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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/04/2017 TO 10/04/2017

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
2017/04/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	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
2017/04/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2025	04/05/2017			Bond Future	127.1101	127.1101	127.1169	127.1169	0.005	0.0000	0.0000	3,234
2017/04/10	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2025	04/05/2017	132.56	Put	Bond Future	5,449.9100	5.4499	5,443.0800	5.4431	(0.125)	0	0	0
2017/04/10	2025	04/05/2017	132.58	Put	Bond Future	5,469.9100	5.4699	5,463.0800	5.4631	(0.125)	0	0	0
2017/04/10	2025	04/05/2017	132.57	Put	Bond Future	5,459.9100	5.4599	5,453.0800	5.4531	(0.125)	0	0	0
2017/04/10	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2025	03/08/2017			Bond Future	128.2239	128.2239	128.2298	128.2298	0.005	0.0000	0.0000	0
2017/04/10	2025	03/08/2017	133.96	Put	Bond Future	5,736.1400	5.7361	5,730.2300	5.7302	(0.103)	0	0	0
2017/04/10	2025	03/08/2017	133.98	Put	Bond Future	5,756.1400	5.7561	5,750.2300	5.7502	(0.103)	0	0	0
2017/04/10	2025	03/08/2017	133.97	Put	Bond Future	5,746.1400	5.7461	5,740.2300	5.7402	(0.103)	0	0	0
2017/04/10	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2025	02/11/2017			Bond Future	130.7630	130.7630	130.7669	130.7669	0.003	0.0000	0.0000	0
2017/04/10	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2025	02/11/2017	132.96	Put	Bond Future	2,196.9700	2.1970	2,193.0700	2.1931	(0.178)	0	0	0
2017/04/10	2025	02/11/2017	132.98	Put	Bond Future	2,216.9700	2.2170	2,213.0700	2.2131	(0.176)	0	0	0
2017/04/10	2025	02/11/2017	132.97	Put	Bond Future	2,206.9700	2.2070	2,203.0700	2.2031	(0.177)	0	0	0
2017/04/10	2029	04/05/2017	100.66	Put	Bond Future	1,255.2700	1.2553	1,250.1400	1.2501	(0.409)	0	0	0
2017/04/10	2029	04/05/2017			Bond Future	99.4047	99.4047	99.4099	99.4099	0.005	0.0000	0.0000	1,772
2017/04/10	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2029	04/05/2017	100.65	Put	Bond Future	1,245.2700	1.2453	1,240.1400	1.2401	(0.412)	0	0	0
2017/04/10	2029	04/05/2017	100.67	Put	Bond Future	1,265.2700	1.2653	1,260.1400	1.2601	(0.405)	0	0	0
2017/04/10	2030	04/05/2017	9.33	Call	Bond Future	53.7100	0.0537	0.0000	0.0000	(100.000)	0	0	0
2017/04/10	2030	04/05/2017			Bond Future	9.3222	92.4070	9.3973	91.8933	0.806	0.0000	0.0000	31,709
2017/04/10	2030	04/05/2017	9.34	Call	Bond Future	122.2400	0.1222	0.0000	0.0000	(100.000)	0	0	0
2017/04/10	2030	04/05/2017	9.32	Put	Bond Future	14.8900	0.0149	528.6500	0.5287	3450.369	0	0	0
2017/04/10	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	391.5200	0.3915	100.000	0	0	0
2017/04/10	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	460.0500	0.4601	100.000	0	0	0
2017/04/10	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2030	03/08/2017	9.34	Put	Bond Future	252.9100	0.2529	776.7300	0.7767	207.117	0	0	0
2017/04/10	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2030	03/08/2017			Bond Future	9.3774	90.1630	9.4552	89.6392	0.830	0.0000	0.0000	3,410

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2017/04/10	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2030	03/08/2017	9.33	Put	Bond Future	320.7800	0.3208	844.6000	0.8446	163.296	0	0	0
2017/04/10	2030	03/08/2017	9.35	Put	Bond Future	185.1200	0.1851	708.9400	0.7089	282.962	0	0	0
2017/04/10	2030	02/11/2017			Bond Future	9.4225	91.9278	9.5033	91.3919	0.857	0.0000	0.0000	0
2017/04/10	2030	02/11/2017	9.34	Put	Bond Future	552.2700	0.5523	1,088.2200	1.0882	97.045	0	0	0
2017/04/10	2030	02/11/2017	9.36	Put	Bond Future	418.0300	0.4180	953.9800	0.9540	128.209	0	0	0
2017/04/10	2030	02/11/2017	9.35	Put	Bond Future	485.1100	0.4851	1,021.0600	1.0211	110.480	0	0	0
2017/04/10	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2032	04/05/2017	9.45	Call	Bond Future	1,084.4700	1.0845	781.5900	0.7816	(27.929)	0	0	0
2017/04/10	2032	04/05/2017			Bond Future	9.4965	91.0337	9.5716	90.4862	0.791	0.0000	0.0000	22,637
2017/04/10	2032	04/05/2017	9.46	Call	Bond Future	1,118.6900	1.1187	810.2400	0.8102	(27.572)	0	0	0
2017/04/10	2032	04/05/2017	9.44	Put	Bond Future	1,465.5900	1.4656	1,715.8500	1.7159	17.076	0	0	0
2017/04/10	2032	04/05/2017	9.46	Put	Bond Future	1,386.2600	1.3863	1,625.3500	1.6253	17.247	0	0	0
2017/04/10	2032	04/05/2017	9.45	Put	Bond Future	1,425.6100	1.4256	1,670.2700	1.6703	17.162	0	0	0
2017/04/10	2032	04/05/2017	9.44	Call	Bond Future	1,050.8000	1.0508	753.5200	0.7535	(28.291)	0	0	0
2017/04/10	2032	03/08/2017	9.43	Put	Bond Future	3,101.8400	3.1018	3,378.9000	3.3789	8.932	0	0	0
2017/04/10	2032	03/08/2017			Bond Future	9.5500	92.7702	9.6276	92.2119	0.813	0.0000	0.0000	0
2017/04/10	2032	03/08/2017	9.45	Put	Bond Future	3,023.1300	3.0231	3,295.1000	3.2951	8.996	0	0	0
2017/04/10	2032	03/08/2017	9.44	Put	Bond Future	3,062.2000	3.0622	3,336.7100	3.3367	8.964	0	0	0
2017/04/10	2032	03/08/2017	9.44	Call	Bond Future	2,262.4200	2.2624	1,978.5700	1.9786	(12.546)	0	0	0
2017/04/10	2032	03/08/2017	9.45	Call	Bond Future	2,296.4900	2.2965	2,010.1000	2.0101	(12.471)	0	0	0
2017/04/10	2032	03/08/2017	9.43	Call	Bond Future	2,228.8300	2.2288	1,947.5300	1.9475	(12.621)	0	0	0
2017/04/10	2032	02/11/2017			Bond Future	9.6003	90.4272	9.6807	89.8560	0.838	0.0000	0.0000	0
2017/04/10	2032	02/11/2017	9.48	Put	Bond Future	3,812.1300	3.8121	4,094.4300	4.0944	7.405	0	0	0
2017/04/10	2032	02/11/2017	9.50	Put	Bond Future	3,736.2000	3.7362	4,014.5000	4.0145	7.449	0	0	0
2017/04/10	2032	02/11/2017	9.49	Put	Bond Future	3,774.0200	3.7740	4,054.3200	4.0543	7.427	0	0	0
2017/04/10	2032	02/11/2017	9.48	Call	Bond Future	2,948.3900	2.9484	2,659.5400	2.6595	(9.797)	0	0	0
2017/04/10	2032	02/11/2017	9.49	Call	Bond Future	2,982.5500	2.9825	2,691.7000	2.6917	(9.752)	0	0	0
2017/04/10	2032	02/11/2017	9.50	Call	Bond Future	3,016.9300	3.0169	2,724.0800	2.7241	(9.707)	0	0	0
2017/04/10	2033	04/05/2017			Bond Future	103.9817	103.9817	104.2690	104.2690	0.276	0.0000	0.0000	5,778
2017/04/10	2033	04/05/2017	110.83	Put	Bond Future	6,848.3300	6.8483	6,561.0400	6.5610	(4.195)	0	0	0
2017/04/10	2033	04/05/2017	110.85	Put	Bond Future	6,868.3300	6.8683	6,581.0400	6.5810	(4.183)	0	0	0
2017/04/10	2033	04/05/2017	110.84	Put	Bond Future	6,858.3300	6.8583	6,571.0400	6.5710	(4.189)	0	0	0
2017/04/10	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2033	03/08/2017	113.14	Put	Bond Future	7,155.6800	7.1557	6,863.7600	6.8638	(4.080)	0	0	0
2017/04/10	2033	03/08/2017			Bond Future	105.9843	105.9843	106.2762	106.2762	0.275	0.0000	0.0000	356
2017/04/10	2033	03/08/2017	113.13	Put	Bond Future	7,145.6800	7.1457	6,853.7600	6.8538	(4.085)	0	0	0
2017/04/10	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2033	03/08/2017	113.12	Put	Bond Future	7,135.6800	7.1357	6,843.7600	6.8438	(4.091)	0	0	0

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2017/04/10	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2033	02/11/2017			Bond Future	107.0018	107.0018	107.2978	107.2978	0.277	0.0000	0.0000	0
2017/04/10	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2033	02/11/2017	110.07	Put	Bond Future	3,068.1700	3.0682	2,772.2100	2.7722	(9.646)	0	0	0
2017/04/10	2033	02/11/2017	110.09	Put	Bond Future	3,088.1700	3.0882	2,792.2100	2.7922	(9.584)	0	0	0
2017/04/10	2033	02/11/2017	110.08	Put	Bond Future	3,078.1700	3.0782	2,782.2100	2.7822	(9.615)	0	0	0
