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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/03/2017 TO 23/03/2017

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
2017/03/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	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
2017/03/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2025	04/05/2017			Bond Future	129.3450	129.3450	129.3423	129.3423	(0.002)	0.0000	0.0000	3,234
2017/03/23	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2025	04/05/2017	132.56	Put	Bond Future	3,215.0200	3.2150	3,217.6700	3.2177	0.082	0	0	0
2017/03/23	2025	04/05/2017	132.58	Put	Bond Future	3,235.0200	3.2350	3,237.6700	3.2377	0.082	0	0	0
2017/03/23	2025	04/05/2017	132.57	Put	Bond Future	3,225.0200	3.2250	3,227.6700	3.2277	0.082	0	0	0
2017/03/23	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2025	03/08/2017			Bond Future	130.4952	130.4952	130.4926	130.4926	(0.002)	0.0000	0.0000	0
2017/03/23	2025	03/08/2017	133.96	Put	Bond Future	3,464.8400	3.4648	3,467.3600	3.4674	0.073	0	0	0
2017/03/23	2025	03/08/2017	133.98	Put	Bond Future	3,484.8400	3.4848	3,487.3600	3.4874	0.072	0	0	0
2017/03/23	2025	03/08/2017	133.97	Put	Bond Future	3,474.8400	3.4748	3,477.3600	3.4774	0.073	0	0	0
2017/03/23	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2025	02/11/2017	132.98	Call	Bond Future	109.8200	0.1098	105.1300	0.1051	(4.271)	0	0	0
2017/03/23	2025	02/11/2017			Bond Future	133.0898	133.0898	133.0851	133.0851	(0.004)	0.0000	0.0000	0
2017/03/23	2025	02/11/2017	132.96	Call	Bond Future	129.8200	0.1298	125.1300	0.1251	(3.613)	0	0	0
2017/03/23	2025	02/11/2017	132.97	Call	Bond Future	119.8200	0.1198	115.1300	0.1151	(3.914)	0	0	0
2017/03/23	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2029	04/05/2017			Bond Future	100.7402	100.7402	101.0612	101.0612	0.319	0.0000	0.0000	2,272
2017/03/23	2029	04/05/2017	100.67	Call	Bond Future	70.1600	0.0702	391.2100	0.3912	457.597	0	0	0
2017/03/23	2029	04/05/2017	100.65	Call	Bond Future	90.1600	0.0902	411.2100	0.4112	356.089	0	0	0
2017/03/23	2029	04/05/2017	100.66	Call	Bond Future	80.1600	0.0802	401.2100	0.4012	400.511	0	0	0
2017/03/23	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2030	04/05/2017	9.33	Call	Bond Future	4,152.9600	4.1530	4,378.5500	4.3786	5.432	0	0	0
2017/03/23	2030	04/05/2017			Bond Future	8.7429	96.5063	8.7120	96.7319	(0.353)	0.0000	0.0000	31,886
2017/03/23	2030	04/05/2017	9.34	Call	Bond Future	4,221.4900	4.2215	4,447.0800	4.4471	5.344	0	0	0
2017/03/23	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2030	04/05/2017	9.32	Call	Bond Future	4,084.3600	4.0844	4,309.9500	4.3100	5.523	0	0	0
2017/03/23	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2030	03/08/2017	9.33	Call	Bond Future	3,860.1200	3.8601	4,090.0600	4.0901	5.957	0	0	0
2017/03/23	2030	03/08/2017			Bond Future	8.7776	94.3439	8.7457	94.5738	(0.364)	0.0000	0.0000	0

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2017/03/23	2030	03/08/2017	9.34	Call	Bond Future	3,927.9900	3.9280	4,157.9300	4.1579	5.854	0	0	0
2017/03/23	2030	03/08/2017	9.35	Call	Bond Future	3,995.7800	3.9958	4,225.7200	4.2257	5.755	0	0	0
2017/03/23	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2030	02/11/2017			Bond Future	8.8017	96.1983	8.7690	96.4313	(0.372)	0.0000	0.0000	0
2017/03/23	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2030	02/11/2017	9.34	Call	Bond Future	3,718.2600	3.7183	3,951.2500	3.9513	6.266	0	0	0
2017/03/23	2030	02/11/2017	9.35	Call	Bond Future	3,785.4200	3.7854	4,018.4100	4.0184	6.155	0	0	0
2017/03/23	2030	02/11/2017	9.36	Call	Bond Future	3,852.5000	3.8525	4,085.4900	4.0855	6.048	0	0	0
2017/03/23	2032	04/05/2017	9.45	Call	Bond Future	4,578.2300	4.5782	4,747.5400	4.7475	3.698	0	0	0
2017/03/23	2032	04/05/2017			Bond Future	8.8821	95.6983	8.8563	95.9013	(0.290)	0.0000	0.0000	22,637
2017/03/23	2032	04/05/2017	9.46	Call	Bond Future	4,642.4900	4.6425	4,812.7600	4.8128	3.668	0	0	0
2017/03/23	2032	04/05/2017	9.44	Put	Bond Future	264.4000	0.2644	229.6700	0.2297	(13.135)	0	0	0
2017/03/23	2032	04/05/2017	9.46	Put	Bond Future	245.4900	0.2455	212.6900	0.2127	(13.361)	0	0	0
2017/03/23	2032	04/05/2017	9.45	Put	Bond Future	254.8000	0.2548	221.0400	0.2210	(13.250)	0	0	0
2017/03/23	2032	04/05/2017	9.44	Call	Bond Future	4,514.1800	4.5142	4,682.5200	4.6825	3.729	0	0	0
2017/03/23	2032	03/08/2017	9.43	Put	Bond Future	1,238.8300	1.2388	1,174.2800	1.1743	(5.211)	0	0	0
2017/03/23	2032	03/08/2017			Bond Future	8.9156	97.5271	8.8891	97.7341	(0.298)	0.0000	0.0000	0
2017/03/23	2032	03/08/2017	9.45	Put	Bond Future	1,198.6600	1.1987	1,135.6300	1.1356	(5.258)	0	0	0
2017/03/23	2032	03/08/2017	9.44	Put	Bond Future	1,218.6000	1.2186	1,154.8200	1.1548	(5.234)	0	0	0
2017/03/23	2032	03/08/2017	9.44	Call	Bond Future	5,175.6600	5.1757	5,318.9100	5.3189	2.768	0	0	0
2017/03/23	2032	03/08/2017	9.45	Call	Bond Future	5,228.8600	5.2289	5,372.8600	5.3729	2.754	0	0	0
2017/03/23	2032	03/08/2017	9.43	Call	Bond Future	5,122.6600	5.1227	5,265.1400	5.2651	2.781	0	0	0
2017/03/23	2032	02/11/2017			Bond Future	8.9445	95.2851	8.9173	95.4946	(0.304)	0.0000	0.0000	0
2017/03/23	2032	02/11/2017	9.48	Put	Bond Future	1,827.8800	1.8279	1,757.7000	1.7577	(3.839)	0	0	0
2017/03/23	2032	02/11/2017	9.50	Put	Bond Future	1,783.4100	1.7834	1,714.4700	1.7145	(3.866)	0	0	0
2017/03/23	2032	02/11/2017	9.49	Put	Bond Future	1,805.5300	1.8055	1,735.9700	1.7360	(3.853)	0	0	0
2017/03/23	2032	02/11/2017	9.48	Call	Bond Future	5,822.0500	5.8221	5,961.4000	5.9614	2.393	0	0	0
2017/03/23	2032	02/11/2017	9.49	Call	Bond Future	5,871.9700	5.8720	6,011.9400	6.0119	2.384	0	0	0
2017/03/23	2032	02/11/2017	9.50	Call	Bond Future	5,922.0500	5.9221	6,062.6400	6.0626	2.374	0	0	0
2017/03/23	2033	04/05/2017			Bond Future	106.7916	106.7916	107.0808	107.0808	0.271	0.0000	0.0000	5,778
2017/03/23	2033	04/05/2017	110.83	Put	Bond Future	4,038.4500	4.0385	3,749.1600	3.7492	(7.163)	0	0	0
2017/03/23	2033	04/05/2017	110.85	Put	Bond Future	4,058.4500	4.0585	3,769.1600	3.7692	(7.128)	0	0	0
2017/03/23	2033	04/05/2017	110.84	Put	Bond Future	4,048.4500	4.0485	3,759.1600	3.7592	(7.146)	0	0	0
2017/03/23	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2033	03/08/2017	113.14	Put	Bond Future	4,288.1000	4.2881	3,993.1200	3.9931	(6.879)	0	0	0
2017/03/23	2033	03/08/2017			Bond Future	108.8519	108.8519	109.1469	109.1469	0.271	0.0000	0.0000	0
2017/03/23	2033	03/08/2017	113.13	Put	Bond Future	4,278.1000	4.2781	3,983.1200	3.9831	(6.895)	0	0	0
2017/03/23	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2033	03/08/2017	113.12	Put	Bond Future	4,268.1000	4.2681	3,973.1200	3.9731	(6.911)	0	0	0

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2017/03/23	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	145.1000	0.1451	100.000	0	0	0
2017/03/23	2033	02/11/2017			Bond Future	109.9259	109.9259	110.2251	110.2251	0.272	0.0000	0.0000	0
2017/03/23	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	135.1000	0.1351	100.000	0	0	0
2017/03/23	2033	02/11/2017	110.07	Put	Bond Future	144.0900	0.1441	0.0000	0.0000	(100.000)	0	0	0
2017/03/23	2033	02/11/2017	110.09	Put	Bond Future	164.0900	0.1641	0.0000	0.0000	(100.000)	0	0	0
2017/03/23	2033	02/11/2017	110.08	Put	Bond Future	154.0900	0.1541	0.0000	0.0000	(100.000)	0	0	0
