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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/03/2017 TO 22/03/2017

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
2017/03/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	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
2017/03/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2025	04/05/2017			Bond Future	129.3529	129.3529	129.3450	129.3450	(0.006)	0.0000	0.0000	3,234
2017/03/22	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2025	04/05/2017	132.56	Put	Bond Future	3,207.1400	3.2071	3,215.0200	3.2150	0.246	0	0	0
2017/03/22	2025	04/05/2017	132.58	Put	Bond Future	3,227.1400	3.2271	3,235.0200	3.2350	0.244	0	0	0
2017/03/22	2025	04/05/2017	132.57	Put	Bond Future	3,217.1400	3.2171	3,225.0200	3.2250	0.245	0	0	0
2017/03/22	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2025	03/08/2017			Bond Future	130.5046	130.5046	130.4952	130.4952	(0.007)	0.0000	0.0000	0
2017/03/22	2025	03/08/2017	133.96	Put	Bond Future	3,455.4100	3.4554	3,464.8400	3.4648	0.273	0	0	0
2017/03/22	2025	03/08/2017	133.98	Put	Bond Future	3,475.4100	3.4754	3,484.8400	3.4848	0.271	0	0	0
2017/03/22	2025	03/08/2017	133.97	Put	Bond Future	3,465.4100	3.4654	3,474.8400	3.4748	0.272	0	0	0
2017/03/22	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2025	02/11/2017	132.98	Call	Bond Future	120.9600	0.1210	109.8200	0.1098	(9.210)	0	0	0
2017/03/22	2025	02/11/2017			Bond Future	133.1010	133.1010	133.0898	133.0898	(0.008)	0.0000	0.0000	0
2017/03/22	2025	02/11/2017	132.96	Call	Bond Future	140.9600	0.1410	129.8200	0.1298	(7.903)	0	0	0
2017/03/22	2025	02/11/2017	132.97	Call	Bond Future	130.9600	0.1310	119.8200	0.1198	(8.506)	0	0	0
2017/03/22	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2029	04/05/2017			Bond Future	100.7459	100.7459	100.7402	100.7402	(0.006)	0.0000	0.0000	2,272
2017/03/22	2029	04/05/2017	100.67	Call	Bond Future	75.9000	0.0759	70.1600	0.0702	(7.563)	0	0	0
2017/03/22	2029	04/05/2017	100.65	Call	Bond Future	95.9000	0.0959	90.1600	0.0902	(5.985)	0	0	0
2017/03/22	2029	04/05/2017	100.66	Call	Bond Future	85.9000	0.0859	80.1600	0.0802	(6.682)	0	0	0
2017/03/22	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2030	04/05/2017	9.33	Call	Bond Future	3,443.2100	3.4432	4,152.9600	4.1530	20.613	0	0	0
2017/03/22	2030	04/05/2017			Bond Future	8.8407	95.7965	8.7429	96.5063	(1.106)	0.0000	0.0000	32,136
2017/03/22	2030	04/05/2017	9.34	Call	Bond Future	3,511.7400	3.5117	4,221.4900	4.2215	20.211	0	0	0
2017/03/22	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2030	04/05/2017	9.32	Call	Bond Future	3,374.6100	3.3746	4,084.3600	4.0844	21.032	0	0	0
2017/03/22	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2030	03/08/2017	9.33	Call	Bond Future	3,137.1600	3.1372	3,860.1200	3.8601	23.045	0	0	0
2017/03/22	2030	03/08/2017			Bond Future	8.8787	93.6209	8.7776	94.3439	(1.138)	0.0000	0.0000	0

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2017/03/22	2030	03/08/2017	9.34	Call	Bond Future	3,205.0300	3.2050	3,927.9900	3.9280	22.557	0	0	0
2017/03/22	2030	03/08/2017	9.35	Call	Bond Future	3,272.8200	3.2728	3,995.7800	3.9958	22.090	0	0	0
2017/03/22	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2030	02/11/2017			Bond Future	8.9059	95.4629	8.8017	96.1983	(1.169)	0.0000	0.0000	0
2017/03/22	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2030	02/11/2017	9.34	Call	Bond Future	2,982.8000	2.9828	3,718.2600	3.7183	24.657	0	0	0
2017/03/22	2030	02/11/2017	9.35	Call	Bond Future	3,049.9600	3.0500	3,785.4200	3.7854	24.114	0	0	0
2017/03/22	2030	02/11/2017	9.36	Call	Bond Future	3,117.0400	3.1170	3,852.5000	3.8525	23.595	0	0	0
2017/03/22	2032	04/05/2017	9.45	Call	Bond Future	3,947.4900	3.9475	4,578.2300	4.5782	15.978	0	0	0
2017/03/22	2032	04/05/2017			Bond Future	8.9797	94.9341	8.8821	95.6983	(1.087)	0.0000	0.0000	22,637
2017/03/22	2032	04/05/2017	9.46	Call	Bond Future	4,008.1300	4.0081	4,642.4900	4.6425	15.827	0	0	0
2017/03/22	2032	04/05/2017	9.44	Put	Bond Future	401.5400	0.4015	264.4000	0.2644	(34.154)	0	0	0
2017/03/22	2032	04/05/2017	9.46	Put	Bond Future	375.3000	0.3753	245.4900	0.2455	(34.588)	0	0	0
2017/03/22	2032	04/05/2017	9.45	Put	Bond Future	388.2300	0.3882	254.8000	0.2548	(34.369)	0	0	0
2017/03/22	2032	04/05/2017	9.44	Call	Bond Future	3,887.1500	3.8871	4,514.1800	4.5142	16.131	0	0	0
2017/03/22	2032	03/08/2017	9.43	Put	Bond Future	1,478.1400	1.4781	1,238.8300	1.2388	(16.190)	0	0	0
2017/03/22	2032	03/08/2017			Bond Future	9.0163	96.7487	8.9156	97.5271	(1.116)	0.0000	0.0000	0
2017/03/22	2032	03/08/2017	9.45	Put	Bond Future	1,432.0800	1.4321	1,198.6600	1.1987	(16.299)	0	0	0
2017/03/22	2032	03/08/2017	9.44	Put	Bond Future	1,455.0600	1.4551	1,218.6000	1.2186	(16.251)	0	0	0
2017/03/22	2032	03/08/2017	9.44	Call	Bond Future	4,633.7800	4.6338	5,175.6600	5.1757	11.694	0	0	0
2017/03/22	2032	03/08/2017	9.45	Call	Bond Future	4,683.9400	4.6839	5,228.8600	5.2289	11.634	0	0	0
2017/03/22	2032	03/08/2017	9.43	Call	Bond Future	4,583.6300	4.5836	5,122.6600	5.1227	11.760	0	0	0
2017/03/22	2032	02/11/2017			Bond Future	9.0481	94.4930	8.9445	95.2851	(1.145)	0.0000	0.0000	0
2017/03/22	2032	02/11/2017	9.48	Put	Bond Future	2,089.5000	2.0895	1,827.8800	1.8279	(12.521)	0	0	0
2017/03/22	2032	02/11/2017	9.50	Put	Bond Future	2,040.0700	2.0401	1,783.4100	1.7834	(12.581)	0	0	0
2017/03/22	2032	02/11/2017	9.49	Put	Bond Future	2,064.8000	2.0648	1,805.5300	1.8055	(12.557)	0	0	0
2017/03/22	2032	02/11/2017	9.48	Call	Bond Future	5,291.6100	5.2916	5,822.0500	5.8221	10.024	0	0	0
2017/03/22	2032	02/11/2017	9.49	Call	Bond Future	5,339.1800	5.3392	5,871.9700	5.8720	9.979	0	0	0
2017/03/22	2032	02/11/2017	9.50	Call	Bond Future	5,386.6500	5.3866	5,922.0500	5.9221	9.939	0	0	0
2017/03/22	2033	04/05/2017			Bond Future	106.5072	106.5072	106.7916	106.7916	0.267	0.0000	0.0000	5,778
2017/03/22	2033	04/05/2017	110.83	Put	Bond Future	4,322.8300	4.3228	4,038.4500	4.0385	(6.579)	0	0	0
2017/03/22	2033	04/05/2017	110.85	Put	Bond Future	4,342.8300	4.3428	4,058.4500	4.0585	(6.548)	0	0	0
2017/03/22	2033	04/05/2017	110.84	Put	Bond Future	4,332.8300	4.3328	4,048.4500	4.0485	(6.563)	0	0	0
2017/03/22	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2033	03/08/2017	113.14	Put	Bond Future	4,576.8600	4.5769	4,288.1000	4.2881	(6.309)	0	0	0
2017/03/22	2033	03/08/2017			Bond Future	108.5631	108.5631	108.8519	108.8519	0.266	0.0000	0.0000	0
2017/03/22	2033	03/08/2017	113.13	Put	Bond Future	4,566.8600	4.5669	4,278.1000	4.2781	(6.323)	0	0	0
2017/03/22	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2033	03/08/2017	113.12	Put	Bond Future	4,556.8600	4.5569	4,268.1000	4.2681	(6.337)	0	0	0

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2017/03/22	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2033	02/11/2017			Bond Future	109.6327	109.6327	109.9259	109.9259	0.267	0.0000	0.0000	0
2017/03/22	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2033	02/11/2017	110.07	Put	Bond Future	437.3400	0.4373	144.0900	0.1441	(67.053)	0	0	0
2017/03/22	2033	02/11/2017	110.09	Put	Bond Future	457.3400	0.4573	164.0900	0.1641	(64.121)	0	0	0
2017/03/22	2033	02/11/2017	110.08	Put	Bond Future	447.3400	0.4473	154.0900	0.1541	(65.554)	0	0	0