2017/04/10	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2037	04/05/2017			Bond Future	9.7482	91.4300	9.8182	90.8764	0.718	0.0000	0.0000	55,012
2017/04/10	2037	04/05/2017	9.58	Put	Bond Future	2,186.2800	2.1863	2,489.0600	2.4891	13.849	0	0	0
2017/04/10	2037	04/05/2017	9.60	Put	Bond Future	2,082.6900	2.0827	2,374.3200	2.3743	14.003	0	0	0
2017/04/10	2037	04/05/2017	9.59	Put	Bond Future	2,134.1000	2.1341	2,431.3000	2.4313	13.926	0	0	0
2017/04/10	2037	04/05/2017	9.60	Call	Bond Future	892.9200	0.8929	630.9100	0.6309	(29.343)	0	0	0
2017/04/10	2037	04/05/2017	9.58	Call	Bond Future	833.9900	0.8340	583.1300	0.5831	(30.079)	0	0	0
2017/04/10	2037	04/05/2017	9.59	Call	Bond Future	863.1300	0.8631	606.6900	0.6067	(29.710)	0	0	0
2017/04/10	2037	03/08/2017	9.57	Call	Bond Future	2,136.5400	2.1365	1,873.7500	1.8738	(12.300)	0	0	0
2017/04/10	2037	03/08/2017			Bond Future	9.8071	88.9169	9.8794	88.3524	0.737	0.0000	0.0000	160
2017/04/10	2037	03/08/2017	9.58	Call	Bond Future	2,169.8500	2.1699	1,904.5300	1.9045	(12.228)	0	0	0
2017/04/10	2037	03/08/2017	9.56	Put	Bond Future	4,077.9500	4.0780	4,382.2000	4.3822	7.461	0	0	0
2017/04/10	2037	03/08/2017	9.57	Put	Bond Future	4,029.5500	4.0295	4,331.2700	4.3313	7.488	0	0	0
2017/04/10	2037	03/08/2017	9.58	Put	Bond Future	3,981.7600	3.9818	4,280.9500	4.2810	7.514	0	0	0
2017/04/10	2037	03/08/2017	9.56	Call	Bond Future	2,103.7300	2.1037	1,843.4700	1.8435	(12.371)	0	0	0
2017/04/10	2037	02/11/2017			Bond Future	9.8571	90.6574	9.9318	90.0800	0.758	0.0000	0.0000	0
2017/04/10	2037	02/11/2017	9.66	Call	Bond Future	3,273.5200	3.2735	2,986.3700	2.9864	(8.772)	0	0	0
2017/04/10	2037	02/11/2017	9.65	Put	Bond Future	4,870.7400	4.8707	5,162.8800	5.1629	5.998	0	0	0
2017/04/10	2037	02/11/2017	9.67	Put	Bond Future	4,782.5200	4.7825	5,070.8900	5.0709	6.030	0	0	0
2017/04/10	2037	02/11/2017	9.66	Put	Bond Future	4,826.4700	4.8265	5,116.7200	5.1167	6.014	0	0	0
2017/04/10	2037	02/11/2017	9.67	Call	Bond Future	3,309.3700	3.3094	3,020.3400	3.0203	(8.734)	0	0	0
2017/04/10	2037	02/11/2017	9.65	Call	Bond Future	3,237.8700	3.2379	2,952.6100	2.9526	(8.810)	0	0	0
2017/04/10	2038	04/05/2017	139.77	Put	Bond Future	9,588.2000	9.5882	9,152.2800	9.1523	(4.546)	0	0	0
2017/04/10	2038	04/05/2017			Bond Future	130.1818	130.1818	130.6177	130.6177	0.335	0.0000	0.0000	20,616
2017/04/10	2038	04/05/2017	139.79	Put	Bond Future	9,608.2000	9.6082	9,172.2800	9.1723	(4.537)	0	0	0
2017/04/10	2038	04/05/2017	139.78	Put	Bond Future	9,598.2000	9.5982	9,162.2800	9.1623	(4.542)	0	0	0
2017/04/10	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2038	03/08/2017			Bond Future	131.1879	131.1879	131.6311	131.6311	0.338	0.0000	0.0000	201
2017/04/10	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2038	03/08/2017	141.16	Put	Bond Future	9,972.1300	9.9721	9,528.8700	9.5289	(4.445)	0	0	0
2017/04/10	2038	03/08/2017	141.18	Put	Bond Future	9,992.1300	9.9921	9,548.8700	9.5489	(4.436)	0	0	0
2017/04/10	2038	03/08/2017	141.17	Put	Bond Future	9,982.1300	9.9821	9,538.8700	9.5389	(4.441)	0	0	0
2017/04/10	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2038	02/11/2017			Bond Future	133.7857	133.7857	134.2357	134.2357	0.336	0.0000	0.0000	0
2017/04/10	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/10	2038	02/11/2017	136.82	Put	Bond Future	3,034.3000	3.0343	2,584.2700	2.5843	(14.831)	0	0	0
2017/04/10	2038	02/11/2017	136.80	Put	Bond Future	3,014.3000	3.0143	2,564.2700	2.5643	(14.930)	0	0	0
2017/04/10	2038	02/11/2017	136.81	Put	Bond Future	3,024.3000	3.0243	2,574.2700	2.5743	(14.880)	0	0	0
2017/04/10	2040	04/05/2017			Bond Future	9.8031	95.1480	9.8731	94.5557	0.714	0.0000	0.0000	9,600
2017/04/10	2040	04/05/2017	9.62	Put	Bond Future	2,454.5500	2.4546	2,783.0600	2.7831	13.384	0	0	0
2017/04/10	2040	04/05/2017	9.64	Put	Bond Future	2,341.4900	2.3415	2,658.2600	2.6583	13.529	0	0	0
2017/04/10	2040	04/05/2017	9.63	Put	Bond Future	2,397.6600	2.3977	2,720.2900	2.7203	13.456	0	0	0
2017/04/10	2040	04/05/2017	9.62	Call	Bond Future	875.6600	0.8757	611.8800	0.6119	(30.124)	0	0	0
2017/04/10	2040	04/05/2017	9.63	Call	Bond Future	906.1400	0.9061	636.4800	0.6365	(29.759)	0	0	0
2017/04/10	2040	04/05/2017	9.64	Call	Bond Future	937.2100	0.9372	661.6900	0.6617	(29.398)	0	0	0
2017/04/10	2040	03/08/2017			Bond Future	9.8619	92.4554	9.9341	91.8516	0.732	0.0000	0.0000	0
2017/04/10	2040	03/08/2017	9.61	Put	Bond Future	4,457.1500	4.4571	4,781.0700	4.7811	7.267	0	0	0
2017/04/10	2040	03/08/2017	9.63	Put	Bond Future	4,353.5500	4.3536	4,672.1600	4.6722	7.318	0	0	0
2017/04/10	2040	03/08/2017	9.62	Put	Bond Future	4,405.0300	4.4050	4,726.3000	4.7263	7.293	0	0	0
2017/04/10	2040	03/08/2017	9.61	Call	Bond Future	2,299.1700	2.2992	2,019.2500	2.0193	(12.175)	0	0	0
2017/04/10	2040	03/08/2017	9.62	Call	Bond Future	2,334.2700	2.3343	2,051.7000	2.0517	(12.105)	0	0	0
2017/04/10	2040	03/08/2017	9.63	Call	Bond Future	2,369.8900	2.3699	2,084.6600	2.0847	(12.036)	0	0	0
2017/04/10	2040	02/11/2017			Bond Future	9.9119	94.2651	9.9865	93.6476	0.753	0.0000	0.0000	0
2017/04/10	2040	02/11/2017	9.66	Call	Bond Future	3,393.2800	3.3933	3,094.6500	3.0946	(8.801)	0	0	0
2017/04/10	2040	02/11/2017	9.65	Put	Bond Future	5,578.7600	5.5788	5,899.6900	5.8997	5.753	0	0	0
2017/04/10	2040	02/11/2017	9.67	Put	Bond Future	5,480.5100	5.4805	5,797.4400	5.7974	5.783	0	0	0
2017/04/10	2040	02/11/2017	9.66	Put	Bond Future	5,529.6100	5.5296	5,848.5300	5.8485	5.767	0	0	0
2017/04/10	2040	02/11/2017	9.67	Call	Bond Future	3,430.5200	3.4305	3,129.9000	3.1299	(8.763)	0	0	0
2017/04/10	2040	02/11/2017	9.65	Call	Bond Future	3,355.9600	3.3560	3,059.3400	3.0593	(8.839)	0	0	0
2017/04/10	2044	04/05/2017			Bond Future	9.8276	92.2220	9.8976	91.6248	0.712	0.0000	0.0000	23,891
2017/04/10	2044	04/05/2017	9.67	Call	Bond Future	951.6400	0.9516	671.9400	0.6719	(29.391)	0	0	0
2017/04/10	2044	04/05/2017	9.66	Put	Bond Future	2,377.5900	2.3776	2,701.0200	2.7010	13.603	0	0	0
2017/04/10	2044	04/05/2017	9.68	Put	Bond Future	2,265.5800	2.2656	2,577.0700	2.5771	13.749	0	0	0
2017/04/10	2044	04/05/2017	9.67	Put	Bond Future	2,321.1100	2.3211	2,638.5900	2.6386	13.678	0	0	0
2017/04/10	2044	04/05/2017	9.68	Call	Bond Future	984.0900	0.9841	698.4000	0.6984	(29.031)	0	0	0
2017/04/10	2044	04/05/2017	9.66	Call	Bond Future	920.0100	0.9200	646.2600	0.6463	(29.755)	0	0	0
2017/04/10	2044	03/08/2017			Bond Future	9.8847	89.5988	9.9569	88.9899	0.730	0.0000	0.0000	0
2017/04/10	2044	03/08/2017	9.62	Put	Bond Future	4,546.3300	4.5463	4,877.0100	4.8770	7.274	0	0	0
2017/04/10	2044	03/08/2017	9.64	Put	Bond Future	4,440.0300	4.4400	4,765.3000	4.7653	7.326	0	0	0
2017/04/10	2044	03/08/2017	9.63	Put	Bond Future	4,492.9500	4.4930	4,820.9300	4.8209	7.300	0	0	0
2017/04/10	2044	03/08/2017	9.64	Call	Bond Future	2,322.0100	2.3220	2,038.3300	2.0383	(12.217)	0	0	0
2017/04/10	2044	03/08/2017	9.62	Call	Bond Future	2,251.4100	2.2514	1,973.1400	1.9731	(12.360)	0	0	0
2017/04/10	2044	03/08/2017	9.63	Call	Bond Future	2,286.5500	2.2866	2,005.5800	2.0056	(12.288)	0	0	0
2017/04/10	2044	02/11/2017	9.68	Call	Bond Future	3,460.2100	3.4602	3,157.8900	3.1579	(8.737)	0	0	0
2017/04/10	2044	02/11/2017			Bond Future	9.9332	91.3526	10.0077	90.7299	0.750	0.0000	0.0000	0
2017/04/10	2044	02/11/2017	9.66	Call	Bond Future	3,385.4600	3.3855	3,087.1400	3.0871	(8.812)	0	0	0
2017/04/10	2044	02/11/2017	9.67	Call	Bond Future	3,422.5900	3.4226	3,122.2700	3.1223	(8.775)	0	0	0
2017/04/10	2044	02/11/2017	9.66	Put	Bond Future	5,734.0000	5.7340	6,058.3700	6.0584	5.657	0	0	0
2017/04/10	2044	02/11/2017	9.68	Put	Bond Future	5,633.2700	5.6333	5,953.6400	5.9536	5.687	0	0	0