2017/03/23	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	155.1000	0.1551	100.000	0	0	0
2017/03/23	2037	04/05/2017			Bond Future	9.1451	96.4316	9.1345	96.5234	(0.116)	0.0000	0.0000	52,232
2017/03/23	2037	04/05/2017	9.58	Put	Bond Future	500.8700	0.5009	468.8500	0.4688	(6.393)	0	0	0
2017/03/23	2037	04/05/2017	9.60	Put	Bond Future	469.2300	0.4692	438.5600	0.4386	(6.536)	0	0	0
2017/03/23	2037	04/05/2017	9.59	Put	Bond Future	484.8400	0.4848	453.4900	0.4535	(6.466)	0	0	0
2017/03/23	2037	04/05/2017	9.60	Call	Bond Future	4,281.0600	4.2811	4,342.1700	4.3422	1.427	0	0	0
2017/03/23	2037	04/05/2017	9.58	Call	Bond Future	4,150.1800	4.1502	4,209.9400	4.2099	1.440	0	0	0
2017/03/23	2037	04/05/2017	9.59	Call	Bond Future	4,215.4700	4.2155	4,275.9000	4.2759	1.434	0	0	0
2017/03/23	2037	03/08/2017	9.57	Call	Bond Future	5,005.3100	5.0053	5,057.7700	5.0578	1.048	0	0	0
2017/03/23	2037	03/08/2017			Bond Future	9.1853	94.0173	9.1744	94.1109	(0.119)	0.0000	0.0000	160
2017/03/23	2037	03/08/2017	9.58	Call	Bond Future	5,059.5800	5.0596	5,112.4300	5.1124	1.045	0	0	0
2017/03/23	2037	03/08/2017	9.56	Put	Bond Future	1,825.3400	1.8253	1,783.8200	1.7838	(2.275)	0	0	0
2017/03/23	2037	03/08/2017	9.57	Put	Bond Future	1,797.9800	1.7980	1,756.8400	1.7568	(2.288)	0	0	0
2017/03/23	2037	03/08/2017	9.58	Put	Bond Future	1,771.1500	1.7712	1,730.4000	1.7304	(2.301)	0	0	0
2017/03/23	2037	03/08/2017	9.56	Call	Bond Future	4,951.4600	4.9515	5,003.5400	5.0035	1.052	0	0	0
2017/03/23	2037	02/11/2017			Bond Future	9.2162	95.8654	9.2052	95.9593	(0.120)	0.0000	0.0000	0
2017/03/23	2037	02/11/2017	9.66	Call	Bond Future	6,245.6300	6.2456	6,298.8500	6.2988	0.852	0	0	0
2017/03/23	2037	02/11/2017	9.65	Put	Bond Future	2,618.9700	2.6190	2,577.9800	2.5780	(1.565)	0	0	0
2017/03/23	2037	02/11/2017	9.67	Put	Bond Future	2,562.2900	2.5623	2,521.8700	2.5219	(1.577)	0	0	0
2017/03/23	2037	02/11/2017	9.66	Put	Bond Future	2,590.6300	2.5906	2,549.9300	2.5499	(1.571)	0	0	0
2017/03/23	2037	02/11/2017	9.67	Call	Bond Future	6,297.0900	6.2971	6,350.5900	6.3506	0.850	0	0	0
2017/03/23	2037	02/11/2017	9.65	Call	Bond Future	6,194.0500	6.1940	6,246.9800	6.2470	0.855	0	0	0
2017/03/23	2038	04/05/2017	139.77	Put	Bond Future	5,943.0300	5.9430	5,945.8900	5.9459	0.048	0	0	0
2017/03/23	2038	04/05/2017			Bond Future	133.8270	133.8270	133.8241	133.8241	(0.002)	0.0000	0.0000	20,553
2017/03/23	2038	04/05/2017	139.79	Put	Bond Future	5,963.0300	5.9630	5,965.8900	5.9659	0.048	0	0	0
2017/03/23	2038	04/05/2017	139.78	Put	Bond Future	5,953.0300	5.9530	5,955.8900	5.9559	0.048	0	0	0
2017/03/23	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2038	03/08/2017			Bond Future	134.8954	134.8954	134.8927	134.8927	(0.002)	0.0000	0.0000	0
2017/03/23	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2038	03/08/2017	141.16	Put	Bond Future	6,264.6200	6.2646	6,267.2700	6.2673	0.042	0	0	0
2017/03/23	2038	03/08/2017	141.18	Put	Bond Future	6,284.6200	6.2846	6,287.2700	6.2873	0.042	0	0	0
2017/03/23	2038	03/08/2017	141.17	Put	Bond Future	6,274.6200	6.2746	6,277.2700	6.2773	0.042	0	0	0
2017/03/23	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2038	02/11/2017	136.80	Call	Bond Future	777.5000	0.7775	772.8500	0.7728	(0.598)	0	0	0
2017/03/23	2038	02/11/2017			Bond Future	137.5775	137.5775	137.5728	137.5728	(0.003)	0.0000	0.0000	0
2017/03/23	2038	02/11/2017	136.81	Call	Bond Future	767.5000	0.7675	762.8500	0.7628	(0.606)	0	0	0
2017/03/23	2038	02/11/2017	136.82	Call	Bond Future	757.5000	0.7575	752.8500	0.7528	(0.614)	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
2017/03/23	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2040	04/05/2017			Bond Future	9.1596	100.8964	9.1541	100.9481	(0.060)	0.0000	0.0000	9,680
2017/03/23	2040	04/05/2017	9.62	Put	Bond Future	524.7200	0.5247	499.6100	0.4996	(4.785)	0	0	0
2017/03/23	2040	04/05/2017	9.64	Put	Bond Future	492.0700	0.4921	467.9200	0.4679	(4.908)	0	0	0
2017/03/23	2040	04/05/2017	9.63	Put	Bond Future	508.2200	0.5082	483.5900	0.4836	(4.846)	0	0	0
2017/03/23	2040	04/05/2017	9.62	Call	Bond Future	4,694.1700	4.6942	4,720.7600	4.7208	0.566	0	0	0
2017/03/23	2040	04/05/2017	9.63	Call	Bond Future	4,765.0400	4.7650	4,792.1100	4.7921	0.568	0	0	0
2017/03/23	2040	04/05/2017	9.64	Call	Bond Future	4,836.1300	4.8361	4,863.6800	4.8637	0.570	0	0	0
2017/03/23	2040	03/08/2017			Bond Future	9.1988	98.3169	9.1931	98.3698	(0.062)	0.0000	0.0000	0
2017/03/23	2040	03/08/2017	9.61	Put	Bond Future	1,927.6500	1.9276	1,899.0300	1.8990	(1.485)	0	0	0
2017/03/23	2040	03/08/2017	9.63	Put	Bond Future	1,870.9900	1.8710	1,842.8500	1.8428	(1.504)	0	0	0
2017/03/23	2040	03/08/2017	9.62	Put	Bond Future	1,899.0400	1.8990	1,870.6600	1.8707	(1.494)	0	0	0
2017/03/23	2040	03/08/2017	9.61	Call	Bond Future	5,631.1800	5.6312	5,655.4400	5.6554	0.431	0	0	0
2017/03/23	2040	03/08/2017	9.62	Call	Bond Future	5,689.7900	5.6898	5,714.2900	5.7143	0.431	0	0	0
2017/03/23	2040	03/08/2017	9.63	Call	Bond Future	5,748.8400	5.7488	5,773.5800	5.7736	0.430	0	0	0
2017/03/23	2040	02/11/2017			Bond Future	9.2289	100.2495	9.2232	100.3018	(0.061)	0.0000	0.0000	0
2017/03/23	2040	02/11/2017	9.66	Call	Bond Future	6,769.2600	6.7693	6,793.8000	6.7938	0.363	0	0	0
2017/03/23	2040	02/11/2017	9.65	Put	Bond Future	2,952.5300	2.9525	2,924.6100	2.9246	(0.946)	0	0	0
2017/03/23	2040	02/11/2017	9.67	Put	Bond Future	2,890.1200	2.8901	2,862.5400	2.8625	(0.954)	0	0	0
2017/03/23	2040	02/11/2017	9.66	Put	Bond Future	2,921.1800	2.9212	2,893.4300	2.8934	(0.950)	0	0	0
2017/03/23	2040	02/11/2017	9.67	Call	Bond Future	6,824.5400	6.8245	6,849.2500	6.8492	0.362	0	0	0
2017/03/23	2040	02/11/2017	9.65	Call	Bond Future	6,714.1400	6.7141	6,738.5100	6.7385	0.363	0	0	0
2017/03/23	2044	04/05/2017			Bond Future	9.1942	97.9505	9.1887	98.0031	(0.060)	0.0000	0.0000	23,791
2017/03/23	2044	04/05/2017	9.67	Call	Bond Future	4,879.4600	4.8795	4,906.8600	4.9069	0.562	0	0	0
2017/03/23	2044	04/05/2017	9.66	Put	Bond Future	537.1100	0.5371	511.4900	0.5115	(4.770)	0	0	0
2017/03/23	2044	04/05/2017	9.68	Put	Bond Future	504.1300	0.5041	479.4900	0.4795	(4.888)	0	0	0
2017/03/23	2044	04/05/2017	9.67	Put	Bond Future	520.4000	0.5204	495.2700	0.4953	(4.829)	0	0	0
2017/03/23	2044	04/05/2017	9.68	Call	Bond Future	4,951.1700	4.9512	4,979.0600	4.9791	0.563	0	0	0
2017/03/23	2044	04/05/2017	9.66	Call	Bond Future	4,808.0600	4.8081	4,834.9700	4.8350	0.560	0	0	0
2017/03/23	2044	03/08/2017			Bond Future	9.2324	95.4401	9.2267	95.4937	(0.061)	0.0000	0.0000	0
2017/03/23	2044	03/08/2017	9.62	Put	Bond Future	2,059.8600	2.0599	2,030.1000	2.0301	(1.445)	0	0	0
2017/03/23	2044	03/08/2017	9.64	Put	Bond Future	2,000.4400	2.0004	1,971.1600	1.9712	(1.464)	0	0	0
2017/03/23	2044	03/08/2017	9.63	Put	Bond Future	2,029.9700	2.0300	2,000.4500	2.0004	(1.454)	0	0	0
2017/03/23	2044	03/08/2017	9.64	Call	Bond Future	5,723.7000	5.7237	5,748.0100	5.7480	0.425	0	0	0
2017/03/23	2044	03/08/2017	9.62	Call	Bond Future	5,606.2200	5.6062	5,630.0500	5.6300	0.425	0	0	0
2017/03/23	2044	03/08/2017	9.63	Call	Bond Future	5,664.8500	5.6649	5,688.9200	5.6889	0.425	0	0	0
2017/03/23	2044	02/11/2017	9.68	Call	Bond Future	6,851.3300	6.8513	6,875.9100	6.8759	0.359	0	0	0
2017/03/23	2044	02/11/2017			Bond Future	9.2619	97.3161	9.2563	97.3693	(0.061)	0.0000	0.0000	0
