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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/04/2017 TO 18/04/2017

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
2017/04/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	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
2017/04/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2025	04/05/2017			Bond Future	127.8031	127.8031	127.8095	127.8095	0.005	0.0000	0.0000	3,234
2017/04/18	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2025	04/05/2017	132.56	Put	Bond Future	4,756.9100	4.7569	4,750.5000	4.7505	(0.135)	0	0	0
2017/04/18	2025	04/05/2017	132.58	Put	Bond Future	4,776.9100	4.7769	4,770.5000	4.7705	(0.134)	0	0	0
2017/04/18	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2025	04/05/2017	132.57	Put	Bond Future	4,766.9100	4.7669	4,760.5000	4.7605	(0.134)	0	0	0
2017/04/18	2025	03/08/2017			Bond Future	128.9288	128.9288	128.9347	128.9347	0.005	0.0000	0.0000	0
2017/04/18	2025	03/08/2017	133.96	Put	Bond Future	5,031.1900	5.0312	5,025.3300	5.0253	(0.116)	0	0	0
2017/04/18	2025	03/08/2017	133.98	Put	Bond Future	5,051.1900	5.0512	5,045.3300	5.0453	(0.116)	0	0	0
2017/04/18	2025	03/08/2017	133.97	Put	Bond Future	5,041.1900	5.0412	5,035.3300	5.0353	(0.116)	0	0	0
2017/04/18	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2025	02/11/2017			Bond Future	131.4766	131.4766	131.4787	131.4787	0.002	0.0000	0.0000	0
2017/04/18	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2025	02/11/2017	132.96	Put	Bond Future	1,483.3700	1.4834	1,481.2800	1.4813	(0.141)	0	0	0
2017/04/18	2025	02/11/2017	132.98	Put	Bond Future	1,503.3700	1.5034	1,501.2800	1.5013	(0.139)	0	0	0
2017/04/18	2025	02/11/2017	132.97	Put	Bond Future	1,493.3700	1.4934	1,491.2800	1.4913	(0.140)	0	0	0
2017/04/18	2025	01/02/2018	133.88	Call	Bond Future	206.7300	0.2067	207.5200	0.2075	0.382	0	0	0
2017/04/18	2025	01/02/2018	133.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2025	01/02/2018			Bond Future	134.0867	134.0867	134.0875	134.0875	0.001	0.0000	0.0000	0
2017/04/18	2025	01/02/2018	133.89	Call	Bond Future	196.7300	0.1967	197.5200	0.1975	0.402	0	0	0
2017/04/18	2025	01/02/2018	133.90	Call	Bond Future	186.7300	0.1867	187.5200	0.1875	0.423	0	0	0
2017/04/18	2025	01/02/2018	133.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2025	01/02/2018	133.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2029	04/05/2017	100.66	Put	Bond Future	1,106.9400	1.1069	1,102.0100	1.1020	(0.445)	0	0	0
2017/04/18	2029	04/05/2017			Bond Future	99.5531	99.5531	99.5580	99.5580	0.005	0.0000	0.0000	1,772
2017/04/18	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2029	04/05/2017	100.65	Put	Bond Future	1,096.9400	1.0969	1,092.0100	1.0920	(0.449)	0	0	0
2017/04/18	2029	04/05/2017	100.67	Put	Bond Future	1,116.9400	1.1169	1,112.0100	1.1120	(0.441)	0	0	0
2017/04/18	2029	01/02/2018			Bond Future	104.5301	104.5301	104.5307	104.5307	0.000	0.0000	0.0000	0
2017/04/18	2030	04/05/2017	9.33	Call	Bond Future	713.0800	0.7131	299.2300	0.2992	(58.037)	0	0	0
2017/04/18	2030	04/05/2017			Bond Future	9.2266	93.0664	9.2865	92.6526	0.649	0.0000	0.0000	31,709

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2017/04/18	2030	04/05/2017	9.34	Call	Bond Future	781.6100	0.7816	367.7600	0.3678	(52.948)	0	0	0
2017/04/18	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2030	04/05/2017	9.32	Call	Bond Future	644.4800	0.6445	230.6300	0.2306	(64.215)	0	0	0
2017/04/18	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2030	03/08/2017	9.33	Call	Bond Future	350.4100	0.3504	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	4.0700	0.0041	100.000	0	0	0
2017/04/18	2030	03/08/2017			Bond Future	9.2785	90.8342	9.3406	90.4118	0.669	0.0000	0.0000	3,410
2017/04/18	2030	03/08/2017	9.34	Call	Bond Future	418.2800	0.4183	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2030	03/08/2017	9.35	Call	Bond Future	486.0700	0.4861	63.7200	0.0637	(86.891)	0	0	0
2017/04/18	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	71.9400	0.0719	100.000	0	0	0
2017/04/18	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2030	02/11/2017			Bond Future	9.3210	92.6080	9.3855	92.1748	0.693	0.0000	0.0000	0
2017/04/18	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	305.2800	0.3053	100.000	0	0	0
2017/04/18	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	171.0400	0.1710	100.000	0	0	0
2017/04/18	2030	02/11/2017	9.34	Call	Bond Future	127.9300	0.1279	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	238.1200	0.2381	100.000	0	0	0
2017/04/18	2030	02/11/2017	9.35	Call	Bond Future	195.0900	0.1951	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2030	02/11/2017	9.36	Call	Bond Future	262.1700	0.2622	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2030	01/02/2018			Bond Future	9.3609	90.4489	9.4277	90.0073	0.713	0.0000	0.0000	0
2017/04/18	2030	01/02/2018	9.38	Call	Bond Future	126.6800	0.1267	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	381.1600	0.3812	100.000	0	0	0
2017/04/18	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	248.7000	0.2487	100.000	0	0	0
2017/04/18	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	314.9000	0.3149	100.000	0	0	0
2017/04/18	2030	01/02/2018	9.39	Call	Bond Future	192.8800	0.1929	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2030	01/02/2018	9.37	Call	Bond Future	60.4200	0.0604	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2032	04/05/2017	9.45	Call	Bond Future	1,284.5200	1.2845	913.2800	0.9133	(28.901)	0	0	0
2017/04/18	2032	04/05/2017			Bond Future	9.3961	91.7729	9.4560	91.3311	0.637	0.0000	0.0000	22,637
2017/04/18	2032	04/05/2017	9.46	Call	Bond Future	1,326.0400	1.3260	949.9800	0.9500	(28.360)	0	0	0
2017/04/18	2032	04/05/2017	9.44	Put	Bond Future	919.3200	0.9193	994.8900	0.9949	8.220	0	0	0
2017/04/18	2032	04/05/2017	9.46	Put	Bond Future	854.3800	0.8544	920.1900	0.9202	7.703	0	0	0
2017/04/18	2032	04/05/2017	9.44	Call	Bond Future	1,243.7600	1.2438	877.4600	0.8775	(29.451)	0	0	0
2017/04/18	2032	04/05/2017	9.45	Put	Bond Future	886.4300	0.8864	957.0600	0.9571	7.968	0	0	0
2017/04/18	2032	03/08/2017	9.43	Put	Bond Future	2,623.3900	2.6234	2,794.9000	2.7949	6.538	0	0	0
2017/04/18	2032	03/08/2017			Bond Future	9.4465	93.5227	9.5083	93.0718	0.655	0.0000	0.0000	0
2017/04/18	2032	03/08/2017	9.45	Put	Bond Future	2,549.8400	2.5498	2,717.1400	2.7171	6.561	0	0	0
2017/04/18	2032	03/08/2017	9.44	Put	Bond Future	2,586.4300	2.5864	2,755.8200	2.7558	6.549	0	0	0
2017/04/18	2032	03/08/2017	9.44	Call	Bond Future	2,539.1700	2.5392	2,257.6500	2.2576	(11.087)	0	0	0
2017/04/18	2032	03/08/2017	9.43	Call	Bond Future	2,502.9000	2.5029	2,223.5000	2.2235	(11.163)	0	0	0
2017/04/18	2032	03/08/2017	9.45	Call	Bond Future	2,575.7200	2.5757	2,292.1100	2.2921	(11.011)	0	0	0
2017/04/18	2032	02/11/2017			Bond Future	9.4939	91.1903	9.5582	90.7279	0.677	0.0000	0.0000	0
2017/04/18	2032	02/11/2017	9.48	Put	Bond Future	3,428.9600	3.4290	3,617.1900	3.6172	5.489	0	0	0
2017/04/18	2032	02/11/2017	9.50	Put	Bond Future	3,356.5600	3.3566	3,541.6000	3.5416	5.513	0	0	0
2017/04/18	2032	02/11/2017	9.48	Call	Bond Future	3,328.3800	3.3284	3,054.1900	3.0542	(8.238)	0	0	0
2017/04/18	2032	02/11/2017	9.49	Put	Bond Future	3,392.6200	3.3926	3,579.2600	3.5793	5.501	0	0	0
2017/04/18	2032	02/11/2017	9.49	Call	Bond Future	3,364.3100	3.3643	3,088.5300	3.0885	(8.197)	0	0	0
2017/04/18	2032	02/11/2017	9.50	Call	Bond Future	3,400.4500	3.4005	3,123.0700	3.1231	(8.157)	0	0	0

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2017/04/18	2032	01/02/2018	9.55	Put	Bond Future	0.0000	0.0000	392.1100	0.3921	100.000	0	0	0
2017/04/18	2032	01/02/2018			Bond Future	9.5389	93.0083	9.6052	92.5369	0.696	0.0000	0.0000	0
2017/04/18	2032	01/02/2018	9.57	Put	Bond Future	0.0000	0.0000	249.8300	0.2498	100.000	0	0	0
2017/04/18	2032	01/02/2018	9.56	Put	Bond Future	0.0000	0.0000	320.9300	0.3209	100.000	0	0	0
2017/04/18	2032	01/02/2018	9.55	Call	Bond Future	79.3100	0.0793	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2032	01/02/2018	9.56	Call	Bond Future	150.4900	0.1505	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2032	01/02/2018	9.57	Call	Bond Future	221.5900	0.2216	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2033	04/05/2017			Bond Future	104.7332	104.7332	105.1643	105.1643	0.412	0.0000	0.0000	5,704
2017/04/18	2033	04/05/2017	110.83	Put	Bond Future	6,096.8200	6.0968	5,665.6800	5.6657	(7.072)	0	0	0
2017/04/18	2033	04/05/2017	110.85	Put	Bond Future	6,116.8200	6.1168	5,685.6800	5.6857	(7.048)	0	0	0
2017/04/18	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2033	04/05/2017	110.84	Put	Bond Future	6,106.8200	6.1068	5,675.6800	5.6757	(7.060)	0	0	0
2017/04/18	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2033	03/08/2017	113.14	Put	Bond Future	6,390.8300	6.3908	5,952.0300	5.9520	(6.866)	0	0	0
2017/04/18	2033	03/08/2017			Bond Future	106.7492	106.7492	107.1880	107.1880	0.411	0.0000	0.0000	430
2017/04/18	2033	03/08/2017	113.13	Put	Bond Future	6,380.8300	6.3808	5,942.0300	5.9420	(6.877)	0	0	0
2017/04/18	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2033	03/08/2017	113.12	Put	Bond Future	6,370.8300	6.3708	5,932.0300	5.9320	(6.888)	0	0	0
2017/04/18	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2033	02/11/2017			Bond Future	107.7775	107.7775	108.2217	108.2217	0.412	0.0000	0.0000	0
2017/04/18	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2033	02/11/2017	110.07	Put	Bond Future	2,292.5200	2.2925	1,848.2500	1.8482	(19.379)	0	0	0
2017/04/18	2033	02/11/2017	110.09	Put	Bond Future	2,312.5200	2.3125	1,868.2500	1.8682	(19.212)	0	0	0
2017/04/18	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2033	02/11/2017	110.08	Put	Bond Future	2,302.5200	2.3025	1,858.2500	1.8582	(19.295)	0	0	0
2017/04/18	2033	01/02/2018	109.66	Call	Bond Future	292.8500	0.2929	744.9900	0.7450	154.393	0	0	0
2017/04/18	2033	01/02/2018			Bond Future	109.9528	109.9528	110.4050	110.4050	0.411	0.0000	0.0000	0