2017/03/22	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2037	04/05/2017			Bond Future	9.2175	95.8083	9.1451	96.4316	(0.785)	0.0000	0.0000	52,467
2017/03/22	2037	04/05/2017	9.58	Put	Bond Future	657.0100	0.6570	500.8700	0.5009	(23.765)	0	0	0
2017/03/22	2037	04/05/2017	9.60	Put	Bond Future	618.1500	0.6181	469.2300	0.4692	(24.091)	0	0	0
2017/03/22	2037	04/05/2017	9.59	Put	Bond Future	637.3900	0.6374	484.8400	0.4848	(23.934)	0	0	0
2017/03/22	2037	04/05/2017	9.60	Call	Bond Future	3,806.7200	3.8067	4,281.0600	4.2811	12.461	0	0	0
2017/03/22	2037	04/05/2017	9.58	Call	Bond Future	3,683.0600	3.6831	4,150.1800	4.1502	12.683	0	0	0
2017/03/22	2037	04/05/2017	9.59	Call	Bond Future	3,744.7600	3.7448	4,215.4700	4.2155	12.570	0	0	0
2017/03/22	2037	03/08/2017	9.57	Call	Bond Future	4,589.9900	4.5900	5,005.3100	5.0053	9.048	0	0	0
2017/03/22	2037	03/08/2017			Bond Future	9.2598	93.3825	9.1853	94.0173	(0.805)	0.0000	0.0000	160
2017/03/22	2037	03/08/2017	9.58	Call	Bond Future	4,641.8900	4.6419	5,059.5800	5.0596	8.998	0	0	0
2017/03/22	2037	03/08/2017	9.56	Put	Bond Future	2,047.1600	2.0472	1,825.3400	1.8253	(10.835)	0	0	0
2017/03/22	2037	03/08/2017	9.57	Put	Bond Future	2,017.4000	2.0174	1,797.9800	1.7980	(10.876)	0	0	0
2017/03/22	2037	03/08/2017	9.58	Put	Bond Future	1,988.2000	1.9882	1,771.1500	1.7712	(10.917)	0	0	0
2017/03/22	2037	03/08/2017	9.56	Call	Bond Future	4,538.5400	4.5385	4,951.4600	4.9515	9.098	0	0	0
2017/03/22	2037	02/11/2017			Bond Future	9.2926	95.2199	9.2162	95.8654	(0.822)	0.0000	0.0000	0
2017/03/22	2037	02/11/2017	9.66	Call	Bond Future	5,823.5800	5.8236	6,245.6300	6.2456	7.247	0	0	0
2017/03/22	2037	02/11/2017	9.65	Put	Bond Future	2,844.2300	2.8442	2,618.9700	2.6190	(7.920)	0	0	0
2017/03/22	2037	02/11/2017	9.67	Put	Bond Future	2,784.2200	2.7842	2,562.2900	2.5623	(7.971)	0	0	0
2017/03/22	2037	02/11/2017	9.66	Put	Bond Future	2,814.0900	2.8141	2,590.6300	2.5906	(7.941)	0	0	0
2017/03/22	2037	02/11/2017	9.67	Call	Bond Future	5,873.5100	5.8735	6,297.0900	6.2971	7.212	0	0	0
2017/03/22	2037	02/11/2017	9.65	Call	Bond Future	5,773.8000	5.7738	6,194.0500	6.1940	7.279	0	0	0
2017/03/22	2038	04/05/2017	139.77	Put	Bond Future	5,934.6600	5.9347	5,943.0300	5.9430	0.141	0	0	0
2017/03/22	2038	04/05/2017			Bond Future	133.8353	133.8353	133.8270	133.8270	(0.006)	0.0000	0.0000	20,553
2017/03/22	2038	04/05/2017	139.79	Put	Bond Future	5,954.6600	5.9547	5,963.0300	5.9630	0.141	0	0	0
2017/03/22	2038	04/05/2017	139.78	Put	Bond Future	5,944.6600	5.9447	5,953.0300	5.9530	0.141	0	0	0
2017/03/22	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2038	03/08/2017			Bond Future	134.9053	134.9053	134.8954	134.8954	(0.007)	0.0000	0.0000	0
2017/03/22	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2038	03/08/2017	141.16	Put	Bond Future	6,254.7000	6.2547	6,264.6200	6.2646	0.159	0	0	0
2017/03/22	2038	03/08/2017	141.18	Put	Bond Future	6,274.7000	6.2747	6,284.6200	6.2846	0.158	0	0	0
2017/03/22	2038	03/08/2017	141.17	Put	Bond Future	6,264.7000	6.2647	6,274.6200	6.2746	0.158	0	0	0
2017/03/22	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2038	02/11/2017	136.80	Call	Bond Future	789.2400	0.7892	777.5000	0.7775	(1.488)	0	0	0
2017/03/22	2038	02/11/2017			Bond Future	137.5892	137.5892	137.5775	137.5775	(0.009)	0.0000	0.0000	0
2017/03/22	2038	02/11/2017	136.81	Call	Bond Future	779.2400	0.7792	767.5000	0.7675	(1.507)	0	0	0
2017/03/22	2038	02/11/2017	136.82	Call	Bond Future	769.2400	0.7692	757.5000	0.7575	(1.526)	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
2017/03/22	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2040	04/05/2017			Bond Future	9.2269	100.2687	9.1596	100.8964	(0.729)	0.0000	0.0000	9,680
2017/03/22	2040	04/05/2017	9.62	Put	Bond Future	670.1600	0.6702	524.7200	0.5247	(21.702)	0	0	0
2017/03/22	2040	04/05/2017	9.64	Put	Bond Future	630.8300	0.6308	492.0700	0.4921	(21.996)	0	0	0
2017/03/22	2040	04/05/2017	9.63	Put	Bond Future	650.3000	0.6503	508.2200	0.5082	(21.848)	0	0	0
2017/03/22	2040	04/05/2017	9.62	Call	Bond Future	4,211.9600	4.2120	4,694.1700	4.6942	11.449	0	0	0
2017/03/22	2040	04/05/2017	9.63	Call	Bond Future	4,279.4700	4.2795	4,765.0400	4.7650	11.346	0	0	0
2017/03/22	2040	04/05/2017	9.64	Call	Bond Future	4,347.2400	4.3472	4,836.1300	4.8361	11.246	0	0	0
2017/03/22	2040	03/08/2017			Bond Future	9.2679	97.6777	9.1988	98.3169	(0.746)	0.0000	0.0000	0
2017/03/22	2040	03/08/2017	9.61	Put	Bond Future	2,129.8900	2.1299	1,927.6500	1.9276	(9.495)	0	0	0
2017/03/22	2040	03/08/2017	9.63	Put	Bond Future	2,068.7300	2.0687	1,870.9900	1.8710	(9.559)	0	0	0
2017/03/22	2040	03/08/2017	9.62	Put	Bond Future	2,099.0200	2.0990	1,899.0400	1.8990	(9.527)	0	0	0
2017/03/22	2040	03/08/2017	9.61	Call	Bond Future	5,194.2400	5.1942	5,631.1800	5.6312	8.412	0	0	0
2017/03/22	2040	03/08/2017	9.62	Call	Bond Future	5,250.5900	5.2506	5,689.7900	5.6898	8.365	0	0	0
2017/03/22	2040	03/08/2017	9.63	Call	Bond Future	5,307.4000	5.3074	5,748.8400	5.7488	8.317	0	0	0
2017/03/22	2040	02/11/2017			Bond Future	9.2998	99.5995	9.2289	100.2495	(0.762)	0.0000	0.0000	0
2017/03/22	2040	02/11/2017	9.66	Call	Bond Future	6,329.7200	6.3297	6,769.2600	6.7693	6.944	0	0	0
2017/03/22	2040	02/11/2017	9.65	Put	Bond Future	3,164.7600	3.1648	2,952.5300	2.9525	(6.706)	0	0	0
2017/03/22	2040	02/11/2017	9.67	Put	Bond Future	3,098.8500	3.0988	2,890.1200	2.8901	(6.736)	0	0	0
2017/03/22	2040	02/11/2017	9.66	Put	Bond Future	3,131.6600	3.1317	2,921.1800	2.9212	(6.721)	0	0	0
2017/03/22	2040	02/11/2017	9.67	Call	Bond Future	6,383.2500	6.3833	6,824.5400	6.8245	6.913	0	0	0
2017/03/22	2040	02/11/2017	9.65	Call	Bond Future	6,276.3500	6.2763	6,714.1400	6.7141	6.975	0	0	0
2017/03/22	2044	04/05/2017			Bond Future	9.2614	97.3137	9.1942	97.9505	(0.726)	0.0000	0.0000	22,991
2017/03/22	2044	04/05/2017	9.67	Call	Bond Future	4,382.4500	4.3825	4,879.4600	4.8795	11.341	0	0	0
2017/03/22	2044	04/05/2017	9.66	Put	Bond Future	680.3500	0.6803	537.1100	0.5371	(21.054)	0	0	0
2017/03/22	2044	04/05/2017	9.68	Put	Bond Future	640.7000	0.6407	504.1300	0.5041	(21.316)	0	0	0
2017/03/22	2044	04/05/2017	9.67	Put	Bond Future	660.2300	0.6602	520.4000	0.5204	(21.179)	0	0	0
2017/03/22	2044	04/05/2017	9.68	Call	Bond Future	4,450.9000	4.4509	4,951.1700	4.9512	11.240	0	0	0
2017/03/22	2044	04/05/2017	9.66	Call	Bond Future	4,314.4600	4.3145	4,808.0600	4.8081	11.441	0	0	0
2017/03/22	2044	03/08/2017			Bond Future	9.3014	94.7915	9.2324	95.4401	(0.742)	0.0000	0.0000	0
2017/03/22	2044	03/08/2017	9.62	Put	Bond Future	2,259.7700	2.2598	2,059.8600	2.0599	(8.846)	0	0	0
2017/03/22	2044	03/08/2017	9.64	Put	Bond Future	2,195.6400	2.1956	2,000.4400	2.0004	(8.890)	0	0	0
2017/03/22	2044	03/08/2017	9.63	Put	Bond Future	2,227.6200	2.2276	2,029.9700	2.0300	(8.873)	0	0	0
2017/03/22	2044	03/08/2017	9.64	Call	Bond Future	5,270.2800	5.2703	5,723.7000	5.7237	8.603	0	0	0
2017/03/22	2044	03/08/2017	9.62	Call	Bond Future	5,157.5100	5.1575	5,606.2200	5.6062	8.700	0	0	0
2017/03/22	2044	03/08/2017	9.63	Call	Bond Future	5,213.8800	5.2139	5,664.8500	5.6649	8.649	0	0	0
2017/03/22	2044	02/11/2017	9.68	Call	Bond Future	6,387.5500	6.3875	6,851.3300	6.8513	7.261	0	0	0
2017/03/22	2044	02/11/2017			Bond Future	9.3327	96.6565	9.2619	97.3161	(0.758)	0.0000	0.0000	0
2017/03/22	2044	02/11/2017	9.66	Call	Bond Future	6,280.4600	6.2805	6,740.5100	6.7405	7.325	0	0	0
