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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/03/2017 TO 02/03/2017

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
2017/03/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/03/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2025	04/05/2017			Bond Future	129.3087	129.3087	129.3060	129.3060	(0.002)	0.0000	0.0000	2,414
2017/03/02	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2025	04/05/2017	132.56	Put	Bond Future	3,251.2700	3.2513	3,254.0100	3.2540	0.084	0	0	0
2017/03/02	2025	04/05/2017	132.58	Put	Bond Future	3,271.2700	3.2713	3,274.0100	3.2740	0.084	0	0	0
2017/03/02	2025	04/05/2017	132.57	Put	Bond Future	3,261.2700	3.2613	3,264.0100	3.2640	0.084	0	0	0
2017/03/02	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2025	03/08/2017			Bond Future	130.4633	130.4633	130.4596	130.4596	(0.003)	0.0000	0.0000	0
2017/03/02	2025	03/08/2017	133.96	Put	Bond Future	3,496.6500	3.4967	3,500.4300	3.5004	0.108	0	0	0
2017/03/02	2025	03/08/2017	133.98	Put	Bond Future	3,516.6500	3.5167	3,520.4300	3.5204	0.107	0	0	0
2017/03/02	2025	03/08/2017	133.97	Put	Bond Future	3,506.6500	3.5067	3,510.4300	3.5104	0.108	0	0	0
2017/03/02	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2025	02/11/2017	132.98	Call	Bond Future	91.4300	0.0914	86.6500	0.0866	(5.228)	0	0	0
2017/03/02	2025	02/11/2017			Bond Future	133.0714	133.0714	133.0667	133.0667	(0.004)	0.0000	0.0000	0
2017/03/02	2025	02/11/2017	132.96	Call	Bond Future	111.4300	0.1114	106.6500	0.1066	(4.290)	0	0	0
2017/03/02	2025	02/11/2017	132.97	Call	Bond Future	101.4300	0.1014	96.6500	0.0966	(4.713)	0	0	0
2017/03/02	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2029	04/05/2017			Bond Future	101.3251	101.3251	101.3228	101.3228	(0.002)	0.0000	0.0000	2,272
2017/03/02	2029	04/05/2017	100.67	Call	Bond Future	655.0900	0.6551	652.8500	0.6528	(0.342)	0	0	0
2017/03/02	2029	04/05/2017	100.65	Call	Bond Future	675.0900	0.6751	672.8500	0.6728	(0.332)	0	0	0
2017/03/02	2029	04/05/2017	100.66	Call	Bond Future	665.0900	0.6651	662.8500	0.6628	(0.337)	0	0	0
2017/03/02	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2030	04/05/2017	9.33	Call	Bond Future	497.9900	0.4980	963.1800	0.9632	93.414	0	0	0
2017/03/02	2030	04/05/2017			Bond Future	9.2576	92.8513	9.1906	93.3165	(0.725)	0.0000	0.0000	32,871
2017/03/02	2030	04/05/2017	9.34	Call	Bond Future	566.5200	0.5665	1,031.7100	1.0317	82.114	0	0	0
2017/03/02	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2030	04/05/2017	9.32	Call	Bond Future	429.3900	0.4294	894.5800	0.8946	108.337	0	0	0
2017/03/02	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2030	03/08/2017	9.33	Call	Bond Future	136.7500	0.1368	610.5200	0.6105	346.450	0	0	0
2017/03/02	2030	03/08/2017			Bond Future	9.3099	90.6205	9.2405	91.0943	(0.745)	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
2017/03/02	2030	03/08/2017	9.34	Call	Bond Future	204.6200	0.2046	678.3900	0.6784	231.537	0	0	0
2017/03/02	2030	03/08/2017	9.35	Call	Bond Future	272.4100	0.2724	746.1800	0.7462	173.918	0	0	0
2017/03/02	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2030	02/11/2017			Bond Future	9.3500	92.4131	9.2784	92.8953	(0.765)	0.0000	0.0000	0
2017/03/02	2030	02/11/2017	9.34	Put	Bond Future	66.9500	0.0670	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	415.2100	0.4152	100.000	0	0	0
2017/03/02	2030	02/11/2017	9.35	Call	Bond Future	0.2100	0.0002	482.3700	0.4824	229600.000	0	0	0
2017/03/02	2030	02/11/2017	9.36	Call	Bond Future	67.2900	0.0673	549.4500	0.5495	716.540	0	0	0
2017/03/02	2032	04/05/2017	9.45	Call	Bond Future	2,031.0200	2.0310	2,318.9600	2.3190	14.177	0	0	0
2017/03/02	2032	04/05/2017			Bond Future	9.4016	91.7318	9.3295	92.2681	(0.767)	0.0000	0.0000	19,129
2017/03/02	2032	04/05/2017	9.46	Call	Bond Future	2,070.9300	2.0709	2,362.2500	2.3622	14.067	0	0	0
2017/03/02	2032	04/05/2017	9.44	Put	Bond Future	1,708.3500	1.7084	1,456.6500	1.4566	(14.734)	0	0	0
2017/03/02	2032	04/05/2017	9.46	Put	Bond Future	1,640.3700	1.6404	1,395.4400	1.3954	(14.931)	0	0	0
2017/03/02	2032	04/05/2017	9.45	Put	Bond Future	1,674.0300	1.6740	1,425.7200	1.4257	(14.833)	0	0	0
2017/03/02	2032	04/05/2017	9.44	Call	Bond Future	1,991.6900	1.9917	2,276.2400	2.2762	14.287	0	0	0
2017/03/02	2032	03/08/2017	9.43	Put	Bond Future	2,952.1100	2.9521	2,681.6000	2.6816	(9.163)	0	0	0
2017/03/02	2032	03/08/2017			Bond Future	9.4514	93.4863	9.3770	94.0325	(0.787)	0.0000	0.0000	0
2017/03/02	2032	03/08/2017	9.45	Put	Bond Future	2,878.4300	2.8784	2,612.3400	2.6123	(9.244)	0	0	0
2017/03/02	2032	03/08/2017	9.44	Put	Bond Future	2,915.1000	2.9151	2,646.8000	2.6468	(9.204)	0	0	0
2017/03/02	2032	03/08/2017	9.44	Call	Bond Future	2,831.4300	2.8314	3,109.3400	3.1093	9.815	0	0	0
2017/03/02	2032	03/08/2017	9.45	Call	Bond Future	2,867.9000	2.8679	3,148.0200	3.1480	9.767	0	0	0
2017/03/02	2032	03/08/2017	9.43	Call	Bond Future	2,795.2100	2.7952	3,070.9100	3.0709	9.863	0	0	0
2017/03/02	2032	02/11/2017			Bond Future	9.4959	91.1763	9.4192	91.7322	(0.807)	0.0000	0.0000	0
2017/03/02	2032	02/11/2017	9.48	Put	Bond Future	3,570.1700	3.5702	3,299.8600	3.2999	(7.571)	0	0	0
2017/03/02	2032	02/11/2017	9.50	Put	Bond Future	3,497.8600	3.4979	3,231.1800	3.2312	(7.624)	0	0	0
2017/03/02	2032	02/11/2017	9.49	Put	Bond Future	3,533.8800	3.5339	3,265.3900	3.2654	(7.598)	0	0	0
2017/03/02	2032	02/11/2017	9.48	Call	Bond Future	3,455.5800	3.4556	3,741.1600	3.7412	8.264	0	0	0
2017/03/02	2032	02/11/2017	9.49	Call	Bond Future	3,491.5600	3.4916	3,778.9600	3.7790	8.231	0	0	0
2017/03/02	2032	02/11/2017	9.50	Call	Bond Future	3,527.7400	3.5277	3,816.9500	3.8169	8.198	0	0	0
2017/03/02	2033	04/05/2017			Bond Future	107.4248	107.4248	107.4224	107.4224	(0.002)	0.0000	0.0000	5,778
2017/03/02	2033	04/05/2017	110.83	Put	Bond Future	3,405.1700	3.4052	3,407.6300	3.4076	0.072	0	0	0
2017/03/02	2033	04/05/2017	110.85	Put	Bond Future	3,425.1700	3.4252	3,427.6300	3.4276	0.072	0	0	0
2017/03/02	2033	04/05/2017	110.84	Put	Bond Future	3,415.1700	3.4152	3,417.6300	3.4176	0.072	0	0	0
2017/03/02	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2033	03/08/2017	113.14	Put	Bond Future	3,638.4100	3.6384	3,641.5900	3.6416	0.087	0	0	0
2017/03/02	2033	03/08/2017			Bond Future	109.5016	109.5016	109.4984	109.4984	(0.003)	0.0000	0.0000	0
2017/03/02	2033	03/08/2017	113.13	Put	Bond Future	3,628.4100	3.6284	3,631.5900	3.6316	0.088	0	0	0
2017/03/02	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2033	03/08/2017	113.12	Put	Bond Future	3,618.4100	3.6184	3,621.5900	3.6216	0.088	0	0	0

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2017/03/02	2033	02/11/2017	110.08	Call	Bond Future	520.2100	0.5202	516.2900	0.5163	(0.754)	0	0	0
2017/03/02	2033	02/11/2017			Bond Future	110.6002	110.6002	110.5963	110.5963	(0.004)	0.0000	0.0000	0
2017/03/02	2033	02/11/2017	110.09	Call	Bond Future	510.2100	0.5102	506.2900	0.5063	(0.768)	0	0	0
2017/03/02	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2033	02/11/2017	110.07	Call	Bond Future	530.2100	0.5302	526.2900	0.5263	(0.739)	0	0	0
2017/03/02	2037	04/05/2017			Bond Future	9.6394	92.3013	9.5673	92.8857	(0.748)	0.0000	0.0000	48,577
2017/03/02	2037	04/05/2017	9.58	Put	Bond Future	2,334.5200	2.3345	2,024.0800	2.0241	(13.298)	0	0	0
2017/03/02	2037	04/05/2017	9.60	Put	Bond Future	2,249.2600	2.2493	1,946.0600	1.9461	(13.480)	0	0	0
