2017	10.68	Call	Bond Future	1,601.3500	1.6013	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	ES42	04/05/2017			Bond Future	10.4293		83.2806	10.7777	3.340	0.0000	0.0000	8,777
2017/03/31	ES42	03/08/2017			Bond Future	10.5016		84.8710	10.8613	3.425	0.0000	0.0000	0
2017/03/31	ES42	02/11/2017			Bond Future	10.5721		82.2733	10.9437	3.515	0.0000	0.0000	0
2017/03/31	GOVI	04/05/2017			GOVI	561.9090		561.9090	548.4520	(2.395)	0.0000	0.0000	400
2017/03/31	GOVI	04/05/2017	262.19	Call	GOVI	2,997,190.0000	299.7190	2,862,620.0000	286.2620	(4.490)	0	0	0
2017/03/31	GOVI	04/05/2017	262.20	Call	GOVI	2,997,090.0000	299.7090	2,862,520.0000	286.2520	(4.490)	0	0	0
2017/03/31	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/31	GOVI	04/05/2017	262.18	Call	GOVI	2,997,290.0000	299.7290	2,862,720.0000	286.2720	(4.490)	0	0	0
2017/03/31	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/31	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/31	GOVI	03/08/2017			GOVI	572.6390		572.6390	558.9250	(2.395)	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
2017/03/31	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	21,850.0000	2.1850	100.000	0	0	0
2017/03/31	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	21,650.0000	2.1650	100.000	0	0	0
2017/03/31	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	21,750.0000	2.1750	100.000	0	0	0
2017/03/31	GOVI	03/08/2017	561.09	Call	GOVI	115,490.0000	11.5490	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	GOVI	03/08/2017	561.10	Call	GOVI	115,390.0000	11.5390	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	GOVI	03/08/2017	561.11	Call	GOVI	115,290.0000	11.5290	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	25,610.0000	2.5610	100.000	0	0	0
2017/03/31	GOVI	02/11/2017			GOVI	583.8680	583.8680	569.8790	569.8790	(2.396)	0.0000	0.0000	0
2017/03/31	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	25,810.0000	2.5810	100.000	0	0	0
2017/03/31	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	25,710.0000	2.5710	100.000	0	0	0
2017/03/31	GOVI	02/11/2017	572.44	Call	GOVI	114,280.0000	11.4280	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	GOVI	02/11/2017	572.45	Call	GOVI	114,180.0000	11.4180	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	GOVI	02/11/2017	572.46	Call	GOVI	114,080.0000	11.4080	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/31	IGOV	04/05/2017			Index Future	249.3730	249.3730	245.5240	245.5240	(1.543)	0.0000	0.0000	925
2017/03/31	IGOV	03/08/2017			Index Future	254.1800	254.1800	250.2570	250.2570	(1.543)	0.0000	0.0000	297
2017/03/31	IGOV	02/11/2017			Index Future	259.2230	259.2230	255.2200	255.2200	(1.544)	0.0000	0.0000	0
2017/03/31	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/03/31	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/03/31	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/03/31	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/03/31	IS01	21/09/2017			Interest Rate Swap	99.5957	99.5957	99.6154	99.6154	0.020	0.0000	0.0000	0
2017/03/31	IS01	21/12/2017			Interest Rate Swap	99.7879	99.7879	99.8433	99.8433	0.056	0.0000	0.0000	0
2017/03/31	IS01	15/03/2018			Interest Rate Swap	99.7312	99.7312	99.8360	99.8360	0.105	0.0000	0.0000	0
2017/03/31	IS01	21/06/2018			Interest Rate Swap	99.9057	99.9057	100.0662	100.0662	0.161	0.0000	0.0000	0
2017/03/31	IS02	18/12/2017			Interest Rate Swap	99.8161	99.8161	99.8703	99.8703	0.054	0.0000	0.0000	0
2017/03/31	IS02	16/03/2018			Interest Rate Swap	99.0149	99.0149	99.1189	99.1189	0.105	0.0000	0.0000	0
2017/03/31	IS02	15/06/2018			Interest Rate Swap	98.5948	98.5948	98.7523	98.7523	0.160	0.0000	0.0000	0
2017/03/31	IS02	21/09/2018			Interest Rate Swap	98.5530	98.5530	98.7720	98.7720	0.222	0.0000	0.0000	0
2017/03/31	IS02	21/12/2018			Interest Rate Swap	98.9500	98.9500	99.2300	99.2300	0.283	0.0000	0.0000	0
2017/03/31	IS02	15/03/2019			Interest Rate Swap	99.3621	99.3621	99.7156	99.7156	0.356	0.0000	0.0000	0
2017/03/31	IS02	21/06/2019			Interest Rate Swap	99.7836	99.7836	100.2102	100.2102	0.427	0.0000	0.0000	0
2017/03/31	IS05	17/12/2020			Interest Rate Swap	96.5913	96.5913	97.3698	97.3698	0.806	0.0000	0.0000	0
2017/03/31	IS05	16/03/2021			Interest Rate Swap	95.8484	95.8484	96.6937	96.6937	0.882	0.0000	0.0000	0
2017/03/31	IS05	15/06/2021			Interest Rate Swap	95.0732	95.0732	95.9873	95.9873	0.961	0.0000	0.0000	0
2017/03/31	IS05	21/09/2021			Interest Rate Swap	95.2739	95.2739	96.2549	96.2549	1.030	0.0000	0.0000	0
2017/03/31	IS05	21/12/2021			Interest Rate Swap	97.4745	97.4745	98.5070	98.5070	1.059	0.0000	0.0000	51
2017/03/31	IS05	15/03/2022			Interest Rate Swap	97.6225	97.6225	98.7109	98.7109	1.115	0.0000	0.0000	0
2017/03/31	IS05	21/06/2022			Interest Rate Swap	98.8145	98.8145	99.9608	99.9608	1.160	0.0000	0.0000	0