2017/03/22	2044	02/11/2017	9.67	Call	Bond Future	6,333.7800	6.3338	6,795.8400	6.7958	7.295	0	0	0
2017/03/22	2044	02/11/2017	9.66	Put	Bond Future	3,325.1400	3.3251	3,125.5100	3.1255	(6.004)	0	0	0
2017/03/22	2044	02/11/2017	9.68	Put	Bond Future	3,256.7500	3.2568	3,060.8500	3.0608	(6.015)	0	0	0
2017/03/22	2044	02/11/2017	9.67	Put	Bond Future	3,290.6500	3.2906	3,093.0300	3.0930	(6.006)	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
2017/03/22	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2046	04/05/2017			Bond Future	131.8829	131.8829	131.8752	131.8752	(0.006)	0.0000	0.0000	20,133
2017/03/22	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2046	04/05/2017	138.32	Put	Bond Future	6,437.1300	6.4371	6,444.8100	6.4448	0.119	0	0	0
2017/03/22	2046	04/05/2017	138.34	Put	Bond Future	6,457.1300	6.4571	6,464.8100	6.4648	0.119	0	0	0
2017/03/22	2046	04/05/2017	138.33	Put	Bond Future	6,447.1300	6.4471	6,454.8100	6.4548	0.119	0	0	0
2017/03/22	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2046	03/08/2017	141.17	Put	Bond Future	6,741.2600	6.7413	6,750.6000	6.7506	0.139	0	0	0
2017/03/22	2046	03/08/2017			Bond Future	134.4287	134.4287	134.4194	134.4194	(0.007)	0.0000	0.0000	0
2017/03/22	2046	03/08/2017	141.19	Put	Bond Future	6,761.2600	6.7613	6,770.6000	6.7706	0.138	0	0	0
2017/03/22	2046	03/08/2017	141.18	Put	Bond Future	6,751.2600	6.7513	6,760.6000	6.7606	0.138	0	0	0
2017/03/22	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2046	02/11/2017			Bond Future	135.4988	135.4988	135.4878	135.4878	(0.008)	0.0000	0.0000	0
2017/03/22	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2046	02/11/2017	136.30	Put	Bond Future	801.1600	0.8012	812.2400	0.8122	1.383	0	0	0
2017/03/22	2046	02/11/2017	136.32	Put	Bond Future	821.1600	0.8212	832.2400	0.8322	1.349	0	0	0
2017/03/22	2046	02/11/2017	136.31	Put	Bond Future	811.1600	0.8112	822.2400	0.8222	1.366	0	0	0
2017/03/22	2050	04/05/2017			Bond Future	142.3919	142.3919	142.3834	142.3834	(0.006)	0.0000	0.0000	24,054
2017/03/22	2050	04/05/2017	147.83	Put	Bond Future	5,438.1100	5.4381	5,446.6200	5.4466	0.156	0	0	0
2017/03/22	2050	04/05/2017	147.85	Put	Bond Future	5,458.1100	5.4581	5,466.6200	5.4666	0.156	0	0	0
2017/03/22	2050	04/05/2017	147.84	Put	Bond Future	5,448.1100	5.4481	5,456.6200	5.4566	0.156	0	0	0
2017/03/22	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2050	03/08/2017			Bond Future	143.4620	143.4620	143.4518	143.4518	(0.007)	0.0000	0.0000	0
2017/03/22	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2050	03/08/2017	149.22	Put	Bond Future	5,757.9700	5.7580	5,768.1500	5.7682	0.177	0	0	0
2017/03/22	2050	03/08/2017	149.24	Put	Bond Future	5,777.9700	5.7780	5,788.1500	5.7882	0.176	0	0	0
2017/03/22	2050	03/08/2017	149.23	Put	Bond Future	5,767.9700	5.7680	5,778.1500	5.7782	0.176	0	0	0
2017/03/22	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	2050	02/11/2017			Bond Future	146.3159	146.3159	146.3039	146.3039	(0.008)	0.0000	0.0000	0
2017/03/22	2050	02/11/2017	144.67	Call	Bond Future	1,645.8700	1.6459	1,633.9400	1.6339	(0.725)	0	0	0
2017/03/22	2050	02/11/2017	144.65	Call	Bond Future	1,665.8700	1.6659	1,653.9400	1.6539	(0.716)	0	0	0
2017/03/22	2050	02/11/2017	144.66	Call	Bond Future	1,655.8700	1.6559	1,643.9400	1.6439	(0.720)	0	0	0
2017/03/22	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	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
2017/03/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	AL37	04/05/2017			Index Future	535.2190	535.2190	537.3860	537.3860	0.405	0.0000	0.0000	1
2017/03/22	AL37	03/08/2017			Index Future	545.4490	545.4490	547.6560	547.6560	0.405	0.0000	0.0000	0
2017/03/22	AL37	02/11/2017			Index Future	556.1770	556.1770	558.4190	558.4190	0.403	0.0000	0.0000	0
2017/03/22	AL7T	04/05/2017			Index Future	622.0150	622.0150	625.8730	625.8730	0.620	0.0000	0.0000	0
2017/03/22	AL7T	03/08/2017			Index Future	633.9040	633.9040	637.8340	637.8340	0.620	0.0000	0.0000	0
2017/03/22	AL7T	02/11/2017			Index Future	646.3720	646.3720	650.3680	650.3680	0.618	0.0000	0.0000	0
2017/03/22	ALBI	04/05/2017			Index Future	567.5910	567.5910	570.9170	570.9170	0.586	0.0000	0.0000	598
2017/03/22	ALBI	03/08/2017			Index Future	578.4400	578.4400	581.8270	581.8270	0.586	0.0000	0.0000	0
2017/03/22	ALBI	02/11/2017			Index Future	589.8180	589.8180	593.2610	593.2610	0.584	0.0000	0.0000	0
2017/03/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	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
2017/03/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/22	EL28	04/05/2017			Bond Future	128.9668	128.9668	128.9660	128.9660	(0.001)	0.0000	0.0000	0
2017/03/22	EL28	04/05/2017	137.90	Put	Bond Future	8,933.1800	8.9332	8,934.0300	8.9340	0.010	0	0	0
2017/03/22	EL28	04/05/2017	137.92	Put	Bond Future	8,953.1800	8.9532	8,954.0300	8.9540	0.009	0	0	0
2017/03/22	EL28	04/05/2017	137.91	Put	Bond Future	8,943.1800	8.9432	8,944.0300	8.9440	0.010	0	0	0
2017/03/22	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2017/03/22	EL28	03/08/2017			Bond Future	131.4564		131.4564	131.4542	131.4542	(0.002)	0.0000	0.0000	0
2017/03/22	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	EL28	03/08/2017	135.16	Put	Bond Future	3,703.6500		3.7037	3,705.8300	3.7058	0	0	0	
2017/03/22	EL28	03/08/2017	135.18	Put	Bond Future	3,723.6500		3.7237	3,725.8300	3.7258	0	0	0	
2017/03/22	EL28	03/08/2017	135.17	Put	Bond Future	3,713.6500		3.7137	3,715.8300	3.7158	0	0	0	
2017/03/22	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	EL28	02/11/2017			Bond Future	132.3045		132.3045	132.3007	132.3007	(0.003)	0.0000	0.0000	0
2017/03/22	EL28	02/11/2017	133.87	Put	Bond Future	1,565.4600		1.5655	1,569.3100	1.5693	0.246	0	0	0
2017/03/22	EL28	02/11/2017	133.89	Put	Bond Future	1,585.4600		1.5855	1,589.3100	1.5893	0.243	0	0	0
2017/03/22	EL28	02/11/2017	133.88	Put	Bond Future	1,575.4600		1.5755	1,579.3100	1.5793	0.244	0	0	0
2017/03/22	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	ES33	04/05/2017			Bond Future	10.1554		80.1303	10.0871	80.5853	(0.672)	0.0000	0.0000	9,466
2017/03/22	ES33	04/05/2017	10.55	Call	Bond Future	2,556.9100		2.5569	3,011.8900	3.0119	17.794	0	0	0
2017/03/22	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	ES33	04/05/2017	10.56	Call	Bond Future	2,620.0900		2.6201	3,075.0700	3.0751	17.365	0	0	0
2017/03/22	ES33	04/05/2017	10.54	Call	Bond Future	2,493.6600		2.4937	2,948.6400	2.9486	18.245	0	0	0
2017/03/22	ES33	03/08/2017			Bond Future	10.2245		81.6620	10.1542	82.1253	(0.688)	0.0000	0.0000	0
2017/03/22	ES33	03/08/2017	10.53	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	ES33	03/08/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	ES33	03/08/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	ES33	03/08/2017	10.55	Call	Bond Future	2,091.1700		2.0912	2,554.4600	2.5545	22.155	0	0	0
2017/03/22	ES33	03/08/2017	10.53	Call	Bond Future	1,965.0700		1.9651	2,428.3600	2.4284	23.576	0	0	0
2017/03/22	ES33	03/08/2017	10.54	Call	Bond Future	2,028.1600		2.0282	2,491.4500	2.4915	22.843	0	0	0
2017/03/22	ES33	02/11/2017	10.66	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	ES33	02/11/2017			Bond Future	10.2922		79.4756	10.2198	79.9466	(0.704)	0.0000	0.0000	0
