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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/03/2017 TO 24/03/2017

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
2017/03/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	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
2017/03/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2025	04/05/2017			Bond Future	129.3423	129.3423	129.3399	129.3399	(0.002)	0.0000	0.0000	3,234
2017/03/24	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2025	04/05/2017	132.56	Put	Bond Future	3,217.6700	3.2177	3,220.1400	3.2201	0.077	0	0	0
2017/03/24	2025	04/05/2017	132.58	Put	Bond Future	3,237.6700	3.2377	3,240.1400	3.2401	0.076	0	0	0
2017/03/24	2025	04/05/2017	132.57	Put	Bond Future	3,227.6700	3.2277	3,230.1400	3.2301	0.077	0	0	0
2017/03/24	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2025	03/08/2017			Bond Future	130.4926	130.4926	130.4890	130.4890	(0.003)	0.0000	0.0000	0
2017/03/24	2025	03/08/2017	133.96	Put	Bond Future	3,467.3600	3.4674	3,471.0400	3.4710	0.106	0	0	0
2017/03/24	2025	03/08/2017	133.98	Put	Bond Future	3,487.3600	3.4874	3,491.0400	3.4910	0.106	0	0	0
2017/03/24	2025	03/08/2017	133.97	Put	Bond Future	3,477.3600	3.4774	3,481.0400	3.4810	0.106	0	0	0
2017/03/24	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2025	02/11/2017	132.98	Call	Bond Future	105.1300	0.1051	102.4800	0.1025	(2.521)	0	0	0
2017/03/24	2025	02/11/2017			Bond Future	133.0851	133.0851	133.0825	133.0825	(0.002)	0.0000	0.0000	0
2017/03/24	2025	02/11/2017	132.96	Call	Bond Future	125.1300	0.1251	122.4800	0.1225	(2.118)	0	0	0
2017/03/24	2025	02/11/2017	132.97	Call	Bond Future	115.1300	0.1151	112.4800	0.1125	(2.302)	0	0	0
2017/03/24	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2029	04/05/2017			Bond Future	101.0612	101.0612	100.7363	100.7363	(0.321)	0.0000	0.0000	2,272
2017/03/24	2029	04/05/2017	100.67	Call	Bond Future	391.2100	0.3912	66.3400	0.0663	(83.042)	0	0	0
2017/03/24	2029	04/05/2017	100.65	Call	Bond Future	411.2100	0.4112	86.3400	0.0863	(79.003)	0	0	0
2017/03/24	2029	04/05/2017	100.66	Call	Bond Future	401.2100	0.4012	76.3400	0.0763	(80.973)	0	0	0
2017/03/24	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2030	04/05/2017	9.33	Call	Bond Future	4,378.5500	4.3786	4,048.1300	4.0481	(7.546)	0	0	0
2017/03/24	2030	04/05/2017			Bond Future	8.7120	96.7319	8.7573	96.4015	0.519	0.0000	0.0000	31,886
2017/03/24	2030	04/05/2017	9.34	Call	Bond Future	4,447.0800	4.4471	4,116.6600	4.1167	(7.430)	0	0	0
2017/03/24	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2030	04/05/2017	9.32	Call	Bond Future	4,309.9500	4.3100	3,979.5300	3.9795	(7.666)	0	0	0
2017/03/24	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2030	03/08/2017	9.33	Call	Bond Future	4,090.0600	4.0901	3,752.7600	3.7528	(8.247)	0	0	0
2017/03/24	2030	03/08/2017			Bond Future	8.7457	94.5738	8.7926	94.2365	0.536	0.0000	0.0000	0

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2017/03/24	2030	03/08/2017	9.34	Call	Bond Future	4,157.9300	4.1579	3,820.6300	3.8206	(8.112)	0	0	0
2017/03/24	2030	03/08/2017	9.35	Call	Bond Future	4,225.7200	4.2257	3,888.4200	3.8884	(7.982)	0	0	0
2017/03/24	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2030	02/11/2017			Bond Future	8.7690	96.4313	8.8173	96.0878	0.551	0.0000	0.0000	0
2017/03/24	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2030	02/11/2017	9.34	Call	Bond Future	3,951.2500	3.9513	3,607.7300	3.6077	(8.694)	0	0	0
2017/03/24	2030	02/11/2017	9.35	Call	Bond Future	4,018.4100	4.0184	3,674.8900	3.6749	(8.549)	0	0	0
2017/03/24	2030	02/11/2017	9.36	Call	Bond Future	4,085.4900	4.0855	3,741.9700	3.7420	(8.408)	0	0	0
2017/03/24	2032	04/05/2017	9.45	Call	Bond Future	4,747.5400	4.7475	4,322.0900	4.3221	(8.961)	0	0	0
2017/03/24	2032	04/05/2017			Bond Future	8.8563	95.9013	8.9167	95.4261	0.682	0.0000	0.0000	22,637
2017/03/24	2032	04/05/2017	9.46	Call	Bond Future	4,812.7600	4.8128	4,385.6600	4.3857	(8.874)	0	0	0
2017/03/24	2032	04/05/2017	9.44	Put	Bond Future	229.6700	0.2297	281.1400	0.2811	22.410	0	0	0
2017/03/24	2032	04/05/2017	9.46	Put	Bond Future	212.6900	0.2127	260.8300	0.2608	22.634	0	0	0
2017/03/24	2032	04/05/2017	9.45	Put	Bond Future	221.0400	0.2210	270.8300	0.2708	22.525	0	0	0
2017/03/24	2032	04/05/2017	9.44	Call	Bond Future	4,682.5200	4.6825	4,258.7500	4.2588	(9.050)	0	0	0
2017/03/24	2032	03/08/2017	9.43	Put	Bond Future	1,174.2800	1.1743	1,299.0800	1.2991	10.628	0	0	0
2017/03/24	2032	03/08/2017			Bond Future	8.8891	97.7341	8.9514	97.2492	0.702	0.0000	0.0000	0
2017/03/24	2032	03/08/2017	9.45	Put	Bond Future	1,135.6300	1.1356	1,257.1500	1.2572	10.701	0	0	0
2017/03/24	2032	03/08/2017	9.44	Put	Bond Future	1,154.8200	1.1548	1,277.9700	1.2780	10.664	0	0	0
2017/03/24	2032	03/08/2017	9.44	Call	Bond Future	5,318.9100	5.3189	4,957.1900	4.9572	(6.801)	0	0	0
2017/03/24	2032	03/08/2017	9.45	Call	Bond Future	5,372.8600	5.3729	5,009.5100	5.0095	(6.763)	0	0	0
2017/03/24	2032	03/08/2017	9.43	Call	Bond Future	5,265.1400	5.2651	4,905.0700	4.9051	(6.839)	0	0	0
2017/03/24	2032	02/11/2017			Bond Future	8.9173	95.4946	8.9816	95.0007	0.721	0.0000	0.0000	0
2017/03/24	2032	02/11/2017	9.48	Put	Bond Future	1,757.7000	1.7577	1,902.5700	1.9026	8.242	0	0	0
2017/03/24	2032	02/11/2017	9.50	Put	Bond Future	1,714.4700	1.7145	1,856.5400	1.8565	8.287	0	0	0
2017/03/24	2032	02/11/2017	9.49	Put	Bond Future	1,735.9700	1.7360	1,879.4400	1.8794	8.265	0	0	0
2017/03/24	2032	02/11/2017	9.48	Call	Bond Future	5,961.4000	5.9614	5,612.3100	5.6123	(5.856)	0	0	0
2017/03/24	2032	02/11/2017	9.49	Call	Bond Future	6,011.9400	6.0119	5,661.4500	5.6614	(5.830)	0	0	0
2017/03/24	2032	02/11/2017	9.50	Call	Bond Future	6,062.6400	6.0626	5,710.7500	5.7108	(5.804)	0	0	0
2017/03/24	2033	04/05/2017			Bond Future	107.0808	107.0808	106.6421	106.6421	(0.410)	0.0000	0.0000	5,778
2017/03/24	2033	04/05/2017	110.83	Put	Bond Future	3,749.1600	3.7492	4,187.9400	4.1879	11.703	0	0	0
2017/03/24	2033	04/05/2017	110.85	Put	Bond Future	3,769.1600	3.7692	4,207.9400	4.2079	11.641	0	0	0
2017/03/24	2033	04/05/2017	110.84	Put	Bond Future	3,759.1600	3.7592	4,197.9400	4.1979	11.672	0	0	0
2017/03/24	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2033	03/08/2017	113.14	Put	Bond Future	3,993.1200	3.9931	4,441.2900	4.4413	11.224	0	0	0
2017/03/24	2033	03/08/2017			Bond Future	109.1469	109.1469	108.6987	108.6987	(0.411)	0.0000	0.0000	0
2017/03/24	2033	03/08/2017	113.13	Put	Bond Future	3,983.1200	3.9831	4,431.2900	4.4313	11.252	0	0	0
2017/03/24	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2033	03/08/2017	113.12	Put	Bond Future	3,973.1200	3.9731	4,421.2900	4.4213	11.280	0	0	0

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2017/03/24	2033	02/11/2017	110.08	Call	Bond Future	145.1000	0.1451	0.0000	0.0000	(100.000)	0	0	0
2017/03/24	2033	02/11/2017			Bond Future	110.2251	110.2251	109.7688	109.7688	(0.414)	0.0000	0.0000	0
2017/03/24	2033	02/11/2017	110.09	Call	Bond Future	135.1000	0.1351	0.0000	0.0000	(100.000)	0	0	0
2017/03/24	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	301.1900	0.3012	100.000	0	0	0
2017/03/24	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	321.1900	0.3212	100.000	0	0	0
2017/03/24	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	311.1900	0.3112	100.000	0	0	0
