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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/03/2017 TO 15/03/2017

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
2017/03/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	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
2017/03/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2025	04/05/2017			Bond Future	129.2782	129.2782	129.2705	129.2705	(0.006)	0.0000	0.0000	3,234
2017/03/15	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2025	04/05/2017	132.56	Put	Bond Future	3,281.8300	3.2818	3,289.5200	3.2895	0.234	0	0	0
2017/03/15	2025	04/05/2017	132.58	Put	Bond Future	3,301.8300	3.3018	3,309.5200	3.3095	0.233	0	0	0
2017/03/15	2025	04/05/2017	132.57	Put	Bond Future	3,291.8300	3.2918	3,299.5200	3.2995	0.234	0	0	0
2017/03/15	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2025	03/08/2017			Bond Future	130.4296	130.4296	130.4223	130.4223	(0.006)	0.0000	0.0000	0
2017/03/15	2025	03/08/2017	133.96	Put	Bond Future	3,530.4300	3.5304	3,537.7100	3.5377	0.206	0	0	0
2017/03/15	2025	03/08/2017	133.98	Put	Bond Future	3,550.4300	3.5504	3,557.7100	3.5577	0.205	0	0	0
2017/03/15	2025	03/08/2017	133.97	Put	Bond Future	3,540.4300	3.5404	3,547.7100	3.5477	0.206	0	0	0
2017/03/15	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2025	02/11/2017	132.98	Call	Bond Future	49.1800	0.0492	38.4900	0.0385	(21.736)	0	0	0
2017/03/15	2025	02/11/2017			Bond Future	133.0292	133.0292	133.0185	133.0185	(0.008)	0.0000	0.0000	0
2017/03/15	2025	02/11/2017	132.96	Call	Bond Future	69.1800	0.0692	58.4900	0.0585	(15.452)	0	0	0
2017/03/15	2025	02/11/2017	132.97	Call	Bond Future	59.1800	0.0592	48.4900	0.0485	(18.064)	0	0	0
2017/03/15	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2029	04/05/2017			Bond Future	100.8677	100.8677	100.8619	100.8619	(0.006)	0.0000	0.0000	2,272
2017/03/15	2029	04/05/2017	100.67	Call	Bond Future	197.6600	0.1977	191.9100	0.1919	(2.909)	0	0	0
2017/03/15	2029	04/05/2017	100.65	Call	Bond Future	217.6600	0.2177	211.9100	0.2119	(2.642)	0	0	0
2017/03/15	2029	04/05/2017	100.66	Call	Bond Future	207.6600	0.2077	201.9100	0.2019	(2.769)	0	0	0
2017/03/15	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2030	04/05/2017	9.33	Call	Bond Future	1,606.3900	1.6064	1,976.5700	1.9766	23.044	0	0	0
2017/03/15	2030	04/05/2017			Bond Future	9.0986	93.9597	9.0460	94.3299	(0.577)	0.0000	0.0000	32,136
2017/03/15	2030	04/05/2017	9.34	Call	Bond Future	1,674.9200	1.6749	2,045.1000	2.0451	22.101	0	0	0
2017/03/15	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2030	04/05/2017	9.32	Call	Bond Future	1,537.7900	1.5378	1,907.9700	1.9080	24.072	0	0	0
2017/03/15	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2030	03/08/2017	9.33	Call	Bond Future	1,265.9700	1.2660	1,643.4900	1.6435	29.821	0	0	0
2017/03/15	2030	03/08/2017			Bond Future	9.1453	91.7497	9.0909	92.1273	(0.595)	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
2017/03/15	2030	03/08/2017	9.34	Call	Bond Future	1,333.8400	1.3338	1,711.3600	1.7114	28.303	0	0	0
2017/03/15	2030	03/08/2017	9.35	Call	Bond Future	1,401.6300	1.4016	1,779.1500	1.7791	26.934	0	0	0
2017/03/15	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2030	02/11/2017			Bond Future	9.1809	93.5582	9.1250	93.9408	(0.609)	0.0000	0.0000	0
2017/03/15	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2030	02/11/2017	9.34	Call	Bond Future	1,078.1000	1.0781	1,460.7500	1.4607	35.493	0	0	0
2017/03/15	2030	02/11/2017	9.35	Call	Bond Future	1,145.2600	1.1453	1,527.9100	1.5279	33.412	0	0	0
2017/03/15	2030	02/11/2017	9.36	Call	Bond Future	1,212.3400	1.2123	1,594.9900	1.5950	31.563	0	0	0
2017/03/15	2032	04/05/2017	9.45	Call	Bond Future	2,563.1500	2.5631	2,813.0500	2.8131	9.750	0	0	0
2017/03/15	2032	04/05/2017			Bond Future	9.2375	92.9586	9.1850	93.3561	(0.568)	0.0000	0.0000	19,129
2017/03/15	2032	04/05/2017	9.46	Call	Bond Future	2,611.5400	2.6115	2,864.1000	2.8641	9.671	0	0	0
2017/03/15	2032	04/05/2017	9.44	Put	Bond Future	1,005.0800	1.0051	854.8300	0.8548	(14.949)	0	0	0
2017/03/15	2032	04/05/2017	9.46	Put	Bond Future	954.2100	0.9542	809.3100	0.8093	(15.185)	0	0	0
2017/03/15	2032	04/05/2017	9.45	Put	Bond Future	979.3900	0.9794	831.8300	0.8318	(15.067)	0	0	0
2017/03/15	2032	04/05/2017	9.44	Call	Bond Future	2,515.1900	2.5152	2,762.4000	2.7624	9.829	0	0	0
2017/03/15	2032	03/08/2017	9.43	Put	Bond Future	2,283.7700	2.2838	2,098.5500	2.0985	(8.110)	0	0	0
2017/03/15	2032	03/08/2017			Bond Future	9.2821	94.7363	9.2279	95.1416	(0.584)	0.0000	0.0000	0
2017/03/15	2032	03/08/2017	9.45	Put	Bond Future	2,221.7900	2.2218	2,039.7100	2.0397	(8.195)	0	0	0
2017/03/15	2032	03/08/2017	9.44	Put	Bond Future	2,252.6100	2.2526	2,069.0800	2.0691	(8.147)	0	0	0
2017/03/15	2032	03/08/2017	9.44	Call	Bond Future	3,418.8600	3.4189	3,640.6900	3.6407	6.488	0	0	0
2017/03/15	2032	03/08/2017	9.45	Call	Bond Future	3,461.1800	3.4612	3,684.4600	3.6845	6.451	0	0	0
2017/03/15	2032	03/08/2017	9.43	Call	Bond Future	3,376.7900	3.3768	3,596.9300	3.5969	6.519	0	0	0
2017/03/15	2032	02/11/2017			Bond Future	9.3219	92.4444	9.2663	92.8554	(0.597)	0.0000	0.0000	0
2017/03/15	2032	02/11/2017	9.48	Put	Bond Future	2,875.9600	2.8760	2,738.2800	2.7383	(4.787)	0	0	0
2017/03/15	2032	02/11/2017	9.50	Put	Bond Future	2,812.1500	2.8121	2,678.4600	2.6785	(4.754)	0	0	0
2017/03/15	2032	02/11/2017	9.49	Put	Bond Future	2,843.9200	2.8439	2,708.3800	2.7084	(4.766)	0	0	0
2017/03/15	2032	02/11/2017	9.48	Call	Bond Future	4,029.4300	4.0294	4,302.8000	4.3028	6.784	0	0	0
2017/03/15	2032	02/11/2017	9.49	Call	Bond Future	4,069.6600	4.0697	4,345.1700	4.3452	6.770	0	0	0
2017/03/15	2032	02/11/2017	9.50	Call	Bond Future	4,110.0900	4.1101	4,387.4500	4.3875	6.748	0	0	0
2017/03/15	2033	04/05/2017			Bond Future	106.5218	106.5218	106.5158	106.5158	(0.006)	0.0000	0.0000	5,778
2017/03/15	2033	04/05/2017	110.83	Put	Bond Future	4,308.1700	4.3082	4,314.2100	4.3142	0.140	0	0	0
2017/03/15	2033	04/05/2017	110.85	Put	Bond Future	4,328.1700	4.3282	4,334.2100	4.3342	0.140	0	0	0
2017/03/15	2033	04/05/2017	110.84	Put	Bond Future	4,318.1700	4.3182	4,324.2100	4.3242	0.140	0	0	0
2017/03/15	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2033	03/08/2017	113.14	Put	Bond Future	4,560.9300	4.5609	4,566.6700	4.5667	0.126	0	0	0
2017/03/15	2033	03/08/2017			Bond Future	108.5791	108.5791	108.5733	108.5733	(0.005)	0.0000	0.0000	0
2017/03/15	2033	03/08/2017	113.13	Put	Bond Future	4,550.9300	4.5509	4,556.6700	4.5567	0.126	0	0	0
2017/03/15	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2033	03/08/2017	113.12	Put	Bond Future	4,540.9300	4.5409	4,546.6700	4.5467	0.126	0	0	0

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2017/03/15	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2033	02/11/2017			Bond Future	109.6529	109.6529	109.6443	109.6443	(0.008)	0.0000	0.0000	0
2017/03/15	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2033	02/11/2017	110.07	Put	Bond Future	417.0800	0.4171	425.7000	0.4257	2.067	0	0	0
2017/03/15	2033	02/11/2017	110.09	Put	Bond Future	437.0800	0.4371	445.7000	0.4457	1.972	0	0	0
2017/03/15	2033	02/11/2017	110.08	Put	Bond Future	427.0800	0.4271	435.7000	0.4357	2.018	0	0	0
2017/03/15	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2037	04/05/2017			Bond Future	9.4701	93.6837	9.4176	94.1193	(0.555)	0.0000	0.0000	52,467