2017/03/22	ES33	02/11/2017	10.68	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	ES33	02/11/2017	10.67	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	ES33	02/11/2017	10.66	Call	Bond Future	2,328.1100		2.3281	2,799.0900	2.7991	20.230	0	0	0
2017/03/22	ES33	02/11/2017	10.67	Call	Bond Future	2,389.9700		2.3900	2,860.9500	2.8610	19.707	0	0	0
2017/03/22	ES33	02/11/2017	10.68	Call	Bond Future	2,451.7500		2.4518	2,922.7300	2.9227	19.210	0	0	0
2017/03/22	ES42	04/05/2017			Bond Future	10.2862		84.3724	10.2179	84.9025	(0.664)	0.0000	0.0000	8,777
2017/03/22	ES42	03/08/2017			Bond Future	10.3538		85.9852	10.2834	86.5251	(0.680)	0.0000	0.0000	0
2017/03/22	ES42	02/11/2017			Bond Future	10.4188		83.4148	10.3464	83.9637	(0.695)	0.0000	0.0000	0
2017/03/22	GOVI	04/05/2017			GOVI	565.3860		565.3860	568.7520	568.7520	0.595	0.0000	0.0000	398
2017/03/22	GOVI	04/05/2017	262.19	Call	GOVI	3,031,960.0000		303.1960	3,065,620.0000	306.5620	1.110	0	0	0
2017/03/22	GOVI	04/05/2017	262.20	Call	GOVI	3,031,860.0000		303.1860	3,065,520.0000	306.5520	1.110	0	0	0
2017/03/22	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	GOVI	04/05/2017	262.18	Call	GOVI	3,032,060.0000		303.2060	3,065,720.0000	306.5720	1.110	0	0	0
2017/03/22	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/03/22	GOVI	03/08/2017			GOVI	576.1930		576.1930	579.6210	579.6210	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
2017/03/22	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	GOVI	03/08/2017	561.09	Call	GOVI	151,030.0000	15.1030	185,310.0000	18.5310	22.697	0	0	0
2017/03/22	GOVI	03/08/2017	561.10	Call	GOVI	150,930.0000	15.0930	185,210.0000	18.5210	22.713	0	0	0
2017/03/22	GOVI	03/08/2017	561.11	Call	GOVI	150,830.0000	15.0830	185,110.0000	18.5110	22.728	0	0	0
2017/03/22	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	GOVI	02/11/2017			GOVI	587.5260	587.5260	591.0120	591.0120	0.593	0.0000	0.0000	0
2017/03/22	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	GOVI	02/11/2017	572.44	Call	GOVI	150,860.0000	15.0860	185,720.0000	18.5720	23.108	0	0	0
2017/03/22	GOVI	02/11/2017	572.45	Call	GOVI	150,760.0000	15.0760	185,620.0000	18.5620	23.123	0	0	0
2017/03/22	GOVI	02/11/2017	572.46	Call	GOVI	150,660.0000	15.0660	185,520.0000	18.5520	23.138	0	0	0
2017/03/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/22	IGOV	04/05/2017			Index Future	252.0200	252.0200	252.0610	252.0610	0.016	0.0000	0.0000	925
2017/03/22	IGOV	03/08/2017			Index Future	256.8850	256.8850	256.9240	256.9240	0.015	0.0000	0.0000	412
2017/03/22	IGOV	02/11/2017			Index Future	261.9950	261.9950	262.0320	262.0320	0.014	0.0000	0.0000	0
2017/03/22	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/03/22	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/03/22	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/03/22	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/03/22	IS01	21/09/2017			Interest Rate Swap	99.5985	99.5985	99.5941	99.5941	(0.004)	0.0000	0.0000	0
2017/03/22	IS01	21/12/2017			Interest Rate Swap	99.7945	99.7945	99.7737	99.7737	(0.021)	0.0000	0.0000	0
2017/03/22	IS01	15/03/2018			Interest Rate Swap	99.7370	99.7370	99.7102	99.7102	(0.027)	0.0000	0.0000	0
2017/03/22	IS01	21/06/2018			Interest Rate Swap	99.9111	99.9111	99.8640	99.8640	(0.047)	0.0000	0.0000	0
2017/03/22	IS02	18/12/2017			Interest Rate Swap	99.8208	99.8208	99.8025	99.8025	(0.018)	0.0000	0.0000	0
2017/03/22	IS02	16/03/2018			Interest Rate Swap	99.0203	99.0203	98.9907	98.9907	(0.030)	0.0000	0.0000	0
2017/03/22	IS02	15/06/2018			Interest Rate Swap	98.5968	98.5968	98.5517	98.5517	(0.046)	0.0000	0.0000	0
2017/03/22	IS02	21/09/2018			Interest Rate Swap	98.5646	98.5646	98.4951	98.4951	(0.071)	0.0000	0.0000	0
2017/03/22	IS02	21/12/2018			Interest Rate Swap	98.9700	98.9700	98.8800	98.8800	(0.091)	0.0000	0.0000	0
2017/03/22	IS02	15/03/2019			Interest Rate Swap	99.3913	99.3913	99.2595	99.2595	(0.133)	0.0000	0.0000	0
2017/03/22	IS02	21/06/2019			Interest Rate Swap	99.8191	99.8191	99.6423	99.6423	(0.177)	0.0000	0.0000	0
2017/03/22	IS05	17/12/2020			Interest Rate Swap	96.6193	96.6193	96.2648	96.2648	(0.367)	0.0000	0.0000	0
2017/03/22	IS05	16/03/2021			Interest Rate Swap	95.8813	95.8813	95.4951	95.4951	(0.403)	0.0000	0.0000	0
2017/03/22	IS05	15/06/2021			Interest Rate Swap	95.1103	95.1103	94.6900	94.6900	(0.442)	0.0000	0.0000	0
2017/03/22	IS05	21/09/2021			Interest Rate Swap	95.3177	95.3177	94.8538	94.8538	(0.487)	0.0000	0.0000	0
2017/03/22	IS05	21/12/2021			Interest Rate Swap	97.5212	97.5212	97.0243	97.0243	(0.510)	0.0000	0.0000	51
2017/03/22	IS05	15/03/2022			Interest Rate Swap	97.6713	97.6713	97.1465	97.1465	(0.537)	0.0000	0.0000	0
2017/03/22	IS05	21/06/2022			Interest Rate Swap	98.8794	98.8794	98.3243	98.3243	(0.561)	0.0000	0.0000	0
2017/03/22	IS10	17/12/2025			Interest Rate Swap	95.6661	95.6661	94.9644	94.9644	(0.734)	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
2017/03/22	IS10	16/03/2026			Interest Rate Swap	92.6891	92.6891	91.9576	91.9576	(0.789)	0.0000	0.0000	0
2017/03/22	IS10	15/06/2026			Interest Rate Swap	91.4329	91.4329	90.6909	90.6909	(0.812)	0.0000	0.0000	0
2017/03/22	IS10	21/09/2026			Interest Rate Swap	93.5571	93.5571	92.8225	92.8225	(0.785)	0.0000	0.0000	0
2017/03/22	IS10	21/12/2026			Interest Rate Swap	97.2820	97.2820	96.5668	96.5668	(0.735)	0.0000	0.0000	0
2017/03/22	IS10	15/03/2027			Interest Rate Swap	95.8442	95.8442	95.1232	95.1232	(0.752)	0.0000	0.0000	0
2017/03/22	IS10	21/06/2027			Interest Rate Swap	97.8754	97.8754	97.1551	97.1551	(0.736)	0.0000	0.0000	0
2017/03/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/22	JBAF	19/04/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/22	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/22	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/22	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/22	JBAF	16/08/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/22	JBAF	20/09/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/22	JBAF	20/12/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/22	JBAF	20/03/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/03/22	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/22	JBAF	19/09/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/22	JBAF	19/12/2018			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/22	JBAF	20/03/2019			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/22	R023	04/05/2017	8.61	Call	Bond Future	2,780.8400	2.7808	3,206.3100	3.2063	15.300	0	0	0
2017/03/22	R023	04/05/2017			Bond Future	8.0088	100.2727	7.9058	100.7418	(1.286)	0.0000	0.0000	19,183
2017/03/22	R023	04/05/2017	8.59	Call	Bond Future	2,701.5300	2.7015	3,123.6600	3.1237	15.626	0	0	0
2017/03/22	R023	04/05/2017	8.60	Call	Bond Future	2,741.1100	2.7411	3,164.9400	3.1649	15.462	0	0	0
2017/03/22	R023	04/05/2017	8.59	Put	Bond Future	103.9800	0.1040	56.9300	0.0569	(45.249)	0	0	0
2017/03/22	R023	04/05/2017	8.61	Put	Bond Future	95.4100	0.0954	51.7000	0.0517	(45.813)	0	0	0
2017/03/22	R023	04/05/2017	8.60	Put	Bond Future	99.6100	0.0996	54.2600	0.0543	(45.528)	0	0	0
2017/03/22	R023	03/08/2017	8.60	Put	Bond Future	499.5100	0.4995	387.9900	0.3880	(22.326)	0	0	0
2017/03/22	R023	03/08/2017			Bond Future	8.0200	102.1893	7.9114	102.6671	(1.354)	0.0000	0.0000	0