2017/03/24	2033	02/11/2017	110.07	Call	Bond Future	155.1000	0.1551	0.0000	0.0000	(100.000)	0	0	0
2017/03/24	2037	04/05/2017			Bond Future	9.1345	96.5234	9.1797	96.1337	0.494	0.0000	0.0000	52,232
2017/03/24	2037	04/05/2017	9.58	Put	Bond Future	468.8500	0.4688	531.7100	0.5317	13.407	0	0	0
2017/03/24	2037	04/05/2017	9.60	Put	Bond Future	438.5600	0.4386	497.8800	0.4979	13.526	0	0	0
2017/03/24	2037	04/05/2017	9.59	Put	Bond Future	453.4900	0.4535	514.5600	0.5146	13.467	0	0	0
2017/03/24	2037	04/05/2017	9.60	Call	Bond Future	4,342.1700	4.3422	4,011.8300	4.0118	(7.608)	0	0	0
2017/03/24	2037	04/05/2017	9.58	Call	Bond Future	4,209.9400	4.2099	3,883.1400	3.8831	(7.763)	0	0	0
2017/03/24	2037	04/05/2017	9.59	Call	Bond Future	4,275.9000	4.2759	3,947.3100	3.9473	(7.685)	0	0	0
2017/03/24	2037	03/08/2017	9.57	Call	Bond Future	5,057.7700	5.0578	4,780.6900	4.7807	(5.478)	0	0	0
2017/03/24	2037	03/08/2017			Bond Future	9.1744	94.1109	9.2209	93.7132	0.507	0.0000	0.0000	160
2017/03/24	2037	03/08/2017	9.58	Call	Bond Future	5,112.4300	5.1124	4,833.9200	4.8339	(5.448)	0	0	0
2017/03/24	2037	03/08/2017	9.56	Put	Bond Future	1,783.8200	1.7838	1,905.8400	1.9058	6.840	0	0	0
2017/03/24	2037	03/08/2017	9.57	Put	Bond Future	1,756.8400	1.7568	1,877.4100	1.8774	6.863	0	0	0
2017/03/24	2037	03/08/2017	9.58	Put	Bond Future	1,730.4000	1.7304	1,849.5400	1.8495	6.885	0	0	0
2017/03/24	2037	03/08/2017	9.56	Call	Bond Future	5,003.5400	5.0035	4,727.9100	4.7279	(5.509)	0	0	0
2017/03/24	2037	02/11/2017			Bond Future	9.2052	95.9593	9.2530	95.5542	0.519	0.0000	0.0000	0
2017/03/24	2037	02/11/2017	9.66	Call	Bond Future	6,298.8500	6.2988	6,025.1800	6.0252	(4.345)	0	0	0
2017/03/24	2037	02/11/2017	9.65	Put	Bond Future	2,577.9800	2.5780	2,710.5000	2.7105	5.140	0	0	0
2017/03/24	2037	02/11/2017	9.67	Put	Bond Future	2,521.8700	2.5219	2,652.1600	2.6522	5.166	0	0	0
2017/03/24	2037	02/11/2017	9.66	Put	Bond Future	2,549.9300	2.5499	2,681.3300	2.6813	5.153	0	0	0
2017/03/24	2037	02/11/2017	9.67	Call	Bond Future	6,350.5900	6.3506	6,075.8100	6.0758	(4.327)	0	0	0
2017/03/24	2037	02/11/2017	9.65	Call	Bond Future	6,246.9800	6.2470	5,974.4300	5.9744	(4.363)	0	0	0
2017/03/24	2038	04/05/2017	139.77	Put	Bond Future	5,945.8900	5.9459	6,280.8900	6.2809	5.634	0	0	0
2017/03/24	2038	04/05/2017			Bond Future	133.8241	133.8241	133.4891	133.4891	(0.250)	0.0000	0.0000	20,553
2017/03/24	2038	04/05/2017	139.79	Put	Bond Future	5,965.8900	5.9659	6,300.8900	6.3009	5.615	0	0	0
2017/03/24	2038	04/05/2017	139.78	Put	Bond Future	5,955.8900	5.9559	6,290.8900	6.2909	5.625	0	0	0
2017/03/24	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2038	03/08/2017			Bond Future	134.8927	134.8927	134.5501	134.5501	(0.254)	0.0000	0.0000	0
2017/03/24	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2038	03/08/2017	141.16	Put	Bond Future	6,267.2700	6.2673	6,609.9100	6.6099	5.467	0	0	0
2017/03/24	2038	03/08/2017	141.18	Put	Bond Future	6,287.2700	6.2873	6,629.9100	6.6299	5.450	0	0	0
2017/03/24	2038	03/08/2017	141.17	Put	Bond Future	6,277.2700	6.2773	6,619.9100	6.6199	5.458	0	0	0
2017/03/24	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2038	02/11/2017	136.80	Call	Bond Future	772.8500	0.7728	424.3600	0.4244	(45.092)	0	0	0
2017/03/24	2038	02/11/2017			Bond Future	137.5728	137.5728	137.2244	137.2244	(0.253)	0.0000	0.0000	0
2017/03/24	2038	02/11/2017	136.81	Call	Bond Future	762.8500	0.7628	414.3600	0.4144	(45.683)	0	0	0
2017/03/24	2038	02/11/2017	136.82	Call	Bond Future	752.8500	0.7528	404.3600	0.4044	(46.289)	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
2017/03/24	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2040	04/05/2017			Bond Future	9.1541	100.9481	9.2093	100.4317	0.603	0.0000	0.0000	9,680
2017/03/24	2040	04/05/2017	9.62	Put	Bond Future	499.6100	0.4996	584.6400	0.5846	17.019	0	0	0
2017/03/24	2040	04/05/2017	9.64	Put	Bond Future	467.9200	0.4679	548.3400	0.5483	17.187	0	0	0
2017/03/24	2040	04/05/2017	9.63	Put	Bond Future	483.5900	0.4836	566.2900	0.5663	17.101	0	0	0
2017/03/24	2040	04/05/2017	9.62	Call	Bond Future	4,720.7600	4.7208	4,289.4700	4.2895	(9.136)	0	0	0
2017/03/24	2040	04/05/2017	9.63	Call	Bond Future	4,792.1100	4.7921	4,358.4900	4.3585	(9.049)	0	0	0
2017/03/24	2040	04/05/2017	9.64	Call	Bond Future	4,863.6800	4.8637	4,427.7800	4.4278	(8.962)	0	0	0
2017/03/24	2040	03/08/2017			Bond Future	9.1931	98.3698	9.2500	97.8430	0.619	0.0000	0.0000	0
2017/03/24	2040	03/08/2017	9.61	Put	Bond Future	1,899.0300	1.8990	2,059.1900	2.0592	8.434	0	0	0
2017/03/24	2040	03/08/2017	9.63	Put	Bond Future	1,842.8500	1.8428	1,999.3100	1.9993	8.490	0	0	0
2017/03/24	2040	03/08/2017	9.62	Put	Bond Future	1,870.6600	1.8707	2,028.9600	2.0290	8.462	0	0	0
2017/03/24	2040	03/08/2017	9.61	Call	Bond Future	5,655.4400	5.6554	5,288.7600	5.2888	(6.484)	0	0	0
2017/03/24	2040	03/08/2017	9.62	Call	Bond Future	5,714.2900	5.7143	5,345.7500	5.3458	(6.449)	0	0	0
2017/03/24	2040	03/08/2017	9.63	Call	Bond Future	5,773.5800	5.7736	5,403.2000	5.4032	(6.415)	0	0	0
2017/03/24	2040	02/11/2017			Bond Future	9.2232	100.3018	9.2816	99.7652	0.633	0.0000	0.0000	0
2017/03/24	2040	02/11/2017	9.66	Call	Bond Future	6,793.8000	6.7938	6,437.3000	6.4373	(5.247)	0	0	0
2017/03/24	2040	02/11/2017	9.65	Put	Bond Future	2,924.6100	2.9246	3,106.2300	3.1062	6.210	0	0	0
2017/03/24	2040	02/11/2017	9.67	Put	Bond Future	2,862.5400	2.8625	3,041.1900	3.0412	6.241	0	0	0
2017/03/24	2040	02/11/2017	9.66	Put	Bond Future	2,893.4300	2.8934	3,073.5600	3.0736	6.225	0	0	0
2017/03/24	2040	02/11/2017	9.67	Call	Bond Future	6,849.2500	6.8492	6,491.2700	6.4913	(5.227)	0	0	0
2017/03/24	2040	02/11/2017	9.65	Call	Bond Future	6,738.5100	6.7385	6,383.5000	6.3835	(5.268)	0	0	0
2017/03/24	2044	04/05/2017			Bond Future	9.1887	98.0031	9.2388	97.5266	0.546	0.0000	0.0000	23,791
2017/03/24	2044	04/05/2017	9.67	Call	Bond Future	4,906.8600	4.9069	4,504.2900	4.5043	(8.204)	0	0	0
2017/03/24	2044	04/05/2017	9.66	Put	Bond Future	511.4900	0.5115	587.5000	0.5875	14.861	0	0	0
2017/03/24	2044	04/05/2017	9.68	Put	Bond Future	479.4900	0.4795	551.3800	0.5514	14.993	0	0	0
2017/03/24	2044	04/05/2017	9.67	Put	Bond Future	495.2700	0.4953	569.2000	0.5692	14.927	0	0	0
2017/03/24	2044	04/05/2017	9.68	Call	Bond Future	4,979.0600	4.9791	4,574.4500	4.5744	(8.126)	0	0	0
2017/03/24	2044	04/05/2017	9.66	Call	Bond Future	4,834.9700	4.8350	4,434.4800	4.4345	(8.283)	0	0	0
2017/03/24	2044	03/08/2017			Bond Future	9.2267	95.4937	9.2784	95.0075	0.560	0.0000	0.0000	0
2017/03/24	2044	03/08/2017	9.62	Put	Bond Future	2,030.1000	2.0301	2,180.5500	2.1806	7.411	0	0	0
2017/03/24	2044	03/08/2017	9.64	Put	Bond Future	1,971.1600	1.9712	2,118.1900	2.1182	7.459	0	0	0
2017/03/24	2044	03/08/2017	9.63	Put	Bond Future	2,000.4500	2.0004	2,149.1800	2.1492	7.435	0	0	0
2017/03/24	2044	03/08/2017	9.64	Call	Bond Future	5,748.0100	5.7480	5,408.8600	5.4089	(5.900)	0	0	0
2017/03/24	2044	03/08/2017	9.62	Call	Bond Future	5,630.0500	5.6300	5,294.3200	5.2943	(5.963)	0	0	0
2017/03/24	2044	03/08/2017	9.63	Call	Bond Future	5,688.9200	5.6889	5,351.4700	5.3515	(5.932)	0	0	0
2017/03/24	2044	02/11/2017	9.68	Call	Bond Future	6,875.9100	6.8759	6,547.3100	6.5473	(4.779)	0	0	0
2017/03/24	2044	02/11/2017			Bond Future	9.2563	97.3693	9.3092	96.8740	0.572	0.0000	0.0000	0
2017/03/24	2044	02/11/2017	9.66	Call	Bond Future	6,764.7500	6.7648	6,438.8700	6.4389	(4.817)	0	0	0