2017/03/31	IS10	17/12/2025			Interest Rate Swap	95.5221	95.5221	97.2824	97.2824	1.843	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
2017/03/31	IS10	16/03/2026			Interest Rate Swap	92.5316	92.5316	94.3616	94.3616	1.978	0.0000	0.0000	0
2017/03/31	IS10	15/06/2026			Interest Rate Swap	91.2709	91.2709	93.1568	93.1568	2.066	0.0000	0.0000	0
2017/03/31	IS10	21/09/2026			Interest Rate Swap	93.3966	93.3966	95.3018	95.3018	2.040	0.0000	0.0000	0
2017/03/31	IS10	21/12/2026			Interest Rate Swap	97.1303	97.1303	99.0313	99.0313	1.957	0.0000	0.0000	0
2017/03/31	IS10	15/03/2027			Interest Rate Swap	95.6990	95.6990	97.6512	97.6512	2.040	0.0000	0.0000	0
2017/03/31	IS10	21/06/2027			Interest Rate Swap	97.7293	97.7293	99.6980	99.6980	2.014	0.0000	0.0000	0
2017/03/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/31	JBAF	19/04/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/31	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/31	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/31	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/31	JBAF	16/08/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/31	JBAF	20/09/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/31	JBAF	20/12/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/31	JBAF	20/03/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/31	JBAF	20/06/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/03/31	JBAF	19/09/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/31	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/31	JBAF	19/12/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/31	JBAF	20/03/2019			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/31	R023	04/05/2017	8.61	Call	Bond Future	2,685.1100	2.6851	1,626.1900	1.6262	(39.437)	0	0	0
2017/03/31	R023	04/05/2017			Bond Future	8.0222	100.2115	8.2923	98.9951	3.366	0.0000	0.0000	19,766
2017/03/31	R023	04/05/2017	8.59	Call	Bond Future	2,603.8500	2.6038	1,557.3500	1.5574	(40.190)	0	0	0
2017/03/31	R023	04/05/2017	8.60	Call	Bond Future	2,644.4100	2.6444	1,591.6300	1.5916	(39.812)	0	0	0
2017/03/31	R023	04/05/2017	8.59	Put	Bond Future	67.4700	0.0675	237.3400	0.2373	251.771	0	0	0
2017/03/31	R023	04/05/2017	8.61	Put	Bond Future	60.8500	0.0608	218.3000	0.2183	258.751	0	0	0
2017/03/31	R023	04/05/2017	8.60	Put	Bond Future	64.0800	0.0641	227.6700	0.2277	255.290	0	0	0
2017/03/31	R023	03/08/2017	8.60	Put	Bond Future	471.5900	0.4716	829.4800	0.8295	75.890	0	0	0
2017/03/31	R023	03/08/2017			Bond Future	8.0347	102.1251	8.3198	100.8855	3.548	0.0000	0.0000	0
2017/03/31	R023	03/08/2017	8.59	Put	Bond Future	481.2100	0.4812	844.3100	0.8443	75.456	0	0	0
2017/03/31	R023	03/08/2017	8.60	Call	Bond Future	2,911.3800	2.9114	2,029.6100	2.0296	(30.287)	0	0	0
2017/03/31	R023	03/08/2017	8.58	Call	Bond Future	2,845.9200	2.8459	1,974.6500	1.9747	(30.615)	0	0	0
2017/03/31	R023	03/08/2017	8.59	Call	Bond Future	2,878.4900	2.8785	2,001.9300	2.0019	(30.452)	0	0	0
2017/03/31	R023	03/08/2017	8.58	Put	Bond Future	491.1800	0.4912	859.5700	0.8596	75.001	0	0	0
2017/03/31	R023	02/11/2017	8.56	Call	Bond Future	2,879.6600	2.8797	2,044.2400	2.0442	(29.011)	0	0	0
2017/03/31	R023	02/11/2017			Bond Future	8.0418	100.1961	8.3436	98.9312	3.753	0.0000	0.0000	0
2017/03/31	R023	02/11/2017	8.58	Call	Bond Future	2,938.9200	2.9389	2,094.5400	2.0945	(28.731)	0	0	0
2017/03/31	R023	02/11/2017	8.57	Call	Bond Future	2,909.3600	2.9094	2,069.1700	2.0692	(28.879)	0	0	0
2017/03/31	R023	02/11/2017	8.56	Put	Bond Future	720.0500	0.7200	1,149.5400	1.1495	59.647	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
2017/03/31	R023	02/11/2017	8.58	Put	Bond Future	697.1200	0.6971	1,117.6500	1.1177	60.324	0	0	0
2017/03/31	R023	02/11/2017	8.57	Put	Bond Future	708.6500	0.7086	1,133.3700	1.1334	59.934	0	0	0
2017/03/31	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	283.3500	0.2834	100.000	0	0	0
2017/03/31	R035	04/05/2017			Bond Future	9.2417	98.4908	9.5850	95.6543	3.715	0.0000	0.0000	8,780
2017/03/31	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	364.5400	0.3645	100.000	0	0	0
2017/03/31	R035	04/05/2017	9.55	Call	Bond Future	2,553.0800	2.5531	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	R035	04/05/2017	9.53	Call	Bond Future	2,390.5900	2.3906	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	R035	04/05/2017	9.54	Call	Bond Future	2,471.8900	2.4719	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	445.8400	0.4458	100.000	0	0	0
2017/03/31	R035	03/08/2017			Bond Future	9.2828	100.3716	9.6367	97.4809	3.813	0.0000	0.0000	0
2017/03/31	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	938.3800	0.9384	100.000	0	0	0
2017/03/31	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	1,100.6500	1.1006	100.000	0	0	0