2017/03/22	R023	03/08/2017	8.59	Put	Bond Future	509.2400	0.5092	396.0100	0.3960	(22.235)	0	0	0
2017/03/22	R023	03/08/2017	8.60	Call	Bond Future	3,003.5300	3.0035	3,369.7500	3.3698	12.193	0	0	0
2017/03/22	R023	03/08/2017	8.58	Call	Bond Future	2,938.2900	2.9383	3,301.0500	3.3011	12.346	0	0	0
2017/03/22	R023	03/08/2017	8.59	Call	Bond Future	2,970.7500	2.9707	3,335.2600	3.3353	12.270	0	0	0
2017/03/22	R023	03/08/2017	8.58	Put	Bond Future	519.3200	0.5193	404.3400	0.4043	(22.140)	0	0	0
2017/03/22	R023	02/11/2017	8.56	Call	Bond Future	2,972.3800	2.9724	3,313.7200	3.3137	11.484	0	0	0
2017/03/22	R023	02/11/2017			Bond Future	8.0249	100.2677	7.9104	100.7531	(1.426)	0.0000	0.0000	0
2017/03/22	R023	02/11/2017	8.58	Call	Bond Future	3,031.6800	3.0317	3,376.3700	3.3764	11.370	0	0	0
2017/03/22	R023	02/11/2017	8.57	Call	Bond Future	3,002.1000	3.0021	3,345.1100	3.3451	11.426	0	0	0
2017/03/22	R023	02/11/2017	8.56	Put	Bond Future	741.1300	0.7411	597.0700	0.5971	(19.438)	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
2017/03/22	R023	02/11/2017	8.58	Put	Bond Future	718.2400	0.7182	577.5300	0.5775	(19.591)	0	0	0
2017/03/22	R023	02/11/2017	8.57	Put	Bond Future	729.7500	0.7297	587.3600	0.5874	(19.512)	0	0	0
2017/03/22	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R035	04/05/2017			Bond Future	9.1351	99.3977	9.0629	100.0198	(0.791)	0.0000	0.0000	8,250
2017/03/22	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R035	04/05/2017	9.55	Call	Bond Future	3,460.0200	3.4600	4,082.0500	4.0820	17.978	0	0	0
2017/03/22	R035	04/05/2017	9.53	Call	Bond Future	3,297.5300	3.2975	3,919.5600	3.9196	18.864	0	0	0
2017/03/22	R035	04/05/2017	9.54	Call	Bond Future	3,378.8300	3.3788	4,000.8600	4.0009	18.410	0	0	0
2017/03/22	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R035	03/08/2017			Bond Future	9.1728	101.2976	9.0984	101.9311	(0.811)	0.0000	0.0000	0
2017/03/22	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R035	03/08/2017	9.50	Call	Bond Future	2,716.1200	2.7161	3,349.5900	3.3496	23.323	0	0	0
2017/03/22	R035	03/08/2017	9.51	Call	Bond Future	2,797.3100	2.7973	3,430.7800	3.4308	22.646	0	0	0
2017/03/22	R035	03/08/2017	9.52	Call	Bond Future	2,878.3900	2.8784	3,511.8600	3.5119	22.008	0	0	0
2017/03/22	R035	02/11/2017			Bond Future	9.2081	98.7878	9.1317	99.4320	(0.829)	0.0000	0.0000	0
2017/03/22	R035	02/11/2017	9.60	Call	Bond Future	3,207.5200	3.2075	3,851.7500	3.8518	20.085	0	0	0
2017/03/22	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R035	02/11/2017	9.61	Call	Bond Future	3,287.2600	3.2873	3,931.4900	3.9315	19.598	0	0	0
2017/03/22	R035	02/11/2017	9.59	Call	Bond Future	3,127.6800	3.1277	3,771.9100	3.7719	20.598	0	0	0
2017/03/22	R186	04/05/2017	8.95	Put	Bond Future	268.4600	0.2685	160.8100	0.1608	(40.099)	0	0	5,209
2017/03/22	R186	04/05/2017			Bond Future	8.4573	117.2548	8.3543	117.9850	(1.218)	0.0000	0.0000	112,641
2017/03/22	R186	04/05/2017	8.89	Put	Bond Future	335.2900	0.3353	205.8500	0.2059	(38.605)	0	0	0
2017/03/22	R186	04/05/2017	8.94	Put	Bond Future	278.7200	0.2787	167.6600	0.1677	(39.846)	0	0	500
2017/03/22	R186	04/05/2017	9.20	Call	Bond Future	5,182.9600	5.1830	5,867.8300	5.8678	13.214	0	0	0
2017/03/22	R186	04/05/2017	8.91	Put	Bond Future	311.7000	0.3117	189.7700	0.1898	(39.118)	0	0	0
2017/03/22	R186	04/05/2017	8.70	Put	Bond Future	643.6300	0.6436	425.2000	0.4252	(33.937)	0	0	0
2017/03/22	R186	04/05/2017	8.90	Put	Bond Future	323.3100	0.3233	197.6700	0.1977	(38.861)	0	0	0
2017/03/22	R186	04/05/2017	8.44	Put	Bond Future	1,377.8100	1.3778	997.9100	0.9979	(27.573)	0	0	0
2017/03/22	R186	04/05/2017	8.91	Call	Bond Future	3,448.4900	3.4485	4,056.7500	4.0568	17.638	0	0	0
2017/03/22	R186	04/05/2017	8.98	Call	Bond Future	3,850.8500	3.8508	4,483.2200	4.4832	16.422	0	0	0
2017/03/22	R186	04/05/2017	9.20	Put	Bond Future	97.8800	0.0979	52.5600	0.0526	(46.302)	0	0	5,209
2017/03/22	R186	04/05/2017	8.70	Call	Bond Future	2,340.1000	2.3401	2,851.8600	2.8519	21.869	0	0	500
2017/03/22	R186	04/05/2017	8.89	Call	Bond Future	3,335.9900	3.3360	3,936.7400	3.9367	18.008	0	0	0
2017/03/22	R186	04/05/2017	8.94	Call	Bond Future	3,619.2300	3.6192	4,238.3600	4.2384	17.107	0	0	0
2017/03/22	R186	04/05/2017	8.98	Put	Bond Future	239.5000	0.2395	141.6800	0.1417	(40.843)	0	0	0
2017/03/22	R186	04/05/2017	8.95	Call	Bond Future	3,676.7700	3.6768	4,299.3100	4.2993	16.932	0	0	0
2017/03/22	R186	04/05/2017	8.90	Call	Bond Future	3,392.0800	3.3921	3,996.6300	3.9966	17.822	0	0	0
2017/03/22	R186	04/05/2017	8.44	Call	Bond Future	1,255.8700	1.2559	1,606.1600	1.6062	27.892	0	0	500
2017/03/22	R186	03/08/2017	8.93	Put	Bond Future	1,133.3400	1.1333	908.5200	0.9085	(19.837)	0	0	0
2017/03/22	R186	03/08/2017	9.35	Call	Bond Future	6,292.2000	6.2922	6,913.3100	6.9133	9.871	0	0	0
2017/03/22	R186	03/08/2017			Bond Future	8.4863	114.1932	8.3791	114.9369	(1.263)	0.0000	0.0000	0
2017/03/22	R186	03/08/2017	8.92	Put	Bond Future	1,152.8800	1.1529	925.1500	0.9252	(19.753)	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
2017/03/22	R186	03/08/2017	9.50	Call	Bond Future	7,118.5000	7.1185	7,766.0600	7.7661	9.097	0	0	0
2017/03/22	R186	03/08/2017	8.85	Put	Bond Future	1,297.4700	1.2975	1,048.0300	1.0480	(19.225)	0	0	750
2017/03/22	R186	03/08/2017	8.93	Call	Bond Future	4,145.3600	4.1454	4,664.2200	4.6642	12.517	0	0	0
2017/03/22	R186	03/08/2017	8.91	Call	Bond Future	4,051.2900	4.0513	4,564.2900	4.5643	12.663	0	0	0
2017/03/22	R186	03/08/2017	8.92	Call	Bond Future	4,098.2100	4.0982	4,614.1600	4.6142	12.590	0	0	0
2017/03/22	R186	03/08/2017	9.50	Put	Bond Future	393.1700	0.3932	297.0500	0.2970	(24.447)	0	0	6,500
2017/03/22	R186	03/08/2017	9.35	Put	Bond Future	527.5300	0.5275	404.9600	0.4050	(23.235)	0	0	750
2017/03/22	R186	03/08/2017	8.85	Call	Bond Future	3,774.4700	3.7745	4,268.7100	4.2687	13.094	0	0	0
2017/03/22	R186	03/08/2017	8.91	Put	Bond Future	1,172.7000	1.1727	942.0200	0.9420	(19.671)	0	0	0
2017/03/22	R186	02/11/2017	8.89	Put	Bond Future	1,915.2500	1.9153	1,631.3700	1.6314	(14.822)	0	0	0
2017/03/22	R186	02/11/2017	8.88	Call	Bond Future	4,427.6400	4.4276	4,897.6000	4.8976	10.614	0	0	0
2017/03/22	R186	02/11/2017			Bond Future	8.5066	116.4397	8.3953	117.1960	(1.308)	0.0000	0.0000	0
2017/03/22	R186	02/11/2017	8.89	Call	Bond Future	4,470.2600	4.4703	4,942.6800	4.9427	10.568	0	0	0
2017/03/22	R186	02/11/2017	8.90	Call	Bond Future	4,513.0600	4.5131	4,987.9300	4.9879	10.522	0	0	0
2017/03/22	R186	02/11/2017	8.88	Put	Bond Future	1,938.2800	1.9383	1,651.9400	1.6519	(14.773)	0	0	0
2017/03/22	R186	02/11/2017	8.90	Put	Bond Future	1,892.4500	1.8925	1,611.0200	1.6110	(14.871)	0	0	0
2017/03/22	R197	04/05/2017	308.58	Put	Bond Future	7,492.8700	7.4929	7,512.0500	7.5121	0.256	0	0	0
2017/03/22	R197	04/05/2017			Bond Future	301.0871	301.0871	301.0679	301.0679	(0.006)	0.0000	0.0000	1,063
2017/03/22	R197	04/05/2017	308.60	Put	Bond Future	7,512.8700	7.5129	7,532.0500	7.5321	0.255	0	0	0
2017/03/22	R197	04/05/2017	308.59	Put	Bond Future	7,502.8700	7.5029	7,522.0500	7.5221	0.256	0	0	0
2017/03/22	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R197	03/08/2017			Bond Future	299.9466	299.9466	299.9240	299.9240	(0.008)	0.0000	0.0000	0
2017/03/22	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R197	03/08/2017	308.05	Put	Bond Future	8,103.4300	8.1034	8,125.9600	8.1260	0.278	0	0	0