2017/03/24	2044	02/11/2017	9.67	Call	Bond Future	6,820.2600	6.8203	6,493.0100	6.4930	(4.798)	0	0	0
2017/03/24	2044	02/11/2017	9.66	Put	Bond Future	3,096.6200	3.0966	3,266.0400	3.2660	5.471	0	0	0
2017/03/24	2044	02/11/2017	9.68	Put	Bond Future	3,032.3000	3.0323	3,199.0000	3.1990	5.497	0	0	0
2017/03/24	2044	02/11/2017	9.67	Put	Bond Future	3,064.3200	3.0643	3,232.3700	3.2324	5.484	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
2017/03/24	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2046	04/05/2017			Bond Future	131.8725	131.8725	131.5945	131.5945	(0.211)	0.0000	0.0000	20,203
2017/03/24	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2046	04/05/2017	138.32	Put	Bond Future	6,447.5400	6.4475	6,725.5200	6.7255	4.311	0	0	0
2017/03/24	2046	04/05/2017	138.34	Put	Bond Future	6,467.5400	6.4675	6,745.5200	6.7455	4.298	0	0	0
2017/03/24	2046	04/05/2017	138.33	Put	Bond Future	6,457.5400	6.4575	6,735.5200	6.7355	4.305	0	0	0
2017/03/24	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2046	03/08/2017	141.17	Put	Bond Future	6,753.0800	6.7531	7,037.5300	7.0375	4.212	0	0	0
2017/03/24	2046	03/08/2017			Bond Future	134.4169	134.4169	134.1325	134.1325	(0.212)	0.0000	0.0000	0
2017/03/24	2046	03/08/2017	141.19	Put	Bond Future	6,773.0800	6.7731	7,057.5300	7.0575	4.200	0	0	0
2017/03/24	2046	03/08/2017	141.18	Put	Bond Future	6,763.0800	6.7631	7,047.5300	7.0475	4.206	0	0	0
2017/03/24	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2046	02/11/2017			Bond Future	135.4831	135.4831	135.1941	135.1941	(0.213)	0.0000	0.0000	0
2017/03/24	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2046	02/11/2017	136.30	Put	Bond Future	816.9500	0.8169	1,105.8700	1.1059	35.366	0	0	0
2017/03/24	2046	02/11/2017	136.32	Put	Bond Future	836.9500	0.8369	1,125.8700	1.1259	34.521	0	0	0
2017/03/24	2046	02/11/2017	136.31	Put	Bond Future	826.9500	0.8269	1,115.8700	1.1159	34.938	0	0	0
2017/03/24	2050	04/05/2017			Bond Future	142.3804	142.3804	142.5428	142.5428	0.114	0.0000	0.0000	24,094
2017/03/24	2050	04/05/2017	147.83	Put	Bond Future	5,449.5600	5.4496	5,287.1900	5.2872	(2.980)	0	0	0
2017/03/24	2050	04/05/2017	147.85	Put	Bond Future	5,469.5600	5.4696	5,307.1900	5.3072	(2.969)	0	0	0
2017/03/24	2050	04/05/2017	147.84	Put	Bond Future	5,459.5600	5.4596	5,297.1900	5.2972	(2.974)	0	0	0
2017/03/24	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2050	03/08/2017			Bond Future	143.4492	143.4492	143.6133	143.6133	0.114	0.0000	0.0000	0
2017/03/24	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2050	03/08/2017	149.22	Put	Bond Future	5,770.7800	5.7708	5,606.7400	5.6067	(2.843)	0	0	0
2017/03/24	2050	03/08/2017	149.24	Put	Bond Future	5,790.7800	5.7908	5,626.7400	5.6267	(2.833)	0	0	0
2017/03/24	2050	03/08/2017	149.23	Put	Bond Future	5,780.7800	5.7808	5,616.7400	5.6167	(2.838)	0	0	0
2017/03/24	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	2050	02/11/2017			Bond Future	146.2990	146.2990	146.4675	146.4675	0.115	0.0000	0.0000	0
2017/03/24	2050	02/11/2017	144.67	Call	Bond Future	1,628.9600	1.6290	1,797.5100	1.7975	10.347	0	0	0
2017/03/24	2050	02/11/2017	144.65	Call	Bond Future	1,648.9600	1.6490	1,817.5100	1.8175	10.222	0	0	0
2017/03/24	2050	02/11/2017	144.66	Call	Bond Future	1,638.9600	1.6390	1,807.5100	1.8075	10.284	0	0	0
2017/03/24	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	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
2017/03/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	AL37	04/05/2017			Index Future	537.9060	537.9060	536.9580	536.9580	(0.176)	0.0000	0.0000	1
2017/03/24	AL37	03/08/2017			Index Future	548.1860	548.1860	547.2170	547.2170	(0.177)	0.0000	0.0000	0
2017/03/24	AL37	02/11/2017			Index Future	558.9500	558.9500	557.9650	557.9650	(0.176)	0.0000	0.0000	0
2017/03/24	AL7T	04/05/2017			Index Future	627.0420	627.0420	625.3260	625.3260	(0.274)	0.0000	0.0000	0
2017/03/24	AL7T	03/08/2017			Index Future	639.0250	639.0250	637.2730	637.2730	(0.274)	0.0000	0.0000	0
2017/03/24	AL7T	02/11/2017			Index Future	651.5730	651.5730	649.7900	649.7900	(0.274)	0.0000	0.0000	0
2017/03/24	ALBI	04/05/2017			Index Future	571.5710	571.5710	569.5350	569.5350	(0.356)	0.0000	0.0000	593
2017/03/24	ALBI	03/08/2017			Index Future	582.4940	582.4940	580.4160	580.4160	(0.357)	0.0000	0.0000	0
2017/03/24	ALBI	02/11/2017			Index Future	593.9320	593.9320	591.8160	591.8160	(0.356)	0.0000	0.0000	0
2017/03/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	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
2017/03/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/24	EL28	04/05/2017			Bond Future	129.0897	129.0897	129.0895	129.0895	0.000	0.0000	0.0000	0
2017/03/24	EL28	04/05/2017	137.90	Put	Bond Future	8,810.3500	8.8103	8,810.4700	8.8105	0.001	0	0	0
2017/03/24	EL28	04/05/2017	137.92	Put	Bond Future	8,830.3500	8.8303	8,830.4700	8.8305	0.001	0	0	0
2017/03/24	EL28	04/05/2017	137.91	Put	Bond Future	8,820.3500	8.8203	8,820.4700	8.8205	0.001	0	0	0
2017/03/24	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	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
2017/03/24	EL28	03/08/2017			Bond Future	131.5805		131.5791		(0.001)	0.0000	0.0000	0
2017/03/24	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	EL28	03/08/2017	135.16	Put	Bond Future	3,579.5300	3.5795	3,580.8600	3.5809	0.037	0	0	0
2017/03/24	EL28	03/08/2017	135.18	Put	Bond Future	3,599.5300	3.5995	3,600.8600	3.6009	0.037	0	0	0
2017/03/24	EL28	03/08/2017	135.17	Put	Bond Future	3,589.5300	3.5895	3,590.8600	3.5909	0.037	0	0	0
2017/03/24	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	EL28	02/11/2017			Bond Future	132.4274	132.4274	132.4272	132.4272	0.000	0.0000	0.0000	0
2017/03/24	EL28	02/11/2017	133.87	Put	Bond Future	1,442.6000	1.4426	1,442.8400	1.4428	0.017	0	0	0
2017/03/24	EL28	02/11/2017	133.89	Put	Bond Future	1,462.6000	1.4626	1,462.8400	1.4628	0.016	0	0	0
2017/03/24	EL28	02/11/2017	133.88	Put	Bond Future	1,452.6000	1.4526	1,452.8400	1.4528	0.017	0	0	0
2017/03/24	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	ES33	04/05/2017			Bond Future	10.0813	80.6243	10.1363	80.2568	0.546	0.0000	0.0000	9,466
2017/03/24	ES33	04/05/2017	10.55	Call	Bond Future	3,050.8800	3.0509	2,683.4200	2.6834	(12.044)	0	0	0
2017/03/24	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	ES33	04/05/2017	10.56	Call	Bond Future	3,114.0600	3.1141	2,746.6000	2.7466	(11.800)	0	0	0
2017/03/24	ES33	04/05/2017	10.54	Call	Bond Future	2,987.6300	2.9876	2,620.1700	2.6202	(12.299)	0	0	0
2017/03/24	ES33	03/08/2017			Bond Future	10.1482	82.1651	10.2050	81.7901	0.560	0.0000	0.0000	0
2017/03/24	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	ES33	03/08/2017	10.55	Call	Bond Future	2,594.2100	2.5942	2,219.2800	2.2193	(14.453)	0	0	0
2017/03/24	ES33	03/08/2017	10.53	Call	Bond Future	2,468.1100	2.4681	2,093.1800	2.0932	(15.191)	0	0	0
2017/03/24	ES33	03/08/2017	10.54	Call	Bond Future	2,531.2000	2.5312	2,156.2700	2.1563	(14.812)	0	0	0
2017/03/24	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	ES33	02/11/2017			Bond Future	10.2138	79.9858	10.2724	79.6039	0.574	0.0000	0.0000	0
2017/03/24	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	ES33	02/11/2017	10.66	Call	Bond Future	2,838.3500	2.8383	2,456.4300	2.4564	(13.456)	0	0	0