2017/03/15	2037	04/05/2017	9.58	Put	Bond Future	1,454.9200	1.4549	1,261.5700	1.2616	(13.289)	0	0	0
2017/03/15	2037	04/05/2017	9.60	Put	Bond Future	1,387.9900	1.3880	1,200.4800	1.2005	(13.509)	0	0	0
2017/03/15	2037	04/05/2017	9.59	Put	Bond Future	1,421.1500	1.4212	1,230.8000	1.2308	(13.394)	0	0	0
2017/03/15	2037	04/05/2017	9.60	Call	Bond Future	2,451.9100	2.4519	2,700.0400	2.7000	10.120	0	0	0
2017/03/15	2037	04/05/2017	9.58	Call	Bond Future	2,356.3200	2.3563	2,598.6100	2.5986	10.283	0	0	0
2017/03/15	2037	04/05/2017	9.59	Call	Bond Future	2,403.8700	2.4039	2,649.1600	2.6492	10.204	0	0	0
2017/03/15	2037	03/08/2017	9.57	Call	Bond Future	3,385.1100	3.3851	3,609.2100	3.6092	6.620	0	0	0
2017/03/15	2037	03/08/2017			Bond Future	9.5199	91.2181	9.4657	91.6623	(0.569)	0.0000	0.0000	160
2017/03/15	2037	03/08/2017	9.58	Call	Bond Future	3,427.8700	3.4279	3,654.2300	3.6542	6.604	0	0	0
2017/03/15	2037	03/08/2017	9.56	Put	Bond Future	3,015.4300	3.0154	2,793.5000	2.7935	(7.360)	0	0	0
2017/03/15	2037	03/08/2017	9.57	Put	Bond Future	2,976.9400	2.9769	2,756.8300	2.7568	(7.394)	0	0	0
2017/03/15	2037	03/08/2017	9.58	Put	Bond Future	2,938.6000	2.9386	2,720.7500	2.7207	(7.413)	0	0	0
2017/03/15	2037	03/08/2017	9.56	Call	Bond Future	3,342.3900	3.3424	3,564.6700	3.5647	6.650	0	0	0
2017/03/15	2037	02/11/2017			Bond Future	9.5598	93.0161	9.5044	93.4668	(0.580)	0.0000	0.0000	0
2017/03/15	2037	02/11/2017	9.66	Call	Bond Future	4,519.5400	4.5195	4,811.0700	4.8111	6.450	0	0	0
2017/03/15	2037	02/11/2017	9.65	Put	Bond Future	3,751.3800	3.7514	3,590.0600	3.5901	(4.300)	0	0	0
2017/03/15	2037	02/11/2017	9.67	Put	Bond Future	3,676.1900	3.6762	3,519.5700	3.5196	(4.260)	0	0	0
2017/03/15	2037	02/11/2017	9.66	Put	Bond Future	3,713.7800	3.7138	3,554.6700	3.5547	(4.284)	0	0	0
2017/03/15	2037	02/11/2017	9.67	Call	Bond Future	4,561.7500	4.5618	4,855.7700	4.8558	6.445	0	0	0
2017/03/15	2037	02/11/2017	9.65	Call	Bond Future	4,477.2200	4.4772	4,766.5400	4.7665	6.462	0	0	0
2017/03/15	2038	04/05/2017	139.77	Put	Bond Future	5,915.0700	5.9151	5,923.2100	5.9232	0.138	0	0	0
2017/03/15	2038	04/05/2017			Bond Future	133.8549	133.8549	133.8468	133.8468	(0.006)	0.0000	0.0000	20,553
2017/03/15	2038	04/05/2017	139.79	Put	Bond Future	5,935.0700	5.9351	5,943.2100	5.9432	0.137	0	0	0
2017/03/15	2038	04/05/2017	139.78	Put	Bond Future	5,925.0700	5.9251	5,933.2100	5.9332	0.137	0	0	0
2017/03/15	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2038	03/08/2017			Bond Future	134.9265	134.9265	134.9187	134.9187	(0.006)	0.0000	0.0000	0
2017/03/15	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2038	03/08/2017	141.16	Put	Bond Future	6,233.5400	6.2335	6,241.2600	6.2413	0.124	0	0	0
2017/03/15	2038	03/08/2017	141.18	Put	Bond Future	6,253.5400	6.2535	6,261.2600	6.2613	0.123	0	0	0
2017/03/15	2038	03/08/2017	141.17	Put	Bond Future	6,243.5400	6.2435	6,251.2600	6.2513	0.124	0	0	0
2017/03/15	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2038	02/11/2017	136.80	Call	Bond Future	815.8200	0.8158	804.5200	0.8045	(1.385)	0	0	0
2017/03/15	2038	02/11/2017			Bond Future	137.6158	137.6158	137.6045	137.6045	(0.008)	0.0000	0.0000	0
2017/03/15	2038	02/11/2017	136.81	Call	Bond Future	805.8200	0.8058	794.5200	0.7945	(1.402)	0	0	0
2017/03/15	2038	02/11/2017	136.82	Call	Bond Future	795.8200	0.7958	784.5200	0.7845	(1.420)	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
2017/03/15	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2040	04/05/2017			Bond Future	9.4742	98.0162	9.4268	98.4412	(0.500)	0.0000	0.0000	9,280
2017/03/15	2040	04/05/2017	9.62	Put	Bond Future	1,476.6100	1.4766	1,293.7000	1.2937	(12.387)	0	0	0
2017/03/15	2040	04/05/2017	9.64	Put	Bond Future	1,408.5500	1.4085	1,231.3100	1.2313	(12.583)	0	0	0
2017/03/15	2040	04/05/2017	9.63	Put	Bond Future	1,442.3400	1.4423	1,262.2700	1.2623	(12.485)	0	0	0
2017/03/15	2040	04/05/2017	9.62	Call	Bond Future	2,765.8700	2.7659	3,008.0100	3.0080	8.755	0	0	0
2017/03/15	2040	04/05/2017	9.63	Call	Bond Future	2,818.9700	2.8190	3,063.9500	3.0639	8.690	0	0	0
2017/03/15	2040	04/05/2017	9.64	Call	Bond Future	2,872.4200	2.8724	3,120.2300	3.1202	8.627	0	0	0
2017/03/15	2040	03/08/2017			Bond Future	9.5224	95.3830	9.4736	95.8164	(0.513)	0.0000	0.0000	0
2017/03/15	2040	03/08/2017	9.61	Put	Bond Future	3,116.7700	3.1168	2,908.1600	2.9082	(6.693)	0	0	0
2017/03/15	2040	03/08/2017	9.63	Put	Bond Future	3,037.6800	3.0377	2,832.5300	2.8325	(6.754)	0	0	0
2017/03/15	2040	03/08/2017	9.62	Put	Bond Future	3,076.9100	3.0769	2,870.0300	2.8700	(6.724)	0	0	0
2017/03/15	2040	03/08/2017	9.61	Call	Bond Future	3,886.3300	3.8863	4,111.1300	4.1111	5.784	0	0	0
2017/03/15	2040	03/08/2017	9.62	Call	Bond Future	3,933.6900	3.9337	4,160.2200	4.1602	5.759	0	0	0
2017/03/15	2040	03/08/2017	9.63	Call	Bond Future	3,981.5600	3.9816	4,209.8200	4.2098	5.733	0	0	0
2017/03/15	2040	02/11/2017			Bond Future	9.5610	97.2631	9.5111	97.7027	(0.522)	0.0000	0.0000	0
2017/03/15	2040	02/11/2017	9.66	Call	Bond Future	4,952.5000	4.9525	5,238.8300	5.2388	5.782	0	0	0
2017/03/15	2040	02/11/2017	9.65	Put	Bond Future	4,131.7800	4.1318	3,976.3200	3.9763	(3.763)	0	0	0
2017/03/15	2040	02/11/2017	9.67	Put	Bond Future	4,050.2900	4.0503	3,899.2100	3.8992	(3.730)	0	0	0
2017/03/15	2040	02/11/2017	9.66	Put	Bond Future	4,090.8700	4.0909	3,937.6000	3.9376	(3.747)	0	0	0
2017/03/15	2040	02/11/2017	9.67	Call	Bond Future	4,998.2600	4.9983	5,286.7800	5.2868	5.772	0	0	0
2017/03/15	2040	02/11/2017	9.65	Call	Bond Future	4,906.9400	4.9069	5,191.0800	5.1911	5.791	0	0	0
2017/03/15	2044	04/05/2017			Bond Future	9.5136	94.9869	9.4612	95.4624	(0.551)	0.0000	0.0000	22,991
2017/03/15	2044	04/05/2017	9.67	Call	Bond Future	2,870.4600	2.8705	3,147.6900	3.1477	9.658	0	0	0
2017/03/15	2044	04/05/2017	9.66	Put	Bond Future	1,509.9200	1.5099	1,308.5300	1.3085	(13.338)	0	0	0
2017/03/15	2044	04/05/2017	9.68	Put	Bond Future	1,440.9700	1.4410	1,245.8200	1.2458	(13.543)	0	0	0
2017/03/15	2044	04/05/2017	9.67	Put	Bond Future	1,475.0700	1.4751	1,276.8100	1.2768	(13.441)	0	0	0
2017/03/15	2044	04/05/2017	9.68	Call	Bond Future	2,924.3400	2.9243	3,204.6800	3.2047	9.586	0	0	0
2017/03/15	2044	04/05/2017	9.66	Call	Bond Future	2,817.2000	2.8172	3,091.3000	3.0913	9.730	0	0	0
2017/03/15	2044	03/08/2017			Bond Future	9.5608	92.4210	9.5068	92.9058	(0.564)	0.0000	0.0000	0
2017/03/15	2044	03/08/2017	9.62	Put	Bond Future	3,257.2300	3.2572	3,065.5700	3.0656	(5.884)	0	0	0
2017/03/15	2044	03/08/2017	9.64	Put	Bond Future	3,173.0700	3.1731	2,986.7600	2.9868	(5.872)	0	0	0
2017/03/15	2044	03/08/2017	9.63	Put	Bond Future	3,214.9400	3.2149	3,026.0700	3.0261	(5.875)	0	0	0
2017/03/15	2044	03/08/2017	9.64	Call	Bond Future	3,877.2000	3.8772	4,175.6900	4.1757	7.699	0	0	0
2017/03/15	2044	03/08/2017	9.62	Call	Bond Future	3,784.4600	3.7845	4,077.6000	4.0776	7.746	0	0	0
2017/03/15	2044	03/08/2017	9.63	Call	Bond Future	3,830.6900	3.8307	4,126.6200	4.1266	7.725	0	0	0
2017/03/15	2044	02/11/2017	9.68	Call	Bond Future	4,969.3300	4.9693	5,288.8400	5.2888	6.430	0	0	0
2017/03/15	2044	02/11/2017			Bond Future	9.5987	94.2426	9.5435	94.7348	(0.575)	0.0000	0.0000	0
2017/03/15	2044	02/11/2017	9.66	Call	Bond Future	4,878.4900	4.8785	5,193.0800	5.1931	6.449	0	0	0