2017/03/31	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	1,019.4600	1.0195	100.000	0	0	0
2017/03/31	R035	03/08/2017	9.50	Call	Bond Future	1,790.0500	1.7900	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	R035	03/08/2017	9.51	Call	Bond Future	1,871.2400	1.8712	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	R035	03/08/2017	9.52	Call	Bond Future	1,952.3200	1.9523	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	R035	02/11/2017			Bond Future	9.3221	97.8375	9.6871	94.8892	3.915	0.0000	0.0000	0
2017/03/31	R035	02/11/2017	9.60	Call	Bond Future	2,257.1800	2.2572	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	770.9500	0.7709	100.000	0	0	0
2017/03/31	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	611.3700	0.6114	100.000	0	0	0
2017/03/31	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	691.1100	0.6911	100.000	0	0	0
2017/03/31	R035	02/11/2017	9.61	Call	Bond Future	2,336.9200	2.3369	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	R035	02/11/2017	9.59	Call	Bond Future	2,177.3400	2.1773	0.0000	0.0000	(100.000)	0	0	0
2017/03/31	R186	04/05/2017	8.95	Put	Bond Future	229.0900	0.2291	863.8300	0.8638	277.070	0	0	5,209
2017/03/31	R186	04/05/2017			Bond Future	8.5092	116.8890	8.8591	114.4651	4.112	8.8810	8.8540	108,919
2017/03/31	R186	04/05/2017	8.89	Put	Bond Future	295.2600	0.2953	1,041.3200	1.0413	252.679	0	0	0
2017/03/31	R186	04/05/2017	8.94	Put	Bond Future	239.1700	0.2392	891.7800	0.8918	272.864	0	0	500
2017/03/31	R186	04/05/2017	9.20	Call	Bond Future	4,790.2700	4.7903	2,650.6700	2.6507	(44.666)	0	0	0
2017/03/31	R186	04/05/2017	8.91	Put	Bond Future	271.6400	0.2716	979.5300	0.9795	260.599	0	0	0
2017/03/31	R186	04/05/2017	8.70	Put	Bond Future	614.1400	0.6141	1,763.7200	1.7637	187.185	0	0	0
2017/03/31	R186	04/05/2017	8.90	Put	Bond Future	283.2400	0.2832	1,010.0900	1.0101	256.620	0	0	0
2017/03/31	R186	04/05/2017	8.44	Put	Bond Future	1,408.9400	1.4089	3,131.3200	3.1313	122.247	0	0	0
2017/03/31	R186	04/05/2017	8.91	Call	Bond Future	3,042.6100	3.0426	1,326.6100	1.3266	(56.399)	0	0	0
2017/03/31	R186	04/05/2017	8.98	Call	Bond Future	3,446.5200	3.4465	1,605.4500	1.6054	(53.418)	0	0	0
2017/03/31	R186	04/05/2017	9.20	Put	Bond Future	71.0100	0.0710	355.3000	0.3553	400.352	0	0	5,209
2017/03/31	R186	04/05/2017	8.70	Call	Bond Future	1,944.7900	1.9448	670.4800	0.6705	(65.524)	0	0	500
2017/03/31	R186	04/05/2017	8.89	Call	Bond Future	2,930.1400	2.9301	1,252.3100	1.2523	(57.261)	0	0	0
2017/03/31	R186	04/05/2017	8.94	Call	Bond Future	3,213.8600	3.2139	1,442.5800	1.4426	(55.114)	0	0	0
2017/03/31	R186	04/05/2017	8.98	Put	Bond Future	200.9900	0.2010	783.8100	0.7838	289.975	0	0	0
2017/03/31	R186	04/05/2017	8.95	Call	Bond Future	3,271.5800	3.2716	1,482.4300	1.4824	(54.688)	0	0	0
2017/03/31	R186	04/05/2017	8.90	Call	Bond Future	2,986.1900	2.9862	1,289.1500	1.2891	(56.830)	0	0	0
2017/03/31	R186	04/05/2017	8.44	Call	Bond Future	921.1800	0.9212	219.6700	0.2197	(76.153)	0	0	500
2017/03/31	R186	03/08/2017	8.93	Put	Bond Future	1,161.4800	1.1615	2,127.3900	2.1274	83.162	0	0	0
2017/03/31	R186	03/08/2017	9.35	Call	Bond Future	5,917.1200	5.9171	4,002.0500	4.0020	(32.365)	0	0	0
2017/03/31	R186	03/08/2017			Bond Future	8.5406	113.8183	8.9050	111.3481	4.266	0.0000	0.0000	9,133
2017/03/31	R186	03/08/2017	8.92	Put	Bond Future	1,182.0800	1.1821	2,159.2000	2.1592	82.661	0	0	0

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2017/03/31	R186	03/08/2017	9.50	Call	Bond Future	6,738.9200	6.7389	4,710.4800	4.7105	(30.100)	0	0	0
2017/03/31	R186	03/08/2017	8.85	Put	Bond Future	1,333.8700	1.3339	2,391.6000	2.3916	79.298	0	0	750
2017/03/31	R186	03/08/2017	8.93	Call	Bond Future	3,798.5800	3.7986	2,294.2800	2.2943	(39.602)	0	0	0
2017/03/31	R186	03/08/2017	8.91	Call	Bond Future	3,706.6400	3.7066	2,224.8200	2.2248	(39.977)	0	0	0
2017/03/31	R186	03/08/2017	8.92	Call	Bond Future	3,752.4900	3.7525	2,259.4000	2.2594	(39.789)	0	0	0
2017/03/31	R186	03/08/2017	9.50	Put	Bond Future	388.5100	0.3885	830.2800	0.8303	113.709	0	0	6,500
2017/03/31	R186	03/08/2017	9.35	Put	Bond Future	527.3700	0.5274	1,082.5100	1.0825	105.266	0	0	750
2017/03/31	R186	03/08/2017	8.85	Call	Bond Future	3,435.9500	3.4360	2,023.4700	2.0235	(41.109)	0	0	0
2017/03/31	R186	03/08/2017	8.91	Put	Bond Future	1,202.9700	1.2030	2,191.3600	2.1914	82.162	0	0	0
2017/03/31	R186	02/11/2017	8.89	Put	Bond Future	1,976.1100	1.9761	3,082.7000	3.0827	55.998	0	0	0
2017/03/31	R186	02/11/2017	8.88	Call	Bond Future	4,100.1400	4.1001	2,696.2000	2.6962	(34.241)	0	0	0
2017/03/31	R186	02/11/2017			Bond Future	8.5643	116.0503	8.9441	113.5306	4.435	0.0000	0.0000	0
2017/03/31	R186	02/11/2017	8.89	Call	Bond Future	4,141.6800	4.1417	2,728.5400	2.7285	(34.120)	0	0	0