2017/03/24	ES33	02/11/2017	10.67	Call	Bond Future	2,900.2100	2.9002	2,518.2900	2.5183	(13.169)	0	0	0
2017/03/24	ES33	02/11/2017	10.68	Call	Bond Future	2,961.9900	2.9620	2,580.0700	2.5801	(12.894)	0	0	0
2017/03/24	ES42	04/05/2017			Bond Future	10.2120	84.9481	10.2873	84.3641	0.737	0.0000	0.0000	8,777
2017/03/24	ES42	03/08/2017			Bond Future	10.2773	86.5716	10.3550	85.9760	0.756	0.0000	0.0000	0
2017/03/24	ES42	02/11/2017			Bond Future	10.3403	84.0098	10.4204	83.4029	0.774	0.0000	0.0000	0
2017/03/24	GOVI	04/05/2017			GOVI	569.4780	569.4780	567.5330	567.5330	(0.342)	0.0000	0.0000	398
2017/03/24	GOVI	04/05/2017	262.19	Call	GOVI	3,072,880.0000	307.2880	3,053,430.0000	305.3430	(0.633)	0	0	0
2017/03/24	GOVI	04/05/2017	262.20	Call	GOVI	3,072,780.0000	307.2780	3,053,330.0000	305.3330	(0.633)	0	0	0
2017/03/24	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	GOVI	04/05/2017	262.18	Call	GOVI	3,072,980.0000	307.2980	3,053,530.0000	305.3530	(0.633)	0	0	0
2017/03/24	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	GOVI	03/08/2017			GOVI	580.3610	580.3610	578.3750	578.3750	(0.342)	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
2017/03/24	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	GOVI	03/08/2017	561.09	Call	GOVI	192,710.0000	19.2710	172,850.0000	17.2850	(10.306)	0	0	0
2017/03/24	GOVI	03/08/2017	561.10	Call	GOVI	192,610.0000	19.2610	172,750.0000	17.2750	(10.311)	0	0	0
2017/03/24	GOVI	03/08/2017	561.11	Call	GOVI	192,510.0000	19.2510	172,650.0000	17.2650	(10.316)	0	0	0
2017/03/24	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	GOVI	02/11/2017			GOVI	591.7570	591.7570	589.7350	589.7350	(0.342)	0.0000	0.0000	0
2017/03/24	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	GOVI	02/11/2017	572.44	Call	GOVI	193,170.0000	19.3170	172,950.0000	17.2950	(10.467)	0	0	0
2017/03/24	GOVI	02/11/2017	572.45	Call	GOVI	193,070.0000	19.3070	172,850.0000	17.2850	(10.473)	0	0	0
2017/03/24	GOVI	02/11/2017	572.46	Call	GOVI	192,970.0000	19.2970	172,750.0000	17.2750	(10.478)	0	0	0
2017/03/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/24	IGOV	04/05/2017			Index Future	252.1840	252.1840	252.0960	252.0960	(0.035)	0.0000	0.0000	925
2017/03/24	IGOV	03/08/2017			Index Future	257.0500	257.0500	256.9580	256.9580	(0.036)	0.0000	0.0000	297
2017/03/24	IGOV	02/11/2017			Index Future	262.1570	262.1570	262.0650	262.0650	(0.035)	0.0000	0.0000	0
2017/03/24	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/03/24	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/03/24	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/03/24	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/03/24	IS01	21/09/2017			Interest Rate Swap	99.5935	99.5935	99.5966	99.5966	0.003	0.0000	0.0000	0
2017/03/24	IS01	21/12/2017			Interest Rate Swap	99.7716	99.7716	99.7805	99.7805	0.009	0.0000	0.0000	0
2017/03/24	IS01	15/03/2018			Interest Rate Swap	99.7031	99.7031	99.7136	99.7136	0.011	0.0000	0.0000	0
2017/03/24	IS01	21/06/2018			Interest Rate Swap	99.8456	99.8456	99.8731	99.8731	0.028	0.0000	0.0000	0
2017/03/24	IS02	18/12/2017			Interest Rate Swap	99.8007	99.8007	99.8090	99.8090	0.008	0.0000	0.0000	0
2017/03/24	IS02	16/03/2018			Interest Rate Swap	98.9825	98.9825	98.9962	98.9962	0.014	0.0000	0.0000	0
2017/03/24	IS02	15/06/2018			Interest Rate Swap	98.5337	98.5337	98.5614	98.5614	0.028	0.0000	0.0000	0
2017/03/24	IS02	21/09/2018			Interest Rate Swap	98.4702	98.4702	98.5077	98.5077	0.038	0.0000	0.0000	0
2017/03/24	IS02	21/12/2018			Interest Rate Swap	98.8500	98.8500	98.9000	98.9000	0.051	0.0000	0.0000	0
2017/03/24	IS02	15/03/2019			Interest Rate Swap	99.2308	99.2308	99.2832	99.2832	0.053	0.0000	0.0000	0
2017/03/24	IS02	21/06/2019			Interest Rate Swap	99.6135	99.6135	99.6823	99.6823	0.069	0.0000	0.0000	0
2017/03/24	IS05	17/12/2020			Interest Rate Swap	96.1410	96.1410	96.3151	96.3151	0.181	0.0000	0.0000	0
2017/03/24	IS05	16/03/2021			Interest Rate Swap	95.3553	95.3553	95.5431	95.5431	0.197	0.0000	0.0000	0
2017/03/24	IS05	15/06/2021			Interest Rate Swap	94.5444	94.5444	94.7471	94.7471	0.214	0.0000	0.0000	0
2017/03/24	IS05	21/09/2021			Interest Rate Swap	94.7083	94.7083	94.9325	94.9325	0.237	0.0000	0.0000	0
2017/03/24	IS05	21/12/2021			Interest Rate Swap	96.8821	96.8821	97.1223	97.1223	0.248	0.0000	0.0000	51
2017/03/24	IS05	15/03/2022			Interest Rate Swap	97.0040	97.0040	97.2556	97.2556	0.259	0.0000	0.0000	0
2017/03/24	IS05	21/06/2022			Interest Rate Swap	98.1828	98.1828	98.4349	98.4349	0.257	0.0000	0.0000	0
2017/03/24	IS10	17/12/2025			Interest Rate Swap	94.5508	94.5508	94.9171	94.9171	0.387	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
2017/03/24	IS10	16/03/2026			Interest Rate Swap	91.5255	91.5255	91.9089	91.9089	0.419	0.0000	0.0000	0
2017/03/24	IS10	15/06/2026			Interest Rate Swap	90.2335	90.2335	90.6302	90.6302	0.440	0.0000	0.0000	0
2017/03/24	IS10	21/09/2026			Interest Rate Swap	92.3355	92.3355	92.7441	92.7441	0.442	0.0000	0.0000	0
2017/03/24	IS10	21/12/2026			Interest Rate Swap	96.0567	96.0567	96.4713	96.4713	0.432	0.0000	0.0000	0
2017/03/24	IS10	15/03/2027			Interest Rate Swap	94.5866	94.5866	95.0153	95.0153	0.453	0.0000	0.0000	0
2017/03/24	IS10	21/06/2027			Interest Rate Swap	96.6069	96.6069	97.0375	97.0375	0.446	0.0000	0.0000	0
2017/03/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/24	JBAF	19/04/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/24	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/24	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/24	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/24	JBAF	16/08/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/24	JBAF	20/09/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/24	JBAF	20/12/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/24	JBAF	20/03/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/03/24	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/24	JBAF	19/09/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/24	JBAF	19/12/2018			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/24	JBAF	20/03/2019			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/24	R023	04/05/2017	8.61	Call	Bond Future	3,315.0200	3.3150	3,113.8600	3.1139	(6.068)	0	0	0
2017/03/24	R023	04/05/2017			Bond Future	7.8800	100.8595	7.9260	100.6496	0.583	0.0000	0.0000	19,183
2017/03/24	R023	04/05/2017	8.59	Call	Bond Future	3,231.6200	3.2316	3,031.3100	3.0313	(6.198)	0	0	0
2017/03/24	R023	04/05/2017	8.60	Call	Bond Future	3,273.2800	3.2733	3,072.5400	3.0725	(6.133)	0	0	0
2017/03/24	R023	04/05/2017	8.59	Put	Bond Future	47.1900	0.0472	56.7800	0.0568	20.322	0	0	0
2017/03/24	R023	04/05/2017	8.61	Put	Bond Future	42.7100	0.0427	51.4500	0.0514	20.464	0	0	0
2017/03/24	R023	04/05/2017	8.60	Put	Bond Future	44.9000	0.0449	54.0600	0.0541	20.401	0	0	0
2017/03/24	R023	03/08/2017	8.60	Put	Bond Future	361.7800	0.3618	399.1400	0.3991	10.327	0	0	0
2017/03/24	R023	03/08/2017			Bond Future	7.8843	102.7871	7.9329	102.5726	0.617	0.0000	0.0000	0
2017/03/24	R023	03/08/2017	8.59	Put	Bond Future	369.3800	0.3694	407.4000	0.4074	10.293	0	0	0
2017/03/24	R023	03/08/2017	8.60	Call	Bond Future	3,463.5500	3.4636	3,286.4000	3.2864	(5.115)	0	0	0
2017/03/24	R023	03/08/2017	8.58	Call	Bond Future	3,394.0100	3.3940	3,218.1900	3.2182	(5.180)	0	0	0
