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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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
2017/03/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	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
2017/03/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2025	04/05/2017			Bond Future	129.3060	129.3060	129.3031	129.3031	(0.002)	0.0000	0.0000	2,414
2017/03/03	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2025	04/05/2017	132.56	Put	Bond Future	3,254.0100	3.2540	3,256.9400	3.2569	0.090	0	0	0
2017/03/03	2025	04/05/2017	132.58	Put	Bond Future	3,274.0100	3.2740	3,276.9400	3.2769	0.089	0	0	0
2017/03/03	2025	04/05/2017	132.57	Put	Bond Future	3,264.0100	3.2640	3,266.9400	3.2669	0.090	0	0	0
2017/03/03	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2025	03/08/2017			Bond Future	130.4596	130.4596	130.4572	130.4572	(0.002)	0.0000	0.0000	0
2017/03/03	2025	03/08/2017	133.96	Put	Bond Future	3,500.4300	3.5004	3,502.7600	3.5028	0.067	0	0	0
2017/03/03	2025	03/08/2017	133.98	Put	Bond Future	3,520.4300	3.5204	3,522.7600	3.5228	0.066	0	0	0
2017/03/03	2025	03/08/2017	133.97	Put	Bond Future	3,510.4300	3.5104	3,512.7600	3.5128	0.066	0	0	0
2017/03/03	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2025	02/11/2017	132.98	Call	Bond Future	86.6500	0.0866	82.8500	0.0829	(4.385)	0	0	0
2017/03/03	2025	02/11/2017			Bond Future	133.0667	133.0667	133.0628	133.0628	(0.003)	0.0000	0.0000	0
2017/03/03	2025	02/11/2017	132.96	Call	Bond Future	106.6500	0.1066	102.8500	0.1029	(3.563)	0	0	0
2017/03/03	2025	02/11/2017	132.97	Call	Bond Future	96.6500	0.0966	92.8500	0.0929	(3.932)	0	0	0
2017/03/03	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2029	04/05/2017			Bond Future	101.3228	101.3228	100.8866	100.8866	(0.431)	0.0000	0.0000	2,272
2017/03/03	2029	04/05/2017	100.67	Call	Bond Future	652.8500	0.6528	216.6000	0.2166	(66.822)	0	0	0
2017/03/03	2029	04/05/2017	100.65	Call	Bond Future	672.8500	0.6728	236.6000	0.2366	(64.836)	0	0	0
2017/03/03	2029	04/05/2017	100.66	Call	Bond Future	662.8500	0.6628	226.6000	0.2266	(65.814)	0	0	0
2017/03/03	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2030	04/05/2017	9.33	Call	Bond Future	963.1800	0.9632	1,180.7700	1.1808	22.591	0	0	0
2017/03/03	2030	04/05/2017			Bond Future	9.1906	93.3165	9.1593	93.5341	(0.340)	0.0000	0.0000	32,871
2017/03/03	2030	04/05/2017	9.34	Call	Bond Future	1,031.7100	1.0317	1,249.3000	1.2493	21.090	0	0	0
2017/03/03	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2030	04/05/2017	9.32	Call	Bond Future	894.5800	0.8946	1,112.1700	1.1122	24.323	0	0	0
2017/03/03	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2030	03/08/2017	9.33	Call	Bond Future	610.5200	0.6105	832.7300	0.8327	36.397	0	0	0
2017/03/03	2030	03/08/2017			Bond Future	9.2405	91.0943	9.2081	91.3165	(0.350)	0.0000	0.0000	0

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2017/03/03	2030	03/08/2017	9.34	Call	Bond Future	678.3900	0.6784	900.6000	0.9006	32.755	0	0	0
2017/03/03	2030	03/08/2017	9.35	Call	Bond Future	746.1800	0.7462	968.3900	0.9684	29.780	0	0	0
2017/03/03	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2030	02/11/2017			Bond Future	9.2784	92.8953	9.2451	93.1208	(0.359)	0.0000	0.0000	0
2017/03/03	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2030	02/11/2017	9.34	Call	Bond Future	415.2100	0.4152	640.6900	0.6407	54.305	0	0	0
2017/03/03	2030	02/11/2017	9.35	Call	Bond Future	482.3700	0.4824	707.8500	0.7078	46.744	0	0	0
2017/03/03	2030	02/11/2017	9.36	Call	Bond Future	549.4500	0.5495	774.9300	0.7749	41.037	0	0	0
2017/03/03	2032	04/05/2017	9.45	Call	Bond Future	2,318.9600	2.3190	2,467.1400	2.4671	6.390	0	0	0
2017/03/03	2032	04/05/2017			Bond Future	9.3295	92.2681	9.2932	92.5396	(0.389)	0.0000	0.0000	19,129
2017/03/03	2032	04/05/2017	9.46	Call	Bond Future	2,362.2500	2.3622	2,512.1500	2.5122	6.346	0	0	0
2017/03/03	2032	04/05/2017	9.44	Put	Bond Future	1,456.6500	1.4566	1,331.5700	1.3316	(8.587)	0	0	0
2017/03/03	2032	04/05/2017	9.46	Put	Bond Future	1,395.4400	1.3954	1,273.8200	1.2738	(8.716)	0	0	0
2017/03/03	2032	04/05/2017	9.45	Put	Bond Future	1,425.7200	1.4257	1,302.3800	1.3024	(8.651)	0	0	0
2017/03/03	2032	04/05/2017	9.44	Call	Bond Future	2,276.2400	2.2762	2,422.6800	2.4227	6.433	0	0	0
2017/03/03	2032	03/08/2017	9.43	Put	Bond Future	2,681.6000	2.6816	2,546.0300	2.5460	(5.056)	0	0	0
2017/03/03	2032	03/08/2017			Bond Future	9.3770	94.0325	9.3395	94.3097	(0.400)	0.0000	0.0000	0
2017/03/03	2032	03/08/2017	9.45	Put	Bond Future	2,612.3400	2.6123	2,479.0300	2.4790	(5.103)	0	0	0
2017/03/03	2032	03/08/2017	9.44	Put	Bond Future	2,646.8000	2.6468	2,512.3600	2.5124	(5.079)	0	0	0
2017/03/03	2032	03/08/2017	9.44	Call	Bond Future	3,109.3400	3.1093	3,252.0300	3.2520	4.589	0	0	0
2017/03/03	2032	03/08/2017	9.45	Call	Bond Future	3,148.0200	3.1480	3,291.8400	3.2918	4.569	0	0	0
2017/03/03	2032	03/08/2017	9.43	Call	Bond Future	3,070.9100	3.0709	3,212.4700	3.2125	4.610	0	0	0
2017/03/03	2032	02/11/2017			Bond Future	9.4192	91.7322	9.3806	92.0139	(0.410)	0.0000	0.0000	0
2017/03/03	2032	02/11/2017	9.48	Put	Bond Future	3,299.8600	3.2999	3,164.6300	3.1646	(4.098)	0	0	0
2017/03/03	2032	02/11/2017	9.50	Put	Bond Future	3,231.1800	3.2312	3,097.7900	3.0978	(4.128)	0	0	0
2017/03/03	2032	02/11/2017	9.49	Put	Bond Future	3,265.3900	3.2654	3,131.0800	3.1311	(4.113)	0	0	0
2017/03/03	2032	02/11/2017	9.48	Call	Bond Future	3,741.1600	3.7412	3,887.6500	3.8876	3.916	0	0	0
2017/03/03	2032	02/11/2017	9.49	Call	Bond Future	3,778.9600	3.7790	3,926.3700	3.9264	3.901	0	0	0
2017/03/03	2032	02/11/2017	9.50	Call	Bond Future	3,816.9500	3.8169	3,965.2800	3.9653	3.886	0	0	0
2017/03/03	2033	04/05/2017			Bond Future	107.4224	107.4224	106.6875	106.6875	(0.684)	0.0000	0.0000	5,778
2017/03/03	2033	04/05/2017	110.83	Put	Bond Future	3,407.6300	3.4076	4,142.4600	4.1425	21.564	0	0	0
2017/03/03	2033	04/05/2017	110.85	Put	Bond Future	3,427.6300	3.4276	4,162.4600	4.1625	21.438	0	0	0
2017/03/03	2033	04/05/2017	110.84	Put	Bond Future	3,417.6300	3.4176	4,152.4600	4.1525	21.501	0	0	0
2017/03/03	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2033	03/08/2017	113.14	Put	Bond Future	3,641.5900	3.6416	4,390.1100	4.3901	20.555	0	0	0
2017/03/03	2033	03/08/2017			Bond Future	109.4984	109.4984	108.7499	108.7499	(0.684)	0.0000	0.0000	0
2017/03/03	2033	03/08/2017	113.13	Put	Bond Future	3,631.5900	3.6316	4,380.1100	4.3801	20.611	0	0	0
2017/03/03	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2033	03/08/2017	113.12	Put	Bond Future	3,621.5900	3.6216	4,370.1100	4.3701	20.668	0	0	0

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2017/03/03	2033	02/11/2017	110.08	Call	Bond Future	516.2900	0.5163	0.0000	0.0000	(100.000)	0	0	0
2017/03/03	2033	02/11/2017			Bond Future	110.5963	110.5963	109.8316	109.8316	(0.691)	0.0000	0.0000	0
2017/03/03	2033	02/11/2017	110.09	Call	Bond Future	506.2900	0.5063	0.0000	0.0000	(100.000)	0	0	0
2017/03/03	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	238.4400	0.2384	100.000	0	0	0
2017/03/03	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	258.4400	0.2584	100.000	0	0	0
2017/03/03	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	248.4400	0.2484	100.000	0	0	0