2017/03/31	R186	02/11/2017	8.90	Call	Bond Future	4,183.4200	4.1834	2,761.4500	2.7614	(33.991)	0	0	0
2017/03/31	R186	02/11/2017	8.88	Put	Bond Future	2,000.2200	2.0002	3,116.0100	3.1160	55.783	0	0	0
2017/03/31	R186	02/11/2017	8.90	Put	Bond Future	1,952.2500	1.9522	3,050.0100	3.0500	56.231	0	0	0
2017/03/31	R197	04/05/2017	308.58	Put	Bond Future	8,575.7900	8.5758	12,362.9900	12.3630	44.162	0	0	0
2017/03/31	R197	04/05/2017			Bond Future	300.0042	300.0042	296.2170	296.2170	(1.262)	0.0000	0.0000	1,063
2017/03/31	R197	04/05/2017	308.60	Put	Bond Future	8,595.7900	8.5958	12,382.9900	12.3830	44.059	0	0	0
2017/03/31	R197	04/05/2017	308.59	Put	Bond Future	8,585.7900	8.5858	12,372.9900	12.3730	44.110	0	0	0
2017/03/31	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R197	03/08/2017			Bond Future	298.8346	298.8346	295.0317	295.0317	(1.273)	0.0000	0.0000	0
2017/03/31	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R197	03/08/2017	308.05	Put	Bond Future	9,215.3800	9.2154	13,018.2800	13.0183	41.267	0	0	0
2017/03/31	R197	03/08/2017	308.07	Put	Bond Future	9,235.3800	9.2354	13,038.2800	13.0383	41.178	0	0	0
2017/03/31	R197	03/08/2017	308.06	Put	Bond Future	9,225.3800	9.2254	13,028.2800	13.0283	41.222	0	0	0
2017/03/31	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R197	02/11/2017			Bond Future	304.7640	304.7640	300.8828	300.8828	(1.274)	0.0000	0.0000	0
2017/03/31	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R197	02/11/2017	305.15	Put	Bond Future	386.0200	0.3860	4,267.2000	4.2672	1005.435	0	0	0
2017/03/31	R197	02/11/2017	305.17	Put	Bond Future	406.0200	0.4060	4,287.2000	4.2872	955.909	0	0	0
2017/03/31	R197	02/11/2017	305.16	Put	Bond Future	396.0200	0.3960	4,277.2000	4.2772	980.046	0	0	0
2017/03/31	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R202	04/05/2017	256.73	Put	Bond Future	11,040.2800	11.0403	13,636.7000	13.6367	23.518	0	0	0
2017/03/31	R202	04/05/2017			Bond Future	245.6897	245.6897	243.0933	243.0933	(1.057)	0.0000	0.0000	33,327
2017/03/31	R202	04/05/2017	256.72	Put	Bond Future	11,030.2800	11.0303	13,626.7000	13.6267	23.539	0	0	0
2017/03/31	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R202	04/05/2017	256.71	Put	Bond Future	11,020.2800	11.0203	13,616.7000	13.6167	23.560	0	0	0
2017/03/31	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R202	03/08/2017			Bond Future	246.7327	246.7327	244.1168	244.1168	(1.060)	0.0000	0.0000	0

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2017/03/31	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R202	03/08/2017	258.35	Put	Bond Future	11,617.2800	11.6173	14,233.1900	14.2332	22.517	0	0	0
2017/03/31	R202	03/08/2017	258.37	Put	Bond Future	11,637.2800	11.6373	14,253.1900	14.2532	22.479	0	0	0
2017/03/31	R202	03/08/2017	258.36	Put	Bond Future	11,627.2800	11.6273	14,243.1900	14.2432	22.498	0	0	0
2017/03/31	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R202	02/11/2017			Bond Future	251.6279	251.6279	248.9579	248.9579	(1.061)	0.0000	0.0000	0
2017/03/31	R202	02/11/2017	253.89	Put	Bond Future	2,262.0500	2.2621	4,932.1300	4.9321	118.038	0	0	0
2017/03/31	R202	02/11/2017	253.91	Put	Bond Future	2,282.0500	2.2821	4,952.1300	4.9521	117.004	0	0	0
2017/03/31	R202	02/11/2017	253.90	Put	Bond Future	2,272.0500	2.2721	4,942.1300	4.9421	117.519	0	0	0
2017/03/31	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R203	04/05/2017	6.92	Put	Bond Future	110.9100	0.1109	157.0200	0.1570	41.574	0	0	0
2017/03/31	R203	04/05/2017	6.91	Call	Bond Future	3.6600	0.0037	0.8300	0.0008	(77.322)	0	0	0
2017/03/31	R203	04/05/2017			Bond Future	7.2251	101.5324	7.3658	101.4831	1.948	0.0000	0.0000	31,101
2017/03/31	R203	04/05/2017	6.92	Call	Bond Future	4.0600	0.0041	0.9500	0.0010	(76.601)	0	0	0
2017/03/31	R203	04/05/2017	6.93	Call	Bond Future	4.4300	0.0044	1.0600	0.0011	(76.072)	0	0	0
2017/03/31	R203	04/05/2017	6.91	Put	Bond Future	114.0200	0.1140	160.4100	0.1604	40.686	0	0	0
2017/03/31	R203	04/05/2017	6.93	Put	Bond Future	107.7700	0.1078	153.6200	0.1536	42.544	0	0	0
2017/03/31	R203	03/08/2017	4.89	Call	Bond Future	0.6500	0.0007	0.6400	0.0006	(1.538)	0	0	0
2017/03/31	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/03/31	R203	03/08/2017	4.87	Call	Bond Future	0.5900	0.0006	0.5800	0.0006	(1.695)	0	0	0
2017/03/31	R203	03/08/2017	4.88	Call	Bond Future	0.6200	0.0006	0.6100	0.0006	(1.613)	0	0	0
2017/03/31	R203	03/08/2017	4.87	Put	Bond Future	119.0900	0.1191	119.0800	0.1191	(0.008)	0	0	0
2017/03/31	R203	03/08/2017	4.89	Put	Bond Future	117.0000	0.1170	116.9900	0.1170	(0.009)	0	0	0
2017/03/31	R203	03/08/2017	4.88	Put	Bond Future	118.0400	0.1180	118.0300	0.1180	(0.008)	0	0	0
2017/03/31	R204	04/05/2017	7.90	Put	Bond Future	4.6200	0.0046	21.4000	0.0214	363.203	0	0	0