2017/03/24	R023	03/08/2017	8.59	Call	Bond Future	3,428.6400	3.4286	3,252.1500	3.2521	(5.148)	0	0	0
2017/03/24	R023	03/08/2017	8.58	Put	Bond Future	377.2900	0.3773	415.9800	0.4160	10.255	0	0	0
2017/03/24	R023	02/11/2017	8.56	Call	Bond Future	3,402.9200	3.4029	3,234.5400	3.2345	(4.948)	0	0	0
2017/03/24	R023	02/11/2017			Bond Future	7.8821	100.8739	7.9334	100.6557	0.651	0.0000	0.0000	0
2017/03/24	R023	02/11/2017	8.58	Call	Bond Future	3,466.3500	3.4663	3,296.6500	3.2967	(4.896)	0	0	0
2017/03/24	R023	02/11/2017	8.57	Call	Bond Future	3,434.7000	3.4347	3,265.6600	3.2657	(4.922)	0	0	0
2017/03/24	R023	02/11/2017	8.56	Put	Bond Future	565.5000	0.5655	615.3700	0.6154	8.819	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
2017/03/24	R023	02/11/2017	8.58	Put	Bond Future	546.7400	0.5467	595.2900	0.5953	8.880	0	0	0
2017/03/24	R023	02/11/2017	8.57	Put	Bond Future	556.1800	0.5562	605.3900	0.6054	8.848	0	0	0
2017/03/24	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R035	04/05/2017			Bond Future	9.0574	100.0671	9.1076	99.6336	0.555	0.0000	0.0000	8,250
2017/03/24	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R035	04/05/2017	9.55	Call	Bond Future	4,129.3900	4.1294	3,695.9400	3.6959	(10.497)	0	0	0
2017/03/24	R035	04/05/2017	9.53	Call	Bond Future	3,966.9000	3.9669	3,533.4500	3.5335	(10.927)	0	0	0
2017/03/24	R035	04/05/2017	9.54	Call	Bond Future	4,048.2000	4.0482	3,614.7500	3.6148	(10.707)	0	0	0
2017/03/24	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R035	03/08/2017			Bond Future	9.0928	101.9795	9.1446	101.5372	0.570	0.0000	0.0000	0
2017/03/24	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R035	03/08/2017	9.50	Call	Bond Future	3,397.9800	3.3980	2,955.6600	2.9557	(13.017)	0	0	0
2017/03/24	R035	03/08/2017	9.51	Call	Bond Future	3,479.1700	3.4792	3,036.8500	3.0369	(12.713)	0	0	0
2017/03/24	R035	03/08/2017	9.52	Call	Bond Future	3,560.2500	3.5602	3,117.9300	3.1179	(12.424)	0	0	0
2017/03/24	R035	02/11/2017			Bond Future	9.1261	99.4798	9.1794	99.0292	0.584	0.0000	0.0000	0
2017/03/24	R035	02/11/2017	9.60	Call	Bond Future	3,899.4900	3.8995	3,448.9300	3.4489	(11.554)	0	0	0
2017/03/24	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R035	02/11/2017	9.61	Call	Bond Future	3,979.2300	3.9792	3,528.6700	3.5287	(11.323)	0	0	0
2017/03/24	R035	02/11/2017	9.59	Call	Bond Future	3,819.6500	3.8196	3,369.0900	3.3691	(11.796)	0	0	0
2017/03/24	R186	04/05/2017	8.95	Put	Bond Future	133.6500	0.1337	157.4400	0.1574	17.800	0	0	5,209
2017/03/24	R186	04/05/2017			Bond Future	8.3234	118.2052	8.3689	117.8811	0.547	0.0000	0.0000	111,474
2017/03/24	R186	04/05/2017	8.89	Put	Bond Future	172.7800	0.1728	202.7600	0.2028	17.352	0	0	0
2017/03/24	R186	04/05/2017	8.94	Put	Bond Future	139.5800	0.1396	164.3200	0.1643	17.725	0	0	500
2017/03/24	R186	04/05/2017	9.20	Call	Bond Future	6,077.3400	6.0773	5,761.3000	5.7613	(5.200)	0	0	0
2017/03/24	R186	04/05/2017	8.91	Put	Bond Future	158.7600	0.1588	186.5500	0.1866	17.504	0	0	0
2017/03/24	R186	04/05/2017	8.70	Put	Bond Future	367.5400	0.3675	425.4900	0.4255	15.767	0	0	0
2017/03/24	R186	04/05/2017	8.90	Put	Bond Future	165.6400	0.1656	194.5100	0.1945	17.429	0	0	0
2017/03/24	R186	04/05/2017	8.44	Put	Bond Future	893.9900	0.8940	1,012.4400	1.0124	13.250	0	0	0
2017/03/24	R186	04/05/2017	8.91	Call	Bond Future	4,245.9800	4.2460	3,949.6400	3.9496	(6.979)	0	0	0
2017/03/24	R186	04/05/2017	8.98	Call	Bond Future	4,678.9500	4.6789	4,375.9200	4.3759	(6.476)	0	0	0
2017/03/24	R186	04/05/2017	9.20	Put	Bond Future	41.8300	0.0418	49.9200	0.0499	19.340	0	0	5,209
2017/03/24	R186	04/05/2017	8.70	Call	Bond Future	3,014.4400	3.0144	2,748.2600	2.7483	(8.830)	0	0	500
2017/03/24	R186	04/05/2017	8.89	Call	Bond Future	4,123.9100	4.1239	3,829.7600	3.8298	(7.133)	0	0	0
2017/03/24	R186	04/05/2017	8.94	Call	Bond Future	4,430.5200	4.4305	4,131.1300	4.1311	(6.757)	0	0	0
2017/03/24	R186	04/05/2017	8.98	Put	Bond Future	117.1700	0.1172	138.2700	0.1383	18.008	0	0	0
2017/03/24	R186	04/05/2017	8.95	Call	Bond Future	4,492.3900	4.4924	4,192.0500	4.1920	(6.686)	0	0	0
2017/03/24	R186	04/05/2017	8.90	Call	Bond Future	4,184.8400	4.1848	3,889.5800	3.8896	(7.055)	0	0	0
2017/03/24	R186	04/05/2017	8.44	Call	Bond Future	1,722.4800	1.7225	1,516.8000	1.5168	(11.941)	0	0	500
2017/03/24	R186	03/08/2017	8.93	Put	Bond Future	846.7000	0.8467	921.3200	0.9213	8.813	0	0	0
2017/03/24	R186	03/08/2017	9.35	Call	Bond Future	7,104.9200	7.1049	6,811.0400	6.8110	(4.136)	0	0	0
2017/03/24	R186	03/08/2017			Bond Future	8.3470	115.1614	8.3944	114.8303	0.568	0.0000	0.0000	0
2017/03/24	R186	03/08/2017	8.92	Put	Bond Future	862.4800	0.8625	938.2400	0.9382	8.784	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
2017/03/24	R186	03/08/2017	9.50	Call	Bond Future	7,965.0200	7.9650	7,662.1300	7.6621	(3.803)	0	0	0
2017/03/24	R186	03/08/2017	8.85	Put	Bond Future	979.2800	0.9793	1,063.2800	1.0633	8.578	0	0	750
2017/03/24	R186	03/08/2017	8.93	Call	Bond Future	4,826.9000	4.8269	4,570.4900	4.5705	(5.312)	0	0	0
2017/03/24	R186	03/08/2017	8.91	Call	Bond Future	4,725.2700	4.7253	4,471.1500	4.4712	(5.378)	0	0	0
2017/03/24	R186	03/08/2017	8.92	Call	Bond Future	4,775.9900	4.7760	4,520.7200	4.5207	(5.345)	0	0	0
2017/03/24	R186	03/08/2017	9.50	Put	Bond Future	271.5100	0.2715	299.6500	0.2996	10.364	0	0	6,500
2017/03/24	R186	03/08/2017	9.35	Put	Bond Future	372.0700	0.3721	409.2200	0.4092	9.985	0	0	750
2017/03/24	R186	03/08/2017	8.85	Call	Bond Future	4,424.4600	4.4245	4,177.4300	4.1774	(5.583)	0	0	0
2017/03/24	R186	03/08/2017	8.91	Put	Bond Future	878.5000	0.8785	955.4100	0.9554	8.755	0	0	0
2017/03/24	R186	02/11/2017	8.89	Put	Bond Future	1,554.3500	1.5544	1,654.4400	1.6544	6.439	0	0	0
2017/03/24	R186	02/11/2017	8.88	Call	Bond Future	5,046.8800	5.0469	4,811.0500	4.8111	(4.673)	0	0	0
2017/03/24	R186	02/11/2017			Bond Future	8.3621	117.4231	8.4114	117.0861	0.590	0.0000	0.0000	0
2017/03/24	R186	02/11/2017	8.89	Call	Bond Future	5,092.6700	5.0927	4,855.8400	4.8558	(4.650)	0	0	0
2017/03/24	R186	02/11/2017	8.90	Call	Bond Future	5,138.6300	5.1386	4,900.7900	4.9008	(4.628)	0	0	0
2017/03/24	R186	02/11/2017	8.88	Put	Bond Future	1,574.2100	1.5742	1,675.3000	1.6753	6.422	0	0	0
2017/03/24	R186	02/11/2017	8.90	Put	Bond Future	1,534.7100	1.5347	1,633.7900	1.6338	6.456	0	0	0
2017/03/24	R197	04/05/2017	308.58	Put	Bond Future	7,518.5600	7.5186	7,439.3200	7.4393	(1.054)	0	0	0
2017/03/24	R197	04/05/2017			Bond Future	301.0614	301.0614	301.1407	301.1407	0.026	0.0000	0.0000	1,063
2017/03/24	R197	04/05/2017	308.60	Put	Bond Future	7,538.5600	7.5386	7,459.3200	7.4593	(1.051)	0	0	0
2017/03/24	R197	04/05/2017	308.59	Put	Bond Future	7,528.5600	7.5286	7,449.3200	7.4493	(1.053)	0	0	0
2017/03/24	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R197	03/08/2017			Bond Future	299.9179	299.9179	299.9960	299.9960	0.026	0.0000	0.0000	0
2017/03/24	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R197	03/08/2017	308.05	Put	Bond Future	8,132.1200	8.1321	8,053.9900	8.0540	(0.961)	0	0	0
2017/03/24	R197	03/08/2017	308.07	Put	Bond Future	8,152.1200	8.1521	8,073.9900	8.0740	(0.958)	0	0	0
2017/03/24	R197	03/08/2017	308.06	Put	Bond Future	8,142.1200	8.1421	8,063.9900	8.0640	(0.960)	0	0	0
2017/03/24	R197	02/11/2017	305.16	Call	Bond Future	716.5300	0.7165	798.6000	0.7986	11.454	0	0	0