2017/04/18	2033	01/02/2018	109.64	Call	Bond Future	312.8500	0.3129	764.9900	0.7650	144.523	0	0	0
2017/04/18	2033	01/02/2018	109.65	Call	Bond Future	302.8500	0.3029	754.9900	0.7550	149.295	0	0	0
2017/04/18	2033	01/02/2018	109.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2033	01/02/2018	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2033	01/02/2018	109.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2037	04/05/2017			Bond Future	9.6473	92.2375	9.7020	91.7977	0.568	0.0000	0.0000	54,902
2017/04/18	2037	04/05/2017	9.58	Put	Bond Future	1,504.1300	1.5041	1,620.2200	1.6202	7.718	0	0	0
2017/04/18	2037	04/05/2017	9.60	Put	Bond Future	1,412.9200	1.4129	1,517.1700	1.5172	7.378	0	0	0
2017/04/18	2037	04/05/2017	9.59	Put	Bond Future	1,458.0200	1.4580	1,568.1500	1.5681	7.553	0	0	0
2017/04/18	2037	04/05/2017	9.60	Call	Bond Future	1,030.6100	1.0306	695.0600	0.6951	(32.558)	0	0	0
2017/04/18	2037	04/05/2017	9.58	Call	Bond Future	959.3000	0.9593	635.5900	0.6356	(33.744)	0	0	0
2017/04/18	2037	04/05/2017	9.59	Call	Bond Future	994.5100	0.9945	664.8400	0.6648	(33.149)	0	0	0
2017/04/18	2037	03/08/2017	9.57	Call	Bond Future	2,397.6000	2.3976	2,133.9900	2.1340	(10.995)	0	0	0
2017/04/18	2037	03/08/2017			Bond Future	9.7032	89.7390	9.7597	89.2903	0.583	0.0000	0.0000	160
2017/04/18	2037	03/08/2017	9.58	Call	Bond Future	2,433.4800	2.4335	2,167.7400	2.1677	(10.920)	0	0	0
2017/04/18	2037	03/08/2017	9.56	Put	Bond Future	3,514.1700	3.5142	3,701.4300	3.7014	5.329	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
2017/04/18	2037	03/08/2017	9.57	Put	Bond Future	3,468.5300	3.4685	3,653.6600	3.6537	5.337	0	0	0
2017/04/18	2037	03/08/2017	9.58	Put	Bond Future	3,423.3100	3.4233	3,606.3100	3.6063	5.346	0	0	0
2017/04/18	2037	03/08/2017	9.56	Call	Bond Future	2,362.0300	2.3620	2,100.5500	2.1006	(11.070)	0	0	0
2017/04/18	2037	02/11/2017			Bond Future	9.7506	91.4915	9.8091	91.0314	0.601	0.0000	0.0000	0
2017/04/18	2037	02/11/2017	9.66	Call	Bond Future	3,630.4900	3.6305	3,359.1400	3.3591	(7.474)	0	0	0
2017/04/18	2037	02/11/2017	9.65	Put	Bond Future	4,391.8300	4.3918	4,582.0900	4.5821	4.332	0	0	0
2017/04/18	2037	02/11/2017	9.67	Put	Bond Future	4,306.9400	4.3069	4,494.1700	4.4942	4.347	0	0	0
2017/04/18	2037	02/11/2017	9.66	Put	Bond Future	4,349.3600	4.3494	4,538.1000	4.5381	4.339	0	0	0
2017/04/18	2037	02/11/2017	9.65	Call	Bond Future	3,593.0400	3.5930	3,323.2100	3.3232	(7.510)	0	0	0
2017/04/18	2037	02/11/2017	9.67	Call	Bond Future	3,667.8700	3.6679	3,395.0100	3.3950	(7.439)	0	0	0
2017/04/18	2037	01/02/2018			Bond Future	9.7962	89.0598	9.8565	88.5908	0.616	0.0000	0.0000	0
2017/04/18	2037	01/02/2018	9.81	Put	Bond Future	0.0000	0.0000	361.0700	0.3611	100.000	0	0	0
2017/04/18	2037	01/02/2018	9.83	Put	Bond Future	0.0000	0.0000	205.4600	0.2055	100.000	0	0	0
2017/04/18	2037	01/02/2018	9.82	Put	Bond Future	0.0000	0.0000	283.2100	0.2832	100.000	0	0	0
2017/04/18	2037	01/02/2018	9.82	Call	Bond Future	185.8700	0.1859	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2037	01/02/2018	9.81	Call	Bond Future	108.0100	0.1080	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2037	01/02/2018	9.83	Call	Bond Future	263.6200	0.2636	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2038	04/05/2017	139.77	Put	Bond Future	8,672.2700	8.6723	8,666.0400	8.6660	(0.072)	0	0	0
2017/04/18	2038	04/05/2017			Bond Future	131.0977	131.0977	131.1040	131.1040	0.005	0.0000	0.0000	20,616
2017/04/18	2038	04/05/2017	139.79	Put	Bond Future	8,692.2700	8.6923	8,686.0400	8.6860	(0.072)	0	0	0
2017/04/18	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2038	04/05/2017	139.78	Put	Bond Future	8,682.2700	8.6823	8,676.0400	8.6760	(0.072)	0	0	0
2017/04/18	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2038	03/08/2017			Bond Future	132.1201	132.1201	132.1259	132.1259	0.004	0.0000	0.0000	201
2017/04/18	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2038	03/08/2017	141.16	Put	Bond Future	9,039.9200	9.0399	9,034.1100	9.0341	(0.064)	0	0	0
2017/04/18	2038	03/08/2017	141.18	Put	Bond Future	9,059.9200	9.0599	9,054.1100	9.0541	(0.064)	0	0	0
2017/04/18	2038	03/08/2017	141.17	Put	Bond Future	9,049.9200	9.0499	9,044.1100	9.0441	(0.064)	0	0	0
2017/04/18	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2038	02/11/2017			Bond Future	134.7310	134.7310	134.7328	134.7328	0.001	0.0000	0.0000	0
2017/04/18	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2038	02/11/2017	136.80	Put	Bond Future	2,068.9600	2.0690	2,067.2300	2.0672	(0.084)	0	0	0
2017/04/18	2038	02/11/2017	136.82	Put	Bond Future	2,088.9600	2.0890	2,087.2300	2.0872	(0.083)	0	0	0
2017/04/18	2038	02/11/2017	136.81	Put	Bond Future	2,078.9600	2.0790	2,077.2300	2.0772	(0.083)	0	0	0
2017/04/18	2038	01/02/2018	136.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2038	01/02/2018			Bond Future	137.4013	137.4013	137.4019	137.4019	0.000	0.0000	0.0000	0
2017/04/18	2038	01/02/2018	136.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2038	01/02/2018	136.93	Call	Bond Future	471.2900	0.4713	471.8700	0.4719	0.123	0	0	0
2017/04/18	2038	01/02/2018	136.94	Call	Bond Future	461.2900	0.4613	461.8700	0.4619	0.126	0	0	0
2017/04/18	2038	01/02/2018	136.95	Call	Bond Future	451.2900	0.4513	451.8700	0.4519	0.129	0	0	0
2017/04/18	2038	01/02/2018	136.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2040	04/05/2017			Bond Future	9.7022	96.0124	9.7721	95.4123	0.720	0.0000	0.0000	11,300

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
2017/04/18	2040	04/05/2017	9.62	Put	Bond Future	1,709.0400	1.7090	1,924.4800	1.9245	12.606	0	0	0
2017/04/18	2040	04/05/2017	9.64	Put	Bond Future	1,608.4400	1.6084	1,808.2400	1.8082	12.422	0	0	0
2017/04/18	2040	04/05/2017	9.62	Call	Bond Future	994.4900	0.9945	609.8800	0.6099	(38.674)	0	0	0
2017/04/18	2040	04/05/2017	9.63	Put	Bond Future	1,658.3000	1.6583	1,865.8800	1.8659	12.518	0	0	0
2017/04/18	2040	04/05/2017	9.63	Call	Bond Future	1,031.1200	1.0311	638.6500	0.6387	(38.062)	0	0	0
2017/04/18	2040	04/05/2017	9.64	Call	Bond Future	1,068.5000	1.0685	668.2500	0.6683	(37.459)	0	0	0
2017/04/18	2040	03/08/2017			Bond Future	9.7580	93.3355	9.8301	92.7234	0.739	0.0000	0.0000	0
2017/04/18	2040	03/08/2017	9.61	Put	Bond Future	3,844.1100	3.8441	4,119.4100	4.1194	7.162	0	0	0
2017/04/18	2040	03/08/2017	9.63	Put	Bond Future	3,746.1200	3.7461	4,015.7600	4.0158	7.198	0	0	0
2017/04/18	2040	03/08/2017	9.61	Call	Bond Future	2,566.1800	2.5662	2,229.3900	2.2294	(13.124)	0	0	0
2017/04/18	2040	03/08/2017	9.62	Put	Bond Future	3,794.9000	3.7949	4,067.3600	4.0674	7.180	0	0	0
2017/04/18	2040	03/08/2017	9.62	Call	Bond Future	2,604.1900	2.6042	2,264.5600	2.2646	(13.042)	0	0	0
2017/04/18	2040	03/08/2017	9.63	Call	Bond Future	2,642.5100	2.6425	2,300.0600	2.3001	(12.959)	0	0	0
2017/04/18	2040	02/11/2017			Bond Future	9.8054	95.1582	9.8800	94.5315	0.760	0.0000	0.0000	0
2017/04/18	2040	02/11/2017	9.66	Call	Bond Future	3,755.5700	3.7556	3,410.8100	3.4108	(9.180)	0	0	0
2017/04/18	2040	02/11/2017	9.65	Put	Bond Future	5,046.3500	5.0463	5,330.4100	5.3304	5.629	0	0	0
2017/04/18	2040	02/11/2017	9.67	Put	Bond Future	4,951.3300	4.9513	5,231.2900	5.2313	5.654	0	0	0
2017/04/18	2040	02/11/2017	9.66	Put	Bond Future	4,998.8100	4.9988	5,280.8200	5.2808	5.642	0	0	0
2017/04/18	2040	02/11/2017	9.67	Call	Bond Future	3,794.4300	3.7944	3,447.6200	3.4476	(9.140)	0	0	0
2017/04/18	2040	02/11/2017	9.65	Call	Bond Future	3,716.6400	3.7166	3,373.9300	3.3739	(9.221)	0	0	0
2017/04/18	2040	01/02/2018	9.89	Call	Bond Future	324.7000	0.3247	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2040	01/02/2018			Bond Future	9.8511	92.5493	9.9279	91.9102	0.779	0.0000	0.0000	0
2017/04/18	2040	01/02/2018	9.87	Call	Bond Future	157.9500	0.1580	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2040	01/02/2018	9.88	Call	Bond Future	241.3900	0.2414	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2040	01/02/2018	9.87	Put	Bond Future	0.0000	0.0000	481.1600	0.4812	100.000	0	0	0
2017/04/18	2040	01/02/2018	9.88	Put	Bond Future	0.0000	0.0000	397.7200	0.3977	100.000	0	0	0
2017/04/18	2040	01/02/2018	9.89	Put	Bond Future	0.0000	0.0000	314.4100	0.3144	100.000	0	0	0
2017/04/18	2044	04/05/2017			Bond Future	9.7319	93.0492	9.8018	92.4438	0.718	0.0000	0.0000	23,891
2017/04/18	2044	04/05/2017	9.67	Call	Bond Future	1,085.9000	1.0859	680.4800	0.6805	(37.335)	0	0	0
2017/04/18	2044	04/05/2017	9.66	Put	Bond Future	1,678.4000	1.6784	1,886.2000	1.8862	12.381	0	0	0
2017/04/18	2044	04/05/2017	9.68	Put	Bond Future	1,578.8800	1.5789	1,771.1000	1.7711	12.174	0	0	0
2017/04/18	2044	04/05/2017	9.67	Put	Bond Future	1,628.1500	1.6281	1,828.1200	1.8281	12.282	0	0	0
2017/04/18	2044	04/05/2017	9.68	Call	Bond Future	1,124.6100	1.1246	711.4400	0.7114	(36.739)	0	0	0
2017/04/18	2044	04/05/2017	9.66	Call	Bond Future	1,048.0400	1.0480	650.4500	0.6505	(37.937)	0	0	0
2017/04/18	2044	03/08/2017			Bond Future	9.7862	90.4410	9.8583	89.8236	0.736	0.0000	0.0000	0
2017/04/18	2044	03/08/2017	9.62	Put	Bond Future	3,990.2700	3.9903	4,272.0500	4.2720	7.062	0	0	0
2017/04/18	2044	03/08/2017	9.64	Put	Bond Future	3,889.2400	3.8892	4,165.3000	4.1653	7.098	0	0	0
2017/04/18	2044	03/08/2017	9.63	Put	Bond Future	3,939.5300	3.9395	4,218.4400	4.2184	7.080	0	0	0
2017/04/18	2044	03/08/2017	9.64	Call	Bond Future	2,613.3700	2.6134	2,272.0200	2.2720	(13.062)	0	0	0
2017/04/18	2044	03/08/2017	9.62	Call	Bond Future	2,537.5000	2.5375	2,201.8700	2.2019	(13.227)	0	0	0
2017/04/18	2044	03/08/2017	9.63	Call	Bond Future	2,575.2800	2.5753	2,236.7800	2.2368	(13.144)	0	0	0
2017/04/18	2044	02/11/2017	9.68	Call	Bond Future	3,792.2500	3.7923	3,444.6400	3.4446	(9.166)	0	0	0
2017/04/18	2044	02/11/2017			Bond Future	9.8324	92.2073	9.9068	91.5750	0.757	0.0000	0.0000	0
2017/04/18	2044	02/11/2017	9.66	Call	Bond Future	3,714.2100	3.7142	3,370.7200	3.3707	(9.248)	0	0	0
2017/04/18	2044	02/11/2017	9.67	Call	Bond Future	3,753.1300	3.7531	3,407.5700	3.4076	(9.207)	0	0	0