2017/03/15	2044	02/11/2017	9.67	Call	Bond Future	4,923.8100	4.9238	5,240.7200	5.2407	6.436	0	0	0
2017/03/15	2044	02/11/2017	9.66	Put	Bond Future	4,336.9700	4.3370	4,159.4300	4.1594	(4.094)	0	0	0
2017/03/15	2044	02/11/2017	9.68	Put	Bond Future	4,252.3300	4.2523	4,079.7100	4.0797	(4.059)	0	0	0
2017/03/15	2044	02/11/2017	9.67	Put	Bond Future	4,294.4800	4.2945	4,119.2600	4.1193	(4.080)	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
2017/03/15	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2046	04/05/2017			Bond Future	131.3502	131.3502	131.8938	131.8938	0.414	0.0000	0.0000	20,133
2017/03/15	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2046	04/05/2017	138.32	Put	Bond Future	6,969.7900	6.9698	6,426.1700	6.4262	(7.800)	0	0	0
2017/03/15	2046	04/05/2017	138.34	Put	Bond Future	6,989.7900	6.9898	6,446.1700	6.4462	(7.777)	0	0	0
2017/03/15	2046	04/05/2017	138.33	Put	Bond Future	6,979.7900	6.9798	6,436.1700	6.4362	(7.788)	0	0	0
2017/03/15	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2046	03/08/2017	141.17	Put	Bond Future	7,282.9300	7.2829	6,728.3300	6.7283	(7.615)	0	0	0
2017/03/15	2046	03/08/2017			Bond Future	133.8871	133.8871	134.4417	134.4417	0.414	0.0000	0.0000	0
2017/03/15	2046	03/08/2017	141.19	Put	Bond Future	7,302.9300	7.3029	6,748.3300	6.7483	(7.594)	0	0	0
2017/03/15	2046	03/08/2017	141.18	Put	Bond Future	7,292.9300	7.2929	6,738.3300	6.7383	(7.605)	0	0	0
2017/03/15	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2046	02/11/2017			Bond Future	134.9512	134.9512	135.5138	135.5138	0.417	0.0000	0.0000	0
2017/03/15	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2046	02/11/2017	136.30	Put	Bond Future	1,348.8000	1.3488	786.1900	0.7862	(41.712)	0	0	0
2017/03/15	2046	02/11/2017	136.32	Put	Bond Future	1,368.8000	1.3688	806.1900	0.8062	(41.102)	0	0	0
2017/03/15	2046	02/11/2017	136.31	Put	Bond Future	1,358.8000	1.3588	796.1900	0.7962	(41.405)	0	0	0
2017/03/15	2050	04/05/2017			Bond Future	142.7425	142.7425	142.7340	142.7340	(0.006)	0.0000	0.0000	24,054
2017/03/15	2050	04/05/2017	147.83	Put	Bond Future	5,087.4900	5.0875	5,096.0300	5.0960	0.168	0	0	0
2017/03/15	2050	04/05/2017	147.85	Put	Bond Future	5,107.4900	5.1075	5,116.0300	5.1160	0.167	0	0	0
2017/03/15	2050	04/05/2017	147.84	Put	Bond Future	5,097.4900	5.0975	5,106.0300	5.1060	0.168	0	0	0
2017/03/15	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2050	03/08/2017			Bond Future	143.8204	143.8204	143.8125	143.8125	(0.005)	0.0000	0.0000	0
2017/03/15	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2050	03/08/2017	149.22	Put	Bond Future	5,399.6200	5.3996	5,407.5300	5.4075	0.146	0	0	0
2017/03/15	2050	03/08/2017	149.24	Put	Bond Future	5,419.6200	5.4196	5,427.5300	5.4275	0.146	0	0	0
2017/03/15	2050	03/08/2017	149.23	Put	Bond Future	5,409.6200	5.4096	5,417.5300	5.4175	0.146	0	0	0
2017/03/15	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	2050	02/11/2017			Bond Future	146.6869	146.6869	146.6752	146.6752	(0.008)	0.0000	0.0000	0
2017/03/15	2050	02/11/2017	144.67	Call	Bond Future	2,016.8700	2.0169	2,005.2200	2.0052	(0.578)	0	0	0
2017/03/15	2050	02/11/2017	144.65	Call	Bond Future	2,036.8700	2.0369	2,025.2200	2.0252	(0.572)	0	0	0
2017/03/15	2050	02/11/2017	144.66	Call	Bond Future	2,026.8700	2.0269	2,015.2200	2.0152	(0.575)	0	0	0
2017/03/15	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	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
2017/03/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	AL37	04/05/2017			Index Future	529.9400	529.9400	530.9990	530.9990	0.200	0.0000	0.0000	1
2017/03/15	AL37	03/08/2017			Index Future	540.0740	540.0740	541.1550	541.1550	0.200	0.0000	0.0000	0
2017/03/15	AL37	02/11/2017			Index Future	550.7150	550.7150	551.8050	551.8050	0.198	0.0000	0.0000	0
2017/03/15	AL7T	04/05/2017			Index Future	612.4630	612.4630	614.3570	614.3570	0.309	0.0000	0.0000	0
2017/03/15	AL7T	03/08/2017			Index Future	624.1750	624.1750	626.1070	626.1070	0.310	0.0000	0.0000	0
2017/03/15	AL7T	02/11/2017			Index Future	636.4730	636.4730	638.4290	638.4290	0.307	0.0000	0.0000	0
2017/03/15	ALBI	04/05/2017			Index Future	557.4300	557.4300	559.4450	559.4450	0.361	0.0000	0.0000	598
2017/03/15	ALBI	03/08/2017			Index Future	568.0890	568.0890	570.1440	570.1440	0.362	0.0000	0.0000	0
2017/03/15	ALBI	02/11/2017			Index Future	579.2820	579.2820	581.3650	581.3650	0.360	0.0000	0.0000	0
2017/03/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	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
2017/03/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/15	EL28	04/05/2017			Bond Future	128.9690	128.9690	128.9683	128.9683	(0.001)	0.0000	0.0000	0
2017/03/15	EL28	04/05/2017	137.90	Put	Bond Future	8,930.9800	8.9310	8,931.7100	8.9317	0.008	0	0	0
2017/03/15	EL28	04/05/2017	137.92	Put	Bond Future	8,950.9800	8.9510	8,951.7100	8.9517	0.008	0	0	0
2017/03/15	EL28	04/05/2017	137.91	Put	Bond Future	8,940.9800	8.9410	8,941.7100	8.9417	0.008	0	0	0
2017/03/15	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/15	EL28	03/08/2017			Bond Future	131.4597		131.4597	131.4595	131.4595	0.000	0.0000	0.0000	0
2017/03/15	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	EL28	03/08/2017	135.16	Put	Bond Future	3,700.2600		3.7003	3,700.5000	3.7005	0.006	0	0	0
2017/03/15	EL28	03/08/2017	135.18	Put	Bond Future	3,720.2600		3.7203	3,720.5000	3.7205	0.006	0	0	0
2017/03/15	EL28	03/08/2017	135.17	Put	Bond Future	3,710.2600		3.7103	3,710.5000	3.7105	0.006	0	0	0
2017/03/15	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	EL28	02/11/2017			Bond Future	132.3127		132.3127	132.3093	132.3093	(0.003)	0.0000	0.0000	0
2017/03/15	EL28	02/11/2017	133.87	Put	Bond Future	1,557.2800		1.5573	1,560.6500	1.5606	0.216	0	0	0
2017/03/15	EL28	02/11/2017	133.89	Put	Bond Future	1,577.2800		1.5773	1,580.6500	1.5806	0.214	0	0	0
2017/03/15	EL28	02/11/2017	133.88	Put	Bond Future	1,567.2800		1.5673	1,570.6500	1.5706	0.215	0	0	0
2017/03/15	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	ES33	04/05/2017			Bond Future	10.4051		78.4980	10.3567	78.8101	(0.465)	0.0000	0.0000	9,466
2017/03/15	ES33	04/05/2017	10.55	Call	Bond Future	924.6100		0.9246	1,236.6900	1.2367	33.753	0	0	0
2017/03/15	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	ES33	04/05/2017	10.56	Call	Bond Future	987.7900		0.9878	1,299.8700	1.2999	31.594	0	0	0
2017/03/15	ES33	04/05/2017	10.54	Call	Bond Future	861.3600		0.8614	1,173.4400	1.1734	36.231	0	0	0
2017/03/15	ES33	03/08/2017			Bond Future	10.4823		79.9991	10.4323	80.3173	(0.477)	0.0000	0.0000	0
2017/03/15	ES33	03/08/2017	10.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	ES33	03/08/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	ES33	03/08/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	ES33	03/08/2017	10.55	Call	Bond Future	428.2400		0.4282	746.4700	0.7465	74.311	0	0	0
2017/03/15	ES33	03/08/2017	10.53	Call	Bond Future	302.1400		0.3021	620.3700	0.6204	105.325	0	0	0
2017/03/15	ES33	03/08/2017	10.54	Call	Bond Future	365.2300		0.3652	683.4600	0.6835	87.131	0	0	0
2017/03/15	ES33	02/11/2017	10.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	ES33	02/11/2017			Bond Future	10.5580		77.7828	10.5067	78.1053	(0.486)	0.0000	0.0000	0