2017/03/24	R197	02/11/2017			Bond Future	305.8765	305.8765	305.9586	305.9586	0.027	0.0000	0.0000	0
2017/03/24	R197	02/11/2017	305.17	Call	Bond Future	706.5300	0.7065	788.6000	0.7886	11.616	0	0	0
2017/03/24	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R197	02/11/2017	305.15	Call	Bond Future	726.5300	0.7265	808.6000	0.8086	11.296	0	0	0
2017/03/24	R202	04/05/2017	256.73	Put	Bond Future	8,597.8600	8.5979	8,602.6300	8.6026	0.055	0	0	0
2017/03/24	R202	04/05/2017			Bond Future	248.1321	248.1321	248.1274	248.1274	(0.002)	0.0000	0.0000	33,747
2017/03/24	R202	04/05/2017	256.72	Put	Bond Future	8,587.8600	8.5879	8,592.6300	8.5926	0.056	0	0	0
2017/03/24	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R202	04/05/2017	256.71	Put	Bond Future	8,577.8600	8.5779	8,582.6300	8.5826	0.056	0	0	0
2017/03/24	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R202	03/08/2017			Bond Future	249.2270	249.2270	249.2201	249.2201	(0.003)	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
2017/03/24	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R202	03/08/2017	258.35	Put	Bond Future	9,122.9600	9.1230	9,129.9300	9.1299	0.076	0	0	0
2017/03/24	R202	03/08/2017	258.37	Put	Bond Future	9,142.9600	9.1430	9,149.9300	9.1499	0.076	0	0	0
2017/03/24	R202	03/08/2017	258.36	Put	Bond Future	9,132.9600	9.1330	9,139.9300	9.1399	0.076	0	0	0
2017/03/24	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R202	02/11/2017			Bond Future	254.1784	254.1784	254.1733	254.1733	(0.002)	0.0000	0.0000	0
2017/03/24	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R202	02/11/2017	253.89	Call	Bond Future	288.4000	0.2884	283.3300	0.2833	(1.758)	0	0	0
2017/03/24	R202	02/11/2017	253.90	Call	Bond Future	278.4000	0.2784	273.3300	0.2733	(1.821)	0	0	0
2017/03/24	R202	02/11/2017	253.91	Call	Bond Future	268.4000	0.2684	263.3300	0.2633	(1.889)	0	0	0
2017/03/24	R203	04/05/2017	6.92	Put	Bond Future	88.0200	0.0880	92.3200	0.0923	4.885	0	0	0
2017/03/24	R203	04/05/2017	6.91	Call	Bond Future	9.4300	0.0094	8.1300	0.0081	(13.786)	0	0	0
2017/03/24	R203	04/05/2017			Bond Future	7.1421	101.5614	7.1583	101.5557	0.226	0.0000	0.0000	31,101
2017/03/24	R203	04/05/2017	6.92	Call	Bond Future	10.2000	0.0102	8.8300	0.0088	(13.431)	0	0	0
2017/03/24	R203	04/05/2017	6.93	Call	Bond Future	10.9100	0.0109	9.4700	0.0095	(13.199)	0	0	0
2017/03/24	R203	04/05/2017	6.91	Put	Bond Future	90.7600	0.0908	95.1300	0.0951	4.815	0	0	0
2017/03/24	R203	04/05/2017	6.93	Put	Bond Future	85.2200	0.0852	89.4500	0.0895	4.964	0	0	0
2017/03/24	R203	03/08/2017	4.89	Call	Bond Future	0.7600	0.0008	0.7500	0.0008	(1.316)	0	0	0
2017/03/24	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/03/24	R203	03/08/2017	4.87	Call	Bond Future	0.7000	0.0007	0.6800	0.0007	(2.857)	0	0	0
2017/03/24	R203	03/08/2017	4.88	Call	Bond Future	0.7300	0.0007	0.7100	0.0007	(2.740)	0	0	0
2017/03/24	R203	03/08/2017	4.87	Put	Bond Future	119.2000	0.1192	119.1800	0.1192	(0.017)	0	0	0
2017/03/24	R203	03/08/2017	4.89	Put	Bond Future	117.1100	0.1171	117.1000	0.1171	(0.009)	0	0	0
2017/03/24	R203	03/08/2017	4.88	Put	Bond Future	118.1500	0.1181	118.1300	0.1181	(0.017)	0	0	0
2017/03/24	R204	04/05/2017	7.90	Put	Bond Future	5.2000	0.0052	6.1400	0.0061	18.077	0	0	0
2017/03/24	R204	04/05/2017			Bond Future	7.3376	104.0354	7.3649	103.9943	0.371	0.0000	0.0000	27,359
2017/03/24	R204	04/05/2017	7.92	Put	Bond Future	4.4100	0.0044	5.2100	0.0052	18.141	0	0	0
2017/03/24	R204	04/05/2017	7.91	Put	Bond Future	4.7900	0.0048	5.6600	0.0057	18.163	0	0	0
2017/03/24	R204	04/05/2017	7.90	Call	Bond Future	850.5500	0.8506	810.3500	0.8103	(4.726)	0	0	0
2017/03/24	R204	04/05/2017	7.91	Call	Bond Future	865.0900	0.8651	824.8200	0.8248	(4.655)	0	0	0
2017/03/24	R204	04/05/2017	7.92	Call	Bond Future	879.6500	0.8797	839.3100	0.8393	(4.586)	0	0	0
2017/03/24	R204	03/08/2017	7.77	Put	Bond Future	91.0400	0.0910	99.1200	0.0991	8.875	0	0	0
2017/03/24	R204	03/08/2017			Bond Future	7.2600	101.9833	7.2930	101.9408	0.454	0.0000	0.0000	0
2017/03/24	R204	03/08/2017	7.76	Put	Bond Future	93.5200	0.0935	101.7900	0.1018	8.843	0	0	0
2017/03/24	R204	03/08/2017	7.75	Call	Bond Future	725.8600	0.7259	691.7900	0.6918	(4.694)	0	0	0
2017/03/24	R204	03/08/2017	7.76	Call	Bond Future	736.3000	0.7363	702.0600	0.7021	(4.650)	0	0	0
2017/03/24	R204	03/08/2017	7.77	Call	Bond Future	746.6100	0.7466	712.1800	0.7122	(4.612)	0	0	0
2017/03/24	R204	03/08/2017	7.75	Put	Bond Future	95.8800	0.0959	104.3200	0.1043	8.803	0	0	0
2017/03/24	R204	02/11/2017	7.76	Put	Bond Future	58.6000	0.0586	65.2600	0.0653	11.365	0	0	0
2017/03/24	R204	02/11/2017			Bond Future	7.0927	103.9862	7.1329	103.9433	0.566	0.0000	0.0000	0
2017/03/24	R204	02/11/2017	7.75	Put	Bond Future	60.1000	0.0601	66.9000	0.0669	11.314	0	0	0
2017/03/24	R204	02/11/2017	7.76	Call	Bond Future	767.6800	0.7677	731.4500	0.7314	(4.719)	0	0	0
2017/03/24	R204	02/11/2017	7.74	Call	Bond Future	749.5600	0.7496	713.6200	0.7136	(4.795)	0	0	0
2017/03/24	R204	02/11/2017	7.75	Call	Bond Future	758.6100	0.7586	722.5200	0.7225	(4.757)	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
2017/03/24	R204	02/11/2017	7.74	Put	Bond Future	61.6300	0.0616	68.5800	0.0686	11.277	0	0	0
2017/03/24	R207	04/05/2017	8.21	Put	Bond Future	1.5400	0.0015	2.1500	0.0022	39.610	0	0	0
2017/03/24	R207	04/05/2017			Bond Future	7.3724	101.9745	7.4197	101.8615	0.641	0.0000	0.0000	76,368
2017/03/24	R207	04/05/2017	8.22	Call	Bond Future	2,005.0600	2.0051	1,892.6100	1.8926	(5.608)	0	0	0
2017/03/24	R207	04/05/2017	8.20	Call	Bond Future	1,958.6200	1.9586	1,846.2700	1.8463	(5.736)	0	0	0
2017/03/24	R207	04/05/2017	8.21	Call	Bond Future	1,981.8500	1.9819	1,869.4500	1.8694	(5.671)	0	0	0
2017/03/24	R207	04/05/2017	8.20	Put	Bond Future	1.6700	0.0017	2.3300	0.0023	39.521	0	0	0
2017/03/24	R207	04/05/2017	8.22	Put	Bond Future	1.4100	0.0014	1.9700	0.0020	39.716	0	0	0
2017/03/24	R207	03/08/2017	8.19	Call	Bond Future	1,911.9300	1.9119	1,806.4500	1.8065	(5.517)	0	0	51
2017/03/24	R207	03/08/2017			Bond Future	7.3345	100.2801	7.3874	100.1643	0.721	0.0000	0.0000	0
2017/03/24	R207	03/08/2017	8.39	Put	Bond Future	31.2100	0.0312	37.1000	0.0371	18.872	0	0	0
2017/03/24	R207	03/08/2017	8.19	Put	Bond Future	58.9900	0.0590	69.2800	0.0693	17.444	0	0	0
2017/03/24	R207	03/08/2017	8.41	Put	Bond Future	29.2600	0.0293	34.8100	0.0348	18.968	0	0	0
2017/03/24	R207	03/08/2017	8.40	Put	Bond Future	30.2200	0.0302	35.9400	0.0359	18.928	0	0	0
2017/03/24	R207	03/08/2017	8.41	Call	Bond Future	2,351.7000	2.3517	2,241.4800	2.2415	(4.687)	0	0	0
2017/03/24	R207	03/08/2017	8.39	Call	Bond Future	2,311.0900	2.3111	2,201.2100	2.2012	(4.754)	0	0	0
2017/03/24	R207	03/08/2017	8.40	Call	Bond Future	2,331.3800	2.3314	2,221.3300	2.2213	(4.720)	0	0	0
2017/03/24	R207	02/11/2017			Bond Future	7.2505	102.2495	7.3096	102.1320	0.815	0.0000	0.0000	0
2017/03/24	R207	02/11/2017	8.03	Put	Bond Future	120.6800	0.1207	138.7900	0.1388	15.007	0	0	0
2017/03/24	R207	02/11/2017	8.05	Put	Bond Future	115.2800	0.1153	132.7100	0.1327	15.120	0	0	0
2017/03/24	R207	02/11/2017	8.03	Call	Bond Future	1,658.0800	1.6581	1,558.6300	1.5586	(5.998)	0	0	0
2017/03/24	R207	02/11/2017	8.04	Put	Bond Future	117.8600	0.1179	135.6200	0.1356	15.069	0	0	0
2017/03/24	R207	02/11/2017	8.04	Call	Bond Future	1,674.7900	1.6748	1,574.9900	1.5750	(5.959)	0	0	0
2017/03/24	R207	02/11/2017	8.05	Call	Bond Future	1,691.7300	1.6917	1,591.6000	1.5916	(5.919)	0	0	0
