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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/03/2017 TO 17/03/2017

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
2017/03/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/03/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2025	04/05/2017			Bond Future	129.3590	129.3590	129.3561	129.3561	(0.002)	0.0000	0.0000	3,234
2017/03/17	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2025	04/05/2017	132.56	Put	Bond Future	3,201.0100	3.2010	3,203.8500	3.2038	0.089	0	0	0
2017/03/17	2025	04/05/2017	132.58	Put	Bond Future	3,221.0100	3.2210	3,223.8500	3.2238	0.088	0	0	0
2017/03/17	2025	04/05/2017	132.57	Put	Bond Future	3,211.0100	3.2110	3,213.8500	3.2138	0.088	0	0	0
2017/03/17	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2025	03/08/2017			Bond Future	130.5108	130.5108	130.5076	130.5076	(0.002)	0.0000	0.0000	0
2017/03/17	2025	03/08/2017	133.96	Put	Bond Future	3,449.2000	3.4492	3,452.4400	3.4524	0.094	0	0	0
2017/03/17	2025	03/08/2017	133.98	Put	Bond Future	3,469.2000	3.4692	3,472.4400	3.4724	0.093	0	0	0
2017/03/17	2025	03/08/2017	133.97	Put	Bond Future	3,459.2000	3.4592	3,462.4400	3.4624	0.094	0	0	0
2017/03/17	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2025	02/11/2017	132.98	Call	Bond Future	128.3000	0.1283	125.6400	0.1256	(2.073)	0	0	0
2017/03/17	2025	02/11/2017			Bond Future	133.1083	133.1083	133.1056	133.1056	(0.002)	0.0000	0.0000	0
2017/03/17	2025	02/11/2017	132.96	Call	Bond Future	148.3000	0.1483	145.6400	0.1456	(1.794)	0	0	0
2017/03/17	2025	02/11/2017	132.97	Call	Bond Future	138.3000	0.1383	135.6400	0.1356	(1.923)	0	0	0
2017/03/17	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2029	04/05/2017			Bond Future	100.8581	100.8581	100.7482	100.7482	(0.109)	0.0000	0.0000	2,272
2017/03/17	2029	04/05/2017	100.67	Call	Bond Future	188.0800	0.1881	78.2400	0.0782	(58.401)	0	0	0
2017/03/17	2029	04/05/2017	100.65	Call	Bond Future	208.0800	0.2081	98.2400	0.0982	(52.787)	0	0	0
2017/03/17	2029	04/05/2017	100.66	Call	Bond Future	198.0800	0.1981	88.2400	0.0882	(55.452)	0	0	0
2017/03/17	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2030	04/05/2017	9.33	Call	Bond Future	2,743.4100	2.7434	3,001.4600	3.0015	9.406	0	0	0
2017/03/17	2030	04/05/2017			Bond Future	8.9381	95.0967	8.9021	95.3548	(0.403)	0.0000	0.0000	32,136
2017/03/17	2030	04/05/2017	9.34	Call	Bond Future	2,811.9400	2.8119	3,069.9900	3.0700	9.177	0	0	0
2017/03/17	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2030	04/05/2017	9.32	Call	Bond Future	2,674.8100	2.6748	2,932.8600	2.9329	9.647	0	0	0
2017/03/17	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2030	03/08/2017	9.33	Call	Bond Future	2,424.0400	2.4240	2,686.5700	2.6866	10.830	0	0	0
2017/03/17	2030	03/08/2017			Bond Future	8.9795	92.9078	8.9422	93.1703	(0.414)	0.0000	0.0000	0

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2017/03/17	2030	03/08/2017	9.34	Call	Bond Future	2,491.9100	2.4919	2,754.4400	2.7544	10.535	0	0	0
2017/03/17	2030	03/08/2017	9.35	Call	Bond Future	2,559.7000	2.5597	2,822.2300	2.8222	10.256	0	0	0
2017/03/17	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2030	02/11/2017			Bond Future	9.0099	94.7361	8.9713	95.0045	(0.428)	0.0000	0.0000	0
2017/03/17	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2030	02/11/2017	9.34	Call	Bond Future	2,255.9900	2.2560	2,524.4500	2.5244	11.900	0	0	0
2017/03/17	2030	02/11/2017	9.35	Call	Bond Future	2,323.1500	2.3231	2,591.6100	2.5916	11.556	0	0	0
2017/03/17	2030	02/11/2017	9.36	Call	Bond Future	2,390.2300	2.3902	2,658.6900	2.6587	11.232	0	0	0
2017/03/17	2032	04/05/2017	9.45	Call	Bond Future	3,429.9200	3.4299	3,632.4500	3.6325	5.905	0	0	0
2017/03/17	2032	04/05/2017			Bond Future	9.0719	94.2206	9.0360	94.4981	(0.397)	0.0000	0.0000	22,897
2017/03/17	2032	04/05/2017	9.46	Call	Bond Future	3,486.1900	3.4862	3,690.3600	3.6904	5.857	0	0	0
2017/03/17	2032	04/05/2017	9.44	Put	Bond Future	601.9300	0.6019	525.2200	0.5252	(12.744)	0	0	0
2017/03/17	2032	04/05/2017	9.46	Put	Bond Future	566.9000	0.5669	493.5000	0.4935	(12.948)	0	0	0
2017/03/17	2032	04/05/2017	9.45	Put	Bond Future	584.2000	0.5842	509.1600	0.5092	(12.845)	0	0	0
2017/03/17	2032	04/05/2017	9.44	Call	Bond Future	3,374.0000	3.3740	3,574.8600	3.5749	5.953	0	0	0
2017/03/17	2032	03/08/2017	9.43	Put	Bond Future	1,757.5500	1.7575	1,650.6900	1.6507	(6.080)	0	0	0
2017/03/17	2032	03/08/2017			Bond Future	9.1114	96.0217	9.0743	96.3040	(0.407)	0.0000	0.0000	0
2017/03/17	2032	03/08/2017	9.45	Put	Bond Future	1,705.7000	1.7057	1,601.0700	1.6011	(6.134)	0	0	0
2017/03/17	2032	03/08/2017	9.44	Put	Bond Future	1,731.5700	1.7316	1,625.8300	1.6258	(6.107)	0	0	0
2017/03/17	2032	03/08/2017	9.44	Call	Bond Future	4,183.2400	4.1832	4,359.8200	4.3598	4.221	0	0	0
2017/03/17	2032	03/08/2017	9.45	Call	Bond Future	4,230.5100	4.2305	4,408.2000	4.4082	4.200	0	0	0
2017/03/17	2032	03/08/2017	9.43	Call	Bond Future	4,135.9900	4.1360	4,311.4500	4.3114	4.242	0	0	0
2017/03/17	2032	02/11/2017			Bond Future	9.1462	93.7521	9.1078	94.0408	(0.419)	0.0000	0.0000	0
2017/03/17	2032	02/11/2017	9.48	Put	Bond Future	2,380.9800	2.3810	2,268.5200	2.2685	(4.723)	0	0	0
2017/03/17	2032	02/11/2017	9.50	Put	Bond Future	2,326.8700	2.3269	2,216.2300	2.2162	(4.755)	0	0	0
2017/03/17	2032	02/11/2017	9.49	Put	Bond Future	2,353.9400	2.3539	2,242.3900	2.2424	(4.739)	0	0	0
2017/03/17	2032	02/11/2017	9.48	Call	Bond Future	4,842.1400	4.8421	5,018.4100	5.0184	3.640	0	0	0
2017/03/17	2032	02/11/2017	9.49	Call	Bond Future	4,887.3700	4.8874	5,064.5500	5.0645	3.625	0	0	0
2017/03/17	2032	02/11/2017	9.50	Call	Bond Future	4,932.5000	4.9325	5,110.5900	5.1106	3.611	0	0	0
2017/03/17	2033	04/05/2017			Bond Future	106.5119	106.5119	106.5098	106.5098	(0.002)	0.0000	0.0000	5,778
2017/03/17	2033	04/05/2017	110.83	Put	Bond Future	4,318.0900	4.3181	4,320.2400	4.3202	0.050	0	0	0
2017/03/17	2033	04/05/2017	110.85	Put	Bond Future	4,338.0900	4.3381	4,340.2400	4.3402	0.050	0	0	0
2017/03/17	2033	04/05/2017	110.84	Put	Bond Future	4,328.0900	4.3281	4,330.2400	4.3302	0.050	0	0	0
2017/03/17	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2033	03/08/2017	113.14	Put	Bond Future	4,571.9800	4.5720	4,574.5600	4.5746	0.056	0	0	0
2017/03/17	2033	03/08/2017			Bond Future	108.5680	108.5680	108.5654	108.5654	(0.002)	0.0000	0.0000	0
2017/03/17	2033	03/08/2017	113.13	Put	Bond Future	4,561.9800	4.5620	4,564.5600	4.5646	0.057	0	0	0
2017/03/17	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2033	03/08/2017	113.12	Put	Bond Future	4,551.9800	4.5520	4,554.5600	4.5546	0.057	0	0	0

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2017/03/17	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2033	02/11/2017			Bond Future	109.6385	109.6385	109.6364	109.6364	(0.002)	0.0000	0.0000	0
2017/03/17	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2033	02/11/2017	110.07	Put	Bond Future	431.4500	0.4315	433.6000	0.4336	0.498	0	0	0
2017/03/17	2033	02/11/2017	110.09	Put	Bond Future	451.4500	0.4515	453.6000	0.4536	0.476	0	0	0
2017/03/17	2033	02/11/2017	110.08	Put	Bond Future	441.4500	0.4415	443.6000	0.4436	0.487	0	0	0
2017/03/17	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2037	04/05/2017			Bond Future	9.3199	94.9377	9.2738	95.3286	(0.495)	0.0000	0.0000	52,467