2017/03/31	R204	04/05/2017			Bond Future	7.3837	103.9658	7.5698	103.6852	2.521	0.0000	0.0000	28,589
2017/03/31	R204	04/05/2017	7.92	Put	Bond Future	3.8500	0.0039	18.4100	0.0184	378.182	0	0	0
2017/03/31	R204	04/05/2017	7.91	Put	Bond Future	4.2200	0.0042	19.8600	0.0199	370.616	0	0	0
2017/03/31	R204	04/05/2017	7.90	Call	Bond Future	780.3400	0.7803	516.5500	0.5166	(33.804)	0	0	0
2017/03/31	R204	04/05/2017	7.91	Call	Bond Future	794.8900	0.7949	529.9600	0.5300	(33.329)	0	0	0
2017/03/31	R204	04/05/2017	7.92	Call	Bond Future	809.4600	0.8095	543.4500	0.5434	(32.863)	0	0	0
2017/03/31	R204	03/08/2017	7.77	Put	Bond Future	100.3300	0.1003	182.4000	0.1824	81.800	0	0	0
2017/03/31	R204	03/08/2017			Bond Future	7.3162	101.9109	7.5383	101.6249	3.036	0.0000	0.0000	0
2017/03/31	R204	03/08/2017	7.76	Put	Bond Future	103.0700	0.1031	186.7200	0.1867	81.158	0	0	0
2017/03/31	R204	03/08/2017	7.75	Call	Bond Future	663.2200	0.6632	462.6300	0.4626	(30.245)	0	0	0
2017/03/31	R204	03/08/2017	7.76	Call	Bond Future	673.3900	0.6734	471.0300	0.4710	(30.051)	0	0	0
2017/03/31	R204	03/08/2017	7.77	Call	Bond Future	683.4400	0.6834	479.5000	0.4795	(29.840)	0	0	0
2017/03/31	R204	03/08/2017	7.75	Put	Bond Future	105.7000	0.1057	191.1200	0.1911	80.814	0	0	0
2017/03/31	R204	02/11/2017	7.76	Put	Bond Future	68.7600	0.0688	139.2400	0.1392	102.501	0	0	0
2017/03/31	R204	02/11/2017			Bond Future	7.1647	103.9094	7.4395	103.6168	3.835	0.0000	0.0000	0
2017/03/31	R204	02/11/2017	7.75	Put	Bond Future	70.5000	0.0705	142.3000	0.1423	101.844	0	0	0
2017/03/31	R204	02/11/2017	7.76	Call	Bond Future	700.9900	0.7010	478.9000	0.4789	(31.682)	0	0	0
2017/03/31	R204	02/11/2017	7.74	Call	Bond Future	683.3500	0.6833	463.9200	0.4639	(32.111)	0	0	0
2017/03/31	R204	02/11/2017	7.75	Call	Bond Future	692.1600	0.6922	471.3900	0.4714	(31.896)	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
2017/03/31	R204	02/11/2017	7.74	Put	Bond Future	72.2700	0.0723	145.4100	0.1454	101.204	0	0	0
2017/03/31	R207	04/05/2017	8.21	Put	Bond Future	2.5100	0.0025	20.9700	0.0210	735.458	0	0	0
2017/03/31	R207	04/05/2017			Bond Future	7.5040	101.6600	7.7585	101.0555	3.391	0.0000	0.0000	76,368
2017/03/31	R207	04/05/2017	8.22	Call	Bond Future	1,691.4700	1.6915	1,104.2100	1.1042	(34.719)	0	0	0
2017/03/31	R207	04/05/2017	8.20	Call	Bond Future	1,645.2300	1.6452	1,060.5200	1.0605	(35.540)	0	0	0
2017/03/31	R207	04/05/2017	8.21	Call	Bond Future	1,668.3500	1.6684	1,082.3300	1.0823	(35.126)	0	0	0
2017/03/31	R207	04/05/2017	8.20	Put	Bond Future	2.7500	0.0028	22.5200	0.0225	718.909	0	0	0
2017/03/31	R207	04/05/2017	8.22	Put	Bond Future	2.2900	0.0023	19.5100	0.0195	751.965	0	0	0
2017/03/31	R207	03/08/2017	8.19	Call	Bond Future	1,617.7300	1.6177	1,112.7700	1.1128	(31.214)	0	0	51
2017/03/31	R207	03/08/2017			Bond Future	7.4817	99.9581	7.7651	99.3420	3.787	0.0000	0.0000	0
2017/03/31	R207	03/08/2017	8.39	Put	Bond Future	46.7700	0.0468	116.6000	0.1166	149.305	0	0	0
2017/03/31	R207	03/08/2017	8.19	Put	Bond Future	86.7500	0.0868	197.9100	0.1979	128.138	0	0	0
2017/03/31	R207	03/08/2017	8.41	Put	Bond Future	43.9000	0.0439	110.3400	0.1103	151.344	0	0	0
2017/03/31	R207	03/08/2017	8.40	Put	Bond Future	45.3200	0.0453	113.4400	0.1134	150.309	0	0	0
2017/03/31	R207	03/08/2017	8.41	Call	Bond Future	2,044.3800	2.0444	1,494.7000	1.4947	(26.887)	0	0	0
2017/03/31	R207	03/08/2017	8.39	Call	Bond Future	2,004.6900	2.0047	1,458.4000	1.4584	(27.251)	0	0	0
2017/03/31	R207	03/08/2017	8.40	Call	Bond Future	2,024.5200	2.0245	1,476.5200	1.4765	(27.068)	0	0	0
2017/03/31	R207	02/11/2017			Bond Future	7.4171	101.9183	7.7356	101.2892	4.294	0.0000	0.0000	0
2017/03/31	R207	02/11/2017	8.03	Put	Bond Future	173.3400	0.1733	343.6800	0.3437	98.269	0	0	0
2017/03/31	R207	02/11/2017	8.05	Put	Bond Future	165.9600	0.1660	331.3300	0.3313	99.644	0	0	0
2017/03/31	R207	02/11/2017	8.03	Call	Bond Future	1,379.5500	1.3796	920.7400	0.9207	(33.258)	0	0	0
2017/03/31	R207	02/11/2017	8.04	Put	Bond Future	169.5100	0.1695	337.4600	0.3375	99.080	0	0	0
2017/03/31	R207	02/11/2017	8.04	Call	Bond Future	1,395.2500	1.3953	934.0500	0.9341	(33.055)	0	0	0
2017/03/31	R207	02/11/2017	8.05	Call	Bond Future	1,411.2200	1.4112	947.4400	0.9474	(32.864)	0	0	0
2017/03/31	R208	04/05/2017	8.39	Call	Bond Future	2,391.6400	2.3916	1,606.9300	1.6069	(32.811)	0	0	0
2017/03/31	R208	04/05/2017			Bond Future	7.6459	97.7404	7.8974	96.9259	3.290	0.0000	0.0000	23,301
2017/03/31	R208	04/05/2017	8.37	Call	Bond Future	2,329.4500	2.3294	1,548.5100	1.5485	(33.525)	0	0	0
2017/03/31	R208	04/05/2017	8.38	Call	Bond Future	2,360.5300	2.3605	1,577.6400	1.5776	(33.166)	0	0	0
2017/03/31	R208	04/05/2017	8.37	Put	Bond Future	7.0300	0.0070	40.5700	0.0406	477.098	0	0	0
2017/03/31	R208	04/05/2017	8.39	Put	Bond Future	6.0400	0.0060	35.8100	0.0358	492.881	0	0	0