2017/03/03	2033	02/11/2017	110.07	Call	Bond Future	526.2900	0.5263	0.0000	0.0000	(100.000)	0	0	0
2017/03/03	2037	04/05/2017			Bond Future	9.5673	92.8857	9.5310	93.1822	(0.379)	0.0000	0.0000	48,577
2017/03/03	2037	04/05/2017	9.58	Put	Bond Future	2,024.0800	2.0241	1,868.3200	1.8683	(7.695)	0	0	0
2017/03/03	2037	04/05/2017	9.60	Put	Bond Future	1,946.0600	1.9461	1,794.0300	1.7940	(7.812)	0	0	0
2017/03/03	2037	04/05/2017	9.59	Put	Bond Future	1,984.7800	1.9848	1,830.8900	1.8309	(7.754)	0	0	0
2017/03/03	2037	04/05/2017	9.60	Call	Bond Future	2,212.0100	2.2120	2,356.4900	2.3565	6.532	0	0	0
2017/03/03	2037	04/05/2017	9.58	Call	Bond Future	2,127.5100	2.1275	2,268.2600	2.2683	6.616	0	0	0
2017/03/03	2037	04/05/2017	9.59	Call	Bond Future	2,169.5300	2.1695	2,312.1500	2.3122	6.574	0	0	0
2017/03/03	2037	03/08/2017	9.57	Call	Bond Future	3,101.9900	3.1020	3,244.3200	3.2443	4.588	0	0	0
2017/03/03	2037	03/08/2017			Bond Future	9.6201	90.4050	9.5826	90.7075	(0.389)	0.0000	0.0000	160
2017/03/03	2037	03/08/2017	9.58	Call	Bond Future	3,141.5100	3.1415	3,285.0300	3.2850	4.569	0	0	0
2017/03/03	2037	03/08/2017	9.56	Put	Bond Future	3,548.7000	3.5487	3,387.3400	3.3873	(4.547)	0	0	0
2017/03/03	2037	03/08/2017	9.57	Put	Bond Future	3,506.9900	3.5070	3,346.8100	3.3468	(4.567)	0	0	0
2017/03/03	2037	03/08/2017	9.58	Put	Bond Future	3,465.4100	3.4654	3,306.4200	3.3064	(4.588)	0	0	0
2017/03/03	2037	03/08/2017	9.56	Call	Bond Future	3,062.4900	3.0625	3,203.6400	3.2036	4.609	0	0	0
2017/03/03	2037	02/11/2017			Bond Future	9.6623	92.1923	9.6238	92.4999	(0.398)	0.0000	0.0000	0
2017/03/03	2037	02/11/2017	9.66	Call	Bond Future	4,190.5600	4.1906	4,344.3300	4.3443	3.669	0	0	0
2017/03/03	2037	02/11/2017	9.65	Put	Bond Future	4,249.0600	4.2491	4,094.3500	4.0944	(3.641)	0	0	0
2017/03/03	2037	02/11/2017	9.67	Put	Bond Future	4,168.4600	4.1685	4,015.6100	4.0156	(3.667)	0	0	0
2017/03/03	2037	02/11/2017	9.66	Put	Bond Future	4,208.6100	4.2086	4,054.8300	4.0548	(3.654)	0	0	0
2017/03/03	2037	02/11/2017	9.67	Call	Bond Future	4,230.2100	4.2302	4,384.9100	4.3849	3.657	0	0	0
2017/03/03	2037	02/11/2017	9.65	Call	Bond Future	4,151.0900	4.1511	4,303.9300	4.3039	3.682	0	0	0
2017/03/03	2038	04/05/2017	139.77	Put	Bond Future	6,108.2400	6.1082	6,111.1000	6.1111	0.047	0	0	0
2017/03/03	2038	04/05/2017			Bond Future	133.6618	133.6618	133.6589	133.6589	(0.002)	0.0000	0.0000	20,553
2017/03/03	2038	04/05/2017	139.79	Put	Bond Future	6,128.2400	6.1282	6,131.1000	6.1311	0.047	0	0	0
2017/03/03	2038	04/05/2017	139.78	Put	Bond Future	6,118.2400	6.1182	6,121.1000	6.1211	0.047	0	0	0
2017/03/03	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2038	03/08/2017			Bond Future	134.7315	134.7315	134.7289	134.7289	(0.002)	0.0000	0.0000	0
2017/03/03	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2038	03/08/2017	141.16	Put	Bond Future	6,428.4900	6.4285	6,431.1300	6.4311	0.041	0	0	0
2017/03/03	2038	03/08/2017	141.18	Put	Bond Future	6,448.4900	6.4485	6,451.1300	6.4511	0.041	0	0	0
2017/03/03	2038	03/08/2017	141.17	Put	Bond Future	6,438.4900	6.4385	6,441.1300	6.4411	0.041	0	0	0
2017/03/03	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2038	02/11/2017	136.80	Call	Bond Future	623.9000	0.6239	619.9200	0.6199	(0.638)	0	0	0
2017/03/03	2038	02/11/2017			Bond Future	137.4239	137.4239	137.4199	137.4199	(0.003)	0.0000	0.0000	0
2017/03/03	2038	02/11/2017	136.81	Call	Bond Future	613.9000	0.6139	609.9200	0.6099	(0.648)	0	0	0
2017/03/03	2038	02/11/2017	136.82	Call	Bond Future	603.9000	0.6039	599.9200	0.5999	(0.659)	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
2017/03/03	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2040	04/05/2017			Bond Future	9.5763	97.1104	9.5400	97.4303	(0.379)	0.0000	0.0000	9,195
2017/03/03	2040	04/05/2017	9.62	Put	Bond Future	2,089.2900	2.0893	1,927.1500	1.9272	(7.761)	0	0	0
2017/03/03	2040	04/05/2017	9.64	Put	Bond Future	2,008.7100	2.0087	1,850.5100	1.8505	(7.876)	0	0	0
2017/03/03	2040	04/05/2017	9.63	Put	Bond Future	2,048.7800	2.0488	1,888.6100	1.8886	(7.818)	0	0	0
2017/03/03	2040	04/05/2017	9.62	Call	Bond Future	2,472.7400	2.4727	2,630.5400	2.6305	6.382	0	0	0
2017/03/03	2040	04/05/2017	9.63	Call	Bond Future	2,519.6000	2.5196	2,679.3700	2.6794	6.341	0	0	0
2017/03/03	2040	04/05/2017	9.64	Call	Bond Future	2,566.7700	2.5668	2,728.5100	2.7285	6.301	0	0	0
2017/03/03	2040	03/08/2017			Bond Future	9.6276	94.4599	9.5902	94.7864	(0.388)	0.0000	0.0000	0
2017/03/03	2040	03/08/2017	9.61	Put	Bond Future	3,694.4400	3.6944	3,525.8000	3.5258	(4.565)	0	0	0
2017/03/03	2040	03/08/2017	9.63	Put	Bond Future	3,608.0900	3.6081	3,441.9400	3.4419	(4.605)	0	0	0
2017/03/03	2040	03/08/2017	9.62	Put	Bond Future	3,650.9500	3.6510	3,483.5500	3.4836	(4.585)	0	0	0
2017/03/03	2040	03/08/2017	9.61	Call	Bond Future	3,540.9300	3.5409	3,698.8100	3.6988	4.459	0	0	0
2017/03/03	2040	03/08/2017	9.62	Call	Bond Future	3,584.6600	3.5847	3,743.7800	3.7438	4.439	0	0	0
2017/03/03	2040	03/08/2017	9.63	Call	Bond Future	3,628.9000	3.6289	3,789.2700	3.7893	4.419	0	0	0
2017/03/03	2040	02/11/2017			Bond Future	9.6686	96.3274	9.6302	96.6593	(0.397)	0.0000	0.0000	0
2017/03/03	2040	02/11/2017	9.66	Call	Bond Future	4,571.4000	4.5714	4,736.9200	4.7369	3.621	0	0	0
2017/03/03	2040	02/11/2017	9.65	Put	Bond Future	4,689.2500	4.6893	4,521.8800	4.5219	(3.569)	0	0	0
2017/03/03	2040	02/11/2017	9.67	Put	Bond Future	4,601.7300	4.6017	4,436.3400	4.4363	(3.594)	0	0	0
2017/03/03	2040	02/11/2017	9.66	Put	Bond Future	4,645.4900	4.6455	4,479.1100	4.4791	(3.582)	0	0	0
2017/03/03	2040	02/11/2017	9.67	Call	Bond Future	4,613.9800	4.6140	4,780.4900	4.7805	3.609	0	0	0
2017/03/03	2040	02/11/2017	9.65	Call	Bond Future	4,528.6900	4.5287	4,693.2200	4.6932	3.633	0	0	0
2017/03/03	2044	04/05/2017			Bond Future	9.6155	94.0732	9.5793	94.3959	(0.377)	0.0000	0.0000	22,991
2017/03/03	2044	04/05/2017	9.67	Call	Bond Future	2,567.7200	2.5677	2,728.9200	2.7289	6.278	0	0	0
2017/03/03	2044	04/05/2017	9.66	Put	Bond Future	2,127.0900	2.1271	1,963.5700	1.9636	(7.687)	0	0	0
2017/03/03	2044	04/05/2017	9.68	Put	Bond Future	2,045.6200	2.0456	1,886.0400	1.8860	(7.801)	0	0	0
2017/03/03	2044	04/05/2017	9.67	Put	Bond Future	2,085.9800	2.0860	1,924.4400	1.9244	(7.744)	0	0	0
2017/03/03	2044	04/05/2017	9.68	Call	Bond Future	2,615.3400	2.6153	2,778.5000	2.7785	6.239	0	0	0
2017/03/03	2044	04/05/2017	9.66	Call	Bond Future	2,520.7200	2.5207	2,679.9400	2.6799	6.316	0	0	0
2017/03/03	2044	03/08/2017			Bond Future	9.6658	91.4899	9.6284	91.8192	(0.386)	0.0000	0.0000	0
2017/03/03	2044	03/08/2017	9.62	Put	Bond Future	3,843.4000	3.8434	3,669.9800	3.6700	(4.512)	0	0	0
2017/03/03	2044	03/08/2017	9.64	Put	Bond Future	3,751.8500	3.7519	3,580.9800	3.5810	(4.554)	0	0	0
2017/03/03	2044	03/08/2017	9.63	Put	Bond Future	3,797.4200	3.7974	3,625.2800	3.6253	(4.533)	0	0	0
2017/03/03	2044	03/08/2017	9.64	Call	Bond Future	3,524.8600	3.5249	3,683.3400	3.6833	4.496	0	0	0
2017/03/03	2044	03/08/2017	9.62	Call	Bond Future	3,439.5100	3.4395	3,595.4400	3.5954	4.533	0	0	0
2017/03/03	2044	03/08/2017	9.63	Call	Bond Future	3,482.0500	3.4820	3,639.2600	3.6393	4.515	0	0	0
2017/03/03	2044	02/11/2017	9.68	Call	Bond Future	4,584.6600	4.5847	4,750.2300	4.7502	3.611	0	0	0
2017/03/03	2044	02/11/2017			Bond Future	9.7060	93.2987	9.6677	93.6336	(0.394)	0.0000	0.0000	0
