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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/04/2017 TO 28/04/2017

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
2017/04/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	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
2017/04/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2025	04/05/2017			Bond Future	128.1153	128.1153	128.1421	128.1421	0.021	0.0000	0.0000	3,234
2017/04/28	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2025	04/05/2017	132.56	Put	Bond Future	4,444.6800	4.4447	4,417.9400	4.4179	(0.602)	0	0	0
2017/04/28	2025	04/05/2017	132.58	Put	Bond Future	4,464.6800	4.4647	4,437.9400	4.4379	(0.599)	0	0	0
2017/04/28	2025	04/05/2017	132.57	Put	Bond Future	4,454.6800	4.4547	4,427.9400	4.4279	(0.600)	0	0	0
2017/04/28	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2025	03/08/2017			Bond Future	129.2460	129.2460	129.2726	129.2726	0.021	0.0000	0.0000	2,414
2017/04/28	2025	03/08/2017	133.96	Put	Bond Future	4,714.0000	4.7140	4,687.3800	4.6874	(0.565)	0	0	0
2017/04/28	2025	03/08/2017	133.98	Put	Bond Future	4,734.0000	4.7340	4,707.3800	4.7074	(0.562)	0	0	0
2017/04/28	2025	03/08/2017	133.97	Put	Bond Future	4,724.0000	4.7240	4,697.3800	4.6974	(0.564)	0	0	0
2017/04/28	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2025	02/11/2017			Bond Future	131.7889	131.7889	131.8131	131.8131	0.018	0.0000	0.0000	0
2017/04/28	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2025	02/11/2017	132.96	Put	Bond Future	1,171.1300	1.1711	1,146.8600	1.1469	(2.072)	0	0	0
2017/04/28	2025	02/11/2017	132.98	Put	Bond Future	1,191.1300	1.1911	1,166.8600	1.1669	(2.038)	0	0	0
2017/04/28	2025	02/11/2017	132.97	Put	Bond Future	1,181.1300	1.1811	1,156.8600	1.1569	(2.055)	0	0	0
2017/04/28	2025	01/02/2018	133.89	Put	Bond Future	793.3800	0.7934	767.7000	0.7677	(3.237)	0	0	0
2017/04/28	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2025	01/02/2018			Bond Future	133.0966	133.0966	133.1223	133.1223	0.019	0.0000	0.0000	0
2017/04/28	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2025	01/02/2018	133.88	Put	Bond Future	783.3800	0.7834	757.7000	0.7577	(3.278)	0	0	0
2017/04/28	2025	01/02/2018	133.90	Put	Bond Future	803.3800	0.8034	777.7000	0.7777	(3.196)	0	0	0
2017/04/28	2029	04/05/2017	100.66	Put	Bond Future	1,216.0900	1.2161	1,718.5900	1.7186	41.321	0	0	0
2017/04/28	2029	04/05/2017			Bond Future	99.4439	99.4439	98.9414	98.9414	(0.505)	0.0000	0.0000	1,772
2017/04/28	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2029	04/05/2017	100.65	Put	Bond Future	1,206.0900	1.2061	1,708.5900	1.7086	41.664	0	0	0
2017/04/28	2029	04/05/2017	100.67	Put	Bond Future	1,226.0900	1.2261	1,728.5900	1.7286	40.984	0	0	0
2017/04/28	2029	01/02/2018			Bond Future	104.4061	104.4061	103.8713	103.8713	(0.512)	0.0000	0.0000	0
2017/04/28	2030	04/05/2017	9.33	Call	Bond Future	1,221.0000	1.2210	1,435.3800	1.4354	17.558	0	0	0
2017/04/28	2030	04/05/2017			Bond Future	9.1536	93.5743	9.1229	93.7887	(0.335)	0.0000	0.0000	24,363

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2017/04/28	2030	04/05/2017	9.34	Call	Bond Future	1,289.5300	1.2895	1,503.9100	1.5039	16.625	0	0	0
2017/04/28	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2030	04/05/2017	9.32	Call	Bond Future	1,152.4000	1.1524	1,366.7800	1.3668	18.603	0	0	0
2017/04/28	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2030	03/08/2017	9.33	Call	Bond Future	863.8200	0.8638	1,082.1200	1.0821	25.271	0	0	0
2017/04/28	2030	03/08/2017			Bond Future	9.2036	91.3476	9.1719	91.5659	(0.344)	0.0000	0.0000	11,399
2017/04/28	2030	03/08/2017	9.34	Call	Bond Future	931.6900	0.9317	1,149.9900	1.1500	23.431	0	0	0
2017/04/28	2030	03/08/2017	9.35	Call	Bond Future	999.4800	0.9995	1,217.7800	1.2178	21.841	0	0	0
2017/04/28	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2030	02/11/2017			Bond Future	9.2447	93.1233	9.2123	93.3435	(0.351)	0.0000	0.0000	0
2017/04/28	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2030	02/11/2017	9.34	Call	Bond Future	643.2000	0.6432	863.4600	0.8635	34.244	0	0	0
2017/04/28	2030	02/11/2017	9.35	Call	Bond Future	710.3600	0.7104	930.6200	0.9306	31.007	0	0	0
2017/04/28	2030	02/11/2017	9.36	Call	Bond Future	777.4400	0.7774	997.7000	0.9977	28.331	0	0	0
2017/04/28	2030	01/02/2018			Bond Future	9.2817	90.9763	9.2480	91.2025	(0.364)	0.0000	0.0000	0
2017/04/28	2030	01/02/2018	9.38	Call	Bond Future	654.0600	0.6541	880.3300	0.8803	34.595	0	0	0
2017/04/28	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2030	01/02/2018	9.39	Call	Bond Future	720.2600	0.7203	946.5300	0.9465	31.415	0	0	0
2017/04/28	2030	01/02/2018	9.37	Call	Bond Future	587.8000	0.5878	814.0700	0.8141	38.494	0	0	0
2017/04/28	2032	04/05/2017	9.45	Call	Bond Future	1,290.1300	1.2901	1,396.4000	1.3964	8.237	0	0	0
2017/04/28	2032	04/05/2017			Bond Future	9.3134	92.3884	9.2828	92.6177	(0.329)	0.0000	0.0000	11,951
2017/04/28	2032	04/05/2017	9.46	Call	Bond Future	1,344.2800	1.3443	1,456.2500	1.4563	8.329	0	0	0
2017/04/28	2032	04/05/2017	9.44	Put	Bond Future	297.1000	0.2971	168.3000	0.1683	(43.352)	0	0	0
2017/04/28	2032	04/05/2017	9.46	Put	Bond Future	257.1600	0.2572	139.8200	0.1398	(45.629)	0	0	0
2017/04/28	2032	04/05/2017	9.45	Put	Bond Future	276.5800	0.2766	153.5400	0.1535	(44.486)	0	0	0
2017/04/28	2032	04/05/2017	9.44	Call	Bond Future	1,237.0000	1.2370	1,337.5100	1.3375	8.125	0	0	0
2017/04/28	2032	03/08/2017	9.43	Put	Bond Future	2,170.6100	2.1706	2,030.4300	2.0304	(6.458)	0	0	0
2017/04/28	2032	03/08/2017			Bond Future	9.3617	94.1457	9.3301	94.3794	(0.337)	0.0000	0.0000	13,370
2017/04/28	2032	03/08/2017	9.45	Put	Bond Future	2,103.0400	2.1030	1,965.2200	1.9652	(6.553)	0	0	0
2017/04/28	2032	03/08/2017	9.44	Put	Bond Future	2,136.6300	2.1366	1,997.6300	1.9976	(6.506)	0	0	0
2017/04/28	2032	03/08/2017	9.44	Call	Bond Future	2,712.3600	2.7124	2,807.0100	2.8070	3.490	0	0	0
2017/04/28	2032	03/08/2017	9.45	Call	Bond Future	2,751.9100	2.7519	2,847.7400	2.8477	3.482	0	0	0
2017/04/28	2032	03/08/2017	9.43	Call	Bond Future	2,673.1100	2.6731	2,766.5800	2.7666	3.497	0	0	0
2017/04/28	2032	02/11/2017			Bond Future	9.4075	91.8173	9.3752	92.0531	(0.343)	0.0000	0.0000	0
2017/04/28	2032	02/11/2017	9.48	Put	Bond Future	3,018.0100	3.0180	2,868.3700	2.8684	(4.958)	0	0	0
2017/04/28	2032	02/11/2017	9.50	Put	Bond Future	2,950.0100	2.9500	2,802.1100	2.8021	(5.014)	0	0	0
2017/04/28	2032	02/11/2017	9.49	Put	Bond Future	2,983.8700	2.9839	2,835.1000	2.8351	(4.986)	0	0	0
2017/04/28	2032	02/11/2017	9.48	Call	Bond Future	3,544.4300	3.5444	3,630.5400	3.6305	2.429	0	0	0
2017/04/28	2032	02/11/2017	9.49	Call	Bond Future	3,582.5600	3.5826	3,669.5400	3.6695	2.428	0	0	0
2017/04/28	2032	02/11/2017	9.50	Call	Bond Future	3,620.9000	3.6209	3,708.7500	3.7088	2.426	0	0	0

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2017/04/28	2032	01/02/2018	9.55	Put	Bond Future	3,722.4400	3.7224	3,568.3800	3.5684	(4.139)	0	0	0
2017/04/28	2032	01/02/2018			Bond Future	9.4494	93.6496	9.4158	93.8918	(0.355)	0.0000	0.0000	0
2017/04/28	2032	01/02/2018	9.57	Put	Bond Future	3,657.4600	3.6575	3,505.1400	3.5051	(4.165)	0	0	0
2017/04/28	2032	01/02/2018	9.56	Put	Bond Future	3,689.9900	3.6900	3,536.6400	3.5366	(4.156)	0	0	0
2017/04/28	2032	01/02/2018	9.55	Call	Bond Future	4,443.1100	4.4431	4,531.1700	4.5312	1.982	0	0	0
2017/04/28	2032	01/02/2018	9.56	Call	Bond Future	4,481.8400	4.4818	4,570.6100	4.5706	1.981	0	0	0
2017/04/28	2032	01/02/2018	9.57	Call	Bond Future	4,520.4100	4.5204	4,610.2100	4.6102	1.987	0	0	0
2017/04/28	2033	04/05/2017			Bond Future	105.2650	105.2650	105.2869	105.2869	0.021	0.0000	0.0000	5,704
2017/04/28	2033	04/05/2017	110.83	Put	Bond Future	5,565.0000	5.5650	5,543.1400	5.5431	(0.393)	0	0	0
2017/04/28	2033	04/05/2017	110.85	Put	Bond Future	5,585.0000	5.5850	5,563.1400	5.5631	(0.391)	0	0	0
2017/04/28	2033	04/05/2017	110.84	Put	Bond Future	5,575.0000	5.5750	5,553.1400	5.5531	(0.392)	0	0	0
2017/04/28	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2033	03/08/2017	113.14	Put	Bond Future	5,853.0400	5.8530	5,831.1900	5.8312	(0.373)	0	0	0
2017/04/28	2033	03/08/2017			Bond Future	107.2870	107.2870	107.3088	107.3088	0.020	0.0000	0.0000	6,134
2017/04/28	2033	03/08/2017	113.13	Put	Bond Future	5,843.0400	5.8430	5,821.1900	5.8212	(0.374)	0	0	0
2017/04/28	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2033	03/08/2017	113.12	Put	Bond Future	5,833.0400	5.8330	5,811.1900	5.8112	(0.375)	0	0	0
2017/04/28	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2033	02/11/2017			Bond Future	108.3208	108.3208	108.3406	108.3406	0.018	0.0000	0.0000	0
2017/04/28	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2033	02/11/2017	110.07	Put	Bond Future	1,749.2400	1.7492	1,729.3600	1.7294	(1.136)	0	0	0
2017/04/28	2033	02/11/2017	110.09	Put	Bond Future	1,769.2400	1.7692	1,749.3600	1.7494	(1.124)	0	0	0
2017/04/28	2033	02/11/2017	110.08	Put	Bond Future	1,759.2400	1.7592	1,739.3600	1.7394	(1.130)	0	0	0
2017/04/28	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2033	01/02/2018	109.66	Call	Bond Future	846.9600	0.8470	868.0100	0.8680	2.485	0	0	0
2017/04/28	2033	01/02/2018			Bond Future	110.5070	110.5070	110.5280	110.5280	0.019	0.0000	0.0000	0
2017/04/28	2033	01/02/2018	109.64	Call	Bond Future	866.9600	0.8670	888.0100	0.8880	2.428	0	0	0
2017/04/28	2033	01/02/2018	109.65	Call	Bond Future	856.9600	0.8570	878.0100	0.8780	2.456	0	0	0