2017/03/23	2044	02/11/2017	9.66	Call	Bond Future	6,740.5100	6.7405	6,764.7500	6.7648	0.360	0	0	0
2017/03/23	2044	02/11/2017	9.67	Call	Bond Future	6,795.8400	6.7958	6,820.2600	6.8203	0.359	0	0	0
2017/03/23	2044	02/11/2017	9.66	Put	Bond Future	3,125.5100	3.1255	3,096.6200	3.0966	(0.924)	0	0	0
2017/03/23	2044	02/11/2017	9.68	Put	Bond Future	3,060.8500	3.0608	3,032.3000	3.0323	(0.933)	0	0	0
2017/03/23	2044	02/11/2017	9.67	Put	Bond Future	3,093.0300	3.0930	3,064.3200	3.0643	(0.928)	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
2017/03/23	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2046	04/05/2017			Bond Future	131.8752	131.8752	131.8725	131.8725	(0.002)	0.0000	0.0000	20,153
2017/03/23	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2046	04/05/2017	138.32	Put	Bond Future	6,444.8100	6.4448	6,447.5400	6.4475	0.042	0	0	0
2017/03/23	2046	04/05/2017	138.34	Put	Bond Future	6,464.8100	6.4648	6,467.5400	6.4675	0.042	0	0	0
2017/03/23	2046	04/05/2017	138.33	Put	Bond Future	6,454.8100	6.4548	6,457.5400	6.4575	0.042	0	0	0
2017/03/23	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2046	03/08/2017	141.17	Put	Bond Future	6,750.6000	6.7506	6,753.0800	6.7531	0.037	0	0	0
2017/03/23	2046	03/08/2017			Bond Future	134.4194	134.4194	134.4169	134.4169	(0.002)	0.0000	0.0000	0
2017/03/23	2046	03/08/2017	141.19	Put	Bond Future	6,770.6000	6.7706	6,773.0800	6.7731	0.037	0	0	0
2017/03/23	2046	03/08/2017	141.18	Put	Bond Future	6,760.6000	6.7606	6,763.0800	6.7631	0.037	0	0	0
2017/03/23	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2046	02/11/2017			Bond Future	135.4878	135.4878	135.4831	135.4831	(0.003)	0.0000	0.0000	0
2017/03/23	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2046	02/11/2017	136.30	Put	Bond Future	812.2400	0.8122	816.9500	0.8169	0.580	0	0	0
2017/03/23	2046	02/11/2017	136.32	Put	Bond Future	832.2400	0.8322	836.9500	0.8369	0.566	0	0	0
2017/03/23	2046	02/11/2017	136.31	Put	Bond Future	822.2400	0.8222	826.9500	0.8269	0.573	0	0	0
2017/03/23	2050	04/05/2017			Bond Future	142.3834	142.3834	142.3804	142.3804	(0.002)	0.0000	0.0000	24,094
2017/03/23	2050	04/05/2017	147.83	Put	Bond Future	5,446.6200	5.4466	5,449.5600	5.4496	0.054	0	0	0
2017/03/23	2050	04/05/2017	147.85	Put	Bond Future	5,466.6200	5.4666	5,469.5600	5.4696	0.054	0	0	0
2017/03/23	2050	04/05/2017	147.84	Put	Bond Future	5,456.6200	5.4566	5,459.5600	5.4596	0.054	0	0	0
2017/03/23	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2050	03/08/2017			Bond Future	143.4518	143.4518	143.4492	143.4492	(0.002)	0.0000	0.0000	0
2017/03/23	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2050	03/08/2017	149.22	Put	Bond Future	5,768.1500	5.7682	5,770.7800	5.7708	0.046	0	0	0
2017/03/23	2050	03/08/2017	149.24	Put	Bond Future	5,788.1500	5.7882	5,790.7800	5.7908	0.045	0	0	0
2017/03/23	2050	03/08/2017	149.23	Put	Bond Future	5,778.1500	5.7782	5,780.7800	5.7808	0.046	0	0	0
2017/03/23	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	2050	02/11/2017			Bond Future	146.3039	146.3039	146.2990	146.2990	(0.003)	0.0000	0.0000	0
2017/03/23	2050	02/11/2017	144.67	Call	Bond Future	1,633.9400	1.6339	1,628.9600	1.6290	(0.305)	0	0	0
2017/03/23	2050	02/11/2017	144.65	Call	Bond Future	1,653.9400	1.6539	1,648.9600	1.6490	(0.301)	0	0	0
2017/03/23	2050	02/11/2017	144.66	Call	Bond Future	1,643.9400	1.6439	1,638.9600	1.6390	(0.303)	0	0	0
2017/03/23	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	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
2017/03/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	AL37	04/05/2017			Index Future	537.3860	537.3860	537.9060	537.9060	0.097	0.0000	0.0000	1
2017/03/23	AL37	03/08/2017			Index Future	547.6560	547.6560	548.1860	548.1860	0.097	0.0000	0.0000	0
2017/03/23	AL37	02/11/2017			Index Future	558.4190	558.4190	558.9500	558.9500	0.095	0.0000	0.0000	0
2017/03/23	AL7T	04/05/2017			Index Future	625.8730	625.8730	627.0420	627.0420	0.187	0.0000	0.0000	0
2017/03/23	AL7T	03/08/2017			Index Future	637.8340	637.8340	639.0250	639.0250	0.187	0.0000	0.0000	0
2017/03/23	AL7T	02/11/2017			Index Future	650.3680	650.3680	651.5730	651.5730	0.185	0.0000	0.0000	0
2017/03/23	ALBI	04/05/2017			Index Future	570.9170	570.9170	571.5710	571.5710	0.115	0.0000	0.0000	593
2017/03/23	ALBI	03/08/2017			Index Future	581.8270	581.8270	582.4940	582.4940	0.115	0.0000	0.0000	0
2017/03/23	ALBI	02/11/2017			Index Future	593.2610	593.2610	593.9320	593.9320	0.113	0.0000	0.0000	0
2017/03/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	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
2017/03/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/23	EL28	04/05/2017			Bond Future	128.9660	128.9660	129.0897	129.0897	0.096	0.0000	0.0000	0
2017/03/23	EL28	04/05/2017	137.90	Put	Bond Future	8,934.0300	8.9340	8,810.3500	8.8103	(1.384)	0	0	0
2017/03/23	EL28	04/05/2017	137.92	Put	Bond Future	8,954.0300	8.9540	8,830.3500	8.8303	(1.381)	0	0	0
2017/03/23	EL28	04/05/2017	137.91	Put	Bond Future	8,944.0300	8.9440	8,820.3500	8.8203	(1.383)	0	0	0
2017/03/23	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	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
2017/03/23	EL28	03/08/2017			Bond Future	131.4542		131.4542	131.5805	0.096	0.0000	0.0000	0
2017/03/23	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	EL28	03/08/2017	135.16	Put	Bond Future	3,705.8300		3.7058	3,579.5300	(3.408)	0	0	0
2017/03/23	EL28	03/08/2017	135.18	Put	Bond Future	3,725.8300		3.7258	3,599.5300	(3.390)	0	0	0
2017/03/23	EL28	03/08/2017	135.17	Put	Bond Future	3,715.8300		3.7158	3,589.5300	(3.399)	0	0	0
2017/03/23	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	EL28	02/11/2017			Bond Future	132.3007		132.3007	132.4274	0.096	0.0000	0.0000	0
2017/03/23	EL28	02/11/2017	133.87	Put	Bond Future	1,569.3100		1.5693	1,442.6000	(8.074)	0	0	0
2017/03/23	EL28	02/11/2017	133.89	Put	Bond Future	1,589.3100		1.5893	1,462.6000	(7.973)	0	0	0
2017/03/23	EL28	02/11/2017	133.88	Put	Bond Future	1,579.3100		1.5793	1,452.6000	(8.023)	0	0	0
2017/03/23	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	ES33	04/05/2017			Bond Future	10.0871		80.5853	10.0813	(0.058)	0.0000	0.0000	9,466
2017/03/23	ES33	04/05/2017	10.55	Call	Bond Future	3,011.8900		3.0119	3,050.8800	1.295	0	0	0
2017/03/23	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	ES33	04/05/2017	10.56	Call	Bond Future	3,075.0700		3.0751	3,114.0600	1.268	0	0	0
2017/03/23	ES33	04/05/2017	10.54	Call	Bond Future	2,948.6400		2.9486	2,987.6300	1.322	0	0	0
2017/03/23	ES33	03/08/2017			Bond Future	10.1542		82.1253	10.1482	(0.059)	0.0000	0.0000	0
2017/03/23	ES33	03/08/2017	10.53	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	ES33	03/08/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	ES33	03/08/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	ES33	03/08/2017	10.55	Call	Bond Future	2,554.4600		2.5545	2,594.2100	1.556	0	0	0
2017/03/23	ES33	03/08/2017	10.53	Call	Bond Future	2,428.3600		2.4284	2,468.1100	1.637	0	0	0
2017/03/23	ES33	03/08/2017	10.54	Call	Bond Future	2,491.4500		2.4915	2,531.2000	1.595	0	0	0
2017/03/23	ES33	02/11/2017	10.66	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	ES33	02/11/2017			Bond Future	10.2198		79.9466	10.2138	(0.059)	0.0000	0.0000	0