2017/03/17	2037	04/05/2017	9.58	Put	Bond Future	962.5500	0.9625	830.1400	0.8301	(13.756)	0	0	0
2017/03/17	2037	04/05/2017	9.60	Put	Bond Future	912.1300	0.9121	784.7200	0.7847	(13.968)	0	0	0
2017/03/17	2037	04/05/2017	9.59	Put	Bond Future	937.1300	0.9371	807.2300	0.8072	(13.861)	0	0	0
2017/03/17	2037	04/05/2017	9.60	Call	Bond Future	3,230.0500	3.2300	3,493.5500	3.4936	8.158	0	0	0
2017/03/17	2037	04/05/2017	9.58	Call	Bond Future	3,117.9500	3.1180	3,376.4500	3.3764	8.291	0	0	0
2017/03/17	2037	04/05/2017	9.59	Call	Bond Future	3,173.8500	3.1738	3,434.8600	3.4349	8.224	0	0	0
2017/03/17	2037	03/08/2017	9.57	Call	Bond Future	4,081.6200	4.0816	4,313.5300	4.3135	5.682	0	0	0
2017/03/17	2037	03/08/2017			Bond Future	9.3653	92.4953	9.3178	92.8932	(0.507)	0.0000	0.0000	160
2017/03/17	2037	03/08/2017	9.58	Call	Bond Future	4,129.9800	4.1300	4,363.4600	4.3635	5.653	0	0	0
2017/03/17	2037	03/08/2017	9.56	Put	Bond Future	2,429.5900	2.4296	2,262.0000	2.2620	(6.898)	0	0	0
2017/03/17	2037	03/08/2017	9.57	Put	Bond Future	2,396.2600	2.3963	2,230.2600	2.2303	(6.927)	0	0	0
2017/03/17	2037	03/08/2017	9.58	Put	Bond Future	2,363.5200	2.3635	2,199.0900	2.1991	(6.957)	0	0	0
2017/03/17	2037	03/08/2017	9.56	Call	Bond Future	4,033.7400	4.0337	4,264.0600	4.2641	5.710	0	0	0
2017/03/17	2037	02/11/2017			Bond Future	9.4011	94.3155	9.3521	94.7221	(0.521)	0.0000	0.0000	0
2017/03/17	2037	02/11/2017	9.66	Call	Bond Future	5,299.5100	5.2995	5,538.4100	5.5384	4.508	0	0	0
2017/03/17	2037	02/11/2017	9.65	Put	Bond Future	3,227.2600	3.2273	3,058.3000	3.0583	(5.235)	0	0	0
2017/03/17	2037	02/11/2017	9.67	Put	Bond Future	3,161.8600	3.1619	2,995.3100	2.9953	(5.267)	0	0	0
2017/03/17	2037	02/11/2017	9.66	Put	Bond Future	3,194.4100	3.1944	3,026.6700	3.0267	(5.251)	0	0	0
2017/03/17	2037	02/11/2017	9.67	Call	Bond Future	5,346.7600	5.3468	5,586.8500	5.5868	4.490	0	0	0
2017/03/17	2037	02/11/2017	9.65	Call	Bond Future	5,252.4400	5.2524	5,490.1200	5.4901	4.525	0	0	0
2017/03/17	2038	04/05/2017	139.77	Put	Bond Future	5,928.2800	5.9283	5,931.3600	5.9314	0.052	0	0	0
2017/03/17	2038	04/05/2017			Bond Future	133.8417	133.8417	133.8386	133.8386	(0.002)	0.0000	0.0000	20,553
2017/03/17	2038	04/05/2017	139.79	Put	Bond Future	5,948.2800	5.9483	5,951.3600	5.9514	0.052	0	0	0
2017/03/17	2038	04/05/2017	139.78	Put	Bond Future	5,938.2800	5.9383	5,941.3600	5.9414	0.052	0	0	0
2017/03/17	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2038	03/08/2017			Bond Future	134.9117	134.9117	134.9084	134.9084	(0.002)	0.0000	0.0000	0
2017/03/17	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2038	03/08/2017	141.16	Put	Bond Future	6,248.3100	6.2483	6,251.6200	6.2516	0.053	0	0	0
2017/03/17	2038	03/08/2017	141.18	Put	Bond Future	6,268.3100	6.2683	6,271.6200	6.2716	0.053	0	0	0
2017/03/17	2038	03/08/2017	141.17	Put	Bond Future	6,258.3100	6.2583	6,261.6200	6.2616	0.053	0	0	0
2017/03/17	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2038	02/11/2017	136.80	Call	Bond Future	796.9900	0.7970	794.1100	0.7941	(0.361)	0	0	0
2017/03/17	2038	02/11/2017			Bond Future	137.5970	137.5970	137.5941	137.5941	(0.002)	0.0000	0.0000	0
2017/03/17	2038	02/11/2017	136.81	Call	Bond Future	786.9900	0.7870	784.1100	0.7841	(0.366)	0	0	0
2017/03/17	2038	02/11/2017	136.82	Call	Bond Future	776.9900	0.7770	774.1100	0.7741	(0.371)	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
2017/03/17	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2040	04/05/2017			Bond Future	9.3292	99.3261	9.2831	99.7491	(0.494)	0.0000	0.0000	9,280
2017/03/17	2040	04/05/2017	9.62	Put	Bond Future	985.8900	0.9859	849.4100	0.8494	(13.843)	0	0	0
2017/03/17	2040	04/05/2017	9.64	Put	Bond Future	934.5600	0.9346	803.2600	0.8033	(14.049)	0	0	0
2017/03/17	2040	04/05/2017	9.63	Put	Bond Future	960.0100	0.9600	826.1300	0.8261	(13.946)	0	0	0
2017/03/17	2040	04/05/2017	9.62	Call	Bond Future	3,585.0500	3.5850	3,871.6000	3.8716	7.993	0	0	0
2017/03/17	2040	04/05/2017	9.63	Call	Bond Future	3,646.5400	3.6465	3,935.6900	3.9357	7.929	0	0	0
2017/03/17	2040	04/05/2017	9.64	Call	Bond Future	3,708.3300	3.7083	4,000.0600	4.0001	7.867	0	0	0
2017/03/17	2040	03/08/2017			Bond Future	9.3733	96.7172	9.3258	97.1479	(0.506)	0.0000	0.0000	0
2017/03/17	2040	03/08/2017	9.61	Put	Bond Future	2,529.3600	2.5294	2,354.6400	2.3546	(6.908)	0	0	0
2017/03/17	2040	03/08/2017	9.63	Put	Bond Future	2,460.7200	2.4607	2,289.3200	2.2893	(6.965)	0	0	0
2017/03/17	2040	03/08/2017	9.62	Put	Bond Future	2,494.7400	2.4947	2,321.6800	2.3217	(6.937)	0	0	0
2017/03/17	2040	03/08/2017	9.61	Call	Bond Future	4,633.1100	4.6331	4,889.1000	4.8891	5.525	0	0	0
2017/03/17	2040	03/08/2017	9.62	Call	Bond Future	4,685.7100	4.6857	4,943.3600	4.9434	5.499	0	0	0
2017/03/17	2040	03/08/2017	9.63	Call	Bond Future	4,738.7900	4.7388	4,998.1000	4.9981	5.472	0	0	0
2017/03/17	2040	02/11/2017			Bond Future	9.4080	98.6204	9.3591	99.0605	(0.519)	0.0000	0.0000	0
2017/03/17	2040	02/11/2017	9.66	Call	Bond Future	5,765.1900	5.7652	6,022.6100	6.0226	4.465	0	0	0
2017/03/17	2040	02/11/2017	9.65	Put	Bond Future	3,582.2300	3.5822	3,398.3200	3.3983	(5.134)	0	0	0
2017/03/17	2040	02/11/2017	9.67	Put	Bond Future	3,510.5500	3.5106	3,329.2100	3.3292	(5.166)	0	0	0
2017/03/17	2040	02/11/2017	9.66	Put	Bond Future	3,546.2300	3.5462	3,363.6100	3.3636	(5.150)	0	0	0
2017/03/17	2040	02/11/2017	9.67	Call	Bond Future	5,815.8500	5.8159	6,074.5500	6.0746	4.448	0	0	0
2017/03/17	2040	02/11/2017	9.65	Call	Bond Future	5,714.7200	5.7147	5,970.8500	5.9709	4.482	0	0	0
2017/03/17	2044	04/05/2017			Bond Future	9.3637	96.3581	9.3175	96.7868	(0.492)	0.0000	0.0000	22,991
2017/03/17	2044	04/05/2017	9.67	Call	Bond Future	3,739.4900	3.7395	4,033.2800	4.0333	7.856	0	0	0
2017/03/17	2044	04/05/2017	9.66	Put	Bond Future	999.0500	0.9991	861.4800	0.8615	(13.770)	0	0	0
2017/03/17	2044	04/05/2017	9.68	Put	Bond Future	947.3900	0.9474	815.0000	0.8150	(13.974)	0	0	0
2017/03/17	2044	04/05/2017	9.67	Put	Bond Future	972.8800	0.9729	837.9200	0.8379	(13.872)	0	0	0
2017/03/17	2044	04/05/2017	9.68	Call	Bond Future	3,801.9800	3.8020	4,098.3400	4.0983	7.795	0	0	0
2017/03/17	2044	04/05/2017	9.66	Call	Bond Future	3,677.5500	3.6775	3,968.7300	3.9687	7.918	0	0	0
2017/03/17	2044	03/08/2017			Bond Future	9.4066	93.8176	9.3593	94.2541	(0.504)	0.0000	0.0000	0
2017/03/17	2044	03/08/2017	9.62	Put	Bond Future	2,674.0400	2.6740	2,492.9700	2.4930	(6.771)	0	0	0
2017/03/17	2044	03/08/2017	9.64	Put	Bond Future	2,602.3100	2.6023	2,424.6100	2.4246	(6.829)	0	0	0
2017/03/17	2044	03/08/2017	9.63	Put	Bond Future	2,638.0900	2.6381	2,458.7100	2.4587	(6.800)	0	0	0
2017/03/17	2044	03/08/2017	9.64	Call	Bond Future	4,703.0800	4.7031	4,961.8900	4.9619	5.503	0	0	0
2017/03/17	2044	03/08/2017	9.62	Call	Bond Future	4,597.9100	4.5979	4,853.3500	4.8533	5.556	0	0	0
2017/03/17	2044	03/08/2017	9.63	Call	Bond Future	4,650.4800	4.6505	4,907.6100	4.9076	5.529	0	0	0
2017/03/17	2044	02/11/2017	9.68	Call	Bond Future	5,818.8600	5.8189	6,078.2000	6.0782	4.457	0	0	0
2017/03/17	2044	02/11/2017			Bond Future	9.4407	95.6639	9.3919	96.1098	(0.516)	0.0000	0.0000	0
2017/03/17	2044	02/11/2017	9.66	Call	Bond Future	5,717.6100	5.7176	5,974.3400	5.9743	4.490	0	0	0