2017/04/28	2033	01/02/2018	109.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2033	01/02/2018	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2033	01/02/2018	109.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2037	04/05/2017			Bond Future	9.5738	92.8327	9.5381	93.1240	(0.373)	0.0000	0.0000	27,265
2017/04/28	2037	04/05/2017	9.58	Put	Bond Future	724.6500	0.7247	491.6900	0.4917	(32.148)	0	0	0
2017/04/28	2037	04/05/2017	9.60	Put	Bond Future	647.8700	0.6479	427.0700	0.4271	(34.081)	0	0	0
2017/04/28	2037	04/05/2017	9.59	Put	Bond Future	685.5000	0.6855	458.5500	0.4585	(33.107)	0	0	0
2017/04/28	2037	04/05/2017	9.60	Call	Bond Future	860.7800	0.8608	931.3000	0.9313	8.193	0	0	0
2017/04/28	2037	04/05/2017	9.58	Call	Bond Future	775.0400	0.7750	833.4000	0.8334	7.530	0	0	0
2017/04/28	2037	04/05/2017	9.59	Call	Bond Future	817.2100	0.8172	881.5800	0.8816	7.877	0	0	0
2017/04/28	2037	03/08/2017	9.57	Call	Bond Future	2,505.6800	2.5057	2,615.9300	2.6159	4.400	0	0	0
2017/04/28	2037	03/08/2017			Bond Future	9.6280	90.3415	9.5912	90.6382	(0.382)	0.0000	0.0000	42,480
2017/04/28	2037	03/08/2017	9.58	Call	Bond Future	2,544.1200	2.5441	2,655.7700	2.6558	4.389	0	0	0
2017/04/28	2037	03/08/2017	9.56	Put	Bond Future	3,017.2600	3.0173	2,829.3500	2.8294	(6.228)	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
2017/04/28	2037	03/08/2017	9.57	Put	Bond Future	2,974.1500	2.9742	2,787.6400	2.7876	(6.271)	0	0	0
2017/04/28	2037	03/08/2017	9.58	Put	Bond Future	2,931.4900	2.9315	2,746.3800	2.7464	(6.315)	0	0	0
2017/04/28	2037	03/08/2017	9.56	Call	Bond Future	2,467.5800	2.4676	2,576.4300	2.5764	4.411	0	0	0
2017/04/28	2037	02/11/2017			Bond Future	9.6741	92.0976	9.6366	92.3978	(0.388)	0.0000	0.0000	0
2017/04/28	2037	02/11/2017	9.66	Call	Bond Future	3,802.3100	3.8023	3,961.7100	3.9617	4.192	0	0	0
2017/04/28	2037	02/11/2017	9.65	Put	Bond Future	3,955.8500	3.9558	3,813.8700	3.8139	(3.589)	0	0	0
2017/04/28	2037	02/11/2017	9.67	Put	Bond Future	3,874.5600	3.8746	3,734.7900	3.7348	(3.607)	0	0	0
2017/04/28	2037	02/11/2017	9.66	Put	Bond Future	3,915.0400	3.9150	3,774.3000	3.7743	(3.595)	0	0	0
2017/04/28	2037	02/11/2017	9.67	Call	Bond Future	3,841.6300	3.8416	4,002.0000	4.0020	4.175	0	0	0
2017/04/28	2037	02/11/2017	9.65	Call	Bond Future	3,763.2000	3.7632	3,921.3600	3.9214	4.203	0	0	0
2017/04/28	2037	01/02/2018			Bond Future	9.7172	89.6798	9.6783	89.9876	(0.400)	0.0000	0.0000	0
2017/04/28	2037	01/02/2018	9.81	Put	Bond Future	4,217.2300	4.2172	4,098.1700	4.0982	(2.823)	0	0	0
2017/04/28	2037	01/02/2018	9.83	Put	Bond Future	4,143.2200	4.1432	4,027.9300	4.0279	(2.783)	0	0	0
2017/04/28	2037	01/02/2018	9.82	Put	Bond Future	4,179.9400	4.1799	4,062.9200	4.0629	(2.800)	0	0	0
2017/04/28	2037	01/02/2018	9.82	Call	Bond Future	4,985.8100	4.9858	5,176.5500	5.1765	3.826	0	0	0
2017/04/28	2037	01/02/2018	9.83	Call	Bond Future	5,026.8400	5.0268	5,219.3100	5.2193	3.829	0	0	0
2017/04/28	2037	01/02/2018	9.81	Call	Bond Future	4,945.2400	4.9452	5,133.9400	5.1339	3.816	0	0	0
2017/04/28	2038	04/05/2017	139.77	Put	Bond Future	8,109.1600	8.1092	8,513.8900	8.5139	4.991	0	0	0
2017/04/28	2038	04/05/2017			Bond Future	131.6608	131.6608	131.2561	131.2561	(0.307)	0.0000	0.0000	4,031
2017/04/28	2038	04/05/2017	139.79	Put	Bond Future	8,129.1600	8.1292	8,533.8900	8.5339	4.979	0	0	0
2017/04/28	2038	04/05/2017	139.78	Put	Bond Future	8,119.1600	8.1192	8,523.8900	8.5239	4.985	0	0	0
2017/04/28	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2038	03/08/2017			Bond Future	132.6934	132.6934	132.2802	132.2802	(0.311)	0.0000	0.0000	21,092
2017/04/28	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2038	03/08/2017	141.16	Put	Bond Future	8,466.6300	8.4666	8,879.8200	8.8798	4.880	0	0	0
2017/04/28	2038	03/08/2017	141.18	Put	Bond Future	8,486.6300	8.4866	8,899.8200	8.8998	4.869	0	0	0
2017/04/28	2038	03/08/2017	141.17	Put	Bond Future	8,476.6300	8.4766	8,889.8200	8.8898	4.874	0	0	0
2017/04/28	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2038	02/11/2017			Bond Future	135.3042	135.3042	134.8798	134.8798	(0.314)	0.0000	0.0000	0
2017/04/28	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2038	02/11/2017	136.82	Put	Bond Future	1,515.8500	1.5159	1,940.1700	1.9402	27.992	0	0	0
2017/04/28	2038	02/11/2017	136.80	Put	Bond Future	1,495.8500	1.4959	1,920.1700	1.9202	28.366	0	0	0
2017/04/28	2038	02/11/2017	136.81	Put	Bond Future	1,505.8500	1.5059	1,930.1700	1.9302	28.178	0	0	0
2017/04/28	2038	01/02/2018	136.95	Put	Bond Future	436.1500	0.4362	868.1600	0.8682	99.051	0	0	0
2017/04/28	2038	01/02/2018			Bond Future	136.5139	136.5139	136.0818	136.0818	(0.316)	0.0000	0.0000	0
2017/04/28	2038	01/02/2018	136.94	Put	Bond Future	426.1500	0.4262	858.1600	0.8582	101.375	0	0	0
2017/04/28	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2038	01/02/2018	136.93	Put	Bond Future	416.1500	0.4162	848.1600	0.8482	103.811	0	0	0
2017/04/28	2040	04/05/2017			Bond Future	9.6538	96.4318	9.6182	96.7430	(0.370)	0.0000	0.0000	10,745

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
2017/04/28	2040	04/05/2017	9.62	Put	Bond Future	972.6900	0.9727	699.3800	0.6994	(28.098)	0	0	0
2017/04/28	2040	04/05/2017	9.64	Put	Bond Future	878.2200	0.8782	616.0400	0.6160	(29.854)	0	0	0
2017/04/28	2040	04/05/2017	9.63	Put	Bond Future	924.7100	0.9247	656.8500	0.6569	(28.967)	0	0	0
2017/04/28	2040	04/05/2017	9.62	Call	Bond Future	677.5600	0.6776	715.4700	0.7155	5.595	0	0	0
2017/04/28	2040	04/05/2017	9.63	Call	Bond Future	716.9500	0.7169	760.3100	0.7603	6.048	0	0	0
2017/04/28	2040	04/05/2017	9.64	Call	Bond Future	757.7000	0.7577	806.7400	0.8067	6.472	0	0	0
2017/04/28	2040	03/08/2017			Bond Future	9.7087	93.7585	9.6719	94.0757	(0.379)	0.0000	0.0000	555
2017/04/28	2040	03/08/2017	9.61	Put	Bond Future	3,425.7000	3.4257	3,224.3700	3.2244	(5.877)	0	0	0
2017/04/28	2040	03/08/2017	9.63	Put	Bond Future	3,331.0000	3.3310	3,132.5800	3.1326	(5.957)	0	0	0
2017/04/28	2040	03/08/2017	9.62	Put	Bond Future	3,378.1100	3.3781	3,178.2400	3.1782	(5.917)	0	0	0
2017/04/28	2040	03/08/2017	9.61	Call	Bond Future	2,570.8300	2.5708	2,686.6300	2.6866	4.504	0	0	0
2017/04/28	2040	03/08/2017	9.62	Call	Bond Future	2,610.4600	2.6105	2,727.7200	2.7277	4.492	0	0	0
2017/04/28	2040	03/08/2017	9.63	Call	Bond Future	2,650.4500	2.6505	2,769.1600	2.7692	4.479	0	0	0
2017/04/28	2040	02/11/2017			Bond Future	9.7556	95.5811	9.7181	95.9019	(0.385)	0.0000	0.0000	0
2017/04/28	2040	02/11/2017	9.66	Call	Bond Future	3,816.6500	3.8167	3,945.6400	3.9456	3.380	0	0	0
2017/04/28	2040	02/11/2017	9.65	Put	Bond Future	4,683.2400	4.6832	4,490.4100	4.4904	(4.117)	0	0	0
2017/04/28	2040	02/11/2017	9.67	Put	Bond Future	4,590.7500	4.5907	4,400.0000	4.4000	(4.155)	0	0	0
2017/04/28	2040	02/11/2017	9.66	Put	Bond Future	4,636.9600	4.6370	4,445.1700	4.4452	(4.136)	0	0	0
2017/04/28	2040	02/11/2017	9.67	Call	Bond Future	3,856.7800	3.8568	3,986.8100	3.9868	3.371	0	0	0
2017/04/28	2040	02/11/2017	9.65	Call	Bond Future	3,776.4600	3.7765	3,904.4100	3.9044	3.388	0	0	0
2017/04/28	2040	01/02/2018	9.89	Call	Bond Future	5,372.3100	5.3723	5,527.9000	5.5279	2.896	0	0	0
2017/04/28	2040	01/02/2018			Bond Future	9.7996	92.9825	9.7607	93.3115	(0.397)	0.0000	0.0000	0
2017/04/28	2040	01/02/2018	9.87	Call	Bond Future	5,286.2800	5.2863	5,440.0900	5.4401	2.910	0	0	0
2017/04/28	2040	01/02/2018	9.88	Call	Bond Future	5,329.3800	5.3294	5,484.0800	5.4841	2.903	0	0	0
2017/04/28	2040	01/02/2018	9.87	Put	Bond Future	4,695.1400	4.6951	4,519.9800	4.5200	(3.731)	0	0	0
2017/04/28	2040	01/02/2018	9.88	Put	Bond Future	4,654.8000	4.6548	4,480.5300	4.4805	(3.744)	0	0	0
2017/04/28	2040	01/02/2018	9.89	Put	Bond Future	4,614.4200	4.6144	4,441.0400	4.4410	(3.757)	0	0	0
2017/04/28	2044	04/05/2017			Bond Future	9.7038	93.2949	9.6731	93.5641	(0.316)	0.0000	0.0000	17,161
2017/04/28	2044	04/05/2017	9.67	Call	Bond Future	687.5300	0.6875	703.9700	0.7040	2.391	0	0	0
2017/04/28	2044	04/05/2017	9.66	Put	Bond Future	1,033.9900	1.0340	776.8500	0.7769	(24.869)	0	0	0
2017/04/28	2044	04/05/2017	9.68	Put	Bond Future	935.8200	0.9358	687.6300	0.6876	(26.521)	0	0	0
2017/04/28	2044	04/05/2017	9.67	Put	Bond Future	984.1300	0.9841	731.3500	0.7314	(25.686)	0	0	0
2017/04/28	2044	04/05/2017	9.68	Call	Bond Future	727.2000	0.7272	748.2300	0.7482	2.892	0	0	0
2017/04/28	2044	04/05/2017	9.66	Call	Bond Future	649.2800	0.6493	661.3600	0.6614	1.861	0	0	0
2017/04/28	2044	03/08/2017			Bond Future	9.7577	90.6872	9.7262	90.9614	(0.324)	0.0000	0.0000	17,110
2017/04/28	2044	03/08/2017	9.62	Put	Bond Future	3,663.4400	3.6634	3,482.1800	3.4822	(4.948)	0	0	0
2017/04/28	2044	03/08/2017	9.64	Put	Bond Future	3,563.9800	3.5640	3,385.1700	3.3852	(5.017)	0	0	0
2017/04/28	2044	03/08/2017	9.63	Put	Bond Future	3,613.4700	3.6135	3,433.4300	3.4334	(4.982)	0	0	0
2017/04/28	2044	03/08/2017	9.64	Call	Bond Future	2,534.3200	2.5343	2,629.7600	2.6298	3.766	0	0	0
2017/04/28	2044	03/08/2017	9.62	Call	Bond Future	2,456.8800	2.4569	2,549.8700	2.5499	3.785	0	0	0
2017/04/28	2044	03/08/2017	9.63	Call	Bond Future	2,495.4300	2.4954	2,589.6400	2.5896	3.775	0	0	0
2017/04/28	2044	02/11/2017	9.68	Call	Bond Future	3,763.1700	3.7632	3,873.3100	3.8733	2.927	0	0	0
2017/04/28	2044	02/11/2017			Bond Future	9.8040	92.4501	9.7718	92.7273	(0.328)	0.0000	0.0000	0
2017/04/28	2044	02/11/2017	9.66	Call	Bond Future	3,683.8200	3.6838	3,792.1700	3.7922	2.941	0	0	0
2017/04/28	2044	02/11/2017	9.67	Call	Bond Future	3,723.3800	3.7234	3,832.6300	3.8326	2.934	0	0	0
2017/04/28	2044	02/11/2017	9.66	Put	Bond Future	4,934.8000	4.9348	4,765.9900	4.7660	(3.421)	0	0	0
2017/04/28	2044	02/11/2017	9.68	Put	Bond Future	4,838.6700	4.8387	4,671.6500	4.6717	(3.452)	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