2017/03/31	R208	04/05/2017	8.38	Put	Bond Future	6.5100	0.0065	38.1000	0.0381	485.253	0	0	0
2017/03/31	R208	03/08/2017	8.32	Call	Bond Future	2,255.9700	2.2560	1,600.7000	1.6007	(29.046)	0	0	0
2017/03/31	R208	03/08/2017			Bond Future	7.6374	99.6069	7.9085	98.7767	3.549	0.0000	0.0000	0
2017/03/31	R208	03/08/2017	8.30	Call	Bond Future	2,205.4000	2.2054	1,556.8200	1.5568	(29.409)	0	0	0
2017/03/31	R208	03/08/2017	8.31	Call	Bond Future	2,230.5700	2.2306	1,578.6000	1.5786	(29.229)	0	0	0
2017/03/31	R208	03/08/2017	8.30	Put	Bond Future	191.5200	0.1915	373.0600	0.3731	94.789	0	0	0
2017/03/31	R208	03/08/2017	8.32	Put	Bond Future	182.1000	0.1821	356.9500	0.3570	96.019	0	0	0
2017/03/31	R208	03/08/2017	8.31	Put	Bond Future	186.6900	0.1867	364.8400	0.3648	95.426	0	0	0
2017/03/31	R208	02/11/2017	8.18	Put	Bond Future	329.4900	0.3295	581.8900	0.5819	76.603	0	0	0
2017/03/31	R208	02/11/2017			Bond Future	7.6119	98.1574	7.9057	97.3101	3.860	0.0000	0.0000	0
2017/03/31	R208	02/11/2017	8.20	Put	Bond Future	316.5000	0.3165	562.1600	0.5622	77.618	0	0	0
2017/03/31	R208	02/11/2017	8.19	Put	Bond Future	322.8300	0.3228	571.9600	0.5720	77.171	0	0	0
2017/03/31	R208	02/11/2017	8.18	Call	Bond Future	1,959.6300	1.9596	1,364.7100	1.3647	(30.359)	0	0	0
2017/03/31	R208	02/11/2017	8.19	Call	Bond Future	1,981.3700	1.9814	1,383.1800	1.3832	(30.191)	0	0	0
2017/03/31	R208	02/11/2017	8.20	Call	Bond Future	2,003.4200	2.0034	1,401.7600	1.4018	(30.032)	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
2017/03/31	R209	04/05/2017	9.48	Put	Bond Future	618.2500	0.6183	1,646.1000	1.6461	166.252	0	0	0
2017/03/31	R209	04/05/2017			Bond Future	9.2405	74.1635	9.5886	71.7687	3.767	0.0000	0.0000	62,318
2017/03/31	R209	04/05/2017	9.47	Put	Bond Future	638.9500	0.6390	1,686.6400	1.6866	163.971	0	0	0
2017/03/31	R209	04/05/2017	9.63	Call	Bond Future	3,039.4600	3.0395	1,391.7100	1.3917	(54.212)	0	0	0
2017/03/31	R209	04/05/2017	8.93	Call	Bond Future	450.6300	0.4506	90.1900	0.0902	(79.986)	0	0	1,130
2017/03/31	R209	04/05/2017	9.33	Put	Bond Future	987.8200	0.9878	2,319.8800	2.3199	134.848	0	0	1,130
2017/03/31	R209	04/05/2017	9.46	Call	Bond Future	2,183.8700	2.1839	856.6700	0.8567	(60.773)	0	0	0
2017/03/31	R209	04/05/2017	9.47	Call	Bond Future	2,231.0200	2.2310	883.8800	0.8839	(60.382)	0	0	0
2017/03/31	R209	04/05/2017	9.33	Call	Bond Future	1,614.7600	1.6148	551.9900	0.5520	(65.816)	0	0	0
2017/03/31	R209	04/05/2017	9.48	Call	Bond Future	2,278.5200	2.2785	911.5400	0.9115	(59.994)	0	0	0
2017/03/31	R209	04/05/2017	9.63	Put	Bond Future	367.7800	0.3678	1,114.8600	1.1149	203.132	0	0	1,130
2017/03/31	R209	04/05/2017	8.93	Put	Bond Future	2,690.6400	2.6906	4,725.0300	4.7250	75.610	0	0	0
2017/03/31	R209	04/05/2017	9.46	Put	Bond Future	660.1000	0.6601	1,727.7300	1.7277	161.738	0	0	0
2017/03/31	R209	03/08/2017			Bond Future	9.2788	75.5798	9.6366	73.1392	3.857	0.0000	0.0000	0
2017/03/31	R209	03/08/2017	9.44	Call	Bond Future	3,030.1200	3.0301	1,787.0300	1.7870	(41.024)	0	0	0
2017/03/31	R209	03/08/2017	9.43	Put	Bond Future	1,944.2200	1.9442	3,152.7200	3.1527	62.159	0	0	0
2017/03/31	R209	03/08/2017	9.45	Put	Bond Future	1,886.7000	1.8867	3,073.2600	3.0733	62.891	0	0	0
2017/03/31	R209	03/08/2017	9.44	Put	Bond Future	1,915.2900	1.9153	3,112.8100	3.1128	62.524	0	0	0
2017/03/31	R209	03/08/2017	9.45	Call	Bond Future	3,069.8400	3.0698	1,815.7900	1.8158	(40.851)	0	0	0
2017/03/31	R209	03/08/2017	9.43	Call	Bond Future	2,990.6300	2.9906	1,758.5200	1.7585	(41.199)	0	0	0
2017/03/31	R209	02/11/2017	9.52	Put	Bond Future	2,485.9400	2.4859	3,662.6100	3.6626	47.333	0	0	0
2017/03/31	R209	02/11/2017	8.30	Put	Bond Future	8,270.0900	8.2701	10,409.7600	10.4098	25.872	0	0	0
2017/03/31	R209	02/11/2017			Bond Future	9.3135	73.9113	9.6815	71.4222	3.952	0.0000	0.0000	352
2017/03/31	R209	02/11/2017	9.54	Put	Bond Future	2,429.7700	2.4298	3,589.4000	3.5894	47.726	0	0	0
2017/03/31	R209	02/11/2017	10.00	Call	Bond Future	5,945.6500	5.9457	4,255.3000	4.2553	(28.430)	0	0	0
2017/03/31	R209	02/11/2017	9.53	Put	Bond Future	2,457.7300	2.4577	3,625.8600	3.6259	47.529	0	0	0
2017/03/31	R209	02/11/2017	9.54	Call	Bond Future	3,976.7000	3.9767	2,647.2400	2.6472	(33.431)	0	0	0
2017/03/31	R209	02/11/2017	9.00	Put	Bond Future	4,365.0800	4.3651	5,996.8400	5.9968	37.382	0	0	0
2017/03/31	R209	02/11/2017	9.52	Call	Bond Future	3,898.2400	3.8982	2,585.8200	2.5858	(33.667)	0	0	0
2017/03/31	R209	02/11/2017	10.00	Put	Bond Future	1,403.8000	1.4038	2,202.5400	2.2025	56.898	0	0	3,360
2017/03/31	R209	02/11/2017	8.30	Call	Bond Future	705.0200	0.7050	355.6000	0.3556	(49.562)	0	0	2,800
2017/03/31	R209	02/11/2017	9.00	Call	Bond Future	2,140.4200	2.1404	1,283.0900	1.2831	(40.054)	0	0	2,800