2017/03/03	2044	02/11/2017	9.66	Call	Bond Future	4,499.2300	4.4992	4,662.8100	4.6628	3.636	0	0	0
2017/03/03	2044	02/11/2017	9.67	Call	Bond Future	4,542.0000	4.5420	4,706.5800	4.7066	3.624	0	0	0
2017/03/03	2044	02/11/2017	9.66	Put	Bond Future	4,901.6300	4.9016	4,730.3500	4.7304	(3.494)	0	0	0
2017/03/03	2044	02/11/2017	9.68	Put	Bond Future	4,811.5800	4.8116	4,642.2900	4.6423	(3.518)	0	0	0
2017/03/03	2044	02/11/2017	9.67	Put	Bond Future	4,856.5900	4.8566	4,686.3100	4.6863	(3.506)	0	0	0

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2017/03/03	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2046	04/05/2017			Bond Future	132.2069	132.2069	131.0994	131.0994	(0.838)	0.0000	0.0000	19,673
2017/03/03	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2046	04/05/2017	138.32	Put	Bond Future	6,113.0700	6.1131	7,220.5600	7.2206	18.117	0	0	0
2017/03/03	2046	04/05/2017	138.34	Put	Bond Future	6,133.0700	6.1331	7,240.5600	7.2406	18.058	0	0	0
2017/03/03	2046	04/05/2017	138.33	Put	Bond Future	6,123.0700	6.1231	7,230.5600	7.2306	18.087	0	0	0
2017/03/03	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2046	03/08/2017	141.17	Put	Bond Future	6,408.0400	6.4080	7,536.2300	7.5362	17.606	0	0	0
2017/03/03	2046	03/08/2017			Bond Future	134.7620	134.7620	133.6338	133.6338	(0.837)	0.0000	0.0000	0
2017/03/03	2046	03/08/2017	141.19	Put	Bond Future	6,428.0400	6.4280	7,556.2300	7.5562	17.551	0	0	0
2017/03/03	2046	03/08/2017	141.18	Put	Bond Future	6,418.0400	6.4180	7,546.2300	7.5462	17.578	0	0	0
2017/03/03	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2046	02/11/2017			Bond Future	135.8506	135.8506	134.6983	134.6983	(0.848)	0.0000	0.0000	0
2017/03/03	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2046	02/11/2017	136.30	Put	Bond Future	449.4500	0.4495	1,601.6500	1.6016	256.358	0	0	0
2017/03/03	2046	02/11/2017	136.32	Put	Bond Future	469.4500	0.4695	1,621.6500	1.6216	245.436	0	0	0
2017/03/03	2046	02/11/2017	136.31	Put	Bond Future	459.4500	0.4595	1,611.6500	1.6116	250.778	0	0	0
2017/03/03	2050	04/05/2017			Bond Future	143.4381	143.4381	143.4348	143.4348	(0.002)	0.0000	0.0000	24,054
2017/03/03	2050	04/05/2017	147.83	Put	Bond Future	4,391.8600	4.3919	4,395.1700	4.3952	0.075	0	0	0
2017/03/03	2050	04/05/2017	147.85	Put	Bond Future	4,411.8600	4.4119	4,415.1700	4.4152	0.075	0	0	0
2017/03/03	2050	04/05/2017	147.84	Put	Bond Future	4,401.8600	4.4019	4,405.1700	4.4052	0.075	0	0	0
2017/03/03	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2050	03/08/2017			Bond Future	144.5312	144.5312	144.5286	144.5286	(0.002)	0.0000	0.0000	0
2017/03/03	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2050	03/08/2017	149.22	Put	Bond Future	4,688.7900	4.6888	4,691.4400	4.6914	0.057	0	0	0
2017/03/03	2050	03/08/2017	149.24	Put	Bond Future	4,708.7900	4.7088	4,711.4400	4.7114	0.056	0	0	0
2017/03/03	2050	03/08/2017	149.23	Put	Bond Future	4,698.7900	4.6988	4,701.4400	4.7014	0.056	0	0	0
2017/03/03	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	2050	02/11/2017			Bond Future	147.4197	147.4197	147.4154	147.4154	(0.003)	0.0000	0.0000	0
2017/03/03	2050	02/11/2017	144.67	Call	Bond Future	2,749.7400	2.7497	2,745.3900	2.7454	(0.158)	0	0	0
2017/03/03	2050	02/11/2017	144.65	Call	Bond Future	2,769.7400	2.7697	2,765.3900	2.7654	(0.157)	0	0	0
2017/03/03	2050	02/11/2017	144.66	Call	Bond Future	2,759.7400	2.7597	2,755.3900	2.7554	(0.158)	0	0	0
2017/03/03	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/03/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	AL37	04/05/2017			Index Future	529.0830	529.0830	529.7470	529.7470	0.126	0.0000	0.0000	1
2017/03/03	AL37	03/08/2017			Index Future	539.2010	539.2010	539.8800	539.8800	0.126	0.0000	0.0000	0
2017/03/03	AL37	02/11/2017			Index Future	549.8570	549.8570	550.5440	550.5440	0.125	0.0000	0.0000	0
2017/03/03	AL7T	04/05/2017			Index Future	610.1810	610.1810	611.3250	611.3250	0.187	0.0000	0.0000	0
2017/03/03	AL7T	03/08/2017			Index Future	621.8500	621.8500	623.0180	623.0180	0.188	0.0000	0.0000	0
2017/03/03	AL7T	02/11/2017			Index Future	634.1400	634.1400	635.3240	635.3240	0.187	0.0000	0.0000	0
2017/03/03	ALBI	04/05/2017			Index Future	553.9980	553.9980	555.3500	555.3500	0.244	0.0000	0.0000	598
2017/03/03	ALBI	03/08/2017			Index Future	564.5920	564.5920	565.9730	565.9730	0.245	0.0000	0.0000	0
2017/03/03	ALBI	02/11/2017			Index Future	575.7510	575.7510	577.1520	577.1520	0.243	0.0000	0.0000	0
2017/03/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/03/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/03	EL28	04/05/2017			Bond Future	129.8497	129.8497	129.8488	129.8488	(0.001)	0.0000	0.0000	0
2017/03/03	EL28	04/05/2017	137.90	Put	Bond Future	8,050.3300	8.0503	8,051.1900	8.0512	0.011	0	0	0
2017/03/03	EL28	04/05/2017	137.92	Put	Bond Future	8,070.3300	8.0703	8,071.1900	8.0712	0.011	0	0	0
2017/03/03	EL28	04/05/2017	137.91	Put	Bond Future	8,060.3300	8.0603	8,061.1900	8.0612	0.011	0	0	0
2017/03/03	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/03	EL28	03/08/2017			Bond Future	132.3591	132.3591	132.3589	132.3589	0.000	0.0000	0.0000	0
2017/03/03	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	EL28	03/08/2017	135.16	Put	Bond Future	2,800.8600	2.8009	2,801.1100	2.8011	0.009	0	0	0
2017/03/03	EL28	03/08/2017	135.18	Put	Bond Future	2,820.8600	2.8209	2,821.1100	2.8211	0.009	0	0	0
2017/03/03	EL28	03/08/2017	135.17	Put	Bond Future	2,810.8600	2.8109	2,811.1100	2.8111	0.009	0	0	0
2017/03/03	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	EL28	02/11/2017			Bond Future	133.2370	133.2370	133.2353	133.2353	(0.001)	0.0000	0.0000	0
2017/03/03	EL28	02/11/2017	133.87	Put	Bond Future	633.0200	0.6330	634.7200	0.6347	0.269	0	0	0
2017/03/03	EL28	02/11/2017	133.89	Put	Bond Future	653.0200	0.6530	654.7200	0.6547	0.260	0	0	0
2017/03/03	EL28	02/11/2017	133.88	Put	Bond Future	643.0200	0.6430	644.7200	0.6447	0.264	0	0	0
2017/03/03	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	ES33	04/05/2017			Bond Future	10.4954	77.9195	10.4588	78.1535	(0.349)	0.0000	0.0000	9,466
2017/03/03	ES33	04/05/2017	10.55	Call	Bond Future	346.1400	0.3461	580.0600	0.5801	67.580	0	0	0
2017/03/03	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	ES33	04/05/2017	10.56	Call	Bond Future	409.3200	0.4093	643.2400	0.6432	57.148	0	0	0
2017/03/03	ES33	04/05/2017	10.54	Call	Bond Future	282.8900	0.2829	516.8100	0.5168	82.689	0	0	0
2017/03/03	ES33	03/08/2017			Bond Future	10.5756	79.4096	10.5377	79.6483	(0.359)	0.0000	0.0000	0
2017/03/03	ES33	03/08/2017	10.53	Put	Bond Future	287.3200	0.2873	48.6500	0.0487	(83.068)	0	0	0
2017/03/03	ES33	03/08/2017	10.55	Put	Bond Future	161.2200	0.1612	0.0000	0.0000	(100.000)	0	0	0
2017/03/03	ES33	03/08/2017	10.54	Put	Bond Future	224.2300	0.2242	0.0000	0.0000	(100.000)	0	0	0
2017/03/03	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	77.4500	0.0775	100.000	0	0	0
2017/03/03	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	14.4400	0.0144	100.000	0	0	0
2017/03/03	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	ES33	02/11/2017			Bond Future	10.6537	77.1863	10.6147	77.4288	(0.367)	0.0000	0.0000	0
2017/03/03	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	ES33	02/11/2017	10.66	Call	Bond Future	38.7700	0.0388	281.3000	0.2813	625.561	0	0	0