2017/04/10	2044	02/11/2017	9.67	Put	Bond Future	5,683.3200	5.6833	6,005.6900	6.0057	5.672	0	0	0

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2017/04/10	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2046	04/05/2017			Bond Future	126.8259	126.8259	126.8324	126.8324	0.005	0.0000	0.0000	20,203
2017/04/10	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2046	04/05/2017	138.32	Put	Bond Future	11,494.1400	11.4941	11,487.6100	11.4876	(0.057)	0	0	0
2017/04/10	2046	04/05/2017	138.34	Put	Bond Future	11,514.1400	11.5141	11,507.6100	11.5076	(0.057)	0	0	0
2017/04/10	2046	04/05/2017	138.33	Put	Bond Future	11,504.1400	11.5041	11,497.6100	11.4976	(0.057)	0	0	0
2017/04/10	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2046	03/08/2017	141.17	Put	Bond Future	11,901.5500	11.9015	11,896.0500	11.8961	(0.046)	0	0	0
2017/04/10	2046	03/08/2017			Bond Future	129.2684	129.2684	129.2740	129.2740	0.004	0.0000	0.0000	637
2017/04/10	2046	03/08/2017	141.19	Put	Bond Future	11,921.5500	11.9215	11,916.0500	11.9161	(0.046)	0	0	0
2017/04/10	2046	03/08/2017	141.18	Put	Bond Future	11,911.5500	11.9115	11,906.0500	11.9061	(0.046)	0	0	0
2017/04/10	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2046	02/11/2017			Bond Future	130.2372	130.2372	130.2409	130.2409	0.003	0.0000	0.0000	0
2017/04/10	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2046	02/11/2017	136.30	Put	Bond Future	6,062.8400	6.0628	6,059.1400	6.0591	(0.061)	0	0	0
2017/04/10	2046	02/11/2017	136.32	Put	Bond Future	6,082.8400	6.0828	6,079.1400	6.0791	(0.061)	0	0	0
2017/04/10	2046	02/11/2017	136.31	Put	Bond Future	6,072.8400	6.0728	6,069.1400	6.0691	(0.061)	0	0	0
2017/04/10	2050	04/05/2017			Bond Future	135.4384	135.4384	135.4458	135.4458	0.005	0.0000	0.0000	24,114
2017/04/10	2050	04/05/2017	147.83	Put	Bond Future	12,391.5600	12.3916	12,384.1900	12.3842	(0.059)	0	0	0
2017/04/10	2050	04/05/2017	147.85	Put	Bond Future	12,411.5600	12.4116	12,404.1900	12.4042	(0.059)	0	0	0
2017/04/10	2050	04/05/2017	147.84	Put	Bond Future	12,401.5600	12.4016	12,394.1900	12.3942	(0.059)	0	0	0
2017/04/10	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2050	03/08/2017			Bond Future	136.3821	136.3821	136.3883	136.3883	0.005	0.0000	0.0000	302
2017/04/10	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2050	03/08/2017	149.22	Put	Bond Future	12,837.8800	12.8379	12,831.7100	12.8317	(0.048)	0	0	0
2017/04/10	2050	03/08/2017	149.24	Put	Bond Future	12,857.8800	12.8579	12,851.7100	12.8517	(0.048)	0	0	0
2017/04/10	2050	03/08/2017	149.23	Put	Bond Future	12,847.8800	12.8479	12,841.7100	12.8417	(0.048)	0	0	0
2017/04/10	2050	02/11/2017	144.66	Put	Bond Future	5,577.3000	5.5773	5,573.2500	5.5733	(0.073)	0	0	0
2017/04/10	2050	02/11/2017	144.67	Put	Bond Future	5,587.3000	5.5873	5,583.2500	5.5833	(0.072)	0	0	0
2017/04/10	2050	02/11/2017			Bond Future	139.0827	139.0827	139.0867	139.0867	0.003	0.0000	0.0000	0
2017/04/10	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	2050	02/11/2017	144.65	Put	Bond Future	5,567.3000	5.5673	5,563.2500	5.5633	(0.073)	0	0	0
2017/04/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	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
2017/04/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	AL37	04/05/2017			Index Future	528.7260	528.7260	527.6440	527.6440	(0.205)	0.0000	0.0000	1
2017/04/10	AL37	03/08/2017			Index Future	538.8120	538.8120	537.7060	537.7060	(0.205)	0.0000	0.0000	0
2017/04/10	AL37	02/11/2017			Index Future	549.3560	549.3560	548.2180	548.2180	(0.207)	0.0000	0.0000	0
2017/04/10	AL7T	04/05/2017			Index Future	604.0190	604.0190	601.5400	601.5400	(0.410)	0.0000	0.0000	0
2017/04/10	AL7T	03/08/2017			Index Future	615.5410	615.5410	613.0110	613.0110	(0.411)	0.0000	0.0000	0
2017/04/10	AL7T	02/11/2017			Index Future	627.5870	627.5870	624.9950	624.9950	(0.413)	0.0000	0.0000	0
2017/04/10	ALBI	04/05/2017			Index Future	547.1020	547.1020	544.4900	544.4900	(0.477)	0.0000	0.0000	594
2017/04/10	ALBI	03/08/2017			Index Future	557.5380	557.5380	554.8740	554.8740	(0.478)	0.0000	0.0000	33
2017/04/10	ALBI	02/11/2017			Index Future	568.4490	568.4490	565.7210	565.7210	(0.480)	0.0000	0.0000	0
2017/04/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/04/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/10	EL28	04/05/2017			Bond Future	125.7836	125.7836	125.7929	125.7929	0.007	0.0000	0.0000	0
2017/04/10	EL28	04/05/2017	137.90	Put	Bond Future	12,116.3900	12.1164	12,107.1200	12.1071	(0.077)	0	0	0
2017/04/10	EL28	04/05/2017	137.92	Put	Bond Future	12,136.3900	12.1364	12,127.1200	12.1271	(0.076)	0	0	0
2017/04/10	EL28	04/05/2017	137.91	Put	Bond Future	12,126.3900	12.1264	12,117.1200	12.1171	(0.076)	0	0	0
2017/04/10	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	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
2017/04/10	EL28	03/08/2017			Bond Future	128.2061		128.2061	128.2144	0.007	0.0000	0.0000	0
2017/04/10	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	EL28	03/08/2017	135.16	Put	Bond Future	6,953.9400		6.9539	6,945.5700	6.9456	0	0	0
2017/04/10	EL28	03/08/2017	135.18	Put	Bond Future	6,973.9400		6.9739	6,965.5700	6.9656	0	0	0
2017/04/10	EL28	03/08/2017	135.17	Put	Bond Future	6,963.9400		6.9639	6,955.5700	6.9556	0	0	0
2017/04/10	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	EL28	02/11/2017			Bond Future	128.9924		128.9924	128.9988	0.005	0.0000	0.0000	0
2017/04/10	EL28	02/11/2017	133.87	Put	Bond Future	4,877.6400		4.8776	4,871.2000	4.8712	0	0	0
2017/04/10	EL28	02/11/2017	133.89	Put	Bond Future	4,897.6400		4.8976	4,891.2000	4.8912	0	0	0
2017/04/10	EL28	02/11/2017	133.88	Put	Bond Future	4,887.6400		4.8876	4,881.2000	4.8812	0	0	0
2017/04/10	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	ES33	04/05/2017			Bond Future	10.8325		75.8186	10.8971	0.597	0.0000	0.0000	9,466
2017/04/10	ES33	04/05/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	ES33	04/05/2017	10.54	Put	Bond Future	1,818.0800		1.8181	2,211.2500	2.2113	0	0	0
2017/04/10	ES33	04/05/2017	10.56	Put	Bond Future	1,691.6500		1.6916	2,084.8200	2.0848	0	0	0
2017/04/10	ES33	04/05/2017	10.55	Put	Bond Future	1,754.8300		1.7548	2,148.0000	2.1480	0	0	0
2017/04/10	ES33	04/05/2017	10.56	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	ES33	04/05/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	ES33	03/08/2017			Bond Future	10.9246		77.2648	10.9916	0.613	0.0000	0.0000	0
2017/04/10	ES33	03/08/2017	10.53	Put	Bond Future	2,432.1200		2.4321	2,833.0400	2.8330	0	0	0
2017/04/10	ES33	03/08/2017	10.55	Put	Bond Future	2,306.0200		2.3060	2,706.9400	2.7069	0	0	0
2017/04/10	ES33	03/08/2017	10.54	Put	Bond Future	2,369.0300		2.3690	2,769.9500	2.7700	0	0	0
2017/04/10	ES33	03/08/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	ES33	03/08/2017	10.53	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	ES33	03/08/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	ES33	02/11/2017	10.66	Put	Bond Future	2,163.1400		2.1631	2,573.4000	2.5734	0	0	0
2017/04/10	ES33	02/11/2017			Bond Future	11.0171		74.9843	11.0866	0.631	0.0000	0.0000	0
2017/04/10	ES33	02/11/2017	10.68	Put	Bond Future	2,039.5000		2.0395	2,449.7600	2.4498	0	0	0
2017/04/10	ES33	02/11/2017	10.67	Put	Bond Future	2,101.2800		2.1013	2,511.5400	2.5115	0	0	0
2017/04/10	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	ES42	04/05/2017			Bond Future	10.9779		79.3123	11.0475	0.635	0.0000	0.0000	8,777