2017/03/23	ES33	02/11/2017	10.68	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	ES33	02/11/2017	10.67	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	ES33	02/11/2017	10.66	Call	Bond Future	2,799.0900		2.7991	2,838.3500	1.403	0	0	0
2017/03/23	ES33	02/11/2017	10.67	Call	Bond Future	2,860.9500		2.8610	2,900.2100	1.372	0	0	0
2017/03/23	ES33	02/11/2017	10.68	Call	Bond Future	2,922.7300		2.9227	2,961.9900	1.343	0	0	0
2017/03/23	ES42	04/05/2017			Bond Future	10.2179		84.9025	10.2120	(0.057)	0.0000	0.0000	8,777
2017/03/23	ES42	03/08/2017			Bond Future	10.2834		86.5251	10.2773	(0.059)	0.0000	0.0000	0
2017/03/23	ES42	02/11/2017			Bond Future	10.3464		83.9637	10.3403	(0.058)	0.0000	0.0000	0
2017/03/23	GOVI	04/05/2017			GOVI	568.7520		568.7520	569.4780	0.128	0.0000	0.0000	398
2017/03/23	GOVI	04/05/2017	262.19	Call	GOVI	3,065,620.0000		306.5620	3,072,880.0000	0.237	0	0	0
2017/03/23	GOVI	04/05/2017	262.20	Call	GOVI	3,065,520.0000		306.5520	3,072,780.0000	0.237	0	0	0
2017/03/23	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	GOVI	04/05/2017	262.18	Call	GOVI	3,065,720.0000		306.5720	3,072,980.0000	0.237	0	0	0
2017/03/23	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0
2017/03/23	GOVI	03/08/2017			GOVI	579.6210		579.6210	580.3610	0.128	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
2017/03/23	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	GOVI	03/08/2017	561.09	Call	GOVI	185,310.0000	18.5310	192,710.0000	19.2710	3.993	0	0	0
2017/03/23	GOVI	03/08/2017	561.10	Call	GOVI	185,210.0000	18.5210	192,610.0000	19.2610	3.995	0	0	0
2017/03/23	GOVI	03/08/2017	561.11	Call	GOVI	185,110.0000	18.5110	192,510.0000	19.2510	3.998	0	0	0
2017/03/23	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	GOVI	02/11/2017			GOVI	591.0120	591.0120	591.7570	591.7570	0.126	0.0000	0.0000	0
2017/03/23	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	GOVI	02/11/2017	572.44	Call	GOVI	185,720.0000	18.5720	193,170.0000	19.3170	4.011	0	0	0
2017/03/23	GOVI	02/11/2017	572.45	Call	GOVI	185,620.0000	18.5620	193,070.0000	19.3070	4.014	0	0	0
2017/03/23	GOVI	02/11/2017	572.46	Call	GOVI	185,520.0000	18.5520	192,970.0000	19.2970	4.016	0	0	0
2017/03/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/23	IGOV	04/05/2017			Index Future	252.0610	252.0610	252.1840	252.1840	0.049	0.0000	0.0000	925
2017/03/23	IGOV	03/08/2017			Index Future	256.9240	256.9240	257.0500	257.0500	0.049	0.0000	0.0000	412
2017/03/23	IGOV	02/11/2017			Index Future	262.0320	262.0320	262.1570	262.1570	0.048	0.0000	0.0000	0
2017/03/23	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/03/23	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/03/23	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/03/23	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/03/23	IS01	21/09/2017			Interest Rate Swap	99.5941	99.5941	99.5935	99.5935	(0.001)	0.0000	0.0000	0
2017/03/23	IS01	21/12/2017			Interest Rate Swap	99.7737	99.7737	99.7716	99.7716	(0.002)	0.0000	0.0000	0
2017/03/23	IS01	15/03/2018			Interest Rate Swap	99.7102	99.7102	99.7031	99.7031	(0.007)	0.0000	0.0000	0
2017/03/23	IS01	21/06/2018			Interest Rate Swap	99.8640	99.8640	99.8456	99.8456	(0.018)	0.0000	0.0000	0
2017/03/23	IS02	18/12/2017			Interest Rate Swap	99.8025	99.8025	99.8007	99.8007	(0.002)	0.0000	0.0000	0
2017/03/23	IS02	16/03/2018			Interest Rate Swap	98.9907	98.9907	98.9825	98.9825	(0.008)	0.0000	0.0000	0
2017/03/23	IS02	15/06/2018			Interest Rate Swap	98.5517	98.5517	98.5337	98.5337	(0.018)	0.0000	0.0000	0
2017/03/23	IS02	21/09/2018			Interest Rate Swap	98.4951	98.4951	98.4702	98.4702	(0.025)	0.0000	0.0000	0
2017/03/23	IS02	21/12/2018			Interest Rate Swap	98.8800	98.8800	98.8500	98.8500	(0.030)	0.0000	0.0000	0
2017/03/23	IS02	15/03/2019			Interest Rate Swap	99.2595	99.2595	99.2308	99.2308	(0.029)	0.0000	0.0000	0
2017/03/23	IS02	21/06/2019			Interest Rate Swap	99.6423	99.6423	99.6135	99.6135	(0.029)	0.0000	0.0000	0
2017/03/23	IS05	17/12/2020			Interest Rate Swap	96.2648	96.2648	96.1410	96.1410	(0.129)	0.0000	0.0000	0
2017/03/23	IS05	16/03/2021			Interest Rate Swap	95.4951	95.4951	95.3553	95.3553	(0.146)	0.0000	0.0000	0
2017/03/23	IS05	15/06/2021			Interest Rate Swap	94.6900	94.6900	94.5444	94.5444	(0.154)	0.0000	0.0000	0
2017/03/23	IS05	21/09/2021			Interest Rate Swap	94.8538	94.8538	94.7083	94.7083	(0.153)	0.0000	0.0000	0
2017/03/23	IS05	21/12/2021			Interest Rate Swap	97.0243	97.0243	96.8821	96.8821	(0.147)	0.0000	0.0000	51
2017/03/23	IS05	15/03/2022			Interest Rate Swap	97.1465	97.1465	97.0040	97.0040	(0.147)	0.0000	0.0000	0
2017/03/23	IS05	21/06/2022			Interest Rate Swap	98.3243	98.3243	98.1828	98.1828	(0.144)	0.0000	0.0000	0
2017/03/23	IS10	17/12/2025			Interest Rate Swap	94.9644	94.9644	94.5508	94.5508	(0.435)	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
2017/03/23	IS10	16/03/2026			Interest Rate Swap	91.9576	91.9576	91.5255	91.5255	(0.470)	0.0000	0.0000	0
2017/03/23	IS10	15/06/2026			Interest Rate Swap	90.6909	90.6909	90.2335	90.2335	(0.504)	0.0000	0.0000	0
2017/03/23	IS10	21/09/2026			Interest Rate Swap	92.8225	92.8225	92.3355	92.3355	(0.525)	0.0000	0.0000	0
2017/03/23	IS10	21/12/2026			Interest Rate Swap	96.5668	96.5668	96.0567	96.0567	(0.528)	0.0000	0.0000	0
2017/03/23	IS10	15/03/2027			Interest Rate Swap	95.1232	95.1232	94.5866	94.5866	(0.564)	0.0000	0.0000	0
2017/03/23	IS10	21/06/2027			Interest Rate Swap	97.1551	97.1551	96.6069	96.6069	(0.564)	0.0000	0.0000	0
2017/03/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/23	JBAF	19/04/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/23	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/23	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/23	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/23	JBAF	16/08/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/23	JBAF	20/09/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/23	JBAF	20/12/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/23	JBAF	20/03/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/03/23	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/23	JBAF	19/09/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/23	JBAF	19/12/2018			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/23	JBAF	20/03/2019			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/23	R023	04/05/2017	8.61	Call	Bond Future	3,206.3100	3.2063	3,315.0200	3.3150	3.391	0	0	0
2017/03/23	R023	04/05/2017			Bond Future	7.9058	100.7418	7.8800	100.8595	(0.326)	0.0000	0.0000	19,183
2017/03/23	R023	04/05/2017	8.59	Call	Bond Future	3,123.6600	3.1237	3,231.6200	3.2316	3.456	0	0	0
2017/03/23	R023	04/05/2017	8.60	Call	Bond Future	3,164.9400	3.1649	3,273.2800	3.2733	3.423	0	0	0
2017/03/23	R023	04/05/2017	8.59	Put	Bond Future	56.9300	0.0569	47.1900	0.0472	(17.109)	0	0	0
2017/03/23	R023	04/05/2017	8.61	Put	Bond Future	51.7000	0.0517	42.7100	0.0427	(17.389)	0	0	0
2017/03/23	R023	04/05/2017	8.60	Put	Bond Future	54.2600	0.0543	44.9000	0.0449	(17.250)	0	0	0
2017/03/23	R023	03/08/2017	8.60	Put	Bond Future	387.9900	0.3880	361.7800	0.3618	(6.755)	0	0	0
2017/03/23	R023	03/08/2017			Bond Future	7.9114	102.6671	7.8843	102.7871	(0.344)	0.0000	0.0000	0
2017/03/23	R023	03/08/2017	8.59	Put	Bond Future	396.0100	0.3960	369.3800	0.3694	(6.725)	0	0	0
2017/03/23	R023	03/08/2017	8.60	Call	Bond Future	3,369.7500	3.3698	3,463.5500	3.4636	2.784	0	0	0