2017/03/17	2044	02/11/2017	9.67	Call	Bond Future	5,768.0000	5.7680	6,026.0400	6.0260	4.474	0	0	0
2017/03/17	2044	02/11/2017	9.66	Put	Bond Future	3,754.8800	3.7549	3,565.7100	3.5657	(5.038)	0	0	0
2017/03/17	2044	02/11/2017	9.68	Put	Bond Future	3,680.6500	3.6806	3,494.0900	3.4941	(5.069)	0	0	0
2017/03/17	2044	02/11/2017	9.67	Put	Bond Future	3,717.4600	3.7175	3,529.6000	3.5296	(5.053)	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
2017/03/17	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2046	04/05/2017			Bond Future	131.8889	131.8889	131.8861	131.8861	(0.002)	0.0000	0.0000	20,133
2017/03/17	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2046	04/05/2017	138.32	Put	Bond Future	6,431.1100	6.4311	6,433.8500	6.4338	0.043	0	0	0
2017/03/17	2046	04/05/2017	138.34	Put	Bond Future	6,451.1100	6.4511	6,453.8500	6.4538	0.042	0	0	0
2017/03/17	2046	04/05/2017	138.33	Put	Bond Future	6,441.1100	6.4411	6,443.8500	6.4438	0.043	0	0	0
2017/03/17	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2046	03/08/2017	141.17	Put	Bond Future	6,735.2100	6.7352	6,738.5100	6.7385	0.049	0	0	0
2017/03/17	2046	03/08/2017			Bond Future	134.4348	134.4348	134.4315	134.4315	(0.002)	0.0000	0.0000	0
2017/03/17	2046	03/08/2017	141.19	Put	Bond Future	6,755.2100	6.7552	6,758.5100	6.7585	0.049	0	0	0
2017/03/17	2046	03/08/2017	141.18	Put	Bond Future	6,745.2100	6.7452	6,748.5100	6.7485	0.049	0	0	0
2017/03/17	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2046	02/11/2017			Bond Future	135.5060	135.5060	135.5035	135.5035	(0.002)	0.0000	0.0000	0
2017/03/17	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2046	02/11/2017	136.30	Put	Bond Future	793.9500	0.7939	796.4500	0.7964	0.315	0	0	0
2017/03/17	2046	02/11/2017	136.32	Put	Bond Future	813.9500	0.8139	816.4500	0.8164	0.307	0	0	0
2017/03/17	2046	02/11/2017	136.31	Put	Bond Future	803.9500	0.8039	806.4500	0.8064	0.311	0	0	0
2017/03/17	2050	04/05/2017			Bond Future	142.7287	142.7287	142.3955	142.3955	(0.233)	0.0000	0.0000	24,054
2017/03/17	2050	04/05/2017	147.83	Put	Bond Future	5,101.2800	5.1013	5,434.5100	5.4345	6.532	0	0	0
2017/03/17	2050	04/05/2017	147.85	Put	Bond Future	5,121.2800	5.1213	5,454.5100	5.4545	6.507	0	0	0
2017/03/17	2050	04/05/2017	147.84	Put	Bond Future	5,111.2800	5.1113	5,444.5100	5.4445	6.520	0	0	0
2017/03/17	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2050	03/08/2017			Bond Future	143.8052	143.8052	143.4650	143.4650	(0.237)	0.0000	0.0000	0
2017/03/17	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2050	03/08/2017	149.22	Put	Bond Future	5,414.7800	5.4148	5,755.0100	5.7550	6.283	0	0	0
2017/03/17	2050	03/08/2017	149.24	Put	Bond Future	5,434.7800	5.4348	5,775.0100	5.7750	6.260	0	0	0
2017/03/17	2050	03/08/2017	149.23	Put	Bond Future	5,424.7800	5.4248	5,765.0100	5.7650	6.272	0	0	0
2017/03/17	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	2050	02/11/2017			Bond Future	146.6672	146.6672	146.3212	146.3212	(0.236)	0.0000	0.0000	0
2017/03/17	2050	02/11/2017	144.67	Call	Bond Future	1,997.2400	1.9972	1,651.1800	1.6512	(17.327)	0	0	0
2017/03/17	2050	02/11/2017	144.65	Call	Bond Future	2,017.2400	2.0172	1,671.1800	1.6712	(17.155)	0	0	0
2017/03/17	2050	02/11/2017	144.66	Call	Bond Future	2,007.2400	2.0072	1,661.1800	1.6612	(17.241)	0	0	0
2017/03/17	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	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
2017/03/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	AL37	04/05/2017			Index Future	533.2620	533.2620	533.9980	533.9980	0.138	0.0000	0.0000	1
2017/03/17	AL37	03/08/2017			Index Future	543.4550	543.4550	544.2030	544.2030	0.138	0.0000	0.0000	0
2017/03/17	AL37	02/11/2017			Index Future	554.1470	554.1470	554.9140	554.9140	0.138	0.0000	0.0000	0
2017/03/17	AL7T	04/05/2017			Index Future	618.5310	618.5310	619.8740	619.8740	0.217	0.0000	0.0000	0
2017/03/17	AL7T	03/08/2017			Index Future	630.3540	630.3540	631.7210	631.7210	0.217	0.0000	0.0000	0
2017/03/17	AL7T	02/11/2017			Index Future	642.7560	642.7560	644.1550	644.1550	0.218	0.0000	0.0000	0
2017/03/17	ALBI	04/05/2017			Index Future	563.5430	563.5430	565.2380	565.2380	0.301	0.0000	0.0000	598
2017/03/17	ALBI	03/08/2017			Index Future	574.3150	574.3150	576.0400	576.0400	0.300	0.0000	0.0000	0
2017/03/17	ALBI	02/11/2017			Index Future	585.6150	585.6150	587.3780	587.3780	0.301	0.0000	0.0000	0
2017/03/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	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
2017/03/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/17	EL28	04/05/2017			Bond Future	128.9682	128.9682	128.9677	128.9677	0.000	0.0000	0.0000	0
2017/03/17	EL28	04/05/2017	137.90	Put	Bond Future	8,931.8300	8.9318	8,932.3200	8.9323	0.005	0	0	0
2017/03/17	EL28	04/05/2017	137.92	Put	Bond Future	8,951.8300	8.9518	8,952.3200	8.9523	0.005	0	0	0
2017/03/17	EL28	04/05/2017	137.91	Put	Bond Future	8,941.8300	8.9418	8,942.3200	8.9423	0.005	0	0	0
2017/03/17	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	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
2017/03/17	EL28	03/08/2017			Bond Future	131.4577		131.4568		(0.001)	0.0000	0.0000	0
2017/03/17	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	EL28	03/08/2017	135.16	Put	Bond Future	3,702.3200	3.7023	3,703.1600	3.7032	0.023	0	0	0
2017/03/17	EL28	03/08/2017	135.18	Put	Bond Future	3,722.3200	3.7223	3,723.1600	3.7232	0.023	0	0	0
2017/03/17	EL28	03/08/2017	135.17	Put	Bond Future	3,712.3200	3.7123	3,713.1600	3.7132	0.023	0	0	0
2017/03/17	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	EL28	02/11/2017			Bond Future	132.3069	132.3069	132.3067	132.3067	0.000	0.0000	0.0000	0
2017/03/17	EL28	02/11/2017	133.87	Put	Bond Future	1,563.0500	1.5631	1,563.2900	1.5633	0.015	0	0	0
2017/03/17	EL28	02/11/2017	133.89	Put	Bond Future	1,583.0500	1.5831	1,583.2900	1.5833	0.015	0	0	0
2017/03/17	EL28	02/11/2017	133.88	Put	Bond Future	1,573.0500	1.5731	1,573.2900	1.5733	0.015	0	0	0
2017/03/17	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	ES33	04/05/2017			Bond Future	10.2584	79.4504	10.2119	79.7560	(0.453)	0.0000	0.0000	9,466
2017/03/17	ES33	04/05/2017	10.55	Call	Bond Future	1,876.9900	1.8770	2,182.6200	2.1826	16.283	0	0	0
2017/03/17	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	ES33	04/05/2017	10.56	Call	Bond Future	1,940.1700	1.9402	2,245.8000	2.2458	15.753	0	0	0
2017/03/17	ES33	04/05/2017	10.54	Call	Bond Future	1,813.7400	1.8137	2,119.3700	2.1194	16.851	0	0	0
2017/03/17	ES33	03/08/2017			Bond Future	10.3309	80.9691	10.2830	81.2802	(0.464)	0.0000	0.0000	0
2017/03/17	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	ES33	03/08/2017	10.55	Call	Bond Future	1,398.2700	1.3983	1,709.3400	1.7093	22.247	0	0	0
2017/03/17	ES33	03/08/2017	10.53	Call	Bond Future	1,272.1700	1.2722	1,583.2400	1.5832	24.452	0	0	0
2017/03/17	ES33	03/08/2017	10.54	Call	Bond Future	1,335.2600	1.3353	1,646.3300	1.6463	23.297	0	0	0
2017/03/17	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	ES33	02/11/2017			Bond Future	10.4021	78.7693	10.3524	79.0872	(0.477)	0.0000	0.0000	0
2017/03/17	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	ES33	02/11/2017	10.66	Call	Bond Future	1,621.8600	1.6219	1,939.7300	1.9397	19.599	0	0	0