2017/04/28	2044	02/11/2017	9.67	Put	Bond Future	4,886.5500	4.8865	4,718.6400	4.7186	(3.436)	0	0	0
2017/04/28	2044	01/02/2018			Bond Future	9.8474	89.9142	9.8141	90.1985	(0.338)	0.0000	0.0000	0
2017/04/28	2044	01/02/2018	9.89	Put	Bond Future	4,882.0000	4.8820	4,729.3000	4.7293	(3.128)	0	0	0
2017/04/28	2044	01/02/2018	9.91	Put	Bond Future	4,798.9900	4.7990	4,647.8200	4.6478	(3.150)	0	0	0
2017/04/28	2044	01/02/2018	9.90	Put	Bond Future	4,840.3400	4.8403	4,688.4100	4.6884	(3.139)	0	0	0
2017/04/28	2044	01/02/2018	9.89	Call	Bond Future	5,242.8700	5.2429	5,374.5100	5.3745	2.511	0	0	0
2017/04/28	2044	01/02/2018	9.90	Call	Bond Future	5,285.6500	5.2857	5,418.0600	5.4181	2.505	0	0	0
2017/04/28	2044	01/02/2018	9.91	Call	Bond Future	5,328.5900	5.3286	5,461.7600	5.4618	2.499	0	0	0
2017/04/28	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2046	04/05/2017			Bond Future	127.2749	127.2749	125.2211	125.2211	(1.614)	0.0000	0.0000	19,136
2017/04/28	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2046	04/05/2017	138.32	Put	Bond Future	11,045.0700	11.0451	13,098.8600	13.0989	18.595	0	0	0
2017/04/28	2046	04/05/2017	138.34	Put	Bond Future	11,065.0700	11.0651	13,118.8600	13.1189	18.561	0	0	0
2017/04/28	2046	04/05/2017	138.33	Put	Bond Future	11,055.0700	11.0551	13,108.8600	13.1089	18.578	0	0	0
2017/04/28	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2046	03/08/2017	141.17	Put	Bond Future	11,450.2000	11.4502	13,543.8500	13.5438	18.285	0	0	0
2017/04/28	2046	03/08/2017			Bond Future	129.7198	129.7198	127.6261	127.6261	(1.614)	0.0000	0.0000	22,790
2017/04/28	2046	03/08/2017	141.19	Put	Bond Future	11,470.2000	11.4702	13,563.8500	13.5638	18.253	0	0	0
2017/04/28	2046	03/08/2017	141.18	Put	Bond Future	11,460.2000	11.4602	13,553.8500	13.5538	18.269	0	0	0
2017/04/28	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2046	02/11/2017			Bond Future	130.6887	130.6887	128.5507	128.5507	(1.636)	0.0000	0.0000	0
2017/04/28	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2046	02/11/2017	136.30	Put	Bond Future	5,611.3400	5.6113	7,749.2900	7.7493	38.101	0	0	0
2017/04/28	2046	02/11/2017	136.32	Put	Bond Future	5,631.3400	5.6313	7,769.2900	7.7693	37.965	0	0	0
2017/04/28	2046	02/11/2017	136.31	Put	Bond Future	5,621.3400	5.6213	7,759.2900	7.7593	38.033	0	0	0
2017/04/28	2046	01/02/2018	132.92	Put	Bond Future	0.0000	0.0000	1,773.7100	1.7737	100.000	0	0	0
2017/04/28	2046	01/02/2018			Bond Future	133.3263	133.3263	131.1463	131.1463	(1.635)	0.0000	0.0000	0
2017/04/28	2046	01/02/2018	132.91	Put	Bond Future	0.0000	0.0000	1,763.7100	1.7637	100.000	0	0	0
2017/04/28	2046	01/02/2018	132.92	Call	Bond Future	406.3000	0.4063	0.0000	0.0000	(100.000)	0	0	0
2017/04/28	2046	01/02/2018	132.90	Call	Bond Future	426.3000	0.4263	0.0000	0.0000	(100.000)	0	0	0
2017/04/28	2046	01/02/2018	132.91	Call	Bond Future	416.3000	0.4163	0.0000	0.0000	(100.000)	0	0	0
2017/04/28	2046	01/02/2018	132.90	Put	Bond Future	0.0000	0.0000	1,753.7100	1.7537	100.000	0	0	0
2017/04/28	2050	04/05/2017			Bond Future	136.2588	136.2588	136.2873	136.2873	0.021	0.0000	0.0000	4,750
2017/04/28	2050	04/05/2017	147.83	Put	Bond Future	11,571.2000	11.5712	11,542.7100	11.5427	(0.246)	0	0	0
2017/04/28	2050	04/05/2017	147.85	Put	Bond Future	11,591.2000	11.5912	11,562.7100	11.5627	(0.246)	0	0	0
2017/04/28	2050	04/05/2017	147.84	Put	Bond Future	11,581.2000	11.5812	11,552.7100	11.5527	(0.246)	0	0	0
2017/04/28	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2050	03/08/2017			Bond Future	137.2146	137.2146	137.2432	137.2432	0.021	0.0000	0.0000	24,401
2017/04/28	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/28	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2050	03/08/2017	149.22	Put	Bond Future	12,005.4200	12.0054	11,976.7700	11.9768	(0.239)	0	0	0
2017/04/28	2050	03/08/2017	149.24	Put	Bond Future	12,025.4200	12.0254	11,996.7700	11.9968	(0.238)	0	0	0
2017/04/28	2050	03/08/2017	149.23	Put	Bond Future	12,015.4200	12.0154	11,986.7700	11.9868	(0.238)	0	0	0
2017/04/28	2050	02/11/2017	144.66	Put	Bond Future	4,745.6500	4.7456	4,719.5600	4.7196	(0.550)	0	0	0
2017/04/28	2050	02/11/2017	144.67	Put	Bond Future	4,755.6500	4.7556	4,729.5600	4.7296	(0.549)	0	0	0
2017/04/28	2050	02/11/2017			Bond Future	139.9143	139.9143	139.9404	139.9404	0.019	0.0000	0.0000	0
2017/04/28	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2050	02/11/2017	144.65	Put	Bond Future	4,735.6500	4.7356	4,709.5600	4.7096	(0.551)	0	0	0
2017/04/28	2050	01/02/2018	140.24	Call	Bond Future	806.1600	0.8062	833.5000	0.8335	3.391	0	0	0
2017/04/28	2050	01/02/2018			Bond Future	141.0462	141.0462	141.0735	141.0735	0.019	0.0000	0.0000	0
2017/04/28	2050	01/02/2018	140.25	Call	Bond Future	796.1600	0.7962	823.5000	0.8235	3.434	0	0	0
2017/04/28	2050	01/02/2018	140.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2050	01/02/2018	140.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2050	01/02/2018	140.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	2050	01/02/2018	140.23	Call	Bond Future	816.1600	0.8162	843.5000	0.8435	3.350	0	0	0
2017/04/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	AL37	04/05/2017			Index Future	532.6860	532.6860	533.3840	533.3840	0.131	0.0000	0.0000	1
2017/04/28	AL37	03/08/2017			Index Future	542.8210	542.8210	543.5310	543.5310	0.131	0.0000	0.0000	0
2017/04/28	AL37	02/11/2017			Index Future	553.3730	553.3730	554.0820	554.0820	0.128	0.0000	0.0000	0
2017/04/28	AL37	01/02/2018			Index Future	564.4150	564.4150	565.1470	565.1470	0.130	0.0000	0.0000	0
2017/04/28	AL7T	04/05/2017			Index Future	611.7630	611.7630	612.9120	612.9120	0.188	0.0000	0.0000	0
2017/04/28	AL7T	03/08/2017			Index Future	623.4030	623.4030	624.5710	624.5710	0.187	0.0000	0.0000	0
2017/04/28	AL7T	02/11/2017			Index Future	635.5210	635.5210	636.6960	636.6960	0.185	0.0000	0.0000	0
2017/04/28	AL7T	01/02/2018			Index Future	648.2020	648.2020	649.4110	649.4110	0.187	0.0000	0.0000	0
2017/04/28	ALBI	04/05/2017			Index Future	553.7070	553.7070	555.0250	555.0250	0.238	0.0000	0.0000	125
2017/04/28	ALBI	03/08/2017			Index Future	564.2420	564.2420	565.5840	565.5840	0.238	0.0000	0.0000	513
2017/04/28	ALBI	02/11/2017			Index Future	575.2110	575.2110	576.5630	576.5630	0.235	0.0000	0.0000	0
2017/04/28	ALBI	01/02/2018			Index Future	586.6880	586.6880	588.0770	588.0770	0.237	0.0000	0.0000	0
2017/04/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	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
2017/04/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/28	EL28	04/05/2017			Bond Future	127.1045	127.1045	126.6519	126.6519	(0.356)	0.0000	0.0000	0
2017/04/28	EL28	04/05/2017	137.90	Put	Bond Future	10,795.5100	10.7955	11,248.0700	11.2481	4.192	0	0	0
2017/04/28	EL28	04/05/2017	137.92	Put	Bond Future	10,815.5100	10.8155	11,268.0700	11.2681	4.184	0	0	0
2017/04/28	EL28	04/05/2017	137.91	Put	Bond Future	10,805.5100	10.8055	11,258.0700	11.2581	4.188	0	0	0
2017/04/28	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	EL28	03/08/2017			Bond Future	129.5461	129.5461	129.0843	129.0843	(0.356)	0.0000	0.0000	0
2017/04/28	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	EL28	03/08/2017	135.16	Put	Bond Future	5,613.9200	5.6139	6,075.7200	6.0757	8.226	0	0	0
2017/04/28	EL28	03/08/2017	135.18	Put	Bond Future	5,633.9200	5.6339	6,095.7200	6.0957	8.197	0	0	0
2017/04/28	EL28	03/08/2017	135.17	Put	Bond Future	5,623.9200	5.6239	6,085.7200	6.0857	8.211	0	0	0
2017/04/28	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	EL28	02/11/2017			Bond Future	130.3509	130.3509	129.8773	129.8773	(0.363)	0.0000	0.0000	0
2017/04/28	EL28	02/11/2017	133.87	Put	Bond Future	3,519.1100	3.5191	3,992.7000	3.9927	13.458	0	0	0
2017/04/28	EL28	02/11/2017	133.89	Put	Bond Future	3,539.1100	3.5391	4,012.7000	4.0127	13.382	0	0	0
2017/04/28	EL28	02/11/2017	133.88	Put	Bond Future	3,529.1100	3.5291	4,002.7000	4.0027	13.420	0	0	0
2017/04/28	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	EL28	01/02/2018			Bond Future	132.9819	132.9819	132.4995	132.4995	(0.363)	0.0000	0.0000	0
2017/04/28	EL28	01/02/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	EL28	01/02/2018	132.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	EL28	01/02/2018	132.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	EL28	01/02/2018	132.31	Call	Bond Future	671.8900	0.6719	189.4800	0.1895	(71.799)	0	0	0
2017/04/28	EL28	01/02/2018	132.29	Call	Bond Future	691.8900	0.6919	209.4800	0.2095	(69.724)	0	0	0
2017/04/28	EL28	01/02/2018	132.30	Call	Bond Future	681.8900	0.6819	199.4800	0.1995	(70.746)	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
2017/04/28	ES33	04/05/2017			Bond Future	10.6208	77.1278	10.5848	77.3540	(0.339)	0.0000	0.0000	0
2017/04/28	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	ES33	04/05/2017	10.54	Put	Bond Future	508.8700	0.5089	282.6500	0.2827	(44.455)	0	0	0
2017/04/28	ES33	04/05/2017	10.56	Put	Bond Future	382.4400	0.3824	156.2200	0.1562	(59.152)	0	0	0
2017/04/28	ES33	04/05/2017	10.55	Put	Bond Future	445.6200	0.4456	219.4000	0.2194	(50.765)	0	0	0
2017/04/28	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	ES33	03/08/2017			Bond Future	10.7065	78.5949	10.6693	78.8253	(0.347)	0.0000	0.0000	9,466
2017/04/28	ES33	03/08/2017	10.53	Put	Bond Future	1,102.0200	1.1020	871.6800	0.8717	(20.902)	0	0	0
2017/04/28	ES33	03/08/2017	10.55	Put	Bond Future	975.9200	0.9759	745.5800	0.7456	(23.602)	0	0	0
2017/04/28	ES33	03/08/2017	10.54	Put	Bond Future	1,038.9300	1.0389	808.5900	0.8086	(22.171)	0	0	0