2017/04/18	2044	02/11/2017	9.66	Put	Bond Future	5,208.0900	5.2081	5,496.8300	5.4968	5.544	0	0	0
2017/04/18	2044	02/11/2017	9.68	Put	Bond Future	5,110.6500	5.1106	5,395.2700	5.3953	5.569	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
2017/04/18	2044	02/11/2017	9.67	Put	Bond Future	5,159.2000	5.1592	5,445.8700	5.4459	5.556	0	0	0
2017/04/18	2044	01/02/2018			Bond Future	9.8768	89.6646	9.9534	89.0200	0.775	0.0000	0.0000	0
2017/04/18	2044	01/02/2018	9.89	Put	Bond Future	0.0000	0.0000	533.2700	0.5333	100.000	0	0	0
2017/04/18	2044	01/02/2018	9.91	Put	Bond Future	0.0000	0.0000	364.5400	0.3645	100.000	0	0	0
2017/04/18	2044	01/02/2018	9.89	Call	Bond Future	111.3200	0.1113	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2044	01/02/2018	9.90	Put	Bond Future	0.0000	0.0000	448.8300	0.4488	100.000	0	0	0
2017/04/18	2044	01/02/2018	9.90	Call	Bond Future	195.7600	0.1958	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2044	01/02/2018	9.91	Call	Bond Future	280.0500	0.2800	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2046	04/05/2017			Bond Future	126.6199	126.6199	127.6778	127.6778	0.835	0.0000	0.0000	19,416
2017/04/18	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2046	04/05/2017	138.32	Put	Bond Future	11,700.0700	11.7001	10,642.2400	10.6422	(9.041)	0	0	0
2017/04/18	2046	04/05/2017	138.34	Put	Bond Future	11,720.0700	11.7201	10,662.2400	10.6622	(9.026)	0	0	0
2017/04/18	2046	04/05/2017	138.33	Put	Bond Future	11,710.0700	11.7101	10,652.2400	10.6522	(9.034)	0	0	0
2017/04/18	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2046	03/08/2017	141.17	Put	Bond Future	12,113.0500	12.1131	11,035.3500	11.0354	(8.897)	0	0	0
2017/04/18	2046	03/08/2017			Bond Future	129.0569	129.0569	130.1347	130.1347	0.835	0.0000	0.0000	6,273
2017/04/18	2046	03/08/2017	141.19	Put	Bond Future	12,133.0500	12.1331	11,055.3500	11.0554	(8.882)	0	0	0
2017/04/18	2046	03/08/2017	141.18	Put	Bond Future	12,123.0500	12.1231	11,045.3500	11.0454	(8.890)	0	0	0
2017/04/18	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2046	02/11/2017			Bond Future	130.0164	130.0164	131.1116	131.1116	0.842	0.0000	0.0000	0
2017/04/18	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2046	02/11/2017	136.30	Put	Bond Future	6,283.6100	6.2836	5,188.4400	5.1884	(17.429)	0	0	0
2017/04/18	2046	02/11/2017	136.32	Put	Bond Future	6,303.6100	6.3036	5,208.4400	5.2084	(17.374)	0	0	0
2017/04/18	2046	02/11/2017	136.31	Put	Bond Future	6,293.6100	6.2936	5,198.4400	5.1984	(17.401)	0	0	0
2017/04/18	2046	01/02/2018	132.92	Put	Bond Future	279.2500	0.2793	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2046	01/02/2018			Bond Future	132.6408	132.6408	133.7566	133.7566	0.841	0.0000	0.0000	0
2017/04/18	2046	01/02/2018	132.91	Put	Bond Future	269.2500	0.2693	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	836.5800	0.8366	100.000	0	0	0
2017/04/18	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	856.5800	0.8566	100.000	0	0	0
2017/04/18	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	846.5800	0.8466	100.000	0	0	0
2017/04/18	2046	01/02/2018	132.90	Put	Bond Future	259.2500	0.2593	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	2050	04/05/2017			Bond Future	135.4993	135.4993	135.5064	135.5064	0.005	0.0000	0.0000	22,203
2017/04/18	2050	04/05/2017	147.83	Put	Bond Future	12,330.7200	12.3307	12,323.6500	12.3237	(0.057)	0	0	0
2017/04/18	2050	04/05/2017	147.85	Put	Bond Future	12,350.7200	12.3507	12,343.6500	12.3437	(0.057)	0	0	0
2017/04/18	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2050	04/05/2017	147.84	Put	Bond Future	12,340.7200	12.3407	12,333.6500	12.3337	(0.057)	0	0	0
2017/04/18	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2050	03/08/2017			Bond Future	136.4423	136.4423	136.4488	136.4488	0.005	0.0000	0.0000	3,504
2017/04/18	2050	03/08/2017	149.22	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
2017/04/18	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2050	03/08/2017	149.22	Put	Bond Future	12,777.6800	12.7777	12,771.1900	12.7712	(0.051)	0	0	0
2017/04/18	2050	03/08/2017	149.24	Put	Bond Future	12,797.6800	12.7977	12,791.1900	12.7912	(0.051)	0	0	0
2017/04/18	2050	03/08/2017	149.23	Put	Bond Future	12,787.6800	12.7877	12,781.1900	12.7812	(0.051)	0	0	0
2017/04/18	2050	02/11/2017	144.66	Put	Bond Future	5,521.2200	5.5212	5,518.7300	5.5187	(0.045)	0	0	0
2017/04/18	2050	02/11/2017	144.67	Put	Bond Future	5,531.2200	5.5312	5,528.7300	5.5287	(0.045)	0	0	0
2017/04/18	2050	02/11/2017			Bond Future	139.1388	139.1388	139.1413	139.1413	0.002	0.0000	0.0000	0
2017/04/18	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2050	02/11/2017	144.65	Put	Bond Future	5,511.2200	5.5112	5,508.7300	5.5087	(0.045)	0	0	0
2017/04/18	2050	01/02/2018	140.24	Call	Bond Future	5.9900	0.0060	7.0900	0.0071	18.364	0	0	0
2017/04/18	2050	01/02/2018			Bond Future	140.2460	140.2460	140.2471	140.2471	0.001	0.0000	0.0000	0
2017/04/18	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2050	01/02/2018	140.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	2050	01/02/2018	140.25	Put	Bond Future	4.0100	0.0040	2.9100	0.0029	(27.431)	0	0	0
2017/04/18	2050	01/02/2018	140.23	Call	Bond Future	15.9900	0.0160	17.0900	0.0171	6.879	0	0	0
2017/04/18	2050	01/02/2018	140.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	AL37	04/05/2017			Index Future	530.1660	530.1660	529.4250	529.4250	(0.140)	0.0000	0.0000	1
2017/04/18	AL37	03/08/2017			Index Future	540.2760	540.2760	539.5140	539.5140	(0.141)	0.0000	0.0000	0
2017/04/18	AL37	02/11/2017			Index Future	550.8260	550.8260	550.0330	550.0330	(0.144)	0.0000	0.0000	0
2017/04/18	AL37	01/02/2018			Index Future	561.8060	561.8060	560.9970	560.9970	(0.144)	0.0000	0.0000	0
2017/04/18	AL7T	04/05/2017			Index Future	608.1780	608.1780	606.8190	606.8190	(0.223)	0.0000	0.0000	0
2017/04/18	AL7T	03/08/2017			Index Future	619.7750	619.7750	618.3830	618.3830	(0.225)	0.0000	0.0000	0
2017/04/18	AL7T	02/11/2017			Index Future	631.8780	631.8780	630.4390	630.4390	(0.228)	0.0000	0.0000	0
2017/04/18	AL7T	01/02/2018			Index Future	644.4740	644.4740	643.0070	643.0070	(0.228)	0.0000	0.0000	0
2017/04/18	ALBI	04/05/2017			Index Future	550.9670	550.9670	548.8280	548.8280	(0.388)	0.0000	0.0000	595
2017/04/18	ALBI	03/08/2017			Index Future	561.4740	561.4740	559.2870	559.2870	(0.390)	0.0000	0.0000	33
2017/04/18	ALBI	02/11/2017			Index Future	572.4370	572.4370	570.1910	570.1910	(0.392)	0.0000	0.0000	0
2017/04/18	ALBI	01/02/2018			Index Future	583.8490	583.8490	581.5580	581.5580	(0.392)	0.0000	0.0000	0
2017/04/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C025	31/01/2025			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
2017/04/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C223	25/01/2023			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	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
2017/04/18	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/18	EL28	04/05/2017			Bond Future	126.7013		126.7013	126.7102	126.7102	0.007	0.0000	0.0000	0
2017/04/18	EL28	04/05/2017	137.90	Put	Bond Future	11,198.6700		11.1987	11,189.8000	11.1898	(0.079)	0	0	0
2017/04/18	EL28	04/05/2017	137.92	Put	Bond Future	11,218.6700		11.2187	11,209.8000	11.2098	(0.079)	0	0	0
2017/04/18	EL28	04/05/2017	137.91	Put	Bond Future	11,208.6700		11.2087	11,199.8000	11.1998	(0.079)	0	0	0
2017/04/18	EL28	04/05/2017	137.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	EL28	04/05/2017	137.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	EL28	04/05/2017	137.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	EL28	03/08/2017	135.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	EL28	03/08/2017			Bond Future	129.1402		129.1402	129.1485	129.1485	0.006	0.0000	0.0000	0
2017/04/18	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	EL28	03/08/2017	135.16	Put	Bond Future	6,019.8200		6.0198	6,011.5000	6.0115	(0.138)	0	0	0
2017/04/18	EL28	03/08/2017	135.18	Put	Bond Future	6,039.8200		6.0398	6,031.5000	6.0315	(0.138)	0	0	0
2017/04/18	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	EL28	03/08/2017	135.17	Put	Bond Future	6,029.8200		6.0298	6,021.5000	6.0215	(0.138)	0	0	0
2017/04/18	EL28	02/11/2017			Bond Future	129.9396		129.9396	129.9442	129.9442	0.004	0.0000	0.0000	0
2017/04/18	EL28	02/11/2017	133.87	Put	Bond Future	3,930.3800		3.9304	3,925.7800	3.9258	(0.117)	0	0	0
2017/04/18	EL28	02/11/2017	133.89	Put	Bond Future	3,950.3800		3.9504	3,945.7800	3.9458	(0.116)	0	0	0
2017/04/18	EL28	02/11/2017	133.88	Put	Bond Future	3,940.3800		3.9404	3,935.7800	3.9358	(0.117)	0	0	0
2017/04/18	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	EL28	01/02/2018			Bond Future	132.5624		132.5624	132.5659	132.5659	0.003	0.0000	0.0000	0
2017/04/18	EL28	01/02/2018	132.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	EL28	01/02/2018	132.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	EL28	01/02/2018	132.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	EL28	01/02/2018	132.31	Call	Bond Future	252.4300		0.2524	255.8600	0.2559	1.359	0	0	0
2017/04/18	EL28	01/02/2018	132.29	Call	Bond Future	272.4300		0.2724	275.8600	0.2759	1.259	0	0	0
2017/04/18	EL28	01/02/2018	132.30	Call	Bond Future	262.4300		0.2624	265.8600	0.2659	1.307	0	0	0

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2017/04/18	ES33 04/05/2017			Bond Future	10.7087	76.5802	10.7631	76.2438	0.509	0.0000	0.0000	2,000
2017/04/18	ES33 04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	ES33 04/05/2017	10.54	Put	Bond Future	1,056.3900	1.0564	1,392.8400	1.3928	31.849	0	0	0
2017/04/18	ES33 04/05/2017	10.56	Put	Bond Future	929.9600	0.9300	1,266.4100	1.2664	36.179	0	0	0
2017/04/18	ES33 04/05/2017	10.55	Put	Bond Future	993.1400	0.9931	1,329.5900	1.3296	33.877	0	0	0
2017/04/18	ES33 04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	ES33 04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	ES33 03/08/2017			Bond Future	10.7967	78.0403	10.8531	77.6970	0.522	0.0000	0.0000	7,466