2017/03/17	ES33	02/11/2017	10.67	Call	Bond Future	1,683.7200	1.6837	2,001.5900	2.0016	18.879	0	0	0
2017/03/17	ES33	02/11/2017	10.68	Call	Bond Future	1,745.5000	1.7455	2,063.3700	2.0634	18.211	0	0	0
2017/03/17	ES42	04/05/2017			Bond Future	10.3894	83.5829	10.3429	83.9375	(0.448)	0.0000	0.0000	8,777
2017/03/17	ES42	03/08/2017			Bond Future	10.4602	85.1806	10.4122	85.5416	(0.458)	0.0000	0.0000	0
2017/03/17	ES42	02/11/2017			Bond Future	10.5286	82.5946	10.4790	82.9635	(0.471)	0.0000	0.0000	0
2017/03/17	GOVI	04/05/2017			GOVI	561.3260	561.3260	563.0180	563.0180	0.301	0.0000	0.0000	396
2017/03/17	GOVI	04/05/2017	262.19	Call	GOVI	2,991,360.0000	299.1360	3,008,280.0000	300.8280	0.566	0	0	0
2017/03/17	GOVI	04/05/2017	262.20	Call	GOVI	2,991,260.0000	299.1260	3,008,180.0000	300.8180	0.566	0	0	0
2017/03/17	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	GOVI	04/05/2017	262.18	Call	GOVI	2,991,460.0000	299.1460	3,008,380.0000	300.8380	0.566	0	0	0
2017/03/17	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	GOVI	03/08/2017			GOVI	572.0560	572.0560	573.7770	573.7770	0.301	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
2017/03/17	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	GOVI	03/08/2017	561.09	Call	GOVI	109,660.0000	10.9660	126,870.0000	12.6870	15.694	0	0	0
2017/03/17	GOVI	03/08/2017	561.10	Call	GOVI	109,560.0000	10.9560	126,770.0000	12.6770	15.708	0	0	0
2017/03/17	GOVI	03/08/2017	561.11	Call	GOVI	109,460.0000	10.9460	126,670.0000	12.6670	15.723	0	0	0
2017/03/17	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	GOVI	02/11/2017			GOVI	583.3110	583.3110	585.0710	585.0710	0.302	0.0000	0.0000	0
2017/03/17	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	GOVI	02/11/2017	572.44	Call	GOVI	108,710.0000	10.8710	126,310.0000	12.6310	16.190	0	0	0
2017/03/17	GOVI	02/11/2017	572.45	Call	GOVI	108,610.0000	10.8610	126,210.0000	12.6210	16.205	0	0	0
2017/03/17	GOVI	02/11/2017	572.46	Call	GOVI	108,510.0000	10.8510	126,110.0000	12.6110	16.220	0	0	0
2017/03/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/17	IGOV	04/05/2017			Index Future	252.1280	252.1280	252.0360	252.0360	(0.036)	0.0000	0.0000	925
2017/03/17	IGOV	03/08/2017			Index Future	256.9950	256.9950	256.9010	256.9010	(0.037)	0.0000	0.0000	412
2017/03/17	IGOV	02/11/2017			Index Future	262.1090	262.1090	262.0150	262.0150	(0.036)	0.0000	0.0000	0
2017/03/17	ILBI	04/05/2017			Index Future	683.4160	683.4160	683.4160	683.4160	0.000	0.0000	0.0000	0
2017/03/17	ILBI	03/08/2017			Index Future	696.4020	696.4020	696.4020	696.4020	0.000	0.0000	0.0000	0
2017/03/17	ILBI	02/11/2017			Index Future	710.3960	710.3960	710.3960	710.3960	0.000	0.0000	0.0000	0
2017/03/17	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/03/17	IS01	21/09/2017			Interest Rate Swap	99.6056	99.6056	99.6024	99.6024	(0.003)	0.0000	0.0000	0
2017/03/17	IS01	21/12/2017			Interest Rate Swap	99.8110	99.8110	99.8023	99.8023	(0.009)	0.0000	0.0000	0
2017/03/17	IS01	15/03/2018			Interest Rate Swap	99.7651	99.7651	99.7505	99.7505	(0.015)	0.0000	0.0000	0
2017/03/17	IS01	21/06/2018			Interest Rate Swap	99.9539	99.9539	99.9314	99.9314	(0.023)	0.0000	0.0000	0
2017/03/17	IS02	18/12/2017			Interest Rate Swap	99.8353	99.8353	99.8263	99.8263	(0.009)	0.0000	0.0000	0
2017/03/17	IS02	16/03/2018			Interest Rate Swap	99.0490	99.0490	99.0343	99.0343	(0.015)	0.0000	0.0000	0
2017/03/17	IS02	15/06/2018			Interest Rate Swap	98.6385	98.6385	98.6164	98.6164	(0.022)	0.0000	0.0000	0
2017/03/17	IS02	21/09/2018			Interest Rate Swap	98.6257	98.6257	98.5943	98.5943	(0.032)	0.0000	0.0000	0
2017/03/17	IS02	21/12/2018			Interest Rate Swap	99.0500	99.0500	99.0100	99.0100	(0.040)	0.0000	0.0000	0
2017/03/17	IS02	15/03/2019			Interest Rate Swap	99.4953	99.4953	99.4316	99.4316	(0.064)	0.0000	0.0000	0
2017/03/17	IS02	21/06/2019			Interest Rate Swap	99.9502	99.9502	99.8719	99.8719	(0.078)	0.0000	0.0000	0
2017/03/17	IS05	17/12/2020			Interest Rate Swap	96.8726	96.8726	96.7518	96.7518	(0.125)	0.0000	0.0000	0
2017/03/17	IS05	16/03/2021			Interest Rate Swap	96.1572	96.1572	96.0277	96.0277	(0.135)	0.0000	0.0000	0
2017/03/17	IS05	15/06/2021			Interest Rate Swap	95.4131	95.4131	95.2761	95.2761	(0.143)	0.0000	0.0000	0
2017/03/17	IS05	21/09/2021			Interest Rate Swap	95.6538	95.6538	95.5107	95.5107	(0.150)	0.0000	0.0000	0
2017/03/17	IS05	21/12/2021			Interest Rate Swap	97.8797	97.8797	97.7339	97.7339	(0.149)	0.0000	0.0000	51
2017/03/17	IS05	15/03/2022			Interest Rate Swap	98.0451	98.0451	97.8962	97.8962	(0.152)	0.0000	0.0000	0
2017/03/17	IS05	21/06/2022			Interest Rate Swap	99.2671	99.2671	99.1133	99.1133	(0.155)	0.0000	0.0000	0
2017/03/17	IS10	17/12/2025			Interest Rate Swap	96.2142	96.2142	96.0442	96.0442	(0.177)	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
2017/03/17	IS10	16/03/2026			Interest Rate Swap	93.2574	93.2574	93.0715	93.0715	(0.199)	0.0000	0.0000	0
2017/03/17	IS10	15/06/2026			Interest Rate Swap	92.0204	92.0204	91.8223	91.8223	(0.215)	0.0000	0.0000	0
2017/03/17	IS10	21/09/2026			Interest Rate Swap	94.1591	94.1591	93.9530	93.9530	(0.219)	0.0000	0.0000	0
2017/03/17	IS10	21/12/2026			Interest Rate Swap	97.8869	97.8869	97.6780	97.6780	(0.213)	0.0000	0.0000	0
2017/03/17	IS10	15/03/2027			Interest Rate Swap	96.4639	96.4639	96.2484	96.2484	(0.223)	0.0000	0.0000	0
2017/03/17	IS10	21/06/2027			Interest Rate Swap	98.5013	98.5013	98.2846	98.2846	(0.220)	0.0000	0.0000	0
2017/03/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/17	JBAF	19/04/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/17	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/17	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/17	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/17	JBAF	16/08/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/17	JBAF	20/09/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/17	JBAF	20/12/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/17	JBAF	20/03/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/03/17	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/17	JBAF	19/09/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/17	JBAF	19/12/2018			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/17	JBAF	20/03/2019			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/17	R023	04/05/2017	8.61	Call	Bond Future	2,429.2800	2.4293	2,565.7400	2.5657	5.617	0	0	0
2017/03/17	R023	04/05/2017			Bond Future	8.1014	99.8529	8.0653	100.0163	(0.446)	0.0000	0.0000	19,233
2017/03/17	R023	04/05/2017	8.59	Call	Bond Future	2,354.2800	2.3543	2,489.0800	2.4891	5.726	0	0	0
2017/03/17	R023	04/05/2017	8.60	Call	Bond Future	2,391.6900	2.3917	2,527.3300	2.5273	5.671	0	0	0
2017/03/17	R023	04/05/2017	8.59	Put	Bond Future	176.5200	0.1765	147.9300	0.1479	(16.196)	0	0	0
2017/03/17	R023	04/05/2017	8.61	Put	Bond Future	163.6400	0.1636	136.7100	0.1367	(16.457)	0	0	0
2017/03/17	R023	04/05/2017	8.60	Put	Bond Future	169.9800	0.1700	142.2300	0.1422	(16.325)	0	0	0
2017/03/17	R023	03/08/2017	8.60	Put	Bond Future	625.1300	0.6251	576.4900	0.5765	(7.781)	0	0	0
2017/03/17	R023	03/08/2017			Bond Future	8.1178	101.7616	8.0798	101.9276	(0.468)	0.0000	0.0000	0
2017/03/17	R023	03/08/2017	8.59	Put	Bond Future	636.5800	0.6366	587.2700	0.5873	(7.746)	0	0	0