2017/03/02	2037	04/05/2017	9.59	Put	Bond Future	2,291.6100	2.2916	1,984.7800	1.9848	(13.389)	0	0	0
2017/03/02	2037	04/05/2017	9.60	Call	Bond Future	1,930.7500	1.9307	2,212.0100	2.2120	14.567	0	0	0
2017/03/02	2037	04/05/2017	9.58	Call	Bond Future	1,853.4900	1.8535	2,127.5100	2.1275	14.784	0	0	0
2017/03/02	2037	04/05/2017	9.59	Call	Bond Future	1,891.9000	1.8919	2,169.5300	2.1695	14.675	0	0	0
2017/03/02	2037	03/08/2017	9.57	Call	Bond Future	2,824.1800	2.8242	3,101.9900	3.1020	9.837	0	0	0
2017/03/02	2037	03/08/2017			Bond Future	9.6943	89.8095	9.6201	90.4050	(0.766)	0.0000	0.0000	160
2017/03/02	2037	03/08/2017	9.58	Call	Bond Future	2,861.3800	2.8614	3,141.5100	3.1415	9.790	0	0	0
2017/03/02	2037	03/08/2017	9.56	Put	Bond Future	3,868.6800	3.8687	3,548.7000	3.5487	(8.271)	0	0	0
2017/03/02	2037	03/08/2017	9.57	Put	Bond Future	3,824.6400	3.8246	3,506.9900	3.5070	(8.305)	0	0	0
2017/03/02	2037	03/08/2017	9.58	Put	Bond Future	3,780.7400	3.7807	3,465.4100	3.4654	(8.340)	0	0	0
2017/03/02	2037	03/08/2017	9.56	Call	Bond Future	2,787.0100	2.7870	3,062.4900	3.0625	9.884	0	0	0
2017/03/02	2037	02/11/2017			Bond Future	9.7386	91.5861	9.6623	92.1923	(0.784)	0.0000	0.0000	0
2017/03/02	2037	02/11/2017	9.66	Call	Bond Future	3,889.5500	3.8895	4,190.5600	4.1906	7.739	0	0	0
2017/03/02	2037	02/11/2017	9.65	Put	Bond Future	4,556.0600	4.5561	4,249.0600	4.2491	(6.738)	0	0	0
2017/03/02	2037	02/11/2017	9.67	Put	Bond Future	4,471.7900	4.4718	4,168.4600	4.1685	(6.783)	0	0	0
2017/03/02	2037	02/11/2017	9.66	Put	Bond Future	4,513.7800	4.5138	4,208.6100	4.2086	(6.761)	0	0	0
2017/03/02	2037	02/11/2017	9.67	Call	Bond Future	3,927.3600	3.9274	4,230.2100	4.2302	7.711	0	0	0
2017/03/02	2037	02/11/2017	9.65	Call	Bond Future	3,851.9100	3.8519	4,151.0900	4.1511	7.767	0	0	0
2017/03/02	2038	04/05/2017	139.77	Put	Bond Future	5,855.8100	5.8558	6,108.2400	6.1082	4.311	0	0	0
2017/03/02	2038	04/05/2017			Bond Future	133.9142	133.9142	133.6618	133.6618	(0.189)	0.0000	0.0000	20,553
2017/03/02	2038	04/05/2017	139.79	Put	Bond Future	5,875.8100	5.8758	6,128.2400	6.1282	4.296	0	0	0
2017/03/02	2038	04/05/2017	139.78	Put	Bond Future	5,865.8100	5.8658	6,118.2400	6.1182	4.303	0	0	0
2017/03/02	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2038	03/08/2017			Bond Future	134.9895	134.9895	134.7315	134.7315	(0.191)	0.0000	0.0000	0
2017/03/02	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2038	03/08/2017	141.16	Put	Bond Future	6,170.4700	6.1705	6,428.4900	6.4285	4.182	0	0	0
2017/03/02	2038	03/08/2017	141.18	Put	Bond Future	6,190.4700	6.1905	6,448.4900	6.4485	4.168	0	0	0
2017/03/02	2038	03/08/2017	141.17	Put	Bond Future	6,180.4700	6.1805	6,438.4900	6.4385	4.175	0	0	0
2017/03/02	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2038	02/11/2017	136.80	Call	Bond Future	888.0600	0.8881	623.9000	0.6239	(29.746)	0	0	0
2017/03/02	2038	02/11/2017			Bond Future	137.6881	137.6881	137.4239	137.4239	(0.192)	0.0000	0.0000	0
2017/03/02	2038	02/11/2017	136.81	Call	Bond Future	878.0600	0.8781	613.9000	0.6139	(30.085)	0	0	0
2017/03/02	2038	02/11/2017	136.82	Call	Bond Future	868.0600	0.8681	603.9000	0.6039	(30.431)	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
2017/03/02	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2040	04/05/2017			Bond Future	9.6432	96.5243	9.5763	97.1104	(0.694)	0.0000	0.0000	9,195
2017/03/02	2040	04/05/2017	9.62	Put	Bond Future	2,389.6500	2.3897	2,089.2900	2.0893	(12.569)	0	0	0
2017/03/02	2040	04/05/2017	9.64	Put	Bond Future	2,301.9500	2.3019	2,008.7100	2.0087	(12.739)	0	0	0
2017/03/02	2040	04/05/2017	9.63	Put	Bond Future	2,345.5800	2.3456	2,048.7800	2.0488	(12.654)	0	0	0
2017/03/02	2040	04/05/2017	9.62	Call	Bond Future	2,187.0600	2.1871	2,472.7400	2.4727	13.062	0	0	0
2017/03/02	2040	04/05/2017	9.63	Call	Bond Future	2,230.3600	2.2304	2,519.6000	2.5196	12.968	0	0	0
2017/03/02	2040	04/05/2017	9.64	Call	Bond Future	2,273.9700	2.2740	2,566.7700	2.5668	12.876	0	0	0
2017/03/02	2040	03/08/2017			Bond Future	9.6965	93.8630	9.6276	94.4599	(0.711)	0.0000	0.0000	0
2017/03/02	2040	03/08/2017	9.61	Put	Bond Future	4,005.0000	4.0050	3,694.4400	3.6944	(7.754)	0	0	0
2017/03/02	2040	03/08/2017	9.63	Put	Bond Future	3,914.0700	3.9141	3,608.0900	3.6081	(7.817)	0	0	0
2017/03/02	2040	03/08/2017	9.62	Put	Bond Future	3,959.2200	3.9592	3,650.9500	3.6510	(7.786)	0	0	0
2017/03/02	2040	03/08/2017	9.61	Call	Bond Future	3,254.5500	3.2545	3,540.9300	3.5409	8.799	0	0	0
2017/03/02	2040	03/08/2017	9.62	Call	Bond Future	3,295.9900	3.2960	3,584.6600	3.5847	8.758	0	0	0
2017/03/02	2040	03/08/2017	9.63	Call	Bond Future	3,337.9400	3.3379	3,628.9000	3.6289	8.717	0	0	0
2017/03/02	2040	02/11/2017			Bond Future	9.7394	95.7198	9.6686	96.3274	(0.727)	0.0000	0.0000	0
2017/03/02	2040	02/11/2017	9.66	Call	Bond Future	4,270.3200	4.2703	4,571.4000	4.5714	7.051	0	0	0
2017/03/02	2040	02/11/2017	9.65	Put	Bond Future	4,997.6100	4.9976	4,689.2500	4.6893	(6.170)	0	0	0
2017/03/02	2040	02/11/2017	9.67	Put	Bond Future	4,906.4700	4.9065	4,601.7300	4.6017	(6.211)	0	0	0
2017/03/02	2040	02/11/2017	9.66	Put	Bond Future	4,952.0300	4.9520	4,645.4900	4.6455	(6.190)	0	0	0
2017/03/02	2040	02/11/2017	9.67	Call	Bond Future	4,311.1000	4.3111	4,613.9800	4.6140	7.026	0	0	0
2017/03/02	2040	02/11/2017	9.65	Call	Bond Future	4,229.4300	4.2294	4,528.6900	4.5287	7.076	0	0	0
2017/03/02	2044	04/05/2017			Bond Future	9.6875	93.4375	9.6155	94.0732	(0.743)	0.0000	0.0000	22,971
2017/03/02	2044	04/05/2017	9.67	Call	Bond Future	2,253.1500	2.2531	2,567.7200	2.5677	13.961	0	0	0
2017/03/02	2044	04/05/2017	9.66	Put	Bond Future	2,452.0300	2.4520	2,127.0900	2.1271	(13.252)	0	0	0
2017/03/02	2044	04/05/2017	9.68	Put	Bond Future	2,362.9200	2.3629	2,045.6200	2.0456	(13.428)	0	0	0
2017/03/02	2044	04/05/2017	9.67	Put	Bond Future	2,407.1000	2.4071	2,085.9800	2.0860	(13.341)	0	0	0
2017/03/02	2044	04/05/2017	9.68	Call	Bond Future	2,296.9500	2.2969	2,615.3400	2.6153	13.861	0	0	0
2017/03/02	2044	04/05/2017	9.66	Call	Bond Future	2,209.9700	2.2100	2,520.7200	2.5207	14.061	0	0	0
2017/03/02	2044	03/08/2017			Bond Future	9.7399	90.8423	9.6658	91.4899	(0.761)	0.0000	0.0000	0
2017/03/02	2044	03/08/2017	9.62	Put	Bond Future	4,186.6300	4.1866	3,843.4000	3.8434	(8.198)	0	0	0
2017/03/02	2044	03/08/2017	9.64	Put	Bond Future	4,090.0800	4.0901	3,751.8500	3.7519	(8.270)	0	0	0
2017/03/02	2044	03/08/2017	9.63	Put	Bond Future	4,138.1500	4.1381	3,797.4200	3.7974	(8.234)	0	0	0
2017/03/02	2044	03/08/2017	9.64	Call	Bond Future	3,215.5200	3.2155	3,524.8600	3.5249	9.620	0	0	0
2017/03/02	2044	03/08/2017	9.62	Call	Bond Future	3,135.1700	3.1352	3,439.5100	3.4395	9.707	0	0	0
2017/03/02	2044	03/08/2017	9.63	Call	Bond Future	3,175.2100	3.1752	3,482.0500	3.4820	9.664	0	0	0
2017/03/02	2044	02/11/2017	9.68	Call	Bond Future	4,260.3300	4.2603	4,584.6600	4.5847	7.613	0	0	0
2017/03/02	2044	02/11/2017			Bond Future	9.7820	92.6394	9.7060	93.2987	(0.778)	0.0000	0.0000	0
2017/03/02	2044	02/11/2017	9.66	Call	Bond Future	4,178.8200	4.1788	4,499.2300	4.4992	7.667	0	0	0
2017/03/02	2044	02/11/2017	9.67	Call	Bond Future	4,219.6300	4.2196	4,542.0000	4.5420	7.640	0	0	0
2017/03/02	2044	02/11/2017	9.66	Put	Bond Future	5,240.5900	5.2406	4,901.6300	4.9016	(6.468)	0	0	0
2017/03/02	2044	02/11/2017	9.68	Put	Bond Future	5,146.6200	5.1466	4,811.5800	4.8116	(6.510)	0	0	0