2017/03/03	ES33	02/11/2017	10.67	Call	Bond Future	100.6300	0.1006	343.1600	0.3432	241.012	0	0	0
2017/03/03	ES33	02/11/2017	10.68	Call	Bond Future	162.4100	0.1624	404.9400	0.4049	149.332	0	0	0
2017/03/03	ES42	04/05/2017			Bond Future	10.6420	81.7022	10.6053	81.9708	(0.345)	0.0000	0.0000	8,777
2017/03/03	ES42	03/08/2017			Bond Future	10.7208	83.2646	10.6829	83.5387	(0.354)	0.0000	0.0000	0
2017/03/03	ES42	02/11/2017			Bond Future	10.7966	80.6485	10.7576	80.9271	(0.362)	0.0000	0.0000	0
2017/03/03	GOVI	04/05/2017			GOVI	551.7890	551.7890	553.1390	553.1390	0.245	0.0000	0.0000	395
2017/03/03	GOVI	04/05/2017	262.19	Call	GOVI	2,895,990.0000	289.5990	2,909,490.0000	290.9490	0.466	0	0	0
2017/03/03	GOVI	04/05/2017	262.20	Call	GOVI	2,895,890.0000	289.5890	2,909,390.0000	290.9390	0.466	0	0	0
2017/03/03	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	GOVI	04/05/2017	262.18	Call	GOVI	2,896,090.0000	289.6090	2,909,590.0000	290.9590	0.466	0	0	0
2017/03/03	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	GOVI	03/08/2017			GOVI	562.3410	562.3410	563.7200	563.7200	0.245	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
2017/03/03	GOVI	03/08/2017	561.11	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	GOVI	03/08/2017	561.09	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	GOVI	03/08/2017	561.10	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	GOVI	03/08/2017	561.09	Call	GOVI	12,510.0000	1.2510	26,300.0000	2.6300	110.232	0	0	0
2017/03/03	GOVI	03/08/2017	561.10	Call	GOVI	12,410.0000	1.2410	26,200.0000	2.6200	111.120	0	0	0
2017/03/03	GOVI	03/08/2017	561.11	Call	GOVI	12,310.0000	1.2310	26,100.0000	2.6100	112.023	0	0	0
2017/03/03	GOVI	02/11/2017	572.44	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	GOVI	02/11/2017			GOVI	573.4550	573.4550	574.8550	574.8550	0.244	0.0000	0.0000	0
2017/03/03	GOVI	02/11/2017	572.46	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	GOVI	02/11/2017	572.45	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	GOVI	02/11/2017	572.44	Call	GOVI	10,150.0000	1.0150	24,150.0000	2.4150	137.931	0	0	0
2017/03/03	GOVI	02/11/2017	572.45	Call	GOVI	10,050.0000	1.0050	24,050.0000	2.4050	139.303	0	0	0
2017/03/03	GOVI	02/11/2017	572.46	Call	GOVI	9,950.0000	0.9950	23,950.0000	2.3950	140.704	0	0	0
2017/03/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/03	IGOV	04/05/2017			Index Future	252.7420	252.7420	252.5150	252.5150	(0.090)	0.0000	0.0000	922
2017/03/03	IGOV	03/08/2017			Index Future	257.6270	257.6270	257.3960	257.3960	(0.090)	0.0000	0.0000	412
2017/03/03	IGOV	02/11/2017			Index Future	262.7750	262.7750	262.5370	262.5370	(0.091)	0.0000	0.0000	0
2017/03/03	ILBI	04/05/2017			Index Future	684.5340	684.5340	684.3940	684.3940	(0.020)	0.0000	0.0000	0
2017/03/03	ILBI	03/08/2017			Index Future	697.5350	697.5350	697.3930	697.3930	(0.020)	0.0000	0.0000	0
2017/03/03	ILBI	02/11/2017			Index Future	711.5650	711.5650	711.4190	711.4190	(0.021)	0.0000	0.0000	0
2017/03/03	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2017/03/03	IS01	15/06/2017			Interest Rate Swap	99.6061	99.6061	99.6068	99.6068	0.001	0.0000	0.0000	0
2017/03/03	IS01	21/09/2017			Interest Rate Swap	99.6116	99.6116	99.6109	99.6109	(0.001)	0.0000	0.0000	0
2017/03/03	IS01	21/12/2017			Interest Rate Swap	99.8405	99.8405	99.8378	99.8378	(0.003)	0.0000	0.0000	0
2017/03/03	IS01	15/03/2018			Interest Rate Swap	99.8428	99.8428	99.8376	99.8376	(0.005)	0.0000	0.0000	0
2017/03/03	IS02	18/12/2017			Interest Rate Swap	99.8686	99.8686	99.8660	99.8660	(0.003)	0.0000	0.0000	0
2017/03/03	IS02	16/03/2018			Interest Rate Swap	99.1276	99.1276	99.1226	99.1226	(0.005)	0.0000	0.0000	0
2017/03/03	IS02	15/06/2018			Interest Rate Swap	98.7522	98.7522	98.7464	98.7464	(0.006)	0.0000	0.0000	0
2017/03/03	IS02	21/09/2018			Interest Rate Swap	98.7777	98.7777	98.7681	98.7681	(0.010)	0.0000	0.0000	0
2017/03/03	IS02	21/12/2018			Interest Rate Swap	99.2400	99.2400	99.2300	99.2300	(0.010)	0.0000	0.0000	0
2017/03/03	IS02	15/03/2019			Interest Rate Swap	99.7096	99.7096	99.6966	99.6966	(0.013)	0.0000	0.0000	0
2017/03/03	IS05	17/12/2020			Interest Rate Swap	97.3610	97.3610	97.3170	97.3170	(0.045)	0.0000	0.0000	0
2017/03/03	IS05	16/03/2021			Interest Rate Swap	96.6814	96.6814	96.6317	96.6317	(0.051)	0.0000	0.0000	0
2017/03/03	IS05	15/06/2021			Interest Rate Swap	95.9725	95.9725	95.9140	95.9140	(0.061)	0.0000	0.0000	0
2017/03/03	IS05	21/09/2021			Interest Rate Swap	96.2446	96.2446	96.1753	96.1753	(0.072)	0.0000	0.0000	0
2017/03/03	IS05	21/12/2021			Interest Rate Swap	98.4956	98.4956	98.4167	98.4167	(0.080)	0.0000	0.0000	51
2017/03/03	IS05	15/03/2022			Interest Rate Swap	98.6937	98.6937	98.6061	98.6061	(0.089)	0.0000	0.0000	0
2017/03/03	IS10	17/12/2025			Interest Rate Swap	97.2982	97.2982	97.1664	97.1664	(0.135)	0.0000	0.0000	0
2017/03/03	IS10	16/03/2026			Interest Rate Swap	94.3747	94.3747	94.2360	94.2360	(0.147)	0.0000	0.0000	0
2017/03/03	IS10	15/06/2026			Interest Rate Swap	93.1624	93.1624	93.0148	93.0148	(0.158)	0.0000	0.0000	0

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2017/03/03	IS10	21/09/2026			Interest Rate Swap	95.3025	95.3025	95.1470	95.1470	(0.163)	0.0000	0.0000	0
2017/03/03	IS10	21/12/2026			Interest Rate Swap	99.0200	99.0200	98.8592	98.8592	(0.162)	0.0000	0.0000	0
2017/03/03	IS10	15/03/2027			Interest Rate Swap	97.6237	97.6237	97.4560	97.4560	(0.172)	0.0000	0.0000	0
2017/03/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/03	JBAF	15/03/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	1,000
2017/03/03	JBAF	19/04/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/03	JBAF	17/05/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/03	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/03	JBAF	19/07/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/03	JBAF	16/08/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/03	JBAF	20/09/2017			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/03	JBAF	20/12/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/03	JBAF	20/03/2018			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/03	JBAF	20/06/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/03	JBAF	19/09/2018			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/03/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/03	JBAF	19/12/2018			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/03/03	R023	04/05/2017	8.61	Call	Bond Future	1,834.8700	1.8349	1,931.4900	1.9315	5.266	0	0	0
2017/03/03	R023	04/05/2017			Bond Future	8.2910	99.0008	8.2596	99.1411	(0.378)	0.0000	0.0000	19,183
2017/03/03	R023	04/05/2017	8.59	Call	Bond Future	1,771.4000	1.7714	1,866.2200	1.8662	5.353	0	0	0
2017/03/03	R023	04/05/2017	8.60	Call	Bond Future	1,803.0100	1.8030	1,898.7300	1.8987	5.309	0	0	0
2017/03/03	R023	04/05/2017	8.59	Put	Bond Future	445.6600	0.4457	400.1900	0.4002	(10.203)	0	0	0
2017/03/03	R023	04/05/2017	8.61	Put	Bond Future	421.2500	0.4213	377.5800	0.3776	(10.367)	0	0	0
2017/03/03	R023	04/05/2017	8.60	Put	Bond Future	433.3200	0.4333	388.7500	0.3888	(10.286)	0	0	0
2017/03/03	R023	03/08/2017	8.60	Put	Bond Future	956.1400	0.9561	900.2400	0.9002	(5.846)	0	0	0
2017/03/03	R023	03/08/2017			Bond Future	8.3177	100.8941	8.2846	101.0375	(0.399)	0.0000	0.0000	0