2017/03/23	R023	03/08/2017	8.58	Call	Bond Future	3,301.0500	3.3011	3,394.0100	3.3940	2.816	0	0	0
2017/03/23	R023	03/08/2017	8.59	Call	Bond Future	3,335.2600	3.3353	3,428.6400	3.4286	2.800	0	0	0
2017/03/23	R023	03/08/2017	8.58	Put	Bond Future	404.3400	0.4043	377.2900	0.3773	(6.690)	0	0	0
2017/03/23	R023	02/11/2017	8.56	Call	Bond Future	3,313.7200	3.3137	3,402.9200	3.4029	2.692	0	0	0
2017/03/23	R023	02/11/2017			Bond Future	7.9104	100.7531	7.8821	100.8739	(0.359)	0.0000	0.0000	0
2017/03/23	R023	02/11/2017	8.58	Call	Bond Future	3,376.3700	3.3764	3,466.3500	3.4663	2.665	0	0	0
2017/03/23	R023	02/11/2017	8.57	Call	Bond Future	3,345.1100	3.3451	3,434.7000	3.4347	2.678	0	0	0
2017/03/23	R023	02/11/2017	8.56	Put	Bond Future	597.0700	0.5971	565.5000	0.5655	(5.287)	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
2017/03/23	R023	02/11/2017	8.58	Put	Bond Future	577.5300	0.5775	546.7400	0.5467	(5.331)	0	0	0
2017/03/23	R023	02/11/2017	8.57	Put	Bond Future	587.3600	0.5874	556.1800	0.5562	(5.308)	0	0	0
2017/03/23	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R035	04/05/2017			Bond Future	9.0629	100.0198	9.0574	100.0671	(0.060)	0.0000	0.0000	8,250
2017/03/23	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R035	04/05/2017	9.55	Call	Bond Future	4,082.0500	4.0820	4,129.3900	4.1294	1.160	0	0	0
2017/03/23	R035	04/05/2017	9.53	Call	Bond Future	3,919.5600	3.9196	3,966.9000	3.9669	1.208	0	0	0
2017/03/23	R035	04/05/2017	9.54	Call	Bond Future	4,000.8600	4.0009	4,048.2000	4.0482	1.183	0	0	0
2017/03/23	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R035	03/08/2017			Bond Future	9.0984	101.9311	9.0928	101.9795	(0.062)	0.0000	0.0000	0
2017/03/23	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R035	03/08/2017	9.50	Call	Bond Future	3,349.5900	3.3496	3,397.9800	3.3980	1.445	0	0	0
2017/03/23	R035	03/08/2017	9.51	Call	Bond Future	3,430.7800	3.4308	3,479.1700	3.4792	1.410	0	0	0
2017/03/23	R035	03/08/2017	9.52	Call	Bond Future	3,511.8600	3.5119	3,560.2500	3.5602	1.378	0	0	0
2017/03/23	R035	02/11/2017			Bond Future	9.1317	99.4320	9.1261	99.4798	(0.062)	0.0000	0.0000	0
2017/03/23	R035	02/11/2017	9.60	Call	Bond Future	3,851.7500	3.8518	3,899.4900	3.8995	1.239	0	0	0
2017/03/23	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R035	02/11/2017	9.61	Call	Bond Future	3,931.4900	3.9315	3,979.2300	3.9792	1.214	0	0	0
2017/03/23	R035	02/11/2017	9.59	Call	Bond Future	3,771.9100	3.7719	3,819.6500	3.8196	1.266	0	0	0
2017/03/23	R186	04/05/2017	8.95	Put	Bond Future	160.8100	0.1608	133.6500	0.1337	(16.889)	0	0	5,209
2017/03/23	R186	04/05/2017			Bond Future	8.3543	117.9850	8.3234	118.2052	(0.370)	0.0000	0.0000	111,474
2017/03/23	R186	04/05/2017	8.89	Put	Bond Future	205.8500	0.2059	172.7800	0.1728	(16.065)	0	0	0
2017/03/23	R186	04/05/2017	8.94	Put	Bond Future	167.6600	0.1677	139.5800	0.1396	(16.748)	0	0	500
2017/03/23	R186	04/05/2017	9.20	Call	Bond Future	5,867.8300	5.8678	6,077.3400	6.0773	3.570	0	0	0
2017/03/23	R186	04/05/2017	8.91	Put	Bond Future	189.7700	0.1898	158.7600	0.1588	(16.341)	0	0	0
2017/03/23	R186	04/05/2017	8.70	Put	Bond Future	425.2000	0.4252	367.5400	0.3675	(13.561)	0	0	0
2017/03/23	R186	04/05/2017	8.90	Put	Bond Future	197.6700	0.1977	165.6400	0.1656	(16.204)	0	0	0
2017/03/23	R186	04/05/2017	8.44	Put	Bond Future	997.9100	0.9979	893.9900	0.8940	(10.414)	0	0	0
2017/03/23	R186	04/05/2017	8.91	Call	Bond Future	4,056.7500	4.0568	4,245.9800	4.2460	4.665	0	0	0
2017/03/23	R186	04/05/2017	8.98	Call	Bond Future	4,483.2200	4.4832	4,678.9500	4.6789	4.366	0	0	0
2017/03/23	R186	04/05/2017	9.20	Put	Bond Future	52.5600	0.0526	41.8300	0.0418	(20.415)	0	0	5,209
2017/03/23	R186	04/05/2017	8.70	Call	Bond Future	2,851.8600	2.8519	3,014.4400	3.0144	5.701	0	0	500
2017/03/23	R186	04/05/2017	8.89	Call	Bond Future	3,936.7400	3.9367	4,123.9100	4.1239	4.754	0	0	0
2017/03/23	R186	04/05/2017	8.94	Call	Bond Future	4,238.3600	4.2384	4,430.5200	4.4305	4.534	0	0	0
2017/03/23	R186	04/05/2017	8.98	Put	Bond Future	141.6800	0.1417	117.1700	0.1172	(17.300)	0	0	0
2017/03/23	R186	04/05/2017	8.95	Call	Bond Future	4,299.3100	4.2993	4,492.3900	4.4924	4.491	0	0	0
2017/03/23	R186	04/05/2017	8.90	Call	Bond Future	3,996.6300	3.9966	4,184.8400	4.1848	4.709	0	0	0
2017/03/23	R186	04/05/2017	8.44	Call	Bond Future	1,606.1600	1.6062	1,722.4800	1.7225	7.242	0	0	500
2017/03/23	R186	03/08/2017	8.93	Put	Bond Future	908.5200	0.9085	846.7000	0.8467	(6.804)	0	0	0
2017/03/23	R186	03/08/2017	9.35	Call	Bond Future	6,913.3100	6.9133	7,104.9200	7.1049	2.772	0	0	0
2017/03/23	R186	03/08/2017			Bond Future	8.3791	114.9369	8.3470	115.1614	(0.384)	0.0000	0.0000	0
2017/03/23	R186	03/08/2017	8.92	Put	Bond Future	925.1500	0.9252	862.4800	0.8625	(6.774)	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
2017/03/23	R186	03/08/2017	9.50	Call	Bond Future	7,766.0600	7.7661	7,965.0200	7.9650	2.562	0	0	0
2017/03/23	R186	03/08/2017	8.85	Put	Bond Future	1,048.0300	1.0480	979.2800	0.9793	(6.560)	0	0	750
2017/03/23	R186	03/08/2017	8.93	Call	Bond Future	4,664.2200	4.6642	4,826.9000	4.8269	3.488	0	0	0
2017/03/23	R186	03/08/2017	8.91	Call	Bond Future	4,564.2900	4.5643	4,725.2700	4.7253	3.527	0	0	0
2017/03/23	R186	03/08/2017	8.92	Call	Bond Future	4,614.1600	4.6142	4,775.9900	4.7760	3.507	0	0	0
2017/03/23	R186	03/08/2017	9.50	Put	Bond Future	297.0500	0.2970	271.5100	0.2715	(8.598)	0	0	6,500
2017/03/23	R186	03/08/2017	9.35	Put	Bond Future	404.9600	0.4050	372.0700	0.3721	(8.122)	0	0	750
2017/03/23	R186	03/08/2017	8.85	Call	Bond Future	4,268.7100	4.2687	4,424.4600	4.4245	3.649	0	0	0
2017/03/23	R186	03/08/2017	8.91	Put	Bond Future	942.0200	0.9420	878.5000	0.8785	(6.743)	0	0	0
2017/03/23	R186	02/11/2017	8.89	Put	Bond Future	1,631.3700	1.6314	1,554.3500	1.5544	(4.721)	0	0	0
2017/03/23	R186	02/11/2017	8.88	Call	Bond Future	4,897.6000	4.8976	5,046.8800	5.0469	3.048	0	0	0
2017/03/23	R186	02/11/2017			Bond Future	8.3953	117.1960	8.3621	117.4231	(0.396)	0.0000	0.0000	0
2017/03/23	R186	02/11/2017	8.89	Call	Bond Future	4,942.6800	4.9427	5,092.6700	5.0927	3.035	0	0	0
2017/03/23	R186	02/11/2017	8.90	Call	Bond Future	4,987.9300	4.9879	5,138.6300	5.1386	3.021	0	0	0
2017/03/23	R186	02/11/2017	8.88	Put	Bond Future	1,651.9400	1.6519	1,574.2100	1.5742	(4.705)	0	0	0
2017/03/23	R186	02/11/2017	8.90	Put	Bond Future	1,611.0200	1.6110	1,534.7100	1.5347	(4.737)	0	0	0
2017/03/23	R197	04/05/2017	308.58	Put	Bond Future	7,512.0500	7.5121	7,518.5600	7.5186	0.087	0	0	0
2017/03/23	R197	04/05/2017			Bond Future	301.0679	301.0679	301.0614	301.0614	(0.002)	0.0000	0.0000	1,063
2017/03/23	R197	04/05/2017	308.60	Put	Bond Future	7,532.0500	7.5321	7,538.5600	7.5386	0.086	0	0	0
2017/03/23	R197	04/05/2017	308.59	Put	Bond Future	7,522.0500	7.5221	7,528.5600	7.5286	0.087	0	0	0
2017/03/23	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R197	03/08/2017			Bond Future	299.9240	299.9240	299.9179	299.9179	(0.002)	0.0000	0.0000	0
2017/03/23	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R197	03/08/2017	308.05	Put	Bond Future	8,125.9600	8.1260	8,132.1200	8.1321	0.076	0	0	0
2017/03/23	R197	03/08/2017	308.07	Put	Bond Future	8,145.9600	8.1460	8,152.1200	8.1521	0.076	0	0	0
2017/03/23	R197	03/08/2017	308.06	Put	Bond Future	8,135.9600	8.1360	8,142.1200	8.1421	0.076	0	0	0