2017/04/28	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	ES33	02/11/2017	10.66	Put	Bond Future	817.2500	0.8172	584.3500	0.5844	(28.498)	0	0	0
2017/04/28	ES33	02/11/2017			Bond Future	10.7931	76.3302	10.7549	76.5631	(0.353)	0.0000	0.0000	0
2017/04/28	ES33	02/11/2017	10.68	Put	Bond Future	693.6100	0.6936	460.7100	0.4607	(33.578)	0	0	0
2017/04/28	ES33	02/11/2017	10.67	Put	Bond Future	755.3900	0.7554	522.4900	0.5225	(30.832)	0	0	0
2017/04/28	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	ES33	01/02/2018	10.99	Call	Bond Future	660.0000	0.6600	898.9000	0.8989	36.197	0	0	0
2017/04/28	ES33	01/02/2018			Bond Future	10.8794	77.8535	10.8397	78.0924	(0.365)	0.0000	0.0000	0
2017/04/28	ES33	01/02/2018	11.00	Call	Bond Future	719.2300	0.7192	958.1300	0.9581	33.216	0	0	0
2017/04/28	ES33	01/02/2018	11.01	Call	Bond Future	778.3800	0.7784	1,017.2800	1.0173	30.692	0	0	0
2017/04/28	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	ES42	04/05/2017			Bond Future	10.8659	80.0957	10.8298	80.3506	(0.332)	0.0000	0.0000	0
2017/04/28	ES42	03/08/2017			Bond Future	10.9532	81.6193	10.9160	81.8789	(0.340)	0.0000	0.0000	7,957
2017/04/28	ES42	02/11/2017			Bond Future	11.0407	78.9440	11.0025	79.2066	(0.346)	0.0000	0.0000	0
2017/04/28	ES42	01/02/2018			Bond Future	11.1251	80.5195	11.0854	80.7888	(0.357)	0.0000	0.0000	0
2017/04/28	GOVI	04/05/2017			GOVI	552.0620	552.0620	553.3370	553.3370	0.231	0.0000	0.0000	27
2017/04/28	GOVI	04/05/2017	262.19	Call	GOVI	2,898,720.0000	289.8720	2,911,470.0000	291.1470	0.440	0	0	0
2017/04/28	GOVI	04/05/2017	262.20	Call	GOVI	2,898,620.0000	289.8620	2,911,370.0000	291.1370	0.440	0	0	0
2017/04/28	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	GOVI	04/05/2017	262.18	Call	GOVI	2,898,820.0000	289.8820	2,911,570.0000	291.1570	0.440	0	0	0
2017/04/28	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	GOVI	03/08/2017			GOVI	562.5650	562.5650	563.8640	563.8640	0.231	0.0000	0.0000	389
2017/04/28	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	GOVI	03/08/2017	561.09	Call	GOVI	14,750.0000	1.4750	27,740.0000	2.7740	88.068	0	0	0
2017/04/28	GOVI	03/08/2017	561.10	Call	GOVI	14,650.0000	1.4650	27,640.0000	2.7640	88.669	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
2017/04/28	GOVI	03/08/2017	561.11	Call	GOVI	14,550.0000	1.4550	27,540.0000	2.7540	89.278	0	0	0
2017/04/28	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	GOVI	02/11/2017			GOVI	573.5010	573.5010	574.8100	574.8100	0.228	0.0000	0.0000	0
2017/04/28	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	GOVI	02/11/2017	572.44	Call	GOVI	10,610.0000	1.0610	23,700.0000	2.3700	123.374	0	0	0
2017/04/28	GOVI	02/11/2017	572.45	Call	GOVI	10,510.0000	1.0510	23,600.0000	2.3600	124.548	0	0	0
2017/04/28	GOVI	02/11/2017	572.46	Call	GOVI	10,410.0000	1.0410	23,500.0000	2.3500	125.744	0	0	0
2017/04/28	GOVI	01/02/2018			GOVI	584.9440	584.9440	586.2890	586.2890	0.230	0.0000	0.0000	0
2017/04/28	GOVI	01/02/2018	581.03	Call	GOVI	39,140.0000	3.9140	52,590.0000	5.2590	34.364	0	0	0
2017/04/28	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	GOVI	01/02/2018	581.04	Call	GOVI	39,040.0000	3.9040	52,490.0000	5.2490	34.452	0	0	0
2017/04/28	GOVI	01/02/2018	581.02	Call	GOVI	39,240.0000	3.9240	52,690.0000	5.2690	34.276	0	0	0
2017/04/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/28	IGOV	04/05/2017			Index Future	247.4960	247.4960	246.9100	246.9100	(0.237)	0.0000	0.0000	320
2017/04/28	IGOV	03/08/2017			Index Future	252.2510	252.2510	251.6530	251.6530	(0.237)	0.0000	0.0000	900
2017/04/28	IGOV	02/11/2017			Index Future	257.2140	257.2140	256.5980	256.5980	(0.239)	0.0000	0.0000	0
2017/04/28	IGOV	01/02/2018			Index Future	262.4050	262.4050	261.7790	261.7790	(0.239)	0.0000	0.0000	0
2017/04/28	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/28	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/28	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/28	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/04/28	IS01	21/09/2017			Interest Rate Swap	99.6069	99.6069	99.6089	99.6089	0.002	0.0000	0.0000	0
2017/04/28	IS01	21/12/2017			Interest Rate Swap	99.7993	99.7993	99.8021	99.8021	0.003	0.0000	0.0000	0
2017/04/28	IS01	15/03/2018			Interest Rate Swap	99.7486	99.7486	99.7487	99.7487	0.000	0.0000	0.0000	0
2017/04/28	IS01	21/06/2018			Interest Rate Swap	99.9287	99.9287	99.9271	99.9271	(0.002)	0.0000	0.0000	0
2017/04/28	IS02	18/12/2017			Interest Rate Swap	99.8283	99.8283	99.8311	99.8311	0.003	0.0000	0.0000	0
2017/04/28	IS02	16/03/2018			Interest Rate Swap	99.0310	99.0310	99.0315	99.0315	0.000	0.0000	0.0000	0
2017/04/28	IS02	15/06/2018			Interest Rate Swap	98.6191	98.6191	98.6177	98.6177	(0.001)	0.0000	0.0000	0
2017/04/28	IS02	21/09/2018			Interest Rate Swap	98.5812	98.5812	98.5747	98.5747	(0.007)	0.0000	0.0000	0
2017/04/28	IS02	21/12/2018			Interest Rate Swap	99.0000	99.0000	98.9800	98.9800	(0.020)	0.0000	0.0000	0
2017/04/28	IS02	15/03/2019			Interest Rate Swap	99.4345	99.4345	99.4112	99.4112	(0.023)	0.0000	0.0000	0
2017/04/28	IS02	21/06/2019			Interest Rate Swap	99.8815	99.8815	99.8430	99.8430	(0.039)	0.0000	0.0000	0
2017/04/28	IS05	17/12/2020			Interest Rate Swap	96.7925	96.7925	96.7232	96.7232	(0.072)	0.0000	0.0000	0
2017/04/28	IS05	16/03/2021			Interest Rate Swap	96.0845	96.0845	96.0018	96.0018	(0.086)	0.0000	0.0000	0
2017/04/28	IS05	15/06/2021			Interest Rate Swap	95.3420	95.3420	95.2464	95.2464	(0.100)	0.0000	0.0000	0
2017/04/28	IS05	21/09/2021			Interest Rate Swap	95.5716	95.5716	95.4633	95.4633	(0.113)	0.0000	0.0000	0
2017/04/28	IS05	21/12/2021			Interest Rate Swap	97.8002	97.8002	97.6817	97.6817	(0.121)	0.0000	0.0000	51
2017/04/28	IS05	15/03/2022			Interest Rate Swap	97.9791	97.9791	97.8527	97.8527	(0.129)	0.0000	0.0000	0
2017/04/28	IS05	21/06/2022			Interest Rate Swap	99.2032	99.2032	99.0755	99.0755	(0.129)	0.0000	0.0000	0

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2017/04/28	IS10	17/12/2025			Interest Rate Swap	96.2539	96.2539	96.0565	96.0565	(0.205)	0.0000	0.0000	0
2017/04/28	IS10	16/03/2026			Interest Rate Swap	93.2911	93.2911	93.0986	93.0986	(0.206)	0.0000	0.0000	0
2017/04/28	IS10	15/06/2026			Interest Rate Swap	92.0559	92.0559	91.8637	91.8637	(0.209)	0.0000	0.0000	0
2017/04/28	IS10	21/09/2026			Interest Rate Swap	94.1940	94.1940	94.0041	94.0041	(0.202)	0.0000	0.0000	0
2017/04/28	IS10	21/12/2026			Interest Rate Swap	97.9358	97.9358	97.7483	97.7483	(0.191)	0.0000	0.0000	0
2017/04/28	IS10	15/03/2027			Interest Rate Swap	96.5342	96.5342	96.3415	96.3415	(0.200)	0.0000	0.0000	0
2017/04/28	IS10	21/06/2027			Interest Rate Swap	98.5805	98.5805	98.3861	98.3861	(0.197)	0.0000	0.0000	0
2017/04/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/28	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/04/28	JBAF	21/06/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/04/28	JBAF	19/07/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/04/28	JBAF	16/08/2017			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	0
2017/04/28	JBAF	20/09/2017			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2017/04/28	JBAF	18/10/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/04/28	JBAF	20/12/2017			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2017/04/28	JBAF	20/03/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/04/28	JBAF	20/06/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/04/28	JBAF	19/09/2018			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2017/04/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/28	JBAF	19/12/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/04/28	JBAF	20/03/2019			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2017/04/28	R023	04/05/2017	8.61	Call	Bond Future	2,130.8200	2.1308	2,265.7200	2.2657	6.331	0	0	0
2017/04/28	R023	04/05/2017			Bond Future	8.1319	99.7154	8.1015	99.8526	(0.374)	0.0000	0.0000	12,776
2017/04/28	R023	04/05/2017	8.59	Call	Bond Future	2,043.8000	2.0438	2,178.0100	2.1780	6.567	0	0	0
2017/04/28	R023	04/05/2017	8.60	Call	Bond Future	2,087.2900	2.0873	2,221.8700	2.2219	6.448	0	0	0
2017/04/28	R023	04/05/2017	8.59	Put	Bond Future	3.4800	0.0035	0.5200	0.0005	(85.057)	0	0	0
2017/04/28	R023	04/05/2017	8.61	Put	Bond Future	2.6200	0.0026	0.3500	0.0004	(86.641)	0	0	0
2017/04/28	R023	04/05/2017	8.60	Put	Bond Future	3.0200	0.0030	0.4300	0.0004	(85.762)	0	0	0
2017/04/28	R023	03/08/2017	8.60	Put	Bond Future	525.8100	0.5258	471.0000	0.4710	(10.424)	0	0	0
2017/04/28	R023	03/08/2017			Bond Future	8.1521	101.6122	8.1201	101.7518	(0.393)	0.0000	0.0000	14,332
2017/04/28	R023	03/08/2017	8.59	Put	Bond Future	536.9600	0.5370	481.4000	0.4814	(10.347)	0	0	0
2017/04/28	R023	03/08/2017	8.60	Call	Bond Future	2,452.7200	2.4527	2,537.5100	2.5375	3.457	0	0	0
2017/04/28	R023	03/08/2017	8.58	Call	Bond Future	2,390.3400	2.3903	2,473.6100	2.4736	3.484	0	0	0
2017/04/28	R023	03/08/2017	8.59	Call	Bond Future	2,421.3600	2.4214	2,505.4000	2.5054	3.471	0	0	0
2017/04/28	R023	03/08/2017	8.58	Put	Bond Future	548.4800	0.5485	492.1500	0.4922	(10.270)	0	0	0
2017/04/28	R023	02/11/2017	8.56	Call	Bond Future	2,500.0800	2.5001	2,592.0300	2.5920	3.678	0	0	0
2017/04/28	R023	02/11/2017			Bond Future	8.1701	99.6562	8.1368	99.7959	(0.407)	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
2017/04/28	R023	02/11/2017	8.57	Call	Bond Future	2,527.8000	2.5278	2,620.2800	2.6203	3.659	0	0	0
2017/04/28	R023	02/11/2017	8.58	Call	Bond Future	2,555.4100	2.5554	2,648.4200	2.6484	3.640	0	0	0
2017/04/28	R023	02/11/2017	8.56	Put	Bond Future	880.3900	0.8804	832.5600	0.8326	(5.433)	0	0	0