2017/03/17	R023	03/08/2017	8.60	Call	Bond Future	2,701.4200	2.7014	2,818.7800	2.8188	4.344	0	0	0
2017/03/17	R023	03/08/2017	8.58	Call	Bond Future	2,639.6500	2.6396	2,755.6700	2.7557	4.395	0	0	0
2017/03/17	R023	03/08/2017	8.59	Call	Bond Future	2,670.3600	2.6704	2,787.0500	2.7870	4.370	0	0	0
2017/03/17	R023	03/08/2017	8.58	Put	Bond Future	648.4100	0.6484	598.4300	0.5984	(7.708)	0	0	0
2017/03/17	R023	02/11/2017	8.56	Call	Bond Future	2,681.3000	2.6813	2,794.6500	2.7946	4.227	0	0	0
2017/03/17	R023	02/11/2017			Bond Future	8.1282	99.8320	8.0878	100.0021	(0.497)	0.0000	0.0000	0
2017/03/17	R023	02/11/2017	8.58	Call	Bond Future	2,737.4600	2.7375	2,852.0400	2.8520	4.186	0	0	0
2017/03/17	R023	02/11/2017	8.57	Call	Bond Future	2,709.4600	2.7095	2,823.4200	2.8234	4.206	0	0	0
2017/03/17	R023	02/11/2017	8.56	Put	Bond Future	885.8000	0.8858	829.0200	0.8290	(6.410)	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
2017/03/17	R023	02/11/2017	8.58	Put	Bond Future	859.7700	0.8598	804.2200	0.8042	(6.461)	0	0	0
2017/03/17	R023	02/11/2017	8.57	Put	Bond Future	872.8600	0.8729	816.6900	0.8167	(6.435)	0	0	0
2017/03/17	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R035	04/05/2017			Bond Future	9.2323	98.5699	9.1913	98.9180	(0.444)	0.0000	0.0000	8,250
2017/03/17	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R035	04/05/2017	9.55	Call	Bond Future	2,632.2200	2.6322	2,980.2800	2.9803	13.223	0	0	0
2017/03/17	R035	04/05/2017	9.53	Call	Bond Future	2,469.7300	2.4697	2,817.7900	2.8178	14.093	0	0	0
2017/03/17	R035	04/05/2017	9.54	Call	Bond Future	2,551.0300	2.5510	2,899.0900	2.8991	13.644	0	0	0
2017/03/17	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R035	03/08/2017			Bond Future	9.2729	100.4541	9.2307	100.8083	(0.455)	0.0000	0.0000	0
2017/03/17	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R035	03/08/2017	9.50	Call	Bond Future	1,872.6000	1.8726	2,226.8000	2.2268	18.915	0	0	0
2017/03/17	R035	03/08/2017	9.51	Call	Bond Future	1,953.7900	1.9538	2,307.9900	2.3080	18.129	0	0	0
2017/03/17	R035	03/08/2017	9.52	Call	Bond Future	2,034.8700	2.0349	2,389.0700	2.3891	17.407	0	0	0
2017/03/17	R035	02/11/2017			Bond Future	9.3112	97.9280	9.2676	98.2901	(0.468)	0.0000	0.0000	0
2017/03/17	R035	02/11/2017	9.60	Call	Bond Future	2,347.7200	2.3477	2,709.8100	2.7098	15.423	0	0	0
2017/03/17	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R035	02/11/2017	9.61	Call	Bond Future	2,427.4600	2.4275	2,789.5500	2.7895	14.916	0	0	0
2017/03/17	R035	02/11/2017	9.59	Call	Bond Future	2,267.8800	2.2679	2,629.9700	2.6300	15.966	0	0	0
2017/03/17	R186	04/05/2017	8.95	Put	Bond Future	423.7000	0.4237	363.4200	0.3634	(14.227)	0	0	5,209
2017/03/17	R186	04/05/2017			Bond Future	8.5498	116.6043	8.5137	116.8575	(0.422)	0.0000	0.0000	111,072
2017/03/17	R186	04/05/2017	8.89	Put	Bond Future	515.5100	0.5155	445.7200	0.4457	(13.538)	0	0	0
2017/03/17	R186	04/05/2017	8.94	Put	Bond Future	437.9600	0.4380	376.1500	0.3762	(14.113)	0	0	500
2017/03/17	R186	04/05/2017	9.20	Call	Bond Future	4,608.2500	4.6082	4,831.5700	4.8316	4.846	0	0	0
2017/03/17	R186	04/05/2017	8.91	Put	Bond Future	483.3600	0.4834	416.8300	0.4168	(13.764)	0	0	0
2017/03/17	R186	04/05/2017	8.70	Put	Bond Future	915.8300	0.9158	811.1500	0.8111	(11.430)	0	0	0
2017/03/17	R186	04/05/2017	8.90	Put	Bond Future	499.2300	0.4992	431.0800	0.4311	(13.651)	0	0	0
2017/03/17	R186	04/05/2017	8.44	Put	Bond Future	1,790.1200	1.7901	1,632.1900	1.6322	(8.822)	0	0	0
2017/03/17	R186	04/05/2017	8.91	Call	Bond Future	2,969.6400	2.9696	3,156.3200	3.1563	6.286	0	0	0
2017/03/17	R186	04/05/2017	8.98	Call	Bond Future	3,343.9300	3.3439	3,541.2900	3.5413	5.902	0	0	0
2017/03/17	R186	04/05/2017	9.20	Put	Bond Future	173.6800	0.1737	143.7900	0.1438	(17.210)	0	0	5,209
2017/03/17	R186	04/05/2017	8.70	Call	Bond Future	1,961.7900	1.9618	2,110.3200	2.1103	7.571	0	0	500
2017/03/17	R186	04/05/2017	8.89	Call	Bond Future	2,865.7000	2.8657	3,049.1200	3.0491	6.401	0	0	0
2017/03/17	R186	04/05/2017	8.94	Call	Bond Future	3,127.9600	3.1280	3,319.3600	3.3194	6.119	0	0	0
2017/03/17	R186	04/05/2017	8.98	Put	Bond Future	383.0900	0.3831	327.2400	0.3272	(14.579)	0	0	0
2017/03/17	R186	04/05/2017	8.95	Call	Bond Future	3,181.5000	3.1815	3,374.4300	3.3744	6.064	0	0	0
2017/03/17	R186	04/05/2017	8.90	Call	Bond Future	2,917.4900	2.9175	3,102.5500	3.1025	6.343	0	0	0
2017/03/17	R186	04/05/2017	8.44	Call	Bond Future	1,017.6700	1.0177	1,112.9500	1.1130	9.363	0	0	500
2017/03/17	R186	03/08/2017	8.93	Put	Bond Future	1,373.0300	1.3730	1,280.7800	1.2808	(6.719)	0	0	0
2017/03/17	R186	03/08/2017	9.35	Call	Bond Future	5,768.5300	5.7685	5,972.4300	5.9724	3.535	0	0	0
2017/03/17	R186	03/08/2017			Bond Future	8.5825	113.5303	8.5450	113.7878	(0.437)	0.0000	0.0000	0
2017/03/17	R186	03/08/2017	8.92	Put	Bond Future	1,395.3400	1.3953	1,302.0200	1.3020	(6.688)	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
2017/03/17	R186	03/08/2017	9.50	Call	Bond Future	6,567.2300	6.5672	6,781.7400	6.7817	3.266	0	0	0
2017/03/17	R186	03/08/2017	8.85	Put	Bond Future	1,559.7600	1.5598	1,458.8000	1.4588	(6.473)	0	0	750
2017/03/17	R186	03/08/2017	8.93	Call	Bond Future	3,722.2000	3.7222	3,887.4100	3.8874	4.439	0	0	0
2017/03/17	R186	03/08/2017	8.91	Call	Bond Future	3,633.6900	3.6337	3,796.7500	3.7968	4.487	0	0	0
2017/03/17	R186	03/08/2017	8.92	Call	Bond Future	3,677.8200	3.6778	3,841.9600	3.8420	4.463	0	0	0
2017/03/17	R186	03/08/2017	9.50	Put	Bond Future	504.7500	0.5048	461.8000	0.4618	(8.509)	0	0	6,500
2017/03/17	R186	03/08/2017	9.35	Put	Bond Future	666.7100	0.6667	613.1500	0.6131	(8.033)	0	0	750
2017/03/17	R186	03/08/2017	8.85	Call	Bond Future	3,373.9100	3.3739	3,530.4100	3.5304	4.639	0	0	0
2017/03/17	R186	03/08/2017	8.91	Put	Bond Future	1,417.9500	1.4179	1,323.5500	1.3235	(6.657)	0	0	0
2017/03/17	R186	02/11/2017	8.89	Put	Bond Future	2,192.3400	2.1923	2,085.0000	2.0850	(4.896)	0	0	0
2017/03/17	R186	02/11/2017	8.88	Call	Bond Future	4,031.4900	4.0315	4,186.8100	4.1868	3.853	0	0	0
2017/03/17	R186	02/11/2017			Bond Future	8.6068	115.7643	8.5676	116.0278	(0.455)	0.0000	0.0000	0
2017/03/17	R186	02/11/2017	8.89	Call	Bond Future	4,071.8800	4.0719	4,228.0700	4.2281	3.836	0	0	0
2017/03/17	R186	02/11/2017	8.90	Call	Bond Future	4,112.4500	4.1125	4,269.5100	4.2695	3.819	0	0	0
2017/03/17	R186	02/11/2017	8.88	Put	Bond Future	2,217.6000	2.2176	2,109.3900	2.1094	(4.880)	0	0	0
2017/03/17	R186	02/11/2017	8.90	Put	Bond Future	2,167.3100	2.1673	2,060.8400	2.0608	(4.913)	0	0	0
2017/03/17	R197	04/05/2017	308.58	Put	Bond Future	7,392.6000	7.3926	7,485.0300	7.4850	1.250	0	0	0
2017/03/17	R197	04/05/2017			Bond Future	301.1874	301.1874	301.0950	301.0950	(0.031)	0.0000	0.0000	1,063
2017/03/17	R197	04/05/2017	308.60	Put	Bond Future	7,412.6000	7.4126	7,505.0300	7.5050	1.247	0	0	0
2017/03/17	R197	04/05/2017	308.59	Put	Bond Future	7,402.6000	7.4026	7,495.0300	7.4950	1.249	0	0	0
2017/03/17	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R197	03/08/2017			Bond Future	300.0487	300.0487	299.9539	299.9539	(0.032)	0.0000	0.0000	0
2017/03/17	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R197	03/08/2017	308.05	Put	Bond Future	8,001.2900	8.0013	8,096.1400	8.0961	1.185	0	0	0