2017/03/03	R023	03/08/2017	8.59	Put	Bond Future	971.3800	0.9714	914.8600	0.9149	(5.819)	0	0	0
2017/03/03	R023	03/08/2017	8.60	Call	Bond Future	2,164.9100	2.1649	2,252.4100	2.2524	4.042	0	0	0
2017/03/03	R023	03/08/2017	8.58	Call	Bond Future	2,110.7800	2.1108	2,197.0300	2.1970	4.086	0	0	0
2017/03/03	R023	03/08/2017	8.59	Call	Bond Future	2,137.6400	2.1376	2,224.5200	2.2245	4.064	0	0	0
2017/03/03	R023	03/08/2017	8.58	Put	Bond Future	987.0600	0.9871	929.9100	0.9299	(5.790)	0	0	0
2017/03/03	R023	02/11/2017	8.56	Call	Bond Future	2,161.0300	2.1610	2,245.1900	2.2452	3.894	0	0	0
2017/03/03	R023	02/11/2017			Bond Future	8.3376	98.9563	8.3027	99.1015	(0.418)	0.0000	0.0000	0
2017/03/03	R023	02/11/2017	8.58	Call	Bond Future	2,211.1400	2.2111	2,296.4100	2.2964	3.856	0	0	0
2017/03/03	R023	02/11/2017	8.57	Call	Bond Future	2,185.8600	2.1859	2,270.5700	2.2706	3.875	0	0	0
2017/03/03	R023	02/11/2017	8.56	Put	Bond Future	1,241.1700	1.2412	1,180.1500	1.1802	(4.916)	0	0	0
2017/03/03	R023	02/11/2017	8.58	Put	Bond Future	1,209.0900	1.2091	1,149.1800	1.1492	(4.955)	0	0	0
2017/03/03	R023	02/11/2017	8.57	Put	Bond Future	1,224.9000	1.2249	1,164.4300	1.1644	(4.937)	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
2017/03/03	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R035	04/05/2017			Bond Future	9.4686	96.6016	9.4375	96.8572	(0.329)	0.0000	0.0000	8,517
2017/03/03	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R035	04/05/2017	9.55	Call	Bond Future	663.8600	0.6639	919.5200	0.9195	38.511	0	0	0
2017/03/03	R035	04/05/2017	9.53	Call	Bond Future	501.3700	0.5014	757.0300	0.7570	50.992	0	0	0
2017/03/03	R035	04/05/2017	9.54	Call	Bond Future	582.6700	0.5827	838.3300	0.8383	43.877	0	0	0
2017/03/03	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R035	03/08/2017			Bond Future	9.5163	98.4489	9.4842	98.7099	(0.338)	0.0000	0.0000	0
2017/03/03	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R035	03/08/2017	9.50	Put	Bond Future	132.6100	0.1326	0.0000	0.0000	(100.000)	0	0	0
2017/03/03	R035	03/08/2017	9.51	Put	Bond Future	51.4200	0.0514	0.0000	0.0000	(100.000)	0	0	0
2017/03/03	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	128.4200	0.1284	100.000	0	0	0
2017/03/03	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	209.6100	0.2096	100.000	0	0	0
2017/03/03	R035	03/08/2017	9.52	Call	Bond Future	29.6600	0.0297	290.6900	0.2907	880.074	0	0	0
2017/03/03	R035	02/11/2017			Bond Future	9.5610	95.8921	9.5280	96.1572	(0.345)	0.0000	0.0000	0
2017/03/03	R035	02/11/2017	9.60	Call	Bond Future	311.8000	0.3118	576.9100	0.5769	85.026	0	0	0
2017/03/03	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R035	02/11/2017	9.61	Call	Bond Future	391.5400	0.3915	656.6500	0.6567	67.710	0	0	0
2017/03/03	R035	02/11/2017	9.59	Call	Bond Future	231.9600	0.2320	497.0700	0.4971	114.291	0	0	0
2017/03/03	R186	04/05/2017			Bond Future	8.7766	115.0302	8.7453	115.2456	(0.357)	0.0000	0.0000	110,786
2017/03/03	R186	04/05/2017	8.89	Put	Bond Future	1,214.4100	1.2144	1,115.1100	1.1151	(8.177)	0	0	0
2017/03/03	R186	04/05/2017	8.94	Put	Bond Future	1,079.9600	1.0800	987.9900	0.9880	(8.516)	0	0	500
2017/03/03	R186	04/05/2017	9.20	Call	Bond Future	3,415.1200	3.4151	3,572.9700	3.5730	4.622	0	0	0
2017/03/03	R186	04/05/2017	8.91	Put	Bond Future	1,159.2200	1.1592	1,062.8700	1.0629	(8.312)	0	0	0
2017/03/03	R186	04/05/2017	8.70	Put	Bond Future	1,839.7900	1.8398	1,711.9200	1.7119	(6.950)	0	0	0
2017/03/03	R186	04/05/2017	8.90	Put	Bond Future	1,186.5800	1.1866	1,088.7500	1.0888	(8.245)	0	0	0
2017/03/03	R186	04/05/2017	8.44	Put	Bond Future	3,002.1100	3.0021	2,838.2300	2.8382	(5.459)	0	0	0
2017/03/03	R186	04/05/2017	8.91	Call	Bond Future	2,071.3900	2.0714	2,190.4400	2.1904	5.747	0	0	0
2017/03/03	R186	04/05/2017	8.98	Call	Bond Future	2,367.4500	2.3675	2,496.6300	2.4966	5.457	0	0	0
2017/03/03	R186	04/05/2017	9.20	Put	Bond Future	554.6600	0.5547	497.1100	0.4971	(10.376)	0	0	5,709
2017/03/03	R186	04/05/2017	8.70	Call	Bond Future	1,311.6400	1.3116	1,399.1700	1.3992	6.673	0	0	500
2017/03/03	R186	04/05/2017	8.89	Call	Bond Future	1,990.4900	1.9905	2,106.5900	2.1066	5.833	0	0	0
2017/03/03	R186	04/05/2017	8.94	Call	Bond Future	2,195.8500	2.1959	2,319.2800	2.3193	5.621	0	0	0
2017/03/03	R186	04/05/2017	8.98	Put	Bond Future	980.7200	0.9807	894.5000	0.8945	(8.792)	0	0	0
2017/03/03	R186	04/05/2017	8.90	Call	Bond Future	2,030.7300	2.0307	2,148.3000	2.1483	5.790	0	0	0
2017/03/03	R186	04/05/2017	8.44	Call	Bond Future	655.5500	0.6556	707.0700	0.7071	7.859	0	0	500
2017/03/03	R186	03/08/2017	8.93	Put	Bond Future	2,130.0000	2.1300	2,026.4200	2.0264	(4.863)	0	0	0
2017/03/03	R186	03/08/2017	9.35	Call	Bond Future	4,651.4600	4.6515	4,804.1200	4.8041	3.282	0	0	0
2017/03/03	R186	03/08/2017			Bond Future	8.8186	111.9270	8.7860	112.1471	(0.370)	0.0000	0.0000	0
2017/03/03	R186	03/08/2017	8.85	Put	Bond Future	2,373.2200	2.3732	2,262.1100	2.2621	(4.682)	0	0	750
2017/03/03	R186	03/08/2017	8.92	Put	Bond Future	2,159.3300	2.1593	2,054.8100	2.0548	(4.840)	0	0	0
2017/03/03	R186	03/08/2017	9.50	Call	Bond Future	5,368.7300	5.3687	5,532.3400	5.5323	3.047	0	0	0
2017/03/03	R186	03/08/2017	8.93	Call	Bond Future	2,875.8300	2.8758	2,992.3000	2.9923	4.050	0	0	0
2017/03/03	R186	03/08/2017	8.91	Call	Bond Future	2,801.3500	2.8013	2,915.9500	2.9160	4.091	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/03	R186	03/08/2017	9.35	Put	Bond Future	1,152.9800	1.1530	1,085.5900	1.0856	(5.845)	0	0	750
2017/03/03	R186	03/08/2017	8.85	Call	Bond Future	2,584.0300	2.5840	2,692.9700	2.6930	4.216	0	0	0
2017/03/03	R186	03/08/2017	8.92	Call	Bond Future	2,838.4700	2.8385	2,954.0000	2.9540	4.070	0	0	0
2017/03/03	R186	03/08/2017	9.50	Put	Bond Future	909.5900	0.9096	853.1500	0.8531	(6.205)	0	0	6,500
2017/03/03	R186	03/08/2017	8.91	Put	Bond Future	2,188.9500	2.1890	2,083.5000	2.0835	(4.817)	0	0	0
2017/03/03	R186	02/11/2017	8.88	Call	Bond Future	3,189.5700	3.1896	3,301.3200	3.3013	3.504	0	0	0
2017/03/03	R186	02/11/2017	8.89	Put	Bond Future	2,968.8400	2.9688	2,858.1400	2.8581	(3.729)	0	0	0
2017/03/03	R186	02/11/2017			Bond Future	8.8512	114.1396	8.8174	114.3628	(0.383)	0.0000	0.0000	0
2017/03/03	R186	02/11/2017	8.89	Call	Bond Future	3,223.7400	3.2237	3,336.2400	3.3362	3.490	0	0	0
2017/03/03	R186	02/11/2017	8.90	Call	Bond Future	3,258.1000	3.2581	3,371.3600	3.3714	3.476	0	0	0
2017/03/03	R186	02/11/2017	8.88	Put	Bond Future	3,000.3200	3.0003	2,888.8700	2.8889	(3.715)	0	0	0
2017/03/03	R186	02/11/2017	8.90	Put	Bond Future	2,937.6000	2.9376	2,827.6600	2.8277	(3.743)	0	0	0
2017/03/03	R197	04/05/2017	308.58	Put	Bond Future	6,861.7000	6.8617	6,869.0600	6.8691	0.107	0	0	0
2017/03/03	R197	04/05/2017			Bond Future	301.7183	301.7183	301.7109	301.7109	(0.002)	0.0000	0.0000	1,063
2017/03/03	R197	04/05/2017	308.60	Put	Bond Future	6,881.7000	6.8817	6,889.0600	6.8891	0.107	0	0	0
2017/03/03	R197	04/05/2017	308.59	Put	Bond Future	6,871.7000	6.8717	6,879.0600	6.8791	0.107	0	0	0
2017/03/03	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R197	03/08/2017			Bond Future	300.5964	300.5964	300.5903	300.5903	(0.002)	0.0000	0.0000	0
2017/03/03	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R197	03/08/2017	308.05	Put	Bond Future	7,453.5700	7.4536	7,459.7400	7.4597	0.083	0	0	0