2017/04/28	R023	02/11/2017	8.58	Put	Bond Future	853.5300	0.8535	806.7600	0.8068	(5.480)	0	0	0
2017/04/28	R023	02/11/2017	8.57	Put	Bond Future	867.0100	0.8670	819.7100	0.8197	(5.456)	0	0	0
2017/04/28	R023	01/02/2018			Bond Future	8.1794	101.6448	8.1437	101.7892	(0.437)	0.0000	0.0000	0
2017/04/28	R023	01/02/2018	8.32	Call	Bond Future	2,215.0700	2.2151	2,293.6500	2.2937	3.548	0	0	0
2017/04/28	R023	01/02/2018	8.33	Call	Bond Future	2,237.3600	2.2374	2,317.1100	2.3171	3.564	0	0	0
2017/04/28	R023	01/02/2018	8.31	Put	Bond Future	1,667.5600	1.6676	1,601.2800	1.6013	(3.975)	0	0	0
2017/04/28	R023	01/02/2018	8.33	Put	Bond Future	1,632.2500	1.6322	1,567.6100	1.5676	(3.960)	0	0	0
2017/04/28	R023	01/02/2018	8.32	Put	Bond Future	1,650.0100	1.6500	1,584.2000	1.5842	(3.988)	0	0	0
2017/04/28	R023	01/02/2018	8.31	Call	Bond Future	2,192.5500	2.1925	2,270.6600	2.2707	3.563	0	0	0
2017/04/28	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R035	04/05/2017			Bond Future	9.4985	96.3569	9.4579	96.6899	(0.428)	0.0000	0.0000	7,824
2017/04/28	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R035	04/05/2017	9.55	Call	Bond Future	419.2100	0.4192	752.1700	0.7522	79.426	0	0	0
2017/04/28	R035	04/05/2017	9.53	Call	Bond Future	256.7200	0.2567	589.6800	0.5897	129.698	0	0	0
2017/04/28	R035	04/05/2017	9.54	Call	Bond Future	338.0200	0.3380	670.9800	0.6710	98.503	0	0	0
2017/04/28	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R035	03/08/2017			Bond Future	9.5484	98.1899	9.5065	98.5289	(0.439)	0.0000	0.0000	3,219
2017/04/28	R035	03/08/2017	9.52	Put	Bond Future	229.3900	0.2294	0.0000	0.0000	(100.000)	0	0	0
2017/04/28	R035	03/08/2017	9.50	Put	Bond Future	391.6600	0.3917	52.6200	0.0526	(86.565)	0	0	0
2017/04/28	R035	03/08/2017	9.51	Put	Bond Future	310.4700	0.3105	0.0000	0.0000	(100.000)	0	0	0
2017/04/28	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	28.5700	0.0286	100.000	0	0	0
2017/04/28	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	109.6500	0.1096	100.000	0	0	0
2017/04/28	R035	02/11/2017			Bond Future	9.5980	95.5966	9.5551	95.9398	(0.447)	0.0000	0.0000	0
2017/04/28	R035	02/11/2017	9.60	Call	Bond Future	16.2700	0.0163	359.5300	0.3595	2109.773	0	0	0
2017/04/28	R035	02/11/2017	9.59	Put	Bond Future	63.5700	0.0636	0.0000	0.0000	(100.000)	0	0	0
2017/04/28	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R035	02/11/2017	9.61	Call	Bond Future	96.0100	0.0960	439.2700	0.4393	357.525	0	0	0
2017/04/28	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	279.6900	0.2797	100.000	0	0	0
2017/04/28	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R035	01/02/2018			Bond Future	9.6450	97.5043	9.6005	97.8560	(0.461)	0.0000	0.0000	0
2017/04/28	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R035	01/02/2018	9.75	Call	Bond Future	823.2100	0.8232	1,174.9600	1.1750	42.729	0	0	0
2017/04/28	R035	01/02/2018	9.73	Call	Bond Future	667.3100	0.6673	1,019.0600	1.0191	52.712	0	0	0
2017/04/28	R035	01/02/2018	9.74	Call	Bond Future	745.3100	0.7453	1,097.0600	1.0971	47.195	0	0	0
2017/04/28	R186	04/05/2017	8.95	Put	Bond Future	101.2600	0.1013	44.6300	0.0446	(55.925)	0	0	5,209
2017/04/28	R186	04/05/2017			Bond Future	8.7232	115.3980	8.6926	115.6094	(0.351)	0.0000	0.0000	84,015
2017/04/28	R186	04/05/2017	8.89	Put	Bond Future	171.8200	0.1718	87.5400	0.0875	(49.051)	0	0	0
2017/04/28	R186	04/05/2017	8.94	Put	Bond Future	111.0000	0.1110	50.1800	0.0502	(54.793)	0	0	500
2017/04/28	R186	04/05/2017	9.20	Call	Bond Future	3,234.6100	3.2346	3,440.9100	3.4409	6.378	0	0	0
2017/04/28	R186	04/05/2017	8.91	Put	Bond Future	144.9600	0.1450	70.4900	0.0705	(51.373)	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
2017/04/28	R186	04/05/2017	8.70	Put	Bond Future	652.5900	0.6526	468.6600	0.4687	(28.185)	0	0	0
2017/04/28	R186	04/05/2017	8.90	Put	Bond Future	157.9400	0.1579	78.6300	0.0786	(50.215)	0	0	0
2017/04/28	R186	04/05/2017	8.44	Put	Bond Future	2,031.5000	2.0315	1,809.3400	1.8093	(10.936)	0	0	0
2017/04/28	R186	04/05/2017	8.91	Call	Bond Future	1,424.9200	1.4249	1,561.8800	1.5619	9.612	0	0	0
2017/04/28	R186	04/05/2017	8.98	Call	Bond Future	1,830.6800	1.8307	1,996.9600	1.9970	9.083	0	0	0
2017/04/28	R186	04/05/2017	9.20	Put	Bond Future	6.3600	0.0064	1.2300	0.0012	(80.660)	0	0	5,209
2017/04/28	R186	04/05/2017	8.70	Call	Bond Future	492.2300	0.4922	519.7300	0.5197	5.587	0	0	500
2017/04/28	R186	04/05/2017	8.89	Call	Bond Future	1,315.6900	1.3157	1,442.8400	1.4428	9.664	0	0	0
2017/04/28	R186	04/05/2017	8.94	Call	Bond Future	1,594.6800	1.5947	1,745.2900	1.7453	9.445	0	0	0
2017/04/28	R186	04/05/2017	8.98	Put	Bond Future	76.1600	0.0762	31.0100	0.0310	(59.283)	0	0	0
2017/04/28	R186	04/05/2017	8.95	Call	Bond Future	1,652.7400	1.6527	1,807.5400	1.8075	9.366	0	0	0
2017/04/28	R186	04/05/2017	8.90	Call	Bond Future	1,369.8800	1.3699	1,502.0000	1.5020	9.645	0	0	0
2017/04/28	R186	04/05/2017	8.44	Call	Bond Future	52.7300	0.0527	42.0000	0.0420	(20.349)	0	0	500
2017/04/28	R186	03/08/2017	8.93	Put	Bond Future	1,554.4600	1.5545	1,458.7200	1.4587	(6.159)	0	0	0
2017/04/28	R186	03/08/2017	9.35	Call	Bond Future	4,565.0000	4.5650	4,727.8700	4.7279	3.568	0	0	0
2017/04/28	R186	03/08/2017			Bond Future	8.7647	112.2904	8.7329	112.5058	(0.363)	0.0000	0.0000	70,039
2017/04/28	R186	03/08/2017	8.92	Put	Bond Future	1,582.0000	1.5820	1,484.7100	1.4847	(6.150)	0	0	0
2017/04/28	R186	03/08/2017	9.50	Call	Bond Future	5,337.1000	5.3371	5,511.1600	5.5112	3.261	0	0	0
2017/04/28	R186	03/08/2017	8.85	Put	Bond Future	1,784.8900	1.7849	1,676.6500	1.6766	(6.064)	0	0	750
2017/04/28	R186	03/08/2017	8.93	Call	Bond Future	2,663.7100	2.6637	2,783.3000	2.7833	4.490	0	0	0
2017/04/28	R186	03/08/2017	8.91	Call	Bond Future	2,585.7200	2.5857	2,702.2100	2.7022	4.505	0	0	0
2017/04/28	R186	03/08/2017	8.92	Call	Bond Future	2,624.5600	2.6246	2,742.6000	2.7426	4.498	0	0	0
2017/04/28	R186	03/08/2017	9.50	Put	Bond Future	514.5400	0.5145	473.2700	0.4733	(8.021)	0	0	6,500
2017/04/28	R186	03/08/2017	9.35	Put	Bond Future	703.1000	0.7031	650.6400	0.6506	(7.461)	0	0	750
2017/04/28	R186	03/08/2017	8.85	Call	Bond Future	2,359.1200	2.3591	2,466.2100	2.4662	4.539	0	0	0
2017/04/28	R186	03/08/2017	8.91	Put	Bond Future	1,609.9000	1.6099	1,511.0600	1.5111	(6.140)	0	0	0
2017/04/28	R186	02/11/2017	8.89	Put	Bond Future	2,603.5900	2.6036	2,460.6000	2.4606	(5.492)	0	0	0
2017/04/28	R186	02/11/2017	8.88	Call	Bond Future	3,157.0800	3.1571	3,229.5400	3.2295	2.295	0	0	0
2017/04/28	R186	02/11/2017			Bond Future	8.8007	114.4732	8.7679	114.6898	(0.372)	0.0000	0.0000	4
2017/04/28	R186	02/11/2017	8.89	Call	Bond Future	3,192.0600	3.1921	3,265.6900	3.2657	2.307	0	0	0
2017/04/28	R186	02/11/2017	8.90	Call	Bond Future	3,227.5900	3.2276	3,302.0400	3.3020	2.307	0	0	0
2017/04/28	R186	02/11/2017	8.88	Put	Bond Future	2,634.2600	2.6343	2,490.1000	2.4901	(5.473)	0	0	0
2017/04/28	R186	02/11/2017	8.90	Put	Bond Future	2,573.5200	2.5735	2,431.3500	2.4313	(5.524)	0	0	0
2017/04/28	R186	01/02/2018	8.96	Call	Bond Future	3,856.9500	3.8569	3,934.0700	3.9341	2.000	0	0	0
2017/04/28	R186	01/02/2018			Bond Future	8.8309	111.4535	8.7965	111.6765	(0.390)	0.0000	0.0000	0
2017/04/28	R186	01/02/2018	8.97	Call	Bond Future	3,891.6700	3.8917	3,969.8900	3.9699	2.010	0	0	0
2017/04/28	R186	01/02/2018	8.98	Call	Bond Future	3,926.9400	3.9269	4,005.8700	4.0059	2.010	0	0	0
2017/04/28	R186	01/02/2018	8.96	Put	Bond Future	3,026.4900	3.0265	2,880.6500	2.8806	(4.819)	0	0	0
2017/04/28	R186	01/02/2018	8.97	Put	Bond Future	2,997.2300	2.9972	2,852.4900	2.8525	(4.829)	0	0	0
2017/04/28	R186	01/02/2018	8.98	Put	Bond Future	2,968.5600	2.9686	2,824.5300	2.8245	(4.852)	0	0	0
2017/04/28	R197	04/05/2017	308.58	Put	Bond Future	10,313.4000	10.3134	10,251.1500	10.2512	(0.604)	0	0	0
2017/04/28	R197	04/05/2017			Bond Future	298.2666	298.2666	298.3288	298.3288	0.021	0.0000	0.0000	113
2017/04/28	R197	04/05/2017	308.60	Put	Bond Future	10,333.4000	10.3334	10,271.1500	10.2712	(0.602)	0	0	0
2017/04/28	R197	04/05/2017	308.59	Put	Bond Future	10,323.4000	10.3234	10,261.1500	10.2612	(0.603)	0	0	0
2017/04/28	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R197	04/05/2017	308.60	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
2017/04/28	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R197	03/08/2017			Bond Future	297.1043	297.1043	297.1663	297.1663	0.021	0.0000	0.0000	2,350
2017/04/28	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R197	03/08/2017	308.05	Put	Bond Future	10,945.7400	10.9457	10,883.7300	10.8837	(0.567)	0	0	0
2017/04/28	R197	03/08/2017	308.07	Put	Bond Future	10,965.7400	10.9657	10,903.7300	10.9037	(0.565)	0	0	0
2017/04/28	R197	03/08/2017	308.06	Put	Bond Future	10,955.7400	10.9557	10,893.7300	10.8937	(0.566)	0	0	0
2017/04/28	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R197	02/11/2017			Bond Future	302.9495	302.9495	303.0063	303.0063	0.019	0.0000	0.0000	0
2017/04/28	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R197	02/11/2017	305.15	Put	Bond Future	2,200.5000	2.2005	2,143.7200	2.1437	(2.580)	0	0	0
2017/04/28	R197	02/11/2017	305.17	Put	Bond Future	2,220.5000	2.2205	2,163.7200	2.1637	(2.557)	0	0	0
2017/04/28	R197	02/11/2017	305.16	Put	Bond Future	2,210.5000	2.2105	2,153.7200	2.1537	(2.569)	0	0	0
2017/04/28	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R197	01/02/2018			Bond Future	302.0091	302.0091	302.0692	302.0692	0.020	0.0000	0.0000	0
2017/04/28	R197	01/02/2018	301.67	Call	Bond Future	339.1300	0.3391	399.1500	0.3991	17.698	0	0	0