2017/03/24	R208	04/05/2017	8.39	Call	Bond Future	2,828.2200	2.8282	2,694.1300	2.6941	(4.741)	0	0	0
2017/03/24	R208	04/05/2017			Bond Future	7.5115	98.1789	7.5528	98.0438	0.550	0.0000	0.0000	23,301
2017/03/24	R208	04/05/2017	8.37	Call	Bond Future	2,765.6800	2.7657	2,631.7500	2.6318	(4.843)	0	0	0
2017/03/24	R208	04/05/2017	8.38	Call	Bond Future	2,796.9500	2.7969	2,662.9300	2.6629	(4.792)	0	0	0
2017/03/24	R208	04/05/2017	8.37	Put	Bond Future	4.7100	0.0047	5.9200	0.0059	25.690	0	0	0
2017/03/24	R208	04/05/2017	8.39	Put	Bond Future	4.0700	0.0041	5.1200	0.0051	25.799	0	0	0
2017/03/24	R208	04/05/2017	8.38	Put	Bond Future	4.3800	0.0044	5.5000	0.0055	25.571	0	0	0
2017/03/24	R208	03/08/2017	8.32	Call	Bond Future	2,654.6600	2.6547	2,532.1900	2.5322	(4.613)	0	0	0
2017/03/24	R208	03/08/2017			Bond Future	7.4922	100.0552	7.5369	99.9169	0.597	0.0000	0.0000	0
2017/03/24	R208	03/08/2017	8.30	Call	Bond Future	2,601.7300	2.6017	2,479.9900	2.4800	(4.679)	0	0	0
2017/03/24	R208	03/08/2017	8.31	Call	Bond Future	2,628.1000	2.6281	2,505.9800	2.5060	(4.647)	0	0	0
2017/03/24	R208	03/08/2017	8.30	Put	Bond Future	139.4900	0.1395	156.0400	0.1560	11.865	0	0	0
2017/03/24	R208	03/08/2017	8.32	Put	Bond Future	132.4300	0.1324	148.2500	0.1482	11.946	0	0	0
2017/03/24	R208	03/08/2017	8.31	Put	Bond Future	135.8600	0.1359	152.0300	0.1520	11.902	0	0	0
2017/03/24	R208	02/11/2017	8.18	Put	Bond Future	243.5800	0.2436	269.1800	0.2692	10.510	0	0	0
2017/03/24	R208	02/11/2017			Bond Future	7.4536	98.6174	7.5019	98.4769	0.647	0.0000	0.0000	0
2017/03/24	R208	02/11/2017	8.20	Put	Bond Future	233.5100	0.2335	258.2400	0.2582	10.591	0	0	0
2017/03/24	R208	02/11/2017	8.19	Put	Bond Future	238.4000	0.2384	263.5600	0.2636	10.554	0	0	0
2017/03/24	R208	02/11/2017	8.18	Call	Bond Future	2,333.7100	2.3337	2,218.7800	2.2188	(4.925)	0	0	0
2017/03/24	R208	02/11/2017	8.19	Call	Bond Future	2,356.9300	2.3569	2,241.5600	2.2416	(4.895)	0	0	0
2017/03/24	R208	02/11/2017	8.20	Call	Bond Future	2,380.4200	2.3804	2,264.6200	2.2646	(4.865)	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
2017/03/24	R209	04/05/2017	9.48	Put	Bond Future	383.9000	0.3839	444.7100	0.4447	15.840	0	0	0
2017/03/24	R209	04/05/2017			Bond Future	9.0462	75.5538	9.0964	75.1911	0.555	0.0000	0.0000	62,480
2017/03/24	R209	04/05/2017	9.47	Put	Bond Future	397.2200	0.3972	459.8200	0.4598	15.760	0	0	0
2017/03/24	R209	04/05/2017	9.63	Call	Bond Future	4,287.6400	4.2876	3,963.1900	3.9632	(7.567)	0	0	0
2017/03/24	R209	04/05/2017	8.93	Call	Bond Future	1,018.0400	1.0180	859.5800	0.8596	(15.565)	0	0	1,130
2017/03/24	R209	04/05/2017	9.33	Put	Bond Future	626.5500	0.6266	717.9700	0.7180	14.591	0	0	1,130
2017/03/24	R209	04/05/2017	9.46	Call	Bond Future	3,324.8900	3.3249	3,026.5800	3.0266	(8.972)	0	0	0
2017/03/24	R209	04/05/2017	9.47	Call	Bond Future	3,379.5600	3.3796	3,079.4300	3.0794	(8.881)	0	0	0
2017/03/24	R209	04/05/2017	9.33	Call	Bond Future	2,643.7600	2.6438	2,372.4500	2.3725	(10.262)	0	0	0
2017/03/24	R209	04/05/2017	9.48	Call	Bond Future	3,434.4400	3.4344	3,132.5200	3.1325	(8.791)	0	0	0
2017/03/24	R209	04/05/2017	9.63	Put	Bond Future	225.6900	0.2257	263.9700	0.2640	16.961	0	0	1,130
2017/03/24	R209	04/05/2017	8.93	Put	Bond Future	1,867.7800	1.8678	2,072.0500	2.0721	10.937	0	0	0
2017/03/24	R209	04/05/2017	9.46	Put	Bond Future	410.8500	0.4109	475.2700	0.4753	15.680	0	0	0
2017/03/24	R209	03/08/2017			Bond Future	9.0790	76.9977	9.1306	76.6277	0.568	0.0000	0.0000	0
2017/03/24	R209	03/08/2017	9.44	Call	Bond Future	3,988.2800	3.9883	3,734.9700	3.7350	(6.351)	0	0	0
2017/03/24	R209	03/08/2017	9.43	Put	Bond Future	1,478.8000	1.4788	1,597.0100	1.5970	7.994	0	0	0
2017/03/24	R209	03/08/2017	9.45	Put	Bond Future	1,432.6200	1.4326	1,547.9700	1.5480	8.052	0	0	0
2017/03/24	R209	03/08/2017	9.44	Put	Bond Future	1,455.5600	1.4556	1,572.3300	1.5723	8.022	0	0	0
2017/03/24	R209	03/08/2017	9.45	Call	Bond Future	4,033.6500	4.0337	3,778.9200	3.7789	(6.315)	0	0	0
2017/03/24	R209	03/08/2017	9.43	Call	Bond Future	3,943.1000	3.9431	3,691.2300	3.6912	(6.388)	0	0	0
2017/03/24	R209	02/11/2017	9.52	Put	Bond Future	1,992.9700	1.9930	2,118.0500	2.1181	6.276	0	0	0
2017/03/24	R209	02/11/2017	8.30	Put	Bond Future	0.0000	0.0000	7,445.4100	7.4454	100.000	0	0	0
2017/03/24	R209	02/11/2017			Bond Future	9.1079	75.3592	9.1609	74.9822	0.582	0.0000	0.0000	0
2017/03/24	R209	02/11/2017	9.54	Put	Bond Future	1,945.8000	1.9458	2,068.6000	2.0686	6.311	0	0	0
2017/03/24	R209	02/11/2017	10.00	Call	Bond Future	0.0000	0.0000	6,788.8500	6.7888	100.000	0	0	0
2017/03/24	R209	02/11/2017	9.53	Put	Bond Future	1,969.2700	1.9693	2,093.2000	2.0932	6.293	0	0	0
2017/03/24	R209	02/11/2017	9.54	Call	Bond Future	4,940.6700	4.9407	4,686.4500	4.6864	(5.145)	0	0	0
2017/03/24	R209	02/11/2017	9.00	Put	Bond Future	0.0000	0.0000	3,803.3600	3.8034	100.000	0	0	0
2017/03/24	R209	02/11/2017	9.52	Call	Bond Future	4,853.2100	4.8532	4,601.2700	4.6013	(5.191)	0	0	0
2017/03/24	R209	02/11/2017	10.00	Put	Bond Future	0.0000	0.0000	1,176.0800	1.1761	100.000	0	0	3,360
2017/03/24	R209	02/11/2017	8.30	Call	Bond Future	0.0000	0.0000	951.2600	0.9513	100.000	0	0	2,800
2017/03/24	R209	02/11/2017	9.00	Call	Bond Future	0.0000	0.0000	2,649.6200	2.6496	100.000	0	0	2,800
2017/03/24	R209	02/11/2017	9.53	Call	Bond Future	4,896.8700	4.8969	4,643.7800	4.6438	(5.168)	0	0	0
2017/03/24	R210	04/05/2017			Bond Future	187.1180	187.1180	187.1143	187.1143	(0.002)	0.0000	0.0000	1,698
2017/03/24	R210	04/05/2017	192.31	Put	Bond Future	5,191.9800	5.1920	5,195.7000	5.1957	0.072	0	0	0
2017/03/24	R210	04/05/2017	192.33	Put	Bond Future	5,211.9800	5.2120	5,215.7000	5.2157	0.071	0	0	0
2017/03/24	R210	04/05/2017	192.32	Put	Bond Future	5,201.9800	5.2020	5,205.7000	5.2057	0.072	0	0	0
2017/03/24	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R210	03/08/2017	196.29	Put	Bond Future	5,561.5000	5.5615	5,566.9400	5.5669	0.098	0	0	0
2017/03/24	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R210	03/08/2017			Bond Future	190.7285	190.7285	190.7231	190.7231	(0.003)	0.0000	0.0000	0
2017/03/24	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R210	03/08/2017	196.28	Put	Bond Future	5,551.5000	5.5515	5,556.9400	5.5569	0.098	0	0	0
2017/03/24	R210	03/08/2017	196.30	Put	Bond Future	5,571.5000	5.5715	5,576.9400	5.5769	0.098	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
2017/03/24	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R210	02/11/2017	192.07	Call	Bond Future	15.7200	0.0157	11.7100	0.0117	(25.509)	0	0	0
2017/03/24	R210	02/11/2017			Bond Future	192.0857	192.0857	192.0817	192.0817	(0.002)	0.0000	0.0000	0
2017/03/24	R210	02/11/2017	192.08	Call	Bond Future	5.7200	0.0057	1.7100	0.0017	(70.105)	0	0	0
2017/03/24	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R210	02/11/2017	192.09	Put	Bond Future	4.2800	0.0043	8.2900	0.0083	93.692	0	0	0
2017/03/24	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R212	04/05/2017			Bond Future	149.4923	149.4923	149.4891	149.4891	(0.002)	0.0000	0.0000	3,268
2017/03/24	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R212	04/05/2017	152.23	Put	Bond Future	2,737.7300	2.7377	2,740.9400	2.7409	0.117	0	0	0
2017/03/24	R212	04/05/2017	152.25	Put	Bond Future	2,757.7300	2.7577	2,760.9400	2.7609	0.116	0	0	0