2017/04/10	ES42	03/08/2017			Bond Future	11.0684		80.8253	11.1404	0.651	0.0000	0.0000	0
2017/04/10	ES42	02/11/2017			Bond Future	11.1583		78.1453	11.2331	0.671	0.0000	0.0000	0
2017/04/10	GOVI	04/05/2017			GOVI	545.4310		545.4310	542.8300	(0.477)	0.0000	0.0000	405
2017/04/10	GOVI	04/05/2017	262.19	Call	GOVI	2,832,410.0000		283.2410	2,806,400.0000	280.6400	0	0	0
2017/04/10	GOVI	04/05/2017	262.20	Call	GOVI	2,832,310.0000		283.2310	2,806,300.0000	280.6300	0	0	0
2017/04/10	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	GOVI	04/05/2017	262.18	Call	GOVI	2,832,510.0000		283.2510	2,806,500.0000	280.6500	0	0	0
2017/04/10	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/10	GOVI	03/08/2017			GOVI	555.8350		555.8350	553.1820	(0.477)	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
2017/04/10	GOVI	03/08/2017	561.11	Put	GOVI	52,750.0000	5.2750	79,280.0000	7.9280	50.294	0	0	0
2017/04/10	GOVI	03/08/2017	561.09	Put	GOVI	52,550.0000	5.2550	79,080.0000	7.9080	50.485	0	0	0
2017/04/10	GOVI	03/08/2017	561.10	Put	GOVI	52,650.0000	5.2650	79,180.0000	7.9180	50.389	0	0	0
2017/04/10	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	GOVI	02/11/2017	572.44	Put	GOVI	57,270.0000	5.7270	84,440.0000	8.4440	47.442	0	0	0
2017/04/10	GOVI	02/11/2017			GOVI	566.7130	566.7130	563.9960	563.9960	(0.479)	0.0000	0.0000	0
2017/04/10	GOVI	02/11/2017	572.46	Put	GOVI	57,470.0000	5.7470	84,640.0000	8.4640	47.277	0	0	0
2017/04/10	GOVI	02/11/2017	572.45	Put	GOVI	57,370.0000	5.7370	84,540.0000	8.4540	47.359	0	0	0
2017/04/10	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/10	IGOV	04/05/2017			Index Future	245.9350	245.9350	246.0730	246.0730	0.056	0.0000	0.0000	925
2017/04/10	IGOV	03/08/2017			Index Future	250.6710	250.6710	250.8100	250.8100	0.055	0.0000	0.0000	297
2017/04/10	IGOV	02/11/2017			Index Future	255.6350	255.6350	255.7720	255.7720	0.054	0.0000	0.0000	0
2017/04/10	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/10	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/10	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/10	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/04/10	IS01	21/09/2017			Interest Rate Swap	99.6289	99.6289	99.6303	99.6303	0.001	0.0000	0.0000	0
2017/04/10	IS01	21/12/2017			Interest Rate Swap	99.8832	99.8832	99.8895	99.8895	0.006	0.0000	0.0000	0
2017/04/10	IS01	15/03/2018			Interest Rate Swap	99.9124	99.9124	99.9253	99.9253	0.013	0.0000	0.0000	0
2017/04/10	IS01	21/06/2018			Interest Rate Swap	100.1876	100.1876	100.2066	100.2066	0.019	0.0000	0.0000	0
2017/04/10	IS02	18/12/2017			Interest Rate Swap	99.9093	99.9093	99.9158	99.9158	0.007	0.0000	0.0000	0
2017/04/10	IS02	16/03/2018			Interest Rate Swap	99.1947	99.1947	99.2074	99.2074	0.013	0.0000	0.0000	0
2017/04/10	IS02	15/06/2018			Interest Rate Swap	98.8728	98.8728	98.8912	98.8912	0.019	0.0000	0.0000	0
2017/04/10	IS02	21/09/2018			Interest Rate Swap	98.9377	98.9377	98.9664	98.9664	0.029	0.0000	0.0000	0
2017/04/10	IS02	21/12/2018			Interest Rate Swap	99.4400	99.4400	99.4800	99.4800	0.040	0.0000	0.0000	0
2017/04/10	IS02	15/03/2019			Interest Rate Swap	99.9592	99.9592	100.0072	100.0072	0.048	0.0000	0.0000	0
2017/04/10	IS02	21/06/2019			Interest Rate Swap	100.4876	100.4876	100.5454	100.5454	0.058	0.0000	0.0000	0
2017/04/10	IS05	17/12/2020			Interest Rate Swap	97.8209	97.8209	97.9279	97.9279	0.109	0.0000	0.0000	0
2017/04/10	IS05	16/03/2021			Interest Rate Swap	97.1658	97.1658	97.2817	97.2817	0.119	0.0000	0.0000	0
2017/04/10	IS05	15/06/2021			Interest Rate Swap	96.4791	96.4791	96.6033	96.6033	0.129	0.0000	0.0000	0
2017/04/10	IS05	21/09/2021			Interest Rate Swap	96.7598	96.7598	96.8908	96.8908	0.135	0.0000	0.0000	0
2017/04/10	IS05	21/12/2021			Interest Rate Swap	99.0188	99.0188	99.1545	99.1545	0.137	0.0000	0.0000	51
2017/04/10	IS05	15/03/2022			Interest Rate Swap	99.2360	99.2360	99.3776	99.3776	0.143	0.0000	0.0000	0
2017/04/10	IS05	21/06/2022			Interest Rate Swap	100.4970	100.4970	100.6450	100.6450	0.147	0.0000	0.0000	0
2017/04/10	IS10	17/12/2025			Interest Rate Swap	97.9837	97.9837	98.2243	98.2243	0.246	0.0000	0.0000	0

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2017/04/10	IS10	16/03/2026			Interest Rate Swap	95.0824		95.0824	95.3313	95.3313	0.262	0.0000	0.0000	0
2017/04/10	IS10	15/06/2026			Interest Rate Swap	93.8908		93.8908	94.1464	94.1464	0.272	0.0000	0.0000	0
2017/04/10	IS10	21/09/2026			Interest Rate Swap	96.0302		96.0302	96.2873	96.2873	0.268	0.0000	0.0000	0
2017/04/10	IS10	21/12/2026			Interest Rate Swap	99.7469		99.7469	100.0025	100.0025	0.256	0.0000	0.0000	0
2017/04/10	IS10	15/03/2027			Interest Rate Swap	98.3818		98.3818	98.6433	98.6433	0.266	0.0000	0.0000	0
2017/04/10	IS10	21/06/2027			Interest Rate Swap	100.4269		100.4269	100.6897	100.6897	0.262	0.0000	0.0000	0
2017/04/10	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/10	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/10	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/10	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/10	JBAF	19/04/2017			Jibar Tradeable Future	7.3800		92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/04/10	JBAF	17/05/2017			Jibar Tradeable Future	7.3700		92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/04/10	JBAF	21/06/2017			Jibar Tradeable Future	7.4000		92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/04/10	JBAF	19/07/2017			Jibar Tradeable Future	7.4100		92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/04/10	JBAF	16/08/2017			Jibar Tradeable Future	7.4200		92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/10	JBAF	20/09/2017			Jibar Tradeable Future	7.4200		92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/10	JBAF	20/12/2017			Jibar Tradeable Future	7.4500		92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/04/10	JBAF	20/03/2018			Jibar Tradeable Future	7.4700		92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/10	JBAF	20/06/2018			Jibar Tradeable Future	7.4700		92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/10	JBAF	19/09/2018			Jibar Tradeable Future	7.4900		92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/04/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/10	JBAF	19/12/2018			Jibar Tradeable Future	7.5500		92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2017/04/10	JBAF	20/03/2019			Jibar Tradeable Future	7.5600		92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2017/04/10	R023	04/05/2017	8.61	Call	Bond Future	1,510.7800		1.5108	1,308.1200	1.3081	(13.414)	0	0	0
2017/04/10	R023	04/05/2017			Bond Future	8.3152		98.8924	8.3657	98.6674	0.607	0.0000	0.0000	19,743
2017/04/10	R023	04/05/2017	8.59	Call	Bond Future	1,442.1900		1.4422	1,242.1600	1.2422	(13.870)	0	0	0
2017/04/10	R023	04/05/2017	8.60	Call	Bond Future	1,476.3200		1.4763	1,274.9600	1.2750	(13.639)	0	0	0
2017/04/10	R023	04/05/2017	8.59	Put	Bond Future	224.8900		0.2249	249.9200	0.2499	11.130	0	0	0
2017/04/10	R023	04/05/2017	8.61	Put	Bond Future	205.6000		0.2056	228.0000	0.2280	10.895	0	0	0
2017/04/10	R023	04/05/2017	8.60	Put	Bond Future	215.0700		0.2151	238.7700	0.2388	11.020	0	0	0
2017/04/10	R023	03/08/2017	8.60	Put	Bond Future	889.9300		0.8899	960.5600	0.9606	7.937	0	0	0
2017/04/10	R023	03/08/2017			Bond Future	8.3445		100.7789	8.3979	100.5491	0.640	0.0000	0.0000	0
2017/04/10	R023	03/08/2017	8.59	Put	Bond Future	905.3800		0.9054	977.0400	0.9770	7.915	0	0	0
2017/04/10	R023	03/08/2017	8.60	Call	Bond Future	1,983.4700		1.9835	1,824.3600	1.8244	(8.022)	0	0	0