2017/03/15	ES33	02/11/2017	10.68	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	ES33	02/11/2017	10.67	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	ES33	02/11/2017	10.66	Call	Bond Future	635.2800		0.6353	957.8400	0.9578	50.774	0	0	0
2017/03/15	ES33	02/11/2017	10.67	Call	Bond Future	697.1400		0.6971	1,019.7000	1.0197	46.269	0	0	0
2017/03/15	ES33	02/11/2017	10.68	Call	Bond Future	758.9200		0.7589	1,081.4800	1.0815	42.503	0	0	0
2017/03/15	ES42	04/05/2017			Bond Future	10.5414		82.4428	10.4878	82.8416	(0.508)	0.0000	0.0000	8,777
2017/03/15	ES42	03/08/2017			Bond Future	10.6169		84.0193	10.5616	84.4260	(0.521)	0.0000	0.0000	0
2017/03/15	ES42	02/11/2017			Bond Future	10.6900		81.4132	10.6332	81.8259	(0.532)	0.0000	0.0000	0
2017/03/15	GOVI	04/05/2017			GOVI	555.1910		555.1910	557.2050	557.2050	0.363	0.0000	0.0000	396
2017/03/15	GOVI	04/05/2017	262.19	Call	GOVI	2,930,010.0000		293.0010	2,950,150.0000	295.0150	0.687	0	0	0
2017/03/15	GOVI	04/05/2017	262.20	Call	GOVI	2,929,910.0000		292.9910	2,950,050.0000	295.0050	0.687	0	0	0
2017/03/15	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	GOVI	04/05/2017	262.18	Call	GOVI	2,930,110.0000		293.0110	2,950,250.0000	295.0250	0.687	0	0	0
2017/03/15	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	GOVI	03/08/2017			GOVI	565.8080		565.8080	567.8620	567.8620	0.363	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
2017/03/15	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	GOVI	03/08/2017	561.09	Call	GOVI	47,180.0000	4.7180	67,720.0000	6.7720	43.535	0	0	0
2017/03/15	GOVI	03/08/2017	561.10	Call	GOVI	47,080.0000	4.7080	67,620.0000	6.7620	43.628	0	0	0
2017/03/15	GOVI	03/08/2017	561.11	Call	GOVI	46,980.0000	4.6980	67,520.0000	6.7520	43.721	0	0	0
2017/03/15	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	GOVI	02/11/2017			GOVI	576.9560	576.9560	579.0380	579.0380	0.361	0.0000	0.0000	0
2017/03/15	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	GOVI	02/11/2017	572.44	Call	GOVI	45,160.0000	4.5160	65,980.0000	6.5980	46.103	0	0	0
2017/03/15	GOVI	02/11/2017	572.45	Call	GOVI	45,060.0000	4.5060	65,880.0000	6.5880	46.205	0	0	0
2017/03/15	GOVI	02/11/2017	572.46	Call	GOVI	44,960.0000	4.4960	65,780.0000	6.5780	46.308	0	0	0
2017/03/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/15	IGOV	04/05/2017			Index Future	252.0220	252.0220	252.0970	252.0970	0.030	0.0000	0.0000	922
2017/03/15	IGOV	03/08/2017			Index Future	256.8900	256.8900	256.9670	256.9670	0.030	0.0000	0.0000	412
2017/03/15	IGOV	02/11/2017			Index Future	262.0090	262.0090	262.0820	262.0820	0.028	0.0000	0.0000	0
2017/03/15	ILBI	04/05/2017			Index Future	683.4160	683.4160	683.4160	683.4160	0.000	0.0000	0.0000	0
2017/03/15	ILBI	03/08/2017			Index Future	696.4020	696.4020	696.4020	696.4020	0.000	0.0000	0.0000	0
2017/03/15	ILBI	02/11/2017			Index Future	710.3960	710.3960	710.3960	710.3960	0.000	0.0000	0.0000	0
2017/03/15	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2017/03/15	IS01	15/06/2017			Interest Rate Swap	99.6081	99.6081	99.6071	99.6071	(0.001)	0.0000	0.0000	0
2017/03/15	IS01	21/09/2017			Interest Rate Swap	99.6184	99.6184	99.6182	99.6182	0.000	0.0000	0.0000	0
2017/03/15	IS01	21/12/2017			Interest Rate Swap	99.8427	99.8427	99.8410	99.8410	(0.002)	0.0000	0.0000	0
2017/03/15	IS01	15/03/2018			Interest Rate Swap	99.8208	99.8208	99.8155	99.8155	(0.005)	0.0000	0.0000	0
2017/03/15	IS01	21/06/2018			Interest Rate Swap	100.0388	100.0388	100.0330	100.0330	(0.006)	0.0000	0.0000	0
2017/03/15	IS02	18/12/2017			Interest Rate Swap	99.8674	99.8674	99.8653	99.8653	(0.002)	0.0000	0.0000	0
2017/03/15	IS02	16/03/2018			Interest Rate Swap	99.1074	99.1074	99.1023	99.1023	(0.005)	0.0000	0.0000	0
2017/03/15	IS02	15/06/2018			Interest Rate Swap	98.7219	98.7219	98.7154	98.7154	(0.007)	0.0000	0.0000	0
2017/03/15	IS02	21/09/2018			Interest Rate Swap	98.7381	98.7381	98.7314	98.7314	(0.007)	0.0000	0.0000	0
2017/03/15	IS02	21/12/2018			Interest Rate Swap	99.1900	99.1900	99.1800	99.1800	(0.010)	0.0000	0.0000	0
2017/03/15	IS02	15/03/2019			Interest Rate Swap	99.6373	99.6373	99.6339	99.6339	(0.003)	0.0000	0.0000	0
2017/03/15	IS02	21/06/2019			Interest Rate Swap	100.1146	100.1146	100.1082	100.1082	(0.006)	0.0000	0.0000	0
2017/03/15	IS05	17/12/2020			Interest Rate Swap	97.2079	97.2079	97.1614	97.1614	(0.048)	0.0000	0.0000	0
2017/03/15	IS05	16/03/2021			Interest Rate Swap	96.5104	96.5104	96.4625	96.4625	(0.050)	0.0000	0.0000	0
2017/03/15	IS05	15/06/2021			Interest Rate Swap	95.7778	95.7778	95.7290	95.7290	(0.051)	0.0000	0.0000	0
2017/03/15	IS05	21/09/2021			Interest Rate Swap	96.0293	96.0293	95.9815	95.9815	(0.050)	0.0000	0.0000	0
2017/03/15	IS05	21/12/2021			Interest Rate Swap	98.2592	98.2592	98.2130	98.2130	(0.047)	0.0000	0.0000	51
2017/03/15	IS05	15/03/2022			Interest Rate Swap	98.4333	98.4333	98.3879	98.3879	(0.046)	0.0000	0.0000	0
2017/03/15	IS05	21/06/2022			Interest Rate Swap	99.6685	99.6685	99.6266	99.6266	(0.042)	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
2017/03/15	IS10	17/12/2025			Interest Rate Swap	96.8493	96.8493	96.8174	96.8174	(0.033)	0.0000	0.0000	0
2017/03/15	IS10	16/03/2026			Interest Rate Swap	93.9137	93.9137	93.8772	93.8772	(0.039)	0.0000	0.0000	0
2017/03/15	IS10	15/06/2026			Interest Rate Swap	92.6949	92.6949	92.6519	92.6519	(0.046)	0.0000	0.0000	0
2017/03/15	IS10	21/09/2026			Interest Rate Swap	94.8471	94.8471	94.7973	94.7973	(0.053)	0.0000	0.0000	0
2017/03/15	IS10	21/12/2026			Interest Rate Swap	98.5777	98.5777	98.5220	98.5220	(0.057)	0.0000	0.0000	0
2017/03/15	IS10	15/03/2027			Interest Rate Swap	97.1744	97.1744	97.1125	97.1125	(0.064)	0.0000	0.0000	0
2017/03/15	IS10	21/06/2027			Interest Rate Swap	99.2182	99.2182	99.1538	99.1538	(0.065)	0.0000	0.0000	0
2017/03/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/15	JBAF	15/03/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/15	JBAF	19/04/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/15	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/15	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/15	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/15	JBAF	16/08/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/15	JBAF	20/09/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/15	JBAF	20/12/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/15	JBAF	20/03/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/03/15	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/15	JBAF	19/09/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/15	JBAF	19/12/2018			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/15	R023	04/05/2017	8.61	Call	Bond Future	1,854.2200	1.8542	2,030.5800	2.0306	9.511	0	0	0
2017/03/15	R023	04/05/2017			Bond Future	8.2624	99.1286	8.2100	99.3638	(0.635)	0.0000	0.0000	19,233
2017/03/15	R023	04/05/2017	8.59	Call	Bond Future	1,787.4900	1.7875	1,960.8400	1.9608	9.698	0	0	0
2017/03/15	R023	04/05/2017	8.60	Call	Bond Future	1,820.7300	1.8207	1,995.5900	1.9956	9.604	0	0	0
2017/03/15	R023	04/05/2017	8.59	Put	Bond Future	334.0000	0.3340	272.1700	0.2722	(18.512)	0	0	0
2017/03/15	R023	04/05/2017	8.61	Put	Bond Future	312.8500	0.3129	254.0300	0.2540	(18.801)	0	0	0
2017/03/15	R023	04/05/2017	8.60	Put	Bond Future	323.2900	0.3233	262.9700	0.2630	(18.658)	0	0	0
2017/03/15	R023	03/08/2017	8.60	Put	Bond Future	863.6100	0.8636	778.3800	0.7784	(9.869)	0	0	0