2017/04/18	ES33 03/08/2017	10.53	Put	Bond Future	1,656.6400	1.6566	1,999.9400	1.9999	20.723	0	0	0
2017/04/18	ES33 03/08/2017	10.55	Put	Bond Future	1,530.5400	1.5305	1,873.8400	1.8738	22.430	0	0	0
2017/04/18	ES33 03/08/2017	10.54	Put	Bond Future	1,593.5500	1.5935	1,936.8500	1.9369	21.543	0	0	0
2017/04/18	ES33 03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	ES33 03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	ES33 03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	ES33 02/11/2017	10.66	Put	Bond Future	1,375.8300	1.3758	1,728.1000	1.7281	25.604	0	0	0
2017/04/18	ES33 02/11/2017			Bond Future	10.8853	75.7716	10.9440	75.4194	0.539	0.0000	0.0000	0
2017/04/18	ES33 02/11/2017	10.68	Put	Bond Future	1,252.1900	1.2522	1,604.4600	1.6045	28.132	0	0	0
2017/04/18	ES33 02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	ES33 02/11/2017	10.67	Put	Bond Future	1,313.9700	1.3140	1,666.2400	1.6662	26.810	0	0	0
2017/04/18	ES33 02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	ES33 02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	ES33 01/02/2018	10.99	Call	Bond Future	88.6700	0.0887	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	ES33 01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	211.1500	0.2111	100.000	0	0	0
2017/04/18	ES33 01/02/2018			Bond Future	10.9751	77.2822	11.0358	76.9231	0.553	0.0000	0.0000	0
2017/04/18	ES33 01/02/2018	11.00	Call	Bond Future	147.9000	0.1479	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	ES33 01/02/2018	11.01	Call	Bond Future	207.0500	0.2070	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	ES33 01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	270.3800	0.2704	100.000	0	0	0
2017/04/18	ES33 01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	152.0000	0.1520	100.000	0	0	0
2017/04/18	ES42 04/05/2017			Bond Future	10.8735	80.0420	10.9430	79.5546	0.640	0.0000	0.0000	8,777
2017/04/18	ES42 03/08/2017			Bond Future	10.9606	81.5681	11.0325	81.0710	0.656	0.0000	0.0000	0
2017/04/18	ES42 02/11/2017			Bond Future	11.0473	78.8990	11.1220	78.3898	0.677	0.0000	0.0000	0
2017/04/18	ES42 01/02/2018			Bond Future	11.1321	80.4720	11.2094	79.9528	0.694	0.0000	0.0000	0
2017/04/18	GOVI 04/05/2017			GOVI	549.2910	549.2910	547.2040	547.2040	(0.380)	0.0000	0.0000	406
2017/04/18	GOVI 04/05/2017	262.19	Call	GOVI	2,871,010.0000	287.1010	2,850,140.0000	285.0140	(0.727)	0	0	0
2017/04/18	GOVI 04/05/2017	262.20	Call	GOVI	2,870,910.0000	287.0910	2,850,040.0000	285.0040	(0.727)	0	0	0
2017/04/18	GOVI 04/05/2017	262.18	Call	GOVI	2,871,110.0000	287.1110	2,850,240.0000	285.0240	(0.727)	0	0	0
2017/04/18	GOVI 04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	GOVI 04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	GOVI 04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	GOVI 03/08/2017			GOVI	559.7650	559.7650	557.6320	557.6320	(0.381)	0.0000	0.0000	0
2017/04/18	GOVI 03/08/2017	561.09	Put	GOVI	13,250.0000	1.3250	34,580.0000	3.4580	160.981	0	0	0
2017/04/18	GOVI 03/08/2017	561.11	Put	GOVI	13,450.0000	1.3450	34,780.0000	3.4780	158.587	0	0	0
2017/04/18	GOVI 03/08/2017	561.10	Put	GOVI	13,350.0000	1.3350	34,680.0000	3.4680	159.775	0	0	0
2017/04/18	GOVI 03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	GOVI 03/08/2017	561.10	Call	GOVI	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
2017/04/18	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	GOVI	02/11/2017	572.44	Put	GOVI	17,440.0000	1.7440	39,370.0000	3.9370	125.745	0	0	0
2017/04/18	GOVI	02/11/2017			GOVI	570.6960	570.6960	568.5030	568.5030	(0.384)	0.0000	0.0000	0
2017/04/18	GOVI	02/11/2017	572.46	Put	GOVI	17,640.0000	1.7640	39,570.0000	3.9570	124.320	0	0	0
2017/04/18	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	GOVI	02/11/2017	572.45	Put	GOVI	17,540.0000	1.7540	39,470.0000	3.9470	125.029	0	0	0
2017/04/18	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	GOVI	01/02/2018			GOVI	582.0720	582.0720	579.8360	579.8360	(0.384)	0.0000	0.0000	0
2017/04/18	GOVI	01/02/2018	581.03	Call	GOVI	10,420.0000	1.0420	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	11,840.0000	1.1840	100.000	0	0	0
2017/04/18	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	12,040.0000	1.2040	100.000	0	0	0
2017/04/18	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	11,940.0000	1.1940	100.000	0	0	0
2017/04/18	GOVI	01/02/2018	581.04	Call	GOVI	10,320.0000	1.0320	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	GOVI	01/02/2018	581.02	Call	GOVI	10,520.0000	1.0520	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/18	IGOV	04/05/2017			Index Future	246.7310	246.7310	246.9840	246.9840	0.103	0.0000	0.0000	513
2017/04/18	IGOV	03/08/2017			Index Future	251.4800	251.4800	251.7360	251.7360	0.102	0.0000	0.0000	709
2017/04/18	IGOV	02/11/2017			Index Future	256.4500	256.4500	256.7030	256.7030	0.099	0.0000	0.0000	0
2017/04/18	IGOV	01/02/2018			Index Future	261.6260	261.6260	261.8810	261.8810	0.097	0.0000	0.0000	0
2017/04/18	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/18	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/18	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/18	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/04/18	IS01	21/09/2017			Interest Rate Swap	99.6219	99.6219	99.6227	99.6227	0.001	0.0000	0.0000	0
2017/04/18	IS01	21/12/2017			Interest Rate Swap	99.8619	99.8619	99.8644	99.8644	0.002	0.0000	0.0000	0
2017/04/18	IS01	15/03/2018			Interest Rate Swap	99.8708	99.8708	99.8734	99.8734	0.003	0.0000	0.0000	0
2017/04/18	IS01	21/06/2018			Interest Rate Swap	100.1193	100.1193	100.1244	100.1244	0.005	0.0000	0.0000	0
2017/04/18	IS02	18/12/2017			Interest Rate Swap	99.8890	99.8890	99.8915	99.8915	0.002	0.0000	0.0000	0
2017/04/18	IS02	16/03/2018			Interest Rate Swap	99.1527	99.1527	99.1557	99.1557	0.003	0.0000	0.0000	0
2017/04/18	IS02	15/06/2018			Interest Rate Swap	98.8062	98.8062	98.8113	98.8113	0.005	0.0000	0.0000	0
2017/04/18	IS02	21/09/2018			Interest Rate Swap	98.8404	98.8404	98.8463	98.8463	0.006	0.0000	0.0000	0
2017/04/18	IS02	21/12/2018			Interest Rate Swap	99.3100	99.3100	99.3200	99.3200	0.010	0.0000	0.0000	0
2017/04/18	IS02	15/03/2019			Interest Rate Swap	99.8197	99.8197	99.8271	99.8271	0.007	0.0000	0.0000	0
2017/04/18	IS02	21/06/2019			Interest Rate Swap	100.3322	100.3322	100.3423	100.3423	0.010	0.0000	0.0000	0
2017/04/18	IS05	17/12/2020			Interest Rate Swap	97.4692	97.4692	97.4877	97.4877	0.019	0.0000	0.0000	0
2017/04/18	IS05	16/03/2021			Interest Rate Swap	96.7805	96.7805	96.7958	96.7958	0.016	0.0000	0.0000	0
2017/04/18	IS05	15/06/2021			Interest Rate Swap	96.0570	96.0570	96.0730	96.0730	0.017	0.0000	0.0000	0
2017/04/18	IS05	21/09/2021			Interest Rate Swap	96.2950	96.2950	96.3160	96.3160	0.022	0.0000	0.0000	0
2017/04/18	IS05	21/12/2021			Interest Rate Swap	98.5208	98.5208	98.5469	98.5469	0.027	0.0000	0.0000	51
2017/04/18	IS05	15/03/2022			Interest Rate Swap	98.7084	98.7084	98.7380	98.7380	0.030	0.0000	0.0000	0
2017/04/18	IS05	21/06/2022			Interest Rate Swap	99.9445	99.9445	99.9754	99.9754	0.031	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
2017/04/18	IS10	17/12/2025			Interest Rate Swap	97.1378	97.1378	97.1697	97.1697	0.033	0.0000	0.0000	0
2017/04/18	IS10	16/03/2026			Interest Rate Swap	94.2067	94.2067	94.2418	94.2418	0.037	0.0000	0.0000	0
2017/04/18	IS10	15/06/2026			Interest Rate Swap	92.9883	92.9883	93.0299	93.0299	0.045	0.0000	0.0000	0
2017/04/18	IS10	21/09/2026			Interest Rate Swap	95.1121	95.1121	95.1650	95.1650	0.056	0.0000	0.0000	0
2017/04/18	IS10	21/12/2026			Interest Rate Swap	98.8252	98.8252	98.8889	98.8889	0.065	0.0000	0.0000	0
2017/04/18	IS10	15/03/2027			Interest Rate Swap	97.4325	97.4325	97.5052	97.5052	0.075	0.0000	0.0000	0
2017/04/18	IS10	21/06/2027			Interest Rate Swap	99.4668	99.4668	99.5451	99.5451	0.079	0.0000	0.0000	0
2017/04/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/18	JBAF	19/04/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/04/18	JBAF	17/05/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/04/18	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/04/18	JBAF	19/07/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/04/18	JBAF	16/08/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/18	JBAF	20/09/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/18	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/04/18	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/18	JBAF	20/06/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/18	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/04/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/18	JBAF	19/12/2018			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2017/04/18	JBAF	20/03/2019			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2017/04/18	R023	04/05/2017	8.61	Call	Bond Future	1,728.7300	1.7287	1,552.7300	1.5527	(10.181)	0	0	0
2017/04/18	R023	04/05/2017			Bond Future	8.2416	99.2217	8.2768	99.0642	0.427	0.0000	0.0000	19,771
2017/04/18	R023	04/05/2017	8.59	Call	Bond Future	1,652.5600	1.6526	1,475.9200	1.4759	(10.689)	0	0	0
2017/04/18	R023	04/05/2017	8.60	Call	Bond Future	1,690.5100	1.6905	1,514.1800	1.5142	(10.431)	0	0	0
2017/04/18	R023	04/05/2017	8.59	Put	Bond Future	106.0100	0.1060	86.8500	0.0869	(18.074)	0	0	0
2017/04/18	R023	04/05/2017	8.61	Put	Bond Future	94.3000	0.0943	75.7800	0.0758	(19.639)	0	0	0
2017/04/18	R023	04/05/2017	8.60	Put	Bond Future	100.0100	0.1000	81.1600	0.0812	(18.848)	0	0	0
2017/04/18	R023	03/08/2017	8.60	Put	Bond Future	746.4900	0.7465	772.8300	0.7728	3.529	0	0	0
2017/04/18	R023	03/08/2017			Bond Future	8.2670	101.1135	8.3042	100.9524	0.451	0.0000	0.0000	0
2017/04/18	R023	03/08/2017	8.59	Put	Bond Future	760.3000	0.7603	787.2600	0.7873	3.546	0	0	0
2017/04/18	R023	03/08/2017	8.60	Call	Bond Future	2,174.6600	2.1747	2,039.8800	2.0399	(6.198)	0	0	0
2017/04/18	R023	03/08/2017	8.58	Call	Bond Future	2,117.6300	2.1176	1,984.0900	1.9841	(6.306)	0	0	0