2017/03/31	R209	02/11/2017	9.53	Call	Bond Future	3,937.3900	3.9374	2,616.4300	2.6164	(33.549)	0	0	0
2017/03/31	R210	04/05/2017			Bond Future	186.4846	186.4846	182.0306	182.0306	(2.388)	0.0000	0.0000	1,698
2017/03/31	R210	04/05/2017	192.31	Put	Bond Future	5,825.3800	5.8254	10,279.3500	10.2793	76.458	0	0	0
2017/03/31	R210	04/05/2017	192.33	Put	Bond Future	5,845.3800	5.8454	10,299.3500	10.2993	76.196	0	0	0
2017/03/31	R210	04/05/2017	192.32	Put	Bond Future	5,835.3800	5.8354	10,289.3500	10.2893	76.327	0	0	0
2017/03/31	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R210	03/08/2017	196.29	Put	Bond Future	6,210.8600	6.2109	10,750.6300	10.7506	73.094	0	0	0
2017/03/31	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R210	03/08/2017			Bond Future	190.0791	190.0791	185.5394	185.5394	(2.388)	0.0000	0.0000	0
2017/03/31	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R210	03/08/2017	196.28	Put	Bond Future	6,200.8600	6.2009	10,740.6300	10.7406	73.212	0	0	0
2017/03/31	R210	03/08/2017	196.30	Put	Bond Future	6,220.8600	6.2209	10,760.6300	10.7606	72.977	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
2017/03/31	R210	02/11/2017	192.08	Put	Bond Future	661.3800	0.6614	5,272.9100	5.2729	697.259	0	0	0
2017/03/31	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R210	02/11/2017			Bond Future	191.4186	191.4186	186.8071	186.8071	(2.409)	0.0000	0.0000	0
2017/03/31	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R210	02/11/2017	192.07	Put	Bond Future	651.3800	0.6514	5,262.9100	5.2629	707.963	0	0	0
2017/03/31	R210	02/11/2017	192.09	Put	Bond Future	671.3800	0.6714	5,282.9100	5.2829	686.873	0	0	0
2017/03/31	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R212	04/05/2017			Bond Future	148.5509	148.5509	147.0465	147.0465	(1.013)	0.0000	0.0000	3,268
2017/03/31	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R212	04/05/2017	152.23	Put	Bond Future	3,679.1200	3.6791	5,183.5100	5.1835	40.890	0	0	0
2017/03/31	R212	04/05/2017	152.25	Put	Bond Future	3,699.1200	3.6991	5,203.5100	5.2035	40.669	0	0	0
2017/03/31	R212	04/05/2017	152.24	Put	Bond Future	3,689.1200	3.6891	5,193.5100	5.1935	40.779	0	0	0
2017/03/31	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R212	03/08/2017			Bond Future	149.3645	149.3645	147.8480	147.8480	(1.015)	0.0000	0.0000	0
2017/03/31	R212	03/08/2017	153.34	Put	Bond Future	3,975.5100	3.9755	5,491.9700	5.4920	38.145	0	0	0
2017/03/31	R212	03/08/2017	153.36	Put	Bond Future	3,995.5100	3.9955	5,511.9700	5.5120	37.954	0	0	0
2017/03/31	R212	03/08/2017	153.35	Put	Bond Future	3,985.5100	3.9855	5,501.9700	5.5020	38.049	0	0	0
2017/03/31	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R212	02/11/2017			Bond Future	152.3281	152.3281	150.7801	150.7801	(1.016)	0.0000	0.0000	0
2017/03/31	R212	02/11/2017	152.40	Put	Bond Future	71.9100	0.0719	1,619.9000	1.6199	2152.677	0	0	0
2017/03/31	R212	02/11/2017	152.42	Put	Bond Future	91.9100	0.0919	1,639.9000	1.6399	1684.245	0	0	0
2017/03/31	R212	02/11/2017	152.41	Put	Bond Future	81.9100	0.0819	1,629.9000	1.6299	1889.867	0	0	0
2017/03/31	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/31	R213	04/05/2017			Bond Future	8.9443	86.0684	9.2878	83.7116	3.840	0.0000	0.0000	45,201
2017/03/31	R213	04/05/2017	9.35	Put	Bond Future	312.9300	0.3129	1,006.0400	1.0060	221.490	0	0	0
2017/03/31	R213	04/05/2017	9.37	Put	Bond Future	289.5000	0.2895	948.5600	0.9486	227.655	0	0	0
2017/03/31	R213	04/05/2017	9.35	Call	Bond Future	3,086.8800	3.0869	1,423.2000	1.4232	(53.895)	0	0	0
2017/03/31	R213	04/05/2017	9.36	Put	Bond Future	301.0600	0.3011	977.0500	0.9770	224.537	0	0	0
2017/03/31	R213	04/05/2017	9.36	Call	Bond Future	3,141.7800	3.1418	1,460.9800	1.4610	(53.498)	0	0	0
2017/03/31	R213	04/05/2017	9.37	Call	Bond Future	3,196.9200	3.1969	1,499.1900	1.4992	(53.105)	0	0	0
2017/03/31	R213	03/08/2017	9.33	Put	Bond Future	1,337.7300	1.3377	2,313.4100	2.3134	72.935	0	0	0
2017/03/31	R213	03/08/2017			Bond Future	8.9788	87.7120	9.3331	85.3101	3.946	0.0000	0.0000	0
2017/03/31	R213	03/08/2017	9.35	Put	Bond Future	1,293.9500	1.2940	2,248.8200	2.2488	73.795	0	0	0
2017/03/31	R213	03/08/2017	9.34	Put	Bond Future	1,315.6000	1.3156	2,280.9400	2.2809	73.376	0	0	0
2017/03/31	R213	03/08/2017	9.33	Call	Bond Future	3,718.8500	3.7188	2,292.6800	2.2927	(38.350)	0	0	0
2017/03/31	R213	03/08/2017	9.34	Call	Bond Future	3,763.1500	3.7631	2,326.6400	2.3266	(38.173)	0	0	0
2017/03/31	R213	03/08/2017	9.35	Call	Bond Future	3,807.8700	3.8079	2,360.8900	2.3609	(38.000)	0	0	0
2017/03/31	R213	02/11/2017	9.36	Put	Bond Future	1,970.1900	1.9702	3,010.4200	3.0104	52.798	0	0	0
2017/03/31	R213	02/11/2017			Bond Future	9.0114	85.8808	9.3771	83.4310	4.058	0.0000	0.0000	0
2017/03/31	R213	02/11/2017	9.35	Put	Bond Future	1,994.2900	1.9943	3,043.2100	3.0432	52.596	0	0	0