2017/03/22	R197	03/08/2017	308.07	Put	Bond Future	8,123.4300	8.1234	8,145.9600	8.1460	0.277	0	0	0
2017/03/22	R197	03/08/2017	308.06	Put	Bond Future	8,113.4300	8.1134	8,135.9600	8.1360	0.278	0	0	0
2017/03/22	R197	02/11/2017	305.16	Call	Bond Future	754.2500	0.7542	727.4200	0.7274	(3.557)	0	0	0
2017/03/22	R197	02/11/2017			Bond Future	305.9142	305.9142	305.8874	305.8874	(0.009)	0.0000	0.0000	0
2017/03/22	R197	02/11/2017	305.17	Call	Bond Future	744.2500	0.7442	717.4200	0.7174	(3.605)	0	0	0
2017/03/22	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R197	02/11/2017	305.15	Call	Bond Future	764.2500	0.7642	737.4200	0.7374	(3.511)	0	0	0
2017/03/22	R202	04/05/2017	256.73	Put	Bond Future	8,899.0100	8.8990	8,913.9300	8.9139	0.168	0	0	0
2017/03/22	R202	04/05/2017			Bond Future	247.8310	247.8310	247.8161	247.8161	(0.006)	0.0000	0.0000	33,757
2017/03/22	R202	04/05/2017	256.72	Put	Bond Future	8,889.0100	8.8890	8,903.9300	8.9039	0.168	0	0	0
2017/03/22	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R202	04/05/2017	256.71	Put	Bond Future	8,879.0100	8.8790	8,893.9300	8.8939	0.168	0	0	0
2017/03/22	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R202	03/08/2017			Bond Future	248.9221	248.9221	248.9044	248.9044	(0.007)	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
2017/03/22	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R202	03/08/2017	258.35	Put	Bond Future	9,427.9000	9.4279	9,445.6200	9.4456	0.188	0	0	0
2017/03/22	R202	03/08/2017	258.37	Put	Bond Future	9,447.9000	9.4479	9,465.6200	9.4656	0.188	0	0	0
2017/03/22	R202	03/08/2017	258.36	Put	Bond Future	9,437.9000	9.4379	9,455.6200	9.4556	0.188	0	0	0
2017/03/22	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R202	02/11/2017			Bond Future	253.8743	253.8743	253.8534	253.8534	(0.008)	0.0000	0.0000	0
2017/03/22	R202	02/11/2017	253.89	Put	Bond Future	15.6800	0.0157	36.5700	0.0366	133.227	0	0	0
2017/03/22	R202	02/11/2017	253.91	Put	Bond Future	35.6800	0.0357	56.5700	0.0566	58.548	0	0	0
2017/03/22	R202	02/11/2017	253.90	Put	Bond Future	25.6800	0.0257	46.5700	0.0466	81.347	0	0	0
2017/03/22	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R203	04/05/2017	6.92	Put	Bond Future	87.0400	0.0870	76.6400	0.0766	(11.949)	0	0	0
2017/03/22	R203	04/05/2017	6.91	Call	Bond Future	11.2700	0.0113	12.9400	0.0129	14.818	0	0	0
2017/03/22	R203	04/05/2017			Bond Future	7.1341	101.5642	7.0990	101.5765	(0.492)	0.0000	0.0000	31,101
2017/03/22	R203	04/05/2017	6.92	Call	Bond Future	12.0200	0.0120	13.9100	0.0139	15.724	0	0	0
2017/03/22	R203	04/05/2017	6.93	Call	Bond Future	12.8000	0.0128	14.8100	0.0148	15.703	0	0	0
2017/03/22	R203	04/05/2017	6.91	Put	Bond Future	89.8000	0.0898	79.1800	0.0792	(11.826)	0	0	0
2017/03/22	R203	04/05/2017	6.93	Put	Bond Future	84.3100	0.0843	74.0300	0.0740	(12.193)	0	0	0
2017/03/22	R203	03/08/2017	4.89	Call	Bond Future	0.8100	0.0008	0.7800	0.0008	(3.704)	0	0	0
2017/03/22	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/03/22	R203	03/08/2017	4.87	Call	Bond Future	0.7500	0.0008	0.7100	0.0007	(5.333)	0	0	0
2017/03/22	R203	03/08/2017	4.88	Call	Bond Future	0.7800	0.0008	0.7500	0.0008	(3.846)	0	0	0
2017/03/22	R203	03/08/2017	4.87	Put	Bond Future	119.2500	0.1193	119.2100	0.1192	(0.034)	0	0	0
2017/03/22	R203	03/08/2017	4.89	Put	Bond Future	117.1600	0.1172	117.1300	0.1171	(0.026)	0	0	0
2017/03/22	R203	03/08/2017	4.88	Put	Bond Future	118.2000	0.1182	118.1700	0.1182	(0.025)	0	0	0
2017/03/22	R204	04/05/2017	7.90	Put	Bond Future	7.4300	0.0074	4.0000	0.0040	(46.164)	0	0	0
2017/03/22	R204	04/05/2017			Bond Future	7.3520	104.0137	7.2995	104.0931	(0.714)	0.0000	0.0000	27,359
2017/03/22	R204	04/05/2017	7.92	Put	Bond Future	6.3800	0.0064	3.3800	0.0034	(47.022)	0	0	0
2017/03/22	R204	04/05/2017	7.91	Put	Bond Future	6.8900	0.0069	3.6800	0.0037	(46.589)	0	0	0
2017/03/22	R204	04/05/2017	7.90	Call	Bond Future	831.0800	0.8311	907.0600	0.9071	9.142	0	0	0
2017/03/22	R204	04/05/2017	7.91	Call	Bond Future	845.4900	0.8455	921.6900	0.9217	9.013	0	0	0
2017/03/22	R204	04/05/2017	7.92	Call	Bond Future	859.9200	0.8599	936.3300	0.9363	8.886	0	0	0
2017/03/22	R204	03/08/2017	7.77	Put	Bond Future	94.5300	0.0945	80.4900	0.0805	(14.852)	0	0	0
2017/03/22	R204	03/08/2017			Bond Future	7.2769	101.9616	7.2145	102.0421	(0.856)	0.0000	0.0000	0
2017/03/22	R204	03/08/2017	7.76	Put	Bond Future	97.0900	0.0971	82.7300	0.0827	(14.790)	0	0	0
2017/03/22	R204	03/08/2017	7.75	Call	Bond Future	707.7800	0.7078	773.6100	0.7736	9.301	0	0	0
2017/03/22	R204	03/08/2017	7.76	Call	Bond Future	718.1400	0.7181	784.2800	0.7843	9.210	0	0	0
2017/03/22	R204	03/08/2017	7.77	Call	Bond Future	728.3700	0.7284	794.8300	0.7948	9.124	0	0	0
2017/03/22	R204	03/08/2017	7.75	Put	Bond Future	99.5300	0.0995	84.8600	0.0849	(14.739)	0	0	0
2017/03/22	R204	02/11/2017	7.76	Put	Bond Future	60.7500	0.0608	49.9000	0.0499	(17.860)	0	0	0
2017/03/22	R204	02/11/2017			Bond Future	7.1103	103.9675	7.0351	104.0478	(1.057)	0.0000	0.0000	0
2017/03/22	R204	02/11/2017	7.75	Put	Bond Future	62.3000	0.0623	51.2100	0.0512	(17.801)	0	0	0
2017/03/22	R204	02/11/2017	7.76	Call	Bond Future	751.1100	0.7511	820.5300	0.8205	9.242	0	0	0
2017/03/22	R204	02/11/2017	7.74	Call	Bond Future	733.0900	0.7331	802.0200	0.8020	9.403	0	0	0
2017/03/22	R204	02/11/2017	7.75	Call	Bond Future	742.0900	0.7421	811.2700	0.8113	9.322	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
2017/03/22	R204	02/11/2017	7.74	Put	Bond Future	63.8800	0.0639	52.5400	0.0525	(17.752)	0	0	0
2017/03/22	R207	04/05/2017	8.21	Put	Bond Future	5.3800	0.0054	1.9600	0.0020	(63.569)	0	0	0
2017/03/22	R207	04/05/2017			Bond Future	7.4873	101.7000	7.3880	101.9373	(1.327)	0.0000	0.0000	76,168
2017/03/22	R207	04/05/2017	8.22	Call	Bond Future	1,734.1300	1.7341	1,968.2300	1.9682	13.500	0	0	0
2017/03/22	R207	04/05/2017	8.20	Call	Bond Future	1,688.2200	1.6882	1,921.8600	1.9219	13.839	0	0	0
2017/03/22	R207	04/05/2017	8.21	Call	Bond Future	1,711.1700	1.7112	1,945.0500	1.9450	13.668	0	0	0
2017/03/22	R207	04/05/2017	8.20	Put	Bond Future	5.7900	0.0058	2.1300	0.0021	(63.212)	0	0	0
2017/03/22	R207	04/05/2017	8.22	Put	Bond Future	5.0000	0.0050	1.8000	0.0018	(64.000)	0	0	0
2017/03/22	R207	03/08/2017	8.19	Call	Bond Future	1,667.2500	1.6672	1,878.3500	1.8784	12.662	0	0	51
2017/03/22	R207	03/08/2017			Bond Future	7.4622	100.0007	7.3519	100.2421	(1.479)	0.0000	0.0000	0
2017/03/22	R207	03/08/2017	8.39	Put	Bond Future	52.1600	0.0522	33.8300	0.0338	(35.142)	0	0	0
2017/03/22	R207	03/08/2017	8.19	Put	Bond Future	93.7000	0.0937	63.3900	0.0634	(32.348)	0	0	0
2017/03/22	R207	03/08/2017	8.41	Put	Bond Future	49.1300	0.0491	31.7400	0.0317	(35.396)	0	0	0
2017/03/22	R207	03/08/2017	8.40	Put	Bond Future	50.6200	0.0506	32.7700	0.0328	(35.263)	0	0	0
2017/03/22	R207	03/08/2017	8.41	Call	Bond Future	2,092.1800	2.0922	2,316.2000	2.3162	10.707	0	0	0
2017/03/22	R207	03/08/2017	8.39	Call	Bond Future	2,052.6500	2.0526	2,275.7300	2.2757	10.868	0	0	0
2017/03/22	R207	03/08/2017	8.40	Call	Bond Future	2,072.3900	2.0724	2,295.9500	2.2959	10.788	0	0	0
2017/03/22	R207	02/11/2017			Bond Future	7.3921	101.9680	7.2691	102.2124	(1.663)	0.0000	0.0000	0
2017/03/22	R207	02/11/2017	8.03	Put	Bond Future	186.5400	0.1865	127.2400	0.1272	(31.789)	0	0	0