2017/03/24	R212	04/05/2017	152.24	Put	Bond Future	2,747.7300	2.7477	2,750.9400	2.7509	0.117	0	0	0
2017/03/24	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R212	03/08/2017			Bond Future	150.3269	150.3269	150.3222	150.3222	(0.003)	0.0000	0.0000	0
2017/03/24	R212	03/08/2017	153.34	Put	Bond Future	3,013.0600	3.0131	3,017.7900	3.0178	0.157	0	0	0
2017/03/24	R212	03/08/2017	153.36	Put	Bond Future	3,033.0600	3.0331	3,037.7900	3.0378	0.156	0	0	0
2017/03/24	R212	03/08/2017	153.35	Put	Bond Future	3,023.0600	3.0231	3,027.7900	3.0278	0.156	0	0	0
2017/03/24	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R212	02/11/2017			Bond Future	153.3135	153.3135	153.3100	153.3100	(0.002)	0.0000	0.0000	0
2017/03/24	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/24	R212	02/11/2017	152.42	Call	Bond Future	893.5100	0.8935	890.0000	0.8900	(0.393)	0	0	0
2017/03/24	R212	02/11/2017	152.40	Call	Bond Future	913.5100	0.9135	910.0000	0.9100	(0.384)	0	0	0
2017/03/24	R212	02/11/2017	152.41	Call	Bond Future	903.5100	0.9035	900.0000	0.9000	(0.388)	0	0	0
2017/03/24	R213	04/05/2017			Bond Future	8.7544	87.4118	8.7996	87.0890	0.517	0.0000	0.0000	45,131
2017/03/24	R213	04/05/2017	9.35	Put	Bond Future	189.7200	0.1897	219.5300	0.2195	15.713	0	0	0
2017/03/24	R213	04/05/2017	9.37	Put	Bond Future	175.3900	0.1754	203.1600	0.2032	15.833	0	0	0
2017/03/24	R213	04/05/2017	9.35	Call	Bond Future	4,307.0100	4.3070	4,014.0300	4.0140	(6.802)	0	0	0
2017/03/24	R213	04/05/2017	9.36	Put	Bond Future	182.4600	0.1825	211.2300	0.2112	15.768	0	0	0
2017/03/24	R213	04/05/2017	9.36	Call	Bond Future	4,366.5200	4.3665	4,072.5000	4.0725	(6.734)	0	0	0
2017/03/24	R213	04/05/2017	9.37	Call	Bond Future	4,426.1500	4.4262	4,131.1300	4.1311	(6.665)	0	0	0
2017/03/24	R213	03/08/2017	9.33	Put	Bond Future	993.4900	0.9935	1,073.2400	1.0732	8.027	0	0	0
2017/03/24	R213	03/08/2017			Bond Future	8.7828	89.0823	8.8295	88.7528	0.532	0.0000	0.0000	0
2017/03/24	R213	03/08/2017	9.35	Put	Bond Future	959.3900	0.9594	1,036.9100	1.0369	8.080	0	0	0
2017/03/24	R213	03/08/2017	9.34	Put	Bond Future	976.2300	0.9762	1,054.8600	1.0549	8.054	0	0	0
2017/03/24	R213	03/08/2017	9.33	Call	Bond Future	4,744.8800	4.7449	4,495.1600	4.4952	(5.263)	0	0	0
2017/03/24	R213	03/08/2017	9.34	Call	Bond Future	4,794.0500	4.7940	4,543.2100	4.5432	(5.232)	0	0	0
2017/03/24	R213	03/08/2017	9.35	Call	Bond Future	4,843.5800	4.8436	4,591.6300	4.5916	(5.202)	0	0	0
2017/03/24	R213	02/11/2017	9.36	Put	Bond Future	1,554.4100	1.5544	1,650.6100	1.6506	6.189	0	0	0
2017/03/24	R213	02/11/2017			Bond Future	8.8089	87.2805	8.8570	86.9450	0.546	0.0000	0.0000	0
2017/03/24	R213	02/11/2017	9.35	Put	Bond Future	1,574.3100	1.5743	1,671.4800	1.6715	6.172	0	0	0
2017/03/24	R213	02/11/2017	9.36	Call	Bond Future	5,291.6700	5.2917	5,052.3800	5.0524	(4.522)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/24	R213	02/11/2017	9.34	Call	Bond Future	5,200.0000	5.2000	4,962.6700	4.9627	(4.564)	0	0	0
2017/03/24	R213	02/11/2017	9.35	Call	Bond Future	5,245.7700	5.2458	5,007.4500	5.0075	(4.543)	0	0	0
2017/03/24	R213	02/11/2017	9.34	Put	Bond Future	1,594.4100	1.5944	1,692.5700	1.6926	6.157	0	0	0
2017/03/24	R214	04/05/2017	9.58	Put	Bond Future	361.6600	0.3617	427.3600	0.4274	18.166	0	0	0
2017/03/24	R214	04/05/2017			Bond Future	9.1105	76.0008	9.1657	75.5786	0.606	0.0000	0.0000	34,975
2017/03/24	R214	04/05/2017	9.57	Put	Bond Future	374.3200	0.3743	441.9700	0.4420	18.073	0	0	0
2017/03/24	R214	04/05/2017	9.58	Call	Bond Future	3,830.3800	3.8304	3,473.8900	3.4739	(9.307)	0	0	0
2017/03/24	R214	04/05/2017	9.56	Call	Bond Future	3,713.6600	3.7137	3,361.1100	3.3611	(9.493)	0	0	0
2017/03/24	R214	04/05/2017	9.57	Call	Bond Future	3,771.9000	3.7719	3,417.3600	3.4174	(9.400)	0	0	0
2017/03/24	R214	04/05/2017	9.56	Put	Bond Future	387.3400	0.3873	456.9800	0.4570	17.979	0	0	0
2017/03/24	R214	03/08/2017	9.51	Call	Bond Future	4,294.1900	4.2942	4,000.0900	4.0001	(6.849)	0	0	0
2017/03/24	R214	03/08/2017			Bond Future	9.1419	77.4533	9.1987	77.0225	0.621	0.0000	0.0000	0
2017/03/24	R214	03/08/2017	9.52	Call	Bond Future	4,341.6700	4.3417	4,045.9400	4.0459	(6.811)	0	0	0
2017/03/24	R214	03/08/2017	9.53	Call	Bond Future	4,389.5100	4.3895	4,092.1800	4.0922	(6.774)	0	0	0
2017/03/24	R214	03/08/2017	9.51	Put	Bond Future	1,570.6800	1.5707	1,707.4100	1.7074	8.705	0	0	0
2017/03/24	R214	03/08/2017	9.53	Put	Bond Future	1,522.6200	1.5226	1,656.1200	1.6561	8.768	0	0	0
2017/03/24	R214	03/08/2017	9.52	Put	Bond Future	1,546.4100	1.5464	1,681.5100	1.6815	8.736	0	0	0
2017/03/24	R214	02/11/2017	9.60	Call	Bond Future	5,251.3000	5.2513	4,957.0800	4.9571	(5.603)	0	0	0
2017/03/24	R214	02/11/2017			Bond Future	9.1715	75.6768	9.2297	75.2379	0.635	0.0000	0.0000	0
2017/03/24	R214	02/11/2017	9.58	Call	Bond Future	5,159.9400	5.1599	4,868.3400	4.8683	(5.651)	0	0	0
2017/03/24	R214	02/11/2017	9.59	Call	Bond Future	5,205.4400	5.2054	4,912.5300	4.9125	(5.627)	0	0	0
2017/03/24	R214	02/11/2017	9.60	Put	Bond Future	2,114.7600	2.1148	2,259.4200	2.2594	6.840	0	0	0
2017/03/24	R214	02/11/2017	9.58	Put	Bond Future	2,165.0100	2.1650	2,312.2900	2.3123	6.803	0	0	0
2017/03/24	R214	02/11/2017	9.59	Put	Bond Future	2,139.6500	2.1397	2,285.6200	2.2856	6.822	0	0	0
2017/03/24	R248	04/05/2017	9.66	Call	Bond Future	5,108.4900	5.1085	4,692.1300	4.6921	(8.150)	0	0	0
2017/03/24	R248	04/05/2017			Bond Future	9.1711	97.3392	9.2213	96.8479	0.547	0.0000	0.0000	72,762
2017/03/24	R248	04/05/2017	9.67	Call	Bond Future	5,182.5800	5.1826	4,764.1500	4.7642	(8.074)	0	0	0
2017/03/24	R248	04/05/2017	9.65	Put	Bond Future	520.4700	0.5205	597.5900	0.5976	14.817	0	0	0
2017/03/24	R248	04/05/2017	9.67	Put	Bond Future	488.0000	0.4880	560.9400	0.5609	14.947	0	0	0
2017/03/24	R248	04/05/2017	9.66	Put	Bond Future	504.0100	0.5040	579.0200	0.5790	14.883	0	0	0
2017/03/24	R248	04/05/2017	9.65	Call	Bond Future	5,034.6900	5.0347	4,620.4400	4.6204	(8.228)	0	0	0
2017/03/24	R248	03/08/2017			Bond Future	9.2040	99.1995	9.2556	98.6982	0.561	0.0000	0.0000	170
2017/03/24	R248	03/08/2017	9.57	Call	Bond Future	5,653.1100	5.6531	5,312.0600	5.3121	(6.033)	0	0	0
2017/03/24	R248	03/08/2017	9.56	Put	Bond Future	2,226.1300	2.2261	2,388.2900	2.3883	7.284	0	0	0
2017/03/24	R248	03/08/2017	9.58	Put	Bond Future	2,162.5900	2.1626	2,321.1600	2.3212	7.332	0	0	0
2017/03/24	R248	03/08/2017	9.57	Put	Bond Future	2,194.1700	2.1942	2,354.5200	2.3545	7.308	0	0	0
2017/03/24	R248	03/08/2017	9.58	Call	Bond Future	5,712.9500	5.7129	5,370.1200	5.3701	(6.001)	0	0	0
2017/03/24	R248	03/08/2017	9.56	Call	Bond Future	5,593.4900	5.5935	5,254.2500	5.2542	(6.065)	0	0	0
2017/03/24	R248	02/11/2017	9.66	Put	Bond Future	2,937.9300	2.9379	3,107.7500	3.1077	5.780	0	0	0
2017/03/24	R248	02/11/2017			Bond Future	9.2350	96.7085	9.2880	96.1978	0.573	0.0000	0.0000	0
2017/03/24	R248	02/11/2017	9.65	Put	Bond Future	2,970.4300	2.9704	3,141.6900	3.1417	5.765	0	0	0
2017/03/24	R248	02/11/2017	9.64	Call	Bond Future	6,792.6200	6.7926	6,454.6300	6.4546	(4.976)	0	0	0
2017/03/24	R248	02/11/2017	9.65	Call	Bond Future	6,850.0200	6.8500	6,510.5800	6.5106	(4.955)	0	0	0
2017/03/24	R248	02/11/2017	9.66	Call	Bond Future	6,907.5800	6.9076	6,566.7000	6.5667	(4.935)	0	0	0
2017/03/24	R248	02/11/2017	9.64	Put	Bond Future	3,003.2500	3.0032	3,175.9600	3.1760	5.751	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
Total												821677