2017/04/18	R023	03/08/2017	8.59	Call	Bond Future	2,145.9600	2.1460	2,011.8000	2.0118	(6.252)	0	0	0
2017/04/18	R023	03/08/2017	8.58	Put	Bond Future	774.5100	0.7745	802.0900	0.8021	3.561	0	0	0
2017/04/18	R023	02/11/2017	8.56	Call	Bond Future	2,231.6200	2.2316	2,110.4100	2.1104	(5.431)	0	0	0
2017/04/18	R023	02/11/2017			Bond Future	8.2895	99.1565	8.3297	98.9893	0.484	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
2017/04/18	R023	02/11/2017	8.57	Call	Bond Future	2,257.2600	2.2573	2,135.4500	2.1354	(5.396)	0	0	0
2017/04/18	R023	02/11/2017	8.58	Call	Bond Future	2,283.3400	2.2833	2,160.9200	2.1609	(5.361)	0	0	0
2017/04/18	R023	02/11/2017	8.56	Put	Bond Future	1,111.6300	1.1116	1,157.5600	1.1576	4.132	0	0	0
2017/04/18	R023	02/11/2017	8.58	Put	Bond Future	1,081.1600	1.0812	1,125.8800	1.1259	4.136	0	0	0
2017/04/18	R023	02/11/2017	8.57	Put	Bond Future	1,096.1700	1.0962	1,141.5000	1.1415	4.135	0	0	0
2017/04/18	R023	01/02/2018			Bond Future	8.3066	101.1332	8.3492	100.9629	0.512	0.0000	0.0000	0
2017/04/18	R023	01/02/2018	8.32	Call	Bond Future	53.4900	0.0535	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R023	01/02/2018	8.33	Call	Bond Future	93.5400	0.0935	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R023	01/02/2018	8.31	Put	Bond Future	0.0000	0.0000	156.8800	0.1569	100.000	0	0	0
2017/04/18	R023	01/02/2018	8.33	Put	Bond Future	0.0000	0.0000	76.7600	0.0768	100.000	0	0	0
2017/04/18	R023	01/02/2018	8.32	Put	Bond Future	0.0000	0.0000	116.8100	0.1168	100.000	0	0	0
2017/04/18	R023	01/02/2018	8.31	Call	Bond Future	13.4200	0.0134	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R035	04/05/2017	9.55	Put	Bond Future	131.8800	0.1319	614.5800	0.6146	366.015	0	0	0
2017/04/18	R035	04/05/2017			Bond Future	9.5663	95.8058	9.6261	95.3231	0.626	0.0000	0.0000	8,780
2017/04/18	R035	04/05/2017	9.54	Put	Bond Future	213.0700	0.2131	695.7700	0.6958	226.545	0	0	0
2017/04/18	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R035	04/05/2017	9.53	Put	Bond Future	294.3700	0.2944	777.0700	0.7771	163.977	0	0	0
2017/04/18	R035	03/08/2017			Bond Future	9.6177	97.6325	9.6795	97.1400	0.642	0.0000	0.0000	0
2017/04/18	R035	03/08/2017	9.50	Put	Bond Future	949.0500	0.9491	1,441.4700	1.4415	51.886	0	0	0
2017/04/18	R035	03/08/2017	9.52	Put	Bond Future	786.7800	0.7868	1,279.2000	1.2792	62.587	0	0	0
2017/04/18	R035	03/08/2017	9.51	Put	Bond Future	867.8600	0.8679	1,360.2800	1.3603	56.740	0	0	0
2017/04/18	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R035	02/11/2017			Bond Future	9.6684	95.0368	9.7325	94.5320	0.663	0.0000	0.0000	0
2017/04/18	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R035	02/11/2017	9.59	Put	Bond Future	623.3000	0.6233	1,128.1400	1.1281	80.995	0	0	0
2017/04/18	R035	02/11/2017	9.61	Put	Bond Future	463.7200	0.4637	968.5600	0.9686	108.867	0	0	0
2017/04/18	R035	02/11/2017	9.60	Put	Bond Future	543.4600	0.5435	1,048.3000	1.0483	92.894	0	0	0
2017/04/18	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	420.2500	0.4202	100.000	0	0	0
2017/04/18	R035	01/02/2018			Bond Future	9.7179	96.9314	9.7840	96.4167	0.680	0.0000	0.0000	0
2017/04/18	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	264.3500	0.2643	100.000	0	0	0
2017/04/18	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	342.2500	0.3423	100.000	0	0	0
2017/04/18	R035	01/02/2018	9.75	Call	Bond Future	250.3300	0.2503	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R035	01/02/2018	9.73	Call	Bond Future	94.4300	0.0944	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R035	01/02/2018	9.74	Call	Bond Future	172.4300	0.1724	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R186	04/05/2017	8.95	Put	Bond Future	550.6900	0.5507	538.7000	0.5387	(2.177)	0	0	5,209
2017/04/18	R186	04/05/2017			Bond Future	8.8206	114.7280	8.8605	114.4553	0.452	0.0000	0.0000	106,342
2017/04/18	R186	04/05/2017	8.89	Put	Bond Future	706.9800	0.7070	709.5600	0.7096	0.365	0	0	0
2017/04/18	R186	04/05/2017	8.94	Put	Bond Future	574.7700	0.5748	564.8800	0.5649	(1.721)	0	0	500
2017/04/18	R186	04/05/2017	9.20	Call	Bond Future	2,720.9900	2.7210	2,420.0200	2.4200	(11.061)	0	0	0
2017/04/18	R186	04/05/2017	8.70	Put	Bond Future	1,396.2500	1.3963	1,473.0600	1.4731	5.501	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
2017/04/18	R186	04/05/2017	8.91	Put	Bond Future	651.8200	0.6518	649.0000	0.6490	(0.433)	0	0	0
2017/04/18	R186	04/05/2017	8.44	Put	Bond Future	2,791.4200	2.7914	2,986.4300	2.9864	6.986	0	0	0
2017/04/18	R186	04/05/2017	8.90	Put	Bond Future	679.0000	0.6790	678.8200	0.6788	(0.027)	0	0	0
2017/04/18	R186	04/05/2017	8.70	Call	Bond Future	565.8900	0.5659	369.9900	0.3700	(34.618)	0	0	500
2017/04/18	R186	04/05/2017	8.91	Call	Bond Future	1,261.7800	1.2618	986.2500	0.9863	(21.837)	0	0	0
2017/04/18	R186	04/05/2017	8.98	Call	Bond Future	1,567.3500	1.5674	1,277.1600	1.2772	(18.515)	0	0	0
2017/04/18	R186	04/05/2017	9.20	Put	Bond Future	162.7400	0.1627	134.4800	0.1345	(17.365)	0	0	5,209
2017/04/18	R186	04/05/2017	8.89	Call	Bond Future	1,180.8500	1.1808	910.7200	0.9107	(22.876)	0	0	0
2017/04/18	R186	04/05/2017	8.94	Call	Bond Future	1,388.4500	1.3884	1,105.8500	1.1058	(20.354)	0	0	0
2017/04/18	R186	04/05/2017	8.95	Call	Bond Future	1,432.1700	1.4322	1,147.4700	1.1475	(19.879)	0	0	0
2017/04/18	R186	04/05/2017	8.98	Put	Bond Future	482.8300	0.4828	465.3500	0.4653	(3.620)	0	0	0
2017/04/18	R186	04/05/2017	8.44	Call	Bond Future	142.6500	0.1427	64.9500	0.0650	(54.469)	0	0	500
2017/04/18	R186	04/05/2017	8.90	Call	Bond Future	1,220.9400	1.2209	948.0500	0.9481	(22.351)	0	0	0
2017/04/18	R186	03/08/2017	8.93	Put	Bond Future	1,985.4100	1.9854	2,066.6300	2.0666	4.091	0	0	0
2017/04/18	R186	03/08/2017	9.35	Call	Bond Future	4,169.5900	4.1696	3,926.4100	3.9264	(5.832)	0	0	0
2017/04/18	R186	03/08/2017			Bond Future	8.8654	111.6127	8.9071	111.3341	0.470	0.0000	0.0000	35,368
2017/04/18	R186	03/08/2017	8.85	Put	Bond Future	2,244.6900	2.2447	2,336.8600	2.3369	4.106	0	0	750
2017/04/18	R186	03/08/2017	8.92	Put	Bond Future	2,016.5000	2.0165	2,099.0700	2.0991	4.095	0	0	0
2017/04/18	R186	03/08/2017	9.50	Call	Bond Future	4,893.6200	4.8936	4,639.4500	4.6394	(5.194)	0	0	0
2017/04/18	R186	03/08/2017	8.91	Call	Bond Future	2,346.3100	2.3463	2,151.6000	2.1516	(8.299)	0	0	0
2017/04/18	R186	03/08/2017	8.93	Call	Bond Future	2,416.9600	2.4170	2,219.5600	2.2196	(8.167)	0	0	0
2017/04/18	R186	03/08/2017	8.85	Call	Bond Future	2,141.2200	2.1412	1,954.7700	1.9548	(8.708)	0	0	0
2017/04/18	R186	03/08/2017	8.92	Call	Bond Future	2,381.3600	2.3814	2,185.3100	2.1853	(8.233)	0	0	0
2017/04/18	R186	03/08/2017	9.35	Put	Bond Future	985.3900	0.9854	1,020.8300	1.0208	3.597	0	0	750
2017/04/18	R186	03/08/2017	9.50	Put	Bond Future	748.7600	0.7488	773.2100	0.7732	3.265	0	0	6,500
2017/04/18	R186	03/08/2017	8.91	Put	Bond Future	2,048.1900	2.0482	2,132.1000	2.1321	4.097	0	0	0
2017/04/18	R186	02/11/2017	8.88	Call	Bond Future	2,911.5400	2.9115	2,731.8000	2.7318	(6.173)	0	0	0
2017/04/18	R186	02/11/2017	8.89	Put	Bond Future	3,036.5600	3.0366	3,143.0900	3.1431	3.508	0	0	0
2017/04/18	R186	02/11/2017			Bond Future	8.9041	113.7923	8.9480	113.5050	0.493	0.0000	0.0000	4
2017/04/18	R186	02/11/2017	8.89	Call	Bond Future	2,944.0800	2.9441	2,763.3200	2.7633	(6.140)	0	0	0
2017/04/18	R186	02/11/2017	8.90	Call	Bond Future	2,977.1700	2.9772	2,795.3800	2.7954	(6.106)	0	0	0
2017/04/18	R186	02/11/2017	8.88	Put	Bond Future	3,069.6700	3.0697	3,177.2200	3.1772	3.504	0	0	0
2017/04/18	R186	02/11/2017	8.90	Put	Bond Future	3,004.0500	3.0040	3,109.5500	3.1095	3.512	0	0	0
2017/04/18	R186	01/02/2018	8.96	Call	Bond Future	133.6800	0.1337	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R186	01/02/2018			Bond Future	8.9391	110.7567	8.9849	110.4640	0.512	0.0000	0.0000	0
2017/04/18	R186	01/02/2018	8.97	Call	Bond Future	197.6600	0.1977	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R186	01/02/2018	8.98	Call	Bond Future	261.6000	0.2616	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R186	01/02/2018	8.96	Put	Bond Future	0.0000	0.0000	159.0300	0.1590	100.000	0	0	0
2017/04/18	R186	01/02/2018	8.97	Put	Bond Future	0.0000	0.0000	95.0500	0.0951	100.000	0	0	0
2017/04/18	R186	01/02/2018	8.98	Put	Bond Future	0.0000	0.0000	31.1100	0.0311	100.000	0	0	0
2017/04/18	R197	04/05/2017	308.58	Put	Bond Future	10,616.8300	10.6168	10,601.9900	10.6020	(0.140)	0	0	0
2017/04/18	R197	04/05/2017			Bond Future	297.9632	297.9632	297.9780	297.9780	0.005	0.0000	0.0000	1,063
2017/04/18	R197	04/05/2017	308.60	Put	Bond Future	10,636.8300	10.6368	10,621.9900	10.6220	(0.140)	0	0	0
2017/04/18	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R197	04/05/2017	308.59	Put	Bond Future	10,626.8300	10.6268	10,611.9900	10.6120	(0.140)	0	0	0
2017/04/18	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/04/18	R197	03/08/2017	308.07	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R197	03/08/2017			Bond Future	296.8035	296.8035	296.8171	296.8171	0.005	0.0000	0.0000	81
2017/04/18	R197	03/08/2017	308.05	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R197	03/08/2017	308.06	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R197	03/08/2017	308.05	Put	Bond Future	11,246.5400	11.2465	11,232.9100	11.2329	(0.121)	0	0	0
2017/04/18	R197	03/08/2017	308.07	Put	Bond Future	11,266.5400	11.2665	11,252.9100	11.2529	(0.121)	0	0	0
2017/04/18	R197	03/08/2017	308.06	Put	Bond Future	11,256.5400	11.2565	11,242.9100	11.2429	(0.121)	0	0	0
2017/04/18	R197	02/11/2017	305.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R197	02/11/2017			Bond Future	302.6688	302.6688	302.6736	302.6736	0.002	0.0000	0.0000	0
2017/04/18	R197	02/11/2017	305.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R197	02/11/2017	305.15	Put	Bond Future	2,481.2400	2.4812	2,476.4000	2.4764	(0.195)	0	0	0
2017/04/18	R197	02/11/2017	305.17	Put	Bond Future	2,501.2400	2.5012	2,496.4000	2.4964	(0.194)	0	0	0