2017/04/10	R023	03/08/2017	8.58	Call	Bond Future	1,929.7400		1.9297	1,772.7000	1.7727	(8.138)	0	0	0
2017/04/10	R023	03/08/2017	8.59	Call	Bond Future	1,956.4100		1.9564	1,798.3300	1.7983	(8.080)	0	0	0
2017/04/10	R023	03/08/2017	8.58	Put	Bond Future	921.2500		0.9213	993.9500	0.9939	7.891	0	0	0
2017/04/10	R023	02/11/2017	8.56	Call	Bond Future	2,031.2700		2.0313	1,884.3200	1.8843	(7.234)	0	0	0
2017/04/10	R023	02/11/2017			Bond Future	8.3705		98.8196	8.4274	98.5834	0.681	0.0000	0.0000	0
2017/04/10	R023	02/11/2017	8.57	Call	Bond Future	2,055.6100		2.0556	1,907.7300	1.9077	(7.194)	0	0	0
2017/04/10	R023	02/11/2017	8.58	Call	Bond Future	2,079.8100		2.0798	1,931.0100	1.9310	(7.154)	0	0	0
2017/04/10	R023	02/11/2017	8.56	Put	Bond Future	1,248.1100		1.2481	1,337.3800	1.3374	7.152	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
2017/04/10	R023	02/11/2017	8.58	Put	Bond Future	1,214.4600	1.2145	1,301.8800	1.3019	7.198	0	0	0
2017/04/10	R023	02/11/2017	8.57	Put	Bond Future	1,231.3500	1.2314	1,319.6900	1.3197	7.174	0	0	0
2017/04/10	R035	04/05/2017	9.55	Put	Bond Future	939.8900	0.9399	1,497.1200	1.4971	59.287	0	0	0
2017/04/10	R035	04/05/2017			Bond Future	9.6667	94.9978	9.7368	94.4406	0.725	0.0000	0.0000	8,780
2017/04/10	R035	04/05/2017	9.54	Put	Bond Future	1,021.0800	1.0211	1,578.3100	1.5783	54.573	0	0	0
2017/04/10	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R035	04/05/2017	9.53	Put	Bond Future	1,102.3800	1.1024	1,659.6100	1.6596	50.548	0	0	0
2017/04/10	R035	03/08/2017			Bond Future	9.7212	96.8100	9.7935	96.2417	0.744	0.0000	0.0000	0
2017/04/10	R035	03/08/2017	9.52	Put	Bond Future	1,609.3000	1.6093	2,177.5100	2.1775	35.308	0	0	0
2017/04/10	R035	03/08/2017	9.50	Put	Bond Future	1,771.5700	1.7716	2,339.7800	2.3398	32.074	0	0	0
2017/04/10	R035	03/08/2017	9.51	Put	Bond Future	1,690.3800	1.6904	2,258.5900	2.2586	33.614	0	0	0
2017/04/10	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R035	02/11/2017			Bond Future	9.7746	94.2024	9.8495	93.6212	0.766	0.0000	0.0000	0
2017/04/10	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R035	02/11/2017	9.59	Put	Bond Future	1,457.7400	1.4577	2,038.9700	2.0390	39.872	0	0	0
2017/04/10	R035	02/11/2017	9.61	Put	Bond Future	1,298.1600	1.2982	1,879.3900	1.8794	44.773	0	0	0
2017/04/10	R035	02/11/2017	9.60	Put	Bond Future	1,377.9000	1.3779	1,959.1300	1.9591	42.182	0	0	0
2017/04/10	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R186	04/05/2017	8.95	Put	Bond Future	1,027.7700	1.0278	1,212.8800	1.2129	18.011	0	0	5,209
2017/04/10	R186	04/05/2017			Bond Future	8.9362	113.9400	9.0065	113.4644	0.787	0.0000	0.0000	107,191
2017/04/10	R186	04/05/2017	8.89	Put	Bond Future	1,235.7100	1.2357	1,451.6700	1.4517	17.477	0	0	0
2017/04/10	R186	04/05/2017	8.94	Put	Bond Future	1,060.6500	1.0606	1,250.8100	1.2508	17.929	0	0	500
2017/04/10	R186	04/05/2017	9.20	Call	Bond Future	2,191.6800	2.1917	1,795.5400	1.7955	(18.075)	0	0	0
2017/04/10	R186	04/05/2017	8.91	Put	Bond Future	1,163.5400	1.1635	1,369.0900	1.3691	17.666	0	0	0
2017/04/10	R186	04/05/2017	8.70	Put	Bond Future	2,062.4200	2.0624	2,377.0300	2.3770	15.254	0	0	0
2017/04/10	R186	04/05/2017	8.90	Put	Bond Future	1,199.2700	1.1993	1,410.0100	1.4100	17.572	0	0	0
2017/04/10	R186	04/05/2017	8.44	Put	Bond Future	3,556.0800	3.5561	3,973.3200	3.9733	11.733	0	0	0
2017/04/10	R186	04/05/2017	8.91	Call	Bond Future	985.5300	0.9855	715.4500	0.7155	(27.405)	0	0	0
2017/04/10	R186	04/05/2017	8.98	Call	Bond Future	1,229.9100	1.2299	924.5200	0.9245	(24.830)	0	0	0
2017/04/10	R186	04/05/2017	9.20	Put	Bond Future	421.4000	0.4214	500.8900	0.5009	18.863	0	0	5,209
2017/04/10	R186	04/05/2017	8.70	Call	Bond Future	444.0900	0.4441	283.0700	0.2831	(36.258)	0	0	500
2017/04/10	R186	04/05/2017	8.89	Call	Bond Future	921.6100	0.9216	661.9400	0.6619	(28.176)	0	0	0
2017/04/10	R186	04/05/2017	8.94	Call	Bond Future	1,086.3600	1.0864	800.8900	0.8009	(26.278)	0	0	0
2017/04/10	R186	04/05/2017	8.98	Put	Bond Future	933.3600	0.9334	1,103.6000	1.1036	18.239	0	0	0
2017/04/10	R186	04/05/2017	8.95	Call	Bond Future	1,121.2800	1.1213	830.7600	0.8308	(25.910)	0	0	0
2017/04/10	R186	04/05/2017	8.90	Call	Bond Future	953.2400	0.9532	688.3500	0.6883	(27.788)	0	0	0
2017/04/10	R186	04/05/2017	8.44	Call	Bond Future	119.3400	0.1193	60.9500	0.0609	(48.927)	0	0	500
2017/04/10	R186	03/08/2017	8.93	Put	Bond Future	2,446.9800	2.4470	2,677.0600	2.6771	9.403	0	0	0
2017/04/10	R186	03/08/2017	9.35	Call	Bond Future	3,678.4700	3.6785	3,333.1100	3.3331	(9.389)	0	0	0
2017/04/10	R186	03/08/2017			Bond Future	8.9857	110.8107	9.0590	110.3257	0.816	0.0000	0.0000	9,133
2017/04/10	R186	03/08/2017	8.92	Put	Bond Future	2,481.3900	2.4814	2,713.8200	2.7138	9.367	0	0	0

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2017/04/10	R186	03/08/2017	9.50	Call	Bond Future	4,353.3600	4.3534	3,981.3900	3.9814	(8.544)	0	0	0
2017/04/10	R186	03/08/2017	8.85	Put	Bond Future	2,731.1500	2.7312	2,980.1800	2.9802	9.118	0	0	750
2017/04/10	R186	03/08/2017	8.93	Call	Bond Future	2,076.5200	2.0765	1,821.5600	1.8216	(12.278)	0	0	0
2017/04/10	R186	03/08/2017	8.91	Call	Bond Future	2,012.2500	2.0122	1,762.0000	1.7620	(12.436)	0	0	0
2017/04/10	R186	03/08/2017	8.92	Call	Bond Future	2,044.2400	2.0442	1,791.6300	1.7916	(12.357)	0	0	0
2017/04/10	R186	03/08/2017	9.50	Put	Bond Future	1,010.5100	1.0105	1,123.5800	1.1236	11.189	0	0	6,500
2017/04/10	R186	03/08/2017	9.35	Put	Bond Future	1,296.2800	1.2963	1,435.9600	1.4360	10.775	0	0	750
2017/04/10	R186	03/08/2017	8.85	Call	Bond Future	1,825.6700	1.8257	1,589.6600	1.5897	(12.927)	0	0	0
2017/04/10	R186	03/08/2017	8.91	Put	Bond Future	2,516.1400	2.5161	2,750.9300	2.7509	9.331	0	0	0
2017/04/10	R186	02/11/2017	8.89	Put	Bond Future	3,481.5900	3.4816	3,732.5100	3.7325	7.207	0	0	0
2017/04/10	R186	02/11/2017	8.88	Call	Bond Future	2,545.6400	2.5456	2,301.4700	2.3015	(9.592)	0	0	0
2017/04/10	R186	02/11/2017			Bond Future	9.0287	112.9795	9.1055	112.4827	0.850	0.0000	0.0000	1
2017/04/10	R186	02/11/2017	8.89	Call	Bond Future	2,576.3900	2.5764	2,330.4500	2.3304	(9.546)	0	0	0
2017/04/10	R186	02/11/2017	8.90	Call	Bond Future	2,607.3500	2.6074	2,359.6300	2.3596	(9.501)	0	0	0
2017/04/10	R186	02/11/2017	8.88	Put	Bond Future	3,516.4900	3.5165	3,769.1800	3.7692	7.186	0	0	0
2017/04/10	R186	02/11/2017	8.90	Put	Bond Future	3,446.9500	3.4469	3,696.0900	3.6961	7.228	0	0	0
2017/04/10	R197	04/05/2017	308.58	Put	Bond Future	10,912.6400	10.9126	10,730.2500	10.7303	(1.671)	0	0	0
2017/04/10	R197	04/05/2017			Bond Future	297.6674	297.6674	297.8497	297.8497	0.061	0.0000	0.0000	1,063
2017/04/10	R197	04/05/2017	308.60	Put	Bond Future	10,932.6400	10.9326	10,750.2500	10.7503	(1.668)	0	0	0
2017/04/10	R197	04/05/2017	308.59	Put	Bond Future	10,922.6400	10.9226	10,740.2500	10.7403	(1.670)	0	0	0
2017/04/10	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R197	03/08/2017			Bond Future	296.5051	296.5051	296.6884	296.6884	0.062	0.0000	0.0000	0
2017/04/10	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R197	03/08/2017	308.05	Put	Bond Future	11,544.9000	11.5449	11,361.6300	11.3616	(1.587)	0	0	0
2017/04/10	R197	03/08/2017	308.07	Put	Bond Future	11,564.9000	11.5649	11,381.6300	11.3816	(1.585)	0	0	0
2017/04/10	R197	03/08/2017	308.06	Put	Bond Future	11,554.9000	11.5549	11,371.6300	11.3716	(1.586)	0	0	0
2017/04/10	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R197	02/11/2017			Bond Future	302.3766	302.3766	302.5589	302.5589	0.060	0.0000	0.0000	0