2017/03/23	R197	02/11/2017	305.16	Call	Bond Future	727.4200	0.7274	716.5300	0.7165	(1.497)	0	0	0
2017/03/23	R197	02/11/2017			Bond Future	305.8874	305.8874	305.8765	305.8765	(0.004)	0.0000	0.0000	0
2017/03/23	R197	02/11/2017	305.17	Call	Bond Future	717.4200	0.7174	706.5300	0.7065	(1.518)	0	0	0
2017/03/23	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R197	02/11/2017	305.15	Call	Bond Future	737.4200	0.7374	726.5300	0.7265	(1.477)	0	0	0
2017/03/23	R202	04/05/2017	256.73	Put	Bond Future	8,913.9300	8.9139	8,597.8600	8.5979	(3.546)	0	0	0
2017/03/23	R202	04/05/2017			Bond Future	247.8161	247.8161	248.1321	248.1321	0.128	0.0000	0.0000	33,747
2017/03/23	R202	04/05/2017	256.72	Put	Bond Future	8,903.9300	8.9039	8,587.8600	8.5879	(3.550)	0	0	0
2017/03/23	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R202	04/05/2017	256.71	Put	Bond Future	8,893.9300	8.8939	8,577.8600	8.5779	(3.554)	0	0	0
2017/03/23	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R202	03/08/2017			Bond Future	248.9044	248.9044	249.2270	249.2270	0.130	0.0000	0.0000	0

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2017/03/23	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R202	03/08/2017	258.35	Put	Bond Future	9,445.6200	9.4456	9,122.9600	9.1230	(3.416)	0	0	0
2017/03/23	R202	03/08/2017	258.37	Put	Bond Future	9,465.6200	9.4656	9,142.9600	9.1430	(3.409)	0	0	0
2017/03/23	R202	03/08/2017	258.36	Put	Bond Future	9,455.6200	9.4556	9,132.9600	9.1330	(3.412)	0	0	0
2017/03/23	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R202	02/11/2017			Bond Future	253.8534	253.8534	254.1784	254.1784	0.128	0.0000	0.0000	0
2017/03/23	R202	02/11/2017	253.89	Put	Bond Future	36.5700	0.0366	0.0000	0.0000	(100.000)	0	0	0
2017/03/23	R202	02/11/2017	253.91	Put	Bond Future	56.5700	0.0566	0.0000	0.0000	(100.000)	0	0	0
2017/03/23	R202	02/11/2017	253.90	Put	Bond Future	46.5700	0.0466	0.0000	0.0000	(100.000)	0	0	0
2017/03/23	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	288.4000	0.2884	100.000	0	0	0
2017/03/23	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	278.4000	0.2784	100.000	0	0	0
2017/03/23	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	268.4000	0.2684	100.000	0	0	0
2017/03/23	R203	04/05/2017	6.92	Put	Bond Future	76.6400	0.0766	88.0200	0.0880	14.849	0	0	0
2017/03/23	R203	04/05/2017	6.91	Call	Bond Future	12.9400	0.0129	9.4300	0.0094	(27.125)	0	0	0
2017/03/23	R203	04/05/2017			Bond Future	7.0990	101.5765	7.1421	101.5614	0.607	0.0000	0.0000	31,101
2017/03/23	R203	04/05/2017	6.92	Call	Bond Future	13.9100	0.0139	10.2000	0.0102	(26.671)	0	0	0
2017/03/23	R203	04/05/2017	6.93	Call	Bond Future	14.8100	0.0148	10.9100	0.0109	(26.334)	0	0	0
2017/03/23	R203	04/05/2017	6.91	Put	Bond Future	79.1800	0.0792	90.7600	0.0908	14.625	0	0	0
2017/03/23	R203	04/05/2017	6.93	Put	Bond Future	74.0300	0.0740	85.2200	0.0852	15.115	0	0	0
2017/03/23	R203	03/08/2017	4.89	Call	Bond Future	0.7800	0.0008	0.7600	0.0008	(2.564)	0	0	0
2017/03/23	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/03/23	R203	03/08/2017	4.87	Call	Bond Future	0.7100	0.0007	0.7000	0.0007	(1.408)	0	0	0
2017/03/23	R203	03/08/2017	4.88	Call	Bond Future	0.7500	0.0008	0.7300	0.0007	(2.667)	0	0	0
2017/03/23	R203	03/08/2017	4.87	Put	Bond Future	119.2100	0.1192	119.2000	0.1192	(0.008)	0	0	0
2017/03/23	R203	03/08/2017	4.89	Put	Bond Future	117.1300	0.1171	117.1100	0.1171	(0.017)	0	0	0
2017/03/23	R203	03/08/2017	4.88	Put	Bond Future	118.1700	0.1182	118.1500	0.1181	(0.017)	0	0	0
2017/03/23	R204	04/05/2017	7.90	Put	Bond Future	4.0000	0.0040	5.2000	0.0052	30.000	0	0	0
2017/03/23	R204	04/05/2017			Bond Future	7.2995	104.0931	7.3376	104.0354	0.523	0.0000	0.0000	27,359
2017/03/23	R204	04/05/2017	7.92	Put	Bond Future	3.3800	0.0034	4.4100	0.0044	30.473	0	0	0
2017/03/23	R204	04/05/2017	7.91	Put	Bond Future	3.6800	0.0037	4.7900	0.0048	30.163	0	0	0
2017/03/23	R204	04/05/2017	7.90	Call	Bond Future	907.0600	0.9071	850.5500	0.8506	(6.230)	0	0	0
2017/03/23	R204	04/05/2017	7.91	Call	Bond Future	921.6900	0.9217	865.0900	0.8651	(6.141)	0	0	0
2017/03/23	R204	04/05/2017	7.92	Call	Bond Future	936.3300	0.9363	879.6500	0.8797	(6.053)	0	0	0
2017/03/23	R204	03/08/2017	7.77	Put	Bond Future	80.4900	0.0805	91.0400	0.0910	13.107	0	0	0
2017/03/23	R204	03/08/2017			Bond Future	7.2145	102.0421	7.2600	101.9833	0.631	0.0000	0.0000	0
2017/03/23	R204	03/08/2017	7.76	Put	Bond Future	82.7300	0.0827	93.5200	0.0935	13.042	0	0	0
2017/03/23	R204	03/08/2017	7.75	Call	Bond Future	773.6100	0.7736	725.8600	0.7259	(6.172)	0	0	0
2017/03/23	R204	03/08/2017	7.76	Call	Bond Future	784.2800	0.7843	736.3000	0.7363	(6.118)	0	0	0
2017/03/23	R204	03/08/2017	7.77	Call	Bond Future	794.8300	0.7948	746.6100	0.7466	(6.067)	0	0	0
2017/03/23	R204	03/08/2017	7.75	Put	Bond Future	84.8600	0.0849	95.8800	0.0959	12.986	0	0	0
2017/03/23	R204	02/11/2017	7.76	Put	Bond Future	49.9000	0.0499	58.6000	0.0586	17.435	0	0	0
2017/03/23	R204	02/11/2017			Bond Future	7.0351	104.0478	7.0927	103.9862	0.819	0.0000	0.0000	0
2017/03/23	R204	02/11/2017	7.75	Put	Bond Future	51.2100	0.0512	60.1000	0.0601	17.360	0	0	0
2017/03/23	R204	02/11/2017	7.76	Call	Bond Future	820.5300	0.8205	767.6800	0.7677	(6.441)	0	0	0
2017/03/23	R204	02/11/2017	7.74	Call	Bond Future	802.0200	0.8020	749.5600	0.7496	(6.541)	0	0	0
2017/03/23	R204	02/11/2017	7.75	Call	Bond Future	811.2700	0.8113	758.6100	0.7586	(6.491)	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
2017/03/23	R204	02/11/2017	7.74	Put	Bond Future	52.5400	0.0525	61.6300	0.0616	17.301	0	0	0
2017/03/23	R207	04/05/2017	8.21	Put	Bond Future	1.9600	0.0020	1.5400	0.0015	(21.429)	0	0	0
2017/03/23	R207	04/05/2017			Bond Future	7.3880	101.9373	7.3724	101.9745	(0.210)	0.0000	0.0000	76,268
2017/03/23	R207	04/05/2017	8.22	Call	Bond Future	1,968.2300	1.9682	2,005.0600	2.0051	1.871	0	0	0
2017/03/23	R207	04/05/2017	8.20	Call	Bond Future	1,921.8600	1.9219	1,958.6200	1.9586	1.913	0	0	0
2017/03/23	R207	04/05/2017	8.21	Call	Bond Future	1,945.0500	1.9450	1,981.8500	1.9819	1.892	0	0	0
2017/03/23	R207	04/05/2017	8.20	Put	Bond Future	2.1300	0.0021	1.6700	0.0017	(21.596)	0	0	0
2017/03/23	R207	04/05/2017	8.22	Put	Bond Future	1.8000	0.0018	1.4100	0.0014	(21.667)	0	0	0
2017/03/23	R207	03/08/2017	8.19	Call	Bond Future	1,878.3500	1.8784	1,911.9300	1.9119	1.788	0	0	51
2017/03/23	R207	03/08/2017			Bond Future	7.3519	100.2421	7.3345	100.2801	(0.236)	0.0000	0.0000	0
2017/03/23	R207	03/08/2017	8.39	Put	Bond Future	33.8300	0.0338	31.2100	0.0312	(7.745)	0	0	0
2017/03/23	R207	03/08/2017	8.19	Put	Bond Future	63.3900	0.0634	58.9900	0.0590	(6.941)	0	0	0
2017/03/23	R207	03/08/2017	8.41	Put	Bond Future	31.7400	0.0317	29.2600	0.0293	(7.813)	0	0	0
2017/03/23	R207	03/08/2017	8.40	Put	Bond Future	32.7700	0.0328	30.2200	0.0302	(7.782)	0	0	0
2017/03/23	R207	03/08/2017	8.41	Call	Bond Future	2,316.2000	2.3162	2,351.7000	2.3517	1.533	0	0	0
2017/03/23	R207	03/08/2017	8.39	Call	Bond Future	2,275.7300	2.2757	2,311.0900	2.3111	1.554	0	0	0
2017/03/23	R207	03/08/2017	8.40	Call	Bond Future	2,295.9500	2.2959	2,331.3800	2.3314	1.543	0	0	0
2017/03/23	R207	02/11/2017			Bond Future	7.2691	102.2124	7.2505	102.2495	(0.256)	0.0000	0.0000	0
2017/03/23	R207	02/11/2017	8.03	Put	Bond Future	127.2400	0.1272	120.6800	0.1207	(5.156)	0	0	0