2017/04/18	R197	02/11/2017	305.15	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R197	02/11/2017	305.16	Put	Bond Future	2,491.2400	2.4912	2,486.4000	2.4864	(0.194)	0	0	0
2017/04/18	R197	01/02/2018			Bond Future	301.6864	301.6864	301.6884	301.6884	0.001	0.0000	0.0000	0
2017/04/18	R197	01/02/2018	301.67	Call	Bond Future	16.3800	0.0164	18.4000	0.0184	12.332	0	0	0
2017/04/18	R197	01/02/2018	301.66	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R197	01/02/2018	301.68	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R197	01/02/2018	301.67	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R197	01/02/2018	301.68	Call	Bond Future	6.3800	0.0064	8.4000	0.0084	31.661	0	0	0
2017/04/18	R197	01/02/2018	301.66	Call	Bond Future	26.3800	0.0264	28.4000	0.0284	7.657	0	0	0
2017/04/18	R202	04/05/2017	256.73	Put	Bond Future	14,062.1500	14.0621	14,049.7600	14.0498	(0.088)	0	0	0
2017/04/18	R202	04/05/2017			Bond Future	242.6678	242.6678	242.6802	242.6802	0.005	0.0000	0.0000	28,185
2017/04/18	R202	04/05/2017	256.72	Put	Bond Future	14,052.1500	14.0521	14,039.7600	14.0398	(0.088)	0	0	0
2017/04/18	R202	04/05/2017	256.73	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R202	04/05/2017	256.71	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R202	04/05/2017	256.72	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R202	04/05/2017	256.71	Put	Bond Future	14,042.1500	14.0421	14,029.7600	14.0298	(0.088)	0	0	0
2017/04/18	R202	03/08/2017	258.36	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R202	03/08/2017			Bond Future	243.6764	243.6764	243.6878	243.6878	0.005	0.0000	0.0000	10,283
2017/04/18	R202	03/08/2017	258.37	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R202	03/08/2017	258.35	Put	Bond Future	14,673.6000	14.6736	14,662.1700	14.6622	(0.078)	0	0	0
2017/04/18	R202	03/08/2017	258.37	Put	Bond Future	14,693.6000	14.6936	14,682.1700	14.6822	(0.078)	0	0	0
2017/04/18	R202	03/08/2017	258.35	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R202	03/08/2017	258.36	Put	Bond Future	14,683.6000	14.6836	14,672.1700	14.6722	(0.078)	0	0	0
2017/04/18	R202	02/11/2017			Bond Future	248.4920	248.4920	248.4960	248.4960	0.002	0.0000	0.0000	0
2017/04/18	R202	02/11/2017	253.89	Put	Bond Future	5,397.9700	5.3980	5,393.9600	5.3940	(0.074)	0	0	0
2017/04/18	R202	02/11/2017	253.91	Put	Bond Future	5,417.9700	5.4180	5,413.9600	5.4140	(0.074)	0	0	0
2017/04/18	R202	02/11/2017	253.90	Put	Bond Future	5,407.9700	5.4080	5,403.9600	5.4040	(0.074)	0	0	0
2017/04/18	R202	02/11/2017	253.89	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R202	02/11/2017	253.90	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R202	02/11/2017	253.91	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R202	01/02/2018	249.06	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R202	01/02/2018			Bond Future	249.7408	249.7408	249.7425	249.7425	0.001	0.0000	0.0000	0
2017/04/18	R202	01/02/2018	249.08	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R202	01/02/2018	249.06	Call	Bond Future	680.8100	0.6808	682.4800	0.6825	0.245	0	0	0
2017/04/18	R202	01/02/2018	249.07	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0

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2017/04/18	R202	01/02/2018	249.07	Call	Bond Future	670.8100		0.6708	672.4800	0.6725	0.249	0	0	0
2017/04/18	R202	01/02/2018	249.08	Call	Bond Future	660.8100		0.6608	662.4800	0.6625	0.253	0	0	0
2017/04/18	R203	04/05/2017	6.91	Call	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R203	04/05/2017	6.92	Put	Bond Future	189.9000		0.1899	198.9100	0.1989	4.745	0	0	0
2017/04/18	R203	04/05/2017			Bond Future	7.4625		101.4493	7.4884	101.4403	0.347	0.0000	0.0000	31,101
2017/04/18	R203	04/05/2017	6.92	Call	Bond Future	0.0400		0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R203	04/05/2017	6.93	Call	Bond Future	0.0400		0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R203	04/05/2017	6.91	Put	Bond Future	193.4000		0.1934	202.4200	0.2024	4.664	0	0	0
2017/04/18	R203	04/05/2017	6.93	Put	Bond Future	186.3900		0.1864	195.4000	0.1954	4.834	0	0	0
2017/04/18	R203	03/08/2017	4.89	Call	Bond Future	0.4500		0.0005	0.3900	0.0004	(13.333)	0	0	0
2017/04/18	R203	03/08/2017			Bond Future	5.9755		103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/18	R203	03/08/2017	4.87	Call	Bond Future	0.4100		0.0004	0.3500	0.0004	(14.634)	0	0	0
2017/04/18	R203	03/08/2017	4.88	Call	Bond Future	0.4300		0.0004	0.3700	0.0004	(13.953)	0	0	0
2017/04/18	R203	03/08/2017	4.87	Put	Bond Future	118.9100		0.1189	118.8500	0.1188	(0.050)	0	0	0
2017/04/18	R203	03/08/2017	4.89	Put	Bond Future	116.8000		0.1168	116.7400	0.1167	(0.051)	0	0	0
2017/04/18	R203	03/08/2017	4.88	Put	Bond Future	117.8500		0.1179	117.7900	0.1178	(0.051)	0	0	0
2017/04/18	R204	04/05/2017	7.90	Put	Bond Future	9.9000		0.0099	6.7700	0.0068	(31.616)	0	0	0
2017/04/18	R204	04/05/2017			Bond Future	7.5760		103.6759	7.5971	103.6443	0.278	0.0000	0.0000	28,959
2017/04/18	R204	04/05/2017	7.92	Put	Bond Future	8.0700		0.0081	5.3000	0.0053	(34.325)	0	0	0
2017/04/18	R204	04/05/2017	7.90	Call	Bond Future	495.7500		0.4958	460.9600	0.4610	(7.018)	0	0	0
2017/04/18	R204	04/05/2017	7.91	Put	Bond Future	8.9400		0.0089	6.0000	0.0060	(32.886)	0	0	0
2017/04/18	R204	04/05/2017	7.91	Call	Bond Future	509.7400		0.5097	475.1400	0.4751	(6.788)	0	0	0
2017/04/18	R204	04/05/2017	7.92	Call	Bond Future	523.8100		0.5238	489.3800	0.4894	(6.573)	0	0	0
2017/04/18	R204	03/08/2017	7.77	Put	Bond Future	179.7500		0.1798	185.1700	0.1852	3.015	0	0	0
2017/04/18	R204	03/08/2017			Bond Future	7.5479		101.6125	7.5736	101.5796	0.340	0.0000	0.0000	0
2017/04/18	R204	03/08/2017	7.76	Put	Bond Future	184.1100		0.1841	189.7100	0.1897	3.042	0	0	0
2017/04/18	R204	03/08/2017	7.75	Call	Bond Future	447.7000		0.4477	420.5500	0.4205	(6.064)	0	0	0
2017/04/18	R204	03/08/2017	7.76	Call	Bond Future	456.0500		0.4560	428.7300	0.4287	(5.991)	0	0	0
2017/04/18	R204	03/08/2017	7.77	Call	Bond Future	464.4800		0.4645	436.9800	0.4370	(5.921)	0	0	0
2017/04/18	R204	03/08/2017	7.75	Put	Bond Future	188.5600		0.1886	194.3300	0.1943	3.060	0	0	0
2017/04/18	R204	02/11/2017	7.76	Put	Bond Future	154.6300		0.1546	163.6200	0.1636	5.814	0	0	0
2017/04/18	R204	02/11/2017			Bond Future	7.4584		103.5967	7.4928	103.5602	0.461	0.0000	0.0000	0
2017/04/18	R204	02/11/2017	7.75	Put	Bond Future	157.8600		0.1579	167.0200	0.1670	5.803	0	0	0
2017/04/18	R204	02/11/2017	7.76	Call	Bond Future	474.2000		0.4742	446.6900	0.4467	(5.801)	0	0	0
2017/04/18	R204	02/11/2017	7.74	Call	Bond Future	459.5700		0.4596	432.4100	0.4324	(5.910)	0	0	0
2017/04/18	R204	02/11/2017	7.75	Call	Bond Future	466.8600		0.4669	439.5200	0.4395	(5.856)	0	0	0
2017/04/18	R204	02/11/2017	7.74	Put	Bond Future	161.1500		0.1611	170.4900	0.1705	5.796	0	0	0
2017/04/18	R204	01/02/2018	7.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R204	01/02/2018			Bond Future	7.2748		101.6208	7.3191	101.5838	0.610	0.0000	0.0000	0
2017/04/18	R204	01/02/2018	7.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R204	01/02/2018	7.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R204	01/02/2018	7.25	Put	Bond Future	20.6800		0.0207	57.7000	0.0577	179.014	0	0	0
2017/04/18	R204	01/02/2018	7.27	Put	Bond Future	3.9700		0.0040	40.9900	0.0410	932.494	0	0	0
2017/04/18	R204	01/02/2018	7.26	Put	Bond Future	12.3200		0.0123	49.3400	0.0493	300.487	0	0	0
2017/04/18	R207	04/05/2017	8.21	Put	Bond Future	3.1200		0.0031	1.9300	0.0019	(38.141)	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
2017/04/18	R207	04/05/2017			Bond Future	7.6889		101.2203	7.7298	101.1234	0.532	0.0000	0.0000	76,368
2017/04/18	R207	04/05/2017	8.22	Call	Bond Future	1,252.3000		1.2523	1,154.2900	1.1543	(7.826)	0	0	0
2017/04/18	R207	04/05/2017	8.20	Call	Bond Future	1,206.2900		1.2063	1,108.1000	1.1081	(8.140)	0	0	0
2017/04/18	R207	04/05/2017	8.21	Call	Bond Future	1,229.2900		1.2293	1,131.1900	1.1312	(7.980)	0	0	0
2017/04/18	R207	04/05/2017	8.20	Put	Bond Future	3.4800		0.0035	2.2000	0.0022	(36.782)	0	0	0
2017/04/18	R207	04/05/2017	8.22	Put	Bond Future	2.7900		0.0028	1.6900	0.0017	(39.427)	0	0	0
2017/04/18	R207	03/08/2017	8.19	Call	Bond Future	1,235.5300		1.2355	1,148.6300	1.1486	(7.033)	0	0	51
2017/04/18	R207	03/08/2017			Bond Future	7.6889		99.5071	7.7348	99.4077	0.596	0.0000	0.0000	0
2017/04/18	R207	03/08/2017	8.39	Put	Bond Future	88.5500		0.0886	95.3300	0.0953	7.657	0	0	0
2017/04/18	R207	03/08/2017	8.41	Put	Bond Future	83.4900		0.0835	89.8400	0.0898	7.606	0	0	0
2017/04/18	R207	03/08/2017	8.19	Put	Bond Future	155.5700		0.1556	168.0800	0.1681	8.041	0	0	0
2017/04/18	R207	03/08/2017	8.40	Put	Bond Future	85.9900		0.0860	92.5500	0.0926	7.629	0	0	0
2017/04/18	R207	03/08/2017	8.41	Call	Bond Future	1,632.9500		1.6329	1,539.8900	1.5399	(5.699)	0	0	0
2017/04/18	R207	03/08/2017	8.39	Call	Bond Future	1,595.4500		1.5954	1,502.8200	1.5028	(5.806)	0	0	0
2017/04/18	R207	03/08/2017	8.40	Call	Bond Future	1,614.1700		1.6142	1,521.3200	1.5213	(5.752)	0	0	0
2017/04/18	R207	02/11/2017			Bond Future	7.6538		101.4502	7.7067	101.3460	0.691	0.0000	0.0000	0
2017/04/18	R207	02/11/2017	8.03	Put	Bond Future	328.5700		0.3286	355.6900	0.3557	8.254	0	0	0
2017/04/18	R207	02/11/2017	8.05	Put	Bond Future	316.9300		0.3169	343.2100	0.3432	8.292	0	0	0
2017/04/18	R207	02/11/2017	8.03	Call	Bond Future	1,066.6600		1.0667	989.5500	0.9895	(7.229)	0	0	0
2017/04/18	R207	02/11/2017	8.04	Put	Bond Future	322.5700		0.3226	349.2600	0.3493	8.274	0	0	0
2017/04/18	R207	02/11/2017	8.04	Call	Bond Future	1,080.1900		1.0802	1,002.6500	1.0027	(7.178)	0	0	0
2017/04/18	R207	02/11/2017	8.05	Call	Bond Future	1,094.0700		1.0941	1,016.1200	1.0161	(7.125)	0	0	0
2017/04/18	R207	01/02/2018			Bond Future	7.5904		99.8302	7.6505	99.7241	0.792	0.0000	0.0000	0
2017/04/18	R207	01/02/2018	7.60	Put	Bond Future	0.0000		0.0000	89.1300	0.0891	100.000	0	0	0
2017/04/18	R207	01/02/2018	7.62	Put	Bond Future	0.0000		0.0000	53.8300	0.0538	100.000	0	0	0