2017/03/02	2044	02/11/2017	9.67	Put	Bond Future	5,193.5900	5.1936	4,856.5900	4.8566	(6.489)	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
2017/03/02	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2046	04/05/2017			Bond Future	131.9325	131.9325	132.2069	132.2069	0.208	0.0000	0.0000	19,673
2017/03/02	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2046	04/05/2017	138.32	Put	Bond Future	6,387.5300	6.3875	6,113.0700	6.1131	(4.297)	0	0	0
2017/03/02	2046	04/05/2017	138.34	Put	Bond Future	6,407.5300	6.4075	6,133.0700	6.1331	(4.283)	0	0	0
2017/03/02	2046	04/05/2017	138.33	Put	Bond Future	6,397.5300	6.3975	6,123.0700	6.1231	(4.290)	0	0	0
2017/03/02	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2046	03/08/2017	141.17	Put	Bond Future	6,686.8000	6.6868	6,408.0400	6.4080	(4.169)	0	0	0
2017/03/02	2046	03/08/2017			Bond Future	134.4832	134.4832	134.7620	134.7620	0.207	0.0000	0.0000	0
2017/03/02	2046	03/08/2017	141.19	Put	Bond Future	6,706.8000	6.7068	6,428.0400	6.4280	(4.156)	0	0	0
2017/03/02	2046	03/08/2017	141.18	Put	Bond Future	6,696.8000	6.6968	6,418.0400	6.4180	(4.163)	0	0	0
2017/03/02	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2046	02/11/2017			Bond Future	135.5670	135.5670	135.8506	135.8506	0.209	0.0000	0.0000	0
2017/03/02	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2046	02/11/2017	136.30	Put	Bond Future	732.9600	0.7330	449.4500	0.4495	(38.680)	0	0	0
2017/03/02	2046	02/11/2017	136.32	Put	Bond Future	752.9600	0.7530	469.4500	0.4695	(37.653)	0	0	0
2017/03/02	2046	02/11/2017	136.31	Put	Bond Future	742.9600	0.7430	459.4500	0.4595	(38.160)	0	0	0
2017/03/02	2050	04/05/2017			Bond Future	143.7752	143.7752	143.4381	143.4381	(0.234)	0.0000	0.0000	24,054
2017/03/02	2050	04/05/2017	147.83	Put	Bond Future	4,054.8400	4.0548	4,391.8600	4.3919	8.312	0	0	0
2017/03/02	2050	04/05/2017	147.85	Put	Bond Future	4,074.8400	4.0748	4,411.8600	4.4119	8.271	0	0	0
2017/03/02	2050	04/05/2017	147.84	Put	Bond Future	4,064.8400	4.0648	4,401.8600	4.4019	8.291	0	0	0
2017/03/02	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2050	03/08/2017			Bond Future	144.8760	144.8760	144.5312	144.5312	(0.238)	0.0000	0.0000	0
2017/03/02	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2050	03/08/2017	149.22	Put	Bond Future	4,344.0100	4.3440	4,688.7900	4.6888	7.937	0	0	0
2017/03/02	2050	03/08/2017	149.24	Put	Bond Future	4,364.0100	4.3640	4,708.7900	4.7088	7.901	0	0	0
2017/03/02	2050	03/08/2017	149.23	Put	Bond Future	4,354.0100	4.3540	4,698.7900	4.6988	7.919	0	0	0
2017/03/02	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	2050	02/11/2017			Bond Future	147.7722	147.7722	147.4197	147.4197	(0.238)	0.0000	0.0000	0
2017/03/02	2050	02/11/2017	144.67	Call	Bond Future	3,102.1500	3.1021	2,749.7400	2.7497	(11.360)	0	0	0
2017/03/02	2050	02/11/2017	144.65	Call	Bond Future	3,122.1500	3.1221	2,769.7400	2.7697	(11.287)	0	0	0
2017/03/02	2050	02/11/2017	144.66	Call	Bond Future	3,112.1500	3.1121	2,759.7400	2.7597	(11.324)	0	0	0
2017/03/02	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	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
2017/03/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	AL37	04/05/2017			Index Future	527.5480	527.5480	529.0830	529.0830	0.291	0.0000	0.0000	1
2017/03/02	AL37	03/08/2017			Index Future	537.6380	537.6380	539.2010	539.2010	0.291	0.0000	0.0000	0
2017/03/02	AL37	02/11/2017			Index Future	548.2700	548.2700	549.8570	549.8570	0.289	0.0000	0.0000	0
2017/03/02	AL7T	04/05/2017			Index Future	607.5450	607.5450	610.1810	610.1810	0.434	0.0000	0.0000	0
2017/03/02	AL7T	03/08/2017			Index Future	619.1660	619.1660	621.8500	621.8500	0.433	0.0000	0.0000	0
2017/03/02	AL7T	02/11/2017			Index Future	631.4100	631.4100	634.1400	634.1400	0.432	0.0000	0.0000	0
2017/03/02	ALBI	04/05/2017			Index Future	551.2420	551.2420	553.9980	553.9980	0.500	0.0000	0.0000	598
2017/03/02	ALBI	03/08/2017			Index Future	561.7850	561.7850	564.5920	564.5920	0.500	0.0000	0.0000	0
2017/03/02	ALBI	02/11/2017			Index Future	572.8940	572.8940	575.7510	575.7510	0.499	0.0000	0.0000	0
2017/03/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	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
2017/03/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/02	EL28	04/05/2017			Bond Future	129.8503	129.8503	129.8497	129.8497	0.000	0.0000	0.0000	0
2017/03/02	EL28	04/05/2017	137.90	Put	Bond Future	8,049.7100	8.0497	8,050.3300	8.0503	0.008	0	0	0
2017/03/02	EL28	04/05/2017	137.92	Put	Bond Future	8,069.7100	8.0697	8,070.3300	8.0703	0.008	0	0	0
2017/03/02	EL28	04/05/2017	137.91	Put	Bond Future	8,059.7100	8.0597	8,060.3300	8.0603	0.008	0	0	0
2017/03/02	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	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
2017/03/02	EL28	03/08/2017			Bond Future	132.3607	132.3607	132.3591	132.3591	(0.001)	0.0000	0.0000	0
2017/03/02	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	EL28	03/08/2017	135.16	Put	Bond Future	2,799.2800	2.7993	2,800.8600	2.8009	0.056	0	0	0
2017/03/02	EL28	03/08/2017	135.18	Put	Bond Future	2,819.2800	2.8193	2,820.8600	2.8209	0.056	0	0	0
2017/03/02	EL28	03/08/2017	135.17	Put	Bond Future	2,809.2800	2.8093	2,810.8600	2.8109	0.056	0	0	0
2017/03/02	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	EL28	02/11/2017			Bond Future	133.2395	133.2395	133.2370	133.2370	(0.002)	0.0000	0.0000	0
2017/03/02	EL28	02/11/2017	133.87	Put	Bond Future	630.4800	0.6305	633.0200	0.6330	0.403	0	0	0
2017/03/02	EL28	02/11/2017	133.89	Put	Bond Future	650.4800	0.6505	653.0200	0.6530	0.390	0	0	0
2017/03/02	EL28	02/11/2017	133.88	Put	Bond Future	640.4800	0.6405	643.0200	0.6430	0.397	0	0	0
2017/03/02	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	ES33	04/05/2017			Bond Future	10.5679	77.4602	10.4954	77.9195	(0.686)	0.0000	0.0000	9,466
2017/03/02	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	346.1400	0.3461	100.000	0	0	0
2017/03/02	ES33	04/05/2017	10.54	Put	Bond Future	176.4700	0.1765	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	ES33	04/05/2017	10.56	Put	Bond Future	50.0400	0.0500	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	ES33	04/05/2017	10.55	Put	Bond Future	113.2200	0.1132	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	409.3200	0.4093	100.000	0	0	0
2017/03/02	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	282.8900	0.2829	100.000	0	0	0
2017/03/02	ES33	03/08/2017			Bond Future	10.6505	78.9417	10.5756	79.4096	(0.703)	0.0000	0.0000	0
2017/03/02	ES33	03/08/2017	10.53	Put	Bond Future	755.2400	0.7552	287.3200	0.2873	(61.956)	0	0	0
2017/03/02	ES33	03/08/2017	10.55	Put	Bond Future	629.1400	0.6291	161.2200	0.1612	(74.375)	0	0	0
2017/03/02	ES33	03/08/2017	10.54	Put	Bond Future	692.1500	0.6922	224.2300	0.2242	(67.604)	0	0	0
2017/03/02	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	ES33	02/11/2017	10.66	Put	Bond Future	437.5200	0.4375	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	ES33	02/11/2017			Bond Future	10.7310	76.7100	10.6537	77.1863	(0.720)	0.0000	0.0000	0
2017/03/02	ES33	02/11/2017	10.68	Put	Bond Future	313.8800	0.3139	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	ES33	02/11/2017	10.67	Put	Bond Future	375.6600	0.3757	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	38.7700	0.0388	100.000	0	0	0