2017/03/17	R197	03/08/2017	308.07	Put	Bond Future	8,021.2900	8.0213	8,116.1400	8.1161	1.182	0	0	0
2017/03/17	R197	03/08/2017	308.06	Put	Bond Future	8,011.2900	8.0113	8,106.1400	8.1061	1.184	0	0	0
2017/03/17	R197	02/11/2017	305.16	Call	Bond Future	860.6400	0.8606	765.3000	0.7653	(11.078)	0	0	0
2017/03/17	R197	02/11/2017			Bond Future	306.0206	306.0206	305.9253	305.9253	(0.031)	0.0000	0.0000	0
2017/03/17	R197	02/11/2017	305.17	Call	Bond Future	850.6400	0.8506	755.3000	0.7553	(11.208)	0	0	0
2017/03/17	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R197	02/11/2017	305.15	Call	Bond Future	870.6400	0.8706	775.3000	0.7753	(10.951)	0	0	0
2017/03/17	R202	04/05/2017	256.73	Put	Bond Future	8,887.5800	8.8876	8,892.9800	8.8930	0.061	0	0	0
2017/03/17	R202	04/05/2017			Bond Future	247.8424	247.8424	247.8370	247.8370	(0.002)	0.0000	0.0000	33,757
2017/03/17	R202	04/05/2017	256.72	Put	Bond Future	8,877.5800	8.8776	8,882.9800	8.8830	0.061	0	0	0
2017/03/17	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R202	04/05/2017	256.71	Put	Bond Future	8,867.5800	8.8676	8,872.9800	8.8730	0.061	0	0	0
2017/03/17	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R202	03/08/2017			Bond Future	248.9335	248.9335	248.9275	248.9275	(0.002)	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
2017/03/17	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R202	03/08/2017	258.35	Put	Bond Future	9,416.5100	9.4165	9,422.5200	9.4225	0.064	0	0	0
2017/03/17	R202	03/08/2017	258.37	Put	Bond Future	9,436.5100	9.4365	9,442.5200	9.4425	0.064	0	0	0
2017/03/17	R202	03/08/2017	258.36	Put	Bond Future	9,426.5100	9.4265	9,432.5200	9.4325	0.064	0	0	0
2017/03/17	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R202	02/11/2017			Bond Future	253.8879	253.8879	253.8832	253.8832	(0.002)	0.0000	0.0000	0
2017/03/17	R202	02/11/2017	253.89	Put	Bond Future	2.0700	0.0021	6.8200	0.0068	229.469	0	0	0
2017/03/17	R202	02/11/2017	253.91	Put	Bond Future	22.0700	0.0221	26.8200	0.0268	21.522	0	0	0
2017/03/17	R202	02/11/2017	253.90	Put	Bond Future	12.0700	0.0121	16.8200	0.0168	39.354	0	0	0
2017/03/17	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R203	04/05/2017	6.92	Put	Bond Future	94.8500	0.0948	88.3100	0.0883	(6.895)	0	0	0
2017/03/17	R203	04/05/2017	6.91	Call	Bond Future	10.7700	0.0108	12.0900	0.0121	12.256	0	0	0
2017/03/17	R203	04/05/2017			Bond Future	7.1580	101.5558	7.1353	101.5638	(0.317)	0.0000	0.0000	31,101
2017/03/17	R203	04/05/2017	6.92	Call	Bond Future	11.4600	0.0115	12.8600	0.0129	12.216	0	0	0
2017/03/17	R203	04/05/2017	6.93	Call	Bond Future	12.1900	0.0122	13.6600	0.0137	12.059	0	0	0
2017/03/17	R203	04/05/2017	6.91	Put	Bond Future	97.6700	0.0977	91.0500	0.0911	(6.778)	0	0	0
2017/03/17	R203	04/05/2017	6.93	Put	Bond Future	92.0700	0.0921	85.6000	0.0856	(7.027)	0	0	0
2017/03/17	R203	03/08/2017	4.89	Call	Bond Future	0.8800	0.0009	0.8700	0.0009	(1.136)	0	0	0
2017/03/17	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/03/17	R203	03/08/2017	4.87	Call	Bond Future	0.8100	0.0008	0.7900	0.0008	(2.469)	0	0	0
2017/03/17	R203	03/08/2017	4.88	Call	Bond Future	0.8500	0.0009	0.8300	0.0008	(2.353)	0	0	0
2017/03/17	R203	03/08/2017	4.87	Put	Bond Future	119.3100	0.1193	119.2900	0.1193	(0.017)	0	0	0
2017/03/17	R203	03/08/2017	4.89	Put	Bond Future	117.2300	0.1172	117.2200	0.1172	(0.009)	0	0	0
2017/03/17	R203	03/08/2017	4.88	Put	Bond Future	118.2700	0.1183	118.2500	0.1182	(0.017)	0	0	0
2017/03/17	R204	04/05/2017	7.90	Put	Bond Future	12.6100	0.0126	9.8800	0.0099	(21.649)	0	0	0
2017/03/17	R204	04/05/2017			Bond Future	7.3940	103.9503	7.3674	103.9905	(0.359)	0.0000	0.0000	27,359
2017/03/17	R204	04/05/2017	7.92	Put	Bond Future	11.0000	0.0110	8.5700	0.0086	(22.091)	0	0	0
2017/03/17	R204	04/05/2017	7.91	Put	Bond Future	11.7800	0.0118	9.2100	0.0092	(21.817)	0	0	0
2017/03/17	R204	04/05/2017	7.90	Call	Bond Future	772.8800	0.7729	810.2700	0.8103	4.838	0	0	0
2017/03/17	R204	04/05/2017	7.91	Call	Bond Future	787.0000	0.7870	824.5500	0.8245	4.771	0	0	0
2017/03/17	R204	04/05/2017	7.92	Call	Bond Future	801.1600	0.8012	838.8500	0.8389	4.704	0	0	0
2017/03/17	R204	03/08/2017	7.77	Put	Bond Future	112.4100	0.1124	102.2800	0.1023	(9.012)	0	0	0
2017/03/17	R204	03/08/2017			Bond Future	7.3269	101.8971	7.2956	101.9375	(0.427)	0.0000	0.0000	0
2017/03/17	R204	03/08/2017	7.76	Put	Bond Future	115.3100	0.1153	104.9800	0.1050	(8.958)	0	0	0
2017/03/17	R204	03/08/2017	7.75	Call	Bond Future	661.8000	0.6618	691.6500	0.6917	4.510	0	0	0
2017/03/17	R204	03/08/2017	7.76	Call	Bond Future	671.8300	0.6718	701.8800	0.7019	4.473	0	0	0
2017/03/17	R204	03/08/2017	7.77	Call	Bond Future	681.7200	0.6817	711.9700	0.7120	4.437	0	0	0
2017/03/17	R204	03/08/2017	7.75	Put	Bond Future	118.0800	0.1181	107.5500	0.1076	(8.918)	0	0	0
2017/03/17	R204	02/11/2017	7.76	Put	Bond Future	73.8100	0.0738	65.8200	0.0658	(10.825)	0	0	0
2017/03/17	R204	02/11/2017			Bond Future	7.1716	103.9021	7.1322	103.9441	(0.550)	0.0000	0.0000	0
2017/03/17	R204	02/11/2017	7.75	Put	Bond Future	75.6100	0.0756	67.4700	0.0675	(10.766)	0	0	0
2017/03/17	R204	02/11/2017	7.76	Call	Bond Future	698.7400	0.6987	732.8100	0.7328	4.876	0	0	0
2017/03/17	R204	02/11/2017	7.74	Call	Bond Future	681.2400	0.6812	714.9900	0.7150	4.954	0	0	0
2017/03/17	R204	02/11/2017	7.75	Call	Bond Future	689.9700	0.6900	723.8900	0.7239	4.916	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
2017/03/17	R204	02/11/2017	7.74	Put	Bond Future	77.4600	0.0775	69.1500	0.0692	(10.728)	0	0	0
2017/03/17	R207	04/05/2017	8.21	Put	Bond Future	12.9900	0.0130	10.1900	0.0102	(21.555)	0	0	0
2017/03/17	R207	04/05/2017			Bond Future	7.5710	101.5004	7.5448	101.5628	(0.346)	0.0000	0.0000	76,168
2017/03/17	R207	04/05/2017	8.22	Call	Bond Future	1,541.7200	1.5417	1,601.4500	1.6015	3.874	0	0	0
2017/03/17	R207	04/05/2017	8.20	Call	Bond Future	1,496.7000	1.4967	1,556.1200	1.5561	3.970	0	0	0
2017/03/17	R207	04/05/2017	8.21	Call	Bond Future	1,519.1900	1.5192	1,578.7700	1.5788	3.922	0	0	0
2017/03/17	R207	04/05/2017	8.20	Put	Bond Future	13.8600	0.0139	10.9000	0.0109	(21.356)	0	0	0
2017/03/17	R207	04/05/2017	8.22	Put	Bond Future	12.1800	0.0122	9.5300	0.0095	(21.757)	0	0	0
2017/03/17	R207	03/08/2017	8.19	Call	Bond Future	1,498.9000	1.4989	1,550.5300	1.5505	3.445	0	0	51
2017/03/17	R207	03/08/2017			Bond Future	7.5554	99.7974	7.5265	99.8604	(0.383)	0.0000	0.0000	0
2017/03/17	R207	03/08/2017	8.39	Put	Bond Future	74.3700	0.0744	67.0500	0.0671	(9.843)	0	0	0
2017/03/17	R207	03/08/2017	8.19	Put	Bond Future	128.6700	0.1287	117.2400	0.1172	(8.883)	0	0	0
2017/03/17	R207	03/08/2017	8.41	Put	Bond Future	70.3100	0.0703	63.3200	0.0633	(9.942)	0	0	0
2017/03/17	R207	03/08/2017	8.40	Put	Bond Future	72.3200	0.0723	65.1600	0.0652	(9.900)	0	0	0
2017/03/17	R207	03/08/2017	8.41	Call	Bond Future	1,910.0400	1.9100	1,966.1100	1.9661	2.936	0	0	0
2017/03/17	R207	03/08/2017	8.39	Call	Bond Future	1,871.5400	1.8715	1,927.2800	1.9273	2.978	0	0	0
2017/03/17	R207	03/08/2017	8.40	Call	Bond Future	1,890.7700	1.8908	1,946.6700	1.9467	2.956	0	0	0
2017/03/17	R207	02/11/2017			Bond Future	7.4965	101.7610	7.4636	101.8262	(0.439)	0.0000	0.0000	0
2017/03/17	R207	02/11/2017	8.03	Put	Bond Future	238.1200	0.2381	221.1700	0.2212	(7.118)	0	0	0