2017/03/22	R207	02/11/2017	8.05	Put	Bond Future	179.0400	0.1790	121.6100	0.1216	(32.077)	0	0	0
2017/03/22	R207	02/11/2017	8.03	Call	Bond Future	1,442.4500	1.4425	1,627.5300	1.6275	12.831	0	0	0
2017/03/22	R207	02/11/2017	8.04	Put	Bond Future	182.6400	0.1826	124.3000	0.1243	(31.943)	0	0	0
2017/03/22	R207	02/11/2017	8.04	Call	Bond Future	1,458.0800	1.4581	1,644.1200	1.6441	12.759	0	0	0
2017/03/22	R207	02/11/2017	8.05	Call	Bond Future	1,474.0000	1.4740	1,660.9500	1.6609	12.683	0	0	0
2017/03/22	R208	04/05/2017	8.39	Call	Bond Future	2,449.8100	2.4498	2,761.9300	2.7619	12.741	0	0	0
2017/03/22	R208	04/05/2017			Bond Future	7.6303	97.7909	7.5321	98.1115	(1.287)	0.0000	0.0000	23,301
2017/03/22	R208	04/05/2017	8.37	Call	Bond Future	2,388.4100	2.3884	2,699.5300	2.6995	13.026	0	0	0
2017/03/22	R208	04/05/2017	8.38	Call	Bond Future	2,419.0800	2.4191	2,730.7200	2.7307	12.883	0	0	0
2017/03/22	R208	04/05/2017	8.37	Put	Bond Future	15.4600	0.0155	6.0100	0.0060	(61.125)	0	0	0
2017/03/22	R208	04/05/2017	8.39	Put	Bond Future	13.6800	0.0137	5.2300	0.0052	(61.769)	0	0	0
2017/03/22	R208	04/05/2017	8.38	Put	Bond Future	14.5300	0.0145	5.6000	0.0056	(61.459)	0	0	0
2017/03/22	R208	03/08/2017	8.32	Call	Bond Future	2,334.6500	2.3347	2,596.1000	2.5961	11.199	0	0	0
2017/03/22	R208	03/08/2017			Bond Future	7.6201	99.6601	7.5144	99.9864	(1.387)	0.0000	0.0000	0
2017/03/22	R208	03/08/2017	8.30	Call	Bond Future	2,284.5900	2.2846	2,543.6000	2.5436	11.337	0	0	0
2017/03/22	R208	03/08/2017	8.31	Call	Bond Future	2,309.5000	2.3095	2,569.7500	2.5698	11.269	0	0	0
2017/03/22	R208	03/08/2017	8.30	Put	Bond Future	217.4400	0.2174	150.1800	0.1502	(30.933)	0	0	0
2017/03/22	R208	03/08/2017	8.32	Put	Bond Future	207.5100	0.2075	142.6900	0.1427	(31.237)	0	0	0
2017/03/22	R208	03/08/2017	8.31	Put	Bond Future	212.3500	0.2123	146.3300	0.1463	(31.090)	0	0	0
2017/03/22	R208	02/11/2017	8.18	Put	Bond Future	338.0700	0.3381	257.9800	0.2580	(23.690)	0	0	0
2017/03/22	R208	02/11/2017			Bond Future	7.5910	98.2179	7.4772	98.5488	(1.500)	0.0000	0.0000	0
2017/03/22	R208	02/11/2017	8.20	Put	Bond Future	325.3800	0.3254	247.4500	0.2475	(23.950)	0	0	0
2017/03/22	R208	02/11/2017	8.19	Put	Bond Future	331.6700	0.3317	252.5700	0.2526	(23.849)	0	0	0
2017/03/22	R208	02/11/2017	8.18	Call	Bond Future	2,028.6500	2.0287	2,279.5000	2.2795	12.365	0	0	0
2017/03/22	R208	02/11/2017	8.19	Call	Bond Future	2,050.6500	2.0506	2,302.4900	2.3025	12.281	0	0	0
2017/03/22	R208	02/11/2017	8.20	Call	Bond Future	2,072.7400	2.0727	2,325.7500	2.3257	12.207	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
2017/03/22	R209	04/05/2017	9.48	Put	Bond Future	523.8300	0.5238	403.1600	0.4032	(23.036)	0	0	0
2017/03/22	R209	04/05/2017			Bond Future	9.1187	75.0308	9.0516	75.5142	(0.735)	0.0000	0.0000	62,480
2017/03/22	R209	04/05/2017	9.47	Put	Bond Future	540.3600	0.5404	416.8700	0.4169	(22.853)	0	0	0
2017/03/22	R209	04/05/2017	9.63	Call	Bond Future	3,860.5000	3.8605	4,261.8900	4.2619	10.397	0	0	0
2017/03/22	R209	04/05/2017	8.93	Call	Bond Future	861.1000	0.8611	1,017.8300	1.0178	18.201	0	0	1,130
2017/03/22	R209	04/05/2017	9.33	Put	Bond Future	819.9500	0.8200	651.8700	0.6519	(20.499)	0	0	1,130
2017/03/22	R209	04/05/2017	9.46	Call	Bond Future	2,948.3800	2.9484	3,305.3500	3.3054	12.107	0	0	0
2017/03/22	R209	04/05/2017	9.47	Call	Bond Future	2,999.6500	2.9996	3,359.6300	3.3596	12.001	0	0	0
2017/03/22	R209	04/05/2017	9.33	Call	Bond Future	2,314.1100	2.3141	2,629.5000	2.6295	13.629	0	0	0
2017/03/22	R209	04/05/2017	9.48	Call	Bond Future	3,051.3200	3.0513	3,414.1200	3.4141	11.890	0	0	0
2017/03/22	R209	04/05/2017	9.63	Put	Bond Future	321.6000	0.3216	239.5200	0.2395	(25.522)	0	0	1,130
2017/03/22	R209	04/05/2017	8.93	Put	Bond Future	2,233.8900	2.2339	1,907.1500	1.9072	(14.627)	0	0	0
2017/03/22	R209	04/05/2017	9.46	Put	Bond Future	557.3900	0.5574	430.8900	0.4309	(22.695)	0	0	0
2017/03/22	R209	03/08/2017			Bond Future	9.1534	76.4649	9.0846	76.9574	(0.752)	0.0000	0.0000	0
2017/03/22	R209	03/08/2017	9.44	Call	Bond Future	3,698.6400	3.6986	3,970.0000	3.9700	7.337	0	0	0
2017/03/22	R209	03/08/2017	9.43	Put	Bond Future	1,724.1000	1.7241	1,501.0800	1.5011	(12.935)	0	0	0
2017/03/22	R209	03/08/2017	9.45	Put	Bond Future	1,673.4400	1.6734	1,454.5100	1.4545	(13.083)	0	0	0
2017/03/22	R209	03/08/2017	9.44	Put	Bond Future	1,698.7000	1.6987	1,477.6400	1.4776	(13.013)	0	0	0
2017/03/22	R209	03/08/2017	9.45	Call	Bond Future	3,741.6900	3.7417	4,015.1800	4.0152	7.309	0	0	0
2017/03/22	R209	03/08/2017	9.43	Call	Bond Future	3,655.6200	3.6556	3,925.0200	3.9250	7.369	0	0	0
2017/03/22	R209	02/11/2017	9.52	Put	Bond Future	2,200.0800	2.2001	2,013.3900	2.0134	(8.486)	0	0	0
2017/03/22	R209	02/11/2017			Bond Future	9.1840	74.8184	9.1135	75.3193	(0.768)	0.0000	0.0000	0
2017/03/22	R209	02/11/2017	9.54	Put	Bond Future	2,149.7300	2.1497	1,965.9400	1.9659	(8.549)	0	0	0
2017/03/22	R209	02/11/2017	9.53	Put	Bond Future	2,174.9000	2.1749	1,989.5500	1.9896	(8.522)	0	0	0
2017/03/22	R209	02/11/2017	9.54	Call	Bond Future	4,603.8300	4.6038	4,920.8900	4.9209	6.887	0	0	0
2017/03/22	R209	02/11/2017	9.52	Call	Bond Future	4,519.5500	4.5195	4,833.7100	4.8337	6.951	0	0	0
2017/03/22	R209	02/11/2017	9.53	Call	Bond Future	4,561.7300	4.5617	4,877.2300	4.8772	6.916	0	0	0
2017/03/22	R210	04/05/2017			Bond Future	186.9540	186.9540	186.9427	186.9427	(0.006)	0.0000	0.0000	1,698
2017/03/22	R210	04/05/2017	192.31	Put	Bond Future	5,356.0000	5.3560	5,367.3100	5.3673	0.211	0	0	0
2017/03/22	R210	04/05/2017	192.33	Put	Bond Future	5,376.0000	5.3760	5,387.3100	5.3873	0.210	0	0	0
2017/03/22	R210	04/05/2017	192.32	Put	Bond Future	5,366.0000	5.3660	5,377.3100	5.3773	0.211	0	0	0
2017/03/22	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R210	03/08/2017	196.29	Put	Bond Future	5,726.9700	5.7270	5,740.6300	5.7406	0.239	0	0	0
2017/03/22	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R210	03/08/2017			Bond Future	190.5630	190.5630	190.5494	190.5494	(0.007)	0.0000	0.0000	0
2017/03/22	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R210	03/08/2017	196.28	Put	Bond Future	5,716.9700	5.7170	5,730.6300	5.7306	0.239	0	0	0
2017/03/22	R210	03/08/2017	196.30	Put	Bond Future	5,736.9700	5.7370	5,750.6300	5.7506	0.238	0	0	0
2017/03/22	R210	02/11/2017	192.08	Put	Bond Future	157.6900	0.1577	173.8700	0.1739	10.261	0	0	0
2017/03/22	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R210	02/11/2017			Bond Future	191.9223	191.9223	191.9061	191.9061	(0.008)	0.0000	0.0000	0
2017/03/22	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R210	02/11/2017	192.07	Put	Bond Future	147.6900	0.1477	163.8700	0.1639	10.955	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
2017/03/22	R210	02/11/2017	192.09	Put	Bond Future	167.6900	0.1677	183.8700	0.1839	9.649	0	0	0
2017/03/22	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R212	04/05/2017			Bond Future	149.2359	149.2359	149.4283	149.4283	0.129	0.0000	0.0000	3,258
2017/03/22	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R212	04/05/2017	152.23	Put	Bond Future	2,994.0500	2.9940	2,801.6600	2.8017	(6.426)	0	0	0
2017/03/22	R212	04/05/2017	152.25	Put	Bond Future	3,014.0500	3.0140	2,821.6600	2.8217	(6.383)	0	0	0
2017/03/22	R212	04/05/2017	152.24	Put	Bond Future	3,004.0500	3.0040	2,811.6600	2.8117	(6.404)	0	0	0