2017/03/02	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	100.6300	0.1006	100.000	0	0	0
2017/03/02	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	162.4100	0.1624	100.000	0	0	0
2017/03/02	ES42	04/05/2017			Bond Future	10.7146	81.1755	10.6420	81.7022	(0.677)	0.0000	0.0000	8,777
2017/03/02	ES42	03/08/2017			Bond Future	10.7957	82.7281	10.7208	83.2646	(0.694)	0.0000	0.0000	0
2017/03/02	ES42	02/11/2017			Bond Future	10.8739	80.1024	10.7966	80.6485	(0.710)	0.0000	0.0000	0
2017/03/02	GOVI	04/05/2017			GOVI	549.0260	549.0260	551.7890	551.7890	0.503	0.0000	0.0000	395
2017/03/02	GOVI	04/05/2017	262.19	Call	GOVI	2,868,360.0000	286.8360	2,895,990.0000	289.5990	0.963	0	0	0
2017/03/02	GOVI	04/05/2017	262.20	Call	GOVI	2,868,260.0000	286.8260	2,895,890.0000	289.5890	0.963	0	0	0
2017/03/02	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	GOVI	04/05/2017	262.18	Call	GOVI	2,868,460.0000	286.8460	2,896,090.0000	289.6090	0.963	0	0	0
2017/03/02	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	GOVI	03/08/2017			GOVI	559.5270	559.5270	562.3410	562.3410	0.503	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/02	GOVI	03/08/2017	561.11	Put	GOVI	15,830.0000	1.5830	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	GOVI	03/08/2017	561.09	Put	GOVI	15,630.0000	1.5630	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	GOVI	03/08/2017	561.10	Put	GOVI	15,730.0000	1.5730	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	12,510.0000	1.2510	100.000	0	0	0
2017/03/02	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	12,410.0000	1.2410	100.000	0	0	0
2017/03/02	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	12,310.0000	1.2310	100.000	0	0	0
2017/03/02	GOVI	02/11/2017	572.44	Put	GOVI	18,480.0000	1.8480	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	GOVI	02/11/2017			GOVI	570.5920	570.5920	573.4550	573.4550	0.502	0.0000	0.0000	0
2017/03/02	GOVI	02/11/2017	572.46	Put	GOVI	18,680.0000	1.8680	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	GOVI	02/11/2017	572.45	Put	GOVI	18,580.0000	1.8580	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	10,150.0000	1.0150	100.000	0	0	0
2017/03/02	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	10,050.0000	1.0050	100.000	0	0	0
2017/03/02	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	9,950.0000	0.9950	100.000	0	0	0
2017/03/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/02	IGOV	04/05/2017			Index Future	252.7910	252.7910	252.7420	252.7420	(0.019)	0.0000	0.0000	922
2017/03/02	IGOV	03/08/2017			Index Future	257.6790	257.6790	257.6270	257.6270	(0.020)	0.0000	0.0000	412
2017/03/02	IGOV	02/11/2017			Index Future	262.8290	262.8290	262.7750	262.7750	(0.021)	0.0000	0.0000	0
2017/03/02	ILBI	04/05/2017			Index Future	684.6740	684.6740	684.5340	684.5340	(0.020)	0.0000	0.0000	0
2017/03/02	ILBI	03/08/2017			Index Future	697.6760	697.6760	697.5350	697.5350	(0.020)	0.0000	0.0000	0
2017/03/02	ILBI	02/11/2017			Index Future	711.7120	711.7120	711.5650	711.5650	(0.021)	0.0000	0.0000	0
2017/03/02	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2017/03/02	IS01	15/06/2017			Interest Rate Swap	99.6068	99.6068	99.6061	99.6061	(0.001)	0.0000	0.0000	0
2017/03/02	IS01	21/09/2017			Interest Rate Swap	99.6130	99.6130	99.6116	99.6116	(0.001)	0.0000	0.0000	0
2017/03/02	IS01	21/12/2017			Interest Rate Swap	99.8412	99.8412	99.8405	99.8405	(0.001)	0.0000	0.0000	0
2017/03/02	IS01	15/03/2018			Interest Rate Swap	99.8448	99.8448	99.8428	99.8428	(0.002)	0.0000	0.0000	0
2017/03/02	IS02	18/12/2017			Interest Rate Swap	99.8692	99.8692	99.8686	99.8686	(0.001)	0.0000	0.0000	0
2017/03/02	IS02	16/03/2018			Interest Rate Swap	99.1296	99.1296	99.1276	99.1276	(0.002)	0.0000	0.0000	0
2017/03/02	IS02	15/06/2018			Interest Rate Swap	98.7527	98.7527	98.7522	98.7522	(0.001)	0.0000	0.0000	0
2017/03/02	IS02	21/09/2018			Interest Rate Swap	98.7753	98.7753	98.7777	98.7777	0.002	0.0000	0.0000	0
2017/03/02	IS02	21/12/2018			Interest Rate Swap	99.2400	99.2400	99.2400	99.2400	0.000	0.0000	0.0000	0
2017/03/02	IS02	15/03/2019			Interest Rate Swap	99.7017	99.7017	99.7096	99.7096	0.008	0.0000	0.0000	0
2017/03/02	IS05	17/12/2020			Interest Rate Swap	97.4003	97.4003	97.3610	97.3610	(0.040)	0.0000	0.0000	0
2017/03/02	IS05	16/03/2021			Interest Rate Swap	96.7250	96.7250	96.6814	96.6814	(0.045)	0.0000	0.0000	0
2017/03/02	IS05	15/06/2021			Interest Rate Swap	96.0213	96.0213	95.9725	95.9725	(0.051)	0.0000	0.0000	0
2017/03/02	IS05	21/09/2021			Interest Rate Swap	96.2985	96.2985	96.2446	96.2446	(0.056)	0.0000	0.0000	0
2017/03/02	IS05	21/12/2021			Interest Rate Swap	98.5528	98.5528	98.4956	98.4956	(0.058)	0.0000	0.0000	50
2017/03/02	IS05	15/03/2022			Interest Rate Swap	98.7524	98.7524	98.6937	98.6937	(0.059)	0.0000	0.0000	0
2017/03/02	IS10	17/12/2025			Interest Rate Swap	97.3632	97.3632	97.2982	97.2982	(0.067)	0.0000	0.0000	0
2017/03/02	IS10	16/03/2026			Interest Rate Swap	94.4419	94.4419	94.3747	94.3747	(0.071)	0.0000	0.0000	0
2017/03/02	IS10	15/06/2026			Interest Rate Swap	93.2343	93.2343	93.1624	93.1624	(0.077)	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
2017/03/02	IS10	21/09/2026			Interest Rate Swap	95.3799	95.3799	95.3025	95.3025	(0.081)	0.0000	0.0000	0
2017/03/02	IS10	21/12/2026			Interest Rate Swap	99.1014	99.1014	99.0200	99.0200	(0.082)	0.0000	0.0000	0
2017/03/02	IS10	15/03/2027			Interest Rate Swap	97.7099	97.7099	97.6237	97.6237	(0.088)	0.0000	0.0000	0
2017/03/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/02	JBAF	15/03/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	1,000
2017/03/02	JBAF	19/04/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/02	JBAF	17/05/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/02	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/02	JBAF	19/07/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/02	JBAF	16/08/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/02	JBAF	20/09/2017			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/02	JBAF	20/12/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/02	JBAF	20/03/2018			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/02	JBAF	20/06/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/02	JBAF	19/09/2018			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/03/02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/02	JBAF	19/12/2018			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/03/02	R023	04/05/2017	8.61	Call	Bond Future	1,613.6900	1.6137	1,834.8700	1.8349	13.706	0	0	0
2017/03/02	R023	04/05/2017			Bond Future	8.3639	98.6755	8.2910	99.0008	(0.872)	0.0000	0.0000	19,183
2017/03/02	R023	04/05/2017	8.59	Call	Bond Future	1,554.4000	1.5544	1,771.4000	1.7714	13.960	0	0	0
2017/03/02	R023	04/05/2017	8.60	Call	Bond Future	1,583.9100	1.5839	1,803.0100	1.8030	13.833	0	0	0
2017/03/02	R023	04/05/2017	8.59	Put	Bond Future	553.9700	0.5540	445.6600	0.4457	(19.552)	0	0	0
2017/03/02	R023	04/05/2017	8.61	Put	Bond Future	525.3800	0.5254	421.2500	0.4213	(19.820)	0	0	0
2017/03/02	R023	04/05/2017	8.60	Put	Bond Future	539.5300	0.5395	433.3200	0.4333	(19.686)	0	0	0
2017/03/02	R023	03/08/2017	8.60	Put	Bond Future	1,087.4400	1.0874	956.1400	0.9561	(12.074)	0	0	0
2017/03/02	R023	03/08/2017			Bond Future	8.3947	100.5629	8.3177	100.8941	(0.916)	0.0000	0.0000	0