2017/04/10	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R197	02/11/2017	305.15	Put	Bond Future	2,773.3900	2.7734	2,591.0900	2.5911	(6.573)	0	0	0
2017/04/10	R197	02/11/2017	305.17	Put	Bond Future	2,793.3900	2.7934	2,611.0900	2.6111	(6.526)	0	0	0
2017/04/10	R197	02/11/2017	305.16	Put	Bond Future	2,783.3900	2.7834	2,601.0900	2.6011	(6.550)	0	0	0
2017/04/10	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R202	04/05/2017	256.73	Put	Bond Future	15,100.5800	15.1006	15,397.7400	15.3977	1.968	0	0	0
2017/04/10	R202	04/05/2017			Bond Future	241.6294	241.6294	241.3323	241.3323	(0.123)	0.0000	0.0000	33,327
2017/04/10	R202	04/05/2017	256.72	Put	Bond Future	15,090.5800	15.0906	15,387.7400	15.3877	1.969	0	0	0
2017/04/10	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R202	04/05/2017	256.71	Put	Bond Future	15,080.5800	15.0806	15,377.7400	15.3777	1.970	0	0	0
2017/04/10	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R202	03/08/2017			Bond Future	242.6207	242.6207	242.3158	242.3158	(0.126)	0.0000	0.0000	0

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2017/04/10	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R202	03/08/2017	258.35	Put	Bond Future	15,729.2800	15.7293	16,034.2300	16.0342	1.939	0	0	0
2017/04/10	R202	03/08/2017	258.37	Put	Bond Future	15,749.2800	15.7493	16,054.2300	16.0542	1.936	0	0	0
2017/04/10	R202	03/08/2017	258.36	Put	Bond Future	15,739.2800	15.7393	16,044.2300	16.0442	1.938	0	0	0
2017/04/10	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R202	02/11/2017			Bond Future	247.4251	247.4251	247.1103	247.1103	(0.127)	0.0000	0.0000	0
2017/04/10	R202	02/11/2017	253.89	Put	Bond Future	6,464.8600	6.4649	6,779.6700	6.7797	4.870	0	0	0
2017/04/10	R202	02/11/2017	253.91	Put	Bond Future	6,484.8600	6.4849	6,799.6700	6.7997	4.855	0	0	0
2017/04/10	R202	02/11/2017	253.90	Put	Bond Future	6,474.8600	6.4749	6,789.6700	6.7897	4.862	0	0	0
2017/04/10	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R203	04/05/2017	6.92	Put	Bond Future	182.8900	0.1829	187.9500	0.1880	2.767	0	0	0
2017/04/10	R203	04/05/2017	6.91	Call	Bond Future	0.2500	0.0003	0.1200	0.0001	(52.000)	0	0	0
2017/04/10	R203	04/05/2017			Bond Future	7.4417	101.4566	7.4566	101.4514	0.200	0.0000	0.0000	31,101
2017/04/10	R203	04/05/2017	6.92	Call	Bond Future	0.2900	0.0003	0.1400	0.0001	(51.724)	0	0	0
2017/04/10	R203	04/05/2017	6.93	Call	Bond Future	0.3300	0.0003	0.1700	0.0002	(48.485)	0	0	0
2017/04/10	R203	04/05/2017	6.91	Put	Bond Future	186.3600	0.1864	191.4400	0.1914	2.726	0	0	0
2017/04/10	R203	04/05/2017	6.93	Put	Bond Future	179.4200	0.1794	184.4700	0.1845	2.815	0	0	0
2017/04/10	R203	03/08/2017	4.89	Call	Bond Future	0.5300	0.0005	0.4900	0.0005	(7.547)	0	0	0
2017/04/10	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/10	R203	03/08/2017	4.87	Call	Bond Future	0.4800	0.0005	0.4400	0.0004	(8.333)	0	0	0
2017/04/10	R203	03/08/2017	4.88	Call	Bond Future	0.5100	0.0005	0.4700	0.0005	(7.843)	0	0	0
2017/04/10	R203	03/08/2017	4.87	Put	Bond Future	118.9800	0.1190	118.9400	0.1189	(0.034)	0	0	0
2017/04/10	R203	03/08/2017	4.89	Put	Bond Future	116.8800	0.1169	116.8400	0.1168	(0.034)	0	0	0
2017/04/10	R203	03/08/2017	4.88	Put	Bond Future	117.9300	0.1179	117.8900	0.1179	(0.034)	0	0	0
2017/04/10	R204	04/05/2017	7.90	Put	Bond Future	20.9100	0.0209	23.2000	0.0232	10.952	0	0	0
2017/04/10	R204	04/05/2017			Bond Future	7.5912	103.6531	7.6282	103.5975	0.487	0.0000	0.0000	28,589
2017/04/10	R204	04/05/2017	7.92	Put	Bond Future	17.8400	0.0178	19.6900	0.0197	10.370	0	0	0
2017/04/10	R204	04/05/2017	7.91	Put	Bond Future	19.3200	0.0193	21.3900	0.0214	10.714	0	0	0
2017/04/10	R204	04/05/2017	7.90	Call	Bond Future	483.8800	0.4839	430.6300	0.4306	(11.005)	0	0	0
2017/04/10	R204	04/05/2017	7.91	Call	Bond Future	497.2400	0.4972	443.7700	0.4438	(10.753)	0	0	0
2017/04/10	R204	04/05/2017	7.92	Call	Bond Future	510.7000	0.5107	457.0100	0.4570	(10.513)	0	0	0
2017/04/10	R204	03/08/2017	7.77	Put	Bond Future	193.0900	0.1931	210.8900	0.2109	9.218	0	0	0
2017/04/10	R204	03/08/2017			Bond Future	7.5654	101.5901	7.6098	101.5331	0.586	0.0000	0.0000	0
2017/04/10	R204	03/08/2017	7.76	Put	Bond Future	197.6100	0.1976	215.7600	0.2158	9.185	0	0	0
2017/04/10	R204	03/08/2017	7.75	Call	Bond Future	438.9300	0.4389	400.4800	0.4005	(8.760)	0	0	0
2017/04/10	R204	03/08/2017	7.76	Call	Bond Future	447.1200	0.4471	408.3300	0.4083	(8.676)	0	0	0
2017/04/10	R204	03/08/2017	7.77	Call	Bond Future	455.3900	0.4554	416.2500	0.4163	(8.595)	0	0	0
2017/04/10	R204	03/08/2017	7.75	Put	Bond Future	202.2200	0.2022	220.7100	0.2207	9.144	0	0	0
2017/04/10	R204	02/11/2017	7.76	Put	Bond Future	155.9800	0.1560	175.0600	0.1751	12.232	0	0	0
2017/04/10	R204	02/11/2017			Bond Future	7.4757	103.5784	7.5323	103.5183	0.758	0.0000	0.0000	0
2017/04/10	R204	02/11/2017	7.75	Put	Bond Future	159.2700	0.1593	178.6700	0.1787	12.181	0	0	0
2017/04/10	R204	02/11/2017	7.76	Call	Bond Future	457.2400	0.4572	416.1700	0.4162	(8.982)	0	0	0
2017/04/10	R204	02/11/2017	7.74	Call	Bond Future	442.7300	0.4427	402.3000	0.4023	(9.132)	0	0	0
2017/04/10	R204	02/11/2017	7.75	Call	Bond Future	449.9600	0.4500	409.2100	0.4092	(9.056)	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
2017/04/10	R204	02/11/2017	7.74	Put	Bond Future	162.6200	0.1626	182.3400	0.1823	12.126	0	0	0
2017/04/10	R207	04/05/2017	8.21	Put	Bond Future	17.8300	0.0178	20.1400	0.0201	12.956	0	0	0
2017/04/10	R207	04/05/2017			Bond Future	7.7724	101.0225	7.8187	100.9132	0.595	0.0000	0.0000	76,368
2017/04/10	R207	04/05/2017	8.22	Call	Bond Future	1,068.2000	1.0682	960.9300	0.9609	(10.042)	0	0	0
2017/04/10	R207	04/05/2017	8.20	Call	Bond Future	1,024.2700	1.0243	917.4700	0.9175	(10.427)	0	0	0
2017/04/10	R207	04/05/2017	8.21	Call	Bond Future	1,046.2000	1.0462	939.1600	0.9392	(10.231)	0	0	0
2017/04/10	R207	04/05/2017	8.20	Put	Bond Future	19.2600	0.0193	21.8100	0.0218	13.240	0	0	0
2017/04/10	R207	04/05/2017	8.22	Put	Bond Future	16.4900	0.0165	18.5700	0.0186	12.614	0	0	0
2017/04/10	R207	03/08/2017	8.19	Call	Bond Future	1,097.0200	1.0970	1,009.7100	1.0097	(7.959)	0	0	51
2017/04/10	R207	03/08/2017			Bond Future	7.7815	99.3064	7.8332	99.1946	0.664	0.0000	0.0000	0
2017/04/10	R207	03/08/2017	8.39	Put	Bond Future	130.2900	0.1303	145.8200	0.1458	11.920	0	0	0
2017/04/10	R207	03/08/2017	8.19	Put	Bond Future	217.7600	0.2178	242.2200	0.2422	11.233	0	0	0
2017/04/10	R207	03/08/2017	8.41	Put	Bond Future	123.5300	0.1235	138.3200	0.1383	11.973	0	0	0
2017/04/10	R207	03/08/2017	8.40	Put	Bond Future	126.8700	0.1269	142.0300	0.1420	11.949	0	0	0
2017/04/10	R207	03/08/2017	8.41	Call	Bond Future	1,472.2900	1.4723	1,375.3100	1.3753	(6.587)	0	0	0
2017/04/10	R207	03/08/2017	8.39	Call	Bond Future	1,436.4900	1.4365	1,340.2500	1.3403	(6.700)	0	0	0
2017/04/10	R207	03/08/2017	8.40	Call	Bond Future	1,454.3500	1.4544	1,357.7400	1.3577	(6.643)	0	0	0
2017/04/10	R207	02/11/2017			Bond Future	7.7555	101.2501	7.8145	101.1341	0.761	0.0000	0.0000	0
2017/04/10	R207	02/11/2017	8.03	Put	Bond Future	379.8100	0.3798	418.9900	0.4190	10.316	0	0	0
2017/04/10	R207	02/11/2017	8.05	Put	Bond Future	366.8600	0.3669	404.9700	0.4050	10.388	0	0	0
2017/04/10	R207	02/11/2017	8.03	Call	Bond Future	917.7500	0.9178	840.9200	0.8409	(8.372)	0	0	0
2017/04/10	R207	02/11/2017	8.04	Put	Bond Future	373.2900	0.3733	411.9300	0.4119	10.351	0	0	0
2017/04/10	R207	02/11/2017	8.04	Call	Bond Future	930.7600	0.9308	853.3900	0.8534	(8.313)	0	0	0
2017/04/10	R207	02/11/2017	8.05	Call	Bond Future	943.8500	0.9439	865.9500	0.8659	(8.253)	0	0	0