2017/03/23	R207	02/11/2017	8.05	Put	Bond Future	121.6100	0.1216	115.2800	0.1153	(5.205)	0	0	0
2017/03/23	R207	02/11/2017	8.03	Call	Bond Future	1,627.5300	1.6275	1,658.0800	1.6581	1.877	0	0	0
2017/03/23	R207	02/11/2017	8.04	Put	Bond Future	124.3000	0.1243	117.8600	0.1179	(5.181)	0	0	0
2017/03/23	R207	02/11/2017	8.04	Call	Bond Future	1,644.1200	1.6441	1,674.7900	1.6748	1.865	0	0	0
2017/03/23	R207	02/11/2017	8.05	Call	Bond Future	1,660.9500	1.6609	1,691.7300	1.6917	1.853	0	0	0
2017/03/23	R208	04/05/2017	8.39	Call	Bond Future	2,761.9300	2.7619	2,828.2200	2.8282	2.400	0	0	0
2017/03/23	R208	04/05/2017			Bond Future	7.5321	98.1115	7.5115	98.1789	(0.274)	0.0000	0.0000	23,301
2017/03/23	R208	04/05/2017	8.37	Call	Bond Future	2,699.5300	2.6995	2,765.6800	2.7657	2.450	0	0	0
2017/03/23	R208	04/05/2017	8.38	Call	Bond Future	2,730.7200	2.7307	2,796.9500	2.7969	2.425	0	0	0
2017/03/23	R208	04/05/2017	8.37	Put	Bond Future	6.0100	0.0060	4.7100	0.0047	(21.631)	0	0	0
2017/03/23	R208	04/05/2017	8.39	Put	Bond Future	5.2300	0.0052	4.0700	0.0041	(22.180)	0	0	0
2017/03/23	R208	04/05/2017	8.38	Put	Bond Future	5.6000	0.0056	4.3800	0.0044	(21.786)	0	0	0
2017/03/23	R208	03/08/2017	8.32	Call	Bond Future	2,596.1000	2.5961	2,654.6600	2.6547	2.256	0	0	0
2017/03/23	R208	03/08/2017			Bond Future	7.5144	99.9864	7.4922	100.0552	(0.296)	0.0000	0.0000	0
2017/03/23	R208	03/08/2017	8.30	Call	Bond Future	2,543.6000	2.5436	2,601.7300	2.6017	2.285	0	0	0
2017/03/23	R208	03/08/2017	8.31	Call	Bond Future	2,569.7500	2.5698	2,628.1000	2.6281	2.271	0	0	0
2017/03/23	R208	03/08/2017	8.30	Put	Bond Future	150.1800	0.1502	139.4900	0.1395	(7.118)	0	0	0
2017/03/23	R208	03/08/2017	8.32	Put	Bond Future	142.6900	0.1427	132.4300	0.1324	(7.190)	0	0	0
2017/03/23	R208	03/08/2017	8.31	Put	Bond Future	146.3300	0.1463	135.8600	0.1359	(7.155)	0	0	0
2017/03/23	R208	02/11/2017	8.18	Put	Bond Future	257.9800	0.2580	243.5800	0.2436	(5.582)	0	0	0
2017/03/23	R208	02/11/2017			Bond Future	7.4772	98.5488	7.4536	98.6174	(0.315)	0.0000	0.0000	0
2017/03/23	R208	02/11/2017	8.20	Put	Bond Future	247.4500	0.2475	233.5100	0.2335	(5.633)	0	0	0
2017/03/23	R208	02/11/2017	8.19	Put	Bond Future	252.5700	0.2526	238.4000	0.2384	(5.610)	0	0	0
2017/03/23	R208	02/11/2017	8.18	Call	Bond Future	2,279.5000	2.2795	2,333.7100	2.3337	2.378	0	0	0
2017/03/23	R208	02/11/2017	8.19	Call	Bond Future	2,302.4900	2.3025	2,356.9300	2.3569	2.364	0	0	0
2017/03/23	R208	02/11/2017	8.20	Call	Bond Future	2,325.7500	2.3257	2,380.4200	2.3804	2.351	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
2017/03/23	R209	04/05/2017	9.48	Put	Bond Future	403.1600	0.4032	383.9000	0.3839	(4.777)	0	0	0
2017/03/23	R209	04/05/2017			Bond Future	9.0516	75.5142	9.0462	75.5538	(0.060)	0.0000	0.0000	62,480
2017/03/23	R209	04/05/2017	9.47	Put	Bond Future	416.8700	0.4169	397.2200	0.3972	(4.714)	0	0	0
2017/03/23	R209	04/05/2017	9.63	Call	Bond Future	4,261.8900	4.2619	4,287.6400	4.2876	0.604	0	0	0
2017/03/23	R209	04/05/2017	8.93	Call	Bond Future	1,017.8300	1.0178	1,018.0400	1.0180	0.021	0	0	1,130
2017/03/23	R209	04/05/2017	9.33	Put	Bond Future	651.8700	0.6519	626.5500	0.6266	(3.884)	0	0	1,130
2017/03/23	R209	04/05/2017	9.46	Call	Bond Future	3,305.3500	3.3054	3,324.8900	3.3249	0.591	0	0	0
2017/03/23	R209	04/05/2017	9.47	Call	Bond Future	3,359.6300	3.3596	3,379.5600	3.3796	0.593	0	0	0
2017/03/23	R209	04/05/2017	9.33	Call	Bond Future	2,629.5000	2.6295	2,643.7600	2.6438	0.542	0	0	0
2017/03/23	R209	04/05/2017	9.48	Call	Bond Future	3,414.1200	3.4141	3,434.4400	3.4344	0.595	0	0	0
2017/03/23	R209	04/05/2017	9.63	Put	Bond Future	239.5200	0.2395	225.6900	0.2257	(5.774)	0	0	1,130
2017/03/23	R209	04/05/2017	8.93	Put	Bond Future	1,907.1500	1.9072	1,867.7800	1.8678	(2.064)	0	0	0
2017/03/23	R209	04/05/2017	9.46	Put	Bond Future	430.8900	0.4309	410.8500	0.4109	(4.651)	0	0	0
2017/03/23	R209	03/08/2017			Bond Future	9.0846	76.9574	9.0790	76.9977	(0.062)	0.0000	0.0000	0
2017/03/23	R209	03/08/2017	9.44	Call	Bond Future	3,970.0000	3.9700	3,988.2800	3.9883	0.460	0	0	0
2017/03/23	R209	03/08/2017	9.43	Put	Bond Future	1,501.0800	1.5011	1,478.8000	1.4788	(1.484)	0	0	0
2017/03/23	R209	03/08/2017	9.45	Put	Bond Future	1,454.5100	1.4545	1,432.6200	1.4326	(1.505)	0	0	0
2017/03/23	R209	03/08/2017	9.44	Put	Bond Future	1,477.6400	1.4776	1,455.5600	1.4556	(1.494)	0	0	0
2017/03/23	R209	03/08/2017	9.45	Call	Bond Future	4,015.1800	4.0152	4,033.6500	4.0337	0.460	0	0	0
2017/03/23	R209	03/08/2017	9.43	Call	Bond Future	3,925.0200	3.9250	3,943.1000	3.9431	0.461	0	0	0
2017/03/23	R209	02/11/2017	9.52	Put	Bond Future	2,013.3900	2.0134	1,992.9700	1.9930	(1.014)	0	0	0
2017/03/23	R209	02/11/2017			Bond Future	9.1135	75.3193	9.1079	75.3592	(0.061)	0.0000	0.0000	0
2017/03/23	R209	02/11/2017	9.54	Put	Bond Future	1,965.9400	1.9659	1,945.8000	1.9458	(1.024)	0	0	0
2017/03/23	R209	02/11/2017	9.53	Put	Bond Future	1,989.5500	1.9896	1,969.2700	1.9693	(1.019)	0	0	0
2017/03/23	R209	02/11/2017	9.54	Call	Bond Future	4,920.8900	4.9209	4,940.6700	4.9407	0.402	0	0	0
2017/03/23	R209	02/11/2017	9.52	Call	Bond Future	4,833.7100	4.8337	4,853.2100	4.8532	0.403	0	0	0
2017/03/23	R209	02/11/2017	9.53	Call	Bond Future	4,877.2300	4.8772	4,896.8700	4.8969	0.403	0	0	0
2017/03/23	R210	04/05/2017			Bond Future	186.9427	186.9427	187.1180	187.1180	0.094	0.0000	0.0000	1,698
2017/03/23	R210	04/05/2017	192.31	Put	Bond Future	5,367.3100	5.3673	5,191.9800	5.1920	(3.267)	0	0	0
2017/03/23	R210	04/05/2017	192.33	Put	Bond Future	5,387.3100	5.3873	5,211.9800	5.2120	(3.254)	0	0	0
2017/03/23	R210	04/05/2017	192.32	Put	Bond Future	5,377.3100	5.3773	5,201.9800	5.2020	(3.261)	0	0	0
2017/03/23	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R210	03/08/2017	196.29	Put	Bond Future	5,740.6300	5.7406	5,561.5000	5.5615	(3.120)	0	0	0
2017/03/23	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R210	03/08/2017			Bond Future	190.5494	190.5494	190.7285	190.7285	0.094	0.0000	0.0000	0
2017/03/23	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R210	03/08/2017	196.28	Put	Bond Future	5,730.6300	5.7306	5,551.5000	5.5515	(3.126)	0	0	0
2017/03/23	R210	03/08/2017	196.30	Put	Bond Future	5,750.6300	5.7506	5,571.5000	5.5715	(3.115)	0	0	0
2017/03/23	R210	02/11/2017	192.08	Put	Bond Future	173.8700	0.1739	0.0000	0.0000	(100.000)	0	0	0
2017/03/23	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	15.7200	0.0157	100.000	0	0	0
2017/03/23	R210	02/11/2017			Bond Future	191.9061	191.9061	192.0857	192.0857	0.094	0.0000	0.0000	0
2017/03/23	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	5.7200	0.0057	100.000	0	0	0
2017/03/23	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R210	02/11/2017	192.07	Put	Bond Future	163.8700	0.1639	0.0000	0.0000	(100.000)	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
2017/03/23	R210	02/11/2017	192.09	Put	Bond Future	183.8700	0.1839	4.2800	0.0043	(97.672)	0	0	0
2017/03/23	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R212	04/05/2017			Bond Future	149.4283	149.4283	149.4923	149.4923	0.043	0.0000	0.0000	3,268
2017/03/23	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R212	04/05/2017	152.23	Put	Bond Future	2,801.6600	2.8017	2,737.7300	2.7377	(2.282)	0	0	0
2017/03/23	R212	04/05/2017	152.25	Put	Bond Future	2,821.6600	2.8217	2,757.7300	2.7577	(2.266)	0	0	0