2017/03/15	R023	03/08/2017			Bond Future	8.2876	101.0242	8.2322	101.2641	(0.669)	0.0000	0.0000	0
2017/03/15	R023	03/08/2017	8.59	Put	Bond Future	878.1400	0.8781	791.8700	0.7919	(9.824)	0	0	0
2017/03/15	R023	03/08/2017	8.60	Call	Bond Future	2,202.5100	2.2025	2,357.2000	2.3572	7.023	0	0	0
2017/03/15	R023	03/08/2017	8.58	Call	Bond Future	2,146.9500	2.1469	2,299.5400	2.2995	7.107	0	0	0
2017/03/15	R023	03/08/2017	8.59	Call	Bond Future	2,174.5300	2.1745	2,328.1800	2.3282	7.066	0	0	0
2017/03/15	R023	03/08/2017	8.58	Put	Bond Future	893.1000	0.8931	805.7700	0.8058	(9.778)	0	0	0
2017/03/15	R023	02/11/2017	8.56	Call	Bond Future	2,203.5700	2.2036	2,352.9400	2.3529	6.779	0	0	0
2017/03/15	R023	02/11/2017			Bond Future	8.3071	99.0833	8.2490	99.3255	(0.699)	0.0000	0.0000	0
2017/03/15	R023	02/11/2017	8.58	Call	Bond Future	2,254.7700	2.2548	2,405.3700	2.4054	6.679	0	0	0
2017/03/15	R023	02/11/2017	8.57	Call	Bond Future	2,228.9400	2.2289	2,379.2300	2.3792	6.743	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
2017/03/15	R023	02/11/2017	8.56	Put	Bond Future	1,156.7800	1.1568	1,063.9200	1.0639	(8.027)	0	0	0
2017/03/15	R023	02/11/2017	8.58	Put	Bond Future	1,125.7900	1.1258	1,034.1600	1.0342	(8.139)	0	0	0
2017/03/15	R023	02/11/2017	8.57	Put	Bond Future	1,141.0500	1.1411	1,049.1100	1.0491	(8.057)	0	0	0
2017/03/15	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R035	04/05/2017			Bond Future	9.3822	97.3145	9.3298	97.7503	(0.558)	0.0000	0.0000	8,250
2017/03/15	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R035	04/05/2017	9.55	Call	Bond Future	1,376.8100	1.3768	1,812.6300	1.8126	31.654	0	0	0
2017/03/15	R035	04/05/2017	9.53	Call	Bond Future	1,214.3200	1.2143	1,650.1400	1.6501	35.890	0	0	0
2017/03/15	R035	04/05/2017	9.54	Call	Bond Future	1,295.6200	1.2956	1,731.4400	1.7314	33.638	0	0	0
2017/03/15	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R035	03/08/2017			Bond Future	9.4272	99.1755	9.3733	99.6198	(0.573)	0.0000	0.0000	0
2017/03/15	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R035	03/08/2017	9.50	Call	Bond Future	593.9400	0.5939	1,038.3100	1.0383	74.817	0	0	0
2017/03/15	R035	03/08/2017	9.51	Call	Bond Future	675.1300	0.6751	1,119.5000	1.1195	65.820	0	0	0
2017/03/15	R035	03/08/2017	9.52	Call	Bond Future	756.2100	0.7562	1,200.5800	1.2006	58.763	0	0	0
2017/03/15	R035	02/11/2017			Bond Future	9.4699	96.6274	9.4145	97.0781	(0.584)	0.0000	0.0000	0
2017/03/15	R035	02/11/2017	9.60	Call	Bond Future	1,047.0500	1.0470	1,497.7500	1.4978	43.045	0	0	0
2017/03/15	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R035	02/11/2017	9.61	Call	Bond Future	1,126.7900	1.1268	1,577.4900	1.5775	39.999	0	0	0
2017/03/15	R035	02/11/2017	9.59	Call	Bond Future	967.2100	0.9672	1,417.9100	1.4179	46.598	0	0	0
2017/03/15	R186	04/05/2017	8.95	Put	Bond Future	751.2800	0.7513	628.4200	0.6284	(16.353)	0	0	2,600
2017/03/15	R186	04/05/2017			Bond Future	8.7157	115.4501	8.6631	115.8141	(0.603)	0.0000	0.0000	109,774
2017/03/15	R186	04/05/2017	8.89	Put	Bond Future	888.9300	0.8889	750.7400	0.7507	(15.546)	0	0	0
2017/03/15	R186	04/05/2017	8.94	Put	Bond Future	773.0000	0.7730	647.5900	0.6476	(16.224)	0	0	500
2017/03/15	R186	04/05/2017	9.20	Call	Bond Future	3,627.4700	3.6275	3,922.9600	3.9230	8.146	0	0	0
2017/03/15	R186	04/05/2017	8.91	Put	Bond Future	841.0700	0.8411	708.1800	0.7082	(15.800)	0	0	0
2017/03/15	R186	04/05/2017	8.70	Put	Bond Future	1,452.0000	1.4520	1,261.1500	1.2611	(13.144)	0	0	0
2017/03/15	R186	04/05/2017	8.90	Put	Bond Future	864.7500	0.8647	729.2200	0.7292	(15.673)	0	0	0
2017/03/15	R186	04/05/2017	8.44	Put	Bond Future	2,561.8900	2.5619	2,298.5100	2.2985	(10.281)	0	0	0
2017/03/15	R186	04/05/2017	8.91	Call	Bond Future	2,173.1200	2.1731	2,404.2600	2.4043	10.636	0	0	0
2017/03/15	R186	04/05/2017	8.98	Call	Bond Future	2,495.5600	2.4956	2,744.0900	2.7441	9.959	0	0	0
2017/03/15	R186	04/05/2017	9.20	Put	Bond Future	347.1300	0.3471	278.5900	0.2786	(19.745)	0	0	5,209
2017/03/15	R186	04/05/2017	8.70	Call	Bond Future	1,343.7300	1.3437	1,516.9100	1.5169	12.888	0	0	500
2017/03/15	R186	04/05/2017	8.89	Call	Bond Future	2,084.8900	2.0849	2,310.7300	2.3107	10.832	0	0	0
2017/03/15	R186	04/05/2017	8.94	Call	Bond Future	2,308.7700	2.3088	2,547.3900	2.5474	10.335	0	0	0
2017/03/15	R186	04/05/2017	8.98	Put	Bond Future	688.9500	0.6889	573.4500	0.5734	(16.765)	0	0	0
2017/03/15	R186	04/05/2017	8.95	Call	Bond Future	2,354.8500	2.3549	2,596.0200	2.5960	10.241	0	0	0
2017/03/15	R186	04/05/2017	8.90	Call	Bond Future	2,128.7800	2.1288	2,357.2800	2.3573	10.734	0	0	0
2017/03/15	R186	04/05/2017	8.44	Call	Bond Future	635.2100	0.6352	735.8600	0.7359	15.845	0	0	500
2017/03/15	R186	03/08/2017	8.93	Put	Bond Future	1,830.7100	1.8307	1,671.6300	1.6716	(8.690)	0	0	0
2017/03/15	R186	03/08/2017	9.35	Call	Bond Future	4,865.9900	4.8660	5,139.5500	5.1396	5.622	0	0	0
2017/03/15	R186	03/08/2017			Bond Future	8.7552	112.3548	8.7004	112.7262	(0.626)	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
2017/03/15	R186	03/08/2017	8.92	Put	Bond Future	1,858.0400	1.8580	1,697.3300	1.6973	(8.649)	0	0	0
2017/03/15	R186	03/08/2017	9.50	Call	Bond Future	5,612.7100	5.6127	5,904.0300	5.9040	5.190	0	0	0
2017/03/15	R186	03/08/2017	8.85	Put	Bond Future	2,058.1800	2.0582	1,885.9200	1.8859	(8.370)	0	0	750
2017/03/15	R186	03/08/2017	8.93	Call	Bond Future	3,004.3700	3.0044	3,216.6400	3.2166	7.065	0	0	0
2017/03/15	R186	03/08/2017	8.91	Call	Bond Future	2,925.9100	2.9259	3,134.9200	3.1349	7.143	0	0	0
2017/03/15	R186	03/08/2017	8.92	Call	Bond Future	2,965.0100	2.9650	3,175.6500	3.1756	7.104	0	0	0
2017/03/15	R186	03/08/2017	9.50	Put	Bond Future	725.7400	0.7257	645.7100	0.6457	(11.027)	0	0	6,500
2017/03/15	R186	03/08/2017	9.35	Put	Bond Future	939.6800	0.9397	841.8900	0.8419	(10.407)	0	0	750
2017/03/15	R186	03/08/2017	8.85	Call	Bond Future	2,696.8200	2.6968	2,895.9100	2.8959	7.382	0	0	0
2017/03/15	R186	03/08/2017	8.91	Put	Bond Future	1,885.6800	1.8857	1,723.3400	1.7233	(8.609)	0	0	0
2017/03/15	R186	02/11/2017	8.89	Put	Bond Future	2,711.0100	2.7110	2,535.0700	2.5351	(6.490)	0	0	0
2017/03/15	R186	02/11/2017	8.88	Call	Bond Future	3,359.2200	3.3592	3,557.8400	3.5578	5.913	0	0	0
2017/03/15	R186	02/11/2017			Bond Future	8.7861	114.5693	8.7295	114.9451	(0.645)	0.0000	0.0000	0
2017/03/15	R186	02/11/2017	8.89	Call	Bond Future	3,395.5800	3.3956	3,595.4800	3.5955	5.887	0	0	0
2017/03/15	R186	02/11/2017	8.90	Call	Bond Future	3,432.1400	3.4321	3,633.3300	3.6333	5.862	0	0	0
2017/03/15	R186	02/11/2017	8.88	Put	Bond Future	2,740.3000	2.7403	2,563.0800	2.5631	(6.467)	0	0	0
2017/03/15	R186	02/11/2017	8.90	Put	Bond Future	2,681.9700	2.6820	2,507.3200	2.5073	(6.512)	0	0	0
2017/03/15	R197	04/05/2017	308.58	Put	Bond Future	7,361.7200	7.3617	7,380.5800	7.3806	0.256	0	0	0
2017/03/15	R197	04/05/2017			Bond Future	301.2183	301.2183	301.1994	301.1994	(0.006)	0.0000	0.0000	1,063
2017/03/15	R197	04/05/2017	308.60	Put	Bond Future	7,381.7200	7.3817	7,400.5800	7.4006	0.255	0	0	0
2017/03/15	R197	04/05/2017	308.59	Put	Bond Future	7,371.7200	7.3717	7,390.5800	7.3906	0.256	0	0	0
2017/03/15	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R197	03/08/2017			Bond Future	300.0831	300.0831	300.0649	300.0649	(0.006)	0.0000	0.0000	0
2017/03/15	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R197	03/08/2017	308.05	Put	Bond Future	7,966.9100	7.9669	7,985.0800	7.9851	0.228	0	0	0