2017/03/02	R023	03/08/2017	8.59	Put	Bond Future	1,104.1200	1.1041	971.3800	0.9714	(12.022)	0	0	0
2017/03/02	R023	03/08/2017	8.60	Call	Bond Future	1,965.0300	1.9650	2,164.9100	2.1649	10.172	0	0	0
2017/03/02	R023	03/08/2017	8.58	Call	Bond Future	1,913.7900	1.9138	2,110.7800	2.1108	10.293	0	0	0
2017/03/02	R023	03/08/2017	8.59	Call	Bond Future	1,939.2000	1.9392	2,137.6400	2.1376	10.233	0	0	0
2017/03/02	R023	03/08/2017	8.58	Put	Bond Future	1,121.2500	1.1213	987.0600	0.9871	(11.968)	0	0	0
2017/03/02	R023	02/11/2017	8.56	Call	Bond Future	1,969.1400	1.9691	2,161.0300	2.1610	9.745	0	0	0
2017/03/02	R023	02/11/2017			Bond Future	8.4187	98.6197	8.3376	98.9563	(0.963)	0.0000	0.0000	0
2017/03/02	R023	02/11/2017	8.58	Call	Bond Future	2,016.6700	2.0167	2,211.1400	2.2111	9.643	0	0	0
2017/03/02	R023	02/11/2017	8.57	Call	Bond Future	1,992.6700	1.9927	2,185.8600	2.1859	9.695	0	0	0
2017/03/02	R023	02/11/2017	8.56	Put	Bond Future	1,385.9200	1.3859	1,241.1700	1.2412	(10.444)	0	0	0
2017/03/02	R023	02/11/2017	8.58	Put	Bond Future	1,351.2600	1.3513	1,209.0900	1.2091	(10.521)	0	0	0
2017/03/02	R023	02/11/2017	8.57	Put	Bond Future	1,368.3500	1.3684	1,224.9000	1.2249	(10.483)	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
2017/03/02	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R035	04/05/2017			Bond Future	9.5304	96.0968	9.4686	96.6016	(0.648)	0.0000	0.0000	8,137
2017/03/02	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R035	04/05/2017	9.55	Call	Bond Future	159.0800	0.1591	663.8600	0.6639	317.312	0	0	0
2017/03/02	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	501.3700	0.5014	100.000	0	0	0
2017/03/02	R035	04/05/2017	9.54	Call	Bond Future	77.8900	0.0779	582.6700	0.5827	648.068	0	0	0
2017/03/02	R035	04/05/2017	9.53	Put	Bond Future	3.4100	0.0034	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	R035	03/08/2017			Bond Future	9.5800	97.9349	9.5163	98.4489	(0.665)	0.0000	0.0000	0
2017/03/02	R035	03/08/2017	9.52	Put	Bond Future	484.3900	0.4844	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	R035	03/08/2017	9.50	Put	Bond Future	646.6600	0.6467	132.6100	0.1326	(79.493)	0	0	0
2017/03/02	R035	03/08/2017	9.51	Put	Bond Future	565.4700	0.5655	51.4200	0.0514	(90.907)	0	0	0
2017/03/02	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	29.6600	0.0297	100.000	0	0	0
2017/03/02	R035	02/11/2017			Bond Future	9.6265	95.3690	9.5610	95.8921	(0.681)	0.0000	0.0000	0
2017/03/02	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	311.8000	0.3118	100.000	0	0	0
2017/03/02	R035	02/11/2017	9.59	Put	Bond Future	291.1700	0.2912	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	R035	02/11/2017	9.61	Put	Bond Future	131.5900	0.1316	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	R035	02/11/2017	9.60	Put	Bond Future	211.3300	0.2113	0.0000	0.0000	(100.000)	0	0	0
2017/03/02	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	391.5400	0.3915	100.000	0	0	0
2017/03/02	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	231.9600	0.2320	100.000	0	0	0
2017/03/02	R186	04/05/2017			Bond Future	8.8491	114.5332	8.7766	115.0302	(0.819)	0.0000	0.0000	110,777
2017/03/02	R186	04/05/2017	8.89	Put	Bond Future	1,445.4400	1.4454	1,214.4100	1.2144	(15.983)	0	0	0
2017/03/02	R186	04/05/2017	8.94	Put	Bond Future	1,294.1800	1.2942	1,079.9600	1.0800	(16.553)	0	0	500
2017/03/02	R186	04/05/2017	9.20	Call	Bond Future	3,053.3200	3.0533	3,415.1200	3.4151	11.849	0	0	0
2017/03/02	R186	04/05/2017	8.91	Put	Bond Future	1,383.4800	1.3835	1,159.2200	1.1592	(16.210)	0	0	0
2017/03/02	R186	04/05/2017	8.70	Put	Bond Future	2,135.9900	2.1360	1,839.7900	1.8398	(13.867)	0	0	0
2017/03/02	R186	04/05/2017	8.90	Put	Bond Future	1,414.2200	1.4142	1,186.5800	1.1866	(16.097)	0	0	0
2017/03/02	R186	04/05/2017	8.44	Put	Bond Future	3,380.2200	3.3802	3,002.1100	3.0021	(11.186)	0	0	0
2017/03/02	R186	04/05/2017	8.91	Call	Bond Future	1,798.6600	1.7987	2,071.3900	2.0714	15.163	0	0	0
2017/03/02	R186	04/05/2017	8.98	Call	Bond Future	2,071.5200	2.0715	2,367.4500	2.3675	14.286	0	0	0
2017/03/02	R186	04/05/2017	9.20	Put	Bond Future	689.8500	0.6898	554.6600	0.5547	(19.597)	0	0	5,709
2017/03/02	R186	04/05/2017	8.70	Call	Bond Future	1,110.8500	1.1108	1,311.6400	1.3116	18.075	0	0	500
2017/03/02	R186	04/05/2017	8.89	Call	Bond Future	1,724.5300	1.7245	1,990.4900	1.9905	15.422	0	0	0
2017/03/02	R186	04/05/2017	8.94	Call	Bond Future	1,913.0800	1.9131	2,195.8500	2.1959	14.781	0	0	0
2017/03/02	R186	04/05/2017	8.98	Put	Bond Future	1,181.7800	1.1818	980.7200	0.9807	(17.013)	0	0	0
2017/03/02	R186	04/05/2017	8.90	Call	Bond Future	1,761.3800	1.7614	2,030.7300	2.0307	15.292	0	0	0
2017/03/02	R186	04/05/2017	8.44	Call	Bond Future	536.6700	0.5367	655.5500	0.6556	22.151	0	0	500
2017/03/02	R186	03/08/2017	8.93	Put	Bond Future	2,369.5200	2.3695	2,130.0000	2.1300	(10.108)	0	0	0
2017/03/02	R186	03/08/2017	9.35	Call	Bond Future	4,301.4700	4.3015	4,651.4600	4.6515	8.137	0	0	0
2017/03/02	R186	03/08/2017			Bond Future	8.8941	111.4209	8.8186	111.9270	(0.849)	0.0000	0.0000	0
2017/03/02	R186	03/08/2017	8.85	Put	Bond Future	2,630.0500	2.6300	2,373.2200	2.3732	(9.765)	0	0	750
2017/03/02	R186	03/08/2017	8.92	Put	Bond Future	2,401.0000	2.4010	2,159.3300	2.1593	(10.065)	0	0	0
2017/03/02	R186	03/08/2017	9.50	Call	Bond Future	4,993.4500	4.9935	5,368.7300	5.3687	7.515	0	0	0
2017/03/02	R186	03/08/2017	8.93	Call	Bond Future	2,609.2400	2.6092	2,875.8300	2.8758	10.217	0	0	0
2017/03/02	R186	03/08/2017	8.91	Call	Bond Future	2,539.0700	2.5391	2,801.3500	2.8013	10.330	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
2017/03/02	R186	03/08/2017	9.35	Put	Bond Future	1,309.1000	1.3091	1,152.9800	1.1530	(11.926)	0	0	750
2017/03/02	R186	03/08/2017	8.85	Call	Bond Future	2,334.7500	2.3347	2,584.0300	2.5840	10.677	0	0	0
2017/03/02	R186	03/08/2017	8.92	Call	Bond Future	2,574.0300	2.5740	2,838.4700	2.8385	10.273	0	0	0
2017/03/02	R186	03/08/2017	9.50	Put	Bond Future	1,040.4200	1.0404	909.5900	0.9096	(12.575)	0	0	6,500
2017/03/02	R186	03/08/2017	8.91	Put	Bond Future	2,432.7800	2.4328	2,188.9500	2.1890	(10.023)	0	0	0
2017/03/02	R186	02/11/2017	8.88	Call	Bond Future	2,933.2500	2.9332	3,189.5700	3.1896	8.738	0	0	0
2017/03/02	R186	02/11/2017	8.89	Put	Bond Future	3,225.6300	3.2256	2,968.8400	2.9688	(7.961)	0	0	0
2017/03/02	R186	02/11/2017			Bond Future	8.9297	113.6248	8.8512	114.1396	(0.879)	0.0000	0.0000	0
2017/03/02	R186	02/11/2017	8.89	Call	Bond Future	2,965.6900	2.9657	3,223.7400	3.2237	8.701	0	0	0
2017/03/02	R186	02/11/2017	8.90	Call	Bond Future	2,998.3200	2.9983	3,258.1000	3.2581	8.664	0	0	0
2017/03/02	R186	02/11/2017	8.88	Put	Bond Future	3,258.8400	3.2588	3,000.3200	3.0003	(7.933)	0	0	0
2017/03/02	R186	02/11/2017	8.90	Put	Bond Future	3,192.6600	3.1927	2,937.6000	2.9376	(7.989)	0	0	0
2017/03/02	R197	04/05/2017	308.58	Put	Bond Future	7,027.5400	7.0275	6,861.7000	6.8617	(2.360)	0	0	0
2017/03/02	R197	04/05/2017			Bond Future	301.5525	301.5525	301.7183	301.7183	0.055	0.0000	0.0000	1,063
2017/03/02	R197	04/05/2017	308.60	Put	Bond Future	7,047.5400	7.0475	6,881.7000	6.8817	(2.353)	0	0	0
2017/03/02	R197	04/05/2017	308.59	Put	Bond Future	7,037.5400	7.0375	6,871.7000	6.8717	(2.357)	0	0	0
2017/03/02	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R197	03/08/2017			Bond Future	300.4296	300.4296	300.5964	300.5964	0.056	0.0000	0.0000	0