2017/04/28	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R197	01/02/2018	301.68	Call	Bond Future	329.1300	0.3291	389.1500	0.3891	18.236	0	0	0
2017/04/28	R197	01/02/2018	301.66	Call	Bond Future	349.1300	0.3491	409.1500	0.4091	17.191	0	0	0
2017/04/28	R202	04/05/2017	256.73	Put	Bond Future	12,879.0800	12.8791	13,451.6000	13.4516	4.445	0	0	0
2017/04/28	R202	04/05/2017			Bond Future	243.8509	243.8509	243.2784	243.2784	(0.235)	0.0000	0.0000	20,109
2017/04/28	R202	04/05/2017	256.72	Put	Bond Future	12,869.0800	12.8691	13,441.6000	13.4416	4.449	0	0	0
2017/04/28	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R202	04/05/2017	256.71	Put	Bond Future	12,859.0800	12.8591	13,431.6000	13.4316	4.452	0	0	0
2017/04/28	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R202	03/08/2017			Bond Future	244.8745	244.8745	244.2897	244.2897	(0.239)	0.0000	0.0000	29,937
2017/04/28	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R202	03/08/2017	258.35	Put	Bond Future	13,475.5400	13.4755	14,060.2500	14.0603	4.339	0	0	0
2017/04/28	R202	03/08/2017	258.37	Put	Bond Future	13,495.5400	13.4955	14,080.2500	14.0803	4.333	0	0	0
2017/04/28	R202	03/08/2017	258.36	Put	Bond Future	13,485.5400	13.4855	14,070.2500	14.0703	4.336	0	0	0
2017/04/28	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R202	02/11/2017			Bond Future	249.6922	249.6922	249.0908	249.0908	(0.241)	0.0000	0.0000	0
2017/04/28	R202	02/11/2017	253.89	Put	Bond Future	4,197.8000	4.1978	4,799.2100	4.7992	14.327	0	0	0
2017/04/28	R202	02/11/2017	253.91	Put	Bond Future	4,217.8000	4.2178	4,819.2100	4.8192	14.259	0	0	0
2017/04/28	R202	02/11/2017	253.90	Put	Bond Future	4,207.8000	4.2078	4,809.2100	4.8092	14.293	0	0	0
2017/04/28	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R202	01/02/2018			Bond Future	250.9845	250.9845	250.3726	250.3726	(0.244)	0.0000	0.0000	0
2017/04/28	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R202	01/02/2018	249.06	Call	Bond Future	1,924.5300	1.9245	1,312.6200	1.3126	(31.795)	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
2017/04/28	R202	01/02/2018	249.07	Call	Bond Future	1,914.5300		1.9145	1,302.6200	1.3026	(31.961)	0	0	0
2017/04/28	R202	01/02/2018	249.08	Call	Bond Future	1,904.5300		1.9045	1,292.6200	1.2926	(32.129)	0	0	0
2017/04/28	R203	04/05/2017	6.92	Put	Bond Future	197.8000		0.1978	194.5400	0.1945	(1.648)	0	0	0
2017/04/28	R203	04/05/2017	6.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R203	04/05/2017			Bond Future	7.4852		101.4414	7.4759	101.4447	(0.125)	0.0000	0.0000	25,507
2017/04/28	R203	04/05/2017	6.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R203	04/05/2017	6.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R203	04/05/2017	6.91	Put	Bond Future	201.3100		0.2013	198.0500	0.1980	(1.619)	0	0	0
2017/04/28	R203	04/05/2017	6.93	Put	Bond Future	194.2900		0.1943	191.0300	0.1910	(1.678)	0	0	0
2017/04/28	R203	03/08/2017	4.89	Call	Bond Future	0.3000		0.0003	0.2800	0.0003	(6.667)	0	0	0
2017/04/28	R203	03/08/2017			Bond Future	5.9755		103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/28	R203	03/08/2017	4.87	Call	Bond Future	0.2700		0.0003	0.2500	0.0003	(7.407)	0	0	0
2017/04/28	R203	03/08/2017	4.88	Call	Bond Future	0.2800		0.0003	0.2600	0.0003	(7.143)	0	0	0
2017/04/28	R203	03/08/2017	4.87	Put	Bond Future	118.7700		0.1188	118.7500	0.1188	(0.017)	0	0	0
2017/04/28	R203	03/08/2017	4.89	Put	Bond Future	116.6500		0.1166	116.6300	0.1166	(0.017)	0	0	0
2017/04/28	R203	03/08/2017	4.88	Put	Bond Future	117.7000		0.1177	117.6800	0.1177	(0.017)	0	0	0
2017/04/28	R204	04/05/2017	7.90	Put	Bond Future	0.0600		0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/04/28	R204	04/05/2017			Bond Future	7.4847		103.8134	7.4495	103.8665	(0.470)	0.0000	0.0000	18,700
2017/04/28	R204	04/05/2017	7.92	Put	Bond Future	0.0400		0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/04/28	R204	04/05/2017	7.91	Put	Bond Future	0.0500		0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/04/28	R204	04/05/2017	7.90	Call	Bond Future	623.4000		0.6234	676.4400	0.6764	8.508	0	0	0
2017/04/28	R204	04/05/2017	7.91	Call	Bond Future	638.3400		0.6383	691.3900	0.6914	8.311	0	0	0
2017/04/28	R204	04/05/2017	7.92	Call	Bond Future	653.2700		0.6533	706.3300	0.7063	8.122	0	0	0
2017/04/28	R204	03/08/2017	7.77	Put	Bond Future	121.2300		0.1212	103.0700	0.1031	(14.980)	0	0	0
2017/04/28	R204	03/08/2017			Bond Future	7.4426		101.7480	7.4006	101.8020	(0.563)	0.0000	0.0000	16,750
2017/04/28	R204	03/08/2017	7.76	Put	Bond Future	124.6500		0.1246	106.1300	0.1061	(14.858)	0	0	0
2017/04/28	R204	03/08/2017	7.75	Call	Bond Future	522.7900		0.5228	557.8900	0.5579	6.714	0	0	0
2017/04/28	R204	03/08/2017	7.76	Call	Bond Future	532.1000		0.5321	567.5600	0.5676	6.664	0	0	0
2017/04/28	R204	03/08/2017	7.77	Call	Bond Future	541.4700		0.5415	577.2900	0.5773	6.615	0	0	0
2017/04/28	R204	03/08/2017	7.75	Put	Bond Future	128.1400		0.1281	109.2600	0.1093	(14.734)	0	0	0
2017/04/28	R204	02/11/2017	7.76	Put	Bond Future	111.2600		0.1113	94.8000	0.0948	(14.794)	0	0	0
2017/04/28	R204	02/11/2017			Bond Future	7.3369		103.7259	7.2877	103.7783	(0.671)	0.0000	0.0000	0
2017/04/28	R204	02/11/2017	7.75	Put	Bond Future	113.8100		0.1138	97.0900	0.0971	(14.691)	0	0	0
2017/04/28	R204	02/11/2017	7.76	Call	Bond Future	560.0100		0.5600	595.9400	0.5959	6.416	0	0	0
2017/04/28	R204	02/11/2017	7.74	Call	Bond Future	544.0200		0.5440	579.4100	0.5794	6.505	0	0	0
2017/04/28	R204	02/11/2017	7.75	Call	Bond Future	551.9900		0.5520	587.6600	0.5877	6.462	0	0	0
2017/04/28	R204	02/11/2017	7.74	Put	Bond Future	116.4200		0.1164	99.4200	0.0994	(14.602)	0	0	0
2017/04/28	R204	01/02/2018	7.27	Call	Bond Future	389.7700		0.3898	417.2100	0.4172	7.040	0	0	0
2017/04/28	R204	01/02/2018			Bond Future	7.1148		101.7545	7.0488	101.8098	(0.928)	0.0000	0.0000	0
2017/04/28	R204	01/02/2018	7.25	Call	Bond Future	380.0900		0.3801	407.0600	0.4071	7.096	0	0	0
2017/04/28	R204	01/02/2018	7.26	Call	Bond Future	384.7400		0.3847	411.9500	0.4120	7.072	0	0	0
2017/04/28	R204	01/02/2018	7.25	Put	Bond Future	267.0200		0.2670	238.7300	0.2387	(10.595)	0	0	0
2017/04/28	R204	01/02/2018	7.27	Put	Bond Future	259.9900		0.2600	232.1700	0.2322	(10.700)	0	0	0
2017/04/28	R204	01/02/2018	7.26	Put	Bond Future	263.3100		0.2633	235.2600	0.2353	(10.653)	0	0	0
2017/04/28	R207	04/05/2017	8.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/28	R207	04/05/2017			Bond Future	7.5354		101.5851	7.5052	101.6571	(0.401)	0.0000	0.0000	61,351
2017/04/28	R207	04/05/2017	8.22	Call	Bond Future	1,614.2900		1.6143	1,686.2700	1.6863	4.459	0	0	0
2017/04/28	R207	04/05/2017	8.20	Call	Bond Future	1,567.5900		1.5676	1,639.5700	1.6396	4.592	0	0	0
2017/04/28	R207	04/05/2017	8.21	Call	Bond Future	1,590.9500		1.5909	1,662.9300	1.6629	4.524	0	0	0
2017/04/28	R207	04/05/2017	8.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R207	04/05/2017	8.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R207	03/08/2017	8.19	Call	Bond Future	1,523.3000		1.5233	1,582.7800	1.5828	3.905	0	0	51
2017/04/28	R207	03/08/2017			Bond Future	7.5201		99.8743	7.4866	99.9475	(0.446)	0.0000	0.0000	17,035
2017/04/28	R207	03/08/2017	8.39	Put	Bond Future	38.4500		0.0385	30.3900	0.0304	(20.962)	0	0	0
2017/04/28	R207	03/08/2017	8.19	Put	Bond Future	76.1400		0.0761	62.3900	0.0624	(18.059)	0	0	0
2017/04/28	R207	03/08/2017	8.41	Put	Bond Future	35.8300		0.0358	28.2200	0.0282	(21.239)	0	0	0
2017/04/28	R207	03/08/2017	8.40	Put	Bond Future	37.1200		0.0371	29.2900	0.0293	(21.094)	0	0	0
2017/04/28	R207	03/08/2017	8.41	Call	Bond Future	1,952.4900		1.9525	2,018.1100	2.0181	3.361	0	0	0
2017/04/28	R207	03/08/2017	8.39	Call	Bond Future	1,912.5500		1.9125	1,977.7200	1.9777	3.407	0	0	0
2017/04/28	R207	03/08/2017	8.40	Call	Bond Future	1,932.5000		1.9325	1,997.9000	1.9979	3.384	0	0	0
2017/04/28	R207	02/11/2017			Bond Future	7.4689		101.8157	7.4325	101.8878	(0.487)	0.0000	0.0000	0
2017/04/28	R207	02/11/2017	8.03	Put	Bond Future	208.9800		0.2090	181.8400	0.1818	(12.987)	0	0	0
2017/04/28	R207	02/11/2017	8.05	Put	Bond Future	200.7700		0.2008	174.3600	0.1744	(13.154)	0	0	0
2017/04/28	R207	02/11/2017	8.03	Call	Bond Future	1,312.6000		1.3126	1,357.5300	1.3575	3.423	0	0	0
2017/04/28	R207	02/11/2017	8.04	Put	Bond Future	204.8400		0.2048	178.0700	0.1781	(13.069)	0	0	0
2017/04/28	R207	02/11/2017	8.04	Call	Bond Future	1,327.9900		1.3280	1,373.2900	1.3733	3.411	0	0	0
2017/04/28	R207	02/11/2017	8.05	Call	Bond Future	1,343.4400		1.3434	1,389.1000	1.3891	3.399	0	0	0
2017/04/28	R207	01/02/2018			Bond Future	7.3787		100.2049	7.3363	100.2802	(0.575)	0.0000	0.0000	0
2017/04/28	R207	01/02/2018	7.60	Put	Bond Future	525.7400		0.5257	481.0300	0.4810	(8.504)	0	0	0
2017/04/28	R207	01/02/2018	7.62	Put	Bond Future	511.8800		0.5119	468.1600	0.4682	(8.541)	0	0	0
2017/04/28	R207	01/02/2018	7.60	Call	Bond Future	917.4600		0.9175	948.0600	0.9481	3.335	0	0	0
2017/04/28	R207	01/02/2018	7.61	Put	Bond Future	518.7800		0.5188	474.7300	0.4747	(8.491)	0	0	0
2017/04/28	R207	01/02/2018	7.61	Call	Bond Future	928.1500		0.9281	959.4100	0.9594	3.368	0	0	0
2017/04/28	R207	01/02/2018	7.62	Call	Bond Future	938.9000		0.9389	970.4900	0.9705	3.365	0	0	0
2017/04/28	R208	04/05/2017	8.39	Call	Bond Future	2,158.3600		2.1584	2,272.8400	2.2728	5.304	0	0	0
2017/04/28	R208	04/05/2017			Bond Future	7.7158		97.5131	7.6805	97.6276	(0.457)	0.0000	0.0000	15,370
2017/04/28	R208	04/05/2017	8.37	Call	Bond Future	2,095.1900		2.0952	2,209.6600	2.2097	5.463	0	0	0
2017/04/28	R208	04/05/2017	8.38	Call	Bond Future	2,126.7900		2.1268	2,241.2600	2.2413	5.382	0	0	0