2017/03/31	R213	02/11/2017	9.36	Call	Bond Future	4,307.7800	4.3078	2,898.2600	2.8983	(32.720)	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
2017/03/31	R213	02/11/2017	9.34	Call	Bond Future	4,224.5500	4.2245	2,832.1800	2.8322	(32.959)	0	0	0
2017/03/31	R213	02/11/2017	9.35	Call	Bond Future	4,266.0800	4.2661	2,865.2500	2.8652	(32.836)	0	0	0
2017/03/31	R213	02/11/2017	9.34	Put	Bond Future	2,018.6300	2.0186	3,076.0100	3.0760	52.381	0	0	0
2017/03/31	R214	04/05/2017	9.58	Put	Bond Future	593.7400	0.5937	1,606.3600	1.6064	170.549	0	0	0
2017/03/31	R214	04/05/2017			Bond Future	9.3100	74.4943	9.6580	71.9812	3.738	0.0000	0.0000	35,332
2017/03/31	R214	04/05/2017	9.57	Put	Bond Future	613.8200	0.6138	1,646.7300	1.6467	168.276	0	0	0
2017/03/31	R214	04/05/2017	9.58	Call	Bond Future	2,555.9700	2.5560	1,055.4200	1.0554	(58.708)	0	0	0
2017/03/31	R214	04/05/2017	9.56	Call	Bond Future	2,454.2700	2.4543	994.4400	0.9944	(59.481)	0	0	0
2017/03/31	R214	04/05/2017	9.57	Call	Bond Future	2,504.9100	2.5049	1,024.6500	1.0247	(59.094)	0	0	0
2017/03/31	R214	04/05/2017	9.56	Put	Bond Future	634.4400	0.6344	1,687.7800	1.6878	166.027	0	0	0
2017/03/31	R214	03/08/2017	9.51	Call	Bond Future	3,255.3900	3.2554	1,935.6900	1.9357	(40.539)	0	0	0
2017/03/31	R214	03/08/2017			Bond Future	9.3469	75.9169	9.7044	73.3557	3.825	0.0000	0.0000	0
2017/03/31	R214	03/08/2017	9.52	Call	Bond Future	3,296.9000	3.2969	1,966.1300	1.9661	(40.364)	0	0	0
2017/03/31	R214	03/08/2017	9.53	Call	Bond Future	3,338.8100	3.3388	1,996.8400	1.9968	(40.193)	0	0	0
2017/03/31	R214	03/08/2017	9.51	Put	Bond Future	2,068.3500	2.0684	3,309.8500	3.3099	60.024	0	0	0
2017/03/31	R214	03/08/2017	9.53	Put	Bond Future	2,008.3900	2.0084	3,227.6200	3.2276	60.707	0	0	0
2017/03/31	R214	03/08/2017	9.52	Put	Bond Future	2,038.1100	2.0381	3,268.5400	3.2685	60.371	0	0	0
2017/03/31	R214	02/11/2017	9.60	Call	Bond Future	4,210.8200	4.2108	2,807.7700	2.8078	(33.320)	0	0	0
2017/03/31	R214	02/11/2017			Bond Future	9.3821	74.1080	9.7495	71.4960	3.916	0.0000	0.0000	0
2017/03/31	R214	02/11/2017	9.58	Call	Bond Future	4,129.0600	4.1291	2,743.6000	2.7436	(33.554)	0	0	0
2017/03/31	R214	02/11/2017	9.59	Call	Bond Future	4,169.7400	4.1697	2,775.4800	2.7755	(33.438)	0	0	0
2017/03/31	R214	02/11/2017	9.60	Put	Bond Future	2,643.0700	2.6431	3,852.0800	3.8521	45.743	0	0	0
2017/03/31	R214	02/11/2017	9.58	Put	Bond Future	2,702.9200	2.7029	3,929.5200	3.9295	45.381	0	0	0
2017/03/31	R214	02/11/2017	9.59	Put	Bond Future	2,672.7400	2.6727	3,890.5400	3.8905	45.564	0	0	0
2017/03/31	R248	04/05/2017	9.66	Call	Bond Future	3,508.1400	3.5081	1,539.5300	1.5395	(56.115)	0	0	0
2017/03/31	R248	04/05/2017			Bond Future	9.3655	95.4604	9.7136	92.2535	3.717	0.0000	0.0000	76,383
2017/03/31	R248	04/05/2017	9.67	Call	Bond Future	3,573.8600	3.5739	1,581.4200	1.5814	(55.750)	0	0	0
2017/03/31	R248	04/05/2017	9.65	Put	Bond Future	807.5100	0.8075	2,069.9500	2.0700	156.337	0	0	0
2017/03/31	R248	04/05/2017	9.67	Put	Bond Future	758.1200	0.7581	1,972.6100	1.9726	160.198	0	0	0
2017/03/31	R248	04/05/2017	9.66	Put	Bond Future	782.5000	0.7825	2,020.8200	2.0208	158.252	0	0	0
2017/03/31	R248	04/05/2017	9.65	Call	Bond Future	3,442.8900	3.4429	1,498.4000	1.4984	(56.478)	0	0	0
2017/03/31	R248	03/08/2017			Bond Future	9.4038	97.2834	9.7618	94.0151	3.806	0.0000	0.0000	170
2017/03/31	R248	03/08/2017	9.57	Call	Bond Future	4,359.3300	4.3593	2,656.9700	2.6570	(39.051)	0	0	0
2017/03/31	R248	03/08/2017	9.56	Put	Bond Future	2,855.6300	2.8556	4,435.3700	4.4354	55.320	0	0	0
2017/03/31	R248	03/08/2017	9.58	Put	Bond Future	2,777.9200	2.7779	4,330.2800	4.3303	55.882	0	0	0
2017/03/31	R248	03/08/2017	9.57	Put	Bond Future	2,816.5600	2.8166	4,382.4800	4.3825	55.597	0	0	0
2017/03/31	R248	03/08/2017	9.58	Call	Bond Future	4,412.1100	4.4121	2,696.1900	2.6962	(38.891)	0	0	0
2017/03/31	R248	03/08/2017	9.56	Call	Bond Future	4,306.8200	4.3068	2,618.2800	2.6183	(39.206)	0	0	0
2017/03/31	R248	02/11/2017	9.66	Put	Bond Future	3,600.2600	3.6003	5,122.2700	5.1223	42.275	0	0	0
2017/03/31	R248	02/11/2017			Bond Future	9.4405	94.7520	9.8086	91.4189	3.899	0.0000	0.0000	0
2017/03/31	R248	02/11/2017	9.65	Put	Bond Future	3,638.4300	3.6384	5,171.0400	5.1710	42.123	0	0	0
2017/03/31	R248	02/11/2017	9.64	Call	Bond Future	5,509.7900	5.5098	3,719.8900	3.7199	(32.486)	0	0	0
2017/03/31	R248	02/11/2017	9.65	Call	Bond Future	5,561.5000	5.5615	3,760.9600	3.7610	(32.375)	0	0	0
2017/03/31	R248	02/11/2017	9.66	Call	Bond Future	5,613.3900	5.6134	3,802.2500	3.8023	(32.265)	0	0	0
2017/03/31	R248	02/11/2017	9.64	Put	Bond Future	3,676.9400	3.6769	5,220.1900	5.2202	41.971	0	0	0

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Total												836386
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