2017/03/02	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R197	03/08/2017	308.05	Put	Bond Future	7,620.4100	7.6204	7,453.5700	7.4536	(2.189)	0	0	0
2017/03/02	R197	03/08/2017	308.07	Put	Bond Future	7,640.4100	7.6404	7,473.5700	7.4736	(2.184)	0	0	0
2017/03/02	R197	03/08/2017	308.06	Put	Bond Future	7,630.4100	7.6304	7,463.5700	7.4636	(2.187)	0	0	0
2017/03/02	R197	02/11/2017	305.16	Call	Bond Future	1,275.5900	1.2756	1,443.5900	1.4436	13.170	0	0	0
2017/03/02	R197	02/11/2017			Bond Future	306.4356	306.4356	306.6036	306.6036	0.055	0.0000	0.0000	0
2017/03/02	R197	02/11/2017	305.17	Call	Bond Future	1,265.5900	1.2656	1,433.5900	1.4336	13.274	0	0	0
2017/03/02	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R197	02/11/2017	305.15	Call	Bond Future	1,285.5900	1.2856	1,453.5900	1.4536	13.068	0	0	0
2017/03/02	R202	04/05/2017	256.73	Put	Bond Future	8,483.3800	8.4834	8,488.7900	8.4888	0.064	0	0	0
2017/03/02	R202	04/05/2017			Bond Future	248.2466	248.2466	248.2412	248.2412	(0.002)	0.0000	0.0000	33,757
2017/03/02	R202	04/05/2017	256.72	Put	Bond Future	8,473.3800	8.4734	8,478.7900	8.4788	0.064	0	0	0
2017/03/02	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R202	04/05/2017	256.71	Put	Bond Future	8,463.3800	8.4634	8,468.7900	8.4688	0.064	0	0	0
2017/03/02	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R202	03/08/2017			Bond Future	249.3529	249.3529	249.3459	249.3459	(0.003)	0.0000	0.0000	0
2017/03/02	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R202	03/08/2017	258.35	Put	Bond Future	8,997.1200	8.9971	9,004.1000	9.0041	0.078	0	0	0
2017/03/02	R202	03/08/2017	258.37	Put	Bond Future	9,017.1200	9.0171	9,024.1000	9.0241	0.077	0	0	0
2017/03/02	R202	03/08/2017	258.36	Put	Bond Future	9,007.1200	9.0071	9,014.1000	9.0141	0.077	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
2017/03/02	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R202	02/11/2017			Bond Future	254.3376	254.3376	254.3287	254.3287	(0.003)	0.0000	0.0000	0
2017/03/02	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R202	02/11/2017	253.89	Call	Bond Future	447.5900	0.4476	438.7100	0.4387	(1.984)	0	0	0
2017/03/02	R202	02/11/2017	253.90	Call	Bond Future	437.5900	0.4376	428.7100	0.4287	(2.029)	0	0	0
2017/03/02	R202	02/11/2017	253.91	Call	Bond Future	427.5900	0.4276	418.7100	0.4187	(2.077)	0	0	0
2017/03/02	R203	04/05/2017	6.92	Put	Bond Future	101.9400	0.1019	88.6500	0.0887	(13.037)	0	0	0
2017/03/02	R203	04/05/2017	6.91	Call	Bond Future	13.5000	0.0135	17.2300	0.0172	27.630	0	0	0
2017/03/02	R203	04/05/2017			Bond Future	7.1719	101.5714	7.1224	101.5886	(0.690)	0.0000	0.0000	31,101
2017/03/02	R203	04/05/2017	6.92	Call	Bond Future	14.3700	0.0144	18.2800	0.0183	27.209	0	0	0
2017/03/02	R203	04/05/2017	6.93	Call	Bond Future	15.1600	0.0152	19.2200	0.0192	26.781	0	0	0
2017/03/02	R203	04/05/2017	6.91	Put	Bond Future	104.5400	0.1045	91.0700	0.0911	(12.885)	0	0	0
2017/03/02	R203	04/05/2017	6.93	Put	Bond Future	99.2500	0.0993	86.1100	0.0861	(13.239)	0	0	0
2017/03/02	R203	03/08/2017	4.89	Call	Bond Future	1.8300	0.0018	3.1800	0.0032	73.770	0	0	0
2017/03/02	R203	03/08/2017			Bond Future	5.8626	103.4984	5.7010	103.5156	(2.756)	0.0000	0.0000	0
2017/03/02	R203	03/08/2017	4.87	Call	Bond Future	1.7100	0.0017	2.9700	0.0030	73.684	0	0	0
2017/03/02	R203	03/08/2017	4.88	Call	Bond Future	1.7700	0.0018	3.0700	0.0031	73.446	0	0	0
2017/03/02	R203	03/08/2017	4.87	Put	Bond Future	107.2700	0.1073	91.3600	0.0914	(14.832)	0	0	0
2017/03/02	R203	03/08/2017	4.89	Put	Bond Future	105.2600	0.1053	89.4400	0.0894	(15.029)	0	0	0
2017/03/02	R203	03/08/2017	4.88	Put	Bond Future	106.2600	0.1063	90.3900	0.0904	(14.935)	0	0	0
2017/03/02	R204	04/05/2017	7.90	Put	Bond Future	51.9200	0.0519	34.6700	0.0347	(33.224)	0	0	0
2017/03/02	R204	04/05/2017			Bond Future	7.5541	103.7089	7.4818	103.8178	(0.957)	0.0000	0.0000	28,847
2017/03/02	R204	04/05/2017	7.92	Put	Bond Future	47.1000	0.0471	31.2000	0.0312	(33.758)	0	0	0
2017/03/02	R204	04/05/2017	7.91	Put	Bond Future	49.4600	0.0495	32.9000	0.0329	(33.482)	0	0	0
2017/03/02	R204	04/05/2017	7.90	Call	Bond Future	570.7200	0.5707	662.3600	0.6624	16.057	0	0	0
2017/03/02	R204	04/05/2017	7.91	Call	Bond Future	583.2100	0.5832	675.5400	0.6755	15.831	0	0	0
2017/03/02	R204	04/05/2017	7.92	Call	Bond Future	595.7900	0.5958	688.7800	0.6888	15.608	0	0	0
2017/03/02	R204	03/08/2017	7.77	Put	Bond Future	198.0800	0.1981	161.2400	0.1612	(18.599)	0	0	0
2017/03/02	R204	03/08/2017			Bond Future	7.5171	101.6521	7.4311	101.7627	(1.144)	0.0000	0.0000	0
2017/03/02	R204	03/08/2017	7.76	Put	Bond Future	202.3600	0.2024	164.9200	0.1649	(18.502)	0	0	0
2017/03/02	R204	03/08/2017	7.75	Call	Bond Future	505.4800	0.5055	578.0200	0.5780	14.351	0	0	0
2017/03/02	R204	03/08/2017	7.76	Call	Bond Future	513.9200	0.5139	587.0700	0.5871	14.234	0	0	0
2017/03/02	R204	03/08/2017	7.77	Call	Bond Future	522.4300	0.5224	596.1800	0.5962	14.117	0	0	0
2017/03/02	R204	03/08/2017	7.75	Put	Bond Future	206.7200	0.2067	168.6700	0.1687	(18.407)	0	0	0
2017/03/02	R204	02/11/2017	7.76	Put	Bond Future	132.7500	0.1328	102.4300	0.1024	(22.840)	0	0	0
2017/03/02	R204	02/11/2017			Bond Future	7.3963	103.6627	7.2914	103.7744	(1.419)	0.0000	0.0000	0
2017/03/02	R204	02/11/2017	7.75	Put	Bond Future	135.6100	0.1356	104.7600	0.1048	(22.749)	0	0	0
2017/03/02	R204	02/11/2017	7.76	Call	Bond Future	518.3100	0.5183	599.6500	0.5997	15.693	0	0	0
2017/03/02	R204	02/11/2017	7.74	Call	Bond Future	503.2300	0.5032	583.4800	0.5835	15.947	0	0	0
2017/03/02	R204	02/11/2017	7.75	Call	Bond Future	510.6000	0.5106	591.4100	0.5914	15.826	0	0	0
2017/03/02	R204	02/11/2017	7.74	Put	Bond Future	138.8200	0.1388	107.4100	0.1074	(22.626)	0	0	0
2017/03/02	R207	04/05/2017	8.21	Put	Bond Future	99.6400	0.0996	68.7600	0.0688	(30.992)	0	0	0
2017/03/02	R207	04/05/2017			Bond Future	7.8491	100.8414	7.7738	101.0193	(0.959)	0.0000	0.0000	74,970

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
2017/03/02	R207	04/05/2017	8.22	Call	Bond Future	965.9900	0.9660	1,114.0200	1.1140	15.324	0	0	0
2017/03/02	R207	04/05/2017	8.20	Call	Bond Future	927.8300	0.9278	1,073.6800	1.0737	15.719	0	0	0
2017/03/02	R207	04/05/2017	8.21	Call	Bond Future	946.9000	0.9469	1,093.8400	1.0938	15.518	0	0	0
2017/03/02	R207	04/05/2017	8.20	Put	Bond Future	103.9300	0.1039	71.9600	0.0720	(30.761)	0	0	0
2017/03/02	R207	04/05/2017	8.22	Put	Bond Future	95.3900	0.0954	65.6000	0.0656	(31.230)	0	0	0
2017/03/02	R207	03/08/2017	8.19	Call	Bond Future	1,009.9000	1.0099	1,135.6400	1.1356	12.451	0	0	51
2017/03/02	R207	03/08/2017			Bond Future	7.8645	99.1269	7.7809	99.3078	(1.064)	0.0000	0.0000	0
2017/03/02	R207	03/08/2017	8.39	Put	Bond Future	200.7300	0.2007	161.6100	0.1616	(19.489)	0	0	0
2017/03/02	R207	03/08/2017	8.19	Put	Bond Future	310.0900	0.3101	254.9500	0.2550	(17.782)	0	0	0
2017/03/02	R207	03/08/2017	8.41	Put	Bond Future	191.8500	0.1918	154.1400	0.1541	(19.656)	0	0	0
2017/03/02	R207	03/08/2017	8.40	Put	Bond Future	196.2500	0.1963	157.8400	0.1578	(19.572)	0	0	0
2017/03/02	R207	03/08/2017	8.41	Call	Bond Future	1,361.1600	1.3612	1,504.3300	1.5043	10.518	0	0	0
2017/03/02	R207	03/08/2017	8.39	Call	Bond Future	1,327.4800	1.3275	1,469.2400	1.4692	10.679	0	0	0
2017/03/02	R207	03/08/2017	8.40	Call	Bond Future	1,344.2800	1.3443	1,486.7500	1.4868	10.598	0	0	0
2017/03/02	R207	02/11/2017			Bond Future	7.8382	101.0876	7.7449	101.2710	(1.191)	0.0000	0.0000	0