2017/03/03	R197	03/08/2017	308.07	Put	Bond Future	7,473.5700	7.4736	7,479.7400	7.4797	0.083	0	0	0
2017/03/03	R197	03/08/2017	308.06	Put	Bond Future	7,463.5700	7.4636	7,469.7400	7.4697	0.083	0	0	0
2017/03/03	R197	02/11/2017	305.16	Call	Bond Future	1,443.5900	1.4436	1,434.1000	1.4341	(0.657)	0	0	0
2017/03/03	R197	02/11/2017			Bond Future	306.6036	306.6036	306.5941	306.5941	(0.003)	0.0000	0.0000	0
2017/03/03	R197	02/11/2017	305.17	Call	Bond Future	1,433.5900	1.4336	1,424.1000	1.4241	(0.662)	0	0	0
2017/03/03	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R197	02/11/2017	305.15	Call	Bond Future	1,453.5900	1.4536	1,444.1000	1.4441	(0.653)	0	0	0
2017/03/03	R202	04/05/2017	256.73	Put	Bond Future	8,488.7900	8.4888	8,494.2000	8.4942	0.064	0	0	0
2017/03/03	R202	04/05/2017			Bond Future	248.2412	248.2412	248.2358	248.2358	(0.002)	0.0000	0.0000	33,757
2017/03/03	R202	04/05/2017	256.72	Put	Bond Future	8,478.7900	8.4788	8,484.2000	8.4842	0.064	0	0	0
2017/03/03	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R202	04/05/2017	256.71	Put	Bond Future	8,468.7900	8.4688	8,474.2000	8.4742	0.064	0	0	0
2017/03/03	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R202	03/08/2017			Bond Future	249.3459	249.3459	249.3412	249.3412	(0.002)	0.0000	0.0000	0
2017/03/03	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R202	03/08/2017	258.35	Put	Bond Future	9,004.1000	9.0041	9,008.8500	9.0088	0.053	0	0	0
2017/03/03	R202	03/08/2017	258.37	Put	Bond Future	9,024.1000	9.0241	9,028.8500	9.0288	0.053	0	0	0
2017/03/03	R202	03/08/2017	258.36	Put	Bond Future	9,014.1000	9.0141	9,018.8500	9.0188	0.053	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/03	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R202	02/11/2017			Bond Future	254.3287	254.3287	254.3214	254.3214	(0.003)	0.0000	0.0000	0
2017/03/03	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R202	02/11/2017	253.89	Call	Bond Future	438.7100	0.4387	431.4200	0.4314	(1.662)	0	0	0
2017/03/03	R202	02/11/2017	253.90	Call	Bond Future	428.7100	0.4287	421.4200	0.4214	(1.700)	0	0	0
2017/03/03	R202	02/11/2017	253.91	Call	Bond Future	418.7100	0.4187	411.4200	0.4114	(1.741)	0	0	0
2017/03/03	R203	04/05/2017	6.92	Put	Bond Future	88.6500	0.0887	87.4800	0.0875	(1.320)	0	0	0
2017/03/03	R203	04/05/2017	6.91	Call	Bond Future	17.2300	0.0172	17.2300	0.0172	0.000	0	0	0
2017/03/03	R203	04/05/2017			Bond Future	7.1224	101.5886	7.1175	101.5700	(0.069)	0.0000	0.0000	31,101
2017/03/03	R203	04/05/2017	6.92	Call	Bond Future	18.2800	0.0183	18.2900	0.0183	0.055	0	0	0
2017/03/03	R203	04/05/2017	6.93	Call	Bond Future	19.2200	0.0192	19.2500	0.0193	0.156	0	0	0
2017/03/03	R203	04/05/2017	6.91	Put	Bond Future	91.0700	0.0911	89.9300	0.0899	(1.252)	0	0	0
2017/03/03	R203	04/05/2017	6.93	Put	Bond Future	86.1100	0.0861	84.9300	0.0849	(1.370)	0	0	0
2017/03/03	R203	03/08/2017	4.89	Call	Bond Future	3.1800	0.0032	3.2900	0.0033	3.459	0	0	0
2017/03/03	R203	03/08/2017			Bond Future	5.7010	103.5156	5.6805	103.5128	(0.360)	0.0000	0.0000	0
2017/03/03	R203	03/08/2017	4.87	Call	Bond Future	2.9700	0.0030	3.0800	0.0031	3.704	0	0	0
2017/03/03	R203	03/08/2017	4.88	Call	Bond Future	3.0700	0.0031	3.1800	0.0032	3.583	0	0	0
2017/03/03	R203	03/08/2017	4.87	Put	Bond Future	91.3600	0.0914	89.9800	0.0900	(1.511)	0	0	0
2017/03/03	R203	03/08/2017	4.89	Put	Bond Future	89.4400	0.0894	88.0400	0.0880	(1.565)	0	0	0
2017/03/03	R203	03/08/2017	4.88	Put	Bond Future	90.3900	0.0904	89.0000	0.0890	(1.538)	0	0	0
2017/03/03	R204	04/05/2017	7.90	Put	Bond Future	34.6700	0.0347	30.8300	0.0308	(11.076)	0	0	0
2017/03/03	R204	04/05/2017			Bond Future	7.4818	103.8178	7.4656	103.8423	(0.218)	0.0000	0.0000	28,827
2017/03/03	R204	04/05/2017	7.92	Put	Bond Future	31.2000	0.0312	27.6600	0.0277	(11.346)	0	0	0
2017/03/03	R204	04/05/2017	7.91	Put	Bond Future	32.9000	0.0329	29.2100	0.0292	(11.216)	0	0	0
2017/03/03	R204	04/05/2017	7.90	Call	Bond Future	662.3600	0.6624	683.0600	0.6831	3.125	0	0	0
2017/03/03	R204	04/05/2017	7.91	Call	Bond Future	675.5400	0.6755	696.3900	0.6964	3.086	0	0	0
2017/03/03	R204	04/05/2017	7.92	Call	Bond Future	688.7800	0.6888	709.7800	0.7098	3.049	0	0	0
2017/03/03	R204	03/08/2017	7.77	Put	Bond Future	161.2400	0.1612	152.7700	0.1528	(5.253)	0	0	0
2017/03/03	R204	03/08/2017			Bond Future	7.4311	101.7627	7.4113	101.7882	(0.266)	0.0000	0.0000	0
2017/03/03	R204	03/08/2017	7.76	Put	Bond Future	164.9200	0.1649	156.3100	0.1563	(5.221)	0	0	0
2017/03/03	R204	03/08/2017	7.75	Call	Bond Future	578.0200	0.5780	594.7800	0.5948	2.900	0	0	0
2017/03/03	R204	03/08/2017	7.76	Call	Bond Future	587.0700	0.5871	603.9600	0.6040	2.877	0	0	0
2017/03/03	R204	03/08/2017	7.77	Call	Bond Future	596.1800	0.5962	613.2100	0.6132	2.857	0	0	0
2017/03/03	R204	03/08/2017	7.75	Put	Bond Future	168.6700	0.1687	159.9300	0.1599	(5.182)	0	0	0
2017/03/03	R204	02/11/2017	7.76	Put	Bond Future	102.4300	0.1024	96.1000	0.0961	(6.180)	0	0	0
2017/03/03	R204	02/11/2017			Bond Future	7.2914	103.7744	7.2680	103.7992	(0.320)	0.0000	0.0000	0
2017/03/03	R204	02/11/2017	7.75	Put	Bond Future	104.7600	0.1048	98.3200	0.0983	(6.147)	0	0	0
2017/03/03	R204	02/11/2017	7.76	Call	Bond Future	599.6500	0.5997	618.2000	0.6182	3.093	0	0	0
2017/03/03	R204	02/11/2017	7.74	Call	Bond Future	583.4800	0.5835	601.8000	0.6018	3.140	0	0	0
2017/03/03	R204	02/11/2017	7.75	Call	Bond Future	591.4100	0.5914	609.8500	0.6098	3.118	0	0	0
2017/03/03	R204	02/11/2017	7.74	Put	Bond Future	107.4100	0.1074	100.8500	0.1009	(6.107)	0	0	0
2017/03/03	R207	04/05/2017	8.21	Put	Bond Future	68.7600	0.0688	55.6600	0.0557	(19.052)	0	0	0
2017/03/03	R207	04/05/2017			Bond Future	7.7738	101.0193	7.7363	101.1082	(0.483)	0.0000	0.0000	75,114

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
2017/03/03	R207	04/05/2017	8.22	Call	Bond Future	1,114.0200	1.1140	1,190.3300	1.1903	6.850	0	0	0
2017/03/03	R207	04/05/2017	8.20	Call	Bond Future	1,073.6800	1.0737	1,149.0100	1.1490	7.016	0	0	0
2017/03/03	R207	04/05/2017	8.21	Call	Bond Future	1,093.8400	1.0938	1,169.6600	1.1697	6.932	0	0	0
2017/03/03	R207	04/05/2017	8.20	Put	Bond Future	71.9600	0.0720	58.3700	0.0584	(18.885)	0	0	0
2017/03/03	R207	04/05/2017	8.22	Put	Bond Future	65.6000	0.0656	52.9900	0.0530	(19.223)	0	0	0
2017/03/03	R207	03/08/2017	8.19	Call	Bond Future	1,135.6400	1.1356	1,201.0300	1.2010	5.758	0	0	51
2017/03/03	R207	03/08/2017			Bond Future	7.7809	99.3078	7.7388	99.3989	(0.540)	0.0000	0.0000	0
2017/03/03	R207	03/08/2017	8.39	Put	Bond Future	161.6100	0.1616	143.6400	0.1436	(11.119)	0	0	0
2017/03/03	R207	03/08/2017	8.19	Put	Bond Future	254.9500	0.2550	229.2800	0.2293	(10.069)	0	0	0
2017/03/03	R207	03/08/2017	8.41	Put	Bond Future	154.1400	0.1541	136.8400	0.1368	(11.224)	0	0	0
2017/03/03	R207	03/08/2017	8.40	Put	Bond Future	157.8400	0.1578	140.2100	0.1402	(11.170)	0	0	0
2017/03/03	R207	03/08/2017	8.41	Call	Bond Future	1,504.3300	1.5043	1,578.0900	1.5781	4.903	0	0	0
2017/03/03	R207	03/08/2017	8.39	Call	Bond Future	1,469.2400	1.4692	1,542.3300	1.5423	4.975	0	0	0
2017/03/03	R207	03/08/2017	8.40	Call	Bond Future	1,486.7500	1.4868	1,560.1800	1.5602	4.939	0	0	0
2017/03/03	R207	02/11/2017			Bond Future	7.7449	101.2710	7.6982	101.3628	(0.602)	0.0000	0.0000	0