2017/04/28	R208	04/05/2017	8.37	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/04/28	R208	04/05/2017	8.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R208	04/05/2017	8.38	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/04/28	R208	03/08/2017	8.32	Call	Bond Future	2,018.3800		2.0184	2,106.1000	2.1061	4.346	0	0	0
2017/04/28	R208	03/08/2017			Bond Future	7.7151		99.3680	7.6772	99.4846	(0.492)	0.0000	0.0000	13,468
2017/04/28	R208	03/08/2017	8.30	Call	Bond Future	1,968.5600		1.9686	2,055.1300	2.0551	4.398	0	0	0
2017/04/28	R208	03/08/2017	8.31	Call	Bond Future	1,993.3500		1.9934	2,080.5100	2.0805	4.373	0	0	0
2017/04/28	R208	03/08/2017	8.30	Put	Bond Future	193.5100		0.1935	163.5500	0.1636	(15.482)	0	0	0
2017/04/28	R208	03/08/2017	8.32	Put	Bond Future	183.3400		0.1833	154.5300	0.1545	(15.714)	0	0	0
2017/04/28	R208	03/08/2017	8.31	Put	Bond Future	188.3000		0.1883	158.9300	0.1589	(15.597)	0	0	0
2017/04/28	R208	02/11/2017	8.18	Put	Bond Future	411.1100		0.4111	366.6900	0.3667	(10.805)	0	0	0
2017/04/28	R208	02/11/2017			Bond Future	7.7018		97.8972	7.6616	98.0135	(0.522)	0.0000	0.0000	0
2017/04/28	R208	02/11/2017	8.20	Put	Bond Future	396.0900		0.3961	352.7700	0.3528	(10.937)	0	0	0
2017/04/28	R208	02/11/2017	8.19	Put	Bond Future	403.5400		0.4035	359.6700	0.3597	(10.871)	0	0	0

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2017/04/28	R208	02/11/2017	8.18	Call	Bond Future	1,781.0300	1.7810	1,852.8800	1.8529	4.034	0	0	0
2017/04/28	R208	02/11/2017	8.19	Call	Bond Future	1,801.8600	1.8019	1,874.2600	1.8743	4.018	0	0	0
2017/04/28	R208	02/11/2017	8.20	Call	Bond Future	1,822.7900	1.8228	1,895.7400	1.8957	4.002	0	0	0
2017/04/28	R208	01/02/2018	7.85	Put	Bond Future	921.6700	0.9217	853.6500	0.8536	(7.380)	0	0	0
2017/04/28	R208	01/02/2018			Bond Future	7.6698	99.8508	7.6254	99.9711	(0.579)	0.0000	0.0000	0
2017/04/28	R208	01/02/2018	7.84	Put	Bond Future	932.8400	0.9328	864.3400	0.8643	(7.343)	0	0	0
2017/04/28	R208	01/02/2018	7.85	Call	Bond Future	1,407.9400	1.4079	1,460.2400	1.4602	3.715	0	0	0
2017/04/28	R208	01/02/2018	7.83	Call	Bond Future	1,376.2000	1.3762	1,427.5500	1.4275	3.731	0	0	0
2017/04/28	R208	01/02/2018	7.84	Call	Bond Future	1,392.2000	1.3922	1,444.0200	1.4440	3.722	0	0	0
2017/04/28	R208	01/02/2018	7.83	Put	Bond Future	943.7600	0.9438	874.7900	0.8748	(7.308)	0	0	0
2017/04/28	R209	04/05/2017	9.48	Put	Bond Future	568.0600	0.5681	383.2200	0.3832	(32.539)	0	0	0
2017/04/28	R209	04/05/2017			Bond Future	9.4682	72.5838	9.4326	72.8273	(0.376)	0.0000	0.0000	51,241
2017/04/28	R209	04/05/2017	9.47	Put	Bond Future	601.3600	0.6014	411.4500	0.4115	(31.580)	0	0	0
2017/04/28	R209	04/05/2017	9.63	Call	Bond Future	1,302.9000	1.3029	1,445.4500	1.4454	10.941	0	0	0
2017/04/28	R209	04/05/2017	8.93	Call	Bond Future	3.0500	0.0031	1.4600	0.0015	(52.131)	0	0	1,130
2017/04/28	R209	04/05/2017	9.33	Put	Bond Future	1,199.4400	1.1994	958.2000	0.9582	(20.113)	0	0	1,130
2017/04/28	R209	04/05/2017	9.46	Call	Bond Future	579.9200	0.5799	628.5600	0.6286	8.387	0	0	0
2017/04/28	R209	04/05/2017	9.47	Call	Bond Future	613.6500	0.6137	667.2500	0.6672	8.735	0	0	0
2017/04/28	R209	04/05/2017	9.33	Call	Bond Future	246.6000	0.2466	248.8700	0.2489	0.921	0	0	0
2017/04/28	R209	04/05/2017	9.48	Call	Bond Future	648.5500	0.6486	707.2200	0.7072	9.046	0	0	0
2017/04/28	R209	04/05/2017	9.63	Put	Bond Future	211.0000	0.2110	110.0400	0.1100	(47.848)	0	0	1,130
2017/04/28	R209	04/05/2017	8.93	Put	Bond Future	3,822.8400	3.8228	3,577.7400	3.5777	(6.411)	0	0	0
2017/04/28	R209	04/05/2017	9.46	Put	Bond Future	635.9300	0.6359	441.0600	0.4411	(30.643)	0	0	0
2017/04/28	R209	03/08/2017			Bond Future	9.5136	73.9645	9.4770	74.2125	(0.384)	0.0000	0.0000	19,104
2017/04/28	R209	03/08/2017	9.44	Call	Bond Future	1,985.3400	1.9853	2,091.7500	2.0918	5.360	0	0	0
2017/04/28	R209	03/08/2017	9.43	Put	Bond Future	2,522.8000	2.5228	2,380.1100	2.3801	(5.656)	0	0	0
2017/04/28	R209	03/08/2017	9.45	Put	Bond Future	2,449.3600	2.4494	2,308.9200	2.3089	(5.734)	0	0	0
2017/04/28	R209	03/08/2017	9.44	Put	Bond Future	2,485.8900	2.4859	2,344.2400	2.3442	(5.698)	0	0	0
2017/04/28	R209	03/08/2017	9.45	Call	Bond Future	2,017.1200	2.0171	2,124.7400	2.1247	5.335	0	0	0
2017/04/28	R209	03/08/2017	9.43	Call	Bond Future	1,953.8300	1.9538	2,059.2000	2.0592	5.393	0	0	0
2017/04/28	R209	02/11/2017	9.52	Put	Bond Future	3,184.3500	3.1844	3,027.5800	3.0276	(4.923)	0	0	0
2017/04/28	R209	02/11/2017	8.30	Put	Bond Future	9,694.6900	9.6947	9,458.7800	9.4588	(2.433)	0	0	0
2017/04/28	R209	02/11/2017			Bond Future	9.5567	72.2519	9.5194	72.5028	(0.391)	0.0000	0.0000	476
2017/04/28	R209	02/11/2017	10.00	Call	Bond Future	4,719.9200	4.7199	4,855.0000	4.8550	2.862	0	0	0
2017/04/28	R209	02/11/2017	9.54	Put	Bond Future	3,115.4300	3.1154	2,960.2300	2.9602	(4.982)	0	0	0
2017/04/28	R209	02/11/2017	9.53	Put	Bond Future	3,149.7500	3.1498	2,993.8700	2.9939	(4.949)	0	0	0
2017/04/28	R209	02/11/2017	9.54	Call	Bond Future	3,002.9600	3.0030	3,098.7000	3.0987	3.188	0	0	0
2017/04/28	R209	02/11/2017	10.60	Put	Bond Future	867.1400	0.8671	797.1500	0.7972	(8.071)	0	0	1,300
2017/04/28	R209	02/11/2017	9.00	Put	Bond Future	5,395.8300	5.3958	5,196.5000	5.1965	(3.694)	0	0	0
2017/04/28	R209	02/11/2017	9.52	Call	Bond Future	2,937.2500	2.9373	3,031.4200	3.0314	3.206	0	0	0
2017/04/28	R209	02/11/2017	10.00	Put	Bond Future	1,837.4700	1.8375	1,721.6100	1.7216	(6.305)	0	0	3,360
2017/04/28	R209	02/11/2017	10.60	Call	Bond Future	7,379.6800	7.3797	7,560.6300	7.5606	2.452	0	0	0
2017/04/28	R209	02/11/2017	8.30	Call	Bond Future	470.2200	0.4702	485.2500	0.4852	3.196	0	0	2,800
2017/04/28	R209	02/11/2017	9.00	Call	Bond Future	1,511.7700	1.5118	1,563.3800	1.5634	3.414	0	0	4,100
2017/04/28	R209	02/11/2017	9.53	Call	Bond Future	2,970.0100	2.9700	3,065.0700	3.0651	3.201	0	0	0
2017/04/28	R209	01/02/2018	9.72	Call	Bond Future	4,218.6000	4.2186	4,325.4200	4.3254	2.532	0	0	0
2017/04/28	R209	01/02/2018	9.73	Call	Bond Future	4,253.4300	4.2534	4,360.9900	4.3610	2.529	0	0	0

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2017/04/28	R209	01/02/2018			Bond Future	9.5964	73.6937	9.5578	73.9510	(0.402)	0.0000	0.0000	0
2017/04/28	R209	01/02/2018	9.71	Call	Bond Future	4,183.9100	4.1839	4,290.2400	4.2902	2.541	0	0	0
2017/04/28	R209	01/02/2018	9.71	Put	Bond Future	3,434.0000	3.4340	3,283.0200	3.2830	(4.397)	0	0	0
2017/04/28	R209	01/02/2018	9.73	Put	Bond Future	3,372.7500	3.3727	3,223.0000	3.2230	(4.440)	0	0	0
2017/04/28	R209	01/02/2018	9.72	Put	Bond Future	3,403.2600	3.4033	3,252.7700	3.2528	(4.422)	0	0	0
2017/04/28	R210	04/05/2017			Bond Future	184.6343	184.6343	183.9750	183.9750	(0.357)	0.0000	0.0000	1,503
2017/04/28	R210	04/05/2017	192.31	Put	Bond Future	7,675.6600	7.6757	8,335.0100	8.3350	8.590	0	0	0
2017/04/28	R210	04/05/2017	192.33	Put	Bond Future	7,695.6600	7.6957	8,355.0100	8.3550	8.568	0	0	0
2017/04/28	R210	04/05/2017	192.32	Put	Bond Future	7,685.6600	7.6857	8,345.0100	8.3450	8.579	0	0	0
2017/04/28	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R210	03/08/2017	196.29	Put	Bond Future	8,109.0800	8.1091	8,781.7900	8.7818	8.296	0	0	0
2017/04/28	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R210	03/08/2017	196.29	Call	Bond Future	188.1809	188.1809	187.5082	187.5082	(0.357)	0.0000	0.0000	195
2017/04/28	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R210	03/08/2017	196.28	Put	Bond Future	8,099.0800	8.0991	8,771.7900	8.7718	8.306	0	0	0
2017/04/28	R210	03/08/2017	196.30	Put	Bond Future	8,119.0800	8.1191	8,791.7900	8.7918	8.286	0	0	0
2017/04/28	R210	02/11/2017	192.08	Put	Bond Future	2,597.0900	2.5971	3,287.1000	3.2871	26.569	0	0	0
2017/04/28	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R210	02/11/2017			Bond Future	189.4829	189.4829	188.7929	188.7929	(0.364)	0.0000	0.0000	0
2017/04/28	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R210	02/11/2017	192.07	Put	Bond Future	2,587.0900	2.5871	3,277.1000	3.2771	26.671	0	0	0
2017/04/28	R210	02/11/2017	192.09	Put	Bond Future	2,607.0900	2.6071	3,297.1000	3.2971	26.467	0	0	0
2017/04/28	R210	01/02/2018			Bond Future	193.3073	193.3073	192.6046	192.6046	(0.364)	0.0000	0.0000	0
2017/04/28	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R210	01/02/2018	192.36	Call	Bond Future	947.3200	0.9473	244.5600	0.2446	(74.184)	0	0	0
2017/04/28	R210	01/02/2018	192.37	Call	Bond Future	937.3200	0.9373	234.5600	0.2346	(74.975)	0	0	0
2017/04/28	R210	01/02/2018	192.38	Call	Bond Future	927.3200	0.9273	224.5600	0.2246	(75.784)	0	0	0
2017/04/28	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R212	04/05/2017			Bond Future	148.4351	148.4351	148.5312	148.5312	0.065	0.0000	0.0000	3,268
2017/04/28	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R212	04/05/2017	152.23	Put	Bond Future	3,794.9100	3.7949	3,698.8100	3.6988	(2.532)	0	0	0
2017/04/28	R212	04/05/2017	152.25	Put	Bond Future	3,814.9100	3.8149	3,718.8100	3.7188	(2.519)	0	0	0
2017/04/28	R212	04/05/2017	152.24	Put	Bond Future	3,804.9100	3.8049	3,708.8100	3.7088	(2.526)	0	0	0
2017/04/28	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R212	03/08/2017			Bond Future	149.2594	149.2594	149.3566	149.3566	0.065	0.0000	0.0000	4,858
2017/04/28	R212	03/08/2017	153.34	Put	Bond Future	4,080.6100	4.0806	3,983.3800	3.9834	(2.383)	0	0	0
2017/04/28	R212	03/08/2017	153.36	Put	Bond Future	4,100.6100	4.1006	4,003.3800	4.0034	(2.371)	0	0	0
2017/04/28	R212	03/08/2017	153.35	Put	Bond Future	4,090.6100	4.0906	3,993.3800	3.9934	(2.377)	0	0	0