2017/04/18	R207	01/02/2018	7.60	Call	Bond Future	16.9600		0.0170	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R207	01/02/2018	7.61	Put	Bond Future	0.0000		0.0000	71.4800	0.0715	100.000	0	0	0
2017/04/18	R207	01/02/2018	7.61	Call	Bond Future	34.6100		0.0346	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R207	01/02/2018	7.62	Call	Bond Future	52.2600		0.0523	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R208	04/05/2017	8.39	Call	Bond Future	1,751.7400		1.7517	1,618.0100	1.6180	(7.634)	0	0	0
2017/04/18	R208	04/05/2017			Bond Future	7.8438		97.0988	7.8844	96.9679	0.517	0.0000	0.0000	23,301
2017/04/18	R208	04/05/2017	8.37	Call	Bond Future	1,690.1200		1.6901	1,556.0200	1.5560	(7.934)	0	0	0
2017/04/18	R208	04/05/2017	8.38	Call	Bond Future	1,720.9000		1.7209	1,586.9900	1.5870	(7.781)	0	0	0
2017/04/18	R208	04/05/2017	8.37	Put	Bond Future	9.2900		0.0093	6.0600	0.0061	(34.769)	0	0	0
2017/04/18	R208	04/05/2017	8.39	Put	Bond Future	7.7300		0.0077	4.8700	0.0049	(36.999)	0	0	0
2017/04/18	R208	04/05/2017	8.38	Put	Bond Future	8.4700		0.0085	5.4300	0.0054	(35.891)	0	0	0
2017/04/18	R208	03/08/2017	8.32	Call	Bond Future	1,724.6500		1.7247	1,609.4200	1.6094	(6.681)	0	0	0
2017/04/18	R208	03/08/2017			Bond Future	7.8516		98.9501	7.8956	98.8162	0.559	0.0000	0.0000	0
2017/04/18	R208	03/08/2017	8.30	Call	Bond Future	1,679.1500		1.6791	1,564.8900	1.5649	(6.805)	0	0	0
2017/04/18	R208	03/08/2017	8.31	Call	Bond Future	1,701.7500		1.7018	1,587.0000	1.5870	(6.743)	0	0	0
2017/04/18	R208	03/08/2017	8.30	Put	Bond Future	322.0100		0.3220	341.7000	0.3417	6.115	0	0	0
2017/04/18	R208	03/08/2017	8.32	Put	Bond Future	307.5200		0.3075	326.2400	0.3262	6.087	0	0	0
2017/04/18	R208	03/08/2017	8.31	Put	Bond Future	314.6100		0.3146	333.8100	0.3338	6.103	0	0	0
2017/04/18	R208	02/11/2017	8.18	Put	Bond Future	571.2200		0.5712	609.1900	0.6092	6.647	0	0	0
2017/04/18	R208	02/11/2017			Bond Future	7.8466		97.4798	7.8952	97.3404	0.619	0.0000	0.0000	0
2017/04/18	R208	02/11/2017	8.20	Put	Bond Future	552.4900		0.5525	589.3500	0.5894	6.672	0	0	0
2017/04/18	R208	02/11/2017	8.18	Call	Bond Future	1,523.7000		1.5237	1,422.2700	1.4223	(6.657)	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
2017/04/18	R208	02/11/2017	8.19	Put	Bond Future	561.7900	0.5618	599.2000	0.5992	6.659	0	0	0
2017/04/18	R208	02/11/2017	8.19	Call	Bond Future	1,542.6700	1.5427	1,440.6800	1.4407	(6.611)	0	0	0
2017/04/18	R208	02/11/2017	8.20	Call	Bond Future	1,561.7500	1.5618	1,459.2100	1.4592	(6.566)	0	0	0
2017/04/18	R208	01/02/2018	7.85	Put	Bond Future	0.0000	0.0000	83.4000	0.0834	100.000	0	0	0
2017/04/18	R208	01/02/2018			Bond Future	7.8282	99.4231	7.8810	99.2811	0.674	0.0000	0.0000	0
2017/04/18	R208	01/02/2018	7.84	Put	Bond Future	0.0000	0.0000	110.3100	0.1103	100.000	0	0	0
2017/04/18	R208	01/02/2018	7.85	Call	Bond Future	58.5700	0.0586	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R208	01/02/2018	7.83	Call	Bond Future	4.7400	0.0047	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R208	01/02/2018	7.84	Call	Bond Future	31.6600	0.0317	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R208	01/02/2018	7.83	Put	Bond Future	0.0000	0.0000	137.2300	0.1372	100.000	0	0	0
2017/04/18	R209	04/05/2017	9.48	Put	Bond Future	1,239.4200	1.2394	1,343.8900	1.3439	8.429	0	0	0
2017/04/18	R209	04/05/2017			Bond Future	9.5504	72.0261	9.6052	71.6576	0.574	0.0000	0.0000	61,343
2017/04/18	R209	04/05/2017	8.93	Call	Bond Future	37.7700	0.0378	10.3000	0.0103	(72.730)	0	0	1,130
2017/04/18	R209	04/05/2017	9.33	Put	Bond Future	1,917.5300	1.9175	2,104.2600	2.1043	9.738	0	0	1,130
2017/04/18	R209	04/05/2017	9.47	Put	Bond Future	1,279.1800	1.2792	1,388.8900	1.3889	8.577	0	0	0
2017/04/18	R209	04/05/2017	9.63	Call	Bond Future	1,271.5700	1.2716	939.8800	0.9399	(26.085)	0	0	0
2017/04/18	R209	04/05/2017	9.46	Call	Bond Future	706.0500	0.7061	452.5600	0.4526	(35.903)	0	0	0
2017/04/18	R209	04/05/2017	9.33	Call	Bond Future	407.0200	0.4070	225.2500	0.2252	(44.659)	0	0	0
2017/04/18	R209	04/05/2017	9.47	Call	Bond Future	733.8000	0.7338	475.0100	0.4750	(35.267)	0	0	0
2017/04/18	R209	04/05/2017	8.93	Put	Bond Future	4,415.2300	4.4152	4,756.2600	4.7563	7.724	0	0	0
2017/04/18	R209	04/05/2017	9.48	Call	Bond Future	762.2400	0.7622	498.2100	0.4982	(34.639)	0	0	0
2017/04/18	R209	04/05/2017	9.63	Put	Bond Future	737.3400	0.7373	774.1500	0.7742	4.992	0	0	1,130
2017/04/18	R209	04/05/2017	9.46	Put	Bond Future	1,319.7300	1.3197	1,434.7400	1.4347	8.715	0	0	0
2017/04/18	R209	03/08/2017			Bond Future	9.5976	73.3994	9.6541	73.0234	0.588	0.0000	0.0000	665
2017/04/18	R209	03/08/2017	9.44	Call	Bond Future	1,869.4300	1.8694	1,655.4500	1.6554	(11.446)	0	0	0
2017/04/18	R209	03/08/2017	9.43	Put	Bond Future	2,974.4100	2.9744	3,138.2600	3.1383	5.509	0	0	0
2017/04/18	R209	03/08/2017	9.45	Put	Bond Future	2,896.0800	2.8961	3,056.2200	3.0562	5.530	0	0	0
2017/04/18	R209	03/08/2017	9.44	Put	Bond Future	2,935.0600	2.9351	3,097.0500	3.0970	5.519	0	0	0
2017/04/18	R209	03/08/2017	9.45	Call	Bond Future	1,898.7600	1.8988	1,682.9300	1.6829	(11.367)	0	0	0
2017/04/18	R209	03/08/2017	9.43	Call	Bond Future	1,840.3600	1.8404	1,628.2400	1.6282	(11.526)	0	0	0
2017/04/18	R209	02/11/2017	9.52	Put	Bond Future	3,581.1900	3.5812	3,746.5400	3.7465	4.617	0	0	0
2017/04/18	R209	02/11/2017	8.30	Put	Bond Future	10,247.9200	10.2479	10,568.9000	10.5689	3.132	0	0	0
2017/04/18	R209	02/11/2017			Bond Future	9.6422	71.6821	9.7006	71.2968	0.606	0.0000	0.0000	377
2017/04/18	R209	02/11/2017	10.00	Call	Bond Future	4,452.2500	4.4523	4,172.7500	4.1727	(6.278)	0	0	0
2017/04/18	R209	02/11/2017	9.54	Put	Bond Future	3,508.4300	3.5084	3,671.0700	3.6711	4.636	0	0	0
2017/04/18	R209	02/11/2017	9.53	Put	Bond Future	3,544.6700	3.5447	3,708.6700	3.7087	4.627	0	0	0
2017/04/18	R209	02/11/2017	9.00	Put	Bond Future	5,880.8000	5.8808	6,119.1400	6.1191	4.053	0	0	0
2017/04/18	R209	02/11/2017	10.60	Put	Bond Future	1,061.0000	1.0610	1,114.3300	1.1143	5.026	0	0	1,300
2017/04/18	R209	02/11/2017	9.54	Call	Bond Future	2,826.2400	2.8262	2,603.5300	2.6035	(7.880)	0	0	0
2017/04/18	R209	02/11/2017	9.52	Call	Bond Future	2,764.3700	2.7644	2,544.3700	2.5444	(7.958)	0	0	0
2017/04/18	R209	02/11/2017	10.00	Put	Bond Future	2,139.5200	2.1395	2,245.3700	2.2454	4.947	0	0	3,360
2017/04/18	R209	02/11/2017	8.30	Call	Bond Future	453.7300	0.4537	389.3600	0.3894	(14.187)	0	0	2,800
2017/04/18	R209	02/11/2017	9.00	Call	Bond Future	1,427.0200	1.4270	1,280.0100	1.2800	(10.302)	0	0	4,100
2017/04/18	R209	02/11/2017	10.60	Call	Bond Future	7,003.8200	7.0038	6,671.8000	6.6718	(4.741)	0	0	0
2017/04/18	R209	02/11/2017	9.53	Call	Bond Future	2,795.2100	2.7952	2,573.8600	2.5739	(7.919)	0	0	0
2017/04/18	R209	01/02/2018	9.73	Call	Bond Future	298.1700	0.2982	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R209	01/02/2018	9.72	Call	Bond Future	232.8300	0.2328	0.0000	0.0000	(100.000)	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
2017/04/18	R209	01/02/2018			Bond Future	9.6845	73.1112	9.7445	72.7183	0.620	0.0000	0.0000	0
2017/04/18	R209	01/02/2018	9.71	Call	Bond Future	167.4000	0.1674	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R209	01/02/2018	9.71	Put	Bond Future	0.0000	0.0000	225.4800	0.2255	100.000	0	0	0
2017/04/18	R209	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	94.7100	0.0947	100.000	0	0	0
2017/04/18	R209	01/02/2018	9.72	Put	Bond Future	0.0000	0.0000	160.0500	0.1600	100.000	0	0	0
2017/04/18	R210	04/05/2017			Bond Future	184.0984	184.0984	184.1074	184.1074	0.005	0.0000	0.0000	1,503
2017/04/18	R210	04/05/2017	192.31	Put	Bond Future	8,211.6000	8.2116	8,202.5600	8.2026	(0.110)	0	0	0
2017/04/18	R210	04/05/2017	192.33	Put	Bond Future	8,231.6000	8.2316	8,222.5600	8.2226	(0.110)	0	0	0
2017/04/18	R210	04/05/2017	192.32	Put	Bond Future	8,221.6000	8.2216	8,212.5600	8.2126	(0.110)	0	0	0
2017/04/18	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R210	03/08/2017	196.29	Put	Bond Future	8,648.0500	8.6480	8,639.7800	8.6398	(0.096)	0	0	0
2017/04/18	R210	03/08/2017			Bond Future	187.6419	187.6419	187.6502	187.6502	0.004	0.0000	0.0000	195
2017/04/18	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R210	03/08/2017	196.28	Put	Bond Future	8,638.0500	8.6380	8,629.7800	8.6298	(0.096)	0	0	0
2017/04/18	R210	03/08/2017	196.30	Put	Bond Future	8,658.0500	8.6580	8,649.7800	8.6498	(0.096)	0	0	0
2017/04/18	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R210	02/11/2017	192.08	Put	Bond Future	3,141.7200	3.1417	3,138.9900	3.1390	(0.087)	0	0	0
2017/04/18	R210	02/11/2017			Bond Future	188.9383	188.9383	188.9410	188.9410	0.001	0.0000	0.0000	0
2017/04/18	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R210	02/11/2017	192.07	Put	Bond Future	3,131.7200	3.1317	3,128.9900	3.1290	(0.087)	0	0	0
2017/04/18	R210	02/11/2017	192.09	Put	Bond Future	3,151.7200	3.1517	3,148.9900	3.1490	(0.087)	0	0	0
2017/04/18	R210	01/02/2018			Bond Future	192.7519	192.7519	192.7529	192.7529	0.001	0.0000	0.0000	0
2017/04/18	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R210	01/02/2018	192.36	Call	Bond Future	391.8800	0.3919	392.8800	0.3929	0.255	0	0	0
2017/04/18	R210	01/02/2018	192.37	Call	Bond Future	381.8800	0.3819	382.8800	0.3829	0.262	0	0	0
2017/04/18	R210	01/02/2018	192.38	Call	Bond Future	371.8800	0.3719	372.8800	0.3729	0.269	0	0	0
2017/04/18	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R212	04/05/2017			Bond Future	148.0901	148.0901	148.0974	148.0974	0.005	0.0000	0.0000	3,268
2017/04/18	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R212	04/05/2017	152.23	Put	Bond Future	4,139.9000	4.1399	4,132.6200	4.1326	(0.176)	0	0	0
2017/04/18	R212	04/05/2017	152.25	Put	Bond Future	4,159.9000	4.1599	4,152.6200	4.1526	(0.175)	0	0	0
2017/04/18	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R212	04/05/2017	152.24	Put	Bond Future	4,149.9000	4.1499	4,142.6200	4.1426	(0.175)	0	0	0
2017/04/18	R212	03/08/2017			Bond Future	148.9077	148.9077	148.9143	148.9143	0.004	0.0000	0.0000	0