2017/03/03	R207	02/11/2017	8.03	Put	Bond Future	385.7100	0.3857	352.6800	0.3527	(8.563)	0	0	0
2017/03/03	R207	02/11/2017	8.05	Put	Bond Future	372.9100	0.3729	340.7100	0.3407	(8.635)	0	0	0
2017/03/03	R207	02/11/2017	8.03	Call	Bond Future	944.5800	0.9446	1,003.3200	1.0033	6.219	0	0	0
2017/03/03	R207	02/11/2017	8.04	Put	Bond Future	379.2700	0.3793	346.6500	0.3466	(8.601)	0	0	0
2017/03/03	R207	02/11/2017	8.04	Call	Bond Future	957.6700	0.9577	1,016.8200	1.0168	6.176	0	0	0
2017/03/03	R207	02/11/2017	8.05	Call	Bond Future	970.8300	0.9708	1,030.4000	1.0304	6.136	0	0	0
2017/03/03	R208	04/05/2017	8.39	Call	Bond Future	1,596.0300	1.5960	1,679.7600	1.6798	5.246	0	0	0
2017/03/03	R208	04/05/2017			Bond Future	7.9292	96.8236	7.8975	96.9255	(0.399)	0.0000	0.0000	21,498
2017/03/03	R208	04/05/2017	8.37	Call	Bond Future	1,543.0300	1.5430	1,625.6300	1.6256	5.353	0	0	0
2017/03/03	R208	04/05/2017	8.38	Call	Bond Future	1,569.4100	1.5694	1,652.5800	1.6526	5.299	0	0	0
2017/03/03	R208	04/05/2017	8.37	Put	Bond Future	137.3700	0.1374	118.0500	0.1180	(14.064)	0	0	0
2017/03/03	R208	04/05/2017	8.39	Put	Bond Future	127.1900	0.1272	109.0000	0.1090	(14.301)	0	0	0
2017/03/03	R208	04/05/2017	8.38	Put	Bond Future	132.1500	0.1321	113.4000	0.1134	(14.188)	0	0	0
2017/03/03	R208	03/08/2017	8.32	Call	Bond Future	1,626.0700	1.6261	1,696.0600	1.6961	4.304	0	0	0
2017/03/03	R208	03/08/2017			Bond Future	7.9418	98.6752	7.9076	98.7795	(0.431)	0.0000	0.0000	0
2017/03/03	R208	03/08/2017	8.30	Call	Bond Future	1,584.3800	1.5844	1,653.4300	1.6534	4.358	0	0	0
2017/03/03	R208	03/08/2017	8.31	Call	Bond Future	1,605.0500	1.6050	1,674.5700	1.6746	4.331	0	0	0
2017/03/03	R208	03/08/2017	8.30	Put	Bond Future	502.1500	0.5022	466.8900	0.4669	(7.022)	0	0	0
2017/03/03	R208	03/08/2017	8.32	Put	Bond Future	483.8500	0.4838	449.5300	0.4495	(7.093)	0	0	0
2017/03/03	R208	03/08/2017	8.31	Put	Bond Future	492.8200	0.4928	458.0300	0.4580	(7.059)	0	0	0
2017/03/03	R208	02/11/2017	8.18	Put	Bond Future	677.6000	0.6776	636.0500	0.6360	(6.132)	0	0	0
2017/03/03	R208	02/11/2017			Bond Future	7.9362	97.2228	7.8994	97.3282	(0.463)	0.0000	0.0000	0
2017/03/03	R208	02/11/2017	8.20	Put	Bond Future	656.6800	0.6567	616.0500	0.6160	(6.187)	0	0	0
2017/03/03	R208	02/11/2017	8.19	Put	Bond Future	667.0800	0.6671	625.9900	0.6260	(6.160)	0	0	0
2017/03/03	R208	02/11/2017	8.18	Call	Bond Future	1,373.1300	1.3731	1,436.9100	1.4369	4.645	0	0	0
2017/03/03	R208	02/11/2017	8.19	Call	Bond Future	1,391.0100	1.3910	1,455.2500	1.4553	4.618	0	0	0
2017/03/03	R208	02/11/2017	8.20	Call	Bond Future	1,408.9900	1.4090	1,473.6900	1.4737	4.592	0	0	0
2017/03/03	R209	04/05/2017	9.48	Put	Bond Future	1,576.7100	1.5767	1,449.6800	1.4497	(8.057)	0	0	0
2017/03/03	R209	04/05/2017			Bond Future	9.4519	72.6954	9.4157	72.9435	(0.383)	0.0000	0.0000	63,089
2017/03/03	R209	04/05/2017	9.47	Put	Bond Future	1,609.8500	1.6099	1,481.1900	1.4812	(7.992)	0	0	0
2017/03/03	R209	04/05/2017	9.63	Call	Bond Future	2,345.6500	2.3456	2,490.6000	2.4906	6.180	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
2017/03/03	R209	04/05/2017	8.93	Call	Bond Future	435.4200	0.4354	476.7700	0.4768	9.497	0	0	1,130
2017/03/03	R209	04/05/2017	9.33	Put	Bond Future	2,126.8700	2.1269	1,975.5500	1.9756	(7.115)	0	0	1,130
2017/03/03	R209	04/05/2017	9.46	Call	Bond Future	1,699.2000	1.6992	1,817.0500	1.8171	6.936	0	0	0
2017/03/03	R209	04/05/2017	9.47	Call	Bond Future	1,733.7500	1.7338	1,853.2300	1.8532	6.891	0	0	0
2017/03/03	R209	04/05/2017	9.33	Call	Bond Future	1,285.6400	1.2856	1,382.4600	1.3825	7.531	0	0	0
2017/03/03	R209	04/05/2017	9.48	Call	Bond Future	1,768.8100	1.7688	1,889.9200	1.8899	6.847	0	0	0
2017/03/03	R209	04/05/2017	9.63	Put	Bond Future	1,142.1400	1.1421	1,038.9500	1.0389	(9.035)	0	0	1,130
2017/03/03	R209	04/05/2017	8.93	Put	Bond Future	4,143.6000	4.1436	3,936.8100	3.9368	(4.991)	0	0	0
2017/03/03	R209	04/05/2017	9.46	Put	Bond Future	1,643.6000	1.6436	1,513.3100	1.5133	(7.927)	0	0	0
2017/03/03	R209	03/08/2017			Bond Future	9.4957	74.0856	9.4585	74.3388	(0.392)	0.0000	0.0000	0
2017/03/03	R209	03/08/2017	9.44	Call	Bond Future	2,488.2500	2.4882	2,606.9000	2.6069	4.768	0	0	0
2017/03/03	R209	03/08/2017	9.43	Put	Bond Future	2,903.8400	2.9038	2,768.2700	2.7683	(4.669)	0	0	0
2017/03/03	R209	03/08/2017	9.45	Put	Bond Future	2,832.0500	2.8320	2,698.5400	2.6985	(4.714)	0	0	0
2017/03/03	R209	03/08/2017	9.44	Put	Bond Future	2,867.6800	2.8677	2,733.1400	2.7331	(4.692)	0	0	0
2017/03/03	R209	03/08/2017	9.45	Call	Bond Future	2,520.9300	2.5209	2,640.6100	2.6406	4.747	0	0	0
2017/03/03	R209	03/08/2017	9.43	Call	Bond Future	2,455.9900	2.4560	2,573.6100	2.5736	4.789	0	0	0
2017/03/03	R209	02/11/2017	9.52	Put	Bond Future	3,372.4600	3.3725	3,243.2300	3.2432	(3.832)	0	0	0
2017/03/03	R209	02/11/2017			Bond Future	9.5348	72.3992	9.4966	72.6566	(0.400)	0.0000	0.0000	0
2017/03/03	R209	02/11/2017	9.54	Put	Bond Future	3,305.8700	3.3059	3,178.3000	3.1783	(3.859)	0	0	0
2017/03/03	R209	02/11/2017	9.53	Put	Bond Future	3,338.9200	3.3389	3,210.5200	3.2105	(3.846)	0	0	0
2017/03/03	R209	02/11/2017	9.54	Call	Bond Future	3,340.7700	3.3408	3,470.5900	3.4706	3.886	0	0	0
2017/03/03	R209	02/11/2017	9.52	Call	Bond Future	3,272.7300	3.2727	3,400.8900	3.4009	3.916	0	0	0
2017/03/03	R209	02/11/2017	9.53	Call	Bond Future	3,306.5500	3.3065	3,435.5400	3.4355	3.901	0	0	0
2017/03/03	R210	04/05/2017			Bond Future	188.2902	188.2902	188.2855	188.2855	(0.002)	0.0000	0.0000	1,698
2017/03/03	R210	04/05/2017	192.31	Put	Bond Future	4,019.8300	4.0198	4,024.4600	4.0245	0.115	0	0	0
2017/03/03	R210	04/05/2017	192.33	Put	Bond Future	4,039.8300	4.0398	4,044.4600	4.0445	0.115	0	0	0
2017/03/03	R210	04/05/2017	192.32	Put	Bond Future	4,029.8300	4.0298	4,034.4600	4.0345	0.115	0	0	0
2017/03/03	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R210	03/08/2017	196.29	Put	Bond Future	4,360.9900	4.3610	4,364.8700	4.3649	0.089	0	0	0
2017/03/03	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R210	03/08/2017			Bond Future	191.9290	191.9290	191.9251	191.9251	(0.002)	0.0000	0.0000	0
2017/03/03	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R210	03/08/2017	196.28	Put	Bond Future	4,350.9900	4.3510	4,354.8700	4.3549	0.089	0	0	0
2017/03/03	R210	03/08/2017	196.30	Put	Bond Future	4,370.9900	4.3710	4,374.8700	4.3749	0.089	0	0	0
2017/03/03	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R210	02/11/2017	192.07	Call	Bond Future	1,262.4300	1.2624	1,256.4600	1.2565	(0.473)	0	0	0
2017/03/03	R210	02/11/2017			Bond Future	193.3324	193.3324	193.3265	193.3265	(0.003)	0.0000	0.0000	0
2017/03/03	R210	02/11/2017	192.08	Call	Bond Future	1,252.4300	1.2524	1,246.4600	1.2465	(0.477)	0	0	0
2017/03/03	R210	02/11/2017	192.09	Call	Bond Future	1,242.4300	1.2424	1,236.4600	1.2365	(0.481)	0	0	0
2017/03/03	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R212	04/05/2017			Bond Future	149.3625	149.3625	149.3588	149.3588	(0.003)	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
2017/03/03	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R212	04/05/2017	152.23	Put	Bond Future	2,867.4600	2.8675	2,871.2000	2.8712	0.130	0	0	0
2017/03/03	R212	04/05/2017	152.25	Put	Bond Future	2,887.4600	2.8875	2,891.2000	2.8912	0.130	0	0	0
2017/03/03	R212	04/05/2017	152.24	Put	Bond Future	2,877.4600	2.8775	2,881.2000	2.8812	0.130	0	0	0