2017/03/23	R212	04/05/2017	152.24	Put	Bond Future	2,811.6600	2.8117	2,747.7300	2.7477	(2.274)	0	0	0
2017/03/23	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R212	03/08/2017			Bond Future	150.2615	150.2615	150.3269	150.3269	0.044	0.0000	0.0000	0
2017/03/23	R212	03/08/2017	153.34	Put	Bond Future	3,078.5500	3.0786	3,013.0600	3.0131	(2.127)	0	0	0
2017/03/23	R212	03/08/2017	153.36	Put	Bond Future	3,098.5500	3.0986	3,033.0600	3.0331	(2.114)	0	0	0
2017/03/23	R212	03/08/2017	153.35	Put	Bond Future	3,088.5500	3.0886	3,023.0600	3.0231	(2.120)	0	0	0
2017/03/23	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R212	02/11/2017			Bond Future	153.2492	153.2492	153.3135	153.3135	0.042	0.0000	0.0000	0
2017/03/23	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/23	R212	02/11/2017	152.42	Call	Bond Future	829.1600	0.8292	893.5100	0.8935	7.761	0	0	0
2017/03/23	R212	02/11/2017	152.40	Call	Bond Future	849.1600	0.8492	913.5100	0.9135	7.578	0	0	0
2017/03/23	R212	02/11/2017	152.41	Call	Bond Future	839.1600	0.8392	903.5100	0.9035	7.668	0	0	0
2017/03/23	R213	04/05/2017			Bond Future	8.7851	87.1921	8.7544	87.4118	(0.350)	0.0000	0.0000	44,651
2017/03/23	R213	04/05/2017	9.35	Put	Bond Future	223.7300	0.2237	189.7200	0.1897	(15.201)	0	0	0
2017/03/23	R213	04/05/2017	9.37	Put	Bond Future	207.4300	0.2074	175.3900	0.1754	(15.446)	0	0	0
2017/03/23	R213	04/05/2017	9.35	Call	Bond Future	4,121.3900	4.1214	4,307.0100	4.3070	4.504	0	0	0
2017/03/23	R213	04/05/2017	9.36	Put	Bond Future	215.4800	0.2155	182.4600	0.1825	(15.324)	0	0	0
2017/03/23	R213	04/05/2017	9.36	Call	Bond Future	4,179.9100	4.1799	4,366.5200	4.3665	4.464	0	0	0
2017/03/23	R213	04/05/2017	9.37	Call	Bond Future	4,238.5600	4.2386	4,426.1500	4.4262	4.426	0	0	0
2017/03/23	R213	03/08/2017	9.33	Put	Bond Future	1,059.9700	1.0600	993.4900	0.9935	(6.272)	0	0	0
2017/03/23	R213	03/08/2017			Bond Future	8.8145	88.8584	8.7828	89.0823	(0.360)	0.0000	0.0000	0
2017/03/23	R213	03/08/2017	9.35	Put	Bond Future	1,024.2100	1.0242	959.3900	0.9594	(6.329)	0	0	0
2017/03/23	R213	03/08/2017	9.34	Put	Bond Future	1,041.8700	1.0419	976.2300	0.9762	(6.300)	0	0	0
2017/03/23	R213	03/08/2017	9.33	Call	Bond Future	4,587.5300	4.5875	4,744.8800	4.7449	3.430	0	0	0
2017/03/23	R213	03/08/2017	9.34	Call	Bond Future	4,635.8600	4.6359	4,794.0500	4.7940	3.412	0	0	0
2017/03/23	R213	03/08/2017	9.35	Call	Bond Future	4,684.5700	4.6846	4,843.5800	4.8436	3.394	0	0	0
2017/03/23	R213	02/11/2017	9.36	Put	Bond Future	1,629.2500	1.6293	1,554.4100	1.5544	(4.594)	0	0	0
2017/03/23	R213	02/11/2017			Bond Future	8.8414	87.0536	8.8089	87.2805	(0.368)	0.0000	0.0000	0
2017/03/23	R213	02/11/2017	9.35	Put	Bond Future	1,649.8400	1.6498	1,574.3100	1.5743	(4.578)	0	0	0
2017/03/23	R213	02/11/2017	9.36	Call	Bond Future	5,139.6500	5.1397	5,291.6700	5.2917	2.958	0	0	0
2017/03/23	R213	02/11/2017	9.34	Call	Bond Future	5,049.3700	5.0494	5,200.0000	5.2000	2.983	0	0	0
2017/03/23	R213	02/11/2017	9.35	Call	Bond Future	5,094.4400	5.0944	5,245.7700	5.2458	2.970	0	0	0
2017/03/23	R213	02/11/2017	9.34	Put	Bond Future	1,670.6400	1.6706	1,594.4100	1.5944	(4.563)	0	0	0
2017/03/23	R214	04/05/2017	9.58	Put	Bond Future	380.6000	0.3806	361.6600	0.3617	(4.976)	0	0	0
2017/03/23	R214	04/05/2017			Bond Future	9.1159	75.9592	9.1105	76.0008	(0.059)	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
2017/03/23	R214	04/05/2017	9.57	Put	Bond Future	393.6500	0.3937	374.3200	0.3743	(4.910)	0	0	0
2017/03/23	R214	04/05/2017	9.58	Call	Bond Future	3,807.7400	3.8077	3,830.3800	3.8304	0.595	0	0	0
2017/03/23	R214	04/05/2017	9.56	Call	Bond Future	3,691.8200	3.6918	3,713.6600	3.7137	0.592	0	0	0
2017/03/23	R214	04/05/2017	9.57	Call	Bond Future	3,749.6500	3.7496	3,771.9000	3.7719	0.593	0	0	0
2017/03/23	R214	04/05/2017	9.56	Put	Bond Future	407.0800	0.4071	387.3400	0.3873	(4.849)	0	0	0
2017/03/23	R214	03/08/2017	9.51	Call	Bond Future	4,275.1100	4.2751	4,294.1900	4.2942	0.446	0	0	0
2017/03/23	R214	03/08/2017			Bond Future	9.1475	77.4108	9.1419	77.4533	(0.061)	0.0000	0.0000	0
2017/03/23	R214	03/08/2017	9.52	Call	Bond Future	4,322.3900	4.3224	4,341.6700	4.3417	0.446	0	0	0
2017/03/23	R214	03/08/2017	9.53	Call	Bond Future	4,370.0300	4.3700	4,389.5100	4.3895	0.446	0	0	0
2017/03/23	R214	03/08/2017	9.51	Put	Bond Future	1,594.1300	1.5941	1,570.6800	1.5707	(1.471)	0	0	0
2017/03/23	R214	03/08/2017	9.53	Put	Bond Future	1,545.6700	1.5457	1,522.6200	1.5226	(1.491)	0	0	0
2017/03/23	R214	03/08/2017	9.52	Put	Bond Future	1,569.6600	1.5697	1,546.4100	1.5464	(1.481)	0	0	0
2017/03/23	R214	02/11/2017	9.60	Call	Bond Future	5,230.6500	5.2307	5,251.3000	5.2513	0.395	0	0	0
2017/03/23	R214	02/11/2017			Bond Future	9.1770	75.6347	9.1715	75.6768	(0.061)	0.0000	0.0000	0
2017/03/23	R214	02/11/2017	9.58	Call	Bond Future	5,139.5800	5.1396	5,159.9400	5.1599	0.396	0	0	0
2017/03/23	R214	02/11/2017	9.59	Call	Bond Future	5,184.9400	5.1849	5,205.4400	5.2054	0.395	0	0	0
2017/03/23	R214	02/11/2017	9.60	Put	Bond Future	2,136.2200	2.1362	2,114.7600	2.1148	(1.005)	0	0	0
2017/03/23	R214	02/11/2017	9.58	Put	Bond Future	2,186.7600	2.1868	2,165.0100	2.1650	(0.995)	0	0	0
2017/03/23	R214	02/11/2017	9.59	Put	Bond Future	2,161.2600	2.1613	2,139.6500	2.1397	(1.000)	0	0	0
2017/03/23	R248	04/05/2017	9.66	Call	Bond Future	5,080.5800	5.0806	5,108.4900	5.1085	0.549	0	0	0
2017/03/23	R248	04/05/2017			Bond Future	9.1766	97.2858	9.1711	97.3392	(0.059)	0.0000	0.0000	72,762
2017/03/23	R248	04/05/2017	9.67	Call	Bond Future	5,154.1800	5.1542	5,182.5800	5.1826	0.551	0	0	0
2017/03/23	R248	04/05/2017	9.65	Put	Bond Future	546.5300	0.5465	520.4700	0.5205	(4.768)	0	0	0
2017/03/23	R248	04/05/2017	9.67	Put	Bond Future	513.0700	0.5131	488.0000	0.4880	(4.886)	0	0	0
2017/03/23	R248	04/05/2017	9.66	Put	Bond Future	529.5700	0.5296	504.0100	0.5040	(4.827)	0	0	0
2017/03/23	R248	04/05/2017	9.65	Call	Bond Future	5,007.2800	5.0073	5,034.6900	5.0347	0.547	0	0	0
2017/03/23	R248	03/08/2017			Bond Future	9.2096	99.1450	9.2040	99.1995	(0.061)	0.0000	0.0000	170
2017/03/23	R248	03/08/2017	9.57	Call	Bond Future	5,629.7900	5.6298	5,653.1100	5.6531	0.414	0	0	0
2017/03/23	R248	03/08/2017	9.56	Put	Bond Future	2,257.6000	2.2576	2,226.1300	2.2261	(1.394)	0	0	0
2017/03/23	R248	03/08/2017	9.58	Put	Bond Future	2,193.5700	2.1936	2,162.5900	2.1626	(1.412)	0	0	0
2017/03/23	R248	03/08/2017	9.57	Put	Bond Future	2,225.3900	2.2254	2,194.1700	2.1942	(1.403)	0	0	0
2017/03/23	R248	03/08/2017	9.58	Call	Bond Future	5,689.3900	5.6894	5,712.9500	5.7129	0.414	0	0	0
2017/03/23	R248	03/08/2017	9.56	Call	Bond Future	5,570.4200	5.5704	5,593.4900	5.5935	0.414	0	0	0
2017/03/23	R248	02/11/2017	9.66	Put	Bond Future	2,966.3800	2.9664	2,937.9300	2.9379	(0.959)	0	0	0
2017/03/23	R248	02/11/2017			Bond Future	9.2406	96.6545	9.2350	96.7085	(0.060)	0.0000	0.0000	0
2017/03/23	R248	02/11/2017	9.65	Put	Bond Future	2,999.0500	2.9990	2,970.4300	2.9704	(0.954)	0	0	0
2017/03/23	R248	02/11/2017	9.64	Call	Bond Future	6,767.3500	6.7674	6,792.6200	6.7926	0.373	0	0	0
2017/03/23	R248	02/11/2017	9.65	Call	Bond Future	6,824.5700	6.8246	6,850.0200	6.8500	0.373	0	0	0
2017/03/23	R248	02/11/2017	9.66	Call	Bond Future	6,881.9600	6.8820	6,907.5800	6.9076	0.372	0	0	0
2017/03/23	R248	02/11/2017	9.64	Put	Bond Future	3,032.0500	3.0320	3,003.2500	3.0032	(0.950)	0	0	0
<b>Total</b>													<b>812202</b>