2017/03/15	R197	03/08/2017	308.07	Put	Bond Future	7,986.9100	7.9869	8,005.0800	8.0051	0.227	0	0	0
2017/03/15	R197	03/08/2017	308.06	Put	Bond Future	7,976.9100	7.9769	7,995.0800	7.9951	0.228	0	0	0
2017/03/15	R197	02/11/2017	305.16	Call	Bond Future	904.2200	0.9042	878.1700	0.8782	(2.881)	0	0	0
2017/03/15	R197	02/11/2017			Bond Future	306.0642	306.0642	306.0382	306.0382	(0.009)	0.0000	0.0000	0
2017/03/15	R197	02/11/2017	305.17	Call	Bond Future	894.2200	0.8942	868.1700	0.8682	(2.913)	0	0	0
2017/03/15	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R197	02/11/2017	305.15	Call	Bond Future	914.2200	0.9142	888.1700	0.8882	(2.849)	0	0	0
2017/03/15	R202	04/05/2017	256.73	Put	Bond Future	8,864.0900	8.8641	8,878.6900	8.8787	0.165	0	0	0
2017/03/15	R202	04/05/2017			Bond Future	247.8659	247.8659	247.8513	247.8513	(0.006)	0.0000	0.0000	33,757
2017/03/15	R202	04/05/2017	256.72	Put	Bond Future	8,854.0900	8.8541	8,868.6900	8.8687	0.165	0	0	0
2017/03/15	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R202	04/05/2017	256.71	Put	Bond Future	8,844.0900	8.8441	8,858.6900	8.8587	0.165	0	0	0
2017/03/15	R202	03/08/2017	258.36	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
2017/03/15	R202	03/08/2017			Bond Future	248.9601		248.9462		(0.006)	0.0000	0.0000	0
2017/03/15	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R202	03/08/2017	258.35	Put	Bond Future	9,389.9200	9.3899	9,403.8500	9.4038	0.148	0	0	0
2017/03/15	R202	03/08/2017	258.37	Put	Bond Future	9,409.9200	9.4099	9,423.8500	9.4238	0.148	0	0	0
2017/03/15	R202	03/08/2017	258.36	Put	Bond Future	9,399.9200	9.3999	9,413.8500	9.4138	0.148	0	0	0
2017/03/15	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R202	02/11/2017			Bond Future	253.9221	253.9221	253.9019	253.9019	(0.008)	0.0000	0.0000	0
2017/03/15	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	8.1400	0.0081	100.000	0	0	0
2017/03/15	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R202	02/11/2017	253.89	Call	Bond Future	32.1200	0.0321	11.8600	0.0119	(63.076)	0	0	0
2017/03/15	R202	02/11/2017	253.90	Call	Bond Future	22.1200	0.0221	1.8600	0.0019	(91.591)	0	0	0
2017/03/15	R202	02/11/2017	253.91	Call	Bond Future	12.1200	0.0121	0.0000	0.0000	(100.000)	0	0	0
2017/03/15	R203	04/05/2017	6.92	Put	Bond Future	108.4200	0.1084	93.4700	0.0935	(13.789)	0	0	0
2017/03/15	R203	04/05/2017	6.91	Call	Bond Future	8.0700	0.0081	11.4700	0.0115	42.131	0	0	0
2017/03/15	R203	04/05/2017			Bond Future	7.2046	101.5395	7.1520	101.5579	(0.731)	0.0000	0.0000	31,101
2017/03/15	R203	04/05/2017	6.92	Call	Bond Future	8.7200	0.0087	12.1900	0.0122	39.794	0	0	0
2017/03/15	R203	04/05/2017	6.93	Call	Bond Future	9.3000	0.0093	12.9500	0.0129	39.247	0	0	0
2017/03/15	R203	04/05/2017	6.91	Put	Bond Future	111.2800	0.1113	96.2600	0.0963	(13.497)	0	0	0
2017/03/15	R203	04/05/2017	6.93	Put	Bond Future	105.4900	0.1055	90.7200	0.0907	(14.001)	0	0	0
2017/03/15	R203	03/08/2017	4.89	Call	Bond Future	0.9200	0.0009	0.9000	0.0009	(2.174)	0	0	0
2017/03/15	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/03/15	R203	03/08/2017	4.87	Call	Bond Future	0.8400	0.0008	0.8300	0.0008	(1.190)	0	0	0
2017/03/15	R203	03/08/2017	4.88	Call	Bond Future	0.8800	0.0009	0.8600	0.0009	(2.273)	0	0	0
2017/03/15	R203	03/08/2017	4.87	Put	Bond Future	119.3400	0.1193	119.3300	0.1193	(0.008)	0	0	0
2017/03/15	R203	03/08/2017	4.89	Put	Bond Future	117.2700	0.1173	117.2500	0.1172	(0.017)	0	0	0
2017/03/15	R203	03/08/2017	4.88	Put	Bond Future	118.3000	0.1183	118.2800	0.1183	(0.017)	0	0	0
2017/03/15	R204	04/05/2017	7.90	Put	Bond Future	22.4000	0.0224	15.3100	0.0153	(31.652)	0	0	0
2017/03/15	R204	04/05/2017			Bond Future	7.4637	103.8451	7.4153	103.9182	(0.649)	0.0000	0.0000	27,189
2017/03/15	R204	04/05/2017	7.92	Put	Bond Future	19.8700	0.0199	13.4200	0.0134	(32.461)	0	0	0
2017/03/15	R204	04/05/2017	7.91	Put	Bond Future	21.1300	0.0211	14.3400	0.0143	(32.134)	0	0	0
2017/03/15	R204	04/05/2017	7.90	Call	Bond Future	677.4300	0.6774	743.4100	0.7434	9.740	0	0	0
2017/03/15	R204	04/05/2017	7.91	Call	Bond Future	691.1100	0.6911	757.3900	0.7574	9.590	0	0	0
2017/03/15	R204	04/05/2017	7.92	Call	Bond Future	704.7900	0.7048	771.4100	0.7714	9.452	0	0	0
2017/03/15	R204	03/08/2017	7.77	Put	Bond Future	143.8000	0.1438	121.0600	0.1211	(15.814)	0	0	0
2017/03/15	R204	03/08/2017			Bond Future	7.4095	101.7906	7.3515	101.8653	(0.783)	0.0000	0.0000	0
2017/03/15	R204	03/08/2017	7.76	Put	Bond Future	147.2800	0.1473	124.1200	0.1241	(15.725)	0	0	0
2017/03/15	R204	03/08/2017	7.75	Call	Bond Future	588.0400	0.5880	639.0200	0.6390	8.669	0	0	0
2017/03/15	R204	03/08/2017	7.76	Call	Bond Future	597.3000	0.5973	648.8900	0.6489	8.637	0	0	0
2017/03/15	R204	03/08/2017	7.77	Call	Bond Future	606.6100	0.6066	658.6200	0.6586	8.574	0	0	0
2017/03/15	R204	03/08/2017	7.75	Put	Bond Future	150.8200	0.1508	127.0500	0.1271	(15.761)	0	0	0
2017/03/15	R204	02/11/2017	7.76	Put	Bond Future	91.7400	0.0917	80.3800	0.0804	(12.383)	0	0	0
2017/03/15	R204	02/11/2017			Bond Future	7.2703	103.7968	7.2012	103.8705	(0.951)	0.0000	0.0000	0
2017/03/15	R204	02/11/2017	7.75	Put	Bond Future	93.9300	0.0939	82.3100	0.0823	(12.371)	0	0	0
2017/03/15	R204	02/11/2017	7.76	Call	Bond Future	611.3700	0.6114	673.7100	0.6737	10.197	0	0	0
2017/03/15	R204	02/11/2017	7.74	Call	Bond Future	594.6400	0.5946	656.4700	0.6565	10.398	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
2017/03/15	R204	02/11/2017	7.75	Call	Bond Future	602.9900	0.6030	665.0700	0.6651	10.295	0	0	0
2017/03/15	R204	02/11/2017	7.74	Put	Bond Future	96.1600	0.0962	84.2900	0.0843	(12.344)	0	0	0
2017/03/15	R207	04/05/2017	8.21	Put	Bond Future	35.6200	0.0356	25.5500	0.0256	(28.271)	0	0	0
2017/03/15	R207	04/05/2017			Bond Future	7.7144	101.1600	7.6663	101.2740	(0.623)	0.0000	0.0000	72,613
2017/03/15	R207	04/05/2017	8.22	Call	Bond Future	1,222.8700	1.2229	1,327.2800	1.3273	8.538	0	0	0
2017/03/15	R207	04/05/2017	8.20	Call	Bond Future	1,180.1200	1.1801	1,283.5800	1.2836	8.767	0	0	0
2017/03/15	R207	04/05/2017	8.21	Call	Bond Future	1,201.4600	1.2015	1,305.4000	1.3054	8.651	0	0	0
2017/03/15	R207	04/05/2017	8.20	Put	Bond Future	37.6400	0.0376	27.0900	0.0271	(28.029)	0	0	0
2017/03/15	R207	04/05/2017	8.22	Put	Bond Future	33.6900	0.0337	24.0900	0.0241	(28.495)	0	0	0
2017/03/15	R207	03/08/2017	8.19	Call	Bond Future	1,225.3100	1.2253	1,313.8700	1.3139	7.228	0	0	51
2017/03/15	R207	03/08/2017			Bond Future	7.7147	99.4512	7.6610	99.5677	(0.696)	0.0000	0.0000	0
2017/03/15	R207	03/08/2017	8.39	Put	Bond Future	122.6200	0.1226	103.3200	0.1033	(15.740)	0	0	0
2017/03/15	R207	03/08/2017	8.19	Put	Bond Future	201.2200	0.2012	173.3200	0.1733	(13.865)	0	0	0
2017/03/15	R207	03/08/2017	8.41	Put	Bond Future	116.4700	0.1165	97.9700	0.0980	(15.884)	0	0	0
2017/03/15	R207	03/08/2017	8.40	Put	Bond Future	119.5100	0.1195	100.6200	0.1006	(15.806)	0	0	0
2017/03/15	R207	03/08/2017	8.41	Call	Bond Future	1,610.0600	1.6101	1,708.0200	1.7080	6.084	0	0	0
2017/03/15	R207	03/08/2017	8.39	Call	Bond Future	1,573.6500	1.5737	1,670.8100	1.6708	6.174	0	0	0
2017/03/15	R207	03/08/2017	8.40	Call	Bond Future	1,591.8200	1.5918	1,689.3900	1.6894	6.129	0	0	0
2017/03/15	R207	02/11/2017			Bond Future	7.6736	101.4113	7.6146	101.5276	(0.768)	0.0000	0.0000	0