2017/03/03	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R212	03/08/2017			Bond Future	150.1992	150.1992	150.1961	150.1961	(0.002)	0.0000	0.0000	0
2017/03/03	R212	03/08/2017	153.34	Put	Bond Future	3,140.8000	3.1408	3,143.8800	3.1439	0.098	0	0	0
2017/03/03	R212	03/08/2017	153.36	Put	Bond Future	3,160.8000	3.1608	3,163.8800	3.1639	0.097	0	0	0
2017/03/03	R212	03/08/2017	153.35	Put	Bond Future	3,150.8000	3.1508	3,153.8800	3.1539	0.098	0	0	0
2017/03/03	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R212	02/11/2017			Bond Future	153.2008	153.2008	153.1961	153.1961	(0.003)	0.0000	0.0000	0
2017/03/03	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/03	R212	02/11/2017	152.42	Call	Bond Future	780.8500	0.7808	776.0800	0.7761	(0.611)	0	0	0
2017/03/03	R212	02/11/2017	152.40	Call	Bond Future	800.8500	0.8008	796.0800	0.7961	(0.596)	0	0	0
2017/03/03	R212	02/11/2017	152.41	Call	Bond Future	790.8500	0.7908	786.0800	0.7861	(0.603)	0	0	0
2017/03/03	R213	04/05/2017			Bond Future	9.2256	84.1316	9.1894	84.3773	(0.392)	0.0000	0.0000	44,651
2017/03/03	R213	04/05/2017	9.35	Put	Bond Future	1,237.4900	1.2375	1,127.3800	1.1274	(8.898)	0	0	0
2017/03/03	R213	04/05/2017	9.37	Put	Bond Future	1,183.3900	1.1834	1,076.4700	1.0765	(9.035)	0	0	0
2017/03/03	R213	04/05/2017	9.35	Call	Bond Future	2,074.6300	2.0746	2,210.1900	2.2102	6.534	0	0	0
2017/03/03	R213	04/05/2017	9.36	Put	Bond Future	1,210.2100	1.2102	1,101.7000	1.1017	(8.966)	0	0	0
2017/03/03	R213	04/05/2017	9.36	Call	Bond Future	2,114.1200	2.1141	2,251.2800	2.2513	6.488	0	0	0
2017/03/03	R213	04/05/2017	9.37	Call	Bond Future	2,154.0000	2.1540	2,292.7500	2.2928	6.442	0	0	0
2017/03/03	R213	03/08/2017	9.33	Put	Bond Future	2,384.4200	2.3844	2,262.6700	2.2627	(5.106)	0	0	0
2017/03/03	R213	03/08/2017			Bond Future	9.2686	85.7405	9.2312	85.9913	(0.403)	0.0000	0.0000	0
2017/03/03	R213	03/08/2017	9.35	Put	Bond Future	2,323.2100	2.3232	2,203.5100	2.2035	(5.152)	0	0	0
2017/03/03	R213	03/08/2017	9.34	Put	Bond Future	2,353.5500	2.3535	2,232.8300	2.2328	(5.129)	0	0	0
2017/03/03	R213	03/08/2017	9.33	Call	Bond Future	2,794.0400	2.7940	2,923.0700	2.9231	4.618	0	0	0
2017/03/03	R213	03/08/2017	9.34	Call	Bond Future	2,829.6000	2.8296	2,959.6600	2.9597	4.596	0	0	0
2017/03/03	R213	03/08/2017	9.35	Call	Bond Future	2,865.6300	2.8656	2,996.7100	2.9967	4.574	0	0	0
2017/03/03	R213	02/11/2017	9.36	Put	Bond Future	3,020.1200	3.0201	2,897.0000	2.8970	(4.077)	0	0	0
2017/03/03	R213	02/11/2017			Bond Future	9.3084	83.8838	9.2699	84.1385	(0.413)	0.0000	0.0000	0
2017/03/03	R213	02/11/2017	9.35	Put	Bond Future	3,051.0800	3.0511	2,927.1300	2.9271	(4.062)	0	0	0
2017/03/03	R213	02/11/2017	9.36	Call	Bond Future	3,360.7000	3.3607	3,492.3600	3.4924	3.918	0	0	0
2017/03/03	R213	02/11/2017	9.34	Call	Bond Future	3,291.2000	3.2912	3,421.1900	3.4212	3.950	0	0	0
2017/03/03	R213	02/11/2017	9.35	Call	Bond Future	3,325.8600	3.3259	3,456.6900	3.4567	3.934	0	0	0
2017/03/03	R213	02/11/2017	9.34	Put	Bond Future	3,082.2900	3.0823	2,957.5000	2.9575	(4.049)	0	0	0
2017/03/03	R214	04/05/2017	9.58	Put	Bond Future	1,609.7100	1.6097	1,480.2900	1.4803	(8.040)	0	0	0
2017/03/03	R214	04/05/2017			Bond Future	9.5301	72.8882	9.4940	73.1476	(0.379)	0.0000	0.0000	34,975
2017/03/03	R214	04/05/2017	9.57	Put	Bond Future	1,642.9100	1.6429	1,511.8400	1.5118	(7.978)	0	0	0
2017/03/03	R214	04/05/2017	9.58	Call	Bond Future	1,965.7800	1.9658	2,095.7500	2.0957	6.612	0	0	0
2017/03/03	R214	04/05/2017	9.56	Call	Bond Future	1,890.2900	1.8903	2,016.9500	2.0169	6.701	0	0	0
2017/03/03	R214	04/05/2017	9.57	Call	Bond Future	1,927.8400	1.9278	2,056.1600	2.0562	6.656	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
2017/03/03	R214	04/05/2017	9.56	Put	Bond Future	1,676.6200	1.6766	1,543.8900	1.5439	(7.917)	0	0	0
2017/03/03	R214	03/08/2017	9.51	Call	Bond Future	2,620.7000	2.6207	2,744.1500	2.7442	4.711	0	0	0
2017/03/03	R214	03/08/2017			Bond Future	9.5727	74.2820	9.5356	74.5467	(0.388)	0.0000	0.0000	0
2017/03/03	R214	03/08/2017	9.52	Call	Bond Future	2,655.4800	2.6555	2,780.0000	2.7800	4.689	0	0	0
2017/03/03	R214	03/08/2017	9.53	Call	Bond Future	2,690.4900	2.6905	2,816.0700	2.8161	4.668	0	0	0
2017/03/03	R214	03/08/2017	9.51	Put	Bond Future	3,068.4900	3.0685	2,927.3000	2.9273	(4.601)	0	0	0
2017/03/03	R214	03/08/2017	9.53	Put	Bond Future	2,994.9000	2.9949	2,855.8400	2.8558	(4.643)	0	0	0
2017/03/03	R214	03/08/2017	9.52	Put	Bond Future	3,031.5200	3.0315	2,891.4000	2.8914	(4.622)	0	0	0
2017/03/03	R214	02/11/2017	9.60	Call	Bond Future	3,442.1700	3.4422	3,576.6200	3.5766	3.906	0	0	0
2017/03/03	R214	02/11/2017			Bond Future	9.6124	72.4526	9.5744	72.7216	(0.396)	0.0000	0.0000	0
2017/03/03	R214	02/11/2017	9.58	Call	Bond Future	3,372.9500	3.3730	3,505.6600	3.5057	3.935	0	0	0
2017/03/03	R214	02/11/2017	9.59	Call	Bond Future	3,407.4700	3.4075	3,541.0500	3.5411	3.920	0	0	0
2017/03/03	R214	02/11/2017	9.60	Put	Bond Future	3,529.8900	3.5299	3,395.2700	3.3953	(3.814)	0	0	0
2017/03/03	R214	02/11/2017	9.58	Put	Bond Future	3,602.2800	3.6023	3,465.9200	3.4659	(3.785)	0	0	0
2017/03/03	R214	02/11/2017	9.59	Put	Bond Future	3,565.9400	3.5659	3,430.4500	3.4305	(3.800)	0	0	0
2017/03/03	R248	04/05/2017	9.66	Call	Bond Future	2,660.3800	2.6604	2,826.1200	2.8261	6.230	0	0	0
2017/03/03	R248	04/05/2017			Bond Future	9.6015	93.2654	9.5653	93.5956	(0.376)	0.0000	0.0000	70,632
2017/03/03	R248	04/05/2017	9.67	Call	Bond Future	2,709.2600	2.7093	2,877.0100	2.8770	6.192	0	0	0
2017/03/03	R248	04/05/2017	9.65	Put	Bond Future	2,171.5800	2.1716	2,005.0900	2.0051	(7.667)	0	0	0
2017/03/03	R248	04/05/2017	9.67	Put	Bond Future	2,088.5300	2.0885	1,926.0500	1.9260	(7.780)	0	0	0
2017/03/03	R248	04/05/2017	9.66	Put	Bond Future	2,129.7500	2.1297	1,965.2600	1.9653	(7.723)	0	0	0
2017/03/03	R248	04/05/2017	9.65	Call	Bond Future	2,611.9500	2.6119	2,775.6900	2.7757	6.269	0	0	0
2017/03/03	R248	03/08/2017			Bond Future	9.6461	95.0489	9.6089	95.3859	(0.386)	0.0000	0.0000	200
2017/03/03	R248	03/08/2017	9.57	Call	Bond Future	3,413.2900	3.4133	3,568.7400	3.5687	4.554	0	0	0
2017/03/03	R248	03/08/2017	9.56	Put	Bond Future	4,153.9500	4.1539	3,971.1200	3.9711	(4.401)	0	0	0
2017/03/03	R248	03/08/2017	9.58	Put	Bond Future	4,056.4600	4.0565	3,876.2400	3.8762	(4.443)	0	0	0
2017/03/03	R248	03/08/2017	9.57	Put	Bond Future	4,104.9800	4.1050	3,923.4600	3.9235	(4.422)	0	0	0
2017/03/03	R248	03/08/2017	9.58	Call	Bond Future	3,456.1900	3.4562	3,612.9400	3.6129	4.535	0	0	0
2017/03/03	R248	03/08/2017	9.56	Call	Bond Future	3,370.6800	3.3707	3,524.8200	3.5248	4.573	0	0	0
2017/03/03	R248	02/11/2017	9.66	Put	Bond Future	4,738.4200	4.7384	4,565.3000	4.5653	(3.654)	0	0	0
2017/03/03	R248	02/11/2017			Bond Future	9.6879	92.4884	9.6498	92.8309	(0.394)	0.0000	0.0000	0
2017/03/03	R248	02/11/2017	9.65	Put	Bond Future	4,784.7900	4.7848	4,610.6100	4.6106	(3.640)	0	0	0
2017/03/03	R248	02/11/2017	9.64	Call	Bond Future	4,400.7200	4.4007	4,568.0400	4.5680	3.802	0	0	0
2017/03/03	R248	02/11/2017	9.65	Call	Bond Future	4,444.2000	4.4442	4,612.5900	4.6126	3.789	0	0	0
2017/03/03	R248	02/11/2017	9.66	Call	Bond Future	4,487.8900	4.4879	4,657.3400	4.6573	3.776	0	0	0
2017/03/03	R248	02/11/2017	9.64	Put	Bond Future	4,831.5300	4.8315	4,656.2800	4.6563	(3.627)	0	0	0

**Total**

**796288**