2017/03/17	R207	02/11/2017	8.05	Put	Bond Future	229.0700	0.2291	212.6200	0.2126	(7.181)	0	0	0
2017/03/17	R207	02/11/2017	8.03	Call	Bond Future	1,287.0500	1.2871	1,335.2900	1.3353	3.748	0	0	0
2017/03/17	R207	02/11/2017	8.04	Put	Bond Future	233.4300	0.2334	216.7400	0.2167	(7.150)	0	0	0
2017/03/17	R207	02/11/2017	8.04	Call	Bond Future	1,301.8900	1.3019	1,350.3900	1.3504	3.725	0	0	0
2017/03/17	R207	02/11/2017	8.05	Call	Bond Future	1,317.0500	1.3171	1,365.7900	1.3658	3.701	0	0	0
2017/03/17	R208	04/05/2017	8.39	Call	Bond Future	2,179.6600	2.1797	2,274.5100	2.2745	4.352	0	0	0
2017/03/17	R208	04/05/2017			Bond Future	7.7183	97.5049	7.6872	97.6059	(0.403)	0.0000	0.0000	23,301
2017/03/17	R208	04/05/2017	8.37	Call	Bond Future	2,119.8200	2.1198	2,214.0900	2.2141	4.447	0	0	0
2017/03/17	R208	04/05/2017	8.38	Call	Bond Future	2,149.6900	2.1497	2,244.2600	2,2443	4.399	0	0	0
2017/03/17	R208	04/05/2017	8.37	Put	Bond Future	32.8500	0.0329	26.1300	0.0261	(20.457)	0	0	0
2017/03/17	R208	04/05/2017	8.39	Put	Bond Future	29.5100	0.0295	23.3700	0.0234	(20.807)	0	0	0
2017/03/17	R208	04/05/2017	8.38	Put	Bond Future	31.1200	0.0311	24.7000	0.0247	(20.630)	0	0	0
2017/03/17	R208	03/08/2017	8.32	Call	Bond Future	2,106.9200	2.1069	2,186.5500	2.1866	3.779	0	0	0
2017/03/17	R208	03/08/2017			Bond Future	7.7149	99.3688	7.6815	99.4712	(0.432)	0.0000	0.0000	0
2017/03/17	R208	03/08/2017	8.30	Call	Bond Future	2,059.0700	2.0591	2,137.9200	2.1379	3.829	0	0	0
2017/03/17	R208	03/08/2017	8.31	Call	Bond Future	2,082.8600	2.0829	2,162.1000	2.1621	3.804	0	0	0
2017/03/17	R208	03/08/2017	8.30	Put	Bond Future	283.2800	0.2833	259.6800	0.2597	(8.331)	0	0	0
2017/03/17	R208	03/08/2017	8.32	Put	Bond Future	271.1400	0.2711	248.3200	0.2483	(8.416)	0	0	0
2017/03/17	R208	03/08/2017	8.31	Put	Bond Future	277.0700	0.2771	253.8600	0.2539	(8.377)	0	0	0
2017/03/17	R208	02/11/2017	8.18	Put	Bond Future	420.9900	0.4210	390.8200	0.3908	(7.166)	0	0	0
2017/03/17	R208	02/11/2017			Bond Future	7.6935	97.9211	7.6571	98.0265	(0.473)	0.0000	0.0000	0
2017/03/17	R208	02/11/2017	8.20	Put	Bond Future	406.0200	0.4060	376.6700	0.3767	(7.229)	0	0	0
2017/03/17	R208	02/11/2017	8.19	Put	Bond Future	413.4500	0.4134	383.6900	0.3837	(7.198)	0	0	0
2017/03/17	R208	02/11/2017	8.18	Call	Bond Future	1,814.8400	1.8148	1,889.9800	1.8900	4.140	0	0	0
2017/03/17	R208	02/11/2017	8.19	Call	Bond Future	1,835.7000	1.8357	1,911.2500	1.9113	4.116	0	0	0
2017/03/17	R208	02/11/2017	8.20	Call	Bond Future	1,856.6500	1.8566	1,932.6100	1.9326	4.091	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
2017/03/17	R209	04/05/2017	9.48	Put	Bond Future	774.3800	0.7744	665.4900	0.6655	(14.062)	0	0	0
2017/03/17	R209	04/05/2017			Bond Future	9.2208	74.3030	9.1748	74.6296	(0.499)	0.0000	0.0000	62,439
2017/03/17	R209	04/05/2017	9.47	Put	Bond Future	795.8700	0.7959	684.8300	0.6848	(13.952)	0	0	0
2017/03/17	R209	04/05/2017	9.63	Call	Bond Future	3,314.7200	3.3147	3,562.1200	3.5621	7.464	0	0	0
2017/03/17	R209	04/05/2017	8.93	Call	Bond Future	678.2900	0.6783	766.5200	0.7665	13.008	0	0	1,130
2017/03/17	R209	04/05/2017	9.33	Put	Bond Future	1,149.2300	1.1492	1,006.1400	1.0061	(12.451)	0	0	1,130
2017/03/17	R209	04/05/2017	9.46	Call	Bond Future	2,481.1300	2.4811	2,694.5600	2.6946	8.602	0	0	0
2017/03/17	R209	04/05/2017	9.47	Call	Bond Future	2,527.3600	2.5274	2,742.9800	2.7430	8.531	0	0	0
2017/03/17	R209	04/05/2017	9.33	Call	Bond Future	1,915.5900	1.9156	2,099.1600	2.0992	9.583	0	0	0
2017/03/17	R209	04/05/2017	9.48	Call	Bond Future	2,574.0700	2.5741	2,791.8400	2.7918	8.460	0	0	0
2017/03/17	R209	04/05/2017	9.63	Put	Bond Future	503.6200	0.5036	424.3600	0.4244	(15.738)	0	0	1,130
2017/03/17	R209	04/05/2017	8.93	Put	Bond Future	2,778.8800	2.7789	2,540.4500	2.5404	(8.580)	0	0	0
2017/03/17	R209	04/05/2017	9.46	Put	Bond Future	817.9400	0.8179	704.7100	0.7047	(13.843)	0	0	0
2017/03/17	R209	03/08/2017			Bond Future	9.2583	75.7234	9.2111	76.0559	(0.510)	0.0000	0.0000	0
2017/03/17	R209	03/08/2017	9.44	Call	Bond Future	3,278.4000	3.2784	3,469.9300	3.4699	5.842	0	0	0
2017/03/17	R209	03/08/2017	9.43	Put	Bond Future	2,048.5000	2.0485	1,906.1500	1.9062	(6.949)	0	0	0
2017/03/17	R209	03/08/2017	9.45	Put	Bond Future	1,991.7200	1.9917	1,852.0900	1.8521	(7.011)	0	0	0
2017/03/17	R209	03/08/2017	9.44	Put	Bond Future	2,020.0400	2.0200	1,879.0500	1.8791	(6.980)	0	0	0
2017/03/17	R209	03/08/2017	9.45	Call	Bond Future	3,318.3900	3.3184	3,511.2800	3.5113	5.813	0	0	0
2017/03/17	R209	03/08/2017	9.43	Call	Bond Future	3,238.4400	3.2384	3,428.6100	3.4286	5.872	0	0	0
2017/03/17	R209	02/11/2017	9.52	Put	Bond Future	2,517.8800	2.5179	2,377.1500	2.3772	(5.589)	0	0	0
2017/03/17	R209	02/11/2017			Bond Future	9.2917	74.0626	9.2431	74.4023	(0.523)	0.0000	0.0000	0
2017/03/17	R209	02/11/2017	9.54	Put	Bond Future	2,462.6600	2.4627	2,324.1100	2.3241	(5.626)	0	0	0
2017/03/17	R209	02/11/2017	9.53	Put	Bond Future	2,490.2500	2.4903	2,350.6200	2.3506	(5.607)	0	0	0
2017/03/17	R209	02/11/2017	9.54	Call	Bond Future	4,160.9000	4.1609	4,362.0300	4.3620	4.834	0	0	0
2017/03/17	R209	02/11/2017	9.52	Call	Bond Future	4,081.4900	4.0815	4,280.4400	4.2804	4.874	0	0	0
2017/03/17	R209	02/11/2017	9.53	Call	Bond Future	4,121.2200	4.1212	4,321.2700	4.3213	4.854	0	0	0
2017/03/17	R210	04/05/2017			Bond Future	186.9628	186.9628	186.9588	186.9588	(0.002)	0.0000	0.0000	1,698
2017/03/17	R210	04/05/2017	192.31	Put	Bond Future	5,347.1500	5.3472	5,351.2200	5.3512	0.076	0	0	0
2017/03/17	R210	04/05/2017	192.33	Put	Bond Future	5,367.1500	5.3672	5,371.2200	5.3712	0.076	0	0	0
2017/03/17	R210	04/05/2017	192.32	Put	Bond Future	5,357.1500	5.3572	5,361.2200	5.3612	0.076	0	0	0
2017/03/17	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R210	03/08/2017	196.29	Put	Bond Future	5,718.0300	5.7180	5,722.7700	5.7228	0.083	0	0	0
2017/03/17	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R210	03/08/2017			Bond Future	190.5720	190.5720	190.5672	190.5672	(0.002)	0.0000	0.0000	0
2017/03/17	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R210	03/08/2017	196.28	Put	Bond Future	5,708.0300	5.7080	5,712.7700	5.7128	0.083	0	0	0
2017/03/17	R210	03/08/2017	196.30	Put	Bond Future	5,728.0300	5.7280	5,732.7700	5.7328	0.083	0	0	0
2017/03/17	R210	02/11/2017	192.08	Put	Bond Future	147.0800	0.1471	150.9100	0.1509	2.604	0	0	0
2017/03/17	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R210	02/11/2017			Bond Future	191.9329	191.9329	191.9291	191.9291	(0.002)	0.0000	0.0000	0
2017/03/17	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R210	02/11/2017	192.07	Put	Bond Future	137.0800	0.1371	140.9100	0.1409	2.794	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
2017/03/17	R210	02/11/2017	192.09	Put	Bond Future	157.0800	0.1571	160.9100	0.1609	2.438	0	0	0
2017/03/17	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R212	04/05/2017			Bond Future	149.2435	149.2435	149.2400	149.2400	(0.002)	0.0000	0.0000	3,258
2017/03/17	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R212	04/05/2017	152.23	Put	Bond Future	2,986.5100	2.9865	2,990.0500	2.9900	0.119	0	0	0
2017/03/17	R212	04/05/2017	152.25	Put	Bond Future	3,006.5100	3.0065	3,010.0500	3.0100	0.118	0	0	0
2017/03/17	R212	04/05/2017	152.24	Put	Bond Future	2,996.5100	2.9965	3,000.0500	3.0000	0.118	0	0	0