2017/03/15	R207	02/11/2017	8.03	Put	Bond Future	326.6600	0.3267	303.3500	0.3034	(7.136)	0	0	0
2017/03/15	R207	02/11/2017	8.05	Put	Bond Future	315.2000	0.3152	292.4300	0.2924	(7.224)	0	0	0
2017/03/15	R207	02/11/2017	8.03	Call	Bond Future	1,025.8800	1.0259	1,118.8600	1.1189	9.063	0	0	0
2017/03/15	R207	02/11/2017	8.04	Put	Bond Future	320.8800	0.3209	297.7100	0.2977	(7.221)	0	0	0
2017/03/15	R207	02/11/2017	8.04	Call	Bond Future	1,039.6300	1.0396	1,132.7500	1.1328	8.957	0	0	0
2017/03/15	R207	02/11/2017	8.05	Call	Bond Future	1,053.4700	1.0535	1,146.9900	1.1470	8.877	0	0	0
2017/03/15	R208	04/05/2017	8.39	Call	Bond Future	1,726.1900	1.7262	1,866.7900	1.8668	8.145	0	0	0
2017/03/15	R208	04/05/2017			Bond Future	7.8701	97.0140	7.8226	97.1672	(0.603)	0.0000	0.0000	21,334
2017/03/15	R208	04/05/2017	8.37	Call	Bond Future	1,669.6900	1.6697	1,809.1900	1.8092	8.355	0	0	0
2017/03/15	R208	04/05/2017	8.38	Call	Bond Future	1,697.8500	1.6978	1,837.9100	1.8379	8.249	0	0	0
2017/03/15	R208	04/05/2017	8.37	Put	Bond Future	73.6300	0.0736	59.9500	0.0600	(18.579)	0	0	0
2017/03/15	R208	04/05/2017	8.39	Put	Bond Future	66.9500	0.0670	54.3700	0.0544	(18.790)	0	0	0
2017/03/15	R208	04/05/2017	8.38	Put	Bond Future	70.1900	0.0702	57.0700	0.0571	(18.692)	0	0	0
2017/03/15	R208	03/08/2017	8.32	Call	Bond Future	1,720.2300	1.7202	1,844.9700	1.8450	7.251	0	0	0
2017/03/15	R208	03/08/2017			Bond Future	7.8782	98.8692	7.8269	99.0256	(0.650)	0.0000	0.0000	0
2017/03/15	R208	03/08/2017	8.30	Call	Bond Future	1,676.2900	1.6763	1,799.8600	1.7999	7.372	0	0	0
2017/03/15	R208	03/08/2017	8.31	Call	Bond Future	1,698.1000	1.6981	1,822.2600	1.8223	7.312	0	0	0
2017/03/15	R208	03/08/2017	8.30	Put	Bond Future	400.0700	0.4001	367.2400	0.3672	(8.206)	0	0	0
2017/03/15	R208	03/08/2017	8.32	Put	Bond Future	384.0200	0.3840	352.3600	0.3524	(8.244)	0	0	0
2017/03/15	R208	03/08/2017	8.31	Put	Bond Future	391.8800	0.3919	359.6400	0.3596	(8.227)	0	0	0
2017/03/15	R208	02/11/2017	8.18	Put	Bond Future	570.1000	0.5701	528.3700	0.5284	(7.320)	0	0	0
2017/03/15	R208	02/11/2017			Bond Future	7.8692	97.4149	7.8146	97.5720	(0.694)	0.0000	0.0000	0
2017/03/15	R208	02/11/2017	8.20	Put	Bond Future	550.8300	0.5508	510.5900	0.5106	(7.305)	0	0	0
2017/03/15	R208	02/11/2017	8.19	Put	Bond Future	560.2600	0.5603	519.4200	0.5194	(7.289)	0	0	0
2017/03/15	R208	02/11/2017	8.18	Call	Bond Future	1,457.7000	1.4577	1,573.0600	1.5731	7.914	0	0	0
2017/03/15	R208	02/11/2017	8.19	Call	Bond Future	1,476.2600	1.4763	1,592.5100	1.5925	7.875	0	0	0
2017/03/15	R208	02/11/2017	8.20	Call	Bond Future	1,495.2100	1.4952	1,612.0600	1.6121	7.815	0	0	0

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2017/03/15	R209	04/05/2017	9.48	Put	Bond Future	1,143.4900	1.1435	1,022.0500	1.0220	(10.620)	0	0	0
2017/03/15	R209	04/05/2017			Bond Future	9.3655	73.2897	9.3184	73.6178	(0.504)	0.0000	0.0000	62,889
2017/03/15	R209	04/05/2017	9.47	Put	Bond Future	1,172.2500	1.1722	1,048.1600	1.0482	(10.586)	0	0	0
2017/03/15	R209	04/05/2017	9.63	Call	Bond Future	2,574.2000	2.5742	2,813.0900	2.8131	9.280	0	0	0
2017/03/15	R209	04/05/2017	8.93	Call	Bond Future	435.1600	0.4352	507.6200	0.5076	16.651	0	0	1,130
2017/03/15	R209	04/05/2017	9.33	Put	Bond Future	1,631.6000	1.6316	1,469.3700	1.4694	(9.943)	0	0	1,130
2017/03/15	R209	04/05/2017	9.46	Call	Bond Future	1,851.4500	1.8515	2,052.8900	2.0529	10.880	0	0	0
2017/03/15	R209	04/05/2017	9.47	Call	Bond Future	1,890.4700	1.8905	2,094.4800	2.0945	10.791	0	0	0
2017/03/15	R209	04/05/2017	9.33	Call	Bond Future	1,384.6900	1.3847	1,550.5600	1.5506	11.979	0	0	0
2017/03/15	R209	04/05/2017	9.48	Call	Bond Future	1,929.9100	1.9299	2,136.5700	2.1366	10.708	0	0	0
2017/03/15	R209	04/05/2017	9.63	Put	Bond Future	776.3700	0.7764	687.1600	0.6872	(11.491)	0	0	1,130
2017/03/15	R209	04/05/2017	8.93	Put	Bond Future	3,549.0200	3.5490	3,293.3800	3.2934	(7.203)	0	0	0
2017/03/15	R209	04/05/2017	9.46	Put	Bond Future	1,201.5300	1.2015	1,074.8700	1.0749	(10.542)	0	0	0
2017/03/15	R209	03/08/2017			Bond Future	9.4070	74.6912	9.3584	75.0258	(0.516)	0.0000	0.0000	0
2017/03/15	R209	03/08/2017	9.44	Call	Bond Future	2,681.1400	2.6811	2,888.1600	2.8882	7.721	0	0	0
2017/03/15	R209	03/08/2017	9.43	Put	Bond Future	2,488.4000	2.4884	2,358.6800	2.3587	(5.213)	0	0	0
2017/03/15	R209	03/08/2017	9.45	Put	Bond Future	2,421.8100	2.4218	2,296.1300	2.2961	(5.190)	0	0	0
2017/03/15	R209	03/08/2017	9.44	Put	Bond Future	2,454.9300	2.4549	2,327.3300	2.3273	(5.198)	0	0	0
2017/03/15	R209	03/08/2017	9.45	Call	Bond Future	2,716.3300	2.7163	2,925.2700	2.9253	7.692	0	0	0
2017/03/15	R209	03/08/2017	9.43	Call	Bond Future	2,646.1900	2.6462	2,851.0900	2.8511	7.743	0	0	0
2017/03/15	R209	02/11/2017	9.52	Put	Bond Future	2,987.2400	2.9872	2,822.6100	2.8226	(5.511)	0	0	0
2017/03/15	R209	02/11/2017			Bond Future	9.4442	73.0125	9.3946	73.3519	(0.526)	0.0000	0.0000	0
2017/03/15	R209	02/11/2017	9.54	Put	Bond Future	2,924.6900	2.9247	2,762.7700	2.7628	(5.536)	0	0	0
2017/03/15	R209	02/11/2017	9.53	Put	Bond Future	2,955.7200	2.9557	2,792.6800	2.7927	(5.516)	0	0	0
2017/03/15	R209	02/11/2017	9.54	Call	Bond Future	3,572.8900	3.5729	3,750.2900	3.7503	4.965	0	0	0
2017/03/15	R209	02/11/2017	9.52	Call	Bond Future	3,500.8100	3.5008	3,675.5000	3.6755	4.990	0	0	0
2017/03/15	R209	02/11/2017	9.53	Call	Bond Future	3,536.6500	3.5367	3,712.9300	3.7129	4.984	0	0	0
2017/03/15	R210	04/05/2017			Bond Future	186.9818	186.9818	186.9704	186.9704	(0.006)	0.0000	0.0000	1,698
2017/03/15	R210	04/05/2017	192.31	Put	Bond Future	5,328.2300	5.3282	5,339.5500	5.3396	0.212	0	0	0
2017/03/15	R210	04/05/2017	192.33	Put	Bond Future	5,348.2300	5.3482	5,359.5500	5.3596	0.212	0	0	0
2017/03/15	R210	04/05/2017	192.32	Put	Bond Future	5,338.2300	5.3382	5,349.5500	5.3496	0.212	0	0	0
2017/03/15	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R210	03/08/2017	196.29	Put	Bond Future	5,697.0100	5.6970	5,707.8700	5.7079	0.191	0	0	0
2017/03/15	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R210	03/08/2017			Bond Future	190.5930	190.5930	190.5821	190.5821	(0.006)	0.0000	0.0000	0
2017/03/15	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R210	03/08/2017	196.28	Put	Bond Future	5,687.0100	5.6870	5,697.8700	5.6979	0.191	0	0	0
2017/03/15	R210	03/08/2017	196.30	Put	Bond Future	5,707.0100	5.7070	5,717.8700	5.7179	0.190	0	0	0
2017/03/15	R210	02/11/2017	192.08	Put	Bond Future	120.2900	0.1203	135.9500	0.1360	13.019	0	0	0
2017/03/15	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R210	02/11/2017			Bond Future	191.9597	191.9597	191.9440	191.9440	(0.008)	0.0000	0.0000	0
2017/03/15	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/03/15	R210	02/11/2017	192.07	Put	Bond Future	110.2900	0.1103	125.9500	0.1260	14.199	0	0	0
2017/03/15	R210	02/11/2017	192.09	Put	Bond Future	130.2900	0.1303	145.9500	0.1460	12.019	0	0	0
2017/03/15	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R212	04/05/2017			Bond Future	149.1238	149.1238	149.1144	149.1144	(0.006)	0.0000	0.0000	3,258
2017/03/15	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R212	04/05/2017	152.23	Put	Bond Future	3,106.1800	3.1062	3,115.6100	3.1156	0.304	0	0	0
2017/03/15	R212	04/05/2017	152.25	Put	Bond Future	3,126.1800	3.1262	3,135.6100	3.1356	0.302	0	0	0
2017/03/15	R212	04/05/2017	152.24	Put	Bond Future	3,116.1800	3.1162	3,125.6100	3.1256	0.303	0	0	0