2017/03/02	R207	02/11/2017	8.03	Put	Bond Future	456.6200	0.4566	385.7100	0.3857	(15.529)	0	0	0
2017/03/02	R207	02/11/2017	8.05	Put	Bond Future	442.1300	0.4421	372.9100	0.3729	(15.656)	0	0	0
2017/03/02	R207	02/11/2017	8.03	Call	Bond Future	832.1200	0.8321	944.5800	0.9446	13.515	0	0	0
2017/03/02	R207	02/11/2017	8.04	Put	Bond Future	449.3300	0.4493	379.2700	0.3793	(15.592)	0	0	0
2017/03/02	R207	02/11/2017	8.04	Call	Bond Future	844.3600	0.8444	957.6700	0.9577	13.420	0	0	0
2017/03/02	R207	02/11/2017	8.05	Call	Bond Future	856.6800	0.8567	970.8300	0.9708	13.325	0	0	0
2017/03/02	R208	04/05/2017	8.39	Call	Bond Future	1,404.9400	1.4049	1,596.0300	1.5960	13.601	0	0	0
2017/03/02	R208	04/05/2017			Bond Future	8.0030	96.5864	7.9292	96.8236	(0.923)	0.0000	0.0000	21,498
2017/03/02	R208	04/05/2017	8.37	Call	Bond Future	1,354.6800	1.3547	1,543.0300	1.5430	13.904	0	0	0
2017/03/02	R208	04/05/2017	8.38	Call	Bond Future	1,379.6700	1.3797	1,569.4100	1.5694	13.753	0	0	0
2017/03/02	R208	04/05/2017	8.37	Put	Bond Future	186.2000	0.1862	137.3700	0.1374	(26.224)	0	0	0
2017/03/02	R208	04/05/2017	8.39	Put	Bond Future	173.2800	0.1733	127.1900	0.1272	(26.599)	0	0	0
2017/03/02	R208	04/05/2017	8.38	Put	Bond Future	179.5900	0.1796	132.1500	0.1321	(26.416)	0	0	0
2017/03/02	R208	03/08/2017	8.32	Call	Bond Future	1,467.0100	1.4670	1,626.0700	1.6261	10.842	0	0	0
2017/03/02	R208	03/08/2017			Bond Future	8.0213	98.4339	7.9418	98.6752	(0.990)	0.0000	0.0000	0
2017/03/02	R208	03/08/2017	8.30	Call	Bond Future	1,427.5200	1.4275	1,584.3800	1.5844	10.988	0	0	0
2017/03/02	R208	03/08/2017	8.31	Call	Bond Future	1,447.0800	1.4471	1,605.0500	1.6050	10.916	0	0	0
2017/03/02	R208	03/08/2017	8.30	Put	Bond Future	586.6500	0.5866	502.1500	0.5022	(14.404)	0	0	0
2017/03/02	R208	03/08/2017	8.32	Put	Bond Future	566.1500	0.5662	483.8500	0.4838	(14.537)	0	0	0
2017/03/02	R208	03/08/2017	8.31	Put	Bond Future	576.2100	0.5762	492.8200	0.4928	(14.472)	0	0	0
2017/03/02	R208	02/11/2017	8.18	Put	Bond Future	778.4300	0.7784	677.6000	0.6776	(12.953)	0	0	0
2017/03/02	R208	02/11/2017			Bond Future	8.0218	96.9778	7.9362	97.2228	(1.068)	0.0000	0.0000	0
2017/03/02	R208	02/11/2017	8.20	Put	Bond Future	755.3500	0.7553	656.6800	0.6567	(13.063)	0	0	0
2017/03/02	R208	02/11/2017	8.19	Put	Bond Future	766.8200	0.7668	667.0800	0.6671	(13.007)	0	0	0
2017/03/02	R208	02/11/2017	8.18	Call	Bond Future	1,228.9200	1.2289	1,373.1300	1.3731	11.735	0	0	0
2017/03/02	R208	02/11/2017	8.19	Call	Bond Future	1,245.7100	1.2457	1,391.0100	1.3910	11.664	0	0	0
2017/03/02	R208	02/11/2017	8.20	Call	Bond Future	1,262.6200	1.2626	1,408.9900	1.4090	11.593	0	0	0
2017/03/02	R209	04/05/2017	9.48	Put	Bond Future	1,831.4000	1.8314	1,576.7100	1.5767	(13.907)	0	0	0
2017/03/02	R209	04/05/2017			Bond Future	9.5238	72.2059	9.4519	72.6954	(0.755)	0.0000	0.0000	63,089
2017/03/02	R209	04/05/2017	9.47	Put	Bond Future	1,867.7100	1.8677	1,609.8500	1.6099	(13.806)	0	0	0
2017/03/02	R209	04/05/2017	9.63	Call	Bond Future	2,064.1700	2.0642	2,345.6500	2.3456	13.636	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
2017/03/02	R209	04/05/2017	8.93	Call	Bond Future	355.1300	0.3551	435.4200	0.4354	22.609	0	0	1,130
2017/03/02	R209	04/05/2017	9.33	Put	Bond Future	2,428.7700	2.4288	2,126.8700	2.1269	(12.430)	0	0	1,130
2017/03/02	R209	04/05/2017	9.46	Call	Bond Future	1,470.7600	1.4708	1,699.2000	1.6992	15.532	0	0	0
2017/03/02	R209	04/05/2017	9.47	Call	Bond Future	1,502.1400	1.5021	1,733.7500	1.7338	15.419	0	0	0
2017/03/02	R209	04/05/2017	9.33	Call	Bond Future	1,098.0700	1.0981	1,285.6400	1.2856	17.082	0	0	0
2017/03/02	R209	04/05/2017	9.48	Call	Bond Future	1,534.0300	1.5340	1,768.8100	1.7688	15.305	0	0	0
2017/03/02	R209	04/05/2017	9.63	Put	Bond Future	1,350.1300	1.3501	1,142.1400	1.1421	(15.405)	0	0	1,130
2017/03/02	R209	04/05/2017	8.93	Put	Bond Future	4,552.7800	4.5528	4,143.6000	4.1436	(8.987)	0	0	0
2017/03/02	R209	04/05/2017	9.46	Put	Bond Future	1,904.6300	1.9046	1,643.6000	1.6436	(13.705)	0	0	0
2017/03/02	R209	03/08/2017			Bond Future	9.5696	73.5870	9.4957	74.0856	(0.772)	0.0000	0.0000	0
2017/03/02	R209	03/08/2017	9.44	Call	Bond Future	2,257.2300	2.2572	2,488.2500	2.4882	10.235	0	0	0
2017/03/02	R209	03/08/2017	9.43	Put	Bond Future	3,173.4000	3.1734	2,903.8400	2.9038	(8.494)	0	0	0
2017/03/02	R209	03/08/2017	9.45	Put	Bond Future	3,097.5700	3.0976	2,832.0500	2.8320	(8.572)	0	0	0
2017/03/02	R209	03/08/2017	9.44	Put	Bond Future	3,135.2200	3.1352	2,867.6800	2.8677	(8.533)	0	0	0
2017/03/02	R209	03/08/2017	9.45	Call	Bond Future	2,287.8900	2.2879	2,520.9300	2.5209	10.186	0	0	0
2017/03/02	R209	03/08/2017	9.43	Call	Bond Future	2,226.9900	2.2270	2,455.9900	2.4560	10.283	0	0	0
2017/03/02	R209	02/11/2017	9.52	Put	Bond Future	3,629.9500	3.6300	3,372.4600	3.3725	(7.093)	0	0	0
2017/03/02	R209	02/11/2017			Bond Future	9.6107	71.8916	9.5348	72.3992	(0.789)	0.0000	0.0000	0
2017/03/02	R209	02/11/2017	9.54	Put	Bond Future	3,560.0800	3.5601	3,305.8700	3.3059	(7.141)	0	0	0
2017/03/02	R209	02/11/2017	9.53	Put	Bond Future	3,594.7700	3.5948	3,338.9200	3.3389	(7.117)	0	0	0
2017/03/02	R209	02/11/2017	9.54	Call	Bond Future	3,087.3600	3.0874	3,340.7700	3.3408	8.208	0	0	0
2017/03/02	R209	02/11/2017	9.52	Call	Bond Future	3,022.6000	3.0226	3,272.7300	3.2727	8.275	0	0	0
2017/03/02	R209	02/11/2017	9.53	Call	Bond Future	3,054.7800	3.0548	3,306.5500	3.3065	8.242	0	0	0
2017/03/02	R210	04/05/2017			Bond Future	188.2946	188.2946	188.2902	188.2902	(0.002)	0.0000	0.0000	1,698
2017/03/02	R210	04/05/2017	192.31	Put	Bond Future	4,015.3700	4.0154	4,019.8300	4.0198	0.111	0	0	0
2017/03/02	R210	04/05/2017	192.33	Put	Bond Future	4,035.3700	4.0354	4,039.8300	4.0398	0.111	0	0	0
2017/03/02	R210	04/05/2017	192.32	Put	Bond Future	4,025.3700	4.0254	4,029.8300	4.0298	0.111	0	0	0
2017/03/02	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R210	03/08/2017	196.29	Put	Bond Future	4,354.9800	4.3550	4,360.9900	4.3610	0.138	0	0	0
2017/03/02	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R210	03/08/2017			Bond Future	191.9350	191.9350	191.9290	191.9290	(0.003)	0.0000	0.0000	0
2017/03/02	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R210	03/08/2017	196.28	Put	Bond Future	4,344.9800	4.3450	4,350.9900	4.3510	0.138	0	0	0
2017/03/02	R210	03/08/2017	196.30	Put	Bond Future	4,364.9800	4.3650	4,370.9900	4.3710	0.138	0	0	0
2017/03/02	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R210	02/11/2017	192.07	Call	Bond Future	1,269.7900	1.2698	1,262.4300	1.2624	(0.580)	0	0	0
2017/03/02	R210	02/11/2017			Bond Future	193.3398	193.3398	193.3324	193.3324	(0.004)	0.0000	0.0000	0
2017/03/02	R210	02/11/2017	192.08	Call	Bond Future	1,259.7900	1.2598	1,252.4300	1.2524	(0.584)	0	0	0
2017/03/02	R210	02/11/2017	192.09	Call	Bond Future	1,249.7900	1.2498	1,242.4300	1.2424	(0.589)	0	0	0
2017/03/02	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R212	04/05/2017			Bond Future	149.4001	149.4001	149.3625	149.3625	(0.025)	0.0000	0.0000	3,258



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
2017/03/02	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R212	04/05/2017	152.23	Put	Bond Future	2,829.8700	2.8299	2,867.4600	2.8675	1.328	0	0	0
2017/03/02	R212	04/05/2017	152.25	Put	Bond Future	2,849.8700	2.8499	2,887.4600	2.8875	1.319	0	0	0