2017/04/28	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/28	R212	03/08/2017	153.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R212	02/11/2017			Bond Future	152.1960		152.1960	152.2919	152.2919	0.063	0.0000	0.0000	0
2017/04/28	R212	02/11/2017	152.40	Put	Bond Future	204.0400		0.2040	108.1200	0.1081	(47.010)	0	0	0
2017/04/28	R212	02/11/2017	152.42	Put	Bond Future	224.0400		0.2240	128.1200	0.1281	(42.814)	0	0	0
2017/04/28	R212	02/11/2017	152.41	Put	Bond Future	214.0400		0.2140	118.1200	0.1181	(44.814)	0	0	0
2017/04/28	R212	02/11/2017	152.42	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R212	02/11/2017	152.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R212	02/11/2017	152.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R212	01/02/2018	154.71	Put	Bond Future	1,502.3700		1.5024	1,403.5800	1.4036	(6.576)	0	0	0
2017/04/28	R212	01/02/2018			Bond Future	153.2076		153.2076	153.3064	153.3064	0.064	0.0000	0.0000	0
2017/04/28	R212	01/02/2018	154.70	Put	Bond Future	1,492.3700		1.4924	1,393.5800	1.3936	(6.620)	0	0	0
2017/04/28	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/28	R212	01/02/2018	154.69	Put	Bond Future	1,482.3700		1.4824	1,383.5800	1.3836	(6.664)	0	0	0
2017/04/28	R213	04/05/2017			Bond Future	9.1881		84.3862	9.1575	84.5945	(0.333)	0.0000	0.0000	40,207
2017/04/28	R213	04/05/2017	9.35	Put	Bond Future	196.7200		0.1967	105.2200	0.1052	(46.513)	0	0	0
2017/04/28	R213	04/05/2017	9.37	Put	Bond Future	167.8900		0.1679	86.1100	0.0861	(48.710)	0	0	0
2017/04/28	R213	04/05/2017	9.35	Call	Bond Future	1,288.4400		1.2884	1,405.2600	1.4053	9.067	0	0	0
2017/04/28	R213	04/05/2017	9.36	Put	Bond Future	181.8500		0.1818	95.2700	0.0953	(47.611)	0	0	0
2017/04/28	R213	04/05/2017	9.36	Call	Bond Future	1,340.3400		1.3403	1,462.0800	1.4621	9.083	0	0	0
2017/04/28	R213	04/05/2017	9.37	Call	Bond Future	1,393.0800		1.3931	1,519.6200	1.5196	9.083	0	0	0
2017/04/28	R213	03/08/2017	9.33	Put	Bond Future	1,832.2900		1.8323	1,729.6100	1.7296	(5.604)	0	0	0
2017/04/28	R213	03/08/2017			Bond Future	9.2312		85.9914	9.1997	86.2035	(0.341)	0.0000	0.0000	18,445
2017/04/28	R213	03/08/2017	9.35	Put	Bond Future	1,773.1300		1.7731	1,673.4100	1.6734	(5.624)	0	0	0
2017/04/28	R213	03/08/2017	9.34	Put	Bond Future	1,802.5300		1.8025	1,701.2500	1.7013	(5.619)	0	0	0
2017/04/28	R213	03/08/2017	9.33	Call	Bond Future	2,492.8200		2.4928	2,602.2400	2.6022	4.389	0	0	0
2017/04/28	R213	03/08/2017	9.34	Call	Bond Future	2,529.4900		2.5295	2,640.3100	2.6403	4.381	0	0	0
2017/04/28	R213	03/08/2017	9.35	Call	Bond Future	2,566.4600		2.5665	2,678.8400	2.6788	4.379	0	0	0
2017/04/28	R213	02/11/2017	9.36	Put	Bond Future	2,653.2800		2.6533	2,520.9300	2.5209	(4.988)	0	0	0
2017/04/28	R213	02/11/2017			Bond Future	9.2739		84.1121	9.2417	84.3262	(0.347)	0.0000	0.0000	0
2017/04/28	R213	02/11/2017	9.35	Put	Bond Future	2,684.2100		2.6842	2,551.0600	2.5511	(4.960)	0	0	0
2017/04/28	R213	02/11/2017	9.36	Call	Bond Future	3,222.2100		3.2222	3,303.9600	3.3040	2.537	0	0	0
2017/04/28	R213	02/11/2017	9.34	Call	Bond Future	3,152.6800		3.1527	3,232.8200	3.2328	2.542	0	0	0
2017/04/28	R213	02/11/2017	9.35	Call	Bond Future	3,187.3400		3.1873	3,268.2900	3.2683	2.540	0	0	0
2017/04/28	R213	02/11/2017	9.34	Put	Bond Future	2,715.4200		2.7154	2,581.4600	2.5815	(4.933)	0	0	0
2017/04/28	R213	01/02/2018	9.42	Call	Bond Future	3,996.3900		3.9964	4,079.0500	4.0790	2.068	0	0	0
2017/04/28	R213	01/02/2018			Bond Future	9.3135		85.7906	9.2800	86.0104	(0.359)	0.0000	0.0000	0
2017/04/28	R213	01/02/2018	9.43	Call	Bond Future	4,030.6500		4.0306	4,113.9700	4.1140	2.067	0	0	0
2017/04/28	R213	01/02/2018	9.41	Put	Bond Future	3,332.5800		3.3326	3,194.7800	3.1948	(4.135)	0	0	0
2017/04/28	R213	01/02/2018	9.43	Put	Bond Future	3,271.6100		3.2716	3,135.1300	3.1351	(4.172)	0	0	0
2017/04/28	R213	01/02/2018	9.42	Put	Bond Future	3,302.1300		3.3021	3,164.9900	3.1650	(4.153)	0	0	0
2017/04/28	R213	01/02/2018	9.41	Call	Bond Future	3,961.9800		3.9620	4,043.9800	4.0440	2.070	0	0	0
2017/04/28	R214	04/05/2017	9.58	Put	Bond Future	764.9200		0.7649	546.6400	0.5466	(28.536)	0	0	0
2017/04/28	R214	04/05/2017			Bond Future	9.6132		72.2966	9.5776	72.5489	(0.370)	0.0000	0.0000	23,785
2017/04/28	R214	04/05/2017	9.57	Put	Bond Future	805.3100		0.8053	582.6500	0.5827	(27.649)	0	0	0

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2017/04/28	R214	04/05/2017	9.58	Call	Bond Future	529.4200	0.5294	563.4200	0.5634	6.422	0	0	0
2017/04/28	R214	04/05/2017	9.56	Call	Bond Future	469.0700	0.4691	494.5400	0.4945	5.430	0	0	0
2017/04/28	R214	04/05/2017	9.57	Call	Bond Future	498.6700	0.4987	528.2900	0.5283	5.940	0	0	0
2017/04/28	R214	04/05/2017	9.56	Put	Bond Future	846.9700	0.8470	620.1600	0.6202	(26.779)	0	0	0
2017/04/28	R214	03/08/2017	9.51	Call	Bond Future	1,857.0500	1.8571	1,942.2400	1.9422	4.587	0	0	0
2017/04/28	R214	03/08/2017			Bond Future	9.6591	73.6718	9.6226	73.9288	(0.378)	0.0000	0.0000	14,297
2017/04/28	R214	03/08/2017	9.52	Call	Bond Future	1,887.7800	1.8878	1,974.1600	1.9742	4.576	0	0	0
2017/04/28	R214	03/08/2017	9.53	Call	Bond Future	1,918.7900	1.9188	2,006.3800	2.0064	4.565	0	0	0
2017/04/28	R214	03/08/2017	9.51	Put	Bond Future	2,915.0500	2.9150	2,743.2900	2.7433	(5.892)	0	0	0
2017/04/28	R214	03/08/2017	9.53	Put	Bond Future	2,833.4100	2.8334	2,664.0500	2.6640	(5.977)	0	0	0
2017/04/28	R214	03/08/2017	9.52	Put	Bond Future	2,874.0300	2.8740	2,703.4600	2.7035	(5.935)	0	0	0
2017/04/28	R214	02/11/2017	9.60	Call	Bond Future	2,843.2800	2.8433	2,973.8600	2.9739	4.593	0	0	0
2017/04/28	R214	02/11/2017			Bond Future	9.7046	71.8067	9.6673	72.0669	(0.384)	0.0000	0.0000	0
2017/04/28	R214	02/11/2017	9.58	Call	Bond Future	2,778.9700	2.7790	2,907.5200	2.9075	4.626	0	0	0
2017/04/28	R214	02/11/2017	9.59	Call	Bond Future	2,810.9200	2.8109	2,940.5900	2.9406	4.613	0	0	0
2017/04/28	R214	02/11/2017	9.60	Put	Bond Future	3,576.8500	3.5769	3,447.2800	3.4473	(3.622)	0	0	0
2017/04/28	R214	02/11/2017	9.58	Put	Bond Future	3,654.1500	3.6542	3,522.5500	3.5225	(3.601)	0	0	0
2017/04/28	R214	02/11/2017	9.59	Put	Bond Future	3,615.2400	3.6152	3,484.7600	3.4848	(3.609)	0	0	0
2017/04/28	R214	01/02/2018			Bond Future	9.7477	73.2396	9.7092	73.5062	(0.395)	0.0000	0.0000	0
2017/04/28	R214	01/02/2018	9.82	Put	Bond Future	3,720.0200	3.7200	3,617.7600	3.6178	(2.749)	0	0	0
2017/04/28	R214	01/02/2018	9.84	Put	Bond Future	3,654.3800	3.6544	3,555.0400	3.5550	(2.718)	0	0	0
2017/04/28	R214	01/02/2018	9.83	Put	Bond Future	3,687.0800	3.6871	3,586.2800	3.5863	(2.734)	0	0	0
2017/04/28	R214	01/02/2018	9.84	Call	Bond Future	4,285.9400	4.2859	4,453.1800	4.4532	3.902	0	0	0
2017/04/28	R214	01/02/2018	9.82	Call	Bond Future	4,215.4500	4.2155	4,379.7700	4.3798	3.898	0	0	0
2017/04/28	R214	01/02/2018	9.83	Call	Bond Future	4,250.6300	4.2506	4,416.4100	4.4164	3.900	0	0	0
2017/04/28	R248	04/05/2017	9.66	Call	Bond Future	708.2000	0.7082	724.8200	0.7248	2.347	0	0	0
2017/04/28	R248	04/05/2017			Bond Future	9.6934	92.4346	9.6628	92.7097	(0.316)	0.0000	0.0000	63,273
2017/04/28	R248	04/05/2017	9.67	Call	Bond Future	748.9300	0.7489	770.1900	0.7702	2.839	0	0	0
2017/04/28	R248	04/05/2017	9.65	Put	Bond Future	1,059.3700	1.0594	796.4500	0.7964	(24.819)	0	0	0
2017/04/28	R248	04/05/2017	9.67	Put	Bond Future	958.9700	0.9590	705.1500	0.7052	(26.468)	0	0	0
2017/04/28	R248	04/05/2017	9.66	Put	Bond Future	1,008.3400	1.0083	749.8800	0.7499	(25.632)	0	0	0
2017/04/28	R248	04/05/2017	9.65	Call	Bond Future	668.9700	0.6690	681.1300	0.6811	1.818	0	0	0
2017/04/28	R248	03/08/2017			Bond Future	9.7417	94.1929	9.7102	94.4731	(0.323)	0.0000	0.0000	74,596
2017/04/28	R248	03/08/2017	9.57	Call	Bond Future	2,390.5400	2.3905	2,487.8100	2.4878	4.069	0	0	0
2017/04/28	R248	03/08/2017	9.56	Put	Bond Future	3,991.7600	3.9918	3,807.5700	3.8076	(4.614)	0	0	0
2017/04/28	R248	03/08/2017	9.58	Put	Bond Future	3,885.2300	3.8852	3,703.5400	3.7035	(4.676)	0	0	0
2017/04/28	R248	03/08/2017	9.57	Put	Bond Future	3,938.2300	3.9382	3,755.2900	3.7553	(4.645)	0	0	0
2017/04/28	R248	03/08/2017	9.58	Call	Bond Future	2,428.9600	2.4290	2,527.4800	2.5275	4.056	0	0	0
2017/04/28	R248	03/08/2017	9.56	Call	Bond Future	2,352.4900	2.3525	2,448.5100	2.4485	4.082	0	0	0
2017/04/28	R248	02/11/2017	9.66	Put	Bond Future	4,788.3400	4.7883	4,621.8100	4.6218	(3.478)	0	0	0
2017/04/28	R248	02/11/2017			Bond Future	9.7896	91.5854	9.7575	91.8687	(0.328)	0.0000	0.0000	0
2017/04/28	R248	02/11/2017	9.65	Put	Bond Future	4,837.9100	4.8379	4,670.4200	4.6704	(3.462)	0	0	0
2017/04/28	R248	02/11/2017	9.64	Call	Bond Future	3,554.1100	3.5541	3,668.9600	3.6690	3.231	0	0	0
2017/04/28	R248	02/11/2017	9.65	Call	Bond Future	3,594.3700	3.5944	3,710.1700	3.7102	3.222	0	0	0
2017/04/28	R248	02/11/2017	9.66	Call	Bond Future	3,634.8600	3.6349	3,751.6200	3.7516	3.212	0	0	0
2017/04/28	R248	02/11/2017	9.64	Put	Bond Future	4,887.8700	4.8879	4,719.4300	4.7194	(3.446)	0	0	0
2017/04/28	R248	01/02/2018	9.90	Put	Bond Future	4,913.2100	4.9132	4,765.0800	4.7651	(3.015)	0	0	0

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2017/04/28	R248 01/02/2018	9.89	Call	Bond Future	5,430.2800	5.4303	5,572.0100	5.5720	2.610	0	0	0
2017/04/28	R248 01/02/2018			Bond Future	9.8353	93.4130	9.8020	93.7036	(0.338)	0.0000	0.0000	0
2017/04/28	R248 01/02/2018	9.90	Call	Bond Future	5,474.3400	5.4743	5,616.8400	5.6168	2.603	0	0	0
2017/04/28	R248 01/02/2018	9.91	Call	Bond Future	5,518.5500	5.5186	5,661.8300	5.6618	2.596	0	0	0
2017/04/28	R248 01/02/2018	9.89	Put	Bond Future	4,955.4500	4.9555	4,806.5500	4.8065	(3.005)	0	0	0
2017/04/28	R248 01/02/2018	9.91	Put	Bond Future	4,871.2800	4.8713	4,723.9300	4.7239	(3.025)	0	0	0

Total **1074672**