2017/03/17	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R212	03/08/2017			Bond Future	150.0745	150.0745	150.0706	150.0706	(0.003)	0.0000	0.0000	0
2017/03/17	R212	03/08/2017	153.34	Put	Bond Future	3,265.4600	3.2655	3,269.4200	3.2694	0.121	0	0	0
2017/03/17	R212	03/08/2017	153.36	Put	Bond Future	3,285.4600	3.2855	3,289.4200	3.2894	0.121	0	0	0
2017/03/17	R212	03/08/2017	153.35	Put	Bond Future	3,275.4600	3.2755	3,279.4200	3.2794	0.121	0	0	0
2017/03/17	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R212	02/11/2017			Bond Future	153.0615	153.0615	153.0582	153.0582	(0.002)	0.0000	0.0000	0
2017/03/17	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/17	R212	02/11/2017	152.42	Call	Bond Future	641.5400	0.6415	638.2200	0.6382	(0.518)	0	0	0
2017/03/17	R212	02/11/2017	152.40	Call	Bond Future	661.5400	0.6615	658.2200	0.6582	(0.502)	0	0	0
2017/03/17	R212	02/11/2017	152.41	Call	Bond Future	651.5400	0.6515	648.2200	0.6482	(0.510)	0	0	0
2017/03/17	R213	04/05/2017			Bond Future	8.9747	85.8562	8.9388	86.1072	(0.400)	0.0000	0.0000	44,651
2017/03/17	R213	04/05/2017	9.35	Put	Bond Future	521.7600	0.5218	454.2100	0.4542	(12.947)	0	0	0
2017/03/17	R213	04/05/2017	9.37	Put	Bond Future	490.8700	0.4909	426.3000	0.4263	(13.154)	0	0	0
2017/03/17	R213	04/05/2017	9.35	Call	Bond Future	3,083.5200	3.0835	3,266.9400	3.2669	5.948	0	0	0
2017/03/17	R213	04/05/2017	9.36	Put	Bond Future	506.1200	0.5061	440.0700	0.4401	(13.050)	0	0	0
2017/03/17	R213	04/05/2017	9.36	Call	Bond Future	3,134.6500	3.1346	3,319.5700	3.3196	5.899	0	0	0
2017/03/17	R213	04/05/2017	9.37	Call	Bond Future	3,186.1000	3.1861	3,372.5000	3.3725	5.850	0	0	0
2017/03/17	R213	03/08/2017	9.33	Put	Bond Future	1,573.0400	1.5730	1,476.7900	1.4768	(6.119)	0	0	0
2017/03/17	R213	03/08/2017			Bond Future	9.0099	87.4974	8.9729	87.7527	(0.410)	0.0000	0.0000	0
2017/03/17	R213	03/08/2017	9.35	Put	Bond Future	1,526.4400	1.5264	1,432.2100	1.4322	(6.173)	0	0	0
2017/03/17	R213	03/08/2017	9.34	Put	Bond Future	1,549.6000	1.5496	1,454.3700	1.4544	(6.145)	0	0	0
2017/03/17	R213	03/08/2017	9.33	Call	Bond Future	3,739.5600	3.7396	3,898.6500	3.8987	4.254	0	0	0
2017/03/17	R213	03/08/2017	9.34	Call	Bond Future	3,782.5500	3.7825	3,942.6600	3.9427	4.233	0	0	0
2017/03/17	R213	03/08/2017	9.35	Call	Bond Future	3,825.7600	3.8258	3,986.8700	3.9869	4.211	0	0	0
2017/03/17	R213	02/11/2017	9.36	Put	Bond Future	2,148.8700	2.1489	2,046.2800	2.0463	(4.774)	0	0	0
2017/03/17	R213	02/11/2017			Bond Future	9.0426	85.6676	9.0043	85.9287	(0.423)	0.0000	0.0000	0
2017/03/17	R213	02/11/2017	9.35	Put	Bond Future	2,173.8800	2.1739	2,070.4500	2.0704	(4.758)	0	0	0
2017/03/17	R213	02/11/2017	9.36	Call	Bond Future	4,273.3000	4.2733	4,431.8100	4.4318	3.709	0	0	0
2017/03/17	R213	02/11/2017	9.34	Call	Bond Future	4,191.8900	4.1919	4,348.7100	4.3487	3.741	0	0	0
2017/03/17	R213	02/11/2017	9.35	Call	Bond Future	4,232.5100	4.2325	4,390.1800	4.3902	3.725	0	0	0
2017/03/17	R213	02/11/2017	9.34	Put	Bond Future	2,199.1300	2.1991	2,094.8500	2.0949	(4.742)	0	0	0
2017/03/17	R214	04/05/2017	9.58	Put	Bond Future	738.2700	0.7383	631.5700	0.6316	(14.453)	0	0	0
2017/03/17	R214	04/05/2017			Bond Future	9.2849	74.6813	9.2389	75.0256	(0.495)	0.0000	0.0000	34,975

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
2017/03/17	R214	04/05/2017	9.57	Put	Bond Future	759.1800	0.7592	650.2900	0.6503	(14.343)	0	0	0
2017/03/17	R214	04/05/2017	9.58	Call	Bond Future	2,887.4200	2.8874	3,125.0700	3.1251	8.231	0	0	0
2017/03/17	R214	04/05/2017	9.56	Call	Bond Future	2,787.3100	2.7873	3,020.5600	3.0206	8.368	0	0	0
2017/03/17	R214	04/05/2017	9.57	Call	Bond Future	2,837.1900	2.8372	3,072.6500	3.0726	8.299	0	0	0
2017/03/17	R214	04/05/2017	9.56	Put	Bond Future	780.5600	0.7806	669.4600	0.6695	(14.233)	0	0	0
2017/03/17	R214	03/08/2017	9.51	Call	Bond Future	3,479.1300	3.4791	3,682.4600	3.6825	5.844	0	0	0
2017/03/17	R214	03/08/2017			Bond Future	9.3209	76.1088	9.2737	76.4594	(0.506)	0.0000	0.0000	0
2017/03/17	R214	03/08/2017	9.52	Call	Bond Future	3,521.2300	3.5212	3,725.9900	3.7260	5.815	0	0	0
2017/03/17	R214	03/08/2017	9.53	Call	Bond Future	3,563.7300	3.5637	3,769.9200	3.7699	5.786	0	0	0
2017/03/17	R214	03/08/2017	9.51	Put	Bond Future	2,100.1300	2.1001	1,952.9200	1.9529	(7.010)	0	0	0
2017/03/17	R214	03/08/2017	9.53	Put	Bond Future	2,041.3500	2.0413	1,897.0000	1.8970	(7.071)	0	0	0
2017/03/17	R214	03/08/2017	9.52	Put	Bond Future	2,070.4800	2.0705	1,924.7000	1.9247	(7.041)	0	0	0
2017/03/17	R214	02/11/2017	9.60	Call	Bond Future	4,408.7300	4.4087	4,620.4800	4.6205	4.803	0	0	0
2017/03/17	R214	02/11/2017			Bond Future	9.3548	74.3086	9.3063	74.6667	(0.518)	0.0000	0.0000	0
2017/03/17	R214	02/11/2017	9.58	Call	Bond Future	4,325.8600	4.3259	4,535.3400	4.5353	4.843	0	0	0
2017/03/17	R214	02/11/2017	9.59	Call	Bond Future	4,367.1000	4.3671	4,577.7200	4.5777	4.823	0	0	0
2017/03/17	R214	02/11/2017	9.60	Put	Bond Future	2,640.3600	2.6404	2,494.0100	2.4940	(5.543)	0	0	0
2017/03/17	R214	02/11/2017	9.58	Put	Bond Future	2,699.1000	2.6991	2,550.4800	2.5505	(5.506)	0	0	0
2017/03/17	R214	02/11/2017	9.59	Put	Bond Future	2,669.4800	2.6695	2,522.0000	2.5220	(5.525)	0	0	0
2017/03/17	R248	04/05/2017	9.66	Call	Bond Future	3,899.4300	3.8994	4,239.5700	4.2396	8.723	0	0	0
2017/03/17	R248	04/05/2017			Bond Future	9.3457	95.6494	9.2946	96.1386	(0.547)	0.0000	0.0000	72,762
2017/03/17	R248	04/05/2017	9.67	Call	Bond Future	3,963.5900	3.9636	4,306.6000	4.3066	8.654	0	0	0
2017/03/17	R248	04/05/2017	9.65	Put	Bond Future	1,011.2100	1.0112	859.2000	0.8592	(15.032)	0	0	0
2017/03/17	R248	04/05/2017	9.67	Put	Bond Future	958.8700	0.9589	812.6500	0.8127	(15.249)	0	0	0
2017/03/17	R248	04/05/2017	9.66	Put	Bond Future	984.8100	0.9848	835.7200	0.8357	(15.139)	0	0	0
2017/03/17	R248	04/05/2017	9.65	Call	Bond Future	3,835.5700	3.8356	4,172.7900	4.1728	8.792	0	0	0
2017/03/17	R248	03/08/2017			Bond Future	9.3832	97.4778	9.3308	97.9759	(0.559)	0.0000	0.0000	170
2017/03/17	R248	03/08/2017	9.57	Call	Bond Future	4,600.4700	4.6005	4,888.4700	4.8885	6.260	0	0	0
2017/03/17	R248	03/08/2017	9.56	Put	Bond Future	2,901.9700	2.9020	2,689.9500	2.6900	(7.306)	0	0	0
2017/03/17	R248	03/08/2017	9.58	Put	Bond Future	2,825.2100	2.8252	2,617.0600	2.6171	(7.368)	0	0	0
2017/03/17	R248	03/08/2017	9.57	Put	Bond Future	2,863.2600	2.8633	2,653.1800	2.6532	(7.337)	0	0	0
2017/03/17	R248	03/08/2017	9.58	Call	Bond Future	4,653.8400	4.6538	4,943.7700	4.9438	6.230	0	0	0
2017/03/17	R248	03/08/2017	9.56	Call	Bond Future	4,547.6000	4.5476	4,833.6600	4.8337	6.290	0	0	0
2017/03/17	R248	02/11/2017	9.66	Put	Bond Future	3,578.6900	3.5787	3,369.8000	3.3698	(5.837)	0	0	0
2017/03/17	R248	02/11/2017			Bond Future	9.4187	94.9566	9.3648	95.4653	(0.573)	0.0000	0.0000	0
2017/03/17	R248	02/11/2017	9.65	Put	Bond Future	3,616.2600	3.6163	3,405.8300	3.4058	(5.819)	0	0	0
2017/03/17	R248	02/11/2017	9.64	Call	Bond Future	5,691.6200	5.6916	5,988.3500	5.9884	5.213	0	0	0
2017/03/17	R248	02/11/2017	9.65	Call	Bond Future	5,743.9300	5.7439	6,042.2100	6.0422	5.193	0	0	0
2017/03/17	R248	02/11/2017	9.66	Call	Bond Future	5,796.4200	5.7964	6,096.2400	6.0962	5.173	0	0	0
2017/03/17	R248	02/11/2017	9.64	Put	Bond Future	3,654.1700	3.6542	3,442.1900	3.4422	(5.801)	0	0	0
<b>Total</b>													<b>811197</b>