2017/03/22	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R212	03/08/2017			Bond Future	150.0669	150.0669	150.2615	150.2615	0.130	0.0000	0.0000	0
2017/03/22	R212	03/08/2017	153.34	Put	Bond Future	3,273.0600	3.2731	3,078.5500	3.0786	(5.943)	0	0	0
2017/03/22	R212	03/08/2017	153.36	Put	Bond Future	3,293.0600	3.2931	3,098.5500	3.0986	(5.907)	0	0	0
2017/03/22	R212	03/08/2017	153.35	Put	Bond Future	3,283.0600	3.2831	3,088.5500	3.0886	(5.925)	0	0	0
2017/03/22	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R212	02/11/2017			Bond Future	153.0526	153.0526	153.2492	153.2492	0.128	0.0000	0.0000	0
2017/03/22	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/22	R212	02/11/2017	152.42	Call	Bond Future	632.6000	0.6326	829.1600	0.8292	31.072	0	0	0
2017/03/22	R212	02/11/2017	152.40	Call	Bond Future	652.6000	0.6526	849.1600	0.8492	30.120	0	0	0
2017/03/22	R212	02/11/2017	152.41	Call	Bond Future	642.6000	0.6426	839.1600	0.8392	30.588	0	0	0
2017/03/22	R213	04/05/2017			Bond Future	8.8775	86.5373	8.7851	87.1921	(1.041)	0.0000	0.0000	44,651
2017/03/22	R213	04/05/2017	9.35	Put	Bond Future	339.3300	0.3393	223.7300	0.2237	(34.067)	0	0	0
2017/03/22	R213	04/05/2017	9.37	Put	Bond Future	316.6800	0.3167	207.4300	0.2074	(34.499)	0	0	0
2017/03/22	R213	04/05/2017	9.35	Call	Bond Future	3,582.1700	3.5822	4,121.3900	4.1214	15.053	0	0	0
2017/03/22	R213	04/05/2017	9.36	Put	Bond Future	327.8400	0.3278	215.4800	0.2155	(34.273)	0	0	0
2017/03/22	R213	04/05/2017	9.36	Call	Bond Future	3,637.4500	3.6375	4,179.9100	4.1799	14.913	0	0	0
2017/03/22	R213	04/05/2017	9.37	Call	Bond Future	3,692.9900	3.6930	4,238.5600	4.2386	14.773	0	0	0
2017/03/22	R213	03/08/2017	9.33	Put	Bond Future	1,310.1100	1.3101	1,059.9700	1.0600	(19.093)	0	0	0
2017/03/22	R213	03/08/2017			Bond Future	8.9097	88.1914	8.8145	88.8584	(1.068)	0.0000	0.0000	0
2017/03/22	R213	03/08/2017	9.35	Put	Bond Future	1,269.0400	1.2690	1,024.2100	1.0242	(19.293)	0	0	0
2017/03/22	R213	03/08/2017	9.34	Put	Bond Future	1,289.4400	1.2894	1,041.8700	1.0419	(19.200)	0	0	0
2017/03/22	R213	03/08/2017	9.33	Call	Bond Future	4,170.6800	4.1707	4,587.5300	4.5875	9.995	0	0	0
2017/03/22	R213	03/08/2017	9.34	Call	Bond Future	4,216.4400	4.2164	4,635.8600	4.6359	9.947	0	0	0
2017/03/22	R213	03/08/2017	9.35	Call	Bond Future	4,262.4100	4.2624	4,684.5700	4.6846	9.904	0	0	0
2017/03/22	R213	02/11/2017	9.36	Put	Bond Future	1,870.4800	1.8705	1,629.2500	1.6293	(12.897)	0	0	0
2017/03/22	R213	02/11/2017			Bond Future	8.9393	86.3750	8.8414	87.0536	(1.096)	0.0000	0.0000	0
2017/03/22	R213	02/11/2017	9.35	Put	Bond Future	1,893.2000	1.8932	1,649.8400	1.6498	(12.854)	0	0	0
2017/03/22	R213	02/11/2017	9.36	Call	Bond Future	4,702.3200	4.7023	5,139.6500	5.1397	9.300	0	0	0
2017/03/22	R213	02/11/2017	9.34	Call	Bond Future	4,616.3200	4.6163	5,049.3700	5.0494	9.381	0	0	0
2017/03/22	R213	02/11/2017	9.35	Call	Bond Future	4,659.2400	4.6592	5,094.4400	5.0944	9.341	0	0	0
2017/03/22	R213	02/11/2017	9.34	Put	Bond Future	1,916.1500	1.9162	1,670.6400	1.6706	(12.813)	0	0	0
2017/03/22	R214	04/05/2017	9.58	Put	Bond Future	492.7500	0.4927	380.6000	0.3806	(22.760)	0	0	0
2017/03/22	R214	04/05/2017			Bond Future	9.1828	75.4488	9.1159	75.9592	(0.729)	0.0000	0.0000	34,975

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/22	R214	04/05/2017	9.57	Put	Bond Future	508.6100	0.5086	393.6500	0.3937	(22.603)	0	0	0
2017/03/22	R214	04/05/2017	9.58	Call	Bond Future	3,409.4600	3.4095	3,807.7400	3.8077	11.682	0	0	0
2017/03/22	R214	04/05/2017	9.56	Call	Bond Future	3,299.2000	3.2992	3,691.8200	3.6918	11.900	0	0	0
2017/03/22	R214	04/05/2017	9.57	Call	Bond Future	3,354.1800	3.3542	3,749.6500	3.7496	11.790	0	0	0
2017/03/22	R214	04/05/2017	9.56	Put	Bond Future	524.8900	0.5249	407.0800	0.4071	(22.445)	0	0	0
2017/03/22	R214	03/08/2017	9.51	Call	Bond Future	3,925.6500	3.9256	4,275.1100	4.2751	8.902	0	0	0
2017/03/22	R214	03/08/2017			Bond Future	9.2162	76.8910	9.1475	77.4108	(0.745)	0.0000	0.0000	0
2017/03/22	R214	03/08/2017	9.52	Call	Bond Future	3,970.9700	3.9710	4,322.3900	4.3224	8.850	0	0	0
2017/03/22	R214	03/08/2017	9.53	Call	Bond Future	4,016.6700	4.0167	4,370.0300	4.3700	8.797	0	0	0
2017/03/22	R214	03/08/2017	9.51	Put	Bond Future	1,764.5100	1.7645	1,594.1300	1.5941	(9.656)	0	0	0
2017/03/22	R214	03/08/2017	9.53	Put	Bond Future	1,712.1500	1.7122	1,545.6700	1.5457	(9.723)	0	0	0
2017/03/22	R214	03/08/2017	9.52	Put	Bond Future	1,738.0800	1.7381	1,569.6600	1.5697	(9.690)	0	0	0
2017/03/22	R214	02/11/2017	9.60	Call	Bond Future	4,875.0500	4.8750	5,230.6500	5.2307	7.294	0	0	0
2017/03/22	R214	02/11/2017			Bond Future	9.2473	75.1059	9.1770	75.6347	(0.760)	0.0000	0.0000	0
2017/03/22	R214	02/11/2017	9.58	Call	Bond Future	4,787.1000	4.7871	5,139.5800	5.1396	7.363	0	0	0
2017/03/22	R214	02/11/2017	9.59	Call	Bond Future	4,830.8800	4.8309	5,184.9400	5.1849	7.329	0	0	0
2017/03/22	R214	02/11/2017	9.60	Put	Bond Future	2,309.4400	2.3094	2,136.2200	2.1362	(7.501)	0	0	0
2017/03/22	R214	02/11/2017	9.58	Put	Bond Future	2,363.1000	2.3631	2,186.7600	2.1868	(7.462)	0	0	0
2017/03/22	R214	02/11/2017	9.59	Put	Bond Future	2,336.0200	2.3360	2,161.2600	2.1613	(7.481)	0	0	0
2017/03/22	R248	04/05/2017	9.66	Call	Bond Future	4,603.1100	4.6031	5,080.5800	5.0806	10.373	0	0	0
2017/03/22	R248	04/05/2017			Bond Future	9.2385	96.6808	9.1766	97.2858	(0.670)	0.0000	0.0000	72,762
2017/03/22	R248	04/05/2017	9.67	Call	Bond Future	4,673.6100	4.6736	5,154.1800	5.1542	10.283	0	0	0
2017/03/22	R248	04/05/2017	9.65	Put	Bond Future	677.0900	0.6771	546.5300	0.5465	(19.283)	0	0	0
2017/03/22	R248	04/05/2017	9.67	Put	Bond Future	637.4800	0.6375	513.0700	0.5131	(19.516)	0	0	0
2017/03/22	R248	04/05/2017	9.66	Put	Bond Future	657.0800	0.6571	529.5700	0.5296	(19.406)	0	0	0
2017/03/22	R248	04/05/2017	9.65	Call	Bond Future	4,532.8600	4.5329	5,007.2800	5.0073	10.466	0	0	0
2017/03/22	R248	03/08/2017			Bond Future	9.2732	98.5289	9.2096	99.1450	(0.685)	0.0000	0.0000	170
2017/03/22	R248	03/08/2017	9.57	Call	Bond Future	5,196.4300	5.1964	5,629.7900	5.6298	8.340	0	0	0
2017/03/22	R248	03/08/2017	9.56	Put	Bond Future	2,442.7600	2.4428	2,257.6000	2.2576	(7.580)	0	0	0
2017/03/22	R248	03/08/2017	9.58	Put	Bond Future	2,374.2500	2.3743	2,193.5700	2.1936	(7.610)	0	0	0
2017/03/22	R248	03/08/2017	9.57	Put	Bond Future	2,408.1900	2.4082	2,225.3900	2.2254	(7.591)	0	0	0
2017/03/22	R248	03/08/2017	9.58	Call	Bond Future	5,253.9100	5.2539	5,689.3900	5.6894	8.289	0	0	0
2017/03/22	R248	03/08/2017	9.56	Call	Bond Future	5,139.4200	5.1394	5,570.4200	5.5704	8.386	0	0	0
2017/03/22	R248	02/11/2017	9.66	Put	Bond Future	3,130.4400	3.1304	2,966.3800	2.9664	(5.241)	0	0	0
2017/03/22	R248	02/11/2017			Bond Future	9.3057	96.0279	9.2406	96.6545	(0.699)	0.0000	0.0000	0
2017/03/22	R248	02/11/2017	9.65	Put	Bond Future	3,164.7400	3.1647	2,999.0500	2.9990	(5.236)	0	0	0
2017/03/22	R248	02/11/2017	9.64	Call	Bond Future	6,308.1100	6.3081	6,767.3500	6.7674	7.280	0	0	0
2017/03/22	R248	02/11/2017	9.65	Call	Bond Future	6,363.6900	6.3637	6,824.5700	6.8246	7.242	0	0	0
2017/03/22	R248	02/11/2017	9.66	Call	Bond Future	6,419.4500	6.4195	6,881.9600	6.8820	7.205	0	0	0
2017/03/22	R248	02/11/2017	9.64	Put	Bond Future	3,199.3800	3.1994	3,032.0500	3.0320	(5.230)	0	0	0
<b>Total</b>													<b>812899</b>