2017/04/10	R208	04/05/2017	8.39	Call	Bond Future	1,571.4200	1.5714	1,395.9100	1.3959	(11.169)	0	0	0
2017/04/10	R208	04/05/2017			Bond Future	7.9063	96.8974	7.9623	96.7171	0.709	0.0000	0.0000	23,301
2017/04/10	R208	04/05/2017	8.37	Call	Bond Future	1,512.4600	1.5125	1,337.8100	1.3378	(11.547)	0	0	0
2017/04/10	R208	04/05/2017	8.38	Call	Bond Future	1,541.8700	1.5419	1,366.7700	1.3668	(11.356)	0	0	0
2017/04/10	R208	04/05/2017	8.37	Put	Bond Future	33.0300	0.0330	38.6700	0.0387	17.075	0	0	0
2017/04/10	R208	04/05/2017	8.39	Put	Bond Future	28.8100	0.0288	33.5900	0.0336	16.591	0	0	0
2017/04/10	R208	04/05/2017	8.38	Put	Bond Future	30.8400	0.0308	36.0300	0.0360	16.829	0	0	0
2017/04/10	R208	03/08/2017	8.32	Call	Bond Future	1,594.0100	1.5940	1,454.8200	1.4548	(8.732)	0	0	0
2017/04/10	R208	03/08/2017			Bond Future	7.9187	98.7458	7.9792	98.5617	0.764	0.0000	0.0000	0
2017/04/10	R208	03/08/2017	8.30	Call	Bond Future	1,550.7000	1.5507	1,413.1500	1.4131	(8.870)	0	0	0
2017/04/10	R208	03/08/2017	8.31	Call	Bond Future	1,572.1900	1.5722	1,433.8200	1.4338	(8.801)	0	0	0
2017/04/10	R208	03/08/2017	8.30	Put	Bond Future	397.9100	0.3979	444.4200	0.4444	11.689	0	0	0
2017/04/10	R208	03/08/2017	8.32	Put	Bond Future	381.2300	0.3812	426.1000	0.4261	11.770	0	0	0
2017/04/10	R208	03/08/2017	8.31	Put	Bond Future	389.4000	0.3894	435.0900	0.4351	11.733	0	0	0
2017/04/10	R208	02/11/2017	8.18	Put	Bond Future	628.2600	0.6283	695.1000	0.6951	10.639	0	0	0
2017/04/10	R208	02/11/2017			Bond Future	7.9177	97.2758	7.9839	97.0861	0.836	0.0000	0.0000	0
2017/04/10	R208	02/11/2017	8.20	Put	Bond Future	607.6500	0.6077	672.8300	0.6728	10.727	0	0	0
2017/04/10	R208	02/11/2017	8.19	Put	Bond Future	617.7500	0.6177	683.7600	0.6838	10.686	0	0	0
2017/04/10	R208	02/11/2017	8.18	Call	Bond Future	1,376.7200	1.3767	1,253.9100	1.2539	(8.920)	0	0	0
2017/04/10	R208	02/11/2017	8.19	Call	Bond Future	1,394.6100	1.3946	1,270.9700	1.2710	(8.866)	0	0	0
2017/04/10	R208	02/11/2017	8.20	Call	Bond Future	1,412.8900	1.4129	1,288.4200	1.2884	(8.810)	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
2017/04/10	R209	04/05/2017	9.48	Put	Bond Future	1,890.3500		1.8903	2,134.4000	2.1344	12.910	0	0	0
2017/04/10	R209	04/05/2017			Bond Future	9.6705		71.2222	9.7355	70.7931	0.672	0.0000	0.0000	61,996
2017/04/10	R209	04/05/2017	9.47	Put	Bond Future	1,936.3600		1.9364	2,184.8600	2.1849	12.833	0	0	0
2017/04/10	R209	04/05/2017	9.63	Call	Bond Future	1,010.2500		1.0103	758.2400	0.7582	(24.945)	0	0	0
2017/04/10	R209	04/05/2017	8.93	Call	Bond Future	38.3000		0.0383	17.2900	0.0173	(54.856)	0	0	1,130
2017/04/10	R209	04/05/2017	9.33	Put	Bond Future	2,647.3500		2.6474	2,954.8100	2.9548	11.614	0	0	1,130
2017/04/10	R209	04/05/2017	9.46	Call	Bond Future	565.5200		0.5655	389.3100	0.3893	(31.159)	0	0	0
2017/04/10	R209	04/05/2017	9.47	Call	Bond Future	587.0900		0.5871	406.4600	0.4065	(30.767)	0	0	0
2017/04/10	R209	04/05/2017	9.33	Call	Bond Future	332.9500		0.3330	211.2800	0.2113	(36.543)	0	0	0
2017/04/10	R209	04/05/2017	9.48	Call	Bond Future	609.2800		0.6093	424.2000	0.4242	(30.377)	0	0	0
2017/04/10	R209	04/05/2017	9.63	Put	Bond Future	1,279.9100		1.2799	1,457.0300	1.4570	13.838	0	0	1,130
2017/04/10	R209	04/05/2017	8.93	Put	Bond Future	5,219.6500		5.2197	5,627.7700	5.6278	7.819	0	0	0
2017/04/10	R209	04/05/2017	9.46	Put	Bond Future	1,983.0900		1.9831	2,236.0100	2.2360	12.754	0	0	0
2017/04/10	R209	03/08/2017			Bond Future	9.7211		72.5808	9.7880	72.1432	0.688	0.0000	0.0000	0
2017/04/10	R209	03/08/2017	9.44	Call	Bond Future	1,598.3700		1.5984	1,403.3300	1.4033	(12.202)	0	0	0
2017/04/10	R209	03/08/2017	9.43	Put	Bond Future	3,524.9100		3.5249	3,769.4300	3.7694	6.937	0	0	0
2017/04/10	R209	03/08/2017	9.45	Put	Bond Future	3,440.6300		3.4406	3,681.1100	3.6811	6.989	0	0	0
2017/04/10	R209	03/08/2017	9.44	Put	Bond Future	3,482.5900		3.4826	3,725.0900	3.7251	6.963	0	0	0
2017/04/10	R209	03/08/2017	9.45	Call	Bond Future	1,624.7200		1.6247	1,427.6600	1.4277	(12.129)	0	0	0
2017/04/10	R209	03/08/2017	9.43	Call	Bond Future	1,572.2700		1.5723	1,379.2500	1.3793	(12.277)	0	0	0
2017/04/10	R209	02/11/2017	9.52	Put	Bond Future	4,072.6600		4.0727	4,306.2800	4.3063	5.736	0	0	0
2017/04/10	R209	02/11/2017	8.30	Put	Bond Future	10,965.6500		10.9657	11,361.8900	11.3619	3.613	0	0	0
2017/04/10	R209	02/11/2017			Bond Future	9.7688		70.8508	9.8379	70.4032	0.707	0.0000	0.0000	901
2017/04/10	R209	02/11/2017	9.54	Put	Bond Future	3,995.6600		3.9957	4,226.1800	4.2262	5.769	0	0	0
2017/04/10	R209	02/11/2017	10.00	Call	Bond Future	4,001.7100		4.0017	3,717.2000	3.7172	(7.110)	0	0	0
2017/04/10	R209	02/11/2017	9.53	Put	Bond Future	4,034.0200		4.0340	4,266.0900	4.2661	5.753	0	0	0
2017/04/10	R209	02/11/2017	9.54	Call	Bond Future	2,482.1100		2.4821	2,265.0500	2.2650	(8.745)	0	0	0
2017/04/10	R209	02/11/2017	9.00	Put	Bond Future	6,488.8000		6.4888	6,802.0500	6.8021	4.828	0	0	0
2017/04/10	R209	02/11/2017	9.52	Call	Bond Future	2,424.4800		2.4245	2,210.5200	2.2105	(8.825)	0	0	0
2017/04/10	R209	02/11/2017	10.00	Put	Bond Future	2,520.3400		2.5203	2,683.4100	2.6834	6.470	0	0	3,360
2017/04/10	R209	02/11/2017	8.30	Call	Bond Future	340.1000		0.3401	288.7600	0.2888	(15.096)	0	0	2,800
2017/04/10	R209	02/11/2017	9.00	Call	Bond Future	1,203.6600		1.2037	1,069.3300	1.0693	(11.160)	0	0	2,800
2017/04/10	R209	02/11/2017	9.53	Call	Bond Future	2,453.2000		2.4532	2,237.6900	2.2377	(8.785)	0	0	0
2017/04/10	R210	04/05/2017			Bond Future	182.7974		182.7974	182.8071	182.8071	0.005	0.0000	0.0000	1,698
2017/04/10	R210	04/05/2017	192.31	Put	Bond Future	9,512.5800		9.5126	9,502.9200	9.5029	(0.102)	0	0	0
2017/04/10	R210	04/05/2017	192.33	Put	Bond Future	9,532.5800		9.5326	9,522.9200	9.5229	(0.101)	0	0	0
2017/04/10	R210	04/05/2017	192.32	Put	Bond Future	9,522.5800		9.5226	9,512.9200	9.5129	(0.101)	0	0	0
2017/04/10	R210	04/05/2017	192.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R210	04/05/2017	192.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R210	04/05/2017	192.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R210	03/08/2017	196.29	Put	Bond Future	9,972.1900		9.9722	9,963.8100	9.9638	(0.084)	0	0	0
2017/04/10	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R210	03/08/2017			Bond Future	186.3178		186.3178	186.3262	186.3262	0.004	0.0000	0.0000	0
2017/04/10	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R210	03/08/2017	196.28	Put	Bond Future	9,962.1900		9.9622	9,953.8100	9.9538	(0.084)	0	0	0
2017/04/10	R210	03/08/2017	196.30	Put	Bond Future	9,982.1900		9.9822	9,973.8100	9.9738	(0.084)	0	0	0

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2017/04/10	R210	02/11/2017	192.08	Put	Bond Future	4,484.2600	4.4843	4,478.8300	4.4788	(0.121)	0	0	0
2017/04/10	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R210	02/11/2017			Bond Future	187.5957	187.5957	187.6012	187.6012	0.003	0.0000	0.0000	0
2017/04/10	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R210	02/11/2017	192.07	Put	Bond Future	4,474.2600	4.4743	4,468.8300	4.4688	(0.121)	0	0	0
2017/04/10	R210	02/11/2017	192.09	Put	Bond Future	4,494.2600	4.4943	4,488.8300	4.4888	(0.121)	0	0	0
2017/04/10	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R212	04/05/2017			Bond Future	147.5656	147.5656	147.8368	147.8368	0.184	0.0000	0.0000	3,268
2017/04/10	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R212	04/05/2017	152.23	Put	Bond Future	4,664.4200	4.6644	4,393.1900	4.3932	(5.815)	0	0	0
2017/04/10	R212	04/05/2017	152.25	Put	Bond Future	4,684.4200	4.6844	4,413.1900	4.4132	(5.790)	0	0	0