2017/03/02	R212	04/05/2017	152.24	Put	Bond Future	2,839.8700	2.8399	2,877.4600	2.8775	1.324	0	0	0
2017/03/02	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R212	03/08/2017			Bond Future	150.2387	150.2387	150.1992	150.1992	(0.026)	0.0000	0.0000	0
2017/03/02	R212	03/08/2017	153.34	Put	Bond Future	3,101.3400	3.1013	3,140.8000	3.1408	1.272	0	0	0
2017/03/02	R212	03/08/2017	153.36	Put	Bond Future	3,121.3400	3.1213	3,160.8000	3.1608	1.264	0	0	0
2017/03/02	R212	03/08/2017	153.35	Put	Bond Future	3,111.3400	3.1113	3,150.8000	3.1508	1.268	0	0	0
2017/03/02	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R212	02/11/2017			Bond Future	153.2421	153.2421	153.2008	153.2008	(0.027)	0.0000	0.0000	0
2017/03/02	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/02	R212	02/11/2017	152.42	Call	Bond Future	822.0800	0.8221	780.8500	0.7808	(5.015)	0	0	0
2017/03/02	R212	02/11/2017	152.40	Call	Bond Future	842.0800	0.8421	800.8500	0.8008	(4.896)	0	0	0
2017/03/02	R212	02/11/2017	152.41	Call	Bond Future	832.0800	0.8321	790.8500	0.7908	(4.955)	0	0	0
2017/03/02	R213	04/05/2017			Bond Future	9.2925	83.6801	9.2256	84.1316	(0.720)	0.0000	0.0000	44,651
2017/03/02	R213	04/05/2017	9.35	Put	Bond Future	1,444.6300	1.4446	1,237.4900	1.2375	(14.339)	0	0	0
2017/03/02	R213	04/05/2017	9.37	Put	Bond Future	1,384.6900	1.3847	1,183.3900	1.1834	(14.538)	0	0	0
2017/03/02	R213	04/05/2017	9.35	Call	Bond Future	1,830.3100	1.8303	2,074.6300	2.0746	13.349	0	0	0
2017/03/02	R213	04/05/2017	9.36	Put	Bond Future	1,414.4300	1.4144	1,210.2100	1.2102	(14.438)	0	0	0
2017/03/02	R213	04/05/2017	9.36	Call	Bond Future	1,866.8800	1.8669	2,114.1200	2.1141	13.243	0	0	0
2017/03/02	R213	04/05/2017	9.37	Call	Bond Future	1,903.8400	1.9038	2,154.0000	2.1540	13.140	0	0	0
2017/03/02	R213	03/08/2017	9.33	Put	Bond Future	2,610.6700	2.6107	2,384.4200	2.3844	(8.666)	0	0	0
2017/03/02	R213	03/08/2017			Bond Future	9.3376	85.2806	9.2686	85.7405	(0.739)	0.0000	0.0000	0
2017/03/02	R213	03/08/2017	9.35	Put	Bond Future	2,545.7100	2.5457	2,323.2100	2.3232	(8.740)	0	0	0
2017/03/02	R213	03/08/2017	9.34	Put	Bond Future	2,577.9300	2.5779	2,353.5500	2.3535	(8.704)	0	0	0
2017/03/02	R213	03/08/2017	9.33	Call	Bond Future	2,560.4400	2.5604	2,794.0400	2.7940	9.123	0	0	0
2017/03/02	R213	03/08/2017	9.34	Call	Bond Future	2,594.1300	2.5941	2,829.6000	2.8296	9.077	0	0	0
2017/03/02	R213	03/08/2017	9.35	Call	Bond Future	2,628.2800	2.6283	2,865.6300	2.8656	9.031	0	0	0
2017/03/02	R213	02/11/2017	9.36	Put	Bond Future	3,249.1900	3.2492	3,020.1200	3.0201	(7.050)	0	0	0
2017/03/02	R213	02/11/2017			Bond Future	9.3794	83.4158	9.3084	83.8838	(0.757)	0.0000	0.0000	0
2017/03/02	R213	02/11/2017	9.35	Put	Bond Future	3,281.6900	3.2817	3,051.0800	3.0511	(7.027)	0	0	0
2017/03/02	R213	02/11/2017	9.36	Call	Bond Future	3,121.8000	3.1218	3,360.7000	3.3607	7.653	0	0	0
2017/03/02	R213	02/11/2017	9.34	Call	Bond Future	3,055.3700	3.0554	3,291.2000	3.2912	7.719	0	0	0
2017/03/02	R213	02/11/2017	9.35	Call	Bond Future	3,088.5000	3.0885	3,325.8600	3.3259	7.685	0	0	0
2017/03/02	R213	02/11/2017	9.34	Put	Bond Future	3,314.4300	3.3144	3,082.2900	3.0823	(7.004)	0	0	0
2017/03/02	R214	04/05/2017	9.58	Put	Bond Future	1,868.6200	1.8686	1,609.7100	1.6097	(13.856)	0	0	0
2017/03/02	R214	04/05/2017			Bond Future	9.6019	72.3767	9.5301	72.8882	(0.748)	0.0000	0.0000	34,975
2017/03/02	R214	04/05/2017	9.57	Put	Bond Future	1,905.0700	1.9051	1,642.9100	1.6429	(13.761)	0	0	0
2017/03/02	R214	04/05/2017	9.58	Call	Bond Future	1,713.2300	1.7132	1,965.7800	1.9658	14.741	0	0	0
2017/03/02	R214	04/05/2017	9.56	Call	Bond Future	1,644.2300	1.6442	1,890.2900	1.8903	14.965	0	0	0
2017/03/02	R214	04/05/2017	9.57	Call	Bond Future	1,678.5400	1.6785	1,927.8400	1.9278	14.852	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
2017/03/02	R214	04/05/2017	9.56	Put	Bond Future	1,942.0200	1.9420	1,676.6200	1.6766	(13.666)	0	0	0
2017/03/02	R214	03/08/2017	9.51	Call	Bond Future	2,380.0400	2.3800	2,620.7000	2.6207	10.112	0	0	0
2017/03/02	R214	03/08/2017			Bond Future	9.6464	73.7610	9.5727	74.2820	(0.764)	0.0000	0.0000	0
2017/03/02	R214	03/08/2017	9.52	Call	Bond Future	2,412.7300	2.4127	2,655.4800	2.6555	10.061	0	0	0
2017/03/02	R214	03/08/2017	9.53	Call	Bond Future	2,445.6500	2.4456	2,690.4900	2.6905	10.011	0	0	0
2017/03/02	R214	03/08/2017	9.51	Put	Bond Future	3,348.8600	3.3489	3,068.4900	3.0685	(8.372)	0	0	0
2017/03/02	R214	03/08/2017	9.53	Put	Bond Future	3,271.0900	3.2711	2,994.9000	2.9949	(8.443)	0	0	0
2017/03/02	R214	03/08/2017	9.52	Put	Bond Future	3,309.8000	3.3098	3,031.5200	3.0315	(8.408)	0	0	0
2017/03/02	R214	02/11/2017	9.60	Call	Bond Future	3,179.7300	3.1797	3,442.1700	3.4422	8.254	0	0	0
2017/03/02	R214	02/11/2017			Bond Future	9.6881	71.9220	9.6124	72.4526	(0.781)	0.0000	0.0000	0
2017/03/02	R214	02/11/2017	9.58	Call	Bond Future	3,113.9400	3.1139	3,372.9500	3.3730	8.318	0	0	0
2017/03/02	R214	02/11/2017	9.59	Call	Bond Future	3,146.7400	3.1467	3,407.4700	3.4075	8.286	0	0	0
2017/03/02	R214	02/11/2017	9.60	Put	Bond Future	3,798.0300	3.7980	3,529.8900	3.5299	(7.060)	0	0	0
2017/03/02	R214	02/11/2017	9.58	Put	Bond Future	3,873.8500	3.8738	3,602.2800	3.6023	(7.010)	0	0	0
2017/03/02	R214	02/11/2017	9.59	Put	Bond Future	3,835.7900	3.8358	3,565.9400	3.5659	(7.035)	0	0	0
2017/03/02	R248	04/05/2017	9.66	Call	Bond Future	2,336.6300	2.3366	2,660.3800	2.6604	13.855	0	0	0
2017/03/02	R248	04/05/2017			Bond Future	9.6733	92.6148	9.6015	93.2654	(0.743)	0.0000	0.0000	67,322
2017/03/02	R248	04/05/2017	9.67	Call	Bond Future	2,381.6100	2.3816	2,709.2600	2.7093	13.758	0	0	0
2017/03/02	R248	04/05/2017	9.65	Put	Bond Future	2,502.3400	2.5023	2,171.5800	2.1716	(13.218)	0	0	0
2017/03/02	R248	04/05/2017	9.67	Put	Bond Future	2,411.4900	2.4115	2,088.5300	2.0885	(13.393)	0	0	0
2017/03/02	R248	04/05/2017	9.66	Put	Bond Future	2,456.6100	2.4566	2,129.7500	2.1297	(13.305)	0	0	0
2017/03/02	R248	04/05/2017	9.65	Call	Bond Future	2,292.1000	2.2921	2,611.9500	2.6119	13.954	0	0	0
2017/03/02	R248	03/08/2017			Bond Future	9.7200	94.3862	9.6461	95.0489	(0.760)	0.0000	0.0000	200
2017/03/02	R248	03/08/2017	9.57	Call	Bond Future	3,109.7000	3.1097	3,413.2900	3.4133	9.763	0	0	0
2017/03/02	R248	03/08/2017	9.56	Put	Bond Future	4,515.6000	4.5156	4,153.9500	4.1539	(8.009)	0	0	0
2017/03/02	R248	03/08/2017	9.58	Put	Bond Future	4,412.9900	4.4130	4,056.4600	4.0565	(8.079)	0	0	0
2017/03/02	R248	03/08/2017	9.57	Put	Bond Future	4,464.0700	4.4641	4,104.9800	4.1050	(8.044)	0	0	0
2017/03/02	R248	03/08/2017	9.58	Call	Bond Future	3,150.0400	3.1500	3,456.1900	3.4562	9.719	0	0	0
2017/03/02	R248	03/08/2017	9.56	Call	Bond Future	3,069.6500	3.0696	3,370.6800	3.3707	9.807	0	0	0
2017/03/02	R248	02/11/2017	9.66	Put	Bond Future	5,082.0500	5.0820	4,738.4200	4.7384	(6.762)	0	0	0
2017/03/02	R248	02/11/2017			Bond Future	9.7638	91.8135	9.6879	92.4884	(0.777)	0.0000	0.0000	0
2017/03/02	R248	02/11/2017	9.65	Put	Bond Future	5,130.5200	5.1305	4,784.7900	4.7848	(6.739)	0	0	0
2017/03/02	R248	02/11/2017	9.64	Call	Bond Future	4,073.7100	4.0737	4,400.7200	4.4007	8.027	0	0	0
2017/03/02	R248	02/11/2017	9.65	Call	Bond Future	4,115.0900	4.1151	4,444.2000	4.4442	7.998	0	0	0
2017/03/02	R248	02/11/2017	9.66	Call	Bond Future	4,156.6800	4.1567	4,487.8900	4.4879	7.968	0	0	0
2017/03/02	R248	02/11/2017	9.64	Put	Bond Future	5,179.3600	5.1794	4,831.5300	4.8315	(6.716)	0	0	0

**Total**

**792444**