2017/03/15	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R212	03/08/2017			Bond Future	149.9540	149.9540	149.9449	149.9449	(0.006)	0.0000	0.0000	0
2017/03/15	R212	03/08/2017	153.34	Put	Bond Future	3,386.0400	3.3860	3,395.0800	3.3951	0.267	0	0	0
2017/03/15	R212	03/08/2017	153.36	Put	Bond Future	3,406.0400	3.4060	3,415.0800	3.4151	0.265	0	0	0
2017/03/15	R212	03/08/2017	153.35	Put	Bond Future	3,396.0400	3.3960	3,405.0800	3.4051	0.266	0	0	0
2017/03/15	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R212	02/11/2017			Bond Future	152.9428	152.9428	152.9299	152.9299	(0.008)	0.0000	0.0000	0
2017/03/15	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/15	R212	02/11/2017	152.42	Call	Bond Future	522.8200	0.5228	509.9100	0.5099	(2.469)	0	0	0
2017/03/15	R212	02/11/2017	152.40	Call	Bond Future	542.8200	0.5428	529.9100	0.5299	(2.378)	0	0	0
2017/03/15	R212	02/11/2017	152.41	Call	Bond Future	532.8200	0.5328	519.9100	0.5199	(2.423)	0	0	0
2017/03/15	R213	04/05/2017			Bond Future	9.1345	84.7519	9.0823	85.1106	(0.572)	0.0000	0.0000	44,651
2017/03/15	R213	04/05/2017	9.35	Put	Bond Future	841.6900	0.8417	734.2300	0.7342	(12.767)	0	0	0
2017/03/15	R213	04/05/2017	9.37	Put	Bond Future	797.3300	0.7973	694.3300	0.6943	(12.918)	0	0	0
2017/03/15	R213	04/05/2017	9.35	Call	Bond Future	2,299.1300	2.2991	2,550.3400	2.5503	10.926	0	0	0
2017/03/15	R213	04/05/2017	9.36	Put	Bond Future	819.2800	0.8193	714.0600	0.7141	(12.843)	0	0	0
2017/03/15	R213	04/05/2017	9.36	Call	Bond Future	2,343.4900	2.3435	2,596.9400	2.5969	10.815	0	0	0
2017/03/15	R213	04/05/2017	9.37	Call	Bond Future	2,388.2400	2.3882	2,643.9100	2.6439	10.705	0	0	0
2017/03/15	R213	03/08/2017	9.33	Put	Bond Future	1,987.4000	1.9874	1,865.7300	1.8657	(6.122)	0	0	0
2017/03/15	R213	03/08/2017			Bond Future	9.1746	86.3726	9.1207	86.7383	(0.587)	0.0000	0.0000	0
2017/03/15	R213	03/08/2017	9.35	Put	Bond Future	1,931.6700	1.9317	1,813.0600	1.8131	(6.140)	0	0	0
2017/03/15	R213	03/08/2017	9.34	Put	Bond Future	1,959.2800	1.9593	1,839.2500	1.8393	(6.126)	0	0	0
2017/03/15	R213	03/08/2017	9.33	Call	Bond Future	3,029.1600	3.0292	3,273.1800	3.2732	8.056	0	0	0
2017/03/15	R213	03/08/2017	9.34	Call	Bond Future	3,067.4700	3.0675	3,313.1300	3.3131	8.009	0	0	0
2017/03/15	R213	03/08/2017	9.35	Call	Bond Future	3,106.2300	3.1062	3,353.3100	3.3533	7.954	0	0	0
2017/03/15	R213	02/11/2017	9.36	Put	Bond Future	2,630.8200	2.6308	2,459.7800	2.4598	(6.501)	0	0	0
2017/03/15	R213	02/11/2017			Bond Future	9.2122	84.5234	9.1569	84.8942	(0.600)	0.0000	0.0000	0
2017/03/15	R213	02/11/2017	9.35	Put	Bond Future	2,659.6100	2.6596	2,487.3200	2.4873	(6.478)	0	0	0
2017/03/15	R213	02/11/2017	9.36	Call	Bond Future	3,611.0700	3.6111	3,810.8300	3.8108	5.532	0	0	0
2017/03/15	R213	02/11/2017	9.34	Call	Bond Future	3,537.2300	3.5372	3,734.4800	3.7345	5.576	0	0	0
2017/03/15	R213	02/11/2017	9.35	Call	Bond Future	3,574.0600	3.5741	3,772.5700	3.7726	5.554	0	0	0
2017/03/15	R213	02/11/2017	9.34	Put	Bond Future	2,688.6500	2.6887	2,515.1000	2.5151	(6.455)	0	0	0
2017/03/15	R214	04/05/2017	9.58	Put	Bond Future	1,139.5900	1.1396	981.0600	0.9811	(13.911)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/15	R214	04/05/2017			Bond Future	9.4342		73.5810	9.3821	73.9618	(0.552)	0.0000	0.0000	34,975
2017/03/15	R214	04/05/2017	9.57	Put	Bond Future	1,167.8200		1.1678	1,006.6500	1.0067	(13.801)	0	0	0
2017/03/15	R214	04/05/2017	9.58	Call	Bond Future	2,188.5100		2.1885	2,410.7700	2.4108	10.156	0	0	0
2017/03/15	R214	04/05/2017	9.56	Call	Bond Future	2,103.0900		2.1031	2,320.0600	2.3201	10.317	0	0	0
2017/03/15	R214	04/05/2017	9.57	Call	Bond Future	2,145.6000		2.1456	2,365.2200	2.3652	10.236	0	0	0
2017/03/15	R214	04/05/2017	9.56	Put	Bond Future	1,196.5700		1.1966	1,032.7500	1.0328	(13.691)	0	0	0
2017/03/15	R214	03/08/2017	9.51	Call	Bond Future	2,868.3200		2.8683	3,066.4200	3.0664	6.906	0	0	0
2017/03/15	R214	03/08/2017			Bond Future	9.4741		74.9881	9.4206	75.3764	(0.565)	0.0000	0.0000	0
2017/03/15	R214	03/08/2017	9.52	Call	Bond Future	2,905.7800		2.9058	3,105.5100	3.1055	6.874	0	0	0
2017/03/15	R214	03/08/2017	9.53	Call	Bond Future	2,943.6600		2.9437	3,145.0100	3.1450	6.840	0	0	0
2017/03/15	R214	03/08/2017	9.51	Put	Bond Future	2,610.0900		2.6101	2,419.8300	2.4198	(7.289)	0	0	0
2017/03/15	R214	03/08/2017	9.53	Put	Bond Future	2,542.0500		2.5421	2,355.0400	2.3550	(7.357)	0	0	0
2017/03/15	R214	03/08/2017	9.52	Put	Bond Future	2,575.8000		2.5758	2,387.1700	2.3872	(7.323)	0	0	0
2017/03/15	R214	02/11/2017	9.60	Call	Bond Future	3,768.5600		3.7686	3,977.8900	3.9779	5.555	0	0	0
2017/03/15	R214	02/11/2017			Bond Future	9.5118		73.1682	9.4571	73.5624	(0.575)	0.0000	0.0000	0
2017/03/15	R214	02/11/2017	9.58	Call	Bond Future	3,693.0600		3.6931	3,899.8100	3.8998	5.598	0	0	0
2017/03/15	R214	02/11/2017	9.59	Call	Bond Future	3,730.6100		3.7306	3,938.6500	3.9387	5.577	0	0	0
2017/03/15	R214	02/11/2017	9.60	Put	Bond Future	3,140.6000		3.1406	2,955.7600	2.9558	(5.885)	0	0	0
2017/03/15	R214	02/11/2017	9.58	Put	Bond Future	3,206.7100		3.2067	3,019.2900	3.0193	(5.845)	0	0	0
2017/03/15	R214	02/11/2017	9.59	Put	Bond Future	3,173.4000		3.1734	2,987.2700	2.9873	(5.865)	0	0	0
2017/03/15	R248	04/05/2017	9.66	Call	Bond Future	3,000.8600		3.0009	3,287.6700	3.2877	9.558	0	0	0
2017/03/15	R248	04/05/2017			Bond Future	9.4951		94.2434	9.4429	94.7299	(0.549)	0.0000	0.0000	70,672
2017/03/15	R248	04/05/2017	9.67	Call	Bond Future	3,056.4000		3.0564	3,346.2300	3.3462	9.483	0	0	0
2017/03/15	R248	04/05/2017	9.65	Put	Bond Future	1,527.4400		1.5274	1,324.5200	1.3245	(13.285)	0	0	0
2017/03/15	R248	04/05/2017	9.67	Put	Bond Future	1,457.6800		1.4577	1,260.9600	1.2610	(13.495)	0	0	0
2017/03/15	R248	04/05/2017	9.66	Put	Bond Future	1,492.2400		1.4922	1,292.5000	1.2925	(13.385)	0	0	0
2017/03/15	R248	04/05/2017	9.65	Call	Bond Future	2,945.8000		2.9458	3,229.4300	3.2294	9.628	0	0	0
2017/03/15	R248	03/08/2017			Bond Future	9.5368		96.0456	9.4831	96.5417	(0.563)	0.0000	0.0000	170
2017/03/15	R248	03/08/2017	9.57	Call	Bond Future	3,824.6800		3.8247	4,076.3800	4.0764	6.581	0	0	0
2017/03/15	R248	03/08/2017	9.56	Put	Bond Future	3,564.0200		3.5640	3,317.6500	3.3176	(6.913)	0	0	0
2017/03/15	R248	03/08/2017	9.58	Put	Bond Future	3,475.9600		3.4760	3,233.5300	3.2335	(6.974)	0	0	0
2017/03/15	R248	03/08/2017	9.57	Put	Bond Future	3,519.6500		3.5196	3,275.2500	3.2752	(6.944)	0	0	0
2017/03/15	R248	03/08/2017	9.58	Call	Bond Future	3,872.4100		3.8724	4,126.0800	4.1261	6.551	0	0	0
2017/03/15	R248	03/08/2017	9.56	Call	Bond Future	3,777.4700		3.7775	4,027.2000	4.0272	6.611	0	0	0
2017/03/15	R248	02/11/2017	9.66	Put	Bond Future	4,164.1600		4.1642	3,985.1500	3.9851	(4.299)	0	0	0
2017/03/15	R248	02/11/2017			Bond Future	9.5761		93.4993	9.5212	94.0028	(0.573)	0.0000	0.0000	0
2017/03/15	R248	02/11/2017	9.65	Put	Bond Future	4,207.3600		4.2074	4,025.6500	4.0256	(4.319)	0	0	0
2017/03/15	R248	02/11/2017	9.64	Call	Bond Future	4,831.0200		4.8310	5,150.1000	5.1501	6.605	0	0	0
2017/03/15	R248	02/11/2017	9.65	Call	Bond Future	4,877.6900		4.8777	5,199.4800	5.1995	6.597	0	0	0
2017/03/15	R248	02/11/2017	9.66	Call	Bond Future	4,924.5500		4.9245	5,249.0400	5.2490	6.589	0	0	0
2017/03/15	R248	02/11/2017	9.64	Put	Bond Future	4,250.9100		4.2509	4,066.4900	4.0665	(4.338)	0	0	0

Total

796187