2017/04/18	R212	03/08/2017	153.34	Put	Bond Future	4,432.3200	4.4323	4,425.7100	4.4257	(0.149)	0	0	0
2017/04/18	R212	03/08/2017	153.36	Put	Bond Future	4,452.3200	4.4523	4,445.7100	4.4457	(0.148)	0	0	0
2017/04/18	R212	03/08/2017	153.35	Put	Bond Future	4,442.3200	4.4423	4,435.7100	4.4357	(0.149)	0	0	0
2017/04/18	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R212	03/08/2017	153.35	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
2017/04/18	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R212	02/11/2017			Bond Future	151.8503	151.8503	151.8525	151.8525	0.001	0.0000	0.0000	0
2017/04/18	R212	02/11/2017	152.40	Put	Bond Future	549.6500	0.5497	547.4900	0.5475	(0.393)	0	0	0
2017/04/18	R212	02/11/2017	152.42	Put	Bond Future	569.6500	0.5697	567.4900	0.5675	(0.379)	0	0	0
2017/04/18	R212	02/11/2017	152.41	Put	Bond Future	559.6500	0.5597	557.4900	0.5575	(0.386)	0	0	0
2017/04/18	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R212	01/02/2018	154.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R212	01/02/2018			Bond Future	154.8488	154.8488	154.8495	154.8495	0.000	0.0000	0.0000	0
2017/04/18	R212	01/02/2018	154.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R212	01/02/2018	154.71	Call	Bond Future	138.8100	0.1388	139.5500	0.1396	0.533	0	0	0
2017/04/18	R212	01/02/2018	154.69	Call	Bond Future	158.8100	0.1588	159.5500	0.1596	0.466	0	0	0
2017/04/18	R212	01/02/2018	154.70	Call	Bond Future	148.8100	0.1488	149.5500	0.1496	0.497	0	0	0
2017/04/18	R212	01/02/2018	154.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/18	R213	04/05/2017			Bond Future	9.2650	83.8650	9.3249	83.4622	0.647	0.0000	0.0000	45,201
2017/04/18	R213	04/05/2017	9.35	Put	Bond Future	693.6800	0.6937	747.7000	0.7477	7.787	0	0	0
2017/04/18	R213	04/05/2017	9.37	Put	Bond Future	641.0300	0.6410	686.9900	0.6870	7.170	0	0	0
2017/04/18	R213	04/05/2017	9.35	Call	Bond Future	1,264.2400	1.2642	915.4300	0.9154	(27.590)	0	0	0
2017/04/18	R213	04/05/2017	9.36	Put	Bond Future	666.9800	0.6670	716.9100	0.7169	7.486	0	0	0
2017/04/18	R213	04/05/2017	9.36	Call	Bond Future	1,304.3100	1.3043	951.4100	0.9514	(27.056)	0	0	0
2017/04/18	R213	04/05/2017	9.37	Call	Bond Future	1,345.0600	1.3451	988.1900	0.9882	(26.532)	0	0	0
2017/04/18	R213	03/08/2017	9.33	Put	Bond Future	2,214.8300	2.2148	2,365.6800	2.3657	6.811	0	0	0
2017/04/18	R213	03/08/2017			Bond Future	9.3100	85.4641	9.3719	85.0530	0.665	0.0000	0.0000	20
2017/04/18	R213	03/08/2017	9.35	Put	Bond Future	2,150.3900	2.1504	2,297.3800	2.2974	6.836	0	0	0
2017/04/18	R213	03/08/2017	9.33	Call	Bond Future	2,348.0600	2.3481	2,087.8100	2.0878	(11.084)	0	0	0
2017/04/18	R213	03/08/2017	9.34	Put	Bond Future	2,182.4400	2.1824	2,331.3600	2.3314	6.824	0	0	0
2017/04/18	R213	03/08/2017	9.34	Call	Bond Future	2,382.1000	2.3821	2,119.9200	2.1199	(11.006)	0	0	0
2017/04/18	R213	03/08/2017	9.35	Call	Bond Future	2,416.4200	2.4164	2,152.3100	2.1523	(10.930)	0	0	0
2017/04/18	R213	02/11/2017	9.36	Put	Bond Future	3,006.0000	3.0060	3,175.6200	3.1756	5.643	0	0	0
2017/04/18	R213	02/11/2017			Bond Future	9.3541	83.5819	9.4184	83.1604	0.687	0.0000	0.0000	0
2017/04/18	R213	02/11/2017	9.35	Put	Bond Future	3,038.8300	3.0388	3,209.9300	3.2099	5.630	0	0	0
2017/04/18	R213	02/11/2017	9.36	Call	Bond Future	3,044.7400	3.0447	2,792.8500	2.7929	(8.273)	0	0	0
2017/04/18	R213	02/11/2017	9.34	Call	Bond Future	2,978.9900	2.9790	2,730.0600	2.7301	(8.356)	0	0	0
2017/04/18	R213	02/11/2017	9.35	Call	Bond Future	3,011.7700	3.0118	2,761.3600	2.7614	(8.314)	0	0	0
2017/04/18	R213	02/11/2017	9.34	Put	Bond Future	3,071.9200	3.0719	3,244.5000	3.2445	5.618	0	0	0
2017/04/18	R213	01/02/2018	9.42	Call	Bond Future	151.8000	0.1518	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R213	01/02/2018			Bond Future	9.3966	85.2482	9.4630	84.8184	0.706	0.0000	0.0000	0
2017/04/18	R213	01/02/2018	9.43	Call	Bond Future	216.5800	0.2166	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R213	01/02/2018	9.41	Put	Bond Future	0.0000	0.0000	342.7900	0.3428	100.000	0	0	0
2017/04/18	R213	01/02/2018	9.43	Put	Bond Future	0.0000	0.0000	213.1500	0.2132	100.000	0	0	0
2017/04/18	R213	01/02/2018	9.41	Call	Bond Future	86.9400	0.0869	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R213	01/02/2018	9.42	Put	Bond Future	0.0000	0.0000	277.9300	0.2779	100.000	0	0	0
2017/04/18	R214	04/05/2017	9.58	Put	Bond Future	1,323.0500	1.3231	1,501.0600	1.5011	13.455	0	0	0
2017/04/18	R214	04/05/2017			Bond Future	9.6552	72.0007	9.7251	71.5125	0.724	0.0000	0.0000	35,332
2017/04/18	R214	04/05/2017	9.57	Put	Bond Future	1,364.8600	1.3649	1,549.4900	1.5495	13.527	0	0	0

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2017/04/18	R214	04/05/2017	9.58	Call	Bond Future	791.6200		0.7916	481.4900	0.4815	(39.177)	0	0	0
2017/04/18	R214	04/05/2017	9.56	Call	Bond Future	733.6700		0.7337	436.8400	0.4368	(40.458)	0	0	0
2017/04/18	R214	04/05/2017	9.57	Call	Bond Future	762.2900		0.7623	458.7800	0.4588	(39.816)	0	0	0
2017/04/18	R214	04/05/2017	9.56	Put	Bond Future	1,407.5000		1.4075	1,598.8100	1.5988	13.592	0	0	0
2017/04/18	R214	03/08/2017	9.51	Call	Bond Future	1,874.4400		1.8744	1,614.2400	1.6142	(13.881)	0	0	0
2017/04/18	R214	03/08/2017			Bond Future	9.7018		73.3735	9.7738	72.8756	0.742	0.0000	0.0000	0
2017/04/18	R214	03/08/2017	9.52	Call	Bond Future	1,904.1000		1.9041	1,641.4900	1.6415	(13.792)	0	0	0
2017/04/18	R214	03/08/2017	9.53	Call	Bond Future	1,934.0300		1.9340	1,669.0100	1.6690	(13.703)	0	0	0
2017/04/18	R214	03/08/2017	9.51	Put	Bond Future	3,230.7800		3.2308	3,468.4900	3.4685	7.358	0	0	0
2017/04/18	R214	03/08/2017	9.53	Put	Bond Future	3,146.9900		3.1470	3,379.8800	3.3799	7.400	0	0	0
2017/04/18	R214	03/08/2017	9.52	Put	Bond Future	3,188.6900		3.1887	3,423.9900	3.4240	7.379	0	0	0
2017/04/18	R214	02/11/2017	9.60	Call	Bond Future	2,810.1800		2.8102	2,535.2800	2.5353	(9.782)	0	0	0
2017/04/18	R214	02/11/2017			Bond Future	9.7476		71.5089	9.8219	70.9992	0.762	0.0000	0.0000	0
2017/04/18	R214	02/11/2017	9.58	Call	Bond Future	2,747.5300		2.7475	2,476.2300	2.4762	(9.874)	0	0	0
2017/04/18	R214	02/11/2017	9.59	Call	Bond Future	2,778.7600		2.7788	2,505.6600	2.5057	(9.828)	0	0	0
2017/04/18	R214	02/11/2017	9.58	Put	Bond Future	3,920.5400		3.9205	4,158.9200	4.1589	6.080	0	0	0
2017/04/18	R214	02/11/2017	9.60	Put	Bond Future	3,841.5800		3.8416	4,076.3600	4.0764	6.112	0	0	0
2017/04/18	R214	02/11/2017	9.59	Put	Bond Future	3,880.9100		3.8809	4,117.4900	4.1175	6.096	0	0	0
2017/04/18	R214	01/02/2018			Bond Future	9.7922		72.9344	9.8685	72.4148	0.780	0.0000	0.0000	0
2017/04/18	R214	01/02/2018	9.82	Put	Bond Future	0.0000		0.0000	329.4300	0.3294	100.000	0	0	0
2017/04/18	R214	01/02/2018	9.84	Put	Bond Future	0.0000		0.0000	193.3000	0.1933	100.000	0	0	0
2017/04/18	R214	01/02/2018	9.83	Put	Bond Future	0.0000		0.0000	261.3100	0.2613	100.000	0	0	0
2017/04/18	R214	01/02/2018	9.84	Call	Bond Future	326.4000		0.3264	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R214	01/02/2018	9.82	Call	Bond Future	190.2700		0.1903	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R214	01/02/2018	9.83	Call	Bond Future	258.3900		0.2584	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R248	04/05/2017	9.66	Call	Bond Future	1,120.5500		1.1206	703.6000	0.7036	(37.209)	0	0	0
2017/04/18	R248	04/05/2017			Bond Future	9.7206		92.1909	9.7905	91.5710	0.719	0.0000	0.0000	85,183
2017/04/18	R248	04/05/2017	9.67	Call	Bond Future	1,160.2800		1.1603	735.4400	0.7354	(36.615)	0	0	0
2017/04/18	R248	04/05/2017	9.65	Put	Bond Future	1,715.8100		1.7158	1,926.7700	1.9268	12.295	0	0	0
2017/04/18	R248	04/05/2017	9.67	Put	Bond Future	1,614.0500		1.6141	1,809.1400	1.8091	12.087	0	0	0
2017/04/18	R248	04/05/2017	9.65	Call	Bond Future	1,081.6800		1.0817	672.7100	0.6727	(37.809)	0	0	0
2017/04/18	R248	04/05/2017	9.66	Put	Bond Future	1,664.4200		1.6644	1,867.4000	1.8674	12.195	0	0	0
2017/04/18	R248	03/08/2017			Bond Future	9.7693		93.9487	9.8413	93.3164	0.737	0.0000	0.0000	170
2017/04/18	R248	03/08/2017	9.57	Call	Bond Future	2,479.5400		2.4795	2,145.4300	2.1454	(13.475)	0	0	0
2017/04/18	R248	03/08/2017	9.56	Put	Bond Future	4,325.6200		4.3256	4,626.8000	4.6268	6.963	0	0	0
2017/04/18	R248	03/08/2017	9.58	Put	Bond Future	4,217.7800		4.2178	4,513.0400	4.5130	7.000	0	0	0
2017/04/18	R248	03/08/2017	9.57	Put	Bond Future	4,271.4600		4.2715	4,569.6700	4.5697	6.981	0	0	0
2017/04/18	R248	03/08/2017	9.58	Call	Bond Future	2,517.2800		2.5173	2,180.2200	2.1802	(13.390)	0	0	0
2017/04/18	R248	03/08/2017	9.56	Call	Bond Future	2,442.1200		2.4421	2,110.9800	2.1110	(13.560)	0	0	0
2017/04/18	R248	02/11/2017	9.66	Put	Bond Future	5,055.9300		5.0559	5,352.9600	5.3530	5.875	0	0	0
2017/04/18	R248	02/11/2017			Bond Future	9.8171		91.3445	9.8915	90.6972	0.758	0.0000	0.0000	0
2017/04/18	R248	02/11/2017	9.65	Put	Bond Future	5,106.1800		5.1062	5,405.4300	5.4054	5.861	0	0	0
2017/04/18	R248	02/11/2017	9.64	Call	Bond Future	3,582.1100		3.5821	3,236.2800	3.2363	(9.654)	0	0	0
2017/04/18	R248	02/11/2017	9.65	Call	Bond Future	3,621.7000		3.6217	3,273.6400	3.2736	(9.610)	0	0	0
2017/04/18	R248	02/11/2017	9.66	Call	Bond Future	3,661.5100		3.6615	3,311.2300	3.3112	(9.567)	0	0	0
2017/04/18	R248	02/11/2017	9.64	Put	Bond Future	5,156.8100		5.1568	5,458.2900	5.4583	5.846	0	0	0
2017/04/18	R248	01/02/2018	9.89	Call	Bond Future	227.3100		0.2273	0.0000	0.0000	(100.000)	0	0	0

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2017/04/18	R248	01/02/2018	9.90	Put	Bond Future	0.0000	0.0000	346.4400	0.3464	100.000	0	0	0
2017/04/18	R248	01/02/2018			Bond Future	9.8637	93.1655	9.9403	92.5054	0.776	0.0000	0.0000	0
2017/04/18	R248	01/02/2018	9.90	Call	Bond Future	313.6100	0.3136	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R248	01/02/2018	9.91	Call	Bond Future	399.7500	0.3998	0.0000	0.0000	(100.000)	0	0	0
2017/04/18	R248	01/02/2018	9.89	Put	Bond Future	0.0000	0.0000	432.7400	0.4327	100.000	0	0	0
2017/04/18	R248	01/02/2018	9.91	Put	Bond Future	0.0000	0.0000	260.3000	0.2603	100.000	0	0	0

Total **889695**