2017/04/10	R212	04/05/2017	152.24	Put	Bond Future	4,674.4200	4.6744	4,403.1900	4.4032	(5.802)	0	0	0
2017/04/10	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R212	03/08/2017			Bond Future	148.3746	148.3746	148.6497	148.6497	0.185	0.0000	0.0000	0
2017/04/10	R212	03/08/2017	153.34	Put	Bond Future	4,965.3800	4.9654	4,690.2600	4.6903	(5.541)	0	0	0
2017/04/10	R212	03/08/2017	153.36	Put	Bond Future	4,985.3800	4.9854	4,710.2600	4.7103	(5.519)	0	0	0
2017/04/10	R212	03/08/2017	153.35	Put	Bond Future	4,975.3800	4.9754	4,700.2600	4.7003	(5.530)	0	0	0
2017/04/10	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R212	02/11/2017			Bond Future	151.3128	151.3128	151.5911	151.5911	0.184	0.0000	0.0000	0
2017/04/10	R212	02/11/2017	152.40	Put	Bond Future	1,087.1500	1.0872	808.9000	0.8089	(25.594)	0	0	0
2017/04/10	R212	02/11/2017	152.42	Put	Bond Future	1,107.1500	1.1072	828.9000	0.8289	(25.132)	0	0	0
2017/04/10	R212	02/11/2017	152.41	Put	Bond Future	1,097.1500	1.0972	818.9000	0.8189	(25.361)	0	0	0
2017/04/10	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/10	R213	04/05/2017			Bond Future	9.3649	83.1949	9.4401	82.6957	0.803	0.0000	0.0000	45,201
2017/04/10	R213	04/05/2017	9.35	Put	Bond Future	1,153.6800	1.1537	1,363.7600	1.3638	18.210	0	0	0
2017/04/10	R213	04/05/2017	9.37	Put	Bond Future	1,086.9700	1.0870	1,286.8000	1.2868	18.384	0	0	0
2017/04/10	R213	04/05/2017	9.35	Call	Bond Future	1,054.0800	1.0541	764.9400	0.7649	(27.431)	0	0	0
2017/04/10	R213	04/05/2017	9.36	Put	Bond Future	1,119.9400	1.1199	1,324.8800	1.3249	18.299	0	0	0
2017/04/10	R213	04/05/2017	9.36	Call	Bond Future	1,087.1100	1.0871	792.8300	0.7928	(27.070)	0	0	0
2017/04/10	R213	04/05/2017	9.37	Call	Bond Future	1,120.8400	1.1208	821.4500	0.8214	(26.711)	0	0	0
2017/04/10	R213	03/08/2017	9.33	Put	Bond Future	2,629.2000	2.6292	2,875.0700	2.8751	9.352	0	0	0
2017/04/10	R213	03/08/2017			Bond Future	9.4130	84.7818	9.4906	84.2728	0.825	0.0000	0.0000	0
2017/04/10	R213	03/08/2017	9.35	Put	Bond Future	2,559.7000	2.5597	2,800.8400	2.8008	9.421	0	0	0
2017/04/10	R213	03/08/2017	9.34	Put	Bond Future	2,594.2800	2.5943	2,837.7900	2.8378	9.386	0	0	0
2017/04/10	R213	03/08/2017	9.33	Call	Bond Future	2,080.1700	2.0802	1,816.9900	1.8170	(12.652)	0	0	0
2017/04/10	R213	03/08/2017	9.34	Call	Bond Future	2,111.6800	2.1117	1,846.1400	1.8461	(12.575)	0	0	0
2017/04/10	R213	03/08/2017	9.35	Call	Bond Future	2,143.4700	2.1435	1,875.5600	1.8756	(12.499)	0	0	0
2017/04/10	R213	02/11/2017	9.36	Put	Bond Future	3,385.8600	3.3859	3,639.9100	3.6399	7.503	0	0	0
2017/04/10	R213	02/11/2017			Bond Future	9.4599	82.8901	9.5403	82.3693	0.850	0.0000	0.0000	0
2017/04/10	R213	02/11/2017	9.35	Put	Bond Future	3,420.3100	3.4203	3,676.2000	3.6762	7.481	0	0	0
2017/04/10	R213	02/11/2017	9.36	Call	Bond Future	2,732.7300	2.7327	2,466.0700	2.4661	(9.758)	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
2017/04/10	R213	02/11/2017	9.34	Call	Bond Future	2,670.2300	2.6702	2,407.2400	2.4072	(9.849)	0	0	0
2017/04/10	R213	02/11/2017	9.35	Call	Bond Future	2,701.3800	2.7014	2,436.5600	2.4366	(9.803)	0	0	0
2017/04/10	R213	02/11/2017	9.34	Put	Bond Future	3,455.0300	3.4550	3,712.7500	3.7127	7.459	0	0	0
2017/04/10	R214	04/05/2017	9.58	Put	Bond Future	1,918.3500	1.9184	2,187.0800	2.1871	14.008	0	0	0
2017/04/10	R214	04/05/2017			Bond Future	9.7552	71.3045	9.8252	70.8233	0.718	0.0000	0.0000	35,332
2017/04/10	R214	04/05/2017	9.57	Put	Bond Future	1,965.2700	1.9653	2,238.8900	2.2389	13.923	0	0	0
2017/04/10	R214	04/05/2017	9.58	Call	Bond Future	690.7900	0.6908	478.3200	0.4783	(30.758)	0	0	0
2017/04/10	R214	04/05/2017	9.56	Call	Bond Future	642.8500	0.6428	440.1600	0.4402	(31.530)	0	0	0
2017/04/10	R214	04/05/2017	9.57	Call	Bond Future	666.5700	0.6666	458.9900	0.4590	(31.142)	0	0	0
2017/04/10	R214	04/05/2017	9.56	Put	Bond Future	2,012.8100	2.0128	2,291.3200	2.2913	13.837	0	0	0
2017/04/10	R214	03/08/2017	9.51	Call	Bond Future	1,670.0300	1.6700	1,455.1300	1.4551	(12.868)	0	0	0
2017/04/10	R214	03/08/2017			Bond Future	9.8045	72.6647	9.8766	72.1740	0.735	0.0000	0.0000	0
2017/04/10	R214	03/08/2017	9.52	Call	Bond Future	1,697.4500	1.6975	1,480.3100	1.4803	(12.792)	0	0	0
2017/04/10	R214	03/08/2017	9.53	Call	Bond Future	1,725.1300	1.7251	1,505.7600	1.5058	(12.716)	0	0	0
2017/04/10	R214	03/08/2017	9.51	Put	Bond Future	3,735.1500	3.7351	4,010.9100	4.0109	7.383	0	0	0
2017/04/10	R214	03/08/2017	9.53	Put	Bond Future	3,646.8700	3.6469	3,918.1600	3.9182	7.439	0	0	0
2017/04/10	R214	03/08/2017	9.52	Put	Bond Future	3,690.8200	3.6908	3,964.3400	3.9643	7.411	0	0	0
2017/04/10	R214	02/11/2017	9.60	Call	Bond Future	2,518.7500	2.5188	2,281.3200	2.2813	(9.427)	0	0	0
2017/04/10	R214	02/11/2017			Bond Future	9.8527	70.7894	9.9270	70.2877	0.754	0.0000	0.0000	0
2017/04/10	R214	02/11/2017	9.58	Call	Bond Future	2,459.1700	2.4592	2,225.2300	2.2252	(9.513)	0	0	0
2017/04/10	R214	02/11/2017	9.59	Call	Bond Future	2,488.8600	2.4889	2,253.1800	2.2532	(9.469)	0	0	0
2017/04/10	R214	02/11/2017	9.60	Put	Bond Future	4,269.6000	4.2696	4,533.8500	4.5338	6.189	0	0	0
2017/04/10	R214	02/11/2017	9.58	Put	Bond Future	4,351.6300	4.3516	4,619.3700	4.6194	6.153	0	0	0
2017/04/10	R214	02/11/2017	9.59	Put	Bond Future	4,310.4600	4.3105	4,576.4600	4.5765	6.171	0	0	0
2017/04/10	R248	04/05/2017	9.66	Call	Bond Future	1,010.9800	1.0110	719.3800	0.7194	(28.843)	0	0	0
2017/04/10	R248	04/05/2017			Bond Future	9.8157	91.3493	9.8858	90.7383	0.714	0.0000	0.0000	77,183
2017/04/10	R248	04/05/2017	9.67	Call	Bond Future	1,044.5000	1.0445	746.8900	0.7469	(28.493)	0	0	0
2017/04/10	R248	04/05/2017	9.65	Put	Bond Future	2,453.8600	2.4539	2,779.2500	2.7793	13.260	0	0	0
2017/04/10	R248	04/05/2017	9.67	Put	Bond Future	2,339.8500	2.3399	2,653.2100	2.6532	13.392	0	0	0
2017/04/10	R248	04/05/2017	9.66	Put	Bond Future	2,396.4300	2.3964	2,715.8000	2.7158	13.327	0	0	0
2017/04/10	R248	04/05/2017	9.65	Call	Bond Future	978.1500	0.9781	692.5700	0.6926	(29.196)	0	0	0
2017/04/10	R248	03/08/2017			Bond Future	9.8671	93.0919	9.9392	92.4690	0.731	0.0000	0.0000	170
2017/04/10	R248	03/08/2017	9.57	Call	Bond Future	2,206.9600	2.2070	1,930.7500	1.9307	(12.515)	0	0	0
2017/04/10	R248	03/08/2017	9.56	Put	Bond Future	4,912.6600	4.9127	5,262.1300	5.2621	7.114	0	0	0
2017/04/10	R248	03/08/2017	9.58	Put	Bond Future	4,799.4100	4.7994	5,143.3500	5.1434	7.166	0	0	0
2017/04/10	R248	03/08/2017	9.57	Put	Bond Future	4,855.7000	4.8557	5,202.4100	5.2024	7.140	0	0	0
2017/04/10	R248	03/08/2017	9.58	Call	Bond Future	2,242.0900	2.2421	1,963.1100	1.9631	(12.443)	0	0	0
2017/04/10	R248	03/08/2017	9.56	Call	Bond Future	2,172.3400	2.1723	1,898.8900	1.8989	(12.588)	0	0	0
2017/04/10	R248	02/11/2017	9.66	Put	Bond Future	5,600.7500	5.6008	5,933.4400	5.9334	5.940	0	0	0
2017/04/10	R248	02/11/2017			Bond Future	9.9172	90.4750	9.9917	89.8380	0.751	0.0000	0.0000	0
2017/04/10	R248	02/11/2017	9.65	Put	Bond Future	5,652.6800	5.6527	5,987.5100	5.9875	5.923	0	0	0
2017/04/10	R248	02/11/2017	9.64	Call	Bond Future	3,260.8600	3.2609	2,960.8100	2.9608	(9.202)	0	0	0
2017/04/10	R248	02/11/2017	9.65	Call	Bond Future	3,298.7700	3.2988	2,996.5700	2.9966	(9.161)	0	0	0
2017/04/10	R248	02/11/2017	9.66	Call	Bond Future	3,336.9000	3.3369	3,032.5600	3.0326	(9.120)	0	0	0
2017/04/10	R248	02/11/2017	9.64	Put	Bond Future	5,704.9900	5.7050	6,041.9700	6.0420	5.907	0	0	0

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Total												840846
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